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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2021 TO 07/01/2021

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
2021/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	2025	04/02/2021		Bond Future	146.8112	146.8112	147.3350	147.3350	0.357	0.0000	0.0000	7,208
2021/01/07	2025	06/05/2021		Bond Future	148.3449	148.3449	148.8738	148.8738	0.357	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
2021/01/07	2025	05/08/2021			Bond Future	148.4697	148.4697	149.0041	149.0041	0.360	0.0000	0.0000	0
2021/01/07	2025	04/11/2021			Bond Future	150.1017	150.1017	150.6419	150.6419	0.360	0.0000	0.0000	0
2021/01/07	2029	04/02/2021			Bond Future	103.2441	103.2441	104.0192	104.0192	0.751	0.0000	0.0000	2,182
2021/01/07	2029	06/05/2021			Bond Future	103.1834	103.1834	103.9663	103.9663	0.759	0.0000	0.0000	0
2021/01/07	2029	05/08/2021			Bond Future	104.3350	104.3350	105.1265	105.1265	0.759	0.0000	0.0000	0
2021/01/07	2029	04/11/2021			Bond Future	104.3315	104.3315	105.1315	105.1315	0.767	0.0000	0.0000	0
2021/01/07	2030	04/02/2021	9.16	Call	Bond Future	2,903.7600	2.9038	2,396.4900	2.3965	(17.469)	0	0	0
2021/01/07	2030	04/02/2021	9.16	Put	Bond Future	414.1700	0.4142	555.3300	0.5553	34.083	0	0	0
2021/01/07	2030	04/02/2021	9.15	Call	Bond Future	2,858.2900	2.8583	2,354.3900	2.3544	(17.629)	0	0	0
2021/01/07	2030	04/02/2021	9.15	Put	Bond Future	426.2600	0.4263	570.7900	0.5708	33.907	0	0	0
2021/01/07	2030	04/02/2021	8.20	Put	Bond Future	3,482.5200	3.4825	4,040.0600	4.0401	16.010	0	0	0
2021/01/07	2030	04/02/2021	9.20	Put	Bond Future	368.6600	0.3687	496.8800	0.4969	34.780	0	0	0
2021/01/07	2030	04/02/2021	9.20	Call	Bond Future	3,088.0300	3.0880	2,567.8200	2.5678	(16.846)	0	0	1,600
2021/01/07	2030	04/02/2021	9.12	Put	Bond Future	464.3400	0.4643	619.3000	0.6193	33.372	0	0	0
2021/01/07	2030	04/02/2021	9.12	Call	Bond Future	2,723.4100	2.7234	2,229.9400	2.2299	(18.120)	0	0	1,000
2021/01/07	2030	04/02/2021	8.36	Put	Bond Future	2,687.0900	2.6871	3,187.6900	3.1877	18.630	0	0	0
2021/01/07	2030	04/02/2021	8.36	Call	Bond Future	422.3800	0.4224	274.5500	0.2745	(34.999)	0	0	800
2021/01/07	2030	04/02/2021			Bond Future	8.7347	95.6888	8.8440	95.0404	1.252	0.0000	0.0000	104,915
2021/01/07	2030	04/02/2021	9.17	Call	Bond Future	2,949.4700	2.9495	2,438.8800	2.4389	(17.311)	0	0	0
2021/01/07	2030	04/02/2021	9.17	Put	Bond Future	402.3700	0.4024	540.2100	0.5402	34.257	0	0	0
2021/01/07	2030	04/02/2021	9.30	Call	Bond Future	3,564.1600	3.5642	3,015.4000	3.0154	(15.397)	0	0	0
2021/01/07	2030	04/02/2021	9.30	Put	Bond Future	2,735.5500	0.2736	373.2200	0.3732	36.436	0	0	4,000
2021/01/07	2030	04/02/2021	9.35	Call	Bond Future	3,809.3000	3.8093	3,248.2200	3.2482	(14.729)	0	0	0
2021/01/07	2030	04/02/2021	9.35	Put	Bond Future	234.7800	0.2348	322.1300	0.3221	37.205	0	0	2,000
2021/01/07	2030	04/02/2021	8.20	Call	Bond Future	229.5800	0.2296	138.6900	0.1387	(39.590)	0	0	1,600
2021/01/07	2030	04/02/2021	8.37	Put	Bond Future	2,640.8500	2.6408	3,137.3900	3.1374	18.802	0	0	0
2021/01/07	2030	04/02/2021	8.37	Call	Bond Future	437.4800	0.4375	285.5900	0.2856	(34.719)	0	0	1,000
2021/01/07	2030	04/02/2021	8.86	Put	Bond Future	933.3200	0.9333	1,197.3900	1.1974	28.294	0	0	0
2021/01/07	2030	04/02/2021	8.86	Call	Bond Future	1,675.8200	1.6758	1,291.4600	1.2915	(22.936)	0	0	800
2021/01/07	2030	04/02/2021	10.20	Call	Bond Future	8,239.5500	8.2396	7,595.2300	7.5952	(7.820)	0	0	0
2021/01/07	2030	04/02/2021	10.20	Put	Bond Future	8.0800	0.0081	12.1900	0.0122	50.866	0	0	1,800
2021/01/07	2030	06/05/2021	10.95	Call	Bond Future	10,993.6100	10.9936	10,376.9200	10.3769	(5.610)	0	0	0
2021/01/07	2030	06/05/2021	10.95	Put	Bond Future	200.9300	0.2009	239.5500	0.2395	19.221	0	0	300
2021/01/07	2030	06/05/2021	9.27	Put	Bond Future	1,909.4100	1.9094	2,155.6500	2.1556	12.896	0	0	0
2021/01/07	2030	06/05/2021	9.27	Call	Bond Future	3,872.3900	3.8724	3,463.3200	3.4633	(10.564)	0	0	300
2021/01/07	2030	06/05/2021	7.97	Call	Bond Future	746.7100	0.7467	612.2400	0.6122	(18.008)	0	0	700
2021/01/07	2030	06/05/2021	10.04	Call	Bond Future	6,967.4800	6.9675	6,434.8900	6.4349	(7.644)	0	0	0
2021/01/07	2030	06/05/2021	10.04	Put	Bond Future	814.2700	0.8143	936.9900	0.9370	15.071	0	0	0
2021/01/07	2030	06/05/2021	9.15	Put	Bond Future	2,174.7900	2.1748	2,445.6100	2.4456	12.453	0	0	0
2021/01/07	2030	06/05/2021	9.15	Call	Bond Future	3,461.7400	3.4617	3,077.2500	3.0773	(11.107)	0	0	0
2021/01/07	2030	06/05/2021	9.92	Call	Bond Future	6,456.0500	6.4561	5,939.0000	5.9390	(8.009)	0	0	0
2021/01/07	2030	06/05/2021	11.69	Call	Bond Future	14,383.6000	14.3836	13,739.8600	13.7399	(4.476)	0	0	0
2021/01/07	2030	06/05/2021	11.69	Put	Bond Future	50.9500	0.0509	62.5200	0.0625	22.709	0	0	0
2021/01/07	2030	06/05/2021	11.70	Call	Bond Future	14,429.0700	14.4291	13,785.1300	13.7851	(4.463)	0	0	0
2021/01/07	2030	06/05/2021	11.70	Put	Bond Future	49.9400	0.0499	61.3100	0.0613	22.767	0	0	0
2021/01/07	2030	06/05/2021			Bond Future	8.9246	96.6649	9.0389	96.0096	1.280	0.0000	0.0000	0

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2021/01/07	2030	06/05/2021	8.77	Put	Bond Future	3,217.1300	3.2171	3,570.8200	3.5708	10.994	0	0	0
2021/01/07	2030	06/05/2021	8.77	Call	Bond Future	2,320.8600	2.3209	2,019.2400	2.0192	(12.996)	0	0	300
2021/01/07	2030	06/05/2021	9.22	Call	Bond Future	3,697.8100	3.6978	3,298.8400	3.2988	(10.789)	0	0	0
2021/01/07	2030	06/05/2021	9.22	Put	Bond Future	2,015.7400	2.0157	2,272.0800	2.2721	12.717	0	0	700
2021/01/07	2030	06/05/2021	7.97	Put	Bond Future	6,458.4300	6.4584	6,979.2700	6.9793	8.064	0	0	0
2021/01/07	2030	06/05/2021	9.92	Put	Bond Future	939.4400	0.9394	1,077.7000	1.0777	14.717	0	0	700
2021/01/07	2030	06/05/2021	11.71	Call	Bond Future	14,474.5200	14.4745	13,830.3800	13.8304	(4.450)	0	0	0
2021/01/07	2030	06/05/2021	11.71	Put	Bond Future	48.9500	0.0489	60.1200	0.0601	22.819	0	0	0
2021/01/07	2030	06/05/2021	10.74	Call	Bond Future	10,036.1800	10.0362	9,432.9200	9.4329	(6.011)	0	0	0
2021/01/07	2030	06/05/2021	10.74	Put	Bond Future	285.3500	0.2854	337.4000	0.3374	18.241	0	0	0
2021/01/07	2030	05/08/2021	10.30	Put	Bond Future	1,322.5700	1.3226	1,474.9800	1.4750	11.524	0	0	200
2021/01/07	2030	05/08/2021	8.78	Put	Bond Future	4,523.3700	4.5234	4,902.8700	4.9029	8.390	0	0	0
2021/01/07	2030	05/08/2021	8.78	Call	Bond Future	2,597.4400	2.5974	2,314.2100	2.3142	(10.904)	0	0	200
2021/01/07	2030	05/08/2021	7.70	Put	Bond Future	9,128.6300	9.1286	9,675.3200	9.6753	5.989	0	0	0
2021/01/07	2030	05/08/2021	12.10	Call	Bond Future	14,992.1600	14.9922	14,355.0500	14.3551	(4.250)	0	0	0
2021/01/07	2030	05/08/2021	12.10	Put	Bond Future	152.1700	0.1522	177.7900	0.1778	16.836	0	0	600
2021/01/07	2030	05/08/2021	9.45	Call	Bond Future	4,517.2400	4.5172	4,121.3900	4.1214	(8.763)	0	0	600
2021/01/07	2030	05/08/2021	10.41	Call	Bond Future	8,014.1600	8.0142	7,491.3200	7.4913	(6.524)	0	0	0
2021/01/07	2030	05/08/2021	10.41	Put	Bond Future	1,182.5600	1.1826	1,322.4500	1.3225	11.829	0	0	0
2021/01/07	2030	05/08/2021	10.42	Call	Bond Future	8,052.4900	8.0525	7,528.5400	7.5285	(6.507)	0	0	0
2021/01/07	2030	05/08/2021	10.42	Put	Bond Future	1,170.4400	1.1704	1,309.2200	1.3092	11.857	0	0	0
2021/01/07	2030	05/08/2021			Bond Future	9.1215	93.7151	9.2411	93.0524	1.311	0.0000	0.0000	0
2021/01/07	2030	05/08/2021	10.30	Call	Bond Future	7,596.7300	7.5967	7,086.4100	7.0864	(6.718)	0	0	0
2021/01/07	2030	05/08/2021	7.70	Call	Bond Future	767.2300	0.7672	651.1900	0.6512	(15.125)	0	0	200
2021/01/07	2030	05/08/2021	8.95	Put	Bond Future	3,988.7600	3.9888	4,338.8500	4.3388	8.777	0	0	0
2021/01/07	2030	05/08/2021	8.95	Call	Bond Future	3,027.9500	3.0280	2,715.3100	2.7153	(10.325)	0	0	600
2021/01/07	2030	05/08/2021	9.45	Put	Bond Future	2,711.2200	2.7112	2,978.1000	2.9781	9.844	0	0	0
2021/01/07	2030	05/08/2021	10.43	Call	Bond Future	8,090.8800	8.0909	7,565.8300	7.5658	(6.489)	0	0	0
2021/01/07	2030	05/08/2021	10.43	Put	Bond Future	1,158.4200	1.1584	1,296.1000	1.2961	11.885	0	0	0
2021/01/07	2030	04/11/2021	8.27	Put	Bond Future	7,343.2900	7.3433	7,829.7600	7.8298	6.625	0	0	0
2021/01/07	2030	04/11/2021	8.27	Call	Bond Future	1,480.0300	1.4800	1,296.5500	1.2966	(12.397)	0	0	300
2021/01/07	2030	04/11/2021	8.77	Put	Bond Future	5,451.6500	5.4516	5,861.3400	5.8613	7.515	0	0	0
2021/01/07	2030	04/11/2021	11.44	Put	Bond Future	667.9100	0.6679	752.6700	0.7527	12.690	0	0	300
2021/01/07	2030	04/11/2021	10.59	Put	Bond Future	1,504.1500	1.5041	1,664.3500	1.6644	10.651	0	0	0
2021/01/07	2030	04/11/2021	10.60	Call	Bond Future	8,084.9200	8.0849	7,574.1100	7.5741	(6.318)	0	0	0
