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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2021 TO 28/01/2021

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
2021/01/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	2025	04/02/2021		Bond Future	148.8650	148.8650	148.8874	148.8874	0.015	0.0000	0.0000	1,537
2021/01/28	2025	06/05/2021		Bond Future	150.3909	150.3909	150.4127	150.4127	0.014	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
2021/01/28	2025	05/08/2021			Bond Future	150.5127	150.5127	150.5342	150.5342	0.014	0.0000	0.0000	0
2021/01/28	2025	04/11/2021			Bond Future	152.1331	152.1331	152.1548	152.1548	0.014	0.0000	0.0000	0
2021/01/28	2029	04/02/2021			Bond Future	105.5311	105.5311	105.7251	105.7251	0.184	0.0000	0.0000	1,321
2021/01/28	2029	06/05/2021			Bond Future	105.4738	105.4738	105.6692	105.6692	0.185	0.0000	0.0000	2,382
2021/01/28	2029	05/08/2021			Bond Future	106.6328	106.6328	106.8300	106.8300	0.185	0.0000	0.0000	0
2021/01/28	2029	04/11/2021			Bond Future	106.6306	106.6306	106.8299	106.8299	0.187	0.0000	0.0000	0
2021/01/28	2030	04/02/2021	9.16	Call	Bond Future	2,409.0300	2.4090	2,379.4000	2.3794	(1.230)	0	0	0
2021/01/28	2030	04/02/2021	9.16	Put	Bond Future	53.2200	0.0532	40.6400	0.0406	(23.638)	0	0	0
2021/01/28	2030	04/02/2021	9.15	Call	Bond Future	2,355.6300	2.3556	2,325.3600	2.3254	(1.285)	0	0	0
2021/01/28	2030	04/02/2021	9.15	Put	Bond Future	57.3800	0.0574	44.1600	0.0442	(23.039)	0	0	0
2021/01/28	2030	04/02/2021	8.20	Put	Bond Future	3,393.9700	3.3940	3,407.9600	3.4080	0.412	0	0	0
2021/01/28	2030	04/02/2021	9.20	Put	Bond Future	39.1100	0.0391	28.9200	0.0289	(26.055)	0	0	0
2021/01/28	2030	04/02/2021	9.20	Call	Bond Future	2,624.7000	2.6247	2,597.4600	2.5975	(1.038)	0	0	1,600
2021/01/28	2030	04/02/2021	9.12	Put	Bond Future	71.6000	0.0716	56.3700	0.0564	(21.271)	0	0	0
2021/01/28	2030	04/02/2021	9.12	Call	Bond Future	2,196.8900	2.1969	2,164.6100	2.1646	(1.469)	0	0	1,000
2021/01/28	2030	04/02/2021	8.36	Put	Bond Future	2,438.8400	2.4388	2,444.0200	2.4440	0.212	0	0	0
2021/01/28	2030	04/02/2021	8.36	Call	Bond Future	40.3500	0.0404	28.4800	0.0285	(29.418)	0	0	800
2021/01/28	2030	04/02/2021			Bond Future	8.7572	95.5551	8.7600	95.5380	0.033	0.0000	0.0000	33,482
2021/01/28	2030	04/02/2021	9.17	Call	Bond Future	2,462.6500	2.4626	2,433.6500	2.4337	(1.178)	0	0	0
2021/01/28	2030	04/02/2021	9.17	Put	Bond Future	49.3300	0.0493	37.3800	0.0374	(24.225)	0	0	0
2021/01/28	2030	04/02/2021	9.30	Call	Bond Future	3,174.1300	3.1741	3,151.4800	3.1515	(0.714)	0	0	0
2021/01/28	2030	04/02/2021	9.30	Put	Bond Future	17.3000	0.0173	11.7000	0.0117	(32.370)	0	0	4,000
2021/01/28	2030	04/02/2021	9.35	Call	Bond Future	3,451.9700	3.4520	3,430.9300	3.4309	(0.610)	0	0	0
2021/01/28	2030	04/02/2021	9.35	Put	Bond Future	11.2300	0.0112	7.2400	0.0072	(35.530)	0	0	2,000
2021/01/28	2030	04/02/2021	8.20	Call	Bond Future	7.2500	0.0073	4.1900	0.0042	(42.207)	0	0	1,600
2021/01/28	2030	04/02/2021	8.37	Put	Bond Future	2,381.5000	2.3815	2,385.8300	2.3858	0.182	0	0	0
2021/01/28	2030	04/02/2021	8.37	Call	Bond Future	44.3500	0.0443	31.6300	0.0316	(28.681)	0	0	1,000
2021/01/28	2030	04/02/2021	8.86	Put	Bond Future	375.3300	0.3753	343.3000	0.3433	(8.534)	0	0	0
2021/01/28	2030	04/02/2021	8.86	Call	Bond Future	984.0500	0.9841	934.9700	0.9350	(4.988)	0	0	800
2021/01/28	2030	04/02/2021	10.20	Call	Bond Future	8,097.6900	8.0977	8,080.6400	8.0806	(0.211)	0	0	0
2021/01/28	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2021/01/28	2030	06/05/2021	9.25	Call	Bond Future	3,337.9200	3.3379	3,315.2000	3.3152	(0.681)	0	0	0
2021/01/28	2030	06/05/2021	9.25	Put	Bond Future	1,641.2800	1.6413	1,636.3300	1.6363	(0.302)	0	0	2,500
2021/01/28	2030	06/05/2021	9.35	Call	Bond Future	3,703.1300	3.7031	3,680.0800	3.6801	(0.622)	0	0	0
2021/01/28	2030	06/05/2021	10.95	Call	Bond Future	10,743.6800	10.7437	10,723.8300	10.7238	(0.185)	0	0	0
2021/01/28	2030	06/05/2021	10.95	Put	Bond Future	105.1100	0.1051	103.0300	0.1030	(1.979)	0	0	300
2021/01/28	2030	06/05/2021	9.27	Put	Bond Future	1,600.6900	1.6007	1,595.6700	1.5957	(0.314)	0	0	0
2021/01/28	2030	06/05/2021	9.27	Call	Bond Future	3,409.5600	3.4096	3,386.7700	3.3868	(0.668)	0	0	300
2021/01/28	2030	06/05/2021	7.97	Call	Bond Future	471.1600	0.4712	461.3100	0.4613	(2.091)	0	0	700
2021/01/28	2030	06/05/2021	10.04	Call	Bond Future	6,578.0500	6.5780	6,555.0500	6.5550	(0.350)	0	0	0
2021/01/28	2030	06/05/2021	10.04	Put	Bond Future	578.9500	0.5790	573.7200	0.5737	(0.903)	0	0	0
2021/01/28	2030	06/05/2021	9.15	Put	Bond Future	1,863.5400	1.8635	1,859.0100	1.8590	(0.243)	0	0	0
2021/01/28	2030	06/05/2021	9.15	Call	Bond Future	2,996.3800	2.9964	2,974.0800	2.9741	(0.744)	0	0	0
2021/01/28	2030	06/05/2021	9.92	Call	Bond Future	6,050.1500	6.0501	6,026.9000	6.0269	(0.384)	0	0	0
2021/01/28	2030	06/05/2021	11.69	Call	Bond Future	14,197.5400	14.1975	14,179.1600	14.1792	(0.129)	0	0	0
2021/01/28	2030	06/05/2021	11.69	Put	Bond Future	19.0000	0.0190	18.3900	0.0184	(3.211)	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
2021/01/28	2030	06/05/2021	11.70	Call	Bond Future	14,243.5500	14.2436	14,225.1800	14.2252	(0.129)	0	0	0
2021/01/28	2030	06/05/2021	11.70	Put	Bond Future	18.5300	0.0185	17.9300	0.0179	(3.238)	0	0	0
2021/01/28	2030	06/05/2021			Bond Future	8.9514	96.5108	8.9545	96.4931	0.035	0.0000	0.0000	107,985
2021/01/28	2030	06/05/2021	9.35	Put	Bond Future	1,447.1000	1.4471	1,441.8200	1.4418	(0.365)	0	0	2,500
2021/01/28	2030	06/05/2021	8.77	Put	Bond Future	2,925.3400	2.9253	2,923.5000	2.9235	(0.063)	0	0	0
2021/01/28	2030	06/05/2021	8.77	Call	Bond Future	1,874.9600	1.8750	1,855.3500	1.8553	(1.046)	0	0	300
2021/01/28	2030	06/05/2021	9.22	Call	Bond Future	3,233.5400	3.2335	3,210.9300	3.2109	(0.699)	0	0	0
2021/01/28	2030	06/05/2021	9.22	Put	Bond Future	1,705.5800	1.7056	1,700.7400	1.7007	(0.284)	0	0	700
2021/01/28	2030	06/05/2021	7.97	Put	Bond Future	6,336.9900	6.3370	6,344.9100	6.3449	0.125	0	0	0
2021/01/28	2030	06/05/2021	9.92	Put	Bond Future	687.6500	0.6877	682.1700	0.6822	(0.797)	0	0	700
2021/01/28	2030	06/05/2021	11.71	Call	Bond Future	14,289.5300	14.2895	14,271.1700	14.2712	(0.128)	0	0	0
2021/01/28	2030	06/05/2021	11.71	Put	Bond Future	18.0700	0.0181	17.4800	0.0175	(3.265)	0	0	0
2021/01/28	2030	06/05/2021	10.74	Call	Bond Future	9,758.6500	9.7587	9,738.1300	9.7381	(0.210)	0	0	0
2021/01/28	2030	06/05/2021	10.74	Put	Bond Future	161.9300	0.1619	159.1800	0.1592	(1.698)	0	0	0
2021/01/28	2030	05/08/2021	10.30	Put	Bond Future	1,142.4500	1.1425	1,139.7000	1.1397	(0.241)	0	0	200
2021/01/28	2030	05/08/2021	8.78	Put	Bond Future	4,311.4300	4.3114	4,314.1800	4.3142	0.064	0	0	0
2021/01/28	2030	05/08/2021	8.78	Call	Bond Future	2,212.7500	2.2128	2,197.2300	2.1972	(0.701)	0	0	200
2021/01/28	2030	05/08/2021	7.70	Put	Bond Future	9,106.3800	9.1064	9,117.2500	9.1173	0.119	0	0	0
2021/01/28	2030	05/08/2021	12.10	Call	Bond Future	14,770.0000	14.7700	14,750.7400	14.7507	(0.130)	0	0	0
2021/01/28	2030	05/08/2021	12.10	Put	Bond Future	102.7600	0.1028	101.7700	0.1018	(0.963)	0	0	600
2021/01/28	2030	05/08/2021	9.45	Call	Bond Future	4,081.2300	4.0812	4,062.0700	4.0621	(0.469)	0	0	600
2021/01/28	2030	05/08/2021	10.41	Call	Bond Future	7,669.1000	7.6691	7,648.0800	7.6481	(0.274)	0	0	0
2021/01/28	2030	05/08/2021	10.41	Put	Bond Future	1,010.2500	1.0103	1,007.5000	1.0075	(0.272)	0	0	0
2021/01/28	2030	05/08/2021	10.42	Call	Bond Future	7,708.1600	7.7082	7,687.1500	7.6872	(0.273)	0	0	0
2021/01/28	2030	05/08/2021	10.42	Put	Bond Future	998.8600	0.9989	996.1200	0.9961	(0.274)	0	0	0
2021/01/28	2030	05/08/2021			Bond Future	9.1525	93.5424	9.1558	93.5241	0.036	0.0000	0.0000	0
2021/01/28	2030	05/08/2021	10.30	Call	Bond Future	7,243.8600	7.2439	7,222.8400	7.2228	(0.290)	0	0	0
2021/01/28	2030	05/08/2021	7.70	Call	Bond Future	572.2300	0.5722	564.8300	0.5648	(1.293)	0	0	200
2021/01/28	2030	05/08/2021	8.95	Put	Bond Future	3,764.0600	3.7641	3,765.6900	3.7657	0.043	0	0	0
2021/01/28	2030	05/08/2021	8.95	Call	Bond Future	2,630.5000	2.6305	2,613.8600	2.6139	(0.633)	0	0	600
2021/01/28	2030	05/08/2021	9.45	Put	Bond Future	2,447.9600	2.4480	2,447.0700	2.4471	(0.036)	0	0	0
2021/01/28	2030	05/08/2021	10.43	Call	Bond Future	7,747.2900	7.7473	7,726.2800	7.7263	(0.271)	0	0	0
2021/01/28	2030	05/08/2021	10.43	Put	Bond Future	987.5800	0.9876	984.8400	0.9848	(0.277)	0	0	0
2021/01/28	2030	04/11/2021	8.27	Put	Bond Future	7,268.1800	7.2682	7,277.2400	7.2772	0.125	0	0	0
2021/01/28	2030	04/11/2021	8.27	Call	Bond Future	1,208.8000	1.2088	1,199.3900	1.1994	(0.778)	0	0	300
