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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/01/2021 TO 19/01/2021

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
2021/01/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	2025	04/02/2021		Bond Future	148.2357	148.2357	148.2625	148.2625	0.018	0.0000	0.0000	7,431
2021/01/19	2025	06/05/2021		Bond Future	149.7801	149.7801	149.8026	149.8026	0.015	0.0000	0.0000	694

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
2021/01/19	2025	05/08/2021			Bond Future	149.9292	149.9292	149.9474	149.9474	0.012	0.0000	0.0000	0
2021/01/19	2025	04/11/2021			Bond Future	151.5945	151.5945	151.6064	151.6064	0.008	0.0000	0.0000	0
2021/01/19	2029	04/02/2021			Bond Future	104.6305	104.6305	104.6334	104.6334	0.003	0.0000	0.0000	1,613
2021/01/19	2029	06/05/2021			Bond Future	104.5814	104.5814	104.5811	104.5811	0.000	0.0000	0.0000	993
2021/01/19	2029	05/08/2021			Bond Future	105.7545	105.7545	105.7511	105.7511	(0.003)	0.0000	0.0000	0
2021/01/19	2029	04/11/2021			Bond Future	105.7787	105.7787	105.7706	105.7706	(0.008)	0.0000	0.0000	0
2021/01/19	2030	04/02/2021	9.16	Call	Bond Future	1,988.6200	1.9886	2,422.2300	2.4222	21.805	0	0	0
2021/01/19	2030	04/02/2021	9.16	Put	Bond Future	359.5600	0.3596	219.8900	0.2199	(38.845)	0	0	0
2021/01/19	2030	04/02/2021	9.15	Call	Bond Future	1,944.9800	1.9450	2,374.3400	2.3743	22.075	0	0	0
2021/01/19	2030	04/02/2021	9.15	Put	Bond Future	373.4800	0.3735	229.5600	0.2296	(38.535)	0	0	0
2021/01/19	2030	04/02/2021	8.20	Put	Bond Future	4,145.7400	4.1457	3,592.3600	3.5924	(13.348)	0	0	0
2021/01/19	2030	04/02/2021	9.20	Put	Bond Future	308.0500	0.3080	184.5800	0.1846	(40.081)	0	0	0
2021/01/19	2030	04/02/2021	9.20	Call	Bond Future	2,166.8900	2.1669	2,616.7000	2.6167	20.758	0	0	1,600
2021/01/19	2030	04/02/2021	9.12	Put	Bond Future	417.8900	0.4179	260.7400	0.2607	(37.606)	0	0	0
2021/01/19	2030	04/02/2021	9.12	Call	Bond Future	1,816.4300	1.8164	2,232.5600	2.2326	22.909	0	0	1,000
2021/01/19	2030	04/02/2021	8.36	Put	Bond Future	3,217.9000	3.2179	2,694.1700	2.6942	(16.276)	0	0	0
2021/01/19	2030	04/02/2021	8.36	Call	Bond Future	92.6600	0.0927	142.2100	0.1422	53.475	0	0	800
2021/01/19	2030	04/02/2021			Bond Future	8.8800	94.8283	8.7830	95.4016	(1.093)	0.0000	0.0000	108,311
2021/01/19	2030	04/02/2021	9.17	Call	Bond Future	2,032.6400	2.0326	2,470.4100	2.4704	21.537	0	0	0
2021/01/19	2030	04/02/2021	9.17	Put	Bond Future	346.0700	0.3461	210.5600	0.2106	(39.157)	0	0	0
2021/01/19	2030	04/02/2021	9.30	Call	Bond Future	2,635.8100	2.6358	3,120.3900	3.1204	18.384	0	0	0
2021/01/19	2030	04/02/2021	9.30	Put	Bond Future	205.7300	0.2057	117.0300	0.1170	(43.115)	0	0	4,000
2021/01/19	2030	04/02/2021	9.35	Call	Bond Future	2,880.6600	2.8807	3,379.6100	3.3796	17.321	0	0	0
2021/01/19	2030	04/02/2021	9.35	Put	Bond Future	166.6700	0.1667	92.3400	0.0923	(44.597)	0	0	2,000
2021/01/19	2030	04/02/2021	8.20	Call	Bond Future	32.2700	0.0323	52.1700	0.0522	61.667	0	0	1,600
2021/01/19	2030	04/02/2021	8.37	Put	Bond Future	3,162.3100	3.1623	2,641.1500	2.6412	(16.480)	0	0	0
2021/01/19	2030	04/02/2021	8.37	Call	Bond Future	98.4100	0.0984	150.5300	0.1505	52.962	0	0	1,000
2021/01/19	2030	04/02/2021	8.86	Put	Bond Future	1,002.5200	1.0025	707.2600	0.7073	(29.452)	0	0	0
2021/01/19	2030	04/02/2021	8.86	Call	Bond Future	884.4900	0.8845	1,162.5100	1.1625	31.433	0	0	800
2021/01/19	2030	04/02/2021	10.20	Call	Bond Future	7,372.1300	7.3721	7,944.5900	7.9446	7.765	0	0	0
2021/01/19	2030	04/02/2021	10.20	Put	Bond Future	1.1900	0.0012	0.3700	0.0004	(68.908)	0	0	1,800
2021/01/19	2030	06/05/2021	9.25	Call	Bond Future	3,060.4800	3.0605	3,389.8600	3.3899	10.762	0	0	0
2021/01/19	2030	06/05/2021	9.25	Put	Bond Future	2,081.9100	2.0819	1,835.2000	1.8352	(11.850)	0	0	2,500
2021/01/19	2030	06/05/2021	9.35	Call	Bond Future	3,399.1100	3.3991	3,747.7700	3.7478	10.257	0	0	0
2021/01/19	2030	06/05/2021	10.95	Call	Bond Future	10,103.5100	10.1035	10,644.4600	10.6445	5.354	0	0	0
2021/01/19	2030	06/05/2021	10.95	Put	Bond Future	183.0100	0.1830	147.8700	0.1479	(19.201)	0	0	300
2021/01/19	2030	06/05/2021	9.27	Put	Bond Future	2,036.0400	2.0360	1,793.2400	1.7932	(11.925)	0	0	0
2021/01/19	2030	06/05/2021	9.27	Call	Bond Future	3,126.8400	3.1268	3,460.1300	3.4601	10.659	0	0	300
2021/01/19	2030	06/05/2021	7.97	Call	Bond Future	450.0100	0.4500	535.9200	0.5359	19.091	0	0	700
2021/01/19	2030	06/05/2021	10.04	Call	Bond Future	6,103.4400	6.1034	6,559.6100	6.5596	7.474	0	0	0
2021/01/19	2030	06/05/2021	10.04	Put	Bond Future	822.4100	0.8224	702.4900	0.7025	(14.582)	0	0	0
2021/01/19	2030	06/05/2021	9.15	Put	Bond Future	2,331.9000	2.3319	2,065.1000	2.0651	(11.441)	0	0	0
2021/01/19	2030	06/05/2021	9.15	Call	Bond Future	2,746.6700	2.7467	3,055.9600	3.0560	11.261	0	0	0
2021/01/19	2030	06/05/2021	9.92	Call	Bond Future	5,602.9100	5.6029	6,043.4300	6.0434	7.862	0	0	0
2021/01/19	2030	06/05/2021	11.69	Call	Bond Future	13,501.3200	13.5013	14,067.9400	14.0679	4.197	0	0	0
2021/01/19	2030	06/05/2021	11.69	Put	Bond Future	40.8500	0.0408	31.3800	0.0314	(23.182)	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
2021/01/19	2030	06/05/2021	11.70	Call	Bond Future	13,546.9100	13.5469	14,113.7100	14.1137	4.184	0	0	0
2021/01/19	2030	06/05/2021	11.70	Put	Bond Future	39.9600	0.0400	30.6700	0.0307	(23.248)	0	0	0
2021/01/19	2030	06/05/2021			Bond Future	9.0769	95.7928	8.9761	96.3689	(1.111)	0.0000	0.0000	1,800
2021/01/19	2030	06/05/2021	9.35	Put	Bond Future	1,861.1500	1.8612	1,633.7200	1.6337	(12.220)	0	0	2,500
2021/01/19	2030	06/05/2021	8.77	Put	Bond Future	3,493.8500	3.4938	3,148.1800	3.1482	(9.894)	0	0	0
2021/01/19	2030	06/05/2021	8.77	Call	Bond Future	1,725.4000	1.7254	1,955.8200	1.9558	13.355	0	0	300
2021/01/19	2030	06/05/2021	9.22	Call	Bond Future	2,964.4500	2.9644	3,287.8600	3.2879	10.910	0	0	0
2021/01/19	2030	06/05/2021	9.22	Put	Bond Future	2,154.5600	2.1546	1,901.8800	1.9019	(11.728)	0	0	700
2021/01/19	2030	06/05/2021	7.97	Put	Bond Future	7,033.9100	7.0339	6,543.7300	6.5437	(6.969)	0	0	0
2021/01/19	2030	06/05/2021	9.92	Put	Bond Future	958.4800	0.9585	822.9100	0.8229	(14.144)	0	0	700
2021/01/19	2030	06/05/2021	11.71	Call	Bond Future	13,592.4800	13.5925	14,159.4600	14.1595	4.171	0	0	0
2021/01/19	2030	06/05/2021	11.71	Put	Bond Future	39.0900	0.0391	29.9800	0.0300	(23.305)	0	0	0
2021/01/19	2030	06/05/2021	10.74	Call	Bond Future	9,146.1700	9.1462	9,673.8500	9.6738	5.769	0	0	0
2021/01/19	2030	06/05/2021	10.74	Put	Bond Future	267.5200	0.2675	219.1100	0.2191	(18.096)	0	0	0
2021/01/19	2030	05/08/2021	10.30	Put	Bond Future	1,419.2800	1.4193	1,272.2500	1.2722	(10.359)	0	0	200
2021/01/19	2030	05/08/2021	8.78	Put	Bond Future	4,864.5200	4.8645	4,506.9200	4.5069	(7.351)	0	0	0
2021/01/19	2030	05/08/2021	8.78	Call	Bond Future	2,061.9400	2.0619	2,283.8400	2.2838	10.762	0	0	200
2021/01/19	2030	05/08/2021	7.70	Put	Bond Future	9,782.9000	9.7829	9,285.0900	9.2851	(5.089)	0	0	0
2021/01/19	2030	05/08/2021	12.10	Call	Bond Future	14,118.9500	14.1189	14,674.3300	14.6743	3.934	0	0	0
2021/01/19	2030	05/08/2021	12.10	Put	Bond Future	155.6100	0.1556	131.4900	0.1315	(15.500)	0	0	600
2021/01/19	2030	05/08/2021	9.45	Call	Bond Future	3,808.7800	3.8088	4,134.2000	4.1342	8.544	0	0	600
2021/01/19	2030	05/08/2021	10.41	Call	Bond Future	7,222.2500	7.2223	7,666.7600	7.6668	6.155	0	0	0
2021/01/19	2030	05/08/2021	10.41	Put	Bond Future	1,267.3000	1.2673	1,132.3100	1.1323	(10.652)	0	0	0
2021/01/19	2030	05/08/2021	10.42	Call	Bond Future	7,259.5500	7.2596	7,705.1200	7.7051	6.138	0	0	0
2021/01/19	2030	05/08/2021	10.42	Put	Bond Future	1,254.1500	1.2542	1,120.2200	1.1202	(10.679)	0	0	0
2021/01/19	2030	05/08/2021			Bond Future	9.2799	92.8385	9.1750	93.4180	(1.131)	0.0000	0.0000	0
2021/01/19	2030	05/08/2021	10.30	Call	Bond Future	6,816.7900	6.8168	7,249.2600	7.2493	6.344	0	0	0
2021/01/19	2030	05/08/2021	7.70	Call	Bond Future	544.8500	0.5448	626.5400	0.6265	14.993	0	0	200
2021/01/19	2030	05/08/2021	8.95	Put	Bond Future	4,287.7200	4.2877	3,956.7100	3.9567	(7.720)	0	0	0
2021/01/19	2030	05/08/2021	8.95	Call	Bond Future	2,450.2600	2.4503	2,698.7500	2.6988	10.141	0	0	600
2021/01/19	2030	05/08/2021	9.45	Put	Bond Future	2,879.4100	2.8794	2,625.3300	2.6253	(8.824)	0	0	0
2021/01/19	2030	05/08/2021	10.43	Call	Bond Future	7,296.9100	7.2969	7,743.5500	7.7436	6.121	0	0	0
2021/01/19	2030	05/08/2021	10.43	Put	Bond Future	1,241.1000	1.2411	1,108.2400	1.1082	(10.705)	0	0	0
2021/01/19	2030	04/11/2021	8.27	Put	Bond Future	7,832.8600	7.8329	7,388.1600	7.3882	(5.677)	0	0	0
2021/01/19	2030	04/11/2021	8.27	Call	Bond Future	1,094.2800	1.0943	1,231.3500	1.2314	12.526	0	0	300
