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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2021 TO 26/01/2021

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
2021/01/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	2025	04/02/2021		Bond Future	148.4998	148.4998	148.7327	148.7327	0.157	0.0000	0.0000	1,537
2021/01/26	2025	06/05/2021		Bond Future	150.0370	150.0370	150.2597	150.2597	0.148	0.0000	0.0000	7,007

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
2021/01/26	2025	05/08/2021			Bond Future	150.1815	150.1815	150.3812	150.3812	0.133	0.0000	0.0000	0
2021/01/26	2025	04/11/2021			Bond Future	151.8420	151.8420	152.0006	152.0006	0.104	0.0000	0.0000	0
2021/01/26	2029	04/02/2021			Bond Future	104.9940	104.9940	105.3507	105.3507	0.340	0.0000	0.0000	1,406
2021/01/26	2029	06/05/2021			Bond Future	104.9417	104.9417	105.2931	105.2931	0.335	0.0000	0.0000	2,297
2021/01/26	2029	05/08/2021			Bond Future	106.1135	106.1135	106.4511	106.4511	0.318	0.0000	0.0000	0
2021/01/26	2029	04/11/2021			Bond Future	106.1364	106.1364	106.4471	106.4471	0.293	0.0000	0.0000	0
2021/01/26	2030	04/02/2021	9.16	Call	Bond Future	2,208.6400	2.2086	2,281.1700	2.2812	3.284	0	0	0
2021/01/26	2030	04/02/2021	9.16	Put	Bond Future	111.0800	0.1111	82.1500	0.0821	(26.044)	0	0	0
2021/01/26	2030	04/02/2021	9.15	Call	Bond Future	2,158.0400	2.1580	2,229.3000	2.2293	3.302	0	0	0
2021/01/26	2030	04/02/2021	9.15	Put	Bond Future	118.0400	0.1180	87.8400	0.0878	(25.585)	0	0	0
2021/01/26	2030	04/02/2021	8.20	Put	Bond Future	3,655.1100	3.6551	3,551.8400	3.5518	(2.825)	0	0	0
2021/01/26	2030	04/02/2021	9.20	Put	Bond Future	86.6300	0.0866	62.4900	0.0625	(27.866)	0	0	0
2021/01/26	2030	04/02/2021	9.20	Call	Bond Future	2,413.9700	2.4140	2,491.2900	2.4913	3.203	0	0	1,600
2021/01/26	2030	04/02/2021	9.12	Put	Bond Future	141.2000	0.1412	106.9600	0.1070	(24.249)	0	0	0
2021/01/26	2030	04/02/2021	9.12	Call	Bond Future	2,008.2400	2.0082	2,075.4600	2.0755	3.347	0	0	1,000
2021/01/26	2030	04/02/2021	8.36	Put	Bond Future	2,703.0900	2.7031	2,597.2400	2.5972	(3.916)	0	0	0
2021/01/26	2030	04/02/2021	8.36	Call	Bond Future	46.3500	0.0463	41.9600	0.0420	(9.471)	0	0	800
2021/01/26	2030	04/02/2021			Bond Future	8.8007	95.2968	8.7836	95.3983	(0.195)	0.0000	0.0000	49,615
2021/01/26	2030	04/02/2021	9.17	Call	Bond Future	2,259.5400	2.2595	2,333.3200	2.3333	3.265	0	0	0
2021/01/26	2030	04/02/2021	9.17	Put	Bond Future	104.4700	0.1045	76.7900	0.0768	(26.496)	0	0	0
2021/01/26	2030	04/02/2021	9.30	Call	Bond Future	2,943.5000	2.9435	3,030.3300	3.0303	2.950	0	0	0
2021/01/26	2030	04/02/2021	9.30	Put	Bond Future	44.9200	0.0449	30.2900	0.0303	(32.569)	0	0	4,000
2021/01/26	2030	04/02/2021	9.35	Call	Bond Future	3,214.2500	3.2143	3,304.6100	3.3046	2.811	0	0	0
2021/01/26	2030	04/02/2021	9.35	Put	Bond Future	31.7600	0.0318	20.6600	0.0207	(34.950)	0	0	2,000
2021/01/26	2030	04/02/2021	8.20	Call	Bond Future	10.1400	0.0101	8.3300	0.0083	(17.850)	0	0	1,600
2021/01/26	2030	04/02/2021	8.37	Put	Bond Future	2,645.8400	2.6458	2,539.8300	2.5398	(4.007)	0	0	0
2021/01/26	2030	04/02/2021	8.37	Call	Bond Future	50.4400	0.0504	45.8900	0.0459	(9.021)	0	0	1,000
2021/01/26	2030	04/02/2021	8.86	Put	Bond Future	546.1000	0.5461	469.7000	0.4697	(13.990)	0	0	0
2021/01/26	2030	04/02/2021	8.86	Call	Bond Future	896.5700	0.8966	921.6300	0.9216	2.795	0	0	800
2021/01/26	2030	04/02/2021	10.20	Call	Bond Future	7,839.4500	7.8395	7,940.9000	7.9409	1.294	0	0	0
2021/01/26	2030	04/02/2021	10.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2021/01/26	2030	06/05/2021	9.25	Call	Bond Future	3,206.7200	3.2067	3,252.6000	3.2526	1.431	0	0	0
2021/01/26	2030	06/05/2021	9.25	Put	Bond Future	1,761.2300	1.7612	1,712.8000	1.7128	(2.750)	0	0	2,500
2021/01/26	2030	06/05/2021	9.35	Call	Bond Future	3,562.8300	3.5628	3,612.1900	3.6122	1.385	0	0	0
2021/01/26	2030	06/05/2021	10.95	Call	Bond Future	10,508.7600	10.5088	10,596.0500	10.5961	0.831	0	0	0
2021/01/26	2030	06/05/2021	10.95	Put	Bond Future	121.3400	0.1213	114.3200	0.1143	(5.785)	0	0	300
2021/01/26	2030	06/05/2021	9.27	Put	Bond Future	1,718.8000	1.7188	1,671.0700	1.6711	(2.777)	0	0	0
2021/01/26	2030	06/05/2021	9.27	Call	Bond Future	3,276.5200	3.2765	3,323.1000	3.3231	1.422	0	0	300
2021/01/26	2030	06/05/2021	7.97	Call	Bond Future	444.9900	0.4450	452.9600	0.4530	1.791	0	0	700
2021/01/26	2030	06/05/2021	10.04	Call	Bond Future	6,385.7600	6.3858	6,455.4900	6.4555	1.092	0	0	0
2021/01/26	2030	06/05/2021	10.04	Put	Bond Future	637.8100	0.6378	613.2300	0.6132	(3.854)	0	0	0
2021/01/26	2030	06/05/2021	9.15	Put	Bond Future	1,992.9500	1.9929	1,940.9300	1.9409	(2.610)	0	0	0
2021/01/26	2030	06/05/2021	9.15	Call	Bond Future	2,874.6400	2.8746	2,916.9300	2.9169	1.471	0	0	0
2021/01/26	2030	06/05/2021	9.92	Call	Bond Future	5,865.6000	5.8656	5,932.2400	5.9322	1.136	0	0	0
2021/01/26	2030	06/05/2021	11.69	Call	Bond Future	13,950.3700	13.9504	14,042.9100	14.0429	0.663	0	0	0
2021/01/26	2030	06/05/2021	11.69	Put	Bond Future	22.9800	0.0230	21.2100	0.0212	(7.702)	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
2021/01/26	2030	06/05/2021	11.70	Call	Bond Future	13,996.2900	13.9963	14,088.8700	14.0889	0.661	0	0	0
2021/01/26	2030	06/05/2021	11.70	Put	Bond Future	22.4200	0.0224	20.6900	0.0207	(7.716)	0	0	0
2021/01/26	2030	06/05/2021			Bond Future	8.9952	96.2597	8.9787	96.3540	(0.183)	0.0000	0.0000	61,174
2021/01/26	2030	06/05/2021	9.35	Put	Bond Future	1,557.9500	1.5579	1,513.0000	1.5130	(2.885)	0	0	2,500
2021/01/26	2030	06/05/2021	8.77	Put	Bond Future	3,090.8300	3.0908	3,025.3800	3.0254	(2.118)	0	0	0
2021/01/26	2030	06/05/2021	8.77	Call	Bond Future	1,789.3000	1.7893	1,818.1600	1.8182	1.613	0	0	300
2021/01/26	2030	06/05/2021	9.22	Call	Bond Future	3,105.1600	3.1052	3,149.9700	3.1500	1.443	0	0	0
2021/01/26	2030	06/05/2021	9.22	Put	Bond Future	1,828.3500	1.8284	1,778.8500	1.7788	(2.707)	0	0	700
2021/01/26	2030	06/05/2021	7.97	Put	Bond Future	6,561.9700	6.5620	6,475.6300	6.4756	(1.316)	0	0	0
2021/01/26	2030	06/05/2021	9.92	Put	Bond Future	754.2500	0.7542	726.5800	0.7266	(3.669)	0	0	700
2021/01/26	2030	06/05/2021	11.71	Call	Bond Future	14,042.1900	14.0422	14,134.8000	14.1348	0.660	0	0	0
2021/01/26	2030	06/05/2021	11.71	Put	Bond Future	21.8800	0.0219	20.1800	0.0202	(7.770)	0	0	0
2021/01/26	2030	06/05/2021	10.74	Call	Bond Future	9,530.3000	9.5303	9,614.8200	9.6148	0.887	0	0	0
2021/01/26	2030	06/05/2021	10.74	Put	Bond Future	184.7300	0.1847	174.9400	0.1749	(5.300)	0	0	0
2021/01/26	2030	05/08/2021	10.30	Put	Bond Future	1,209.1000	1.2091	1,184.3200	1.1843	(2.049)	0	0	200
2021/01/26	2030	05/08/2021	8.78	Put	Bond Future	4,467.9600	4.4680	4,412.8100	4.4128	(1.234)	0	0	0
2021/01/26	2030	05/08/2021	8.78	Call	Bond Future	2,132.5400	2.1325	2,156.4200	2.1564	1.120	0	0	200
2021/01/26	2030	05/08/2021	7.70	Put	Bond Future	9,317.3600	9.3174	9,245.3000	9.2453	(0.773)	0	0	0
2021/01/26	2030	05/08/2021	12.10	Call	Bond Future	14,543.7500	14.5438	14,618.6600	14.6187	0.515	0	0	0
2021/01/26	2030	05/08/2021	12.10	Put	Bond Future	113.2500	0.1132	109.1300	0.1091	(3.638)	0	0	600
2021/01/26	2030	05/08/2021	9.45	Call	Bond Future	3,957.6300	3.9576	3,995.8500	3.9958	0.966	0	0	600
2021/01/26	2030	05/08/2021	10.41	Call	Bond Future	7,493.5400	7.4935	7,549.7400	7.5497	0.750	0	0	0
2021/01/26	2030	05/08/2021	10.41	Put	Bond Future	1,071.4300	1.0714	1,048.6000	1.0486	(2.131)	0	0	0
2021/01/26	2030	05/08/2021	10.42	Call	Bond Future	7,532.1300	7.5321	7,588.5000	7.5885	0.748	0	0	0
2021/01/26	2030	05/08/2021	10.42	Put	Bond Future	1,059.5700	1.0596	1,036.9100	1.0369	(2.139)	0	0	0
2021/01/26	2030	05/08/2021			Bond Future	9.1952	93.3057	9.1810	93.3847	(0.155)	0.0000	0.0000	0
2021/01/26	2030	05/08/2021	10.30	Call	Bond Future	7,073.7700	7.0738	7,128.0200	7.1280	0.767	0	0	0
2021/01/26	2030	05/08/2021	7.70	Call	Bond Future	546.4700	0.5465	553.4400	0.5534	1.275	0	0	200
2021/01/26	2030	05/08/2021	8.95	Put	Bond Future	3,909.6700	3.9097	3,858.0600	3.8581	(1.320)	0	0	0
2021/01/26	2030	05/08/2021	8.95	Call	Bond Future	2,539.3700	2.5394	2,566.7900	2.5668	1.080	0	0	600
2021/01/26	2030	05/08/2021	9.45	Put	Bond Future	2,561.1000	2.5611	2,520.2900	2.5203	(1.593)	0	0	0
2021/01/26	2030	05/08/2021	10.43	Call	Bond Future	7,570.7700	7.5708	7,627.3200	7.6273	0.747	0	0	0
2021/01/26	2030	05/08/2021	10.43	Put	Bond Future	1,047.8000	1.0478	1,025.3200	1.0253	(2.145)	0	0	0
2021/01/26	2030	04/11/2021	8.27	Put	Bond Future	7,436.3300	7.4363	7,392.0700	7.3921	(0.595)	0	0	0
2021/01/26	2030	04/11/2021	8.27	Call	Bond Future	1,165.2400	1.1652	1,173.6000	1.1736	0.717	0	0	300