2021/01/28	2030	04/11/2021	8.77	Put	Bond Future	5,313.9000	5.3139	5,319.6800	5.3197	0.109	0	0	0
2021/01/28	2030	04/11/2021	11.44	Put	Bond Future	551.1400	0.5511	549.9800	0.5500	(0.210)	0	0	300
2021/01/28	2030	04/11/2021	10.59	Put	Bond Future	1,334.8500	1.3349	1,333.9500	1.3340	(0.067)	0	0	0
2021/01/28	2030	04/11/2021	10.60	Call	Bond Future	7,720.0200	7.7200	7,700.6400	7.7006	(0.251)	0	0	0
2021/01/28	2030	04/11/2021	10.60	Put	Bond Future	1,322.1000	1.3221	1,321.1900	1.3212	(0.069)	0	0	0
2021/01/28	2030	04/11/2021			Bond Future	9.3529	94.5278	9.3564	94.5093	0.037	0.0000	0.0000	0
2021/01/28	2030	04/11/2021	8.77	Call	Bond Future	2,113.3600	2.1134	2,100.6700	2.1007	(0.600)	0	0	300
2021/01/28	2030	04/11/2021	11.44	Call	Bond Future	10,938.1400	10.9381	10,918.5100	10.9185	(0.179)	0	0	0
2021/01/28	2030	04/11/2021	10.59	Call	Bond Future	7,683.7800	7.6838	7,664.4100	7.6644	(0.252)	0	0	0
2021/01/28	2030	04/11/2021	10.61	Call	Bond Future	7,756.3300	7.7563	7,736.9300	7.7369	(0.250)	0	0	0
2021/01/28	2030	04/11/2021	10.61	Put	Bond Future	1,309.4500	1.3094	1,308.5200	1.3085	(0.071)	0	0	0
2021/01/28	2032	04/02/2021	9.63	Call	Bond Future	553.7900	0.5538	501.0900	0.5011	(9.516)	0	0	0

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2021/01/28	2032	04/02/2021	9.63	Put	Bond Future	922.6200	0.9226	886.8000	0.8868	(3.882)	0	0	0
2021/01/28	2032	04/02/2021	9.29	Put	Bond Future	2,609.2000	2.6092	2,609.9000	2.6099	0.027	0	0	0
2021/01/28	2032	04/02/2021	9.29	Call	Bond Future	59.6500	0.0596	43.4700	0.0435	(27.125)	0	0	800
2021/01/28	2032	04/02/2021	10.82	Call	Bond Future	6,737.5000	6.7375	6,720.5200	6.7205	(0.252)	0	0	0
2021/01/28	2032	04/02/2021	10.82	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	800
2021/01/28	2032	04/02/2021			Bond Future	9.6886	93.3005	9.6913	93.2836	0.028	0.0000	0.0000	12,097
2021/01/28	2032	04/02/2021	9.62	Call	Bond Future	527.3900	0.5274	475.3300	0.4753	(9.871)	0	0	0
2021/01/28	2032	04/02/2021	9.62	Put	Bond Future	959.3600	0.9594	924.1800	0.9242	(3.667)	0	0	0
2021/01/28	2032	04/02/2021	9.61	Call	Bond Future	501.8700	0.5019	450.5000	0.4505	(10.236)	0	0	0
2021/01/28	2032	04/02/2021	9.61	Put	Bond Future	997.0400	0.9970	962.5500	0.9625	(3.459)	0	0	0
2021/01/28	2032	04/02/2021	8.79	Put	Bond Future	5,887.1100	5.8871	5,903.8800	5.9039	0.285	0	0	0
2021/01/28	2032	04/02/2021	8.79	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	800
2021/01/28	2032	06/05/2021	12.57	Call	Bond Future	14,488.1700	14.4882	14,469.3000	14.4693	(0.130)	0	0	0
2021/01/28	2032	06/05/2021	12.12	Call	Bond Future	12,365.3300	12.3653	12,345.3200	12.3453	(0.162)	0	0	0
2021/01/28	2032	06/05/2021	12.12	Put	Bond Future	115.0700	0.1151	112.6400	0.1126	(2.112)	0	0	0
2021/01/28	2032	06/05/2021			Bond Future	9.8951	90.0902	9.8980	90.0726	0.029	0.0000	0.0000	122,190
2021/01/28	2032	06/05/2021	12.57	Put	Bond Future	46.6100	0.0466	45.3200	0.0453	(2.768)	0	0	736
2021/01/28	2032	06/05/2021	10.33	Put	Bond Future	1,661.4000	1.6614	1,654.3200	1.6543	(0.426)	0	0	0
2021/01/28	2032	06/05/2021	10.33	Call	Bond Future	4,255.8500	4.2558	4,231.1900	4.2312	(0.579)	0	0	736
2021/01/28	2032	06/05/2021	12.11	Call	Bond Future	12,317.8500	12.3179	12,297.8100	12.2978	(0.163)	0	0	0
2021/01/28	2032	06/05/2021	12.11	Put	Bond Future	117.2900	0.1173	114.8300	0.1148	(2.097)	0	0	0
2021/01/28	2032	06/05/2021	12.10	Call	Bond Future	12,270.3500	12.2704	12,250.2800	12.2503	(0.164)	0	0	0
2021/01/28	2032	06/05/2021	12.10	Put	Bond Future	119.5500	0.1196	117.0600	0.1171	(2.083)	0	0	0
2021/01/28	2032	05/08/2021	11.37	Call	Bond Future	8,359.6600	8.3597	8,337.7700	8.3378	(0.262)	0	0	0
2021/01/28	2032	05/08/2021	11.37	Put	Bond Future	1,299.2900	1.2993	1,295.4600	1.2955	(0.295)	0	0	0
2021/01/28	2032	05/08/2021			Bond Future	10.1042	91.0585	10.1072	91.0404	0.030	0.0000	0.0000	0
2021/01/28	2032	05/08/2021	11.35	Call	Bond Future	8,280.6700	8.2807	8,258.7600	8.2588	(0.265)	0	0	0
2021/01/28	2032	05/08/2021	11.35	Put	Bond Future	1,325.7300	1.3257	1,321.8800	1.3219	(0.290)	0	0	0
2021/01/28	2032	05/08/2021	11.36	Call	Bond Future	8,320.1400	8.3201	8,298.2400	8.2982	(0.263)	0	0	0
2021/01/28	2032	05/08/2021	11.36	Put	Bond Future	1,312.4600	1.3125	1,308.6200	1.3086	(0.293)	0	0	0
2021/01/28	2032	04/11/2021	9.83	Call	Bond Future	2,679.6700	2.6797	2,665.5200	2.6655	(0.528)	0	0	700
2021/01/28	2032	04/11/2021	11.71	Put	Bond Future	1,457.9700	1.4580	1,456.2100	1.4562	(0.121)	0	0	0
2021/01/28	2032	04/11/2021	11.69	Call	Bond Future	8,859.4600	8.8595	8,839.4700	8.8395	(0.226)	0	0	0
2021/01/28	2032	04/11/2021	11.70	Call	Bond Future	8,896.9900	8.8970	8,877.0000	8.8770	(0.225)	0	0	0
2021/01/28	2032	04/11/2021			Bond Future	10.3214	87.8733	10.3246	87.8551	0.031	0.0000	0.0000	0
2021/01/28	2032	04/11/2021	9.83	Put	Bond Future	5,553.3100	5.5533	5,557.4000	5.5574	0.074	0	0	0
2021/01/28	2032	04/11/2021	12.81	Call	Bond Future	13,284.8100	13.2848	13,265.0300	13.2650	(0.149)	0	0	0
2021/01/28	2032	04/11/2021	12.81	Put	Bond Future	497.0600	0.4971	495.5200	0.4955	(0.310)	0	0	700
2021/01/28	2032	04/11/2021	11.71	Call	Bond Future	8,934.5700	8.9346	8,914.5700	8.9146	(0.224)	0	0	0
2021/01/28	2032	04/11/2021	11.69	Put	Bond Future	1,484.2000	1.4842	1,482.4500	1.4825	(0.118)	0	0	0
2021/01/28	2032	04/11/2021	9.33	Put	Bond Future	7,586.0700	7.5861	7,593.1600	7.5932	0.093	0	0	0
2021/01/28	2032	04/11/2021	9.33	Call	Bond Future	1,656.3400	1.6563	1,645.1900	1.6452	(0.673)	0	0	700
2021/01/28	2032	04/11/2021	11.70	Put	Bond Future	1,471.0400	1.4710	1,469.2900	1.4693	(0.119)	0	0	0
2021/01/28	2033	04/02/2021			Bond Future	100.2610	100.2610	100.2623	100.2623	0.001	0.0000	0.0000	1,258
2021/01/28	2033	06/05/2021			Bond Future	100.0734	100.0734	100.0742	100.0742	0.001	0.0000	0.0000	8,634
2021/01/28	2033	05/08/2021			Bond Future	101.1730	101.1730	101.1735	101.1735	0.000	0.0000	0.0000	0
2021/01/28	2033	04/11/2021			Bond Future	101.0377	101.0377	101.0382	101.0382	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/28	2037	04/02/2021	10.28	Call	Bond Future	79.4700	0.0795	61.3700	0.0614	(22.776)	0	0	0
2021/01/28	2037	04/02/2021	10.28	Put	Bond Future	2,884.7300	2.8847	2,851.2200	2.8512	(1.162)	0	0	0
2021/01/28	2037	04/02/2021	10.27	Call	Bond Future	73.4900	0.0735	56.3100	0.0563	(23.377)	0	0	0
2021/01/28	2037	04/02/2021	10.27	Put	Bond Future	2,948.3200	2.9483	2,915.7300	2.9157	(1.105)	0	0	0
2021/01/28	2037	04/02/2021	11.90	Call	Bond Future	7,435.2900	7.4353	7,450.5100	7.4505	0.205	0	0	0
2021/01/28	2037	04/02/2021	13.73	Call	Bond Future	16,897.8800	16.8979	16,913.2900	16.9133	0.091	0	0	0
2021/01/28	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	23
2021/01/28	2037	04/02/2021	10.85	Call	Bond Future	1,454.0900	1.4541	1,416.8000	1.4168	(2.564)	0	0	0
2021/01/28	2037	04/02/2021	10.85	Put	Bond Future	429.2200	0.4292	376.5200	0.3765	(12.278)	0	0	72
2021/01/28	2037	04/02/2021	10.35	Call	Bond Future	133.0900	0.1331	108.0900	0.1081	(18.784)	0	0	0
2021/01/28	2037	04/02/2021	10.35	Put	Bond Future	2,453.7200	2.4537	2,413.3100	2.4133	(1.647)	0	0	72
2021/01/28	2037	04/02/2021			Bond Future	10.6936	83.5768	10.6913	83.5922	(0.022)	0.0000	0.0000	50,431
2021/01/28	2037	04/02/2021	10.29	Call	Bond Future	85.8500	0.0859	66.8000	0.0668	(22.190)	0	0	0
2021/01/28	2037	04/02/2021	10.29	Put	Bond Future	2,821.6300	2.8216	2,787.1700	2.7872	(1.221)	0	0	0
2021/01/28	2037	04/02/2021	11.97	Put	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2021/01/28	2037	04/02/2021	11.97	Call	Bond Future	7,834.9900	7.8350	7,850.3000	7.8503	0.195	0	0	23
2021/01/28	2037	04/02/2021	11.90	Put	Bond Future	0.3100	0.0003	0.1200	0.0001	(61.290)	0	0	240
2021/01/28	2037	04/02/2021	10.48	Put	Bond Future	1,733.8500	1.7338	1,680.5300	1.6805	(3.075)	0	0	0
2021/01/28	2037	04/02/2021	10.48	Call	Bond Future	302.4600	0.3025	264.5500	0.2645	(12.534)	0	0	240
2021/01/28	2037	04/02/2021	9.65	Put	Bond Future	7,357.1400	7.3571	7,341.6800	7.3417	(0.210)	0	0	0
2021/01/28	2037	04/02/2021	9.65	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	72
2021/01/28	2037	06/05/2021	12.42	Call	Bond Future	9,497.9300	9.4979	9,501.8700	9.5019	0.041	0	0	0
2021/01/28	2037	06/05/2021	12.43	Call	Bond Future	9,543.6500	9.5437	9,547.6800	9.5477	0.042	0	0	0
2021/01/28	2037	06/05/2021	12.44	Put	Bond Future	569.5000	0.5695	558.5400	0.5585	(1.924)	0	0	0
2021/01/28	2037	06/05/2021			Bond Future	10.9061	84.4127	10.9037	84.4278	(0.022)	0.0000	0.0000	125,697
2021/01/28	2037	06/05/2021	12.42	Put	Bond Future	585.6300	0.5856	574.4800	0.5745	(1.904)	0	0	0
2021/01/28	2037	06/05/2021	12.43	Put	Bond Future	577.5200	0.5775	566.4600	0.5665	(1.915)	0	0	0
