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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2021 TO 20/01/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	2025	04/02/2021		Bond Future	148.2625	148.2625	148.2818	148.2818	0.013	0.0000	0.0000	6,737
2021/01/20	2025	06/05/2021		Bond Future	149.8026	149.8026	149.8195	149.8195	0.011	0.0000	0.0000	1,014

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/20	2025	05/08/2021			Bond Future	149.9474	149.9474	149.9630	149.9630	0.010	0.0000	0.0000	0
2021/01/20	2025	04/11/2021			Bond Future	151.6064	151.6064	151.6216	151.6216	0.010	0.0000	0.0000	0
2021/01/20	2029	04/02/2021			Bond Future	104.6334	104.6334	104.6593	104.6593	0.025	0.0000	0.0000	1,613
2021/01/20	2029	06/05/2021			Bond Future	104.5811	104.5811	104.6054	104.6054	0.023	0.0000	0.0000	993
2021/01/20	2029	05/08/2021			Bond Future	105.7511	105.7511	105.7746	105.7746	0.022	0.0000	0.0000	0
2021/01/20	2029	04/11/2021			Bond Future	105.7706	105.7706	105.7941	105.7941	0.022	0.0000	0.0000	0
2021/01/20	2030	04/02/2021	9.16	Call	Bond Future	2,422.2300	2.4222	2,421.9000	2.4219	(0.014)	0	0	0
2021/01/20	2030	04/02/2021	9.16	Put	Bond Future	219.8900	0.2199	182.4800	0.1825	(17.013)	0	0	0
2021/01/20	2030	04/02/2021	9.15	Call	Bond Future	2,374.3400	2.3743	2,373.0500	2.3731	(0.054)	0	0	0
2021/01/20	2030	04/02/2021	9.15	Put	Bond Future	229.5600	0.2296	191.1900	0.1912	(16.715)	0	0	0
2021/01/20	2030	04/02/2021	8.20	Put	Bond Future	3,592.3600	3.5924	3,544.2100	3.5442	(1.340)	0	0	0
2021/01/20	2030	04/02/2021	9.20	Put	Bond Future	184.5800	0.1846	150.9200	0.1509	(18.236)	0	0	0
2021/01/20	2030	04/02/2021	9.20	Call	Bond Future	2,616.7000	2.6167	2,620.1200	2.6201	0.131	0	0	1,600
2021/01/20	2030	04/02/2021	9.12	Put	Bond Future	260.7400	0.2607	219.4800	0.2195	(15.824)	0	0	0
2021/01/20	2030	04/02/2021	9.12	Call	Bond Future	2,232.5600	2.2326	2,228.3800	2.2284	(0.187)	0	0	1,000
2021/01/20	2030	04/02/2021	8.36	Put	Bond Future	2,694.1700	2.6942	2,636.5600	2.6366	(2.138)	0	0	0
2021/01/20	2030	04/02/2021	8.36	Call	Bond Future	142.2100	0.1422	121.6800	0.1217	(14.436)	0	0	800
2021/01/20	2030	04/02/2021			Bond Future	8.7830	95.4016	8.7767	95.4387	(0.071)	0.0000	0.0000	53,780
2021/01/20	2030	04/02/2021	9.17	Call	Bond Future	2,470.4100	2.4704	2,471.0300	2.4710	0.025	0	0	0
2021/01/20	2030	04/02/2021	9.17	Put	Bond Future	210.5600	0.2106	174.1000	0.1741	(17.316)	0	0	0
2021/01/20	2030	04/02/2021	9.30	Call	Bond Future	3,120.3900	3.1204	3,132.3500	3.1324	0.383	0	0	0
2021/01/20	2030	04/02/2021	9.30	Put	Bond Future	117.0300	0.1170	91.9100	0.0919	(21.465)	0	0	4,000
2021/01/20	2030	04/02/2021	9.35	Call	Bond Future	3,379.6100	3.3796	3,395.3100	3.3953	0.465	0	0	0
2021/01/20	2030	04/02/2021	9.35	Put	Bond Future	92.3400	0.0923	70.9600	0.0710	(23.154)	0	0	2,000
2021/01/20	2030	04/02/2021	8.20	Call	Bond Future	52.1700	0.0522	41.1000	0.0411	(21.219)	0	0	1,600
2021/01/20	2030	04/02/2021	8.37	Put	Bond Future	2,641.1500	2.6412	2,582.9000	2.5829	(2.205)	0	0	0
2021/01/20	2030	04/02/2021	8.37	Call	Bond Future	150.5300	0.1505	129.3600	0.1294	(14.064)	0	0	1,000
2021/01/20	2030	04/02/2021	8.86	Put	Bond Future	707.2600	0.7073	643.2100	0.6432	(9.056)	0	0	0
2021/01/20	2030	04/02/2021	8.86	Call	Bond Future	1,162.5100	1.1625	1,135.5400	1.1355	(2.320)	0	0	800
2021/01/20	2030	04/02/2021	10.20	Call	Bond Future	7,944.5900	7.9446	7,981.4600	7.9815	0.464	0	0	0
2021/01/20	2030	04/02/2021	10.20	Put	Bond Future	0.3700	0.0004	0.1600	0.0002	(56.757)	0	0	1,800
2021/01/20	2030	06/05/2021	9.25	Call	Bond Future	3,389.8600	3.3899	3,352.4300	3.3524	(1.104)	0	0	0
2021/01/20	2030	06/05/2021	9.25	Put	Bond Future	1,835.2000	1.8352	1,762.0200	1.7620	(3.988)	0	0	2,500
2021/01/20	2030	06/05/2021	9.35	Call	Bond Future	3,747.7700	3.7478	3,712.3000	3.7123	(0.946)	0	0	0
2021/01/20	2030	06/05/2021	10.95	Call	Bond Future	10,644.4600	10.6445	10,662.3800	10.6624	0.168	0	0	0
2021/01/20	2030	06/05/2021	10.95	Put	Bond Future	147.8700	0.1479	130.0400	0.1300	(12.058)	0	0	300
2021/01/20	2030	06/05/2021	9.27	Put	Bond Future	1,793.2400	1.7932	1,720.3800	1.7204	(4.063)	0	0	0
2021/01/20	2030	06/05/2021	9.27	Call	Bond Future	3,460.1300	3.4601	3,423.0200	3.4230	(1.073)	0	0	300
2021/01/20	2030	06/05/2021	7.97	Call	Bond Future	535.9200	0.5359	502.1100	0.5021	(6.309)	0	0	700
2021/01/20	2030	06/05/2021	10.04	Call	Bond Future	6,559.6100	6.5596	6,546.7800	6.5468	(0.196)	0	0	0
2021/01/20	2030	06/05/2021	10.04	Put	Bond Future	702.4900	0.7025	653.9100	0.6539	(6.915)	0	0	0
2021/01/20	2030	06/05/2021	9.15	Put	Bond Future	2,065.1000	2.0651	1,989.4700	1.9895	(3.662)	0	0	0
2021/01/20	2030	06/05/2021	9.15	Call	Bond Future	3,055.9600	3.0560	3,016.0800	3.0161	(1.305)	0	0	0
2021/01/20	2030	06/05/2021	9.92	Call	Bond Future	6,043.4300	6.0434	6,026.1900	6.0262	(0.285)	0	0	0
2021/01/20	2030	06/05/2021	11.69	Call	Bond Future	14,067.9400	14.0679	14,098.2500	14.0983	0.215	0	0	0
2021/01/20	2030	06/05/2021	11.69	Put	Bond Future	31.3800	0.0314	25.9400	0.0259	(17.336)	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
2021/01/20	2030	06/05/2021	11.70	Call	Bond Future	14,113.7100	14.1137	14,144.1200	14.1441	0.215	0	0	0
2021/01/20	2030	06/05/2021	11.70	Put	Bond Future	30.6700	0.0307	25.3300	0.0253	(17.411)	0	0	0
2021/01/20	2030	06/05/2021			Bond Future	8.9761	96.3689	8.9699	96.4046	(0.069)	0.0000	0.0000	56,331
2021/01/20	2030	06/05/2021	9.35	Put	Bond Future	1,633.7200	1.6337	1,562.5000	1.5625	(4.359)	0	0	2,500
2021/01/20	2030	06/05/2021	8.77	Put	Bond Future	3,148.1800	3.1482	3,065.5700	3.0656	(2.624)	0	0	0
2021/01/20	2030	06/05/2021	8.77	Call	Bond Future	1,955.8200	1.9558	1,908.9600	1.9090	(2.396)	0	0	300
2021/01/20	2030	06/05/2021	9.22	Call	Bond Future	3,287.8600	3.2879	3,249.6500	3.2496	(1.162)	0	0	0
2021/01/20	2030	06/05/2021	9.22	Put	Bond Future	1,901.8800	1.9019	1,827.9200	1.8279	(3.889)	0	0	700
2021/01/20	2030	06/05/2021	7.97	Put	Bond Future	6,543.7300	6.5437	6,474.1700	6.4742	(1.063)	0	0	0
2021/01/20	2030	06/05/2021	9.92	Put	Bond Future	822.9100	0.8229	769.9200	0.7699	(6.439)	0	0	700
2021/01/20	2030	06/05/2021	11.71	Call	Bond Future	14,159.4600	14.1595	14,189.9700	14.1900	0.215	0	0	0
2021/01/20	2030	06/05/2021	11.71	Put	Bond Future	29.9800	0.0300	24.7400	0.0247	(17.478)	0	0	0
2021/01/20	2030	06/05/2021	10.74	Call	Bond Future	9,673.8500	9.6738	9,686.0800	9.6861	0.126	0	0	0
2021/01/20	2030	06/05/2021	10.74	Put	Bond Future	219.1100	0.2191	195.5900	0.1956	(10.734)	0	0	0
2021/01/20	2030	05/08/2021	10.30	Put	Bond Future	1,272.2500	1.2722	1,209.5300	1.2095	(4.930)	0	0	200
2021/01/20	2030	05/08/2021	8.78	Put	Bond Future	4,506.9200	4.5069	4,419.4900	4.4195	(1.940)	0	0	0
2021/01/20	2030	05/08/2021	8.78	Call	Bond Future	2,283.8400	2.2838	2,231.5700	2.2316	(2.289)	0	0	200
2021/01/20	2030	05/08/2021	7.70	Put	Bond Future	9,285.0900	9.2851	9,214.6500	9.2147	(0.759)	0	0	0
2021/01/20	2030	05/08/2021	12.10	Call	Bond Future	14,674.3300	14.6743	14,694.6400	14.6946	0.138	0	0	0
2021/01/20	2030	05/08/2021	12.10	Put	Bond Future	131.4900	0.1315	116.6400	0.1166	(11.294)	0	0	600
2021/01/20	2030	05/08/2021	9.45	Call	Bond Future	4,134.2000	4.1342	4,085.3700	4.0854	(1.181)	0	0	600
2021/01/20	2030	05/08/2021	10.41	Call	Bond Future	7,666.7600	7.6668	7,642.6600	7.6427	(0.314)	0	0	0
2021/01/20	2030	05/08/2021	10.41	Put	Bond Future	1,132.3100	1.1323	1,073.0500	1.0731	(5.234)	0	0	0
2021/01/20	2030	05/08/2021	10.42	Call	Bond Future	7,705.1200	7.7051	7,681.3400	7.6813	(0.309)	0	0	0
2021/01/20	2030	05/08/2021	10.42	Put	Bond Future	1,120.2200	1.1202	1,061.2800	1.0613	(5.261)	0	0	0
2021/01/20	2030	05/08/2021			Bond Future	9.1750	93.4180	9.1686	93.4532	(0.069)	0.0000	0.0000	0
2021/01/20	2030	05/08/2021	10.30	Call	Bond Future	7,249.2600	7.2493	7,221.7000	7.2217	(0.380)	0	0	0
2021/01/20	2030	05/08/2021	7.70	Call	Bond Future	626.5400	0.6265	591.2600	0.5913	(5.631)	0	0	200
2021/01/20	2030	05/08/2021	8.95	Put	Bond Future	3,956.7100	3.9567	3,869.5000	3.8695	(2.204)	0	0	0
2021/01/20	2030	05/08/2021	8.95	Call	Bond Future	2,698.7500	2.6988	2,646.7000	2.6467	(1.929)	0	0	600
2021/01/20	2030	05/08/2021	9.45	Put	Bond Future	2,625.3300	2.6253	2,541.3400	2.5413	(3.199)	0	0	0
2021/01/20	2030	05/08/2021	10.43	Call	Bond Future	7,743.5500	7.7436	7,720.0900	7.7201	(0.303)	0	0	0
2021/01/20	2030	05/08/2021	10.43	Put	Bond Future	1,108.2400	1.1082	1,049.6200	1.0496	(5.289)	0	0	0
2021/01/20	2030	04/11/2021	8.27	Put	Bond Future	7,388.1600	7.3882	7,347.5700	7.3476	(0.549)	0	0	0
2021/01/20	2030	04/11/2021	8.27	Call	Bond Future	1,231.3500	1.2314	1,225.9100	1.2259	(0.442)	0	0	300
