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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2021 TO 25/01/2021

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
2021/01/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	2025	04/02/2021		Bond Future	148.4082	148.4082	148.4998	148.4998	0.062	0.0000	0.0000	1,537
2021/01/25	2025	06/05/2021		Bond Future	149.9455	149.9455	150.0370	150.0370	0.061	0.0000	0.0000	7,007

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
2021/01/25	2025	05/08/2021			Bond Future	150.0894	150.0894	150.1815	150.1815	0.061	0.0000	0.0000	0
2021/01/25	2025	04/11/2021			Bond Future	151.7491	151.7491	151.8420	151.8420	0.061	0.0000	0.0000	0
2021/01/25	2029	04/02/2021			Bond Future	104.9854	104.9854	104.9940	104.9940	0.008	0.0000	0.0000	1,515
2021/01/25	2029	06/05/2021			Bond Future	104.9337	104.9337	104.9417	104.9417	0.008	0.0000	0.0000	1,091
2021/01/25	2029	05/08/2021			Bond Future	106.1058	106.1058	106.1135	106.1135	0.007	0.0000	0.0000	0
2021/01/25	2029	04/11/2021			Bond Future	106.1287	106.1287	106.1364	106.1364	0.007	0.0000	0.0000	0
2021/01/25	2030	04/02/2021	9.16	Call	Bond Future	2,407.7400	2.4077	2,208.6400	2.2086	(8.269)	0	0	0
2021/01/25	2030	04/02/2021	9.16	Put	Bond Future	143.6300	0.1436	111.0800	0.1111	(22.662)	0	0	0
2021/01/25	2030	04/02/2021	9.15	Call	Bond Future	2,357.8200	2.3578	2,158.0400	2.1580	(8.473)	0	0	0
2021/01/25	2030	04/02/2021	9.15	Put	Bond Future	151.2700	0.1513	118.0400	0.1180	(21.967)	0	0	0
2021/01/25	2030	04/02/2021	8.20	Put	Bond Future	3,507.5400	3.5075	3,655.1100	3.6551	4.207	0	0	0
2021/01/25	2030	04/02/2021	9.20	Put	Bond Future	116.2800	0.1163	86.6300	0.0866	(25.499)	0	0	0
2021/01/25	2030	04/02/2021	9.20	Call	Bond Future	2,610.1700	2.6102	2,413.9700	2.4140	(7.517)	0	0	1,600
2021/01/25	2030	04/02/2021	9.12	Put	Bond Future	176.3000	0.1763	141.2000	0.1412	(19.909)	0	0	0
2021/01/25	2030	04/02/2021	9.12	Call	Bond Future	2,209.8900	2.2099	2,008.2400	2.0082	(9.125)	0	0	1,000
2021/01/25	2030	04/02/2021	8.36	Put	Bond Future	2,587.1000	2.5871	2,703.0900	2.7031	4.483	0	0	0
2021/01/25	2030	04/02/2021	8.36	Call	Bond Future	96.9100	0.0969	46.3500	0.0463	(52.172)	0	0	800
2021/01/25	2030	04/02/2021			Bond Future	8.7726	95.4634	8.8007	95.2968	0.320	0.0000	0.0000	49,753
2021/01/25	2030	04/02/2021	9.17	Call	Bond Future	2,457.9400	2.4579	2,259.5400	2.2595	(8.072)	0	0	0
2021/01/25	2030	04/02/2021	9.17	Put	Bond Future	136.3200	0.1363	104.4700	0.1045	(23.364)	0	0	0
2021/01/25	2030	04/02/2021	9.30	Call	Bond Future	3,132.0000	3.1320	2,943.5000	2.9435	(6.019)	0	0	0
2021/01/25	2030	04/02/2021	9.30	Put	Bond Future	66.8700	0.0669	44.9200	0.0449	(32.825)	0	0	4,000
2021/01/25	2030	04/02/2021	9.35	Call	Bond Future	3,399.0900	3.3991	3,214.2500	3.2143	(5.438)	0	0	0
2021/01/25	2030	04/02/2021	9.35	Put	Bond Future	50.0500	0.0500	31.7600	0.0318	(36.543)	0	0	2,000
2021/01/25	2030	04/02/2021	8.20	Call	Bond Future	29.1200	0.0291	10.1400	0.0101	(65.179)	0	0	1,600
2021/01/25	2030	04/02/2021	8.37	Put	Bond Future	2,532.5200	2.5325	2,645.8400	2.6458	4.475	0	0	0
2021/01/25	2030	04/02/2021	8.37	Call	Bond Future	103.6700	0.1037	50.4400	0.0504	(51.346)	0	0	1,000
2021/01/25	2030	04/02/2021	8.86	Put	Bond Future	575.1400	0.5751	546.1000	0.5461	(5.049)	0	0	0
2021/01/25	2030	04/02/2021	8.86	Call	Bond Future	1,092.1600	1.0922	896.5700	0.8966	(17.909)	0	0	800
2021/01/25	2030	04/02/2021	10.20	Call	Bond Future	8,006.0400	8.0060	7,839.4500	7.8395	(2.081)	0	0	0
2021/01/25	2030	04/02/2021	10.20	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	1,800
2021/01/25	2030	06/05/2021	9.25	Call	Bond Future	3,344.3800	3.3444	3,206.7200	3.2067	(4.116)	0	0	0
2021/01/25	2030	06/05/2021	9.25	Put	Bond Future	1,730.1400	1.7301	1,761.2300	1.7612	1.797	0	0	2,500
2021/01/25	2030	06/05/2021	9.35	Call	Bond Future	3,705.5300	3.7055	3,562.8300	3.5628	(3.851)	0	0	0
2021/01/25	2030	06/05/2021	10.95	Call	Bond Future	10,679.1200	10.6791	10,508.7600	10.5088	(1.595)	0	0	0
2021/01/25	2030	06/05/2021	10.95	Put	Bond Future	122.9500	0.1229	121.3400	0.1213	(1.309)	0	0	300
2021/01/25	2030	06/05/2021	9.27	Put	Bond Future	1,688.7600	1.6888	1,718.8000	1.7188	1.779	0	0	0
2021/01/25	2030	06/05/2021	9.27	Call	Bond Future	3,415.2300	3.4152	3,276.5200	3.2765	(4.062)	0	0	300
2021/01/25	2030	06/05/2021	7.97	Call	Bond Future	492.3200	0.4923	444.9900	0.4450	(9.614)	0	0	700
2021/01/25	2030	06/05/2021	10.04	Call	Bond Future	6,550.1300	6.5501	6,385.7600	6.3858	(2.509)	0	0	0
2021/01/25	2030	06/05/2021	10.04	Put	Bond Future	633.4300	0.6334	637.8100	0.6378	0.691	0	0	0
2021/01/25	2030	06/05/2021	9.15	Put	Bond Future	1,956.3800	1.9564	1,992.9500	1.9929	1.869	0	0	0
2021/01/25	2030	06/05/2021	9.15	Call	Bond Future	3,006.8200	3.0068	2,874.6400	2.8746	(4.396)	0	0	0
2021/01/25	2030	06/05/2021	9.92	Call	Bond Future	6,027.6500	6.0276	5,865.6000	5.8656	(2.688)	0	0	0
2021/01/25	2030	06/05/2021	11.69	Call	Bond Future	14,120.0300	14.1200	13,950.3700	13.9504	(1.202)	0	0	0
2021/01/25	2030	06/05/2021	11.69	Put	Bond Future	23.8900	0.0239	22.9800	0.0230	(3.809)	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
2021/01/25	2030	06/05/2021	11.70	Call	Bond Future	14,165.9400	14.1659	13,996.2900	13.9963	(1.198)	0	0	0
2021/01/25	2030	06/05/2021	11.70	Put	Bond Future	23.3200	0.0233	22.4200	0.0224	(3.859)	0	0	0
2021/01/25	2030	06/05/2021			Bond Future	8.9658	96.4284	8.9952	96.2597	0.328	0.0000	0.0000	60,358
2021/01/25	2030	06/05/2021	9.35	Put	Bond Future	1,531.9000	1.5319	1,557.9500	1.5579	1.701	0	0	2,500
2021/01/25	2030	06/05/2021	8.77	Put	Bond Future	3,029.4200	3.0294	3,090.8300	3.0908	2.027	0	0	0
2021/01/25	2030	06/05/2021	8.77	Call	Bond Future	1,896.6400	1.8966	1,789.3000	1.7893	(5.659)	0	0	300
2021/01/25	2030	06/05/2021	9.22	Call	Bond Future	3,241.2300	3.2412	3,105.1600	3.1052	(4.198)	0	0	0
2021/01/25	2030	06/05/2021	9.22	Put	Bond Future	1,795.6700	1.7957	1,828.3500	1.8284	1.820	0	0	700
2021/01/25	2030	06/05/2021	7.97	Put	Bond Future	6,440.5500	6.4405	6,561.9700	6.5620	1.885	0	0	0
2021/01/25	2030	06/05/2021	9.92	Put	Bond Future	747.5500	0.7475	754.2500	0.7542	0.896	0	0	700
2021/01/25	2030	06/05/2021	11.71	Call	Bond Future	14,211.8200	14.2118	14,042.1900	14.0422	(1.194)	0	0	0
2021/01/25	2030	06/05/2021	11.71	Put	Bond Future	22.7600	0.0228	21.8800	0.0219	(3.866)	0	0	0
2021/01/25	2030	06/05/2021	10.74	Call	Bond Future	9,700.4300	9.7004	9,530.3000	9.5303	(1.754)	0	0	0
2021/01/25	2030	06/05/2021	10.74	Put	Bond Future	186.1100	0.1861	184.7300	0.1847	(0.741)	0	0	0
2021/01/25	2030	05/08/2021	10.30	Put	Bond Future	1,190.7800	1.1908	1,209.1000	1.2091	1.538	0	0	200
2021/01/25	2030	05/08/2021	8.78	Put	Bond Future	4,389.9400	4.3899	4,467.9600	4.4680	1.777	0	0	0
2021/01/25	2030	05/08/2021	8.78	Call	Bond Future	2,225.4300	2.2254	2,132.5400	2.1325	(4.174)	0	0	200
2021/01/25	2030	05/08/2021	7.70	Put	Bond Future	9,185.5400	9.1855	9,317.3600	9.3174	1.435	0	0	0
2021/01/25	2030	05/08/2021	12.10	Call	Bond Future	14,714.0600	14.7141	14,543.7500	14.5438	(1.157)	0	0	0
2021/01/25	2030	05/08/2021	12.10	Put	Bond Future	112.6500	0.1127	113.2500	0.1132	0.533	0	0	600
2021/01/25	2030	05/08/2021	9.45	Call	Bond Future	4,082.9900	4.0830	3,957.6300	3.9576	(3.070)	0	0	600
2021/01/25	2030	05/08/2021	10.41	Call	Bond Future	7,648.4900	7.6485	7,493.5400	7.4935	(2.026)	0	0	0
