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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2021 TO 13/01/2021

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
2021/01/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	2025	04/02/2021		Bond Future	147.4856	147.4856	147.6473	147.6473	0.110	0.0000	0.0000	7,320
2021/01/13	2025	06/05/2021		Bond Future	149.0255	149.0255	149.1872	149.1872	0.109	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
2021/01/13	2025	05/08/2021			Bond Future	149.1690	149.1690	149.3312	149.3312	0.109	0.0000	0.0000	0
2021/01/13	2025	04/11/2021			Bond Future	150.8269	150.8269	150.9904	150.9904	0.108	0.0000	0.0000	0
2021/01/13	2029	04/02/2021			Bond Future	104.0406	104.0406	104.2198	104.2198	0.172	0.0000	0.0000	2,182
2021/01/13	2029	06/05/2021			Bond Future	103.9876	103.9876	104.1676	104.1676	0.173	0.0000	0.0000	0
2021/01/13	2029	05/08/2021			Bond Future	105.1561	105.1561	105.3371	105.3371	0.172	0.0000	0.0000	0
2021/01/13	2029	04/11/2021			Bond Future	105.1743	105.1743	105.3570	105.3570	0.174	0.0000	0.0000	0
2021/01/13	2030	04/02/2021	9.16	Call	Bond Future	2,300.8300	2.3008	2,447.0300	2.4470	6.354	0	0	0
2021/01/13	2030	04/02/2021	9.16	Put	Bond Future	455.4200	0.4554	354.5000	0.3545	(22.160)	0	0	0
2021/01/13	2030	04/02/2021	9.15	Call	Bond Future	2,257.6900	2.2577	2,401.7900	2.4018	6.383	0	0	0
2021/01/13	2030	04/02/2021	9.15	Put	Bond Future	469.8400	0.4698	366.8200	0.3668	(21.927)	0	0	0
2021/01/13	2030	04/02/2021	8.20	Put	Bond Future	3,991.4400	3.9914	3,744.6600	3.7447	(6.183)	0	0	0
2021/01/13	2030	04/02/2021	9.20	Put	Bond Future	401.3300	0.4013	308.6200	0.3086	(23.101)	0	0	0
2021/01/13	2030	04/02/2021	9.20	Call	Bond Future	2,476.5200	2.4765	2,630.9300	2.6309	6.235	0	0	1,600
2021/01/13	2030	04/02/2021	9.12	Put	Bond Future	515.3400	0.5153	405.9300	0.4059	(21.231)	0	0	0
2021/01/13	2030	04/02/2021	9.12	Call	Bond Future	2,130.2300	2.1302	2,267.9400	2.2679	6.465	0	0	1,000
2021/01/13	2030	04/02/2021	8.36	Put	Bond Future	3,115.5000	3.1155	2,874.8200	2.8748	(7.725)	0	0	0
2021/01/13	2030	04/02/2021	8.36	Call	Bond Future	206.6100	0.2066	213.0500	0.2130	3.117	0	0	800
2021/01/13	2030	04/02/2021			Bond Future	8.8433	95.0447	8.8015	95.2918	(0.473)	0.0000	0.0000	108,415
2021/01/13	2030	04/02/2021	9.17	Call	Bond Future	2,344.2900	2.3443	2,492.5600	2.4926	6.325	0	0	0
2021/01/13	2030	04/02/2021	9.17	Put	Bond Future	441.3700	0.4414	342.5200	0.3425	(22.396)	0	0	0
2021/01/13	2030	04/02/2021	9.30	Call	Bond Future	2,935.8800	2.9359	3,109.2300	3.1092	5.905	0	0	0
2021/01/13	2030	04/02/2021	9.30	Put	Bond Future	289.4500	0.2895	215.6800	0.2157	(25.486)	0	0	4,000
2021/01/13	2030	04/02/2021	9.35	Call	Bond Future	3,174.8300	3.1748	3,356.6900	3.3567	5.728	0	0	0
2021/01/13	2030	04/02/2021	9.35	Put	Bond Future	244.4900	0.2445	179.2300	0.1792	(26.692)	0	0	2,000
2021/01/13	2030	04/02/2021	8.20	Call	Bond Future	94.3200	0.0943	94.6600	0.0947	0.360	0	0	1,600
2021/01/13	2030	04/02/2021	8.37	Put	Bond Future	3,063.6800	3.0637	2,823.6100	2.8236	(7.836)	0	0	0
2021/01/13	2030	04/02/2021	8.37	Call	Bond Future	216.1300	0.2161	223.1800	0.2232	3.262	0	0	1,000
2021/01/13	2030	04/02/2021	8.86	Put	Bond Future	1,078.9000	1.0789	910.7000	0.9107	(15.590)	0	0	0
2021/01/13	2030	04/02/2021	8.86	Call	Bond Future	1,177.2200	1.1772	1,256.1400	1.2561	6.704	0	0	800
2021/01/13	2030	04/02/2021	10.20	Call	Bond Future	7,592.6500	7.5926	7,837.0800	7.8371	3.219	0	0	0
2021/01/13	2030	04/02/2021	10.20	Put	Bond Future	5.3600	0.0054	2.6700	0.0027	(50.187)	0	0	1,800
2021/01/13	2030	06/05/2021	10.95	Call	Bond Future	10,359.7700	10.3598	10,564.0200	10.5640	1.972	0	0	0
2021/01/13	2030	06/05/2021	10.95	Put	Bond Future	218.4000	0.2184	174.1300	0.1741	(20.270)	0	0	300
2021/01/13	2030	06/05/2021	9.27	Put	Bond Future	2,096.4800	2.0965	1,902.7100	1.9027	(9.243)	0	0	0
2021/01/13	2030	06/05/2021	9.27	Call	Bond Future	3,408.1500	3.4081	3,462.9000	3.4629	1.606	0	0	300
2021/01/13	2030	06/05/2021	7.97	Call	Bond Future	577.2000	0.5772	559.7000	0.5597	(3.032)	0	0	700
2021/01/13	2030	06/05/2021	10.04	Call	Bond Future	6,392.3100	6.3923	6,523.9000	6.5239	2.059	0	0	0
2021/01/13	2030	06/05/2021	10.04	Put	Bond Future	890.4100	0.8904	773.4800	0.7735	(13.132)	0	0	0
2021/01/13	2030	06/05/2021	9.15	Put	Bond Future	2,385.7000	2.3857	2,180.0200	2.1800	(8.621)	0	0	0
2021/01/13	2030	06/05/2021	9.15	Call	Bond Future	3,021.3400	3.0213	3,064.1800	3.0642	1.418	0	0	0
2021/01/13	2030	06/05/2021	9.92	Call	Bond Future	5,893.6200	5.8936	6,014.0200	6.0140	2.043	0	0	0
2021/01/13	2030	06/05/2021	11.69	Call	Bond Future	13,735.8200	13.7358	13,969.5600	13.9696	1.702	0	0	0
2021/01/13	2030	06/05/2021	11.69	Put	Bond Future	54.4800	0.0545	39.7000	0.0397	(27.129)	0	0	0
2021/01/13	2030	06/05/2021	11.70	Call	Bond Future	13,781.2100	13.7812	14,015.1900	14.0152	1.698	0	0	0
2021/01/13	2030	06/05/2021	11.70	Put	Bond Future	53.3900	0.0534	38.8500	0.0388	(27.234)	0	0	0
2021/01/13	2030	06/05/2021			Bond Future	9.0382	96.0136	8.9947	96.2622	(0.481)	0.0000	0.0000	0

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2021/01/13	2030	06/05/2021	8.77	Put	Bond Future	3,512.1700	3.5122	3,276.4000	3.2764	(6.713)	0	0	0
2021/01/13	2030	06/05/2021	8.77	Call	Bond Future	1,964.5900	1.9646	1,977.3400	1.9773	0.649	0	0	300
2021/01/13	2030	06/05/2021	9.22	Call	Bond Future	3,243.3200	3.2433	3,292.9300	3.2929	1.530	0	0	0
2021/01/13	2030	06/05/2021	9.22	Put	Bond Future	2,212.5600	2.2126	2,013.6500	2.0137	(8.990)	0	0	700
2021/01/13	2030	06/05/2021	7.97	Put	Bond Future	6,940.2300	6.9402	6,674.2100	6.6742	(3.833)	0	0	0
2021/01/13	2030	06/05/2021	9.92	Put	Bond Future	1,028.3200	1.0283	900.2000	0.9002	(12.459)	0	0	700
2021/01/13	2030	06/05/2021	11.71	Call	Bond Future	13,826.5700	13.8266	14,060.8000	14.0608	1.694	0	0	0
2021/01/13	2030	06/05/2021	11.71	Put	Bond Future	52.3100	0.0523	38.0200	0.0380	(27.318)	0	0	0
2021/01/13	2030	06/05/2021	10.74	Call	Bond Future	9,410.5200	9.4105	9,601.5600	9.6016	2.030	0	0	0
2021/01/13	2030	06/05/2021	10.74	Put	Bond Future	311.0000	0.3110	253.5200	0.2535	(18.482)	0	0	0
2021/01/13	2030	05/08/2021	10.30	Put	Bond Future	1,436.6200	1.4366	1,338.1300	1.3381	(6.856)	0	0	200
2021/01/13	2030	05/08/2021	8.78	Put	Bond Future	4,856.5200	4.8565	4,615.7400	4.6157	(4.958)	0	0	0
2021/01/13	2030	05/08/2021	8.78	Call	Bond Future	2,279.2200	2.2792	2,288.7900	2.2888	0.420	0	0	200
2021/01/13	2030	05/08/2021	7.70	Put	Bond Future	9,642.2000	9.6422	9,401.1900	9.4012	(2.500)	0	0	0
2021/01/13	2030	05/08/2021	12.10	Call	Bond Future	14,355.5600	14.3556	14,585.2600	14.5853	1.600	0	0	0
2021/01/13	2030	05/08/2021	12.10	Put	Bond Future	166.9400	0.1669	146.2900	0.1463	(12.370)	0	0	600
2021/01/13	2030	05/08/2021	9.45	Call	Bond Future	4,086.1100	4.0861	4,122.4800	4.1225	0.890	0	0	600
2021/01/13	2030	05/08/2021	10.41	Call	Bond Future	7,466.1200	7.4661	7,624.7000	7.6247	2.124	0	0	0
2021/01/13	2030	05/08/2021	10.41	Put	Bond Future	1,285.8900	1.2859	1,194.1200	1.1941	(7.137)	0	0	0
2021/01/13	2030	05/08/2021	10.42	Call	Bond Future	7,503.5100	7.5035	7,662.6900	7.6627	2.121	0	0	0
2021/01/13	2030	05/08/2021	10.42	Put	Bond Future	1,272.8300	1.2728	1,181.6600	1.1817	(7.163)	0	0	0
2021/01/13	2030	05/08/2021			Bond Future	9.2390	93.0638	9.1937	93.3141	(0.490)	0.0000	0.0000	0
2021/01/13	2030	05/08/2021	10.30	Call	Bond Future	7,059.4100	7.0594	7,211.2700	7.2113	2.151	0	0	0
2021/01/13	2030	05/08/2021	7.70	Call	Bond Future	629.4300	0.6294	638.7700	0.6388	1.484	0	0	200
2021/01/13	2030	05/08/2021	8.95	Put	Bond Future	4,291.7600	4.2918	4,062.1500	4.0621	(5.350)	0	0	0
2021/01/13	2030	05/08/2021	8.95	Call	Bond Future	2,679.5800	2.6796	2,700.3200	2.7003	0.774	0	0	600
2021/01/13	2030	05/08/2021	9.45	Put	Bond Future	2,931.4600	2.9315	2,717.4800	2.7175	(7.299)	0	0	0
2021/01/13	2030	05/08/2021	10.43	Call	Bond Future	7,540.9700	7.5410	7,700.7500	7.7008	2.119	0	0	0
2021/01/13	2030	05/08/2021	10.43	Put	Bond Future	1,259.8800	1.2599	1,169.3100	1.1693	(7.189)	0	0	0
2021/01/13	2030	04/11/2021	8.27	Put	Bond Future	7,788.6200	7.7886	7,491.0900	7.4911	(3.820)	0	0	0
2021/01/13	2030	04/11/2021	8.27	Call	Bond Future	1,278.6300	1.2786	1,233.7700	1.2338	(3.508)	0	0	300
2021/01/13	2030	04/11/2021	8.77	Put	Bond Future	5,817.7500	5.8177	5,479.7200	5.4797	(5.810)	0	0	0
2021/01/13	2030	04/11/2021	11.44	Put	Bond Future	730.8300	0.7308	631.4200	0.6314	(13.602)	0	0	300
2021/01/13	2030	04/11/2021	10.59	Put	Bond Future	1,631.1200	1.6311	1,469.1300	1.4691	(9.931)	0	0	0
2021/01/13	2030	04/11/2021	10.60	Call	Bond Future	7,564.2300	7.5642	7,655.6800	7.6557	1.209	0	0	0