2021/01/20	2030	04/11/2021	8.77	Put	Bond Future	5,382.8000	5.3828	5,393.1600	5.3932	0.192	0	0	0
2021/01/20	2030	04/11/2021	11.44	Put	Bond Future	598.8700	0.5989	581.3500	0.5813	(2.926)	0	0	300
2021/01/20	2030	04/11/2021	10.59	Put	Bond Future	1,414.0900	1.4141	1,385.2000	1.3852	(2.043)	0	0	0
2021/01/20	2030	04/11/2021	10.60	Call	Bond Future	7,701.4400	7.7014	7,707.8400	7.7078	0.083	0	0	0
2021/01/20	2030	04/11/2021	10.60	Put	Bond Future	1,400.9500	1.4009	1,372.2000	1.3722	(2.052)	0	0	0
2021/01/20	2030	04/11/2021			Bond Future	9.3711	94.4303	9.3645	94.4655	(0.070)	0.0000	0.0000	0
2021/01/20	2030	04/11/2021	8.77	Call	Bond Future	2,084.8300	2.0848	2,130.3400	2.1303	2.183	0	0	300
2021/01/20	2030	04/11/2021	11.44	Call	Bond Future	10,888.4400	10.8884	10,906.0700	10.9061	0.162	0	0	0
2021/01/20	2030	04/11/2021	10.59	Call	Bond Future	7,665.5900	7.6656	7,671.8500	7.6718	0.082	0	0	0
2021/01/20	2030	04/11/2021	10.61	Call	Bond Future	7,737.3600	7.7374	7,743.9000	7.7439	0.085	0	0	0
2021/01/20	2030	04/11/2021	10.61	Put	Bond Future	1,387.9100	1.3879	1,359.3000	1.3593	(2.061)	0	0	0
2021/01/20	2032	04/02/2021	9.63	Call	Bond Future	702.3600	0.7024	681.3500	0.6814	(2.991)	0	0	0

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2021/01/20	2032	04/02/2021	9.63	Put	Bond Future	1,468.6900	1.4687	1,372.4000	1.3724	(6.556)	0	0	0
2021/01/20	2032	04/02/2021	9.29	Put	Bond Future	3,104.3900	3.1044	3,011.7700	3.0118	(2.984)	0	0	0
2021/01/20	2032	04/02/2021	9.29	Call	Bond Future	157.3400	0.1573	140.0000	0.1400	(11.021)	0	0	800
2021/01/20	2032	04/02/2021	10.82	Call	Bond Future	6,352.4100	6.3524	6,423.0000	6.4230	1.111	0	0	0
2021/01/20	2032	04/02/2021	10.82	Put	Bond Future	12.5700	0.0126	7.8800	0.0079	(37.311)	0	0	800
2021/01/20	2032	04/02/2021			Bond Future	9.7521	92.9030	9.7401	92.9783	(0.124)	0.0000	0.0000	43,992
2021/01/20	2032	04/02/2021	9.62	Call	Bond Future	677.8900	0.6779	656.5500	0.6566	(3.148)	0	0	0
2021/01/20	2032	04/02/2021	9.62	Put	Bond Future	1,507.3600	1.5074	1,410.7400	1.4107	(6.410)	0	0	0
2021/01/20	2032	04/02/2021	9.61	Call	Bond Future	654.0700	0.6541	632.4200	0.6324	(3.310)	0	0	0
2021/01/20	2032	04/02/2021	9.61	Put	Bond Future	1,546.7400	1.5467	1,449.8100	1.4498	(6.267)	0	0	0
2021/01/20	2032	04/02/2021	8.79	Put	Bond Future	6,289.5700	6.2896	6,212.6400	6.2126	(1.223)	0	0	0
2021/01/20	2032	04/02/2021	8.79	Call	Bond Future	5.1300	0.0051	3.4800	0.0035	(32.164)	0	0	800
2021/01/20	2032	06/05/2021	12.57	Call	Bond Future	14,128.4500	14.1285	14,191.9300	14.1919	0.449	0	0	0
2021/01/20	2032	06/05/2021	12.12	Call	Bond Future	12,032.7800	12.0328	12,086.9300	12.0869	0.450	0	0	0
2021/01/20	2032	06/05/2021	12.12	Put	Bond Future	171.4300	0.1714	151.1800	0.1512	(11.812)	0	0	0
2021/01/20	2032	06/05/2021			Bond Future	9.9592	89.7013	9.9469	89.7757	(0.123)	0.0000	0.0000	70,924
2021/01/20	2032	06/05/2021	12.57	Put	Bond Future	75.8000	0.0758	64.8800	0.0649	(14.406)	0	0	736
2021/01/20	2032	06/05/2021	10.33	Put	Bond Future	1,950.4000	1.9504	1,861.9100	1.8619	(4.537)	0	0	0
2021/01/20	2032	06/05/2021	10.33	Call	Bond Future	4,155.9400	4.1559	4,141.8500	4.1419	(0.339)	0	0	736
2021/01/20	2032	06/05/2021	12.11	Call	Bond Future	11,986.0700	11.9861	12,039.9700	12.0400	0.450	0	0	0
2021/01/20	2032	06/05/2021	12.11	Put	Bond Future	174.4200	0.1744	153.9200	0.1539	(11.753)	0	0	0
2021/01/20	2032	06/05/2021	12.10	Call	Bond Future	11,939.3500	11.9393	11,992.9900	11.9930	0.449	0	0	0
2021/01/20	2032	06/05/2021	12.10	Put	Bond Future	177.4600	0.1775	156.7000	0.1567	(11.698)	0	0	0
2021/01/20	2032	05/08/2021	11.37	Call	Bond Future	8,183.3600	8.1834	8,179.8300	8.1798	(0.043)	0	0	0
2021/01/20	2032	05/08/2021	11.37	Put	Bond Future	1,498.0300	1.4980	1,420.2300	1.4202	(5.193)	0	0	0
2021/01/20	2032	05/08/2021			Bond Future	10.1679	90.6835	10.1552	90.7577	(0.124)	0.0000	0.0000	0
2021/01/20	2032	05/08/2021	11.35	Call	Bond Future	8,106.5900	8.1066	8,102.3100	8.1023	(0.053)	0	0	0
2021/01/20	2032	05/08/2021	11.35	Put	Bond Future	1,526.6900	1.5267	1,448.1400	1.4481	(5.145)	0	0	0
2021/01/20	2032	05/08/2021	11.36	Call	Bond Future	8,144.9500	8.1450	8,141.0400	8.1410	(0.048)	0	0	0
2021/01/20	2032	05/08/2021	11.36	Put	Bond Future	1,512.3100	1.5123	1,434.1300	1.4341	(5.170)	0	0	0
2021/01/20	2032	04/11/2021	9.83	Call	Bond Future	2,615.5500	2.6156	2,614.6300	2.6146	(0.035)	0	0	700
2021/01/20	2032	04/11/2021	11.71	Put	Bond Future	1,604.7900	1.6048	1,560.4300	1.5604	(2.764)	0	0	0
2021/01/20	2032	04/11/2021	11.69	Call	Bond Future	8,655.7200	8.6557	8,685.6900	8.6857	0.346	0	0	0
2021/01/20	2032	04/11/2021	11.70	Call	Bond Future	8,692.4600	8.6925	8,722.6400	8.7226	0.347	0	0	0
2021/01/20	2032	04/11/2021			Bond Future	10.3831	87.5212	10.3700	87.5960	(0.126)	0.0000	0.0000	0
2021/01/20	2032	04/11/2021	9.83	Put	Bond Future	5,841.3200	5.8413	5,765.6500	5.7657	(1.295)	0	0	0
2021/01/20	2032	04/11/2021	12.81	Call	Bond Future	13,005.5600	13.0056	13,057.0400	13.0570	0.396	0	0	0
2021/01/20	2032	04/11/2021	12.81	Put	Bond Future	569.9400	0.5699	546.6700	0.5467	(4.083)	0	0	700
2021/01/20	2032	04/11/2021	11.71	Call	Bond Future	8,729.2600	8.7293	8,759.6500	8.7597	0.348	0	0	0
2021/01/20	2032	04/11/2021	11.69	Put	Bond Future	1,632.5900	1.6326	1,587.8100	1.5878	(2.743)	0	0	0
2021/01/20	2032	04/11/2021	9.33	Put	Bond Future	7,903.9600	7.9040	7,823.6800	7.8237	(1.016)	0	0	0
2021/01/20	2032	04/11/2021	9.33	Call	Bond Future	1,622.1000	1.6221	1,616.5700	1.6166	(0.341)	0	0	700
2021/01/20	2032	04/11/2021	11.70	Put	Bond Future	1,618.6400	1.6186	1,574.0700	1.5741	(2.754)	0	0	0
2021/01/20	2033	04/02/2021			Bond Future	99.4440	99.4440	99.4729	99.4729	0.029	0.0000	0.0000	1,509
2021/01/20	2033	06/05/2021			Bond Future	99.2616	99.2616	99.2891	99.2891	0.028	0.0000	0.0000	7,616
2021/01/20	2033	05/08/2021			Bond Future	100.3719	100.3719	100.3987	100.3987	0.027	0.0000	0.0000	0
2021/01/20	2033	04/11/2021			Bond Future	100.2577	100.2577	100.2844	100.2844	0.027	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
2021/01/20	2037	04/02/2021	10.28	Call	Bond Future	127.3500	0.1273	145.7200	0.1457	14.425	0	0	0
2021/01/20	2037	04/02/2021	10.28	Put	Bond Future	3,940.0700	3.9401	3,585.0900	3.5851	(9.009)	0	0	0
2021/01/20	2037	04/02/2021	10.27	Call	Bond Future	120.5600	0.1206	137.9100	0.1379	14.391	0	0	0
2021/01/20	2037	04/02/2021	10.27	Put	Bond Future	4,002.8500	4.0029	3,646.8500	3.6469	(8.894)	0	0	0
2021/01/20	2037	04/02/2021	11.90	Call	Bond Future	6,454.5000	6.4545	6,816.0100	6.8160	5.601	0	0	0
2021/01/20	2037	04/02/2021	13.73	Call	Bond Future	15,890.4200	15.8904	16,263.7700	16.2638	2.350	0	0	0
2021/01/20	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/20	2037	04/02/2021	10.85	Call	Bond Future	1,204.8400	1.2048	1,357.9600	1.3580	12.709	0	0	0
2021/01/20	2037	04/02/2021	10.85	Put	Bond Future	1,187.4300	1.1874	967.2000	0.9672	(18.547)	0	0	72
2021/01/20	2037	04/02/2021	10.35	Call	Bond Future	183.6400	0.1836	210.5500	0.2105	14.654	0	0	0
2021/01/20	2037	04/02/2021	10.35	Put	Bond Future	3,511.7300	3.5117	3,165.2900	3.1653	(9.865)	0	0	72
2021/01/20	2037	04/02/2021			Bond Future	10.8473	82.5693	10.7900	82.9427	(0.528)	0.0000	0.0000	82,479
2021/01/20	2037	04/02/2021	10.29	Call	Bond Future	134.4300	0.1344	153.9000	0.1539	14.483	0	0	0
2021/01/20	2037	04/02/2021	10.29	Put	Bond Future	3,877.6700	3.8777	3,523.7900	3.5238	(9.126)	0	0	0
2021/01/20	2037	04/02/2021	11.97	Put	Bond Future	18.8400	0.0188	10.2000	0.0102	(45.860)	0	0	0
2021/01/20	2037	04/02/2021	11.97	Call	Bond Future	6,846.2200	6.8462	7,210.9300	7.2109	5.327	0	0	300
2021/01/20	2037	04/02/2021	11.90	Put	Bond Future	26.9800	0.0270	15.1400	0.0151	(43.884)	0	0	240
2021/01/20	2037	04/02/2021	10.48	Put	Bond Future	2,775.2200	2.7752	2,451.0600	2.4511	(11.681)	0	0	0
2021/01/20	2037	04/02/2021	10.48	Call	Bond Future	336.3700	0.3364	385.5600	0.3856	14.624	0	0	240
2021/01/20	2037	04/02/2021	9.65	Put	Bond Future	8,366.0100	8.3660	7,992.7100	7.9927	(4.462)	0	0	0
2021/01/20	2037	04/02/2021	9.65	Call	Bond Future	1.4800	0.0015	1.5300	0.0015	3.378	0	0	72
2021/01/20	2037	06/05/2021	12.42	Call	Bond Future	8,728.7300	8.7287	9,022.8700	9.0229	3.370	0	0	0
2021/01/20	2037	06/05/2021	12.43	Call	Bond Future	8,772.2600	8.7723	9,067.1500	9.0672	3.362	0	0	0
2021/01/20	2037	06/05/2021	12.44	Put	Bond Future	802.1300	0.8021	722.1100	0.7221	(9.976)	0	0	0
2021/01/20	2037	06/05/2021			Bond Future	11.0642	83.4065	11.0048	83.7821	(0.537)	0.0000	0.0000	53,763
2021/01/20	2037	06/05/2021	12.42	Put	Bond Future	822.6300	0.8226	741.1200	0.7411	(9.908)	0	0	0
2021/01/20	2037	06/05/2021	12.43	Put	Bond Future	812.3300	0.8123	731.5700	0.7316	(9.942)	0	0	0
