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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2021 TO 04/01/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	2025	04/02/2021		Bond Future	146.6554	146.6554	146.6625	146.6625	0.005	0.0000	0.0000	7,208
2021/01/04	2025	06/05/2021		Bond Future	148.1747	148.1747	148.1815	148.1815	0.005	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
2021/01/04	2025	05/08/2021			Bond Future	148.2786	148.2786	148.2851	148.2851	0.004	0.0000	0.0000	0
2021/01/04	2025	04/11/2021			Bond Future	149.8824	149.8824	149.8889	149.8889	0.004	0.0000	0.0000	0
2021/01/04	2029	04/02/2021			Bond Future	103.1957	103.1957	103.2044	103.2044	0.008	0.0000	0.0000	2,182
2021/01/04	2029	06/05/2021			Bond Future	103.1246	103.1246	103.1330	103.1330	0.008	0.0000	0.0000	0
2021/01/04	2029	05/08/2021			Bond Future	104.2633	104.2633	104.2716	104.2716	0.008	0.0000	0.0000	0
2021/01/04	2029	04/11/2021			Bond Future	104.2396	104.2396	104.2480	104.2480	0.008	0.0000	0.0000	0
2021/01/04	2030	04/02/2021	9.16	Call	Bond Future	2,715.3600	2.7154	3,075.0800	3.0751	13.248	0	0	0
2021/01/04	2030	04/02/2021	9.16	Put	Bond Future	594.1600	0.5942	397.7000	0.3977	(33.065)	0	0	0
2021/01/04	2030	04/02/2021	9.15	Call	Bond Future	2,672.6100	2.6726	3,028.8800	3.0289	13.330	0	0	0
2021/01/04	2030	04/02/2021	9.15	Put	Bond Future	608.9700	0.6090	409.0600	0.4091	(32.828)	0	0	0
2021/01/04	2030	04/02/2021	8.20	Put	Bond Future	3,857.2000	3.8572	3,341.3600	3.3414	(13.373)	0	0	0
2021/01/04	2030	04/02/2021	9.20	Put	Bond Future	537.6100	0.5376	354.6800	0.3547	(34.027)	0	0	0
2021/01/04	2030	04/02/2021	9.20	Call	Bond Future	2,888.5900	2.8886	3,261.8400	3.2618	12.922	0	0	1,600
2021/01/04	2030	04/02/2021	9.12	Put	Bond Future	655.4800	0.6555	445.0100	0.4450	(32.109)	0	0	0
2021/01/04	2030	04/02/2021	9.12	Call	Bond Future	2,546.1600	2.5462	2,891.8700	2.8919	13.578	0	0	1,000
2021/01/04	2030	04/02/2021	8.36	Put	Bond Future	3,051.3600	3.0514	2,568.3600	2.5684	(15.829)	0	0	0
2021/01/04	2030	04/02/2021	8.36	Call	Bond Future	418.2600	0.4183	491.4400	0.4914	17.496	0	0	800
2021/01/04	2030	04/02/2021			Bond Future	8.7967	95.3205	8.7032	95.8766	(1.063)	0.0000	0.0000	104,910
2021/01/04	2030	04/02/2021	9.17	Call	Bond Future	2,758.2600	2.7583	3,121.4200	3.1214	13.166	0	0	0
2021/01/04	2030	04/02/2021	9.17	Put	Bond Future	579.5500	0.5795	386.5300	0.3865	(33.305)	0	0	0
2021/01/04	2030	04/02/2021	9.30	Call	Bond Future	3,338.2800	3.3383	3,742.9100	3.7429	12.121	0	0	0
2021/01/04	2030	04/02/2021	9.30	Put	Bond Future	416.0600	0.4161	264.5100	0.2645	(36.425)	0	0	4,000
2021/01/04	2030	04/02/2021	9.35	Call	Bond Future	3,570.9300	3.5709	3,989.8700	3.9899	11.732	0	0	0
2021/01/04	2030	04/02/2021	9.35	Put	Bond Future	364.8000	0.3648	227.5600	0.2276	(37.621)	0	0	2,000
2021/01/04	2030	04/02/2021	8.20	Call	Bond Future	235.8700	0.2359	276.2100	0.2762	17.103	0	0	1,600
2021/01/04	2030	04/02/2021	8.37	Put	Bond Future	3,004.1700	3.0042	2,523.6600	2.5237	(15.995)	0	0	0
2021/01/04	2030	04/02/2021	8.37	Call	Bond Future	432.4100	0.4324	508.0800	0.5081	17.500	0	0	1,000
2021/01/04	2030	04/02/2021	8.86	Put	Bond Future	1,198.9200	1.1989	888.0200	0.8880	(25.932)	0	0	0
2021/01/04	2030	04/02/2021	8.86	Call	Bond Future	1,573.0300	1.5730	1,818.3100	1.8183	15.593	0	0	800
2021/01/04	2030	04/02/2021	10.20	Call	Bond Future	7,883.8600	7.8839	8,427.7000	8.4277	6.898	0	0	0
2021/01/04	2030	04/02/2021	10.20	Put	Bond Future	20.7800	0.0208	8.4400	0.0084	(59.384)	0	0	1,800
2021/01/04	2030	06/05/2021	10.95	Call	Bond Future	10,653.3700	10.6534	11,164.2600	11.1643	4.796	0	0	0
2021/01/04	2030	06/05/2021	10.95	Put	Bond Future	241.0800	0.2411	190.4600	0.1905	(20.997)	0	0	300
2021/01/04	2030	06/05/2021	9.27	Put	Bond Future	2,096.9200	2.0969	1,839.2900	1.8393	(12.286)	0	0	0
2021/01/04	2030	06/05/2021	9.27	Call	Bond Future	3,679.5100	3.6795	3,983.3900	3.9834	8.259	0	0	300
2021/01/04	2030	06/05/2021	7.97	Call	Bond Future	697.8200	0.6978	783.0800	0.7831	12.218	0	0	700
2021/01/04	2030	06/05/2021	10.04	Call	Bond Future	6,696.7100	6.6967	7,115.2500	7.1152	6.250	0	0	0
2021/01/04	2030	06/05/2021	10.04	Put	Bond Future	923.8900	0.9239	780.9200	0.7809	(15.475)	0	0	0
2021/01/04	2030	06/05/2021	9.15	Put	Bond Future	2,376.6800	2.3767	2,097.5200	2.0975	(11.746)	0	0	0
2021/01/04	2030	06/05/2021	9.15	Call	Bond Future	3,283.2400	3.2832	3,565.5900	3.5656	8.600	0	0	0
2021/01/04	2030	06/05/2021	9.92	Call	Bond Future	6,196.3800	6.1964	6,599.4800	6.5995	6.505	0	0	0
2021/01/04	2030	06/05/2021	11.69	Call	Bond Future	14,016.8500	14.0168	14,561.5800	14.5616	3.886	0	0	0
2021/01/04	2030	06/05/2021	11.69	Put	Bond Future	64.5900	0.0646	47.8100	0.0478	(25.979)	0	0	0
2021/01/04	2030	06/05/2021	11.70	Call	Bond Future	14,062.1100	14.0621	14,607.1100	14.6071	3.876	0	0	0
2021/01/04	2030	06/05/2021	11.70	Put	Bond Future	63.3700	0.0634	46.8600	0.0469	(26.053)	0	0	0
2021/01/04	2030	06/05/2021			Bond Future	8.9908	96.2845	8.8932	96.8461	(1.086)	0.0000	0.0000	0

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2021/01/04	2030	06/05/2021	8.77	Put	Bond Future	3,467.6000		3.4676	3,118.6300	3.1186	(10.064)	0	0	0
2021/01/04	2030	06/05/2021	8.77	Call	Bond Future	2,190.9400		2.1909	2,403.4800	2.4035	9.701	0	0	300
2021/01/04	2030	06/05/2021	9.22	Call	Bond Future	3,510.7400		3.5107	3,805.7400	3.8057	8.403	0	0	0
2021/01/04	2030	06/05/2021	9.22	Put	Bond Future	2,209.0600		2.2091	1,942.5500	1.9425	(12.064)	0	0	700
2021/01/04	2030	06/05/2021	7.97	Put	Bond Future	6,789.9300		6.7899	6,313.6800	6.3137	(7.014)	0	0	0
2021/01/04	2030	06/05/2021	9.92	Put	Bond Future	1,060.1600		1.0602	901.7500	0.9017	(14.942)	0	0	700
2021/01/04	2030	06/05/2021	11.71	Call	Bond Future	14,107.3400		14.1073	14,652.6100	14.6526	3.865	0	0	0
2021/01/04	2030	06/05/2021	11.71	Put	Bond Future	62.1600		0.0622	45.9200	0.0459	(26.126)	0	0	0
2021/01/04	2030	06/05/2021	10.74	Call	Bond Future	9,708.0200		9.7080	10,203.1800	10.2032	5.101	0	0	0
2021/01/04	2030	06/05/2021	10.74	Put	Bond Future	337.5800		0.3376	271.2300	0.2712	(19.655)	0	0	0
2021/01/04	2030	05/08/2021	10.30	Put	Bond Future	1,430.5400		1.4305	1,271.2900	1.2713	(11.132)	0	0	200
2021/01/04	2030	05/08/2021	8.78	Put	Bond Future	4,721.5000		4.7215	4,363.7300	4.3637	(7.577)	0	0	0
2021/01/04	2030	05/08/2021	8.78	Call	Bond Future	2,399.5800		2.3996	2,609.1200	2.6091	8.732	0	0	200
2021/01/04	2030	05/08/2021	7.70	Put	Bond Future	9,462.2200		9.4622	8,974.0000	8.9740	(5.160)	0	0	0
2021/01/04	2030	05/08/2021	12.10	Call	Bond Future	14,616.4200		14.6164	15,153.6200	15.1536	3.675	0	0	0
2021/01/04	2030	05/08/2021	12.10	Put	Bond Future	172.4200		0.1724	142.3100	0.1423	(17.463)	0	0	600
2021/01/04	2030	05/08/2021	9.45	Call	Bond Future	4,235.9400		4.2359	4,542.0000	4.5420	7.225	0	0	600
2021/01/04	2030	05/08/2021	10.41	Call	Bond Future	7,717.9000		7.7179	8,138.0100	8.1380	5.443	0	0	0
2021/01/04	2030	05/08/2021	10.41	Put	Bond Future	1,282.2900		1.2823	1,135.0900	1.1351	(11.479)	0	0	0
2021/01/04	2030	05/08/2021	10.42	Call	Bond Future	7,755.5000		7.7555	8,176.6800	8.1767	5.431	0	0	0
2021/01/04	2030	05/08/2021	10.42	Put	Bond Future	1,269.4400		1.2694	1,123.3100	1.1233	(11.511)	0	0	0
2021/01/04	2030	05/08/2021			Bond Future	9.1928		93.3192	9.0907	93.8865	(1.110)	0.0000	0.0000	0
2021/01/04	2030	05/08/2021	10.30	Call	Bond Future	7,308.7100		7.3087	7,716.7700	7.7168	5.583	0	0	0
2021/01/04	2030	05/08/2021	7.70	Call	Bond Future	704.8300		0.7048	783.9200	0.7839	11.221	0	0	200
2021/01/04	2030	05/08/2021	8.95	Put	Bond Future	4,171.2500		4.1713	3,838.1100	3.8381	(7.987)	0	0	0
2021/01/04	2030	05/08/2021	8.95	Call	Bond Future	2,814.4500		2.8144	3,048.6200	3.0486	8.320	0	0	600
2021/01/04	2030	05/08/2021	9.45	Put	Bond Future	2,825.9100		2.8259	2,564.6600	2.5647	(9.245)	0	0	0
2021/01/04	2030	05/08/2021	10.43	Call	Bond Future	7,793.1600		7.7932	8,215.4100	8.2154	5.418	0	0	0
2021/01/04	2030	05/08/2021	10.43	Put	Bond Future	1,256.6900		1.2567	1,111.6300	1.1116	(11.543)	0	0	0
2021/01/04	2030	04/11/2021	8.27	Put	Bond Future	7,640.6700		7.6407	7,204.6000	7.2046	(5.707)	0	0	0
2021/01/04	2030	04/11/2021	8.27	Call	Bond Future	1,360.7500		1.3607	1,497.8800	1.4979	10.078	0	0	300
2021/01/04	2030	04/11/2021	8.77	Put	Bond Future	5,653.7800		5.6538	5,278.8600	5.2789	(6.631)	0	0	0
2021/01/04	2030	04/11/2021	11.44	Put	Bond Future	726.7700		0.7268	639.6700	0.6397	(11.985)	0	0	300
2021/01/04	2030	04/11/2021	10.59	Put	Bond Future	1,612.7900		1.6128	1,454.0000	1.4540	(9.846)	0	0	0
2021/01/04	2030	04/11/2021	10.60	Call	Bond Future	7,776.2100		7.7762	8,191.6100	8.1916	5.342	0	0	0