2021/01/19	2030	04/11/2021	8.77	Put	Bond Future	5,762.0700	5.7621	5,382.8000	5.3828	(6.582)	0	0	0
2021/01/19	2030	04/11/2021	11.44	Put	Bond Future	675.8500	0.6758	598.8700	0.5989	(11.390)	0	0	300
2021/01/19	2030	04/11/2021	10.59	Put	Bond Future	1,562.3600	1.5624	1,414.0900	1.4141	(9.490)	0	0	0
2021/01/19	2030	04/11/2021	10.60	Call	Bond Future	7,266.9300	7.2669	7,701.4400	7.7014	5.979	0	0	0
2021/01/19	2030	04/11/2021	10.60	Put	Bond Future	1,548.2100	1.5482	1,400.9500	1.4009	(9.512)	0	0	0
2021/01/19	2030	04/11/2021			Bond Future	9.4800	93.8486	9.3711	94.4303	(1.149)	0.0000	0.0000	0
2021/01/19	2030	04/11/2021	8.77	Call	Bond Future	1,882.3300	1.8823	2,084.8300	2.0848	10.758	0	0	300
2021/01/19	2030	04/11/2021	11.44	Call	Bond Future	10,383.6500	10.3837	10,888.4400	10.8884	4.861	0	0	0
2021/01/19	2030	04/11/2021	10.59	Call	Bond Future	7,232.0900	7.2321	7,665.5900	7.6656	5.994	0	0	0
2021/01/19	2030	04/11/2021	10.61	Call	Bond Future	7,301.8500	7.3018	7,737.3600	7.7374	5.964	0	0	0
2021/01/19	2030	04/11/2021	10.61	Put	Bond Future	1,534.1700	1.5342	1,387.9100	1.3879	(9.533)	0	0	0
2021/01/19	2032	04/02/2021	9.63	Call	Bond Future	550.4500	0.5505	702.3600	0.7024	27.597	0	0	0

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2021/01/19	2032	04/02/2021	9.63	Put	Bond Future	1,827.8500	1.8278	1,468.6900	1.4687	(19.649)	0	0	0
2021/01/19	2032	04/02/2021	9.29	Put	Bond Future	3,573.3200	3.5733	3,104.3900	3.1044	(13.123)	0	0	0
2021/01/19	2032	04/02/2021	9.29	Call	Bond Future	115.2000	0.1152	157.3400	0.1573	36.580	0	0	800
2021/01/19	2032	04/02/2021	10.82	Call	Bond Future	5,853.6400	5.8536	6,352.4100	6.3524	8.521	0	0	0
2021/01/19	2032	04/02/2021	10.82	Put	Bond Future	24.8700	0.0249	12.5700	0.0126	(49.457)	0	0	800
2021/01/19	2032	04/02/2021			Bond Future	9.8343	92.3919	9.7521	92.9030	(0.836)	0.0000	0.0000	114,916
2021/01/19	2032	04/02/2021	9.62	Call	Bond Future	530.2400	0.5302	677.8900	0.6779	27.846	0	0	0
2021/01/19	2032	04/02/2021	9.62	Put	Bond Future	1,870.7800	1.8708	1,507.3600	1.5074	(19.426)	0	0	0
2021/01/19	2032	04/02/2021	9.61	Call	Bond Future	510.6200	0.5106	654.0700	0.6541	28.093	0	0	0
2021/01/19	2032	04/02/2021	9.61	Put	Bond Future	1,914.3600	1.9144	1,546.7400	1.5467	(19.203)	0	0	0
2021/01/19	2032	04/02/2021	8.79	Put	Bond Future	6,799.0200	6.7990	6,289.5700	6.2896	(7.493)	0	0	0
2021/01/19	2032	04/02/2021	8.79	Call	Bond Future	3.5100	0.0035	5.1300	0.0051	46.154	0	0	800
2021/01/19	2032	06/05/2021	12.57	Call	Bond Future	13,631.0600	13.6311	14,128.4500	14.1285	3.649	0	0	0
2021/01/19	2032	06/05/2021	12.12	Call	Bond Future	11,551.0200	11.5510	12,032.7800	12.0328	4.171	0	0	0
2021/01/19	2032	06/05/2021	12.12	Put	Bond Future	203.0800	0.2031	171.4300	0.1714	(15.585)	0	0	0
2021/01/19	2032	06/05/2021			Bond Future	10.0444	89.1879	9.9592	89.7013	(0.848)	0.0000	0.0000	0
2021/01/19	2032	06/05/2021	12.57	Put	Bond Future	91.8200	0.0918	75.8000	0.0758	(17.447)	0	0	736
2021/01/19	2032	06/05/2021	10.33	Put	Bond Future	2,158.2800	2.1583	1,950.4000	1.9504	(9.632)	0	0	0
2021/01/19	2032	06/05/2021	10.33	Call	Bond Future	3,850.4100	3.8504	4,155.9400	4.1559	7.935	0	0	736
2021/01/19	2032	06/05/2021	12.11	Call	Bond Future	11,504.7600	11.5048	11,986.0700	11.9861	4.184	0	0	0
2021/01/19	2032	06/05/2021	12.11	Put	Bond Future	206.5200	0.2065	174.4200	0.1744	(15.543)	0	0	0
2021/01/19	2032	06/05/2021	12.10	Call	Bond Future	11,458.4900	11.4585	11,939.3500	11.9393	4.197	0	0	0
2021/01/19	2032	06/05/2021	12.10	Put	Bond Future	210.0100	0.2100	177.4600	0.1775	(15.499)	0	0	0
2021/01/19	2032	05/08/2021	11.37	Call	Bond Future	7,799.8600	7.7999	8,183.3600	8.1834	4.917	0	0	0
2021/01/19	2032	05/08/2021	11.37	Put	Bond Future	1,630.8900	1.6309	1,498.0300	1.4980	(8.146)	0	0	0
2021/01/19	2032	05/08/2021			Bond Future	10.2563	90.1671	10.1679	90.6835	(0.861)	0.0000	0.0000	0
2021/01/19	2032	05/08/2021	11.35	Call	Bond Future	7,724.9200	7.7249	8,106.5900	8.1066	4.941	0	0	0
2021/01/19	2032	05/08/2021	11.35	Put	Bond Future	1,661.3800	1.6614	1,526.6900	1.5267	(8.107)	0	0	0
2021/01/19	2032	05/08/2021	11.36	Call	Bond Future	7,762.3600	7.7624	8,144.9500	8.1450	4.929	0	0	0
2021/01/19	2032	05/08/2021	11.36	Put	Bond Future	1,646.0800	1.6461	1,512.3100	1.5123	(8.127)	0	0	0
2021/01/19	2032	04/11/2021	9.83	Call	Bond Future	2,421.9100	2.4219	2,615.5500	2.6156	7.995	0	0	700
2021/01/19	2032	04/11/2021	11.71	Put	Bond Future	1,734.8400	1.7348	1,604.7900	1.6048	(7.496)	0	0	0
2021/01/19	2032	04/11/2021	11.69	Call	Bond Future	8,269.3000	8.2693	8,655.7200	8.6557	4.673	0	0	0
2021/01/19	2032	04/11/2021	11.70	Call	Bond Future	8,305.2200	8.3052	8,692.4600	8.6925	4.663	0	0	0
2021/01/19	2032	04/11/2021			Bond Future	10.4746	87.0031	10.3831	87.5212	(0.873)	0.0000	0.0000	0
2021/01/19	2032	04/11/2021	9.83	Put	Bond Future	6,165.7900	6.1658	5,841.3200	5.8413	(5.262)	0	0	0
2021/01/19	2032	04/11/2021	12.81	Call	Bond Future	12,546.1700	12.5462	13,005.5600	13.0056	3.662	0	0	0
2021/01/19	2032	04/11/2021	12.81	Put	Bond Future	628.6600	0.6287	569.9400	0.5699	(9.341)	0	0	700
2021/01/19	2032	04/11/2021	11.71	Call	Bond Future	8,341.2000	8.3412	8,729.2600	8.7293	4.652	0	0	0
2021/01/19	2032	04/11/2021	11.69	Put	Bond Future	1,764.2800	1.7643	1,632.5900	1.6326	(7.464)	0	0	0
2021/01/19	2032	04/11/2021	9.33	Put	Bond Future	8,284.9300	8.2849	7,903.9600	7.9040	(4.598)	0	0	0
2021/01/19	2032	04/11/2021	9.33	Call	Bond Future	1,484.9600	1.4850	1,622.1000	1.6221	9.235	0	0	700
2021/01/19	2032	04/11/2021	11.70	Put	Bond Future	1,749.5100	1.7495	1,618.6400	1.6186	(7.480)	0	0	0
2021/01/19	2033	04/02/2021			Bond Future	99.4397	99.4397	99.4440	99.4440	0.004	0.0000	0.0000	1,509
2021/01/19	2033	06/05/2021			Bond Future	99.2602	99.2602	99.2616	99.2616	0.001	0.0000	0.0000	7,616
2021/01/19	2033	05/08/2021			Bond Future	100.3737	100.3737	100.3719	100.3719	(0.002)	0.0000	0.0000	0
2021/01/19	2033	04/11/2021			Bond Future	100.2637	100.2637	100.2577	100.2577	(0.006)	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
2021/01/19	2037	04/02/2021	10.28	Call	Bond Future	95.5200	0.0955	127.3500	0.1273	33.323	0	0	0
2021/01/19	2037	04/02/2021	10.28	Put	Bond Future	4,440.0100	4.4400	3,940.0700	3.9401	(11.260)	0	0	0
2021/01/19	2037	04/02/2021	10.27	Call	Bond Future	90.2900	0.0903	120.5600	0.1206	33.525	0	0	0
2021/01/19	2037	04/02/2021	10.27	Put	Bond Future	4,504.3500	4.5044	4,002.8500	4.0029	(11.134)	0	0	0
2021/01/19	2037	04/02/2021	11.90	Call	Bond Future	5,944.1400	5.9441	6,454.5000	6.4545	8.586	0	0	0
2021/01/19	2037	04/02/2021	13.73	Call	Bond Future	15,358.6500	15.3587	15,890.4200	15.8904	3.462	0	0	0
2021/01/19	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/19	2037	04/02/2021	10.85	Call	Bond Future	988.8500	0.9889	1,204.8400	1.2048	21.843	0	0	0
2021/01/19	2037	04/02/2021	10.85	Put	Bond Future	1,503.2100	1.5032	1,187.4300	1.1874	(21.007)	0	0	72
2021/01/19	2037	04/02/2021	10.35	Call	Bond Future	139.2900	0.1393	183.6400	0.1836	31.840	0	0	0
2021/01/19	2037	04/02/2021	10.35	Put	Bond Future	3,999.1500	3.9992	3,511.7300	3.5117	(12.188)	0	0	72
2021/01/19	2037	04/02/2021			Bond Future	10.9296	82.0375	10.8473	82.5693	(0.753)	0.0000	0.0000	82,479
2021/01/19	2037	04/02/2021	10.29	Call	Bond Future	100.9900	0.1010	134.4300	0.1344	33.112	0	0	0
2021/01/19	2037	04/02/2021	10.29	Put	Bond Future	4,376.0000	4.3760	3,877.6700	3.8777	(11.388)	0	0	0
2021/01/19	2037	04/02/2021	11.97	Put	Bond Future	34.9400	0.0349	18.8400	0.0188	(46.079)	0	0	0
2021/01/19	2037	04/02/2021	11.97	Call	Bond Future	6,330.5500	6.3305	6,846.2200	6.8462	8.146	0	0	300
2021/01/19	2037	04/02/2021	11.90	Put	Bond Future	48.3900	0.0484	26.9800	0.0270	(44.245)	0	0	240
2021/01/19	2037	04/02/2021	10.48	Put	Bond Future	3,231.2300	3.2312	2,775.2200	2.7752	(14.113)	0	0	0
2021/01/19	2037	04/02/2021	10.48	Call	Bond Future	260.6100	0.2606	336.3700	0.3364	29.070	0	0	240
2021/01/19	2037	04/02/2021	9.65	Put	Bond Future	8,897.3700	8.8974	8,366.0100	8.3660	(5.972)	0	0	0
2021/01/19	2037	04/02/2021	9.65	Call	Bond Future	1.0700	0.0011	1.4800	0.0015	38.318	0	0	72
2021/01/19	2037	06/05/2021	12.42	Call	Bond Future	8,296.8600	8.2969	8,728.7300	8.7287	5.205	0	0	0
2021/01/19	2037	06/05/2021	12.43	Call	Bond Future	8,339.4200	8.3394	8,772.2600	8.7723	5.190	0	0	0
2021/01/19	2037	06/05/2021	12.44	Put	Bond Future	902.9400	0.9029	802.1300	0.8021	(11.165)	0	0	0
2021/01/19	2037	06/05/2021			Bond Future	11.1494	82.8719	11.0642	83.4065	(0.764)	0.0000	0.0000	53,763
2021/01/19	2037	06/05/2021	12.42	Put	Bond Future	925.3700	0.9254	822.6300	0.8226	(11.103)	0	0	0
2021/01/19	2037	06/05/2021	12.43	Put	Bond Future	914.1000	0.9141	812.3300	0.8123	(11.133)	0	0	0