2021/01/20	2037	06/05/2021	12.44	Call	Bond Future	8,815.8400	8.8158	9,111.4700	9.1115	3.353	0	0	0
2021/01/20	2037	05/08/2021	12.26	Put	Bond Future	2,239.6900	2.2397	2,100.6200	2.1006	(6.209)	0	0	0
2021/01/20	2037	05/08/2021	12.27	Call	Bond Future	7,894.3500	7.8943	8,134.9600	8.1350	3.048	0	0	0
2021/01/20	2037	05/08/2021	12.27	Put	Bond Future	2,221.3900	2.2214	2,083.0700	2.0831	(6.227)	0	0	0
2021/01/20	2037	05/08/2021	12.28	Call	Bond Future	7,930.7600	7.9308	8,172.1100	8.1721	3.043	0	0	0
2021/01/20	2037	05/08/2021			Bond Future	11.2885	80.0635	11.2267	80.4424	(0.547)	0.0000	0.0000	0
2021/01/20	2037	05/08/2021	12.26	Call	Bond Future	7,858.0000	7.8580	8,097.8600	8.0979	3.052	0	0	0
2021/01/20	2037	05/08/2021	12.28	Put	Bond Future	2,203.2200	2.2032	2,065.6400	2.0656	(6.244)	0	0	0
2021/01/20	2037	04/11/2021	12.82	Put	Bond Future	1,994.0700	1.9941	1,901.2400	1.9012	(4.655)	0	0	0
2021/01/20	2037	04/11/2021	12.83	Call	Bond Future	9,277.4500	9.2775	9,567.9300	9.5679	3.131	0	0	0
2021/01/20	2037	04/11/2021			Bond Future	11.5066	80.9313	11.4424	81.3140	(0.558)	0.0000	0.0000	0
2021/01/20	2037	04/11/2021	12.81	Call	Bond Future	9,205.6100	9.2056	9,495.0100	9.4950	3.144	0	0	0
2021/01/20	2037	04/11/2021	12.81	Put	Bond Future	2,009.4100	2.0094	1,916.0400	1.9160	(4.647)	0	0	0
2021/01/20	2037	04/11/2021	12.82	Call	Bond Future	9,241.5100	9.2415	9,531.4500	9.5314	3.137	0	0	0
2021/01/20	2037	04/11/2021	12.83	Put	Bond Future	1,978.8200	1.9788	1,886.5300	1.8865	(4.664)	0	0	0
2021/01/20	2038	04/02/2021			Bond Future	111.5622	111.5622	111.5945	111.5945	0.029	0.0000	0.0000	7,617
2021/01/20	2038	06/05/2021			Bond Future	112.7211	112.7211	112.7517	112.7517	0.027	0.0000	0.0000	3,521
2021/01/20	2038	05/08/2021			Bond Future	112.2598	112.2598	112.2897	112.2897	0.027	0.0000	0.0000	0
2021/01/20	2038	04/11/2021			Bond Future	113.5020	113.5020	113.5317	113.5317	0.026	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
2021/01/20	2040	04/02/2021	10.42	Call	Bond Future	142.0400	0.1420	168.0100	0.1680	18.284	0	0	0
2021/01/20	2040	04/02/2021	10.42	Put	Bond Future	3,959.2900	3.9593	3,587.5600	3.5876	(9.389)	0	0	0
2021/01/20	2040	04/02/2021	9.49	Put	Bond Future	11,187.9000	11.1879	10,790.2000	10.7902	(3.555)	0	0	0
2021/01/20	2040	04/02/2021	9.49	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	500
2021/01/20	2040	04/02/2021	9.57	Put	Bond Future	10,516.9100	10.5169	10,119.2200	10.1192	(3.781)	0	0	0
2021/01/20	2040	04/02/2021	9.57	Call	Bond Future	0.1800	0.0002	0.1900	0.0002	5.556	0	0	800
2021/01/20	2040	04/02/2021	10.07	Put	Bond Future	6,498.0000	6.4980	6,102.8300	6.1028	(6.081)	0	0	0
2021/01/20	2040	04/02/2021			Bond Future	10.9513	84.7566	10.8941	85.1543	(0.522)	0.0000	0.0000	69,627
2021/01/20	2040	04/02/2021	10.41	Call	Bond Future	134.3200	0.1343	158.9300	0.1589	18.322	0	0	0
2021/01/20	2040	04/02/2021	10.41	Put	Bond Future	4,026.0300	4.0260	3,652.9400	3.6529	(9.267)	0	0	0
2021/01/20	2040	04/02/2021	10.40	Call	Bond Future	126.9300	0.1269	150.2500	0.1503	18.372	0	0	0
2021/01/20	2040	04/02/2021	10.40	Put	Bond Future	4,093.2000	4.0932	3,718.8200	3.7188	(9.146)	0	0	0
2021/01/20	2040	04/02/2021	10.24	Put	Bond Future	5,219.6400	5.2196	4,830.6500	4.8306	(7.452)	0	0	0
2021/01/20	2040	04/02/2021	10.24	Call	Bond Future	46.8100	0.0468	55.5200	0.0555	18.607	0	0	500
2021/01/20	2040	04/02/2021	11.57	Call	Bond Future	4,283.7300	4.2837	4,629.4600	4.6295	8.071	0	0	0
2021/01/20	2040	04/02/2021	11.57	Put	Bond Future	160.7500	0.1607	108.7800	0.1088	(32.330)	0	0	500
2021/01/20	2040	04/02/2021	10.07	Call	Bond Future	14.5800	0.0146	17.1100	0.0171	17.353	0	0	800
2021/01/20	2040	04/02/2021	11.74	Call	Bond Future	5,282.5400	5.2825	5,650.0900	5.6501	6.958	0	0	0
2021/01/20	2040	04/02/2021	11.74	Put	Bond Future	83.4500	0.0835	53.3000	0.0533	(36.129)	0	0	800
2021/01/20	2040	06/05/2021	10.83	Put	Bond Future	4,602.7800	4.6028	4,348.2200	4.3482	(5.531)	0	0	0
2021/01/20	2040	06/05/2021	10.83	Call	Bond Future	2,314.2400	2.3142	2,459.8900	2.4599	6.294	0	0	300
2021/01/20	2040	06/05/2021	11.58	Put	Bond Future	2,246.9600	2.2470	2,085.7700	2.0858	(7.174)	0	0	0
2021/01/20	2040	06/05/2021	11.58	Call	Bond Future	4,980.7000	4.9807	5,219.7200	5.2197	4.799	0	0	300
2021/01/20	2040	06/05/2021	12.44	Call	Bond Future	8,869.5400	8.8695	9,186.2600	9.1863	3.571	0	0	0
2021/01/20	2040	06/05/2021	12.44	Put	Bond Future	939.9300	0.9399	856.4400	0.8564	(8.883)	0	0	0
2021/01/20	2040	06/05/2021			Bond Future	11.1628	85.6160	11.1035	86.0162	(0.531)	0.0000	0.0000	25,448
2021/01/20	2040	06/05/2021	13.38	Call	Bond Future	13,265.9000	13.2659	13,635.5600	13.6356	2.787	0	0	0
2021/01/20	2040	06/05/2021	13.38	Put	Bond Future	260.9700	0.2610	230.4200	0.2304	(11.706)	0	0	300
2021/01/20	2040	06/05/2021	12.43	Call	Bond Future	8,824.0900	8.8241	9,140.0300	9.1400	3.580	0	0	0
2021/01/20	2040	06/05/2021	12.43	Put	Bond Future	951.7200	0.9517	867.4500	0.8675	(8.854)	0	0	0
2021/01/20	2040	06/05/2021	12.42	Call	Bond Future	8,778.7000	8.7787	9,093.8600	9.0939	3.590	0	0	0
2021/01/20	2040	06/05/2021	12.42	Put	Bond Future	963.6300	0.9636	878.5800	0.8786	(8.826)	0	0	0
2021/01/20	2040	05/08/2021	11.05	Put	Bond Future	5,616.5000	5.6165	5,373.2600	5.3733	(4.331)	0	0	0
2021/01/20	2040	05/08/2021	11.05	Call	Bond Future	3,408.3500	3.4083	3,568.8700	3.5689	4.710	0	0	900
2021/01/20	2040	05/08/2021	12.48	Call	Bond Future	8,769.4900	8.7695	9,049.0900	9.0491	3.188	0	0	0
2021/01/20	2040	05/08/2021	12.49	Put	Bond Future	2,066.4600	2.0665	1,942.9400	1.9429	(5.977)	0	0	0
2021/01/20	2040	05/08/2021	12.47	Call	Bond Future	8,726.4300	8.7264	9,005.3800	9.0054	3.197	0	0	0
2021/01/20	2040	05/08/2021			Bond Future	11.3814	82.0468	11.3197	82.4506	(0.542)	0.0000	0.0000	0
2021/01/20	2040	05/08/2021	11.55	Put	Bond Future	3,957.9500	3.9580	3,760.4900	3.7605	(4.989)	0	0	0
2021/01/20	2040	05/08/2021	11.55	Call	Bond Future	5,045.8200	5.0458	5,252.1200	5.2521	4.089	0	0	900
2021/01/20	2040	05/08/2021	14.80	Call	Bond Future	18,383.1000	18.3831	18,765.6600	18.7657	2.081	0	0	0
2021/01/20	2040	05/08/2021	14.80	Put	Bond Future	211.7300	0.2117	190.5300	0.1905	(10.013)	0	0	900
2021/01/20	2040	05/08/2021	12.48	Put	Bond Future	2,079.9300	2.0799	1,955.7700	1.9558	(5.969)	0	0	0
2021/01/20	2040	05/08/2021	12.49	Call	Bond Future	8,812.7800	8.8128	9,093.0200	9.0930	3.180	0	0	0
2021/01/20	2040	05/08/2021	12.47	Put	Bond Future	2,093.7000	2.0937	1,968.8900	1.9689	(5.961)	0	0	0
2021/01/20	2040	04/11/2021	12.90	Call	Bond Future	9,703.3800	9.7034	10,001.6200	10.0016	3.074	0	0	0
2021/01/20	2040	04/11/2021	12.90	Put	Bond Future	2,067.1800	2.0672	1,957.6200	1.9576	(5.300)	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
2021/01/20	2040	04/11/2021	12.89	Call	Bond Future	9,665.5400	9.6655	9,963.1800	9.9632	3.079	0	0	0
2021/01/20	2040	04/11/2021	12.89	Put	Bond Future	2,083.2500	2.0832	1,973.0900	1.9731	(5.288)	0	0	0
2021/01/20	2040	04/11/2021			Bond Future	11.5936	82.9362	11.5295	83.3440	(0.553)	0.0000	0.0000	0
2021/01/20	2040	04/11/2021	12.91	Call	Bond Future	9,741.2400	9.7412	10,040.1000	10.0401	3.068	0	0	0
2021/01/20	2040	04/11/2021	12.91	Put	Bond Future	2,051.2000	2.0512	1,942.2600	1.9423	(5.311)	0	0	0
2021/01/20	2044	04/02/2021	10.36	Put	Bond Future	5,033.7300	5.0337	4,581.7700	4.5818	(8.979)	0	0	0
2021/01/20	2044	04/02/2021	10.37	Call	Bond Future	65.9700	0.0660	82.9900	0.0830	25.800	0	0	0
2021/01/20	2044	04/02/2021	10.35	Put	Bond Future	5,106.7200	5.1067	4,653.8000	4.6538	(8.869)	0	0	0
2021/01/20	2044	04/02/2021	10.04	Put	Bond Future	7,497.0100	7.4970	7,030.5900	7.0306	(6.221)	0	0	0
2021/01/20	2044	04/02/2021	10.04	Call	Bond Future	5.9600	0.0060	7.5300	0.0075	26.342	0	0	0
2021/01/20	2044	04/02/2021	10.84	Call	Bond Future	668.6500	0.6686	799.6200	0.7996	19.587	0	0	0
2021/01/20	2044	04/02/2021			Bond Future	11.0399	81.2262	10.9730	81.6942	(0.607)	0.0000	0.0000	45,226
2021/01/20	2044	04/02/2021	10.36	Call	Bond Future	61.8200	0.0618	77.8500	0.0779	25.930	0	0	0
2021/01/20	2044	04/02/2021	10.37	Put	Bond Future	4,961.0800	4.9611	4,510.1100	4.5101	(9.090)	0	0	0
2021/01/20	2044	04/02/2021	10.35	Call	Bond Future	579.9000	0.0579	72.9700	0.0730	26.028	0	0	0
2021/01/20	2044	04/02/2021	10.84	Put	Bond Future	2,079.4400	2.0794	1,742.4200	1.7424	(16.207)	0	0	265
2021/01/20	2044	04/02/2021	10.29	Call	Bond Future	38.4000	0.0384	48.6200	0.0486	26.615	0	0	0
2021/01/20	2044	04/02/2021	10.29	Put	Bond Future	5,551.1200	5.5511	5,093.3500	5.0933	(8.246)	0	0	265
2021/01/20	2044	04/02/2021	9.66	Put	Bond Future	10,644.7200	10.6447	10,176.7700	10.1768	(4.396)	0	0	0
2021/01/20	2044	04/02/2021	9.66	Call	Bond Future	0.1800	0.0002	0.2200	0.0002	22.222	0	0	265
