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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2021 TO 22/01/2021

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
2021/01/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	2025	04/02/2021		Bond Future	148.2883	148.2883	148.4082	148.4082	0.081	0.0000	0.0000	1,622
2021/01/22	2025	06/05/2021		Bond Future	149.8251	149.8251	149.9455	149.9455	0.080	0.0000	0.0000	6,907

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
2021/01/22	2025	05/08/2021			Bond Future	149.9682	149.9682	150.0894	150.0894	0.081	0.0000	0.0000	0
2021/01/22	2025	04/11/2021			Bond Future	151.6267	151.6267	151.7491	151.7491	0.081	0.0000	0.0000	0
2021/01/22	2029	04/02/2021			Bond Future	104.8995	104.8995	104.9854	104.9854	0.082	0.0000	0.0000	1,515
2021/01/22	2029	06/05/2021			Bond Future	104.8475	104.8475	104.9337	104.9337	0.082	0.0000	0.0000	1,091
2021/01/22	2029	05/08/2021			Bond Future	106.0191	106.0191	106.1058	106.1058	0.082	0.0000	0.0000	0
2021/01/22	2029	04/11/2021			Bond Future	106.0411	106.0411	106.1287	106.1287	0.083	0.0000	0.0000	0
2021/01/22	2030	04/02/2021	9.16	Call	Bond Future	2,622.2700	2.6223	2,407.7400	2.4077	(8.181)	0	0	0
2021/01/22	2030	04/02/2021	9.16	Put	Bond Future	131.1900	0.1312	143.6300	0.1436	9.482	0	0	0
2021/01/22	2030	04/02/2021	9.15	Call	Bond Future	2,571.5600	2.5716	2,357.8200	2.3578	(8.312)	0	0	0
2021/01/22	2030	04/02/2021	9.15	Put	Bond Future	138.0400	0.1380	151.2700	0.1513	9.584	0	0	0
2021/01/22	2030	04/02/2021	8.20	Put	Bond Future	3,298.1800	3.2982	3,507.5400	3.5075	6.348	0	0	0
2021/01/22	2030	04/02/2021	9.20	Put	Bond Future	106.6500	0.1066	116.2800	0.1163	9.030	0	0	0
2021/01/22	2030	04/02/2021	9.20	Call	Bond Future	2,827.5100	2.8275	2,610.1700	2.6102	(7.687)	0	0	1,600
2021/01/22	2030	04/02/2021	9.12	Put	Bond Future	160.4700	0.1605	176.3000	0.1763	9.865	0	0	0
2021/01/22	2030	04/02/2021	9.12	Call	Bond Future	2,421.0300	2.4210	2,209.8900	2.2099	(8.721)	0	0	1,000
2021/01/22	2030	04/02/2021	8.36	Put	Bond Future	2,402.2600	2.4023	2,587.1000	2.5871	7.694	0	0	0
2021/01/22	2030	04/02/2021	8.36	Call	Bond Future	139.0400	0.1390	96.9100	0.0969	(30.301)	0	0	800
2021/01/22	2030	04/02/2021			Bond Future	8.7344	95.6903	8.7726	95.4634	0.437	0.0000	0.0000	51,753
2021/01/22	2030	04/02/2021	9.17	Call	Bond Future	2,673.2300	2.6732	2,457.9400	2.4579	(8.054)	0	0	0
2021/01/22	2030	04/02/2021	9.17	Put	Bond Future	124.6400	0.1246	136.3200	0.1363	9.371	0	0	0
2021/01/22	2030	04/02/2021	9.30	Call	Bond Future	3,354.2100	3.3542	3,132.0000	3.1320	(6.625)	0	0	0
2021/01/22	2030	04/02/2021	9.30	Put	Bond Future	62.1100	0.0621	66.8700	0.0669	7.664	0	0	4,000
2021/01/22	2030	04/02/2021	9.35	Call	Bond Future	3,622.8600	3.6229	3,399.0900	3.3991	(6.177)	0	0	0
2021/01/22	2030	04/02/2021	9.35	Put	Bond Future	46.8500	0.0468	50.0500	0.0500	6.830	0	0	2,000
2021/01/22	2030	04/02/2021	8.20	Call	Bond Future	46.7300	0.0467	29.1200	0.0291	(37.685)	0	0	1,600
2021/01/22	2030	04/02/2021	8.37	Put	Bond Future	2,349.6900	2.3497	2,532.5200	2.5325	7.781	0	0	0
2021/01/22	2030	04/02/2021	8.37	Call	Bond Future	147.8100	0.1478	103.6700	0.1037	(29.863)	0	0	1,000
2021/01/22	2030	04/02/2021	8.86	Put	Bond Future	518.9000	0.5189	575.1400	0.5751	10.838	0	0	0
2021/01/22	2030	04/02/2021	8.86	Call	Bond Future	1,262.8900	1.2629	1,092.1600	1.0922	(13.519)	0	0	800
2021/01/22	2030	04/02/2021	10.20	Call	Bond Future	8,233.0200	8.2330	8,006.0400	8.0060	(2.757)	0	0	0
2021/01/22	2030	04/02/2021	10.20	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	1,800
2021/01/22	2030	06/05/2021	9.25	Call	Bond Future	3,498.8100	3.4988	3,344.3800	3.3444	(4.414)	0	0	0
2021/01/22	2030	06/05/2021	9.25	Put	Bond Future	1,654.7400	1.6547	1,730.1400	1.7301	4.557	0	0	2,500
2021/01/22	2030	06/05/2021	9.35	Call	Bond Future	3,867.3300	3.8673	3,705.5300	3.7055	(4.184)	0	0	0
2021/01/22	2030	06/05/2021	10.95	Call	Bond Future	10,902.0600	10.9021	10,679.1200	10.6791	(2.045)	0	0	0
2021/01/22	2030	06/05/2021	10.95	Put	Bond Future	116.0600	0.1161	122.9500	0.1229	5.937	0	0	300
2021/01/22	2030	06/05/2021	9.27	Put	Bond Future	1,614.8700	1.6149	1,688.7600	1.6888	4.576	0	0	0
2021/01/22	2030	06/05/2021	9.27	Call	Bond Future	3,571.1700	3.5712	3,415.2300	3.4152	(4.367)	0	0	300
2021/01/22	2030	06/05/2021	7.97	Call	Bond Future	538.6700	0.5387	492.3200	0.4923	(8.605)	0	0	700
2021/01/22	2030	06/05/2021	10.04	Call	Bond Future	6,749.4800	6.7495	6,550.1300	6.5501	(2.954)	0	0	0
2021/01/22	2030	06/05/2021	10.04	Put	Bond Future	602.9500	0.6030	633.4300	0.6334	5.055	0	0	0
2021/01/22	2030	06/05/2021	9.15	Put	Bond Future	1,873.1300	1.8731	1,956.3800	1.9564	4.444	0	0	0
2021/01/22	2030	06/05/2021	9.15	Call	Bond Future	3,153.4000	3.1534	3,006.8200	3.0068	(4.648)	0	0	0
2021/01/22	2030	06/05/2021	9.92	Call	Bond Future	6,221.9800	6.2220	6,027.6500	6.0276	(3.123)	0	0	0
2021/01/22	2030	06/05/2021	11.69	Call	Bond Future	14,348.4200	14.3484	14,120.0300	14.1200	(1.592)	0	0	0
2021/01/22	2030	06/05/2021	11.69	Put	Bond Future	22.4500	0.0225	23.8900	0.0239	6.414	0	0	0

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2021/01/22	2030	06/05/2021	11.70	Call	Bond Future	14,394.3600		14.3944	14,165.9400	14.1659	(1.587)	0	0	0
2021/01/22	2030	06/05/2021	11.70	Put	Bond Future	21.9100		0.0219	23.3200	0.0233	6.435	0	0	0
2021/01/22	2030	06/05/2021			Bond Future	8.9258		96.6583	8.9658	96.4284	0.448	0.0000	0.0000	58,358
2021/01/22	2030	06/05/2021	9.35	Put	Bond Future	1,463.8700		1.4639	1,531.9000	1.5319	4.647	0	0	2,500
2021/01/22	2030	06/05/2021	8.77	Put	Bond Future	2,913.5400		2.9135	3,029.4200	3.0294	3.977	0	0	0
2021/01/22	2030	06/05/2021	8.77	Call	Bond Future	2,010.5900		2.0106	1,896.6400	1.8966	(5.667)	0	0	300
2021/01/22	2030	06/05/2021	9.22	Call	Bond Future	3,393.3400		3.3933	3,241.2300	3.2412	(4.483)	0	0	0
2021/01/22	2030	06/05/2021	9.22	Put	Bond Future	1,717.9500		1.7179	1,795.6700	1.7957	4.524	0	0	700
2021/01/22	2030	06/05/2021	7.97	Put	Bond Future	6,257.0700		6.2571	6,440.5500	6.4405	2.932	0	0	0
2021/01/22	2030	06/05/2021	9.92	Put	Bond Future	712.0500		0.7120	747.5500	0.7475	4.986	0	0	700
2021/01/22	2030	06/05/2021	11.71	Call	Bond Future	14,440.2800		14.4403	14,211.8200	14.2118	(1.582)	0	0	0
2021/01/22	2030	06/05/2021	11.71	Put	Bond Future	21.3900		0.0214	22.7600	0.0228	6.405	0	0	0
2021/01/22	2030	06/05/2021	10.74	Call	Bond Future	9,920.1300		9.9201	9,700.4300	9.7004	(2.215)	0	0	0
2021/01/22	2030	06/05/2021	10.74	Put	Bond Future	175.9800		0.1760	186.1100	0.1861	5.756	0	0	0
2021/01/22	2030	05/08/2021	10.30	Put	Bond Future	1,146.1100		1.1461	1,190.7800	1.1908	3.898	0	0	200
2021/01/22	2030	05/08/2021	8.78	Put	Bond Future	4,261.8800		4.2619	4,389.9400	4.3899	3.005	0	0	0
2021/01/22	2030	05/08/2021	8.78	Call	Bond Future	2,330.0500		2.3300	2,225.4300	2.2254	(4.490)	0	0	200
2021/01/22	2030	05/08/2021	7.70	Put	Bond Future	8,993.8400		8.9938	9,185.5400	9.1855	2.131	0	0	0
2021/01/22	2030	05/08/2021	12.10	Call	Bond Future	14,941.1000		14.9411	14,714.0600	14.7141	(1.520)	0	0	0
2021/01/22	2030	05/08/2021	12.10	Put	Bond Future	107.0100		0.1070	112.6500	0.1127	5.271	0	0	600
2021/01/22	2030	05/08/2021	9.45	Call	Bond Future	4,230.4800		4.2305	4,082.9900	4.0830	(3.486)	0	0	600
2021/01/22	2030	05/08/2021	10.41	Call	Bond Future	7,840.7200		7.8407	7,648.4900	7.6485	(2.452)	0	0	0
2021/01/22	2030	05/08/2021	10.41	Put	Bond Future	1,015.0200		1.0150	1,055.4700	1.0555	3.985	0	0	0
2021/01/22	2030	05/08/2021	10.42	Call	Bond Future	7,879.8700		7.8799	7,687.2800	7.6873	(2.444)	0	0	0
2021/01/22	2030	05/08/2021	10.42	Put	Bond Future	1,003.7200		1.0037	1,043.8100	1.0438	3.994	0	0	0
2021/01/22	2030	05/08/2021			Bond Future	9.1225		93.7092	9.1644	93.4766	0.459	0.0000	0.0000	0
2021/01/22	2030	05/08/2021	10.30	Call	Bond Future	7,414.3700		7.4144	7,226.3600	7.2264	(2.536)	0	0	0
2021/01/22	2030	05/08/2021	7.70	Call	Bond Future	626.5400		0.6265	585.5600	0.5856	(6.541)	0	0	200
2021/01/22	2030	05/08/2021	8.95	Put	Bond Future	3,723.8900		3.7239	3,840.6000	3.8406	3.134	0	0	0
2021/01/22	2030	05/08/2021	8.95	Call	Bond Future	2,757.1800		2.7572	2,641.2100	2.6412	(4.206)	0	0	600
2021/01/22	2030	05/08/2021	9.45	Put	Bond Future	2,430.3600		2.4304	2,515.5500	2.5156	3.505	0	0	0
2021/01/22	2030	05/08/2021	10.43	Call	Bond Future	7,919.0900		7.9191	7,726.1300	7.7261	(2.437)	0	0	0
2021/01/22	2030	05/08/2021	10.43	Put	Bond Future	992.5300		0.9925	1,032.2500	1.0322	4.002	0	0	0
2021/01/22	2030	04/11/2021	8.27	Put	Bond Future	7,151.0700		7.1511	7,320.7100	7.3207	2.372	0	0	0
2021/01/22	2030	04/11/2021	8.27	Call	Bond Future	1,288.1900		1.2882	1,222.5100	1.2225	(5.099)	0	0	300