2021/01/28	2037	06/05/2021	12.44	Call	Bond Future	9,589.4100	9.5894	9,593.5400	9.5935	0.043	0	0	0
2021/01/28	2037	05/08/2021	12.26	Put	Bond Future	1,869.5500	1.8696	1,856.0800	1.8561	(0.720)	0	0	0
2021/01/28	2037	05/08/2021	12.27	Call	Bond Future	8,526.7400	8.5267	8,528.3400	8.5283	0.019	0	0	0
2021/01/28	2037	05/08/2021	12.27	Put	Bond Future	1,853.2500	1.8532	1,839.8400	1.8398	(0.724)	0	0	0
2021/01/28	2037	05/08/2021	12.28	Call	Bond Future	8,565.1400	8.5651	8,566.8000	8.5668	0.019	0	0	0
2021/01/28	2037	05/08/2021			Bond Future	11.1263	81.0640	11.1239	81.0790	(0.022)	0.0000	0.0000	0
2021/01/28	2037	05/08/2021	12.26	Call	Bond Future	8,488.3900	8.4884	8,489.9300	8.4899	0.018	0	0	0
2021/01/28	2037	05/08/2021	12.28	Put	Bond Future	1,837.0700	1.8371	1,823.7200	1.8237	(0.727)	0	0	0
2021/01/28	2037	04/11/2021	12.82	Put	Bond Future	1,715.9400	1.7159	1,705.9900	1.7060	(0.580)	0	0	0
2021/01/28	2037	04/11/2021	12.83	Call	Bond Future	9,987.6300	9.9876	9,992.8500	9.9928	0.052	0	0	0
2021/01/28	2037	04/11/2021			Bond Future	11.3420	81.9181	11.3395	81.9332	(0.022)	0.0000	0.0000	0
2021/01/28	2037	04/11/2021	12.81	Call	Bond Future	9,912.7400	9.9127	9,917.8700	9.9179	0.052	0	0	0
2021/01/28	2037	04/11/2021	12.81	Put	Bond Future	1,729.7600	1.7298	1,719.7600	1.7198	(0.578)	0	0	0
2021/01/28	2037	04/11/2021	12.82	Call	Bond Future	9,950.1600	9.9502	9,955.3400	9.9553	0.052	0	0	0
2021/01/28	2037	04/11/2021	12.83	Put	Bond Future	1,702.2200	1.7022	1,692.3100	1.6923	(0.582)	0	0	0
2021/01/28	2038	04/02/2021			Bond Future	112.4182	112.4182	112.8716	112.8716	0.403	0.0000	0.0000	5,081
2021/01/28	2038	06/05/2021			Bond Future	113.5706	113.5706	114.0281	114.0281	0.403	0.0000	0.0000	6,799
2021/01/28	2038	05/08/2021			Bond Future	113.0964	113.0964	113.5585	113.5585	0.409	0.0000	0.0000	0
2021/01/28	2038	04/11/2021			Bond Future	114.3140	114.3140	114.7812	114.7812	0.409	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
2021/01/28	2040	04/02/2021	10.42	Call	Bond Future	90.7300	0.0907	67.9400	0.0679	(25.118)	0	0	0
2021/01/28	2040	04/02/2021	10.42	Put	Bond Future	2,905.9900	2.9060	2,902.6400	2.9026	(0.115)	0	0	0
2021/01/28	2040	04/02/2021	9.49	Put	Bond Future	10,185.8300	10.1858	10,205.2700	10.2053	0.191	0	0	0
2021/01/28	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/01/28	2040	04/02/2021	9.57	Put	Bond Future	9,514.7400	9.5147	9,534.1800	9.5342	0.204	0	0	0
2021/01/28	2040	04/02/2021	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/01/28	2040	04/02/2021	10.07	Put	Bond Future	5,484.3500	5.4843	5,502.3300	5.5023	0.328	0	0	0
2021/01/28	2040	04/02/2021			Bond Future	10.8082	85.7586	10.8109	85.7392	0.025	0.0000	0.0000	51,833
2021/01/28	2040	04/02/2021	10.41	Call	Bond Future	83.8300	0.0838	62.2400	0.0622	(25.755)	0	0	0
2021/01/28	2040	04/02/2021	10.41	Put	Bond Future	2,973.5500	2.9736	2,971.4000	2.9714	(0.072)	0	0	0
2021/01/28	2040	04/02/2021	10.40	Call	Bond Future	77.3600	0.0774	56.9400	0.0569	(26.396)	0	0	0
2021/01/28	2040	04/02/2021	10.40	Put	Bond Future	3,041.6400	3.0416	3,040.6600	3.0407	(0.032)	0	0	0
2021/01/28	2040	04/02/2021	10.24	Put	Bond Future	4,188.8100	4.1888	4,201.4900	4.2015	0.303	0	0	0
2021/01/28	2040	04/02/2021	10.24	Call	Bond Future	17.9700	0.0180	11.2100	0.0112	(37.618)	0	0	500
2021/01/28	2040	04/02/2021	11.57	Call	Bond Future	5,135.9700	5.1360	5,112.2900	5.1123	(0.461)	0	0	0
2021/01/28	2040	04/02/2021	11.57	Put	Bond Future	11.0000	0.0110	6.7600	0.0068	(38.545)	0	0	500
2021/01/28	2040	04/02/2021	10.07	Call	Bond Future	2.9200	0.0029	1.4600	0.0015	(50.000)	0	0	800
2021/01/28	2040	04/02/2021	11.74	Call	Bond Future	6,204.2100	6.2042	6,183.3000	6.1833	(0.337)	0	0	0
2021/01/28	2040	04/02/2021	11.74	Put	Bond Future	3.1300	0.0031	1.6600	0.0017	(46.965)	0	0	800
2021/01/28	2040	06/05/2021	10.83	Put	Bond Future	3,903.7100	3.9037	3,898.6000	3.8986	(0.131)	0	0	0
2021/01/28	2040	06/05/2021	10.83	Call	Bond Future	2,615.5300	2.6155	2,590.3300	2.5903	(0.963)	0	0	300
2021/01/28	2040	06/05/2021	11.58	Put	Bond Future	1,785.1100	1.7851	1,776.1200	1.7761	(0.504)	0	0	0
2021/01/28	2040	06/05/2021	11.58	Call	Bond Future	5,519.2100	5.5192	5,490.1300	5.4901	(0.527)	0	0	300
2021/01/28	2040	06/05/2021	12.44	Call	Bond Future	9,620.6600	9.6207	9,593.0100	9.5930	(0.287)	0	0	0
2021/01/28	2040	06/05/2021	12.44	Put	Bond Future	690.6900	0.6907	683.1300	0.6831	(1.095)	0	0	0
2021/01/28	2040	06/05/2021			Bond Future	11.0155	86.6164	11.0185	86.5963	0.027	0.0000	0.0000	75,369
2021/01/28	2040	06/05/2021	13.38	Call	Bond Future	14,174.0100	14.1740	14,150.5400	14.1505	(0.166)	0	0	0
2021/01/28	2040	06/05/2021	13.38	Put	Bond Future	168.7200	0.1687	165.3400	0.1653	(2.003)	0	0	300
2021/01/28	2040	06/05/2021	12.43	Call	Bond Future	9,572.9400	9.5729	9,545.2500	9.5452	(0.289)	0	0	0
2021/01/28	2040	06/05/2021	12.43	Put	Bond Future	700.2100	0.7002	692.6100	0.6926	(1.085)	0	0	0
2021/01/28	2040	06/05/2021	12.42	Call	Bond Future	9,525.2700	9.5253	9,497.5400	9.4975	(0.291)	0	0	0
2021/01/28	2040	06/05/2021	12.42	Put	Bond Future	709.8400	0.7098	702.2000	0.7022	(1.076)	0	0	0
2021/01/28	2040	05/08/2021	11.05	Put	Bond Future	4,982.8500	4.9829	4,982.1000	4.9821	(0.015)	0	0	0
2021/01/28	2040	05/08/2021	11.05	Call	Bond Future	3,768.8900	3.7689	3,747.6700	3.7477	(0.563)	0	0	900
2021/01/28	2040	05/08/2021	12.48	Call	Bond Future	9,429.8500	9.4299	9,404.3900	9.4044	(0.270)	0	0	0
2021/01/28	2040	05/08/2021	12.49	Put	Bond Future	1,734.2500	1.7343	1,729.2500	1.7293	(0.288)	0	0	0
2021/01/28	2040	05/08/2021	12.47	Call	Bond Future	9,385.1500	9.3851	9,359.7000	9.3597	(0.271)	0	0	0
2021/01/28	2040	05/08/2021			Bond Future	11.2305	83.0410	11.2335	83.0205	0.027	0.0000	0.0000	0
2021/01/28	2040	05/08/2021	11.55	Put	Bond Future	3,439.6000	3.4396	3,436.3900	3.4364	(0.093)	0	0	0
2021/01/28	2040	05/08/2021	11.55	Call	Bond Future	5,521.6600	5.5217	5,497.9800	5.4980	(0.429)	0	0	900
2021/01/28	2040	05/08/2021	14.80	Call	Bond Future	19,319.5200	19.3195	19,297.4600	19.2975	(0.114)	0	0	0
2021/01/28	2040	05/08/2021	14.80	Put	Bond Future	153.9600	0.1540	152.3700	0.1524	(1.033)	0	0	900
2021/01/28	2040	05/08/2021	12.48	Put	Bond Future	1,746.1000	1.7461	1,741.1100	1.7411	(0.286)	0	0	0
2021/01/28	2040	05/08/2021	12.49	Call	Bond Future	9,474.7600	9.4748	9,449.2900	9.4493	(0.269)	0	0	0
2021/01/28	2040	05/08/2021	12.47	Put	Bond Future	1,758.2300	1.7582	1,753.2500	1.7532	(0.283)	0	0	0
2021/01/28	2040	04/11/2021	12.90	Call	Bond Future	10,394.9300	10.3949	10,371.8200	10.3718	(0.222)	0	0	0
2021/01/28	2040	04/11/2021	12.90	Put	Bond Future	1,779.0200	1.7790	1,776.7000	1.7767	(0.130)	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
2021/01/28	2040	04/11/2021	12.89	Call	Bond Future	10,355.5300	10.3555	10,332.4200	10.3324	(0.223)	0	0	0
2021/01/28	2040	04/11/2021	12.89	Put	Bond Future	1,793.5300	1.7935	1,791.2100	1.7912	(0.129)	0	0	0
2021/01/28	2040	04/11/2021			Bond Future	11.4404	83.9159	11.4436	83.8951	0.028	0.0000	0.0000	0
2021/01/28	2040	04/11/2021	12.91	Call	Bond Future	10,434.3600	10.4344	10,411.2500	10.4113	(0.221)	0	0	0
2021/01/28	2040	04/11/2021	12.91	Put	Bond Future	1,764.6100	1.7646	1,762.2900	1.7623	(0.131)	0	0	0
2021/01/28	2044	04/02/2021	10.36	Put	Bond Future	3,826.1000	3.8261	3,869.9500	3.8700	1.146	0	0	0
2021/01/28	2044	04/02/2021	10.37	Call	Bond Future	36.1900	0.0362	23.2900	0.0233	(35.645)	0	0	0
2021/01/28	2044	04/02/2021	10.35	Put	Bond Future	3,900.0400	3.9000	3,944.7500	3.9448	1.146	0	0	0
2021/01/28	2044	04/02/2021	10.04	Put	Bond Future	6,313.1900	6.3132	6,368.4800	6.3685	0.876	0	0	0
2021/01/28	2044	04/02/2021	10.04	Call	Bond Future	0.9300	0.0009	0.3800	0.0004	(59.140)	0	0	0
2021/01/28	2044	04/02/2021	10.84	Call	Bond Future	778.6500	0.7786	696.0800	0.6961	(10.604)	0	0	0
2021/01/28	2044	04/02/2021			Bond Future	10.8725	82.4050	10.8803	82.3491	0.072	0.0000	0.0000	16,828
2021/01/28	2044	04/02/2021	10.36	Call	Bond Future	32.9800	0.0330	20.9900	0.0210	(36.355)	0	0	0
2021/01/28	2044	04/02/2021	10.37	Put	Bond Future	3,752.5100	3.7525	3,795.4500	3.7955	1.144	0	0	0
2021/01/28	2044	04/02/2021	10.35	Call	Bond Future	30.0100	0.0300	18.8800	0.0189	(37.088)	0	0	0
2021/01/28	2044	04/02/2021	10.84	Put	Bond Future	1,010.6500	1.0106	983.9200	0.9839	(2.645)	0	0	265
2021/01/28	2044	04/02/2021	10.29	Call	Bond Future	16.5300	0.0165	9.6600	0.0097	(41.561)	0	0	0
2021/01/28	2044	04/02/2021	10.29	Put	Bond Future	4,350.4600	4.3505	4,399.4300	4.3994	1.126	0	0	265
2021/01/28	2044	04/02/2021	9.66	Put	Bond Future	9,465.7500	9.4658	9,521.5900	9.5216	0.590	0	0	0
2021/01/28	2044	04/02/2021	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	265