2021/01/20	2044	06/05/2021	11.10	Call	Bond Future	2,944.5300	2.9445	3,155.7500	3.1557	7.173	0	0	0
2021/01/20	2044	06/05/2021	11.40	Call	Bond Future	3,990.7300	3.9907	4,246.0700	4.2461	6.398	0	0	0
2021/01/20	2044	06/05/2021	11.40	Put	Bond Future	2,954.0200	2.9540	2,738.0300	2.7380	(7.312)	0	0	3,100
2021/01/20	2044	06/05/2021	11.79	Call	Bond Future	5,574.1100	5.5741	5,879.1700	5.8792	5.473	0	0	0
2021/01/20	2044	06/05/2021	11.79	Put	Bond Future	2,035.0500	2.0350	1,868.7800	1.8688	(8.170)	0	0	3,100
2021/01/20	2044	06/05/2021	12.50	Call	Bond Future	8,746.8200	8.7468	9,122.4800	9.1225	4.295	0	0	0
2021/01/20	2044	06/05/2021	12.50	Put	Bond Future	989.2100	0.9892	893.5400	0.8935	(9.671)	0	0	3,100
2021/01/20	2044	06/05/2021	12.43	Call	Bond Future	8,436.4700	8.4365	8,805.8500	8.8059	4.378	0	0	0
2021/01/20	2044	06/05/2021	12.43	Put	Bond Future	1,076.5800	1.0766	974.6300	0.9746	(9.470)	0	0	0
2021/01/20	2044	06/05/2021	12.44	Call	Bond Future	8,480.6600	8.4807	8,850.9500	8.8510	4.366	0	0	0
2021/01/20	2044	06/05/2021	12.44	Put	Bond Future	1,063.7200	1.0637	962.6800	0.9627	(9.499)	0	0	0
2021/01/20	2044	06/05/2021			Bond Future	11.2446	82.0497	11.1750	82.5211	(0.618)	0.0000	0.0000	19,954
2021/01/20	2044	06/05/2021	11.10	Put	Bond Future	3,929.6500	3.9296	3,669.5400	3.6695	(6.619)	0	0	3,100
2021/01/20	2044	06/05/2021	10.70	Put	Bond Future	5,594.5000	5.5945	5,273.0700	5.2731	(5.745)	0	0	0
2021/01/20	2044	06/05/2021	10.70	Call	Bond Future	1,773.6600	1.7737	1,923.5600	1.9236	8.451	0	0	3,100
2021/01/20	2044	06/05/2021	11.35	Put	Bond Future	3,100.5700	3.1006	2,877.4200	2.8774	(7.197)	0	0	0
2021/01/20	2044	06/05/2021	11.35	Call	Bond Future	3,806.3200	3.8063	4,054.5000	4.0545	6.520	0	0	3,100
2021/01/20	2044	06/05/2021	11.90	Call	Bond Future	6,056.5700	6.0566	6,374.8100	6.3748	5.254	0	0	0
2021/01/20	2044	06/05/2021	11.90	Put	Bond Future	1,836.2900	1.8363	1,683.2000	1.6832	(8.337)	0	0	0
2021/01/20	2044	06/05/2021	12.45	Call	Bond Future	8,524.8900	8.5249	8,896.0900	8.8961	4.354	0	0	0
2021/01/20	2044	06/05/2021	12.45	Put	Bond Future	1,050.9800	1.0510	950.8500	0.9508	(9.527)	0	0	0
2021/01/20	2044	05/08/2021	12.60	Put	Bond Future	2,039.0900	2.0391	1,904.3400	1.9043	(6.608)	0	0	0
2021/01/20	2044	05/08/2021	12.61	Call	Bond Future	8,984.0000	8.9840	9,325.6700	9.3257	3.803	0	0	0
2021/01/20	2044	05/08/2021	12.61	Put	Bond Future	2,022.0700	2.0221	1,888.1200	1.8881	(6.624)	0	0	0
2021/01/20	2044	05/08/2021			Bond Future	11.4560	78.5667	11.3836	79.0423	(0.632)	0.0000	0.0000	0
2021/01/20	2044	05/08/2021	12.59	Call	Bond Future	8,906.7000	8.9067	9,246.7700	9.2468	3.818	0	0	0
2021/01/20	2044	05/08/2021	12.59	Put	Bond Future	2,056.2300	2.0562	1,920.6800	1.9207	(6.592)	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
2021/01/20	2044	05/08/2021	12.60	Call	Bond Future	8,945.3300	8.9453	9,286.2000	9.2862	3.811	0	0	0
2021/01/20	2044	04/11/2021	12.91	Call	Bond Future	9,463.8800	9.4639	9,817.8800	9.8179	3.741	0	0	0
2021/01/20	2044	04/11/2021	12.91	Put	Bond Future	2,188.0200	2.1880	2,061.6000	2.0616	(5.778)	0	0	0
2021/01/20	2044	04/11/2021			Bond Future	11.6609	79.4184	11.5856	79.8988	(0.646)	0.0000	0.0000	0
2021/01/20	2044	04/11/2021	12.89	Call	Bond Future	9,390.1900	9.3902	9,742.7800	9.7428	3.755	0	0	0
2021/01/20	2044	04/11/2021	12.89	Put	Bond Future	2,221.3600	2.2214	2,093.5300	2.0935	(5.755)	0	0	0
2021/01/20	2044	04/11/2021	12.90	Call	Bond Future	9,427.0200	9.4270	9,780.3100	9.7803	3.748	0	0	0
2021/01/20	2044	04/11/2021	12.90	Put	Bond Future	2,204.6400	2.2046	2,077.5100	2.0775	(5.766)	0	0	0
2021/01/20	2046	04/02/2021			Bond Future	100.6350	100.6350	100.6649	100.6649	0.030	0.0000	0.0000	14,890
2021/01/20	2046	06/05/2021			Bond Future	99.8903	99.8903	99.9187	99.9187	0.028	0.0000	0.0000	635
2021/01/20	2046	05/08/2021			Bond Future	101.0078	101.0078	101.0357	101.0357	0.028	0.0000	0.0000	0
2021/01/20	2046	04/11/2021			Bond Future	100.3178	100.3178	100.3457	100.3457	0.028	0.0000	0.0000	0
2021/01/20	2050	04/02/2021			Bond Future	101.9268	101.9268	101.9572	101.9572	0.030	0.0000	0.0000	11,025
2021/01/20	2050	06/05/2021			Bond Future	102.9855	102.9855	103.0144	103.0144	0.028	0.0000	0.0000	1,635
2021/01/20	2050	05/08/2021			Bond Future	102.2094	102.2094	102.2376	102.2376	0.028	0.0000	0.0000	0
2021/01/20	2050	04/11/2021			Bond Future	103.3404	103.3404	103.3686	103.3686	0.027	0.0000	0.0000	0
2021/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	AL37	04/02/2021			Index Future	794.3250	794.3250	794.5640	794.5640	0.030	0.0000	0.0000	0
2021/01/20	AL37	06/05/2021			Index Future	802.3690	802.3690	802.6060	802.6060	0.030	0.0000	0.0000	0
2021/01/20	AL37	05/08/2021			Index Future	811.0500	811.0500	811.2860	811.2860	0.029	0.0000	0.0000	0
2021/01/20	AL37	04/11/2021			Index Future	819.9210	819.9210	820.1580	820.1580	0.029	0.0000	0.0000	0
2021/01/20	AL7T	04/02/2021			Index Future	871.4300	871.4300	871.6450	871.6450	0.025	0.0000	0.0000	0
2021/01/20	AL7T	06/05/2021			Index Future	880.2550	880.2550	880.4670	880.4670	0.024	0.0000	0.0000	0
2021/01/20	AL7T	05/08/2021			Index Future	889.7780	889.7780	889.9890	889.9890	0.024	0.0000	0.0000	0
2021/01/20	AL7T	04/11/2021			Index Future	899.5100	899.5100	899.7230	899.7230	0.024	0.0000	0.0000	0
2021/01/20	ALBI	04/02/2021			Index Future	761.2260	761.2260	762.7460	762.7460	0.200	0.0000	0.0000	175
2021/01/20	ALBI	06/05/2021			Index Future	768.9350	768.9350	770.4660	770.4660	0.199	0.0000	0.0000	134
2021/01/20	ALBI	05/08/2021			Index Future	777.2540	777.2540	778.7990	778.7990	0.199	0.0000	0.0000	0
2021/01/20	ALBI	04/11/2021			Index Future	785.7550	785.7550	787.3160	787.3160	0.199	0.0000	0.0000	0
2021/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	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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2021/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	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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2021/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/20	ES33	04/02/2021			Bond Future	11.4932	76.7904	11.4490	77.0249	(0.384)	0.0000	0.0000	0
2021/01/20	ES33	06/05/2021			Bond Future	11.7516	73.7954	11.7058	74.0309	(0.389)	0.0000	0.0000	350
2021/01/20	ES33	05/08/2021			Bond Future	12.0153	74.6033	11.9677	74.8406	(0.396)	0.0000	0.0000	0
2021/01/20	ES33	04/11/2021			Bond Future	12.2879	71.6371	12.2383	71.8766	(0.404)	0.0000	0.0000	0
2021/01/20	ES42	04/02/2021			Bond Future	12.0149	75.6779	11.9512	76.0548	(0.531)	0.0000	0.0000	0
2021/01/20	ES42	06/05/2021			Bond Future	12.2668	72.1877	12.2004	72.5671	(0.542)	0.0000	0.0000	4,779
2021/01/20	ES42	05/08/2021			Bond Future	12.5178	72.9787	12.4484	73.3614	(0.554)	0.0000	0.0000	0
2021/01/20	ES42	04/11/2021			Bond Future	12.7790	69.5118	12.7064	69.8984	(0.568)	0.0000	0.0000	0
2021/01/20	GOVI	04/02/2021	750.96	Call	GOVI	16,520.0000	1.6520	30,920.0000	3.0920	87.167	0	0	0
2021/01/20	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	04/02/2021			GOVI	752.6120	752.6120	754.0520	754.0520	0.191	0.0000	0.0000	968
2021/01/20	GOVI	04/02/2021	750.95	Call	GOVI	16,620.0000	1.6620	31,020.0000	3.1020	86.643	0	0	0
2021/01/20	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	04/02/2021	750.94	Call	GOVI	16,720.0000	1.6720	31,120.0000	3.1120	86.124	0	0	0
2021/01/20	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	06/05/2021	678.68	Call	GOVI	815,540.0000	81.5540	830,040.0000	83.0040	1.778	0	0	0
2021/01/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	06/05/2021	678.67	Call	GOVI	815,640.0000	81.5640	830,140.0000	83.0140	1.778	0	0	0
2021/01/20	GOVI	06/05/2021			GOVI	760.2340	760.2340	761.6840	761.6840	0.191	0.0000	0.0000	0
2021/01/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	06/05/2021	678.69	Call	GOVI	815,440.0000	81.5440	829,940.0000	82.9940	1.778	0	0	0
2021/01/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	05/08/2021	719.14	Call	GOVI	493,190.0000	49.3190	507,820.0000	50.7820	2.966	0	0	0
2021/01/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	05/08/2021	719.13	Call	GOVI	493,290.0000	49.3290	507,920.0000	50.7920	2.966	0	0	0
2021/01/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	05/08/2021			GOVI	768.4590	768.4590	769.9220	769.9220	0.190	0.0000	0.0000	0
2021/01/20	GOVI	05/08/2021	719.15	Call	GOVI	493,090.0000	49.3090	507,720.0000	50.7720	2.967	0	0	0
2021/01/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	04/11/2021	728.41	Call	GOVI	484,540.0000	48.4540	499,320.0000	49.9320	3.050	0	0	0
2021/01/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	04/11/2021	728.40	Call	GOVI	484,640.0000	48.4640	499,420.0000	49.9420	3.050	0	0	0