2021/01/22	2030	04/11/2021	8.77	Put	Bond Future	5,226.6400		5.2266	5,367.0100	5.3670	2.686	0	0	0
2021/01/22	2030	04/11/2021	11.44	Put	Bond Future	548.3400		0.5483	572.0100	0.5720	4.317	0	0	300
2021/01/22	2030	04/11/2021	10.59	Put	Bond Future	1,320.7000		1.3207	1,369.4800	1.3695	3.693	0	0	0
2021/01/22	2030	04/11/2021	10.60	Call	Bond Future	7,902.5800		7.9026	7,715.6600	7.7157	(2.365)	0	0	0
2021/01/22	2030	04/11/2021	10.60	Put	Bond Future	1,308.1600		1.3082	1,356.5600	1.3566	3.700	0	0	0
2021/01/22	2030	04/11/2021			Bond Future	9.3164		94.7243	9.3602	94.4890	0.470	0.0000	0.0000	0
2021/01/22	2030	04/11/2021	8.77	Call	Bond Future	2,222.6000		2.2226	2,127.6500	2.1276	(4.272)	0	0	300
2021/01/22	2030	04/11/2021	11.44	Call	Bond Future	11,131.8400		11.1318	10,920.1900	10.9202	(1.901)	0	0	0
2021/01/22	2030	04/11/2021	10.59	Call	Bond Future	7,866.1300		7.8661	7,679.5900	7.6796	(2.371)	0	0	0
2021/01/22	2030	04/11/2021	10.61	Call	Bond Future	7,939.0800		7.9391	7,751.8000	7.7518	(2.359)	0	0	0
2021/01/22	2030	04/11/2021	10.61	Put	Bond Future	1,295.7000		1.2957	1,343.7400	1.3437	3.708	0	0	0
2021/01/22	2032	04/02/2021	9.63	Call	Bond Future	773.0400		0.7730	690.9800	0.6910	(10.615)	0	0	0

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2021/01/22	2032	04/02/2021	9.63	Put	Bond Future	1,165.9700	1.1660	1,195.5000	1.1955	2.533	0	0	0
2021/01/22	2032	04/02/2021	9.29	Put	Bond Future	2,735.1500	2.7351	2,814.6400	2.8146	2.906	0	0	0
2021/01/22	2032	04/02/2021	9.29	Call	Bond Future	161.5000	0.1615	129.4000	0.1294	(19.876)	0	0	800
2021/01/22	2032	04/02/2021	10.82	Call	Bond Future	6,717.4400	6.7174	6,605.0600	6.6051	(1.673)	0	0	0
2021/01/22	2032	04/02/2021	10.82	Put	Bond Future	4.2000	0.0042	3.4100	0.0034	(18.810)	0	0	800
2021/01/22	2032	04/02/2021			Bond Future	9.6924	93.2764	9.7102	93.1648	0.184	0.0000	0.0000	43,948
2021/01/22	2032	04/02/2021	9.62	Call	Bond Future	745.4300	0.7454	664.7500	0.6647	(10.823)	0	0	0
2021/01/22	2032	04/02/2021	9.62	Put	Bond Future	1,201.5000	1.2015	1,232.4100	1.2324	2.573	0	0	0
2021/01/22	2032	04/02/2021	9.61	Call	Bond Future	718.5300	0.7185	639.2500	0.6392	(11.034)	0	0	0
2021/01/22	2032	04/02/2021	9.61	Put	Bond Future	1,237.8000	1.2378	1,270.1100	1.2701	2.610	0	0	0
2021/01/22	2032	04/02/2021	8.79	Put	Bond Future	5,914.8900	5.9149	6,024.9300	6.0249	1.860	0	0	0
2021/01/22	2032	04/02/2021	8.79	Call	Bond Future	3.8500	0.0039	2.3000	0.0023	(40.260)	0	0	800
2021/01/22	2032	06/05/2021	12.57	Call	Bond Future	14,484.5500	14.4845	14,371.7300	14.3717	(0.779)	0	0	0
2021/01/22	2032	06/05/2021	12.12	Call	Bond Future	12,371.1000	12.3711	12,259.2500	12.2592	(0.904)	0	0	0
2021/01/22	2032	06/05/2021	12.12	Put	Bond Future	134.7100	0.1347	136.1300	0.1361	1.054	0	0	0
2021/01/22	2032	06/05/2021			Bond Future	9.8974	90.0763	9.9160	89.9631	0.188	0.0000	0.0000	71,100
2021/01/22	2032	06/05/2021	12.57	Put	Bond Future	56.8600	0.0569	57.3100	0.0573	0.791	0	0	736
2021/01/22	2032	06/05/2021	10.33	Put	Bond Future	1,743.3300	1.7433	1,769.8300	1.7698	1.520	0	0	0
2021/01/22	2032	06/05/2021	10.33	Call	Bond Future	4,323.9100	4.3239	4,237.1400	4.2371	(2.007)	0	0	736
2021/01/22	2032	06/05/2021	12.11	Call	Bond Future	12,323.8900	12.3239	12,212.0700	12.2121	(0.907)	0	0	0
2021/01/22	2032	06/05/2021	12.11	Put	Bond Future	137.2000	0.1372	138.6500	0.1387	1.057	0	0	0
2021/01/22	2032	06/05/2021	12.10	Call	Bond Future	12,276.6500	12.2766	12,164.8700	12.1649	(0.911)	0	0	0
2021/01/22	2032	06/05/2021	12.10	Put	Bond Future	139.7200	0.1397	141.2100	0.1412	1.066	0	0	0
2021/01/22	2032	05/08/2021	11.37	Call	Bond Future	8,408.0000	8.4080	8,310.7300	8.3107	(1.157)	0	0	0
2021/01/22	2032	05/08/2021	11.37	Put	Bond Future	1,344.8000	1.3448	1,362.3400	1.3623	1.304	0	0	0
2021/01/22	2032	05/08/2021			Bond Future	10.1037	91.0613	10.1232	90.9465	0.193	0.0000	0.0000	0
2021/01/22	2032	05/08/2021	11.35	Call	Bond Future	8,329.4000	8.3294	8,232.4400	8.2324	(1.164)	0	0	0
2021/01/22	2032	05/08/2021	11.35	Put	Bond Future	1,371.6300	1.3716	1,389.4800	1.3895	1.301	0	0	0
2021/01/22	2032	05/08/2021	11.36	Call	Bond Future	8,368.6700	8.3687	8,271.5500	8.2715	(1.161)	0	0	0
2021/01/22	2032	05/08/2021	11.36	Put	Bond Future	1,358.1600	1.3582	1,375.8500	1.3759	1.302	0	0	0
2021/01/22	2032	04/11/2021	9.83	Call	Bond Future	2,731.9000	2.7319	2,677.9100	2.6779	(1.976)	0	0	700
2021/01/22	2032	04/11/2021	11.71	Put	Bond Future	1,485.8800	1.4859	1,505.8700	1.5059	1.345	0	0	0
2021/01/22	2032	04/11/2021	11.69	Call	Bond Future	8,916.9100	8.9169	8,821.0600	8.8211	(1.075)	0	0	0
2021/01/22	2032	04/11/2021	11.70	Call	Bond Future	8,954.3500	8.9543	8,858.3500	8.8584	(1.072)	0	0	0
2021/01/22	2032	04/11/2021			Bond Future	10.3163	87.9027	10.3366	87.7866	0.197	0.0000	0.0000	0
2021/01/22	2032	04/11/2021	9.83	Put	Bond Future	5,576.1800	5.5762	5,638.3300	5.6383	1.115	0	0	0
2021/01/22	2032	04/11/2021	12.81	Call	Bond Future	13,330.8200	13.3308	13,222.4500	13.2224	(0.813)	0	0	0
2021/01/22	2032	04/11/2021	12.81	Put	Bond Future	513.7100	0.5137	521.4800	0.5215	1.513	0	0	700
2021/01/22	2032	04/11/2021	11.71	Call	Bond Future	8,991.8400	8.9918	8,895.6900	8.8957	(1.069)	0	0	0
2021/01/22	2032	04/11/2021	11.69	Put	Bond Future	1,512.2900	1.5123	1,532.5800	1.5326	1.342	0	0	0
2021/01/22	2032	04/11/2021	9.33	Put	Bond Future	7,600.2200	7.6002	7,676.5200	7.6765	1.004	0	0	0
2021/01/22	2032	04/11/2021	9.33	Call	Bond Future	1,699.8500	1.6999	1,660.0100	1.6600	(2.344)	0	0	700
2021/01/22	2032	04/11/2021	11.70	Put	Bond Future	1,499.0400	1.4990	1,519.1800	1.5192	1.344	0	0	0
2021/01/22	2033	04/02/2021			Bond Future	99.9973	99.9973	100.0069	100.0069	0.010	0.0000	0.0000	1,258
2021/01/22	2033	06/05/2021			Bond Future	99.8183	99.8183	99.8274	99.8274	0.009	0.0000	0.0000	8,634
2021/01/22	2033	05/08/2021			Bond Future	100.9335	100.9335	100.9425	100.9425	0.009	0.0000	0.0000	0
2021/01/22	2033	04/11/2021			Bond Future	100.8251	100.8251	100.8339	100.8339	0.009	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
2021/01/22	2037	04/02/2021	10.28	Call	Bond Future	191.1000	0.1911	146.6600	0.1467	(23.255)	0	0	0
2021/01/22	2037	04/02/2021	10.28	Put	Bond Future	3,119.6700	3.1197	3,259.0700	3.2591	4.468	0	0	0
2021/01/22	2037	04/02/2021	10.27	Call	Bond Future	181.1400	0.1811	138.3900	0.1384	(23.601)	0	0	0
2021/01/22	2037	04/02/2021	10.27	Put	Bond Future	3,179.2800	3.1793	3,320.3700	3.3204	4.438	0	0	0
2021/01/22	2037	04/02/2021	11.90	Call	Bond Future	7,318.8900	7.3189	7,134.1500	7.1341	(2.524)	0	0	0
2021/01/22	2037	04/02/2021	13.73	Call	Bond Future	16,774.5700	16.7746	16,590.7300	16.5907	(1.096)	0	0	0
2021/01/22	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/22	2037	04/02/2021	10.85	Call	Bond Future	1,624.6400	1.6246	1,471.4000	1.4714	(9.432)	0	0	0
2021/01/22	2037	04/02/2021	10.85	Put	Bond Future	723.0800	0.7231	753.6800	0.7537	4.232	0	0	72
2021/01/22	2037	04/02/2021	10.35	Call	Bond Future	273.0500	0.2730	215.8600	0.2159	(20.945)	0	0	0
2021/01/22	2037	04/02/2021	10.35	Put	Bond Future	2,716.9900	2.7170	2,843.6400	2.8436	4.661	0	0	72
2021/01/22	2037	04/02/2021			Bond Future	10.7123	83.4535	10.7402	83.2696	0.260	0.0000	0.0000	81,861
2021/01/22	2037	04/02/2021	10.29	Call	Bond Future	201.5200	0.2015	155.3400	0.1553	(22.916)	0	0	0
2021/01/22	2037	04/02/2021	10.29	Put	Bond Future	3,060.6100	3.0606	3,198.2700	3.1983	4.498	0	0	0
2021/01/22	2037	04/02/2021	11.97	Put	Bond Future	4.6600	0.0047	4.0000	0.0040	(14.163)	0	0	0
2021/01/22	2037	04/02/2021	11.97	Call	Bond Future	7,716.1900	7.7162	7,531.6900	7.5317	(2.391)	0	0	300
2021/01/22	2037	04/02/2021	11.90	Put	Bond Future	7.2200	0.0072	6.3200	0.0063	(12.465)	0	0	240
2021/01/22	2037	04/02/2021	10.48	Put	Bond Future	2,044.0300	2.0440	2,144.1100	2.1441	4.896	0	0	0
2021/01/22	2037	04/02/2021	10.48	Call	Bond Future	489.3300	0.4893	405.5700	0.4056	(17.117)	0	0	240
2021/01/22	2037	04/02/2021	9.65	Put	Bond Future	7,482.4500	7.4825	7,665.2900	7.6653	2.444	0	0	0
2021/01/22	2037	04/02/2021	9.65	Call	Bond Future	2.0700	0.0021	1.0700	0.0011	(48.309)	0	0	72
2021/01/22	2037	06/05/2021	12.42	Call	Bond Future	9,454.1000	9.4541	9,284.4200	9.2844	(1.795)	0	0	0
2021/01/22	2037	06/05/2021	12.43	Call	Bond Future	9,499.2300	9.4992	9,329.3400	9.3293	(1.788)	0	0	0
2021/01/22	2037	06/05/2021	12.44	Put	Bond Future	639.5300	0.6395	655.6100	0.6556	2.514	0	0	0
2021/01/22	2037	06/05/2021			Bond Future	10.9240	84.2976	10.9531	84.1115	0.266	0.0000	0.0000	58,928
2021/01/22	2037	06/05/2021	12.42	Put	Bond Future	656.8400	0.6568	673.3400	0.6733	2.512	0	0	0
2021/01/22	2037	06/05/2021	12.43	Put	Bond Future	648.1400	0.6481	664.4300	0.6644	2.513	0	0	0