2021/01/25	2030	05/08/2021	10.41	Put	Bond Future	1,055.4700	1.0555	1,071.4300	1.0714	1.512	0	0	0
2021/01/25	2030	05/08/2021	10.42	Call	Bond Future	7,687.2800	7.6873	7,532.1300	7.5321	(2.018)	0	0	0
2021/01/25	2030	05/08/2021	10.42	Put	Bond Future	1,043.8100	1.0438	1,059.5700	1.0596	1.510	0	0	0
2021/01/25	2030	05/08/2021			Bond Future	9.1644	93.4766	9.1952	93.3057	0.337	0.0000	0.0000	0
2021/01/25	2030	05/08/2021	10.30	Call	Bond Future	7,226.3600	7.2264	7,073.7700	7.0738	(2.112)	0	0	0
2021/01/25	2030	05/08/2021	7.70	Call	Bond Future	585.5600	0.5856	546.4700	0.5465	(6.676)	0	0	200
2021/01/25	2030	05/08/2021	8.95	Put	Bond Future	3,840.6000	3.8406	3,909.6700	3.9097	1.798	0	0	0
2021/01/25	2030	05/08/2021	8.95	Call	Bond Future	2,641.2100	2.6412	2,539.3700	2.5394	(3.856)	0	0	600
2021/01/25	2030	05/08/2021	9.45	Put	Bond Future	2,515.5500	2.5156	2,561.1000	2.5611	1.811	0	0	0
2021/01/25	2030	05/08/2021	10.43	Call	Bond Future	7,726.1300	7.7261	7,570.7700	7.5708	(2.011)	0	0	0
2021/01/25	2030	05/08/2021	10.43	Put	Bond Future	1,032.2500	1.0322	1,047.8000	1.0478	1.506	0	0	0
2021/01/25	2030	04/11/2021	8.27	Put	Bond Future	7,320.7100	7.3207	7,436.3300	7.4363	1.579	0	0	0
2021/01/25	2030	04/11/2021	8.27	Call	Bond Future	1,222.5100	1.2225	1,165.2400	1.1652	(4.685)	0	0	300
2021/01/25	2030	04/11/2021	8.77	Put	Bond Future	5,367.0100	5.3670	5,458.8500	5.4588	1.711	0	0	0
2021/01/25	2030	04/11/2021	11.44	Put	Bond Future	572.0100	0.5720	582.4100	0.5824	1.818	0	0	300
2021/01/25	2030	04/11/2021	10.59	Put	Bond Future	1,369.4800	1.3695	1,394.5600	1.3946	1.831	0	0	0
2021/01/25	2030	04/11/2021	10.60	Call	Bond Future	7,715.6600	7.7157	7,567.6200	7.5676	(1.919)	0	0	0
2021/01/25	2030	04/11/2021	10.60	Put	Bond Future	1,356.5600	1.3566	1,381.4100	1.3814	1.832	0	0	0
2021/01/25	2030	04/11/2021			Bond Future	9.3602	94.4890	9.3924	94.3161	0.344	0.0000	0.0000	0
2021/01/25	2030	04/11/2021	8.77	Call	Bond Future	2,127.6500	2.1276	2,046.6000	2.0466	(3.809)	0	0	300
2021/01/25	2030	04/11/2021	11.44	Call	Bond Future	10,920.1900	10.9202	10,757.7000	10.7577	(1.488)	0	0	0
2021/01/25	2030	04/11/2021	10.59	Call	Bond Future	7,679.5900	7.6796	7,531.7800	7.5318	(1.925)	0	0	0
2021/01/25	2030	04/11/2021	10.61	Call	Bond Future	7,751.8000	7.7518	7,603.5300	7.6035	(1.913)	0	0	0
2021/01/25	2030	04/11/2021	10.61	Put	Bond Future	1,343.7400	1.3437	1,368.3600	1.3684	1.832	0	0	0
2021/01/25	2032	04/02/2021	9.63	Call	Bond Future	690.9800	0.6910	536.7700	0.5368	(22.318)	0	0	0

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2021/01/25	2032	04/02/2021	9.63	Put	Bond Future	1,195.5000	1.1955	1,152.5700	1.1526	(3.591)	0	0	0
2021/01/25	2032	04/02/2021	9.29	Put	Bond Future	2,814.6400	2.8146	2,866.9800	2.8670	1.860	0	0	0
2021/01/25	2032	04/02/2021	9.29	Call	Bond Future	129.4000	0.1294	70.4600	0.0705	(45.549)	0	0	800
2021/01/25	2032	04/02/2021	10.82	Call	Bond Future	6,605.0600	6.6051	6,491.4000	6.4914	(1.721)	0	0	0
2021/01/25	2032	04/02/2021	10.82	Put	Bond Future	3.4100	0.0034	1.0300	0.0010	(69.795)	0	0	800
2021/01/25	2032	04/02/2021			Bond Future	9.7102	93.1648	9.7280	93.0535	0.183	0.0000	0.0000	43,948
2021/01/25	2032	04/02/2021	9.62	Call	Bond Future	664.7500	0.6647	512.7400	0.5127	(22.867)	0	0	0
2021/01/25	2032	04/02/2021	9.62	Put	Bond Future	1,232.4100	1.2324	1,191.6800	1.1917	(3.305)	0	0	0
2021/01/25	2032	04/02/2021	9.61	Call	Bond Future	639.2500	0.6392	489.4900	0.4895	(23.427)	0	0	0
2021/01/25	2032	04/02/2021	9.61	Put	Bond Future	1,270.1100	1.2701	1,231.6300	1.2316	(3.030)	0	0	0
2021/01/25	2032	04/02/2021	8.79	Put	Bond Future	6,024.9300	6.0249	6,134.3500	6.1343	1.816	0	0	0
2021/01/25	2032	04/02/2021	8.79	Call	Bond Future	2.3000	0.0023	0.4400	0.0004	(80.870)	0	0	800
2021/01/25	2032	06/05/2021	12.57	Call	Bond Future	14,371.7300	14.3717	14,255.6900	14.2557	(0.807)	0	0	0
2021/01/25	2032	06/05/2021	12.12	Call	Bond Future	12,259.2500	12.2592	12,141.0200	12.1410	(0.964)	0	0	0
2021/01/25	2032	06/05/2021	12.12	Put	Bond Future	136.1300	0.1361	130.8500	0.1309	(3.879)	0	0	0
2021/01/25	2032	06/05/2021			Bond Future	9.9160	89.9631	9.9346	89.8501	0.188	0.0000	0.0000	71,100
2021/01/25	2032	06/05/2021	12.57	Put	Bond Future	57.3100	0.0573	54.2200	0.0542	(5.392)	0	0	736
2021/01/25	2032	06/05/2021	10.33	Put	Bond Future	1,769.8300	1.7698	1,770.7100	1.7707	0.050	0	0	0
2021/01/25	2032	06/05/2021	10.33	Call	Bond Future	4,237.1400	4.2371	4,125.0700	4.1251	(2.645)	0	0	736
2021/01/25	2032	06/05/2021	12.11	Call	Bond Future	12,212.0700	12.2121	12,093.7800	12.0938	(0.969)	0	0	0
2021/01/25	2032	06/05/2021	12.11	Put	Bond Future	138.6500	0.1387	133.3100	0.1333	(3.851)	0	0	0
2021/01/25	2032	06/05/2021	12.10	Call	Bond Future	12,164.8700	12.1649	12,046.5300	12.0465	(0.973)	0	0	0
2021/01/25	2032	06/05/2021	12.10	Put	Bond Future	141.2100	0.1412	135.8200	0.1358	(3.817)	0	0	0
2021/01/25	2032	05/08/2021	11.37	Call	Bond Future	8,310.7300	8.3107	8,198.3600	8.1984	(1.352)	0	0	0
2021/01/25	2032	05/08/2021	11.37	Put	Bond Future	1,362.3400	1.3623	1,364.4600	1.3645	0.156	0	0	0
2021/01/25	2032	05/08/2021			Bond Future	10.1232	90.9465	10.1426	90.8320	0.192	0.0000	0.0000	0
2021/01/25	2032	05/08/2021	11.35	Call	Bond Future	8,232.4400	8.2324	8,120.2600	8.1203	(1.363)	0	0	0
2021/01/25	2032	05/08/2021	11.35	Put	Bond Future	1,389.4800	1.3895	1,391.7900	1.3918	0.166	0	0	0
2021/01/25	2032	05/08/2021	11.36	Call	Bond Future	8,271.5500	8.2715	8,159.2800	8.1593	(1.357)	0	0	0
2021/01/25	2032	05/08/2021	11.36	Put	Bond Future	1,375.8500	1.3759	1,378.0700	1.3781	0.161	0	0	0
2021/01/25	2032	04/11/2021	9.83	Call	Bond Future	2,677.9100	2.6779	2,611.3000	2.6113	(2.487)	0	0	700
2021/01/25	2032	04/11/2021	11.71	Put	Bond Future	1,505.8700	1.5059	1,514.4800	1.5145	0.572	0	0	0
2021/01/25	2032	04/11/2021	11.69	Call	Bond Future	8,821.0600	8.8211	8,714.0100	8.7140	(1.214)	0	0	0
2021/01/25	2032	04/11/2021	11.70	Call	Bond Future	8,858.3500	8.8584	8,751.1900	8.7512	(1.210)	0	0	0
2021/01/25	2032	04/11/2021			Bond Future	10.3366	87.7866	10.3569	87.6707	0.196	0.0000	0.0000	0
2021/01/25	2032	04/11/2021	9.83	Put	Bond Future	5,638.3300	5.6383	5,687.6000	5.6876	0.874	0	0	0
2021/01/25	2032	04/11/2021	12.81	Call	Bond Future	13,222.4500	13.2224	13,107.8200	13.1078	(0.867)	0	0	0
2021/01/25	2032	04/11/2021	12.81	Put	Bond Future	521.4800	0.5215	522.7300	0.5227	0.240	0	0	700
2021/01/25	2032	04/11/2021	11.71	Call	Bond Future	8,895.6900	8.8957	8,788.4200	8.7884	(1.206)	0	0	0
2021/01/25	2032	04/11/2021	11.69	Put	Bond Future	1,532.5800	1.5326	1,541.4100	1.5414	0.576	0	0	0
2021/01/25	2032	04/11/2021	9.33	Put	Bond Future	7,676.5200	7.6765	7,741.7600	7.7418	0.850	0	0	0
2021/01/25	2032	04/11/2021	9.33	Call	Bond Future	1,660.0100	1.6600	1,609.3700	1.6094	(3.051)	0	0	700
2021/01/25	2032	04/11/2021	11.70	Put	Bond Future	1,519.1800	1.5192	1,527.9000	1.5279	0.574	0	0	0
2021/01/25	2033	04/02/2021			Bond Future	100.0069	100.0069	100.2232	100.2232	0.216	0.0000	0.0000	1,258
2021/01/25	2033	06/05/2021			Bond Future	99.8274	99.8274	100.0453	100.0453	0.218	0.0000	0.0000	8,634
2021/01/25	2033	05/08/2021			Bond Future	100.9425	100.9425	101.1625	101.1625	0.218	0.0000	0.0000	0
2021/01/25	2033	04/11/2021			Bond Future	100.8339	100.8339	101.0562	101.0562	0.220	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
2021/01/25	2037	04/02/2021	10.28	Call	Bond Future	146.6600	0.1467	80.3900	0.0804	(45.186)	0	0	0