2021/01/07	2030	04/11/2021	10.60	Put	Bond Future	1,490.8800	1.4909	1,650.0200	1.6500	10.674	0	0	0
2021/01/07	2030	04/11/2021			Bond Future	9.3165	94.7239	9.4414	94.0539	1.341	0.0000	0.0000	0
2021/01/07	2030	04/11/2021	8.77	Call	Bond Future	2,447.2300	2.4472	2,186.9700	2.1870	(10.635)	0	0	300
2021/01/07	2030	04/11/2021	11.44	Call	Bond Future	11,251.0300	11.2510	10,665.8400	10.6658	(5.201)	0	0	0
2021/01/07	2030	04/11/2021	10.59	Call	Bond Future	8,049.2000	8.0492	7,539.4500	7.5395	(6.333)	0	0	0
2021/01/07	2030	04/11/2021	10.61	Call	Bond Future	8,120.7100	8.1207	7,608.8300	7.6088	(6.303)	0	0	0
2021/01/07	2030	04/11/2021	10.61	Put	Bond Future	1,477.7100	1.4777	1,635.7800	1.6358	10.697	0	0	0
2021/01/07	2032	04/02/2021	9.63	Call	Bond Future	1,123.1300	1.1231	854.5700	0.8546	(23.912)	0	0	0
2021/01/07	2032	04/02/2021	9.63	Put	Bond Future	1,817.6700	1.8177	2,164.5900	2.1646	19.086	0	0	0
2021/01/07	2032	04/02/2021	9.29	Put	Bond Future	3,292.7800	3.2928	3,776.7200	3.7767	14.697	0	0	0
2021/01/07	2032	04/02/2021	9.29	Call	Bond Future	417.5200	0.4175	285.9800	0.2860	(31.505)	0	0	800
2021/01/07	2032	04/02/2021	10.82	Call	Bond Future	6,495.6300	6.4956	5,906.4800	5.9065	(9.070)	0	0	0

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2021/01/07	2032	04/02/2021	10.82	Put	Bond Future	84.0000	0.0840	110.3300	0.1103	31.345	0	0	800
2021/01/07	2032	04/02/2021			Bond Future	9.7406	92.9748	9.8396	92.3593	1.016	0.0000	0.0000	114,916
2021/01/07	2032	04/02/2021	9.62	Call	Bond Future	1,095.9300	1.0959	831.7100	0.8317	(24.109)	0	0	0
2021/01/07	2032	04/02/2021	9.62	Put	Bond Future	1,853.6100	1.8536	2,204.8700	2.2049	18.950	0	0	0
2021/01/07	2032	04/02/2021	9.61	Call	Bond Future	1,069.2400	1.0692	809.3400	0.8093	(24.307)	0	0	0
2021/01/07	2032	04/02/2021	9.61	Put	Bond Future	1,890.1200	1.8901	2,245.7000	2.2457	18.813	0	0	0
2021/01/07	2032	04/02/2021	8.79	Put	Bond Future	6,265.4900	6.2655	6,857.6400	6.8576	9.451	0	0	0
2021/01/07	2032	04/02/2021	8.79	Call	Bond Future	52.8400	0.0528	29.5100	0.0295	(44.152)	0	0	800
2021/01/07	2032	06/05/2021	12.57	Call	Bond Future	14,252.2700	14.2523	13,650.3100	13.6503	(4.224)	0	0	0
2021/01/07	2032	06/05/2021	12.12	Call	Bond Future	12,188.5100	12.1885	11,603.9900	11.6040	(4.796)	0	0	0
2021/01/07	2032	06/05/2021	12.12	Put	Bond Future	249.1900	0.2492	286.6600	0.2867	15.037	0	0	0
2021/01/07	2032	06/05/2021			Bond Future	9.9463	89.7792	10.0495	89.1573	1.037	0.0000	0.0000	0
2021/01/07	2032	06/05/2021	12.57	Put	Bond Future	121.6500	0.1216	141.6800	0.1417	16.465	0	0	736
2021/01/07	2032	06/05/2021	10.33	Put	Bond Future	2,181.8200	2.1818	2,408.4300	2.4084	10.386	0	0	0
2021/01/07	2032	06/05/2021	10.33	Call	Bond Future	4,465.3300	4.4653	4,069.9500	4.0700	(8.854)	0	0	736
2021/01/07	2032	06/05/2021	12.11	Call	Bond Future	12,142.6400	12.1426	11,558.6200	11.5586	(4.810)	0	0	0
2021/01/07	2032	06/05/2021	12.11	Put	Bond Future	253.0200	0.2530	290.9900	0.2910	15.007	0	0	0
2021/01/07	2032	06/05/2021	12.10	Call	Bond Future	12,096.7600	12.0968	11,513.2400	11.5132	(4.824)	0	0	0
2021/01/07	2032	06/05/2021	12.10	Put	Bond Future	256.9000	0.2569	295.3700	0.2954	14.975	0	0	0
2021/01/07	2032	05/08/2021	11.37	Call	Bond Future	8,394.1000	8.3941	7,913.5100	7.9135	(5.725)	0	0	0
2021/01/07	2032	05/08/2021	11.37	Put	Bond Future	1,632.2700	1.6323	1,780.6800	1.7807	9.092	0	0	0
2021/01/07	2032	05/08/2021			Bond Future	10.1549	90.7600	10.2625	90.1310	1.059	0.0000	0.0000	0
2021/01/07	2032	05/08/2021	11.35	Call	Bond Future	8,318.2400	8.3182	7,839.6900	7.8397	(5.753)	0	0	0
2021/01/07	2032	05/08/2021	11.35	Put	Bond Future	1,661.8400	1.6618	1,812.2900	1.8123	9.053	0	0	0
2021/01/07	2032	05/08/2021	11.36	Call	Bond Future	8,356.1400	8.3561	7,876.5700	7.8766	(5.739)	0	0	0
2021/01/07	2032	05/08/2021	11.36	Put	Bond Future	1,647.0000	1.6470	1,796.4300	1.7964	9.073	0	0	0
2021/01/07	2032	04/11/2021	9.83	Call	Bond Future	2,938.1800	2.9382	2,678.5100	2.6785	(8.838)	0	0	700
2021/01/07	2032	04/11/2021	11.71	Put	Bond Future	1,777.1800	1.7772	1,928.9800	1.9290	8.542	0	0	0
2021/01/07	2032	04/11/2021	11.69	Call	Bond Future	8,900.0900	8.9001	8,417.8800	8.4179	(5.418)	0	0	0
2021/01/07	2032	04/11/2021	11.70	Call	Bond Future	8,936.2800	8.9363	8,453.1500	8.4532	(5.406)	0	0	0
2021/01/07	2032	04/11/2021			Bond Future	10.3707	87.5921	10.4829	86.9562	1.082	0.0000	0.0000	0
2021/01/07	2032	04/11/2021	9.83	Put	Bond Future	6,093.0700	6.0931	6,469.2700	6.4693	6.174	0	0	0
2021/01/07	2032	04/11/2021	12.81	Call	Bond Future	13,182.0500	13.1820	12,616.8200	12.6168	(4.288)	0	0	0
2021/01/07	2032	04/11/2021	12.81	Put	Bond Future	675.5500	0.6756	746.1900	0.7462	10.457	0	0	700
2021/01/07	2032	04/11/2021	11.71	Call	Bond Future	8,972.5300	8.9725	8,488.4600	8.4885	(5.395)	0	0	0
2021/01/07	2032	04/11/2021	11.69	Put	Bond Future	1,806.0800	1.8061	1,959.7400	1.9597	8.508	0	0	0
2021/01/07	2032	04/11/2021	9.33	Put	Bond Future	8,075.3600	8.0754	8,520.6900	8.5207	5.515	0	0	0
2021/01/07	2032	04/11/2021	9.33	Call	Bond Future	1,864.3800	1.8644	1,673.8400	1.6738	(10.220)	0	0	700
2021/01/07	2032	04/11/2021	11.70	Put	Bond Future	1,791.5800	1.7916	1,944.3200	1.9443	8.525	0	0	0
2021/01/07	2033	04/02/2021			Bond Future	98.8370	98.8370	98.8463	98.8463	0.009	0.0000	0.0000	8,131
2021/01/07	2033	06/05/2021			Bond Future	98.6540	98.6540	98.6631	98.6631	0.009	0.0000	0.0000	0
2021/01/07	2033	05/08/2021			Bond Future	99.7551	99.7551	99.7640	99.7640	0.009	0.0000	0.0000	0
2021/01/07	2033	04/11/2021			Bond Future	99.6268	99.6268	99.6359	99.6359	0.009	0.0000	0.0000	0
2021/01/07	2037	04/02/2021	10.28	Call	Bond Future	443.5600	0.4436	342.1500	0.3422	(22.863)	0	0	0
2021/01/07	2037	04/02/2021	10.28	Put	Bond Future	3,900.0600	3.9001	4,244.6900	4.2447	8.837	0	0	0
2021/01/07	2037	04/02/2021	10.27	Call	Bond Future	429.1700	0.4292	330.2300	0.3302	(23.054)	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
2021/01/07	2037	04/02/2021	10.27	Put	Bond Future	3,955.2400	3.9552	4,302.3400	4.3023	8.776	0	0	0
2021/01/07	2037	04/02/2021	11.90	Call	Bond Future	6,909.4600	6.9095	6,482.3300	6.4823	(6.182)	0	0	0
2021/01/07	2037	04/02/2021	13.73	Call	Bond Future	16,246.6900	16.2467	15,800.6600	15.8007	(2.745)	0	0	0
2021/01/07	2037	04/02/2021	13.73	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	300
2021/01/07	2037	04/02/2021	10.85	Call	Bond Future	1,864.8400	1.8648	1,601.9500	1.6019	(14.097)	0	0	0
2021/01/07	2037	04/02/2021	10.85	Put	Bond Future	1,491.2100	1.4912	1,674.3600	1.6744	12.282	0	0	72
2021/01/07	2037	04/02/2021	10.35	Call	Bond Future	554.1700	0.5542	434.7900	0.4348	(21.542)	0	0	0
2021/01/07	2037	04/02/2021	10.35	Put	Bond Future	3,526.0400	3.5260	3,852.7000	3.8527	9.264	0	0	72
2021/01/07	2037	04/02/2021			Bond Future	10.7927	82.9255	10.8612	82.4795	0.635	0.0000	0.0000	131,604
2021/01/07	2037	04/02/2021	10.29	Call	Bond Future	458.3500	0.4584	354.4500	0.3545	(22.668)	0	0	0
2021/01/07	2037	04/02/2021	10.29	Put	Bond Future	3,845.3700	3.8454	4,187.5100	4.1875	8.897	0	0	0
2021/01/07	2037	04/02/2021	11.97	Put	Bond Future	100.8200	0.1008	116.1300	0.1161	15.185	0	0	0
2021/01/07	2037	04/02/2021	11.97	Call	Bond Future	7,284.4200	7.2844	6,853.6900	6.8537	(5.913)	0	0	300
2021/01/07	2037	04/02/2021	11.90	Put	Bond Future	125.7200	0.1257	144.6300	0.1446	15.041	0	0	240
2021/01/07	2037	04/02/2021	10.48	Put	Bond Future	2,889.7500	2.8898	3,180.2600	3.1803	10.053	0	0	0
2021/01/07	2037	04/02/2021	10.48	Call	Bond Future	807.1200	0.8071	651.5900	0.6516	(19.270)	0	0	240
2021/01/07	2037	04/02/2021	9.65	Put	Bond Future	8,043.0500	8.0430	8,476.6900	8.4767	5.391	0	0	0
2021/01/07	2037	04/02/2021	9.65	Call	Bond Future	34.7400	0.0347	22.3400	0.0223	(35.694)	0	0	72
2021/01/07	2037	06/05/2021	12.42	Call	Bond Future	9,249.5900	9.2496	8,868.9100	8.8689	(4.116)	0	0	0
2021/01/07	2037	06/05/2021	12.43	Call	Bond Future	9,292.3800	9.2924	8,911.0500	8.9111	(4.104)	0	0	0
2021/01/07	2037	06/05/2021	12.44	Put	Bond Future	956.5300	0.9565	1,025.3200	1.0253	7.192	0	0	0
2021/01/07	2037	06/05/2021			Bond Future	11.0065	83.7715	11.0778	83.3207	0.648	0.0000	0.0000	0
2021/01/07	2037	06/05/2021	12.42	Put	Bond Future	978.5100	0.9785	1,048.6000	1.0486	7.163	0	0	0
2021/01/07	2037	06/05/2021	12.43	Put	Bond Future	967.4700	0.9675	1,036.9100	1.0369	7.177	0	0	0
2021/01/07	2037	06/05/2021	12.44	Call	Bond Future	9,335.2200	9.3352	8,953.2400	8.9532	(4.092)	0	0	0
2021/01/07	2037	05/08/2021	12.26	Put	Bond Future	2,363.1800	2.3632	2,484.4300	2.4844	5.131	0	0	0
2021/01/07	2037	05/08/2021	12.27	Call	Bond Future	8,384.9800	8.3850	8,049.5500	8.0496	(4.000)	0	0	0