2021/01/13	2030	04/11/2021	10.60	Put	Bond Future	1,616.9200	1.6169	1,455.7000	1.4557	(9.971)	0	0	0
2021/01/13	2030	04/11/2021			Bond Future	9.4371	94.0772	9.3898	94.3298	(0.501)	0.0000	0.0000	0
2021/01/13	2030	04/11/2021	8.77	Call	Bond Future	2,166.6000	2.1666	2,081.2400	2.0812	(3.940)	0	0	300
2021/01/13	2030	04/11/2021	11.44	Call	Bond Future	10,667.2200	10.6672	10,820.4800	10.8205	1.437	0	0	0
2021/01/13	2030	04/11/2021	10.59	Call	Bond Future	7,529.4400	7.5294	7,620.1200	7.6201	1.204	0	0	0
2021/01/13	2030	04/11/2021	10.61	Call	Bond Future	7,599.0900	7.5991	7,691.3100	7.6913	1.214	0	0	0
2021/01/13	2030	04/11/2021	10.61	Put	Bond Future	1,602.8200	1.6028	1,442.3700	1.4424	(10.010)	0	0	0
2021/01/13	2032	04/02/2021	9.63	Call	Bond Future	745.6600	0.7457	792.8100	0.7928	6.323	0	0	0
2021/01/13	2032	04/02/2021	9.63	Put	Bond Future	2,015.9400	2.0159	1,769.0100	1.7690	(12.249)	0	0	0
2021/01/13	2032	04/02/2021	9.29	Put	Bond Future	3,668.2300	3.6682	3,380.9400	3.3809	(7.832)	0	0	0
2021/01/13	2032	04/02/2021	9.29	Call	Bond Future	217.2300	0.2172	224.0200	0.2240	3.126	0	0	800
2021/01/13	2032	04/02/2021	10.82	Call	Bond Future	5,903.4300	5.9034	6,172.3500	6.1724	4.555	0	0	0

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2021/01/13	2032	04/02/2021	10.82	Put	Bond Future	67.5400	0.0675	42.3800	0.0424	(37.252)	0	0	800
2021/01/13	2032	04/02/2021			Bond Future	9.8332	92.3991	9.7858	92.6932	(0.482)	0.0000	0.0000	114,916
2021/01/13	2032	04/02/2021	9.62	Call	Bond Future	723.4800	0.7235	768.8400	0.7688	6.270	0	0	0
2021/01/13	2032	04/02/2021	9.62	Put	Bond Future	2,056.9000	2.0569	1,808.1800	1.8082	(12.092)	0	0	0
2021/01/13	2032	04/02/2021	9.61	Call	Bond Future	701.8300	0.7018	745.4300	0.7454	6.212	0	0	0
2021/01/13	2032	04/02/2021	9.61	Put	Bond Future	2,098.4500	2.0984	1,847.9700	1.8480	(11.936)	0	0	0
2021/01/13	2032	04/02/2021	8.79	Put	Bond Future	6,804.1200	6.8041	6,508.6800	6.5087	(4.342)	0	0	0
2021/01/13	2032	04/02/2021	8.79	Call	Bond Future	15.7300	0.0157	14.3700	0.0144	(8.646)	0	0	800
2021/01/13	2032	06/05/2021	12.57	Call	Bond Future	13,673.5900	13.6736	13,939.4900	13.9395	1.945	0	0	0
2021/01/13	2032	06/05/2021	12.12	Call	Bond Future	11,616.5600	11.6166	11,859.6700	11.8597	2.093	0	0	0
2021/01/13	2032	06/05/2021	12.12	Put	Bond Future	259.4300	0.2594	206.4900	0.2065	(20.406)	0	0	0
2021/01/13	2032	06/05/2021			Bond Future	10.0429	89.1971	9.9937	89.4931	(0.490)	0.0000	0.0000	0
2021/01/13	2032	06/05/2021	12.57	Put	Bond Future	125.1600	0.1252	95.0100	0.0950	(24.089)	0	0	736
2021/01/13	2032	06/05/2021	10.33	Put	Bond Future	2,326.8300	2.3268	2,105.4800	2.1055	(9.513)	0	0	0
2021/01/13	2032	06/05/2021	10.33	Call	Bond Future	4,028.1500	4.0281	4,102.8500	4.1029	1.854	0	0	736
2021/01/13	2032	06/05/2021	12.11	Call	Bond Future	11,570.9000	11.5709	11,813.3900	11.8134	2.096	0	0	0
2021/01/13	2032	06/05/2021	12.11	Put	Bond Future	263.4700	0.2635	209.9100	0.2099	(20.329)	0	0	0
2021/01/13	2032	06/05/2021	12.10	Call	Bond Future	11,525.2400	11.5252	11,767.1100	11.7671	2.099	0	0	0
2021/01/13	2032	06/05/2021	12.10	Put	Bond Future	267.5700	0.2676	213.3900	0.2134	(20.249)	0	0	0
2021/01/13	2032	05/08/2021	11.37	Call	Bond Future	7,907.0900	7.9071	8,073.9200	8.0739	2.110	0	0	0
2021/01/13	2032	05/08/2021	11.37	Put	Bond Future	1,727.0600	1.7271	1,595.4600	1.5955	(7.620)	0	0	0
2021/01/13	2032	05/08/2021			Bond Future	10.2543	90.1782	10.2032	90.4766	(0.499)	0.0000	0.0000	0
2021/01/13	2032	05/08/2021	11.35	Call	Bond Future	7,832.8200	7.8328	7,998.2300	7.9982	2.112	0	0	0
2021/01/13	2032	05/08/2021	11.35	Put	Bond Future	1,758.2200	1.7582	1,625.2000	1.6252	(7.566)	0	0	0
2021/01/13	2032	05/08/2021	11.36	Call	Bond Future	7,869.9300	7.8699	8,036.0400	8.0360	2.111	0	0	0
2021/01/13	2032	05/08/2021	11.36	Put	Bond Future	1,742.5900	1.7426	1,610.2700	1.6103	(7.593)	0	0	0
2021/01/13	2032	04/11/2021	9.83	Call	Bond Future	2,667.4400	2.6674	2,574.3300	2.5743	(3.491)	0	0	700
2021/01/13	2032	04/11/2021	11.71	Put	Bond Future	1,882.7600	1.8828	1,688.4500	1.6884	(10.320)	0	0	0
2021/01/13	2032	04/11/2021	11.69	Call	Bond Future	8,430.0800	8.4301	8,535.3600	8.5354	1.249	0	0	0
2021/01/13	2032	04/11/2021	11.70	Call	Bond Future	8,465.5200	8.4655	8,571.6700	8.5717	1.254	0	0	0
2021/01/13	2032	04/11/2021			Bond Future	10.4724	87.0150	10.4192	87.3163	(0.508)	0.0000	0.0000	0
2021/01/13	2032	04/11/2021	9.83	Put	Bond Future	6,399.4100	6.3994	6,005.0000	6.0050	(6.163)	0	0	0
2021/01/13	2032	04/11/2021	12.81	Call	Bond Future	12,648.9700	12.6490	12,842.9700	12.8430	1.534	0	0	0
2021/01/13	2032	04/11/2021	12.81	Put	Bond Future	719.5500	0.7195	612.2500	0.6123	(14.912)	0	0	700
2021/01/13	2032	04/11/2021	11.71	Call	Bond Future	8,501.0300	8.5010	8,608.0200	8.6080	1.259	0	0	0
2021/01/13	2032	04/11/2021	11.69	Put	Bond Future	1,913.1500	1.9131	1,717.1300	1.7171	(10.246)	0	0	0
2021/01/13	2032	04/11/2021	9.33	Put	Bond Future	8,449.5500	8.4496	8,084.8800	8.0849	(4.316)	0	0	0
2021/01/13	2032	04/11/2021	9.33	Call	Bond Future	1,661.4900	1.6615	1,598.1200	1.5981	(3.814)	0	0	700
2021/01/13	2032	04/11/2021	11.70	Put	Bond Future	1,897.9000	1.8979	1,702.7500	1.7028	(10.282)	0	0	0
2021/01/13	2033	04/02/2021			Bond Future	99.0756	99.0756	99.4116	99.4116	0.339	0.0000	0.0000	8,131
2021/01/13	2033	06/05/2021			Bond Future	98.8944	98.8944	99.2329	99.2329	0.342	0.0000	0.0000	0
2021/01/13	2033	05/08/2021			Bond Future	100.0056	100.0056	100.3469	100.3469	0.341	0.0000	0.0000	0
2021/01/13	2033	04/11/2021			Bond Future	99.8923	99.8923	100.2371	100.2371	0.345	0.0000	0.0000	0
2021/01/13	2037	04/02/2021	10.28	Call	Bond Future	251.8000	0.2518	227.3500	0.2273	(9.710)	0	0	0
2021/01/13	2037	04/02/2021	10.28	Put	Bond Future	4,176.4400	4.1764	4,006.8100	4.0068	(4.062)	0	0	0
2021/01/13	2037	04/02/2021	10.27	Call	Bond Future	241.7700	0.2418	217.6800	0.2177	(9.964)	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
2021/01/13	2037	04/02/2021	10.27	Put	Bond Future	4,235.9800	4.2360	4,066.7100	4.0667	(3.996)	0	0	0
2021/01/13	2037	04/02/2021	11.90	Call	Bond Future	6,409.7500	6.4098	6,526.7500	6.5267	1.825	0	0	0
2021/01/13	2037	04/02/2021	13.73	Call	Bond Future	15,778.5100	15.7785	15,923.6800	15.9237	0.920	0	0	0
2021/01/13	2037	04/02/2021	13.73	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	300
2021/01/13	2037	04/02/2021	10.85	Call	Bond Future	1,437.5200	1.4375	1,428.3100	1.4283	(0.641)	0	0	0
2021/01/13	2037	04/02/2021	10.85	Put	Bond Future	1,532.0300	1.5320	1,377.6400	1.3776	(10.077)	0	0	72
2021/01/13	2037	04/02/2021	10.35	Call	Bond Future	331.1900	0.3312	304.4400	0.3044	(8.077)	0	0	0
2021/01/13	2037	04/02/2021	10.35	Put	Bond Future	3,771.2000	3.7712	3,599.2700	3.5993	(4.559)	0	0	72
2021/01/13	2037	04/02/2021			Bond Future	10.8646	82.4574	10.8422	82.6026	(0.206)	0.0000	0.0000	129,971
2021/01/13	2037	04/02/2021	10.29	Call	Bond Future	262.2000	0.2622	237.3500	0.2373	(9.477)	0	0	0
2021/01/13	2037	04/02/2021	10.29	Put	Bond Future	4,117.3600	4.1174	3,947.3300	3.9473	(4.130)	0	0	0
2021/01/13	2037	04/02/2021	11.97	Put	Bond Future	73.0200	0.0730	49.8800	0.0499	(31.690)	0	0	0
2021/01/13	2037	04/02/2021	11.97	Call	Bond Future	6,788.4800	6.7885	6,910.5200	6.9105	1.798	0	0	300
2021/01/13	2037	04/02/2021	11.90	Put	Bond Future	94.1500	0.0941	65.9700	0.0660	(29.931)	0	0	240
2021/01/13	2037	04/02/2021	10.48	Put	Bond Future	3,075.4100	3.0754	2,901.4900	2.9015	(5.655)	0	0	0
2021/01/13	2037	04/02/2021	10.48	Call	Bond Future	524.6400	0.5246	495.9000	0.4959	(5.478)	0	0	240
2021/01/13	2037	04/02/2021	9.65	Put	Bond Future	8,486.9000	8.4869	8,338.5800	8.3386	(1.748)	0	0	0
2021/01/13	2037	04/02/2021	9.65	Call	Bond Future	10.4500	0.0104	7.3100	0.0073	(30.048)	0	0	72
2021/01/13	2037	06/05/2021	12.42	Call	Bond Future	8,795.1800	8.7952	8,821.9500	8.8220	0.304	0	0	0
2021/01/13	2037	06/05/2021	12.43	Call	Bond Future	8,837.5900	8.8376	8,865.1500	8.8651	0.312	0	0	0
2021/01/13	2037	06/05/2021	12.44	Put	Bond Future	974.7900	0.9748	857.4200	0.8574	(12.041)	0	0	0
2021/01/13	2037	06/05/2021			Bond Future	11.0814	83.2980	11.0583	83.4438	(0.209)	0.0000	0.0000	0
2021/01/13	2037	06/05/2021	12.42	Put	Bond Future	997.5300	0.9975	878.5800	0.8786	(11.924)	0	0	0
2021/01/13	2037	06/05/2021	12.43	Put	Bond Future	986.1100	0.9861	867.9500	0.8680	(11.982)	0	0	0
2021/01/13	2037	06/05/2021	12.44	Call	Bond Future	8,880.0500	8.8800	8,908.4000	8.9084	0.319	0	0	0
2021/01/13	2037	05/08/2021	12.26	Put	Bond Future	2,438.4000	2.4384	2,287.7400	2.2877	(6.179)	0	0	0
2021/01/13	2037	05/08/2021	12.27	Call	Bond Future	7,987.1500	7.9872	7,983.4700	7.9835	(0.046)	0	0	0
2021/01/13	2037	05/08/2021	12.27	Put	Bond Future	2,419.4600	2.4195	2,269.3500	2.2694	(6.204)	0	0	0
