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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2021 TO 05/01/2021

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
2021/01/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	2025	04/02/2021		Bond Future	146.6625	146.6625	146.6770	146.6770	0.010	0.0000	0.0000	7,208
2021/01/05	2025	06/05/2021		Bond Future	148.1815	148.1815	148.2105	148.2105	0.020	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
2021/01/05	2025	05/08/2021			Bond Future	148.2851	148.2851	148.3350	148.3350	0.034	0.0000	0.0000	0
2021/01/05	2025	04/11/2021			Bond Future	149.8889	149.8889	149.9658	149.9658	0.051	0.0000	0.0000	0
2021/01/05	2029	04/02/2021			Bond Future	103.2044	103.2044	103.2184	103.2184	0.014	0.0000	0.0000	2,182
2021/01/05	2029	06/05/2021			Bond Future	103.1330	103.1330	103.1582	103.1582	0.024	0.0000	0.0000	0
2021/01/05	2029	05/08/2021			Bond Future	104.2716	104.2716	104.3104	104.3104	0.037	0.0000	0.0000	0
2021/01/05	2029	04/11/2021			Bond Future	104.2480	104.2480	104.3068	104.3068	0.056	0.0000	0.0000	0
2021/01/05	2030	04/02/2021	9.16	Call	Bond Future	3,075.0800	3.0751	2,905.9400	2.9059	(5.500)	0	0	0
2021/01/05	2030	04/02/2021	9.16	Put	Bond Future	397.7000	0.3977	423.0700	0.4231	6.379	0	0	0
2021/01/05	2030	04/02/2021	9.15	Call	Bond Future	3,028.8800	3.0289	2,860.5000	2.8605	(5.559)	0	0	0
2021/01/05	2030	04/02/2021	9.15	Put	Bond Future	409.0600	0.4091	435.1900	0.4352	6.388	0	0	0
2021/01/05	2030	04/02/2021	8.20	Put	Bond Future	3,341.3600	3.3414	3,492.6100	3.4926	4.527	0	0	0
2021/01/05	2030	04/02/2021	9.20	Put	Bond Future	354.6800	0.3547	377.1800	0.3772	6.344	0	0	0
2021/01/05	2030	04/02/2021	9.20	Call	Bond Future	3,261.8400	3.2618	3,089.8300	3.0898	(5.273)	0	0	1,600
2021/01/05	2030	04/02/2021	9.12	Put	Bond Future	445.0100	0.4450	473.5200	0.4735	6.407	0	0	0
2021/01/05	2030	04/02/2021	9.12	Call	Bond Future	2,891.8700	2.8919	2,725.8700	2.7259	(5.740)	0	0	1,000
2021/01/05	2030	04/02/2021	8.36	Put	Bond Future	2,568.3600	2.5684	2,697.9300	2.6979	5.045	0	0	0
2021/01/05	2030	04/02/2021	8.36	Call	Bond Future	491.4400	0.4914	426.5000	0.4265	(13.214)	0	0	800
2021/01/05	2030	04/02/2021			Bond Future	8.7032	95.8766	8.7358	95.6821	0.375	0.0000	0.0000	104,915
2021/01/05	2030	04/02/2021	9.17	Call	Bond Future	3,121.4200	3.1214	2,951.5300	2.9515	(5.443)	0	0	0
2021/01/05	2030	04/02/2021	9.17	Put	Bond Future	386.5300	0.3865	411.1500	0.4112	6.369	0	0	0
2021/01/05	2030	04/02/2021	9.30	Call	Bond Future	3,742.9100	3.7429	3,564.8100	3.5648	(4.758)	0	0	0
2021/01/05	2030	04/02/2021	9.30	Put	Bond Future	264.5100	0.2645	280.9200	0.2809	6.204	0	0	4,000
2021/01/05	2030	04/02/2021	9.35	Call	Bond Future	3,989.8700	3.9899	3,809.2600	3.8093	(4.527)	0	0	0
2021/01/05	2030	04/02/2021	9.35	Put	Bond Future	227.5600	0.2276	241.4600	0.2415	6.108	0	0	2,000
2021/01/05	2030	04/02/2021	8.20	Call	Bond Future	276.2100	0.2762	232.9500	0.2330	(15.662)	0	0	1,600
2021/01/05	2030	04/02/2021	8.37	Put	Bond Future	2,523.6600	2.5237	2,651.7500	2.6518	5.076	0	0	0
2021/01/05	2030	04/02/2021	8.37	Call	Bond Future	508.0800	0.5081	441.6600	0.4417	(13.073)	0	0	1,000
2021/01/05	2030	04/02/2021	8.86	Put	Bond Future	888.0200	0.8880	943.7900	0.9438	6.280	0	0	0
2021/01/05	2030	04/02/2021	8.86	Call	Bond Future	1,818.3100	1.8183	1,679.5700	1.6796	(7.630)	0	0	800
2021/01/05	2030	04/02/2021	10.20	Call	Bond Future	8,427.7000	8.4277	8,233.4200	8.2334	(2.305)	0	0	0
2021/01/05	2030	04/02/2021	10.20	Put	Bond Future	8.4400	0.0084	8.6700	0.0087	2.725	0	0	1,800
2021/01/05	2030	06/05/2021	10.95	Call	Bond Future	11,164.2600	11.1643	10,984.4400	10.9844	(1.611)	0	0	0
2021/01/05	2030	06/05/2021	10.95	Put	Bond Future	190.4600	0.1905	197.7500	0.1977	3.828	0	0	300
2021/01/05	2030	06/05/2021	9.27	Put	Bond Future	1,839.2900	1.8393	1,897.6500	1.8976	3.173	0	0	0
2021/01/05	2030	06/05/2021	9.27	Call	Bond Future	3,983.3900	3.9834	3,854.6400	3.8546	(3.232)	0	0	300
2021/01/05	2030	06/05/2021	7.97	Call	Bond Future	783.0800	0.7831	735.7500	0.7358	(6.044)	0	0	700
2021/01/05	2030	06/05/2021	10.04	Call	Bond Future	7,115.2500	7.1152	6,954.5600	6.9546	(2.258)	0	0	0
2021/01/05	2030	06/05/2021	10.04	Put	Bond Future	780.9200	0.7809	807.3400	0.8073	3.383	0	0	0
2021/01/05	2030	06/05/2021	9.15	Put	Bond Future	2,097.5200	2.0975	2,162.5800	2.1626	3.102	0	0	0
2021/01/05	2030	06/05/2021	9.15	Call	Bond Future	3,565.5900	3.5656	3,443.5400	3.4435	(3.423)	0	0	0
2021/01/05	2030	06/05/2021	9.92	Call	Bond Future	6,599.4800	6.5995	6,442.6000	6.4426	(2.377)	0	0	0
2021/01/05	2030	06/05/2021	11.69	Call	Bond Future	14,561.5800	14.5616	14,376.4000	14.3764	(1.272)	0	0	0
2021/01/05	2030	06/05/2021	11.69	Put	Bond Future	47.8100	0.0478	49.7400	0.0497	4.037	0	0	0
2021/01/05	2030	06/05/2021	11.70	Call	Bond Future	14,607.1100	14.6071	14,421.8900	14.4219	(1.268)	0	0	0
2021/01/05	2030	06/05/2021	11.70	Put	Bond Future	46.8600	0.0469	48.7500	0.0488	4.033	0	0	0
2021/01/05	2030	06/05/2021			Bond Future	8.8932	96.8461	8.9257	96.6590	0.365	0.0000	0.0000	0

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2021/01/05	2030	06/05/2021	8.77	Put	Bond Future	3,118.6300	3.1186	3,207.1400	3.2071	2.838	0	0	0
2021/01/05	2030	06/05/2021	8.77	Call	Bond Future	2,403.4800	2.4035	2,304.8800	2.3049	(4.102)	0	0	300
2021/01/05	2030	06/05/2021	9.22	Call	Bond Future	3,805.7400	3.8057	3,679.7300	3.6797	(3.311)	0	0	0
2021/01/05	2030	06/05/2021	9.22	Put	Bond Future	1,942.5500	1.9425	2,003.6500	2.0037	3.145	0	0	700
2021/01/05	2030	06/05/2021	7.97	Put	Bond Future	6,313.6800	6.3137	6,453.4600	6.4535	2.214	0	0	0
2021/01/05	2030	06/05/2021	9.92	Put	Bond Future	901.7500	0.9017	931.9800	0.9320	3.352	0	0	700
2021/01/05	2030	06/05/2021	11.71	Call	Bond Future	14,652.6100	14.6526	14,467.3500	14.4673	(1.264)	0	0	0
2021/01/05	2030	06/05/2021	11.71	Put	Bond Future	45.9200	0.0459	47.7700	0.0478	4.029	0	0	0
2021/01/05	2030	06/05/2021	10.74	Call	Bond Future	10,203.1800	10.2032	10,026.2200	10.0262	(1.734)	0	0	0
2021/01/05	2030	06/05/2021	10.74	Put	Bond Future	271.2300	0.2712	281.3800	0.2814	3.742	0	0	0
2021/01/05	2030	05/08/2021	10.30	Put	Bond Future	1,271.2900	1.2713	1,304.5700	1.3046	2.618	0	0	200
2021/01/05	2030	05/08/2021	8.78	Put	Bond Future	4,363.7300	4.3637	4,456.1600	4.4562	2.118	0	0	0
2021/01/05	2030	05/08/2021	8.78	Call	Bond Future	2,609.1200	2.6091	2,524.9400	2.5249	(3.226)	0	0	200
2021/01/05	2030	05/08/2021	7.70	Put	Bond Future	8,974.0000	8.9740	9,113.9700	9.1140	1.560	0	0	0
2021/01/05	2030	05/08/2021	12.10	Call	Bond Future	15,153.6200	15.1536	14,981.7900	14.9818	(1.134)	0	0	0
2021/01/05	2030	05/08/2021	12.10	Put	Bond Future	142.3100	0.1423	147.0900	0.1471	3.359	0	0	600
2021/01/05	2030	05/08/2021	9.45	Call	Bond Future	4,542.0000	4.5420	4,427.3400	4.4273	(2.524)	0	0	600
2021/01/05	2030	05/08/2021	10.41	Call	Bond Future	8,138.0100	8.1380	7,991.6900	7.9917	(1.798)	0	0	0
2021/01/05	2030	05/08/2021	10.41	Put	Bond Future	1,135.0900	1.1351	1,165.3800	1.1654	2.669	0	0	0
2021/01/05	2030	05/08/2021	10.42	Call	Bond Future	8,176.6800	8.1767	8,030.1000	8.0301	(1.793)	0	0	0
2021/01/05	2030	05/08/2021	10.42	Put	Bond Future	1,123.3100	1.1233	1,153.3400	1.1533	2.673	0	0	0
2021/01/05	2030	05/08/2021			Bond Future	9.0907	93.8865	9.1224	93.7099	0.349	0.0000	0.0000	0
2021/01/05	2030	05/08/2021	10.30	Call	Bond Future	7,716.7700	7.7168	7,573.4400	7.5734	(1.857)	0	0	0
2021/01/05	2030	05/08/2021	7.70	Call	Bond Future	783.9200	0.7839	747.2800	0.7473	(4.674)	0	0	200
2021/01/05	2030	05/08/2021	8.95	Put	Bond Future	3,838.1100	3.8381	3,922.4100	3.9224	2.196	0	0	0
2021/01/05	2030	05/08/2021	8.95	Call	Bond Future	3,048.6200	3.0486	2,956.3100	2.9563	(3.028)	0	0	600
2021/01/05	2030	05/08/2021	9.45	Put	Bond Future	2,564.6600	2.5647	2,626.6100	2.6266	2.416	0	0	0
2021/01/05	2030	05/08/2021	10.43	Call	Bond Future	8,215.4100	8.2154	8,068.5700	8.0686	(1.787)	0	0	0
2021/01/05	2030	05/08/2021	10.43	Put	Bond Future	1,111.6300	1.1116	1,141.4000	1.1414	2.678	0	0	0
2021/01/05	2030	04/11/2021	8.27	Put	Bond Future	7,204.6000	7.2046	7,316.0400	7.3160	1.547	0	0	0
2021/01/05	2030	04/11/2021	8.27	Call	Bond Future	1,497.8800	1.4979	1,447.7200	1.4477	(3.349)	0	0	300
2021/01/05	2030	04/11/2021	8.77	Put	Bond Future	5,278.8600	5.2789	5,371.1000	5.3711	1.747	0	0	0
2021/01/05	2030	04/11/2021	11.44	Put	Bond Future	639.6700	0.6397	656.0700	0.6561	2.564	0	0	300
2021/01/05	2030	04/11/2021	10.59	Put	Bond Future	1,454.0000	1.4540	1,486.6200	1.4866	2.243	0	0	0
2021/01/05	2030	04/11/2021	10.60	Call	Bond Future	8,191.6100	8.1916	8,062.3900	8.0624	(1.577)	0	0	0