2021/01/22	2037	06/05/2021	12.44	Call	Bond Future	9,544.4000	9.5444	9,374.3000	9.3743	(1.782)	0	0	0
2021/01/22	2037	05/08/2021	12.26	Put	Bond Future	1,953.1400	1.9531	1,992.3700	1.9924	2.009	0	0	0
2021/01/22	2037	05/08/2021	12.27	Call	Bond Future	8,509.2200	8.5092	8,359.6300	8.3596	(1.758)	0	0	0
2021/01/22	2037	05/08/2021	12.27	Put	Bond Future	1,936.4800	1.9365	1,975.4300	1.9754	2.011	0	0	0
2021/01/22	2037	05/08/2021	12.28	Call	Bond Future	8,547.2600	8.5473	8,397.3900	8.3974	(1.753)	0	0	0
2021/01/22	2037	05/08/2021			Bond Future	11.1425	80.9632	11.1729	80.7747	0.273	0.0000	0.0000	0
2021/01/22	2037	05/08/2021	12.26	Call	Bond Future	8,471.2300	8.4712	8,321.9200	8.3219	(1.763)	0	0	0
2021/01/22	2037	05/08/2021	12.28	Put	Bond Future	1,919.9400	1.9199	1,958.6100	1.9586	2.014	0	0	0
2021/01/22	2037	04/11/2021	12.82	Put	Bond Future	1,772.9100	1.7729	1,809.5000	1.8095	2.064	0	0	0
2021/01/22	2037	04/11/2021	12.83	Call	Bond Future	9,966.6600	9.9667	9,812.4100	9.8124	(1.548)	0	0	0
2021/01/22	2037	04/11/2021			Bond Future	11.3548	81.8403	11.3864	81.6498	0.278	0.0000	0.0000	0
2021/01/22	2037	04/11/2021	12.81	Call	Bond Future	9,892.2500	9.8923	9,738.4800	9.7385	(1.554)	0	0	0
2021/01/22	2037	04/11/2021	12.81	Put	Bond Future	1,786.9700	1.7870	1,823.7900	1.8238	2.060	0	0	0
2021/01/22	2037	04/11/2021	12.82	Call	Bond Future	9,929.4300	9.9294	9,775.4300	9.7754	(1.551)	0	0	0
2021/01/22	2037	04/11/2021	12.83	Put	Bond Future	1,758.9500	1.7590	1,795.2900	1.7953	2.066	0	0	0
2021/01/22	2038	04/02/2021			Bond Future	111.6054	111.6054	111.9898	111.9898	0.344	0.0000	0.0000	6,008
2021/01/22	2038	06/05/2021			Bond Future	112.7620	112.7620	113.1498	113.1498	0.344	0.0000	0.0000	5,114
2021/01/22	2038	05/08/2021			Bond Future	112.2997	112.2997	112.6914	112.6914	0.349	0.0000	0.0000	0
2021/01/22	2038	04/11/2021			Bond Future	113.5417	113.5417	113.9376	113.9376	0.349	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
2021/01/22	2040	04/02/2021	10.42	Call	Bond Future	227.8900	0.2279	176.0400	0.1760	(22.752)	0	0	0
2021/01/22	2040	04/02/2021	10.42	Put	Bond Future	3,066.1200	3.0661	3,211.4500	3.2114	4.740	0	0	0
2021/01/22	2040	04/02/2021	9.49	Put	Bond Future	10,208.9100	10.2089	10,406.0200	10.4060	1.931	0	0	0
2021/01/22	2040	04/02/2021	9.49	Call	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	500
2021/01/22	2040	04/02/2021	9.57	Put	Bond Future	9,537.9800	9.5380	9,735.0100	9.7350	2.066	0	0	0
2021/01/22	2040	04/02/2021	9.57	Call	Bond Future	0.2700	0.0003	0.1200	0.0001	(55.556)	0	0	800
2021/01/22	2040	04/02/2021	10.07	Put	Bond Future	5,528.8500	5.5288	5,717.1600	5.7172	3.406	0	0	0
2021/01/22	2040	04/02/2021			Bond Future	10.8114	85.7357	10.8394	85.5385	0.259	0.0000	0.0000	66,914
2021/01/22	2040	04/02/2021	10.41	Call	Bond Future	216.0200	0.2160	166.1200	0.1661	(23.100)	0	0	0
2021/01/22	2040	04/02/2021	10.41	Put	Bond Future	3,128.7100	3.1287	3,275.9900	3.2760	4.707	0	0	0
2021/01/22	2040	04/02/2021	10.40	Call	Bond Future	204.6200	0.2046	156.6300	0.1566	(23.453)	0	0	0
2021/01/22	2040	04/02/2021	10.40	Put	Bond Future	3,191.8700	3.1919	3,341.0600	3.3411	4.674	0	0	0
2021/01/22	2040	04/02/2021	10.24	Put	Bond Future	4,271.7600	4.2718	4,445.9000	4.4459	4.077	0	0	0
2021/01/22	2040	04/02/2021	10.24	Call	Bond Future	77.9500	0.0780	54.9100	0.0549	(29.557)	0	0	500
2021/01/22	2040	04/02/2021	11.57	Call	Bond Future	5,163.2400	5.1632	4,964.0500	4.9640	(3.858)	0	0	0
2021/01/22	2040	04/02/2021	11.57	Put	Bond Future	61.2400	0.0612	59.2300	0.0592	(3.282)	0	0	500
2021/01/22	2040	04/02/2021	10.07	Call	Bond Future	24.4500	0.0244	15.5800	0.0156	(36.278)	0	0	800
2021/01/22	2040	04/02/2021	11.74	Call	Bond Future	6,205.9300	6.2059	6,006.8900	6.0069	(3.207)	0	0	0
2021/01/22	2040	04/02/2021	11.74	Put	Bond Future	27.8200	0.0278	25.9600	0.0260	(6.686)	0	0	800
2021/01/22	2040	06/05/2021	10.83	Put	Bond Future	4,005.9000	4.0059	4,099.7800	4.0998	2.344	0	0	0
2021/01/22	2040	06/05/2021	10.83	Call	Bond Future	2,704.2100	2.7042	2,598.4900	2.5985	(3.909)	0	0	300
2021/01/22	2040	06/05/2021	11.58	Put	Bond Future	1,879.2900	1.8793	1,927.8300	1.9278	2.583	0	0	0
2021/01/22	2040	06/05/2021	11.58	Call	Bond Future	5,599.8800	5.5999	5,448.8200	5.4488	(2.698)	0	0	300
2021/01/22	2040	06/05/2021	12.44	Call	Bond Future	9,671.3000	9.6713	9,490.9800	9.4910	(1.864)	0	0	0
2021/01/22	2040	06/05/2021	12.44	Put	Bond Future	754.8400	0.7548	774.1200	0.7741	2.554	0	0	0
2021/01/22	2040	06/05/2021			Bond Future	11.0175	86.6028	11.0467	86.4033	0.265	0.0000	0.0000	42,330
2021/01/22	2040	06/05/2021	13.38	Call	Bond Future	14,187.3500	14.1873	13,992.8900	13.9929	(1.371)	0	0	0
2021/01/22	2040	06/05/2021	13.38	Put	Bond Future	195.5700	0.1956	200.7100	0.2007	2.628	0	0	300
2021/01/22	2040	06/05/2021	12.43	Call	Bond Future	9,624.0600	9.6241	9,443.9800	9.4440	(1.871)	0	0	0
2021/01/22	2040	06/05/2021	12.43	Put	Bond Future	764.8400	0.7648	784.3600	0.7844	2.552	0	0	0
2021/01/22	2040	06/05/2021	12.42	Call	Bond Future	9,576.8700	9.5769	9,397.0300	9.3970	(1.878)	0	0	0
2021/01/22	2040	06/05/2021	12.42	Put	Bond Future	774.9500	0.7750	794.7100	0.7947	2.550	0	0	0
2021/01/22	2040	05/08/2021	11.05	Put	Bond Future	5,049.2300	5.0492	5,143.3700	5.1434	1.864	0	0	0
2021/01/22	2040	05/08/2021	11.05	Call	Bond Future	3,837.6700	3.8377	3,729.6400	3.7296	(2.815)	0	0	900
2021/01/22	2040	05/08/2021	12.48	Call	Bond Future	9,489.5700	9.4896	9,325.2900	9.3253	(1.731)	0	0	0
2021/01/22	2040	05/08/2021	12.49	Put	Bond Future	1,791.4300	1.7914	1,829.0700	1.8291	2.101	0	0	0
2021/01/22	2040	05/08/2021	12.47	Call	Bond Future	9,445.0000	9.4450	9,280.9800	9.2810	(1.737)	0	0	0
2021/01/22	2040	05/08/2021			Bond Future	11.2301	83.0434	11.2606	82.8412	0.271	0.0000	0.0000	0
2021/01/22	2040	05/08/2021	11.55	Put	Bond Future	3,506.3100	3.5063	3,576.5700	3.5766	2.004	0	0	0
2021/01/22	2040	05/08/2021	11.55	Call	Bond Future	5,590.7700	5.5908	5,458.8600	5.4589	(2.359)	0	0	900
2021/01/22	2040	05/08/2021	14.80	Call	Bond Future	19,335.4500	19.3355	19,137.6800	19.1377	(1.023)	0	0	0
2021/01/22	2040	05/08/2021	14.80	Put	Bond Future	167.4900	0.1675	171.8900	0.1719	2.627	0	0	900
2021/01/22	2040	05/08/2021	12.48	Put	Bond Future	1,803.4200	1.8034	1,841.3100	1.8413	2.101	0	0	0
2021/01/22	2040	05/08/2021	12.49	Call	Bond Future	9,534.3400	9.5343	9,369.8100	9.3698	(1.726)	0	0	0
2021/01/22	2040	05/08/2021	12.47	Put	Bond Future	1,815.6800	1.8157	1,853.8300	1.8538	2.101	0	0	0
2021/01/22	2040	04/11/2021	12.90	Call	Bond Future	10,457.2600	10.4573	10,291.5800	10.2916	(1.584)	0	0	0
2021/01/22	2040	04/11/2021	12.90	Put	Bond Future	1,814.1600	1.8142	1,852.8900	1.8529	2.135	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
2021/01/22	2040	04/11/2021	12.89	Call	Bond Future	10,417.9700	10.4180	10,252.5400	10.2525	(1.588)	0	0	0
2021/01/22	2040	04/11/2021	12.89	Put	Bond Future	1,828.7800	1.8288	1,867.7600	1.8678	2.131	0	0	0
2021/01/22	2040	04/11/2021			Bond Future	11.4362	83.9431	11.4679	83.7387	0.277	0.0000	0.0000	0
2021/01/22	2040	04/11/2021	12.91	Call	Bond Future	10,496.5800	10.4966	10,330.6500	10.3307	(1.581)	0	0	0
2021/01/22	2040	04/11/2021	12.91	Put	Bond Future	1,799.6400	1.7996	1,838.1200	1.8381	2.138	0	0	0
2021/01/22	2044	04/02/2021	10.36	Put	Bond Future	3,994.9800	3.9950	4,163.6800	4.1637	4.223	0	0	0
2021/01/22	2044	04/02/2021	10.37	Call	Bond Future	117.7900	0.1178	85.9900	0.0860	(26.997)	0	0	0
2021/01/22	2044	04/02/2021	10.35	Put	Bond Future	4,065.1600	4.0652	4,235.3000	4.2353	4.185	0	0	0
2021/01/22	2044	04/02/2021	10.04	Put	Bond Future	6,414.6000	6.4146	6,609.0900	6.6091	3.032	0	0	0
2021/01/22	2044	04/02/2021	10.04	Call	Bond Future	11.2100	0.0112	6.6700	0.0067	(40.500)	0	0	0
2021/01/22	2044	04/02/2021	10.84	Call	Bond Future	1,021.9600	1.0220	890.3400	0.8903	(12.879)	0	0	0
2021/01/22	2044	04/02/2021			Bond Future	10.8853	82.3138	10.9133	82.1148	0.258	0.0000	0.0000	36,884
2021/01/22	2044	04/02/2021	10.36	Call	Bond Future	110.7300	0.1107	80.4000	0.0804	(27.391)	0	0	0
2021/01/22	2044	04/02/2021	10.37	Put	Bond Future	3,925.2400	3.9252	4,092.4700	4.0925	4.260	0	0	0
2021/01/22	2044	04/02/2021	10.35	Call	Bond Future	104.0000	0.1040	75.1100	0.0751	(27.779)	0	0	0
2021/01/22	2044	04/02/2021	10.84	Put	Bond Future	1,345.0900	1.3451	1,412.5000	1.4125	5.012	0	0	265
2021/01/22	2044	04/02/2021	10.29	Call	Bond Future	70.1800	0.0702	48.9800	0.0490	(30.208)	0	0	0
2021/01/22	2044	04/02/2021	10.29	Put	Bond Future	4,495.2400	4.4952	4,673.0700	4.6731	3.956	0	0	265
2021/01/22	2044	04/02/2021	9.66	Put	Bond Future	9,557.2000	9.5572	9,756.0500	9.7561	2.081	0	0	0