2021/01/28	2044	06/05/2021	11.10	Call	Bond Future	3,404.3400	3.4043	3,357.6400	3.3576	(1.372)	0	0	0
2021/01/28	2044	06/05/2021	11.40	Call	Bond Future	4,562.9000	4.5629	4,511.2100	4.5112	(1.133)	0	0	0
2021/01/28	2044	06/05/2021	11.40	Put	Bond Future	2,346.7700	2.3468	2,351.8800	2.3519	0.218	0	0	3,100
2021/01/28	2044	06/05/2021	11.79	Call	Bond Future	6,278.4400	6.2784	6,222.3400	6.2223	(0.894)	0	0	0
2021/01/28	2044	06/05/2021	11.79	Put	Bond Future	1,559.9600	1.5600	1,560.6600	1.5607	0.045	0	0	3,100
2021/01/28	2044	06/05/2021	12.50	Call	Bond Future	9,645.0200	9.6450	9,585.7100	9.5857	(0.615)	0	0	0
2021/01/28	2044	06/05/2021	12.50	Put	Bond Future	707.9900	0.7080	705.4800	0.7055	(0.355)	0	0	3,100
2021/01/28	2044	06/05/2021	12.43	Call	Bond Future	9,316.6600	9.3167	9,257.4300	9.2574	(0.636)	0	0	0
2021/01/28	2044	06/05/2021	12.43	Put	Bond Future	777.3500	0.7773	774.9200	0.7749	(0.313)	0	0	0
2021/01/28	2044	06/05/2021	12.44	Call	Bond Future	9,363.4600	9.3635	9,304.2200	9.3042	(0.633)	0	0	0
2021/01/28	2044	06/05/2021	12.44	Put	Bond Future	767.1000	0.7671	764.6600	0.7647	(0.318)	0	0	0
2021/01/28	2044	06/05/2021			Bond Future	11.0718	83.2292	11.0801	83.1724	0.074	0.0000	0.0000	53,296
2021/01/28	2044	06/05/2021	11.10	Put	Bond Future	3,210.0400	3.2100	3,220.1400	3.2201	0.315	0	0	3,100
2021/01/28	2044	06/05/2021	10.70	Put	Bond Future	4,726.6800	4.7267	4,745.8900	4.7459	0.406	0	0	0
2021/01/28	2044	06/05/2021	10.70	Call	Bond Future	2,085.2600	2.0853	2,047.6700	2.0477	(1.803)	0	0	3,100
2021/01/28	2044	06/05/2021	11.35	Put	Bond Future	2,474.8500	2.4749	2,480.6800	2.4807	0.236	0	0	0
2021/01/28	2044	06/05/2021	11.35	Call	Bond Future	4,360.0200	4.3600	4,309.0500	4.3090	(1.169)	0	0	3,100
2021/01/28	2044	06/05/2021	11.90	Call	Bond Future	6,794.8400	6.7948	6,737.8600	6.7379	(0.839)	0	0	0
2021/01/28	2044	06/05/2021	11.90	Put	Bond Future	1,395.1400	1.3951	1,394.9600	1.3950	(0.013)	0	0	0
2021/01/28	2044	06/05/2021	12.45	Call	Bond Future	9,410.2900	9.4103	9,351.0400	9.3510	(0.630)	0	0	0
2021/01/28	2044	06/05/2021	12.45	Put	Bond Future	756.9600	0.7570	754.5100	0.7545	(0.324)	0	0	0
2021/01/28	2044	05/08/2021	12.60	Put	Bond Future	1,675.1700	1.6752	1,678.3200	1.6783	0.188	0	0	0
2021/01/28	2044	05/08/2021	12.61	Call	Bond Future	9,798.1400	9.7981	9,743.5200	9.7435	(0.557)	0	0	0
2021/01/28	2044	05/08/2021	12.61	Put	Bond Future	1,660.2600	1.6603	1,663.3600	1.6634	0.187	0	0	0
2021/01/28	2044	05/08/2021			Bond Future	11.2783	79.7427	11.2869	79.6849	0.076	0.0000	0.0000	0
2021/01/28	2044	05/08/2021	12.59	Call	Bond Future	9,716.6100	9.7166	9,662.0900	9.6621	(0.561)	0	0	0
2021/01/28	2044	05/08/2021	12.59	Put	Bond Future	1,690.1900	1.6902	1,693.3900	1.6934	0.189	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
2021/01/28	2044	05/08/2021	12.60	Call	Bond Future	9,757.3600	9.7574	9,702.7900	9.7028	(0.559)	0	0	0
2021/01/28	2044	04/11/2021	12.91	Call	Bond Future	10,292.6200	10.2926	10,240.3300	10.2403	(0.508)	0	0	0
2021/01/28	2044	04/11/2021	12.91	Put	Bond Future	1,852.3800	1.8524	1,858.4700	1.8585	0.329	0	0	0
2021/01/28	2044	04/11/2021			Bond Future	11.4796	80.5828	11.4886	80.5244	0.078	0.0000	0.0000	0
2021/01/28	2044	04/11/2021	12.89	Call	Bond Future	10,215.3100	10.2153	10,163.1300	10.1631	(0.511)	0	0	0
2021/01/28	2044	04/11/2021	12.89	Put	Bond Future	1,882.1000	1.8821	1,888.3000	1.8883	0.329	0	0	0
2021/01/28	2044	04/11/2021	12.90	Call	Bond Future	10,253.9500	10.2539	10,201.7100	10.2017	(0.509)	0	0	0
2021/01/28	2044	04/11/2021	12.90	Put	Bond Future	1,867.1900	1.8672	1,873.3300	1.8733	0.329	0	0	0
2021/01/28	2046	04/02/2021			Bond Future	102.1826	102.1826	102.1842	102.1842	0.002	0.0000	0.0000	14,486
2021/01/28	2046	06/05/2021			Bond Future	101.4401	101.4401	101.4411	101.4411	0.001	0.0000	0.0000	14,893
2021/01/28	2046	05/08/2021			Bond Future	102.5549	102.5549	102.5556	102.5556	0.001	0.0000	0.0000	0
2021/01/28	2046	04/11/2021			Bond Future	101.8517	101.8517	101.8522	101.8522	0.000	0.0000	0.0000	0
2021/01/28	2050	04/02/2021			Bond Future	102.0279	102.0279	103.0780	103.0780	1.029	0.0000	0.0000	9,857
2021/01/28	2050	06/05/2021			Bond Future	103.0738	103.0738	104.1340	104.1340	1.029	0.0000	0.0000	9,961
2021/01/28	2050	05/08/2021			Bond Future	102.2784	102.2784	103.3499	103.3499	1.048	0.0000	0.0000	0
2021/01/28	2050	04/11/2021			Bond Future	103.3795	103.3795	104.4626	104.4626	1.048	0.0000	0.0000	0
2021/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	AL37	04/02/2021			Index Future	791.0970	791.0970	790.8280	790.8280	(0.034)	0.0000	0.0000	0
2021/01/28	AL37	06/05/2021			Index Future	799.0090	799.0090	798.7330	798.7330	(0.035)	0.0000	0.0000	0
2021/01/28	AL37	05/08/2021			Index Future	807.5010	807.5010	807.2200	807.2200	(0.035)	0.0000	0.0000	0
2021/01/28	AL37	04/11/2021			Index Future	816.0940	816.0940	815.8090	815.8090	(0.035)	0.0000	0.0000	0
2021/01/28	AL7T	04/02/2021			Index Future	873.0580	873.0580	872.8990	872.8990	(0.018)	0.0000	0.0000	0
2021/01/28	AL7T	06/05/2021			Index Future	881.7900	881.7900	881.6250	881.6250	(0.019)	0.0000	0.0000	0
2021/01/28	AL7T	05/08/2021			Index Future	891.1620	891.1620	890.9920	890.9920	(0.019)	0.0000	0.0000	0
2021/01/28	AL7T	04/11/2021			Index Future	900.6450	900.6450	900.4730	900.4730	(0.019)	0.0000	0.0000	0
2021/01/28	ALBI	04/02/2021			Index Future	764.9610	764.9610	764.7400	764.7400	(0.029)	0.0000	0.0000	83
2021/01/28	ALBI	06/05/2021			Index Future	772.6120	772.6120	772.3850	772.3850	(0.029)	0.0000	0.0000	270
2021/01/28	ALBI	05/08/2021			Index Future	780.8230	780.8230	780.5910	780.5910	(0.030)	0.0000	0.0000	0
2021/01/28	ALBI	04/11/2021			Index Future	789.1320	789.1320	788.8970	788.8970	(0.030)	0.0000	0.0000	0
2021/01/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	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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2021/01/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	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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2021/01/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/28	ES33	04/02/2021			Bond Future	11.3582	77.5108	11.3503	77.5534	(0.070)	0.0000	0.0000	0
2021/01/28	ES33	06/05/2021			Bond Future	11.6129	74.5126	11.6047	74.5552	(0.070)	0.0000	0.0000	350
2021/01/28	ES33	05/08/2021			Bond Future	11.8736	75.3134	11.8651	75.3562	(0.072)	0.0000	0.0000	0
2021/01/28	ES33	04/11/2021			Bond Future	12.1445	72.3326	12.1357	72.3759	(0.073)	0.0000	0.0000	0
2021/01/28	ES42	04/02/2021			Bond Future	11.8617	76.5894	11.8590	76.6057	(0.023)	0.0000	0.0000	0
2021/01/28	ES42	06/05/2021			Bond Future	12.1084	73.0980	12.1056	73.1140	(0.023)	0.0000	0.0000	4,779
2021/01/28	ES42	05/08/2021			Bond Future	12.3547	73.8841	12.3519	73.9002	(0.023)	0.0000	0.0000	0
2021/01/28	ES42	04/11/2021			Bond Future	12.6124	70.4049	12.6094	70.4211	(0.024)	0.0000	0.0000	0
2021/01/28	GOVI	04/02/2021	750.96	Call	GOVI	52,090.0000	5.2090	49,410.0000	4.9410	(5.145)	0	0	0
2021/01/28	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	04/02/2021			GOVI	756.1690	756.1690	755.9010	755.9010	(0.035)	0.0000	0.0000	28
2021/01/28	GOVI	04/02/2021	750.95	Call	GOVI	52,190.0000	5.2190	49,510.0000	4.9510	(5.135)	0	0	0
2021/01/28	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	04/02/2021	750.94	Call	GOVI	52,290.0000	5.2290	49,610.0000	4.9610	(5.125)	0	0	0
2021/01/28	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	06/05/2021	678.68	Call	GOVI	850,520.0000	85.0520	847,770.0000	84.7770	(0.323)	0	0	0
2021/01/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	06/05/2021	678.67	Call	GOVI	850,620.0000	85.0620	847,870.0000	84.7870	(0.323)	0	0	0
2021/01/28	GOVI	06/05/2021			GOVI	763.7320	763.7320	763.4570	763.4570	(0.036)	0.0000	0.0000	949
2021/01/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	06/05/2021	678.69	Call	GOVI	850,420.0000	85.0420	847,670.0000	84.7670	(0.323)	0	0	0
2021/01/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	05/08/2021	719.14	Call	GOVI	527,090.0000	52.7090	524,290.0000	52.4290	(0.531)	0	0	0
2021/01/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	05/08/2021	719.13	Call	GOVI	527,190.0000	52.7190	524,390.0000	52.4390	(0.531)	0	0	0
2021/01/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	05/08/2021			GOVI	771.8490	771.8490	771.5690	771.5690	(0.036)	0.0000	0.0000	0
2021/01/28	GOVI	05/08/2021	719.15	Call	GOVI	526,990.0000	52.6990	524,190.0000	52.4190	(0.531)	0	0	0
2021/01/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	04/11/2021	728.41	Call	GOVI	516,520.0000	51.6520	513,690.0000	51.3690	(0.548)	0	0	0