2021/01/05	2030	04/11/2021	10.60	Put	Bond Future	1,441.0300	1.4410	1,473.4100	1.4734	2.247	0	0	0
2021/01/05	2030	04/11/2021			Bond Future	9.2874	94.8804	9.3174	94.7188	0.323	0.0000	0.0000	0
2021/01/05	2030	04/11/2021	8.77	Call	Bond Future	2,430.9800	2.4310	2,361.6200	2.3616	(2.853)	0	0	300
2021/01/05	2030	04/11/2021	11.44	Call	Bond Future	11,379.3300	11.3793	11,234.1300	11.2341	(1.276)	0	0	0
2021/01/05	2030	04/11/2021	10.59	Call	Bond Future	8,155.5900	8.1556	8,026.6100	8.0266	(1.581)	0	0	0
2021/01/05	2030	04/11/2021	10.61	Call	Bond Future	8,227.6900	8.2277	8,098.2400	8.0982	(1.573)	0	0	0
2021/01/05	2030	04/11/2021	10.61	Put	Bond Future	1,428.1500	1.4281	1,460.3000	1.4603	2.251	0	0	0
2021/01/05	2032	04/02/2021	9.63	Call	Bond Future	1,310.9300	1.3109	1,151.3700	1.1514	(12.172)	0	0	0
2021/01/05	2032	04/02/2021	9.63	Put	Bond Future	1,653.9600	1.6540	1,793.3000	1.7933	8.425	0	0	0
2021/01/05	2032	04/02/2021	9.29	Put	Bond Future	3,043.8200	3.0438	3,255.0000	3.2550	6.938	0	0	0
2021/01/05	2032	04/02/2021	9.29	Call	Bond Future	520.0700	0.5201	432.3500	0.4323	(16.867)	0	0	800
2021/01/05	2032	04/02/2021	10.82	Call	Bond Future	6,839.5000	6.8395	6,547.8500	6.5478	(4.264)	0	0	0

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2021/01/05	2032	04/02/2021	10.82	Put	Bond Future	76.3600	0.0764	83.6100	0.0836	9.494	0	0	800
2021/01/05	2032	04/02/2021			Bond Future	9.6845	93.3263	9.7322	93.0274	0.493	0.0000	0.0000	114,916
2021/01/05	2032	04/02/2021	9.62	Call	Bond Future	1,281.2100	1.2812	1,123.7700	1.1238	(12.288)	0	0	0
2021/01/05	2032	04/02/2021	9.62	Put	Bond Future	1,687.3800	1.6874	1,828.8400	1.8288	8.383	0	0	0
2021/01/05	2032	04/02/2021	9.61	Call	Bond Future	1,252.0000	1.2520	1,096.6800	1.0967	(12.406)	0	0	0
2021/01/05	2032	04/02/2021	9.61	Put	Bond Future	1,721.3700	1.7214	1,864.9500	1.8650	8.341	0	0	0
2021/01/05	2032	04/02/2021	8.79	Put	Bond Future	5,936.5700	5.9366	6,216.0400	6.2160	4.708	0	0	0
2021/01/05	2032	04/02/2021	8.79	Call	Bond Future	75.4300	0.0754	56.0000	0.0560	(25.759)	0	0	800
2021/01/05	2032	06/05/2021	12.57	Call	Bond Future	14,586.2300	14.5862	14,300.0200	14.3000	(1.962)	0	0	0
2021/01/05	2032	06/05/2021	12.12	Call	Bond Future	12,511.6400	12.5116	12,231.9400	12.2319	(2.236)	0	0	0
2021/01/05	2032	06/05/2021	12.12	Put	Bond Future	225.4600	0.2255	238.8000	0.2388	5.917	0	0	0
2021/01/05	2032	06/05/2021			Bond Future	9.8892	90.1261	9.9374	89.8331	0.488	0.0000	0.0000	0
2021/01/05	2032	06/05/2021	12.57	Put	Bond Future	108.7500	0.1088	115.5800	0.1156	6.280	0	0	736
2021/01/05	2032	06/05/2021	10.33	Put	Bond Future	2,044.9600	2.0450	2,138.2200	2.1382	4.560	0	0	0
2021/01/05	2032	06/05/2021	10.33	Call	Bond Future	4,675.3300	4.6753	4,475.5500	4.4756	(4.273)	0	0	736
2021/01/05	2032	06/05/2021	12.11	Call	Bond Future	12,465.4700	12.4655	12,185.9500	12.1860	(2.242)	0	0	0
2021/01/05	2032	06/05/2021	12.11	Put	Bond Future	228.9900	0.2290	242.5100	0.2425	5.904	0	0	0
2021/01/05	2032	06/05/2021	12.10	Call	Bond Future	12,419.2800	12.4193	12,139.9500	12.1399	(2.249)	0	0	0
2021/01/05	2032	06/05/2021	12.10	Put	Bond Future	232.5600	0.2326	246.2700	0.2463	5.895	0	0	0
2021/01/05	2032	05/08/2021	11.37	Call	Bond Future	8,629.4400	8.6294	8,403.4000	8.4034	(2.619)	0	0	0
2021/01/05	2032	05/08/2021	11.37	Put	Bond Future	1,527.9200	1.5279	1,586.3800	1.5864	3.826	0	0	0
2021/01/05	2032	05/08/2021			Bond Future	10.0972	91.0997	10.1455	90.8151	0.478	0.0000	0.0000	0
2021/01/05	2032	05/08/2021	11.35	Call	Bond Future	8,552.2900	8.5523	8,327.1100	8.3271	(2.633)	0	0	0
2021/01/05	2032	05/08/2021	11.35	Put	Bond Future	1,556.2000	1.5562	1,615.5200	1.6155	3.812	0	0	0
2021/01/05	2032	05/08/2021	11.36	Call	Bond Future	8,590.8400	8.5908	8,365.2300	8.3652	(2.626)	0	0	0
2021/01/05	2032	05/08/2021	11.36	Put	Bond Future	1,542.0100	1.5420	1,600.9000	1.6009	3.819	0	0	0
2021/01/05	2032	04/11/2021	9.83	Call	Bond Future	2,969.8100	2.9698	2,851.0200	2.8510	(4.000)	0	0	700
2021/01/05	2032	04/11/2021	11.71	Put	Bond Future	1,670.3600	1.6704	1,727.8200	1.7278	3.440	0	0	0
2021/01/05	2032	04/11/2021	11.69	Call	Bond Future	9,119.6100	9.1196	8,906.3300	8.9063	(2.339)	0	0	0
2021/01/05	2032	04/11/2021	11.70	Call	Bond Future	9,156.3900	9.1564	8,942.7300	8.9427	(2.333)	0	0	0
2021/01/05	2032	04/11/2021			Bond Future	10.3133	87.9196	10.3609	87.6481	0.461	0.0000	0.0000	0
2021/01/05	2032	04/11/2021	9.83	Put	Bond Future	5,797.2000	5.7972	5,949.9000	5.9499	2.634	0	0	0
2021/01/05	2032	04/11/2021	12.81	Call	Bond Future	13,455.9100	13.4559	13,209.9400	13.2099	(1.828)	0	0	0
2021/01/05	2032	04/11/2021	12.81	Put	Bond Future	621.9100	0.6219	647.4300	0.6474	4.103	0	0	700
2021/01/05	2032	04/11/2021	11.71	Call	Bond Future	9,193.2100	9.1932	8,979.1800	8.9792	(2.328)	0	0	0
2021/01/05	2032	04/11/2021	11.69	Put	Bond Future	1,698.1000	1.6981	1,756.3100	1.7563	3.428	0	0	0
2021/01/05	2032	04/11/2021	9.33	Put	Bond Future	7,793.0200	7.7930	7,976.0300	7.9760	2.348	0	0	0
2021/01/05	2032	04/11/2021	9.33	Call	Bond Future	1,909.5400	1.9095	1,821.0600	1.8211	(4.634)	0	0	700
2021/01/05	2032	04/11/2021	11.70	Put	Bond Future	1,684.1900	1.6842	1,742.0200	1.7420	3.434	0	0	0
2021/01/05	2033	04/02/2021			Bond Future	98.7945	98.7945	98.8090	98.8090	0.015	0.0000	0.0000	8,131
2021/01/05	2033	06/05/2021			Bond Future	98.6012	98.6012	98.6264	98.6264	0.026	0.0000	0.0000	0
2021/01/05	2033	05/08/2021			Bond Future	99.6897	99.6897	99.7279	99.7279	0.038	0.0000	0.0000	0
2021/01/05	2033	04/11/2021			Bond Future	99.5423	99.5423	99.5997	99.5997	0.058	0.0000	0.0000	0
2021/01/05	2037	04/02/2021	10.28	Call	Bond Future	543.6000	0.5436	421.4800	0.4215	(22.465)	0	0	0
2021/01/05	2037	04/02/2021	10.28	Put	Bond Future	3,633.8400	3.6338	3,990.3700	3.9904	9.811	0	0	0
2021/01/05	2037	04/02/2021	10.27	Call	Bond Future	526.9900	0.5270	407.6300	0.4076	(22.649)	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
2021/01/05	2037	04/02/2021	10.27	Put	Bond Future	3,686.8000	3.6868	4,046.0900	4.0461	9.745	0	0	0
2021/01/05	2037	04/02/2021	11.90	Call	Bond Future	7,264.9500	7.2650	6,805.7600	6.8058	(6.321)	0	0	0
2021/01/05	2037	04/02/2021	13.73	Call	Bond Future	16,612.9500	16.6130	16,134.3100	16.1343	(2.881)	0	0	0
2021/01/05	2037	04/02/2021	13.73	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	300
2021/01/05	2037	04/02/2021	10.85	Call	Bond Future	2,100.6800	2.1007	1,806.5700	1.8066	(14.001)	0	0	0
2021/01/05	2037	04/02/2021	10.85	Put	Bond Future	1,360.7900	1.3608	1,545.3300	1.5453	13.561	0	0	72
2021/01/05	2037	04/02/2021	10.35	Call	Bond Future	670.2400	0.6702	528.2200	0.5282	(21.189)	0	0	0
2021/01/05	2037	04/02/2021	10.35	Put	Bond Future	3,275.8500	3.2758	3,612.4800	3.6125	10.276	0	0	72
2021/01/05	2037	04/02/2021			Bond Future	10.7368	83.2918	10.8099	82.8131	0.680	0.0000	0.0000	131,664
2021/01/05	2037	04/02/2021	10.29	Call	Bond Future	560.6300	0.5606	435.7400	0.4357	(22.277)	0	0	0
2021/01/05	2037	04/02/2021	10.29	Put	Bond Future	3,581.3900	3.5814	3,935.1500	3.9351	9.878	0	0	0
2021/01/05	2037	04/02/2021	11.97	Put	Bond Future	92.2500	0.0922	108.0700	0.1081	17.149	0	0	0
2021/01/05	2037	04/02/2021	11.97	Call	Bond Future	7,642.1100	7.6421	7,179.2800	7.1793	(6.056)	0	0	300
2021/01/05	2037	04/02/2021	11.90	Put	Bond Future	114.9500	0.1149	134.4100	0.1344	16.929	0	0	240
2021/01/05	2037	04/02/2021	10.48	Put	Bond Future	2,670.9700	2.6710	2,968.3000	2.9683	11.132	0	0	0
2021/01/05	2037	04/02/2021	10.48	Call	Bond Future	954.6000	0.9546	773.2800	0.7733	(18.994)	0	0	240
2021/01/05	2037	04/02/2021	9.65	Put	Bond Future	7,691.4200	7.6914	8,152.8600	8.1529	5.999	0	0	0
2021/01/05	2037	04/02/2021	9.65	Call	Bond Future	49.3700	0.0494	32.1600	0.0322	(34.859)	0	0	72
2021/01/05	2037	06/05/2021	12.42	Call	Bond Future	9,537.5400	9.5375	9,132.2800	9.1323	(4.249)	0	0	0
2021/01/05	2037	06/05/2021	12.43	Call	Bond Future	9,580.9600	9.5810	9,175.0300	9.1750	(4.237)	0	0	0
2021/01/05	2037	06/05/2021	12.44	Put	Bond Future	883.1200	0.8831	952.0100	0.9520	7.801	0	0	0
2021/01/05	2037	06/05/2021			Bond Future	10.9495	84.1341	11.0243	83.6586	0.683	0.0000	0.0000	0
2021/01/05	2037	06/05/2021	12.42	Put	Bond Future	903.8400	0.9038	974.0600	0.9741	7.769	0	0	0
2021/01/05	2037	06/05/2021	12.43	Put	Bond Future	893.4300	0.8934	962.9800	0.9630	7.785	0	0	0
2021/01/05	2037	06/05/2021	12.44	Call	Bond Future	9,624.4300	9.6244	9,217.8400	9.2178	(4.225)	0	0	0
2021/01/05	2037	05/08/2021	12.26	Put	Bond Future	2,218.5700	2.2186	2,338.9000	2.3389	5.424	0	0	0