2021/01/26	2030	04/11/2021	8.77	Put	Bond Future	5,458.8500	5.4588	5,419.7800	5.4198	(0.716)	0	0	0
2021/01/26	2030	04/11/2021	11.44	Put	Bond Future	582.4100	0.5824	572.8500	0.5728	(1.641)	0	0	300
2021/01/26	2030	04/11/2021	10.59	Put	Bond Future	1,394.5600	1.3946	1,376.9500	1.3769	(1.263)	0	0	0
2021/01/26	2030	04/11/2021	10.60	Call	Bond Future	7,567.6200	7.5676	7,602.7400	7.6027	0.464	0	0	0
2021/01/26	2030	04/11/2021	10.60	Put	Bond Future	1,381.4100	1.3814	1,363.9100	1.3639	(1.267)	0	0	0
2021/01/26	2030	04/11/2021			Bond Future	9.3924	94.3161	9.3826	94.3687	(0.105)	0.0000	0.0000	0
2021/01/26	2030	04/11/2021	8.77	Call	Bond Future	2,046.6000	2.0466	2,060.1500	2.0601	0.662	0	0	300
2021/01/26	2030	04/11/2021	11.44	Call	Bond Future	10,757.7000	10.7577	10,800.7600	10.8008	0.400	0	0	0
2021/01/26	2030	04/11/2021	10.59	Call	Bond Future	7,531.7800	7.5318	7,566.7900	7.5668	0.465	0	0	0
2021/01/26	2030	04/11/2021	10.61	Call	Bond Future	7,603.5300	7.6035	7,638.7600	7.6388	0.463	0	0	0
2021/01/26	2030	04/11/2021	10.61	Put	Bond Future	1,368.3600	1.3684	1,350.9700	1.3510	(1.271)	0	0	0
2021/01/26	2032	04/02/2021	9.63	Call	Bond Future	536.7700	0.5368	552.2700	0.5523	2.888	0	0	0

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2021/01/26	2032	04/02/2021	9.63	Put	Bond Future	1,152.5700	1.1526	1,027.9100	1.0279	(10.816)	0	0	0
2021/01/26	2032	04/02/2021	9.29	Put	Bond Future	2,866.9800	2.8670	2,723.1500	2.7231	(5.017)	0	0	0
2021/01/26	2032	04/02/2021	9.29	Call	Bond Future	70.4600	0.0705	66.7900	0.0668	(5.209)	0	0	800
2021/01/26	2032	04/02/2021	10.82	Call	Bond Future	6,491.4000	6.4914	6,630.9700	6.6310	2.150	0	0	0
2021/01/26	2032	04/02/2021	10.82	Put	Bond Future	1.0300	0.0010	0.4400	0.0004	(57.282)	0	0	800
2021/01/26	2032	04/02/2021			Bond Future	9.7280	93.0535	9.7056	93.1937	(0.230)	0.0000	0.0000	12,723
2021/01/26	2032	04/02/2021	9.62	Call	Bond Future	512.7400	0.5127	526.9000	0.5269	2.762	0	0	0
2021/01/26	2032	04/02/2021	9.62	Put	Bond Future	1,191.6800	1.1917	1,065.6800	1.0657	(10.573)	0	0	0
2021/01/26	2032	04/02/2021	9.61	Call	Bond Future	489.4900	0.4895	502.3700	0.5024	2.631	0	0	0
2021/01/26	2032	04/02/2021	9.61	Put	Bond Future	1,231.6300	1.2316	1,104.3500	1.1044	(10.334)	0	0	0
2021/01/26	2032	04/02/2021	8.79	Put	Bond Future	6,134.3500	6.1343	5,994.0500	5.9940	(2.287)	0	0	0
2021/01/26	2032	04/02/2021	8.79	Call	Bond Future	0.4400	0.0004	0.3000	0.0003	(31.818)	0	0	800
2021/01/26	2032	06/05/2021	12.57	Call	Bond Future	14,255.6900	14.2557	14,385.2000	14.3852	0.908	0	0	0
2021/01/26	2032	06/05/2021	12.12	Call	Bond Future	12,141.0200	12.1410	12,266.0900	12.2661	1.030	0	0	0
2021/01/26	2032	06/05/2021	12.12	Put	Bond Future	130.8500	0.1309	122.2500	0.1222	(6.572)	0	0	0
2021/01/26	2032	06/05/2021			Bond Future	9.9346	89.8501	9.9126	89.9838	(0.222)	0.0000	0.0000	110,372
2021/01/26	2032	06/05/2021	12.57	Put	Bond Future	54.2200	0.0542	50.0600	0.0501	(7.672)	0	0	736
2021/01/26	2032	06/05/2021	10.33	Put	Bond Future	1,770.7100	1.7707	1,710.9200	1.7109	(3.377)	0	0	0
2021/01/26	2032	06/05/2021	10.33	Call	Bond Future	4,125.0700	4.1251	4,198.9500	4.1989	1.791	0	0	736
2021/01/26	2032	06/05/2021	12.11	Call	Bond Future	12,093.7800	12.0938	12,218.7200	12.2187	1.033	0	0	0
2021/01/26	2032	06/05/2021	12.11	Put	Bond Future	133.3100	0.1333	124.5800	0.1246	(6.549)	0	0	0
2021/01/26	2032	06/05/2021	12.10	Call	Bond Future	12,046.5300	12.0465	12,171.3300	12.1713	1.036	0	0	0
2021/01/26	2032	06/05/2021	12.10	Put	Bond Future	135.8200	0.1358	126.9500	0.1270	(6.531)	0	0	0
2021/01/26	2032	05/08/2021	11.37	Call	Bond Future	8,198.3600	8.1984	8,283.8400	8.2838	1.043	0	0	0
2021/01/26	2032	05/08/2021	11.37	Put	Bond Future	1,364.4600	1.3645	1,330.2100	1.3302	(2.510)	0	0	0
2021/01/26	2032	05/08/2021			Bond Future	10.1426	90.8320	10.1223	90.9518	(0.201)	0.0000	0.0000	0
2021/01/26	2032	05/08/2021	11.35	Call	Bond Future	8,120.2600	8.1203	8,205.2700	8.2053	1.047	0	0	0
2021/01/26	2032	05/08/2021	11.35	Put	Bond Future	1,391.7900	1.3918	1,357.0700	1.3571	(2.495)	0	0	0
2021/01/26	2032	05/08/2021	11.36	Call	Bond Future	8,159.2800	8.1593	8,244.5300	8.2445	1.045	0	0	0
2021/01/26	2032	05/08/2021	11.36	Put	Bond Future	1,378.0700	1.3781	1,343.5900	1.3436	(2.502)	0	0	0
2021/01/26	2032	04/11/2021	9.83	Call	Bond Future	2,611.3000	2.6113	2,642.7900	2.6428	1.206	0	0	700
2021/01/26	2032	04/11/2021	11.71	Put	Bond Future	1,514.4800	1.5145	1,487.4400	1.4874	(1.785)	0	0	0
2021/01/26	2032	04/11/2021	11.69	Call	Bond Future	8,714.0100	8.7140	8,781.7300	8.7817	0.777	0	0	0
2021/01/26	2032	04/11/2021	11.70	Call	Bond Future	8,751.1900	8.7512	8,819.0700	8.8191	0.776	0	0	0
2021/01/26	2032	04/11/2021			Bond Future	10.3569	87.6707	10.3402	87.7658	(0.161)	0.0000	0.0000	0
2021/01/26	2032	04/11/2021	9.83	Put	Bond Future	5,687.6000	5.6876	5,624.0000	5.6240	(1.118)	0	0	0
2021/01/26	2032	04/11/2021	12.81	Call	Bond Future	13,107.8200	13.1078	13,190.5500	13.1906	0.631	0	0	0
2021/01/26	2032	04/11/2021	12.81	Put	Bond Future	522.7300	0.5227	510.3700	0.5104	(2.365)	0	0	700
2021/01/26	2032	04/11/2021	11.71	Call	Bond Future	8,788.4200	8.7884	8,856.4700	8.8565	0.774	0	0	0
2021/01/26	2032	04/11/2021	11.69	Put	Bond Future	1,541.4100	1.5414	1,514.0400	1.5140	(1.776)	0	0	0
2021/01/26	2032	04/11/2021	9.33	Put	Bond Future	7,741.7600	7.7418	7,668.2100	7.6682	(0.950)	0	0	0
2021/01/26	2032	04/11/2021	9.33	Call	Bond Future	1,609.3700	1.6094	1,630.9100	1.6309	1.338	0	0	700
2021/01/26	2032	04/11/2021	11.70	Put	Bond Future	1,527.9000	1.5279	1,500.6900	1.5007	(1.781)	0	0	0
2021/01/26	2033	04/02/2021			Bond Future	100.2232	100.2232	100.3877	100.3877	0.164	0.0000	0.0000	1,258
2021/01/26	2033	06/05/2021			Bond Future	100.0453	100.0453	100.2030	100.2030	0.158	0.0000	0.0000	8,634
2021/01/26	2033	05/08/2021			Bond Future	101.1625	101.1625	101.3049	101.3049	0.141	0.0000	0.0000	0
2021/01/26	2033	04/11/2021			Bond Future	101.0562	101.0562	101.1712	101.1712	0.114	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
2021/01/26	2037	04/02/2021	10.28	Call	Bond Future	80.3900	0.0804	89.1300	0.0891	10.872	0	0	0
2021/01/26	2037	04/02/2021	10.28	Put	Bond Future	3,309.9000	3.3099	3,006.2100	3.0062	(9.175)	0	0	0
2021/01/26	2037	04/02/2021	10.27	Call	Bond Future	74.8400	0.0748	82.8400	0.0828	10.689	0	0	0
2021/01/26	2037	04/02/2021	10.27	Put	Bond Future	3,373.9200	3.3739	3,069.4900	3.0695	(9.023)	0	0	0
2021/01/26	2037	04/02/2021	11.90	Call	Bond Future	7,012.8300	7.0128	7,323.9400	7.3239	4.436	0	0	0
2021/01/26	2037	04/02/2021	13.73	Call	Bond Future	16,473.6300	16.4736	16,786.0600	16.7861	1.897	0	0	0
2021/01/26	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	23
2021/01/26	2037	04/02/2021	10.85	Call	Bond Future	1,272.4800	1.2725	1,424.8300	1.4248	11.973	0	0	0
2021/01/26	2037	04/02/2021	10.85	Put	Bond Future	671.8600	0.6719	511.7800	0.5118	(23.826)	0	0	72
2021/01/26	2037	04/02/2021	10.35	Call	Bond Future	129.2200	0.1292	144.6400	0.1446	11.933	0	0	0
2021/01/26	2037	04/02/2021	10.35	Put	Bond Future	2,874.1000	2.8741	2,577.0900	2.5771	(10.334)	0	0	72
2021/01/26	2037	04/02/2021			Bond Future	10.7580	83.1525	10.7105	83.4650	(0.441)	0.0000	0.0000	74,989
2021/01/26	2037	04/02/2021	10.29	Call	Bond Future	86.2800	0.0863	95.8200	0.0958	11.057	0	0	0
2021/01/26	2037	04/02/2021	10.29	Put	Bond Future	3,246.3100	3.2463	2,943.4200	2.9434	(9.330)	0	0	0
2021/01/26	2037	04/02/2021	11.97	Put	Bond Future	1.1900	0.0012	0.4100	0.0004	(65.546)	0	0	0
2021/01/26	2037	04/02/2021	11.97	Call	Bond Future	7,411.7800	7.4118	7,723.4300	7.7234	4.205	0	0	23
2021/01/26	2037	04/02/2021	11.90	Put	Bond Future	2.1000	0.0021	0.7800	0.0008	(62.857)	0	0	240
2021/01/26	2037	04/02/2021	10.48	Put	Bond Future	2,133.7400	2.1337	1,857.4700	1.8575	(12.948)	0	0	0
2021/01/26	2037	04/02/2021	10.48	Call	Bond Future	278.1000	0.2781	314.2600	0.3143	13.003	0	0	240
2021/01/26	2037	04/02/2021	9.65	Put	Bond Future	7,781.4800	7.7815	7,469.0300	7.4690	(4.015)	0	0	0
2021/01/26	2037	04/02/2021	9.65	Call	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	72
2021/01/26	2037	06/05/2021	12.42	Call	Bond Future	9,153.4900	9.1535	9,410.2100	9.4102	2.805	0	0	0
2021/01/26	2037	06/05/2021	12.43	Call	Bond Future	9,198.4300	9.1984	9,455.6900	9.4557	2.797	0	0	0
2021/01/26	2037	06/05/2021	12.44	Put	Bond Future	643.5400	0.6435	592.8900	0.5929	(7.871)	0	0	0
2021/01/26	2037	06/05/2021			Bond Future	10.9717	83.9927	10.9235	84.3011	(0.440)	0.0000	0.0000	105,608
2021/01/26	2037	06/05/2021	12.42	Put	Bond Future	661.2100	0.6612	609.4900	0.6095	(7.822)	0	0	0
2021/01/26	2037	06/05/2021	12.43	Put	Bond Future	652.3200	0.6523	601.1400	0.6011	(7.846)	0	0	0