2021/01/22	2044	04/02/2021	9.66	Call	Bond Future	0.3200	0.0003	0.1400	0.0001	(56.250)	0	0	265
2021/01/22	2044	06/05/2021	11.10	Call	Bond Future	3,459.3100	3.4593	3,338.1200	3.3381	(3.503)	0	0	0
2021/01/22	2044	06/05/2021	11.40	Call	Bond Future	4,607.9100	4.6079	4,468.3100	4.4683	(3.030)	0	0	0
2021/01/22	2044	06/05/2021	11.40	Put	Bond Future	2,474.4700	2.4745	2,536.3900	2.5364	2.502	0	0	3,100
2021/01/22	2044	06/05/2021	11.79	Call	Bond Future	6,306.6600	6.3067	6,147.7400	6.1477	(2.520)	0	0	0
2021/01/22	2044	06/05/2021	11.79	Put	Bond Future	1,670.8700	1.6709	1,713.4700	1.7135	2.550	0	0	3,100
2021/01/22	2044	06/05/2021	12.50	Call	Bond Future	9,637.8900	9.6379	9,456.2800	9.4563	(1.884)	0	0	0
2021/01/22	2044	06/05/2021	12.50	Put	Bond Future	783.5500	0.7836	803.4600	0.8035	2.541	0	0	3,100
2021/01/22	2044	06/05/2021	12.43	Call	Bond Future	9,313.6000	9.3136	9,133.7300	9.1337	(1.931)	0	0	0
2021/01/22	2044	06/05/2021	12.43	Put	Bond Future	856.9800	0.8570	878.6300	0.8786	2.526	0	0	0
2021/01/22	2044	06/05/2021	12.44	Call	Bond Future	9,359.8100	9.3598	9,179.6900	9.1797	(1.924)	0	0	0
2021/01/22	2044	06/05/2021	12.44	Put	Bond Future	846.1400	0.8461	867.5400	0.8675	2.529	0	0	0
2021/01/22	2044	06/05/2021			Bond Future	11.0838	83.1465	11.1131	82.9449	0.264	0.0000	0.0000	24,601
2021/01/22	2044	06/05/2021	11.10	Put	Bond Future	3,347.7000	3.3477	3,428.0300	3.4280	2.400	0	0	3,100
2021/01/22	2044	06/05/2021	10.70	Put	Bond Future	4,868.5700	4.8686	4,977.3300	4.9773	2.234	0	0	0
2021/01/22	2044	06/05/2021	10.70	Call	Bond Future	2,144.4600	2.1445	2,051.7000	2.0517	(4.326)	0	0	3,100
2021/01/22	2044	06/05/2021	11.35	Put	Bond Future	2,604.5000	2.6045	2,669.2900	2.6693	2.488	0	0	0
2021/01/22	2044	06/05/2021	11.35	Call	Bond Future	4,406.9800	4.4070	4,270.2500	4.2702	(3.103)	0	0	3,100
2021/01/22	2044	06/05/2021	11.90	Call	Bond Future	6,818.1400	6.8181	6,654.7900	6.6548	(2.396)	0	0	0
2021/01/22	2044	06/05/2021	11.90	Put	Bond Future	1,501.1300	1.5011	1,539.3000	1.5393	2.543	0	0	0
2021/01/22	2044	06/05/2021	12.45	Call	Bond Future	9,406.0700	9.4061	9,225.6900	9.2257	(1.918)	0	0	0
2021/01/22	2044	06/05/2021	12.45	Put	Bond Future	835.4300	0.8354	856.5700	0.8566	2.530	0	0	0
2021/01/22	2044	05/08/2021	12.60	Put	Bond Future	1,747.6300	1.7476	1,784.3400	1.7843	2.101	0	0	0
2021/01/22	2044	05/08/2021	12.61	Call	Bond Future	9,802.0000	9.8020	9,634.4900	9.6345	(1.709)	0	0	0
2021/01/22	2044	05/08/2021	12.61	Put	Bond Future	1,732.4100	1.7324	1,768.8500	1.7688	2.103	0	0	0
2021/01/22	2044	05/08/2021			Bond Future	11.2885	79.6744	11.3190	79.4704	0.271	0.0000	0.0000	0
2021/01/22	2044	05/08/2021	12.59	Call	Bond Future	9,721.1000	9.7211	9,554.1400	9.5541	(1.718)	0	0	0
2021/01/22	2044	05/08/2021	12.59	Put	Bond Future	1,762.9700	1.7630	1,799.9600	1.8000	2.098	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
2021/01/22	2044	05/08/2021	12.60	Call	Bond Future	9,761.5300	9.7615	9,594.2900	9.5943	(1.713)	0	0	0
2021/01/22	2044	04/11/2021	12.91	Call	Bond Future	10,299.6900	10.2997	10,133.6600	10.1337	(1.612)	0	0	0
2021/01/22	2044	04/11/2021	12.91	Put	Bond Future	1,904.6400	1.9046	1,944.9300	1.9449	2.115	0	0	0
2021/01/22	2044	04/11/2021			Bond Future	11.4866	80.5376	11.5184	80.3313	0.277	0.0000	0.0000	0
2021/01/22	2044	04/11/2021	12.89	Call	Bond Future	10,222.7900	10.2228	10,057.2700	10.0573	(1.619)	0	0	0
2021/01/22	2044	04/11/2021	12.89	Put	Bond Future	1,934.7700	1.9348	1,975.5700	1.9756	2.109	0	0	0
2021/01/22	2044	04/11/2021	12.90	Call	Bond Future	10,261.2200	10.2612	10,095.4500	10.0954	(1.615)	0	0	0
2021/01/22	2044	04/11/2021	12.90	Put	Bond Future	1,919.6500	1.9197	1,960.2000	1.9602	2.112	0	0	0
2021/01/22	2046	04/02/2021			Bond Future	100.6749	100.6749	100.6850	100.6850	0.010	0.0000	0.0000	14,486
2021/01/22	2046	06/05/2021			Bond Future	99.9283	99.9283	99.9378	99.9378	0.010	0.0000	0.0000	3,402
2021/01/22	2046	05/08/2021			Bond Future	101.0451	101.0451	101.0542	101.0542	0.009	0.0000	0.0000	0
2021/01/22	2046	04/11/2021			Bond Future	100.3550	100.3550	100.3642	100.3642	0.009	0.0000	0.0000	0
2021/01/22	2050	04/02/2021			Bond Future	101.9672	101.9672	102.1670	102.1670	0.196	0.0000	0.0000	9,861
2021/01/22	2050	06/05/2021			Bond Future	103.0242	103.0242	103.2253	103.2253	0.195	0.0000	0.0000	2,788
2021/01/22	2050	05/08/2021			Bond Future	102.2470	102.2470	102.4501	102.4501	0.199	0.0000	0.0000	0
2021/01/22	2050	04/11/2021			Bond Future	103.3779	103.3779	103.5831	103.5831	0.199	0.0000	0.0000	0
2021/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	AL37	04/02/2021			Index Future	792.6820	792.6820	791.8640	791.8640	(0.103)	0.0000	0.0000	0
2021/01/22	AL37	06/05/2021			Index Future	800.7000	800.7000	799.8700	799.8700	(0.104)	0.0000	0.0000	0
2021/01/22	AL37	05/08/2021			Index Future	809.3570	809.3570	808.5150	808.5150	(0.104)	0.0000	0.0000	0
2021/01/22	AL37	04/11/2021			Index Future	818.2080	818.2080	817.3550	817.3550	(0.104)	0.0000	0.0000	0
2021/01/22	AL7T	04/02/2021			Index Future	873.8680	873.8680	872.2420	872.2420	(0.186)	0.0000	0.0000	0
2021/01/22	AL7T	06/05/2021			Index Future	882.7080	882.7080	881.0600	881.0600	(0.187)	0.0000	0.0000	0
2021/01/22	AL7T	05/08/2021			Index Future	892.2510	892.2510	890.5830	890.5830	(0.187)	0.0000	0.0000	0
2021/01/22	AL7T	04/11/2021			Index Future	902.0080	902.0080	900.3200	900.3200	(0.187)	0.0000	0.0000	0
2021/01/22	ALBI	04/02/2021			Index Future	765.0390	765.0390	763.6850	763.6850	(0.177)	0.0000	0.0000	176
2021/01/22	ALBI	06/05/2021			Index Future	772.7780	772.7780	771.4060	771.4060	(0.178)	0.0000	0.0000	134
2021/01/22	ALBI	05/08/2021			Index Future	781.1330	781.1330	779.7440	779.7440	(0.178)	0.0000	0.0000	0
2021/01/22	ALBI	04/11/2021			Index Future	789.6750	789.6750	788.2690	788.2690	(0.178)	0.0000	0.0000	0
2021/01/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	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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2021/01/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	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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2021/01/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/22	ES33	04/02/2021			Bond Future	11.3706	77.4444	11.4029	77.2712	0.284	0.0000	0.0000	0
2021/01/22	ES33	06/05/2021			Bond Future	11.6241	74.4541	11.6579	74.2788	0.291	0.0000	0.0000	350
2021/01/22	ES33	05/08/2021			Bond Future	11.8825	75.2682	11.9178	75.0906	0.297	0.0000	0.0000	0
2021/01/22	ES33	04/11/2021			Bond Future	12.1494	72.3087	12.1862	72.1291	0.303	0.0000	0.0000	0
2021/01/22	ES42	04/02/2021			Bond Future	11.8679	76.5523	11.8903	76.4177	0.189	0.0000	0.0000	0
2021/01/22	ES42	06/05/2021			Bond Future	12.1133	73.0692	12.1369	72.9327	0.194	0.0000	0.0000	4,779
2021/01/22	ES42	05/08/2021			Bond Future	12.3575	73.8688	12.3821	73.7305	0.200	0.0000	0.0000	0
2021/01/22	ES42	04/11/2021			Bond Future	12.6113	70.4111	12.6371	70.2713	0.205	0.0000	0.0000	0
2021/01/22	GOVI	04/02/2021	750.96	Call	GOVI	52,860.0000	5.2860	39,430.0000	3.9430	(25.407)	0	0	0
2021/01/22	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	04/02/2021			GOVI	756.2460	756.2460	754.9030	754.9030	(0.178)	0.0000	0.0000	689
2021/01/22	GOVI	04/02/2021	750.95	Call	GOVI	52,960.0000	5.2960	39,530.0000	3.9530	(25.359)	0	0	0
2021/01/22	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	04/02/2021	750.94	Call	GOVI	53,060.0000	5.3060	39,630.0000	3.9630	(25.311)	0	0	0
2021/01/22	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	06/05/2021	678.68	Call	GOVI	852,160.0000	85.2160	838,540.0000	83.8540	(1.598)	0	0	0
2021/01/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	06/05/2021	678.67	Call	GOVI	852,260.0000	85.2260	838,640.0000	83.8640	(1.598)	0	0	0
2021/01/22	GOVI	06/05/2021			GOVI	763.8960	763.8960	762.5340	762.5340	(0.178)	0.0000	0.0000	280
2021/01/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	06/05/2021	678.69	Call	GOVI	852,060.0000	85.2060	838,440.0000	83.8440	(1.598)	0	0	0
2021/01/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	05/08/2021	719.14	Call	GOVI	530,150.0000	53.0150	516,360.0000	51.6360	(2.601)	0	0	0
2021/01/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	05/08/2021	719.13	Call	GOVI	530,250.0000	53.0250	516,460.0000	51.6460	(2.601)	0	0	0
2021/01/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	05/08/2021			GOVI	772.1550	772.1550	770.7760	770.7760	(0.179)	0.0000	0.0000	0
2021/01/22	GOVI	05/08/2021	719.15	Call	GOVI	530,050.0000	53.0050	516,260.0000	51.6260	(2.602)	0	0	0
2021/01/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	04/11/2021	728.41	Call	GOVI	521,890.0000	52.1890	507,940.0000	50.7940	(2.673)	0	0	0