2021/01/05	2037	05/08/2021	12.27	Call	Bond Future	8,597.4100	8.5974	8,247.2400	8.2472	(4.073)	0	0	0
2021/01/05	2037	05/08/2021	12.27	Put	Bond Future	2,200.9400	2.2009	2,320.5500	2.3206	5.434	0	0	0
2021/01/05	2037	05/08/2021	12.28	Call	Bond Future	8,634.4800	8.6345	8,283.5800	8.2836	(4.064)	0	0	0
2021/01/05	2037	05/08/2021			Bond Future	11.1709	80.7870	11.2471	80.3172	0.682	0.0000	0.0000	0
2021/01/05	2037	05/08/2021	12.26	Call	Bond Future	8,560.3900	8.5604	8,210.9400	8.2109	(4.082)	0	0	0
2021/01/05	2037	05/08/2021	12.28	Put	Bond Future	2,183.4300	2.1834	2,302.3100	2.3023	5.445	0	0	0
2021/01/05	2037	04/11/2021	12.82	Put	Bond Future	2,015.1800	2.0152	2,120.3600	2.1204	5.219	0	0	0
2021/01/05	2037	04/11/2021	12.83	Call	Bond Future	10,010.0900	10.0101	9,654.4400	9.6544	(3.553)	0	0	0
2021/01/05	2037	04/11/2021			Bond Future	11.3877	81.6424	11.4644	81.1822	0.674	0.0000	0.0000	0
2021/01/05	2037	04/11/2021	12.81	Call	Bond Future	9,937.4800	9.9375	9,583.0200	9.5830	(3.567)	0	0	0
2021/01/05	2037	04/11/2021	12.81	Put	Bond Future	2,030.1400	2.0301	2,135.9100	2.1359	5.210	0	0	0
2021/01/05	2037	04/11/2021	12.82	Call	Bond Future	9,973.7600	9.9738	9,618.7100	9.6187	(3.560)	0	0	0
2021/01/05	2037	04/11/2021	12.83	Put	Bond Future	2,000.3200	2.0003	2,104.9000	2.1049	5.228	0	0	0
2021/01/05	2038	04/02/2021			Bond Future	110.2185	110.2185	110.2348	110.2348	0.015	0.0000	0.0000	7,805
2021/01/05	2038	06/05/2021			Bond Future	111.3600	111.3600	111.3873	111.3873	0.025	0.0000	0.0000	0
2021/01/05	2038	05/08/2021			Bond Future	110.8658	110.8658	110.9092	110.9092	0.039	0.0000	0.0000	0
2021/01/05	2038	04/11/2021			Bond Future	112.0650	112.0650	112.1288	112.1288	0.057	0.0000	0.0000	0
2021/01/05	2040	04/02/2021	10.42	Call	Bond Future	542.8700	0.5429	396.9300	0.3969	(26.883)	0	0	0
2021/01/05	2040	04/02/2021	10.42	Put	Bond Future	3,796.0500	3.7961	4,265.9000	4.2659	12.377	0	0	0
2021/01/05	2040	04/02/2021	9.49	Put	Bond Future	10,633.2300	10.6332	11,244.5500	11.2445	5.749	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
2021/01/05	2040	04/02/2021	9.49	Call	Bond Future	9.4800	0.0095	5.0100	0.0050	(47.152)	0	0	500
2021/01/05	2040	04/02/2021	9.57	Put	Bond Future	9,967.4000	9.9674	10,576.4900	10.5765	6.111	0	0	0
2021/01/05	2040	04/02/2021	9.57	Call	Bond Future	14.7400	0.0147	8.0400	0.0080	(45.455)	0	0	800
2021/01/05	2040	04/02/2021	10.07	Put	Bond Future	6,070.6400	6.0706	6,634.0400	6.6340	9.281	0	0	0
2021/01/05	2040	04/02/2021			Bond Future	10.8704	85.3207	10.9587	84.7049	0.813	0.0000	0.0000	79,911
2021/01/05	2040	04/02/2021	10.41	Call	Bond Future	525.4900	0.5255	383.0800	0.3831	(27.100)	0	0	0
2021/01/05	2040	04/02/2021	10.41	Put	Bond Future	3,853.1300	3.8531	4,326.5100	4.3265	12.286	0	0	0
2021/01/05	2040	04/02/2021	10.40	Call	Bond Future	508.5800	0.5086	369.6400	0.3696	(27.319)	0	0	0
2021/01/05	2040	04/02/2021	10.40	Put	Bond Future	3,910.7800	3.9108	4,387.6300	4.3876	12.193	0	0	0
2021/01/05	2040	04/02/2021	10.24	Put	Bond Future	4,896.9600	4.8970	5,423.4400	5.4234	10.751	0	0	0
2021/01/05	2040	04/02/2021	10.24	Call	Bond Future	288.2000	0.2882	198.8900	0.1989	(30.989)	0	0	500
2021/01/05	2040	04/02/2021	11.57	Call	Bond Future	5,066.7200	5.0667	4,532.6000	4.5326	(10.542)	0	0	0
2021/01/05	2040	04/02/2021	11.57	Put	Bond Future	379.6700	0.3797	461.3400	0.4613	21.511	0	0	500
2021/01/05	2040	04/02/2021	10.07	Call	Bond Future	151.2900	0.1513	98.9000	0.0989	(34.629)	0	0	800
2021/01/05	2040	04/02/2021	11.74	Call	Bond Future	6,016.5900	6.0166	5,456.7900	5.4568	(9.304)	0	0	0
2021/01/05	2040	04/02/2021	11.74	Put	Bond Future	253.4300	0.2534	309.4200	0.3094	22.093	0	0	800
2021/01/05	2040	06/05/2021	10.83	Put	Bond Future	4,565.7000	4.5657	4,899.6400	4.8996	7.314	0	0	0
2021/01/05	2040	06/05/2021	10.83	Call	Bond Future	2,844.6800	2.8447	2,564.8200	2.5648	(9.838)	0	0	300
2021/01/05	2040	06/05/2021	11.58	Put	Bond Future	2,333.9600	2.3340	2,536.6100	2.5366	8.683	0	0	0
2021/01/05	2040	06/05/2021	11.58	Call	Bond Future	5,635.2200	5.6352	5,224.0700	5.2241	(7.296)	0	0	300
2021/01/05	2040	06/05/2021	12.44	Call	Bond Future	9,548.7900	9.5488	9,037.2900	9.0373	(5.357)	0	0	0
2021/01/05	2040	06/05/2021	12.44	Put	Bond Future	1,051.6600	1.0517	1,153.9600	1.1540	9.727	0	0	0
2021/01/05	2040	06/05/2021			Bond Future	11.0789	86.1835	11.1696	85.5697	0.819	0.0000	0.0000	0
2021/01/05	2040	06/05/2021	13.38	Call	Bond Future	13,900.1000	13.9001	13,324.7700	13.3248	(4.139)	0	0	0
2021/01/05	2040	06/05/2021	13.38	Put	Bond Future	327.6500	0.3277	366.1200	0.3661	11.741	0	0	300
2021/01/05	2040	06/05/2021	12.43	Call	Bond Future	9,503.6600	9.5037	8,993.1000	8.9931	(5.372)	0	0	0
2021/01/05	2040	06/05/2021	12.43	Put	Bond Future	1,063.7700	1.0638	1,167.0100	1.1670	9.705	0	0	0
2021/01/05	2040	06/05/2021	12.42	Call	Bond Future	9,458.5800	9.4586	8,948.9700	8.9490	(5.388)	0	0	0
2021/01/05	2040	06/05/2021	12.42	Put	Bond Future	1,075.9900	1.0760	1,180.1800	1.1802	9.683	0	0	0
2021/01/05	2040	05/08/2021	11.05	Put	Bond Future	5,613.2000	5.6132	5,929.5500	5.9296	5.636	0	0	0
2021/01/05	2040	05/08/2021	11.05	Call	Bond Future	3,966.5000	3.9665	3,673.4800	3.6735	(7.387)	0	0	900
2021/01/05	2040	05/08/2021	12.48	Call	Bond Future	9,389.3600	9.3894	8,929.1300	8.9291	(4.902)	0	0	0
2021/01/05	2040	05/08/2021	12.49	Put	Bond Future	2,121.0100	2.1210	2,269.2400	2.2692	6.989	0	0	0
2021/01/05	2040	05/08/2021	12.47	Call	Bond Future	9,349.9800	9.3500	8,890.6800	8.8907	(4.912)	0	0	0
2021/01/05	2040	05/08/2021			Bond Future	11.2958	82.6083	11.3888	81.9989	0.823	0.0000	0.0000	0
2021/01/05	2040	05/08/2021	11.55	Put	Bond Future	4,016.2900	4.0163	4,264.9800	4.2650	6.192	0	0	0
2021/01/05	2040	05/08/2021	11.55	Call	Bond Future	5,665.6100	5.6656	5,304.9300	5.3049	(6.366)	0	0	900
2021/01/05	2040	05/08/2021	14.80	Call	Bond Future	18,974.9000	18.9749	18,390.1500	18.3902	(3.082)	0	0	0
2021/01/05	2040	05/08/2021	14.80	Put	Bond Future	242.0800	0.2421	266.7000	0.2667	10.170	0	0	900
2021/01/05	2040	05/08/2021	12.48	Put	Bond Future	2,138.3500	2.1384	2,287.4900	2.2875	6.975	0	0	0
2021/01/05	2040	05/08/2021	12.49	Call	Bond Future	9,428.7800	9.4288	8,967.6400	8.9676	(4.891)	0	0	0
2021/01/05	2040	05/08/2021	12.47	Put	Bond Future	2,155.8000	2.1558	2,305.8700	2.3059	6.961	0	0	0
2021/01/05	2040	04/11/2021	12.90	Call	Bond Future	10,308.3900	10.3084	9,848.5400	9.8485	(4.461)	0	0	0
2021/01/05	2040	04/11/2021	12.90	Put	Bond Future	2,125.4500	2.1254	2,266.5900	2.2666	6.640	0	0	0
2021/01/05	2040	04/11/2021	12.89	Call	Bond Future	10,270.3900	10.2704	9,811.3400	9.8113	(4.470)	0	0	0
2021/01/05	2040	04/11/2021	12.89	Put	Bond Future	2,141.3600	2.1414	2,283.3000	2.2833	6.628	0	0	0
2021/01/05	2040	04/11/2021			Bond Future	11.5077	83.4830	11.6021	82.8820	0.820	0.0000	0.0000	0
2021/01/05	2040	04/11/2021	12.91	Call	Bond Future	10,346.4200	10.3464	9,885.7700	9.8858	(4.452)	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
2021/01/05	2040	04/11/2021	12.91	Put	Bond Future	2,109.6400	2.1096	2,249.9800	2.2500	6.652	0	0	0
2021/01/05	2044	04/02/2021	10.36	Put	Bond Future	4,557.2300	4.5572	5,069.0900	5.0691	11.232	0	0	0
2021/01/05	2044	04/02/2021	10.37	Call	Bond Future	387.4300	0.3874	274.7300	0.2747	(29.089)	0	0	0
2021/01/05	2044	04/02/2021	10.35	Put	Bond Future	4,620.8100	4.6208	5,135.7400	5.1357	11.144	0	0	0
2021/01/05	2044	04/02/2021	10.04	Put	Bond Future	6,808.2200	6.8082	7,391.0400	7.3910	8.561	0	0	0
2021/01/05	2044	04/02/2021	10.04	Call	Bond Future	105.6000	0.1056	66.9700	0.0670	(36.581)	0	0	0
2021/01/05	2044	04/02/2021	10.84	Call	Bond Future	1,485.9900	1.4860	1,192.5100	1.1925	(19.750)	0	0	0
2021/01/05	2044	04/02/2021			Bond Future	10.9275	82.0146	11.0160	81.3932	0.810	0.0000	0.0000	51,766
2021/01/05	2044	04/02/2021	10.36	Call	Bond Future	373.7500	0.3738	264.1600	0.2642	(29.322)	0	0	0
2021/01/05	2044	04/02/2021	10.37	Put	Bond Future	4,494.1100	4.4941	5,002.8600	5.0029	11.320	0	0	0
2021/01/05	2044	04/02/2021	10.35	Call	Bond Future	360.4200	0.3604	253.9000	0.2539	(29.554)	0	0	0
2021/01/05	2044	04/02/2021	10.84	Put	Bond Future	2,108.3500	2.1084	2,436.3200	2.4363	15.556	0	0	265
2021/01/05	2044	04/02/2021	10.29	Call	Bond Future	287.6100	0.2876	198.4900	0.1985	(30.986)	0	0	0
2021/01/05	2044	04/02/2021	10.29	Put	Bond Future	5,011.9000	5.0119	5,544.2300	5.5442	10.621	0	0	265
2021/01/05	2044	04/02/2021	9.66	Put	Bond Future	9,873.1800	9.8732	10,486.9700	10.4870	6.217	0	0	0
2021/01/05	2044	04/02/2021	9.66	Call	Bond Future	17.0700	0.0171	9.4100	0.0094	(44.874)	0	0	265
2021/01/05	2044	06/05/2021	11.10	Call	Bond Future	3,632.4800	3.6325	3,306.7200	3.3067	(8.968)	0	0	0