2021/01/07	2037	05/08/2021	12.27	Put	Bond Future	2,344.8500	2.3449	2,465.3900	2.4654	5.141	0	0	0
2021/01/07	2037	05/08/2021	12.28	Call	Bond Future	8,421.3500	8.4213	8,085.2100	8.0852	(3.992)	0	0	0
2021/01/07	2037	05/08/2021			Bond Future	11.2286	80.4306	11.3030	79.9747	0.663	0.0000	0.0000	0
2021/01/07	2037	05/08/2021	12.26	Call	Bond Future	8,348.6600	8.3487	8,013.9400	8.0139	(4.009)	0	0	0
2021/01/07	2037	05/08/2021	12.28	Put	Bond Future	2,326.6400	2.3266	2,446.4700	2.4465	5.150	0	0	0
2021/01/07	2037	04/11/2021	12.82	Put	Bond Future	2,145.8900	2.1459	2,255.6700	2.2557	5.116	0	0	0
2021/01/07	2037	04/11/2021	12.83	Call	Bond Future	9,794.3700	9.7944	9,442.5300	9.4425	(3.592)	0	0	0
2021/01/07	2037	04/11/2021			Bond Future	11.4453	81.2966	11.5227	80.8356	0.677	0.0000	0.0000	0
2021/01/07	2037	04/11/2021	12.81	Call	Bond Future	9,722.9600	9.7230	9,372.3300	9.3723	(3.606)	0	0	0
2021/01/07	2037	04/11/2021	12.81	Put	Bond Future	2,161.4500	2.1615	2,271.8300	2.2718	5.107	0	0	0
2021/01/07	2037	04/11/2021	12.82	Call	Bond Future	9,758.6400	9.7586	9,407.4100	9.4074	(3.599)	0	0	0
2021/01/07	2037	04/11/2021	12.83	Put	Bond Future	2,130.4300	2.1304	2,239.6000	2.2396	5.124	0	0	0
2021/01/07	2038	04/02/2021			Bond Future	110.2666	110.2666	110.2772	110.2772	0.010	0.0000	0.0000	7,805
2021/01/07	2038	06/05/2021			Bond Future	111.4185	111.4185	111.4289	111.4289	0.009	0.0000	0.0000	0
2021/01/07	2038	05/08/2021			Bond Future	110.9400	110.9400	110.9502	110.9502	0.009	0.0000	0.0000	0
2021/01/07	2038	04/11/2021			Bond Future	112.1595	112.1595	112.1698	112.1698	0.009	0.0000	0.0000	0
2021/01/07	2040	04/02/2021	10.42	Call	Bond Future	430.0000	0.4300	356.7000	0.3567	(17.047)	0	0	0
2021/01/07	2040	04/02/2021	10.42	Put	Bond Future	4,145.0500	4.1450	4,371.4700	4.3715	5.462	0	0	0
2021/01/07	2040	04/02/2021	9.49	Put	Bond Future	11,091.5400	11.0915	11,389.2300	11.3892	2.684	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
2021/01/07	2040	04/02/2021	9.49	Call	Bond Future	5.9200	0.0059	3.8900	0.0039	(34.291)	0	0	500
2021/01/07	2040	04/02/2021	9.57	Put	Bond Future	10,423.9500	10.4239	10,720.6000	10.7206	2.846	0	0	0
2021/01/07	2040	04/02/2021	9.57	Call	Bond Future	9.4200	0.0094	6.3500	0.0064	(32.590)	0	0	800
2021/01/07	2040	04/02/2021	10.07	Put	Bond Future	6,491.6900	6.4917	6,765.8200	6.7658	4.223	0	0	0
2021/01/07	2040	04/02/2021			Bond Future	10.9365	84.8588	10.9798	84.5591	0.395	0.0000	0.0000	80,457
2021/01/07	2040	04/02/2021	10.41	Call	Bond Future	415.3400	0.4153	343.8500	0.3438	(17.212)	0	0	0
2021/01/07	2040	04/02/2021	10.41	Put	Bond Future	4,204.8500	4.2049	4,433.0800	4.4331	5.428	0	0	0
2021/01/07	2040	04/02/2021	10.40	Call	Bond Future	401.1000	0.4011	331.4000	0.3314	(17.377)	0	0	0
2021/01/07	2040	04/02/2021	10.40	Put	Bond Future	4,265.1700	4.2652	4,495.1900	4.4952	5.393	0	0	0
2021/01/07	2040	04/02/2021	10.24	Put	Bond Future	5,289.6000	5.2896	5,545.0800	5.5451	4.830	0	0	0
2021/01/07	2040	04/02/2021	10.24	Call	Bond Future	218.9700	0.2190	174.7300	0.1747	(20.204)	0	0	500
2021/01/07	2040	04/02/2021	11.57	Call	Bond Future	4,659.6600	4.6597	4,391.7200	4.3917	(5.750)	0	0	0
2021/01/07	2040	04/02/2021	11.57	Put	Bond Future	434.4800	0.4345	466.2600	0.4663	7.314	0	0	500
2021/01/07	2040	04/02/2021	10.07	Call	Bond Future	110.4700	0.1105	84.8800	0.0849	(23.165)	0	0	800
2021/01/07	2040	04/02/2021	11.74	Call	Bond Future	5,590.9100	5.5909	5,311.5100	5.3115	(4.997)	0	0	0
2021/01/07	2040	04/02/2021	11.74	Put	Bond Future	289.6200	0.2896	309.9400	0.3099	7.016	0	0	800
2021/01/07	2040	06/05/2021	10.83	Put	Bond Future	4,869.6700	4.8697	5,030.3800	5.0304	3.300	0	0	0
2021/01/07	2040	06/05/2021	10.83	Call	Bond Future	2,689.6000	2.6896	2,547.3700	2.5474	(5.288)	0	0	300
2021/01/07	2040	06/05/2021	11.58	Put	Bond Future	2,533.8000	2.5338	2,629.7600	2.6298	3.787	0	0	0
2021/01/07	2040	06/05/2021	11.58	Call	Bond Future	5,376.0100	5.3760	5,169.0300	5.1690	(3.850)	0	0	300
2021/01/07	2040	06/05/2021	12.44	Call	Bond Future	9,199.0300	9.1990	8,943.1900	8.9432	(2.781)	0	0	0
2021/01/07	2040	06/05/2021	12.44	Put	Bond Future	1,160.9500	1.1609	1,208.0500	1.2081	4.057	0	0	0
2021/01/07	2040	06/05/2021			Bond Future	11.1467	85.7245	11.1917	85.4215	0.404	0.0000	0.0000	0
2021/01/07	2040	06/05/2021	13.38	Call	Bond Future	13,486.9700	13.4870	13,201.3400	13.2013	(2.118)	0	0	0
2021/01/07	2040	06/05/2021	13.38	Put	Bond Future	373.5700	0.3736	390.8800	0.3909	4.634	0	0	300
2021/01/07	2040	06/05/2021	12.43	Call	Bond Future	9,154.7800	9.1548	8,899.3800	8.8994	(2.790)	0	0	0
2021/01/07	2040	06/05/2021	12.43	Put	Bond Future	1,173.9400	1.1739	1,221.4800	1.2215	4.050	0	0	0
2021/01/07	2040	06/05/2021	12.42	Call	Bond Future	9,110.5800	9.1106	8,855.6400	8.8556	(2.798)	0	0	0
2021/01/07	2040	06/05/2021	12.42	Put	Bond Future	1,187.0400	1.1870	1,235.0400	1.2350	4.044	0	0	0
2021/01/07	2040	05/08/2021	11.05	Put	Bond Future	5,858.4900	5.8585	6,015.2500	6.0152	2.676	0	0	0
2021/01/07	2040	05/08/2021	11.05	Call	Bond Future	3,758.2000	3.7582	3,608.4200	3.6084	(3.985)	0	0	900
2021/01/07	2040	05/08/2021	12.48	Call	Bond Future	9,108.8200	9.1088	8,874.9700	8.8750	(2.567)	0	0	0
2021/01/07	2040	05/08/2021	12.49	Put	Bond Future	2,297.4900	2.2975	2,369.7700	2.3698	3.146	0	0	0
2021/01/07	2040	05/08/2021	12.47	Call	Bond Future	9,066.2000	9.0662	8,832.7700	8.8328	(2.575)	0	0	0
2021/01/07	2040	05/08/2021			Bond Future	11.3649	82.1547	11.4119	81.8481	0.414	0.0000	0.0000	0
2021/01/07	2040	05/08/2021	11.55	Put	Bond Future	4,212.2400	4.2122	4,334.6900	4.3347	2.907	0	0	0
2021/01/07	2040	05/08/2021	11.55	Call	Bond Future	5,407.9700	5.4080	5,223.8800	5.2239	(3.404)	0	0	900
2021/01/07	2040	05/08/2021	14.80	Call	Bond Future	18,560.9400	18.5609	18,266.4400	18.2664	(1.587)	0	0	0
2021/01/07	2040	05/08/2021	14.80	Put	Bond Future	281.7100	0.2817	293.7500	0.2938	4.274	0	0	900
2021/01/07	2040	05/08/2021	12.48	Put	Bond Future	2,311.4000	2.3114	2,384.0900	2.3841	3.145	0	0	0
2021/01/07	2040	05/08/2021	12.49	Call	Bond Future	9,151.6700	9.1517	8,917.4100	8.9174	(2.560)	0	0	0
2021/01/07	2040	05/08/2021	12.47	Put	Bond Future	2,325.6100	2.3256	2,398.7200	2.3987	3.144	0	0	0
2021/01/07	2040	04/11/2021	12.90	Call	Bond Future	10,040.8000	10.0408	9,802.8000	9.8028	(2.370)	0	0	0
2021/01/07	2040	04/11/2021	12.90	Put	Bond Future	2,301.6200	2.3016	2,373.5500	2.3735	3.125	0	0	0
2021/01/07	2040	04/11/2021	12.89	Call	Bond Future	10,003.6000	10.0036	9,766.0000	9.7660	(2.375)	0	0	0
2021/01/07	2040	04/11/2021	12.89	Put	Bond Future	2,318.3300	2.3183	2,390.6600	2.3907	3.120	0	0	0
2021/01/07	2040	04/11/2021			Bond Future	11.5773	83.0392	11.6263	82.7293	0.423	0.0000	0.0000	0
2021/01/07	2040	04/11/2021	12.91	Call	Bond Future	10,078.0400	10.0780	9,839.6300	9.8396	(2.366)	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
2021/01/07	2040	04/11/2021	12.91	Put	Bond Future	2,285.0200	2.2850	2,356.5400	2.3565	3.130	0	0	0
2021/01/07	2044	04/02/2021	10.36	Put	Bond Future	4,970.0600	4.9701	5,280.5600	5.2806	6.247	0	0	0
2021/01/07	2044	04/02/2021	10.37	Call	Bond Future	293.9600	0.2940	230.0800	0.2301	(21.731)	0	0	0
2021/01/07	2044	04/02/2021	10.35	Put	Bond Future	5,036.2300	5.0362	5,348.5600	5.3486	6.202	0	0	0
2021/01/07	2044	04/02/2021	10.04	Put	Bond Future	7,279.6600	7.2797	7,631.4500	7.6314	4.833	0	0	0
2021/01/07	2044	04/02/2021	10.04	Call	Bond Future	73.3200	0.0733	52.5800	0.0526	(28.287)	0	0	0
2021/01/07	2044	04/02/2021	10.84	Call	Bond Future	1,241.9900	1.2420	1,067.2600	1.0673	(14.069)	0	0	0
2021/01/07	2044	04/02/2021			Bond Future	10.9991	81.5109	11.0526	81.1384	0.486	0.0000	0.0000	51,773
2021/01/07	2044	04/02/2021	10.36	Call	Bond Future	282.8600	0.2829	220.8300	0.2208	(21.930)	0	0	0
2021/01/07	2044	04/02/2021	10.37	Put	Bond Future	4,904.3600	4.9044	5,213.0100	5.2130	6.293	0	0	0
2021/01/07	2044	04/02/2021	10.35	Call	Bond Future	272.1200	0.2721	211.9200	0.2119	(22.123)	0	0	0
2021/01/07	2044	04/02/2021	10.84	Put	Bond Future	2,368.0700	2.3681	2,565.8700	2.5659	8.353	0	0	265
2021/01/07	2044	04/02/2021	10.29	Call	Bond Future	213.8100	0.2138	163.9100	0.1639	(23.338)	0	0	0
2021/01/07	2044	04/02/2021	10.29	Put	Bond Future	5,441.8200	5.4418	5,764.4500	5.7645	5.929	0	0	265
2021/01/07	2044	04/02/2021	9.66	Put	Bond Future	10,370.4200	10.3704	10,739.1400	10.7391	3.555	0	0	0
2021/01/07	2044	04/02/2021	9.66	Call	Bond Future	10.5900	0.0106	6.7800	0.0068	(35.977)	0	0	265
2021/01/07	2044	06/05/2021	11.10	Call	Bond Future	3,420.2600	3.4203	3,221.9500	3.2219	(5.798)	0	0	0
2021/01/07	2044	06/05/2021	11.40	Call	Bond Future	4,491.5400	4.4915	4,260.9300	4.2609	(5.134)	0	0	0
2021/01/07	2044	06/05/2021	11.40	Put	Bond Future	3,162.1100	3.1621	3,308.0400	3.3080	4.615	0	0	3,100