2021/01/04	2030	04/11/2021	10.60	Put	Bond Future	1,598.8300		1.5988	1,441.0300	1.4410	(9.870)	0	0	0
2021/01/04	2030	04/11/2021			Bond Future	9.3940		94.3072	9.2874	94.8804	(1.135)	0.0000	0.0000	0
2021/01/04	2030	04/11/2021	8.77	Call	Bond Future	2,232.7000		2.2327	2,430.9800	2.4310	8.881	0	0	300
2021/01/04	2030	04/11/2021	11.44	Call	Bond Future	10,893.2300		10.8932	11,379.3300	11.3793	4.462	0	0	0
2021/01/04	2030	04/11/2021	10.59	Call	Bond Future	7,741.1800		7.7412	8,155.5900	8.1556	5.353	0	0	0
2021/01/04	2030	04/11/2021	10.61	Call	Bond Future	7,811.3000		7.8113	8,227.6900	8.2277	5.331	0	0	0
2021/01/04	2030	04/11/2021	10.61	Put	Bond Future	1,584.9600		1.5850	1,428.1500	1.4281	(9.894)	0	0	0
2021/01/04	2032	04/02/2021	9.63	Call	Bond Future	1,182.7400		1.1827	1,310.9300	1.3109	10.838	0	0	0
2021/01/04	2032	04/02/2021	9.63	Put	Bond Future	2,016.3000		2.0163	1,653.9600	1.6540	(17.971)	0	0	0
2021/01/04	2032	04/02/2021	9.29	Put	Bond Future	3,487.5300		3.4875	3,043.8200	3.0438	(12.723)	0	0	0
2021/01/04	2032	04/02/2021	9.29	Call	Bond Future	473.2500		0.4733	520.0700	0.5201	9.893	0	0	800
2021/01/04	2032	04/02/2021	10.82	Call	Bond Future	6,404.9700		6.4050	6,839.5000	6.8395	6.784	0	0	0

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2021/01/04	2032	04/02/2021	10.82	Put	Bond Future	132.3600	0.1324	76.3600	0.0764	(42.309)	0	0	800
2021/01/04	2032	04/02/2021			Bond Future	9.7629	92.8358	9.6845	93.3263	(0.803)	0.0000	0.0000	114,916
2021/01/04	2032	04/02/2021	9.62	Call	Bond Future	1,155.9700	1.1560	1,281.2100	1.2812	10.834	0	0	0
2021/01/04	2032	04/02/2021	9.62	Put	Bond Future	2,052.6700	2.0527	1,687.3800	1.6874	(17.796)	0	0	0
2021/01/04	2032	04/02/2021	9.61	Call	Bond Future	1,129.6800	1.1297	1,252.0000	1.2520	10.828	0	0	0
2021/01/04	2032	04/02/2021	9.61	Put	Bond Future	2,089.5800	2.0896	1,721.3700	1.7214	(17.621)	0	0	0
2021/01/04	2032	04/02/2021	8.79	Put	Bond Future	6,424.8100	6.4248	5,936.5700	5.9366	(7.599)	0	0	0
2021/01/04	2032	04/02/2021	8.79	Call	Bond Future	73.1400	0.0731	75.4300	0.0754	3.131	0	0	800
2021/01/04	2032	06/05/2021	12.57	Call	Bond Future	14,118.6400	14.1186	14,586.2300	14.5862	3.312	0	0	0
2021/01/04	2032	06/05/2021	12.12	Call	Bond Future	12,065.2000	12.0652	12,511.6400	12.5116	3.700	0	0	0
2021/01/04	2032	06/05/2021	12.12	Put	Bond Future	274.2400	0.2742	225.4600	0.2255	(17.787)	0	0	0
2021/01/04	2032	06/05/2021			Bond Future	9.9708	89.6309	9.8892	90.1261	(0.819)	0.0000	0.0000	0
2021/01/04	2032	06/05/2021	12.57	Put	Bond Future	136.3800	0.1364	108.7500	0.1088	(20.260)	0	0	736
2021/01/04	2032	06/05/2021	10.33	Put	Bond Future	2,275.9300	2.2759	2,044.9600	2.0450	(10.148)	0	0	0
2021/01/04	2032	06/05/2021	10.33	Call	Bond Future	4,411.0800	4.4111	4,675.3300	4.6753	5.991	0	0	736
2021/01/04	2032	06/05/2021	12.11	Call	Bond Future	12,019.6000	12.0196	12,465.4700	12.4655	3.710	0	0	0
2021/01/04	2032	06/05/2021	12.11	Put	Bond Future	278.3400	0.2783	228.9900	0.2290	(17.730)	0	0	0
2021/01/04	2032	06/05/2021	12.10	Call	Bond Future	11,974.0000	11.9740	12,419.2800	12.4193	3.719	0	0	0
2021/01/04	2032	06/05/2021	12.10	Put	Bond Future	282.5000	0.2825	232.5600	0.2326	(17.678)	0	0	0
2021/01/04	2032	05/08/2021	11.37	Call	Bond Future	8,278.7900	8.2788	8,629.4400	8.6294	4.236	0	0	0
2021/01/04	2032	05/08/2021	11.37	Put	Bond Future	1,677.6100	1.6776	1,527.9200	1.5279	(8.923)	0	0	0
2021/01/04	2032	05/08/2021			Bond Future	10.1823	90.5993	10.0972	91.0997	(0.835)	0.0000	0.0000	0
2021/01/04	2032	05/08/2021	11.35	Call	Bond Future	8,203.5100	8.2035	8,552.2900	8.5523	4.252	0	0	0
2021/01/04	2032	05/08/2021	11.35	Put	Bond Future	1,707.7600	1.7078	1,556.2000	1.5562	(8.875)	0	0	0
2021/01/04	2032	05/08/2021	11.36	Call	Bond Future	8,241.1200	8.2411	8,590.8400	8.5908	4.244	0	0	0
2021/01/04	2032	05/08/2021	11.36	Put	Bond Future	1,692.6300	1.6926	1,542.0100	1.5420	(8.899)	0	0	0
2021/01/04	2032	04/11/2021	9.83	Call	Bond Future	2,789.5500	2.7895	2,969.8100	2.9698	6.462	0	0	700
2021/01/04	2032	04/11/2021	11.71	Put	Bond Future	1,813.8400	1.8138	1,670.3600	1.6704	(7.910)	0	0	0
2021/01/04	2032	04/11/2021	11.69	Call	Bond Future	8,759.1900	8.7592	9,119.6100	9.1196	4.115	0	0	0
2021/01/04	2032	04/11/2021	11.70	Call	Bond Future	8,795.1500	8.7951	9,156.3900	9.1564	4.107	0	0	0
2021/01/04	2032	04/11/2021			Bond Future	10.4020	87.4141	10.3133	87.9196	(0.852)	0.0000	0.0000	0
2021/01/04	2032	04/11/2021	9.83	Put	Bond Future	6,122.4800	6.1225	5,797.2000	5.7972	(5.313)	0	0	0
2021/01/04	2032	04/11/2021	12.81	Call	Bond Future	13,020.2000	13.0202	13,455.9100	13.4559	3.346	0	0	0
2021/01/04	2032	04/11/2021	12.81	Put	Bond Future	691.7400	0.6917	621.9100	0.6219	(10.095)	0	0	700
2021/01/04	2032	04/11/2021	11.71	Call	Bond Future	8,831.1500	8.8312	9,193.2100	9.1932	4.100	0	0	0
2021/01/04	2032	04/11/2021	11.69	Put	Bond Future	1,843.2200	1.8432	1,698.1000	1.6981	(7.873)	0	0	0
2021/01/04	2032	04/11/2021	9.33	Put	Bond Future	8,169.6100	8.1696	7,793.0200	7.7930	(4.610)	0	0	0
2021/01/04	2032	04/11/2021	9.33	Call	Bond Future	1,780.5900	1.7806	1,909.5400	1.9095	7.242	0	0	700
2021/01/04	2032	04/11/2021	11.70	Put	Bond Future	1,828.4900	1.8285	1,684.1900	1.6842	(7.892)	0	0	0
2021/01/04	2033	04/02/2021			Bond Future	98.9388	98.9388	98.7945	98.7945	(0.146)	0.0000	0.0000	8,131
2021/01/04	2033	06/05/2021			Bond Future	98.7473	98.7473	98.6012	98.6012	(0.148)	0.0000	0.0000	0
2021/01/04	2033	05/08/2021			Bond Future	99.8375	99.8375	99.6897	99.6897	(0.148)	0.0000	0.0000	0
2021/01/04	2033	04/11/2021			Bond Future	99.6918	99.6918	99.5423	99.5423	(0.150)	0.0000	0.0000	0
2021/01/04	2037	04/02/2021	10.28	Call	Bond Future	518.5900	0.5186	543.6000	0.5436	4.823	0	0	0
2021/01/04	2037	04/02/2021	10.28	Put	Bond Future	4,056.6100	4.0566	3,633.8400	3.6338	(10.422)	0	0	0
2021/01/04	2037	04/02/2021	10.27	Call	Bond Future	503.1900	0.5032	526.9900	0.5270	4.730	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
2021/01/04	2037	04/02/2021	10.27	Put	Bond Future	4,110.7800		4.1108	3,686.8000	3.6868	(10.314)	0	0	0
2021/01/04	2037	04/02/2021	11.90	Call	Bond Future	6,885.4800		6.8855	7,264.9500	7.2650	5.511	0	0	0
2021/01/04	2037	04/02/2021	13.73	Call	Bond Future	16,165.3200		16.1653	16,612.9500	16.6130	2.769	0	0	0
2021/01/04	2037	04/02/2021	13.73	Put	Bond Future	0.2000		0.0002	0.0500	0.0001	(75.000)	0	0	300
2021/01/04	2037	04/02/2021	10.85	Call	Bond Future	1,956.8400		1.9568	2,100.6800	2.1007	7.351	0	0	0
2021/01/04	2037	04/02/2021	10.85	Put	Bond Future	1,664.7300		1.6647	1,360.7900	1.3608	(18.258)	0	0	72
2021/01/04	2037	04/02/2021	10.35	Call	Bond Future	635.8700		0.6359	670.2400	0.6702	5.405	0	0	0
2021/01/04	2037	04/02/2021	10.35	Put	Bond Future	3,689.2600		3.6893	3,275.8500	3.2758	(11.206)	0	0	72
2021/01/04	2037	04/02/2021			Bond Future	10.8051		82.8440	10.7368	83.2918	(0.632)	0.0000	0.0000	131,664
2021/01/04	2037	04/02/2021	10.29	Call	Bond Future	534.3900		0.5344	560.6300	0.5606	4.910	0	0	0
2021/01/04	2037	04/02/2021	10.29	Put	Bond Future	4,002.9300		4.0029	3,581.3900	3.5814	(10.531)	0	0	0
2021/01/04	2037	04/02/2021	11.97	Put	Bond Future	150.8100		0.1508	92.2500	0.0922	(38.830)	0	0	0
2021/01/04	2037	04/02/2021	11.97	Call	Bond Future	7,252.8900		7.2529	7,642.1100	7.6421	5.366	0	0	300
2021/01/04	2037	04/02/2021	11.90	Put	Bond Future	183.2600		0.1833	114.9500	0.1149	(37.275)	0	0	240
2021/01/04	2037	04/02/2021	10.48	Put	Bond Future	3,062.7400		3.0627	2,670.9700	2.6710	(12.791)	0	0	0
2021/01/04	2037	04/02/2021	10.48	Call	Bond Future	898.5900		0.8986	954.6000	0.9546	6.233	0	0	240
2021/01/04	2037	04/02/2021	9.65	Put	Bond Future	8,142.4100		8.1424	7,691.4200	7.6914	(5.539)	0	0	0
2021/01/04	2037	04/02/2021	9.65	Call	Bond Future	52.5800		0.0526	49.3700	0.0494	(6.105)	0	0	72
2021/01/04	2037	06/05/2021	12.42	Call	Bond Future	9,203.4800		9.2035	9,537.5400	9.5375	3.630	0	0	0
2021/01/04	2037	06/05/2021	12.43	Call	Bond Future	9,245.9700		9.2460	9,580.9600	9.5810	3.623	0	0	0
2021/01/04	2037	06/05/2021	12.44	Put	Bond Future	999.3200		0.9993	883.1200	0.8831	(11.628)	0	0	0
2021/01/04	2037	06/05/2021			Bond Future	11.0206		83.6820	10.9495	84.1341	(0.645)	0.0000	0.0000	0
2021/01/04	2037	06/05/2021	12.42	Put	Bond Future	1,021.8800		1.0219	903.8400	0.9038	(11.551)	0	0	0
2021/01/04	2037	06/05/2021	12.43	Put	Bond Future	1,010.5400		1.0105	893.4300	0.8934	(11.589)	0	0	0
2021/01/04	2037	06/05/2021	12.44	Call	Bond Future	9,288.5300		9.2885	9,624.4300	9.6244	3.616	0	0	0
2021/01/04	2037	05/08/2021	12.26	Put	Bond Future	2,383.8800		2.3839	2,218.5700	2.2186	(6.934)	0	0	0
2021/01/04	2037	05/08/2021	12.27	Call	Bond Future	8,305.1200		8.3051	8,597.4100	8.5974	3.519	0	0	0