2021/01/05	2044	06/05/2021	11.40	Call	Bond Future	4,749.1800	4.7492	4,370.2900	4.3703	(7.978)	0	0	0
2021/01/05	2044	06/05/2021	11.40	Put	Bond Future	2,918.2500	2.9182	3,159.1900	3.1592	8.256	0	0	3,100
2021/01/05	2044	06/05/2021	11.79	Call	Bond Future	6,394.5800	6.3946	5,956.3200	5.9563	(6.854)	0	0	0
2021/01/05	2044	06/05/2021	11.79	Put	Bond Future	2,061.3000	2.0613	2,242.8700	2.2429	8.809	0	0	3,100
2021/01/05	2044	06/05/2021	12.50	Call	Bond Future	9,611.1500	9.6112	9,094.2200	9.0942	(5.378)	0	0	0
2021/01/05	2044	06/05/2021	12.50	Put	Bond Future	1,059.3200	1.0593	1,162.2200	1.1622	9.714	0	0	3,100
2021/01/05	2044	06/05/2021	12.43	Call	Bond Future	9,300.0400	9.3000	8,789.8100	8.7898	(5.486)	0	0	0
2021/01/05	2044	06/05/2021	12.43	Put	Bond Future	1,145.9300	1.1459	1,255.5300	1.2555	9.564	0	0	0
2021/01/05	2044	06/05/2021	12.44	Call	Bond Future	9,344.3600	9.3444	8,833.1600	8.8332	(5.471)	0	0	0
2021/01/05	2044	06/05/2021	12.44	Put	Bond Future	1,133.2000	1.1332	1,241.8300	1.2418	9.586	0	0	0
2021/01/05	2044	06/05/2021			Bond Future	11.1278	82.8440	11.2188	82.2241	0.818	0.0000	0.0000	0
2021/01/05	2044	06/05/2021	11.10	Put	Bond Future	3,823.3800	3.8234	4,117.4500	4.1175	7.691	0	0	3,100
2021/01/05	2044	06/05/2021	10.70	Put	Bond Future	5,360.5000	5.3605	5,732.3200	5.7323	6.936	0	0	0
2021/01/05	2044	06/05/2021	10.70	Call	Bond Future	2,333.8800	2.3339	2,085.8700	2.0859	(10.627)	0	0	3,100
2021/01/05	2044	06/05/2021	11.35	Put	Bond Future	3,054.6600	3.0547	3,304.0800	3.3041	8.165	0	0	0
2021/01/05	2044	06/05/2021	11.35	Call	Bond Future	4,554.6300	4.5546	4,184.2200	4.1842	(8.133)	0	0	3,100
2021/01/05	2044	06/05/2021	11.90	Call	Bond Future	6,889.3400	6.8893	6,436.7300	6.4367	(6.570)	0	0	0
2021/01/05	2044	06/05/2021	11.90	Put	Bond Future	1,874.8400	1.8748	2,042.0600	2.0421	8.919	0	0	0
2021/01/05	2044	06/05/2021	12.45	Call	Bond Future	9,388.7200	9.3887	8,876.5500	8.8765	(5.455)	0	0	0
2021/01/05	2044	06/05/2021	12.45	Put	Bond Future	1,120.5900	1.1206	1,228.2500	1.2283	9.607	0	0	0
2021/01/05	2044	05/08/2021	12.60	Put	Bond Future	2,031.3200	2.0313	2,174.8800	2.1749	7.067	0	0	0
2021/01/05	2044	05/08/2021	12.61	Call	Bond Future	9,767.8900	9.7679	9,294.7100	9.2947	(4.844)	0	0	0
2021/01/05	2044	05/08/2021	12.61	Put	Bond Future	2,014.8900	2.0149	2,157.5600	2.1576	7.081	0	0	0
2021/01/05	2044	05/08/2021			Bond Future	11.3360	79.3578	11.4292	78.7419	0.823	0.0000	0.0000	0
2021/01/05	2044	05/08/2021	12.59	Call	Bond Future	9,689.4100	9.6894	9,218.0100	9.2180	(4.865)	0	0	0
2021/01/05	2044	05/08/2021	12.59	Put	Bond Future	2,047.8700	2.0479	2,192.3200	2.1923	7.054	0	0	0
2021/01/05	2044	05/08/2021	12.60	Call	Bond Future	9,728.6300	9.7286	9,256.3400	9.2563	(4.855)	0	0	0
2021/01/05	2044	04/11/2021	12.91	Call	Bond Future	10,238.1500	10.2382	9,774.5500	9.7746	(4.528)	0	0	0
2021/01/05	2044	04/11/2021	12.91	Put	Bond Future	2,182.5600	2.1826	2,327.1500	2.3272	6.625	0	0	0
2021/01/05	2044	04/11/2021			Bond Future	11.5390	80.1981	11.6339	79.5899	0.823	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
2021/01/05	2044	04/11/2021	12.89	Call	Bond Future	10,163.4100	10.1634	9,701.4300	9.7014	(4.546)	0	0	0
2021/01/05	2044	04/11/2021	12.89	Put	Bond Future	2,214.8500	2.2149	2,361.0600	2.3611	6.601	0	0	0
2021/01/05	2044	04/11/2021	12.90	Call	Bond Future	10,200.7700	10.2008	9,737.9700	9.7380	(4.537)	0	0	0
2021/01/05	2044	04/11/2021	12.90	Put	Bond Future	2,198.6600	2.1987	2,344.0500	2.3441	6.613	0	0	0
2021/01/05	2046	04/02/2021			Bond Future	99.8206	99.8206	99.8354	99.8354	0.015	0.0000	0.0000	14,890
2021/01/05	2046	06/05/2021			Bond Future	99.0628	99.0628	99.0889	99.0889	0.026	0.0000	0.0000	0
2021/01/05	2046	05/08/2021			Bond Future	100.1565	100.1565	100.1958	100.1958	0.039	0.0000	0.0000	0
2021/01/05	2046	04/11/2021			Bond Future	99.4307	99.4307	99.4899	99.4899	0.060	0.0000	0.0000	0
2021/01/05	2050	04/02/2021			Bond Future	100.6549	100.6549	100.6698	100.6698	0.015	0.0000	0.0000	11,025
2021/01/05	2050	06/05/2021			Bond Future	101.6973	101.6973	101.7221	101.7221	0.024	0.0000	0.0000	0
2021/01/05	2050	05/08/2021			Bond Future	100.8900	100.8900	100.9302	100.9302	0.040	0.0000	0.0000	0
2021/01/05	2050	04/11/2021			Bond Future	101.9814	101.9814	102.0400	102.0400	0.057	0.0000	0.0000	0
2021/01/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	AL37	04/02/2021			Index Future	794.3480	794.3480	793.7310	793.7310	(0.078)	0.0000	0.0000	0
2021/01/05	AL37	06/05/2021			Index Future	802.3740	802.3740	801.8280	801.8280	(0.068)	0.0000	0.0000	0
2021/01/05	AL37	05/08/2021			Index Future	810.9390	810.9390	810.4900	810.4900	(0.055)	0.0000	0.0000	0
2021/01/05	AL37	04/11/2021			Index Future	819.6080	819.6080	819.3000	819.3000	(0.038)	0.0000	0.0000	0
2021/01/05	AL7T	04/02/2021			Index Future	875.8120	875.8120	873.5020	873.5020	(0.264)	0.0000	0.0000	0
2021/01/05	AL7T	06/05/2021			Index Future	884.6600	884.6600	882.4130	882.4130	(0.254)	0.0000	0.0000	0
2021/01/05	AL7T	05/08/2021			Index Future	894.1040	894.1040	891.9450	891.9450	(0.241)	0.0000	0.0000	0
2021/01/05	AL7T	04/11/2021			Index Future	903.6620	903.6620	901.6410	901.6410	(0.224)	0.0000	0.0000	0
2021/01/05	ALBI	04/02/2021			Index Future	765.4600	765.4600	762.4260	762.4260	(0.396)	0.0000	0.0000	231
2021/01/05	ALBI	06/05/2021			Index Future	773.1930	773.1930	770.2040	770.2040	(0.387)	0.0000	0.0000	0
2021/01/05	ALBI	05/08/2021			Index Future	781.4470	781.4470	778.5250	778.5250	(0.374)	0.0000	0.0000	0
2021/01/05	ALBI	04/11/2021			Index Future	789.8010	789.8010	786.9870	786.9870	(0.356)	0.0000	0.0000	0
2021/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/05	ES33	04/02/2021			Bond Future	11.3281	77.6731	11.4159	77.2018	0.775	0.0000	0.0000	350
2021/01/05	ES33	06/05/2021			Bond Future	11.5799	74.6848	11.6700	74.2160	0.778	0.0000	0.0000	0
2021/01/05	ES33	05/08/2021			Bond Future	11.8383	75.4915	11.9304	75.0272	0.778	0.0000	0.0000	0
2021/01/05	ES33	04/11/2021			Bond Future	12.1069	72.5165	12.2004	72.0604	0.772	0.0000	0.0000	0
2021/01/05	ES42	04/02/2021			Bond Future	11.8573	76.6155	11.9455	76.0888	0.743	0.0000	0.0000	4,779
2021/01/05	ES42	06/05/2021			Bond Future	12.1024	73.1326	12.1933	72.6078	0.751	0.0000	0.0000	0
2021/01/05	ES42	05/08/2021			Bond Future	12.3478	73.9230	12.4411	73.4020	0.755	0.0000	0.0000	0
2021/01/05	ES42	04/11/2021			Bond Future	12.6045	70.4480	12.6997	69.9346	0.755	0.0000	0.0000	0
2021/01/05	GOVI	04/02/2021	750.96	Call	GOVI	54,630.0000	5.4630	25,670.0000	2.5670	(53.011)	0	0	0
2021/01/05	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	04/02/2021			GOVI	756.4230	756.4230	753.5270	753.5270	(0.383)	0.0000	0.0000	961
2021/01/05	GOVI	04/02/2021	750.95	Call	GOVI	54,730.0000	5.4730	25,770.0000	2.5770	(52.914)	0	0	0
2021/01/05	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	04/02/2021	750.94	Call	GOVI	54,830.0000	5.4830	25,870.0000	2.5870	(52.818)	0	0	0
2021/01/05	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	06/05/2021	678.68	Call	GOVI	853,850.0000	85.3850	825,340.0000	82.5340	(3.339)	0	0	0
2021/01/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	06/05/2021	678.67	Call	GOVI	853,950.0000	85.3950	825,440.0000	82.5440	(3.339)	0	0	0
2021/01/05	GOVI	06/05/2021			GOVI	764.0650	764.0650	761.2140	761.2140	(0.373)	0.0000	0.0000	0
2021/01/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	06/05/2021	678.69	Call	GOVI	853,750.0000	85.3750	825,240.0000	82.5240	(3.339)	0	0	0
2021/01/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	05/08/2021	719.14	Call	GOVI	530,810.0000	53.0810	502,970.0000	50.2970	(5.245)	0	0	0
2021/01/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	05/08/2021	719.13	Call	GOVI	530,910.0000	53.0910	503,070.0000	50.3070	(5.244)	0	0	0
2021/01/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	05/08/2021			GOVI	772.2210	772.2210	769.4370	769.4370	(0.361)	0.0000	0.0000	0
2021/01/05	GOVI	05/08/2021	719.15	Call	GOVI	530,710.0000	53.0710	502,870.0000	50.2870	(5.246)	0	0	0
2021/01/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	04/11/2021	728.41	Call	GOVI	520,670.0000	52.0670	493,910.0000	49.3910	(5.140)	0	0	0
2021/01/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	04/11/2021	728.40	Call	GOVI	520,770.0000	52.0770	494,010.0000	49.4010	(5.139)	0	0	0
2021/01/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GOVI	04/11/2021			GOVI	780.4770	780.4770	777.8010	777.8010	(0.343)	0.0000	0.0000	0
2021/01/05	GOVI	04/11/2021	728.42	Call	GOVI	520,570.0000	52.0570	493,810.0000	49.3810	(5.141)	0	0	0