2021/01/26	2037	06/05/2021	12.44	Call	Bond Future	9,243.4300	9.2434	9,501.2200	9.5012	2.789	0	0	0
2021/01/26	2037	05/08/2021	12.26	Put	Bond Future	1,994.6600	1.9947	1,907.6500	1.9076	(4.362)	0	0	0
2021/01/26	2037	05/08/2021	12.27	Call	Bond Future	8,241.5200	8.2415	8,452.5700	8.4526	2.561	0	0	0
2021/01/26	2037	05/08/2021	12.27	Put	Bond Future	1,977.6100	1.9776	1,891.1400	1.8911	(4.372)	0	0	0
2021/01/26	2037	05/08/2021	12.28	Call	Bond Future	8,279.1800	8.2792	8,490.7500	8.4908	2.555	0	0	0
2021/01/26	2037	05/08/2021			Bond Future	11.1923	80.6544	11.1443	80.9519	(0.429)	0.0000	0.0000	0
2021/01/26	2037	05/08/2021	12.26	Call	Bond Future	8,203.9200	8.2039	8,414.4300	8.4144	2.566	0	0	0
2021/01/26	2037	05/08/2021	12.28	Put	Bond Future	1,960.6900	1.9607	1,874.7400	1.8747	(4.384)	0	0	0
2021/01/26	2037	04/11/2021	12.82	Put	Bond Future	1,817.4000	1.8174	1,747.7100	1.7477	(3.835)	0	0	0
2021/01/26	2037	04/11/2021	12.83	Call	Bond Future	9,698.4400	9.6984	9,906.1800	9.9062	2.142	0	0	0
2021/01/26	2037	04/11/2021			Bond Future	11.4067	81.5280	11.3607	81.8050	(0.403)	0.0000	0.0000	0
2021/01/26	2037	04/11/2021	12.81	Call	Bond Future	9,624.7000	9.6247	9,831.6500	9.8316	2.150	0	0	0
2021/01/26	2037	04/11/2021	12.81	Put	Bond Future	1,831.7900	1.8318	1,761.7100	1.7617	(3.826)	0	0	0
2021/01/26	2037	04/11/2021	12.82	Call	Bond Future	9,661.5500	9.6615	9,868.8900	9.8689	2.146	0	0	0
2021/01/26	2037	04/11/2021	12.83	Put	Bond Future	1,803.1000	1.8031	1,733.8100	1.7338	(3.843)	0	0	0
2021/01/26	2038	04/02/2021			Bond Future	112.0004	112.0004	112.3859	112.3859	0.344	0.0000	0.0000	5,081
2021/01/26	2038	06/05/2021			Bond Future	113.1598	113.1598	113.5397	113.5397	0.336	0.0000	0.0000	6,799
2021/01/26	2038	05/08/2021			Bond Future	112.7014	112.7014	113.0660	113.0660	0.324	0.0000	0.0000	0
2021/01/26	2038	04/11/2021			Bond Future	113.9475	113.9475	114.2837	114.2837	0.295	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
2021/01/26	2040	04/02/2021	10.42	Call	Bond Future	96.1900	0.0962	115.6100	0.1156	20.189	0	0	0
2021/01/26	2040	04/02/2021	10.42	Put	Bond Future	3,292.5500	3.2925	2,907.2600	2.9073	(11.702)	0	0	0
2021/01/26	2040	04/02/2021	9.49	Put	Bond Future	10,566.9300	10.5669	10,162.2200	10.1622	(3.830)	0	0	0
2021/01/26	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/01/26	2040	04/02/2021	9.57	Put	Bond Future	9,895.8500	9.8959	9,491.1400	9.4911	(4.090)	0	0	0
2021/01/26	2040	04/02/2021	9.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	800
2021/01/26	2040	04/02/2021	10.07	Put	Bond Future	5,867.1100	5.8671	5,462.9400	5.4629	(6.889)	0	0	0
2021/01/26	2040	04/02/2021			Bond Future	10.8623	85.3775	10.8048	85.7822	(0.529)	0.0000	0.0000	66,479
2021/01/26	2040	04/02/2021	10.41	Call	Bond Future	89.5300	0.0895	107.5400	0.1075	20.116	0	0	0
2021/01/26	2040	04/02/2021	10.41	Put	Bond Future	3,360.3500	3.3604	2,973.6500	2.9737	(11.508)	0	0	0
2021/01/26	2040	04/02/2021	10.40	Call	Bond Future	83.2400	0.0832	99.9300	0.0999	20.050	0	0	0
2021/01/26	2040	04/02/2021	10.40	Put	Bond Future	3,428.6200	3.4286	3,040.6000	3.0406	(11.317)	0	0	0
2021/01/26	2040	04/02/2021	10.24	Put	Bond Future	4,574.4300	4.5744	4,173.6900	4.1737	(8.760)	0	0	0
2021/01/26	2040	04/02/2021	10.24	Call	Bond Future	22.4900	0.0225	26.4600	0.0265	17.652	0	0	500
2021/01/26	2040	04/02/2021	11.57	Call	Bond Future	4,777.7400	4.7777	5,164.7900	5.1648	8.101	0	0	0
2021/01/26	2040	04/02/2021	11.57	Put	Bond Future	33.8700	0.0339	16.2100	0.0162	(52.141)	0	0	500
2021/01/26	2040	04/02/2021	10.07	Call	Bond Future	4.5800	0.0046	5.1200	0.0051	11.790	0	0	800
2021/01/26	2040	04/02/2021	11.74	Call	Bond Future	5,832.3500	5.8324	6,229.8700	6.2299	6.816	0	0	0
2021/01/26	2040	04/02/2021	11.74	Put	Bond Future	12.3700	0.0124	5.1800	0.0052	(58.124)	0	0	800
2021/01/26	2040	06/05/2021	10.83	Put	Bond Future	4,143.9100	4.1439	3,906.0100	3.9060	(5.741)	0	0	0
2021/01/26	2040	06/05/2021	10.83	Call	Bond Future	2,479.4500	2.4794	2,643.0100	2.6430	6.597	0	0	300
2021/01/26	2040	06/05/2021	11.58	Put	Bond Future	1,935.2500	1.9353	1,792.4500	1.7925	(7.379)	0	0	0
2021/01/26	2040	06/05/2021	11.58	Call	Bond Future	5,293.0700	5.2931	5,551.7300	5.5517	4.887	0	0	300
2021/01/26	2040	06/05/2021	12.44	Call	Bond Future	9,320.5100	9.3205	9,652.6400	9.6526	3.563	0	0	0
2021/01/26	2040	06/05/2021	12.44	Put	Bond Future	766.8200	0.7668	697.4900	0.6975	(9.041)	0	0	0
2021/01/26	2040	06/05/2021			Bond Future	11.0706	86.2401	11.0119	86.6415	(0.530)	0.0000	0.0000	60,869
2021/01/26	2040	06/05/2021	13.38	Call	Bond Future	13,823.8700	13.8239	14,202.3600	14.2024	2.738	0	0	0
2021/01/26	2040	06/05/2021	13.38	Put	Bond Future	194.8600	0.1949	171.8900	0.1719	(11.788)	0	0	300
2021/01/26	2040	06/05/2021	12.43	Call	Bond Future	9,273.5500	9.2736	9,604.9600	9.6050	3.574	0	0	0
2021/01/26	2040	06/05/2021	12.43	Put	Bond Future	777.1000	0.7771	707.0500	0.7070	(9.014)	0	0	0
2021/01/26	2040	06/05/2021	12.42	Call	Bond Future	9,226.6300	9.2266	9,557.3300	9.5573	3.584	0	0	0
2021/01/26	2040	06/05/2021	12.42	Put	Bond Future	787.4800	0.7875	716.7200	0.7167	(8.986)	0	0	0
2021/01/26	2040	05/08/2021	11.05	Put	Bond Future	5,197.0000	5.1970	4,980.5800	4.9806	(4.164)	0	0	0
2021/01/26	2040	05/08/2021	11.05	Call	Bond Future	3,618.0700	3.6181	3,792.9000	3.7929	4.832	0	0	900
2021/01/26	2040	05/08/2021	12.48	Call	Bond Future	9,170.2600	9.1703	9,459.7600	9.4598	3.157	0	0	0
2021/01/26	2040	05/08/2021	12.49	Put	Bond Future	1,839.0700	1.8391	1,737.8900	1.7379	(5.502)	0	0	0
2021/01/26	2040	05/08/2021	12.47	Call	Bond Future	9,126.1200	9.1261	9,415.0500	9.4150	3.166	0	0	0
2021/01/26	2040	05/08/2021			Bond Future	11.2855	82.6760	11.2265	83.0673	(0.523)	0.0000	0.0000	0
2021/01/26	2040	05/08/2021	11.55	Put	Bond Future	3,610.2900	3.6103	3,440.4700	3.4405	(4.704)	0	0	0
2021/01/26	2040	05/08/2021	11.55	Call	Bond Future	5,327.3800	5.3274	5,548.8100	5.5488	4.156	0	0	900
2021/01/26	2040	05/08/2021	14.80	Call	Bond Future	18,970.9500	18.9710	19,347.2200	19.3472	1.983	0	0	0
2021/01/26	2040	05/08/2021	14.80	Put	Bond Future	170.3600	0.1704	155.3800	0.1554	(8.793)	0	0	900
2021/01/26	2040	05/08/2021	12.48	Put	Bond Future	1,851.4800	1.8515	1,749.7300	1.7497	(5.496)	0	0	0
2021/01/26	2040	05/08/2021	12.49	Call	Bond Future	9,214.6100	9.2146	9,504.6800	9.5047	3.148	0	0	0
2021/01/26	2040	05/08/2021	12.47	Put	Bond Future	1,864.1700	1.8642	1,761.8500	1.7619	(5.489)	0	0	0
2021/01/26	2040	04/11/2021	12.90	Call	Bond Future	10,141.5400	10.1415	10,422.6700	10.4227	2.772	0	0	0
2021/01/26	2040	04/11/2021	12.90	Put	Bond Future	1,869.9600	1.8700	1,780.0200	1.7800	(4.810)	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
2021/01/26	2040	04/11/2021	12.89	Call	Bond Future	10,102.6600	10.1027	10,383.2600	10.3833	2.777	0	0	0
2021/01/26	2040	04/11/2021	12.89	Put	Bond Future	1,884.9900	1.8850	1,794.5200	1.7945	(4.799)	0	0	0
2021/01/26	2040	04/11/2021			Bond Future	11.4939	83.5716	11.4363	83.9427	(0.501)	0.0000	0.0000	0
2021/01/26	2040	04/11/2021	12.91	Call	Bond Future	10,180.4500	10.1804	10,462.1100	10.4621	2.767	0	0	0
2021/01/26	2040	04/11/2021	12.91	Put	Bond Future	1,855.0300	1.8550	1,765.6200	1.7656	(4.820)	0	0	0
2021/01/26	2044	04/02/2021	10.36	Put	Bond Future	4,247.8900	4.2479	3,881.7000	3.8817	(8.621)	0	0	0
2021/01/26	2044	04/02/2021	10.37	Call	Bond Future	40.8200	0.0408	46.4400	0.0464	13.768	0	0	0
2021/01/26	2044	04/02/2021	10.35	Put	Bond Future	4,321.7500	4.3218	3,955.0600	3.9551	(8.485)	0	0	0
2021/01/26	2044	04/02/2021	10.04	Put	Bond Future	6,731.1100	6.7311	6,359.8500	6.3599	(5.516)	0	0	0
2021/01/26	2044	04/02/2021	10.04	Call	Bond Future	1.6300	0.0016	1.6500	0.0017	1.227	0	0	0
2021/01/26	2044	04/02/2021	10.84	Call	Bond Future	701.3400	0.7013	811.0900	0.8111	15.649	0	0	0
2021/01/26	2044	04/02/2021			Bond Future	10.9313	81.9877	10.8789	82.3590	(0.479)	0.0000	0.0000	36,095
2021/01/26	2044	04/02/2021	10.36	Call	Bond Future	37.5500	0.0375	42.6400	0.0426	13.555	0	0	0
2021/01/26	2044	04/02/2021	10.37	Put	Bond Future	4,174.3600	4.1744	3,808.7000	3.8087	(8.760)	0	0	0
2021/01/26	2044	04/02/2021	10.35	Call	Bond Future	34.5000	0.0345	39.0900	0.0391	13.304	0	0	0
2021/01/26	2044	04/02/2021	10.84	Put	Bond Future	1,350.5600	1.3506	1,089.0300	1.0890	(19.365)	0	0	265
2021/01/26	2044	04/02/2021	10.29	Call	Bond Future	20.2300	0.0202	22.6100	0.0226	11.765	0	0	0
2021/01/26	2044	04/02/2021	10.29	Put	Bond Future	4,771.3800	4.7714	4,402.4800	4.4025	(7.732)	0	0	265
2021/01/26	2044	04/02/2021	9.66	Put	Bond Future	9,882.9800	9.8830	9,511.7000	9.5117	(3.757)	0	0	0
2021/01/26	2044	04/02/2021	9.66	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	265