2021/01/07	2044	06/05/2021	11.79	Call	Bond Future	6,083.0100	6.0830	5,816.1400	5.8161	(4.387)	0	0	0
2021/01/07	2044	06/05/2021	11.79	Put	Bond Future	2,251.2300	2.2512	2,360.9000	2.3609	4.872	0	0	3,100
2021/01/07	2044	06/05/2021	12.50	Call	Bond Future	9,224.5400	9.2245	8,909.7100	8.9097	(3.413)	0	0	0
2021/01/07	2044	06/05/2021	12.50	Put	Bond Future	1,174.2100	1.1742	1,235.9200	1.2359	5.255	0	0	3,100
2021/01/07	2044	06/05/2021	12.43	Call	Bond Future	8,920.0100	8.9200	8,609.2100	8.6092	(3.484)	0	0	0
2021/01/07	2044	06/05/2021	12.43	Put	Bond Future	1,267.4000	1.2674	1,333.1400	1.3331	5.187	0	0	0
2021/01/07	2044	06/05/2021	12.44	Call	Bond Future	8,963.3800	8.9634	8,651.9900	8.6520	(3.474)	0	0	0
2021/01/07	2044	06/05/2021	12.44	Put	Bond Future	1,253.7200	1.2537	1,318.8700	1.3189	5.197	0	0	0
2021/01/07	2044	06/05/2021			Bond Future	11.2013	82.3425	11.2570	81.9659	0.497	0.0000	0.0000	0
2021/01/07	2044	06/05/2021	11.10	Put	Bond Future	4,112.6600	4.1127	4,290.8900	4.2909	4.334	0	0	3,100
2021/01/07	2044	06/05/2021	10.70	Put	Bond Future	5,713.7200	5.7137	5,939.1900	5.9392	3.946	0	0	0
2021/01/07	2044	06/05/2021	10.70	Call	Bond Future	2,185.6000	2.1856	2,034.5300	2.0345	(6.912)	0	0	3,100
2021/01/07	2044	06/05/2021	11.35	Put	Bond Future	3,305.7400	3.3057	3,456.8400	3.4568	4.571	0	0	0
2021/01/07	2044	06/05/2021	11.35	Call	Bond Future	4,304.2100	4.3042	4,078.7700	4.0788	(5.238)	0	0	3,100
2021/01/07	2044	06/05/2021	11.90	Call	Bond Future	6,565.2200	6.5652	6,289.5500	6.2896	(4.199)	0	0	0
2021/01/07	2044	06/05/2021	11.90	Put	Bond Future	2,052.2200	2.0522	2,153.0900	2.1531	4.915	0	0	0
2021/01/07	2044	06/05/2021	12.45	Call	Bond Future	9,006.7900	9.0068	8,694.8200	8.6948	(3.464)	0	0	0
2021/01/07	2044	06/05/2021	12.45	Put	Bond Future	1,240.1600	1.2402	1,304.7300	1.3047	5.207	0	0	0
2021/01/07	2044	05/08/2021	12.60	Put	Bond Future	2,213.6300	2.2136	2,302.6800	2.3027	4.023	0	0	0
2021/01/07	2044	05/08/2021	12.61	Call	Bond Future	9,452.3400	9.4523	9,159.9700	9.1600	(3.093)	0	0	0
2021/01/07	2044	05/08/2021	12.61	Put	Bond Future	2,196.2800	2.1963	2,284.7800	2.2848	4.030	0	0	0
2021/01/07	2044	05/08/2021			Bond Future	11.4111	78.8608	11.4693	78.4800	0.510	0.0000	0.0000	0
2021/01/07	2044	05/08/2021	12.59	Call	Bond Future	9,375.7100	9.3757	9,084.4300	9.0844	(3.107)	0	0	0
2021/01/07	2044	05/08/2021	12.59	Put	Bond Future	2,231.1100	2.2311	2,320.7000	2.3207	4.015	0	0	0
2021/01/07	2044	05/08/2021	12.60	Call	Bond Future	9,414.0000	9.4140	9,122.1800	9.1222	(3.100)	0	0	0
2021/01/07	2044	04/11/2021	12.91	Call	Bond Future	9,935.7500	9.9358	9,643.4900	9.6435	(2.941)	0	0	0
2021/01/07	2044	04/11/2021	12.91	Put	Bond Future	2,368.3900	2.3684	2,461.2000	2.4612	3.919	0	0	0
2021/01/07	2044	04/11/2021			Bond Future	11.6151	79.7099	11.6757	79.3248	0.522	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
2021/01/07	2044	04/11/2021	12.89	Call	Bond Future	9,862.6900	9.8627	9,571.4500	9.5714	(2.953)	0	0	0
2021/01/07	2044	04/11/2021	12.89	Put	Bond Future	2,402.3600	2.4024	2,496.1900	2.4962	3.906	0	0	0
2021/01/07	2044	04/11/2021	12.90	Call	Bond Future	9,899.2000	9.8992	9,607.4500	9.6075	(2.947)	0	0	0
2021/01/07	2044	04/11/2021	12.90	Put	Bond Future	2,385.3200	2.3853	2,478.6400	2.4786	3.912	0	0	0
2021/01/07	2046	04/02/2021			Bond Future	99.8642	99.8642	99.8739	99.8739	0.010	0.0000	0.0000	14,890
2021/01/07	2046	06/05/2021			Bond Future	99.1173	99.1173	99.1269	99.1269	0.010	0.0000	0.0000	0
2021/01/07	2046	05/08/2021			Bond Future	100.2238	100.2238	100.2332	100.2332	0.009	0.0000	0.0000	0
2021/01/07	2046	04/11/2021			Bond Future	99.5180	99.5180	99.5273	99.5273	0.009	0.0000	0.0000	0
2021/01/07	2050	04/02/2021			Bond Future	100.6992	100.6992	100.7088	100.7088	0.010	0.0000	0.0000	11,025
2021/01/07	2050	06/05/2021			Bond Future	101.7511	101.7511	101.7607	101.7607	0.009	0.0000	0.0000	0
2021/01/07	2050	05/08/2021			Bond Future	100.9587	100.9587	100.9681	100.9681	0.009	0.0000	0.0000	0
2021/01/07	2050	04/11/2021			Bond Future	102.0684	102.0684	102.0779	102.0779	0.009	0.0000	0.0000	0
2021/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	AL37	04/02/2021			Index Future	792.3650	792.3650	788.8770	788.8770	(0.440)	0.0000	0.0000	0
2021/01/07	AL37	06/05/2021			Index Future	800.4460	800.4460	796.9200	796.9200	(0.441)	0.0000	0.0000	0
2021/01/07	AL37	05/08/2021			Index Future	809.0910	809.0910	805.5250	805.5250	(0.441)	0.0000	0.0000	0
2021/01/07	AL37	04/11/2021			Index Future	817.8850	817.8850	814.2800	814.2800	(0.441)	0.0000	0.0000	0
2021/01/07	AL7T	04/02/2021			Index Future	873.1550	873.1550	867.2670	867.2670	(0.674)	0.0000	0.0000	0
2021/01/07	AL7T	06/05/2021			Index Future	882.0600	882.0600	876.1100	876.1100	(0.675)	0.0000	0.0000	0
2021/01/07	AL7T	05/08/2021			Index Future	891.5870	891.5870	885.5700	885.5700	(0.675)	0.0000	0.0000	0
2021/01/07	AL7T	04/11/2021			Index Future	901.2780	901.2780	895.1950	895.1950	(0.675)	0.0000	0.0000	0
2021/01/07	ALBI	04/02/2021			Index Future	762.3600	762.3600	758.9020	758.9020	(0.454)	0.0000	0.0000	236
2021/01/07	ALBI	06/05/2021			Index Future	770.1350	770.1350	766.6400	766.6400	(0.454)	0.0000	0.0000	0
2021/01/07	ALBI	05/08/2021			Index Future	778.4530	778.4530	774.9180	774.9180	(0.454)	0.0000	0.0000	0
2021/01/07	ALBI	04/11/2021			Index Future	786.9140	786.9140	783.3390	783.3390	(0.454)	0.0000	0.0000	0
2021/01/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	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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2021/01/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	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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2021/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/07	ES33	04/02/2021			Bond Future	11.4073	77.2475	11.4754	76.8846	0.597	0.0000	0.0000	350
2021/01/07	ES33	06/05/2021			Bond Future	11.6612	74.2615	11.7322	73.8947	0.609	0.0000	0.0000	0
2021/01/07	ES33	05/08/2021			Bond Future	11.9214	75.0727	11.9955	74.7017	0.622	0.0000	0.0000	0
2021/01/07	ES33	04/11/2021			Bond Future	12.1910	72.1061	12.2684	71.7311	0.635	0.0000	0.0000	0
2021/01/07	ES42	04/02/2021			Bond Future	11.9222	76.2271	11.9702	75.9418	0.403	0.0000	0.0000	4,779
2021/01/07	ES42	06/05/2021			Bond Future	12.1690	72.7470	12.2193	72.4585	0.413	0.0000	0.0000	0
2021/01/07	ES42	05/08/2021			Bond Future	12.4159	73.5422	12.4685	73.2504	0.423	0.0000	0.0000	0
2021/01/07	ES42	04/11/2021			Bond Future	12.6733	70.0761	12.7284	69.7811	0.434	0.0000	0.0000	0
2021/01/07	GOVI	04/02/2021	750.96	Call	GOVI	24,900.0000	2.4900	0.0000	0.0000	(100.000)	0	0	0
2021/01/07	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	9,930.0000	0.9930	100.000	0	0	0
2021/01/07	GOVI	04/02/2021			GOVI	753.4500	753.4500	749.9670	749.9670	(0.462)	0.0000	0.0000	957
2021/01/07	GOVI	04/02/2021	750.95	Call	GOVI	25,000.0000	2.5000	0.0000	0.0000	(100.000)	0	0	0
2021/01/07	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	9,830.0000	0.9830	100.000	0	0	0
2021/01/07	GOVI	04/02/2021	750.94	Call	GOVI	25,100.0000	2.5100	0.0000	0.0000	(100.000)	0	0	0
2021/01/07	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	9,730.0000	0.9730	100.000	0	0	0
2021/01/07	GOVI	06/05/2021	678.68	Call	GOVI	824,540.0000	82.4540	789,340.0000	78.9340	(4.269)	0	0	0
2021/01/07	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	06/05/2021	678.67	Call	GOVI	824,640.0000	82.4640	789,440.0000	78.9440	(4.269)	0	0	0
2021/01/07	GOVI	06/05/2021			GOVI	761.1340	761.1340	757.6140	757.6140	(0.462)	0.0000	0.0000	0
2021/01/07	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	06/05/2021	678.69	Call	GOVI	824,440.0000	82.4440	789,240.0000	78.9240	(4.270)	0	0	0
2021/01/07	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	05/08/2021	719.14	Call	GOVI	502,150.0000	50.2150	466,540.0000	46.6540	(7.092)	0	0	0
2021/01/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	05/08/2021	719.13	Call	GOVI	502,250.0000	50.2250	466,640.0000	46.6640	(7.090)	0	0	0
2021/01/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	05/08/2021			GOVI	769.3550	769.3550	765.7940	765.7940	(0.463)	0.0000	0.0000	0
2021/01/07	GOVI	05/08/2021	719.15	Call	GOVI	502,050.0000	50.2050	466,440.0000	46.6440	(7.093)	0	0	0
2021/01/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	04/11/2021	728.41	Call	GOVI	493,070.0000	49.3070	457,070.0000	45.7070	(7.301)	0	0	0
2021/01/07	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	04/11/2021	728.40	Call	GOVI	493,170.0000	49.3170	457,170.0000	45.7170	(7.300)	0	0	0