2021/01/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/05	IGOV	04/02/2021			Index Future	269.1440	269.1440	269.1760	269.1760	0.012	0.0000	0.0000	1,090

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2021/01/05	IGOV	06/05/2021			Index Future	271.9290	271.9290	271.9890	271.9890	0.022	0.0000	0.0000	18
2021/01/05	IGOV	05/08/2021			Index Future	274.8980	274.8980	274.9930	274.9930	0.035	0.0000	0.0000	0
2021/01/05	IGOV	04/11/2021			Index Future	277.9020	277.9020	278.0470	278.0470	0.052	0.0000	0.0000	0
2021/01/05	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/05	IS05	15/06/2021			Interest Rate Swap	90.3500	90.3500	90.3500	90.3500	0.000	0.0000	0.0000	0
2021/01/05	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2100	89.2100	0.000	0.0000	0.0000	0
2021/01/05	IS05	21/12/2021			Interest Rate Swap	90.3600	90.3600	90.3700	90.3700	0.011	0.0000	0.0000	51
2021/01/05	IS05	15/03/2022			Interest Rate Swap	89.6700	89.6700	89.6800	89.6800	0.011	0.0000	0.0000	0
2021/01/05	IS05	21/06/2022			Interest Rate Swap	89.6400	89.6400	89.6500	89.6500	0.011	0.0000	0.0000	0
2021/01/05	IS05	20/09/2022			Interest Rate Swap	92.6400	92.6400	92.6500	92.6500	0.011	0.0000	0.0000	0
2021/01/05	IS05	20/12/2022			Interest Rate Swap	92.9800	92.9800	92.9900	92.9900	0.011	0.0000	0.0000	0
2021/01/05	IS05	22/03/2023			Interest Rate Swap	85.2000	85.2000	85.2200	85.2200	0.023	0.0000	0.0000	0
2021/01/05	IS05	20/06/2023			Interest Rate Swap	90.5800	90.5800	90.6200	90.6200	0.044	0.0000	0.0000	0
2021/01/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/05	IS10	17/12/2025			Interest Rate Swap	76.7000	76.7000	76.7900	76.7900	0.117	0.0000	0.0000	0
2021/01/05	IS10	16/03/2026			Interest Rate Swap	73.0800	73.0800	73.1700	73.1700	0.123	0.0000	0.0000	0
2021/01/05	IS10	15/06/2026			Interest Rate Swap	71.3500	71.3500	71.4600	71.4600	0.154	0.0000	0.0000	0
2021/01/05	IS10	21/09/2026			Interest Rate Swap	73.2600	73.2600	73.3900	73.3900	0.177	0.0000	0.0000	0
2021/01/05	IS10	21/12/2026			Interest Rate Swap	77.2300	77.2300	77.3700	77.3700	0.181	0.0000	0.0000	0
2021/01/05	IS10	15/03/2027			Interest Rate Swap	75.6300	75.6300	75.7800	75.7800	0.198	0.0000	0.0000	0
2021/01/05	IS10	21/06/2027			Interest Rate Swap	77.6600	77.6600	77.8200	77.8200	0.206	0.0000	0.0000	0
2021/01/05	IS10	20/09/2027			Interest Rate Swap	83.4800	83.4800	83.6400	83.6400	0.192	0.0000	0.0000	0
2021/01/05	IS10	20/12/2027			Interest Rate Swap	83.8500	83.8500	84.0100	84.0100	0.191	0.0000	0.0000	0
2021/01/05	IS10	22/03/2028			Interest Rate Swap	76.7400	76.7400	76.9200	76.9200	0.235	0.0000	0.0000	0
2021/01/05	IS10	20/06/2028			Interest Rate Swap	84.6700	84.6700	84.8600	84.8600	0.224	0.0000	0.0000	0
2021/01/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/05	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2021/01/05	JBAF	17/02/2021			Jibar Tradeable Future	3.4000	96.6000	3.4000	96.6000	0.000	0.0000	0.0000	0
2021/01/05	JBAF	17/03/2021			Jibar Tradeable Future	3.3850	96.6150	3.3850	96.6150	0.000	0.0000	0.0000	0
2021/01/05	JBAF	21/04/2021			Jibar Tradeable Future	3.2900	96.7100	3.3000	96.7000	0.304	0.0000	0.0000	0
2021/01/05	JBAF	19/05/2021			Jibar Tradeable Future	3.2800	96.7200	3.2900	96.7100	0.305	0.0000	0.0000	0
2021/01/05	JBAF	15/06/2021			Jibar Tradeable Future	3.2350	96.7650	3.2550	96.7450	0.618	0.0000	0.0000	0
2021/01/05	JBAF	15/09/2021			Jibar Tradeable Future	3.2600	96.7400	3.2800	96.7200	0.613	0.0000	0.0000	30,000
2021/01/05	JBAF	15/12/2021			Jibar Tradeable Future	3.4350	96.5650	3.4250	96.5750	(0.291)	0.0000	0.0000	0
2021/01/05	JBAF	16/03/2022			Jibar Tradeable Future	3.4300	96.5700	3.4200	96.5800	(0.292)	0.0000	0.0000	0
2021/01/05	JBAF	15/06/2022			Jibar Tradeable Future	3.7800	96.2200	3.7400	96.2600	(1.058)	0.0000	0.0000	0
2021/01/05	JBAF	21/09/2022			Jibar Tradeable Future	3.8300	96.1700	3.7950	96.2050	(0.914)	0.0000	0.0000	0
2021/01/05	JBAF	21/12/2022			Jibar Tradeable Future	4.3150	95.6850	4.3050	95.6950	(0.232)	0.0000	0.0000	0
2021/01/05	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	R023	04/02/2021	6.34	Call	Bond Future	3,771.1400	3.7711	3,757.1100	3.7571	(0.372)	0	0	0
2021/01/05	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	R023	04/02/2021			Bond Future	4.4311	109.9078	4.4380	109.8938	0.157	0.0000	0.0000	31,397

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/05	R023	04/02/2021	6.33	Call	Bond Future	3,751.8400	3.7518	3,737.8100	3.7378	(0.374)	0	0	0
2021/01/05	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	R023	04/02/2021	6.32	Call	Bond Future	3,732.5300	3.7325	3,718.5000	3.7185	(0.376)	0	0	0
2021/01/05	R023	06/05/2021	7.58	Call	Bond Future	5,332.2500	5.3323	5,328.4600	5.3285	(0.071)	0	0	0
2021/01/05	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	R023	06/05/2021			Bond Future	4.4805	107.1132	4.4826	107.1094	0.048	0.0000	0.0000	0
2021/01/05	R023	06/05/2021	7.57	Call	Bond Future	5,315.6200	5.3156	5,311.8300	5.3118	(0.071)	0	0	0
2021/01/05	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	R023	06/05/2021	7.56	Call	Bond Future	5,298.9900	5.2990	5,295.2000	5.2952	(0.072)	0	0	0
2021/01/05	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/05	R023	05/08/2021	5.30	Call	Bond Future	1,371.2300	1.3712	1,378.4100	1.3784	0.524	0	0	0
2021/01/05	R023	05/08/2021	5.30	Put	Bond Future	160.3000	0.1603	157.3700	0.1574	(1.828)	0	0	0
2021/01/05	R023	05/08/2021	5.29	Call	Bond Future	1,358.2600	1.3583	1,365.4100	1.3654	0.526	0	0	0
2021/01/05	R023	05/08/2021	5.29	Put	Bond Future	162.4400	0.1624	159.4800	0.1595	(1.822)	0	0	0
2021/01/05	R023	05/08/2021			Bond Future	4.5044	108.2696	4.4978	108.2797	(0.146)	0.0000	0.0000	0
2021/01/05	R023	05/08/2021	5.31	Call	Bond Future	1,384.2200	1.3842	1,391.4200	1.3914	0.520	0	0	0
2021/01/05	R023	05/08/2021	5.31	Put	Bond Future	158.1900	0.1582	155.2800	0.1553	(1.840)	0	0	0
2021/01/05	R023	04/11/2021	4.91	Call	Bond Future	835.6700	0.8357	853.3000	0.8533	2.110	0	0	0
2021/01/05	R023	04/11/2021	4.91	Put	Bond Future	366.5700	0.3666	355.0400	0.3550	(3.145)	0	0	0
2021/01/05	R023	04/11/2021	4.90	Call	Bond Future	827.2900	0.8273	844.8200	0.8448	2.119	0	0	0
2021/01/05	R023	04/11/2021	4.90	Put	Bond Future	371.0300	0.3710	359.4000	0.3594	(3.135)	0	0	0
2021/01/05	R023	04/11/2021			Bond Future	4.5459	105.5088	4.5233	105.5380	(0.496)	0.0000	0.0000	0
2021/01/05	R023	04/11/2021	4.92	Call	Bond Future	844.0900	0.8441	861.8200	0.8618	2.100	0	0	0
2021/01/05	R023	04/11/2021	4.92	Put	Bond Future	362.1500	0.3622	350.7200	0.3507	(3.156)	0	0	0
2021/01/05	R035	04/02/2021	10.05	Call	Bond Future	530.9900	0.5310	403.3100	0.4033	(24.046)	0	0	0
2021/01/05	R035	04/02/2021	10.05	Put	Bond Future	3,589.9300	3.5899	3,977.5500	3.9775	10.797	0	0	0
2021/01/05	R035	04/02/2021	10.04	Call	Bond Future	514.3300	0.5143	389.6200	0.3896	(24.247)	0	0	0
2021/01/05	R035	04/02/2021	10.04	Put	Bond Future	3,642.9800	3.6430	4,033.5700	4.0336	10.722	0	0	0
2021/01/05	R035	04/02/2021	10.14	Put	Bond Future	3,132.3900	3.1324	3,492.1100	3.4921	11.484	0	0	650
2021/01/05	R035	04/02/2021	11.14	Call	Bond Future	4,516.0100	4.5160	4,075.6100	4.0756	(9.752)	0	0	0
2021/01/05	R035	04/02/2021	11.14	Put	Bond Future	417.6200	0.4176	492.5200	0.4925	17.935	0	0	650
2021/01/05	R035	04/02/2021			Bond Future	10.5000	92.1583	10.5781	91.6430	0.743	0.0000	0.0000	96,418
2021/01/05	R035	04/02/2021	10.06	Call	Bond Future	547.9400	0.5479	417.2700	0.4173	(23.848)	0	0	0
2021/01/05	R035	04/02/2021	10.06	Put	Bond Future	3,537.2500	3.5373	3,921.8800	3.9219	10.874	0	0	0
2021/01/05	R035	04/02/2021	10.14	Call	Bond Future	697.3800	0.6974	541.8000	0.5418	(22.309)	0	0	0
2021/01/05	R035	06/05/2021	10.55	Call	Bond Future	3,004.8200	3.0048	2,755.1300	2.7551	(8.310)	0	0	0
2021/01/05	R035	06/05/2021	10.55	Put	Bond Future	4,060.5900	4.0606	4,322.8100	4.3228	6.458	0	0	500
2021/01/05	R035	06/05/2021	10.05	Put	Bond Future	6,078.4300	6.0784	6,420.2700	6.4203	5.624	0	0	0
2021/01/05	R035	06/05/2021	10.05	Call	Bond Future	1,656.7000	1.6567	1,486.6300	1.4866	(10.266)	0	0	500
2021/01/05	R035	06/05/2021	12.91	Put	Bond Future	332.7500	0.3327	366.2500	0.3663	10.068	0	0	600
2021/01/05	R035	06/05/2021	10.40	Put	Bond Future	4,604.7300	4.6047	4,890.5900	4.8906	6.208	0	0	0
2021/01/05	R035	06/05/2021	11.55	Call	Bond Future	6,823.8400	6.8238	6,441.7400	6.4417	(5.599)	0	0	0
2021/01/05	R035	06/05/2021	11.55	Put	Bond Future	1,668.5800	1.6686	1,798.3900	1.7984	7.780	0	0	1,650
2021/01/05	R035	06/05/2021	12.77	Call	Bond Future	12,294.1500	12.2941	11,821.7300	11.8217	(3.843)	0	0	0