2021/01/26	2044	06/05/2021	11.10	Call	Bond Future	3,222.9600	3.2230	3,397.1700	3.3972	5.405	0	0	0
2021/01/26	2044	06/05/2021	11.40	Call	Bond Future	4,341.7300	4.3417	4,551.0800	4.5511	4.822	0	0	0
2021/01/26	2044	06/05/2021	11.40	Put	Bond Future	2,538.6400	2.5386	2,380.0100	2.3800	(6.249)	0	0	3,100
2021/01/26	2044	06/05/2021	11.79	Call	Bond Future	6,011.4900	6.0115	6,260.5200	6.2605	4.143	0	0	0
2021/01/26	2044	06/05/2021	11.79	Put	Bond Future	1,706.0500	1.7060	1,587.1000	1.5871	(6.972)	0	0	3,100
2021/01/26	2044	06/05/2021	12.50	Call	Bond Future	9,314.5700	9.3146	9,616.9600	9.6170	3.246	0	0	0
2021/01/26	2044	06/05/2021	12.50	Put	Bond Future	790.5800	0.7906	724.9900	0.7250	(8.296)	0	0	3,100
2021/01/26	2044	06/05/2021	12.43	Call	Bond Future	8,991.9300	8.9919	9,289.6300	9.2896	3.311	0	0	0
2021/01/26	2044	06/05/2021	12.43	Put	Bond Future	865.6600	0.8657	795.3800	0.7954	(8.119)	0	0	0
2021/01/26	2044	06/05/2021	12.44	Call	Bond Future	9,037.9000	9.0379	9,336.2800	9.3363	3.301	0	0	0
2021/01/26	2044	06/05/2021	12.44	Put	Bond Future	854.5800	0.8546	784.9800	0.7850	(8.144)	0	0	0
2021/01/26	2044	06/05/2021			Bond Future	11.1318	82.8161	11.0784	83.1841	(0.480)	0.0000	0.0000	24,601
2021/01/26	2044	06/05/2021	11.10	Put	Bond Future	3,441.7000	3.4417	3,247.9300	3.2479	(5.630)	0	0	3,100
2021/01/26	2044	06/05/2021	10.70	Put	Bond Future	5,012.6500	5.0126	4,769.6100	4.7696	(4.849)	0	0	0
2021/01/26	2044	06/05/2021	10.70	Call	Bond Future	1,958.1900	1.9582	2,083.1300	2.0831	6.380	0	0	3,100
2021/01/26	2044	06/05/2021	11.35	Put	Bond Future	2,673.1800	2.6732	2,508.8900	2.5089	(6.146)	0	0	0
2021/01/26	2044	06/05/2021	11.35	Call	Bond Future	4,145.3100	4.1453	4,349.0000	4.3490	4.914	0	0	3,100
2021/01/26	2044	06/05/2021	11.90	Call	Bond Future	6,516.7100	6.5167	6,775.3100	6.7753	3.968	0	0	0
2021/01/26	2044	06/05/2021	11.90	Put	Bond Future	1,530.0500	1.5300	1,420.6700	1.4207	(7.149)	0	0	0
2021/01/26	2044	06/05/2021	12.45	Call	Bond Future	9,083.9100	9.0839	9,382.9700	9.3830	3.292	0	0	0
2021/01/26	2044	06/05/2021	12.45	Put	Bond Future	843.6200	0.8436	774.7000	0.7747	(8.170)	0	0	0
2021/01/26	2044	05/08/2021	12.60	Put	Bond Future	1,785.3600	1.7854	1,694.6600	1.6947	(5.080)	0	0	0
2021/01/26	2044	05/08/2021	12.61	Call	Bond Future	9,504.8300	9.5048	9,772.6600	9.7727	2.818	0	0	0
2021/01/26	2044	05/08/2021	12.61	Put	Bond Future	1,769.7700	1.7698	1,679.6500	1.6797	(5.092)	0	0	0
2021/01/26	2044	05/08/2021			Bond Future	11.3387	79.3398	11.2850	79.6978	(0.473)	0.0000	0.0000	0
2021/01/26	2044	05/08/2021	12.59	Call	Bond Future	9,424.6600	9.4247	9,691.3300	9.6913	2.829	0	0	0
2021/01/26	2044	05/08/2021	12.59	Put	Bond Future	1,801.0600	1.8011	1,709.7800	1.7098	(5.068)	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
2021/01/26	2044	05/08/2021	12.60	Call	Bond Future	9,464.7300	9.4647	9,731.9800	9.7320	2.824	0	0	0
2021/01/26	2044	04/11/2021	12.91	Call	Bond Future	10,011.0300	10.0110	10,264.6800	10.2647	2.534	0	0	0
2021/01/26	2044	04/11/2021	12.91	Put	Bond Future	1,954.3500	1.9544	1,869.5600	1.8696	(4.339)	0	0	0
2021/01/26	2044	04/11/2021			Bond Future	11.5388	80.1992	11.4866	80.5377	(0.453)	0.0000	0.0000	0
2021/01/26	2044	04/11/2021	12.89	Call	Bond Future	9,934.8700	9.9349	10,187.5400	10.1875	2.543	0	0	0
2021/01/26	2044	04/11/2021	12.89	Put	Bond Future	1,985.2200	1.9852	1,899.4500	1.8994	(4.320)	0	0	0
2021/01/26	2044	04/11/2021	12.90	Call	Bond Future	9,972.9300	9.9729	10,226.0900	10.2261	2.538	0	0	0
2021/01/26	2044	04/11/2021	12.90	Put	Bond Future	1,969.7300	1.9697	1,884.4500	1.8844	(4.330)	0	0	0
2021/01/26	2046	04/02/2021			Bond Future	100.6949	100.6949	101.2126	101.2126	0.514	0.0000	0.0000	14,486
2021/01/26	2046	06/05/2021			Bond Future	99.9473	99.9473	100.4619	100.4619	0.515	0.0000	0.0000	14,893
2021/01/26	2046	05/08/2021			Bond Future	101.0635	101.0635	101.5667	101.5667	0.498	0.0000	0.0000	0
2021/01/26	2046	04/11/2021			Bond Future	100.3735	100.3735	100.8530	100.8530	0.478	0.0000	0.0000	0
2021/01/26	2050	04/02/2021			Bond Future	102.2722	102.2722	102.8542	102.8542	0.569	0.0000	0.0000	9,857
2021/01/26	2050	06/05/2021			Bond Future	103.3310	103.3310	103.9103	103.9103	0.561	0.0000	0.0000	9,961
2021/01/26	2050	05/08/2021			Bond Future	102.5566	102.5566	103.1248	103.1248	0.554	0.0000	0.0000	0
2021/01/26	2050	04/11/2021			Bond Future	103.6907	103.6907	104.2354	104.2354	0.525	0.0000	0.0000	0
2021/01/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	AL37	04/02/2021			Index Future	791.7040	791.7040	791.3830	791.3830	(0.041)	0.0000	0.0000	0
2021/01/26	AL37	06/05/2021			Index Future	799.6940	799.6940	799.3030	799.3030	(0.049)	0.0000	0.0000	0
2021/01/26	AL37	05/08/2021			Index Future	808.3290	808.3290	807.8000	807.8000	(0.065)	0.0000	0.0000	0
2021/01/26	AL37	04/11/2021			Index Future	817.1640	817.1640	816.3970	816.3970	(0.094)	0.0000	0.0000	0
2021/01/26	AL7T	04/02/2021			Index Future	871.1860	871.1860	872.2290	872.2290	0.120	0.0000	0.0000	0
2021/01/26	AL7T	06/05/2021			Index Future	879.9780	879.9780	880.9580	880.9580	0.111	0.0000	0.0000	0
2021/01/26	AL7T	05/08/2021			Index Future	889.4800	889.4800	890.3230	890.3230	0.095	0.0000	0.0000	0
2021/01/26	AL7T	04/11/2021			Index Future	899.2020	899.2020	899.7980	899.7980	0.066	0.0000	0.0000	0
2021/01/26	ALBI	04/02/2021			Index Future	763.0330	763.0330	764.6340	764.6340	0.210	0.0000	0.0000	83
2021/01/26	ALBI	06/05/2021			Index Future	770.7330	770.7330	772.2860	772.2860	0.201	0.0000	0.0000	269
2021/01/26	ALBI	05/08/2021			Index Future	779.0560	779.0560	780.4960	780.4960	0.185	0.0000	0.0000	0
2021/01/26	ALBI	04/11/2021			Index Future	787.5710	787.5710	788.8020	788.8020	0.156	0.0000	0.0000	0
2021/01/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	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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2021/01/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	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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2021/01/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/26	ES33	04/02/2021			Bond Future	11.4251	77.1524	11.3770	77.4099	(0.421)	0.0000	0.0000	0
2021/01/26	ES33	06/05/2021			Bond Future	11.6812	74.1583	11.6322	74.4120	(0.419)	0.0000	0.0000	350
2021/01/26	ES33	05/08/2021			Bond Future	11.9421	74.9686	11.8936	75.2123	(0.406)	0.0000	0.0000	0
2021/01/26	ES33	04/11/2021			Bond Future	12.2116	72.0057	12.1654	72.2307	(0.379)	0.0000	0.0000	0
2021/01/26	ES42	04/02/2021			Bond Future	11.9228	76.2235	11.8698	76.5405	(0.444)	0.0000	0.0000	0
2021/01/26	ES42	06/05/2021			Bond Future	12.1709	72.7362	12.1167	73.0498	(0.446)	0.0000	0.0000	4,779
2021/01/26	ES42	05/08/2021			Bond Future	12.4178	73.5316	12.3633	73.8361	(0.439)	0.0000	0.0000	0
2021/01/26	ES42	04/11/2021			Bond Future	12.6744	70.0702	12.6213	70.3565	(0.419)	0.0000	0.0000	0
2021/01/26	GOVI	04/02/2021	750.96	Call	GOVI	33,430.0000	3.3430	48,750.0000	4.8750	45.827	0	0	0
2021/01/26	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	04/02/2021			GOVI	754.3030	754.3030	755.8350	755.8350	0.203	0.0000	0.0000	38
2021/01/26	GOVI	04/02/2021	750.95	Call	GOVI	33,530.0000	3.3530	48,850.0000	4.8850	45.690	0	0	0
2021/01/26	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	04/02/2021	750.94	Call	GOVI	33,630.0000	3.3630	48,950.0000	4.8950	45.555	0	0	0
2021/01/26	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	06/05/2021	678.68	Call	GOVI	832,350.0000	83.2350	847,190.0000	84.7190	1.783	0	0	0
2021/01/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	06/05/2021	678.67	Call	GOVI	832,450.0000	83.2450	847,290.0000	84.7290	1.783	0	0	0
2021/01/26	GOVI	06/05/2021			GOVI	761.9150	761.9150	763.3990	763.3990	0.195	0.0000	0.0000	936
2021/01/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	06/05/2021	678.69	Call	GOVI	832,250.0000	83.2250	847,090.0000	84.7090	1.783	0	0	0
2021/01/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	05/08/2021	719.14	Call	GOVI	510,020.0000	51.0020	523,750.0000	52.3750	2.692	0	0	0
2021/01/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	05/08/2021	719.13	Call	GOVI	510,120.0000	51.0120	523,850.0000	52.3850	2.692	0	0	0
2021/01/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	05/08/2021			GOVI	770.1420	770.1420	771.5150	771.5150	0.178	0.0000	0.0000	0
2021/01/26	GOVI	05/08/2021	719.15	Call	GOVI	509,920.0000	50.9920	523,650.0000	52.3650	2.693	0	0	0
2021/01/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	04/11/2021	728.41	Call	GOVI	501,500.0000	50.1500	513,150.0000	51.3150	2.323	0	0	0