2021/01/19	2037	06/05/2021	12.44	Call	Bond Future	8,382.0400	8.3820	8,815.8400	8.8158	5.175	0	0	0
2021/01/19	2037	05/08/2021	12.26	Put	Bond Future	2,406.9800	2.4070	2,239.6900	2.2397	(6.950)	0	0	0
2021/01/19	2037	05/08/2021	12.27	Call	Bond Future	7,522.7500	7.5227	7,894.3500	7.8943	4.940	0	0	0
2021/01/19	2037	05/08/2021	12.27	Put	Bond Future	2,387.7400	2.3877	2,221.3900	2.2214	(6.967)	0	0	0
2021/01/19	2037	05/08/2021	12.28	Call	Bond Future	7,558.2000	7.5582	7,930.7600	7.9308	4.929	0	0	0
2021/01/19	2037	05/08/2021			Bond Future	11.3769	79.5255	11.2885	80.0635	(0.778)	0.0000	0.0000	0
2021/01/19	2037	05/08/2021	12.26	Call	Bond Future	7,487.3400	7.4873	7,858.0000	7.8580	4.950	0	0	0
2021/01/19	2037	05/08/2021	12.28	Put	Bond Future	2,368.6100	2.3686	2,203.2200	2.2032	(6.983)	0	0	0
2021/01/19	2037	04/11/2021	12.82	Put	Bond Future	2,138.3400	2.1383	1,994.0700	1.9941	(6.747)	0	0	0
2021/01/19	2037	04/11/2021	12.83	Call	Bond Future	8,880.6300	8.8806	9,277.4500	9.2775	4.468	0	0	0
2021/01/19	2037	04/11/2021			Bond Future	11.5981	80.3910	11.5066	80.9313	(0.789)	0.0000	0.0000	0
2021/01/19	2037	04/11/2021	12.81	Call	Bond Future	8,810.3800	8.8104	9,205.6100	9.2056	4.486	0	0	0
2021/01/19	2037	04/11/2021	12.81	Put	Bond Future	2,154.4800	2.1545	2,009.4100	2.0094	(6.733)	0	0	0
2021/01/19	2037	04/11/2021	12.82	Call	Bond Future	8,845.4800	8.8455	9,241.5100	9.2415	4.477	0	0	0
2021/01/19	2037	04/11/2021	12.83	Put	Bond Future	2,122.3000	2.1223	1,978.8200	1.9788	(6.761)	0	0	0
2021/01/19	2038	04/02/2021			Bond Future	111.5576	111.5576	111.5622	111.5622	0.004	0.0000	0.0000	7,617
2021/01/19	2038	06/05/2021			Bond Future	112.7199	112.7199	112.7211	112.7211	0.001	0.0000	0.0000	3,521
2021/01/19	2038	05/08/2021			Bond Future	112.2620	112.2620	112.2598	112.2598	(0.002)	0.0000	0.0000	0
2021/01/19	2038	04/11/2021			Bond Future	113.5091	113.5091	113.5020	113.5020	(0.006)	0.0000	0.0000	0

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2021/01/19	2040	04/02/2021	10.42	Call	Bond Future	97.2500	0.0972	142.0400	0.1420	46.057	0	0	0
2021/01/19	2040	04/02/2021	10.42	Put	Bond Future	4,585.6700	4.5857	3,959.2900	3.9593	(13.660)	0	0	0
2021/01/19	2040	04/02/2021	9.49	Put	Bond Future	11,859.0400	11.8590	11,187.9000	11.1879	(5.659)	0	0	0
2021/01/19	2040	04/02/2021	9.49	Call	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	500
2021/01/19	2040	04/02/2021	9.57	Put	Bond Future	11,188.0100	11.1880	10,516.9100	10.5169	(5.998)	0	0	0
2021/01/19	2040	04/02/2021	9.57	Call	Bond Future	0.1100	0.0001	0.1800	0.0002	63.636	0	0	800
2021/01/19	2040	04/02/2021	10.07	Put	Bond Future	7,163.8700	7.1639	6,498.0000	6.4980	(9.295)	0	0	0
2021/01/19	2040	04/02/2021			Bond Future	11.0487	84.0855	10.9513	84.7566	(0.881)	0.0000	0.0000	80,530
2021/01/19	2040	04/02/2021	10.41	Call	Bond Future	91.7300	0.0917	134.3200	0.1343	46.430	0	0	0
2021/01/19	2040	04/02/2021	10.41	Put	Bond Future	4,654.6100	4.6546	4,026.0300	4.0260	(13.504)	0	0	0
2021/01/19	2040	04/02/2021	10.40	Call	Bond Future	86.4700	0.0865	126.9300	0.1269	46.791	0	0	0
2021/01/19	2040	04/02/2021	10.40	Put	Bond Future	4,723.9100	4.7239	4,093.2000	4.0932	(13.351)	0	0	0
2021/01/19	2040	04/02/2021	10.24	Put	Bond Future	5,874.6400	5.8746	5,219.6400	5.2196	(11.150)	0	0	0
2021/01/19	2040	04/02/2021	10.24	Call	Bond Future	30.6400	0.0306	46.8100	0.0468	52.774	0	0	500
2021/01/19	2040	04/02/2021	11.57	Call	Bond Future	3,715.5300	3.7155	4,283.7300	4.2837	15.293	0	0	0
2021/01/19	2040	04/02/2021	11.57	Put	Bond Future	263.7200	0.2637	160.7500	0.1607	(39.045)	0	0	500
2021/01/19	2040	04/02/2021	10.07	Call	Bond Future	9.2800	0.0093	14.5800	0.0146	57.112	0	0	800
2021/01/19	2040	04/02/2021	11.74	Call	Bond Future	4,673.7800	4.6738	5,282.5400	5.2825	13.025	0	0	0
2021/01/19	2040	04/02/2021	11.74	Put	Bond Future	145.8600	0.1459	83.4500	0.0835	(42.788)	0	0	800
2021/01/19	2040	06/05/2021	10.83	Put	Bond Future	5,025.9500	5.0260	4,602.7800	4.6028	(8.420)	0	0	0
2021/01/19	2040	06/05/2021	10.83	Call	Bond Future	2,062.0500	2.0621	2,314.2400	2.3142	12.230	0	0	300
2021/01/19	2040	06/05/2021	11.58	Put	Bond Future	2,513.0300	2.5130	2,246.9600	2.2470	(10.588)	0	0	0
2021/01/19	2040	06/05/2021	11.58	Call	Bond Future	4,571.4100	4.5714	4,980.7000	4.9807	8.953	0	0	300
2021/01/19	2040	06/05/2021	12.44	Call	Bond Future	8,330.8300	8.3308	8,869.5400	8.8695	6.466	0	0	0
2021/01/19	2040	06/05/2021	12.44	Put	Bond Future	1,076.5800	1.0766	939.9300	0.9399	(12.693)	0	0	0
2021/01/19	2040	06/05/2021			Bond Future	11.2638	84.9406	11.1628	85.6160	(0.897)	0.0000	0.0000	0
2021/01/19	2040	06/05/2021	13.38	Call	Bond Future	12,640.7600	12.6408	13,265.9000	13.2659	4.945	0	0	0
2021/01/19	2040	06/05/2021	13.38	Put	Bond Future	311.1900	0.3112	260.9700	0.2610	(16.138)	0	0	300
2021/01/19	2040	06/05/2021	12.43	Call	Bond Future	8,286.6500	8.2866	8,824.0900	8.8241	6.486	0	0	0
2021/01/19	2040	06/05/2021	12.43	Put	Bond Future	1,089.6400	1.0896	951.7200	0.9517	(12.657)	0	0	0
2021/01/19	2040	06/05/2021	12.42	Call	Bond Future	8,242.5400	8.2425	8,778.7000	8.7787	6.505	0	0	0
2021/01/19	2040	06/05/2021	12.42	Put	Bond Future	1,102.8300	1.1028	963.6300	0.9636	(12.622)	0	0	0
2021/01/19	2040	05/08/2021	11.05	Put	Bond Future	6,011.3800	6.0114	5,616.5000	5.6165	(6.569)	0	0	0
2021/01/19	2040	05/08/2021	11.05	Call	Bond Future	3,123.1400	3.1231	3,408.3500	3.4083	9.132	0	0	900
2021/01/19	2040	05/08/2021	12.48	Call	Bond Future	8,282.6100	8.2826	8,769.4900	8.7695	5.878	0	0	0
2021/01/19	2040	05/08/2021	12.49	Put	Bond Future	2,258.6300	2.2586	2,066.4600	2.0665	(8.508)	0	0	0
2021/01/19	2040	05/08/2021	12.47	Call	Bond Future	8,240.5900	8.2406	8,726.4300	8.7264	5.896	0	0	0
2021/01/19	2040	05/08/2021			Bond Future	11.4864	81.3667	11.3814	82.0468	(0.914)	0.0000	0.0000	0
2021/01/19	2040	05/08/2021	11.55	Put	Bond Future	4,272.5600	4.2726	3,957.9500	3.9580	(7.364)	0	0	0
2021/01/19	2040	05/08/2021	11.55	Call	Bond Future	4,680.3400	4.6803	5,045.8200	5.0458	7.809	0	0	900
2021/01/19	2040	05/08/2021	14.80	Call	Bond Future	17,735.0800	17.7351	18,383.1000	18.3831	3.654	0	0	0
2021/01/19	2040	05/08/2021	14.80	Put	Bond Future	243.8000	0.2438	211.7300	0.2117	(13.154)	0	0	900
2021/01/19	2040	05/08/2021	12.48	Put	Bond Future	2,273.1400	2.2731	2,079.9300	2.0799	(8.500)	0	0	0
2021/01/19	2040	05/08/2021	12.49	Call	Bond Future	8,324.8600	8.3249	8,812.7800	8.8128	5.861	0	0	0
2021/01/19	2040	05/08/2021	12.47	Put	Bond Future	2,287.9500	2.2879	2,093.7000	2.0937	(8.490)	0	0	0
2021/01/19	2040	04/11/2021	12.90	Call	Bond Future	9,200.0400	9.2000	9,703.3800	9.7034	5.471	0	0	0
2021/01/19	2040	04/11/2021	12.90	Put	Bond Future	2,247.8500	2.2478	2,067.1800	2.0672	(8.037)	0	0	0

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2021/01/19	2040	04/11/2021	12.89	Call	Bond Future	9,163.2200	9.1632	9,665.5400	9.6655	5.482	0	0	0
2021/01/19	2040	04/11/2021	12.89	Put	Bond Future	2,264.9400	2.2649	2,083.2500	2.0832	(8.022)	0	0	0
2021/01/19	2040	04/11/2021			Bond Future	11.7023	82.2522	11.5936	82.9362	(0.929)	0.0000	0.0000	0
2021/01/19	2040	04/11/2021	12.91	Call	Bond Future	9,236.9000	9.2369	9,741.2400	9.7412	5.460	0	0	0
2021/01/19	2040	04/11/2021	12.91	Put	Bond Future	2,230.8700	2.2309	2,051.2000	2.0512	(8.054)	0	0	0
2021/01/19	2044	04/02/2021	10.36	Put	Bond Future	5,618.7000	5.6187	5,033.7300	5.0337	(10.411)	0	0	0
2021/01/19	2044	04/02/2021	10.37	Call	Bond Future	46.7400	0.0467	65.9700	0.0660	41.142	0	0	0
2021/01/19	2044	04/02/2021	10.35	Put	Bond Future	5,692.7600	5.6928	5,106.7200	5.1067	(10.294)	0	0	0
2021/01/19	2044	04/02/2021	10.04	Put	Bond Future	8,098.1700	8.0982	7,497.0100	7.4970	(7.423)	0	0	0
2021/01/19	2044	04/02/2021	10.04	Call	Bond Future	4.0500	0.0041	5.9600	0.0060	47.160	0	0	0
2021/01/19	2044	04/02/2021	10.84	Call	Bond Future	519.7500	0.5198	668.6500	0.6686	28.648	0	0	0
2021/01/19	2044	04/02/2021			Bond Future	11.1272	80.6231	11.0399	81.2262	(0.784)	0.0000	0.0000	51,861
2021/01/19	2044	04/02/2021	10.36	Call	Bond Future	43.7200	0.0437	61.8200	0.0618	41.400	0	0	0
2021/01/19	2044	04/02/2021	10.37	Put	Bond Future	5,544.9200	5.5449	4,961.0800	4.9611	(10.529)	0	0	0
2021/01/19	2044	04/02/2021	10.35	Call	Bond Future	40.8700	0.0409	57.9000	0.0579	41.669	0	0	0
2021/01/19	2044	04/02/2021	10.84	Put	Bond Future	2,533.6100	2.5336	2,079.4400	2.0794	(17.926)	0	0	265
2021/01/19	2044	04/02/2021	10.29	Call	Bond Future	26.8100	0.0268	38.4000	0.0384	43.230	0	0	0
2021/01/19	2044	04/02/2021	10.29	Put	Bond Future	6,142.6000	6.1426	5,551.1200	5.5511	(9.629)	0	0	265
2021/01/19	2044	04/02/2021	9.66	Put	Bond Future	11,247.7300	11.2477	10,644.7200	10.6447	(5.361)	0	0	0
2021/01/19	2044	04/02/2021	9.66	Call	Bond Future	0.1200	0.0001	0.1800	0.0002	50.000	0	0	265