2021/01/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	GOVI	04/11/2021			GOVI	776.8640	776.8640	778.3420	778.3420	0.190	0.0000	0.0000	0
2021/01/20	GOVI	04/11/2021	728.42	Call	GOVI	484,440.0000	48.4440	499,220.0000	49.9220	3.051	0	0	0
2021/01/20	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
2021/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/20	IGOV	04/02/2021			Index Future	271.4560	271.4560	271.4760	271.4760	0.007	0.0000	0.0000	957
2021/01/20	IGOV	06/05/2021			Index Future	274.2720	274.2720	274.2910	274.2910	0.007	0.0000	0.0000	17
2021/01/20	IGOV	05/08/2021			Index Future	277.3060	277.3060	277.3240	277.3240	0.006	0.0000	0.0000	0
2021/01/20	IGOV	04/11/2021			Index Future	280.4050	280.4050	280.4230	280.4230	0.006	0.0000	0.0000	0
2021/01/20	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/20	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4100	90.4100	0.011	0.0000	0.0000	0
2021/01/20	IS05	21/09/2021			Interest Rate Swap	89.3100	89.3100	89.3200	89.3200	0.011	0.0000	0.0000	0
2021/01/20	IS05	21/12/2021			Interest Rate Swap	90.5200	90.5200	90.5300	90.5300	0.011	0.0000	0.0000	51
2021/01/20	IS05	15/03/2022			Interest Rate Swap	89.8800	89.8800	89.8900	89.8900	0.011	0.0000	0.0000	0
2021/01/20	IS05	21/06/2022			Interest Rate Swap	89.9000	89.9000	89.9100	89.9100	0.011	0.0000	0.0000	0
2021/01/20	IS05	20/09/2022			Interest Rate Swap	92.9500	92.9500	92.9600	92.9600	0.011	0.0000	0.0000	0
2021/01/20	IS05	20/12/2022			Interest Rate Swap	93.3500	93.3500	93.3600	93.3600	0.011	0.0000	0.0000	0
2021/01/20	IS05	22/03/2023			Interest Rate Swap	85.6400	85.6400	85.6500	85.6500	0.012	0.0000	0.0000	0
2021/01/20	IS05	20/06/2023			Interest Rate Swap	91.0800	91.0800	91.0800	91.0800	0.000	0.0000	0.0000	0
2021/01/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/20	IS10	17/12/2025			Interest Rate Swap	77.5200	77.5200	77.4900	77.4900	(0.039)	0.0000	0.0000	0
2021/01/20	IS10	16/03/2026			Interest Rate Swap	73.9300	73.9300	73.9100	73.9100	(0.027)	0.0000	0.0000	0
2021/01/20	IS10	15/06/2026			Interest Rate Swap	72.2400	72.2400	72.2300	72.2300	(0.014)	0.0000	0.0000	0
2021/01/20	IS10	21/09/2026			Interest Rate Swap	74.1900	74.1900	74.2000	74.2000	0.013	0.0000	0.0000	0
2021/01/20	IS10	21/12/2026			Interest Rate Swap	78.1700	78.1700	78.1900	78.1900	0.026	0.0000	0.0000	0
2021/01/20	IS10	15/03/2027			Interest Rate Swap	76.6100	76.6100	76.6200	76.6200	0.013	0.0000	0.0000	0
2021/01/20	IS10	21/06/2027			Interest Rate Swap	78.6600	78.6600	78.6300	78.6300	(0.038)	0.0000	0.0000	0
2021/01/20	IS10	20/09/2027			Interest Rate Swap	84.4900	84.4900	84.4200	84.4200	(0.083)	0.0000	0.0000	0
2021/01/20	IS10	20/12/2027			Interest Rate Swap	84.8800	84.8800	84.7800	84.7800	(0.118)	0.0000	0.0000	0
2021/01/20	IS10	22/03/2028			Interest Rate Swap	77.8200	77.8200	77.7200	77.7200	(0.129)	0.0000	0.0000	0
2021/01/20	IS10	20/06/2028			Interest Rate Swap	85.7400	85.7400	85.6600	85.6600	(0.093)	0.0000	0.0000	0
2021/01/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/20	JBAF	20/01/2021			Jibar Tradeable Future	3.6450	96.3550	3.6420	96.3580	(0.082)	0.0000	0.0000	0
2021/01/20	JBAF	17/02/2021			Jibar Tradeable Future	3.5500	96.4500	3.5600	96.4400	0.282	0.0000	0.0000	0
2021/01/20	JBAF	17/03/2021			Jibar Tradeable Future	3.5250	96.4750	3.5450	96.4550	0.567	0.0000	0.0000	0
2021/01/20	JBAF	21/04/2021			Jibar Tradeable Future	3.4600	96.5400	3.4700	96.5300	0.289	0.0000	0.0000	0
2021/01/20	JBAF	19/05/2021			Jibar Tradeable Future	3.4500	96.5500	3.4600	96.5400	0.290	0.0000	0.0000	0
2021/01/20	JBAF	15/06/2021			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	0
2021/01/20	JBAF	21/07/2021			Jibar Tradeable Future	3.4800	96.5200	3.4800	96.5200	0.000	0.0000	0.0000	0
2021/01/20	JBAF	15/09/2021			Jibar Tradeable Future	3.4900	96.5100	3.4800	96.5200	(0.287)	0.0000	0.0000	30,000
2021/01/20	JBAF	15/12/2021			Jibar Tradeable Future	3.6550	96.3450	3.6350	96.3650	(0.547)	0.0000	0.0000	0
2021/01/20	JBAF	16/03/2022			Jibar Tradeable Future	3.6700	96.3300	3.6450	96.3550	(0.681)	0.0000	0.0000	0
2021/01/20	JBAF	15/06/2022			Jibar Tradeable Future	3.9900	96.0100	3.9600	96.0400	(0.752)	0.0000	0.0000	1
2021/01/20	JBAF	21/09/2022			Jibar Tradeable Future	4.0100	95.9900	3.9700	96.0300	(0.998)	0.0000	0.0000	0
2021/01/20	JBAF	21/12/2022			Jibar Tradeable Future	4.4550	95.5450	4.2850	95.7150	(3.816)	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
2021/01/20	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R023	04/02/2021	6.34	Call	Bond Future	3,696.5500	3.6965	3,712.9500	3.7130	0.444	0	0	0
2021/01/20	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R023	04/02/2021			Bond Future	4.4680	109.8332	4.4598	109.8496	(0.182)	0.0000	0.0000	30,644
2021/01/20	R023	04/02/2021	6.33	Call	Bond Future	3,677.2500	3.6773	3,693.6500	3.6937	0.446	0	0	0
2021/01/20	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R023	04/02/2021	6.32	Call	Bond Future	3,657.9400	3.6579	3,674.3400	3.6743	0.448	0	0	0
2021/01/20	R023	06/05/2021	7.58	Call	Bond Future	5,260.1400	5.2601	5,274.7600	5.2748	0.278	0	0	0
2021/01/20	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R023	06/05/2021			Bond Future	4.5210	107.0410	4.5128	107.0557	(0.182)	0.0000	0.0000	1,753
2021/01/20	R023	06/05/2021	7.57	Call	Bond Future	5,243.5100	5.2435	5,258.1300	5.2581	0.279	0	0	0
2021/01/20	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R023	06/05/2021	7.56	Call	Bond Future	5,226.8800	5.2269	5,241.5000	5.2415	0.280	0	0	0
2021/01/20	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R023	05/08/2021	5.30	Call	Bond Future	1,314.9900	1.3150	1,342.5100	1.3425	2.093	0	0	0
2021/01/20	R023	05/08/2021	5.30	Put	Bond Future	161.2600	0.1613	175.1100	0.1751	8.589	0	0	0
2021/01/20	R023	05/08/2021	5.29	Call	Bond Future	1,302.3500	1.3024	1,329.5000	1.3295	2.085	0	0	0
2021/01/20	R023	05/08/2021	5.29	Put	Bond Future	163.7300	0.1637	177.2100	0.1772	8.233	0	0	0
2021/01/20	R023	05/08/2021			Bond Future	4.5417	108.2124	4.5328	108.2261	(0.196)	0.0000	0.0000	0
2021/01/20	R023	05/08/2021	5.31	Call	Bond Future	1,327.6600	1.3277	1,355.5500	1.3556	2.101	0	0	0
2021/01/20	R023	05/08/2021	5.31	Put	Bond Future	158.8300	0.1588	173.0500	0.1730	8.953	0	0	0
2021/01/20	R023	04/11/2021	4.91	Call	Bond Future	778.9100	0.7789	793.2200	0.7932	1.837	0	0	0
2021/01/20	R023	04/11/2021	4.91	Put	Bond Future	341.3100	0.3413	342.2200	0.3422	0.267	0	0	0
2021/01/20	R023	04/11/2021	4.90	Call	Bond Future	770.5400	0.7705	784.4600	0.7845	1.807	0	0	0
2021/01/20	R023	04/11/2021	4.90	Put	Bond Future	345.7800	0.3458	346.3000	0.3463	0.150	0	0	0
2021/01/20	R023	04/11/2021			Bond Future	4.5702	105.4773	4.5599	105.4907	(0.227)	0.0000	0.0000	0
2021/01/20	R023	04/11/2021	4.92	Call	Bond Future	787.3300	0.7873	802.0200	0.8020	1.866	0	0	0
2021/01/20	R023	04/11/2021	4.92	Put	Bond Future	336.8900	0.3369	338.1800	0.3382	0.383	0	0	0
2021/01/20	R035	04/02/2021	10.05	Call	Bond Future	129.3700	0.1294	150.6600	0.1507	16.457	0	0	0
2021/01/20	R035	04/02/2021	10.05	Put	Bond Future	3,717.7400	3.7177	3,457.1400	3.4571	(7.010)	0	0	0
2021/01/20	R035	04/02/2021	10.04	Call	Bond Future	122.3700	0.1224	142.4500	0.1424	16.409	0	0	0
2021/01/20	R035	04/02/2021	10.04	Put	Bond Future	3,780.4500	3.7805	3,518.6400	3.5186	(6.925)	0	0	0
2021/01/20	R035	04/02/2021	10.14	Put	Bond Future	3,172.4400	3.1724	2,924.3700	2.9244	(7.820)	0	0	650
2021/01/20	R035	04/02/2021	11.14	Call	Bond Future	3,740.4900	3.7405	3,987.3200	3.9873	6.599	0	0	0
2021/01/20	R035	04/02/2021	11.14	Put	Bond Future	171.5300	0.1715	136.4700	0.1365	(20.440)	0	0	650
2021/01/20	R035	04/02/2021			Bond Future	10.5802	91.6289	10.5374	91.9108	(0.404)	0.0000	0.0000	73,358
2021/01/20	R035	04/02/2021	10.06	Call	Bond Future	136.7300	0.1367	159.2000	0.1592	16.434	0	0	0
2021/01/20	R035	04/02/2021	10.06	Put	Bond Future	3,655.4700	3.6555	3,396.0500	3.3961	(7.097)	0	0	0
2021/01/20	R035	04/02/2021	10.14	Call	Bond Future	208.0000	0.2080	241.8200	0.2418	16.260	0	0	0
2021/01/20	R035	06/05/2021	10.55	Call	Bond Future	2,474.1100	2.4741	2,550.2100	2.5502	3.076	0	0	0
2021/01/20	R035	06/05/2021	10.55	Put	Bond Future	4,061.9600	4.0620	3,854.9600	3.8550	(5.096)	0	0	500
2021/01/20	R035	06/05/2021	10.05	Put	Bond Future	6,207.4000	6.2074	5,960.3300	5.9603	(3.980)	0	0	0
2021/01/20	R035	06/05/2021	10.05	Call	Bond Future	1,253.5900	1.2536	1,289.6200	1.2896	2.874	0	0	500
2021/01/20	R035	06/05/2021	12.91	Put	Bond Future	264.4900	0.2645	230.7600	0.2308	(12.753)	0	0	600
2021/01/20	R035	06/05/2021	10.40	Put	Bond Future	4,639.8700	4.6399	4,419.9100	4.4199	(4.741)	0	0	0