2021/01/13	2037	05/08/2021	12.28	Call	Bond Future	8,022.9200	8.0229	8,019.7700	8.0198	(0.039)	0	0	0
2021/01/13	2037	05/08/2021			Bond Future	11.3057	79.9582	11.2817	80.1046	(0.212)	0.0000	0.0000	0
2021/01/13	2037	05/08/2021	12.26	Call	Bond Future	7,951.4400	7.9514	7,947.2100	7.9472	(0.053)	0	0	0
2021/01/13	2037	05/08/2021	12.28	Put	Bond Future	2,400.6500	2.4006	2,251.0700	2.2511	(6.231)	0	0	0
2021/01/13	2037	04/11/2021	12.82	Put	Bond Future	2,221.6100	2.2216	2,023.7200	2.0237	(8.908)	0	0	0
2021/01/13	2037	04/11/2021	12.83	Call	Bond Future	9,402.0400	9.4020	9,352.5500	9.3525	(0.526)	0	0	0
2021/01/13	2037	04/11/2021			Bond Future	11.5238	80.8290	11.4989	80.9768	(0.216)	0.0000	0.0000	0
2021/01/13	2037	04/11/2021	12.81	Call	Bond Future	9,331.6600	9.3317	9,280.8300	9.2808	(0.545)	0	0	0
2021/01/13	2037	04/11/2021	12.81	Put	Bond Future	2,237.6800	2.2377	2,039.1200	2.0391	(8.873)	0	0	0
2021/01/13	2037	04/11/2021	12.82	Call	Bond Future	9,366.8300	9.3668	9,316.6700	9.3167	(0.536)	0	0	0
2021/01/13	2037	04/11/2021	12.83	Put	Bond Future	2,205.6300	2.2056	2,008.4100	2.0084	(8.942)	0	0	0
2021/01/13	2038	04/02/2021			Bond Future	111.2686	111.2686	111.3749	111.3749	0.096	0.0000	0.0000	7,805
2021/01/13	2038	06/05/2021			Bond Future	112.4304	112.4304	112.5367	112.5367	0.095	0.0000	0.0000	0
2021/01/13	2038	05/08/2021			Bond Future	111.9715	111.9715	112.0779	112.0779	0.095	0.0000	0.0000	0
2021/01/13	2038	04/11/2021			Bond Future	113.2161	113.2161	113.3233	113.3233	0.095	0.0000	0.0000	0
2021/01/13	2040	04/02/2021	10.42	Call	Bond Future	252.7400	0.2527	234.9800	0.2350	(7.027)	0	0	0
2021/01/13	2040	04/02/2021	10.42	Put	Bond Future	4,361.7600	4.3618	4,120.4400	4.1204	(5.533)	0	0	0
2021/01/13	2040	04/02/2021	9.49	Put	Bond Future	11,480.8100	11.4808	11,256.7400	11.2567	(1.952)	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
2021/01/13	2040	04/02/2021	9.49	Call	Bond Future	1.2200	0.0012	0.7100	0.0007	(41.803)	0	0	500
2021/01/13	2040	04/02/2021	9.57	Put	Bond Future	10,810.6800	10.8107	10,586.3000	10.5863	(2.076)	0	0	0
2021/01/13	2040	04/02/2021	9.57	Call	Bond Future	2.1800	0.0022	1.3600	0.0014	(37.615)	0	0	800
2021/01/13	2040	04/02/2021	10.07	Put	Bond Future	6,822.4900	6.8225	6,590.5400	6.5905	(3.400)	0	0	0
2021/01/13	2040	04/02/2021			Bond Future	10.9935	84.4649	10.9611	84.6884	(0.294)	0.0000	0.0000	80,681
2021/01/13	2040	04/02/2021	10.41	Call	Bond Future	242.2400	0.2422	224.6400	0.2246	(7.266)	0	0	0
2021/01/13	2040	04/02/2021	10.41	Put	Bond Future	4,425.7200	4.4257	4,184.5600	4.1846	(5.449)	0	0	0
2021/01/13	2040	04/02/2021	10.40	Call	Bond Future	232.1300	0.2321	214.6500	0.2146	(7.530)	0	0	0
2021/01/13	2040	04/02/2021	10.40	Put	Bond Future	4,490.1700	4.4902	4,249.1300	4.2491	(5.368)	0	0	0
2021/01/13	2040	04/02/2021	10.24	Put	Bond Future	5,574.9300	5.5749	5,337.9500	5.3379	(4.251)	0	0	0
2021/01/13	2040	04/02/2021	10.24	Call	Bond Future	110.3300	0.1103	96.9100	0.0969	(12.164)	0	0	500
2021/01/13	2040	04/02/2021	11.57	Call	Bond Future	4,203.8000	4.2038	4,338.9800	4.3390	3.216	0	0	0
2021/01/13	2040	04/02/2021	11.57	Put	Bond Future	372.5900	0.3726	284.2100	0.2842	(23.720)	0	0	500
2021/01/13	2040	04/02/2021	10.07	Call	Bond Future	47.3000	0.0473	38.9100	0.0389	(17.738)	0	0	800
2021/01/13	2040	04/02/2021	11.74	Call	Bond Future	5,140.7900	5.1408	5,300.9900	5.3010	3.116	0	0	0
2021/01/13	2040	04/02/2021	11.74	Put	Bond Future	233.4700	0.2335	170.1100	0.1701	(27.138)	0	0	800
2021/01/13	2040	06/05/2021	10.83	Put	Bond Future	5,012.1500	5.0121	4,729.8500	4.7299	(5.632)	0	0	0
2021/01/13	2040	06/05/2021	10.83	Call	Bond Future	2,433.6200	2.4336	2,376.2100	2.3762	(2.359)	0	0	300
2021/01/13	2040	06/05/2021	11.58	Put	Bond Future	2,588.4200	2.5884	2,361.0100	2.3610	(8.786)	0	0	0
2021/01/13	2040	06/05/2021	11.58	Call	Bond Future	5,032.1700	5.0322	5,029.6500	5.0296	(0.050)	0	0	300
2021/01/13	2040	06/05/2021	12.44	Call	Bond Future	8,805.7500	8.8058	8,884.4700	8.8845	0.894	0	0	0
2021/01/13	2040	06/05/2021	12.44	Put	Bond Future	1,166.1300	1.1661	1,019.9600	1.0200	(12.535)	0	0	0
2021/01/13	2040	06/05/2021			Bond Future	11.2060	85.3260	11.1724	85.5509	(0.299)	0.0000	0.0000	0
2021/01/13	2040	06/05/2021	13.38	Call	Bond Future	13,081.3000	13.0813	13,237.7200	13.2377	1.196	0	0	0
2021/01/13	2040	06/05/2021	13.38	Put	Bond Future	366.3600	0.3664	297.8900	0.2979	(18.689)	0	0	300
2021/01/13	2040	06/05/2021	12.43	Call	Bond Future	8,761.7900	8.7618	8,839.5400	8.8395	0.887	0	0	0
2021/01/13	2040	06/05/2021	12.43	Put	Bond Future	1,179.4100	1.1794	1,032.2700	1.0323	(12.476)	0	0	0
2021/01/13	2040	06/05/2021	12.42	Call	Bond Future	8,717.9000	8.7179	8,794.6800	8.7947	0.881	0	0	0
2021/01/13	2040	06/05/2021	12.42	Put	Bond Future	1,192.8200	1.1928	1,044.7100	1.0447	(12.417)	0	0	0
2021/01/13	2040	05/08/2021	11.05	Put	Bond Future	6,010.0300	6.0100	5,716.0000	5.7160	(4.892)	0	0	0
2021/01/13	2040	05/08/2021	11.05	Call	Bond Future	3,513.2300	3.5132	3,445.6600	3.4457	(1.923)	0	0	900
2021/01/13	2040	05/08/2021	12.48	Call	Bond Future	8,757.8500	8.7578	8,783.5900	8.7836	0.294	0	0	0
2021/01/13	2040	05/08/2021	12.49	Put	Bond Future	2,342.5700	2.3426	2,142.5400	2.1425	(8.539)	0	0	0
2021/01/13	2040	05/08/2021	12.47	Call	Bond Future	8,715.7000	8.7157	8,740.7300	8.7407	0.287	0	0	0
2021/01/13	2040	05/08/2021			Bond Future	11.4258	81.7581	11.3910	81.9846	(0.305)	0.0000	0.0000	0
2021/01/13	2040	05/08/2021	11.55	Put	Bond Future	4,317.7000	4.3177	4,051.9900	4.0520	(6.154)	0	0	0
2021/01/13	2040	05/08/2021	11.55	Call	Bond Future	5,116.9200	5.1169	5,077.6700	5.0777	(0.767)	0	0	900
2021/01/13	2040	05/08/2021	14.80	Call	Bond Future	18,164.8800	18.1649	18,339.9300	18.3399	0.964	0	0	0
2021/01/13	2040	05/08/2021	14.80	Put	Bond Future	282.1600	0.2822	230.7500	0.2307	(18.220)	0	0	900
2021/01/13	2040	05/08/2021	12.48	Put	Bond Future	2,356.9400	2.3569	2,156.2200	2.1562	(8.516)	0	0	0
2021/01/13	2040	05/08/2021	12.49	Call	Bond Future	8,800.2400	8.8002	8,826.6700	8.8267	0.300	0	0	0
2021/01/13	2040	05/08/2021	12.47	Put	Bond Future	2,371.6200	2.3716	2,170.1900	2.1702	(8.493)	0	0	0
2021/01/13	2040	04/11/2021	12.90	Call	Bond Future	9,705.6300	9.7056	9,701.7000	9.7017	(0.040)	0	0	0
2021/01/13	2040	04/11/2021	12.90	Put	Bond Future	2,356.9900	2.3570	2,124.4300	2.1244	(9.867)	0	0	0
2021/01/13	2040	04/11/2021	12.89	Call	Bond Future	9,668.8400	9.6688	9,664.0800	9.6641	(0.049)	0	0	0
2021/01/13	2040	04/11/2021	12.89	Put	Bond Future	2,374.1100	2.3741	2,140.7200	2.1407	(9.831)	0	0	0
2021/01/13	2040	04/11/2021			Bond Future	11.6391	82.6486	11.6029	82.8773	(0.311)	0.0000	0.0000	0
2021/01/13	2040	04/11/2021	12.91	Call	Bond Future	9,742.4500	9.7425	9,739.3500	9.7393	(0.032)	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
2021/01/13	2040	04/11/2021	12.91	Put	Bond Future	2,339.9700	2.3400	2,108.2400	2.1082	(9.903)	0	0	0
2021/01/13	2044	04/02/2021	10.36	Put	Bond Future	5,332.4100	5.3324	5,159.8700	5.1599	(3.236)	0	0	0
2021/01/13	2044	04/02/2021	10.37	Call	Bond Future	148.3900	0.1484	127.9600	0.1280	(13.768)	0	0	0
2021/01/13	2044	04/02/2021	10.35	Put	Bond Future	5,402.6600	5.4027	5,230.6300	5.2306	(3.184)	0	0	0
2021/01/13	2044	04/02/2021	10.04	Put	Bond Future	7,736.2000	7.7362	7,577.0300	7.5770	(2.057)	0	0	0
2021/01/13	2044	04/02/2021	10.04	Call	Bond Future	26.1000	0.0261	19.5400	0.0195	(25.134)	0	0	0
2021/01/13	2044	04/02/2021	10.84	Call	Bond Future	870.9500	0.8709	842.7800	0.8428	(3.234)	0	0	0
2021/01/13	2044	04/02/2021			Bond Future	11.0715	81.0071	11.0495	81.1597	(0.199)	0.0000	0.0000	51,853
2021/01/13	2044	04/02/2021	10.36	Call	Bond Future	141.4500	0.1414	121.5200	0.1215	(14.090)	0	0	0
2021/01/13	2044	04/02/2021	10.37	Put	Bond Future	5,262.5500	5.2625	5,089.5100	5.0895	(3.288)	0	0	0
2021/01/13	2044	04/02/2021	10.35	Call	Bond Future	134.7900	0.1348	115.3700	0.1154	(14.408)	0	0	0
2021/01/13	2044	04/02/2021	10.84	Put	Bond Future	2,500.7900	2.5008	2,320.0100	2.3200	(7.229)	0	0	265
2021/01/13	2044	04/02/2021	10.29	Call	Bond Future	99.7900	0.0998	83.3700	0.0834	(16.455)	0	0	0
2021/01/13	2044	04/02/2021	10.29	Put	Bond Future	5,831.5600	5.8316	5,662.5300	5.6625	(2.899)	0	0	265
2021/01/13	2044	04/02/2021	9.66	Put	Bond Future	10,865.8600	10.8659	10,712.3300	10.7123	(1.413)	0	0	0
2021/01/13	2044	04/02/2021	9.66	Call	Bond Future	2.2700	0.0023	1.3500	0.0014	(40.529)	0	0	265
2021/01/13	2044	06/05/2021	11.10	Call	Bond Future	3,080.5200	3.0805	3,008.1300	3.0081	(2.350)	0	0	0
2021/01/13	2044	06/05/2021	11.40	Call	Bond Future	4,107.0000	4.1070	4,049.3800	4.0494	(1.403)	0	0	0