2021/01/19	2044	06/05/2021	11.10	Call	Bond Future	2,680.6900	2.6807	2,944.5300	2.9445	9.842	0	0	0
2021/01/19	2044	06/05/2021	11.40	Call	Bond Future	3,670.1400	3.6701	3,990.7300	3.9907	8.735	0	0	0
2021/01/19	2044	06/05/2021	11.40	Put	Bond Future	3,240.0300	3.2400	2,954.0200	2.9540	(8.827)	0	0	3,100
2021/01/19	2044	06/05/2021	11.79	Call	Bond Future	5,187.2000	5.1872	5,574.1100	5.5741	7.459	0	0	0
2021/01/19	2044	06/05/2021	11.79	Put	Bond Future	2,254.7400	2.2547	2,035.0500	2.0350	(9.743)	0	0	3,100
2021/01/19	2044	06/05/2021	12.50	Call	Bond Future	8,267.3400	8.2673	8,746.8200	8.7468	5.800	0	0	0
2021/01/19	2044	06/05/2021	12.50	Put	Bond Future	1,116.3300	1.1163	989.2100	0.9892	(11.387)	0	0	3,100
2021/01/19	2044	06/05/2021	12.43	Call	Bond Future	7,965.1700	7.9652	8,436.4700	8.4365	5.917	0	0	0
2021/01/19	2044	06/05/2021	12.43	Put	Bond Future	1,211.8800	1.2119	1,076.5800	1.0766	(11.164)	0	0	0
2021/01/19	2044	06/05/2021	12.44	Call	Bond Future	8,008.1700	8.0082	8,480.6600	8.4807	5.900	0	0	0
2021/01/19	2044	06/05/2021	12.44	Put	Bond Future	1,197.8300	1.1978	1,063.7200	1.0637	(11.196)	0	0	0
2021/01/19	2044	06/05/2021			Bond Future	11.3351	81.4431	11.2446	82.0497	(0.799)	0.0000	0.0000	0
2021/01/19	2044	06/05/2021	11.10	Put	Bond Future	4,272.4100	4.2724	3,929.6500	3.9296	(8.023)	0	0	3,100
2021/01/19	2044	06/05/2021	10.70	Put	Bond Future	6,015.0700	6.0151	5,594.5000	5.5945	(6.992)	0	0	0
2021/01/19	2044	06/05/2021	10.70	Call	Bond Future	1,587.6300	1.5876	1,773.6600	1.7737	11.717	0	0	3,100
2021/01/19	2044	06/05/2021	11.35	Put	Bond Future	3,395.8100	3.3958	3,100.5700	3.1006	(8.694)	0	0	0
2021/01/19	2044	06/05/2021	11.35	Call	Bond Future	3,494.9600	3.4950	3,806.3200	3.8063	8.909	0	0	3,100
2021/01/19	2044	06/05/2021	11.90	Call	Bond Future	5,653.2100	5.6532	6,056.5700	6.0566	7.135	0	0	0
2021/01/19	2044	06/05/2021	11.90	Put	Bond Future	2,039.5300	2.0395	1,836.2900	1.8363	(9.965)	0	0	0
2021/01/19	2044	06/05/2021	12.45	Call	Bond Future	8,051.2200	8.0512	8,524.8900	8.5249	5.883	0	0	0
2021/01/19	2044	06/05/2021	12.45	Put	Bond Future	1,183.9100	1.1839	1,050.9800	1.0510	(11.228)	0	0	0
2021/01/19	2044	05/08/2021	12.60	Put	Bond Future	2,209.0900	2.2091	2,039.0900	2.0391	(7.695)	0	0	0
2021/01/19	2044	05/08/2021	12.61	Call	Bond Future	8,542.2500	8.5423	8,984.0000	8.9840	5.171	0	0	0
2021/01/19	2044	05/08/2021	12.61	Put	Bond Future	2,191.0600	2.1911	2,022.0700	2.0221	(7.713)	0	0	0
2021/01/19	2044	05/08/2021			Bond Future	11.5501	77.9560	11.4560	78.5667	(0.815)	0.0000	0.0000	0
2021/01/19	2044	05/08/2021	12.59	Call	Bond Future	8,466.9700	8.4670	8,906.7000	8.9067	5.193	0	0	0
2021/01/19	2044	05/08/2021	12.59	Put	Bond Future	2,227.2400	2.2272	2,056.2300	2.0562	(7.678)	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
2021/01/19	2044	05/08/2021	12.60	Call	Bond Future	8,504.5900	8.5046	8,945.3300	8.9453	5.182	0	0	0
2021/01/19	2044	04/11/2021	12.91	Call	Bond Future	9,017.9100	9.0179	9,463.8800	9.4639	4.945	0	0	0
2021/01/19	2044	04/11/2021	12.91	Put	Bond Future	2,356.0900	2.3561	2,188.0200	2.1880	(7.133)	0	0	0
2021/01/19	2044	04/11/2021			Bond Future	11.7584	78.8044	11.6609	79.4184	(0.829)	0.0000	0.0000	0
2021/01/19	2044	04/11/2021	12.89	Call	Bond Future	8,946.0500	8.9461	9,390.1900	9.3902	4.965	0	0	0
2021/01/19	2044	04/11/2021	12.89	Put	Bond Future	2,391.2600	2.3913	2,221.3600	2.2214	(7.105)	0	0	0
2021/01/19	2044	04/11/2021	12.90	Call	Bond Future	8,981.9600	8.9820	9,427.0200	9.4270	4.955	0	0	0
2021/01/19	2044	04/11/2021	12.90	Put	Bond Future	2,373.6200	2.3736	2,204.6400	2.2046	(7.119)	0	0	0
2021/01/19	2046	04/02/2021			Bond Future	100.6304	100.6304	100.6350	100.6350	0.005	0.0000	0.0000	14,890
2021/01/19	2046	06/05/2021			Bond Future	99.8888	99.8888	99.8903	99.8903	0.002	0.0000	0.0000	635
2021/01/19	2046	05/08/2021			Bond Future	101.0094	101.0094	101.0078	101.0078	(0.002)	0.0000	0.0000	0
2021/01/19	2046	04/11/2021			Bond Future	100.3238	100.3238	100.3178	100.3178	(0.006)	0.0000	0.0000	0
2021/01/19	2050	04/02/2021			Bond Future	101.9221	101.9221	101.9268	101.9268	0.005	0.0000	0.0000	11,025
2021/01/19	2050	06/05/2021			Bond Future	102.9840	102.9840	102.9855	102.9855	0.001	0.0000	0.0000	1,635
2021/01/19	2050	05/08/2021			Bond Future	102.2111	102.2111	102.2094	102.2094	(0.002)	0.0000	0.0000	0
2021/01/19	2050	04/11/2021			Bond Future	103.3463	103.3463	103.3404	103.3404	(0.006)	0.0000	0.0000	0
2021/01/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	AL37	04/02/2021			Index Future	792.1780	792.1780	794.3250	794.3250	0.271	0.0000	0.0000	0
2021/01/19	AL37	06/05/2021			Index Future	800.2280	800.2280	802.3690	802.3690	0.268	0.0000	0.0000	0
2021/01/19	AL37	05/08/2021			Index Future	808.9100	808.9100	811.0500	811.0500	0.265	0.0000	0.0000	0
2021/01/19	AL37	04/11/2021			Index Future	817.7930	817.7930	819.9210	819.9210	0.260	0.0000	0.0000	0
2021/01/19	AL7T	04/02/2021			Index Future	866.3660	866.3660	871.4300	871.4300	0.585	0.0000	0.0000	0
2021/01/19	AL7T	06/05/2021			Index Future	875.1710	875.1710	880.2550	880.2550	0.581	0.0000	0.0000	0
2021/01/19	AL7T	05/08/2021			Index Future	884.6660	884.6660	889.7780	889.7780	0.578	0.0000	0.0000	0
2021/01/19	AL7T	04/11/2021			Index Future	894.3810	894.3810	899.5100	899.5100	0.573	0.0000	0.0000	0
2021/01/19	ALBI	04/02/2021			Index Future	757.5080	757.5080	761.2260	761.2260	0.491	0.0000	0.0000	184
2021/01/19	ALBI	06/05/2021			Index Future	765.2070	765.2070	768.9350	768.9350	0.487	0.0000	0.0000	134
2021/01/19	ALBI	05/08/2021			Index Future	773.5080	773.5080	777.2540	777.2540	0.484	0.0000	0.0000	0
2021/01/19	ALBI	04/11/2021			Index Future	782.0020	782.0020	785.7550	785.7550	0.480	0.0000	0.0000	0
2021/01/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2021/01/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/19	ES33	04/02/2021			Bond Future	11.5760	76.3528	11.4932	76.7904	(0.716)	0.0000	0.0000	0
2021/01/19	ES33	06/05/2021			Bond Future	11.8376	73.3556	11.7516	73.7954	(0.727)	0.0000	0.0000	350
2021/01/19	ES33	05/08/2021			Bond Future	12.1046	74.1609	12.0153	74.6033	(0.738)	0.0000	0.0000	0
2021/01/19	ES33	04/11/2021			Bond Future	12.3804	71.1930	12.2879	71.6371	(0.748)	0.0000	0.0000	0
2021/01/19	ES42	04/02/2021			Bond Future	12.0977	75.1929	12.0149	75.6779	(0.685)	0.0000	0.0000	0
2021/01/19	ES42	06/05/2021			Bond Future	12.3531	71.7002	12.2668	72.1877	(0.698)	0.0000	0.0000	4,779
2021/01/19	ES42	05/08/2021			Bond Future	12.6076	72.4880	12.5178	72.9787	(0.713)	0.0000	0.0000	0
2021/01/19	ES42	04/11/2021			Bond Future	12.8725	69.0189	12.7790	69.5118	(0.726)	0.0000	0.0000	0
2021/01/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	16,520.0000	1.6520	100.000	0	0	0
2021/01/19	GOVI	04/02/2021	750.96	Put	GOVI	20,300.0000	2.0300	0.0000	0.0000	(100.000)	0	0	0
2021/01/19	GOVI	04/02/2021			GOVI	748.9300	748.9300	752.6120	752.6120	0.492	0.0000	0.0000	965
2021/01/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	16,620.0000	1.6620	100.000	0	0	0
2021/01/19	GOVI	04/02/2021	750.95	Put	GOVI	20,200.0000	2.0200	0.0000	0.0000	(100.000)	0	0	0
2021/01/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	16,720.0000	1.6720	100.000	0	0	0
2021/01/19	GOVI	04/02/2021	750.94	Put	GOVI	20,100.0000	2.0100	0.0000	0.0000	(100.000)	0	0	0
2021/01/19	GOVI	06/05/2021	678.68	Call	GOVI	778,610.0000	77.8610	815,540.0000	81.5540	4.743	0	0	0
2021/01/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	06/05/2021	678.67	Call	GOVI	778,710.0000	77.8710	815,640.0000	81.5640	4.742	0	0	0
2021/01/19	GOVI	06/05/2021			GOVI	756.5410	756.5410	760.2340	760.2340	0.488	0.0000	0.0000	0
2021/01/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	06/05/2021	678.69	Call	GOVI	778,510.0000	77.8510	815,440.0000	81.5440	4.744	0	0	0
2021/01/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	05/08/2021	719.14	Call	GOVI	456,090.0000	45.6090	493,190.0000	49.3190	8.134	0	0	0
2021/01/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	05/08/2021	719.13	Call	GOVI	456,190.0000	45.6190	493,290.0000	49.3290	8.133	0	0	0
2021/01/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	05/08/2021			GOVI	764.7490	764.7490	768.4590	768.4590	0.485	0.0000	0.0000	0
2021/01/19	GOVI	05/08/2021	719.15	Call	GOVI	455,990.0000	45.5990	493,090.0000	49.3090	8.136	0	0	0
2021/01/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	04/11/2021	728.41	Call	GOVI	447,370.0000	44.7370	484,540.0000	48.4540	8.309	0	0	0
2021/01/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	04/11/2021	728.40	Call	GOVI	447,470.0000	44.7470	484,640.0000	48.4640	8.307	0	0	0