2021/01/07	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GOVI	04/11/2021			GOVI	777.7170	777.7170	774.1170	774.1170	(0.463)	0.0000	0.0000	0
2021/01/07	GOVI	04/11/2021	728.42	Call	GOVI	492,970.0000	49.2970	456,970.0000	45.6970	(7.303)	0	0	0
2021/01/07	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/07	IGOV	04/02/2021			Index Future	269.2250	269.2250	269.6350	269.6350	0.152	0.0000	0.0000	1,090

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2021/01/07	IGOV	06/05/2021			Index Future	272.0380	272.0380	272.4510	272.4510	0.152	0.0000	0.0000	18
2021/01/07	IGOV	05/08/2021			Index Future	275.0420	275.0420	275.4590	275.4590	0.152	0.0000	0.0000	0
2021/01/07	IGOV	04/11/2021			Index Future	278.0960	278.0960	278.5180	278.5180	0.152	0.0000	0.0000	0
2021/01/07	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/07	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3800	90.3800	0.011	0.0000	0.0000	0
2021/01/07	IS05	21/09/2021			Interest Rate Swap	89.2500	89.2500	89.2800	89.2800	0.034	0.0000	0.0000	0
2021/01/07	IS05	21/12/2021			Interest Rate Swap	90.4300	90.4300	90.4700	90.4700	0.044	0.0000	0.0000	51
2021/01/07	IS05	15/03/2022			Interest Rate Swap	89.7600	89.7600	89.8200	89.8200	0.067	0.0000	0.0000	0
2021/01/07	IS05	21/06/2022			Interest Rate Swap	89.7600	89.7600	89.8400	89.8400	0.089	0.0000	0.0000	0
2021/01/07	IS05	20/09/2022			Interest Rate Swap	92.7900	92.7900	92.8800	92.8800	0.097	0.0000	0.0000	0
2021/01/07	IS05	20/12/2022			Interest Rate Swap	93.1600	93.1600	93.2700	93.2700	0.118	0.0000	0.0000	0
2021/01/07	IS05	22/03/2023			Interest Rate Swap	85.4300	85.4300	85.5600	85.5600	0.152	0.0000	0.0000	0
2021/01/07	IS05	20/06/2023			Interest Rate Swap	90.8700	90.8700	91.0000	91.0000	0.143	0.0000	0.0000	0
2021/01/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/07	IS10	17/12/2025			Interest Rate Swap	77.3900	77.3900	77.6600	77.6600	0.349	0.0000	0.0000	0
2021/01/07	IS10	16/03/2026			Interest Rate Swap	73.7900	73.7900	74.0800	74.0800	0.393	0.0000	0.0000	0
2021/01/07	IS10	15/06/2026			Interest Rate Swap	72.0900	72.0900	72.4000	72.4000	0.430	0.0000	0.0000	0
2021/01/07	IS10	21/09/2026			Interest Rate Swap	74.0300	74.0300	74.3500	74.3500	0.432	0.0000	0.0000	0
2021/01/07	IS10	21/12/2026			Interest Rate Swap	78.0100	78.0100	78.3300	78.3300	0.410	0.0000	0.0000	0
2021/01/07	IS10	15/03/2027			Interest Rate Swap	76.4500	76.4500	76.7800	76.7800	0.432	0.0000	0.0000	0
2021/01/07	IS10	21/06/2027			Interest Rate Swap	78.5200	78.5200	78.8300	78.8300	0.395	0.0000	0.0000	0
2021/01/07	IS10	20/09/2027			Interest Rate Swap	84.3700	84.3700	84.6600	84.6600	0.344	0.0000	0.0000	0
2021/01/07	IS10	20/12/2027			Interest Rate Swap	84.7700	84.7700	85.0700	85.0700	0.354	0.0000	0.0000	0
2021/01/07	IS10	22/03/2028			Interest Rate Swap	77.7200	77.7200	78.0300	78.0300	0.399	0.0000	0.0000	0
2021/01/07	IS10	20/06/2028			Interest Rate Swap	85.6600	85.6600	85.9900	85.9900	0.385	0.0000	0.0000	0
2021/01/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/07	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2021/01/07	JBAF	17/02/2021			Jibar Tradeable Future	3.4400	96.5600	3.4700	96.5300	0.872	0.0000	0.0000	0
2021/01/07	JBAF	17/03/2021			Jibar Tradeable Future	3.4250	96.5750	3.4650	96.5350	1.168	0.0000	0.0000	0
2021/01/07	JBAF	21/04/2021			Jibar Tradeable Future	3.3500	96.6500	3.4100	96.5900	1.791	0.0000	0.0000	0
2021/01/07	JBAF	19/05/2021			Jibar Tradeable Future	3.3500	96.6500	3.4000	96.6000	1.493	0.0000	0.0000	0
2021/01/07	JBAF	15/06/2021			Jibar Tradeable Future	3.3250	96.6750	3.3850	96.6150	1.805	0.0000	0.0000	0
2021/01/07	JBAF	15/09/2021			Jibar Tradeable Future	3.3500	96.6500	3.4100	96.5900	1.791	0.0000	0.0000	30,000
2021/01/07	JBAF	15/12/2021			Jibar Tradeable Future	3.5050	96.4950	3.5650	96.4350	1.712	0.0000	0.0000	0
2021/01/07	JBAF	16/03/2022			Jibar Tradeable Future	3.5000	96.5000	3.5700	96.4300	2.000	0.0000	0.0000	0
2021/01/07	JBAF	15/06/2022			Jibar Tradeable Future	3.8200	96.1800	3.8900	96.1100	1.832	0.0000	0.0000	0
2021/01/07	JBAF	21/09/2022			Jibar Tradeable Future	3.8900	96.1100	3.8950	96.1050	0.129	0.0000	0.0000	0
2021/01/07	JBAF	21/12/2022			Jibar Tradeable Future	4.3850	95.6150	4.3950	95.6050	0.228	0.0000	0.0000	0
2021/01/07	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	R023	04/02/2021	6.34	Call	Bond Future	3,624.6000	3.6246	3,594.7600	3.5948	(0.823)	0	0	0
2021/01/07	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	R023	04/02/2021			Bond Future	4.5036	109.7613	4.5184	109.7314	0.328	0.0000	0.0000	31,397

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/07	R023	04/02/2021	6.33	Call	Bond Future	3,605.3000	3.6053	3,575.4600	3.5755	(0.828)	0	0	0
2021/01/07	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/07	R023	04/02/2021	6.32	Call	Bond Future	3,585.9900	3.5860	3,556.1500	3.5562	(0.832)	0	0	0
2021/01/07	R023	06/05/2021	7.58	Call	Bond Future	5,193.7700	5.1938	5,163.3400	5.1633	(0.586)	0	0	0
2021/01/07	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/01/07	R023	06/05/2021			Bond Future	4.5584	106.9747	4.5755	106.9442	0.376	0.0000	0.0000	0
2021/01/07	R023	06/05/2021	7.57	Call	Bond Future	5,177.1500	5.1772	5,146.7100	5.1467	(0.588)	0	0	0
2021/01/07	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/07	R023	06/05/2021	7.56	Call	Bond Future	5,160.5200	5.1605	5,130.0800	5.1301	(0.590)	0	0	0
2021/01/07	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/07	R023	05/08/2021	5.30	Call	Bond Future	1,285.8200	1.2858	1,260.9200	1.2609	(1.937)	0	0	0
2021/01/07	R023	05/08/2021	5.30	Put	Bond Future	201.8200	0.2018	207.9900	0.2080	3.057	0	0	0
2021/01/07	R023	05/08/2021	5.29	Call	Bond Future	1,273.5200	1.2735	1,248.7100	1.2487	(1.948)	0	0	0
2021/01/07	R023	05/08/2021	5.29	Put	Bond Future	204.6300	0.2046	210.8900	0.2109	3.059	0	0	0
2021/01/07	R023	05/08/2021			Bond Future	4.5872	108.1427	4.6075	108.1116	0.442	0.0000	0.0000	0
2021/01/07	R023	05/08/2021	5.31	Call	Bond Future	1,298.1400	1.2981	1,273.1600	1.2732	(1.924)	0	0	0
2021/01/07	R023	05/08/2021	5.31	Put	Bond Future	199.0400	0.1990	205.1300	0.2051	3.060	0	0	0
2021/01/07	R023	04/11/2021	4.91	Call	Bond Future	772.5300	0.7725	752.7900	0.7528	(2.555)	0	0	0
2021/01/07	R023	04/11/2021	4.91	Put	Bond Future	413.0800	0.4131	424.8600	0.4249	2.852	0	0	0
2021/01/07	R023	04/11/2021	4.90	Call	Bond Future	764.1600	0.7642	744.5300	0.7445	(2.569)	0	0	0
2021/01/07	R023	04/11/2021	4.90	Put	Bond Future	417.5500	0.4176	429.4400	0.4294	2.848	0	0	0
2021/01/07	R023	04/11/2021			Bond Future	4.6308	105.3992	4.6552	105.3677	0.528	0.0000	0.0000	0
2021/01/07	R023	04/11/2021	4.92	Call	Bond Future	780.5800	0.7806	760.7300	0.7607	(2.543)	0	0	0
2021/01/07	R023	04/11/2021	4.92	Put	Bond Future	408.2900	0.4083	419.9600	0.4200	2.858	0	0	0
2021/01/07	R035	04/02/2021	10.05	Call	Bond Future	430.6100	0.4306	330.3200	0.3303	(23.290)	0	0	0
2021/01/07	R035	04/02/2021	10.05	Put	Bond Future	3,856.4900	3.8565	4,205.6800	4.2057	9.055	0	0	0
2021/01/07	R035	04/02/2021	10.04	Call	Bond Future	416.2300	0.4162	318.4500	0.3184	(23.492)	0	0	0
2021/01/07	R035	04/02/2021	10.04	Put	Bond Future	3,911.8200	3.9118	4,263.5200	4.2635	8.991	0	0	0
2021/01/07	R035	04/02/2021	10.14	Put	Bond Future	3,377.6900	3.3777	3,703.0900	3.7031	9.634	0	0	650
2021/01/07	R035	04/02/2021	11.14	Call	Bond Future	4,191.1200	4.1911	3,809.7500	3.8098	(9.099)	0	0	0
2021/01/07	R035	04/02/2021	11.14	Put	Bond Future	459.6700	0.4597	527.7800	0.5278	14.817	0	0	650
2021/01/07	R035	04/02/2021			Bond Future	10.5555	91.7914	10.6240	91.3419	0.649	0.0000	0.0000	96,768
2021/01/07	R035	04/02/2021	10.06	Call	Bond Future	445.2700	0.4453	342.4500	0.3424	(23.092)	0	0	0
2021/01/07	R035	04/02/2021	10.06	Put	Bond Future	3,801.5200	3.8015	4,148.1800	4.1482	9.119	0	0	0
2021/01/07	R035	04/02/2021	10.14	Call	Bond Future	575.7400	0.5757	451.6600	0.4517	(21.551)	0	0	0
2021/01/07	R035	06/05/2021	10.55	Call	Bond Future	2,857.9900	2.8580	2,641.2600	2.6413	(7.583)	0	0	0
2021/01/07	R035	06/05/2021	10.55	Put	Bond Future	4,276.5400	4.2765	4,514.1000	4.5141	5.555	0	0	500
2021/01/07	R035	06/05/2021	10.05	Put	Bond Future	6,348.2200	6.3482	6,655.8800	6.6559	4.846	0	0	0
2021/01/07	R035	06/05/2021	10.05	Call	Bond Future	1,563.7100	1.5637	1,417.0800	1.4171	(9.377)	0	0	500
2021/01/07	R035	06/05/2021	12.91	Put	Bond Future	365.6800	0.3657	396.9800	0.3970	8.559	0	0	600
2021/01/07	R035	06/05/2021	10.40	Put	Bond Future	4,837.4200	4.8374	5,095.8600	5.0959	5.343	0	0	0
2021/01/07	R035	06/05/2021	11.55	Call	Bond Future	6,575.8500	6.5759	6,240.5100	6.2405	(5.100)	0	0	0
2021/01/07	R035	06/05/2021	11.55	Put	Bond Future	1,783.3700	1.7834	1,902.3200	1.9023	6.670	0	0	1,650