2021/01/20	R035	06/05/2021	11.55	Call	Bond Future	6,179.2900	6.1793	6,342.9300	6.3429	2.648	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
2021/01/20	R035	06/05/2021	11.55	Put	Bond Future	1,556.1100	1.5561	1,436.6500	1.4366	(7.677)	0	0	1,650
2021/01/20	R035	06/05/2021	12.77	Call	Bond Future	11,686.1800	11.6862	11,929.6200	11.9296	2.083	0	0	0
2021/01/20	R035	06/05/2021	12.77	Put	Bond Future	326.6900	0.3267	287.0300	0.2870	(12.140)	0	0	1,650
2021/01/20	R035	06/05/2021	10.24	Put	Bond Future	5,317.7800	5.3178	5,085.3300	5.0853	(4.371)	0	0	0
2021/01/20	R035	06/05/2021	10.24	Call	Bond Future	1,664.6200	1.6646	1,715.2700	1.7153	3.043	0	0	793
2021/01/20	R035	06/05/2021	12.37	Call	Bond Future	9,824.3800	9.8244	10,046.8700	10.0469	2.265	0	0	0
2021/01/20	R035	06/05/2021	12.35	Put	Bond Future	595.1900	0.5952	533.3700	0.5334	(10.387)	0	0	0
2021/01/20	R035	06/05/2021	12.36	Put	Bond Future	587.0900	0.5871	525.8800	0.5259	(10.426)	0	0	0
2021/01/20	R035	06/05/2021			Bond Future	10.7956	88.0852	10.7513	88.3683	(0.410)	0.0000	0.0000	23,710
2021/01/20	R035	06/05/2021	11.05	Call	Bond Future	4,122.2700	4.1223	4,243.2400	4.2432	2.935	0	0	0
2021/01/20	R035	06/05/2021	11.05	Put	Bond Future	2,521.3500	2.5213	2,359.2200	2.3592	(6.430)	0	0	500
2021/01/20	R035	06/05/2021	11.15	Put	Bond Future	2,289.7800	2.2898	2,136.6600	2.1367	(6.687)	0	0	0
2021/01/20	R035	06/05/2021	11.15	Call	Bond Future	4,508.1400	4.5081	4,638.1200	4.6381	2.883	0	0	600
2021/01/20	R035	06/05/2021	12.91	Call	Bond Future	12,343.3700	12.3434	12,592.7400	12.5927	2.020	0	0	0
2021/01/20	R035	06/05/2021	10.40	Call	Bond Future	2,061.3500	2.0613	2,124.4900	2.1245	3.063	0	0	600
2021/01/20	R035	06/05/2021	10.81	Put	Bond Future	3,183.9400	3.1839	3,001.2700	3.0013	(5.737)	0	0	0
2021/01/20	R035	06/05/2021	10.81	Call	Bond Future	3,275.6700	3.2757	3,376.1000	3.3761	3.066	0	0	1,650
2021/01/20	R035	06/05/2021	11.32	Call	Bond Future	5,195.2800	5.1953	5,340.1400	5.3401	2.788	0	0	0
2021/01/20	R035	06/05/2021	11.32	Put	Bond Future	1,942.3200	1.9423	1,804.0800	1.8041	(7.117)	0	0	793
2021/01/20	R035	06/05/2021	12.37	Put	Bond Future	579.0900	0.5791	518.4800	0.5185	(10.466)	0	0	0
2021/01/20	R035	06/05/2021	12.35	Call	Bond Future	9,732.4300	9.7324	9,953.7100	9.9537	2.274	0	0	0
2021/01/20	R035	06/05/2021	12.02	Call	Bond Future	8,241.5500	8.2415	8,440.7800	8.4408	2.417	0	0	0
2021/01/20	R035	06/05/2021	12.02	Put	Bond Future	920.2900	0.9203	836.4200	0.8364	(9.113)	0	0	793
2021/01/20	R035	06/05/2021	12.36	Call	Bond Future	9,778.3800	9.7784	10,000.2700	10.0003	2.269	0	0	0
2021/01/20	R035	05/08/2021	11.37	Call	Bond Future	5,458.4900	5.4585	5,574.8200	5.5748	2.131	0	0	0
2021/01/20	R035	05/08/2021	11.37	Put	Bond Future	3,310.3000	3.3103	3,141.3400	3.1413	(5.104)	0	0	100
2021/01/20	R035	05/08/2021	5.31	Call	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2021/01/20	R035	05/08/2021	5.31	Put	Bond Future	49,041.5300	49.0415	48,756.2200	48.7562	(0.582)	0	0	0
2021/01/20	R035	05/08/2021			Bond Future	11.0163	89.0493	10.9703	89.3346	(0.417)	0.0000	0.0000	0
2021/01/20	R035	05/08/2021	10.77	Call	Bond Future	3,502.7800	3.5028	3,579.4600	3.5795	2.189	0	0	0
2021/01/20	R035	05/08/2021	10.77	Put	Bond Future	5,047.2500	5.0473	4,838.6400	4.8386	(4.133)	0	0	100
2021/01/20	R035	05/08/2021	10.02	Put	Bond Future	8,167.4000	8.1674	7,915.1200	7.9151	(3.089)	0	0	0
2021/01/20	R035	05/08/2021	10.02	Call	Bond Future	1,662.5500	1.6625	1,695.5600	1.6956	1.986	0	0	100
2021/01/20	R035	05/08/2021	5.29	Call	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2021/01/20	R035	05/08/2021	5.29	Put	Bond Future	49,274.8100	49.2748	48,989.5000	48.9895	(0.579)	0	0	0
2021/01/20	R035	05/08/2021	5.30	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2021/01/20	R035	05/08/2021	5.30	Put	Bond Future	49,158.1000	49.1581	48,872.8000	48.8728	(0.580)	0	0	0
2021/01/20	R035	04/11/2021	10.62	Put	Bond Future	6,714.4500	6.7145	6,513.9500	6.5139	(2.986)	0	0	0
2021/01/20	R035	04/11/2021	10.62	Call	Bond Future	2,849.8600	2.8499	2,937.4100	2.9374	3.072	0	0	400
2021/01/20	R035	04/11/2021	11.08	Call	Bond Future	4,096.5500	4.0965	4,210.6100	4.2106	2.784	0	0	0
2021/01/20	R035	04/11/2021	11.08	Put	Bond Future	5,082.7900	5.0828	4,908.8000	4.9088	(3.423)	0	0	782
2021/01/20	R035	04/11/2021	10.23	Put	Bond Future	8,398.7100	8.3987	8,174.4600	8.1745	(2.670)	0	0	0
2021/01/20	R035	04/11/2021	10.12	Put	Bond Future	8,950.9900	8.9510	8,721.2400	8.7212	(2.567)	0	0	0
2021/01/20	R035	04/11/2021	10.12	Call	Bond Future	1,795.4900	1.7955	1,853.7900	1.8538	3.247	0	0	400
2021/01/20	R035	04/11/2021	11.75	Put	Bond Future	3,317.4800	3.3175	3,180.6900	3.1807	(4.123)	0	0	782
2021/01/20	R035	04/11/2021	12.53	Call	Bond Future	9,202.8600	9.2029	9,395.0200	9.3950	2.088	0	0	0
2021/01/20	R035	04/11/2021	12.53	Put	Bond Future	1,966.5200	1.9665	1,870.6300	1.8706	(4.876)	0	0	0
2021/01/20	R035	04/11/2021			Bond Future	11.2429	85.5396	11.1950	85.8277	(0.426)	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
2021/01/20	R035	04/11/2021	13.82	Call	Bond Future	14,239.7400	14.2397	14,484.5500	14.4845	1.719	0	0	0
2021/01/20	R035	04/11/2021	13.82	Put	Bond Future	644.5800	0.6446	601.3400	0.6013	(6.708)	0	0	400
2021/01/20	R035	04/11/2021	10.23	Call	Bond Future	1,982.2200	1.9822	2,046.0200	2.0460	3.219	0	0	782
2021/01/20	R035	04/11/2021	11.75	Call	Bond Future	6,283.9300	6.2839	6,435.1900	6.4352	2.407	0	0	0
2021/01/20	R035	04/11/2021	12.51	Call	Bond Future	9,128.8600	9.1289	9,320.0100	9.3200	2.094	0	0	0
2021/01/20	R035	04/11/2021	12.51	Put	Bond Future	1,997.8000	1.9978	1,900.9000	1.9009	(4.850)	0	0	0
2021/01/20	R035	04/11/2021	12.52	Call	Bond Future	9,165.8400	9.1658	9,357.5000	9.3575	2.091	0	0	0
2021/01/20	R035	04/11/2021	12.52	Put	Bond Future	1,982.1100	1.9821	1,885.7200	1.8857	(4.863)	0	0	0
2021/01/20	R186	04/02/2021	8.16	Call	Bond Future	7,924.3900	7.9244	7,978.2300	7.9782	0.679	0	0	0
2021/01/20	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R186	04/02/2021	8.15	Call	Bond Future	7,875.4400	7.8754	7,929.2800	7.9293	0.684	0	0	0
2021/01/20	R186	04/02/2021	7.30	Put	Bond Future	9.6800	0.0097	6.2700	0.0063	(35.227)	0	0	0
2021/01/20	R186	04/02/2021	8.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	15,177
2021/01/20	R186	04/02/2021			Bond Future	6.6102	120.0795	6.6001	120.1334	(0.152)	0.0000	0.0000	60,796
2021/01/20	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R186	04/02/2021	8.17	Call	Bond Future	7,973.3200	7.9733	8,027.1600	8.0272	0.675	0	0	0
2021/01/20	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/20	R186	04/02/2021	7.30	Call	Bond Future	3,622.0600	3.6221	3,672.4900	3.6725	1.392	0	0	0
2021/01/20	R186	04/02/2021	8.00	Call	Bond Future	7,137.8100	7.1378	7,191.6400	7.1916	0.754	0	0	0
2021/01/20	R186	06/05/2021	10.77	Call	Bond Future	18,369.4100	18.3694	18,421.6900	18.4217	0.285	0	0	0
2021/01/20	R186	06/05/2021	10.77	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/01/20	R186	06/05/2021	10.76	Call	Bond Future	18,328.3600	18.3284	18,380.6400	18.3806	0.285	0	0	0
2021/01/20	R186	06/05/2021	10.76	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/01/20	R186	06/05/2021			Bond Future	6.7571	121.2970	6.7468	121.3493	(0.152)	0.0000	0.0000	22,592
2021/01/20	R186	06/05/2021	7.30	Call	Bond Future	3,502.7100	3.5027	3,476.0300	3.4760	(0.762)	0	0	0
2021/01/20	R186	06/05/2021	7.30	Put	Bond Future	779.3700	0.7794	700.4000	0.7004	(10.133)	0	0	15,177
2021/01/20	R186	06/05/2021	10.78	Call	Bond Future	18,410.4400	18.4104	18,462.7200	18.4627	0.284	0	0	0
2021/01/20	R186	06/05/2021	10.78	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/01/20	R186	05/08/2021	8.62	Call	Bond Future	8,218.8700	8.2189	8,237.4500	8.2375	0.226	0	0	0
2021/01/20	R186	05/08/2021	8.62	Put	Bond Future	253.4000	0.2534	220.3000	0.2203	(13.062)	0	0	0
2021/01/20	R186	05/08/2021	8.61	Call	Bond Future	8,178.8100	8.1788	8,197.0100	8.1970	0.223	0	0	0
2021/01/20	R186	05/08/2021	8.61	Put	Bond Future	257.6800	0.2577	224.2000	0.2242	(12.993)	0	0	0
2021/01/20	R186	05/08/2021			Bond Future	6.9017	117.3431	6.8910	117.3947	(0.154)	0.0000	0.0000	0
2021/01/20	R186	05/08/2021	8.63	Call	Bond Future	8,258.9700	8.2590	8,277.9100	8.2779	0.229	0	0	0
2021/01/20	R186	05/08/2021	8.63	Put	Bond Future	249.2000	0.2492	216.4600	0.2165	(13.138)	0	0	0
2021/01/20	R186	04/11/2021	8.09	Call	Bond Future	5,570.3000	5.5703	5,600.0900	5.6001	0.535	0	0	0
2021/01/20	R186	04/11/2021	8.09	Put	Bond Future	915.7000	0.9157	893.7200	0.8937	(2.400)	0	0	0
2021/01/20	R186	04/11/2021	8.10	Call	Bond Future	5,604.8700	5.6049	5,633.2200	5.6332	0.506	0	0	0