2021/01/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	GOVI	04/11/2021			GOVI	773.1470	773.1470	776.8640	776.8640	0.481	0.0000	0.0000	0
2021/01/19	GOVI	04/11/2021	728.42	Call	GOVI	447,270.0000	44.7270	484,440.0000	48.4440	8.310	0	0	0
2021/01/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/19	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/19	IGOV 04/02/2021			Index Future	271.4350	271.4350	271.4560	271.4560	0.008	0.0000	0.0000	957
2021/01/19	IGOV 06/05/2021			Index Future	274.2610	274.2610	274.2720	274.2720	0.004	0.0000	0.0000	17
2021/01/19	IGOV 05/08/2021			Index Future	277.3030	277.3030	277.3060	277.3060	0.001	0.0000	0.0000	0
2021/01/19	IGOV 04/11/2021			Index Future	280.4140	280.4140	280.4050	280.4050	(0.003)	0.0000	0.0000	0
2021/01/19	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/19	IS05 15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4000	90.4000	0.000	0.0000	0.0000	0
2021/01/19	IS05 21/09/2021			Interest Rate Swap	89.3100	89.3100	89.3100	89.3100	0.000	0.0000	0.0000	0
2021/01/19	IS05 21/12/2021			Interest Rate Swap	90.5200	90.5200	90.5200	90.5200	0.000	0.0000	0.0000	51
2021/01/19	IS05 15/03/2022			Interest Rate Swap	89.8900	89.8900	89.8800	89.8800	(0.011)	0.0000	0.0000	0
2021/01/19	IS05 21/06/2022			Interest Rate Swap	89.9100	89.9100	89.9000	89.9000	(0.011)	0.0000	0.0000	0
2021/01/19	IS05 20/09/2022			Interest Rate Swap	92.9700	92.9700	92.9500	92.9500	(0.022)	0.0000	0.0000	0
2021/01/19	IS05 20/12/2022			Interest Rate Swap	93.3800	93.3800	93.3500	93.3500	(0.032)	0.0000	0.0000	0
2021/01/19	IS05 22/03/2023			Interest Rate Swap	85.6700	85.6700	85.6400	85.6400	(0.035)	0.0000	0.0000	0
2021/01/19	IS05 20/06/2023			Interest Rate Swap	91.1200	91.1200	91.0800	91.0800	(0.044)	0.0000	0.0000	0
2021/01/19	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/19	IS10 17/12/2025			Interest Rate Swap	77.7700	77.7700	77.5200	77.5200	(0.321)	0.0000	0.0000	0
2021/01/19	IS10 16/03/2026			Interest Rate Swap	74.1900	74.1900	73.9300	73.9300	(0.350)	0.0000	0.0000	0
2021/01/19	IS10 15/06/2026			Interest Rate Swap	72.5000	72.5000	72.2400	72.2400	(0.359)	0.0000	0.0000	0
2021/01/19	IS10 21/09/2026			Interest Rate Swap	74.4500	74.4500	74.1900	74.1900	(0.349)	0.0000	0.0000	0
2021/01/19	IS10 21/12/2026			Interest Rate Swap	78.4300	78.4300	78.1700	78.1700	(0.332)	0.0000	0.0000	0
2021/01/19	IS10 15/03/2027			Interest Rate Swap	76.8800	76.8800	76.6100	76.6100	(0.351)	0.0000	0.0000	0
2021/01/19	IS10 21/06/2027			Interest Rate Swap	78.9400	78.9400	78.6600	78.6600	(0.355)	0.0000	0.0000	0
2021/01/19	IS10 20/09/2027			Interest Rate Swap	84.7700	84.7700	84.4900	84.4900	(0.330)	0.0000	0.0000	0
2021/01/19	IS10 20/12/2027			Interest Rate Swap	85.1800	85.1800	84.8800	84.8800	(0.352)	0.0000	0.0000	0
2021/01/19	IS10 22/03/2028			Interest Rate Swap	78.1600	78.1600	77.8200	77.8200	(0.435)	0.0000	0.0000	0
2021/01/19	IS10 20/06/2028			Interest Rate Swap	86.1100	86.1100	85.7400	85.7400	(0.430)	0.0000	0.0000	0
2021/01/19	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/19	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/19	JBAF 20/01/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/19	JBAF 17/02/2021			Jibar Tradeable Future	3.5500	96.4500	3.5500	96.4500	0.000	0.0000	0.0000	0
2021/01/19	JBAF 17/03/2021			Jibar Tradeable Future	3.5350	96.4650	3.5250	96.4750	(0.283)	0.0000	0.0000	0
2021/01/19	JBAF 21/04/2021			Jibar Tradeable Future	3.4700	96.5300	3.4600	96.5400	(0.288)	0.0000	0.0000	0
2021/01/19	JBAF 19/05/2021			Jibar Tradeable Future	3.4700	96.5300	3.4500	96.5500	(0.576)	0.0000	0.0000	0
2021/01/19	JBAF 15/06/2021			Jibar Tradeable Future	3.4550	96.5450	3.4450	96.5550	(0.289)	0.0000	0.0000	0
2021/01/19	JBAF 21/07/2021			Jibar Tradeable Future	3.4800	3.4800	3.4800	96.5200	0.000	0.0000	0.0000	0
2021/01/19	JBAF 15/09/2021			Jibar Tradeable Future	3.5000	96.5000	3.4900	96.5100	(0.286)	0.0000	0.0000	30,000
2021/01/19	JBAF 15/12/2021			Jibar Tradeable Future	3.6650	96.3350	3.6550	96.3450	(0.273)	0.0000	0.0000	0
2021/01/19	JBAF 16/03/2022			Jibar Tradeable Future	3.6850	96.3150	3.6700	96.3300	(0.407)	0.0000	0.0000	0
2021/01/19	JBAF 15/06/2022			Jibar Tradeable Future	4.0200	95.9800	3.9900	96.0100	(0.746)	0.0000	0.0000	1
2021/01/19	JBAF 21/09/2022			Jibar Tradeable Future	4.0350	95.9650	4.0100	95.9900	(0.620)	0.0000	0.0000	0
2021/01/19	JBAF 21/12/2022			Jibar Tradeable Future	4.4950	95.5050	4.4550	95.5450	(0.890)	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
2021/01/19	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R023	04/02/2021	6.34	Call	Bond Future	3,690.1200	3.6901	3,696.5500	3.6965	0.174	0	0	0
2021/01/19	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R023	04/02/2021			Bond Future	4.4711	109.8268	4.4680	109.8332	(0.071)	0.0000	0.0000	30,644
2021/01/19	R023	04/02/2021	6.33	Call	Bond Future	3,670.8200	3.6708	3,677.2500	3.6773	0.175	0	0	0
2021/01/19	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R023	04/02/2021	6.32	Call	Bond Future	3,651.5100	3.6515	3,657.9400	3.6579	0.176	0	0	0
2021/01/19	R023	06/05/2021	7.58	Call	Bond Future	5,256.9100	5.2569	5,260.1400	5.2601	0.061	0	0	0
2021/01/19	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R023	06/05/2021			Bond Future	4.5229	107.0378	4.5210	107.0410	(0.040)	0.0000	0.0000	1,753
2021/01/19	R023	06/05/2021	7.57	Call	Bond Future	5,240.2800	5.2403	5,243.5100	5.2435	0.062	0	0	0
2021/01/19	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R023	06/05/2021	7.56	Call	Bond Future	5,223.6500	5.2237	5,226.8800	5.2269	0.062	0	0	0
2021/01/19	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R023	05/08/2021	5.30	Call	Bond Future	1,315.9800	1.3160	1,314.9900	1.3150	(0.075)	0	0	0
2021/01/19	R023	05/08/2021	5.30	Put	Bond Future	162.2700	0.1623	161.2600	0.1613	(0.622)	0	0	0
2021/01/19	R023	05/08/2021	5.29	Call	Bond Future	1,303.3400	1.3033	1,302.3500	1.3024	(0.076)	0	0	0
2021/01/19	R023	05/08/2021	5.29	Put	Bond Future	164.7400	0.1647	163.7300	0.1637	(0.613)	0	0	0
2021/01/19	R023	05/08/2021			Bond Future	4.5417	108.2124	4.5417	108.2124	0.000	0.0000	0.0000	0
2021/01/19	R023	05/08/2021	5.31	Call	Bond Future	1,328.6400	1.3286	1,327.6600	1.3277	(0.074)	0	0	0
2021/01/19	R023	05/08/2021	5.31	Put	Bond Future	159.8300	0.1598	158.8300	0.1588	(0.626)	0	0	0
2021/01/19	R023	04/11/2021	4.91	Call	Bond Future	782.6400	0.7826	778.9100	0.7789	(0.477)	0	0	0
2021/01/19	R023	04/11/2021	4.91	Put	Bond Future	340.5200	0.3405	341.3100	0.3413	0.232	0	0	0
2021/01/19	R023	04/11/2021	4.90	Call	Bond Future	774.2500	0.7742	770.5400	0.7705	(0.479)	0	0	0
2021/01/19	R023	04/11/2021	4.90	Put	Bond Future	344.9700	0.3450	345.7800	0.3458	0.235	0	0	0
2021/01/19	R023	04/11/2021			Bond Future	4.5667	105.4818	4.5702	105.4773	0.077	0.0000	0.0000	0
2021/01/19	R023	04/11/2021	4.92	Call	Bond Future	791.0700	0.7911	787.3300	0.7873	(0.473)	0	0	0
2021/01/19	R023	04/11/2021	4.92	Put	Bond Future	336.1100	0.3361	336.8900	0.3369	0.232	0	0	0
2021/01/19	R035	04/02/2021	10.05	Call	Bond Future	114.1800	0.1142	129.3700	0.1294	13.304	0	0	0
2021/01/19	R035	04/02/2021	10.05	Put	Bond Future	4,011.6500	4.0117	3,717.7400	3.7177	(7.326)	0	0	0
2021/01/19	R035	04/02/2021	10.04	Call	Bond Future	108.0000	0.1080	122.3700	0.1224	13.306	0	0	0
2021/01/19	R035	04/02/2021	10.04	Put	Bond Future	4,075.1800	4.0752	3,780.4500	3.7805	(7.232)	0	0	0
2021/01/19	R035	04/02/2021	10.14	Put	Bond Future	3,457.2200	3.4572	3,172.4400	3.1724	(8.237)	0	0	650
2021/01/19	R035	04/02/2021	11.14	Call	Bond Future	3,490.3400	3.4903	3,740.4900	3.7405	7.167	0	0	0
2021/01/19	R035	04/02/2021	11.14	Put	Bond Future	230.4800	0.2305	171.5300	0.1715	(25.577)	0	0	650
2021/01/19	R035	04/02/2021			Bond Future	10.6274	91.3198	10.5802	91.6289	(0.444)	0.0000	0.0000	97,068
2021/01/19	R035	04/02/2021	10.06	Call	Bond Future	120.6700	0.1207	136.7300	0.1367	13.309	0	0	0
2021/01/19	R035	04/02/2021	10.06	Put	Bond Future	3,948.5100	3.9485	3,655.4700	3.6555	(7.422)	0	0	0
2021/01/19	R035	04/02/2021	10.14	Call	Bond Future	183.6800	0.1837	208.0000	0.2080	13.240	0	0	0
2021/01/19	R035	06/05/2021	10.55	Call	Bond Future	2,354.9100	2.3549	2,474.1100	2.4741	5.062	0	0	0
2021/01/19	R035	06/05/2021	10.55	Put	Bond Future	4,252.3800	4.2524	4,061.9600	4.0620	(4.478)	0	0	500
2021/01/19	R035	06/05/2021	10.05	Put	Bond Future	6,444.6400	6.4446	6,207.4000	6.2074	(3.681)	0	0	0
2021/01/19	R035	06/05/2021	10.05	Call	Bond Future	1,181.2100	1.1812	1,253.5900	1.2536	6.128	0	0	500
2021/01/19	R035	06/05/2021	12.91	Put	Bond Future	291.0100	0.2910	264.4900	0.2645	(9.113)	0	0	600
2021/01/19	R035	06/05/2021	10.40	Put	Bond Future	4,844.8000	4.8448	4,639.8700	4.6399	(4.230)	0	0	0