2021/01/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	04/11/2021	728.40	Call	GOVI	501,600.0000	50.1600	513,250.0000	51.3250	2.323	0	0	0
2021/01/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	GOVI	04/11/2021			GOVI	778.5600	778.5600	779.7250	779.7250	0.150	0.0000	0.0000	0
2021/01/26	GOVI	04/11/2021	728.42	Call	GOVI	501,400.0000	50.1400	513,050.0000	51.3050	2.323	0	0	0
2021/01/26	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
2021/01/26	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/26	IGOV 04/02/2021			Index Future	272.0620	272.0620	272.8470	272.8470	0.289	0.0000	0.0000	413
2021/01/26	IGOV 06/05/2021			Index Future	274.8750	274.8750	275.6450	275.6450	0.280	0.0000	0.0000	561
2021/01/26	IGOV 05/08/2021			Index Future	277.9100	277.9100	278.6420	278.6420	0.263	0.0000	0.0000	0
2021/01/26	IGOV 04/11/2021			Index Future	281.0140	281.0140	281.6740	281.6740	0.235	0.0000	0.0000	0
2021/01/26	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/26	IS05 15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4200	90.4200	(0.011)	0.0000	0.0000	0
2021/01/26	IS05 21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3600	89.3600	(0.011)	0.0000	0.0000	0
2021/01/26	IS05 21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6100	90.6100	(0.022)	0.0000	0.0000	51
2021/01/26	IS05 15/03/2022			Interest Rate Swap	90.0500	90.0500	90.0300	90.0300	(0.022)	0.0000	0.0000	0
2021/01/26	IS05 21/06/2022			Interest Rate Swap	90.1400	90.1400	90.1100	90.1100	(0.033)	0.0000	0.0000	0
2021/01/26	IS05 20/09/2022			Interest Rate Swap	93.2400	93.2400	93.2000	93.2000	(0.043)	0.0000	0.0000	0
2021/01/26	IS05 20/12/2022			Interest Rate Swap	93.7000	93.7000	93.6500	93.6500	(0.053)	0.0000	0.0000	0
2021/01/26	IS05 22/03/2023			Interest Rate Swap	86.0400	86.0400	85.9800	85.9800	(0.070)	0.0000	0.0000	0
2021/01/26	IS05 20/06/2023			Interest Rate Swap	91.5100	91.5100	91.4400	91.4400	(0.076)	0.0000	0.0000	0
2021/01/26	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/26	IS10 17/12/2025			Interest Rate Swap	78.1200	78.1200	78.0400	78.0400	(0.102)	0.0000	0.0000	0
2021/01/26	IS10 16/03/2026			Interest Rate Swap	74.5200	74.5200	74.4300	74.4300	(0.121)	0.0000	0.0000	0
2021/01/26	IS10 15/06/2026			Interest Rate Swap	72.8000	72.8000	72.7000	72.7000	(0.137)	0.0000	0.0000	0
2021/01/26	IS10 21/09/2026			Interest Rate Swap	74.6900	74.6900	74.5900	74.5900	(0.134)	0.0000	0.0000	0
2021/01/26	IS10 21/12/2026			Interest Rate Swap	78.6200	78.6200	78.5100	78.5100	(0.140)	0.0000	0.0000	0
2021/01/26	IS10 15/03/2027			Interest Rate Swap	77.0200	77.0200	76.9100	76.9100	(0.143)	0.0000	0.0000	0
2021/01/26	IS10 21/06/2027			Interest Rate Swap	79.0200	79.0200	78.9000	78.9000	(0.152)	0.0000	0.0000	0
2021/01/26	IS10 20/09/2027			Interest Rate Swap	84.7900	84.7900	84.6700	84.6700	(0.142)	0.0000	0.0000	0
2021/01/26	IS10 20/12/2027			Interest Rate Swap	85.1500	85.1500	85.0100	85.0100	(0.164)	0.0000	0.0000	0
2021/01/26	IS10 22/03/2028			Interest Rate Swap	78.0800	78.0800	77.9300	77.9300	(0.192)	0.0000	0.0000	0
2021/01/26	IS10 20/06/2028			Interest Rate Swap	85.9700	85.9700	85.8200	85.8200	(0.174)	0.0000	0.0000	0
2021/01/26	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/26	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/26	JBAF 17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/26	JBAF 17/03/2021			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	0
2021/01/26	JBAF 21/04/2021			Jibar Tradeable Future	3.6000	96.4000	3.5900	96.4100	(0.278)	0.0000	0.0000	0
2021/01/26	JBAF 19/05/2021			Jibar Tradeable Future	3.6000	96.4000	3.5900	96.4100	(0.278)	0.0000	0.0000	0
2021/01/26	JBAF 15/06/2021			Jibar Tradeable Future	3.5950	96.4050	3.5850	96.4150	(0.278)	0.0000	0.0000	0
2021/01/26	JBAF 21/07/2021			Jibar Tradeable Future	3.6100	96.3900	3.5900	96.4100	(0.554)	0.0000	0.0000	0
2021/01/26	JBAF 15/09/2021			Jibar Tradeable Future	3.6600	96.3400	3.6400	96.3600	(0.546)	0.0000	0.0000	30,000
2021/01/26	JBAF 15/12/2021			Jibar Tradeable Future	3.8500	96.1500	3.8250	96.1750	(0.649)	0.0000	0.0000	0
2021/01/26	JBAF 16/03/2022			Jibar Tradeable Future	3.9400	96.0600	3.9100	96.0900	(0.761)	0.0000	0.0000	0
2021/01/26	JBAF 15/06/2022			Jibar Tradeable Future	4.1750	95.8250	4.1450	95.8550	(0.719)	0.0000	0.0000	20,001
2021/01/26	JBAF 21/09/2022			Jibar Tradeable Future	4.2750	95.7250	4.2450	95.7550	(0.702)	0.0000	0.0000	0
2021/01/26	JBAF 21/12/2022			Jibar Tradeable Future	4.5100	95.4900	4.4800	95.5200	(0.665)	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
2021/01/26	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R023	04/02/2021	6.34	Call	Bond Future	3,493.0800	3.4931	3,495.0500	3.4950	0.056	0	0	0
2021/01/26	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R023	04/02/2021			Bond Future	4.5688	109.6298	4.5678	109.6317	(0.021)	0.0000	0.0000	30,148
2021/01/26	R023	04/02/2021	6.33	Call	Bond Future	3,473.7800	3.4738	3,475.7500	3.4757	0.057	0	0	0
2021/01/26	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R023	04/02/2021	6.32	Call	Bond Future	3,454.4700	3.4545	3,456.4400	3.4564	0.057	0	0	0
2021/01/26	R023	06/05/2021	7.58	Call	Bond Future	5,050.7500	5.0507	5,043.5700	5.0436	(0.142)	0	0	0
2021/01/26	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R023	06/05/2021			Bond Future	4.6389	106.8317	4.6430	106.8245	0.087	0.0000	0.0000	5,851
2021/01/26	R023	06/05/2021	7.57	Call	Bond Future	5,034.1200	5.0341	5,026.9400	5.0269	(0.143)	0	0	0
2021/01/26	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R023	06/05/2021	7.56	Call	Bond Future	5,017.4900	5.0175	5,010.3100	5.0103	(0.143)	0	0	0
2021/01/26	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R023	05/08/2021	5.30	Call	Bond Future	1,161.9400	1.1619	1,141.8200	1.1418	(1.732)	0	0	0
2021/01/26	R023	05/08/2021	5.30	Put	Bond Future	222.1400	0.2221	227.4700	0.2275	2.399	0	0	0
2021/01/26	R023	05/08/2021	5.29	Call	Bond Future	1,149.5000	1.1495	1,129.4500	1.1294	(1.744)	0	0	0
2021/01/26	R023	05/08/2021	5.29	Put	Bond Future	224.8100	0.2248	230.2100	0.2302	2.402	0	0	0
2021/01/26	R023	05/08/2021			Bond Future	4.6815	107.9985	4.6981	107.9731	0.356	0.0000	0.0000	0
2021/01/26	R023	05/08/2021	5.31	Call	Bond Future	1,174.4000	1.1744	1,154.2200	1.1542	(1.718)	0	0	0
2021/01/26	R023	05/08/2021	5.31	Put	Bond Future	219.5000	0.2195	224.7700	0.2248	2.401	0	0	0
2021/01/26	R023	04/11/2021	4.91	Call	Bond Future	650.1400	0.6501	617.6600	0.6177	(4.996)	0	0	0
2021/01/26	R023	04/11/2021	4.91	Put	Bond Future	429.6300	0.4296	453.4900	0.4535	5.554	0	0	0
2021/01/26	R023	04/11/2021	4.90	Call	Bond Future	642.2000	0.6422	609.9400	0.6099	(5.023)	0	0	0
2021/01/26	R023	04/11/2021	4.90	Put	Bond Future	434.5300	0.4345	458.6100	0.4586	5.542	0	0	0
2021/01/26	R023	04/11/2021			Bond Future	4.7385	105.2602	4.7823	105.2039	0.923	0.0000	0.0000	0
2021/01/26	R023	04/11/2021	4.92	Call	Bond Future	658.1200	0.6581	625.4400	0.6254	(4.966)	0	0	0
2021/01/26	R023	04/11/2021	4.92	Put	Bond Future	424.7700	0.4248	448.4300	0.4484	5.570	0	0	0
2021/01/26	R035	04/02/2021	10.05	Call	Bond Future	77.0600	0.0771	86.2000	0.0862	11.861	0	0	0
2021/01/26	R035	04/02/2021	10.05	Put	Bond Future	3,267.5400	3.2675	2,960.4000	2.9604	(9.400)	0	0	0
2021/01/26	R035	04/02/2021	10.04	Call	Bond Future	71.5800	0.0716	79.9400	0.0799	11.679	0	0	0
2021/01/26	R035	04/02/2021	10.04	Put	Bond Future	3,331.7700	3.3318	3,023.8500	3.0238	(9.242)	0	0	0
2021/01/26	R035	04/02/2021	10.14	Put	Bond Future	2,709.4900	2.7095	2,411.9300	2.4119	(10.982)	0	0	650
2021/01/26	R035	04/02/2021	11.14	Call	Bond Future	4,018.9200	4.0189	4,311.6700	4.3117	7.284	0	0	0
2021/01/26	R035	04/02/2021	11.14	Put	Bond Future	52.0700	0.0521	28.5400	0.0285	(45.189)	0	0	650
2021/01/26	R035	04/02/2021			Bond Future	10.5199	92.0268	10.4722	92.3431	(0.453)	0.0000	0.0000	68,882
2021/01/26	R035	04/02/2021	10.06	Call	Bond Future	82.8500	0.0829	92.8200	0.0928	12.034	0	0	0
2021/01/26	R035	04/02/2021	10.06	Put	Bond Future	3,203.7000	3.2037	2,897.3900	2.8974	(9.561)	0	0	0
2021/01/26	R035	04/02/2021	10.14	Call	Bond Future	142.9400	0.1429	161.6600	0.1617	13.096	0	0	0
2021/01/26	R035	06/05/2021	10.55	Call	Bond Future	2,528.2400	2.5282	2,657.7300	2.6577	5.122	0	0	0
2021/01/26	R035	06/05/2021	10.55	Put	Bond Future	3,717.4300	3.7174	3,535.1200	3.5351	(4.904)	0	0	500
2021/01/26	R035	06/05/2021	10.05	Put	Bond Future	5,816.7500	5.8167	5,583.8900	5.5839	(4.003)	0	0	0
2021/01/26	R035	06/05/2021	10.05	Call	Bond Future	1,261.6000	1.2616	1,340.5400	1.3405	6.257	0	0	500
2021/01/26	R035	06/05/2021	12.91	Put	Bond Future	200.5800	0.2006	180.2300	0.1802	(10.146)	0	0	600