2021/01/13	2044	06/05/2021	11.40	Put	Bond Future	3,286.9500	3.2869	3,076.0900	3.0761	(6.415)	0	0	3,100
2021/01/13	2044	06/05/2021	11.79	Call	Bond Future	5,651.8400	5.6518	5,621.6400	5.6216	(0.534)	0	0	0
2021/01/13	2044	06/05/2021	11.79	Put	Bond Future	2,329.4400	2.3294	2,146.0000	2.1460	(7.875)	0	0	3,100
2021/01/13	2044	06/05/2021	12.50	Call	Bond Future	8,741.7900	8.7418	8,765.3500	8.7653	0.270	0	0	0
2021/01/13	2044	06/05/2021	12.50	Put	Bond Future	1,200.8400	1.2008	1,071.1600	1.0712	(10.799)	0	0	3,100
2021/01/13	2044	06/05/2021	12.43	Call	Bond Future	8,440.7200	8.4407	8,458.6300	8.4586	0.212	0	0	0
2021/01/13	2044	06/05/2021	12.43	Put	Bond Future	1,297.4900	1.2975	1,162.1600	1.1622	(10.430)	0	0	0
2021/01/13	2044	06/05/2021	12.44	Call	Bond Future	8,483.5700	8.4836	8,502.3000	8.5023	0.221	0	0	0
2021/01/13	2044	06/05/2021	12.44	Put	Bond Future	1,283.2900	1.2833	1,148.7800	1.1488	(10.482)	0	0	0
2021/01/13	2044	06/05/2021			Bond Future	11.2768	81.8331	11.2540	81.9863	(0.202)	0.0000	0.0000	0
2021/01/13	2044	06/05/2021	11.10	Put	Bond Future	4,282.3000	4.2823	4,056.6700	4.0567	(5.269)	0	0	3,100
2021/01/13	2044	06/05/2021	10.70	Put	Bond Future	5,954.9100	5.9549	5,719.4400	5.7194	(3.954)	0	0	0
2021/01/13	2044	06/05/2021	10.70	Call	Bond Future	1,917.4100	1.9174	1,835.1800	1.8352	(4.289)	0	0	3,100
2021/01/13	2044	06/05/2021	11.35	Put	Bond Future	3,437.5200	3.4375	3,223.7800	3.2238	(6.218)	0	0	0
2021/01/13	2044	06/05/2021	11.35	Call	Bond Future	3,926.6100	3.9266	3,866.1100	3.8661	(1.541)	0	0	3,100
2021/01/13	2044	06/05/2021	11.90	Call	Bond Future	6,123.3600	6.1234	6,100.4500	6.1004	(0.374)	0	0	0
2021/01/13	2044	06/05/2021	11.90	Put	Bond Future	2,119.7400	2.1197	1,943.5900	1.9436	(8.310)	0	0	0
2021/01/13	2044	06/05/2021	12.45	Call	Bond Future	8,526.4800	8.5265	8,546.0100	8.5460	0.229	0	0	0
2021/01/13	2044	06/05/2021	12.45	Put	Bond Future	1,269.2300	1.2692	1,135.5200	1.1355	(10.535)	0	0	0
2021/01/13	2044	05/08/2021	12.60	Put	Bond Future	2,285.2900	2.2853	2,114.3500	2.1144	(7.480)	0	0	0
2021/01/13	2044	05/08/2021	12.61	Call	Bond Future	9,014.5100	9.0145	8,998.3200	8.9983	(0.180)	0	0	0
2021/01/13	2044	05/08/2021	12.61	Put	Bond Future	2,267.3400	2.2673	2,097.0400	2.0970	(7.511)	0	0	0
2021/01/13	2044	05/08/2021			Bond Future	11.4890	78.3519	11.4653	78.5060	(0.206)	0.0000	0.0000	0
2021/01/13	2044	05/08/2021	12.59	Call	Bond Future	8,939.0700	8.9391	8,921.6000	8.9216	(0.195)	0	0	0
2021/01/13	2044	05/08/2021	12.59	Put	Bond Future	2,303.3600	2.3034	2,131.7800	2.1318	(7.449)	0	0	0
2021/01/13	2044	05/08/2021	12.60	Call	Bond Future	8,976.7700	8.9768	8,959.9400	8.9599	(0.187)	0	0	0
2021/01/13	2044	04/11/2021	12.91	Call	Bond Future	9,517.7000	9.5177	9,464.7300	9.4647	(0.557)	0	0	0
2021/01/13	2044	04/11/2021	12.91	Put	Bond Future	2,454.8600	2.4549	2,246.4800	2.2465	(8.488)	0	0	0
2021/01/13	2044	04/11/2021			Bond Future	11.6946	79.2054	11.6700	79.3608	(0.210)	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
2021/01/13	2044	04/11/2021	12.89	Call	Bond Future	9,445.7900	9.4458	9,391.4600	9.3915	(0.575)	0	0	0
2021/01/13	2044	04/11/2021	12.89	Put	Bond Future	2,489.9800	2.4900	2,280.2400	2.2802	(8.423)	0	0	0
2021/01/13	2044	04/11/2021	12.90	Call	Bond Future	9,481.7300	9.4817	9,428.0700	9.4281	(0.566)	0	0	0
2021/01/13	2044	04/11/2021	12.90	Put	Bond Future	2,472.3700	2.4724	2,263.3000	2.2633	(8.456)	0	0	0
2021/01/13	2046	04/02/2021			Bond Future	99.8992	99.8992	99.9286	99.9286	0.029	0.0000	0.0000	14,890
2021/01/13	2046	06/05/2021			Bond Future	99.1523	99.1523	99.1807	99.1807	0.029	0.0000	0.0000	0
2021/01/13	2046	05/08/2021			Bond Future	100.2665	100.2665	100.2943	100.2943	0.028	0.0000	0.0000	0
2021/01/13	2046	04/11/2021			Bond Future	99.5733	99.5733	99.6010	99.6010	0.028	0.0000	0.0000	0
2021/01/13	2050	04/02/2021			Bond Future	101.2028	101.2028	101.2325	101.2325	0.029	0.0000	0.0000	11,025
2021/01/13	2050	06/05/2021			Bond Future	102.2594	102.2594	102.2882	102.2882	0.028	0.0000	0.0000	0
2021/01/13	2050	05/08/2021			Bond Future	101.4802	101.4802	101.5083	101.5083	0.028	0.0000	0.0000	0
2021/01/13	2050	04/11/2021			Bond Future	102.6081	102.6081	102.6363	102.6363	0.027	0.0000	0.0000	0
2021/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	AL37	04/02/2021			Index Future	790.3950	790.3950	792.4030	792.4030	0.254	0.0000	0.0000	0
2021/01/13	AL37	06/05/2021			Index Future	798.4450	798.4450	800.4710	800.4710	0.254	0.0000	0.0000	0
2021/01/13	AL37	05/08/2021			Index Future	807.1230	807.1230	809.1680	809.1680	0.253	0.0000	0.0000	0
2021/01/13	AL37	04/11/2021			Index Future	815.9920	815.9920	818.0590	818.0590	0.253	0.0000	0.0000	0
2021/01/13	AL7T	04/02/2021			Index Future	867.7070	867.7070	869.7530	869.7530	0.236	0.0000	0.0000	0
2021/01/13	AL7T	06/05/2021			Index Future	876.5450	876.5450	878.6090	878.6090	0.235	0.0000	0.0000	0
2021/01/13	AL7T	05/08/2021			Index Future	886.0710	886.0710	888.1550	888.1550	0.235	0.0000	0.0000	0
2021/01/13	AL7T	04/11/2021			Index Future	895.8080	895.8080	897.9130	897.9130	0.235	0.0000	0.0000	0
2021/01/13	ALBI	04/02/2021			Index Future	758.8870	758.8870	760.1410	760.1410	0.165	0.0000	0.0000	236
2021/01/13	ALBI	06/05/2021			Index Future	766.6160	766.6160	767.8800	767.8800	0.165	0.0000	0.0000	0
2021/01/13	ALBI	05/08/2021			Index Future	774.9480	774.9480	776.2230	776.2230	0.165	0.0000	0.0000	0
2021/01/13	ALBI	04/11/2021			Index Future	783.4640	783.4640	784.7520	784.7520	0.164	0.0000	0.0000	0
2021/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	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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2021/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/13	ES33	04/02/2021			Bond Future	11.5027	76.7398	11.4839	76.8398	(0.164)	0.0000	0.0000	350
2021/01/13	ES33	06/05/2021			Bond Future	11.7608	73.7482	11.7413	73.8483	(0.166)	0.0000	0.0000	0
2021/01/13	ES33	05/08/2021			Bond Future	12.0241	74.5594	12.0039	74.6598	(0.168)	0.0000	0.0000	0
2021/01/13	ES33	04/11/2021			Bond Future	12.2963	71.5963	12.2753	71.6976	(0.171)	0.0000	0.0000	0
2021/01/13	ES42	04/02/2021			Bond Future	11.9879	75.8372	11.9797	75.8855	(0.068)	0.0000	0.0000	4,779
2021/01/13	ES42	06/05/2021			Bond Future	12.2379	72.3526	12.2294	72.4006	(0.069)	0.0000	0.0000	0
2021/01/13	ES42	05/08/2021			Bond Future	12.4868	73.1491	12.4782	73.1968	(0.069)	0.0000	0.0000	0
2021/01/13	ES42	04/11/2021			Bond Future	12.7459	69.6877	12.7369	69.7357	(0.071)	0.0000	0.0000	0
2021/01/13	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	3,780.0000	0.3780	100.000	0	0	0
2021/01/13	GOVI	04/02/2021	750.96	Put	GOVI	9,420.0000	0.9420	0.0000	0.0000	(100.000)	0	0	0
2021/01/13	GOVI	04/02/2021			GOVI	750.0180	750.0180	751.3380	751.3380	0.176	0.0000	0.0000	961
2021/01/13	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	3,880.0000	0.3880	100.000	0	0	0
2021/01/13	GOVI	04/02/2021	750.95	Put	GOVI	9,320.0000	0.9320	0.0000	0.0000	(100.000)	0	0	0
2021/01/13	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	3,980.0000	0.3980	100.000	0	0	0
2021/01/13	GOVI	04/02/2021	750.94	Put	GOVI	9,220.0000	0.9220	0.0000	0.0000	(100.000)	0	0	0
2021/01/13	GOVI	06/05/2021	678.68	Call	GOVI	789,780.0000	78.9780	803,080.0000	80.3080	1.684	0	0	0
2021/01/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	06/05/2021	678.67	Call	GOVI	789,880.0000	78.9880	803,180.0000	80.3180	1.684	0	0	0
2021/01/13	GOVI	06/05/2021			GOVI	757.6580	757.6580	758.9880	758.9880	0.176	0.0000	0.0000	0
2021/01/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	06/05/2021	678.69	Call	GOVI	789,680.0000	78.9680	802,980.0000	80.2980	1.684	0	0	0
2021/01/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	05/08/2021	719.14	Call	GOVI	467,520.0000	46.7520	480,940.0000	48.0940	2.870	0	0	0
2021/01/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	05/08/2021	719.13	Call	GOVI	467,620.0000	46.7620	481,040.0000	48.1040	2.870	0	0	0
2021/01/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	05/08/2021			GOVI	765.8920	765.8920	767.2340	767.2340	0.175	0.0000	0.0000	0
2021/01/13	GOVI	05/08/2021	719.15	Call	GOVI	467,420.0000	46.7420	480,840.0000	48.0840	2.871	0	0	0
2021/01/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	04/11/2021	728.41	Call	GOVI	458,980.0000	45.8980	472,540.0000	47.2540	2.954	0	0	0
2021/01/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	04/11/2021	728.40	Call	GOVI	459,080.0000	45.9080	472,640.0000	47.2640	2.954	0	0	0
2021/01/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GOVI	04/11/2021			GOVI	774.3080	774.3080	775.6640	775.6640	0.175	0.0000	0.0000	0
2021/01/13	GOVI	04/11/2021	728.42	Call	GOVI	458,880.0000	45.8880	472,440.0000	47.2440	2.955	0	0	0