2021/01/04	2037	05/08/2021	12.27	Put	Bond Future	2,365.4100		2.3654	2,200.9400	2.2009	(6.953)	0	0	0
2021/01/04	2037	05/08/2021	12.28	Call	Bond Future	8,341.3500		8.3413	8,634.4800	8.6345	3.514	0	0	0
2021/01/04	2037	05/08/2021			Bond Future	11.2449		80.3302	11.1709	80.7870	(0.658)	0.0000	0.0000	0
2021/01/04	2037	05/08/2021	12.26	Call	Bond Future	8,268.9400		8.2689	8,560.3900	8.5604	3.525	0	0	0
2021/01/04	2037	05/08/2021	12.28	Put	Bond Future	2,347.0600		2.3471	2,183.4300	2.1834	(6.972)	0	0	0
2021/01/04	2037	04/11/2021	12.82	Put	Bond Future	2,155.0100		2.1550	2,015.1800	2.0152	(6.489)	0	0	0
2021/01/04	2037	04/11/2021	12.83	Call	Bond Future	9,687.6800		9.6877	10,010.0900	10.0101	3.328	0	0	0
2021/01/04	2037	04/11/2021			Bond Future	11.4647		81.1809	11.3877	81.6424	(0.672)	0.0000	0.0000	0
2021/01/04	2037	04/11/2021	12.81	Call	Bond Future	9,616.4700		9.6165	9,937.4800	9.9375	3.338	0	0	0
2021/01/04	2037	04/11/2021	12.81	Put	Bond Future	2,170.6700		2.1707	2,030.1400	2.0301	(6.474)	0	0	0
2021/01/04	2037	04/11/2021	12.82	Call	Bond Future	9,652.0500		9.6521	9,973.7600	9.9738	3.333	0	0	0
2021/01/04	2037	04/11/2021	12.83	Put	Bond Future	2,139.4500		2.1394	2,000.3200	2.0003	(6.503)	0	0	0
2021/01/04	2038	04/02/2021			Bond Future	110.2076		110.2076	110.2185	110.2185	0.010	0.0000	0.0000	7,805
2021/01/04	2038	06/05/2021			Bond Future	111.3495		111.3495	111.3600	111.3600	0.009	0.0000	0.0000	0
2021/01/04	2038	05/08/2021			Bond Future	110.8554		110.8554	110.8658	110.8658	0.009	0.0000	0.0000	0
2021/01/04	2038	04/11/2021			Bond Future	112.0544		112.0544	112.0650	112.0650	0.009	0.0000	0.0000	0
2021/01/04	2040	04/02/2021	10.42	Call	Bond Future	553.3700		0.5534	542.8700	0.5429	(1.897)	0	0	0
2021/01/04	2040	04/02/2021	10.42	Put	Bond Future	4,106.5900		4.1066	3,796.0500	3.7961	(7.562)	0	0	0
2021/01/04	2040	04/02/2021	9.49	Put	Bond Future	10,936.4500		10.9364	10,633.2300	10.6332	(2.773)	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
2021/01/04	2040	04/02/2021	9.49	Call	Bond Future	12.6600	0.0127	9.4800	0.0095	(25.118)	0	0	500
2021/01/04	2040	04/02/2021	9.57	Put	Bond Future	10,271.7000	10.2717	9,967.4000	9.9674	(2.963)	0	0	0
2021/01/04	2040	04/02/2021	9.57	Call	Bond Future	19.0000	0.0190	14.7400	0.0147	(22.421)	0	0	800
2021/01/04	2040	04/02/2021	10.07	Put	Bond Future	6,384.6300	6.3846	6,070.6400	6.0706	(4.918)	0	0	0
2021/01/04	2040	04/02/2021			Bond Future	10.9133	85.0207	10.8704	85.3207	(0.393)	0.0000	0.0000	79,911
2021/01/04	2040	04/02/2021	10.41	Call	Bond Future	536.4400	0.5364	525.4900	0.5255	(2.041)	0	0	0
2021/01/04	2040	04/02/2021	10.41	Put	Bond Future	4,164.1200	4.1641	3,853.1300	3.8531	(7.468)	0	0	0
2021/01/04	2040	04/02/2021	10.40	Call	Bond Future	519.9500	0.5199	508.5800	0.5086	(2.187)	0	0	0
2021/01/04	2040	04/02/2021	10.40	Put	Bond Future	4,222.1900	4.2222	3,910.7800	3.9108	(7.376)	0	0	0
2021/01/04	2040	04/02/2021	10.24	Put	Bond Future	5,211.7500	5.2117	4,896.9600	4.8970	(6.040)	0	0	0
2021/01/04	2040	04/02/2021	10.24	Call	Bond Future	302.9500	0.3030	288.2000	0.2882	(4.869)	0	0	500
2021/01/04	2040	04/02/2021	11.57	Call	Bond Future	4,889.7000	4.8897	5,066.7200	5.0667	3.620	0	0	0
2021/01/04	2040	04/02/2021	11.57	Put	Bond Future	502.6900	0.5027	379.6700	0.3797	(24.472)	0	0	500
2021/01/04	2040	04/02/2021	10.07	Call	Bond Future	165.2400	0.1652	151.2900	0.1513	(8.442)	0	0	800
2021/01/04	2040	04/02/2021	11.74	Call	Bond Future	5,812.4200	5.8124	6,016.5900	6.0166	3.513	0	0	0
2021/01/04	2040	04/02/2021	11.74	Put	Bond Future	349.3000	0.3493	253.4300	0.2534	(27.446)	0	0	800
2021/01/04	2040	06/05/2021	10.83	Put	Bond Future	4,793.1300	4.7931	4,565.7000	4.5657	(4.745)	0	0	0
2021/01/04	2040	06/05/2021	10.83	Call	Bond Future	2,769.2800	2.7693	2,844.6800	2.8447	2.723	0	0	300
2021/01/04	2040	06/05/2021	11.58	Put	Bond Future	2,497.3100	2.4973	2,333.9600	2.3340	(6.541)	0	0	0
2021/01/04	2040	06/05/2021	11.58	Call	Bond Future	5,495.7400	5.4957	5,635.2200	5.6352	2.538	0	0	300
2021/01/04	2040	06/05/2021	12.44	Call	Bond Future	9,345.9800	9.3460	9,548.7900	9.5488	2.170	0	0	0
2021/01/04	2040	06/05/2021	12.44	Put	Bond Future	1,151.6800	1.1517	1,051.6600	1.0517	(8.685)	0	0	0
2021/01/04	2040	06/05/2021			Bond Future	11.1235	85.8807	11.0789	86.1835	(0.401)	0.0000	0.0000	0
2021/01/04	2040	06/05/2021	13.38	Call	Bond Future	13,642.0900	13.6421	13,900.1000	13.9001	1.891	0	0	0
2021/01/04	2040	06/05/2021	13.38	Put	Bond Future	372.4700	0.3725	327.6500	0.3277	(12.033)	0	0	300
2021/01/04	2040	06/05/2021	12.43	Call	Bond Future	9,301.5800	9.3016	9,503.6600	9.5037	2.173	0	0	0
2021/01/04	2040	06/05/2021	12.43	Put	Bond Future	1,164.5200	1.1645	1,063.7700	1.0638	(8.652)	0	0	0
2021/01/04	2040	06/05/2021	12.42	Call	Bond Future	9,257.2400	9.2572	9,458.5800	9.4586	2.175	0	0	0
2021/01/04	2040	06/05/2021	12.42	Put	Bond Future	1,177.4800	1.1775	1,075.9900	1.0760	(8.619)	0	0	0
2021/01/04	2040	05/08/2021	11.05	Put	Bond Future	5,819.4700	5.8195	5,613.2000	5.6132	(3.544)	0	0	0
2021/01/04	2040	05/08/2021	11.05	Call	Bond Future	3,866.9200	3.8669	3,966.5000	3.9665	2.575	0	0	900
2021/01/04	2040	05/08/2021	12.48	Call	Bond Future	9,201.5400	9.2015	9,389.3600	9.3894	2.041	0	0	0
2021/01/04	2040	05/08/2021	12.49	Put	Bond Future	2,238.4500	2.2384	2,121.0100	2.1210	(5.246)	0	0	0
2021/01/04	2040	05/08/2021	12.47	Call	Bond Future	9,162.7600	9.1628	9,349.9800	9.3500	2.043	0	0	0
2021/01/04	2040	05/08/2021			Bond Future	11.3423	82.3024	11.2958	82.6083	(0.410)	0.0000	0.0000	0
2021/01/04	2040	05/08/2021	11.55	Put	Bond Future	4,189.5900	4.1896	4,016.2900	4.0163	(4.136)	0	0	0
2021/01/04	2040	05/08/2021	11.55	Call	Bond Future	5,533.0600	5.5331	5,665.6100	5.6656	2.396	0	0	900
2021/01/04	2040	05/08/2021	14.80	Call	Bond Future	18,694.2200	18.6942	18,974.9000	18.9749	1.501	0	0	0
2021/01/04	2040	05/08/2021	14.80	Put	Bond Future	267.2500	0.2673	242.0800	0.2421	(9.418)	0	0	900
2021/01/04	2040	05/08/2021	12.48	Put	Bond Future	2,256.3800	2.2564	2,138.3500	2.1384	(5.231)	0	0	0
2021/01/04	2040	05/08/2021	12.49	Call	Bond Future	9,240.3700	9.2404	9,428.7800	9.4288	2.039	0	0	0
2021/01/04	2040	05/08/2021	12.47	Put	Bond Future	2,274.4300	2.2744	2,155.8000	2.1558	(5.216)	0	0	0
2021/01/04	2040	04/11/2021	12.90	Call	Bond Future	10,103.2000	10.1032	10,308.3900	10.3084	2.031	0	0	0
2021/01/04	2040	04/11/2021	12.90	Put	Bond Future	2,229.2200	2.2292	2,125.4500	2.1254	(4.655)	0	0	0
2021/01/04	2040	04/11/2021	12.89	Call	Bond Future	10,065.7000	10.0657	10,270.3900	10.2704	2.034	0	0	0
2021/01/04	2040	04/11/2021	12.89	Put	Bond Future	2,245.6300	2.2456	2,141.3600	2.1414	(4.643)	0	0	0
2021/01/04	2040	04/11/2021			Bond Future	11.5561	83.1740	11.5077	83.4830	(0.419)	0.0000	0.0000	0
2021/01/04	2040	04/11/2021	12.91	Call	Bond Future	10,140.7300	10.1407	10,346.4200	10.3464	2.028	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
2021/01/04	2040	04/11/2021	12.91	Put	Bond Future	2,212.9100	2.2129	2,109.6400	2.1096	(4.667)	0	0	0
2021/01/04	2044	04/02/2021	10.36	Put	Bond Future	4,873.8800	4.8739	4,557.2300	4.5572	(6.497)	0	0	0
2021/01/04	2044	04/02/2021	10.37	Call	Bond Future	402.0200	0.4020	387.4300	0.3874	(3.629)	0	0	0
2021/01/04	2044	04/02/2021	10.35	Put	Bond Future	4,937.6100	4.9376	4,620.8100	4.6208	(6.416)	0	0	0
2021/01/04	2044	04/02/2021	10.04	Put	Bond Future	7,122.6900	7.1227	6,808.2200	6.8082	(4.415)	0	0	0
2021/01/04	2044	04/02/2021	10.04	Call	Bond Future	118.1800	0.1182	105.6000	0.1056	(10.645)	0	0	0
2021/01/04	2044	04/02/2021	10.84	Call	Bond Future	1,461.4900	1.4615	1,485.9900	1.4860	1.676	0	0	0
2021/01/04	2044	04/02/2021			Bond Future	10.9703	81.7127	10.9275	82.0146	(0.391)	0.0000	0.0000	51,766
2021/01/04	2044	04/02/2021	10.36	Call	Bond Future	388.5100	0.3885	373.7500	0.3738	(3.799)	0	0	0
2021/01/04	2044	04/02/2021	10.37	Put	Bond Future	4,810.5900	4.8106	4,494.1100	4.4941	(6.579)	0	0	0
2021/01/04	2044	04/02/2021	10.35	Call	Bond Future	375.3300	0.3753	360.4200	0.3604	(3.973)	0	0	0
2021/01/04	2044	04/02/2021	10.84	Put	Bond Future	2,385.7400	2.3857	2,108.3500	2.1084	(11.627)	0	0	265
2021/01/04	2044	04/02/2021	10.29	Call	Bond Future	302.9600	0.3030	287.6100	0.2876	(5.067)	0	0	0
2021/01/04	2044	04/02/2021	10.29	Put	Bond Future	5,329.1400	5.3291	5,011.9000	5.0119	(5.953)	0	0	265
2021/01/04	2044	04/02/2021	9.66	Put	Bond Future	10,179.8000	10.1798	9,873.1800	9.8732	(3.012)	0	0	0
2021/01/04	2044	04/02/2021	9.66	Call	Bond Future	21.8000	0.0218	17.0700	0.0171	(21.697)	0	0	265
2021/01/04	2044	06/05/2021	11.10	Call	Bond Future	3,538.1200	3.5381	3,632.4800	3.6325	2.667	0	0	0