2021/01/07	R035	06/05/2021	12.77	Call	Bond Future	11,969.6800	11.9697	11,552.2100	11.5522	(3.488)	0	0	0
2021/01/07	R035	06/05/2021	12.77	Put	Bond Future	440.8900	0.4409	477.7100	0.4777	8.351	0	0	1,650
2021/01/07	R035	06/05/2021	10.24	Put	Bond Future	5,492.2100	5.4922	5,773.1900	5.7732	5.116	0	0	0
2021/01/07	R035	06/05/2021	10.24	Call	Bond Future	2,008.3500	2.0084	1,835.0400	1.8350	(8.629)	0	0	793

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/07	R035	06/05/2021	12.37	Call	Bond Future	10,148.2100	10.1482	9,750.7300	9.7507	(3.917)	0	0	0
2021/01/07	R035	06/05/2021	12.35	Put	Bond Future	751.8000	0.7518	809.7900	0.8098	7.713	0	0	0
2021/01/07	R035	06/05/2021	12.36	Put	Bond Future	742.6600	0.7427	800.0600	0.8001	7.729	0	0	0
2021/01/07	R035	06/05/2021			Bond Future	10.7691	88.2545	10.8404	87.8002	0.662	0.0000	0.0000	0
2021/01/07	R035	06/05/2021	11.05	Call	Bond Future	4,530.9100	4.5309	4,248.8600	4.2489	(6.225)	0	0	0
2021/01/07	R035	06/05/2021	11.05	Put	Bond Future	2,760.6900	2.7607	2,932.9300	2.9329	6.239	0	0	500
2021/01/07	R035	06/05/2021	11.15	Put	Bond Future	2,528.7200	2.5287	2,689.1300	2.6891	6.344	0	0	0
2021/01/07	R035	06/05/2021	11.15	Call	Bond Future	4,916.3800	4.9164	4,622.5000	4.6225	(5.978)	0	0	600
2021/01/07	R035	06/05/2021	12.91	Call	Bond Future	12,613.8600	12.6139	12,190.8700	12.1909	(3.353)	0	0	0
2021/01/07	R035	06/05/2021	10.40	Call	Bond Future	2,428.2000	2.4282	2,232.3500	2.2324	(8.066)	0	0	600
2021/01/07	R035	06/05/2021	10.81	Put	Bond Future	3,417.1300	3.4171	3,619.7000	3.6197	5.928	0	0	0
2021/01/07	R035	06/05/2021	10.81	Call	Bond Future	3,678.1600	3.6782	3,426.4400	3.4264	(6.844)	0	0	1,650
2021/01/07	R035	06/05/2021	11.32	Call	Bond Future	5,600.3400	5.6003	5,287.6600	5.2877	(5.583)	0	0	0
2021/01/07	R035	06/05/2021	11.32	Put	Bond Future	2,178.0800	2.1781	2,319.6900	2.3197	6.502	0	0	793
2021/01/07	R035	06/05/2021	12.37	Put	Bond Future	733.6200	0.7336	790.4300	0.7904	7.744	0	0	0
2021/01/07	R035	06/05/2021	12.35	Call	Bond Future	10,058.3400	10.0583	9,662.0400	9.6620	(3.940)	0	0	0
2021/01/07	R035	06/05/2021	12.02	Call	Bond Future	8,601.3100	8.6013	8,227.0500	8.2271	(4.351)	0	0	0
2021/01/07	R035	06/05/2021	12.02	Put	Bond Future	1,110.7500	1.1108	1,190.7800	1.1908	7.205	0	0	793
2021/01/07	R035	06/05/2021	12.36	Call	Bond Future	10,103.2500	10.1033	9,706.3600	9.7064	(3.928)	0	0	0
2021/01/07	R035	05/08/2021	11.37	Call	Bond Future	5,802.3300	5.8023	5,516.9800	5.5170	(4.918)	0	0	0
2021/01/07	R035	05/08/2021	11.37	Put	Bond Future	3,485.1400	3.4851	3,659.2900	3.6593	4.997	0	0	100
2021/01/07	R035	05/08/2021	5.31	Call	Bond Future	0.3700	0.0004	0.3000	0.0003	(18.919)	0	0	0
2021/01/07	R035	05/08/2021	5.31	Put	Bond Future	48,872.7700	48.8728	49,332.2000	49.3322	0.940	0	0	0
2021/01/07	R035	05/08/2021			Bond Future	10.9891	89.2183	11.0634	88.7588	0.676	0.0000	0.0000	0
2021/01/07	R035	05/08/2021	10.77	Call	Bond Future	3,830.6800	3.8307	3,605.1800	3.6052	(5.887)	0	0	0
2021/01/07	R035	05/08/2021	10.77	Put	Bond Future	5,206.1500	5.2062	5,440.1500	5.4401	4.495	0	0	100
2021/01/07	R035	05/08/2021	10.02	Put	Bond Future	8,254.4900	8.2545	8,570.0100	8.5700	3.822	0	0	0
2021/01/07	R035	05/08/2021	10.02	Call	Bond Future	1,918.6400	1.9186	1,774.6600	1.7747	(7.504)	0	0	100
2021/01/07	R035	05/08/2021	5.29	Call	Bond Future	0.3500	0.0004	0.2800	0.0003	(20.000)	0	0	0
2021/01/07	R035	05/08/2021	5.29	Put	Bond Future	49,106.0400	49.1060	49,565.4700	49.5655	0.936	0	0	0
2021/01/07	R035	05/08/2021	5.30	Call	Bond Future	0.3600	0.0004	0.2900	0.0003	(19.444)	0	0	0
2021/01/07	R035	05/08/2021	5.30	Put	Bond Future	48,989.3400	48.9893	49,448.7700	49.4488	0.938	0	0	0
2021/01/07	R035	04/11/2021	10.62	Put	Bond Future	6,886.8000	6.8868	7,158.7400	7.1587	3.949	0	0	0
2021/01/07	R035	04/11/2021	10.62	Call	Bond Future	3,186.6800	3.1867	2,994.1000	2.9941	(6.043)	0	0	400
2021/01/07	R035	04/11/2021	11.08	Call	Bond Future	4,460.7100	4.4607	4,223.3900	4.2234	(5.320)	0	0	0
2021/01/07	R035	04/11/2021	11.08	Put	Bond Future	5,282.4800	5.2825	5,509.6800	5.5097	4.301	0	0	782
2021/01/07	R035	04/11/2021	10.23	Put	Bond Future	8,532.2800	8.5323	8,842.7200	8.8427	3.638	0	0	0
2021/01/07	R035	04/11/2021	10.12	Put	Bond Future	9,073.4300	9.0734	9,393.7700	9.3938	3.531	0	0	0
2021/01/07	R035	04/11/2021	10.12	Call	Bond Future	2,082.4000	2.0824	1,938.2200	1.9382	(6.924)	0	0	400
2021/01/07	R035	04/11/2021	11.75	Put	Bond Future	3,527.1900	3.5272	3,695.3100	3.6953	4.766	0	0	782
2021/01/07	R035	04/11/2021	12.53	Call	Bond Future	9,557.5800	9.5576	9,206.1200	9.2061	(3.677)	0	0	0
2021/01/07	R035	04/11/2021	12.53	Put	Bond Future	2,156.7700	2.1568	2,269.8300	2.2698	5.242	0	0	0
2021/01/07	R035	04/11/2021			Bond Future	11.2155	85.7041	11.2930	85.2396	0.691	0.0000	0.0000	0
2021/01/07	R035	04/11/2021	13.82	Call	Bond Future	14,520.9500	14.5210	14,105.6300	14.1056	(2.860)	0	0	0
2021/01/07	R035	04/11/2021	13.82	Put	Bond Future	761.3200	0.7613	810.5200	0.8105	6.462	0	0	400
2021/01/07	R035	04/11/2021	10.23	Call	Bond Future	2,280.2600	2.2803	2,126.1800	2.1262	(6.757)	0	0	782
2021/01/07	R035	04/11/2021	11.75	Call	Bond Future	6,658.1100	6.6581	6,361.7100	6.3617	(4.452)	0	0	0
2021/01/07	R035	04/11/2021	12.51	Call	Bond Future	9,484.5100	9.4845	9,134.3300	9.1343	(3.692)	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
2021/01/07	R035	04/11/2021	12.51	Put	Bond Future	2,188.9800	2.1890	2,303.3200	2.3033	5.223	0	0	0
2021/01/07	R035	04/11/2021	12.52	Call	Bond Future	9,521.0300	9.5210	9,170.2100	9.1702	(3.685)	0	0	0
2021/01/07	R035	04/11/2021	12.52	Put	Bond Future	2,172.8300	2.1728	2,286.5300	2.2865	5.233	0	0	0
2021/01/07	R186	04/02/2021	8.16	Call	Bond Future	7,651.0300	7.6510	7,119.7800	7.1198	(6.944)	0	0	0
2021/01/07	R186	04/02/2021	8.17	Put	Bond Future	0.3800	0.0004	0.6800	0.0007	78.947	0	0	0
2021/01/07	R186	04/02/2021	8.15	Call	Bond Future	7,602.1100	7.6021	7,070.8900	7.0709	(6.988)	0	0	0
2021/01/07	R186	04/02/2021	7.30	Put	Bond Future	75.7800	0.0758	116.0500	0.1161	53.141	0	0	0
2021/01/07	R186	04/02/2021	8.00	Put	Bond Future	1.4100	0.0014	2.4400	0.0024	73.050	0	0	15,177
2021/01/07	R186	04/02/2021			Bond Future	6.6615	119.8058	6.7617	119.2742	1.503	0.0000	0.0000	79,392
2021/01/07	R186	04/02/2021	8.16	Put	Bond Future	0.4200	0.0004	0.7400	0.0007	76.190	0	0	0
2021/01/07	R186	04/02/2021	8.17	Call	Bond Future	7,699.9200	7.6999	7,168.6500	7.1687	(6.900)	0	0	0
2021/01/07	R186	04/02/2021	8.15	Put	Bond Future	0.4500	0.0005	0.8000	0.0008	77.778	0	0	0
2021/01/07	R186	04/02/2021	7.30	Call	Bond Future	3,414.3800	3.4144	2,923.0800	2.9231	(14.389)	0	0	0
2021/01/07	R186	04/02/2021	8.00	Call	Bond Future	6,865.4300	6.8654	6,334.8900	6.3349	(7.728)	0	0	0
2021/01/07	R186	06/05/2021	10.77	Call	Bond Future	18,100.1200	18.1001	17,562.9000	17.5629	(2.968)	0	0	0
2021/01/07	R186	06/05/2021	10.77	Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0	0	0
2021/01/07	R186	06/05/2021	10.76	Call	Bond Future	18,059.0700	18.0591	17,521.8600	17.5219	(2.975)	0	0	0
2021/01/07	R186	06/05/2021	10.76	Put	Bond Future	0.1000	0.0001	0.1500	0.0002	50.000	0	0	0
2021/01/07	R186	06/05/2021			Bond Future	6.8101	121.0276	6.9162	120.4903	1.559	0.0000	0.0000	0
2021/01/07	R186	06/05/2021	7.30	Call	Bond Future	3,440.8100	3.4408	3,068.9200	3.0689	(10.808)	0	0	0
2021/01/07	R186	06/05/2021	7.30	Put	Bond Future	986.8400	0.9868	1,152.2100	1.1522	16.758	0	0	15,177
2021/01/07	R186	06/05/2021	10.78	Call	Bond Future	18,141.1400	18.1411	17,603.9300	17.6039	(2.961)	0	0	0
2021/01/07	R186	06/05/2021	10.78	Put	Bond Future	0.0900	0.0001	0.1400	0.0001	55.556	0	0	0
2021/01/07	R186	05/08/2021	8.62	Call	Bond Future	8,018.8100	8.0188	7,533.1400	7.5331	(6.057)	0	0	0
2021/01/07	R186	05/08/2021	8.62	Put	Bond Future	328.6800	0.3287	386.4900	0.3865	17.589	0	0	0
2021/01/07	R186	05/08/2021	8.61	Call	Bond Future	7,979.5700	7.9796	7,494.6400	7.4946	(6.077)	0	0	0
2021/01/07	R186	05/08/2021	8.61	Put	Bond Future	333.7800	0.3338	392.3300	0.3923	17.541	0	0	0
2021/01/07	R186	05/08/2021			Bond Future	6.9586	117.0677	7.0714	116.5242	1.621	0.0000	0.0000	0
2021/01/07	R186	05/08/2021	8.63	Call	Bond Future	8,058.0700	8.0581	7,571.6700	7.5717	(6.036)	0	0	0
2021/01/07	R186	05/08/2021	8.63	Put	Bond Future	323.6400	0.3236	380.7200	0.3807	17.637	0	0	0
2021/01/07	R186	04/11/2021	8.09	Call	Bond Future	5,496.9500	5.4970	5,091.2100	5.0912	(7.381)	0	0	0
2021/01/07	R186	04/11/2021	8.09	Put	Bond Future	1,129.2600	1.1293	1,272.9200	1.2729	12.722	0	0	0
2021/01/07	R186	04/11/2021	8.10	Call	Bond Future	5,528.6700	5.5287	5,121.7900	5.1218	(7.359)	0	0	0