2021/01/25	2037	04/02/2021	10.28	Put	Bond Future	3,259.0700	3.2591	3,309.9000	3.3099	1.560	0	0	0
2021/01/25	2037	04/02/2021	10.27	Call	Bond Future	138.3900	0.1384	74.8400	0.0748	(45.921)	0	0	0
2021/01/25	2037	04/02/2021	10.27	Put	Bond Future	3,320.3700	3.3204	3,373.9200	3.3739	1.613	0	0	0
2021/01/25	2037	04/02/2021	11.90	Call	Bond Future	7,134.1500	7.1341	7,012.8300	7.0128	(1.701)	0	0	0
2021/01/25	2037	04/02/2021	13.73	Call	Bond Future	16,590.7300	16.5907	16,473.6300	16.4736	(0.706)	0	0	0
2021/01/25	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/25	2037	04/02/2021	10.85	Call	Bond Future	1,471.4000	1.4714	1,272.4800	1.2725	(13.519)	0	0	0
2021/01/25	2037	04/02/2021	10.85	Put	Bond Future	753.6800	0.7537	671.8600	0.6719	(10.856)	0	0	72
2021/01/25	2037	04/02/2021	10.35	Call	Bond Future	215.8600	0.2159	129.2200	0.1292	(40.137)	0	0	0
2021/01/25	2037	04/02/2021	10.35	Put	Bond Future	2,843.6400	2.8436	2,874.1000	2.8741	1.071	0	0	72
2021/01/25	2037	04/02/2021			Bond Future	10.7402	83.2696	10.7580	83.1525	0.166	0.0000	0.0000	76,665
2021/01/25	2037	04/02/2021	10.29	Call	Bond Future	155.3400	0.1553	86.2800	0.0863	(44.457)	0	0	0
2021/01/25	2037	04/02/2021	10.29	Put	Bond Future	3,198.2700	3.1983	3,246.3100	3.2463	1.502	0	0	0
2021/01/25	2037	04/02/2021	11.97	Put	Bond Future	4.0000	0.0040	1.1900	0.0012	(70.250)	0	0	0
2021/01/25	2037	04/02/2021	11.97	Call	Bond Future	7,531.6900	7.5317	7,411.7800	7.4118	(1.592)	0	0	300
2021/01/25	2037	04/02/2021	11.90	Put	Bond Future	6.3200	0.0063	2.1000	0.0021	(66.772)	0	0	240
2021/01/25	2037	04/02/2021	10.48	Put	Bond Future	2,144.1100	2.1441	2,133.7400	2.1337	(0.484)	0	0	0
2021/01/25	2037	04/02/2021	10.48	Call	Bond Future	405.5700	0.4056	278.1000	0.2781	(31.430)	0	0	240
2021/01/25	2037	04/02/2021	9.65	Put	Bond Future	7,665.2900	7.6653	7,781.4800	7.7815	1.516	0	0	0
2021/01/25	2037	04/02/2021	9.65	Call	Bond Future	1.0700	0.0011	0.1600	0.0002	(85.047)	0	0	72
2021/01/25	2037	06/05/2021	12.42	Call	Bond Future	9,284.4200	9.2844	9,153.4900	9.1535	(1.410)	0	0	0
2021/01/25	2037	06/05/2021	12.43	Call	Bond Future	9,329.3400	9.3293	9,198.4300	9.1984	(1.403)	0	0	0
2021/01/25	2037	06/05/2021	12.44	Put	Bond Future	655.6100	0.6556	643.5400	0.6435	(1.841)	0	0	0
2021/01/25	2037	06/05/2021			Bond Future	10.9531	84.1115	10.9717	83.9927	0.170	0.0000	0.0000	103,714
2021/01/25	2037	06/05/2021	12.42	Put	Bond Future	673.3400	0.6733	661.2100	0.6612	(1.801)	0	0	0
2021/01/25	2037	06/05/2021	12.43	Put	Bond Future	664.4300	0.6644	652.3200	0.6523	(1.823)	0	0	0
2021/01/25	2037	06/05/2021	12.44	Call	Bond Future	9,374.3000	9.3743	9,243.4300	9.2434	(1.396)	0	0	0
2021/01/25	2037	05/08/2021	12.26	Put	Bond Future	1,992.3700	1.9924	1,994.6600	1.9947	0.115	0	0	0
2021/01/25	2037	05/08/2021	12.27	Call	Bond Future	8,359.6300	8.3596	8,241.5200	8.2415	(1.413)	0	0	0
2021/01/25	2037	05/08/2021	12.27	Put	Bond Future	1,975.4300	1.9754	1,977.6100	1.9776	0.110	0	0	0
2021/01/25	2037	05/08/2021	12.28	Call	Bond Future	8,397.3900	8.3974	8,279.1800	8.2792	(1.408)	0	0	0
2021/01/25	2037	05/08/2021			Bond Future	11.1729	80.7747	11.1923	80.6544	0.174	0.0000	0.0000	0
2021/01/25	2037	05/08/2021	12.26	Call	Bond Future	8,321.9200	8.3219	8,203.9200	8.2039	(1.418)	0	0	0
2021/01/25	2037	05/08/2021	12.28	Put	Bond Future	1,958.6100	1.9586	1,960.6900	1.9607	0.106	0	0	0
2021/01/25	2037	04/11/2021	12.82	Put	Bond Future	1,809.5000	1.8095	1,817.4000	1.8174	0.437	0	0	0
2021/01/25	2037	04/11/2021	12.83	Call	Bond Future	9,812.4100	9.8124	9,698.4400	9.6984	(1.161)	0	0	0
2021/01/25	2037	04/11/2021			Bond Future	11.3864	81.6498	11.4067	81.5280	0.178	0.0000	0.0000	0
2021/01/25	2037	04/11/2021	12.81	Call	Bond Future	9,738.4800	9.7385	9,624.7000	9.6247	(1.168)	0	0	0
2021/01/25	2037	04/11/2021	12.81	Put	Bond Future	1,823.7900	1.8238	1,831.7900	1.8318	0.439	0	0	0
2021/01/25	2037	04/11/2021	12.82	Call	Bond Future	9,775.4300	9.7754	9,661.5500	9.6615	(1.165)	0	0	0
2021/01/25	2037	04/11/2021	12.83	Put	Bond Future	1,795.2900	1.7953	1,803.1000	1.8031	0.435	0	0	0
2021/01/25	2038	04/02/2021			Bond Future	111.9898	111.9898	112.0004	112.0004	0.009	0.0000	0.0000	6,008
2021/01/25	2038	06/05/2021			Bond Future	113.1498	113.1498	113.1598	113.1598	0.009	0.0000	0.0000	5,114
2021/01/25	2038	05/08/2021			Bond Future	112.6914	112.6914	112.7014	112.7014	0.009	0.0000	0.0000	0
2021/01/25	2038	04/11/2021			Bond Future	113.9376	113.9376	113.9475	113.9475	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
2021/01/25	2040	04/02/2021	10.42	Call	Bond Future	176.0400	0.1760	96.1900	0.0962	(45.359)	0	0	0
2021/01/25	2040	04/02/2021	10.42	Put	Bond Future	3,211.4500	3.2114	3,292.5500	3.2925	2.525	0	0	0
2021/01/25	2040	04/02/2021	9.49	Put	Bond Future	10,406.0200	10.4060	10,566.9300	10.5669	1.546	0	0	0
2021/01/25	2040	04/02/2021	9.49	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	500
2021/01/25	2040	04/02/2021	9.57	Put	Bond Future	9,735.0100	9.7350	9,895.8500	9.8959	1.652	0	0	0
2021/01/25	2040	04/02/2021	9.57	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	800
2021/01/25	2040	04/02/2021	10.07	Put	Bond Future	5,717.1600	5.7172	5,867.1100	5.8671	2.623	0	0	0
2021/01/25	2040	04/02/2021			Bond Future	10.8394	85.5385	10.8623	85.3775	0.211	0.0000	0.0000	66,914
2021/01/25	2040	04/02/2021	10.41	Call	Bond Future	166.1200	0.1661	89.5300	0.0895	(46.105)	0	0	0
2021/01/25	2040	04/02/2021	10.41	Put	Bond Future	3,275.9900	3.2760	3,360.3500	3.3604	2.575	0	0	0
2021/01/25	2040	04/02/2021	10.40	Call	Bond Future	156.6300	0.1566	83.2400	0.0832	(46.856)	0	0	0
2021/01/25	2040	04/02/2021	10.40	Put	Bond Future	3,341.0600	3.3411	3,428.6200	3.4286	2.621	0	0	0
2021/01/25	2040	04/02/2021	10.24	Put	Bond Future	4,445.9000	4.4459	4,574.4300	4.5744	2.891	0	0	0
2021/01/25	2040	04/02/2021	10.24	Call	Bond Future	54.9100	0.0549	22.4900	0.0225	(59.042)	0	0	500
2021/01/25	2040	04/02/2021	11.57	Call	Bond Future	4,964.0500	4.9640	4,777.7400	4.7777	(3.753)	0	0	0
2021/01/25	2040	04/02/2021	11.57	Put	Bond Future	59.2300	0.0592	33.8700	0.0339	(42.816)	0	0	500
2021/01/25	2040	04/02/2021	10.07	Call	Bond Future	15.5800	0.0156	4.5800	0.0046	(70.603)	0	0	800
2021/01/25	2040	04/02/2021	11.74	Call	Bond Future	6,006.8900	6.0069	5,832.3500	5.8324	(2.906)	0	0	0
2021/01/25	2040	04/02/2021	11.74	Put	Bond Future	25.9600	0.0260	12.3700	0.0124	(52.350)	0	0	800
2021/01/25	2040	06/05/2021	10.83	Put	Bond Future	4,099.7800	4.0998	4,143.9100	4.1439	1.076	0	0	0
2021/01/25	2040	06/05/2021	10.83	Call	Bond Future	2,598.4900	2.5985	2,479.4500	2.4794	(4.581)	0	0	300
2021/01/25	2040	06/05/2021	11.58	Put	Bond Future	1,927.8300	1.9278	1,935.2500	1.9353	0.385	0	0	0
2021/01/25	2040	06/05/2021	11.58	Call	Bond Future	5,448.8200	5.4488	5,293.0700	5.2931	(2.858)	0	0	300
2021/01/25	2040	06/05/2021	12.44	Call	Bond Future	9,490.9800	9.4910	9,320.5100	9.3205	(1.796)	0	0	0
2021/01/25	2040	06/05/2021	12.44	Put	Bond Future	774.1200	0.7741	766.8200	0.7668	(0.943)	0	0	0
2021/01/25	2040	06/05/2021			Bond Future	11.0467	86.4033	11.0706	86.2401	0.217	0.0000	0.0000	60,495
2021/01/25	2040	06/05/2021	13.38	Call	Bond Future	13,992.8900	13.9929	13,823.8700	13.8239	(1.208)	0	0	0
2021/01/25	2040	06/05/2021	13.38	Put	Bond Future	200.7100	0.2007	194.8600	0.1949	(2.915)	0	0	300
2021/01/25	2040	06/05/2021	12.43	Call	Bond Future	9,443.9800	9.4440	9,273.5500	9.2736	(1.805)	0	0	0