2021/01/05	R035	06/05/2021	12.77	Put	Bond Future	402.5800	0.4026	442.0700	0.4421	9.809	0	0	1,650
2021/01/05	R035	06/05/2021	10.24	Put	Bond Future	5,242.3000	5.2423	5,553.7300	5.5537	5.941	0	0	0
2021/01/05	R035	06/05/2021	10.24	Call	Bond Future	2,121.2200	2.1212	1,920.7400	1.9207	(9.451)	0	0	793

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
2021/01/05	R035	06/05/2021	12.37	Call	Bond Future	10,453.6300	10.4536	10,003.0700	10.0031	(4.310)	0	0	0
2021/01/05	R035	06/05/2021	12.35	Put	Bond Future	693.3300	0.6933	755.9800	0.7560	9.036	0	0	0
2021/01/05	R035	06/05/2021	12.36	Put	Bond Future	684.7500	0.6847	746.7400	0.7467	9.053	0	0	0
2021/01/05	R035	06/05/2021			Bond Future	10.7126	88.6173	10.7924	88.1054	0.746	0.0000	0.0000	0
2021/01/05	R035	06/05/2021	11.05	Call	Bond Future	4,730.9900	4.7310	4,407.9300	4.4079	(6.829)	0	0	0
2021/01/05	R035	06/05/2021	11.05	Put	Bond Future	2,597.9900	2.5980	2,786.8400	2.7868	7.269	0	0	500
2021/01/05	R035	06/05/2021	11.15	Put	Bond Future	2,376.8300	2.3768	2,552.5100	2.5525	7.391	0	0	0
2021/01/05	R035	06/05/2021	11.15	Call	Bond Future	5,127.2700	5.1273	4,791.0400	4.7910	(6.558)	0	0	600
2021/01/05	R035	06/05/2021	12.91	Call	Bond Future	12,943.7100	12.9437	12,465.3000	12.4653	(3.696)	0	0	0
2021/01/05	R035	06/05/2021	10.40	Call	Bond Future	2,558.2900	2.5583	2,332.2400	2.3322	(8.836)	0	0	600
2021/01/05	R035	06/05/2021	10.81	Put	Bond Future	3,230.4900	3.2305	3,453.2900	3.4533	6.897	0	0	0
2021/01/05	R035	06/05/2021	10.81	Call	Bond Future	3,854.3000	3.8543	3,565.1900	3.5652	(7.501)	0	0	1,650
2021/01/05	R035	06/05/2021	11.32	Call	Bond Future	5,828.1400	5.8281	5,471.0500	5.4711	(6.127)	0	0	0
2021/01/05	R035	06/05/2021	11.32	Put	Bond Future	2,043.1000	2.0431	2,197.9200	2.1979	7.578	0	0	793
2021/01/05	R035	06/05/2021	12.37	Put	Bond Future	676.2600	0.6763	737.6100	0.7376	9.072	0	0	0
2021/01/05	R035	06/05/2021	12.35	Call	Bond Future	10,362.6500	10.3627	9,913.3900	9.9134	(4.335)	0	0	0
2021/01/05	R035	06/05/2021	12.02	Call	Bond Future	8,885.3600	8.8854	8,460.3400	8.4603	(4.783)	0	0	0
2021/01/05	R035	06/05/2021	12.02	Put	Bond Future	1,032.0200	1.0320	1,118.9100	1.1189	8.419	0	0	793
2021/01/05	R035	06/05/2021	12.36	Call	Bond Future	10,408.1200	10.4081	9,958.2000	9.9582	(4.323)	0	0	0
2021/01/05	R035	05/08/2021	11.37	Call	Bond Future	5,973.0300	5.9730	5,654.2300	5.6542	(5.337)	0	0	0
2021/01/05	R035	05/08/2021	11.37	Put	Bond Future	3,299.9500	3.3000	3,487.1000	3.4871	5.671	0	0	100
2021/01/05	R035	05/08/2021	5.31	Call	Bond Future	0.3500	0.0004	0.2700	0.0003	(22.857)	0	0	0
2021/01/05	R035	05/08/2021	5.31	Put	Bond Future	48,516.8600	48.5169	49,022.7300	49.0227	1.043	0	0	0
2021/01/05	R035	05/08/2021			Bond Future	10.9319	89.5742	11.0133	89.0682	0.744	0.0000	0.0000	0
2021/01/05	R035	05/08/2021	10.77	Call	Bond Future	3,949.8700	3.9499	3,697.2100	3.6972	(6.397)	0	0	0
2021/01/05	R035	05/08/2021	10.77	Put	Bond Future	4,969.4500	4.9694	5,222.7400	5.2227	5.097	0	0	100
2021/01/05	R035	05/08/2021	10.02	Put	Bond Future	7,960.9200	7.9609	8,305.1400	8.3051	4.324	0	0	0
2021/01/05	R035	05/08/2021	10.02	Call	Bond Future	1,980.9600	1.9810	1,819.2300	1.8192	(8.164)	0	0	100
2021/01/05	R035	05/08/2021	5.29	Call	Bond Future	0.3300	0.0003	0.2500	0.0003	(24.242)	0	0	0
2021/01/05	R035	05/08/2021	5.29	Put	Bond Future	48,750.1300	48.7501	49,256.0000	49.2560	1.038	0	0	0
2021/01/05	R035	05/08/2021	5.30	Call	Bond Future	0.3400	0.0003	0.2600	0.0003	(23.529)	0	0	0
2021/01/05	R035	05/08/2021	5.30	Put	Bond Future	48,633.4300	48.6334	49,139.3000	49.1393	1.040	0	0	0
2021/01/05	R035	04/11/2021	10.62	Put	Bond Future	6,632.0800	6.6321	6,918.3600	6.9184	4.317	0	0	0
2021/01/05	R035	04/11/2021	10.62	Call	Bond Future	3,276.4100	3.2764	3,066.8700	3.0669	(6.395)	0	0	400
2021/01/05	R035	04/11/2021	11.08	Call	Bond Future	4,581.5900	4.5816	4,323.8500	4.3238	(5.626)	0	0	0
2021/01/05	R035	04/11/2021	11.08	Put	Bond Future	5,058.9100	5.0589	5,296.9900	5.2970	4.706	0	0	782
2021/01/05	R035	04/11/2021	10.23	Put	Bond Future	8,252.5100	8.2525	8,580.5100	8.5805	3.975	0	0	0
2021/01/05	R035	04/11/2021	10.12	Put	Bond Future	8,787.6800	8.7877	9,126.4500	9.1264	3.855	0	0	0
2021/01/05	R035	04/11/2021	10.12	Call	Bond Future	2,141.1000	2.1411	1,984.0500	1.9841	(7.335)	0	0	400
2021/01/05	R035	04/11/2021	11.75	Put	Bond Future	3,351.7800	3.3518	3,526.6700	3.5267	5.218	0	0	782
2021/01/05	R035	04/11/2021	12.53	Call	Bond Future	9,775.8600	9.7759	9,396.6200	9.3966	(3.879)	0	0	0
2021/01/05	R035	04/11/2021	12.53	Put	Bond Future	2,030.6000	2.0306	2,147.1800	2.1472	5.741	0	0	0
2021/01/05	R035	04/11/2021			Bond Future	11.1585	86.0485	11.2407	85.5527	0.737	0.0000	0.0000	0
2021/01/05	R035	04/11/2021	13.82	Call	Bond Future	14,804.1300	14.8041	14,357.9900	14.3580	(3.014)	0	0	0
2021/01/05	R035	04/11/2021	13.82	Put	Bond Future	700.0500	0.7000	749.7300	0.7497	7.097	0	0	400
2021/01/05	R035	04/11/2021	10.23	Call	Bond Future	2,344.9400	2.3449	2,177.1200	2.1771	(7.157)	0	0	782
2021/01/05	R035	04/11/2021	11.75	Call	Bond Future	6,827.1500	6.8272	6,506.2200	6.5062	(4.701)	0	0	0
2021/01/05	R035	04/11/2021	12.51	Call	Bond Future	9,701.5800	9.7016	9,323.7000	9.3237	(3.895)	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
2021/01/05	R035	04/11/2021	12.51	Put	Bond Future	2,061.6000	2.0616	2,179.5400	2.1795	5.721	0	0	0
2021/01/05	R035	04/11/2021	12.52	Call	Bond Future	9,738.7000	9.7387	9,360.1400	9.3601	(3.887)	0	0	0
2021/01/05	R035	04/11/2021	12.52	Put	Bond Future	2,046.0500	2.0460	2,163.3100	2.1633	5.731	0	0	0
2021/01/05	R186	04/02/2021	8.16	Call	Bond Future	7,936.9100	7.9369	7,842.6300	7.8426	(1.188)	0	0	0
2021/01/05	R186	04/02/2021	8.17	Put	Bond Future	0.3700	0.0004	0.3500	0.0004	(5.405)	0	0	0
2021/01/05	R186	04/02/2021	8.15	Call	Bond Future	7,888.0000	7.8880	7,793.7200	7.7937	(1.195)	0	0	0
2021/01/05	R186	04/02/2021	7.30	Put	Bond Future	65.9700	0.0660	67.0600	0.0671	1.652	0	0	0
2021/01/05	R186	04/02/2021	8.00	Put	Bond Future	1.3300	0.0013	1.2600	0.0013	(5.263)	0	0	15,177
2021/01/05	R186	04/02/2021			Bond Future	6.6079	120.0917	6.6256	119.9974	0.267	0.0000	0.0000	79,392
2021/01/05	R186	04/02/2021	8.16	Put	Bond Future	0.4000	0.0004	0.3700	0.0004	(7.500)	0	0	0
2021/01/05	R186	04/02/2021	8.17	Call	Bond Future	7,985.8100	7.9858	7,891.5400	7.8915	(1.180)	0	0	0
2021/01/05	R186	04/02/2021	8.15	Put	Bond Future	0.4400	0.0004	0.4100	0.0004	(6.818)	0	0	0
2021/01/05	R186	04/02/2021	7.30	Call	Bond Future	3,690.4700	3.6905	3,597.3100	3.5973	(2.524)	0	0	0
2021/01/05	R186	04/02/2021	8.00	Call	Bond Future	7,151.2500	7.1513	7,056.9300	7.0569	(1.319)	0	0	0
2021/01/05	R186	06/05/2021	10.77	Call	Bond Future	18,378.1300	18.3781	18,294.6200	18.2946	(0.454)	0	0	0
2021/01/05	R186	06/05/2021	10.77	Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2021/01/05	R186	06/05/2021	10.76	Call	Bond Future	18,337.0800	18.3371	18,253.5700	18.2536	(0.455)	0	0	0
2021/01/05	R186	06/05/2021	10.76	Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2021/01/05	R186	06/05/2021			Bond Future	6.7554	121.3056	6.7718	121.2221	0.243	0.0000	0.0000	0
2021/01/05	R186	06/05/2021	7.30	Call	Bond Future	3,612.4700	3.6125	3,545.7700	3.5458	(1.846)	0	0	0
2021/01/05	R186	06/05/2021	7.30	Put	Bond Future	880.4800	0.8805	897.2900	0.8973	1.909	0	0	15,177
2021/01/05	R186	06/05/2021	10.78	Call	Bond Future	18,419.1500	18.4191	18,335.6400	18.3356	(0.453)	0	0	0
2021/01/05	R186	06/05/2021	10.78	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2021/01/05	R186	05/08/2021	8.62	Call	Bond Future	8,260.7400	8.2607	8,195.9200	8.1959	(0.785)	0	0	0
2021/01/05	R186	05/08/2021	8.62	Put	Bond Future	304.0900	0.3041	308.2000	0.3082	1.352	0	0	0
2021/01/05	R186	05/08/2021	8.61	Call	Bond Future	8,221.1800	8.2212	8,156.4300	8.1564	(0.788)	0	0	0
2021/01/05	R186	05/08/2021	8.61	Put	Bond Future	308.8700	0.3089	313.0500	0.3130	1.353	0	0	0
2021/01/05	R186	05/08/2021			Bond Future	6.9035	117.3342	6.9177	117.2653	0.206	0.0000	0.0000	0
2021/01/05	R186	05/08/2021	8.63	Call	Bond Future	8,300.3200	8.3003	8,235.4500	8.2354	(0.782)	0	0	0
2021/01/05	R186	05/08/2021	8.63	Put	Bond Future	299.3700	0.2994	303.4300	0.3034	1.356	0	0	0
2021/01/05	R186	04/11/2021	8.09	Call	Bond Future	5,657.1300	5.6571	5,616.7400	5.6167	(0.714)	0	0	0
2021/01/05	R186	04/11/2021	8.09	Put	Bond Future	1,040.7800	1.0408	1,048.9800	1.0490	0.788	0	0	0
2021/01/05	R186	04/11/2021	8.10	Call	Bond Future	5,691.1600	5.6912	5,650.6900	5.6507	(0.711)	0	0	0