2021/01/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	04/11/2021	728.40	Call	GOVI	516,620.0000	51.6620	513,790.0000	51.3790	(0.548)	0	0	0
2021/01/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	GOVI	04/11/2021			GOVI	780.0620	780.0620	779.7790	779.7790	(0.036)	0.0000	0.0000	0
2021/01/28	GOVI	04/11/2021	728.42	Call	GOVI	516,420.0000	51.6420	513,590.0000	51.3590	(0.548)	0	0	0
2021/01/28	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
2021/01/28	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/28	IGOV 04/02/2021			Index Future	272.9370	272.9370	273.4470	273.4470	0.187	0.0000	0.0000	232
2021/01/28	IGOV 06/05/2021			Index Future	275.7350	275.7350	276.2490	276.2490	0.186	0.0000	0.0000	742
2021/01/28	IGOV 05/08/2021			Index Future	278.7320	278.7320	279.2510	279.2510	0.186	0.0000	0.0000	0
2021/01/28	IGOV 04/11/2021			Index Future	281.7650	281.7650	282.2890	282.2890	0.186	0.0000	0.0000	0
2021/01/28	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/28	IS05 15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4200	90.4200	0.000	0.0000	0.0000	0
2021/01/28	IS05 21/09/2021			Interest Rate Swap	89.3600	89.3600	89.3600	89.3600	0.000	0.0000	0.0000	0
2021/01/28	IS05 21/12/2021			Interest Rate Swap	90.6100	90.6100	90.6100	90.6100	0.000	0.0000	0.0000	51
2021/01/28	IS05 15/03/2022			Interest Rate Swap	90.0300	90.0300	90.0200	90.0200	(0.011)	0.0000	0.0000	0
2021/01/28	IS05 21/06/2022			Interest Rate Swap	90.1000	90.1000	90.0900	90.0900	(0.011)	0.0000	0.0000	0
2021/01/28	IS05 20/09/2022			Interest Rate Swap	93.2000	93.2000	93.1800	93.1800	(0.021)	0.0000	0.0000	0
2021/01/28	IS05 20/12/2022			Interest Rate Swap	93.6500	93.6500	93.6200	93.6200	(0.032)	0.0000	0.0000	0
2021/01/28	IS05 22/03/2023			Interest Rate Swap	85.9800	85.9800	85.9400	85.9400	(0.047)	0.0000	0.0000	0
2021/01/28	IS05 20/06/2023			Interest Rate Swap	91.4500	91.4500	91.4100	91.4100	(0.044)	0.0000	0.0000	0
2021/01/28	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/28	IS10 17/12/2025			Interest Rate Swap	78.0900	78.0900	78.0800	78.0800	(0.013)	0.0000	0.0000	0
2021/01/28	IS10 16/03/2026			Interest Rate Swap	74.4900	74.4900	74.4800	74.4800	(0.013)	0.0000	0.0000	0
2021/01/28	IS10 15/06/2026			Interest Rate Swap	72.7700	72.7700	72.7700	72.7700	0.000	0.0000	0.0000	0
2021/01/28	IS10 21/09/2026			Interest Rate Swap	74.6600	74.6600	74.6700	74.6700	0.013	0.0000	0.0000	0
2021/01/28	IS10 21/12/2026			Interest Rate Swap	78.5800	78.5800	78.6000	78.6000	0.025	0.0000	0.0000	0
2021/01/28	IS10 15/03/2027			Interest Rate Swap	76.9800	76.9800	77.0100	77.0100	0.039	0.0000	0.0000	0
2021/01/28	IS10 21/06/2027			Interest Rate Swap	78.9800	78.9800	79.0200	79.0200	0.051	0.0000	0.0000	0
2021/01/28	IS10 20/09/2027			Interest Rate Swap	84.7500	84.7500	84.8100	84.8100	0.071	0.0000	0.0000	0
2021/01/28	IS10 20/12/2027			Interest Rate Swap	85.0900	85.0900	85.1600	85.1600	0.082	0.0000	0.0000	0
2021/01/28	IS10 22/03/2028			Interest Rate Swap	78.0100	78.0100	78.0900	78.0900	0.103	0.0000	0.0000	0
2021/01/28	IS10 20/06/2028			Interest Rate Swap	85.8900	85.8900	85.9800	85.9800	0.105	0.0000	0.0000	0
2021/01/28	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/28	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/28	JBAF 17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/28	JBAF 17/03/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/28	JBAF 21/04/2021			Jibar Tradeable Future	3.5900	96.4100	3.5800	96.4200	(0.279)	0.0000	0.0000	0
2021/01/28	JBAF 19/05/2021			Jibar Tradeable Future	3.5900	96.4100	3.5800	96.4200	(0.279)	0.0000	0.0000	0
2021/01/28	JBAF 15/06/2021			Jibar Tradeable Future	3.5750	96.4250	3.5750	96.4250	0.000	0.0000	0.0000	0
2021/01/28	JBAF 21/07/2021			Jibar Tradeable Future	3.5800	96.4200	3.5800	96.4200	0.000	0.0000	0.0000	0
2021/01/28	JBAF 15/09/2021			Jibar Tradeable Future	3.6300	96.3700	3.6300	96.3700	0.000	0.0000	0.0000	30,000
2021/01/28	JBAF 15/12/2021			Jibar Tradeable Future	3.8350	96.1650	3.8250	96.1750	(0.261)	0.0000	0.0000	0
2021/01/28	JBAF 16/03/2022			Jibar Tradeable Future	3.9200	96.0800	3.9100	96.0900	(0.255)	0.0000	0.0000	0
2021/01/28	JBAF 15/06/2022			Jibar Tradeable Future	4.1550	95.8450	4.1450	95.8550	(0.241)	0.0000	0.0000	20,001
2021/01/28	JBAF 21/09/2022			Jibar Tradeable Future	4.2450	95.7550	4.2350	95.7650	(0.236)	0.0000	0.0000	0
2021/01/28	JBAF 21/12/2022			Jibar Tradeable Future	4.4850	95.5150	4.4800	95.5200	(0.111)	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
2021/01/28	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R023	04/02/2021	6.34	Call	Bond Future	3,481.7300	3.4817	3,423.0800	3.4231	(1.685)	0	0	0
2021/01/28	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R023	04/02/2021			Bond Future	4.5744	109.6184	4.6036	109.5598	0.637	0.0000	0.0000	11,572
2021/01/28	R023	04/02/2021	6.33	Call	Bond Future	3,462.4300	3.4624	3,403.7800	3.4038	(1.694)	0	0	0
2021/01/28	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R023	04/02/2021	6.32	Call	Bond Future	3,443.1200	3.4431	3,384.4700	3.3845	(1.703)	0	0	0
2021/01/28	R023	06/05/2021	7.58	Call	Bond Future	5,028.3300	5.0283	4,968.5200	4.9685	(1.189)	0	0	0
2021/01/28	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R023	06/05/2021			Bond Future	4.6516	106.8092	4.6853	106.7494	0.726	0.0000	0.0000	22,663
2021/01/28	R023	06/05/2021	7.57	Call	Bond Future	5,011.7000	5.0117	4,951.8900	4.9519	(1.193)	0	0	0
2021/01/28	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R023	06/05/2021	7.56	Call	Bond Future	4,995.0700	4.9951	4,935.2600	4.9353	(1.197)	0	0	0
2021/01/28	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R023	05/08/2021	5.30	Call	Bond Future	1,128.5100	1.1285	1,082.8500	1.0828	(4.046)	0	0	0
2021/01/28	R023	05/08/2021	5.30	Put	Bond Future	230.5100	0.2305	245.6500	0.2457	6.568	0	0	0
2021/01/28	R023	05/08/2021	5.29	Call	Bond Future	1,116.1900	1.1162	1,070.7100	1.0707	(4.075)	0	0	0
2021/01/28	R023	05/08/2021	5.29	Put	Bond Future	233.3000	0.2333	248.6200	0.2486	6.567	0	0	0
2021/01/28	R023	05/08/2021			Bond Future	4.7088	107.9567	4.7486	107.8959	0.845	0.0000	0.0000	0
2021/01/28	R023	05/08/2021	5.31	Call	Bond Future	1,140.8700	1.1409	1,095.0300	1.0950	(4.018)	0	0	0
2021/01/28	R023	05/08/2021	5.31	Put	Bond Future	227.7700	0.2278	242.7300	0.2427	6.568	0	0	0
2021/01/28	R023	04/11/2021	4.91	Call	Bond Future	607.5300	0.6075	573.5200	0.5735	(5.598)	0	0	0
2021/01/28	R023	04/11/2021	4.91	Put	Bond Future	460.1100	0.4601	487.6200	0.4876	5.979	0	0	0
2021/01/28	R023	04/11/2021	4.90	Call	Bond Future	599.8700	0.5999	566.1000	0.5661	(5.630)	0	0	0
2021/01/28	R023	04/11/2021	4.90	Put	Bond Future	465.2900	0.4653	493.0400	0.4930	5.964	0	0	0
2021/01/28	R023	04/11/2021			Bond Future	4.7953	105.1872	4.8431	105.1256	0.997	0.0000	0.0000	0
2021/01/28	R023	04/11/2021	4.92	Call	Bond Future	615.2400	0.6152	581.0000	0.5810	(5.565)	0	0	0
2021/01/28	R023	04/11/2021	4.92	Put	Bond Future	454.9800	0.4550	482.2600	0.4823	5.996	0	0	0
2021/01/28	R035	04/02/2021	10.05	Call	Bond Future	83.2600	0.0833	64.8200	0.0648	(22.147)	0	0	0
2021/01/28	R035	04/02/2021	10.05	Put	Bond Future	2,774.2900	2.7743	2,739.4300	2.7394	(1.257)	0	0	0
2021/01/28	R035	04/02/2021	10.04	Call	Bond Future	76.9000	0.0769	59.4000	0.0594	(22.757)	0	0	0
2021/01/28	R035	04/02/2021	10.04	Put	Bond Future	2,837.6400	2.8376	2,803.7200	2.8037	(1.195)	0	0	0
2021/01/28	R035	04/02/2021	10.14	Put	Bond Future	2,228.1400	2.2281	2,184.2700	2.1843	(1.969)	0	0	650
2021/01/28	R035	04/02/2021	11.14	Call	Bond Future	4,482.4000	4.4824	4,492.6600	4.4927	0.229	0	0	0
2021/01/28	R035	04/02/2021	11.14	Put	Bond Future	16.1000	0.0161	9.9400	0.0099	(38.261)	0	0	650
2021/01/28	R035	04/02/2021			Bond Future	10.4447	92.5262	10.4422	92.5427	(0.024)	0.0000	0.0000	37,339
2021/01/28	R035	04/02/2021	10.06	Call	Bond Future	90.0000	0.0900	70.6100	0.0706	(21.544)	0	0	0
2021/01/28	R035	04/02/2021	10.06	Put	Bond Future	2,711.4000	2.7114	2,675.5900	2.6756	(1.321)	0	0	0
2021/01/28	R035	04/02/2021	10.14	Call	Bond Future	161.0400	0.1610	133.5900	0.1336	(17.045)	0	0	0
2021/01/28	R035	06/05/2021	10.55	Call	Bond Future	2,729.8300	2.7298	2,722.1500	2.7221	(0.281)	0	0	0
2021/01/28	R035	06/05/2021	10.55	Put	Bond Future	3,423.7100	3.4237	3,399.9000	3.3999	(0.695)	0	0	500
2021/01/28	R035	06/05/2021	10.05	Put	Bond Future	5,443.3200	5.4433	5,419.1200	5.4191	(0.445)	0	0	0
2021/01/28	R035	06/05/2021	10.05	Call	Bond Future	1,383.4800	1.3835	1,375.4100	1.3754	(0.583)	0	0	500
2021/01/28	R035	06/05/2021	12.91	Put	Bond Future	167.3200	0.1673	162.4600	0.1625	(2.905)	0	0	600
2021/01/28	R035	06/05/2021	10.40	Put	Bond Future	3,960.7900	3.9608	3,936.5500	3.9365	(0.612)	0	0	0