2021/01/07	R186	04/11/2021	8.10	Put	Bond Future	1,117.2400	1.1172	1,259.7600	1.2598	12.756	0	0	0
2021/01/07	R186	04/11/2021			Bond Future	7.1160	118.3276	7.2359	117.7782	1.686	0.0000	0.0000	0
2021/01/07	R186	04/11/2021	8.11	Call	Bond Future	5,560.4800	5.5605	5,152.4700	5.1525	(7.338)	0	0	0
2021/01/07	R186	04/11/2021	8.11	Put	Bond Future	1,105.3200	1.1053	1,246.7100	1.2467	12.792	0	0	0
2021/01/07	R197	04/02/2021			Bond Future	318.1555	318.1555	318.1603	318.1603	0.002	0.0000	0.0000	2,433
2021/01/07	R197	06/05/2021			Bond Future	321.4791	321.4791	321.4832	321.4832	0.001	0.0000	0.0000	0
2021/01/07	R197	05/08/2021			Bond Future	317.0617	317.0617	317.0649	317.0649	0.001	0.0000	0.0000	0
2021/01/07	R197	04/11/2021			Bond Future	320.5471	320.5471	320.5502	320.5502	0.001	0.0000	0.0000	0
2021/01/07	R202	04/02/2021			Bond Future	218.4905	218.4905	218.9531	218.9531	0.212	0.0000	0.0000	7,883
2021/01/07	R202	06/05/2021			Bond Future	220.7729	220.7729	221.2400	221.2400	0.212	0.0000	0.0000	0
2021/01/07	R202	05/08/2021			Bond Future	218.9848	218.9848	219.4564	219.4564	0.215	0.0000	0.0000	0
2021/01/07	R202	04/11/2021			Bond Future	221.3920	221.3920	221.8685	221.8685	0.215	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
2021/01/07	R209	04/02/2021	10.12	Call	Bond Future	781.7400	0.7817	634.7900	0.6348	(18.798)	0	0	0
2021/01/07	R209	04/02/2021	10.12	Put	Bond Future	2,398.4700	2.3985	2,646.7100	2.6467	10.350	0	0	0
2021/01/07	R209	04/02/2021			Bond Future	10.3953	70.9739	10.4640	70.5787	0.661	0.0000	0.0000	26,185
2021/01/07	R209	04/02/2021	10.11	Call	Bond Future	761.6900	0.7617	617.3000	0.6173	(18.957)	0	0	0
2021/01/07	R209	04/02/2021	10.11	Put	Bond Future	2,438.1700	2.4382	2,688.9700	2.6890	10.286	0	0	0
2021/01/07	R209	04/02/2021	10.10	Call	Bond Future	741.9800	0.7420	600.1500	0.6002	(19.115)	0	0	0
2021/01/07	R209	04/02/2021	10.10	Put	Bond Future	2,478.2800	2.4783	2,731.6400	2.7316	10.223	0	0	0
2021/01/07	R209	06/05/2021	10.35	Call	Bond Future	0.0000	0.0000	2,424.4700	2.4245	100.000	0	0	1,000
2021/01/07	R209	06/05/2021	9.75	Put	Bond Future	6,263.7400	6.2637	6,540.3100	6.5403	4.415	0	0	0
2021/01/07	R209	06/05/2021	9.75	Call	Bond Future	1,332.0600	1.3321	1,209.2300	1.2092	(9.221)	0	0	8,200
2021/01/07	R209	06/05/2021	11.00	Call	Bond Future	4,557.0800	4.5571	4,294.7700	4.2948	(5.756)	0	0	0
2021/01/07	R209	06/05/2021	11.00	Put	Bond Future	2,271.1800	2.2712	2,408.2700	2.4083	6.036	0	0	3,500
2021/01/07	R209	06/05/2021	10.00	Put	Bond Future	5,206.2000	5.2062	5,454.2400	5.4542	4.764	0	0	0
2021/01/07	R209	06/05/2021	10.00	Call	Bond Future	1,805.7100	1.8057	1,654.3500	1.6544	(8.382)	0	0	0
2021/01/07	R209	06/05/2021	12.25	Call	Bond Future	9,157.5700	9.1576	8,806.3500	8.8063	(3.835)	0	0	0
2021/01/07	R209	06/05/2021	12.25	Put	Bond Future	645.5500	0.6456	693.7300	0.6937	7.463	0	0	9,150
2021/01/07	R209	06/05/2021	12.23	Call	Bond Future	9,080.5000	9.0805	8,730.2500	8.7302	(3.857)	0	0	0
2021/01/07	R209	06/05/2021	12.23	Put	Bond Future	661.1300	0.6611	710.2800	0.7103	7.434	0	0	0
2021/01/07	R209	06/05/2021	12.22	Call	Bond Future	9,042.0100	9.0420	8,692.2500	8.6923	(3.868)	0	0	0
2021/01/07	R209	06/05/2021	12.22	Put	Bond Future	669.0400	0.6690	718.6800	0.7187	7.420	0	0	0
2021/01/07	R209	06/05/2021			Bond Future	10.5836	68.5585	10.6549	68.1591	0.674	0.0000	0.0000	5,250
2021/01/07	R209	06/05/2021	10.35	Put	Bond Future	0.0000	0.0000	4,156.5100	4.1565	100.000	0	0	0
2021/01/07	R209	06/05/2021	10.60	Call	Bond Future	3,293.5600	3.2936	3,073.0100	3.0730	(6.696)	0	0	0
2021/01/07	R209	06/05/2021	10.60	Put	Bond Future	3,201.2600	3.2013	3,380.1100	3.3801	5.587	0	0	6,250
2021/01/07	R209	06/05/2021	11.60	Call	Bond Future	6,728.9800	6.7290	6,417.1700	6.4172	(4.634)	0	0	0
2021/01/07	R209	06/05/2021	11.60	Put	Bond Future	1,340.9200	1.3409	1,428.5100	1.4285	6.532	0	0	3,750
2021/01/07	R209	06/05/2021	10.25	Put	Bond Future	4,284.1000	4.2841	4,502.9100	4.5029	5.107	0	0	0
2021/01/07	R209	06/05/2021	10.25	Call	Bond Future	2,369.4700	2.3695	2,188.8800	2.1889	(7.622)	0	0	5,325
2021/01/07	R209	06/05/2021	11.25	Call	Bond Future	5,441.7800	5.4418	5,156.9200	5.1569	(5.235)	0	0	0
2021/01/07	R209	06/05/2021	11.25	Put	Bond Future	1,836.6600	1.8367	1,951.2000	1.9512	6.236	0	0	9,150
2021/01/07	R209	06/05/2021	12.24	Call	Bond Future	9,119.0300	9.1190	8,768.2900	8.7683	(3.846)	0	0	0
2021/01/07	R209	06/05/2021	12.24	Put	Bond Future	653.3000	0.6533	701.9600	0.7020	7.448	0	0	0
2021/01/07	R209	05/08/2021	11.81	Call	Bond Future	7,423.8400	7.4238	7,126.2900	7.1263	(4.008)	0	0	0
2021/01/07	R209	05/08/2021	11.81	Put	Bond Future	2,069.9400	2.0699	2,176.2900	2.1763	5.138	0	0	0
2021/01/07	R209	05/08/2021			Bond Future	10.7733	69.3073	10.8473	68.9034	0.687	0.0000	0.0000	0
2021/01/07	R209	05/08/2021	11.80	Call	Bond Future	7,391.5400	7.3915	7,094.6200	7.0946	(4.017)	0	0	0
2021/01/07	R209	05/08/2021	11.80	Put	Bond Future	2,086.2700	2.0863	2,193.2500	2.1932	5.128	0	0	0
2021/01/07	R209	05/08/2021	11.79	Call	Bond Future	7,359.2900	7.3593	7,063.0000	7.0630	(4.026)	0	0	0
2021/01/07	R209	05/08/2021	11.79	Put	Bond Future	2,102.7100	2.1027	2,210.3200	2.2103	5.118	0	0	0
2021/01/07	R209	04/11/2021	10.50	Call	Bond Future	3,252.4200	3.2524	3,068.6300	3.0686	(5.651)	0	0	0
2021/01/07	R209	04/11/2021	12.00	Call	Bond Future	7,661.4500	7.6614	7,368.8400	7.3688	(3.819)	0	0	0
2021/01/07	R209	04/11/2021	12.00	Put	Bond Future	2,460.0600	2.4601	2,575.7800	2.5758	4.704	0	0	2,000
2021/01/07	R209	04/11/2021	12.19	Call	Bond Future	8,246.4800	8.2465	7,942.9100	7.9429	(3.681)	0	0	0
2021/01/07	R209	04/11/2021	12.19	Put	Bond Future	2,152.9600	2.1530	2,257.7200	2.2577	4.866	0	0	0
2021/01/07	R209	04/11/2021	12.17	Call	Bond Future	8,184.2400	8.1842	7,881.8000	7.8818	(3.695)	0	0	0
2021/01/07	R209	04/11/2021			Bond Future	10.9674	66.9133	11.0442	66.5050	0.700	0.0000	0.0000	1,000
2021/01/07	R209	04/11/2021	10.50	Put	Bond Future	5,818.0900	5.8181	6,042.6300	6.0426	3.859	0	0	2,000

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2021/01/07	R209	04/11/2021	9.50	Put	Bond Future	9,977.1100	9.9771	10,281.9100	10.2819	3.055	0	0	0
2021/01/07	R209	04/11/2021	9.50	Call	Bond Future	1,429.0300	1.4290	1,325.5000	1.3255	(7.245)	0	0	2,000
2021/01/07	R209	04/11/2021	12.18	Call	Bond Future	8,215.3400	8.2153	7,912.3300	7.9123	(3.688)	0	0	0
2021/01/07	R209	04/11/2021	12.18	Put	Bond Future	2,168.3000	2.1683	2,273.6200	2.2736	4.857	0	0	0
2021/01/07	R209	04/11/2021	12.17	Put	Bond Future	2,183.7300	2.1837	2,289.6200	2.2896	4.849	0	0	0
2021/01/07	R210	04/02/2021			Bond Future	193.0972	193.0972	193.7331	193.7331	0.329	0.0000	0.0000	1,213
2021/01/07	R210	06/05/2021			Bond Future	192.4008	192.4008	193.0429	193.0429	0.334	0.0000	0.0000	0
2021/01/07	R210	05/08/2021			Bond Future	194.5485	194.5485	195.1972	195.1972	0.333	0.0000	0.0000	0
2021/01/07	R210	04/11/2021			Bond Future	193.9468	193.9468	194.6024	194.6024	0.338	0.0000	0.0000	0
2021/01/07	R212	04/02/2021			Bond Future	169.9261	169.9261	169.9533	169.9533	0.016	0.0000	0.0000	5,730
2021/01/07	R212	06/05/2021			Bond Future	171.7013	171.7013	171.7285	171.7285	0.016	0.0000	0.0000	0
2021/01/07	R212	05/08/2021			Bond Future	171.2853	171.2853	171.3123	171.3123	0.016	0.0000	0.0000	0
2021/01/07	R212	04/11/2021			Bond Future	173.1681	173.1681	173.1953	173.1953	0.016	0.0000	0.0000	0
2021/01/07	R213	04/02/2021	9.40	Call	Bond Future	1,942.0000	1.9420	1,521.6000	1.5216	(21.648)	0	0	0
2021/01/07	R213	04/02/2021	9.40	Put	Bond Future	849.0400	0.8490	1,093.7600	1.0938	28.823	0	0	0
2021/01/07	R213	04/02/2021	9.39	Call	Bond Future	1,905.3800	1.9054	1,489.3900	1.4894	(21.832)	0	0	0
2021/01/07	R213	04/02/2021	9.39	Put	Bond Future	869.9500	0.8700	1,119.0800	1.1191	28.637	0	0	0
2021/01/07	R213	04/02/2021			Bond Future	9.2115	88.8265	9.3258	88.1613	1.241	0.0000	0.0000	8,858
2021/01/07	R213	04/02/2021	9.41	Call	Bond Future	1,978.9600	1.9790	1,554.1800	1.5542	(21.465)	0	0	0
2021/01/07	R213	04/02/2021	9.41	Put	Bond Future	828.5300	0.8285	1,068.8700	1.0689	29.008	0	0	0
2021/01/07	R213	06/05/2021	11.91	Call	Bond Future	12,937.0500	12.9370	12,287.9900	12.2880	(5.017)	0	0	0
2021/01/07	R213	06/05/2021	11.91	Put	Bond Future	113.2000	0.1132	136.2500	0.1363	20.362	0	0	0
2021/01/07	R213	06/05/2021			Bond Future	9.3980	86.2043	9.5170	85.5322	1.266	0.0000	0.0000	0
2021/01/07	R213	06/05/2021	11.90	Call	Bond Future	12,893.2500	12.8933	12,244.5300	12.2445	(5.031)	0	0	0
2021/01/07	R213	06/05/2021	11.90	Put	Bond Future	115.1800	0.1152	138.5700	0.1386	20.307	0	0	0
2021/01/07	R213	06/05/2021	11.89	Call	Bond Future	12,849.4300	12.8494	12,201.0800	12.2011	(5.046)	0	0	0