2021/01/25	2040	06/05/2021	12.43	Put	Bond Future	784.3600	0.7844	777.1000	0.7771	(0.926)	0	0	0
2021/01/25	2040	06/05/2021	12.42	Call	Bond Future	9,397.0300	9.3970	9,226.6300	9.2266	(1.813)	0	0	0
2021/01/25	2040	06/05/2021	12.42	Put	Bond Future	794.7100	0.7947	787.4800	0.7875	(0.910)	0	0	0
2021/01/25	2040	05/08/2021	11.05	Put	Bond Future	5,143.3700	5.1434	5,197.0000	5.1970	1.043	0	0	0
2021/01/25	2040	05/08/2021	11.05	Call	Bond Future	3,729.6400	3.7296	3,618.0700	3.6181	(2.991)	0	0	900
2021/01/25	2040	05/08/2021	12.48	Call	Bond Future	9,325.2900	9.3253	9,170.2600	9.1703	(1.662)	0	0	0
2021/01/25	2040	05/08/2021	12.49	Put	Bond Future	1,829.0700	1.8291	1,839.0700	1.8391	0.547	0	0	0
2021/01/25	2040	05/08/2021	12.47	Call	Bond Future	9,280.9800	9.2810	9,126.1200	9.1261	(1.669)	0	0	0
2021/01/25	2040	05/08/2021			Bond Future	11.2606	82.8412	11.2855	82.6760	0.222	0.0000	0.0000	0
2021/01/25	2040	05/08/2021	11.55	Put	Bond Future	3,576.5700	3.5766	3,610.2900	3.6103	0.943	0	0	0
2021/01/25	2040	05/08/2021	11.55	Call	Bond Future	5,458.8600	5.4589	5,327.3800	5.3274	(2.409)	0	0	900
2021/01/25	2040	05/08/2021	14.80	Call	Bond Future	19,137.6800	19.1377	18,970.9500	18.9710	(0.871)	0	0	0
2021/01/25	2040	05/08/2021	14.80	Put	Bond Future	171.8900	0.1719	170.3600	0.1704	(0.890)	0	0	900
2021/01/25	2040	05/08/2021	12.48	Put	Bond Future	1,841.3100	1.8413	1,851.4800	1.8515	0.552	0	0	0
2021/01/25	2040	05/08/2021	12.49	Call	Bond Future	9,369.8100	9.3698	9,214.6100	9.2146	(1.656)	0	0	0
2021/01/25	2040	05/08/2021	12.47	Put	Bond Future	1,853.8300	1.8538	1,864.1700	1.8642	0.558	0	0	0
2021/01/25	2040	04/11/2021	12.90	Call	Bond Future	10,291.5800	10.2916	10,141.5400	10.1415	(1.458)	0	0	0
2021/01/25	2040	04/11/2021	12.90	Put	Bond Future	1,852.8900	1.8529	1,869.9600	1.8700	0.921	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
2021/01/25	2040	04/11/2021	12.89	Call	Bond Future	10,252.5400	10.2525	10,102.6600	10.1027	(1.462)	0	0	0
2021/01/25	2040	04/11/2021	12.89	Put	Bond Future	1,867.7600	1.8678	1,884.9900	1.8850	0.922	0	0	0
2021/01/25	2040	04/11/2021			Bond Future	11.4679	83.7387	11.4939	83.5716	0.227	0.0000	0.0000	0
2021/01/25	2040	04/11/2021	12.91	Call	Bond Future	10,330.6500	10.3307	10,180.4500	10.1804	(1.454)	0	0	0
2021/01/25	2040	04/11/2021	12.91	Put	Bond Future	1,838.1200	1.8381	1,855.0300	1.8550	0.920	0	0	0
2021/01/25	2044	04/02/2021	10.36	Put	Bond Future	4,163.6800	4.1637	4,247.8900	4.2479	2.022	0	0	0
2021/01/25	2044	04/02/2021	10.37	Call	Bond Future	85.9900	0.0860	40.8200	0.0408	(52.529)	0	0	0
2021/01/25	2044	04/02/2021	10.35	Put	Bond Future	4,235.3000	4.2353	4,321.7500	4.3218	2.041	0	0	0
2021/01/25	2044	04/02/2021	10.04	Put	Bond Future	6,609.0900	6.6091	6,731.1100	6.7311	1.846	0	0	0
2021/01/25	2044	04/02/2021	10.04	Call	Bond Future	6.6700	0.0067	1.6300	0.0016	(75.562)	0	0	0
2021/01/25	2044	04/02/2021	10.84	Call	Bond Future	890.3400	0.8903	701.3400	0.7013	(21.228)	0	0	0
2021/01/25	2044	04/02/2021			Bond Future	10.9133	82.1148	10.9313	81.9877	0.165	0.0000	0.0000	36,884
2021/01/25	2044	04/02/2021	10.36	Call	Bond Future	80.4000	0.0804	37.5500	0.0375	(53.296)	0	0	0
2021/01/25	2044	04/02/2021	10.37	Put	Bond Future	4,092.4700	4.0925	4,174.3600	4.1744	2.001	0	0	0
2021/01/25	2044	04/02/2021	10.35	Call	Bond Future	75.1100	0.0751	34.5000	0.0345	(54.067)	0	0	0
2021/01/25	2044	04/02/2021	10.84	Put	Bond Future	1,412.5000	1.4125	1,350.5600	1.3506	(4.385)	0	0	265
2021/01/25	2044	04/02/2021	10.29	Call	Bond Future	48.9800	0.0490	20.2300	0.0202	(58.697)	0	0	0
2021/01/25	2044	04/02/2021	10.29	Put	Bond Future	4,673.0700	4.6731	4,771.3800	4.7714	2.104	0	0	265
2021/01/25	2044	04/02/2021	9.66	Put	Bond Future	9,756.0500	9.7561	9,882.9800	9.8830	1.301	0	0	0
2021/01/25	2044	04/02/2021	9.66	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	265
2021/01/25	2044	06/05/2021	11.10	Call	Bond Future	3,338.1200	3.3381	3,222.9600	3.2230	(3.450)	0	0	0
2021/01/25	2044	06/05/2021	11.40	Call	Bond Future	4,468.3100	4.4683	4,341.7300	4.3417	(2.833)	0	0	0
2021/01/25	2044	06/05/2021	11.40	Put	Bond Future	2,536.3900	2.5364	2,538.6400	2.5386	0.089	0	0	3,100
2021/01/25	2044	06/05/2021	11.79	Call	Bond Future	6,147.7400	6.1477	6,011.4900	6.0115	(2.216)	0	0	0
2021/01/25	2044	06/05/2021	11.79	Put	Bond Future	1,713.4700	1.7135	1,706.0500	1.7060	(0.433)	0	0	3,100
2021/01/25	2044	06/05/2021	12.50	Call	Bond Future	9,456.2800	9.4563	9,314.5700	9.3146	(1.499)	0	0	0
2021/01/25	2044	06/05/2021	12.50	Put	Bond Future	803.4600	0.8035	790.5800	0.7906	(1.603)	0	0	3,100
2021/01/25	2044	06/05/2021	12.43	Call	Bond Future	9,133.7300	9.1337	8,991.9300	8.9919	(1.552)	0	0	0
2021/01/25	2044	06/05/2021	12.43	Put	Bond Future	878.6300	0.8786	865.6600	0.8657	(1.476)	0	0	0
2021/01/25	2044	06/05/2021	12.44	Call	Bond Future	9,179.6900	9.1797	9,037.9000	9.0379	(1.545)	0	0	0
2021/01/25	2044	06/05/2021	12.44	Put	Bond Future	867.5400	0.8675	854.5800	0.8546	(1.494)	0	0	0
2021/01/25	2044	06/05/2021			Bond Future	11.1131	82.9449	11.1318	82.8161	0.169	0.0000	0.0000	24,601
2021/01/25	2044	06/05/2021	11.10	Put	Bond Future	3,428.0300	3.4280	3,441.7000	3.4417	0.399	0	0	3,100
2021/01/25	2044	06/05/2021	10.70	Put	Bond Future	4,977.3300	4.9773	5,012.6500	5.0126	0.710	0	0	0
2021/01/25	2044	06/05/2021	10.70	Call	Bond Future	2,051.7000	2.0517	1,958.1900	1.9582	(4.558)	0	0	3,100
2021/01/25	2044	06/05/2021	11.35	Put	Bond Future	2,669.2900	2.6693	2,673.1800	2.6732	0.146	0	0	0
2021/01/25	2044	06/05/2021	11.35	Call	Bond Future	4,270.2500	4.2702	4,145.3100	4.1453	(2.926)	0	0	3,100
2021/01/25	2044	06/05/2021	11.90	Call	Bond Future	6,654.7900	6.6548	6,516.7100	6.5167	(2.075)	0	0	0
2021/01/25	2044	06/05/2021	11.90	Put	Bond Future	1,539.3000	1.5393	1,530.0500	1.5300	(0.601)	0	0	0
2021/01/25	2044	06/05/2021	12.45	Call	Bond Future	9,225.6900	9.2257	9,083.9100	9.0839	(1.537)	0	0	0
2021/01/25	2044	06/05/2021	12.45	Put	Bond Future	856.5700	0.8566	843.6200	0.8436	(1.512)	0	0	0
2021/01/25	2044	05/08/2021	12.60	Put	Bond Future	1,784.3400	1.7843	1,785.3600	1.7854	0.057	0	0	0
2021/01/25	2044	05/08/2021	12.61	Call	Bond Future	9,634.4900	9.6345	9,504.8300	9.5048	(1.346)	0	0	0
2021/01/25	2044	05/08/2021	12.61	Put	Bond Future	1,768.8500	1.7688	1,769.7700	1.7698	0.052	0	0	0
2021/01/25	2044	05/08/2021			Bond Future	11.3190	79.4704	11.3387	79.3398	0.173	0.0000	0.0000	0
2021/01/25	2044	05/08/2021	12.59	Call	Bond Future	9,554.1400	9.5541	9,424.6600	9.4247	(1.355)	0	0	0
2021/01/25	2044	05/08/2021	12.59	Put	Bond Future	1,799.9600	1.8000	1,801.0600	1.8011	0.061	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
2021/01/25	2044	05/08/2021	12.60	Call	Bond Future	9,594.2900	9.5943	9,464.7300	9.4647	(1.350)	0	0	0
2021/01/25	2044	04/11/2021	12.91	Call	Bond Future	10,133.6600	10.1337	10,011.0300	10.0110	(1.210)	0	0	0
2021/01/25	2044	04/11/2021	12.91	Put	Bond Future	1,944.9300	1.9449	1,954.3500	1.9544	0.484	0	0	0
2021/01/25	2044	04/11/2021			Bond Future	11.5184	80.3313	11.5388	80.1992	0.177	0.0000	0.0000	0
2021/01/25	2044	04/11/2021	12.89	Call	Bond Future	10,057.2700	10.0573	9,934.8700	9.9349	(1.217)	0	0	0
2021/01/25	2044	04/11/2021	12.89	Put	Bond Future	1,975.5700	1.9756	1,985.2200	1.9852	0.488	0	0	0
2021/01/25	2044	04/11/2021	12.90	Call	Bond Future	10,095.4500	10.0954	9,972.9300	9.9729	(1.214)	0	0	0