2021/01/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/13	IGOV	04/02/2021			Index Future	270.2990	270.2990	270.6180	270.6180	0.118	0.0000	0.0000	957

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/13	IGOV	06/05/2021			Index Future	273.1190	273.1190	273.4400	273.4400	0.118	0.0000	0.0000	17
2021/01/13	IGOV	05/08/2021			Index Future	276.1530	276.1530	276.4770	276.4770	0.117	0.0000	0.0000	0
2021/01/13	IGOV	04/11/2021			Index Future	279.2530	279.2530	279.5810	279.5810	0.117	0.0000	0.0000	0
2021/01/13	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/13	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2021/01/13	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.2900	89.2900	0.000	0.0000	0.0000	0
2021/01/13	IS05	21/12/2021			Interest Rate Swap	90.5000	90.5000	90.4900	90.4900	(0.011)	0.0000	0.0000	51
2021/01/13	IS05	15/03/2022			Interest Rate Swap	89.8500	89.8500	89.8400	89.8400	(0.011)	0.0000	0.0000	0
2021/01/13	IS05	21/06/2022			Interest Rate Swap	89.8700	89.8700	89.8600	89.8600	(0.011)	0.0000	0.0000	0
2021/01/13	IS05	20/09/2022			Interest Rate Swap	92.9200	92.9200	92.9000	92.9000	(0.022)	0.0000	0.0000	0
2021/01/13	IS05	20/12/2022			Interest Rate Swap	93.3200	93.3200	93.2900	93.2900	(0.032)	0.0000	0.0000	0
2021/01/13	IS05	22/03/2023			Interest Rate Swap	85.6200	85.6200	85.5700	85.5700	(0.058)	0.0000	0.0000	0
2021/01/13	IS05	20/06/2023			Interest Rate Swap	91.0800	91.0800	91.0200	91.0200	(0.066)	0.0000	0.0000	0
2021/01/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/13	IS10	17/12/2025			Interest Rate Swap	77.7100	77.7100	77.5700	77.5700	(0.180)	0.0000	0.0000	0
2021/01/13	IS10	16/03/2026			Interest Rate Swap	74.1300	74.1300	73.9900	73.9900	(0.189)	0.0000	0.0000	0
2021/01/13	IS10	15/06/2026			Interest Rate Swap	72.4500	72.4500	72.3000	72.3000	(0.207)	0.0000	0.0000	0
2021/01/13	IS10	21/09/2026			Interest Rate Swap	74.4000	74.4000	74.2500	74.2500	(0.202)	0.0000	0.0000	0
2021/01/13	IS10	21/12/2026			Interest Rate Swap	78.3800	78.3800	78.2300	78.2300	(0.191)	0.0000	0.0000	0
2021/01/13	IS10	15/03/2027			Interest Rate Swap	76.8300	76.8300	76.6800	76.6800	(0.195)	0.0000	0.0000	0
2021/01/13	IS10	21/06/2027			Interest Rate Swap	78.8900	78.8900	78.7300	78.7300	(0.203)	0.0000	0.0000	0
2021/01/13	IS10	20/09/2027			Interest Rate Swap	84.7300	84.7300	84.5700	84.5700	(0.189)	0.0000	0.0000	0
2021/01/13	IS10	20/12/2027			Interest Rate Swap	85.1400	85.1400	84.9600	84.9600	(0.211)	0.0000	0.0000	0
2021/01/13	IS10	22/03/2028			Interest Rate Swap	78.1200	78.1200	77.9100	77.9100	(0.269)	0.0000	0.0000	0
2021/01/13	IS10	20/06/2028			Interest Rate Swap	86.0900	86.0900	85.8400	85.8400	(0.290)	0.0000	0.0000	0
2021/01/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/13	JBAF	20/01/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/01/13	JBAF	17/02/2021			Jibar Tradeable Future	3.5300	96.4700	3.5100	96.4900	(0.567)	0.0000	0.0000	0
2021/01/13	JBAF	17/03/2021			Jibar Tradeable Future	3.5150	96.4850	3.4950	96.5050	(0.569)	0.0000	0.0000	0
2021/01/13	JBAF	21/04/2021			Jibar Tradeable Future	3.4500	96.5500	3.4200	96.5800	(0.870)	0.0000	0.0000	0
2021/01/13	JBAF	19/05/2021			Jibar Tradeable Future	3.4500	96.5500	3.4200	96.5800	(0.870)	0.0000	0.0000	0
2021/01/13	JBAF	15/06/2021			Jibar Tradeable Future	3.4350	96.5650	3.4050	96.5950	(0.873)	0.0000	0.0000	0
2021/01/13	JBAF	15/09/2021			Jibar Tradeable Future	3.4800	96.5200	3.4500	96.5500	(0.862)	0.0000	0.0000	30,000
2021/01/13	JBAF	15/12/2021			Jibar Tradeable Future	3.6350	96.3650	3.6050	96.3950	(0.825)	0.0000	0.0000	0
2021/01/13	JBAF	16/03/2022			Jibar Tradeable Future	3.6500	96.3500	3.6200	96.3800	(0.822)	0.0000	0.0000	0
2021/01/13	JBAF	15/06/2022			Jibar Tradeable Future	3.9600	96.0400	3.9300	96.0700	(0.758)	0.0000	0.0000	1
2021/01/13	JBAF	21/09/2022			Jibar Tradeable Future	3.9700	96.0300	3.9500	96.0500	(0.504)	0.0000	0.0000	0
2021/01/13	JBAF	21/12/2022			Jibar Tradeable Future	4.5150	95.4850	4.4450	95.5550	(1.550)	0.0000	0.0000	0
2021/01/13	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	R023	04/02/2021	6.34	Call	Bond Future	3,596.0100	3.5960	3,632.8200	3.6328	1.024	0	0	0
2021/01/13	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	R023	04/02/2021			Bond Future	4.5178	109.7327	4.4995	109.7695	(0.404)	0.0000	0.0000	32,397

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
2021/01/13	R023	04/02/2021	6.33	Call	Bond Future	3,576.7100	3.5767	3,613.5200	3.6135	1.029	0	0	0
2021/01/13	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	R023	04/02/2021	6.32	Call	Bond Future	3,557.4000	3.5574	3,594.2100	3.5942	1.035	0	0	0
2021/01/13	R023	06/05/2021	7.58	Call	Bond Future	5,164.2700	5.1643	5,200.2400	5.2002	0.697	0	0	0
2021/01/13	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	R023	06/05/2021			Bond Future	4.5750	106.9452	4.5547	106.9811	(0.443)	0.0000	0.0000	0
2021/01/13	R023	06/05/2021	7.57	Call	Bond Future	5,147.6400	5.1476	5,183.6100	5.1836	0.699	0	0	0
2021/01/13	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	R023	06/05/2021	7.56	Call	Bond Future	5,131.0100	5.1310	5,166.9800	5.1670	0.701	0	0	0
2021/01/13	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/13	R023	05/08/2021	5.30	Call	Bond Future	1,262.5200	1.2625	1,276.6800	1.2767	1.122	0	0	0
2021/01/13	R023	05/08/2021	5.30	Put	Bond Future	200.3600	0.2004	179.2100	0.1792	(10.556)	0	0	0
2021/01/13	R023	05/08/2021	5.29	Call	Bond Future	1,250.2500	1.2503	1,264.2300	1.2642	1.118	0	0	0
2021/01/13	R023	05/08/2021	5.29	Put	Bond Future	203.2000	0.2032	181.8700	0.1819	(10.497)	0	0	0
2021/01/13	R023	05/08/2021			Bond Future	4.6015	108.1209	4.5784	108.1562	(0.501)	0.0000	0.0000	0
2021/01/13	R023	05/08/2021	5.31	Call	Bond Future	1,274.8100	1.2748	1,289.1600	1.2892	1.126	0	0	0
2021/01/13	R023	05/08/2021	5.31	Put	Bond Future	197.5500	0.1975	176.5900	0.1766	(10.610)	0	0	0
2021/01/13	R023	04/11/2021	4.91	Call	Bond Future	761.5300	0.7615	751.8000	0.7518	(1.278)	0	0	0
2021/01/13	R023	04/11/2021	4.91	Put	Bond Future	411.1300	0.4111	366.1100	0.3661	(10.950)	0	0	0
2021/01/13	R023	04/11/2021	4.90	Call	Bond Future	753.1900	0.7532	743.6200	0.7436	(1.271)	0	0	0
2021/01/13	R023	04/11/2021	4.90	Put	Bond Future	415.6300	0.4156	370.7700	0.3708	(10.793)	0	0	0
2021/01/13	R023	04/11/2021			Bond Future	4.6378	105.3901	4.6104	105.4254	(0.590)	0.0000	0.0000	0
2021/01/13	R023	04/11/2021	4.92	Call	Bond Future	769.5500	0.7695	760.0200	0.7600	(1.238)	0	0	0
2021/01/13	R023	04/11/2021	4.92	Put	Bond Future	406.3100	0.4063	361.4900	0.3615	(11.031)	0	0	0
2021/01/13	R035	04/02/2021	10.05	Call	Bond Future	220.3400	0.2203	189.9200	0.1899	(13.806)	0	0	0
2021/01/13	R035	04/02/2021	10.05	Put	Bond Future	4,281.7700	4.2818	4,037.2800	4.0373	(5.710)	0	0	0
2021/01/13	R035	04/02/2021	10.04	Call	Bond Future	211.1100	0.2111	181.4000	0.1814	(14.073)	0	0	0
2021/01/13	R035	04/02/2021	10.04	Put	Bond Future	4,342.2500	4.3423	4,098.4700	4.0985	(5.614)	0	0	0
2021/01/13	R035	04/02/2021	10.14	Put	Bond Future	3,754.9000	3.7549	3,505.0300	3.5050	(6.655)	0	0	650
2021/01/13	R035	04/02/2021	11.14	Call	Bond Future	3,547.1900	3.5472	3,635.6700	3.6357	2.494	0	0	0
2021/01/13	R035	04/02/2021	11.14	Put	Bond Future	451.2900	0.4513	325.7000	0.3257	(27.829)	0	0	650
2021/01/13	R035	04/02/2021			Bond Future	10.6525	91.1558	10.6197	91.3699	(0.308)	0.0000	0.0000	97,068
2021/01/13	R035	04/02/2021	10.06	Call	Bond Future	229.8300	0.2298	198.7900	0.1988	(13.506)	0	0	0
2021/01/13	R035	04/02/2021	10.06	Put	Bond Future	4,221.6300	4.2216	3,976.5200	3.9765	(5.806)	0	0	0
2021/01/13	R035	04/02/2021	10.14	Call	Bond Future	317.4000	0.3174	281.6000	0.2816	(11.279)	0	0	0
2021/01/13	R035	06/05/2021	10.55	Call	Bond Future	2,488.1500	2.4881	2,448.5800	2.4486	(1.590)	0	0	0
2021/01/13	R035	06/05/2021	10.55	Put	Bond Future	4,549.1900	4.5492	4,294.4300	4.2944	(5.600)	0	0	500
2021/01/13	R035	06/05/2021	10.05	Put	Bond Future	6,731.9500	6.7320	6,464.6400	6.4646	(3.971)	0	0	0
2021/01/13	R035	06/05/2021	10.05	Call	Bond Future	1,304.9500	1.3050	1,252.8300	1.2528	(3.994)	0	0	500
2021/01/13	R035	06/05/2021	12.91	Put	Bond Future	381.1300	0.3811	315.3900	0.3154	(17.249)	0	0	600
2021/01/13	R035	06/05/2021	10.40	Put	Bond Future	5,142.2300	5.1422	4,881.4200	4.8814	(5.072)	0	0	0
2021/01/13	R035	06/05/2021	11.55	Call	Bond Future	6,039.2900	6.0393	6,075.5300	6.0755	0.600	0	0	0
2021/01/13	R035	06/05/2021	11.55	Put	Bond Future	1,889.3000	1.8893	1,710.3500	1.7103	(9.472)	0	0	1,650
2021/01/13	R035	06/05/2021	12.77	Call	Bond Future	11,346.9700	11.3470	11,487.1000	11.4871	1.235	0	0	0