2021/01/19	R035	06/05/2021	11.55	Call	Bond Future	5,970.7000	5.9707	6,179.2900	6.1793	3.494	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
2021/01/19	R035	06/05/2021	11.55	Put	Bond Future	1,657.1400	1.6571	1,556.1100	1.5561	(6.097)	0	0	1,650
2021/01/19	R035	06/05/2021	12.77	Call	Bond Future	11,407.9100	11.4079	11,686.1800	11.6862	2.439	0	0	0
2021/01/19	R035	06/05/2021	12.77	Put	Bond Future	358.0400	0.3580	326.6900	0.3267	(8.756)	0	0	1,650
2021/01/19	R035	06/05/2021	10.24	Put	Bond Future	5,537.8500	5.5378	5,317.7800	5.3178	(3.974)	0	0	0
2021/01/19	R035	06/05/2021	10.24	Call	Bond Future	1,575.0700	1.5751	1,664.6200	1.6646	5.685	0	0	793
2021/01/19	R035	06/05/2021	12.37	Call	Bond Future	9,563.5900	9.5636	9,824.3800	9.8244	2.727	0	0	0
2021/01/19	R035	06/05/2021	12.35	Put	Bond Future	645.0400	0.6450	595.1900	0.5952	(7.728)	0	0	0
2021/01/19	R035	06/05/2021	12.36	Put	Bond Future	636.4300	0.6364	587.0900	0.5871	(7.753)	0	0	0
2021/01/19	R035	06/05/2021			Bond Future	10.8443	87.7756	10.7956	88.0852	(0.449)	0.0000	0.0000	0
2021/01/19	R035	06/05/2021	11.05	Call	Bond Future	3,955.0100	3.9550	4,122.2700	4.1223	4.229	0	0	0
2021/01/19	R035	06/05/2021	11.05	Put	Bond Future	2,663.7100	2.6637	2,521.3500	2.5213	(5.344)	0	0	500
2021/01/19	R035	06/05/2021	11.15	Put	Bond Future	2,423.1200	2.4231	2,289.7800	2.2898	(5.503)	0	0	0
2021/01/19	R035	06/05/2021	11.15	Call	Bond Future	4,331.8600	4.3319	4,508.1400	4.5081	4.069	0	0	600
2021/01/19	R035	06/05/2021	12.91	Call	Bond Future	12,060.2700	12.0603	12,343.3700	12.3434	2.347	0	0	0
2021/01/19	R035	06/05/2021	10.40	Call	Bond Future	1,956.6600	1.9567	2,061.3500	2.0613	5.350	0	0	600
2021/01/19	R035	06/05/2021	10.81	Put	Bond Future	3,349.0500	3.3490	3,183.9400	3.1839	(4.930)	0	0	0
2021/01/19	R035	06/05/2021	10.81	Call	Bond Future	3,131.1600	3.1312	3,275.6700	3.2757	4.615	0	0	1,650
2021/01/19	R035	06/05/2021	11.32	Call	Bond Future	5,004.4800	5.0045	5,195.2800	5.1953	3.813	0	0	0
2021/01/19	R035	06/05/2021	11.32	Put	Bond Future	2,061.1400	2.0611	1,942.3200	1.9423	(5.765)	0	0	793
2021/01/19	R035	06/05/2021	12.37	Put	Bond Future	627.9200	0.6279	579.0900	0.5791	(7.776)	0	0	0
2021/01/19	R035	06/05/2021	12.35	Call	Bond Future	9,472.6600	9.4727	9,732.4300	9.7324	2.742	0	0	0
2021/01/19	R035	06/05/2021	12.02	Call	Bond Future	8,000.8100	8.0008	8,241.5500	8.2415	3.009	0	0	0
2021/01/19	R035	06/05/2021	12.02	Put	Bond Future	989.1700	0.9892	920.2900	0.9203	(6.963)	0	0	793
2021/01/19	R035	06/05/2021	12.36	Call	Bond Future	9,518.1000	9.5181	9,778.3800	9.7784	2.735	0	0	0
2021/01/19	R035	05/08/2021	11.37	Call	Bond Future	5,283.8000	5.2838	5,458.4900	5.4585	3.306	0	0	0
2021/01/19	R035	05/08/2021	11.37	Put	Bond Future	3,445.9300	3.4459	3,310.3000	3.3103	(3.936)	0	0	100
2021/01/19	R035	05/08/2021	5.31	Call	Bond Future	0.1200	0.0001	0.1300	0.0001	8.333	0	0	0
2021/01/19	R035	05/08/2021	5.31	Put	Bond Future	49,351.8400	49.3518	49,041.5300	49.0415	(0.629)	0	0	0
2021/01/19	R035	05/08/2021			Bond Future	11.0666	88.7390	11.0163	89.0493	(0.454)	0.0000	0.0000	0
2021/01/19	R035	05/08/2021	10.77	Call	Bond Future	3,370.6100	3.3706	3,502.7800	3.5028	3.921	0	0	0
2021/01/19	R035	05/08/2021	10.77	Put	Bond Future	5,225.4000	5.2254	5,047.2500	5.0473	(3.409)	0	0	100
2021/01/19	R035	05/08/2021	10.02	Put	Bond Future	8,399.7500	8.3998	8,167.4000	8.1674	(2.766)	0	0	0
2021/01/19	R035	05/08/2021	10.02	Call	Bond Future	1,584.5800	1.5846	1,662.5500	1.6625	4.921	0	0	100
2021/01/19	R035	05/08/2021	5.29	Call	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0	0	0
2021/01/19	R035	05/08/2021	5.29	Put	Bond Future	49,585.1200	49.5851	49,274.8100	49.2748	(0.626)	0	0	0
2021/01/19	R035	05/08/2021	5.30	Call	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0	0	0
2021/01/19	R035	05/08/2021	5.30	Put	Bond Future	49,468.4100	49.4684	49,158.1000	49.1581	(0.627)	0	0	0
2021/01/19	R035	04/11/2021	10.62	Put	Bond Future	6,912.0600	6.9121	6,714.4500	6.7145	(2.859)	0	0	0
2021/01/19	R035	04/11/2021	10.62	Call	Bond Future	2,737.5000	2.7375	2,849.8600	2.8499	4.104	0	0	400
2021/01/19	R035	04/11/2021	11.08	Call	Bond Future	3,953.4600	3.9535	4,096.5500	4.0965	3.619	0	0	0
2021/01/19	R035	04/11/2021	11.08	Put	Bond Future	5,249.6700	5.2497	5,082.7900	5.0828	(3.179)	0	0	782
2021/01/19	R035	04/11/2021	10.23	Put	Bond Future	8,621.9000	8.6219	8,398.7100	8.3987	(2.589)	0	0	0
2021/01/19	R035	04/11/2021	10.12	Put	Bond Future	9,180.6600	9.1807	8,950.9900	8.9510	(2.502)	0	0	0
2021/01/19	R035	04/11/2021	10.12	Call	Bond Future	1,715.1900	1.7152	1,795.4900	1.7955	4.682	0	0	400
2021/01/19	R035	04/11/2021	11.75	Put	Bond Future	3,442.4700	3.4425	3,317.4800	3.3175	(3.631)	0	0	782
2021/01/19	R035	04/11/2021	12.53	Call	Bond Future	8,977.7200	8.9777	9,202.8600	9.2029	2.508	0	0	0
2021/01/19	R035	04/11/2021	12.53	Put	Bond Future	2,051.3500	2.0513	1,966.5200	1.9665	(4.135)	0	0	0
2021/01/19	R035	04/11/2021			Bond Future	11.2946	85.2297	11.2429	85.5396	(0.458)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/19	R035	04/11/2021	13.82	Call	Bond Future	13,966.2400		13.9662	14,239.7400	14.2397	1.958	0	0	0
2021/01/19	R035	04/11/2021	13.82	Put	Bond Future	681.0500		0.6811	644.5800	0.6446	(5.355)	0	0	400
2021/01/19	R035	04/11/2021	10.23	Call	Bond Future	1,895.4400		1.8954	1,982.2200	1.9822	4.578	0	0	782
2021/01/19	R035	04/11/2021	11.75	Call	Bond Future	6,098.9500		6.0989	6,283.9300	6.2839	3.033	0	0	0
2021/01/19	R035	04/11/2021	12.51	Call	Bond Future	8,904.6800		8.9047	9,128.8600	9.1289	2.518	0	0	0
2021/01/19	R035	04/11/2021	12.51	Put	Bond Future	2,083.5900		2.0836	1,997.8000	1.9978	(4.117)	0	0	0
2021/01/19	R035	04/11/2021	12.52	Call	Bond Future	8,941.1800		8.9412	9,165.8400	9.1658	2.513	0	0	0
2021/01/19	R035	04/11/2021	12.52	Put	Bond Future	2,067.4200		2.0674	1,982.1100	1.9821	(4.126)	0	0	0
2021/01/19	R186	04/02/2021	8.16	Call	Bond Future	7,598.3500		7.5984	7,924.3900	7.9244	4.291	0	0	0
2021/01/19	R186	04/02/2021	8.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R186	04/02/2021	8.15	Call	Bond Future	7,549.4000		7.5494	7,875.4400	7.8754	4.319	0	0	0
2021/01/19	R186	04/02/2021	7.30	Put	Bond Future	19.4900		0.0195	9.6800	0.0097	(50.334)	0	0	0
2021/01/19	R186	04/02/2021	8.00	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	15,177
2021/01/19	R186	04/02/2021			Bond Future	6.6714		119.7535	6.6102	120.0795	(0.917)	0.0000	0.0000	82,293
2021/01/19	R186	04/02/2021	8.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R186	04/02/2021	8.17	Call	Bond Future	7,647.2800		7.6473	7,973.3200	7.9733	4.263	0	0	0
2021/01/19	R186	04/02/2021	8.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/19	R186	04/02/2021	7.30	Call	Bond Future	3,305.8300		3.3058	3,622.0600	3.6221	9.566	0	0	0
2021/01/19	R186	04/02/2021	8.00	Call	Bond Future	6,811.7900		6.8118	7,137.8100	7.1378	4.786	0	0	0
2021/01/19	R186	06/05/2021	10.77	Call	Bond Future	18,043.8800		18.0439	18,369.4100	18.3694	1.804	0	0	0
2021/01/19	R186	06/05/2021	10.77	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/01/19	R186	06/05/2021	10.76	Call	Bond Future	18,002.8300		18.0028	18,328.3600	18.3284	1.808	0	0	0
2021/01/19	R186	06/05/2021	10.76	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/01/19	R186	06/05/2021			Bond Future	6.8212		120.9714	6.7571	121.2970	(0.939)	0.0000	0.0000	0
2021/01/19	R186	06/05/2021	7.30	Call	Bond Future	3,276.2300		3.2762	3,502.7100	3.5027	6.913	0	0	0
2021/01/19	R186	06/05/2021	7.30	Put	Bond Future	878.4300		0.8784	779.3700	0.7794	(11.277)	0	0	15,177
2021/01/19	R186	06/05/2021	10.78	Call	Bond Future	18,084.9100		18.0849	18,410.4400	18.4104	1.800	0	0	0
2021/01/19	R186	06/05/2021	10.78	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/01/19	R186	05/08/2021	8.62	Call	Bond Future	7,925.7100		7.9257	8,218.8700	8.2189	3.699	0	0	0
2021/01/19	R186	05/08/2021	8.62	Put	Bond Future	285.7700		0.2858	253.4000	0.2534	(11.327)	0	0	0
2021/01/19	R186	05/08/2021	8.61	Call	Bond Future	7,886.0800		7.8861	8,178.8100	8.1788	3.712	0	0	0
2021/01/19	R186	05/08/2021	8.61	Put	Bond Future	290.4800		0.2905	257.6800	0.2577	(11.292)	0	0	0
2021/01/19	R186	05/08/2021			Bond Future	6.9690		117.0175	6.9017	117.3431	(0.966)	0.0000	0.0000	0
2021/01/19	R186	05/08/2021	8.63	Call	Bond Future	7,965.3700		7.9654	8,258.9700	8.2590	3.686	0	0	0
2021/01/19	R186	05/08/2021	8.63	Put	Bond Future	281.1300		0.2811	249.2000	0.2492	(11.358)	0	0	0
2021/01/19	R186	04/11/2021	8.09	Call	Bond Future	5,326.7700		5.3268	5,570.3000	5.5703	4.572	0	0	0
2021/01/19	R186	04/11/2021	8.09	Put	Bond Future	996.1500		0.9961	915.7000	0.9157	(8.076)	0	0	0
2021/01/19	R186	04/11/2021	8.10	Call	Bond Future	5,360.7000		5.3607	5,604.8700	5.6049	4.555	0	0	0