2021/01/26	R035	06/05/2021	10.40	Put	Bond Future	4,279.1100	4.2791	4,081.2600	4.0813	(4.624)	0	0	0
2021/01/26	R035	06/05/2021	11.55	Call	Bond Future	6,362.3600	6.3624	6,583.8600	6.5839	3.481	0	0	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
2021/01/26	R035	06/05/2021	11.55	Put	Bond Future	1,340.5200		1.3405	1,250.2200	1.2502	(6.736)	0	0	1,650
2021/01/26	R035	06/05/2021	12.77	Call	Bond Future	12,009.8800		12.0099	12,297.1400	12.2971	2.392	0	0	0
2021/01/26	R035	06/05/2021	12.77	Put	Bond Future	251.7300		0.2517	227.1900	0.2272	(9.749)	0	0	1,650
2021/01/26	R035	06/05/2021	10.24	Put	Bond Future	4,942.3900		4.9424	4,728.2200	4.7282	(4.333)	0	0	0
2021/01/26	R035	06/05/2021	10.24	Call	Bond Future	1,687.8900		1.6879	1,785.5200	1.7855	5.784	0	0	793
2021/01/26	R035	06/05/2021	12.37	Call	Bond Future	10,109.5300		10.1095	10,381.1100	10.3811	2.686	0	0	0
2021/01/26	R035	06/05/2021	12.35	Put	Bond Future	479.4800		0.4795	438.3200	0.4383	(8.584)	0	0	0
2021/01/26	R035	06/05/2021	12.36	Put	Bond Future	472.4900		0.4725	431.8000	0.4318	(8.612)	0	0	0
2021/01/26	R035	06/05/2021			Bond Future	10.7333		88.4839	10.6849	88.7957	(0.451)	0.0000	0.0000	32,917
2021/01/26	R035	06/05/2021	11.05	Call	Bond Future	4,239.7400		4.2397	4,419.6800	4.4197	4.244	0	0	0
2021/01/26	R035	06/05/2021	11.05	Put	Bond Future	2,240.1600		2.2402	2,108.3000	2.1083	(5.886)	0	0	500
2021/01/26	R035	06/05/2021	11.15	Put	Bond Future	2,022.0100		2.0220	1,899.3500	1.8994	(6.066)	0	0	0
2021/01/26	R035	06/05/2021	11.15	Call	Bond Future	4,639.0300		4.6390	4,828.1700	4.8282	4.077	0	0	600
2021/01/26	R035	06/05/2021	12.91	Call	Bond Future	12,678.1200		12.6781	12,969.5700	12.9696	2.299	0	0	0
2021/01/26	R035	06/05/2021	10.40	Call	Bond Future	2,099.2500		2.0993	2,213.2000	2.2132	5.428	0	0	600
2021/01/26	R035	06/05/2021	10.81	Put	Bond Future	2,872.1800		2.8722	2,716.6500	2.7167	(5.415)	0	0	0
2021/01/26	R035	06/05/2021	10.81	Call	Bond Future	3,362.5700		3.3626	3,518.8400	3.5188	4.647	0	0	1,650
2021/01/26	R035	06/05/2021	11.32	Call	Bond Future	5,348.8500		5.3488	5,552.6700	5.5527	3.811	0	0	0
2021/01/26	R035	06/05/2021	11.32	Put	Bond Future	1,697.2300		1.6972	1,589.2500	1.5893	(6.362)	0	0	793
2021/01/26	R035	06/05/2021	12.37	Put	Bond Future	465.5800		0.4656	425.3600	0.4254	(8.639)	0	0	0
2021/01/26	R035	06/05/2021	12.35	Call	Bond Future	10,015.3800		10.0154	10,286.0200	10.2860	2.702	0	0	0
2021/01/26	R035	06/05/2021	12.02	Call	Bond Future	8,484.9300		8.4849	8,737.6900	8.7377	2.979	0	0	0
2021/01/26	R035	06/05/2021	12.02	Put	Bond Future	765.0100		0.7650	705.9700	0.7060	(7.718)	0	0	793
2021/01/26	R035	06/05/2021	12.36	Call	Bond Future	10,062.4400		10.0624	10,333.5500	10.3336	2.694	0	0	0
2021/01/26	R035	05/08/2021	11.37	Call	Bond Future	5,593.5100		5.5935	5,770.1700	5.7702	3.158	0	0	0
2021/01/26	R035	05/08/2021	11.37	Put	Bond Future	3,044.1200		3.0441	2,920.7500	2.9207	(4.053)	0	0	100
2021/01/26	R035	05/08/2021	5.31	Call	Bond Future	0.0900		0.0001	0.1000	0.0001	11.111	0	0	0
2021/01/26	R035	05/08/2021	5.31	Put	Bond Future	48,640.2900		48.6403	48,340.2700	48.3403	(0.617)	0	0	0
2021/01/26	R035	05/08/2021			Bond Future	10.9517		89.4505	10.9037	89.7505	(0.439)	0.0000	0.0000	0
2021/01/26	R035	05/08/2021	10.77	Call	Bond Future	3,581.7900		3.5818	3,716.4800	3.7165	3.760	0	0	0
2021/01/26	R035	05/08/2021	10.77	Put	Bond Future	4,725.0600		4.7251	4,559.7200	4.5597	(3.499)	0	0	100
2021/01/26	R035	05/08/2021	10.02	Put	Bond Future	7,789.6600		7.7897	7,569.6300	7.5696	(2.825)	0	0	0
2021/01/26	R035	05/08/2021	10.02	Call	Bond Future	1,686.0100		1.6860	1,766.0100	1.7660	4.745	0	0	100
2021/01/26	R035	05/08/2021	5.29	Call	Bond Future	0.0900		0.0001	0.0900	0.0001	0.000	0	0	0
2021/01/26	R035	05/08/2021	5.29	Put	Bond Future	48,873.5800		48.8736	48,573.5500	48.5735	(0.614)	0	0	0
2021/01/26	R035	05/08/2021	5.30	Call	Bond Future	0.0900		0.0001	0.1000	0.0001	11.111	0	0	0
2021/01/26	R035	05/08/2021	5.30	Put	Bond Future	48,756.8700		48.7569	48,456.8500	48.4569	(0.615)	0	0	0
2021/01/26	R035	04/11/2021	10.62	Put	Bond Future	6,406.8000		6.4068	6,234.6500	6.2347	(2.687)	0	0	0
2021/01/26	R035	04/11/2021	10.62	Call	Bond Future	2,946.9700		2.9470	3,052.8600	3.0529	3.593	0	0	400
2021/01/26	R035	04/11/2021	11.08	Call	Bond Future	4,229.8500		4.2299	4,363.8400	4.3638	3.168	0	0	0
2021/01/26	R035	04/11/2021	11.08	Put	Bond Future	4,811.3300		4.8113	4,667.2800	4.6673	(2.994)	0	0	782
2021/01/26	R035	04/11/2021	10.23	Put	Bond Future	8,061.0300		8.0610	7,865.2000	7.8652	(2.429)	0	0	0
2021/01/26	R035	04/11/2021	10.12	Put	Bond Future	8,606.2800		8.6063	8,404.3800	8.4044	(2.346)	0	0	0
2021/01/26	R035	04/11/2021	10.12	Call	Bond Future	1,855.5400		1.8555	1,931.6800	1.9317	4.103	0	0	400
2021/01/26	R035	04/11/2021	11.75	Put	Bond Future	3,099.8600		3.0999	2,993.5500	2.9936	(3.430)	0	0	782
2021/01/26	R035	04/11/2021	12.53	Call	Bond Future	9,450.8100		9.4508	9,658.0000	9.6580	2.192	0	0	0
2021/01/26	R035	04/11/2021	12.53	Put	Bond Future	1,809.7100		1.8097	1,738.8600	1.7389	(3.915)	0	0	0
2021/01/26	R035	04/11/2021			Bond Future	11.1757		85.9444	11.1298	86.2224	(0.410)	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
2021/01/26	R035	04/11/2021	13.82	Call	Bond Future	14,571.8100	14.5718	14,820.7300	14.8207	1.708	0	0	0
2021/01/26	R035	04/11/2021	13.82	Put	Bond Future	571.8900	0.5719	542.7700	0.5428	(5.092)	0	0	400
2021/01/26	R035	04/11/2021	10.23	Call	Bond Future	2,049.3000	2.0493	2,131.5100	2.1315	4.012	0	0	782
2021/01/26	R035	04/11/2021	11.75	Call	Bond Future	6,471.0700	6.4711	6,642.8000	6.6428	2.654	0	0	0
2021/01/26	R035	04/11/2021	12.51	Call	Bond Future	9,375.2400	9.3752	9,581.5900	9.5816	2.201	0	0	0
2021/01/26	R035	04/11/2021	12.51	Put	Bond Future	1,839.4200	1.8394	1,767.7300	1.7677	(3.897)	0	0	0
2021/01/26	R035	04/11/2021	12.52	Call	Bond Future	9,413.0000	9.4130	9,619.7800	9.6198	2.197	0	0	0
2021/01/26	R035	04/11/2021	12.52	Put	Bond Future	1,824.5100	1.8245	1,753.2500	1.7532	(3.906)	0	0	0
2021/01/26	R186	04/02/2021	8.16	Call	Bond Future	7,521.8100	7.5218	7,477.1100	7.4771	(0.594)	0	0	0
2021/01/26	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R186	04/02/2021	8.15	Call	Bond Future	7,472.8600	7.4729	7,428.1600	7.4282	(0.598)	0	0	0
2021/01/26	R186	04/02/2021	7.30	Put	Bond Future	3.0900	0.0031	2.1700	0.0022	(29.773)	0	0	0
2021/01/26	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/26	R186	04/02/2021			Bond Future	6.6858	119.6770	6.6942	119.6323	0.126	0.0000	0.0000	39,058
2021/01/26	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R186	04/02/2021	8.17	Call	Bond Future	7,570.7400	7.5707	7,526.0400	7.5260	(0.590)	0	0	0
2021/01/26	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/26	R186	04/02/2021	7.30	Call	Bond Future	3,212.8900	3.2129	3,167.2700	3.1673	(1.420)	0	0	0
2021/01/26	R186	04/02/2021	8.00	Call	Bond Future	6,735.2200	6.7352	6,690.5200	6.6905	(0.664)	0	0	0
2021/01/26	R186	06/05/2021	10.77	Call	Bond Future	17,958.5700	17.9586	17,903.1900	17.9032	(0.308)	0	0	0
2021/01/26	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/26	R186	06/05/2021	10.76	Call	Bond Future	17,917.5200	17.9175	17,862.1400	17.8621	(0.309)	0	0	0
2021/01/26	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/26	R186	06/05/2021			Bond Future	6.8380	120.8861	6.8489	120.8308	0.160	0.0000	0.0000	64,081
2021/01/26	R186	06/05/2021	7.30	Call	Bond Future	3,104.0000	3.1040	3,057.3400	3.0573	(1.503)	0	0	0
2021/01/26	R186	06/05/2021	7.30	Put	Bond Future	791.4900	0.7915	800.2100	0.8002	1.102	0	0	15,177
2021/01/26	R186	06/05/2021	10.78	Call	Bond Future	17,999.6000	17.9996	17,944.2200	17.9442	(0.308)	0	0	0
2021/01/26	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/26	R186	05/08/2021	8.62	Call	Bond Future	7,795.6700	7.7957	7,723.8600	7.7239	(0.921)	0	0	0
2021/01/26	R186	05/08/2021	8.62	Put	Bond Future	247.9700	0.2480	252.3100	0.2523	1.750	0	0	0
2021/01/26	R186	05/08/2021	8.61	Call	Bond Future	7,755.6800	7.7557	7,683.9400	7.6839	(0.925)	0	0	0
2021/01/26	R186	05/08/2021	8.61	Put	Bond Future	252.3200	0.2523	256.7300	0.2567	1.748	0	0	0
2021/01/26	R186	05/08/2021			Bond Future	6.9881	116.9253	7.0039	116.8491	0.226	0.0000	0.0000	0
2021/01/26	R186	05/08/2021	8.63	Call	Bond Future	7,835.6900	7.8357	7,763.8100	7.7638	(0.917)	0	0	0
2021/01/26	R186	05/08/2021	8.63	Put	Bond Future	243.6900	0.2437	247.9600	0.2480	1.752	0	0	0
2021/01/26	R186	04/11/2021	8.09	Call	Bond Future	5,219.5600	5.2196	5,132.5200	5.1325	(1.668)	0	0	0
2021/01/26	R186	04/11/2021	8.09	Put	Bond Future	988.1800	0.9882	1,012.1800	1.0122	2.429	0	0	0
2021/01/26	R186	04/11/2021	8.10	Call	Bond Future	5,251.7800	5.2518	5,164.5100	5.1645	(1.662)	0	0	0