2021/01/04	2044	06/05/2021	11.40	Call	Bond Future	4,628.7200	4.6287	4,749.1800	4.7492	2.602	0	0	0
2021/01/04	2044	06/05/2021	11.40	Put	Bond Future	3,102.4200	3.1024	2,918.2500	2.9182	(5.936)	0	0	3,100
2021/01/04	2044	06/05/2021	11.79	Call	Bond Future	6,241.8200	6.2418	6,394.5800	6.3946	2.447	0	0	0
2021/01/04	2044	06/05/2021	11.79	Put	Bond Future	2,213.1700	2.2132	2,061.3000	2.0613	(6.862)	0	0	3,100
2021/01/04	2044	06/05/2021	12.50	Call	Bond Future	9,406.9600	9.4070	9,611.1500	9.6112	2.171	0	0	0
2021/01/04	2044	06/05/2021	12.50	Put	Bond Future	1,159.7600	1.1598	1,059.3200	1.0593	(8.660)	0	0	3,100
2021/01/04	2044	06/05/2021	12.43	Call	Bond Future	9,100.9900	9.1010	9,300.0400	9.3000	2.187	0	0	0
2021/01/04	2044	06/05/2021	12.43	Put	Bond Future	1,251.5100	1.2515	1,145.9300	1.1459	(8.436)	0	0	0
2021/01/04	2044	06/05/2021	12.44	Call	Bond Future	9,144.5700	9.1446	9,344.3600	9.3444	2.185	0	0	0
2021/01/04	2044	06/05/2021	12.44	Put	Bond Future	1,238.0400	1.2380	1,133.2000	1.1332	(8.468)	0	0	0
2021/01/04	2044	06/05/2021			Bond Future	11.1723	82.5393	11.1278	82.8440	(0.399)	0.0000	0.0000	0
2021/01/04	2044	06/05/2021	11.10	Put	Bond Future	4,033.6500	4.0337	3,823.3800	3.8234	(5.213)	0	0	3,100
2021/01/04	2044	06/05/2021	10.70	Put	Bond Future	5,603.3900	5.6034	5,360.5000	5.3605	(4.335)	0	0	0
2021/01/04	2044	06/05/2021	10.70	Call	Bond Future	2,272.1400	2.2721	2,333.8800	2.3339	2.717	0	0	3,100
2021/01/04	2044	06/05/2021	11.35	Put	Bond Future	3,243.2000	3.2432	3,054.6600	3.0547	(5.813)	0	0	0
2021/01/04	2044	06/05/2021	11.35	Call	Bond Future	4,438.5400	4.4385	4,554.6300	4.5546	2.615	0	0	3,100
2021/01/04	2044	06/05/2021	11.90	Call	Bond Future	6,728.2300	6.7282	6,889.3400	6.8893	2.395	0	0	0
2021/01/04	2044	06/05/2021	11.90	Put	Bond Future	2,018.3600	2.0184	1,874.8400	1.8748	(7.111)	0	0	0
2021/01/04	2044	06/05/2021	12.45	Call	Bond Future	9,188.1900	9.1882	9,388.7200	9.3887	2.182	0	0	0
2021/01/04	2044	06/05/2021	12.45	Put	Bond Future	1,224.6900	1.2247	1,120.5900	1.1206	(8.500)	0	0	0
2021/01/04	2044	05/08/2021	12.60	Put	Bond Future	2,145.5000	2.1455	2,031.3200	2.0313	(5.322)	0	0	0
2021/01/04	2044	05/08/2021	12.61	Call	Bond Future	9,573.8300	9.5738	9,767.8900	9.7679	2.027	0	0	0
2021/01/04	2044	05/08/2021	12.61	Put	Bond Future	2,128.4900	2.1285	2,014.8900	2.0149	(5.337)	0	0	0
2021/01/04	2044	05/08/2021			Bond Future	11.3824	79.0501	11.3360	79.3578	(0.408)	0.0000	0.0000	0
2021/01/04	2044	05/08/2021	12.59	Call	Bond Future	9,496.5100	9.4965	9,689.4100	9.6894	2.031	0	0	0
2021/01/04	2044	05/08/2021	12.59	Put	Bond Future	2,162.6300	2.1626	2,047.8700	2.0479	(5.307)	0	0	0
2021/01/04	2044	05/08/2021	12.60	Call	Bond Future	9,535.1500	9.5351	9,728.6300	9.7286	2.029	0	0	0
2021/01/04	2044	04/11/2021	12.91	Call	Bond Future	10,032.7300	10.0327	10,238.1500	10.2382	2.047	0	0	0
2021/01/04	2044	04/11/2021	12.91	Put	Bond Future	2,288.0500	2.2881	2,182.5600	2.1826	(4.610)	0	0	0
2021/01/04	2044	04/11/2021			Bond Future	11.5874	79.8872	11.5390	80.1981	(0.417)	0.0000	0.0000	0

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2021/01/04	2044	04/11/2021	12.89	Call	Bond Future	9,959.0000	9.9590	10,163.4100	10.1634	2.053	0	0	0
2021/01/04	2044	04/11/2021	12.89	Put	Bond Future	2,321.3500	2.3213	2,214.8500	2.2149	(4.588)	0	0	0
2021/01/04	2044	04/11/2021	12.90	Call	Bond Future	9,995.8500	9.9959	10,200.7700	10.2008	2.050	0	0	0
2021/01/04	2044	04/11/2021	12.90	Put	Bond Future	2,304.6500	2.3047	2,198.6600	2.1987	(4.599)	0	0	0
2021/01/04	2046	04/02/2021			Bond Future	99.8108	99.8108	99.8206	99.8206	0.010	0.0000	0.0000	14,890
2021/01/04	2046	06/05/2021			Bond Future	99.0532	99.0532	99.0628	99.0628	0.010	0.0000	0.0000	0
2021/01/04	2046	05/08/2021			Bond Future	100.1471	100.1471	100.1565	100.1565	0.009	0.0000	0.0000	0
2021/01/04	2046	04/11/2021			Bond Future	99.4213	99.4213	99.4307	99.4307	0.010	0.0000	0.0000	0
2021/01/04	2050	04/02/2021			Bond Future	100.6449	100.6449	100.6549	100.6549	0.010	0.0000	0.0000	11,025
2021/01/04	2050	06/05/2021			Bond Future	101.6875	101.6875	101.6973	101.6973	0.010	0.0000	0.0000	0
2021/01/04	2050	05/08/2021			Bond Future	100.8805	100.8805	100.8900	100.8900	0.009	0.0000	0.0000	0
2021/01/04	2050	04/11/2021			Bond Future	101.9717	101.9717	101.9814	101.9814	0.009	0.0000	0.0000	0
2021/01/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	AL37	04/02/2021			Index Future	790.5360	790.5360	794.3480	794.3480	0.482	0.0000	0.0000	0
2021/01/04	AL37	06/05/2021			Index Future	798.5320	798.5320	802.3740	802.3740	0.481	0.0000	0.0000	0
2021/01/04	AL37	05/08/2021			Index Future	807.0640	807.0640	810.9390	810.9390	0.480	0.0000	0.0000	0
2021/01/04	AL37	04/11/2021			Index Future	815.6940	815.6940	819.6080	819.6080	0.480	0.0000	0.0000	0
2021/01/04	AL7T	04/02/2021			Index Future	870.6700	870.6700	875.8120	875.8120	0.591	0.0000	0.0000	0
2021/01/04	AL7T	06/05/2021			Index Future	879.4770	879.4770	884.6600	884.6600	0.589	0.0000	0.0000	0
2021/01/04	AL7T	05/08/2021			Index Future	888.8740	888.8740	894.1040	894.1040	0.588	0.0000	0.0000	0
2021/01/04	AL7T	04/11/2021			Index Future	898.3790	898.3790	903.6620	903.6620	0.588	0.0000	0.0000	0
2021/01/04	ALBI	04/02/2021			Index Future	761.7720	761.7720	765.4600	765.4600	0.484	0.0000	0.0000	231
2021/01/04	ALBI	06/05/2021			Index Future	769.4760	769.4760	773.1930	773.1930	0.483	0.0000	0.0000	0
2021/01/04	ALBI	05/08/2021			Index Future	777.6980	777.6980	781.4470	781.4470	0.482	0.0000	0.0000	0
2021/01/04	ALBI	04/11/2021			Index Future	786.0140	786.0140	789.8010	789.8010	0.482	0.0000	0.0000	0
2021/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	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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2021/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	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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2021/01/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/04	ES33	04/02/2021			Bond Future	11.3969	77.3031	11.3281	77.6731	(0.604)	0.0000	0.0000	350
2021/01/04	ES33	06/05/2021			Bond Future	11.6516	74.3112	11.5799	74.6848	(0.616)	0.0000	0.0000	0
2021/01/04	ES33	05/08/2021			Bond Future	11.9131	75.1141	11.8383	75.4915	(0.628)	0.0000	0.0000	0
2021/01/04	ES33	04/11/2021			Bond Future	12.1850	72.1351	12.1069	72.5165	(0.641)	0.0000	0.0000	0
2021/01/04	ES42	04/02/2021			Bond Future	11.8956	76.3862	11.8573	76.6155	(0.321)	0.0000	0.0000	4,779
2021/01/04	ES42	06/05/2021			Bond Future	12.1423	72.9010	12.1024	73.1326	(0.329)	0.0000	0.0000	0
2021/01/04	ES42	05/08/2021			Bond Future	12.3895	73.6892	12.3478	73.9230	(0.337)	0.0000	0.0000	0
2021/01/04	ES42	04/11/2021			Bond Future	12.6481	70.2118	12.6045	70.4480	(0.345)	0.0000	0.0000	0
2021/01/04	GOVI	04/02/2021	750.96	Call	GOVI	17,770.0000	1.7770	54,630.0000	5.4630	207.428	0	0	0
2021/01/04	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	04/02/2021			GOVI	752.7370	752.7370	756.4230	756.4230	0.490	0.0000	0.0000	960
2021/01/04	GOVI	04/02/2021	750.95	Call	GOVI	17,870.0000	1.7870	54,730.0000	5.4730	206.267	0	0	0
2021/01/04	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	04/02/2021	750.94	Call	GOVI	17,970.0000	1.7970	54,830.0000	5.4830	205.120	0	0	0
2021/01/04	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	06/05/2021	678.68	Call	GOVI	816,710.0000	81.6710	853,850.0000	85.3850	4.548	0	0	0
2021/01/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	06/05/2021	678.67	Call	GOVI	816,810.0000	81.6810	853,950.0000	85.3950	4.547	0	0	0
2021/01/04	GOVI	06/05/2021			GOVI	760.3510	760.3510	764.0650	764.0650	0.488	0.0000	0.0000	0
2021/01/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	06/05/2021	678.69	Call	GOVI	816,610.0000	81.6610	853,750.0000	85.3750	4.548	0	0	0
2021/01/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	05/08/2021	719.14	Call	GOVI	493,350.0000	49.3350	530,810.0000	53.0810	7.593	0	0	0
2021/01/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	05/08/2021	719.13	Call	GOVI	493,450.0000	49.3450	530,910.0000	53.0910	7.591	0	0	0
2021/01/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	05/08/2021			GOVI	768.4750	768.4750	772.2210	772.2210	0.487	0.0000	0.0000	0
2021/01/04	GOVI	05/08/2021	719.15	Call	GOVI	493,250.0000	49.3250	530,710.0000	53.0710	7.595	0	0	0
2021/01/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	04/11/2021	728.41	Call	GOVI	482,830.0000	48.2830	520,670.0000	52.0670	7.837	0	0	0
2021/01/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	04/11/2021	728.40	Call	GOVI	482,930.0000	48.2930	520,770.0000	52.0770	7.836	0	0	0