2021/01/25	2044	04/11/2021	12.90	Put	Bond Future	1,960.2000	1.9602	1,969.7300	1.9697	0.486	0	0	0
2021/01/25	2046	04/02/2021			Bond Future	100.6850	100.6850	100.6949	100.6949	0.010	0.0000	0.0000	14,486
2021/01/25	2046	06/05/2021			Bond Future	99.9378	99.9378	99.9473	99.9473	0.010	0.0000	0.0000	3,402
2021/01/25	2046	05/08/2021			Bond Future	101.0542	101.0542	101.0635	101.0635	0.009	0.0000	0.0000	0
2021/01/25	2046	04/11/2021			Bond Future	100.3642	100.3642	100.3735	100.3735	0.009	0.0000	0.0000	0
2021/01/25	2050	04/02/2021			Bond Future	102.1670	102.1670	102.2722	102.2722	0.103	0.0000	0.0000	9,861
2021/01/25	2050	06/05/2021			Bond Future	103.2253	103.2253	103.3310	103.3310	0.102	0.0000	0.0000	2,788
2021/01/25	2050	05/08/2021			Bond Future	102.4501	102.4501	102.5566	102.5566	0.104	0.0000	0.0000	0
2021/01/25	2050	04/11/2021			Bond Future	103.5831	103.5831	103.6907	103.6907	0.104	0.0000	0.0000	0
2021/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	AL37	04/02/2021			Index Future	791.8640	791.8640	791.7040	791.7040	(0.020)	0.0000	0.0000	0
2021/01/25	AL37	06/05/2021			Index Future	799.8700	799.8700	799.6940	799.6940	(0.022)	0.0000	0.0000	0
2021/01/25	AL37	05/08/2021			Index Future	808.5150	808.5150	808.3290	808.3290	(0.023)	0.0000	0.0000	0
2021/01/25	AL37	04/11/2021			Index Future	817.3550	817.3550	817.1640	817.1640	(0.023)	0.0000	0.0000	0
2021/01/25	AL7T	04/02/2021			Index Future	872.2420	872.2420	871.1860	871.1860	(0.121)	0.0000	0.0000	0
2021/01/25	AL7T	06/05/2021			Index Future	881.0600	881.0600	879.9780	879.9780	(0.123)	0.0000	0.0000	0
2021/01/25	AL7T	05/08/2021			Index Future	890.5830	890.5830	889.4800	889.4800	(0.124)	0.0000	0.0000	0
2021/01/25	AL7T	04/11/2021			Index Future	900.3200	900.3200	899.2020	899.2020	(0.124)	0.0000	0.0000	0
2021/01/25	ALBI	04/02/2021			Index Future	763.6850	763.6850	763.0330	763.0330	(0.085)	0.0000	0.0000	156
2021/01/25	ALBI	06/05/2021			Index Future	771.4060	771.4060	770.7330	770.7330	(0.087)	0.0000	0.0000	152
2021/01/25	ALBI	05/08/2021			Index Future	779.7440	779.7440	779.0560	779.0560	(0.088)	0.0000	0.0000	0
2021/01/25	ALBI	04/11/2021			Index Future	788.2690	788.2690	787.5710	787.5710	(0.089)	0.0000	0.0000	0
2021/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	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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2021/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/25	ES33	04/02/2021			Bond Future	11.4029	77.2712	11.4251	77.1524	0.195	0.0000	0.0000	0
2021/01/25	ES33	06/05/2021			Bond Future	11.6579	74.2788	11.6812	74.1583	0.199	0.0000	0.0000	350
2021/01/25	ES33	05/08/2021			Bond Future	11.9178	75.0906	11.9421	74.9686	0.204	0.0000	0.0000	0
2021/01/25	ES33	04/11/2021			Bond Future	12.1862	72.1291	12.2116	72.0057	0.208	0.0000	0.0000	0
2021/01/25	ES42	04/02/2021			Bond Future	11.8903	76.4177	11.9228	76.2235	0.273	0.0000	0.0000	0
2021/01/25	ES42	06/05/2021			Bond Future	12.1369	72.9327	12.1709	72.7362	0.281	0.0000	0.0000	4,779
2021/01/25	ES42	05/08/2021			Bond Future	12.3821	73.7305	12.4178	73.5316	0.288	0.0000	0.0000	0
2021/01/25	ES42	04/11/2021			Bond Future	12.6371	70.2713	12.6744	70.0702	0.295	0.0000	0.0000	0
2021/01/25	GOVI	04/02/2021	750.96	Call	GOVI	39,430.0000	3.9430	33,430.0000	3.3430	(15.217)	0	0	0
2021/01/25	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	04/02/2021			GOVI	754.9030	754.9030	754.3030	754.3030	(0.079)	0.0000	0.0000	259
2021/01/25	GOVI	04/02/2021	750.95	Call	GOVI	39,530.0000	3.9530	33,530.0000	3.3530	(15.178)	0	0	0
2021/01/25	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	04/02/2021	750.94	Call	GOVI	39,630.0000	3.9630	33,630.0000	3.3630	(15.140)	0	0	0
2021/01/25	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	06/05/2021	678.68	Call	GOVI	838,540.0000	83.8540	832,350.0000	83.2350	(0.738)	0	0	0
2021/01/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	06/05/2021	678.67	Call	GOVI	838,640.0000	83.8640	832,450.0000	83.2450	(0.738)	0	0	0
2021/01/25	GOVI	06/05/2021			GOVI	762.5340	762.5340	761.9150	761.9150	(0.081)	0.0000	0.0000	710
2021/01/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	06/05/2021	678.69	Call	GOVI	838,440.0000	83.8440	832,250.0000	83.2250	(0.738)	0	0	0
2021/01/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	05/08/2021	719.14	Call	GOVI	516,360.0000	51.6360	510,020.0000	51.0020	(1.228)	0	0	0
2021/01/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	05/08/2021	719.13	Call	GOVI	516,460.0000	51.6460	510,120.0000	51.0120	(1.228)	0	0	0
2021/01/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	05/08/2021			GOVI	770.7760	770.7760	770.1420	770.1420	(0.082)	0.0000	0.0000	0
2021/01/25	GOVI	05/08/2021	719.15	Call	GOVI	516,260.0000	51.6260	509,920.0000	50.9920	(1.228)	0	0	0
2021/01/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	04/11/2021	728.41	Call	GOVI	507,940.0000	50.7940	501,500.0000	50.1500	(1.268)	0	0	0
2021/01/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	04/11/2021	728.40	Call	GOVI	508,040.0000	50.8040	501,600.0000	50.1600	(1.268)	0	0	0
2021/01/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	GOVI	04/11/2021			GOVI	779.2040	779.2040	778.5600	778.5600	(0.083)	0.0000	0.0000	0
2021/01/25	GOVI	04/11/2021	728.42	Call	GOVI	507,840.0000	50.7840	501,400.0000	50.1400	(1.268)	0	0	0
2021/01/25	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
2021/01/25	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/25	IGOV 04/02/2021			Index Future	271.9080	271.9080	272.0620	272.0620	0.057	0.0000	0.0000	957
2021/01/25	IGOV 06/05/2021			Index Future	274.7240	274.7240	274.8750	274.8750	0.055	0.0000	0.0000	17
2021/01/25	IGOV 05/08/2021			Index Future	277.7610	277.7610	277.9100	277.9100	0.054	0.0000	0.0000	0
2021/01/25	IGOV 04/11/2021			Index Future	280.8640	280.8640	281.0140	281.0140	0.053	0.0000	0.0000	0
2021/01/25	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/25	IS05 15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4300	90.4300	0.011	0.0000	0.0000	0
2021/01/25	IS05 21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3700	89.3700	0.000	0.0000	0.0000	0
2021/01/25	IS05 21/12/2021			Interest Rate Swap	90.6100	90.6100	90.6300	90.6300	0.022	0.0000	0.0000	51
2021/01/25	IS05 15/03/2022			Interest Rate Swap	90.0200	90.0200	90.0500	90.0500	0.033	0.0000	0.0000	0
2021/01/25	IS05 21/06/2022			Interest Rate Swap	90.1000	90.1000	90.1400	90.1400	0.044	0.0000	0.0000	0
2021/01/25	IS05 20/09/2022			Interest Rate Swap	93.2000	93.2000	93.2400	93.2400	0.043	0.0000	0.0000	0
2021/01/25	IS05 20/12/2022			Interest Rate Swap	93.6500	93.6500	93.7000	93.7000	0.053	0.0000	0.0000	0
2021/01/25	IS05 22/03/2023			Interest Rate Swap	85.9800	85.9800	86.0400	86.0400	0.070	0.0000	0.0000	0
2021/01/25	IS05 20/06/2023			Interest Rate Swap	91.4400	91.4400	91.5100	91.5100	0.077	0.0000	0.0000	0
2021/01/25	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/25	IS10 17/12/2025			Interest Rate Swap	77.9000	77.9000	78.1200	78.1200	0.282	0.0000	0.0000	0
2021/01/25	IS10 16/03/2026			Interest Rate Swap	74.2800	74.2800	74.5200	74.5200	0.323	0.0000	0.0000	0
2021/01/25	IS10 15/06/2026			Interest Rate Swap	72.5500	72.5500	72.8000	72.8000	0.345	0.0000	0.0000	0
2021/01/25	IS10 21/09/2026			Interest Rate Swap	74.4300	74.4300	74.6900	74.6900	0.349	0.0000	0.0000	0