2021/01/20	R186	04/11/2021	8.10	Put	Bond Future	906.5300	0.9065	883.1100	0.8831	(2.583)	0	0	0
2021/01/20	R186	04/11/2021			Bond Future	7.0536	118.6145	7.0424	118.6663	(0.159)	0.0000	0.0000	0
2021/01/20	R186	04/11/2021	8.11	Call	Bond Future	5,639.8300	5.6398	5,666.4500	5.6664	0.472	0	0	0
2021/01/20	R186	04/11/2021	8.11	Put	Bond Future	897.7600	0.8978	872.6100	0.8726	(2.801)	0	0	0
2021/01/20	R197	04/02/2021			Bond Future	318.5242	318.5242	318.5415	318.5415	0.005	0.0000	0.0000	2,401
2021/01/20	R197	06/05/2021			Bond Future	321.8327	321.8327	321.8447	321.8447	0.004	0.0000	0.0000	1,250
2021/01/20	R197	05/08/2021			Bond Future	317.4275	317.4275	317.4365	317.4365	0.003	0.0000	0.0000	0
2021/01/20	R197	04/11/2021			Bond Future	320.9401	320.9401	320.9479	320.9479	0.002	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
2021/01/20	R202	04/02/2021			Bond Future	219.9151	219.9151	219.9787	219.9787	0.029	0.0000	0.0000	7,722
2021/01/20	R202	06/05/2021			Bond Future	222.1995	222.1995	222.2597	222.2597	0.027	0.0000	0.0000	457
2021/01/20	R202	05/08/2021			Bond Future	220.4328	220.4328	220.4917	220.4917	0.027	0.0000	0.0000	0
2021/01/20	R202	04/11/2021			Bond Future	222.8719	222.8719	222.9306	222.9306	0.026	0.0000	0.0000	0
2021/01/20	R209	04/02/2021	10.12	Call	Bond Future	298.4600	0.2985	310.5400	0.3105	4.047	0	0	0
2021/01/20	R209	04/02/2021	10.12	Put	Bond Future	2,454.3200	2.4543	2,227.4000	2.2274	(9.246)	0	0	0
2021/01/20	R209	04/02/2021			Bond Future	10.4892	70.4347	10.4474	70.6737	(0.398)	0.0000	0.0000	24,887
2021/01/20	R209	04/02/2021	10.11	Call	Bond Future	286.1000	0.2861	297.2800	0.2973	3.908	0	0	0
2021/01/20	R209	04/02/2021	10.11	Put	Bond Future	2,501.7100	2.5017	2,273.8900	2.2739	(9.107)	0	0	0
2021/01/20	R209	04/02/2021	10.10	Call	Bond Future	274.1600	0.2742	284.4400	0.2844	3.750	0	0	0
2021/01/20	R209	04/02/2021	10.10	Put	Bond Future	2,549.5900	2.5496	2,320.8700	2.3209	(8.971)	0	0	0
2021/01/20	R209	06/05/2021	10.35	Call	Bond Future	2,056.4500	2.0565	2,100.4800	2.1005	2.141	0	0	1,000
2021/01/20	R209	06/05/2021	9.75	Put	Bond Future	6,417.8200	6.4178	6,190.1400	6.1901	(3.548)	0	0	0
2021/01/20	R209	06/05/2021	9.75	Call	Bond Future	937.3500	0.9373	949.8600	0.9499	1.335	0	0	8,200
2021/01/20	R209	06/05/2021	11.00	Call	Bond Future	3,876.5300	3.8765	3,969.2700	3.9693	2.392	0	0	0
2021/01/20	R209	06/05/2021	11.00	Put	Bond Future	2,139.4200	2.1394	1,991.9700	1.9920	(6.892)	0	0	3,500
2021/01/20	R209	06/05/2021	10.00	Put	Bond Future	5,279.6700	5.2797	5,062.9000	5.0629	(4.106)	0	0	0
2021/01/20	R209	06/05/2021	10.00	Call	Bond Future	1,330.3900	1.3304	1,353.8100	1.3538	1.760	0	0	0
2021/01/20	R209	06/05/2021	12.25	Call	Bond Future	8,519.9700	8.5200	8,698.3900	8.6984	2.094	0	0	0
2021/01/20	R209	06/05/2021	12.25	Put	Bond Future	556.7400	0.5567	494.9700	0.4950	(11.095)	0	0	9,150
2021/01/20	R209	06/05/2021	12.23	Call	Bond Future	8,442.1400	8.4421	8,619.4200	8.6194	2.100	0	0	0
2021/01/20	R209	06/05/2021	12.23	Put	Bond Future	571.5600	0.5716	508.6500	0.5087	(11.007)	0	0	0
2021/01/20	R209	06/05/2021	12.22	Call	Bond Future	8,403.2700	8.4033	8,579.9800	8.5800	2.103	0	0	0
2021/01/20	R209	06/05/2021	12.22	Put	Bond Future	579.0900	0.5791	515.6100	0.5156	(10.962)	0	0	0
2021/01/20	R209	06/05/2021			Bond Future	10.6817	68.0097	10.6386	68.2499	(0.403)	0.0000	0.0000	7,458
2021/01/20	R209	06/05/2021	10.35	Put	Bond Future	3,937.8800	3.9379	3,741.7200	3.7417	(4.981)	0	0	0
2021/01/20	R209	06/05/2021	10.60	Call	Bond Future	2,687.9800	2.6880	2,749.6800	2.7497	2.295	0	0	0
2021/01/20	R209	06/05/2021	10.60	Put	Bond Future	3,144.4700	3.1445	2,965.9800	2.9660	(5.676)	0	0	6,250
2021/01/20	R209	06/05/2021	11.60	Call	Bond Future	6,040.2300	6.0402	6,176.3800	6.1764	2.254	0	0	0
2021/01/20	R209	06/05/2021	11.60	Put	Bond Future	1,200.9600	1.2010	1,096.9200	1.0969	(8.663)	0	0	3,750
2021/01/20	R209	06/05/2021	10.25	Put	Bond Future	4,292.3000	4.2923	4,089.6900	4.0897	(4.720)	0	0	0
2021/01/20	R209	06/05/2021	10.25	Call	Bond Future	1,828.8800	1.8289	1,866.4600	1.8665	2.055	0	0	5,325
2021/01/20	R209	06/05/2021	11.25	Call	Bond Future	4,736.1900	4.7362	4,848.2200	4.8482	2.365	0	0	0
2021/01/20	R209	06/05/2021	11.25	Put	Bond Future	1,679.8600	1.6799	1,551.7000	1.5517	(7.629)	0	0	9,150
2021/01/20	R209	06/05/2021	12.24	Call	Bond Future	8,481.0500	8.4811	8,658.9000	8.6589	2.097	0	0	0
2021/01/20	R209	06/05/2021	12.24	Put	Bond Future	564.1100	0.5641	501.7700	0.5018	(11.051)	0	0	0
2021/01/20	R209	05/08/2021	11.81	Call	Bond Future	6,791.6900	6.7917	6,979.4600	6.9795	2.765	0	0	0
2021/01/20	R209	05/08/2021	11.81	Put	Bond Future	1,990.7500	1.9907	1,936.4200	1.9364	(2.729)	0	0	0
2021/01/20	R209	05/08/2021			Bond Future	10.8747	68.7544	10.8302	68.9965	(0.410)	0.0000	0.0000	0
2021/01/20	R209	05/08/2021	11.80	Call	Bond Future	6,756.3600	6.7564	6,947.0400	6.9470	2.822	0	0	0
2021/01/20	R209	05/08/2021	11.80	Put	Bond Future	2,004.0500	2.0041	1,952.6300	1.9526	(2.566)	0	0	0
2021/01/20	R209	05/08/2021	11.79	Call	Bond Future	6,721.0700	6.7211	6,914.6700	6.9147	2.880	0	0	0
2021/01/20	R209	05/08/2021	11.79	Put	Bond Future	2,017.4500	2.0175	1,968.9500	1.9690	(2.404)	0	0	0
2021/01/20	R209	04/11/2021	10.50	Call	Bond Future	2,765.9100	2.7659	2,872.2900	2.8723	3.846	0	0	0
2021/01/20	R209	04/11/2021	12.00	Call	Bond Future	7,044.8200	7.0448	7,221.3400	7.2213	2.506	0	0	0
2021/01/20	R209	04/11/2021	12.00	Put	Bond Future	2,397.4000	2.3974	2,329.4800	2.3295	(2.833)	0	0	4,250

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
2021/01/20	R209	04/11/2021	12.19	Call	Bond Future	7,624.7400	7.6247	7,808.1200	7.8081	2.405	0	0	0
2021/01/20	R209	04/11/2021	12.19	Put	Bond Future	2,085.1900	2.0852	2,024.1300	2.0241	(2.928)	0	0	0
2021/01/20	R209	04/11/2021	12.17	Call	Bond Future	7,562.9600	7.5630	7,745.6400	7.7456	2.415	0	0	0
2021/01/20	R209	04/11/2021			Bond Future	11.0717	66.3594	11.0256	66.6038	(0.417)	0.0000	0.0000	1,795
2021/01/20	R209	04/11/2021	10.50	Put	Bond Future	5,885.5500	5.8855	5,747.4900	5.7475	(2.346)	0	0	4,250
2021/01/20	R209	04/11/2021	9.50	Put	Bond Future	10,212.0000	10.2120	10,022.5400	10.0225	(1.855)	0	0	0
2021/01/20	R209	04/11/2021	9.50	Call	Bond Future	1,109.9500	1.1100	1,164.9300	1.1649	4.953	0	0	3,125
2021/01/20	R209	04/11/2021	12.18	Call	Bond Future	7,593.8300	7.5938	7,776.8600	7.7769	2.410	0	0	0
2021/01/20	R209	04/11/2021	12.18	Put	Bond Future	2,100.7600	2.1008	2,039.3500	2.0394	(2.923)	0	0	0
2021/01/20	R209	04/11/2021	12.17	Put	Bond Future	2,116.4200	2.1164	2,054.6600	2.0547	(2.918)	0	0	0
2021/01/20	R210	04/02/2021			Bond Future	195.2341	195.2341	195.2791	195.2791	0.023	0.0000	0.0000	957
2021/01/20	R210	06/05/2021			Bond Future	194.5485	194.5485	194.5905	194.5905	0.022	0.0000	0.0000	441
2021/01/20	R210	05/08/2021			Bond Future	196.7252	196.7252	196.7656	196.7656	0.021	0.0000	0.0000	0
2021/01/20	R210	04/11/2021			Bond Future	196.1615	196.1615	196.2018	196.2018	0.021	0.0000	0.0000	0
2021/01/20	R212	04/02/2021			Bond Future	170.0847	170.0847	170.0876	170.0876	0.002	0.0000	0.0000	3,974
2021/01/20	R212	06/05/2021			Bond Future	171.8514	171.8514	171.8514	171.8514	0.000	0.0000	0.0000	0
2021/01/20	R212	05/08/2021			Bond Future	171.4412	171.4412	171.4396	171.4396	(0.001)	0.0000	0.0000	0
2021/01/20	R212	04/11/2021			Bond Future	173.3382	173.3382	173.3358	173.3358	(0.001)	0.0000	0.0000	0
2021/01/20	R213	04/02/2021	9.40	Call	Bond Future	1,433.6400	1.4336	1,408.8300	1.4088	(1.731)	0	0	0
2021/01/20	R213	04/02/2021	9.40	Put	Bond Future	593.5500	0.5935	530.0500	0.5301	(10.698)	0	0	0
2021/01/20	R213	04/02/2021	9.39	Call	Bond Future	1,396.8400	1.3968	1,371.1800	1.3712	(1.837)	0	0	0
2021/01/20	R213	04/02/2021	9.39	Put	Bond Future	614.2800	0.6143	549.9300	0.5499	(10.476)	0	0	0
2021/01/20	R213	04/02/2021			Bond Future	9.2548	88.5736	9.2482	88.6123	(0.072)	0.0000	0.0000	8,858
2021/01/20	R213	04/02/2021	9.41	Call	Bond Future	1,470.9800	1.4710	1,446.9800	1.4470	(1.632)	0	0	0
2021/01/20	R213	04/02/2021	9.41	Put	Bond Future	573.4200	0.5734	510.7300	0.5107	(10.933)	0	0	0
2021/01/20	R213	06/05/2021	11.91	Call	Bond Future	12,639.0700	12.6391	12,665.2800	12.6653	0.207	0	0	0
2021/01/20	R213	06/05/2021	11.91	Put	Bond Future	75.7600	0.0758	64.3500	0.0643	(15.061)	0	0	0
2021/01/20	R213	06/05/2021			Bond Future	9.4439	85.9438	9.4373	85.9814	(0.070)	0.0000	0.0000	0
2021/01/20	R213	06/05/2021	11.90	Call	Bond Future	12,594.7800	12.5948	12,620.8300	12.6208	0.207	0	0	0
2021/01/20	R213	06/05/2021	11.90	Put	Bond Future	77.2500	0.0772	65.6800	0.0657	(14.977)	0	0	0
2021/01/20	R213	06/05/2021	11.89	Call	Bond Future	12,550.4900	12.5505	12,576.3600	12.5764	0.206	0	0	0