2021/01/28	R035	06/05/2021	11.55	Call	Bond Future	6,710.8600	6.7109	6,710.3100	6.7103	(0.008)	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
2021/01/28	R035	06/05/2021	11.55	Put	Bond Future	1,193.7100	1.1937	1,177.0300	1.1770	(1.397)	0	0	1,650
2021/01/28	R035	06/05/2021	12.77	Call	Bond Future	12,465.1000	12.4651	12,475.4900	12.4755	0.083	0	0	0
2021/01/28	R035	06/05/2021	12.77	Put	Bond Future	211.6400	0.2116	205.9000	0.2059	(2.712)	0	0	1,650
2021/01/28	R035	06/05/2021	10.24	Put	Bond Future	4,598.3200	4.5983	4,573.9200	4.5739	(0.531)	0	0	0
2021/01/28	R035	06/05/2021	10.24	Call	Bond Future	1,839.1300	1.8391	1,830.8600	1.8309	(0.450)	0	0	793
2021/01/28	R035	06/05/2021	12.37	Call	Bond Future	10,539.1800	10.5392	10,546.4600	10.5465	0.069	0	0	0
2021/01/28	R035	06/05/2021	12.35	Put	Bond Future	412.2900	0.4123	403.2600	0.4033	(2.190)	0	0	0
2021/01/28	R035	06/05/2021	12.36	Put	Bond Future	406.0700	0.4061	397.1200	0.3971	(2.204)	0	0	0
2021/01/28	R035	06/05/2021			Bond Future	10.6565	88.9792	10.6540	88.9953	(0.023)	0.0000	0.0000	96,603
2021/01/28	R035	06/05/2021	11.05	Call	Bond Future	4,521.6900	4.5217	4,517.0800	4.5171	(0.102)	0	0	0
2021/01/28	R035	06/05/2021	11.05	Put	Bond Future	2,026.8000	2.0268	2,006.0600	2.0061	(1.023)	0	0	500
2021/01/28	R035	06/05/2021	11.15	Put	Bond Future	1,823.3600	1.8234	1,803.3900	1.8034	(1.095)	0	0	0
2021/01/28	R035	06/05/2021	11.15	Call	Bond Future	4,935.6900	4.9357	4,931.8500	4.9319	(0.078)	0	0	600
2021/01/28	R035	06/05/2021	12.91	Call	Bond Future	13,140.1700	13.1402	13,151.4400	13.1514	0.086	0	0	0
2021/01/28	R035	06/05/2021	10.40	Call	Bond Future	2,276.2400	2.2762	2,268.1300	2.2681	(0.356)	0	0	600
2021/01/28	R035	06/05/2021	10.81	Put	Bond Future	2,621.0500	2.6211	2,598.5800	2.5986	(0.857)	0	0	0
2021/01/28	R035	06/05/2021	10.81	Call	Bond Future	3,606.7500	3.6068	3,600.4100	3.6004	(0.176)	0	0	1,650
2021/01/28	R035	06/05/2021	11.32	Call	Bond Future	5,669.0000	5.6690	5,666.5300	5.6665	(0.044)	0	0	0
2021/01/28	R035	06/05/2021	11.32	Put	Bond Future	1,522.0700	1.5221	1,503.4700	1.5035	(1.222)	0	0	793
2021/01/28	R035	06/05/2021	12.37	Put	Bond Future	399.9200	0.3999	391.0700	0.3911	(2.213)	0	0	0
2021/01/28	R035	06/05/2021	12.35	Call	Bond Future	10,443.5000	10.4435	10,450.6000	10.4506	0.068	0	0	0
2021/01/28	R035	06/05/2021	12.02	Call	Bond Future	8,883.9700	8.8840	8,887.9000	8.8879	0.044	0	0	0
2021/01/28	R035	06/05/2021	12.02	Put	Bond Future	668.7400	0.6687	656.5400	0.6565	(1.824)	0	0	793
2021/01/28	R035	06/05/2021	12.36	Call	Bond Future	10,491.3300	10.4913	10,498.5100	10.4985	0.068	0	0	0
2021/01/28	R035	05/08/2021	11.37	Call	Bond Future	5,876.4800	5.8765	5,876.1200	5.8761	(0.006)	0	0	0
2021/01/28	R035	05/08/2021	11.37	Put	Bond Future	2,842.4000	2.8424	2,826.0100	2.8260	(0.577)	0	0	100
2021/01/28	R035	05/08/2021	5.31	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2021/01/28	R035	05/08/2021	5.31	Put	Bond Future	48,155.6100	48.1556	48,139.5800	48.1396	(0.033)	0	0	0
2021/01/28	R035	05/08/2021			Bond Future	10.8742	89.9352	10.8717	89.9512	(0.023)	0.0000	0.0000	0
2021/01/28	R035	05/08/2021	10.77	Call	Bond Future	3,796.9100	3.7969	3,794.0700	3.7941	(0.075)	0	0	0
2021/01/28	R035	05/08/2021	10.77	Put	Bond Future	4,455.4900	4.4555	4,436.6200	4.4366	(0.424)	0	0	100
2021/01/28	R035	05/08/2021	10.02	Put	Bond Future	7,432.1500	7.4322	7,412.0100	7.4120	(0.271)	0	0	0
2021/01/28	R035	05/08/2021	10.02	Call	Bond Future	1,813.1900	1.8132	1,809.0800	1.8091	(0.227)	0	0	100
2021/01/28	R035	05/08/2021	5.29	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2021/01/28	R035	05/08/2021	5.29	Put	Bond Future	48,388.9000	48.3889	48,372.8600	48.3729	(0.033)	0	0	0
2021/01/28	R035	05/08/2021	5.30	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2021/01/28	R035	05/08/2021	5.30	Put	Bond Future	48,272.1900	48.2722	48,256.1600	48.2562	(0.033)	0	0	0
2021/01/28	R035	04/11/2021	10.62	Put	Bond Future	6,118.1600	6.1182	6,101.1600	6.1012	(0.278)	0	0	0
2021/01/28	R035	04/11/2021	10.62	Call	Bond Future	3,122.7800	3.1228	3,121.8700	3.1219	(0.029)	0	0	400
2021/01/28	R035	04/11/2021	11.08	Call	Bond Future	4,452.5400	4.4525	4,452.9200	4.4529	0.009	0	0	0
2021/01/28	R035	04/11/2021	11.08	Put	Bond Future	4,569.5700	4.5696	4,553.8600	4.5539	(0.344)	0	0	782
2021/01/28	R035	04/11/2021	10.23	Put	Bond Future	7,732.9500	7.7329	7,715.2500	7.7152	(0.229)	0	0	0
2021/01/28	R035	04/11/2021	10.12	Put	Bond Future	8,268.0700	8.2681	8,250.2100	8.2502	(0.216)	0	0	0
2021/01/28	R035	04/11/2021	10.12	Call	Bond Future	1,981.7800	1.9818	1,980.0100	1.9800	(0.089)	0	0	400
2021/01/28	R035	04/11/2021	11.75	Put	Bond Future	2,921.1500	2.9212	2,907.9100	2.9079	(0.453)	0	0	782
2021/01/28	R035	04/11/2021	12.53	Call	Bond Future	9,795.9300	9.7959	9,801.9300	9.8019	0.061	0	0	0
2021/01/28	R035	04/11/2021	12.53	Put	Bond Future	1,690.3800	1.6904	1,680.2900	1.6803	(0.597)	0	0	0
2021/01/28	R035	04/11/2021			Bond Future	11.0992	86.4088	11.0965	86.4249	(0.024)	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
2021/01/28	R035	04/11/2021	13.82	Call	Bond Future	14,987.1500	14.9871	14,998.3900	14.9984	0.075	0	0	0
2021/01/28	R035	04/11/2021	13.82	Put	Bond Future	522.7800	0.5228	517.9300	0.5179	(0.928)	0	0	400
2021/01/28	R035	04/11/2021	10.23	Call	Bond Future	2,185.6700	2.1857	2,184.0600	2.1841	(0.074)	0	0	782
2021/01/28	R035	04/11/2021	11.75	Call	Bond Future	6,756.8100	6.7568	6,759.6600	6.7597	0.042	0	0	0
2021/01/28	R035	04/11/2021	12.51	Call	Bond Future	9,718.9400	9.7189	9,724.8500	9.7249	0.061	0	0	0
2021/01/28	R035	04/11/2021	12.51	Put	Bond Future	1,718.6700	1.7187	1,708.4900	1.7085	(0.592)	0	0	0
2021/01/28	R035	04/11/2021	12.52	Call	Bond Future	9,757.4200	9.7574	9,763.3700	9.7634	0.061	0	0	0
2021/01/28	R035	04/11/2021	12.52	Put	Bond Future	1,704.4800	1.7045	1,694.3400	1.6943	(0.595)	0	0	0
2021/01/28	R186	04/02/2021	8.16	Call	Bond Future	7,451.5000	7.4515	7,407.4700	7.4075	(0.591)	0	0	0
2021/01/28	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R186	04/02/2021	8.15	Call	Bond Future	7,402.5500	7.4025	7,358.5200	7.3585	(0.595)	0	0	0
2021/01/28	R186	04/02/2021	7.30	Put	Bond Future	1.3400	0.0013	0.7700	0.0008	(42.537)	0	0	0
2021/01/28	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/28	R186	04/02/2021			Bond Future	6.6990	119.6067	6.7073	119.5626	0.124	0.0000	0.0000	38,893
2021/01/28	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R186	04/02/2021	8.17	Call	Bond Future	7,500.4300	7.5004	7,456.4000	7.4564	(0.587)	0	0	0
2021/01/28	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/28	R186	04/02/2021	7.30	Call	Bond Future	3,140.8300	3.1408	3,096.2300	3.0962	(1.420)	0	0	0
2021/01/28	R186	04/02/2021	8.00	Call	Bond Future	6,664.9100	6.6649	6,620.8800	6.6209	(0.661)	0	0	0
2021/01/28	R186	06/05/2021	10.77	Call	Bond Future	17,875.3900	17.8754	17,830.2300	17.8302	(0.253)	0	0	0
2021/01/28	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/28	R186	06/05/2021	10.76	Call	Bond Future	17,834.3400	17.8343	17,789.1800	17.7892	(0.253)	0	0	0
2021/01/28	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/28	R186	06/05/2021			Bond Future	6.8544	120.8030	6.8633	120.7578	0.130	0.0000	0.0000	89,202
2021/01/28	R186	06/05/2021	7.30	Call	Bond Future	3,030.2800	3.0303	2,990.9700	2.9910	(1.297)	0	0	0
2021/01/28	R186	06/05/2021	7.30	Put	Bond Future	800.9500	0.8009	806.8000	0.8068	0.730	0	0	15,177
2021/01/28	R186	06/05/2021	10.78	Call	Bond Future	17,916.4200	17.9164	17,871.2600	17.8713	(0.252)	0	0	0
2021/01/28	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/28	R186	05/08/2021	8.62	Call	Bond Future	7,694.8400	7.6948	7,650.5200	7.6505	(0.576)	0	0	0
2021/01/28	R186	05/08/2021	8.62	Put	Bond Future	252.4400	0.2524	254.0900	0.2541	0.654	0	0	0
2021/01/28	R186	05/08/2021	8.61	Call	Bond Future	7,654.9300	7.6549	7,610.6500	7.6107	(0.578)	0	0	0
2021/01/28	R186	05/08/2021	8.61	Put	Bond Future	256.8700	0.2569	258.5600	0.2586	0.658	0	0	0
2021/01/28	R186	05/08/2021			Bond Future	7.0099	116.8200	7.0195	116.7740	0.136	0.0000	0.0000	0
2021/01/28	R186	05/08/2021	8.63	Call	Bond Future	7,734.7700	7.7348	7,690.4200	7.6904	(0.573)	0	0	0
2021/01/28	R186	05/08/2021	8.63	Put	Bond Future	248.0700	0.2481	249.6900	0.2497	0.653	0	0	0
2021/01/28	R186	04/11/2021	8.09	Call	Bond Future	5,106.5700	5.1066	5,068.1400	5.0681	(0.753)	0	0	0
2021/01/28	R186	04/11/2021	8.09	Put	Bond Future	1,015.9700	1.0160	1,024.0600	1.0241	0.796	0	0	0
2021/01/28	R186	04/11/2021	8.10	Call	Bond Future	5,138.5200	5.1385	5,100.0000	5.1000	(0.750)	0	0	0
2021/01/28	R186	04/11/2021	8.10	Put	Bond Future	1,004.1800	1.0042	1,012.1800	1.0122	0.797	0	0	0