2021/01/19	R186	04/11/2021	8.10	Put	Bond Future	986.3400		0.9863	906.5300	0.9065	(8.092)	0	0	0
2021/01/19	R186	04/11/2021			Bond Future	7.1240		118.2905	7.0536	118.6145	(0.988)	0.0000	0.0000	0
2021/01/19	R186	04/11/2021	8.11	Call	Bond Future	5,395.0300		5.3950	5,639.8300	5.6398	4.538	0	0	0
2021/01/19	R186	04/11/2021	8.11	Put	Bond Future	976.9400		0.9769	897.7600	0.8978	(8.105)	0	0	0
2021/01/19	R197	04/02/2021			Bond Future	318.3654		318.3654	318.5242	318.5242	0.050	0.0000	0.0000	2,401
2021/01/19	R197	06/05/2021			Bond Future	321.6822		321.6822	321.8327	321.8327	0.047	0.0000	0.0000	950
2021/01/19	R197	05/08/2021			Bond Future	317.2849		317.2849	317.4275	317.4275	0.045	0.0000	0.0000	0
2021/01/19	R197	04/11/2021			Bond Future	320.8096		320.8096	320.9401	320.9401	0.041	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
2021/01/19	R202	04/02/2021			Bond Future	220.0169	220.0169	219.9151	219.9151	(0.046)	0.0000	0.0000	7,722
2021/01/19	R202	06/05/2021			Bond Future	222.3093	222.3093	222.1995	222.1995	(0.049)	0.0000	0.0000	457
2021/01/19	R202	05/08/2021			Bond Future	220.5506	220.5506	220.4328	220.4328	(0.053)	0.0000	0.0000	0
2021/01/19	R202	04/11/2021			Bond Future	223.0003	223.0003	222.8719	222.8719	(0.058)	0.0000	0.0000	0
2021/01/19	R209	04/02/2021	10.12	Call	Bond Future	231.8800	0.2319	298.4600	0.2985	28.713	0	0	0
2021/01/19	R209	04/02/2021	10.12	Put	Bond Future	2,854.4100	2.8544	2,454.3200	2.4543	(14.017)	0	0	0
2021/01/19	R209	04/02/2021			Bond Future	10.5713	69.9681	10.4892	70.4347	(0.777)	0.0000	0.0000	26,196
2021/01/19	R209	04/02/2021	10.11	Call	Bond Future	221.9300	0.2219	286.1000	0.2861	28.915	0	0	0
2021/01/19	R209	04/02/2021	10.11	Put	Bond Future	2,904.2100	2.9042	2,501.7100	2.5017	(13.859)	0	0	0
2021/01/19	R209	04/02/2021	10.10	Call	Bond Future	212.3600	0.2124	274.1600	0.2742	29.102	0	0	0
2021/01/19	R209	04/02/2021	10.10	Put	Bond Future	2,954.4600	2.9545	2,549.5900	2.5496	(13.704)	0	0	0
2021/01/19	R209	06/05/2021	10.35	Call	Bond Future	1,878.8600	1.8789	2,056.4500	2.0565	9.452	0	0	1,000
2021/01/19	R209	06/05/2021	9.75	Put	Bond Future	6,788.7700	6.7888	6,417.8200	6.4178	(5.464)	0	0	0
2021/01/19	R209	06/05/2021	9.75	Call	Bond Future	839.0500	0.8391	937.3500	0.9373	11.716	0	0	8,200
2021/01/19	R209	06/05/2021	11.00	Call	Bond Future	3,607.2100	3.6072	3,876.5300	3.8765	7.466	0	0	0
2021/01/19	R209	06/05/2021	11.00	Put	Bond Future	2,339.3500	2.3394	2,139.4200	2.1394	(8.546)	0	0	3,500
2021/01/19	R209	06/05/2021	10.00	Put	Bond Future	5,619.7500	5.6198	5,279.6700	5.2797	(6.052)	0	0	0
2021/01/19	R209	06/05/2021	10.00	Call	Bond Future	1,201.2200	1.2012	1,330.3900	1.3304	10.753	0	0	0
2021/01/19	R209	06/05/2021	12.25	Call	Bond Future	8,123.9400	8.1239	8,519.9700	8.5200	4.875	0	0	0
2021/01/19	R209	06/05/2021	12.25	Put	Bond Future	629.9600	0.6300	556.7400	0.5567	(11.623)	0	0	9,150
2021/01/19	R209	06/05/2021	12.23	Call	Bond Future	8,047.5900	8.0476	8,442.1400	8.4421	4.903	0	0	0
2021/01/19	R209	06/05/2021	12.23	Put	Bond Future	646.2600	0.6463	571.5600	0.5716	(11.559)	0	0	0
2021/01/19	R209	06/05/2021	12.22	Call	Bond Future	8,009.4800	8.0095	8,403.2700	8.4033	4.917	0	0	0
2021/01/19	R209	06/05/2021	12.22	Put	Bond Future	654.5500	0.6545	579.0900	0.5791	(11.529)	0	0	0
2021/01/19	R209	06/05/2021			Bond Future	10.7665	67.5404	10.6817	68.0097	(0.788)	0.0000	0.0000	5,280
2021/01/19	R209	06/05/2021	10.35	Put	Bond Future	4,229.5400	4.2295	3,937.8800	3.9379	(6.896)	0	0	0
2021/01/19	R209	06/05/2021	10.60	Call	Bond Future	2,474.4900	2.4745	2,687.9800	2.6880	8.628	0	0	0
2021/01/19	R209	06/05/2021	10.60	Put	Bond Future	3,400.2300	3.4002	3,144.4700	3.1445	(7.522)	0	0	6,250
2021/01/19	R209	06/05/2021	11.60	Call	Bond Future	5,701.4700	5.7015	6,040.2300	6.0402	5.942	0	0	0
2021/01/19	R209	06/05/2021	11.60	Put	Bond Future	1,331.4500	1.3315	1,200.9600	1.2010	(9.801)	0	0	3,750
2021/01/19	R209	06/05/2021	10.25	Put	Bond Future	4,598.1600	4.5982	4,292.3000	4.2923	(6.652)	0	0	0
2021/01/19	R209	06/05/2021	10.25	Call	Bond Future	1,665.4900	1.6655	1,828.8800	1.8289	9.810	0	0	5,325
2021/01/19	R209	06/05/2021	11.25	Call	Bond Future	4,435.3100	4.4353	4,736.1900	4.7362	6.784	0	0	0
2021/01/19	R209	06/05/2021	11.25	Put	Bond Future	1,848.2300	1.8482	1,679.8600	1.6799	(9.110)	0	0	9,150
2021/01/19	R209	06/05/2021	12.24	Call	Bond Future	8,085.7600	8.0858	8,481.0500	8.4811	4.889	0	0	0
2021/01/19	R209	06/05/2021	12.24	Put	Bond Future	638.0700	0.6381	564.1100	0.5641	(11.591)	0	0	0
2021/01/19	R209	05/08/2021	11.81	Call	Bond Future	6,467.8100	6.4678	6,791.6900	6.7917	5.008	0	0	0
2021/01/19	R209	05/08/2021	11.81	Put	Bond Future	2,139.2600	2.1393	1,990.7500	1.9907	(6.942)	0	0	0
2021/01/19	R209	05/08/2021			Bond Future	10.9624	68.2820	10.8747	68.7544	(0.799)	0.0000	0.0000	0
2021/01/19	R209	05/08/2021	11.80	Call	Bond Future	6,433.2700	6.4333	6,756.3600	6.7564	5.022	0	0	0
2021/01/19	R209	05/08/2021	11.80	Put	Bond Future	2,153.3500	2.1534	2,004.0500	2.0041	(6.933)	0	0	0
2021/01/19	R209	05/08/2021	11.79	Call	Bond Future	6,398.7700	6.3988	6,721.0700	6.7211	5.037	0	0	0
2021/01/19	R209	05/08/2021	11.79	Put	Bond Future	2,167.5400	2.1675	2,017.4500	2.0175	(6.924)	0	0	0
2021/01/19	R209	04/11/2021	10.50	Call	Bond Future	2,581.6300	2.5816	2,765.9100	2.7659	7.138	0	0	0
2021/01/19	R209	04/11/2021	12.00	Call	Bond Future	6,724.9600	6.7250	7,044.8200	7.0448	4.756	0	0	0
2021/01/19	R209	04/11/2021	12.00	Put	Bond Future	2,552.1900	2.5522	2,397.4000	2.3974	(6.065)	0	0	4,000

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2021/01/19	R209	04/11/2021	12.19	Call	Bond Future	7,290.5100	7.2905	7,624.7400	7.6247	4.584	0	0	0
2021/01/19	R209	04/11/2021	12.19	Put	Bond Future	2,225.6100	2.2256	2,085.1900	2.0852	(6.309)	0	0	0
2021/01/19	R209	04/11/2021	12.17	Call	Bond Future	7,230.2100	7.2302	7,562.9600	7.5630	4.602	0	0	0
2021/01/19	R209	04/11/2021			Bond Future	11.1621	65.8847	11.0717	66.3594	(0.810)	0.0000	0.0000	1,700
2021/01/19	R209	04/11/2021	10.50	Put	Bond Future	6,175.9200	6.1759	5,885.5500	5.8855	(4.702)	0	0	4,000
2021/01/19	R209	04/11/2021	9.50	Put	Bond Future	10,593.4500	10.5935	10,212.0000	10.2120	(3.601)	0	0	0
2021/01/19	R209	04/11/2021	9.50	Call	Bond Future	1,016.7500	1.0167	1,109.9500	1.1100	9.166	0	0	3,000
2021/01/19	R209	04/11/2021	12.18	Call	Bond Future	7,260.3400	7.2603	7,593.8300	7.5938	4.593	0	0	0
2021/01/19	R209	04/11/2021	12.18	Put	Bond Future	2,241.9200	2.2419	2,100.7600	2.1008	(6.296)	0	0	0
2021/01/19	R209	04/11/2021	12.17	Put	Bond Future	2,258.3200	2.2583	2,116.4200	2.1164	(6.283)	0	0	0
2021/01/19	R210	04/02/2021			Bond Future	195.2297	195.2297	195.2341	195.2341	0.002	0.0000	0.0000	987
2021/01/19	R210	06/05/2021			Bond Future	194.5502	194.5502	194.5485	194.5485	(0.001)	0.0000	0.0000	441
2021/01/19	R210	05/08/2021			Bond Future	196.7326	196.7326	196.7252	196.7252	(0.004)	0.0000	0.0000	0
2021/01/19	R210	04/11/2021			Bond Future	196.1775	196.1775	196.1615	196.1615	(0.008)	0.0000	0.0000	0
2021/01/19	R212	04/02/2021			Bond Future	170.0929	170.0929	170.0847	170.0847	(0.005)	0.0000	0.0000	4,853
2021/01/19	R212	06/05/2021			Bond Future	171.8650	171.8650	171.8514	171.8514	(0.008)	0.0000	0.0000	0
2021/01/19	R212	05/08/2021			Bond Future	171.4603	171.4603	171.4412	171.4412	(0.011)	0.0000	0.0000	0
2021/01/19	R212	04/11/2021			Bond Future	173.3648	173.3648	173.3382	173.3382	(0.015)	0.0000	0.0000	0
2021/01/19	R213	04/02/2021	9.40	Call	Bond Future	1,126.0000	1.1260	1,433.6400	1.4336	27.321	0	0	0
2021/01/19	R213	04/02/2021	9.40	Put	Bond Future	849.6900	0.8497	593.5500	0.5935	(30.145)	0	0	0
2021/01/19	R213	04/02/2021	9.39	Call	Bond Future	1,094.5000	1.0945	1,396.8400	1.3968	27.624	0	0	0
2021/01/19	R213	04/02/2021	9.39	Put	Bond Future	875.7200	0.8757	614.2800	0.6143	(29.854)	0	0	0
2021/01/19	R213	04/02/2021			Bond Future	9.3521	88.0098	9.2548	88.5736	(1.039)	0.0000	0.0000	8,858
2021/01/19	R213	04/02/2021	9.41	Call	Bond Future	1,158.0800	1.1581	1,470.9800	1.4710	27.019	0	0	0
2021/01/19	R213	04/02/2021	9.41	Put	Bond Future	824.3000	0.8243	573.4200	0.5734	(30.436)	0	0	0
2021/01/19	R213	06/05/2021	11.91	Call	Bond Future	12,091.2800	12.0913	12,639.0700	12.6391	4.530	0	0	0
2021/01/19	R213	06/05/2021	11.91	Put	Bond Future	94.8300	0.0948	75.7600	0.0758	(20.110)	0	0	0
2021/01/19	R213	06/05/2021			Bond Future	9.5446	85.3769	9.4439	85.9438	(1.055)	0.0000	0.0000	0
2021/01/19	R213	06/05/2021	11.90	Call	Bond Future	12,047.3200	12.0473	12,594.7800	12.5948	4.544	0	0	0
2021/01/19	R213	06/05/2021	11.90	Put	Bond Future	96.6500	0.0966	77.2500	0.0772	(20.072)	0	0	0
2021/01/19	R213	06/05/2021	11.89	Call	Bond Future	12,003.3400	12.0033	12,550.4900	12.5505	4.558	0	0	0