2021/01/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	04/11/2021	728.40	Call	GOVI	521,990.0000	52.1990	508,040.0000	50.8040	(2.672)	0	0	0
2021/01/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	GOVI	04/11/2021			GOVI	780.5990	780.5990	779.2040	779.2040	(0.179)	0.0000	0.0000	0
2021/01/22	GOVI	04/11/2021	728.42	Call	GOVI	521,790.0000	52.1790	507,840.0000	50.7840	(2.673)	0	0	0
2021/01/22	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
2021/01/22	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/22	IGOV 04/02/2021			Index Future	271.6800	271.6800	271.9080	271.9080	0.084	0.0000	0.0000	957
2021/01/22	IGOV 06/05/2021			Index Future	274.4960	274.4960	274.7240	274.7240	0.083	0.0000	0.0000	17
2021/01/22	IGOV 05/08/2021			Index Future	277.5310	277.5310	277.7610	277.7610	0.083	0.0000	0.0000	0
2021/01/22	IGOV 04/11/2021			Index Future	280.6310	280.6310	280.8640	280.8640	0.083	0.0000	0.0000	0
2021/01/22	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/22	IS05 15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4200	90.4200	0.000	0.0000	0.0000	0
2021/01/22	IS05 21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3700	89.3700	0.000	0.0000	0.0000	0
2021/01/22	IS05 21/12/2021			Interest Rate Swap	90.6000	90.6000	90.6100	90.6100	0.011	0.0000	0.0000	51
2021/01/22	IS05 15/03/2022			Interest Rate Swap	90.0000	90.0000	90.0200	90.0200	0.022	0.0000	0.0000	0
2021/01/22	IS05 21/06/2022			Interest Rate Swap	90.0500	90.0500	90.1000	90.1000	0.056	0.0000	0.0000	0
2021/01/22	IS05 20/09/2022			Interest Rate Swap	93.1300	93.1300	93.2000	93.2000	0.075	0.0000	0.0000	0
2021/01/22	IS05 20/12/2022			Interest Rate Swap	93.5600	93.5600	93.6500	93.6500	0.096	0.0000	0.0000	0
2021/01/22	IS05 22/03/2023			Interest Rate Swap	85.8700	85.8700	85.9800	85.9800	0.128	0.0000	0.0000	0
2021/01/22	IS05 20/06/2023			Interest Rate Swap	91.3000	91.3000	91.4400	91.4400	0.153	0.0000	0.0000	0
2021/01/22	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/22	IS10 17/12/2025			Interest Rate Swap	77.6400	77.6400	77.9000	77.9000	0.335	0.0000	0.0000	0
2021/01/22	IS10 16/03/2026			Interest Rate Swap	74.0300	74.0300	74.2800	74.2800	0.338	0.0000	0.0000	0
2021/01/22	IS10 15/06/2026			Interest Rate Swap	72.3200	72.3200	72.5500	72.5500	0.318	0.0000	0.0000	0
2021/01/22	IS10 21/09/2026			Interest Rate Swap	74.2300	74.2300	74.4300	74.4300	0.269	0.0000	0.0000	0
2021/01/22	IS10 21/12/2026			Interest Rate Swap	78.1900	78.1900	78.3600	78.3600	0.217	0.0000	0.0000	0
2021/01/22	IS10 15/03/2027			Interest Rate Swap	76.6200	76.6200	76.7600	76.7600	0.183	0.0000	0.0000	0
2021/01/22	IS10 21/06/2027			Interest Rate Swap	78.6500	78.6500	78.7600	78.7600	0.140	0.0000	0.0000	0
2021/01/22	IS10 20/09/2027			Interest Rate Swap	84.4600	84.4600	84.5400	84.5400	0.095	0.0000	0.0000	0
2021/01/22	IS10 20/12/2027			Interest Rate Swap	84.8400	84.8400	84.9000	84.9000	0.071	0.0000	0.0000	0
2021/01/22	IS10 22/03/2028			Interest Rate Swap	77.7800	77.7800	77.8300	77.8300	0.064	0.0000	0.0000	0
2021/01/22	IS10 20/06/2028			Interest Rate Swap	85.7000	85.7000	85.7300	85.7300	0.035	0.0000	0.0000	0
2021/01/22	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/22	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/22	JBAF 17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6350	96.3650	(0.274)	0.0000	0.0000	0
2021/01/22	JBAF 17/03/2021			Jibar Tradeable Future	3.6350	96.3650	3.6250	96.3750	(0.275)	0.0000	0.0000	0
2021/01/22	JBAF 21/04/2021			Jibar Tradeable Future	3.5800	96.4200	3.5800	96.4200	0.000	0.0000	0.0000	0
2021/01/22	JBAF 19/05/2021			Jibar Tradeable Future	3.5800	96.4200	3.5800	96.4200	0.000	0.0000	0.0000	0
2021/01/22	JBAF 15/06/2021			Jibar Tradeable Future	3.5550	96.4450	3.5750	96.4250	0.563	0.0000	0.0000	0
2021/01/22	JBAF 21/07/2021			Jibar Tradeable Future	3.5800	96.4200	3.6000	96.4000	0.559	0.0000	0.0000	0
2021/01/22	JBAF 15/09/2021			Jibar Tradeable Future	3.6100	96.3900	3.6400	96.3600	0.831	0.0000	0.0000	30,000
2021/01/22	JBAF 15/12/2021			Jibar Tradeable Future	3.7250	96.2750	3.8150	96.1850	2.416	0.0000	0.0000	0
2021/01/22	JBAF 16/03/2022			Jibar Tradeable Future	3.7800	96.2200	3.9100	96.0900	3.439	0.0000	0.0000	0
2021/01/22	JBAF 15/06/2022			Jibar Tradeable Future	4.0600	95.9400	4.1350	95.8650	1.847	0.0000	0.0000	20,001
2021/01/22	JBAF 21/09/2022			Jibar Tradeable Future	4.1000	95.9000	4.2350	95.7650	3.293	0.0000	0.0000	0
2021/01/22	JBAF 21/12/2022			Jibar Tradeable Future	4.3600	95.6400	4.4600	95.5400	2.294	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
2021/01/22	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R023	04/02/2021	6.34	Call	Bond Future	3,550.1400	3.5501	3,521.5700	3.5216	(0.805)	0	0	0
2021/01/22	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R023	04/02/2021			Bond Future	4.5405	109.6868	4.5547	109.6582	0.312	0.0000	0.0000	29,916
2021/01/22	R023	04/02/2021	6.33	Call	Bond Future	3,530.8400	3.5308	3,502.2700	3.5023	(0.809)	0	0	0
2021/01/22	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R023	04/02/2021	6.32	Call	Bond Future	3,511.5300	3.5115	3,482.9600	3.4830	(0.814)	0	0	0
2021/01/22	R023	06/05/2021	7.58	Call	Bond Future	5,109.6900	5.1097	5,080.1800	5.0802	(0.578)	0	0	0
2021/01/22	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R023	06/05/2021			Bond Future	4.6057	106.8906	4.6224	106.8611	0.361	0.0000	0.0000	2,481
2021/01/22	R023	06/05/2021	7.57	Call	Bond Future	5,093.0600	5.0931	5,063.5500	5.0636	(0.579)	0	0	0
2021/01/22	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R023	06/05/2021	7.56	Call	Bond Future	5,076.4300	5.0764	5,046.9200	5.0469	(0.581)	0	0	0
2021/01/22	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R023	05/08/2021	5.30	Call	Bond Future	1,211.9800	1.2120	1,188.0600	1.1881	(1.974)	0	0	0
2021/01/22	R023	05/08/2021	5.30	Put	Bond Future	211.8700	0.2119	218.1400	0.2181	2.959	0	0	0
2021/01/22	R023	05/08/2021	5.29	Call	Bond Future	1,199.3900	1.1994	1,175.5500	1.1756	(1.988)	0	0	0
2021/01/22	R023	05/08/2021	5.29	Put	Bond Future	214.3900	0.2144	220.7400	0.2207	2.962	0	0	0
2021/01/22	R023	05/08/2021			Bond Future	4.6420	108.0588	4.6618	108.0286	0.425	0.0000	0.0000	0
2021/01/22	R023	05/08/2021	5.31	Call	Bond Future	1,224.5900	1.2246	1,200.5900	1.2006	(1.960)	0	0	0
2021/01/22	R023	05/08/2021	5.31	Put	Bond Future	209.3800	0.2094	215.5700	0.2156	2.956	0	0	0
2021/01/22	R023	04/11/2021	4.91	Call	Bond Future	689.1600	0.6892	670.4100	0.6704	(2.721)	0	0	0
2021/01/22	R023	04/11/2021	4.91	Put	Bond Future	407.3900	0.4074	419.3200	0.4193	2.928	0	0	0
2021/01/22	R023	04/11/2021	4.90	Call	Bond Future	681.0000	0.6810	662.3600	0.6624	(2.737)	0	0	0
2021/01/22	R023	04/11/2021	4.90	Put	Bond Future	412.0700	0.4121	424.1100	0.4241	2.922	0	0	0
2021/01/22	R023	04/11/2021			Bond Future	4.6910	105.3215	4.7148	105.2908	0.507	0.0000	0.0000	0
2021/01/22	R023	04/11/2021	4.92	Call	Bond Future	697.3600	0.6974	678.5000	0.6785	(2.704)	0	0	0
2021/01/22	R023	04/11/2021	4.92	Put	Bond Future	402.7500	0.4027	414.5700	0.4146	2.935	0	0	0
2021/01/22	R035	04/02/2021	10.05	Call	Bond Future	189.6800	0.1897	145.3200	0.1453	(23.387)	0	0	0
2021/01/22	R035	04/02/2021	10.05	Put	Bond Future	3,045.9900	3.0460	3,185.6900	3.1857	4.586	0	0	0
2021/01/22	R035	04/02/2021	10.04	Call	Bond Future	179.5400	0.1795	136.9200	0.1369	(23.738)	0	0	0
2021/01/22	R035	04/02/2021	10.04	Put	Bond Future	3,105.5600	3.1056	3,247.0000	3.2470	4.554	0	0	0
2021/01/22	R035	04/02/2021	10.14	Put	Bond Future	2,533.4900	2.5335	2,656.2000	2.6562	4.844	0	0	650
2021/01/22	R035	04/02/2021	11.14	Call	Bond Future	4,386.4300	4.3864	4,200.7700	4.2008	(4.233)	0	0	0
2021/01/22	R035	04/02/2021	11.14	Put	Bond Future	85.4100	0.0854	83.8100	0.0838	(1.873)	0	0	650
2021/01/22	R035	04/02/2021			Bond Future	10.4695	92.3610	10.4972	92.1769	0.265	0.0000	0.0000	73,358
2021/01/22	R035	04/02/2021	10.06	Call	Bond Future	200.2000	0.2002	154.0800	0.1541	(23.037)	0	0	0
2021/01/22	R035	04/02/2021	10.06	Put	Bond Future	2,986.8800	2.9869	3,124.8200	3.1248	4.618	0	0	0
2021/01/22	R035	04/02/2021	10.14	Call	Bond Future	301.1100	0.3011	239.7600	0.2398	(20.375)	0	0	0
2021/01/22	R035	06/05/2021	10.55	Call	Bond Future	2,745.8800	2.7459	2,643.3500	2.6433	(3.734)	0	0	0
2021/01/22	R035	06/05/2021	10.55	Put	Bond Future	3,596.4700	3.5965	3,680.3800	3.6804	2.333	0	0	500
2021/01/22	R035	06/05/2021	10.05	Put	Bond Future	5,628.5800	5.6286	5,746.2400	5.7462	2.090	0	0	0
2021/01/22	R035	06/05/2021	10.05	Call	Bond Future	1,412.0300	1.4120	1,343.2500	1.3432	(4.871)	0	0	500
2021/01/22	R035	06/05/2021	12.91	Put	Bond Future	200.8900	0.2009	206.2400	0.2062	2.663	0	0	600