2021/01/20	R213	06/05/2021	11.89	Put	Bond Future	78.7800	0.0788	67.0300	0.0670	(14.915)	0	0	0
2021/01/20	R213	05/08/2021	10.14	Put	Bond Future	2,300.1900	2.3002	2,217.8000	2.2178	(3.582)	0	0	200
2021/01/20	R213	05/08/2021	9.34	Put	Bond Future	4,307.8200	4.3078	4,215.6700	4.2157	(2.139)	0	0	0
2021/01/20	R213	05/08/2021	9.34	Call	Bond Future	2,660.4600	2.6605	2,605.3600	2.6054	(2.071)	0	0	200
2021/01/20	R213	05/08/2021	10.85	Call	Bond Future	7,616.3800	7.6164	7,588.6000	7.5886	(0.365)	0	0	0
2021/01/20	R213	05/08/2021	10.85	Put	Bond Future	1,288.9600	1.2890	1,224.1300	1.2241	(5.030)	0	0	0
2021/01/20	R213	05/08/2021	10.84	Call	Bond Future	7,579.7200	7.5797	7,551.6200	7.5516	(0.371)	0	0	0
2021/01/20	R213	05/08/2021	10.84	Put	Bond Future	1,301.8400	1.3018	1,236.6900	1.2367	(5.004)	0	0	0
2021/01/20	R213	05/08/2021			Bond Future	9.6365	86.8844	9.6297	86.9215	(0.070)	0.0000	0.0000	0
2021/01/20	R213	05/08/2021	10.78	Call	Bond Future	7,361.0400	7.3610	7,331.0900	7.3311	(0.407)	0	0	0
2021/01/20	R213	05/08/2021	10.78	Put	Bond Future	1,381.2800	1.3813	1,314.2800	1.3143	(4.851)	0	0	200
2021/01/20	R213	05/08/2021	10.14	Call	Bond Future	5,004.5100	5.0045	4,959.1700	4.9592	(0.906)	0	0	0
2021/01/20	R213	05/08/2021	10.86	Call	Bond Future	7,653.1000	7.6531	7,625.6300	7.6256	(0.359)	0	0	0
2021/01/20	R213	05/08/2021	10.86	Put	Bond Future	1,276.1800	1.2762	1,211.6600	1.2117	(5.056)	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
2021/01/20	R213	04/11/2021	11.10	Put	Bond Future	1,500.9500	1.5009	1,470.6100	1.4706	(2.021)	0	0	0
2021/01/20	R213	04/11/2021	11.11	Call	Bond Future	7,922.5100	7.9225	7,929.4700	7.9295	0.088	0	0	0
2021/01/20	R213	04/11/2021	11.09	Put	Bond Future	1,514.2300	1.5142	1,483.7600	1.4838	(2.012)	0	0	0
2021/01/20	R213	04/11/2021			Bond Future	9.8364	84.2964	9.8294	84.3336	(0.071)	0.0000	0.0000	0
2021/01/20	R213	04/11/2021	11.10	Call	Bond Future	7,887.7500	7.8877	7,894.5700	7.8946	0.086	0	0	0
2021/01/20	R213	04/11/2021	11.11	Put	Bond Future	1,487.7600	1.4878	1,457.5600	1.4576	(2.030)	0	0	0
2021/01/20	R213	04/11/2021	11.09	Call	Bond Future	7,853.0500	7.8530	7,859.7400	7.8597	0.085	0	0	0
2021/01/20	R214	04/02/2021	10.33	Call	Bond Future	146.2700	0.1463	153.6900	0.1537	5.073	0	0	0
2021/01/20	R214	04/02/2021	10.33	Put	Bond Future	3,464.0700	3.4641	3,113.6800	3.1137	(10.115)	0	0	0
2021/01/20	R214	04/02/2021			Bond Future	10.8848	67.4267	10.8228	67.7845	(0.570)	0.0000	0.0000	13,829
2021/01/20	R214	04/02/2021	10.32	Call	Bond Future	139.2300	0.1392	146.0900	0.1461	4.927	0	0	0
2021/01/20	R214	04/02/2021	10.32	Put	Bond Future	3,519.3000	3.5193	3,168.3500	3.1683	(9.972)	0	0	0
2021/01/20	R214	04/02/2021	10.31	Call	Bond Future	132.4800	0.1325	138.8200	0.1388	4.786	0	0	0
2021/01/20	R214	04/02/2021	10.31	Put	Bond Future	3,574.9000	3.5749	3,223.4300	3.2234	(9.832)	0	0	0
2021/01/20	R214	06/05/2021	12.26	Call	Bond Future	7,105.4100	7.1054	7,361.4400	7.3614	3.603	0	0	0
2021/01/20	R214	06/05/2021	12.26	Put	Bond Future	989.2100	0.9892	884.9400	0.8849	(10.541)	0	0	0
2021/01/20	R214	06/05/2021	12.25	Call	Bond Future	7,069.2800	7.0693	7,324.4800	7.3245	3.610	0	0	0
2021/01/20	R214	06/05/2021	12.25	Put	Bond Future	1,000.5900	1.0006	895.4900	0.8955	(10.504)	0	0	0
2021/01/20	R214	06/05/2021			Bond Future	11.0737	64.8345	11.0096	65.1948	(0.579)	0.0000	0.0000	1,815
2021/01/20	R214	06/05/2021	12.27	Call	Bond Future	7,141.5800	7.1416	7,398.4300	7.3984	3.597	0	0	0
2021/01/20	R214	06/05/2021	12.27	Put	Bond Future	977.9400	0.9779	874.4900	0.8745	(10.578)	0	0	0
2021/01/20	R214	05/08/2021	12.03	Put	Bond Future	2,411.3000	2.4113	2,256.6200	2.2566	(6.415)	0	0	0
2021/01/20	R214	05/08/2021	12.01	Call	Bond Future	6,286.9000	6.2869	6,494.5500	6.4946	3.303	0	0	0
2021/01/20	R214	05/08/2021			Bond Future	11.2662	65.5441	11.1997	65.9077	(0.590)	0.0000	0.0000	0
2021/01/20	R214	05/08/2021	12.02	Call	Bond Future	6,321.0000	6.3210	6,529.1600	6.5292	3.293	0	0	0
2021/01/20	R214	05/08/2021	12.02	Put	Bond Future	2,426.3600	2.4264	2,271.0000	2.2710	(6.403)	0	0	0
2021/01/20	R214	05/08/2021	12.03	Call	Bond Future	6,354.9600	6.3550	6,563.8000	6.5638	3.286	0	0	0
2021/01/20	R214	05/08/2021	12.01	Put	Bond Future	2,441.3400	2.4413	2,285.4700	2.2855	(6.385)	0	0	0
2021/01/20	R214	04/11/2021	12.47	Call	Bond Future	7,369.7900	7.3698	7,650.5900	7.6506	3.810	0	0	0
2021/01/20	R214	04/11/2021	12.46	Call	Bond Future	7,336.6100	7.3366	7,616.9600	7.6170	3.821	0	0	0
2021/01/20	R214	04/11/2021	12.46	Put	Bond Future	2,397.0400	2.3970	2,310.2200	2.3102	(3.622)	0	0	0
2021/01/20	R214	04/11/2021			Bond Future	11.4622	62.9772	11.3931	63.3444	(0.602)	0.0000	0.0000	0
2021/01/20	R214	04/11/2021	12.47	Put	Bond Future	2,383.9900	2.3840	2,297.6200	2.2976	(3.623)	0	0	0
2021/01/20	R214	04/11/2021	12.48	Call	Bond Future	7,402.9800	7.4030	7,684.2300	7.6842	3.799	0	0	0
2021/01/20	R214	04/11/2021	12.48	Put	Bond Future	2,371.0200	2.3710	2,285.1000	2.2851	(3.624)	0	0	0
2021/01/20	R248	04/02/2021	10.47	Call	Bond Future	177.4100	0.1774	215.8800	0.2159	21.684	0	0	0
2021/01/20	R248	04/02/2021	10.47	Put	Bond Future	3,760.2000	3.7602	3,386.9600	3.3870	(9.926)	0	0	0
2021/01/20	R248	04/02/2021	10.46	Call	Bond Future	167.8400	0.1678	204.4700	0.2045	21.824	0	0	0
2021/01/20	R248	04/02/2021	10.46	Put	Bond Future	3,828.1500	3.8281	3,453.0700	3.4531	(9.798)	0	0	0
2021/01/20	R248	04/02/2021	10.75	Call	Bond Future	650.6800	0.6507	764.2600	0.7643	17.456	0	0	0
2021/01/20	R248	04/02/2021			Bond Future	10.9505	84.9335	10.8934	85.3452	(0.521)	0.0000	0.0000	120,608
2021/01/20	R248	04/02/2021	10.48	Call	Bond Future	187.3600	0.1874	227.7300	0.2277	21.547	0	0	0
2021/01/20	R248	04/02/2021	10.48	Put	Bond Future	3,692.7600	3.6928	3,321.4200	3.3214	(10.056)	0	0	0
2021/01/20	R248	04/02/2021	10.80	Put	Bond Future	1,873.1100	1.8731	1,592.2900	1.5923	(14.992)	0	0	0
2021/01/20	R248	04/02/2021	10.80	Call	Bond Future	780.3000	0.7803	911.1900	0.9112	16.774	0	0	2,140
2021/01/20	R248	04/02/2021	9.80	Put	Bond Future	9,064.4100	9.0644	8,652.9800	8.6530	(4.539)	0	0	0

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2021/01/20	R248	04/02/2021	9.80	Call	Bond Future	1.1200	0.0011	1.4000	0.0014	25.000	0	0	2,140
2021/01/20	R248	04/02/2021	11.50	Put	Bond Future	207.2100	0.2072	146.3400	0.1463	(29.376)	0	0	0
2021/01/20	R248	04/02/2021	11.50	Call	Bond Future	3,988.2600	3.9883	4,339.1000	4.3391	8.797	0	0	0
2021/01/20	R248	04/02/2021	10.75	Put	Bond Future	2,112.4400	2.1124	1,814.3100	1.8143	(14.113)	0	0	0
2021/01/20	R248	06/05/2021	12.36	Call	Bond Future	8,750.6500	8.7507	9,089.1100	9.0891	3.868	0	0	0
2021/01/20	R248	06/05/2021	12.36	Put	Bond Future	1,012.6400	1.0126	936.6600	0.9367	(7.503)	0	0	0
2021/01/20	R248	06/05/2021			Bond Future	11.1426	81.3849	11.0834	81.7993	(0.532)	0.0000	0.0000	5,260
2021/01/20	R248	06/05/2021	12.35	Call	Bond Future	8,705.2200	8.7052	9,042.9500	9.0429	3.880	0	0	0
2021/01/20	R248	06/05/2021	12.35	Put	Bond Future	1,025.2100	1.0252	948.5000	0.9485	(7.482)	0	0	0
2021/01/20	R248	06/05/2021	12.34	Call	Bond Future	8,659.8300	8.6598	8,996.8200	8.9968	3.891	0	0	0
2021/01/20	R248	06/05/2021	12.34	Put	Bond Future	1,037.9100	1.0379	960.4600	0.9605	(7.462)	0	0	0
2021/01/20	R248	05/08/2021	12.51	Put	Bond Future	1,969.1600	1.9692	1,869.7700	1.8698	(5.047)	0	0	0
2021/01/20	R248	05/08/2021	12.52	Call	Bond Future	9,255.9100	9.2559	9,575.2300	9.5752	3.450	0	0	0
2021/01/20	R248	05/08/2021	12.50	Put	Bond Future	1,986.0400	1.9860	1,886.0000	1.8860	(5.037)	0	0	0
2021/01/20	R248	05/08/2021			Bond Future	11.3390	82.2757	11.2774	82.6937	(0.544)	0.0000	0.0000	0
2021/01/20	R248	05/08/2021	12.51	Call	Bond Future	9,216.0200	9.2160	9,534.7000	9.5347	3.458	0	0	0
2021/01/20	R248	05/08/2021	12.52	Put	Bond Future	1,952.4100	1.9524	1,853.6600	1.8537	(5.058)	0	0	0
2021/01/20	R248	05/08/2021	12.50	Call	Bond Future	9,176.1700	9.1762	9,494.2000	9.4942	3.466	0	0	0
2021/01/20	R248	04/11/2021	12.85	Call	Bond Future	9,843.9400	9.8439	10,166.0900	10.1661	3.273	0	0	0
2021/01/20	R248	04/11/2021	12.85	Put	Bond Future	2,046.5400	2.0465	1,946.4100	1.9464	(4.893)	0	0	0
2021/01/20	R248	04/11/2021			Bond Future	11.5391	78.7556	11.4749	79.1779	(0.556)	0.0000	0.0000	0
2021/01/20	R248	04/11/2021	12.83	Call	Bond Future	9,767.9700	9.7680	10,088.9300	10.0889	3.286	0	0	0
2021/01/20	R248	04/11/2021	12.83	Put	Bond Future	2,078.7100	2.0787	1,977.3900	1.9774	(4.874)	0	0	0
2021/01/20	R248	04/11/2021	12.84	Call	Bond Future	9,805.9400	9.8059	10,127.5000	10.1275	3.279	0	0	0
2021/01/20	R248	04/11/2021	12.84	Put	Bond Future	2,062.5700	2.0626	1,961.8500	1.9619	(4.883)	0	0	0

Total

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