2021/01/07	R213	06/05/2021	11.89	Put	Bond Future	117.1800	0.1172	140.9400	0.1409	20.276	0	0	0
2021/01/07	R213	05/08/2021	10.14	Put	Bond Future	2,430.8600	2.4309	2,672.7500	2.6727	9.951	0	0	200
2021/01/07	R213	05/08/2021	9.34	Put	Bond Future	4,367.0000	4.3670	4,735.7700	4.7358	8.444	0	0	0
2021/01/07	R213	05/08/2021	9.34	Call	Bond Future	2,980.8900	2.9809	2,670.0100	2.6700	(10.429)	0	0	200
2021/01/07	R213	05/08/2021	10.85	Call	Bond Future	7,945.6200	7.9456	7,419.2400	7.4192	(6.625)	0	0	0
2021/01/07	R213	05/08/2021	10.85	Put	Bond Future	1,356.9500	1.3569	1,510.2200	1.5102	11.295	0	0	0
2021/01/07	R213	05/08/2021	10.84	Call	Bond Future	7,909.0600	7.9091	7,383.7900	7.3838	(6.641)	0	0	0
2021/01/07	R213	05/08/2021	10.84	Put	Bond Future	1,369.9300	1.3699	1,524.3100	1.5243	11.269	0	0	0
2021/01/07	R213	05/08/2021			Bond Future	9.5890	87.1457	9.7130	86.4660	1.293	0.0000	0.0000	0
2021/01/07	R213	05/08/2021	10.78	Call	Bond Future	7,690.8700	7.6909	7,172.4100	7.1724	(6.741)	0	0	0
2021/01/07	R213	05/08/2021	10.78	Put	Bond Future	1,449.8600	1.4499	1,611.0500	1.6110	11.118	0	0	200
2021/01/07	R213	05/08/2021	10.14	Call	Bond Future	5,396.4300	5.3964	4,958.6700	4.9587	(8.112)	0	0	0
2021/01/07	R213	05/08/2021	10.86	Call	Bond Future	7,982.2500	7.9823	7,454.7600	7.4548	(6.608)	0	0	0
2021/01/07	R213	05/08/2021	10.86	Put	Bond Future	1,344.0800	1.3441	1,496.2400	1.4962	11.321	0	0	0
2021/01/07	R213	04/11/2021	11.10	Put	Bond Future	1,609.3200	1.6093	1,774.9200	1.7749	10.290	0	0	0
2021/01/07	R213	04/11/2021	11.11	Call	Bond Future	8,288.6100	8.2886	7,766.0800	7.7661	(6.304)	0	0	0
2021/01/07	R213	04/11/2021	11.09	Put	Bond Future	1,622.8000	1.6228	1,789.4500	1.7894	10.269	0	0	0
2021/01/07	R213	04/11/2021			Bond Future	9.7881	84.5544	9.9173	83.8673	1.320	0.0000	0.0000	0
2021/01/07	R213	04/11/2021	11.10	Call	Bond Future	8,254.0600	8.2541	7,732.5700	7.7326	(6.318)	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
2021/01/07	R213	04/11/2021	11.11	Put	Bond Future	1,595.9200	1.5959	1,760.4800	1.7605	10.311	0	0	0
2021/01/07	R213	04/11/2021	11.09	Call	Bond Future	8,219.5600	8.2196	7,699.1200	7.6991	(6.332)	0	0	0
2021/01/07	R214	04/02/2021	10.33	Call	Bond Future	526.0600	0.5261	441.4500	0.4415	(16.084)	0	0	0
2021/01/07	R214	04/02/2021	10.33	Put	Bond Future	3,273.3700	3.2734	3,470.3800	3.4704	6.019	0	0	0
2021/01/07	R214	04/02/2021			Bond Future	10.7862	67.9972	10.8347	67.7156	0.450	0.0000	0.0000	15,327
2021/01/07	R214	04/02/2021	10.32	Call	Bond Future	510.9900	0.5110	428.0800	0.4281	(16.225)	0	0	0
2021/01/07	R214	04/02/2021	10.32	Put	Bond Future	3,320.5700	3.3206	3,519.2800	3.5193	5.984	0	0	0
2021/01/07	R214	04/02/2021	10.31	Call	Bond Future	496.2200	0.4962	415.0000	0.4150	(16.368)	0	0	0
2021/01/07	R214	04/02/2021	10.31	Put	Bond Future	3,368.1500	3.3681	3,568.5500	3.5686	5.950	0	0	0
2021/01/07	R214	06/05/2021	12.26	Call	Bond Future	7,802.2700	7.8023	7,565.0900	7.5651	(3.040)	0	0	0
2021/01/07	R214	06/05/2021	12.26	Put	Bond Future	1,105.9400	1.1059	1,153.3700	1.1534	4.289	0	0	0
2021/01/07	R214	06/05/2021	12.25	Call	Bond Future	7,766.3300	7.7663	7,529.5600	7.5296	(3.049)	0	0	0
2021/01/07	R214	06/05/2021	12.25	Put	Bond Future	1,117.5100	1.1175	1,165.3500	1.1653	4.281	0	0	0
2021/01/07	R214	06/05/2021			Bond Future	10.9708	65.4146	11.0211	65.1300	0.459	0.0000	0.0000	0
2021/01/07	R214	06/05/2021	12.27	Call	Bond Future	7,838.2400	7.8382	7,600.6500	7.6007	(3.031)	0	0	0
2021/01/07	R214	06/05/2021	12.27	Put	Bond Future	1,094.4700	1.0945	1,141.4900	1.1415	4.296	0	0	0
2021/01/07	R214	05/08/2021	12.03	Put	Bond Future	2,432.5500	2.4325	2,512.9900	2.5130	3.307	0	0	0
2021/01/07	R214	05/08/2021	12.01	Call	Bond Future	6,891.9500	6.8920	6,685.4000	6.6854	(2.997)	0	0	0
2021/01/07	R214	05/08/2021			Bond Future	11.1595	66.1290	11.2118	65.8411	0.469	0.0000	0.0000	0
2021/01/07	R214	05/08/2021	12.02	Call	Bond Future	6,926.4900	6.9265	6,719.5000	6.7195	(2.988)	0	0	0
2021/01/07	R214	05/08/2021	12.02	Put	Bond Future	2,447.0100	2.4470	2,527.8800	2.5279	3.305	0	0	0
2021/01/07	R214	05/08/2021	12.03	Call	Bond Future	6,961.0500	6.9611	6,753.6300	6.7536	(2.980)	0	0	0
2021/01/07	R214	05/08/2021	12.01	Put	Bond Future	2,461.5500	2.4616	2,542.8600	2.5429	3.303	0	0	0
2021/01/07	R214	04/11/2021	12.47	Call	Bond Future	8,042.4100	8.0424	7,828.5900	7.8286	(2.659)	0	0	0
2021/01/07	R214	04/11/2021	12.46	Call	Bond Future	8,008.9200	8.0089	7,795.4700	7.7955	(2.665)	0	0	0
2021/01/07	R214	04/11/2021	12.46	Put	Bond Future	2,482.8500	2.4828	2,560.4800	2.5605	3.127	0	0	0
2021/01/07	R214	04/11/2021			Bond Future	11.3522	63.5637	11.4066	63.2726	0.479	0.0000	0.0000	0
2021/01/07	R214	04/11/2021	12.47	Put	Bond Future	2,470.1100	2.4701	2,547.3700	2.5474	3.128	0	0	0
2021/01/07	R214	04/11/2021	12.48	Call	Bond Future	8,075.9100	8.0759	7,861.7200	7.8617	(2.652)	0	0	0
2021/01/07	R214	04/11/2021	12.48	Put	Bond Future	2,457.4500	2.4575	2,534.3400	2.5343	3.129	0	0	0
2021/01/07	R248	04/02/2021	10.47	Call	Bond Future	540.0700	0.5401	459.0800	0.4591	(14.996)	0	0	0
2021/01/07	R248	04/02/2021	10.47	Put	Bond Future	3,816.4800	3.8165	4,011.7100	4.0117	5.115	0	0	0
2021/01/07	R248	04/02/2021	10.46	Call	Bond Future	522.0600	0.5221	442.9600	0.4430	(15.152)	0	0	0
2021/01/07	R248	04/02/2021	10.46	Put	Bond Future	3,875.9900	3.8760	4,073.1100	4.0731	5.086	0	0	0
2021/01/07	R248	04/02/2021	10.75	Call	Bond Future	1,230.1000	1.2301	1,092.6600	1.0927	(11.173)	0	0	0
2021/01/07	R248	04/02/2021			Bond Future	10.9079	85.2399	10.9463	84.9636	0.351	0.0000	0.0000	116,103
2021/01/07	R248	04/02/2021	10.48	Call	Bond Future	558.4200	0.5584	475.5400	0.4755	(14.842)	0	0	0
2021/01/07	R248	04/02/2021	10.48	Put	Bond Future	3,757.4400	3.7574	3,950.7800	3.9508	5.146	0	0	0
2021/01/07	R248	04/02/2021	10.80	Put	Bond Future	2,173.5900	2.1736	2,302.4400	2.3024	5.928	0	0	0
2021/01/07	R248	04/02/2021	10.80	Call	Bond Future	1,387.1600	1.3872	1,239.7900	1.2398	(10.624)	0	0	2,140
2021/01/07	R248	04/02/2021	9.80	Put	Bond Future	8,786.4900	8.7865	9,054.7000	9.0547	3.053	0	0	0
2021/01/07	R248	04/02/2021	9.80	Call	Bond Future	29.5800	0.0296	21.5700	0.0216	(27.079)	0	0	2,140
2021/01/07	R248	04/02/2021	11.50	Put	Bond Future	475.3300	0.4753	504.7900	0.5048	6.198	0	0	0
2021/01/07	R248	04/02/2021	11.50	Call	Bond Future	4,562.7600	4.5628	4,316.0000	4.3160	(5.408)	0	0	0
2021/01/07	R248	04/02/2021	10.75	Put	Bond Future	2,385.4800	2.3855	2,524.2600	2.5243	5.818	0	0	0
2021/01/07	R248	06/05/2021	12.36	Call	Bond Future	9,248.5400	9.2485	9,011.8600	9.0119	(2.559)	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
2021/01/07	R248	06/05/2021	12.36	Put	Bond Future	1,196.2500	1.1963	1,238.8100	1.2388	3.558	0	0	0
2021/01/07	R248	06/05/2021			Bond Future	11.0977	81.6992	11.1376	81.4199	0.360	0.0000	0.0000	0
2021/01/07	R248	06/05/2021	12.35	Call	Bond Future	9,203.9400	9.2039	8,967.6700	8.9677	(2.567)	0	0	0
2021/01/07	R248	06/05/2021	12.35	Put	Bond Future	1,209.6500	1.2097	1,252.6200	1.2526	3.552	0	0	0
2021/01/07	R248	06/05/2021	12.34	Call	Bond Future	9,159.3700	9.1594	8,923.5200	8.9235	(2.575)	0	0	0
2021/01/07	R248	06/05/2021	12.34	Put	Bond Future	1,223.1700	1.2232	1,266.5600	1.2666	3.547	0	0	0
2021/01/07	R248	05/08/2021	12.51	Put	Bond Future	2,157.1200	2.1571	2,218.4700	2.2185	2.844	0	0	0
2021/01/07	R248	05/08/2021	12.52	Call	Bond Future	9,759.2600	9.7593	9,537.6500	9.5376	(2.271)	0	0	0
2021/01/07	R248	05/08/2021	12.50	Put	Bond Future	2,174.3900	2.1744	2,236.1300	2.2361	2.839	0	0	0
2021/01/07	R248	05/08/2021			Bond Future	11.2924	82.5914	11.3341	82.3089	0.369	0.0000	0.0000	0
2021/01/07	R248	05/08/2021	12.51	Call	Bond Future	9,719.7600	9.7198	9,498.5500	9.4986	(2.276)	0	0	0
2021/01/07	R248	05/08/2021	12.52	Put	Bond Future	2,139.9800	2.1400	2,200.9300	2.2009	2.848	0	0	0
2021/01/07	R248	05/08/2021	12.50	Call	Bond Future	9,680.3000	9.6803	9,459.4800	9.4595	(2.281)	0	0	0
2021/01/07	R248	04/11/2021	12.85	Call	Bond Future	10,332.6900	10.3327	10,110.0000	10.1100	(2.155)	0	0	0
2021/01/07	R248	04/11/2021	12.85	Put	Bond Future	2,221.9800	2.2220	2,284.9700	2.2850	2.835	0	0	0
2021/01/07	R248	04/11/2021			Bond Future	11.4914	79.0690	11.5349	78.7833	0.378	0.0000	0.0000	0
2021/01/07	R248	04/11/2021	12.83	Call	Bond Future	10,257.4000	10.2574	10,035.4400	10.0354	(2.164)	0	0	0
2021/01/07	R248	04/11/2021	12.83	Put	Bond Future	2,254.8300	2.2548	2,318.5500	2.3185	2.826	0	0	0
2021/01/07	R248	04/11/2021	12.84	Call	Bond Future	10,295.0300	10.2950	10,072.7100	10.0727	(2.159)	0	0	0
2021/01/07	R248	04/11/2021	12.84	Put	Bond Future	2,238.3500	2.2384	2,301.7100	2.3017	2.831	0	0	0

Total

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