2021/01/22	R035	06/05/2021	10.40	Put	Bond Future	4,139.1000	4.1391	4,232.8500	4.2329	2.265	0	0	0
2021/01/22	R035	06/05/2021	11.55	Call	Bond Future	6,668.9500	6.6689	6,515.7200	6.5157	(2.298)	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
2021/01/22	R035	06/05/2021	11.55	Put	Bond Future	1,308.5100	1.3085	1,341.7200	1.3417	2.538	0	0	1,650
2021/01/22	R035	06/05/2021	12.77	Call	Bond Future	12,347.9700	12.3480	12,168.2200	12.1682	(1.456)	0	0	0
2021/01/22	R035	06/05/2021	12.77	Put	Bond Future	251.2200	0.2512	257.9100	0.2579	2.663	0	0	1,650
2021/01/22	R035	06/05/2021	10.24	Put	Bond Future	4,780.8900	4.7809	4,885.4700	4.8855	2.187	0	0	0
2021/01/22	R035	06/05/2021	10.24	Call	Bond Future	1,864.9900	1.8650	1,783.1300	1.7831	(4.389)	0	0	793
2021/01/22	R035	06/05/2021	12.37	Call	Bond Future	10,443.0900	10.4431	10,268.7900	10.2688	(1.669)	0	0	0
2021/01/22	R035	06/05/2021	12.35	Put	Bond Future	474.1000	0.4741	486.5900	0.4866	2.634	0	0	0
2021/01/22	R035	06/05/2021	12.36	Put	Bond Future	467.2800	0.4673	479.5900	0.4796	2.634	0	0	0
2021/01/22	R035	06/05/2021			Bond Future	10.6808	88.8225	10.7097	88.6360	0.271	0.0000	0.0000	28,115
2021/01/22	R035	06/05/2021	11.05	Call	Bond Future	4,510.6100	4.5106	4,378.8800	4.3789	(2.920)	0	0	0
2021/01/22	R035	06/05/2021	11.05	Put	Bond Future	2,172.4300	2.1724	2,227.1400	2.2271	2.518	0	0	500
2021/01/22	R035	06/05/2021	11.15	Put	Bond Future	1,962.8900	1.9629	2,012.6200	2.0126	2.534	0	0	0
2021/01/22	R035	06/05/2021	11.15	Call	Bond Future	4,918.5100	4.9185	4,781.8000	4.7818	(2.780)	0	0	600
2021/01/22	R035	06/05/2021	12.91	Call	Bond Future	13,017.0300	13.0170	12,835.9400	12.8359	(1.391)	0	0	0
2021/01/22	R035	06/05/2021	10.40	Call	Bond Future	2,297.8400	2.2978	2,205.1500	2.2051	(4.034)	0	0	600
2021/01/22	R035	06/05/2021	10.81	Put	Bond Future	2,780.9500	2.7810	2,848.8900	2.8489	2.443	0	0	0
2021/01/22	R035	06/05/2021	10.81	Call	Bond Future	3,609.9400	3.6099	3,491.4400	3.4914	(3.283)	0	0	1,650
2021/01/22	R035	06/05/2021	11.32	Call	Bond Future	5,641.2400	5.6412	5,496.8500	5.4968	(2.560)	0	0	0
2021/01/22	R035	06/05/2021	11.32	Put	Bond Future	1,651.0200	1.6510	1,693.0700	1.6931	2.547	0	0	793
2021/01/22	R035	06/05/2021	12.37	Put	Bond Future	460.5400	0.4605	472.6800	0.4727	2.636	0	0	0
2021/01/22	R035	06/05/2021	12.35	Call	Bond Future	10,348.6000	10.3486	10,174.6500	10.1747	(1.681)	0	0	0
2021/01/22	R035	06/05/2021	12.02	Call	Bond Future	8,810.6300	8.8106	8,643.5700	8.6436	(1.896)	0	0	0
2021/01/22	R035	06/05/2021	12.02	Put	Bond Future	752.1100	0.7521	771.4900	0.7715	2.577	0	0	793
2021/01/22	R035	06/05/2021	12.36	Call	Bond Future	10,395.8300	10.3958	10,221.7000	10.2217	(1.675)	0	0	0
2021/01/22	R035	05/08/2021	11.37	Call	Bond Future	5,849.6500	5.8497	5,720.8600	5.7209	(2.202)	0	0	0
2021/01/22	R035	05/08/2021	11.37	Put	Bond Future	2,957.3800	2.9574	3,017.3700	3.0174	2.028	0	0	100
2021/01/22	R035	05/08/2021	5.31	Call	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2021/01/22	R035	05/08/2021	5.31	Put	Bond Future	48,297.4500	48.2974	48,486.2100	48.4862	0.391	0	0	0
2021/01/22	R035	05/08/2021			Bond Future	10.8968	89.7934	10.9270	89.6046	0.277	0.0000	0.0000	0
2021/01/22	R035	05/08/2021	10.77	Call	Bond Future	3,790.9600	3.7910	3,688.0200	3.6880	(2.715)	0	0	0
2021/01/22	R035	05/08/2021	10.77	Put	Bond Future	4,591.3500	4.5913	4,677.1900	4.6772	1.870	0	0	100
2021/01/22	R035	05/08/2021	10.02	Put	Bond Future	7,584.1500	7.5841	7,707.1600	7.7072	1.622	0	0	0
2021/01/22	R035	05/08/2021	10.02	Call	Bond Future	1,823.3800	1.8234	1,757.6100	1.7576	(3.607)	0	0	100
2021/01/22	R035	05/08/2021	5.29	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2021/01/22	R035	05/08/2021	5.29	Put	Bond Future	48,530.7300	48.5307	48,719.5000	48.7195	0.389	0	0	0
2021/01/22	R035	05/08/2021	5.30	Call	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2021/01/22	R035	05/08/2021	5.30	Put	Bond Future	48,414.0300	48.4140	48,602.7900	48.6028	0.390	0	0	0
2021/01/22	R035	04/11/2021	10.62	Put	Bond Future	6,232.1800	6.2322	6,336.7800	6.3368	1.678	0	0	0
2021/01/22	R035	04/11/2021	10.62	Call	Bond Future	3,119.2700	3.1193	3,032.8700	3.0329	(2.770)	0	0	400
2021/01/22	R035	04/11/2021	11.08	Call	Bond Future	4,439.2200	4.4392	4,332.9700	4.3330	(2.393)	0	0	0
2021/01/22	R035	04/11/2021	11.08	Put	Bond Future	4,673.7800	4.6738	4,758.5300	4.7585	1.813	0	0	782
2021/01/22	R035	04/11/2021	10.23	Put	Bond Future	7,852.9900	7.8530	7,975.0600	7.9751	1.554	0	0	0
2021/01/22	R035	04/11/2021	10.12	Put	Bond Future	8,389.5600	8.3896	8,516.1600	8.5162	1.509	0	0	0
2021/01/22	R035	04/11/2021	10.12	Call	Bond Future	1,985.7400	1.9857	1,921.3400	1.9213	(3.243)	0	0	400
2021/01/22	R035	04/11/2021	11.75	Put	Bond Future	3,007.9400	3.0079	3,067.4200	3.0674	1.977	0	0	782
2021/01/22	R035	04/11/2021	12.53	Call	Bond Future	9,743.9500	9.7439	9,590.2300	9.5902	(1.578)	0	0	0
2021/01/22	R035	04/11/2021	12.53	Put	Bond Future	1,755.9300	1.7559	1,793.2100	1.7932	2.123	0	0	0
2021/01/22	R035	04/11/2021			Bond Future	11.1185	86.2913	11.1499	86.1003	0.283	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
2021/01/22	R035	04/11/2021	13.82	Call	Bond Future	14,901.0400	14.9010	14,724.0000	14.7240	(1.188)	0	0	0
2021/01/22	R035	04/11/2021	13.82	Put	Bond Future	554.2000	0.5542	568.1600	0.5682	2.519	0	0	400
2021/01/22	R035	04/11/2021	10.23	Call	Bond Future	2,188.1800	2.1882	2,119.2500	2.1193	(3.150)	0	0	782
2021/01/22	R035	04/11/2021	11.75	Call	Bond Future	6,726.0700	6.7261	6,594.5500	6.5946	(1.955)	0	0	0
2021/01/22	R035	04/11/2021	12.51	Call	Bond Future	9,667.5700	9.6676	9,514.3500	9.5143	(1.585)	0	0	0
2021/01/22	R035	04/11/2021	12.51	Put	Bond Future	1,784.8300	1.7848	1,822.6100	1.8226	2.117	0	0	0
2021/01/22	R035	04/11/2021	12.52	Call	Bond Future	9,705.7400	9.7057	9,552.2700	9.5523	(1.581)	0	0	0
2021/01/22	R035	04/11/2021	12.52	Put	Bond Future	1,770.3300	1.7703	1,807.8600	1.8079	2.120	0	0	0
2021/01/22	R186	04/02/2021	8.16	Call	Bond Future	7,691.2400	7.6912	7,566.2200	7.5662	(1.625)	0	0	0
2021/01/22	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R186	04/02/2021	8.15	Call	Bond Future	7,642.2900	7.6423	7,517.2700	7.5173	(1.636)	0	0	0
2021/01/22	R186	04/02/2021	7.30	Put	Bond Future	8.1100	0.0081	7.8200	0.0078	(3.576)	0	0	0
2021/01/22	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/22	R186	04/02/2021			Bond Future	6.6539	119.8464	6.6774	119.7214	0.353	0.0000	0.0000	60,563
2021/01/22	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R186	04/02/2021	8.17	Call	Bond Future	7,740.1700	7.7402	7,615.1500	7.6151	(1.615)	0	0	0
2021/01/22	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/22	R186	04/02/2021	7.30	Call	Bond Future	3,387.3400	3.3873	3,262.0300	3.2620	(3.699)	0	0	0
2021/01/22	R186	04/02/2021	8.00	Call	Bond Future	6,904.6500	6.9047	6,779.6300	6.7796	(1.811)	0	0	0
2021/01/22	R186	06/05/2021	10.77	Call	Bond Future	18,131.1000	18.1311	18,004.0900	18.0041	(0.701)	0	0	0
2021/01/22	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/22	R186	06/05/2021	10.76	Call	Bond Future	18,090.0500	18.0901	17,963.0400	17.9630	(0.702)	0	0	0
2021/01/22	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/22	R186	06/05/2021			Bond Future	6.8040	121.0587	6.8290	120.9317	0.368	0.0000	0.0000	22,678
2021/01/22	R186	06/05/2021	7.30	Call	Bond Future	3,256.3300	3.2563	3,158.1100	3.1581	(3.016)	0	0	0
2021/01/22	R186	06/05/2021	7.30	Put	Bond Future	771.2900	0.7713	800.0800	0.8001	3.733	0	0	15,177
2021/01/22	R186	06/05/2021	10.78	Call	Bond Future	18,172.1300	18.1721	18,045.1200	18.0451	(0.699)	0	0	0
2021/01/22	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/22	R186	05/08/2021	8.62	Call	Bond Future	7,965.3400	7.9653	7,845.4100	7.8454	(1.506)	0	0	0
2021/01/22	R186	05/08/2021	8.62	Put	Bond Future	242.3500	0.2423	251.2400	0.2512	3.668	0	0	0
2021/01/22	R186	05/08/2021	8.61	Call	Bond Future	7,925.2300	7.9252	7,805.4400	7.8054	(1.512)	0	0	0
2021/01/22	R186	05/08/2021	8.61	Put	Bond Future	246.5800	0.2466	255.6100	0.2556	3.662	0	0	0
2021/01/22	R186	05/08/2021			Bond Future	6.9518	117.1006	6.9785	116.9718	0.384	0.0000	0.0000	0
2021/01/22	R186	05/08/2021	8.63	Call	Bond Future	8,005.4800	8.0055	7,885.4000	7.8854	(1.500)	0	0	0
2021/01/22	R186	05/08/2021	8.63	Put	Bond Future	238.1900	0.2382	246.9300	0.2469	3.669	0	0	0
2021/01/22	R186	04/11/2021	8.09	Call	Bond Future	5,368.3500	5.3684	5,265.9800	5.2660	(1.907)	0	0	0
2021/01/22	R186	04/11/2021	8.09	Put	Bond Future	959.4900	0.9595	987.5200	0.9875	2.921	0	0	0
2021/01/22	R186	04/11/2021	8.10	Call	Bond Future	5,400.8800	5.4009	5,298.2500	5.2983	(1.900)	0	0	0