2021/01/28	R186	04/11/2021			Bond Future	7.1763	118.0505	7.1865	118.0040	0.142	0.0000	0.0000	0
2021/01/28	R186	04/11/2021	8.11	Call	Bond Future	5,170.5600	5.1706	5,131.9500	5.1320	(0.747)	0	0	0
2021/01/28	R186	04/11/2021	8.11	Put	Bond Future	992.4900	0.9925	1,000.4000	1.0004	0.797	0	0	0
2021/01/28	R197	04/02/2021			Bond Future	319.2559	319.2559	319.2769	319.2769	0.007	0.0000	0.0000	2,394
2021/01/28	R197	06/05/2021			Bond Future	322.5285	322.5285	322.5479	322.5479	0.006	0.0000	0.0000	2,079
2021/01/28	R197	05/08/2021			Bond Future	318.0679	318.0679	318.0867	318.0867	0.006	0.0000	0.0000	0
2021/01/28	R197	04/11/2021			Bond Future	321.4926	321.4926	321.5113	321.5113	0.006	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/28	R202	04/02/2021			Bond Future	221.1257	221.1257	221.1286	221.1286	0.001	0.0000	0.0000	7,585
2021/01/28	R202	06/05/2021			Bond Future	223.3925	223.3925	223.3940	223.3940	0.001	0.0000	0.0000	7,977
2021/01/28	R202	05/08/2021			Bond Future	221.5955	221.5955	221.5964	221.5964	0.000	0.0000	0.0000	0
2021/01/28	R202	04/11/2021			Bond Future	223.9813	223.9813	223.9822	223.9822	0.000	0.0000	0.0000	0
2021/01/28	R209	04/02/2021	10.12	Call	Bond Future	223.2700	0.2233	198.3000	0.1983	(11.184)	0	0	0
2021/01/28	R209	04/02/2021	10.12	Put	Bond Future	1,647.8200	1.6478	1,581.3700	1.5814	(4.033)	0	0	0
2021/01/28	R209	04/02/2021			Bond Future	10.3621	71.1660	10.3549	71.2075	(0.069)	0.0000	0.0000	17,870
2021/01/28	R209	04/02/2021	10.11	Call	Bond Future	210.3800	0.2104	185.9600	0.1860	(11.608)	0	0	0
2021/01/28	R209	04/02/2021	10.11	Put	Bond Future	1,694.6800	1.6947	1,628.7800	1.6288	(3.889)	0	0	0
2021/01/28	R209	04/02/2021	10.10	Call	Bond Future	198.0600	0.1981	174.2100	0.1742	(12.042)	0	0	0
2021/01/28	R209	04/02/2021	10.10	Put	Bond Future	1,742.1800	1.7422	1,676.8500	1.6769	(3.750)	0	0	0
2021/01/28	R209	06/05/2021	10.35	Call	Bond Future	2,222.4500	2.2225	2,227.5500	2.2275	0.229	0	0	1,000
2021/01/28	R209	06/05/2021	9.75	Put	Bond Future	5,751.2100	5.7512	5,709.5600	5.7096	(0.724)	0	0	0
2021/01/28	R209	06/05/2021	9.75	Call	Bond Future	999.8500	0.9998	999.7300	0.9997	(0.012)	0	0	8,200
2021/01/28	R209	06/05/2021	11.00	Call	Bond Future	4,191.6200	4.1916	4,205.7300	4.2057	0.337	0	0	0
2021/01/28	R209	06/05/2021	11.00	Put	Bond Future	1,725.4000	1.7254	1,697.9800	1.6980	(1.589)	0	0	3,500
2021/01/28	R209	06/05/2021	10.00	Put	Bond Future	4,650.1800	4.6502	4,610.2400	4.6102	(0.859)	0	0	0
2021/01/28	R209	06/05/2021	10.00	Call	Bond Future	1,430.0100	1.4300	1,431.6000	1.4316	0.111	0	0	0
2021/01/28	R209	06/05/2021	12.25	Call	Bond Future	9,082.3700	9.0824	9,112.8300	9.1128	0.335	0	0	0
2021/01/28	R209	06/05/2021	12.25	Put	Bond Future	390.0300	0.3900	378.9600	0.3790	(2.838)	0	0	9,150
2021/01/28	R209	06/05/2021	12.23	Call	Bond Future	9,001.2900	9.0013	9,031.5300	9.0315	0.336	0	0	0
2021/01/28	R209	06/05/2021	12.23	Put	Bond Future	401.6000	0.4016	390.3100	0.3903	(2.811)	0	0	0
2021/01/28	R209	06/05/2021	12.22	Call	Bond Future	8,960.7800	8.9608	8,990.9100	8.9909	0.336	0	0	0
2021/01/28	R209	06/05/2021	12.22	Put	Bond Future	407.4900	0.4075	396.0900	0.3961	(2.798)	0	0	0
2021/01/28	R209	06/05/2021			Bond Future	10.5516	68.7388	10.5442	68.7803	(0.070)	0.0000	0.0000	28,242
2021/01/28	R209	06/05/2021	10.35	Put	Bond Future	3,374.7700	3.3748	3,338.3400	3.3383	(1.079)	0	0	0
2021/01/28	R209	06/05/2021	10.60	Call	Bond Future	2,909.0000	2.9090	2,917.2900	2.9173	0.285	0	0	0
2021/01/28	R209	06/05/2021	10.60	Put	Bond Future	2,636.3800	2.6364	2,603.1400	2.6031	(1.261)	0	0	6,250
2021/01/28	R209	06/05/2021	11.60	Call	Bond Future	6,482.3100	6.4823	6,504.6000	6.5046	0.344	0	0	0
2021/01/28	R209	06/05/2021	11.60	Put	Bond Future	913.9300	0.9139	894.6900	0.8947	(2.105)	0	0	3,750
2021/01/28	R209	06/05/2021	10.25	Put	Bond Future	3,708.7500	3.7088	3,671.1900	3.6712	(1.013)	0	0	0
2021/01/28	R209	06/05/2021	10.25	Call	Bond Future	1,974.4400	1.9744	1,978.4100	1.9784	0.201	0	0	5,325
2021/01/28	R209	06/05/2021	11.25	Call	Bond Future	5,107.7700	5.1078	5,125.4700	5.1255	0.347	0	0	0
2021/01/28	R209	06/05/2021	11.25	Put	Bond Future	1,322.3300	1.3223	1,298.5000	1.2985	(1.802)	0	0	9,150
2021/01/28	R209	06/05/2021	12.24	Call	Bond Future	9,041.8300	9.0418	9,072.1800	9.0722	0.336	0	0	0
2021/01/28	R209	06/05/2021	12.24	Put	Bond Future	395.7800	0.3958	384.6000	0.3846	(2.825)	0	0	0
2021/01/28	R209	05/08/2021	11.81	Call	Bond Future	7,268.8300	7.2688	7,290.9800	7.2910	0.305	0	0	0
2021/01/28	R209	05/08/2021	11.81	Put	Bond Future	1,744.6600	1.7447	1,725.0300	1.7250	(1.125)	0	0	0
2021/01/28	R209	05/08/2021			Bond Future	10.7423	69.4776	10.7347	69.5194	(0.071)	0.0000	0.0000	0
2021/01/28	R209	05/08/2021	11.80	Call	Bond Future	7,235.4000	7.2354	7,257.4500	7.2575	0.305	0	0	0
2021/01/28	R209	05/08/2021	11.80	Put	Bond Future	1,759.8600	1.7599	1,740.1300	1.7401	(1.121)	0	0	0
2021/01/28	R209	05/08/2021	11.79	Call	Bond Future	7,202.0200	7.2020	7,223.9700	7.2240	0.305	0	0	0
2021/01/28	R209	05/08/2021	11.79	Put	Bond Future	1,775.1700	1.7752	1,755.3400	1.7553	(1.117)	0	0	0
2021/01/28	R209	04/11/2021	10.50	Call	Bond Future	3,023.1500	3.0231	3,034.4900	3.0345	0.375	0	0	0
2021/01/28	R209	04/11/2021	12.00	Call	Bond Future	7,505.2700	7.5053	7,528.8500	7.5288	0.314	0	0	0
2021/01/28	R209	04/11/2021	12.00	Put	Bond Future	2,147.3700	2.1474	2,128.8000	2.1288	(0.865)	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
2021/01/28	R209	04/11/2021	12.19	Call	Bond Future	8,107.8200	8.1078	8,132.9600	8.1330	0.310	0	0	0
2021/01/28	R209	04/11/2021	12.19	Put	Bond Future	1,857.7900	1.8578	1,840.7800	1.8408	(0.916)	0	0	0
2021/01/28	R209	04/11/2021	12.17	Call	Bond Future	8,043.7100	8.0437	8,068.6800	8.0687	0.310	0	0	0
2021/01/28	R209	04/11/2021			Bond Future	10.9382	67.0698	10.9303	67.1120	(0.072)	0.0000	0.0000	1,795
2021/01/28	R209	04/11/2021	10.50	Put	Bond Future	5,432.3100	5.4323	5,401.5000	5.4015	(0.567)	0	0	5,500
2021/01/28	R209	04/11/2021	9.50	Put	Bond Future	9,625.5200	9.6255	9,587.8300	9.5878	(0.392)	0	0	0
2021/01/28	R209	04/11/2021	9.50	Call	Bond Future	1,233.9500	1.2339	1,238.4100	1.2384	0.361	0	0	3,750
2021/01/28	R209	04/11/2021	12.18	Call	Bond Future	8,075.7500	8.0758	8,100.8000	8.1008	0.310	0	0	0
2021/01/28	R209	04/11/2021	12.18	Put	Bond Future	1,872.2000	1.8722	1,855.1000	1.8551	(0.913)	0	0	0
2021/01/28	R209	04/11/2021	12.17	Put	Bond Future	1,886.6900	1.8867	1,869.5100	1.8695	(0.911)	0	0	0
2021/01/28	R210	04/02/2021			Bond Future	196.1325	196.1325	196.0685	196.0685	(0.033)	0.0000	0.0000	859
2021/01/28	R210	06/05/2021			Bond Future	195.4296	195.4296	195.3639	195.3639	(0.034)	0.0000	0.0000	1,183
2021/01/28	R210	05/08/2021			Bond Future	197.5771	197.5771	197.5101	197.5101	(0.034)	0.0000	0.0000	0
2021/01/28	R210	04/11/2021			Bond Future	196.9643	196.9643	196.8965	196.8965	(0.034)	0.0000	0.0000	0
2021/01/28	R212	04/02/2021			Bond Future	170.2702	170.2702	170.3321	170.3321	0.036	0.0000	0.0000	3,909
2021/01/28	R212	06/05/2021			Bond Future	172.0156	172.0156	172.0772	172.0772	0.036	0.0000	0.0000	3,375
2021/01/28	R212	05/08/2021			Bond Future	171.5733	171.5733	171.6351	171.6351	0.036	0.0000	0.0000	0
2021/01/28	R212	04/11/2021			Bond Future	173.4205	173.4205	173.4829	173.4829	0.036	0.0000	0.0000	0
2021/01/28	R213	04/02/2021	9.40	Call	Bond Future	1,170.5000	1.1705	1,122.0800	1.1221	(4.137)	0	0	0
2021/01/28	R213	04/02/2021	9.40	Put	Bond Future	318.5800	0.3186	286.3600	0.2864	(10.114)	0	0	0
2021/01/28	R213	04/02/2021	9.39	Call	Bond Future	1,130.4300	1.1304	1,081.5600	1.0816	(4.323)	0	0	0
2021/01/28	R213	04/02/2021	9.39	Put	Bond Future	336.0400	0.3360	303.3700	0.3034	(9.722)	0	0	0
2021/01/28	R213	04/02/2021			Bond Future	9.2528	88.5854	9.2556	88.5692	0.030	0.0000	0.0000	994
2021/01/28	R213	04/02/2021	9.41	Call	Bond Future	1,211.2100	1.2112	1,163.2900	1.1633	(3.956)	0	0	0
2021/01/28	R213	04/02/2021	9.41	Put	Bond Future	301.8200	0.3018	270.1000	0.2701	(10.510)	0	0	0
2021/01/28	R213	06/05/2021	11.91	Call	Bond Future	12,616.1700	12.6162	12,597.9200	12.5979	(0.145)	0	0	0
2021/01/28	R213	06/05/2021	11.91	Put	Bond Future	52.7500	0.0528	51.4000	0.0514	(2.559)	0	0	0
2021/01/28	R213	06/05/2021			Bond Future	9.4439	85.9439	9.4469	85.9270	0.032	0.0000	0.0000	8,434
2021/01/28	R213	06/05/2021	11.90	Call	Bond Future	12,571.5300	12.5715	12,553.2700	12.5533	(0.145)	0	0	0
2021/01/28	R213	06/05/2021	11.90	Put	Bond Future	53.8900	0.0539	52.5300	0.0525	(2.524)	0	0	0
2021/01/28	R213	06/05/2021	11.89	Call	Bond Future	12,526.8800	12.5269	12,508.6000	12.5086	(0.146)	0	0	0