2021/01/05	R186	04/11/2021	8.10	Put	Bond Future	1,031.0700	1.0311	1,039.1900	1.0392	0.788	0	0	0
2021/01/05	R186	04/11/2021			Bond Future	7.0619	118.5763	7.0725	118.5277	0.149	0.0000	0.0000	0
2021/01/05	R186	04/11/2021	8.11	Call	Bond Future	5,725.5900	5.7256	5,685.0500	5.6850	(0.708)	0	0	0
2021/01/05	R186	04/11/2021	8.11	Put	Bond Future	1,021.7700	1.0218	1,029.8200	1.0298	0.788	0	0	0
2021/01/05	R197	04/02/2021			Bond Future	318.1197	318.1197	318.1410	318.1410	0.007	0.0000	0.0000	2,433
2021/01/05	R197	06/05/2021			Bond Future	321.4142	321.4142	321.4668	321.4668	0.016	0.0000	0.0000	0
2021/01/05	R197	05/08/2021			Bond Future	316.9503	316.9503	317.0517	317.0517	0.032	0.0000	0.0000	0
2021/01/05	R197	04/11/2021			Bond Future	320.3787	320.3787	320.5379	320.5379	0.050	0.0000	0.0000	0
2021/01/05	R202	04/02/2021			Bond Future	218.3973	218.3973	218.4292	218.4292	0.015	0.0000	0.0000	7,883
2021/01/05	R202	06/05/2021			Bond Future	220.6590	220.6590	220.7126	220.7126	0.024	0.0000	0.0000	0
2021/01/05	R202	05/08/2021			Bond Future	218.8392	218.8392	218.9254	218.9254	0.039	0.0000	0.0000	0
2021/01/05	R202	04/11/2021			Bond Future	221.2064	221.2064	221.3325	221.3325	0.057	0.0000	0.0000	0

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2021/01/05	R209	04/02/2021	10.12	Call	Bond Future	970.3100	0.9703	763.1000	0.7631	(21.355)	0	0	0
2021/01/05	R209	04/02/2021	10.12	Put	Bond Future	2,109.8300	2.1098	2,415.9200	2.4159	14.508	0	0	0
2021/01/05	R209	04/02/2021			Bond Future	10.3131	71.4511	10.4015	70.9378	0.858	0.0000	0.0000	26,103
2021/01/05	R209	04/02/2021	10.11	Call	Bond Future	947.1800	0.9472	743.3000	0.7433	(21.525)	0	0	0
2021/01/05	R209	04/02/2021	10.11	Put	Bond Future	2,146.4500	2.1465	2,455.8700	2.4559	14.415	0	0	0
2021/01/05	R209	04/02/2021	10.10	Call	Bond Future	924.3900	0.9244	723.8400	0.7238	(21.695)	0	0	0
2021/01/05	R209	04/02/2021	10.10	Put	Bond Future	2,183.4800	2.1835	2,496.2300	2.4962	14.323	0	0	0
2021/01/05	R209	06/05/2021	9.75	Put	Bond Future	5,894.5400	5.8945	6,243.9700	6.2440	5.928	0	0	0
2021/01/05	R209	06/05/2021	9.75	Call	Bond Future	1,438.6300	1.4386	1,276.3500	1.2764	(11.280)	0	0	8,200
2021/01/05	R209	06/05/2021	11.00	Call	Bond Future	4,828.5200	4.8285	4,486.5300	4.4865	(7.083)	0	0	0
2021/01/05	R209	06/05/2021	11.00	Put	Bond Future	2,066.8500	2.0669	2,236.5700	2.2366	8.212	0	0	3,500
2021/01/05	R209	06/05/2021	10.00	Put	Bond Future	4,869.1000	4.8691	5,181.2700	5.1813	6.411	0	0	0
2021/01/05	R209	06/05/2021	10.00	Call	Bond Future	1,944.3800	1.9444	1,744.8400	1.7448	(10.262)	0	0	0
2021/01/05	R209	06/05/2021	12.25	Call	Bond Future	9,552.7000	9.5527	9,099.2600	9.0993	(4.747)	0	0	0
2021/01/05	R209	06/05/2021	12.25	Put	Bond Future	564.9100	0.5649	623.1800	0.6232	10.315	0	0	9,150
2021/01/05	R209	06/05/2021	12.23	Call	Bond Future	9,474.1500	9.4741	9,021.9200	9.0219	(4.773)	0	0	0
2021/01/05	R209	06/05/2021	12.23	Put	Bond Future	579.0100	0.5790	638.4900	0.6385	10.273	0	0	0
2021/01/05	R209	06/05/2021	12.22	Call	Bond Future	9,434.9100	9.4349	8,983.3000	8.9833	(4.787)	0	0	0
2021/01/05	R209	06/05/2021	12.22	Put	Bond Future	586.1700	0.5862	646.2700	0.6463	10.253	0	0	0
2021/01/05	R209	06/05/2021			Bond Future	10.4994	69.0342	10.5900	68.5225	0.862	0.0000	0.0000	5,250
2021/01/05	R209	06/05/2021	10.60	Call	Bond Future	3,512.5700	3.5126	3,223.7000	3.2237	(8.224)	0	0	0
2021/01/05	R209	06/05/2021	10.60	Put	Bond Future	2,944.5000	2.9445	3,167.3400	3.1673	7.568	0	0	6,250
2021/01/05	R209	06/05/2021	11.60	Call	Bond Future	7,066.8200	7.0668	6,662.7000	6.6627	(5.719)	0	0	0
2021/01/05	R209	06/05/2021	11.60	Put	Bond Future	1,202.9900	1.2030	1,310.5800	1.3106	8.944	0	0	3,750
2021/01/05	R209	06/05/2021	10.25	Put	Bond Future	3,979.9600	3.9800	4,254.2400	4.2542	6.892	0	0	0
2021/01/05	R209	06/05/2021	10.25	Call	Bond Future	2,541.1000	2.5411	2,303.6700	2.3037	(9.344)	0	0	5,325
2021/01/05	R209	06/05/2021	11.25	Call	Bond Future	5,744.2000	5.7442	5,373.8700	5.3739	(6.447)	0	0	0
2021/01/05	R209	06/05/2021	11.25	Put	Bond Future	1,663.3100	1.6633	1,804.6900	1.8047	8.500	0	0	9,150
2021/01/05	R209	06/05/2021	12.24	Call	Bond Future	9,513.4200	9.5134	9,060.5800	9.0606	(4.760)	0	0	0
2021/01/05	R209	06/05/2021	12.24	Put	Bond Future	571.9200	0.5719	630.7900	0.6308	10.293	0	0	0
2021/01/05	R209	05/08/2021	11.81	Call	Bond Future	7,715.3500	7.7153	7,335.9000	7.3359	(4.918)	0	0	0
2021/01/05	R209	05/08/2021	11.81	Put	Bond Future	1,888.8400	1.8888	2,017.7300	2.0177	6.824	0	0	0
2021/01/05	R209	05/08/2021			Bond Future	10.6875	69.7799	10.7798	69.2716	0.864	0.0000	0.0000	0
2021/01/05	R209	05/08/2021	11.80	Call	Bond Future	7,682.1400	7.6821	7,303.4800	7.3035	(4.929)	0	0	0
2021/01/05	R209	05/08/2021	11.80	Put	Bond Future	1,904.2600	1.9043	2,033.9400	2.0339	6.810	0	0	0
2021/01/05	R209	05/08/2021	11.79	Call	Bond Future	7,648.9700	7.6490	7,271.1000	7.2711	(4.940)	0	0	0
2021/01/05	R209	05/08/2021	11.79	Put	Bond Future	1,919.7800	1.9198	2,050.2500	2.0503	6.796	0	0	0
2021/01/05	R209	04/11/2021	10.50	Call	Bond Future	3,383.0400	3.3830	3,152.4600	3.1525	(6.816)	0	0	0
2021/01/05	R209	04/11/2021	12.00	Call	Bond Future	7,927.7700	7.9278	7,563.1400	7.5631	(4.599)	0	0	0
2021/01/05	R209	04/11/2021	12.00	Put	Bond Future	2,260.8100	2.2608	2,397.6900	2.3977	6.054	0	0	2,000
2021/01/05	R209	04/11/2021	12.19	Call	Bond Future	8,528.6000	8.5286	8,150.5800	8.1506	(4.432)	0	0	0
2021/01/05	R209	04/11/2021	12.19	Put	Bond Future	1,969.5100	1.9695	2,093.0000	2.0930	6.270	0	0	0
2021/01/05	R209	04/11/2021	12.17	Call	Bond Future	8,464.7300	8.4647	8,088.0700	8.0881	(4.450)	0	0	0
2021/01/05	R209	04/11/2021			Bond Future	10.8807	67.3789	10.9741	66.8774	0.859	0.0000	0.0000	1,000
2021/01/05	R209	04/11/2021	10.50	Put	Bond Future	5,483.1400	5.4831	5,754.0700	5.7541	4.941	0	0	2,000
2021/01/05	R209	04/11/2021	9.50	Put	Bond Future	9,565.4100	9.5654	9,937.2200	9.9372	3.887	0	0	0
2021/01/05	R209	04/11/2021	9.50	Call	Bond Future	1,482.9000	1.4829	1,353.2000	1.3532	(8.746)	0	0	2,000

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
2021/01/05	R209	04/11/2021	12.18	Call	Bond Future	8,496.6500	8.4966	8,119.3100	8.1193	(4.441)	0	0	0
2021/01/05	R209	04/11/2021	12.18	Put	Bond Future	1,984.0400	1.9840	2,108.2100	2.1082	6.258	0	0	0
2021/01/05	R209	04/11/2021	12.17	Put	Bond Future	1,998.6500	1.9987	2,123.5000	2.1235	6.247	0	0	0
2021/01/05	R210	04/02/2021			Bond Future	193.0278	193.0278	193.0526	193.0526	0.013	0.0000	0.0000	1,213
2021/01/05	R210	06/05/2021			Bond Future	192.3109	192.3109	192.3572	192.3572	0.024	0.0000	0.0000	0
2021/01/05	R210	05/08/2021			Bond Future	194.4340	194.4340	194.5058	194.5058	0.037	0.0000	0.0000	0
2021/01/05	R210	04/11/2021			Bond Future	193.7946	193.7946	193.9041	193.9041	0.057	0.0000	0.0000	0
2021/01/05	R212	04/02/2021			Bond Future	169.9411	169.9411	169.9238	169.9238	(0.010)	0.0000	0.0000	5,730
2021/01/05	R212	06/05/2021			Bond Future	171.7012	171.7012	171.7003	171.7003	0.000	0.0000	0.0000	0
2021/01/05	R212	05/08/2021			Bond Future	171.2621	171.2621	171.2856	171.2856	0.014	0.0000	0.0000	0
2021/01/05	R212	04/11/2021			Bond Future	173.1145	173.1145	173.1689	173.1689	0.031	0.0000	0.0000	0
2021/01/05	R213	04/02/2021	9.40	Call	Bond Future	2,162.8200	2.1628	1,940.4500	1.9404	(10.281)	0	0	0
2021/01/05	R213	04/02/2021	9.40	Put	Bond Future	767.3900	0.7674	855.0900	0.8551	11.428	0	0	0
2021/01/05	R213	04/02/2021	9.39	Call	Bond Future	2,124.4100	2.1244	1,903.8700	1.9039	(10.381)	0	0	0
2021/01/05	R213	04/02/2021	9.39	Put	Bond Future	786.5100	0.7865	876.0400	0.8760	11.383	0	0	0
2021/01/05	R213	04/02/2021			Bond Future	9.1599	89.1289	9.2128	88.8189	0.578	0.0000	0.0000	8,858
2021/01/05	R213	04/02/2021	9.41	Call	Bond Future	2,201.5400	2.2015	1,977.3600	1.9774	(10.183)	0	0	0
2021/01/05	R213	04/02/2021	9.41	Put	Bond Future	748.6400	0.7486	834.5300	0.8345	11.473	0	0	0
2021/01/05	R213	06/05/2021	11.91	Call	Bond Future	13,222.7300	13.2227	12,925.5800	12.9256	(2.247)	0	0	0
2021/01/05	R213	06/05/2021	11.91	Put	Bond Future	101.0400	0.1010	108.7200	0.1087	7.601	0	0	0
2021/01/05	R213	06/05/2021			Bond Future	9.3456	86.5022	9.3992	86.1973	0.573	0.0000	0.0000	0
2021/01/05	R213	06/05/2021	11.90	Call	Bond Future	13,178.7400	13.1787	12,881.7200	12.8817	(2.254)	0	0	0
2021/01/05	R213	06/05/2021	11.90	Put	Bond Future	102.8300	0.1028	110.6400	0.1106	7.595	0	0	0
2021/01/05	R213	06/05/2021	11.89	Call	Bond Future	13,134.7500	13.1347	12,837.8500	12.8379	(2.260)	0	0	0
2021/01/05	R213	06/05/2021	11.89	Put	Bond Future	104.6600	0.1047	112.5900	0.1126	7.577	0	0	0