2021/01/19	R213	06/05/2021	11.89	Put	Bond Future	98.4900	0.0985	78.7800	0.0788	(20.012)	0	0	0
2021/01/19	R213	05/08/2021	10.14	Put	Bond Future	2,520.5700	2.5206	2,300.1900	2.3002	(8.743)	0	0	200
2021/01/19	R213	05/08/2021	9.34	Put	Bond Future	4,641.4100	4.6414	4,307.8200	4.3078	(7.187)	0	0	0
2021/01/19	R213	05/08/2021	9.34	Call	Bond Future	2,423.5300	2.4235	2,660.4600	2.6605	9.776	0	0	200
2021/01/19	R213	05/08/2021	10.85	Call	Bond Future	7,187.1000	7.1871	7,616.3800	7.6164	5.973	0	0	0
2021/01/19	R213	05/08/2021	10.85	Put	Bond Future	1,430.2000	1.4302	1,288.9600	1.2890	(9.876)	0	0	0
2021/01/19	R213	05/08/2021	10.84	Call	Bond Future	7,151.4600	7.1515	7,579.7200	7.5797	5.988	0	0	0
2021/01/19	R213	05/08/2021	10.84	Put	Bond Future	1,444.1000	1.4441	1,301.8400	1.3018	(9.851)	0	0	0
2021/01/19	R213	05/08/2021			Bond Future	9.7409	86.3139	9.6365	86.8844	(1.072)	0.0000	0.0000	0
2021/01/19	R213	05/08/2021	10.78	Call	Bond Future	6,939.0400	6.9390	7,361.0400	7.3610	6.082	0	0	0
2021/01/19	R213	05/08/2021	10.78	Put	Bond Future	1,529.8000	1.5298	1,381.2800	1.3813	(9.708)	0	0	200
2021/01/19	R213	05/08/2021	10.14	Call	Bond Future	4,654.3700	4.6544	5,004.5100	5.0045	7.523	0	0	0
2021/01/19	R213	05/08/2021	10.86	Call	Bond Future	7,222.7900	7.2228	7,653.1000	7.6531	5.958	0	0	0
2021/01/19	R213	05/08/2021	10.86	Put	Bond Future	1,416.3900	1.4164	1,276.1800	1.2762	(9.899)	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
2021/01/19	R213	04/11/2021	11.10	Put	Bond Future	1,647.5900	1.6476	1,500.9500	1.5009	(8.900)	0	0	0
2021/01/19	R213	04/11/2021	11.11	Call	Bond Future	7,495.1900	7.4952	7,922.5100	7.9225	5.701	0	0	0
2021/01/19	R213	04/11/2021	11.09	Put	Bond Future	1,661.8200	1.6618	1,514.2300	1.5142	(8.881)	0	0	0
2021/01/19	R213	04/11/2021			Bond Future	9.9446	83.7234	9.8364	84.2964	(1.087)	0.0000	0.0000	0
2021/01/19	R213	04/11/2021	11.10	Call	Bond Future	7,461.3700	7.4614	7,887.7500	7.8877	5.715	0	0	0
2021/01/19	R213	04/11/2021	11.11	Put	Bond Future	1,633.4600	1.6335	1,487.7600	1.4878	(8.920)	0	0	0
2021/01/19	R213	04/11/2021	11.09	Call	Bond Future	7,427.6200	7.4276	7,853.0500	7.8530	5.728	0	0	0
2021/01/19	R214	04/02/2021	10.33	Call	Bond Future	112.6800	0.1127	146.2700	0.1463	29.810	0	0	0
2021/01/19	R214	04/02/2021	10.33	Put	Bond Future	3,900.2800	3.9003	3,464.0700	3.4641	(11.184)	0	0	0
2021/01/19	R214	04/02/2021			Bond Future	10.9670	66.9569	10.8848	67.4267	(0.750)	0.0000	0.0000	15,644
2021/01/19	R214	04/02/2021	10.32	Call	Bond Future	107.1200	0.1071	139.2300	0.1392	29.976	0	0	0
2021/01/19	R214	04/02/2021	10.32	Put	Bond Future	3,956.9900	3.9570	3,519.3000	3.5193	(11.061)	0	0	0
2021/01/19	R214	04/02/2021	10.31	Call	Bond Future	101.8000	0.1018	132.4800	0.1325	30.138	0	0	0
2021/01/19	R214	04/02/2021	10.31	Put	Bond Future	4,014.0200	4.0140	3,574.9000	3.5749	(10.940)	0	0	0
2021/01/19	R214	06/05/2021	12.26	Call	Bond Future	6,742.7800	6.7428	7,105.4100	7.1054	5.378	0	0	0
2021/01/19	R214	06/05/2021	12.26	Put	Bond Future	1,099.2100	1.0992	989.2100	0.9892	(10.007)	0	0	0
2021/01/19	R214	06/05/2021	12.25	Call	Bond Future	6,707.5700	6.7076	7,069.2800	7.0693	5.393	0	0	0
2021/01/19	R214	06/05/2021	12.25	Put	Bond Future	1,111.5100	1.1115	1,000.5900	1.0006	(9.979)	0	0	0
2021/01/19	R214	06/05/2021			Bond Future	11.1588	64.3619	11.0737	64.8345	(0.762)	0.0000	0.0000	0
2021/01/19	R214	06/05/2021	12.27	Call	Bond Future	6,778.0500	6.7780	7,141.5800	7.1416	5.363	0	0	0
2021/01/19	R214	06/05/2021	12.27	Put	Bond Future	1,087.0400	1.0870	977.9400	0.9779	(10.036)	0	0	0
2021/01/19	R214	05/08/2021	12.03	Put	Bond Future	2,577.4800	2.5775	2,411.3000	2.4113	(6.447)	0	0	0
2021/01/19	R214	05/08/2021	12.01	Call	Bond Future	5,978.8700	5.9789	6,286.9000	6.2869	5.152	0	0	0
2021/01/19	R214	05/08/2021			Bond Future	11.3542	65.0683	11.2662	65.5441	(0.775)	0.0000	0.0000	0
2021/01/19	R214	05/08/2021	12.02	Call	Bond Future	6,012.1500	6.0122	6,321.0000	6.3210	5.137	0	0	0
2021/01/19	R214	05/08/2021	12.02	Put	Bond Future	2,593.3500	2.5933	2,426.3600	2.4264	(6.439)	0	0	0
2021/01/19	R214	05/08/2021	12.03	Call	Bond Future	6,045.3000	6.0453	6,354.9600	6.3550	5.122	0	0	0
2021/01/19	R214	05/08/2021	12.01	Put	Bond Future	2,609.1500	2.6092	2,441.3400	2.4413	(6.432)	0	0	0
2021/01/19	R214	04/11/2021	12.47	Call	Bond Future	7,042.8900	7.0429	7,369.7900	7.3698	4.642	0	0	0
2021/01/19	R214	04/11/2021	12.46	Call	Bond Future	7,010.3900	7.0104	7,336.6100	7.3366	4.653	0	0	0
2021/01/19	R214	04/11/2021	12.46	Put	Bond Future	2,549.1400	2.5491	2,397.0400	2.3970	(5.967)	0	0	0
2021/01/19	R214	04/11/2021			Bond Future	11.5531	62.4989	11.4622	62.9772	(0.787)	0.0000	0.0000	0
2021/01/19	R214	04/11/2021	12.47	Put	Bond Future	2,535.4100	2.5354	2,383.9900	2.3840	(5.972)	0	0	0
2021/01/19	R214	04/11/2021	12.48	Call	Bond Future	7,075.4000	7.0754	7,402.9800	7.4030	4.630	0	0	0
2021/01/19	R214	04/11/2021	12.48	Put	Bond Future	2,521.7600	2.5218	2,371.0200	2.3710	(5.978)	0	0	0
2021/01/19	R248	04/02/2021	10.47	Call	Bond Future	131.1600	0.1312	177.4100	0.1774	35.262	0	0	0
2021/01/19	R248	04/02/2021	10.47	Put	Bond Future	4,301.1400	4.3011	3,760.2000	3.7602	(12.577)	0	0	0
2021/01/19	R248	04/02/2021	10.46	Call	Bond Future	123.8300	0.1238	167.8400	0.1678	35.541	0	0	0
2021/01/19	R248	04/02/2021	10.46	Put	Bond Future	4,371.3300	4.3713	3,828.1500	3.8281	(12.426)	0	0	0
2021/01/19	R248	04/02/2021	10.75	Call	Bond Future	509.3600	0.5094	650.6800	0.6507	27.745	0	0	0
2021/01/19	R248	04/02/2021			Bond Future	11.0328	84.3463	10.9505	84.9335	(0.746)	0.0000	0.0000	125,025
2021/01/19	R248	04/02/2021	10.48	Call	Bond Future	138.7900	0.1388	187.3600	0.1874	34.995	0	0	0
2021/01/19	R248	04/02/2021	10.48	Put	Bond Future	4,231.3800	4.2314	3,692.7600	3.6928	(12.729)	0	0	0
2021/01/19	R248	04/02/2021	10.80	Put	Bond Future	2,296.4400	2.2964	1,873.1100	1.8731	(18.434)	0	0	0
2021/01/19	R248	04/02/2021	10.80	Call	Bond Future	616.4400	0.6164	780.3000	0.7803	26.582	0	0	2,140
2021/01/19	R248	04/02/2021	9.80	Put	Bond Future	9,651.2500	9.6513	9,064.4100	9.0644	(6.080)	0	0	0

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2021/01/19	R248	04/02/2021	9.80	Call	Bond Future	0.7700	0.0008	1.1200	0.0011	45.455	0	0	2,140
2021/01/19	R248	04/02/2021	11.50	Put	Bond Future	315.5300	0.3155	207.2100	0.2072	(34.330)	0	0	0
2021/01/19	R248	04/02/2021	11.50	Call	Bond Future	3,509.3900	3.5094	3,988.2600	3.9883	13.645	0	0	0
2021/01/19	R248	04/02/2021	10.75	Put	Bond Future	2,558.3100	2.5583	2,112.4400	2.1124	(17.428)	0	0	0
2021/01/19	R248	06/05/2021	12.36	Call	Bond Future	8,285.3000	8.2853	8,750.6500	8.7507	5.617	0	0	0
2021/01/19	R248	06/05/2021	12.36	Put	Bond Future	1,137.9900	1.1380	1,012.6400	1.0126	(11.015)	0	0	0
2021/01/19	R248	06/05/2021			Bond Future	11.2280	80.7942	11.1426	81.3849	(0.761)	0.0000	0.0000	0
2021/01/19	R248	06/05/2021	12.35	Call	Bond Future	8,241.0100	8.2410	8,705.2200	8.7052	5.633	0	0	0
2021/01/19	R248	06/05/2021	12.35	Put	Bond Future	1,151.7000	1.1517	1,025.2100	1.0252	(10.983)	0	0	0
2021/01/19	R248	06/05/2021	12.34	Call	Bond Future	8,196.7800	8.1968	8,659.8300	8.6598	5.649	0	0	0
2021/01/19	R248	06/05/2021	12.34	Put	Bond Future	1,165.5600	1.1656	1,037.9100	1.0379	(10.952)	0	0	0
2021/01/19	R248	05/08/2021	12.51	Put	Bond Future	2,130.4700	2.1305	1,969.1600	1.9692	(7.572)	0	0	0
2021/01/19	R248	05/08/2021	12.52	Call	Bond Future	8,821.5400	8.8215	9,255.9100	9.2559	4.924	0	0	0
2021/01/19	R248	05/08/2021	12.50	Put	Bond Future	2,148.3400	2.1483	1,986.0400	1.9860	(7.555)	0	0	0
2021/01/19	R248	05/08/2021			Bond Future	11.4277	81.6810	11.3390	82.2757	(0.776)	0.0000	0.0000	0
2021/01/19	R248	05/08/2021	12.51	Call	Bond Future	8,782.6300	8.7826	9,216.0200	9.2160	4.935	0	0	0
2021/01/19	R248	05/08/2021	12.52	Put	Bond Future	2,112.7400	2.1127	1,952.4100	1.9524	(7.589)	0	0	0
2021/01/19	R248	05/08/2021	12.50	Call	Bond Future	8,743.7700	8.7438	9,176.1700	9.1762	4.945	0	0	0
2021/01/19	R248	04/11/2021	12.85	Call	Bond Future	9,401.5700	9.4016	9,843.9400	9.8439	4.705	0	0	0
2021/01/19	R248	04/11/2021	12.85	Put	Bond Future	2,201.9200	2.2019	2,046.5400	2.0465	(7.057)	0	0	0
2021/01/19	R248	04/11/2021			Bond Future	11.6311	78.1579	11.5391	78.7556	(0.791)	0.0000	0.0000	0
2021/01/19	R248	04/11/2021	12.83	Call	Bond Future	9,327.3600	9.3274	9,767.9700	9.7680	4.724	0	0	0
2021/01/19	R248	04/11/2021	12.83	Put	Bond Future	2,235.8500	2.2359	2,078.7100	2.0787	(7.028)	0	0	0
2021/01/19	R248	04/11/2021	12.84	Call	Bond Future	9,364.4500	9.3645	9,805.9400	9.8059	4.715	0	0	0
2021/01/19	R248	04/11/2021	12.84	Put	Bond Future	2,218.8300	2.2188	2,062.5700	2.0626	(7.042)	0	0	0

**Total**

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