2021/01/13	R035	06/05/2021	12.77	Put	Bond Future	460.6700	0.4607	385.6100	0.3856	(16.294)	0	0	1,650
2021/01/13	R035	06/05/2021	10.24	Put	Bond Future	5,832.6200	5.8326	5,567.4900	5.5675	(4.546)	0	0	0
2021/01/13	R035	06/05/2021	10.24	Call	Bond Future	1,706.2700	1.7063	1,656.3300	1.6563	(2.927)	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
2021/01/13	R035	06/05/2021	12.37	Call	Bond Future	9,543.0500		9.5430	9,652.6000	9.6526	1.148	0	0	0
2021/01/13	R035	06/05/2021	12.35	Put	Bond Future	790.2400		0.7902	682.9300	0.6829	(13.579)	0	0	0
2021/01/13	R035	06/05/2021	12.36	Put	Bond Future	780.5400		0.7805	674.0700	0.6741	(13.641)	0	0	0
2021/01/13	R035	06/05/2021			Bond Future	10.8701		87.6120	10.8361	87.8272	(0.312)	0.0000	0.0000	0
2021/01/13	R035	06/05/2021	11.05	Call	Bond Future	4,066.0300		4.0660	4,058.8600	4.0589	(0.176)	0	0	0
2021/01/13	R035	06/05/2021	11.05	Put	Bond Future	2,938.3000		2.9383	2,715.9400	2.7159	(7.568)	0	0	500
2021/01/13	R035	06/05/2021	11.15	Put	Bond Future	2,689.8900		2.6899	2,476.2400	2.4762	(7.943)	0	0	0
2021/01/13	R035	06/05/2021	11.15	Call	Bond Future	4,435.0600		4.4351	4,436.6000	4.4366	0.035	0	0	600
2021/01/13	R035	06/05/2021	12.91	Call	Bond Future	11,986.8200		11.9868	12,136.2700	12.1363	1.247	0	0	0
2021/01/13	R035	06/05/2021	10.40	Call	Bond Future	2,090.5200		2.0905	2,044.9000	2.0449	(2.182)	0	0	600
2021/01/13	R035	06/05/2021	10.81	Put	Bond Future	3,637.8900		3.6379	3,397.7800	3.3978	(6.600)	0	0	0
2021/01/13	R035	06/05/2021	10.81	Call	Bond Future	3,256.4300		3.2564	3,231.5100	3.2315	(0.765)	0	0	1,650
2021/01/13	R035	06/05/2021	11.32	Call	Bond Future	5,093.4800		5.0935	5,109.8700	5.1099	0.322	0	0	0
2021/01/13	R035	06/05/2021	11.32	Put	Bond Future	2,313.7100		2.3137	2,114.9100	2.1149	(8.592)	0	0	793
2021/01/13	R035	06/05/2021	12.37	Put	Bond Future	770.9500		0.7709	665.3100	0.6653	(13.703)	0	0	0
2021/01/13	R035	06/05/2021	12.35	Call	Bond Future	9,454.2900		9.4543	9,562.1700	9.5622	1.141	0	0	0
2021/01/13	R035	06/05/2021	12.02	Call	Bond Future	8,019.3700		8.0194	8,098.3700	8.0984	0.985	0	0	0
2021/01/13	R035	06/05/2021	12.02	Put	Bond Future	1,171.3000		1.1713	1,035.1100	1.0351	(11.627)	0	0	793
2021/01/13	R035	06/05/2021	12.36	Call	Bond Future	9,498.6400		9.4986	9,607.3600	9.6074	1.145	0	0	0
2021/01/13	R035	05/08/2021	11.37	Call	Bond Future	5,355.7700		5.3558	5,368.1100	5.3681	0.230	0	0	0
2021/01/13	R035	05/08/2021	11.37	Put	Bond Future	3,681.5300		3.6815	3,477.1600	3.4772	(5.551)	0	0	100
2021/01/13	R035	05/08/2021	5.31	Call	Bond Future	0.2200		0.0002	0.1500	0.0002	(31.818)	0	0	0
2021/01/13	R035	05/08/2021	5.31	Put	Bond Future	49,515.5700		49.5156	49,298.7900	49.2988	(0.438)	0	0	0
2021/01/13	R035	05/08/2021			Bond Future	11.0932		88.5753	11.0580	88.7920	(0.318)	0.0000	0.0000	0
2021/01/13	R035	05/08/2021	10.77	Call	Bond Future	3,469.0200		3.4690	3,446.8300	3.4468	(0.640)	0	0	0
2021/01/13	R035	05/08/2021	10.77	Put	Bond Future	5,487.4400		5.4874	5,248.5400	5.2485	(4.354)	0	0	100
2021/01/13	R035	05/08/2021	10.02	Put	Bond Future	8,659.1000		8.6591	8,402.9400	8.4029	(2.958)	0	0	0
2021/01/13	R035	05/08/2021	10.02	Call	Bond Future	1,680.3000		1.6803	1,640.8500	1.6409	(2.348)	0	0	100
2021/01/13	R035	05/08/2021	5.29	Call	Bond Future	0.2100		0.0002	0.1400	0.0001	(33.333)	0	0	0
2021/01/13	R035	05/08/2021	5.29	Put	Bond Future	49,748.8500		49.7489	49,532.0700	49.5321	(0.436)	0	0	0
2021/01/13	R035	05/08/2021	5.30	Call	Bond Future	0.2200		0.0002	0.1400	0.0001	(36.364)	0	0	0
2021/01/13	R035	05/08/2021	5.30	Put	Bond Future	49,632.1500		49.6322	49,415.3600	49.4154	(0.437)	0	0	0
2021/01/13	R035	04/11/2021	10.62	Put	Bond Future	7,228.3400		7.2283	6,915.0200	6.9150	(4.335)	0	0	0
2021/01/13	R035	04/11/2021	10.62	Call	Bond Future	2,889.0600		2.8891	2,794.4200	2.7944	(3.276)	0	0	400
2021/01/13	R035	04/11/2021	11.08	Call	Bond Future	4,099.0700		4.0991	4,018.4700	4.0185	(1.966)	0	0	0
2021/01/13	R035	04/11/2021	11.08	Put	Bond Future	5,560.0000		5.5600	5,260.7200	5.2607	(5.383)	0	0	782
2021/01/13	R035	04/11/2021	10.23	Put	Bond Future	8,930.4000		8.9304	8,616.2000	8.6162	(3.518)	0	0	0
2021/01/13	R035	04/11/2021	10.12	Put	Bond Future	9,486.1100		9.4861	9,172.6800	9.1727	(3.304)	0	0	0
2021/01/13	R035	04/11/2021	10.12	Call	Bond Future	1,855.9200		1.8559	1,761.1700	1.7612	(5.105)	0	0	400
2021/01/13	R035	04/11/2021	11.75	Put	Bond Future	3,723.1600		3.7232	3,460.6600	3.4607	(7.050)	0	0	782
2021/01/13	R035	04/11/2021	12.53	Call	Bond Future	9,042.2000		9.0422	9,052.0600	9.0521	0.109	0	0	0
2021/01/13	R035	04/11/2021	12.53	Put	Bond Future	2,280.5500		2.2806	2,071.7300	2.0717	(9.157)	0	0	0
2021/01/13	R035	04/11/2021			Bond Future	11.3222		85.0649	11.2856	85.2836	(0.324)	0.0000	0.0000	0
2021/01/13	R035	04/11/2021	13.82	Call	Bond Future	13,930.1300		13.9301	14,034.0900	14.0341	0.746	0	0	0
2021/01/13	R035	04/11/2021	13.82	Put	Bond Future	809.6600		0.8097	694.9400	0.6949	(14.169)	0	0	400
2021/01/13	R035	04/11/2021	10.23	Call	Bond Future	2,039.2200		2.0392	1,943.7000	1.9437	(4.684)	0	0	782
2021/01/13	R035	04/11/2021	11.75	Call	Bond Future	6,214.9200		6.2149	6,171.1000	6.1711	(0.705)	0	0	0
2021/01/13	R035	04/11/2021	12.51	Call	Bond Future	8,970.7200		8.9707	8,979.0600	8.9791	0.093	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
2021/01/13	R035	04/11/2021	12.51	Put	Bond Future	2,314.3500	2.3144	2,104.0100	2.1040	(9.089)	0	0	0
2021/01/13	R035	04/11/2021	12.52	Call	Bond Future	9,006.4400	9.0064	9,015.5400	9.0155	0.101	0	0	0
2021/01/13	R035	04/11/2021	12.52	Put	Bond Future	2,297.4000	2.2974	2,087.8200	2.0878	(9.122)	0	0	0
2021/01/13	R186	04/02/2021	8.16	Call	Bond Future	7,329.9500	7.3300	7,652.9400	7.6529	4.406	0	0	0
2021/01/13	R186	04/02/2021	8.17	Put	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2021/01/13	R186	04/02/2021	8.15	Call	Bond Future	7,281.0200	7.2810	7,604.0000	7.6040	4.436	0	0	0
2021/01/13	R186	04/02/2021	7.30	Put	Bond Future	63.9000	0.0639	36.8100	0.0368	(42.394)	0	0	0
2021/01/13	R186	04/02/2021	8.00	Put	Bond Future	0.6100	0.0006	0.2100	0.0002	(65.574)	0	0	15,177
2021/01/13	R186	04/02/2021			Bond Future	6.7219	119.4850	6.6611	119.8081	(0.904)	0.0000	0.0000	79,294
2021/01/13	R186	04/02/2021	8.16	Put	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2021/01/13	R186	04/02/2021	8.17	Call	Bond Future	7,378.8700	7.3789	7,701.8700	7.7019	4.377	0	0	0
2021/01/13	R186	04/02/2021	8.15	Put	Bond Future	0.1600	0.0002	0.0500	0.0001	(68.750)	0	0	0
2021/01/13	R186	04/02/2021	7.30	Call	Bond Future	3,081.7000	3.0817	3,377.7000	3.3777	9.605	0	0	0
2021/01/13	R186	04/02/2021	8.00	Call	Bond Future	6,543.8300	6.5438	6,866.5200	6.8665	4.931	0	0	0
2021/01/13	R186	06/05/2021	10.77	Call	Bond Future	17,775.3000	17.7753	18,100.3200	18.1003	1.828	0	0	0
2021/01/13	R186	06/05/2021	10.77	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/01/13	R186	06/05/2021	10.76	Call	Bond Future	17,734.2600	17.7343	18,059.2700	18.0593	1.833	0	0	0
2021/01/13	R186	06/05/2021	10.76	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2021/01/13	R186	06/05/2021			Bond Future	6.8742	120.7028	6.8100	121.0279	(0.933)	0.0000	0.0000	0
2021/01/13	R186	06/05/2021	7.30	Call	Bond Future	3,172.6800	3.1727	3,352.6800	3.3527	5.673	0	0	0
2021/01/13	R186	06/05/2021	7.30	Put	Bond Future	1,043.5100	1.0435	898.4500	0.8984	(13.901)	0	0	15,177
2021/01/13	R186	06/05/2021	10.78	Call	Bond Future	17,816.3300	17.8163	18,141.3500	18.1413	1.824	0	0	0
2021/01/13	R186	06/05/2021	10.78	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/01/13	R186	05/08/2021	8.62	Call	Bond Future	7,716.5100	7.7165	7,991.4800	7.9915	3.563	0	0	0
2021/01/13	R186	05/08/2021	8.62	Put	Bond Future	345.8400	0.3458	293.3800	0.2934	(15.169)	0	0	0
2021/01/13	R186	05/08/2021	8.61	Call	Bond Future	7,677.5600	7.6776	7,951.9000	7.9519	3.573	0	0	0
2021/01/13	R186	05/08/2021	8.61	Put	Bond Future	351.2300	0.3512	298.1400	0.2981	(15.115)	0	0	0
2021/01/13	R186	05/08/2021			Bond Future	7.0248	116.7483	6.9569	117.0757	(0.966)	0.0000	0.0000	0
2021/01/13	R186	05/08/2021	8.63	Call	Bond Future	7,755.5000	7.7555	8,031.0800	8.0311	3.553	0	0	0
2021/01/13	R186	05/08/2021	8.63	Put	Bond Future	340.5300	0.3405	288.6800	0.2887	(15.226)	0	0	0
2021/01/13	R186	04/11/2021	8.09	Call	Bond Future	5,246.2900	5.2463	5,389.4800	5.3895	2.729	0	0	0
2021/01/13	R186	04/11/2021	8.09	Put	Bond Future	1,187.0100	1.1870	999.6400	0.9996	(15.785)	0	0	0
2021/01/13	R186	04/11/2021	8.10	Call	Bond Future	5,277.4600	5.2775	5,423.4600	5.4235	2.766	0	0	0
2021/01/13	R186	04/11/2021	8.10	Put	Bond Future	1,174.4400	1.1744	989.8800	0.9899	(15.715)	0	0	0