2021/01/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GOVI	04/11/2021			GOVI	776.6930	776.6930	780.4770	780.4770	0.487	0.0000	0.0000	0
2021/01/04	GOVI	04/11/2021	728.42	Call	GOVI	482,730.0000	48.2730	520,570.0000	52.0570	7.839	0	0	0
2021/01/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/04	IGOV	04/02/2021			Index Future	269.0640	269.0640	269.1440	269.1440	0.030	0.0000	0.0000	1,090

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/04	IGOV	06/05/2021			Index Future	271.8520	271.8520	271.9290	271.9290	0.028	0.0000	0.0000	18
2021/01/04	IGOV	05/08/2021			Index Future	274.8220	274.8220	274.8980	274.8980	0.028	0.0000	0.0000	0
2021/01/04	IGOV	04/11/2021			Index Future	277.8260	277.8260	277.9020	277.9020	0.027	0.0000	0.0000	0
2021/01/04	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/04	IS05	15/06/2021			Interest Rate Swap	90.3500	90.3500	90.3500	90.3500	0.000	0.0000	0.0000	0
2021/01/04	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2100	89.2100	0.000	0.0000	0.0000	0
2021/01/04	IS05	21/12/2021			Interest Rate Swap	90.3700	90.3700	90.3600	90.3600	(0.011)	0.0000	0.0000	51
2021/01/04	IS05	15/03/2022			Interest Rate Swap	89.6900	89.6900	89.6700	89.6700	(0.022)	0.0000	0.0000	0
2021/01/04	IS05	21/06/2022			Interest Rate Swap	89.6800	89.6800	89.6400	89.6400	(0.045)	0.0000	0.0000	0
2021/01/04	IS05	20/09/2022			Interest Rate Swap	92.7000	92.7000	92.6400	92.6400	(0.065)	0.0000	0.0000	0
2021/01/04	IS05	20/12/2022			Interest Rate Swap	93.0500	93.0500	92.9800	92.9800	(0.075)	0.0000	0.0000	0
2021/01/04	IS05	22/03/2023			Interest Rate Swap	85.3100	85.3100	85.2000	85.2000	(0.129)	0.0000	0.0000	0
2021/01/04	IS05	20/06/2023			Interest Rate Swap	90.7600	90.7600	90.5800	90.5800	(0.198)	0.0000	0.0000	0
2021/01/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/04	IS10	17/12/2025			Interest Rate Swap	77.3100	77.3100	76.7000	76.7000	(0.789)	0.0000	0.0000	0
2021/01/04	IS10	16/03/2026			Interest Rate Swap	73.7200	73.7200	73.0800	73.0800	(0.868)	0.0000	0.0000	0
2021/01/04	IS10	15/06/2026			Interest Rate Swap	72.0200	72.0200	71.3500	71.3500	(0.930)	0.0000	0.0000	0
2021/01/04	IS10	21/09/2026			Interest Rate Swap	73.9600	73.9600	73.2600	73.2600	(0.946)	0.0000	0.0000	0
2021/01/04	IS10	21/12/2026			Interest Rate Swap	77.9400	77.9400	77.2300	77.2300	(0.911)	0.0000	0.0000	0
2021/01/04	IS10	15/03/2027			Interest Rate Swap	76.3700	76.3700	75.6300	75.6300	(0.969)	0.0000	0.0000	0
2021/01/04	IS10	21/06/2027			Interest Rate Swap	78.4300	78.4300	77.6600	77.6600	(0.982)	0.0000	0.0000	0
2021/01/04	IS10	20/09/2027			Interest Rate Swap	84.2600	84.2600	83.4800	83.4800	(0.926)	0.0000	0.0000	0
2021/01/04	IS10	20/12/2027			Interest Rate Swap	84.6400	84.6400	83.8500	83.8500	(0.933)	0.0000	0.0000	0
2021/01/04	IS10	22/03/2028			Interest Rate Swap	77.5600	77.5600	76.7400	76.7400	(1.057)	0.0000	0.0000	0
2021/01/04	IS10	20/06/2028			Interest Rate Swap	85.4700	85.4700	84.6700	84.6700	(0.936)	0.0000	0.0000	0
2021/01/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/04	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2021/01/04	JBAF	17/02/2021			Jibar Tradeable Future	3.4100	96.5900	3.4000	96.6000	(0.293)	0.0000	0.0000	0
2021/01/04	JBAF	17/03/2021			Jibar Tradeable Future	3.4050	96.5950	3.3850	96.6150	(0.587)	0.0000	0.0000	0
2021/01/04	JBAF	21/04/2021			Jibar Tradeable Future	3.3100	96.6900	3.2900	96.7100	(0.604)	0.0000	0.0000	0
2021/01/04	JBAF	19/05/2021			Jibar Tradeable Future	3.3100	96.6900	3.2800	96.7200	(0.906)	0.0000	0.0000	0
2021/01/04	JBAF	15/06/2021			Jibar Tradeable Future	3.2650	96.7350	3.2350	96.7650	(0.919)	0.0000	0.0000	0
2021/01/04	JBAF	15/09/2021			Jibar Tradeable Future	3.3100	96.6900	3.2600	96.7400	(1.511)	0.0000	0.0000	30,000
2021/01/04	JBAF	15/12/2021			Jibar Tradeable Future	3.5050	96.4950	3.4350	96.5650	(1.997)	0.0000	0.0000	0
2021/01/04	JBAF	16/03/2022			Jibar Tradeable Future	3.5050	96.4950	3.4300	96.5700	(2.140)	0.0000	0.0000	0
2021/01/04	JBAF	15/06/2022			Jibar Tradeable Future	3.8600	96.1400	3.7800	96.2200	(2.073)	0.0000	0.0000	0
2021/01/04	JBAF	21/09/2022			Jibar Tradeable Future	3.9250	96.0750	3.8300	96.1700	(2.420)	0.0000	0.0000	0
2021/01/04	JBAF	21/12/2022			Jibar Tradeable Future	4.4150	95.5850	4.3150	95.6850	(2.265)	0.0000	0.0000	0
2021/01/04	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	R023	04/02/2021	6.34	Call	Bond Future	3,557.5000	3.5575	3,771.1400	3.7711	6.005	0	0	0
2021/01/04	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	R023	04/02/2021			Bond Future	4.5369	109.6942	4.4311	109.9078	(2.332)	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
2021/01/04	R023	04/02/2021	6.33	Call	Bond Future	3,538.2000	3.5382	3,751.8400	3.7518	6.038	0	0	0
2021/01/04	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/04	R023	04/02/2021	6.32	Call	Bond Future	3,518.8900	3.5189	3,732.5300	3.7325	6.071	0	0	0
2021/01/04	R023	06/05/2021	7.58	Call	Bond Future	5,116.7600	5.1168	5,332.2500	5.3323	4.211	0	0	0
2021/01/04	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/04	R023	06/05/2021			Bond Future	4.6018	106.8976	4.4805	107.1132	(2.635)	0.0000	0.0000	0
2021/01/04	R023	06/05/2021	7.57	Call	Bond Future	5,100.1300	5.1001	5,315.6200	5.3156	4.225	0	0	0
2021/01/04	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/04	R023	06/05/2021	7.56	Call	Bond Future	5,083.5000	5.0835	5,298.9900	5.2990	4.239	0	0	0
2021/01/04	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/04	R023	05/08/2021	5.30	Call	Bond Future	1,205.7100	1.2057	1,371.2300	1.3712	13.728	0	0	0
2021/01/04	R023	05/08/2021	5.30	Put	Bond Future	212.3300	0.2123	160.3000	0.1603	(24.504)	0	0	0
2021/01/04	R023	05/08/2021	5.29	Call	Bond Future	1,193.3300	1.1933	1,358.2600	1.3583	13.821	0	0	0
2021/01/04	R023	05/08/2021	5.29	Put	Bond Future	215.0600	0.2151	162.4400	0.1624	(24.468)	0	0	0
2021/01/04	R023	05/08/2021			Bond Future	4.6464	108.0521	4.5044	108.2696	(3.056)	0.0000	0.0000	0
2021/01/04	R023	05/08/2021	5.31	Call	Bond Future	1,218.1200	1.2181	1,384.2200	1.3842	13.636	0	0	0
2021/01/04	R023	05/08/2021	5.31	Put	Bond Future	209.6400	0.2096	158.1900	0.1582	(24.542)	0	0	0
2021/01/04	R023	04/11/2021	4.91	Call	Bond Future	707.1200	0.7071	835.6700	0.8357	18.179	0	0	0
2021/01/04	R023	04/11/2021	4.91	Put	Bond Future	457.7800	0.4578	366.5700	0.3666	(19.924)	0	0	0
2021/01/04	R023	04/11/2021	4.90	Call	Bond Future	699.4900	0.6995	827.2900	0.8273	18.270	0	0	0
2021/01/04	R023	04/11/2021	4.90	Put	Bond Future	462.9900	0.4630	371.0300	0.3710	(19.862)	0	0	0
2021/01/04	R023	04/11/2021			Bond Future	4.7162	105.2891	4.5459	105.5088	(3.611)	0.0000	0.0000	0
2021/01/04	R023	04/11/2021	4.92	Call	Bond Future	714.7900	0.7148	844.0900	0.8441	18.089	0	0	0
2021/01/04	R023	04/11/2021	4.92	Put	Bond Future	452.6100	0.4526	362.1500	0.3622	(19.986)	0	0	0
2021/01/04	R035	04/02/2021	10.05	Call	Bond Future	490.4400	0.4904	530.9900	0.5310	8.268	0	0	0
2021/01/04	R035	04/02/2021	10.05	Put	Bond Future	4,068.3000	4.0683	3,589.9300	3.5899	(11.758)	0	0	0
2021/01/04	R035	04/02/2021	10.04	Call	Bond Future	475.3500	0.4753	514.3300	0.5143	8.200	0	0	0
2021/01/04	R035	04/02/2021	10.04	Put	Bond Future	4,122.9200	4.1229	3,642.9800	3.6430	(11.641)	0	0	0
2021/01/04	R035	04/02/2021	10.14	Put	Bond Future	3,594.9000	3.5949	3,132.3900	3.1324	(12.866)	0	0	650
2021/01/04	R035	04/02/2021	11.14	Call	Bond Future	4,173.1300	4.1731	4,516.0100	4.5160	8.216	0	0	0
2021/01/04	R035	04/02/2021	11.14	Put	Bond Future	593.6600	0.5937	417.6200	0.4176	(29.653)	0	0	650
2021/01/04	R035	04/02/2021			Bond Future	10.5786	91.6394	10.5000	92.1583	(0.743)	0.0000	0.0000	96,418
2021/01/04	R035	04/02/2021	10.06	Call	Bond Future	505.7800	0.5058	547.9400	0.5479	8.336	0	0	0
2021/01/04	R035	04/02/2021	10.06	Put	Bond Future	4,014.0100	4.0140	3,537.2500	3.5373	(11.877)	0	0	0
2021/01/04	R035	04/02/2021	10.14	Call	Bond Future	640.9700	0.6410	697.3800	0.6974	8.801	0	0	0
2021/01/04	R035	06/05/2021	10.55	Call	Bond Future	2,819.8000	2.8198	3,004.8200	3.0048	6.561	0	0	0
2021/01/04	R035	06/05/2021	10.55	Put	Bond Future	4,399.4800	4.3995	4,060.5900	4.0606	(7.703)	0	0	500
2021/01/04	R035	06/05/2021	10.05	Put	Bond Future	6,487.5900	6.4876	6,078.4300	6.0784	(6.307)	0	0	0
2021/01/04	R035	06/05/2021	10.05	Call	Bond Future	1,541.9500	1.5419	1,656.7000	1.6567	7.442	0	0	500
2021/01/04	R035	06/05/2021	12.91	Put	Bond Future	397.1600	0.3972	332.7500	0.3327	(16.218)	0	0	600
2021/01/04	R035	06/05/2021	10.40	Put	Bond Future	4,965.5300	4.9655	4,604.7300	4.6047	(7.266)	0	0	0
2021/01/04	R035	06/05/2021	11.55	Call	Bond Future	6,499.2200	6.4992	6,823.8400	6.8238	4.995	0	0	0