2021/01/26	R186	04/11/2021	8.10	Put	Bond Future	976.6600	0.9767	1,000.4300	1.0004	2.434	0	0	0
2021/01/26	R186	04/11/2021			Bond Future	7.1456	118.1913	7.1699	118.0802	0.339	0.0000	0.0000	0
2021/01/26	R186	04/11/2021	8.11	Call	Bond Future	5,284.0900	5.2841	5,196.5900	5.1966	(1.656)	0	0	0
2021/01/26	R186	04/11/2021	8.11	Put	Bond Future	965.2400	0.9652	988.7800	0.9888	2.439	0	0	0
2021/01/26	R197	04/02/2021			Bond Future	318.7280	318.7280	318.7325	318.7325	0.001	0.0000	0.0000	2,394
2021/01/26	R197	06/05/2021			Bond Future	322.0276	322.0276	322.0049	322.0049	(0.007)	0.0000	0.0000	2,105
2021/01/26	R197	05/08/2021			Bond Future	317.6182	317.6182	317.5413	317.5413	(0.024)	0.0000	0.0000	0
2021/01/26	R197	04/11/2021			Bond Future	321.1305	321.1305	320.9609	320.9609	(0.053)	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
2021/01/26	R202	04/02/2021			Bond Future	220.1531	220.1531	221.2855	221.2855	0.514	0.0000	0.0000	7,625
2021/01/26	R202	06/05/2021			Bond Future	222.4321	222.4321	223.5574	223.5574	0.506	0.0000	0.0000	7,937
2021/01/26	R202	05/08/2021			Bond Future	220.6637	220.6637	221.7642	221.7642	0.499	0.0000	0.0000	0
2021/01/26	R202	04/11/2021			Bond Future	223.1037	223.1037	224.1522	224.1522	0.470	0.0000	0.0000	0
2021/01/26	R209	04/02/2021	10.12	Call	Bond Future	207.7900	0.2078	234.5100	0.2345	12.859	0	0	0
2021/01/26	R209	04/02/2021	10.12	Put	Bond Future	2,000.7500	2.0007	1,754.4100	1.7544	(12.312)	0	0	0
2021/01/26	R209	04/02/2021			Bond Future	10.4259	70.7976	10.3786	71.0707	(0.454)	0.0000	0.0000	22,713
2021/01/26	R209	04/02/2021	10.11	Call	Bond Future	196.5400	0.1965	221.6800	0.2217	12.791	0	0	0
2021/01/26	R209	04/02/2021	10.11	Put	Bond Future	2,049.2500	2.0493	1,801.3300	1.8013	(12.098)	0	0	0
2021/01/26	R209	04/02/2021	10.10	Call	Bond Future	185.7600	0.1858	209.3800	0.2094	12.715	0	0	0
2021/01/26	R209	04/02/2021	10.10	Put	Bond Future	2,098.2900	2.0983	1,848.8500	1.8488	(11.888)	0	0	0
2021/01/26	R209	06/05/2021	10.35	Call	Bond Future	2,087.7400	2.0877	2,193.2200	2.1932	5.052	0	0	1,000
2021/01/26	R209	06/05/2021	9.75	Put	Bond Future	6,045.1700	6.0452	5,832.5600	5.8326	(3.517)	0	0	0
2021/01/26	R209	06/05/2021	9.75	Call	Bond Future	928.8600	0.9289	986.0800	0.9861	6.160	0	0	8,200
2021/01/26	R209	06/05/2021	11.00	Call	Bond Future	3,981.9400	3.9819	4,142.5800	4.1426	4.034	0	0	0
2021/01/26	R209	06/05/2021	11.00	Put	Bond Future	1,880.6700	1.8807	1,771.4800	1.7715	(5.806)	0	0	3,500
2021/01/26	R209	06/05/2021	10.00	Put	Bond Future	4,919.5200	4.9195	4,725.7300	4.7257	(3.939)	0	0	0
2021/01/26	R209	06/05/2021	10.00	Call	Bond Future	1,334.4000	1.3344	1,410.4400	1.4104	5.698	0	0	0
2021/01/26	R209	06/05/2021	12.25	Call	Bond Future	8,770.8700	8.7709	9,004.0700	9.0041	2.659	0	0	0
2021/01/26	R209	06/05/2021	12.25	Put	Bond Future	443.4800	0.4435	406.8500	0.4069	(8.260)	0	0	9,150
2021/01/26	R209	06/05/2021	12.23	Call	Bond Future	8,690.9700	8.6910	8,923.3500	8.9234	2.674	0	0	0
2021/01/26	R209	06/05/2021	12.23	Put	Bond Future	456.2300	0.4562	418.7800	0.4188	(8.209)	0	0	0
2021/01/26	R209	06/05/2021	12.22	Call	Bond Future	8,651.0600	8.6511	8,883.0300	8.8830	2.681	0	0	0
2021/01/26	R209	06/05/2021	12.22	Put	Bond Future	462.7200	0.4627	424.8600	0.4249	(8.182)	0	0	0
2021/01/26	R209	06/05/2021			Bond Future	10.6165	68.3738	10.5685	68.6437	(0.452)	0.0000	0.0000	21,766
2021/01/26	R209	06/05/2021	10.35	Put	Bond Future	3,605.0100	3.6050	3,440.6600	3.4407	(4.559)	0	0	0
2021/01/26	R209	06/05/2021	10.60	Call	Bond Future	2,745.0100	2.7450	2,872.2200	2.8722	4.634	0	0	0
2021/01/26	R209	06/05/2021	10.60	Put	Bond Future	2,837.3400	2.8373	2,694.7200	2.6947	(5.027)	0	0	6,250
2021/01/26	R209	06/05/2021	11.60	Call	Bond Future	6,216.8700	6.2169	6,417.7100	6.4177	3.231	0	0	0
2021/01/26	R209	06/05/2021	11.60	Put	Bond Future	1,013.4400	1.0134	944.4500	0.9444	(6.808)	0	0	3,750
2021/01/26	R209	06/05/2021	10.25	Put	Bond Future	3,950.5100	3.9505	3,777.5400	3.7775	(4.378)	0	0	0
2021/01/26	R209	06/05/2021	10.25	Call	Bond Future	1,851.2500	1.8513	1,948.1100	1.9481	5.232	0	0	5,325
2021/01/26	R209	06/05/2021	11.25	Call	Bond Future	4,872.5900	4.8726	5,051.7000	5.0517	3.676	0	0	0
2021/01/26	R209	06/05/2021	11.25	Put	Bond Future	1,452.1000	1.4521	1,361.3800	1.3614	(6.248)	0	0	9,150
2021/01/26	R209	06/05/2021	12.24	Call	Bond Future	8,730.9100	8.7309	8,963.7100	8.9637	2.666	0	0	0
2021/01/26	R209	06/05/2021	12.24	Put	Bond Future	449.8100	0.4498	412.7800	0.4128	(8.232)	0	0	0
2021/01/26	R209	05/08/2021	11.81	Call	Bond Future	7,025.3600	7.0254	7,207.2100	7.2072	2.588	0	0	0
2021/01/26	R209	05/08/2021	11.81	Put	Bond Future	1,857.7700	1.8578	1,778.5800	1.7786	(4.263)	0	0	0
2021/01/26	R209	05/08/2021			Bond Future	10.8073	69.1210	10.7596	69.3821	(0.441)	0.0000	0.0000	0
2021/01/26	R209	05/08/2021	11.80	Call	Bond Future	6,992.5900	6.9926	7,173.9700	7.1740	2.594	0	0	0
2021/01/26	R209	05/08/2021	11.80	Put	Bond Future	1,873.6300	1.8736	1,793.9700	1.7940	(4.252)	0	0	0
2021/01/26	R209	05/08/2021	11.79	Call	Bond Future	6,959.8800	6.9599	7,140.7800	7.1408	2.599	0	0	0
2021/01/26	R209	05/08/2021	11.79	Put	Bond Future	1,889.6100	1.8896	1,809.4700	1.8095	(4.241)	0	0	0
2021/01/26	R209	04/11/2021	10.50	Call	Bond Future	2,890.5500	2.8906	2,988.2600	2.9883	3.380	0	0	0
2021/01/26	R209	04/11/2021	12.00	Call	Bond Future	7,275.9200	7.2759	7,442.9000	7.4429	2.295	0	0	0
2021/01/26	R209	04/11/2021	12.00	Put	Bond Future	2,258.4600	2.2585	2,181.3800	2.1814	(3.413)	0	0	5,500

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
2021/01/26	R209	04/11/2021	12.19	Call	Bond Future	7,868.0000	7.8680	8,042.3400	8.0423	2.216	0	0	0
2021/01/26	R209	04/11/2021	12.19	Put	Bond Future	1,958.4100	1.9584	1,888.6900	1.8887	(3.560)	0	0	0
2021/01/26	R209	04/11/2021	12.17	Call	Bond Future	7,804.9700	7.8050	7,978.5500	7.9786	2.224	0	0	0
2021/01/26	R209	04/11/2021			Bond Future	11.0019	66.7294	10.9562	66.9735	(0.416)	0.0000	0.0000	1,795
2021/01/26	R209	04/11/2021	10.50	Put	Bond Future	5,640.1500	5.6401	5,493.8000	5.4938	(2.595)	0	0	5,500
2021/01/26	R209	04/11/2021	9.50	Put	Bond Future	9,899.1900	9.8992	9,704.9900	9.7050	(1.962)	0	0	0
2021/01/26	R209	04/11/2021	9.50	Call	Bond Future	1,167.1800	1.1672	1,217.0400	1.2170	4.272	0	0	3,750
2021/01/26	R209	04/11/2021	12.18	Call	Bond Future	7,836.4600	7.8365	8,010.4300	8.0104	2.220	0	0	0
2021/01/26	R209	04/11/2021	12.18	Put	Bond Future	1,973.3500	1.9734	1,903.2600	1.9033	(3.552)	0	0	0
2021/01/26	R209	04/11/2021	12.17	Put	Bond Future	1,988.3900	1.9884	1,917.9100	1.9179	(3.545)	0	0	0
2021/01/26	R210	04/02/2021			Bond Future	195.6361	195.6361	195.8378	195.8378	0.103	0.0000	0.0000	904
2021/01/26	R210	06/05/2021			Bond Future	194.9478	194.9478	195.1350	195.1350	0.096	0.0000	0.0000	1,138
2021/01/26	R210	05/08/2021			Bond Future	197.1250	197.1250	197.2810	197.2810	0.079	0.0000	0.0000	0
2021/01/26	R210	04/11/2021			Bond Future	196.5643	196.5643	196.6655	196.6655	0.051	0.0000	0.0000	0
2021/01/26	R212	04/02/2021			Bond Future	170.2686	170.2686	170.2686	170.2686	0.000	0.0000	0.0000	3,909
2021/01/26	R212	06/05/2021			Bond Future	172.0313	172.0313	172.0166	172.0166	(0.009)	0.0000	0.0000	3,588
2021/01/26	R212	05/08/2021			Bond Future	171.6197	171.6197	171.5758	171.5758	(0.026)	0.0000	0.0000	0
2021/01/26	R212	04/11/2021			Bond Future	173.5174	173.5174	173.4234	173.4234	(0.054)	0.0000	0.0000	0
2021/01/26	R213	04/02/2021	9.40	Call	Bond Future	1,146.5100	1.1465	1,179.0400	1.1790	2.837	0	0	0
2021/01/26	R213	04/02/2021	9.40	Put	Bond Future	433.8500	0.4338	366.0300	0.3660	(15.632)	0	0	0
2021/01/26	R213	04/02/2021	9.39	Call	Bond Future	1,109.0500	1.1091	1,139.9900	1.1400	2.790	0	0	0
2021/01/26	R213	04/02/2021	9.39	Put	Bond Future	453.9200	0.4539	384.5100	0.3845	(15.291)	0	0	0
2021/01/26	R213	04/02/2021			Bond Future	9.2767	88.4462	9.2595	88.5465	(0.186)	0.0000	0.0000	994
2021/01/26	R213	04/02/2021	9.41	Call	Bond Future	1,184.5800	1.1846	1,218.7200	1.2187	2.882	0	0	0
2021/01/26	R213	04/02/2021	9.41	Put	Bond Future	414.4500	0.4145	348.2400	0.3482	(15.975)	0	0	0
2021/01/26	R213	06/05/2021	11.91	Call	Bond Future	12,490.6100	12.4906	12,580.7500	12.5808	0.722	0	0	0
2021/01/26	R213	06/05/2021	11.91	Put	Bond Future	59.1000	0.0591	55.2600	0.0553	(6.497)	0	0	0
2021/01/26	R213	06/05/2021			Bond Future	9.4673	85.8120	9.4506	85.9060	(0.176)	0.0000	0.0000	8,434
2021/01/26	R213	06/05/2021	11.90	Call	Bond Future	12,446.0900	12.4461	12,536.1600	12.5362	0.724	0	0	0
2021/01/26	R213	06/05/2021	11.90	Put	Bond Future	60.3600	0.0604	56.4500	0.0564	(6.478)	0	0	0
2021/01/26	R213	06/05/2021	11.89	Call	Bond Future	12,401.5500	12.4015	12,491.5500	12.4915	0.726	0	0	0