2021/01/25	IS10 21/12/2026			Interest Rate Swap	78.3600	78.3600	78.6200	78.6200	0.332	0.0000	0.0000	0
2021/01/25	IS10 15/03/2027			Interest Rate Swap	76.7600	76.7600	77.0200	77.0200	0.339	0.0000	0.0000	0
2021/01/25	IS10 21/06/2027			Interest Rate Swap	78.7600	78.7600	79.0200	79.0200	0.330	0.0000	0.0000	0
2021/01/25	IS10 20/09/2027			Interest Rate Swap	84.5400	84.5400	84.7900	84.7900	0.296	0.0000	0.0000	0
2021/01/25	IS10 20/12/2027			Interest Rate Swap	84.9000	84.9000	85.1500	85.1500	0.294	0.0000	0.0000	0
2021/01/25	IS10 22/03/2028			Interest Rate Swap	77.8300	77.8300	78.0800	78.0800	0.321	0.0000	0.0000	0
2021/01/25	IS10 20/06/2028			Interest Rate Swap	85.7300	85.7300	85.9700	85.9700	0.280	0.0000	0.0000	0
2021/01/25	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/25	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/25	JBAF 17/02/2021			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	0
2021/01/25	JBAF 17/03/2021			Jibar Tradeable Future	3.6250	96.3750	3.6350	96.3650	0.276	0.0000	0.0000	0
2021/01/25	JBAF 21/04/2021			Jibar Tradeable Future	3.5800	96.4200	3.6000	96.4000	0.559	0.0000	0.0000	0
2021/01/25	JBAF 19/05/2021			Jibar Tradeable Future	3.5800	96.4200	3.6000	96.4000	0.559	0.0000	0.0000	0
2021/01/25	JBAF 15/06/2021			Jibar Tradeable Future	3.5750	96.4250	3.5950	96.4050	0.559	0.0000	0.0000	0
2021/01/25	JBAF 21/07/2021			Jibar Tradeable Future	3.6000	96.4000	3.6100	96.3900	0.278	0.0000	0.0000	0
2021/01/25	JBAF 15/09/2021			Jibar Tradeable Future	3.6400	96.3600	3.6600	96.3400	0.549	0.0000	0.0000	30,000
2021/01/25	JBAF 15/12/2021			Jibar Tradeable Future	3.8150	96.1850	3.8500	96.1500	0.917	0.0000	0.0000	0
2021/01/25	JBAF 16/03/2022			Jibar Tradeable Future	3.9100	96.0900	3.9400	96.0600	0.767	0.0000	0.0000	0
2021/01/25	JBAF 15/06/2022			Jibar Tradeable Future	4.1350	95.8650	4.1750	95.8250	0.967	0.0000	0.0000	20,001
2021/01/25	JBAF 21/09/2022			Jibar Tradeable Future	4.2350	95.7650	4.2750	95.7250	0.945	0.0000	0.0000	0
2021/01/25	JBAF 21/12/2022			Jibar Tradeable Future	4.4600	95.5400	4.5100	95.4900	1.121	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
2021/01/25	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R023	04/02/2021	6.34	Call	Bond Future	3,521.5700	3.5216	3,493.0800	3.4931	(0.809)	0	0	0
2021/01/25	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R023	04/02/2021			Bond Future	4.5547	109.6582	4.5688	109.6298	0.310	0.0000	0.0000	29,916
2021/01/25	R023	04/02/2021	6.33	Call	Bond Future	3,502.2700	3.5023	3,473.7800	3.4738	(0.813)	0	0	0
2021/01/25	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R023	04/02/2021	6.32	Call	Bond Future	3,482.9600	3.4830	3,454.4700	3.4545	(0.818)	0	0	0
2021/01/25	R023	06/05/2021	7.58	Call	Bond Future	5,080.1800	5.0802	5,050.7500	5.0507	(0.579)	0	0	0
2021/01/25	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R023	06/05/2021			Bond Future	4.6224	106.8611	4.6389	106.8317	0.359	0.0000	0.0000	2,481
2021/01/25	R023	06/05/2021	7.57	Call	Bond Future	5,063.5500	5.0636	5,034.1200	5.0341	(0.581)	0	0	0
2021/01/25	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R023	06/05/2021	7.56	Call	Bond Future	5,046.9200	5.0469	5,017.4900	5.0175	(0.583)	0	0	0
2021/01/25	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R023	05/08/2021	5.30	Call	Bond Future	1,188.0600	1.1881	1,161.9400	1.1619	(2.199)	0	0	0
2021/01/25	R023	05/08/2021	5.30	Put	Bond Future	218.1400	0.2181	222.1400	0.2221	1.834	0	0	0
2021/01/25	R023	05/08/2021	5.29	Call	Bond Future	1,175.5500	1.1756	1,149.5000	1.1495	(2.216)	0	0	0
2021/01/25	R023	05/08/2021	5.29	Put	Bond Future	220.7400	0.2207	224.8100	0.2248	1.844	0	0	0
2021/01/25	R023	05/08/2021			Bond Future	4.6618	108.0286	4.6815	107.9985	0.423	0.0000	0.0000	0
2021/01/25	R023	05/08/2021	5.31	Call	Bond Future	1,200.5900	1.2006	1,174.4000	1.1744	(2.181)	0	0	0
2021/01/25	R023	05/08/2021	5.31	Put	Bond Future	215.5700	0.2156	219.5000	0.2195	1.823	0	0	0
2021/01/25	R023	04/11/2021	4.91	Call	Bond Future	670.4100	0.6704	650.1400	0.6501	(3.024)	0	0	0
2021/01/25	R023	04/11/2021	4.91	Put	Bond Future	419.3200	0.4193	429.6300	0.4296	2.459	0	0	0
2021/01/25	R023	04/11/2021	4.90	Call	Bond Future	662.3600	0.6624	642.2000	0.6422	(3.044)	0	0	0
2021/01/25	R023	04/11/2021	4.90	Put	Bond Future	424.1100	0.4241	434.5300	0.4345	2.457	0	0	0
2021/01/25	R023	04/11/2021			Bond Future	4.7148	105.2908	4.7385	105.2602	0.504	0.0000	0.0000	0
2021/01/25	R023	04/11/2021	4.92	Call	Bond Future	678.5000	0.6785	658.1200	0.6581	(3.004)	0	0	0
2021/01/25	R023	04/11/2021	4.92	Put	Bond Future	414.5700	0.4146	424.7700	0.4248	2.460	0	0	0
2021/01/25	R035	04/02/2021	10.05	Call	Bond Future	145.3200	0.1453	77.0600	0.0771	(46.972)	0	0	0
2021/01/25	R035	04/02/2021	10.05	Put	Bond Future	3,185.6900	3.1857	3,267.5400	3.2675	2.569	0	0	0
2021/01/25	R035	04/02/2021	10.04	Call	Bond Future	136.9200	0.1369	71.5800	0.0716	(47.721)	0	0	0
2021/01/25	R035	04/02/2021	10.04	Put	Bond Future	3,247.0000	3.2470	3,331.7700	3.3318	2.611	0	0	0
2021/01/25	R035	04/02/2021	10.14	Put	Bond Future	2,656.2000	2.6562	2,709.4900	2.7095	2.006	0	0	650
2021/01/25	R035	04/02/2021	11.14	Call	Bond Future	4,200.7700	4.2008	4,018.9200	4.0189	(4.329)	0	0	0
2021/01/25	R035	04/02/2021	11.14	Put	Bond Future	83.8100	0.0838	52.0700	0.0521	(37.871)	0	0	650
2021/01/25	R035	04/02/2021			Bond Future	10.4972	92.1769	10.5199	92.0268	0.216	0.0000	0.0000	73,344
2021/01/25	R035	04/02/2021	10.06	Call	Bond Future	154.0800	0.1541	82.8500	0.0829	(46.229)	0	0	0
2021/01/25	R035	04/02/2021	10.06	Put	Bond Future	3,124.8200	3.1248	3,203.7000	3.2037	2.524	0	0	0
2021/01/25	R035	04/02/2021	10.14	Call	Bond Future	239.7600	0.2398	142.9400	0.1429	(40.382)	0	0	0
2021/01/25	R035	06/05/2021	10.55	Call	Bond Future	2,643.3500	2.6433	2,528.2400	2.5282	(4.355)	0	0	0
2021/01/25	R035	06/05/2021	10.55	Put	Bond Future	3,680.3800	3.6804	3,717.4300	3.7174	1.007	0	0	500
2021/01/25	R035	06/05/2021	10.05	Put	Bond Future	5,746.2400	5.7462	5,816.7500	5.8167	1.227	0	0	0
2021/01/25	R035	06/05/2021	10.05	Call	Bond Future	1,343.2500	1.3432	1,261.6000	1.2616	(6.079)	0	0	500
2021/01/25	R035	06/05/2021	12.91	Put	Bond Future	206.2400	0.2062	200.5800	0.2006	(2.744)	0	0	600
2021/01/25	R035	06/05/2021	10.40	Put	Bond Future	4,232.8500	4.2329	4,279.1100	4.2791	1.093	0	0	0
2021/01/25	R035	06/05/2021	11.55	Call	Bond Future	6,515.7200	6.5157	6,362.3600	6.3624	(2.354)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/25	R035	06/05/2021	11.55	Put	Bond Future	1,341.7200		1.3417	1,340.5200	1.3405	(0.089)	0	0	1,650
2021/01/25	R035	06/05/2021	12.77	Call	Bond Future	12,168.2200		12.1682	12,009.8800	12.0099	(1.301)	0	0	0
2021/01/25	R035	06/05/2021	12.77	Put	Bond Future	257.9100		0.2579	251.7300	0.2517	(2.396)	0	0	1,650
2021/01/25	R035	06/05/2021	10.24	Put	Bond Future	4,885.4700		4.8855	4,942.3900	4.9424	1.165	0	0	0
2021/01/25	R035	06/05/2021	10.24	Call	Bond Future	1,783.1300		1.7831	1,687.8900	1.6879	(5.341)	0	0	793
2021/01/25	R035	06/05/2021	12.37	Call	Bond Future	10,268.7900		10.2688	10,109.5300	10.1095	(1.551)	0	0	0
2021/01/25	R035	06/05/2021	12.35	Put	Bond Future	486.5900		0.4866	479.4800	0.4795	(1.461)	0	0	0
2021/01/25	R035	06/05/2021	12.36	Put	Bond Future	479.5900		0.4796	472.4900	0.4725	(1.480)	0	0	0
2021/01/25	R035	06/05/2021			Bond Future	10.7097		88.6360	10.7333	88.4839	0.221	0.0000	0.0000	28,115