2021/01/13	R186	04/11/2021			Bond Future	7.1832	118.0192	7.1111	118.3498	(1.003)	0.0000	0.0000	0
2021/01/13	R186	04/11/2021	8.11	Call	Bond Future	5,308.7300	5.3087	5,457.8500	5.4578	2.809	0	0	0
2021/01/13	R186	04/11/2021	8.11	Put	Bond Future	1,161.9800	1.1620	980.5400	0.9805	(15.615)	0	0	0
2021/01/13	R197	04/02/2021			Bond Future	318.3349	318.3349	318.3502	318.3502	0.005	0.0000	0.0000	2,401
2021/01/13	R197	06/05/2021			Bond Future	321.6585	321.6585	321.6704	321.6704	0.004	0.0000	0.0000	0
2021/01/13	R197	05/08/2021			Bond Future	317.2669	317.2669	317.2759	317.2759	0.003	0.0000	0.0000	0
2021/01/13	R197	04/11/2021			Bond Future	320.7936	320.7936	320.8016	320.8016	0.002	0.0000	0.0000	0
2021/01/13	R202	04/02/2021			Bond Future	219.0067	219.0067	219.7333	219.7333	0.332	0.0000	0.0000	7,883
2021/01/13	R202	06/05/2021			Bond Future	221.2931	221.2931	222.0250	222.0250	0.331	0.0000	0.0000	0
2021/01/13	R202	05/08/2021			Bond Future	219.5273	219.5273	220.2653	220.2653	0.336	0.0000	0.0000	0
2021/01/13	R202	04/11/2021			Bond Future	221.9673	221.9673	222.7127	222.7127	0.336	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
2021/01/13	R209	04/02/2021	10.12	Call	Bond Future	478.6700	0.4787	450.0400	0.4500	(5.981)	0	0	0
2021/01/13	R209	04/02/2021	10.12	Put	Bond Future	2,658.9700	2.6590	2,536.0100	2.5360	(4.624)	0	0	0
2021/01/13	R209	04/02/2021			Bond Future	10.4935	70.4103	10.4769	70.5046	(0.157)	0.0000	0.0000	26,185
2021/01/13	R209	04/02/2021	10.11	Call	Bond Future	463.4700	0.4635	434.9500	0.4349	(6.154)	0	0	0
2021/01/13	R209	04/02/2021	10.11	Put	Bond Future	2,703.5200	2.7035	2,580.6700	2.5807	(4.544)	0	0	0
2021/01/13	R209	04/02/2021	10.10	Call	Bond Future	448.6100	0.4486	420.2700	0.4203	(6.317)	0	0	0
2021/01/13	R209	04/02/2021	10.10	Put	Bond Future	2,748.4800	2.7485	2,625.8100	2.6258	(4.463)	0	0	0
2021/01/13	R209	06/05/2021	10.35	Call	Bond Future	2,284.3700	2.2844	2,165.1900	2.1652	(5.217)	0	0	1,000
2021/01/13	R209	06/05/2021	9.75	Put	Bond Future	6,612.0400	6.6120	6,422.8800	6.4229	(2.861)	0	0	0
2021/01/13	R209	06/05/2021	9.75	Call	Bond Future	1,110.6100	1.1106	1,015.9900	1.0160	(8.520)	0	0	8,200
2021/01/13	R209	06/05/2021	11.00	Call	Bond Future	4,123.1200	4.1231	4,000.4200	4.0004	(2.976)	0	0	0
2021/01/13	R209	06/05/2021	11.00	Put	Bond Future	2,406.9700	2.4070	2,189.7300	2.1897	(9.025)	0	0	3,500
2021/01/13	R209	06/05/2021	10.00	Put	Bond Future	5,507.7100	5.5077	5,298.4500	5.2985	(3.799)	0	0	0
2021/01/13	R209	06/05/2021	10.00	Call	Bond Future	1,537.4700	1.5375	1,422.7500	1.4228	(7.462)	0	0	0
2021/01/13	R209	06/05/2021	12.25	Call	Bond Future	8,618.5200	8.6185	8,631.3800	8.6314	0.149	0	0	0
2021/01/13	R209	06/05/2021	12.25	Put	Bond Future	676.2500	0.6763	594.5700	0.5946	(12.078)	0	0	9,150
2021/01/13	R209	06/05/2021	12.23	Call	Bond Future	8,542.3600	8.5424	8,554.0300	8.5540	0.137	0	0	0
2021/01/13	R209	06/05/2021	12.23	Put	Bond Future	692.7400	0.6927	609.8700	0.6099	(11.963)	0	0	0
2021/01/13	R209	06/05/2021	12.22	Call	Bond Future	8,504.3300	8.5043	8,515.4000	8.5154	0.130	0	0	0
2021/01/13	R209	06/05/2021	12.22	Put	Bond Future	701.1100	0.7011	617.6400	0.6176	(11.905)	0	0	0
2021/01/13	R209	06/05/2021			Bond Future	10.6855	67.9887	10.6685	68.0833	(0.159)	0.0000	0.0000	5,250
2021/01/13	R209	06/05/2021	10.35	Put	Bond Future	4,186.7600	4.1868	3,973.0400	3.9730	(5.105)	0	0	0
2021/01/13	R209	06/05/2021	10.60	Call	Bond Future	2,918.9300	2.9189	2,805.0000	2.8050	(3.903)	0	0	0
2021/01/13	R209	06/05/2021	10.60	Put	Bond Future	3,396.3800	3.3964	3,187.9100	3.1879	(6.138)	0	0	6,250
2021/01/13	R209	06/05/2021	11.60	Call	Bond Future	6,230.9400	6.2309	6,164.1800	6.1642	(1.071)	0	0	0
2021/01/13	R209	06/05/2021	11.60	Put	Bond Future	1,412.6300	1.4126	1,251.3300	1.2513	(11.418)	0	0	3,750
2021/01/13	R209	06/05/2021	10.25	Put	Bond Future	4,539.3700	4.5394	4,323.2800	4.3233	(4.760)	0	0	0
2021/01/13	R209	06/05/2021	10.25	Call	Bond Future	2,054.9900	2.0550	1,933.4400	1.9334	(5.915)	0	0	5,325
2021/01/13	R209	06/05/2021	11.25	Call	Bond Future	4,977.4200	4.9774	4,861.4000	4.8614	(2.331)	0	0	0
2021/01/13	R209	06/05/2021	11.25	Put	Bond Future	1,942.0500	1.9421	1,731.4900	1.7315	(10.842)	0	0	9,150
2021/01/13	R209	06/05/2021	12.24	Call	Bond Future	8,580.4300	8.5804	8,592.6900	8.5927	0.143	0	0	0
2021/01/13	R209	06/05/2021	12.24	Put	Bond Future	684.4500	0.6844	602.1700	0.6022	(12.021)	0	0	0
2021/01/13	R209	05/08/2021	11.81	Call	Bond Future	6,963.3800	6.9634	6,899.0800	6.8991	(0.923)	0	0	0
2021/01/13	R209	05/08/2021	11.81	Put	Bond Future	2,180.2600	2.1803	2,021.0900	2.0211	(7.301)	0	0	0
2021/01/13	R209	05/08/2021			Bond Future	10.8780	68.7366	10.8605	68.8314	(0.161)	0.0000	0.0000	0
2021/01/13	R209	05/08/2021	11.80	Call	Bond Future	6,931.8700	6.9319	6,863.7100	6.8637	(0.983)	0	0	0
2021/01/13	R209	05/08/2021	11.80	Put	Bond Future	2,197.3800	2.1974	2,034.3500	2.0344	(7.419)	0	0	0
2021/01/13	R209	05/08/2021	11.79	Call	Bond Future	6,900.4100	6.9004	6,828.3800	6.8284	(1.044)	0	0	0
2021/01/13	R209	05/08/2021	11.79	Put	Bond Future	2,214.6100	2.2146	2,047.7100	2.0477	(7.536)	0	0	0
2021/01/13	R209	04/11/2021	10.50	Call	Bond Future	2,965.8600	2.9659	2,840.3000	2.8403	(4.234)	0	0	0
2021/01/13	R209	04/11/2021	12.00	Call	Bond Future	7,222.9900	7.2230	7,141.9500	7.1420	(1.122)	0	0	0
2021/01/13	R209	04/11/2021	12.00	Put	Bond Future	2,590.1900	2.5902	2,413.5000	2.4135	(6.822)	0	0	2,000
2021/01/13	R209	04/11/2021	12.19	Call	Bond Future	7,794.0700	7.7941	7,722.3400	7.7223	(0.920)	0	0	0
2021/01/13	R209	04/11/2021	12.19	Put	Bond Future	2,269.1400	2.2691	2,101.7600	2.1018	(7.376)	0	0	0
2021/01/13	R209	04/11/2021	12.17	Call	Bond Future	7,733.2600	7.7333	7,660.5300	7.6605	(0.940)	0	0	0
2021/01/13	R209	04/11/2021			Bond Future	11.0745	66.3447	11.0564	66.4404	(0.164)	0.0000	0.0000	1,000
2021/01/13	R209	04/11/2021	10.50	Put	Bond Future	6,100.1200	6.1001	5,878.9100	5.8789	(3.626)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/13	R209	04/11/2021	9.50	Put	Bond Future	10,378.7600	10.3788	10,178.1700	10.1782	(1.933)	0	0	0
2021/01/13	R209	04/11/2021	9.50	Call	Bond Future	1,262.0900	1.2621	1,157.1500	1.1572	(8.315)	0	0	2,000
2021/01/13	R209	04/11/2021	12.18	Call	Bond Future	7,763.6400	7.7636	7,691.4100	7.6914	(0.930)	0	0	0
2021/01/13	R209	04/11/2021	12.18	Put	Bond Future	2,285.1900	2.2852	2,117.3100	2.1173	(7.346)	0	0	0
2021/01/13	R209	04/11/2021	12.17	Put	Bond Future	2,301.3400	2.3013	2,132.9600	2.1330	(7.317)	0	0	0
2021/01/13	R210	04/02/2021			Bond Future	194.3306	194.3306	194.8113	194.8113	0.247	0.0000	0.0000	1,213
2021/01/13	R210	06/05/2021			Bond Future	193.6458	193.6458	194.1295	194.1295	0.250	0.0000	0.0000	0
2021/01/13	R210	05/08/2021			Bond Future	195.8219	195.8219	196.3091	196.3091	0.249	0.0000	0.0000	0
2021/01/13	R210	04/11/2021			Bond Future	195.2580	195.2580	195.7500	195.7500	0.252	0.0000	0.0000	0
2021/01/13	R212	04/02/2021			Bond Future	170.0546	170.0546	170.0565	170.0565	0.001	0.0000	0.0000	5,522
2021/01/13	R212	06/05/2021			Bond Future	171.8302	171.8302	171.8302	171.8302	0.000	0.0000	0.0000	0
2021/01/13	R212	05/08/2021			Bond Future	171.4283	171.4283	171.4267	171.4267	(0.001)	0.0000	0.0000	0
2021/01/13	R212	04/11/2021			Bond Future	173.3338	173.3338	173.3316	173.3316	(0.001)	0.0000	0.0000	0
2021/01/13	R213	04/02/2021	9.40	Call	Bond Future	1,421.0100	1.4210	1,472.3500	1.4724	3.613	0	0	0
2021/01/13	R213	04/02/2021	9.40	Put	Bond Future	958.4300	0.9584	825.1200	0.8251	(13.909)	0	0	0
2021/01/13	R213	04/02/2021	9.39	Call	Bond Future	1,388.3000	1.3883	1,438.0800	1.4381	3.586	0	0	0
2021/01/13	R213	04/02/2021	9.39	Put	Bond Future	983.2500	0.9833	848.3800	0.8484	(13.717)	0	0	0
2021/01/13	R213	04/02/2021			Bond Future	9.3198	88.1961	9.2880	88.3807	(0.342)	0.0000	0.0000	8,858
2021/01/13	R213	04/02/2021	9.41	Call	Bond Future	1,454.1300	1.4541	1,507.1200	1.5071	3.644	0	0	0
2021/01/13	R213	04/02/2021	9.41	Put	Bond Future	934.0800	0.9341	802.4200	0.8024	(14.095)	0	0	0
2021/01/13	R213	06/05/2021	11.91	Call	Bond Future	12,307.1700	12.3072	12,466.7200	12.4667	1.296	0	0	0
2021/01/13	R213	06/05/2021	11.91	Put	Bond Future	120.6300	0.1206	94.6100	0.0946	(21.570)	0	0	0
2021/01/13	R213	06/05/2021			Bond Future	9.5108	85.5670	9.4778	85.7526	(0.347)	0.0000	0.0000	0
2021/01/13	R213	06/05/2021	11.90	Call	Bond Future	12,263.5300	12.2635	12,422.7200	12.4227	1.298	0	0	0
2021/01/13	R213	06/05/2021	11.90	Put	Bond Future	122.7700	0.1228	96.3900	0.0964	(21.487)	0	0	0
2021/01/13	R213	06/05/2021	11.89	Call	Bond Future	12,219.8700	12.2199	12,378.7100	12.3787	1.300	0	0	0
2021/01/13	R213	06/05/2021	11.89	Put	Bond Future	124.9300	0.1249	98.2000	0.0982	(21.396)	0	0	0