2021/01/26	R213	06/05/2021	11.89	Put	Bond Future	61.6400	0.0616	57.6600	0.0577	(6.457)	0	0	0
2021/01/26	R213	05/08/2021	10.14	Put	Bond Future	2,238.0700	2.2381	2,200.7500	2.2007	(1.668)	0	0	200
2021/01/26	R213	05/08/2021	9.34	Put	Bond Future	4,270.5600	4.2706	4,216.7100	4.2167	(1.261)	0	0	0
2021/01/26	R213	05/08/2021	9.34	Call	Bond Future	2,488.1000	2.4881	2,514.6800	2.5147	1.068	0	0	200
2021/01/26	R213	05/08/2021	10.85	Call	Bond Future	7,419.7200	7.4197	7,475.2900	7.4753	0.749	0	0	0
2021/01/26	R213	05/08/2021	10.85	Put	Bond Future	1,227.4000	1.2274	1,202.5400	1.2025	(2.025)	0	0	0
2021/01/26	R213	05/08/2021	10.84	Call	Bond Future	7,382.8900	7.3829	7,438.2900	7.4383	0.750	0	0	0
2021/01/26	R213	05/08/2021	10.84	Put	Bond Future	1,240.1100	1.2401	1,215.0800	1.2151	(2.018)	0	0	0
2021/01/26	R213	05/08/2021			Bond Future	9.6611	86.7493	9.6465	86.8297	(0.152)	0.0000	0.0000	0
2021/01/26	R213	05/08/2021	10.78	Call	Bond Future	7,163.2600	7.1633	7,217.6100	7.2176	0.759	0	0	0
2021/01/26	R213	05/08/2021	10.78	Put	Bond Future	1,318.6000	1.3186	1,292.5200	1.2925	(1.978)	0	0	200
2021/01/26	R213	05/08/2021	10.14	Call	Bond Future	4,807.2900	4.8073	4,850.4000	4.8504	0.897	0	0	0
2021/01/26	R213	05/08/2021	10.86	Call	Bond Future	7,456.6100	7.4566	7,512.3600	7.5124	0.748	0	0	0
2021/01/26	R213	05/08/2021	10.86	Put	Bond Future	1,214.7900	1.2148	1,190.1100	1.1901	(2.032)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/26	R213	04/11/2021	11.10	Put	Bond Future	1,484.8100	1.4848	1,465.8900	1.4659	(1.274)	0	0	0
2021/01/26	R213	04/11/2021	11.11	Call	Bond Future	7,769.1400	7.7691	7,807.0300	7.8070	0.488	0	0	0
2021/01/26	R213	04/11/2021	11.09	Put	Bond Future	1,498.1400	1.4981	1,479.1000	1.4791	(1.271)	0	0	0
2021/01/26	R213	04/11/2021			Bond Future	9.8622	84.1592	9.8515	84.2159	(0.108)	0.0000	0.0000	0
2021/01/26	R213	04/11/2021	11.10	Call	Bond Future	7,734.4200	7.7344	7,772.2000	7.7722	0.488	0	0	0
2021/01/26	R213	04/11/2021	11.11	Put	Bond Future	1,471.5800	1.4716	1,452.7700	1.4528	(1.278)	0	0	0
2021/01/26	R213	04/11/2021	11.09	Call	Bond Future	7,699.7700	7.6998	7,737.4300	7.7374	0.489	0	0	0
2021/01/26	R214	04/02/2021	10.33	Call	Bond Future	85.2200	0.0852	97.1100	0.0971	13.952	0	0	0
2021/01/26	R214	04/02/2021	10.33	Put	Bond Future	2,890.3000	2.8903	2,596.2800	2.5963	(10.173)	0	0	0
2021/01/26	R214	04/02/2021			Bond Future	10.7961	67.9394	10.7437	68.2453	(0.485)	0.0000	0.0000	13,816
2021/01/26	R214	04/02/2021	10.32	Call	Bond Future	79.7600	0.0798	90.7700	0.0908	13.804	0	0	0
2021/01/26	R214	04/02/2021	10.32	Put	Bond Future	2,947.1100	2.9471	2,652.2100	2.6522	(10.006)	0	0	0
2021/01/26	R214	04/02/2021	10.31	Call	Bond Future	74.6100	0.0746	84.7900	0.0848	13.644	0	0	0
2021/01/26	R214	04/02/2021	10.31	Put	Bond Future	3,004.3100	3.0043	2,708.5800	2.7086	(9.844)	0	0	0
2021/01/26	R214	06/05/2021	12.26	Call	Bond Future	7,437.0800	7.4371	7,678.6600	7.6787	3.248	0	0	0
2021/01/26	R214	06/05/2021	12.26	Put	Bond Future	805.3200	0.8053	743.5500	0.7436	(7.670)	0	0	0
2021/01/26	R214	06/05/2021	12.25	Call	Bond Future	7,399.5500	7.3996	7,640.5600	7.6406	3.257	0	0	0
2021/01/26	R214	06/05/2021	12.25	Put	Bond Future	815.3000	0.8153	752.9600	0.7530	(7.646)	0	0	0
2021/01/26	R214	06/05/2021			Bond Future	10.9821	65.3501	10.9288	65.6534	(0.486)	0.0000	0.0000	5,974
2021/01/26	R214	06/05/2021	12.27	Call	Bond Future	7,474.6400	7.4746	7,716.7900	7.7168	3.240	0	0	0
2021/01/26	R214	06/05/2021	12.27	Put	Bond Future	795.4400	0.7954	734.2400	0.7342	(7.694)	0	0	0
2021/01/26	R214	05/08/2021	12.03	Put	Bond Future	2,162.1100	2.1621	2,065.4300	2.0654	(4.472)	0	0	0
2021/01/26	R214	05/08/2021	12.01	Call	Bond Future	6,555.6800	6.5557	6,753.4900	6.7535	3.017	0	0	0
2021/01/26	R214	05/08/2021			Bond Future	11.1713	66.0639	11.1179	66.3594	(0.478)	0.0000	0.0000	0
2021/01/26	R214	05/08/2021	12.02	Call	Bond Future	6,590.6100	6.5906	6,788.9200	6.7889	3.009	0	0	0
2021/01/26	R214	05/08/2021	12.02	Put	Bond Future	2,176.1700	2.1762	2,079.0000	2.0790	(4.465)	0	0	0
2021/01/26	R214	05/08/2021	12.03	Call	Bond Future	6,625.5700	6.6256	6,824.3700	6.8244	3.000	0	0	0
2021/01/26	R214	05/08/2021	12.01	Put	Bond Future	2,190.3200	2.1903	2,092.6500	2.0926	(4.459)	0	0	0
2021/01/26	R214	04/11/2021	12.47	Call	Bond Future	7,729.2700	7.7293	7,925.4400	7.9254	2.538	0	0	0
2021/01/26	R214	04/11/2021	12.46	Call	Bond Future	7,695.3900	7.6954	7,891.1700	7.8912	2.544	0	0	0
2021/01/26	R214	04/11/2021	12.46	Put	Bond Future	2,230.9600	2.2310	2,146.7600	2.1468	(3.774)	0	0	0
2021/01/26	R214	04/11/2021			Bond Future	11.3637	63.5021	11.3117	63.7820	(0.458)	0.0000	0.0000	0
2021/01/26	R214	04/11/2021	12.47	Put	Bond Future	2,218.6100	2.2186	2,134.8000	2.1348	(3.778)	0	0	0
2021/01/26	R214	04/11/2021	12.48	Call	Bond Future	7,763.1700	7.7632	7,959.7100	7.9597	2.532	0	0	0
2021/01/26	R214	04/11/2021	12.48	Put	Bond Future	2,206.3500	2.2063	2,122.9100	2.1229	(3.782)	0	0	0
2021/01/26	R248	04/02/2021	10.47	Call	Bond Future	145.5500	0.1455	170.9000	0.1709	17.417	0	0	0
2021/01/26	R248	04/02/2021	10.47	Put	Bond Future	2,975.6200	2.9756	2,616.9100	2.6169	(12.055)	0	0	0
2021/01/26	R248	04/02/2021	10.46	Call	Bond Future	135.9400	0.1359	159.5300	0.1595	17.353	0	0	0
2021/01/26	R248	04/02/2021	10.46	Put	Bond Future	3,043.5300	3.0435	2,683.0600	2.6831	(11.844)	0	0	0
2021/01/26	R248	04/02/2021	10.75	Call	Bond Future	681.8100	0.6818	793.8000	0.7938	16.425	0	0	0
2021/01/26	R248	04/02/2021			Bond Future	10.8464	85.6862	10.7940	86.0703	(0.483)	0.0000	0.0000	118,630
2021/01/26	R248	04/02/2021	10.48	Call	Bond Future	155.6600	0.1557	182.8500	0.1829	17.468	0	0	0
2021/01/26	R248	04/02/2021	10.48	Put	Bond Future	2,908.3400	2.9083	2,551.4700	2.5515	(12.271)	0	0	0
2021/01/26	R248	04/02/2021	10.80	Put	Bond Future	1,178.7100	1.1787	928.4900	0.9285	(21.228)	0	0	0
2021/01/26	R248	04/02/2021	10.80	Call	Bond Future	838.6200	0.8386	972.4600	0.9725	15.960	0	0	2,140
2021/01/26	R248	04/02/2021	9.80	Put	Bond Future	8,310.7400	8.3107	7,926.6700	7.9267	(4.621)	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
2021/01/26	R248	04/02/2021	9.80	Call	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	2,140
2021/01/26	R248	04/02/2021	11.50	Put	Bond Future	45.9500	0.0459	23.5600	0.0236	(48.727)	0	0	0
2021/01/26	R248	04/02/2021	11.50	Call	Bond Future	4,579.7200	4.5797	4,941.3900	4.9414	7.897	0	0	0
2021/01/26	R248	04/02/2021	10.75	Put	Bond Future	1,390.8500	1.3909	1,118.7800	1.1188	(19.561)	0	0	0
2021/01/26	R248	06/05/2021	12.36	Call	Bond Future	9,318.4400	9.3184	9,630.3100	9.6303	3.347	0	0	0
2021/01/26	R248	06/05/2021	12.36	Put	Bond Future	823.1200	0.8231	754.1200	0.7541	(8.383)	0	0	0
2021/01/26	R248	06/05/2021			Bond Future	11.0348	82.1422	10.9812	82.5231	(0.485)	0.0000	0.0000	6,393
2021/01/26	R248	06/05/2021	12.35	Call	Bond Future	9,271.3200	9.2713	9,582.5000	9.5825	3.356	0	0	0
2021/01/26	R248	06/05/2021	12.35	Put	Bond Future	834.0000	0.8340	764.3100	0.7643	(8.356)	0	0	0
2021/01/26	R248	06/05/2021	12.34	Call	Bond Future	9,224.2400	9.2242	9,534.7200	9.5347	3.366	0	0	0
2021/01/26	R248	06/05/2021	12.34	Put	Bond Future	845.0100	0.8450	774.6200	0.7746	(8.330)	0	0	0
2021/01/26	R248	05/08/2021	12.51	Put	Bond Future	1,741.2500	1.7413	1,649.7700	1.6498	(5.254)	0	0	0
2021/01/26	R248	05/08/2021	12.52	Call	Bond Future	9,793.2400	9.7932	10,073.2300	10.0732	2.859	0	0	0
2021/01/26	R248	05/08/2021	12.50	Put	Bond Future	1,756.7700	1.7568	1,664.6900	1.6647	(5.241)	0	0	0
2021/01/26	R248	05/08/2021			Bond Future	11.2268	83.0395	11.1730	83.4104	(0.479)	0.0000	0.0000	0
2021/01/26	R248	05/08/2021	12.51	Call	Bond Future	9,752.0000	9.7520	10,031.4000	10.0314	2.865	0	0	0
2021/01/26	R248	05/08/2021	12.52	Put	Bond Future	1,725.8500	1.7259	1,634.9600	1.6350	(5.266)	0	0	0
2021/01/26	R248	05/08/2021	12.50	Call	Bond Future	9,710.7900	9.7108	9,989.5900	9.9896	2.871	0	0	0
2021/01/26	R248	04/11/2021	12.85	Call	Bond Future	10,401.3800	10.4014	10,669.5700	10.6696	2.578	0	0	0
2021/01/26	R248	04/11/2021	12.85	Put	Bond Future	1,832.5000	1.8325	1,749.2300	1.7492	(4.544)	0	0	0
2021/01/26	R248	04/11/2021			Bond Future	11.4223	79.5271	11.3697	79.8786	(0.460)	0.0000	0.0000	0
2021/01/26	R248	04/11/2021	12.83	Call	Bond Future	10,323.0300	10.3230	10,590.2200	10.5902	2.588	0	0	0
2021/01/26	R248	04/11/2021	12.83	Put	Bond Future	1,862.2900	1.8623	1,778.0200	1.7780	(4.525)	0	0	0
2021/01/26	R248	04/11/2021	12.84	Call	Bond Future	10,362.1900	10.3622	10,629.8800	10.6299	2.583	0	0	0
2021/01/26	R248	04/11/2021	12.84	Put	Bond Future	1,847.3400	1.8473	1,763.5700	1.7636	(4.535)	0	0	0

**Total**

**1385867**