2021/01/22	R186	04/11/2021	8.10	Put	Bond Future	948.2800	0.9483	976.0500	0.9761	2.928	0	0	0
2021/01/22	R186	04/11/2021			Bond Future	7.1070	118.3688	7.1354	118.2384	0.399	0.0000	0.0000	0
2021/01/22	R186	04/11/2021	8.11	Call	Bond Future	5,433.5000	5.4335	5,330.6100	5.3306	(1.894)	0	0	0
2021/01/22	R186	04/11/2021	8.11	Put	Bond Future	937.1700	0.9372	964.6800	0.9647	2.935	0	0	0
2021/01/22	R197	04/02/2021			Bond Future	318.5472	318.5472	318.5530	318.5530	0.002	0.0000	0.0000	2,394
2021/01/22	R197	06/05/2021			Bond Future	321.8487	321.8487	321.8526	321.8526	0.001	0.0000	0.0000	1,265
2021/01/22	R197	05/08/2021			Bond Future	317.4394	317.4394	317.4423	317.4423	0.001	0.0000	0.0000	0
2021/01/22	R197	04/11/2021			Bond Future	320.9505	320.9505	320.9531	320.9531	0.001	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
2021/01/22	R202	04/02/2021			Bond Future	220.2216	220.2216	220.2428	220.2428	0.010	0.0000	0.0000	7,630
2021/01/22	R202	06/05/2021			Bond Future	222.5041	222.5041	222.5241	222.5241	0.009	0.0000	0.0000	643
2021/01/22	R202	05/08/2021			Bond Future	220.7381	220.7381	220.7576	220.7576	0.009	0.0000	0.0000	0
2021/01/22	R202	04/11/2021			Bond Future	223.1794	223.1794	223.1987	223.1987	0.009	0.0000	0.0000	0
2021/01/22	R209	04/02/2021	10.12	Call	Bond Future	395.7000	0.3957	318.5400	0.3185	(19.500)	0	0	0
2021/01/22	R209	04/02/2021	10.12	Put	Bond Future	1,865.1700	1.8652	1,979.0900	1.9791	6.108	0	0	0
2021/01/22	R209	04/02/2021			Bond Future	10.3698	71.1211	10.4029	70.9300	0.319	0.0000	0.0000	24,876
2021/01/22	R209	04/02/2021	10.11	Call	Bond Future	379.4000	0.3794	304.3200	0.3043	(19.789)	0	0	0
2021/01/22	R209	04/02/2021	10.11	Put	Bond Future	1,908.6200	1.9086	2,024.6200	2.0246	6.078	0	0	0
2021/01/22	R209	04/02/2021	10.10	Call	Bond Future	363.5900	0.3636	290.5700	0.2906	(20.083)	0	0	0
2021/01/22	R209	04/02/2021	10.10	Put	Bond Future	1,952.6300	1.9526	2,070.6900	2.0707	6.046	0	0	0
2021/01/22	R209	06/05/2021	10.35	Call	Bond Future	2,286.6900	2.2867	2,186.6300	2.1866	(4.376)	0	0	1,000
2021/01/22	R209	06/05/2021	9.75	Put	Bond Future	5,843.6200	5.8436	5,976.0500	5.9761	2.266	0	0	0
2021/01/22	R209	06/05/2021	9.75	Call	Bond Future	1,054.8900	1.0549	993.8700	0.9939	(5.784)	0	0	8,200
2021/01/22	R209	06/05/2021	11.00	Call	Bond Future	4,245.4500	4.2455	4,107.2500	4.1073	(3.255)	0	0	0
2021/01/22	R209	06/05/2021	11.00	Put	Bond Future	1,816.6000	1.8166	1,871.8500	1.8719	3.041	0	0	3,500
2021/01/22	R209	06/05/2021	10.00	Put	Bond Future	4,748.3900	4.7484	4,864.8900	4.8649	2.453	0	0	0
2021/01/22	R209	06/05/2021	10.00	Call	Bond Future	1,490.8500	1.4909	1,413.9000	1.4139	(5.161)	0	0	0
2021/01/22	R209	06/05/2021	12.25	Call	Bond Future	9,090.7000	9.0907	8,911.6100	8.9116	(1.970)	0	0	0
2021/01/22	R209	06/05/2021	12.25	Put	Bond Future	435.7300	0.4357	450.0900	0.4501	3.296	0	0	9,150
2021/01/22	R209	06/05/2021	12.23	Call	Bond Future	9,010.4200	9.0104	8,831.7100	8.8317	(1.983)	0	0	0
2021/01/22	R209	06/05/2021	12.23	Put	Bond Future	448.1000	0.4481	462.8400	0.4628	3.289	0	0	0
2021/01/22	R209	06/05/2021	12.22	Call	Bond Future	8,970.3200	8.9703	8,791.8100	8.7918	(1.990)	0	0	0
2021/01/22	R209	06/05/2021	12.22	Put	Bond Future	454.4000	0.4544	469.3400	0.4693	3.288	0	0	0
2021/01/22	R209	06/05/2021			Bond Future	10.5582	68.7014	10.5926	68.5080	0.325	0.0000	0.0000	17,266
2021/01/22	R209	06/05/2021	10.35	Put	Bond Future	3,476.3800	3.4764	3,569.7700	3.5698	2.686	0	0	0
2021/01/22	R209	06/05/2021	10.60	Call	Bond Future	2,971.5900	2.9716	2,855.7700	2.8558	(3.898)	0	0	0
2021/01/22	R209	06/05/2021	10.60	Put	Bond Future	2,736.3400	2.7363	2,813.9700	2.8140	2.837	0	0	6,250
2021/01/22	R209	06/05/2021	11.60	Call	Bond Future	6,517.2500	6.5173	6,354.6000	6.3546	(2.496)	0	0	0
2021/01/22	R209	06/05/2021	11.60	Put	Bond Future	986.2400	0.9862	1,017.0400	1.0170	3.123	0	0	3,750
2021/01/22	R209	06/05/2021	10.25	Put	Bond Future	3,810.0400	3.8100	3,909.9900	3.9100	2.623	0	0	0
2021/01/22	R209	06/05/2021	10.25	Call	Bond Future	2,038.3600	2.0384	1,944.8600	1.9449	(4.587)	0	0	5,325
2021/01/22	R209	06/05/2021	11.25	Call	Bond Future	5,154.1900	5.1542	5,004.3900	5.0044	(2.906)	0	0	0
2021/01/22	R209	06/05/2021	11.25	Put	Bond Future	1,406.1200	1.4061	1,449.7700	1.4498	3.104	0	0	9,150
2021/01/22	R209	06/05/2021	12.24	Call	Bond Future	9,050.5600	9.0506	8,871.6600	8.8717	(1.977)	0	0	0
2021/01/22	R209	06/05/2021	12.24	Put	Bond Future	441.8800	0.4419	456.4300	0.4564	3.293	0	0	0
2021/01/22	R209	05/08/2021	11.81	Call	Bond Future	7,302.6200	7.3026	7,150.5700	7.1506	(2.082)	0	0	0
2021/01/22	R209	05/08/2021	11.81	Put	Bond Future	1,803.3700	1.8034	1,847.1400	1.8471	2.427	0	0	0
2021/01/22	R209	05/08/2021			Bond Future	10.7468	69.4527	10.7825	69.2569	0.332	0.0000	0.0000	0
2021/01/22	R209	05/08/2021	11.80	Call	Bond Future	7,269.4000	7.2694	7,117.6500	7.1176	(2.088)	0	0	0
2021/01/22	R209	05/08/2021	11.80	Put	Bond Future	1,818.7800	1.8188	1,862.8500	1.8628	2.423	0	0	0
2021/01/22	R209	05/08/2021	11.79	Call	Bond Future	7,236.2300	7.2362	7,084.7900	7.0848	(2.093)	0	0	0
2021/01/22	R209	05/08/2021	11.79	Put	Bond Future	1,834.3000	1.8343	1,878.6800	1.8787	2.419	0	0	0
2021/01/22	R209	04/11/2021	10.50	Call	Bond Future	3,063.4300	3.0634	2,970.3500	2.9704	(3.038)	0	0	0
2021/01/22	R209	04/11/2021	12.00	Call	Bond Future	7,542.0900	7.5421	7,393.8500	7.3938	(1.966)	0	0	0
2021/01/22	R209	04/11/2021	12.00	Put	Bond Future	2,189.1700	2.1892	2,238.9700	2.2390	2.275	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
2021/01/22	R209	04/11/2021	12.19	Call	Bond Future	8,142.3900	8.1424	7,988.8700	7.9889	(1.885)	0	0	0
2021/01/22	R209	04/11/2021	12.19	Put	Bond Future	1,897.3400	1.8973	1,941.8600	1.9419	2.346	0	0	0
2021/01/22	R209	04/11/2021	12.17	Call	Bond Future	8,078.5200	8.0785	7,925.5400	7.9255	(1.894)	0	0	0
2021/01/22	R209	04/11/2021			Bond Future	10.9391	67.0649	10.9761	66.8668	0.339	0.0000	0.0000	1,795
2021/01/22	R209	04/11/2021	10.50	Put	Bond Future	5,477.5700	5.4776	5,582.5300	5.5825	1.916	0	0	5,500
2021/01/22	R209	04/11/2021	9.50	Put	Bond Future	9,661.1900	9.6612	9,808.2200	9.8082	1.522	0	0	0
2021/01/22	R209	04/11/2021	9.50	Call	Bond Future	1,264.6400	1.2646	1,213.6300	1.2136	(4.034)	0	0	3,750
2021/01/22	R209	04/11/2021	12.18	Call	Bond Future	8,110.4400	8.1104	7,957.1800	7.9572	(1.890)	0	0	0
2021/01/22	R209	04/11/2021	12.18	Put	Bond Future	1,911.8700	1.9119	1,956.6500	1.9566	2.342	0	0	0
2021/01/22	R209	04/11/2021	12.17	Put	Bond Future	1,926.4800	1.9265	1,971.5400	1.9715	2.339	0	0	0
2021/01/22	R210	04/02/2021			Bond Future	195.5438	195.5438	195.6213	195.6213	0.040	0.0000	0.0000	904
2021/01/22	R210	06/05/2021			Bond Future	194.8570	194.8570	194.9340	194.9340	0.040	0.0000	0.0000	494
2021/01/22	R210	05/08/2021			Bond Future	197.0343	197.0343	197.1116	197.1116	0.039	0.0000	0.0000	0
2021/01/22	R210	04/11/2021			Bond Future	196.4732	196.4732	196.5510	196.5510	0.040	0.0000	0.0000	0
2021/01/22	R212	04/02/2021			Bond Future	170.1568	170.1568	170.1576	170.1576	0.000	0.0000	0.0000	3,909
2021/01/22	R212	06/05/2021			Bond Future	171.9203	171.9203	171.9201	171.9201	0.000	0.0000	0.0000	2,672
2021/01/22	R212	05/08/2021			Bond Future	171.5086	171.5086	171.5078	171.5078	0.000	0.0000	0.0000	0
2021/01/22	R212	04/11/2021			Bond Future	173.4055	173.4055	173.4045	173.4045	(0.001)	0.0000	0.0000	0
2021/01/22	R213	04/02/2021	9.40	Call	Bond Future	1,468.0700	1.4681	1,329.6400	1.3296	(9.429)	0	0	0
2021/01/22	R213	04/02/2021	9.40	Put	Bond Future	458.9600	0.4590	483.6600	0.4837	5.382	0	0	0
2021/01/22	R213	04/02/2021	9.39	Call	Bond Future	1,428.9200	1.4289	1,291.7500	1.2918	(9.600)	0	0	0
2021/01/22	R213	04/02/2021	9.39	Put	Bond Future	477.3400	0.4773	503.3000	0.5033	5.438	0	0	0
2021/01/22	R213	04/02/2021			Bond Future	9.2259	88.7426	9.2538	88.5795	0.303	0.0000	0.0000	8,696
2021/01/22	R213	04/02/2021	9.41	Call	Bond Future	1,507.7100	1.5077	1,368.0500	1.3681	(9.263)	0	0	0
2021/01/22	R213	04/02/2021	9.41	Put	Bond Future	441.1300	0.4411	464.6000	0.4646	5.320	0	0	0
2021/01/22	R213	06/05/2021	11.91	Call	Bond Future	12,791.5800	12.7916	12,628.1800	12.6282	(1.277)	0	0	0
2021/01/22	R213	06/05/2021	11.91	Put	Bond Future	59.5300	0.0595	61.4800	0.0615	3.276	0	0	0
2021/01/22	R213	06/05/2021			Bond Future	9.4141	86.1125	9.4433	85.9472	0.310	0.0000	0.0000	162
2021/01/22	R213	06/05/2021	11.90	Call	Bond Future	12,747.0400	12.7470	12,583.6800	12.5837	(1.282)	0	0	0
2021/01/22	R213	06/05/2021	11.90	Put	Bond Future	60.7700	0.0608	62.7600	0.0628	3.275	0	0	0
2021/01/22	R213	06/05/2021	11.89	Call	Bond Future	12,702.4900	12.7025	12,539.1700	12.5392	(1.286)	0	0	0