2021/01/28	R213	06/05/2021	11.89	Put	Bond Future	55.0600	0.0551	53.6800	0.0537	(2.506)	0	0	0
2021/01/28	R213	05/08/2021	10.14	Put	Bond Future	2,178.9900	2.1790	2,176.7800	2.1768	(0.101)	0	0	200
2021/01/28	R213	05/08/2021	9.34	Put	Bond Future	4,187.1700	4.1872	4,188.4300	4.1884	0.030	0	0	0
2021/01/28	R213	05/08/2021	9.34	Call	Bond Future	2,522.6400	2.5226	2,506.5700	2.5066	(0.637)	0	0	200
2021/01/28	R213	05/08/2021	10.85	Call	Bond Future	7,497.5600	7.4976	7,477.0100	7.4770	(0.274)	0	0	0
2021/01/28	R213	05/08/2021	10.85	Put	Bond Future	1,187.3100	1.1873	1,184.0900	1.1841	(0.271)	0	0	0
2021/01/28	R213	05/08/2021	10.84	Call	Bond Future	7,460.4600	7.4605	7,439.9100	7.4399	(0.275)	0	0	0
2021/01/28	R213	05/08/2021	10.84	Put	Bond Future	1,199.7500	1.1997	1,196.5300	1.1965	(0.268)	0	0	0
2021/01/28	R213	05/08/2021			Bond Future	9.6396	86.8672	9.6428	86.8499	0.033	0.0000	0.0000	0
2021/01/28	R213	05/08/2021	10.78	Call	Bond Future	7,239.1900	7.2392	7,218.6300	7.2186	(0.284)	0	0	0
2021/01/28	R213	05/08/2021	10.78	Put	Bond Future	1,276.6000	1.2766	1,273.3700	1.2734	(0.253)	0	0	200
2021/01/28	R213	05/08/2021	10.14	Call	Bond Future	4,866.1400	4.8661	4,846.6000	4.8466	(0.402)	0	0	0
2021/01/28	R213	05/08/2021	10.86	Call	Bond Future	7,534.7300	7.5347	7,514.1700	7.5142	(0.273)	0	0	0
2021/01/28	R213	05/08/2021	10.86	Put	Bond Future	1,174.9800	1.1750	1,171.7500	1.1717	(0.275)	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
2021/01/28	R213	04/11/2021	11.10	Put	Bond Future	1,451.5600	1.4516	1,450.2600	1.4503	(0.090)	0	0	0
2021/01/28	R213	04/11/2021	11.11	Call	Bond Future	7,830.4800	7.8305	7,811.5700	7.8116	(0.241)	0	0	0
2021/01/28	R213	04/11/2021	11.09	Put	Bond Future	1,464.6900	1.4647	1,463.3900	1.4634	(0.089)	0	0	0
2021/01/28	R213	04/11/2021			Bond Future	9.8445	84.2536	9.8478	84.2360	0.034	0.0000	0.0000	0
2021/01/28	R213	04/11/2021	11.10	Call	Bond Future	7,795.5700	7.7956	7,776.6700	7.7767	(0.242)	0	0	0
2021/01/28	R213	04/11/2021	11.11	Put	Bond Future	1,438.5200	1.4385	1,437.2100	1.4372	(0.091)	0	0	0
2021/01/28	R213	04/11/2021	11.09	Call	Bond Future	7,760.7200	7.7607	7,741.8200	7.7418	(0.244)	0	0	0
2021/01/28	R214	04/02/2021	10.33	Call	Bond Future	81.3400	0.0813	63.4400	0.0634	(22.006)	0	0	0
2021/01/28	R214	04/02/2021	10.33	Put	Bond Future	2,542.5000	2.5425	2,511.9200	2.5119	(1.203)	0	0	0
2021/01/28	R214	04/02/2021			Bond Future	10.7373	68.2833	10.7351	68.2960	(0.020)	0.0000	0.0000	9,610
2021/01/28	R214	04/02/2021	10.32	Call	Bond Future	75.6200	0.0756	58.5400	0.0585	(22.587)	0	0	0
2021/01/28	R214	04/02/2021	10.32	Put	Bond Future	2,599.0500	2.5990	2,569.2900	2.5693	(1.145)	0	0	0
2021/01/28	R214	04/02/2021	10.31	Call	Bond Future	70.2400	0.0702	53.9700	0.0540	(23.163)	0	0	0
2021/01/28	R214	04/02/2021	10.31	Put	Bond Future	2,656.0200	2.6560	2,627.0700	2.6271	(1.090)	0	0	0
2021/01/28	R214	06/05/2021	12.26	Call	Bond Future	7,699.8900	7.6999	7,700.3900	7.7004	0.006	0	0	0
2021/01/28	R214	06/05/2021	12.26	Put	Bond Future	727.4900	0.7275	715.5400	0.7155	(1.643)	0	0	0
2021/01/28	R214	06/05/2021	12.25	Call	Bond Future	7,661.6600	7.6617	7,662.0800	7.6621	0.005	0	0	0
2021/01/28	R214	06/05/2021	12.25	Put	Bond Future	736.7700	0.7368	724.7400	0.7247	(1.633)	0	0	0
2021/01/28	R214	06/05/2021			Bond Future	10.9223	65.6907	10.9201	65.7031	(0.020)	0.0000	0.0000	11,831
2021/01/28	R214	06/05/2021	12.27	Call	Bond Future	7,738.1500	7.7382	7,738.7400	7.7387	0.008	0	0	0
2021/01/28	R214	06/05/2021	12.27	Put	Bond Future	718.3100	0.7183	706.4500	0.7064	(1.651)	0	0	0
2021/01/28	R214	05/08/2021	12.03	Put	Bond Future	2,045.3400	2.0453	2,032.4200	2.0324	(0.632)	0	0	0
2021/01/28	R214	05/08/2021	12.01	Call	Bond Future	6,770.3600	6.7704	6,769.7100	6.7697	(0.010)	0	0	0
2021/01/28	R214	05/08/2021			Bond Future	11.1112	66.3965	11.1090	66.4089	(0.020)	0.0000	0.0000	0
2021/01/28	R214	05/08/2021	12.02	Call	Bond Future	6,805.8600	6.8059	6,805.2400	6.8052	(0.009)	0	0	0
2021/01/28	R214	05/08/2021	12.02	Put	Bond Future	2,058.8300	2.0588	2,045.8700	2.0459	(0.629)	0	0	0
2021/01/28	R214	05/08/2021	12.03	Call	Bond Future	6,841.3900	6.8414	6,840.8100	6.8408	(0.008)	0	0	0
2021/01/28	R214	05/08/2021	12.01	Put	Bond Future	2,072.4100	2.0724	2,059.4200	2.0594	(0.627)	0	0	0
2021/01/28	R214	04/11/2021	12.47	Call	Bond Future	7,945.8500	7.9459	7,948.0800	7.9481	0.028	0	0	0
2021/01/28	R214	04/11/2021	12.46	Call	Bond Future	7,911.5300	7.9115	7,913.7300	7.9137	0.028	0	0	0
2021/01/28	R214	04/11/2021	12.46	Put	Bond Future	2,129.7600	2.1298	2,119.5200	2.1195	(0.481)	0	0	0
2021/01/28	R214	04/11/2021			Bond Future	11.3048	63.8194	11.3025	63.8318	(0.020)	0.0000	0.0000	0
2021/01/28	R214	04/11/2021	12.47	Put	Bond Future	2,117.8500	2.1178	2,107.6400	2.1076	(0.482)	0	0	0
2021/01/28	R214	04/11/2021	12.48	Call	Bond Future	7,980.1800	7.9802	7,982.4400	7.9824	0.028	0	0	0
2021/01/28	R214	04/11/2021	12.48	Put	Bond Future	2,106.0200	2.1060	2,095.8400	2.0958	(0.483)	0	0	0
2021/01/28	R248	04/02/2021	10.47	Call	Bond Future	153.6200	0.1536	112.3400	0.1123	(26.872)	0	0	0
2021/01/28	R248	04/02/2021	10.47	Put	Bond Future	2,514.4300	2.5144	2,567.8400	2.5678	2.124	0	0	0
2021/01/28	R248	04/02/2021	10.46	Call	Bond Future	142.7300	0.1427	103.4700	0.1035	(27.506)	0	0	0
2021/01/28	R248	04/02/2021	10.46	Put	Bond Future	2,581.0600	2.5811	2,636.4900	2.6365	2.148	0	0	0
2021/01/28	R248	04/02/2021	10.75	Call	Bond Future	778.9100	0.7789	678.9100	0.6789	(12.838)	0	0	0
2021/01/28	R248	04/02/2021			Bond Future	10.7824	86.1555	10.7953	86.0608	0.119	0.0000	0.0000	89,265
2021/01/28	R248	04/02/2021	10.48	Call	Bond Future	165.1100	0.1651	121.7800	0.1218	(26.243)	0	0	0
2021/01/28	R248	04/02/2021	10.48	Put	Bond Future	2,448.5300	2.4485	2,499.8900	2.4999	2.098	0	0	0
2021/01/28	R248	04/02/2021	10.80	Put	Bond Future	833.3000	0.8333	820.9300	0.8209	(1.484)	0	0	0
2021/01/28	R248	04/02/2021	10.80	Call	Bond Future	962.4700	0.9625	855.4100	0.8554	(11.123)	0	0	2,140
2021/01/28	R248	04/02/2021	9.80	Put	Bond Future	7,841.3800	7.8414	7,936.0200	7.9360	1.207	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
2021/01/28	R248	04/02/2021	9.80	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	2,140
2021/01/28	R248	04/02/2021	11.50	Put	Bond Future	14.6400	0.0146	10.1900	0.0102	(30.396)	0	0	0
2021/01/28	R248	04/02/2021	11.50	Call	Bond Future	5,017.6700	5.0177	4,918.5300	4.9185	(1.976)	0	0	0
2021/01/28	R248	04/02/2021	10.75	Put	Bond Future	1,018.6900	1.0187	1,013.3800	1.0134	(0.521)	0	0	0
2021/01/28	R248	06/05/2021	12.36	Call	Bond Future	9,691.8600	9.6919	9,598.8000	9.5988	(0.960)	0	0	0
2021/01/28	R248	06/05/2021	12.36	Put	Bond Future	730.9900	0.7310	734.0300	0.7340	0.416	0	0	0
2021/01/28	R248	06/05/2021			Bond Future	10.9693	82.6077	10.9828	82.5116	0.123	0.0000	0.0000	114,310
2021/01/28	R248	06/05/2021	12.35	Call	Bond Future	9,643.8400	9.6438	9,550.8500	9.5509	(0.964)	0	0	0
2021/01/28	R248	06/05/2021	12.35	Put	Bond Future	740.9700	0.7410	744.0800	0.7441	0.420	0	0	0
2021/01/28	R248	06/05/2021	12.34	Call	Bond Future	9,595.8400	9.5958	9,502.9300	9.5029	(0.968)	0	0	0
2021/01/28	R248	06/05/2021	12.34	Put	Bond Future	751.0600	0.7511	754.2500	0.7542	0.425	0	0	0
2021/01/28	R248	05/08/2021	12.51	Put	Bond Future	1,622.0100	1.6220	1,633.3800	1.6334	0.701	0	0	0
2021/01/28	R248	05/08/2021	12.52	Call	Bond Future	10,130.5300	10.1305	10,044.3700	10.0444	(0.850)	0	0	0
2021/01/28	R248	05/08/2021	12.50	Put	Bond Future	1,636.7700	1.6368	1,648.2400	1.6482	0.701	0	0	0
2021/01/28	R248	05/08/2021			Bond Future	11.1608	83.4953	11.1748	83.3979	0.126	0.0000	0.0000	0
2021/01/28	R248	05/08/2021	12.51	Call	Bond Future	10,088.5300	10.0885	10,002.4800	10.0025	(0.853)	0	0	0
2021/01/28	R248	05/08/2021	12.52	Put	Bond Future	1,607.3700	1.6074	1,618.6300	1.6186	0.701	0	0	0
2021/01/28	R248	05/08/2021	12.50	Call	Bond Future	10,046.5600	10.0466	9,960.6100	9.9606	(0.856)	0	0	0
2021/01/28	R248	04/11/2021	12.85	Call	Bond Future	10,730.1400	10.7301	10,645.6600	10.6457	(0.787)	0	0	0
2021/01/28	R248	04/11/2021	12.85	Put	Bond Future	1,724.2400	1.7242	1,738.2800	1.7383	0.814	0	0	0
2021/01/28	R248	04/11/2021			Bond Future	11.3570	79.9641	11.3716	79.8656	0.129	0.0000	0.0000	0
2021/01/28	R248	04/11/2021	12.83	Call	Bond Future	10,650.5100	10.6505	10,566.2400	10.5662	(0.791)	0	0	0
2021/01/28	R248	04/11/2021	12.83	Put	Bond Future	1,752.7500	1.7528	1,767.0000	1.7670	0.813	0	0	0
2021/01/28	R248	04/11/2021	12.84	Call	Bond Future	10,690.3100	10.6903	10,605.9400	10.6059	(0.789)	0	0	0
2021/01/28	R248	04/11/2021	12.84	Put	Bond Future	1,738.4400	1.7384	1,752.5900	1.7526	0.814	0	0	0

Total

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