2021/01/25	R035	06/05/2021	11.05	Call	Bond Future	4,378.8800		4.3789	4,239.7400	4.2397	(3.178)	0	0	0
2021/01/25	R035	06/05/2021	11.05	Put	Bond Future	2,227.1400		2.2271	2,240.1600	2.2402	0.585	0	0	500
2021/01/25	R035	06/05/2021	11.15	Put	Bond Future	2,012.6200		2.0126	2,022.0100	2.0220	0.467	0	0	0
2021/01/25	R035	06/05/2021	11.15	Call	Bond Future	4,781.8000		4.7818	4,639.0300	4.6390	(2.986)	0	0	600
2021/01/25	R035	06/05/2021	12.91	Call	Bond Future	12,835.9400		12.8359	12,678.1200	12.6781	(1.230)	0	0	0
2021/01/25	R035	06/05/2021	10.40	Call	Bond Future	2,205.1500		2.2051	2,099.2500	2.0993	(4.802)	0	0	600
2021/01/25	R035	06/05/2021	10.81	Put	Bond Future	2,848.8900		2.8489	2,872.1800	2.8722	0.818	0	0	0
2021/01/25	R035	06/05/2021	10.81	Call	Bond Future	3,491.4400		3.4914	3,362.5700	3.3626	(3.691)	0	0	1,650
2021/01/25	R035	06/05/2021	11.32	Call	Bond Future	5,496.8500		5.4968	5,348.8500	5.3488	(2.692)	0	0	0
2021/01/25	R035	06/05/2021	11.32	Put	Bond Future	1,693.0700		1.6931	1,697.2300	1.6972	0.246	0	0	793
2021/01/25	R035	06/05/2021	12.37	Put	Bond Future	472.6800		0.4727	465.5800	0.4656	(1.502)	0	0	0
2021/01/25	R035	06/05/2021	12.35	Call	Bond Future	10,174.6500		10.1747	10,015.3800	10.0154	(1.565)	0	0	0
2021/01/25	R035	06/05/2021	12.02	Call	Bond Future	8,643.5700		8.6436	8,484.9300	8.4849	(1.835)	0	0	0
2021/01/25	R035	06/05/2021	12.02	Put	Bond Future	771.4900		0.7715	765.0100	0.7650	(0.840)	0	0	793
2021/01/25	R035	06/05/2021	12.36	Call	Bond Future	10,221.7000		10.2217	10,062.4400	10.0624	(1.558)	0	0	0
2021/01/25	R035	05/08/2021	11.37	Call	Bond Future	5,720.8600		5.7209	5,593.5100	5.5935	(2.226)	0	0	0
2021/01/25	R035	05/08/2021	11.37	Put	Bond Future	3,017.3700		3.0174	3,044.1200	3.0441	0.887	0	0	100
2021/01/25	R035	05/08/2021	5.31	Call	Bond Future	0.1100		0.0001	0.0900	0.0001	(18.182)	0	0	0
2021/01/25	R035	05/08/2021	5.31	Put	Bond Future	48,486.2100		48.4862	48,640.2900	48.6403	0.318	0	0	0
2021/01/25	R035	05/08/2021			Bond Future	10.9270		89.6046	10.9517	89.4505	0.226	0.0000	0.0000	0
2021/01/25	R035	05/08/2021	10.77	Call	Bond Future	3,688.0200		3.6880	3,581.7900	3.5818	(2.880)	0	0	0
2021/01/25	R035	05/08/2021	10.77	Put	Bond Future	4,677.1900		4.6772	4,725.0600	4.7251	1.023	0	0	100
2021/01/25	R035	05/08/2021	10.02	Put	Bond Future	7,707.1600		7.7072	7,789.6600	7.7897	1.070	0	0	0
2021/01/25	R035	05/08/2021	10.02	Call	Bond Future	1,757.6100		1.7576	1,686.0100	1.6860	(4.074)	0	0	100
2021/01/25	R035	05/08/2021	5.29	Call	Bond Future	0.1100		0.0001	0.0900	0.0001	(18.182)	0	0	0
2021/01/25	R035	05/08/2021	5.29	Put	Bond Future	48,719.5000		48.7195	48,873.5800	48.8736	0.316	0	0	0
2021/01/25	R035	05/08/2021	5.30	Call	Bond Future	0.1100		0.0001	0.0900	0.0001	(18.182)	0	0	0
2021/01/25	R035	05/08/2021	5.30	Put	Bond Future	48,602.7900		48.6028	48,756.8700	48.7569	0.317	0	0	0
2021/01/25	R035	04/11/2021	10.62	Put	Bond Future	6,336.7800		6.3368	6,406.8000	6.4068	1.105	0	0	0
2021/01/25	R035	04/11/2021	10.62	Call	Bond Future	3,032.8700		3.0329	2,946.9700	2.9470	(2.832)	0	0	400
2021/01/25	R035	04/11/2021	11.08	Call	Bond Future	4,332.9700		4.3330	4,229.8500	4.2299	(2.380)	0	0	0
2021/01/25	R035	04/11/2021	11.08	Put	Bond Future	4,758.5300		4.7585	4,811.3300	4.8113	1.110	0	0	782
2021/01/25	R035	04/11/2021	10.23	Put	Bond Future	7,975.0600		7.9751	8,061.0300	8.0610	1.078	0	0	0
2021/01/25	R035	04/11/2021	10.12	Put	Bond Future	8,516.1600		8.5162	8,606.2800	8.6063	1.058	0	0	0
2021/01/25	R035	04/11/2021	10.12	Call	Bond Future	1,921.3400		1.9213	1,855.5400	1.8555	(3.425)	0	0	400
2021/01/25	R035	04/11/2021	11.75	Put	Bond Future	3,067.4200		3.0674	3,099.8600	3.0999	1.058	0	0	782
2021/01/25	R035	04/11/2021	12.53	Call	Bond Future	9,590.2300		9.5902	9,450.8100	9.4508	(1.454)	0	0	0
2021/01/25	R035	04/11/2021	12.53	Put	Bond Future	1,793.2100		1.7932	1,809.7100	1.8097	0.920	0	0	0
2021/01/25	R035	04/11/2021			Bond Future	11.1499		86.1003	11.1757	85.9444	0.231	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
2021/01/25	R035	04/11/2021	13.82	Call	Bond Future	14,724.0000	14.7240	14,571.8100	14.5718	(1.034)	0	0	0
2021/01/25	R035	04/11/2021	13.82	Put	Bond Future	568.1600	0.5682	571.8900	0.5719	0.657	0	0	400
2021/01/25	R035	04/11/2021	10.23	Call	Bond Future	2,119.2500	2.1193	2,049.3000	2.0493	(3.301)	0	0	782
2021/01/25	R035	04/11/2021	11.75	Call	Bond Future	6,594.5500	6.5946	6,471.0700	6.4711	(1.872)	0	0	0
2021/01/25	R035	04/11/2021	12.51	Call	Bond Future	9,514.3500	9.5143	9,375.2400	9.3752	(1.462)	0	0	0
2021/01/25	R035	04/11/2021	12.51	Put	Bond Future	1,822.6100	1.8226	1,839.4200	1.8394	0.922	0	0	0
2021/01/25	R035	04/11/2021	12.52	Call	Bond Future	9,552.2700	9.5523	9,413.0000	9.4130	(1.458)	0	0	0
2021/01/25	R035	04/11/2021	12.52	Put	Bond Future	1,807.8600	1.8079	1,824.5100	1.8245	0.921	0	0	0
2021/01/25	R186	04/02/2021	8.16	Call	Bond Future	7,566.2200	7.5662	7,521.8100	7.5218	(0.587)	0	0	0
2021/01/25	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R186	04/02/2021	8.15	Call	Bond Future	7,517.2700	7.5173	7,472.8600	7.4729	(0.591)	0	0	0
2021/01/25	R186	04/02/2021	7.30	Put	Bond Future	7.8200	0.0078	3.0900	0.0031	(60.486)	0	0	0
2021/01/25	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/25	R186	04/02/2021			Bond Future	6.6774	119.7214	6.6858	119.6770	0.125	0.0000	0.0000	60,561
2021/01/25	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R186	04/02/2021	8.17	Call	Bond Future	7,615.1500	7.6151	7,570.7400	7.5707	(0.583)	0	0	0
2021/01/25	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/25	R186	04/02/2021	7.30	Call	Bond Future	3,262.0300	3.2620	3,212.8900	3.2129	(1.506)	0	0	0
2021/01/25	R186	04/02/2021	8.00	Call	Bond Future	6,779.6300	6.7796	6,735.2200	6.7352	(0.655)	0	0	0
2021/01/25	R186	06/05/2021	10.77	Call	Bond Future	18,004.0900	18.0041	17,958.5700	17.9586	(0.253)	0	0	0
2021/01/25	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/25	R186	06/05/2021	10.76	Call	Bond Future	17,963.0400	17.9630	17,917.5200	17.9175	(0.253)	0	0	0
2021/01/25	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/25	R186	06/05/2021			Bond Future	6.8290	120.9317	6.8380	120.8861	0.131	0.0000	0.0000	22,891
2021/01/25	R186	06/05/2021	7.30	Call	Bond Future	3,158.1100	3.1581	3,104.0000	3.1040	(1.713)	0	0	0
2021/01/25	R186	06/05/2021	7.30	Put	Bond Future	800.0800	0.8001	791.4900	0.7915	(1.074)	0	0	15,177
2021/01/25	R186	06/05/2021	10.78	Call	Bond Future	18,045.1200	18.0451	17,999.6000	17.9996	(0.252)	0	0	0
2021/01/25	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/25	R186	05/08/2021	8.62	Call	Bond Future	7,845.4100	7.8454	7,795.6700	7.7957	(0.634)	0	0	0
2021/01/25	R186	05/08/2021	8.62	Put	Bond Future	251.2400	0.2512	247.9700	0.2480	(1.302)	0	0	0
2021/01/25	R186	05/08/2021	8.61	Call	Bond Future	7,805.4400	7.8054	7,755.6800	7.7557	(0.638)	0	0	0
2021/01/25	R186	05/08/2021	8.61	Put	Bond Future	255.6100	0.2556	252.3200	0.2523	(1.287)	0	0	0
2021/01/25	R186	05/08/2021			Bond Future	6.9785	116.9718	6.9881	116.9253	0.138	0.0000	0.0000	0
2021/01/25	R186	05/08/2021	8.63	Call	Bond Future	7,885.4000	7.8854	7,835.6900	7.8357	(0.630)	0	0	0
2021/01/25	R186	05/08/2021	8.63	Put	Bond Future	246.9300	0.2469	243.6900	0.2437	(1.312)	0	0	0
2021/01/25	R186	04/11/2021	8.09	Call	Bond Future	5,265.9800	5.2660	5,219.5600	5.2196	(0.882)	0	0	0