2021/01/04	R035	06/05/2021	11.55	Put	Bond Future	1,867.8700	1.8679	1,668.5800	1.6686	(10.669)	0	0	1,650
2021/01/04	R035	06/05/2021	12.77	Call	Bond Future	11,844.4400	11.8444	12,294.1500	12.2941	3.797	0	0	0
2021/01/04	R035	06/05/2021	12.77	Put	Bond Future	476.7800	0.4768	402.5800	0.4026	(15.563)	0	0	1,650
2021/01/04	R035	06/05/2021	10.24	Put	Bond Future	5,625.8000	5.6258	5,242.3000	5.2423	(6.817)	0	0	0
2021/01/04	R035	06/05/2021	10.24	Call	Bond Future	1,980.8100	1.9808	2,121.2200	2.1212	7.089	0	0	793

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
2021/01/04	R035	06/05/2021	12.37	Call	Bond Future	10,037.6800		10.0377	10,453.6300	10.4536	4.144	0	0	0
2021/01/04	R035	06/05/2021	12.35	Put	Bond Future	803.2100		0.8032	693.3300	0.6933	(13.680)	0	0	0
2021/01/04	R035	06/05/2021	12.36	Put	Bond Future	793.6700		0.7937	684.7500	0.6847	(13.724)	0	0	0
2021/01/04	R035	06/05/2021			Bond Future	10.7943		88.0934	10.7126	88.6173	(0.757)	0.0000	0.0000	0
2021/01/04	R035	06/05/2021	11.05	Call	Bond Future	4,471.9600		4.4720	4,730.9900	4.7310	5.792	0	0	0
2021/01/04	R035	06/05/2021	11.05	Put	Bond Future	2,862.8700		2.8629	2,597.9900	2.5980	(9.252)	0	0	500
2021/01/04	R035	06/05/2021	11.15	Put	Bond Future	2,627.6500		2.6276	2,376.8300	2.3768	(9.545)	0	0	0
2021/01/04	R035	06/05/2021	11.15	Call	Bond Future	4,854.1800		4.8542	5,127.2700	5.1273	5.626	0	0	600
2021/01/04	R035	06/05/2021	12.91	Call	Bond Future	12,484.2100		12.4842	12,943.7100	12.9437	3.681	0	0	0
2021/01/04	R035	06/05/2021	10.40	Call	Bond Future	2,395.1800		2.3952	2,558.2900	2.5583	6.810	0	0	600
2021/01/04	R035	06/05/2021	10.81	Put	Bond Future	3,530.6900		3.5307	3,230.4900	3.2305	(8.503)	0	0	0
2021/01/04	R035	06/05/2021	10.81	Call	Bond Future	3,630.5900		3.6306	3,854.3000	3.8543	6.162	0	0	1,650
2021/01/04	R035	06/05/2021	11.32	Call	Bond Future	5,532.1200		5.5321	5,828.1400	5.8281	5.351	0	0	0
2021/01/04	R035	06/05/2021	11.32	Put	Bond Future	2,270.9900		2.2710	2,043.1000	2.0431	(10.035)	0	0	793
2021/01/04	R035	06/05/2021	12.37	Put	Bond Future	784.2200		0.7842	676.2600	0.6763	(13.767)	0	0	0
2021/01/04	R035	06/05/2021	12.35	Call	Bond Future	9,948.6200		9.9486	10,362.6500	10.3627	4.162	0	0	0
2021/01/04	R035	06/05/2021	12.02	Call	Bond Future	8,505.9600		8.5060	8,885.3600	8.8854	4.460	0	0	0
2021/01/04	R035	06/05/2021	12.02	Put	Bond Future	1,176.5300		1.1765	1,032.0200	1.0320	(12.283)	0	0	793
2021/01/04	R035	06/05/2021	12.36	Call	Bond Future	9,993.1300		9.9931	10,408.1200	10.4081	4.153	0	0	0
2021/01/04	R035	05/08/2021	11.37	Call	Bond Future	5,691.8100		5.6918	5,973.0300	5.9730	4.941	0	0	0
2021/01/04	R035	05/08/2021	11.37	Put	Bond Future	3,548.0200		3.5480	3,299.9500	3.3000	(6.992)	0	0	100
2021/01/04	R035	05/08/2021	5.31	Call	Bond Future	0.3300		0.0003	0.3500	0.0004	6.061	0	0	0
2021/01/04	R035	05/08/2021	5.31	Put	Bond Future	49,046.1300		49.0461	48,516.8600	48.5169	(1.079)	0	0	0
2021/01/04	R035	05/08/2021			Bond Future	11.0170		89.0449	10.9319	89.5742	(0.773)	0.0000	0.0000	0
2021/01/04	R035	05/08/2021	10.77	Call	Bond Future	3,737.4800		3.7375	3,949.8700	3.9499	5.683	0	0	0
2021/01/04	R035	05/08/2021	10.77	Put	Bond Future	5,286.3500		5.2863	4,969.4500	4.9694	(5.995)	0	0	100
2021/01/04	R035	05/08/2021	10.02	Put	Bond Future	8,363.7700		8.3638	7,960.9200	7.9609	(4.817)	0	0	0
2021/01/04	R035	05/08/2021	10.02	Call	Bond Future	1,854.5200		1.8545	1,980.9600	1.9810	6.818	0	0	100
2021/01/04	R035	05/08/2021	5.29	Call	Bond Future	0.3100		0.0003	0.3300	0.0003	6.452	0	0	0
2021/01/04	R035	05/08/2021	5.29	Put	Bond Future	49,279.4000		49.2794	48,750.1300	48.7501	(1.074)	0	0	0
2021/01/04	R035	05/08/2021	5.30	Call	Bond Future	0.3200		0.0003	0.3400	0.0003	6.250	0	0	0
2021/01/04	R035	05/08/2021	5.30	Put	Bond Future	49,162.7000		49.1627	48,633.4300	48.6334	(1.077)	0	0	0
2021/01/04	R035	04/11/2021	10.62	Put	Bond Future	6,978.7100		6.9787	6,632.0800	6.6321	(4.967)	0	0	0
2021/01/04	R035	04/11/2021	10.62	Call	Bond Future	3,088.2500		3.0882	3,276.4100	3.2764	6.093	0	0	400
2021/01/04	R035	04/11/2021	11.08	Call	Bond Future	4,343.7400		4.3437	4,581.5900	4.5816	5.476	0	0	0
2021/01/04	R035	04/11/2021	11.08	Put	Bond Future	5,355.8500		5.3559	5,058.9100	5.0589	(5.544)	0	0	782
2021/01/04	R035	04/11/2021	10.23	Put	Bond Future	8,640.4000		8.6404	8,252.5100	8.2525	(4.489)	0	0	0
2021/01/04	R035	04/11/2021	10.12	Put	Bond Future	9,186.1700		9.1862	8,787.6800	8.7877	(4.338)	0	0	0
2021/01/04	R035	04/11/2021	10.12	Call	Bond Future	2,004.8000		2.0048	2,141.1000	2.1411	6.799	0	0	400
2021/01/04	R035	04/11/2021	11.75	Put	Bond Future	3,580.1600		3.5802	3,351.7800	3.3518	(6.379)	0	0	782
2021/01/04	R035	04/11/2021	12.53	Call	Bond Future	9,401.9300		9.4019	9,775.8600	9.7759	3.977	0	0	0
2021/01/04	R035	04/11/2021	12.53	Put	Bond Future	2,191.4600		2.1915	2,030.6000	2.0306	(7.340)	0	0	0
2021/01/04	R035	04/11/2021			Bond Future	11.2472		85.5138	11.1585	86.0485	(0.789)	0.0000	0.0000	0
2021/01/04	R035	04/11/2021	13.82	Call	Bond Future	14,343.8200		14.3438	14,804.1300	14.8041	3.209	0	0	0
2021/01/04	R035	04/11/2021	13.82	Put	Bond Future	774.5300		0.7745	700.0500	0.7000	(9.616)	0	0	400
2021/01/04	R035	04/11/2021	10.23	Call	Bond Future	2,198.0400		2.1980	2,344.9400	2.3449	6.683	0	0	782
2021/01/04	R035	04/11/2021	11.75	Call	Bond Future	6,520.7400		6.5207	6,827.1500	6.8272	4.699	0	0	0
2021/01/04	R035	04/11/2021	12.51	Call	Bond Future	9,329.3100		9.3293	9,701.5800	9.7016	3.990	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
2021/01/04	R035	04/11/2021	12.51	Put	Bond Future	2,224.1200	2.2241	2,061.6000	2.0616	(7.307)	0	0	0
2021/01/04	R035	04/11/2021	12.52	Call	Bond Future	9,365.6000	9.3656	9,738.7000	9.7387	3.984	0	0	0
2021/01/04	R035	04/11/2021	12.52	Put	Bond Future	2,207.7400	2.2077	2,046.0500	2.0460	(7.324)	0	0	0
2021/01/04	R186	04/02/2021	8.16	Call	Bond Future	7,386.0100	7.3860	7,936.9100	7.9369	7.459	0	0	0
2021/01/04	R186	04/02/2021	8.17	Put	Bond Future	1.6400	0.0016	0.3700	0.0004	(77.439)	0	0	0
2021/01/04	R186	04/02/2021	8.15	Call	Bond Future	7,337.1800	7.3372	7,888.0000	7.8880	7.507	0	0	0
2021/01/04	R186	04/02/2021	7.30	Put	Bond Future	136.1300	0.1361	65.9700	0.0660	(51.539)	0	0	0
2021/01/04	R186	04/02/2021	8.00	Put	Bond Future	4.8400	0.0048	1.3300	0.0013	(72.521)	0	0	15,177
2021/01/04	R186	04/02/2021			Bond Future	6.7116	119.5394	6.6079	120.0917	(1.545)	0.0000	0.0000	79,435
2021/01/04	R186	04/02/2021	8.16	Put	Bond Future	1.7500	0.0018	0.4000	0.0004	(77.143)	0	0	0
2021/01/04	R186	04/02/2021	8.17	Call	Bond Future	7,434.8300	7.4348	7,985.8100	7.9858	7.411	0	0	0
2021/01/04	R186	04/02/2021	8.15	Put	Bond Future	1.8700	0.0019	0.4400	0.0004	(76.471)	0	0	0
2021/01/04	R186	04/02/2021	7.30	Call	Bond Future	3,208.3800	3.2084	3,690.4700	3.6905	15.026	0	0	0
2021/01/04	R186	04/02/2021	8.00	Call	Bond Future	6,602.5100	6.6025	7,151.2500	7.1513	8.311	0	0	0
2021/01/04	R186	06/05/2021	10.77	Call	Bond Future	17,820.7700	17.8208	18,378.1300	18.3781	3.128	0	0	0
2021/01/04	R186	06/05/2021	10.77	Put	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	0
2021/01/04	R186	06/05/2021	10.76	Call	Bond Future	17,779.7300	17.7797	18,337.0800	18.3371	3.135	0	0	0
2021/01/04	R186	06/05/2021	10.76	Put	Bond Future	0.1800	0.0002	0.0900	0.0001	(50.000)	0	0	0
2021/01/04	R186	06/05/2021			Bond Future	6.8652	120.7482	6.7554	121.3056	(1.600)	0.0000	0.0000	0
2021/01/04	R186	06/05/2021	7.30	Call	Bond Future	3,251.2800	3.2513	3,612.4700	3.6125	11.109	0	0	0
2021/01/04	R186	06/05/2021	7.30	Put	Bond Future	1,076.7300	1.0767	880.4800	0.8805	(18.226)	0	0	15,177
2021/01/04	R186	06/05/2021	10.78	Call	Bond Future	17,861.8000	17.8618	18,419.1500	18.4191	3.120	0	0	0
2021/01/04	R186	06/05/2021	10.78	Put	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0
2021/01/04	R186	05/08/2021	8.62	Call	Bond Future	7,768.4200	7.7684	8,260.7400	8.2607	6.337	0	0	0
2021/01/04	R186	05/08/2021	8.62	Put	Bond Future	374.8800	0.3749	304.0900	0.3041	(18.883)	0	0	0
2021/01/04	R186	05/08/2021	8.61	Call	Bond Future	7,729.7100	7.7297	8,221.1800	8.2212	6.358	0	0	0
2021/01/04	R186	05/08/2021	8.61	Put	Bond Future	380.5100	0.3805	308.8700	0.3089	(18.827)	0	0	0
2021/01/04	R186	05/08/2021			Bond Future	7.0201	116.7711	6.9035	117.3342	(1.660)	0.0000	0.0000	0
2021/01/04	R186	05/08/2021	8.63	Call	Bond Future	7,807.1500	7.8072	8,300.3200	8.3003	6.317	0	0	0
2021/01/04	R186	05/08/2021	8.63	Put	Bond Future	369.3100	0.3693	299.3700	0.2994	(18.938)	0	0	0
2021/01/04	R186	04/11/2021	8.09	Call	Bond Future	5,248.6600	5.2487	5,657.1300	5.6571	7.782	0	0	0
2021/01/04	R186	04/11/2021	8.09	Put	Bond Future	1,201.3300	1.2013	1,040.7800	1.0408	(13.364)	0	0	0