2021/01/22	R213	06/05/2021	11.89	Put	Bond Future	62.0400	0.0620	64.0700	0.0641	3.272	0	0	0
2021/01/22	R213	05/08/2021	10.14	Put	Bond Future	2,162.9400	2.1629	2,213.8100	2.2138	2.352	0	0	200
2021/01/22	R213	05/08/2021	9.34	Put	Bond Future	4,134.0100	4.1340	4,218.5700	4.2186	2.045	0	0	0
2021/01/22	R213	05/08/2021	9.34	Call	Bond Future	2,655.9700	2.6560	2,573.1300	2.5731	(3.119)	0	0	200
2021/01/22	R213	05/08/2021	10.85	Call	Bond Future	7,685.1800	7.6852	7,547.3400	7.5473	(1.794)	0	0	0
2021/01/22	R213	05/08/2021	10.85	Put	Bond Future	1,188.4400	1.1884	1,218.0000	1.2180	2.487	0	0	0
2021/01/22	R213	05/08/2021	10.84	Call	Bond Future	7,647.9500	7.6479	7,510.3700	7.5104	(1.799)	0	0	0
2021/01/22	R213	05/08/2021	10.84	Put	Bond Future	1,200.7500	1.2008	1,230.5700	1.2306	2.483	0	0	0
2021/01/22	R213	05/08/2021			Bond Future	9.6057	87.0537	9.6361	86.8863	0.317	0.0000	0.0000	0
2021/01/22	R213	05/08/2021	10.78	Call	Bond Future	7,425.8400	7.4258	7,289.8400	7.2898	(1.831)	0	0	0
2021/01/22	R213	05/08/2021	10.78	Put	Bond Future	1,276.7600	1.2768	1,308.1600	1.3082	2.459	0	0	200
2021/01/22	R213	05/08/2021	10.14	Call	Bond Future	5,036.5800	5.0366	4,920.0500	4.9200	(2.314)	0	0	0
2021/01/22	R213	05/08/2021	10.86	Call	Bond Future	7,722.4700	7.7225	7,584.3800	7.5844	(1.788)	0	0	0
2021/01/22	R213	05/08/2021	10.86	Put	Bond Future	1,176.2300	1.1762	1,205.5400	1.2055	2.492	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
2021/01/22	R213	04/11/2021	11.10	Put	Bond Future	1,434.1800	1.4342	1,468.2500	1.4682	2.376	0	0	0
2021/01/22	R213	04/11/2021	11.11	Call	Bond Future	8,026.8300	8.0268	7,891.3100	7.8913	(1.688)	0	0	0
2021/01/22	R213	04/11/2021	11.09	Put	Bond Future	1,447.1000	1.4471	1,481.4200	1.4814	2.372	0	0	0
2021/01/22	R213	04/11/2021			Bond Future	9.8044	84.4671	9.8362	84.2978	0.324	0.0000	0.0000	0
2021/01/22	R213	04/11/2021	11.10	Call	Bond Future	7,991.7000	7.9917	7,856.4300	7.8564	(1.693)	0	0	0
2021/01/22	R213	04/11/2021	11.11	Put	Bond Future	1,421.3600	1.4214	1,455.1800	1.4552	2.379	0	0	0
2021/01/22	R213	04/11/2021	11.09	Call	Bond Future	7,956.6400	7.9566	7,821.6200	7.8216	(1.697)	0	0	0
2021/01/22	R214	04/02/2021	10.33	Call	Bond Future	203.6200	0.2036	162.7800	0.1628	(20.057)	0	0	0
2021/01/22	R214	04/02/2021	10.33	Put	Bond Future	2,681.5000	2.6815	2,775.3000	2.7753	3.498	0	0	0
2021/01/22	R214	04/02/2021			Bond Future	10.7401	68.2666	10.7631	68.1320	0.214	0.0000	0.0000	13,816
2021/01/22	R214	04/02/2021	10.32	Call	Bond Future	193.8400	0.1938	154.3800	0.1544	(20.357)	0	0	0
2021/01/22	R214	04/02/2021	10.32	Put	Bond Future	2,733.9900	2.7340	2,829.1700	2.8292	3.481	0	0	0
2021/01/22	R214	04/02/2021	10.31	Call	Bond Future	184.4600	0.1845	146.3500	0.1463	(20.660)	0	0	0
2021/01/22	R214	04/02/2021	10.31	Put	Bond Future	2,786.9600	2.7870	2,883.4900	2.8835	3.464	0	0	0
2021/01/22	R214	06/05/2021	12.26	Call	Bond Future	7,751.5900	7.7516	7,628.5500	7.6286	(1.587)	0	0	0
2021/01/22	R214	06/05/2021	12.26	Put	Bond Future	788.5100	0.7885	801.8500	0.8019	1.692	0	0	0
2021/01/22	R214	06/05/2021	12.25	Call	Bond Future	7,713.7500	7.7138	7,590.8800	7.5909	(1.593)	0	0	0
2021/01/22	R214	06/05/2021	12.25	Put	Bond Future	798.1800	0.7982	811.6900	0.8117	1.693	0	0	0
2021/01/22	R214	06/05/2021			Bond Future	10.9239	65.6814	10.9478	65.5450	0.219	0.0000	0.0000	5,474
2021/01/22	R214	06/05/2021	12.27	Call	Bond Future	7,789.4500	7.7895	7,666.2500	7.6663	(1.582)	0	0	0
2021/01/22	R214	06/05/2021	12.27	Put	Bond Future	778.9300	0.7789	792.1100	0.7921	1.692	0	0	0
2021/01/22	R214	05/08/2021	12.03	Put	Bond Future	2,100.2800	2.1003	2,131.4600	2.1315	1.485	0	0	0
2021/01/22	R214	05/08/2021	12.01	Call	Bond Future	6,828.3000	6.8283	6,721.7900	6.7218	(1.560)	0	0	0
2021/01/22	R214	05/08/2021			Bond Future	11.1107	66.3994	11.1356	66.2613	0.224	0.0000	0.0000	0
2021/01/22	R214	05/08/2021	12.02	Call	Bond Future	6,863.7200	6.8637	6,757.0000	6.7570	(1.555)	0	0	0
2021/01/22	R214	05/08/2021	12.02	Put	Bond Future	2,113.8500	2.1138	2,145.2400	2.1452	1.485	0	0	0
2021/01/22	R214	05/08/2021	12.03	Call	Bond Future	6,899.1700	6.8992	6,792.2400	6.7922	(1.550)	0	0	0
2021/01/22	R214	05/08/2021	12.01	Put	Bond Future	2,127.5100	2.1275	2,159.1100	2.1591	1.485	0	0	0
2021/01/22	R214	04/11/2021	12.47	Call	Bond Future	8,002.8400	8.0028	7,894.3200	7.8943	(1.356)	0	0	0
2021/01/22	R214	04/11/2021	12.46	Call	Bond Future	7,968.5500	7.9686	7,860.2000	7.8602	(1.360)	0	0	0
2021/01/22	R214	04/11/2021	12.46	Put	Bond Future	2,164.8700	2.1649	2,196.2200	2.1962	1.448	0	0	0
2021/01/22	R214	04/11/2021			Bond Future	11.3007	63.8413	11.3266	63.7016	0.229	0.0000	0.0000	0
2021/01/22	R214	04/11/2021	12.47	Put	Bond Future	2,152.9300	2.1529	2,184.1100	2.1841	1.448	0	0	0
2021/01/22	R214	04/11/2021	12.48	Call	Bond Future	8,037.1400	8.0371	7,928.4500	7.9285	(1.352)	0	0	0
2021/01/22	R214	04/11/2021	12.48	Put	Bond Future	2,141.0700	2.1411	2,172.0800	2.1721	1.448	0	0	0
2021/01/22	R248	04/02/2021	10.47	Call	Bond Future	299.1900	0.2992	229.4000	0.2294	(23.326)	0	0	0
2021/01/22	R248	04/02/2021	10.47	Put	Bond Future	2,830.0200	2.8300	3,002.1500	3.0021	6.082	0	0	0
2021/01/22	R248	04/02/2021	10.46	Call	Bond Future	284.0900	0.2841	216.8100	0.2168	(23.683)	0	0	0
2021/01/22	R248	04/02/2021	10.46	Put	Bond Future	2,892.4400	2.8924	3,067.0800	3.0671	6.038	0	0	0
2021/01/22	R248	04/02/2021	10.75	Call	Bond Future	987.4500	0.9875	840.2400	0.8402	(14.908)	0	0	0
2021/01/22	R248	04/02/2021			Bond Future	10.8056	85.9854	10.8386	85.7435	0.306	0.0000	0.0000	119,633
2021/01/22	R248	04/02/2021	10.48	Call	Bond Future	314.8200	0.3148	242.5000	0.2425	(22.972)	0	0	0
2021/01/22	R248	04/02/2021	10.48	Put	Bond Future	2,768.2600	2.7683	2,937.8600	2.9379	6.127	0	0	0
2021/01/22	R248	04/02/2021	10.80	Put	Bond Future	1,205.1800	1.2052	1,286.9100	1.2869	6.782	0	0	0
2021/01/22	R248	04/02/2021	10.80	Call	Bond Future	1,164.3300	1.1643	1,004.1400	1.0041	(13.758)	0	0	2,140
2021/01/22	R248	04/02/2021	9.80	Put	Bond Future	8,013.4600	8.0135	8,254.2800	8.2543	3.005	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
2021/01/22	R248	04/02/2021	9.80	Call	Bond Future	2.1300	0.0021	1.0300	0.0010	(51.643)	0	0	2,140
2021/01/22	R248	04/02/2021	11.50	Put	Bond Future	82.2700	0.0823	82.8700	0.0829	0.729	0	0	0
2021/01/22	R248	04/02/2021	11.50	Call	Bond Future	4,915.2800	4.9153	4,673.9600	4.6740	(4.910)	0	0	0
2021/01/22	R248	04/02/2021	10.75	Put	Bond Future	1,397.2500	1.3972	1,491.9600	1.4920	6.778	0	0	0
2021/01/22	R248	06/05/2021	12.36	Call	Bond Future	9,618.9200	9.6189	9,401.3500	9.4013	(2.262)	0	0	0
2021/01/22	R248	06/05/2021	12.36	Put	Bond Future	820.3400	0.8203	847.5800	0.8476	3.321	0	0	0
2021/01/22	R248	06/05/2021			Bond Future	10.9921	82.4455	11.0265	82.2006	0.313	0.0000	0.0000	5,390
2021/01/22	R248	06/05/2021	12.35	Call	Bond Future	9,571.6100	9.5716	9,354.3700	9.3544	(2.270)	0	0	0
2021/01/22	R248	06/05/2021	12.35	Put	Bond Future	831.0300	0.8310	858.6000	0.8586	3.318	0	0	0
2021/01/22	R248	06/05/2021	12.34	Call	Bond Future	9,524.3400	9.5243	9,307.4200	9.3074	(2.278)	0	0	0
2021/01/22	R248	06/05/2021	12.34	Put	Bond Future	841.8500	0.8419	869.7400	0.8697	3.313	0	0	0
2021/01/22	R248	05/08/2021	12.51	Put	Bond Future	1,711.2300	1.7112	1,756.8500	1.7569	2.666	0	0	0
2021/01/22	R248	05/08/2021	12.52	Call	Bond Future	10,070.7000	10.0707	9,868.1900	9.8682	(2.011)	0	0	0
2021/01/22	R248	05/08/2021	12.50	Put	Bond Future	1,726.4400	1.7264	1,772.3900	1.7724	2.662	0	0	0
2021/01/22	R248	05/08/2021			Bond Future	11.1822	83.3467	11.2182	83.0989	0.321	0.0000	0.0000	0
2021/01/22	R248	05/08/2021	12.51	Call	Bond Future	10,029.1400	10.0291	9,826.9700	9.8270	(2.016)	0	0	0
2021/01/22	R248	05/08/2021	12.52	Put	Bond Future	1,696.1500	1.6962	1,741.4300	1.7414	2.670	0	0	0
2021/01/22	R248	05/08/2021	12.50	Call	Bond Future	9,987.6200	9.9876	9,785.7800	9.7858	(2.021)	0	0	0
2021/01/22	R248	04/11/2021	12.85	Call	Bond Future	10,671.7700	10.6718	10,469.0200	10.4690	(1.900)	0	0	0
2021/01/22	R248	04/11/2021	12.85	Put	Bond Future	1,792.1700	1.7922	1,840.0100	1.8400	2.669	0	0	0
2021/01/22	R248	04/11/2021			Bond Future	11.3758	79.8378	11.4132	79.5873	0.329	0.0000	0.0000	0
2021/01/22	R248	04/11/2021	12.83	Call	Bond Future	10,592.7800	10.5928	10,390.6500	10.3907	(1.908)	0	0	0
2021/01/22	R248	04/11/2021	12.83	Put	Bond Future	1,821.3200	1.8213	1,869.7800	1.8698	2.661	0	0	0
2021/01/22	R248	04/11/2021	12.84	Call	Bond Future	10,632.2600	10.6323	10,429.8200	10.4298	(1.904)	0	0	0
2021/01/22	R248	04/11/2021	12.84	Put	Bond Future	1,806.6900	1.8067	1,854.8400	1.8548	2.665	0	0	0

Total

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