2021/01/05	R213	05/08/2021	10.14	Put	Bond Future	2,228.6700	2.2287	2,323.4700	2.3235	4.254	0	0	200
2021/01/05	R213	05/08/2021	9.34	Put	Bond Future	4,132.5600	4.1326	4,283.2800	4.2833	3.647	0	0	0
2021/01/05	R213	05/08/2021	9.34	Call	Bond Future	3,036.9600	3.0370	2,890.7800	2.8908	(4.813)	0	0	200
2021/01/05	R213	05/08/2021	10.85	Call	Bond Future	8,148.3300	8.1483	7,909.8200	7.9098	(2.927)	0	0	0
2021/01/05	R213	05/08/2021	10.85	Put	Bond Future	1,269.1500	1.2692	1,327.5400	1.3275	4.601	0	0	0
2021/01/05	R213	05/08/2021	10.84	Call	Bond Future	8,111.1900	8.1112	7,873.1400	7.8731	(2.935)	0	0	0
2021/01/05	R213	05/08/2021	10.84	Put	Bond Future	1,281.5500	1.2816	1,340.4000	1.3404	4.592	0	0	0
2021/01/05	R213	05/08/2021			Bond Future	9.5363	87.4362	9.5901	87.1393	0.564	0.0000	0.0000	0
2021/01/05	R213	05/08/2021	10.78	Call	Bond Future	7,889.5300	7.8895	7,654.2600	7.6543	(2.982)	0	0	0
2021/01/05	R213	05/08/2021	10.78	Put	Bond Future	1,358.0100	1.3580	1,419.6400	1.4196	4.538	0	0	200
2021/01/05	R213	05/08/2021	10.14	Call	Bond Future	5,484.7500	5.4848	5,282.6500	5.2826	(3.685)	0	0	0
2021/01/05	R213	05/08/2021	10.86	Call	Bond Future	8,185.5200	8.1855	7,946.5700	7.9466	(2.919)	0	0	0
2021/01/05	R213	05/08/2021	10.86	Put	Bond Future	1,256.8400	1.2568	1,314.7900	1.3148	4.611	0	0	0
2021/01/05	R213	04/11/2021	11.10	Put	Bond Future	1,516.9400	1.5169	1,578.1100	1.5781	4.032	0	0	0
2021/01/05	R213	04/11/2021	11.11	Call	Bond Future	8,475.3600	8.4754	8,251.3100	8.2513	(2.644)	0	0	0
2021/01/05	R213	04/11/2021	11.09	Put	Bond Future	1,529.9100	1.5299	1,591.4900	1.5915	4.025	0	0	0
2021/01/05	R213	04/11/2021			Bond Future	9.7360	84.8330	9.7892	84.5482	0.546	0.0000	0.0000	0
2021/01/05	R213	04/11/2021	11.10	Call	Bond Future	8,440.3000	8.4403	8,216.6500	8.2166	(2.650)	0	0	0
2021/01/05	R213	04/11/2021	11.11	Put	Bond Future	1,504.0500	1.5041	1,564.8200	1.5648	4.040	0	0	0
2021/01/05	R213	04/11/2021	11.09	Call	Bond Future	8,405.2900	8.4053	8,182.0500	8.1821	(2.656)	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
2021/01/05	R214	04/02/2021	10.33	Call	Bond Future	639.1100	0.6391	487.0300	0.4870	(23.796)	0	0	0
2021/01/05	R214	04/02/2021	10.33	Put	Bond Future	2,994.2000	2.9942	3,359.7900	3.3598	12.210	0	0	0
2021/01/05	R214	04/02/2021			Bond Future	10.7192	68.3894	10.8078	67.8717	0.826	0.0000	0.0000	15,327
2021/01/05	R214	04/02/2021	10.32	Call	Bond Future	621.7900	0.6218	472.7000	0.4727	(23.978)	0	0	0
2021/01/05	R214	04/02/2021	10.32	Put	Bond Future	3,039.1500	3.0392	3,407.7300	3.4077	12.128	0	0	0
2021/01/05	R214	04/02/2021	10.31	Call	Bond Future	604.7800	0.6048	458.6700	0.4587	(24.159)	0	0	0
2021/01/05	R214	04/02/2021	10.31	Put	Bond Future	3,084.4900	3.0845	3,456.0500	3.4561	12.046	0	0	0
2021/01/05	R214	06/05/2021	12.26	Call	Bond Future	8,084.9000	8.0849	7,658.2700	7.6583	(5.277)	0	0	0
2021/01/05	R214	06/05/2021	12.26	Put	Bond Future	998.2000	0.9982	1,088.1500	1.0881	9.011	0	0	0
2021/01/05	R214	06/05/2021	12.25	Call	Bond Future	8,048.1800	8.0482	7,622.3300	7.6223	(5.291)	0	0	0
2021/01/05	R214	06/05/2021	12.25	Put	Bond Future	1,008.9900	1.0090	1,099.7200	1.0997	8.992	0	0	0
2021/01/05	R214	06/05/2021			Bond Future	10.9023	65.8050	10.9930	65.2884	0.832	0.0000	0.0000	0
2021/01/05	R214	06/05/2021	12.27	Call	Bond Future	8,121.6600	8.1217	7,694.2500	7.6942	(5.263)	0	0	0
2021/01/05	R214	06/05/2021	12.27	Put	Bond Future	987.5200	0.9875	1,076.6900	1.0767	9.030	0	0	0
2021/01/05	R214	05/08/2021	12.03	Put	Bond Future	2,246.7200	2.2467	2,392.4700	2.3925	6.487	0	0	0
2021/01/05	R214	05/08/2021	12.01	Call	Bond Future	7,091.2000	7.0912	6,724.8900	6.7249	(5.166)	0	0	0
2021/01/05	R214	05/08/2021			Bond Future	11.0898	66.5156	11.1825	66.0020	0.836	0.0000	0.0000	0
2021/01/05	R214	05/08/2021	12.02	Call	Bond Future	7,126.5000	7.1265	6,759.4100	6.7594	(5.151)	0	0	0
2021/01/05	R214	05/08/2021	12.02	Put	Bond Future	2,260.4000	2.2604	2,406.9300	2.4069	6.482	0	0	0
2021/01/05	R214	05/08/2021	12.03	Call	Bond Future	7,161.8400	7.1618	6,793.9700	6.7940	(5.137)	0	0	0
2021/01/05	R214	05/08/2021	12.01	Put	Bond Future	2,274.1800	2.2742	2,421.4900	2.4215	6.477	0	0	0
2021/01/05	R214	04/11/2021	12.47	Call	Bond Future	8,242.9800	8.2430	7,870.7100	7.8707	(4.516)	0	0	0
2021/01/05	R214	04/11/2021	12.46	Call	Bond Future	8,212.5400	8.2125	7,840.9600	7.8410	(4.525)	0	0	0
2021/01/05	R214	04/11/2021	12.46	Put	Bond Future	2,307.1000	2.3071	2,443.1100	2.4431	5.895	0	0	0
2021/01/05	R214	04/11/2021			Bond Future	11.2819	63.9431	11.3761	63.4355	0.835	0.0000	0.0000	0
2021/01/05	R214	04/11/2021	12.47	Put	Bond Future	2,291.3100	2.2913	2,426.6300	2.4266	5.906	0	0	0
2021/01/05	R214	04/11/2021	12.48	Call	Bond Future	8,273.4500	8.2735	7,900.4900	7.9005	(4.508)	0	0	0
2021/01/05	R214	04/11/2021	12.48	Put	Bond Future	2,275.6200	2.2756	2,410.2500	2.4103	5.916	0	0	0
2021/01/05	R248	04/02/2021	10.47	Call	Bond Future	699.4200	0.6994	510.4000	0.5104	(27.025)	0	0	0
2021/01/05	R248	04/02/2021	10.47	Put	Bond Future	3,416.1100	3.4161	3,907.1900	3.9072	14.375	0	0	0
2021/01/05	R248	04/02/2021	10.46	Call	Bond Future	677.8000	0.6778	493.0800	0.4931	(27.253)	0	0	0
2021/01/05	R248	04/02/2021	10.46	Put	Bond Future	3,472.0100	3.4720	3,967.3900	3.9674	14.268	0	0	0
2021/01/05	R248	04/02/2021	10.75	Call	Bond Future	1,497.4800	1.4975	1,179.4800	1.1795	(21.236)	0	0	0
2021/01/05	R248	04/02/2021			Bond Future	10.8309	85.7996	10.9246	85.1195	0.865	0.0000	0.0000	116,103
2021/01/05	R248	04/02/2021	10.48	Call	Bond Future	721.4000	0.7214	528.0600	0.5281	(26.801)	0	0	0
2021/01/05	R248	04/02/2021	10.48	Put	Bond Future	3,360.7000	3.3607	3,847.4600	3.8475	14.484	0	0	0
2021/01/05	R248	04/02/2021	10.80	Put	Bond Future	1,900.4000	1.9004	2,239.4600	2.2395	17.842	0	0	0
2021/01/05	R248	04/02/2021	10.80	Call	Bond Future	1,673.6900	1.6737	1,332.6500	1.3326	(20.377)	0	0	2,140
2021/01/05	R248	04/02/2021	9.80	Put	Bond Future	8,244.0200	8.2440	8,904.0800	8.9041	8.007	0	0	0
2021/01/05	R248	04/02/2021	9.80	Call	Bond Future	46.8300	0.0468	26.7900	0.0268	(42.793)	0	0	2,140
2021/01/05	R248	04/02/2021	11.50	Put	Bond Future	401.3300	0.4013	497.5100	0.4975	23.965	0	0	0
2021/01/05	R248	04/02/2021	11.50	Call	Bond Future	5,048.4800	5.0485	4,464.5600	4.4646	(11.566)	0	0	0
2021/01/05	R248	04/02/2021	10.75	Put	Bond Future	2,093.1400	2.0931	2,455.2400	2.4552	17.299	0	0	0
2021/01/05	R248	06/05/2021	12.36	Call	Bond Future	9,682.6400	9.6826	9,117.8900	9.1179	(5.833)	0	0	0
2021/01/05	R248	06/05/2021	12.36	Put	Bond Future	1,072.2600	1.0723	1,186.5300	1.1865	10.657	0	0	0
2021/01/05	R248	06/05/2021			Bond Future	11.0185	82.2573	11.1149	81.5782	0.875	0.0000	0.0000	0

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2021/01/05	R248	06/05/2021	12.35	Call	Bond Future	9,637.0100	9.6370	9,073.3200	9.0733	(5.849)	0	0	0
2021/01/05	R248	06/05/2021	12.35	Put	Bond Future	1,084.6300	1.0846	1,199.9600	1.2000	10.633	0	0	0
2021/01/05	R248	06/05/2021	12.34	Call	Bond Future	9,591.4200	9.5914	9,028.7800	9.0288	(5.866)	0	0	0
2021/01/05	R248	06/05/2021	12.34	Put	Bond Future	1,097.1300	1.0971	1,213.5100	1.2135	10.608	0	0	0
2021/01/05	R248	05/08/2021	12.51	Put	Bond Future	1,965.7300	1.9657	2,119.5900	2.1196	7.827	0	0	0
2021/01/05	R248	05/08/2021	12.52	Call	Bond Future	10,122.9800	10.1230	9,600.1800	9.6002	(5.164)	0	0	0
2021/01/05	R248	05/08/2021	12.50	Put	Bond Future	1,981.9900	1.9820	2,136.8300	2.1368	7.812	0	0	0
2021/01/05	R248	05/08/2021			Bond Future	11.2114	83.1456	11.3103	82.4699	0.882	0.0000	0.0000	0
2021/01/05	R248	05/08/2021	12.51	Call	Bond Future	10,082.4900	10.0825	9,560.6500	9.5607	(5.176)	0	0	0
2021/01/05	R248	05/08/2021	12.52	Put	Bond Future	1,949.5800	1.9496	2,102.4800	2.1025	7.843	0	0	0
2021/01/05	R248	05/08/2021	12.50	Call	Bond Future	10,042.0200	10.0420	9,521.1600	9.5212	(5.187)	0	0	0
2021/01/05	R248	04/11/2021	12.85	Call	Bond Future	10,688.4300	10.6884	10,170.5500	10.1705	(4.845)	0	0	0
2021/01/05	R248	04/11/2021	12.85	Put	Bond Future	2,031.7300	2.0317	2,182.4700	2.1825	7.419	0	0	0
2021/01/05	R248	04/11/2021			Bond Future	11.4091	79.6149	11.5100	78.9463	0.885	0.0000	0.0000	0
2021/01/05	R248	04/11/2021	12.83	Call	Bond Future	10,611.3100	10.6113	10,095.1700	10.0952	(4.864)	0	0	0
2021/01/05	R248	04/11/2021	12.83	Put	Bond Future	2,062.7500	2.0628	2,215.2300	2.2152	7.392	0	0	0
2021/01/05	R248	04/11/2021	12.84	Call	Bond Future	10,649.8500	10.6498	10,132.8500	10.1328	(4.855)	0	0	0
2021/01/05	R248	04/11/2021	12.84	Put	Bond Future	2,047.1800	2.0472	2,198.8000	2.1988	7.406	0	0	0

Total

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