2021/01/04	R186	04/11/2021	8.10	Call	Bond Future	5,281.5500	5.2815	5,691.1600	5.6912	7.755	0	0	0
2021/01/04	R186	04/11/2021	8.10	Put	Bond Future	1,190.4800	1.1905	1,031.0700	1.0311	(13.390)	0	0	0
2021/01/04	R186	04/11/2021			Bond Future	7.1858	118.0072	7.0619	118.5763	(1.724)	0.0000	0.0000	0
2021/01/04	R186	04/11/2021	8.11	Call	Bond Future	5,314.8700	5.3149	5,725.5900	5.7256	7.728	0	0	0
2021/01/04	R186	04/11/2021	8.11	Put	Bond Future	1,180.0700	1.1801	1,021.7700	1.0218	(13.414)	0	0	0
2021/01/04	R197	04/02/2021			Bond Future	318.1143	318.1143	318.1197	318.1197	0.002	0.0000	0.0000	2,441
2021/01/04	R197	06/05/2021			Bond Future	321.4097	321.4097	321.4142	321.4142	0.001	0.0000	0.0000	0
2021/01/04	R197	05/08/2021			Bond Future	316.9466	316.9466	316.9503	316.9503	0.001	0.0000	0.0000	0
2021/01/04	R197	04/11/2021			Bond Future	320.3751	320.3751	320.3787	320.3787	0.001	0.0000	0.0000	0
2021/01/04	R202	04/02/2021			Bond Future	218.3765	218.3765	218.3973	218.3973	0.010	0.0000	0.0000	7,883
2021/01/04	R202	06/05/2021			Bond Future	220.6387	220.6387	220.6590	220.6590	0.009	0.0000	0.0000	0
2021/01/04	R202	05/08/2021			Bond Future	218.8191	218.8191	218.8392	218.8392	0.009	0.0000	0.0000	0
2021/01/04	R202	04/11/2021			Bond Future	221.1861	221.1861	221.2064	221.2064	0.009	0.0000	0.0000	0

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2021/01/04	R209	04/02/2021	10.12	Call	Bond Future	909.5900	0.9096	970.3100	0.9703	6.676	0	0	0
2021/01/04	R209	04/02/2021	10.12	Put	Bond Future	2,443.8400	2.4438	2,109.8300	2.1098	(13.667)	0	0	0
2021/01/04	R209	04/02/2021			Bond Future	10.3810	71.0563	10.3131	71.4511	(0.655)	0.0000	0.0000	26,103
2021/01/04	R209	04/02/2021	10.11	Call	Bond Future	888.2900	0.8883	947.1800	0.9472	6.630	0	0	0
2021/01/04	R209	04/02/2021	10.11	Put	Bond Future	2,482.2900	2.4823	2,146.4500	2.1465	(13.529)	0	0	0
2021/01/04	R209	04/02/2021	10.10	Call	Bond Future	867.3200	0.8673	924.3900	0.9244	6.580	0	0	0
2021/01/04	R209	04/02/2021	10.10	Put	Bond Future	2,521.1400	2.5211	2,183.4800	2.1835	(13.393)	0	0	0
2021/01/04	R209	06/05/2021	9.75	Put	Bond Future	6,216.9600	6.2170	5,894.5400	5.8945	(5.186)	0	0	0
2021/01/04	R209	06/05/2021	9.75	Call	Bond Future	1,362.4700	1.3625	1,438.6300	1.4386	5.590	0	0	8,200
2021/01/04	R209	06/05/2021	11.00	Call	Bond Future	4,621.8300	4.6218	4,828.5200	4.8285	4.472	0	0	0
2021/01/04	R209	06/05/2021	11.00	Put	Bond Future	2,258.7400	2.2587	2,066.8500	2.0669	(8.495)	0	0	3,500
2021/01/04	R209	06/05/2021	10.00	Put	Bond Future	5,167.9900	5.1680	4,869.1000	4.8691	(5.783)	0	0	0
2021/01/04	R209	06/05/2021	10.00	Call	Bond Future	1,844.6900	1.8447	1,944.3800	1.9444	5.404	0	0	0
2021/01/04	R209	06/05/2021	12.25	Call	Bond Future	9,235.7000	9.2357	9,552.7000	9.5527	3.432	0	0	0
2021/01/04	R209	06/05/2021	12.25	Put	Bond Future	646.4900	0.6465	564.9100	0.5649	(12.619)	0	0	9,150
2021/01/04	R209	06/05/2021	12.23	Call	Bond Future	9,158.5800	9.1586	9,474.1500	9.4741	3.446	0	0	0
2021/01/04	R209	06/05/2021	12.23	Put	Bond Future	662.0200	0.6620	579.0100	0.5790	(12.539)	0	0	0
2021/01/04	R209	06/05/2021	12.22	Call	Bond Future	9,120.0600	9.1201	9,434.9100	9.4349	3.452	0	0	0
2021/01/04	R209	06/05/2021	12.22	Put	Bond Future	669.9000	0.6699	586.1700	0.5862	(12.499)	0	0	0
2021/01/04	R209	06/05/2021			Bond Future	10.5699	68.6357	10.4994	69.0342	(0.666)	0.0000	0.0000	5,500
2021/01/04	R209	06/05/2021	10.60	Call	Bond Future	3,348.8600	3.3489	3,512.5700	3.5126	4.889	0	0	0
2021/01/04	R209	06/05/2021	10.60	Put	Bond Future	3,179.3700	3.1794	2,944.5000	2.9445	(7.387)	0	0	6,250
2021/01/04	R209	06/05/2021	11.60	Call	Bond Future	6,803.9100	6.8039	7,066.8200	7.0668	3.864	0	0	0
2021/01/04	R209	06/05/2021	11.60	Put	Bond Future	1,338.6600	1.3387	1,202.9900	1.2030	(10.135)	0	0	3,750
2021/01/04	R209	06/05/2021	10.25	Put	Bond Future	4,253.0500	4.2531	3,979.9600	3.9800	(6.421)	0	0	0
2021/01/04	R209	06/05/2021	10.25	Call	Bond Future	2,415.6100	2.4156	2,541.1000	2.5411	5.195	0	0	5,325
2021/01/04	R209	06/05/2021	11.25	Call	Bond Future	5,513.0700	5.5131	5,744.2000	5.7442	4.192	0	0	0
2021/01/04	R209	06/05/2021	11.25	Put	Bond Future	1,830.7600	1.8308	1,663.3100	1.6633	(9.146)	0	0	9,150
2021/01/04	R209	06/05/2021	12.24	Call	Bond Future	9,197.1400	9.1971	9,513.4200	9.5134	3.439	0	0	0
2021/01/04	R209	06/05/2021	12.24	Put	Bond Future	654.2200	0.6542	571.9200	0.5719	(12.580)	0	0	0
2021/01/04	R209	05/08/2021	11.81	Call	Bond Future	7,454.7900	7.4548	7,715.3500	7.7153	3.495	0	0	0
2021/01/04	R209	05/08/2021	11.81	Put	Bond Future	2,030.9900	2.0310	1,888.8400	1.8888	(6.999)	0	0	0
2021/01/04	R209	05/08/2021			Bond Future	10.7605	69.3772	10.6875	69.7799	(0.679)	0.0000	0.0000	0
2021/01/04	R209	05/08/2021	11.80	Call	Bond Future	7,422.3200	7.4223	7,682.1400	7.6821	3.501	0	0	0
2021/01/04	R209	05/08/2021	11.80	Put	Bond Future	2,047.1500	2.0472	1,904.2600	1.9043	(6.980)	0	0	0
2021/01/04	R209	05/08/2021	11.79	Call	Bond Future	7,389.8900	7.3899	7,648.9700	7.6490	3.506	0	0	0
2021/01/04	R209	05/08/2021	11.79	Put	Bond Future	2,063.4100	2.0634	1,919.7800	1.9198	(6.961)	0	0	0
2021/01/04	R209	04/11/2021	10.50	Call	Bond Future	3,228.5300	3.2285	3,383.0400	3.3830	4.786	0	0	0
2021/01/04	R209	04/11/2021	12.00	Call	Bond Future	7,663.4500	7.6635	7,927.7700	7.9278	3.449	0	0	0
2021/01/04	R209	04/11/2021	12.00	Put	Bond Future	2,403.3700	2.4034	2,260.8100	2.2608	(5.932)	0	0	2,000
2021/01/04	R209	04/11/2021	12.19	Call	Bond Future	8,251.9200	8.2519	8,528.6000	8.5286	3.353	0	0	0
2021/01/04	R209	04/11/2021	12.19	Put	Bond Future	2,099.7100	2.0997	1,969.5100	1.9695	(6.201)	0	0	0
2021/01/04	R209	04/11/2021	12.17	Call	Bond Future	8,189.3200	8.1893	8,464.7300	8.4647	3.363	0	0	0
2021/01/04	R209	04/11/2021			Bond Future	10.9564	66.9720	10.8807	67.3789	(0.691)	0.0000	0.0000	1,000
2021/01/04	R209	04/11/2021	10.50	Put	Bond Future	5,735.5100	5.7355	5,483.1400	5.4831	(4.400)	0	0	2,000
2021/01/04	R209	04/11/2021	9.50	Put	Bond Future	9,892.0500	9.8921	9,565.4100	9.5654	(3.302)	0	0	0
2021/01/04	R209	04/11/2021	9.50	Call	Bond Future	1,402.6600	1.4027	1,482.9000	1.4829	5.721	0	0	2,000

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2021/01/04	R209	04/11/2021	12.18	Call	Bond Future	8,220.6000	8.2206	8,496.6500	8.4966	3.358	0	0	0
2021/01/04	R209	04/11/2021	12.18	Put	Bond Future	2,114.8700	2.1149	1,984.0400	1.9840	(6.186)	0	0	0
2021/01/04	R209	04/11/2021	12.17	Put	Bond Future	2,130.1200	2.1301	1,998.6500	1.9987	(6.172)	0	0	0
2021/01/04	R210	04/02/2021			Bond Future	192.7643	192.7643	193.0278	193.0278	0.137	0.0000	0.0000	1,213
2021/01/04	R210	06/05/2021			Bond Future	192.0453	192.0453	192.3109	192.3109	0.138	0.0000	0.0000	0
2021/01/04	R210	05/08/2021			Bond Future	194.1660	194.1660	194.4340	194.4340	0.138	0.0000	0.0000	0
2021/01/04	R210	04/11/2021			Bond Future	193.5238	193.5238	193.7946	193.7946	0.140	0.0000	0.0000	0
2021/01/04	R212	04/02/2021			Bond Future	169.9401	169.9401	169.9411	169.9411	0.001	0.0000	0.0000	5,730
2021/01/04	R212	06/05/2021			Bond Future	171.7007	171.7007	171.7012	171.7012	0.000	0.0000	0.0000	0
2021/01/04	R212	05/08/2021			Bond Future	171.2620	171.2620	171.2621	171.2621	0.000	0.0000	0.0000	0
2021/01/04	R212	04/11/2021			Bond Future	173.1146	173.1146	173.1145	173.1145	0.000	0.0000	0.0000	0
2021/01/04	R213	04/02/2021	9.40	Call	Bond Future	1,932.0500	1.9321	2,162.8200	2.1628	11.944	0	0	0
2021/01/04	R213	04/02/2021	9.40	Put	Bond Future	1,024.4100	1.0244	767.3900	0.7674	(25.090)	0	0	0
2021/01/04	R213	04/02/2021	9.39	Call	Bond Future	1,897.0200	1.8970	2,124.4100	2.1244	11.987	0	0	0
2021/01/04	R213	04/02/2021	9.39	Put	Bond Future	1,046.9100	1.0469	786.5100	0.7865	(24.873)	0	0	0
2021/01/04	R213	04/02/2021			Bond Future	9.2433	88.6411	9.1599	89.1289	(0.902)	0.0000	0.0000	8,858
2021/01/04	R213	04/02/2021	9.41	Call	Bond Future	1,967.4000	1.9674	2,201.5400	2.2015	11.901	0	0	0
2021/01/04	R213	04/02/2021	9.41	Put	Bond Future	1,002.2900	1.0023	748.6400	0.7486	(25.307)	0	0	0
2021/01/04	R213	06/05/2021	11.91	Call	Bond Future	12,757.5300	12.7575	13,222.7300	13.2227	3.646	0	0	0
2021/01/04	R213	06/05/2021	11.91	Put	Bond Future	128.3100	0.1283	101.0400	0.1010	(21.253)	0	0	0
2021/01/04	R213	06/05/2021			Bond Future	9.4323	86.0097	9.3456	86.5022	(0.919)	0.0000	0.0000	0
2021/01/04	R213	06/05/2021	11.90	Call	Bond Future	12,713.9300	12.7139	13,178.7400	13.1787	3.656	0	0	0
2021/01/04	R213	06/05/2021	11.90	Put	Bond Future	130.4900	0.1305	102.8300	0.1028	(21.197)	0	0	0
2021/01/04	R213	06/05/2021	11.89	Call	Bond Future	12,670.3200	12.6703	13,134.7500	13.1347	3.665	0	0	0
2021/01/04	R213	06/05/2021	11.89	Put	Bond Future	132.7000	0.1327	104.6600	0.1047	(21.130)	0	0	0