2021/01/13	R213	05/08/2021	10.14	Put	Bond Future	2,613.8700	2.6139	2,419.4000	2.4194	(7.440)	0	0	200
2021/01/13	R213	05/08/2021	9.34	Put	Bond Future	4,669.8500	4.6699	4,464.6000	4.4646	(4.395)	0	0	0
2021/01/13	R213	05/08/2021	9.34	Call	Bond Future	2,645.9100	2.6459	2,627.3600	2.6274	(0.701)	0	0	200
2021/01/13	R213	05/08/2021	10.85	Call	Bond Future	7,414.1800	7.4142	7,512.9100	7.5129	1.332	0	0	0
2021/01/13	R213	05/08/2021	10.85	Put	Bond Future	1,463.3400	1.4633	1,375.3700	1.3754	(6.012)	0	0	0
2021/01/13	R213	05/08/2021	10.84	Call	Bond Future	7,378.5200	7.3785	7,476.7500	7.4767	1.331	0	0	0
2021/01/13	R213	05/08/2021	10.84	Put	Bond Future	1,477.2200	1.4772	1,388.7500	1.3888	(5.989)	0	0	0
2021/01/13	R213	05/08/2021			Bond Future	9.7053	86.5078	9.6712	86.6945	(0.352)	0.0000	0.0000	0
2021/01/13	R213	05/08/2021	10.78	Call	Bond Future	7,165.8700	7.1659	7,261.1200	7.2611	1.329	0	0	0
2021/01/13	R213	05/08/2021	10.78	Put	Bond Future	1,562.6900	1.5627	1,471.2400	1.4712	(5.852)	0	0	200
2021/01/13	R213	05/08/2021	10.14	Call	Bond Future	4,941.6100	4.9416	4,933.8400	4.9338	(0.157)	0	0	0
2021/01/13	R213	05/08/2021	10.86	Call	Bond Future	7,449.9100	7.4499	7,549.1300	7.5491	1.332	0	0	0
2021/01/13	R213	05/08/2021	10.86	Put	Bond Future	1,449.5700	1.4496	1,362.0900	1.3621	(6.035)	0	0	0
2021/01/13	R213	04/11/2021	11.10	Put	Bond Future	1,732.7000	1.7327	1,578.8600	1.5789	(8.879)	0	0	0
2021/01/13	R213	04/11/2021	11.11	Call	Bond Future	7,776.8300	7.7768	7,812.0600	7.8121	0.453	0	0	0
2021/01/13	R213	04/11/2021	11.09	Put	Bond Future	1,747.0500	1.7471	1,592.5600	1.5926	(8.843)	0	0	0
2021/01/13	R213	04/11/2021			Bond Future	9.9073	83.9201	9.8718	84.1085	(0.359)	0.0000	0.0000	0
2021/01/13	R213	04/11/2021	11.10	Call	Bond Future	7,743.1400	7.7431	7,777.7100	7.7777	0.446	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
2021/01/13	R213	04/11/2021	11.11	Put	Bond Future	1,718.4400	1.7184	1,565.2600	1.5653	(8.914)	0	0	0
2021/01/13	R213	04/11/2021	11.09	Call	Bond Future	7,709.5100	7.7095	7,743.4300	7.7434	0.440	0	0	0
2021/01/13	R214	04/02/2021	10.33	Call	Bond Future	323.2600	0.3233	280.6400	0.2806	(13.184)	0	0	0
2021/01/13	R214	04/02/2021	10.33	Put	Bond Future	3,463.5600	3.4636	3,383.4700	3.3835	(2.312)	0	0	0
2021/01/13	R214	04/02/2021			Bond Future	10.8539	67.6042	10.8475	67.6417	(0.060)	0.0000	0.0000	15,327
2021/01/13	R214	04/02/2021	10.32	Call	Bond Future	311.9800	0.3120	270.0800	0.2701	(13.430)	0	0	0
2021/01/13	R214	04/02/2021	10.32	Put	Bond Future	3,514.5500	3.5145	3,435.1800	3.4352	(2.258)	0	0	0
2021/01/13	R214	04/02/2021	10.31	Call	Bond Future	300.9900	0.3010	259.8600	0.2599	(13.665)	0	0	0
2021/01/13	R214	04/02/2021	10.31	Put	Bond Future	3,565.9100	3.5659	3,487.3100	3.4873	(2.204)	0	0	0
2021/01/13	R214	06/05/2021	12.26	Call	Bond Future	7,420.3300	7.4203	7,345.5900	7.3456	(1.007)	0	0	0
2021/01/13	R214	06/05/2021	12.26	Put	Bond Future	1,121.3500	1.1214	1,009.5200	1.0095	(9.973)	0	0	0
2021/01/13	R214	06/05/2021	12.25	Call	Bond Future	7,384.7300	7.3847	7,309.4100	7.3094	(1.020)	0	0	0
2021/01/13	R214	06/05/2021	12.25	Put	Bond Future	1,133.2600	1.1333	1,020.8500	1.0208	(9.919)	0	0	0
2021/01/13	R214	06/05/2021			Bond Future	11.0411	65.0173	11.0345	65.0544	(0.060)	0.0000	0.0000	0
2021/01/13	R214	06/05/2021	12.27	Call	Bond Future	7,455.9600	7.4560	7,381.8100	7.3818	(0.995)	0	0	0
2021/01/13	R214	06/05/2021	12.27	Put	Bond Future	1,109.5400	1.1095	998.3000	0.9983	(10.026)	0	0	0
2021/01/13	R214	05/08/2021	12.03	Put	Bond Future	2,499.9400	2.4999	2,396.5800	2.3966	(4.134)	0	0	0
2021/01/13	R214	05/08/2021	12.01	Call	Bond Future	6,563.6700	6.5637	6,496.4900	6.4965	(1.024)	0	0	0
2021/01/13	R214	05/08/2021			Bond Future	11.2317	65.7322	11.2250	65.7690	(0.060)	0.0000	0.0000	0
2021/01/13	R214	05/08/2021	12.02	Call	Bond Future	6,597.6500	6.5976	6,530.8900	6.5309	(1.012)	0	0	0
2021/01/13	R214	05/08/2021	12.02	Put	Bond Future	2,514.9500	2.5150	2,411.3400	2.4113	(4.120)	0	0	0
2021/01/13	R214	05/08/2021	12.03	Call	Bond Future	6,631.6600	6.6317	6,565.1500	6.5651	(1.003)	0	0	0
2021/01/13	R214	05/08/2021	12.01	Put	Bond Future	2,530.0500	2.5300	2,426.0200	2.4260	(4.112)	0	0	0
2021/01/13	R214	04/11/2021	12.47	Call	Bond Future	7,721.0000	7.7210	7,574.1200	7.5741	(1.902)	0	0	0
2021/01/13	R214	04/11/2021	12.46	Call	Bond Future	7,687.9700	7.6880	7,540.6800	7.5407	(1.916)	0	0	0
2021/01/13	R214	04/11/2021	12.46	Put	Bond Future	2,555.0300	2.5550	2,370.7600	2.3708	(7.212)	0	0	0
2021/01/13	R214	04/11/2021			Bond Future	11.4257	63.1706	11.4188	63.2076	(0.061)	0.0000	0.0000	0
2021/01/13	R214	04/11/2021	12.47	Put	Bond Future	2,541.8300	2.5418	2,357.9700	2.3580	(7.233)	0	0	0
2021/01/13	R214	04/11/2021	12.48	Call	Bond Future	7,754.0400	7.7540	7,607.5700	7.6076	(1.889)	0	0	0
2021/01/13	R214	04/11/2021	12.48	Put	Bond Future	2,528.7100	2.5287	2,345.2600	2.3453	(7.255)	0	0	0
2021/01/13	R248	04/02/2021	10.47	Call	Bond Future	324.1900	0.3242	277.8500	0.2779	(14.294)	0	0	0
2021/01/13	R248	04/02/2021	10.47	Put	Bond Future	4,050.2500	4.0502	3,956.1600	3.9562	(2.323)	0	0	0
2021/01/13	R248	04/02/2021	10.46	Call	Bond Future	311.0000	0.3110	265.6100	0.2656	(14.595)	0	0	0
2021/01/13	R248	04/02/2021	10.46	Put	Bond Future	4,114.5800	4.1146	4,021.4400	4.0214	(2.264)	0	0	0
2021/01/13	R248	04/02/2021	10.75	Call	Bond Future	879.7900	0.8798	813.6000	0.8136	(7.523)	0	0	0
2021/01/13	R248	04/02/2021			Bond Future	10.9704	84.7902	10.9638	84.8380	(0.061)	0.0000	0.0000	121,026
2021/01/13	R248	04/02/2021	10.48	Call	Bond Future	337.7200	0.3377	290.4500	0.2905	(13.997)	0	0	0
2021/01/13	R248	04/02/2021	10.48	Put	Bond Future	3,986.3900	3.9864	3,891.3700	3.8914	(2.384)	0	0	0
2021/01/13	R248	04/02/2021	10.80	Put	Bond Future	2,252.0200	2.2520	2,136.8100	2.1368	(5.116)	0	0	0
2021/01/13	R248	04/02/2021	10.80	Call	Bond Future	1,015.9400	1.0159	948.4800	0.9485	(6.640)	0	0	2,140
2021/01/13	R248	04/02/2021	9.80	Put	Bond Future	9,215.2900	9.2153	9,164.0800	9.1641	(0.556)	0	0	0
2021/01/13	R248	04/02/2021	9.80	Call	Bond Future	8.7300	0.0087	5.2700	0.0053	(39.633)	0	0	2,140
2021/01/13	R248	04/02/2021	11.50	Put	Bond Future	420.8300	0.4208	352.8400	0.3528	(16.156)	0	0	0
2021/01/13	R248	04/02/2021	11.50	Call	Bond Future	4,058.6100	4.0586	4,038.3700	4.0384	(0.499)	0	0	0
2021/01/13	R248	04/02/2021	10.75	Put	Bond Future	2,484.8200	2.4848	2,370.8800	2.3709	(4.585)	0	0	0
2021/01/13	R248	06/05/2021	12.36	Call	Bond Future	8,809.3600	8.8094	8,746.3100	8.7463	(0.716)	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
2021/01/13	R248	06/05/2021	12.36	Put	Bond Future	1,211.7000	1.2117	1,101.4300	1.1014	(9.100)	0	0	0
2021/01/13	R248	06/05/2021			Bond Future	11.1628	81.2445	11.1560	81.2918	(0.061)	0.0000	0.0000	0
2021/01/13	R248	06/05/2021	12.35	Call	Bond Future	8,765.1400	8.7651	8,701.4700	8.7015	(0.726)	0	0	0
2021/01/13	R248	06/05/2021	12.35	Put	Bond Future	1,225.4800	1.2255	1,114.5900	1.1146	(9.049)	0	0	0
2021/01/13	R248	06/05/2021	12.34	Call	Bond Future	8,720.9800	8.7210	8,656.6600	8.6567	(0.738)	0	0	0
2021/01/13	R248	06/05/2021	12.34	Put	Bond Future	1,239.4100	1.2394	1,127.8700	1.1279	(8.999)	0	0	0
2021/01/13	R248	05/08/2021	12.51	Put	Bond Future	2,211.3100	2.2113	2,051.0600	2.0511	(7.247)	0	0	0
2021/01/13	R248	05/08/2021	12.52	Call	Bond Future	9,359.3600	9.3594	9,246.6400	9.2466	(1.204)	0	0	0
2021/01/13	R248	05/08/2021	12.50	Put	Bond Future	2,229.0700	2.2291	2,068.2800	2.0683	(7.213)	0	0	0
2021/01/13	R248	05/08/2021			Bond Future	11.3595	82.1378	11.3525	82.1848	(0.061)	0.0000	0.0000	0
2021/01/13	R248	05/08/2021	12.51	Call	Bond Future	9,320.3600	9.3204	9,207.1000	9.2071	(1.215)	0	0	0
2021/01/13	R248	05/08/2021	12.52	Put	Bond Future	2,193.6700	2.1937	2,033.9600	2.0340	(7.280)	0	0	0
2021/01/13	R248	05/08/2021	12.50	Call	Bond Future	9,281.3900	9.2814	9,167.5900	9.1676	(1.226)	0	0	0
2021/01/13	R248	04/11/2021	12.85	Call	Bond Future	9,950.7500	9.9508	9,819.9500	9.8200	(1.314)	0	0	0
2021/01/13	R248	04/11/2021	12.85	Put	Bond Future	2,288.6100	2.2886	2,110.6100	2.1106	(7.778)	0	0	0
2021/01/13	R248	04/11/2021			Bond Future	11.5598	78.6204	11.5526	78.6676	(0.063)	0.0000	0.0000	0
2021/01/13	R248	04/11/2021	12.83	Call	Bond Future	9,876.4200	9.8764	9,744.4900	9.7445	(1.336)	0	0	0
2021/01/13	R248	04/11/2021	12.83	Put	Bond Future	2,322.4200	2.3224	2,143.2900	2.1433	(7.713)	0	0	0
2021/01/13	R248	04/11/2021	12.84	Call	Bond Future	9,913.5700	9.9136	9,782.2100	9.7822	(1.325)	0	0	0
2021/01/13	R248	04/11/2021	12.84	Put	Bond Future	2,305.4600	2.3055	2,126.9000	2.1269	(7.745)	0	0	0

Total

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