2021/01/04	R213	05/08/2021	10.14	Put	Bond Future	2,435.2800	2.4353	2,228.6700	2.2287	(8.484)	0	0	200
2021/01/04	R213	05/08/2021	9.34	Put	Bond Future	4,433.7800	4.4338	4,132.5600	4.1326	(6.794)	0	0	0
2021/01/04	R213	05/08/2021	9.34	Call	Bond Future	2,840.6500	2.8406	3,036.9600	3.0370	6.911	0	0	200
2021/01/04	R213	05/08/2021	10.85	Call	Bond Future	7,789.3800	7.7894	8,148.3300	8.1483	4.608	0	0	0
2021/01/04	R213	05/08/2021	10.85	Put	Bond Future	1,407.7300	1.4077	1,269.1500	1.2692	(9.844)	0	0	0
2021/01/04	R213	05/08/2021	10.84	Call	Bond Future	7,753.1700	7.7532	8,111.1900	8.1112	4.618	0	0	0
2021/01/04	R213	05/08/2021	10.84	Put	Bond Future	1,421.0600	1.4211	1,281.5500	1.2816	(9.817)	0	0	0
2021/01/04	R213	05/08/2021			Bond Future	9.6266	86.9386	9.5363	87.4362	(0.938)	0.0000	0.0000	0
2021/01/04	R213	05/08/2021	10.78	Call	Bond Future	7,537.1400	7.5371	7,889.5300	7.8895	4.675	0	0	0
2021/01/04	R213	05/08/2021	10.78	Put	Bond Future	1,503.1500	1.5031	1,358.0100	1.3580	(9.656)	0	0	200
2021/01/04	R213	05/08/2021	10.14	Call	Bond Future	5,193.8300	5.1938	5,484.7500	5.4848	5.601	0	0	0
2021/01/04	R213	05/08/2021	10.86	Call	Bond Future	7,825.6500	7.8257	8,185.5200	8.1855	4.599	0	0	0
2021/01/04	R213	05/08/2021	10.86	Put	Bond Future	1,394.5000	1.3945	1,256.8400	1.2568	(9.872)	0	0	0
2021/01/04	R213	04/11/2021	11.10	Put	Bond Future	1,657.9200	1.6579	1,516.9400	1.5169	(8.503)	0	0	0
2021/01/04	R213	04/11/2021	11.11	Call	Bond Future	8,112.7600	8.1128	8,475.3600	8.4754	4.470	0	0	0
2021/01/04	R213	04/11/2021	11.09	Put	Bond Future	1,671.7300	1.6717	1,529.9100	1.5299	(8.483)	0	0	0
2021/01/04	R213	04/11/2021			Bond Future	9.8301	84.3302	9.7360	84.8330	(0.957)	0.0000	0.0000	0
2021/01/04	R213	04/11/2021	11.10	Call	Bond Future	8,078.5300	8.0785	8,440.3000	8.4403	4.478	0	0	0
2021/01/04	R213	04/11/2021	11.11	Put	Bond Future	1,644.2000	1.6442	1,504.0500	1.5041	(8.524)	0	0	0
2021/01/04	R213	04/11/2021	11.09	Call	Bond Future	8,044.3600	8.0444	8,405.2900	8.4053	4.487	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
2021/01/04	R214	04/02/2021	10.33	Call	Bond Future	657.2800	0.6573	639.1100	0.6391	(2.764)	0	0	0
2021/01/04	R214	04/02/2021	10.33	Put	Bond Future	3,233.0700	3.2331	2,994.2000	2.9942	(7.388)	0	0	0
2021/01/04	R214	04/02/2021			Bond Future	10.7568	68.1687	10.7192	68.3894	(0.350)	0.0000	0.0000	15,327
2021/01/04	R214	04/02/2021	10.32	Call	Bond Future	640.3000	0.6403	621.7900	0.6218	(2.891)	0	0	0
2021/01/04	R214	04/02/2021	10.32	Put	Bond Future	3,278.3600	3.2784	3,039.1500	3.0392	(7.297)	0	0	0
2021/01/04	R214	04/02/2021	10.31	Call	Bond Future	623.6200	0.6236	604.7800	0.6048	(3.021)	0	0	0
2021/01/04	R214	04/02/2021	10.31	Put	Bond Future	3,324.0300	3.3240	3,084.4900	3.0845	(7.206)	0	0	0
2021/01/04	R214	06/05/2021	12.26	Call	Bond Future	7,945.2600	7.9453	8,084.9000	8.0849	1.758	0	0	0
2021/01/04	R214	06/05/2021	12.26	Put	Bond Future	1,081.3200	1.0813	998.2000	0.9982	(7.687)	0	0	0
2021/01/04	R214	06/05/2021	12.25	Call	Bond Future	7,909.1000	7.9091	8,048.1800	8.0482	1.758	0	0	0
2021/01/04	R214	06/05/2021	12.25	Put	Bond Future	1,092.6700	1.0927	1,008.9900	1.0090	(7.658)	0	0	0
2021/01/04	R214	06/05/2021			Bond Future	10.9413	65.5822	10.9023	65.8050	(0.356)	0.0000	0.0000	0
2021/01/04	R214	06/05/2021	12.27	Call	Bond Future	7,981.4600	7.9815	8,121.6600	8.1217	1.757	0	0	0
2021/01/04	R214	06/05/2021	12.27	Put	Bond Future	1,070.0800	1.0701	987.5200	0.9875	(7.715)	0	0	0
2021/01/04	R214	05/08/2021	12.03	Put	Bond Future	2,349.5700	2.3496	2,246.7200	2.2467	(4.377)	0	0	0
2021/01/04	R214	05/08/2021	12.01	Call	Bond Future	6,969.8600	6.9699	7,091.2000	7.0912	1.741	0	0	0
2021/01/04	R214	05/08/2021			Bond Future	11.1303	66.2906	11.0898	66.5156	(0.364)	0.0000	0.0000	0
2021/01/04	R214	05/08/2021	12.02	Call	Bond Future	7,004.7800	7.0048	7,126.5000	7.1265	1.738	0	0	0
2021/01/04	R214	05/08/2021	12.02	Put	Bond Future	2,363.6500	2.3637	2,260.4000	2.2604	(4.368)	0	0	0
2021/01/04	R214	05/08/2021	12.03	Call	Bond Future	7,039.7200	7.0397	7,161.8400	7.1618	1.735	0	0	0
2021/01/04	R214	05/08/2021	12.01	Put	Bond Future	2,377.8100	2.3778	2,274.1800	2.2742	(4.358)	0	0	0
2021/01/04	R214	04/11/2021	12.47	Call	Bond Future	8,105.5900	8.1056	8,242.9800	8.2430	1.695	0	0	0
2021/01/04	R214	04/11/2021	12.46	Call	Bond Future	8,075.5300	8.0755	8,212.5400	8.2125	1.697	0	0	0
2021/01/04	R214	04/11/2021	12.46	Put	Bond Future	2,397.3600	2.3974	2,307.1000	2.3071	(3.765)	0	0	0
2021/01/04	R214	04/11/2021			Bond Future	11.3239	63.7158	11.2819	63.9431	(0.371)	0.0000	0.0000	0
2021/01/04	R214	04/11/2021	12.47	Put	Bond Future	2,381.1900	2.3812	2,291.3100	2.2913	(3.775)	0	0	0
2021/01/04	R214	04/11/2021	12.48	Call	Bond Future	8,135.6800	8.1357	8,273.4500	8.2735	1.693	0	0	0
2021/01/04	R214	04/11/2021	12.48	Put	Bond Future	2,365.1200	2.3651	2,275.6200	2.2756	(3.784)	0	0	0
2021/01/04	R248	04/02/2021	10.47	Call	Bond Future	703.5200	0.7035	699.4200	0.6994	(0.583)	0	0	0
2021/01/04	R248	04/02/2021	10.47	Put	Bond Future	3,732.1300	3.7321	3,416.1100	3.4161	(8.468)	0	0	0
2021/01/04	R248	04/02/2021	10.46	Call	Bond Future	682.6400	0.6826	677.8000	0.6778	(0.709)	0	0	0
2021/01/04	R248	04/02/2021	10.46	Put	Bond Future	3,788.7700	3.7888	3,472.0100	3.4720	(8.360)	0	0	0
2021/01/04	R248	04/02/2021	10.75	Call	Bond Future	1,468.1600	1.4682	1,497.4800	1.4975	1.997	0	0	0
2021/01/04	R248	04/02/2021			Bond Future	10.8737	85.4877	10.8309	85.7996	(0.394)	0.0000	0.0000	116,103
2021/01/04	R248	04/02/2021	10.48	Call	Bond Future	724.7300	0.7247	721.4000	0.7214	(0.459)	0	0	0
2021/01/04	R248	04/02/2021	10.48	Put	Bond Future	3,675.9500	3.6760	3,360.7000	3.3607	(8.576)	0	0	0
2021/01/04	R248	04/02/2021	10.80	Put	Bond Future	2,174.4300	2.1744	1,900.4000	1.9004	(12.602)	0	0	0
2021/01/04	R248	04/02/2021	10.80	Call	Bond Future	1,635.8000	1.6358	1,673.6900	1.6737	2.316	0	0	2,140
2021/01/04	R248	04/02/2021	9.80	Put	Bond Future	8,564.2800	8.5643	8,244.0200	8.2440	(3.739)	0	0	0
2021/01/04	R248	04/02/2021	9.80	Call	Bond Future	55.1700	0.0552	46.8300	0.0468	(15.117)	0	0	2,140
2021/01/04	R248	04/02/2021	11.50	Put	Bond Future	530.5700	0.5306	401.3300	0.4013	(24.359)	0	0	0
2021/01/04	R248	04/02/2021	11.50	Call	Bond Future	4,865.8000	4.8658	5,048.4800	5.0485	3.754	0	0	0
2021/01/04	R248	04/02/2021	10.75	Put	Bond Future	2,375.7400	2.3757	2,093.1400	2.0931	(11.895)	0	0	0
2021/01/04	R248	06/05/2021	12.36	Call	Bond Future	9,470.7100	9.4707	9,682.6400	9.6826	2.238	0	0	0
2021/01/04	R248	06/05/2021	12.36	Put	Bond Future	1,175.1100	1.1751	1,072.2600	1.0723	(8.752)	0	0	0
2021/01/04	R248	06/05/2021			Bond Future	11.0630	81.9425	11.0185	82.2573	(0.402)	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
2021/01/04	R248	06/05/2021	12.35	Call	Bond Future	9,425.8400	9.4258	9,637.0100	9.6370	2.240	0	0	0
2021/01/04	R248	06/05/2021	12.35	Put	Bond Future	1,188.2400	1.1882	1,084.6300	1.0846	(8.720)	0	0	0
2021/01/04	R248	06/05/2021	12.34	Call	Bond Future	9,381.0100	9.3810	9,591.4200	9.5914	2.243	0	0	0
2021/01/04	R248	06/05/2021	12.34	Put	Bond Future	1,201.5000	1.2015	1,097.1300	1.0971	(8.687)	0	0	0
2021/01/04	R248	05/08/2021	12.51	Put	Bond Future	2,079.9200	2.0799	1,965.7300	1.9657	(5.490)	0	0	0
2021/01/04	R248	05/08/2021	12.52	Call	Bond Future	9,918.6400	9.9186	10,122.9800	10.1230	2.060	0	0	0
2021/01/04	R248	05/08/2021	12.50	Put	Bond Future	2,096.7800	2.0968	1,981.9900	1.9820	(5.475)	0	0	0
2021/01/04	R248	05/08/2021			Bond Future	11.2577	82.8276	11.2114	83.1456	(0.412)	0.0000	0.0000	0
2021/01/04	R248	05/08/2021	12.51	Call	Bond Future	9,878.7300	9.8787	10,082.4900	10.0825	2.063	0	0	0
2021/01/04	R248	05/08/2021	12.52	Put	Bond Future	2,063.1900	2.0632	1,949.5800	1.9496	(5.507)	0	0	0
2021/01/04	R248	05/08/2021	12.50	Call	Bond Future	9,838.8600	9.8389	10,042.0200	10.0420	2.065	0	0	0
2021/01/04	R248	04/11/2021	12.85	Call	Bond Future	10,469.9600	10.4700	10,688.4300	10.6884	2.087	0	0	0
2021/01/04	R248	04/11/2021	12.85	Put	Bond Future	2,134.5400	2.1345	2,031.7300	2.0317	(4.816)	0	0	0
2021/01/04	R248	04/11/2021			Bond Future	11.4574	79.2937	11.4091	79.6149	(0.422)	0.0000	0.0000	0
2021/01/04	R248	04/11/2021	12.83	Call	Bond Future	10,393.8700	10.3939	10,611.3100	10.6113	2.092	0	0	0
2021/01/04	R248	04/11/2021	12.83	Put	Bond Future	2,166.5900	2.1666	2,062.7500	2.0628	(4.793)	0	0	0
2021/01/04	R248	04/11/2021	12.84	Call	Bond Future	10,431.9000	10.4319	10,649.8500	10.6498	2.089	0	0	0
2021/01/04	R248	04/11/2021	12.84	Put	Bond Future	2,150.5100	2.1505	2,047.1800	2.0472	(4.805)	0	0	0

Total

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