2021/01/25	R186	04/11/2021	8.09	Put	Bond Future	987.5200	0.9875	988.1800	0.9882	0.067	0	0	0
2021/01/25	R186	04/11/2021	8.10	Call	Bond Future	5,298.2500	5.2983	5,251.7800	5.2518	(0.877)	0	0	0
2021/01/25	R186	04/11/2021	8.10	Put	Bond Future	976.0500	0.9761	976.6600	0.9767	0.062	0	0	0
2021/01/25	R186	04/11/2021			Bond Future	7.1354	118.2384	7.1456	118.1913	0.144	0.0000	0.0000	0
2021/01/25	R186	04/11/2021	8.11	Call	Bond Future	5,330.6100	5.3306	5,284.0900	5.2841	(0.873)	0	0	0
2021/01/25	R186	04/11/2021	8.11	Put	Bond Future	964.6800	0.9647	965.2400	0.9652	0.058	0	0	0
2021/01/25	R197	04/02/2021			Bond Future	318.5530	318.5530	318.7280	318.7280	0.055	0.0000	0.0000	2,394
2021/01/25	R197	06/05/2021			Bond Future	321.8526	321.8526	322.0276	322.0276	0.054	0.0000	0.0000	1,265
2021/01/25	R197	05/08/2021			Bond Future	317.4423	317.4423	317.6182	317.6182	0.055	0.0000	0.0000	0
2021/01/25	R197	04/11/2021			Bond Future	320.9531	320.9531	321.1305	321.1305	0.055	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
2021/01/25	R202	04/02/2021			Bond Future	220.2428	220.2428	220.1531	220.1531	(0.041)	0.0000	0.0000	7,630
2021/01/25	R202	06/05/2021			Bond Future	222.5241	222.5241	222.4321	222.4321	(0.041)	0.0000	0.0000	643
2021/01/25	R202	05/08/2021			Bond Future	220.7576	220.7576	220.6637	220.6637	(0.043)	0.0000	0.0000	0
2021/01/25	R202	04/11/2021			Bond Future	223.1987	223.1987	223.1037	223.1037	(0.043)	0.0000	0.0000	0
2021/01/25	R209	04/02/2021	10.12	Call	Bond Future	318.5400	0.3185	207.7900	0.2078	(34.768)	0	0	0
2021/01/25	R209	04/02/2021	10.12	Put	Bond Future	1,979.0900	1.9791	2,000.7500	2.0007	1.094	0	0	0
2021/01/25	R209	04/02/2021			Bond Future	10.4029	70.9300	10.4259	70.7976	0.221	0.0000	0.0000	22,713
2021/01/25	R209	04/02/2021	10.11	Call	Bond Future	304.3200	0.3043	196.5400	0.1965	(35.417)	0	0	0
2021/01/25	R209	04/02/2021	10.11	Put	Bond Future	2,024.6200	2.0246	2,049.2500	2.0493	1.217	0	0	0
2021/01/25	R209	04/02/2021	10.10	Call	Bond Future	290.5700	0.2906	185.7600	0.1858	(36.070)	0	0	0
2021/01/25	R209	04/02/2021	10.10	Put	Bond Future	2,070.6900	2.0707	2,098.2900	2.0983	1.333	0	0	0
2021/01/25	R209	06/05/2021	10.35	Call	Bond Future	2,186.6300	2.1866	2,087.7400	2.0877	(4.522)	0	0	1,000
2021/01/25	R209	06/05/2021	9.75	Put	Bond Future	5,976.0500	5.9761	6,045.1700	6.0452	1.157	0	0	0
2021/01/25	R209	06/05/2021	9.75	Call	Bond Future	993.8700	0.9939	928.8600	0.9289	(6.541)	0	0	8,200
2021/01/25	R209	06/05/2021	11.00	Call	Bond Future	4,107.2500	4.1073	3,981.9400	3.9819	(3.051)	0	0	0
2021/01/25	R209	06/05/2021	11.00	Put	Bond Future	1,871.8500	1.8719	1,880.6700	1.8807	0.471	0	0	3,500
2021/01/25	R209	06/05/2021	10.00	Put	Bond Future	4,864.8900	4.8649	4,919.5200	4.9195	1.123	0	0	0
2021/01/25	R209	06/05/2021	10.00	Call	Bond Future	1,413.9000	1.4139	1,334.4000	1.3344	(5.623)	0	0	0
2021/01/25	R209	06/05/2021	12.25	Call	Bond Future	8,911.6100	8.9116	8,770.8700	8.7709	(1.579)	0	0	0
2021/01/25	R209	06/05/2021	12.25	Put	Bond Future	450.0900	0.4501	443.4800	0.4435	(1.469)	0	0	9,150
2021/01/25	R209	06/05/2021	12.23	Call	Bond Future	8,831.7100	8.8317	8,690.9700	8.6910	(1.594)	0	0	0
2021/01/25	R209	06/05/2021	12.23	Put	Bond Future	462.8400	0.4628	456.2300	0.4562	(1.428)	0	0	0
2021/01/25	R209	06/05/2021	12.22	Call	Bond Future	8,791.8100	8.7918	8,651.0600	8.6511	(1.601)	0	0	0
2021/01/25	R209	06/05/2021	12.22	Put	Bond Future	469.3400	0.4693	462.7200	0.4627	(1.410)	0	0	0
2021/01/25	R209	06/05/2021			Bond Future	10.5926	68.5080	10.6165	68.3738	0.226	0.0000	0.0000	21,766
2021/01/25	R209	06/05/2021	10.35	Put	Bond Future	3,569.7700	3.5698	3,605.0100	3.6050	0.987	0	0	0
2021/01/25	R209	06/05/2021	10.60	Call	Bond Future	2,855.7700	2.8558	2,745.0100	2.7450	(3.878)	0	0	0
2021/01/25	R209	06/05/2021	10.60	Put	Bond Future	2,813.9700	2.8140	2,837.3400	2.8373	0.830	0	0	6,250
2021/01/25	R209	06/05/2021	11.60	Call	Bond Future	6,354.6000	6.3546	6,216.8700	6.2169	(2.167)	0	0	0
2021/01/25	R209	06/05/2021	11.60	Put	Bond Future	1,017.0400	1.0170	1,013.4400	1.0134	(0.354)	0	0	3,750
2021/01/25	R209	06/05/2021	10.25	Put	Bond Future	3,909.9900	3.9100	3,950.5100	3.9505	1.036	0	0	0
2021/01/25	R209	06/05/2021	10.25	Call	Bond Future	1,944.8600	1.9449	1,851.2500	1.8513	(4.813)	0	0	5,325
2021/01/25	R209	06/05/2021	11.25	Call	Bond Future	5,004.3900	5.0044	4,872.5900	4.8726	(2.634)	0	0	0
2021/01/25	R209	06/05/2021	11.25	Put	Bond Future	1,449.7700	1.4498	1,452.1000	1.4521	0.161	0	0	9,150
2021/01/25	R209	06/05/2021	12.24	Call	Bond Future	8,871.6600	8.8717	8,730.9100	8.7309	(1.587)	0	0	0
2021/01/25	R209	06/05/2021	12.24	Put	Bond Future	456.4300	0.4564	449.8100	0.4498	(1.450)	0	0	0
2021/01/25	R209	05/08/2021	11.81	Call	Bond Future	7,150.5700	7.1506	7,025.3600	7.0254	(1.751)	0	0	0
2021/01/25	R209	05/08/2021	11.81	Put	Bond Future	1,847.1400	1.8471	1,857.7700	1.8578	0.575	0	0	0
2021/01/25	R209	05/08/2021			Bond Future	10.7825	69.2569	10.8073	69.1210	0.230	0.0000	0.0000	0
2021/01/25	R209	05/08/2021	11.80	Call	Bond Future	7,117.6500	7.1176	6,992.5900	6.9926	(1.757)	0	0	0
2021/01/25	R209	05/08/2021	11.80	Put	Bond Future	1,862.8500	1.8628	1,873.6300	1.8736	0.579	0	0	0
2021/01/25	R209	05/08/2021	11.79	Call	Bond Future	7,084.7900	7.0848	6,959.8800	6.9599	(1.763)	0	0	0
2021/01/25	R209	05/08/2021	11.79	Put	Bond Future	1,878.6800	1.8787	1,889.6100	1.8896	0.582	0	0	0
2021/01/25	R209	04/11/2021	10.50	Call	Bond Future	2,970.3500	2.9704	2,890.5500	2.8906	(2.687)	0	0	0
2021/01/25	R209	04/11/2021	12.00	Call	Bond Future	7,393.8500	7.3938	7,275.9200	7.2759	(1.595)	0	0	0
2021/01/25	R209	04/11/2021	12.00	Put	Bond Future	2,238.9700	2.2390	2,258.4600	2.2585	0.870	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
2021/01/25	R209	04/11/2021	12.19	Call	Bond Future	7,988.8700	7.9889	7,868.0000	7.8680	(1.513)	0	0	0
2021/01/25	R209	04/11/2021	12.19	Put	Bond Future	1,941.8600	1.9419	1,958.4100	1.9584	0.852	0	0	0
2021/01/25	R209	04/11/2021	12.17	Call	Bond Future	7,925.5400	7.9255	7,804.9700	7.8050	(1.521)	0	0	0
2021/01/25	R209	04/11/2021			Bond Future	10.9761	66.8668	11.0019	66.7294	0.235	0.0000	0.0000	1,795
2021/01/25	R209	04/11/2021	10.50	Put	Bond Future	5,582.5300	5.5825	5,640.1500	5.6401	1.032	0	0	5,500
2021/01/25	R209	04/11/2021	9.50	Put	Bond Future	9,808.2200	9.8082	9,899.1900	9.8992	0.927	0	0	0
2021/01/25	R209	04/11/2021	9.50	Call	Bond Future	1,213.6300	1.2136	1,167.1800	1.1672	(3.827)	0	0	3,750
2021/01/25	R209	04/11/2021	12.18	Call	Bond Future	7,957.1800	7.9572	7,836.4600	7.8365	(1.517)	0	0	0
2021/01/25	R209	04/11/2021	12.18	Put	Bond Future	1,956.6500	1.9566	1,973.3500	1.9734	0.853	0	0	0
2021/01/25	R209	04/11/2021	12.17	Put	Bond Future	1,971.5400	1.9715	1,988.3900	1.9884	0.855	0	0	0
2021/01/25	R210	04/02/2021			Bond Future	195.6213	195.6213	195.6361	195.6361	0.008	0.0000	0.0000	904
2021/01/25	R210	06/05/2021			Bond Future	194.9340	194.9340	194.9478	194.9478	0.007	0.0000	0.0000	494
2021/01/25	R210	05/08/2021			Bond Future	197.1116	197.1116	197.1250	197.1250	0.007	0.0000	0.0000	0
2021/01/25	R210	04/11/2021			Bond Future	196.5510	196.5510	196.5643	196.5643	0.007	0.0000	0.0000	0
2021/01/25	R212	04/02/2021			Bond Future	170.1576	170.1576	170.2686	170.2686	0.065	0.0000	0.0000	3,909
2021/01/25	R212	06/05/2021			Bond Future	171.9201	171.9201	172.0313	172.0313	0.065	0.0000	0.0000	2,672
2021/01/25	R212	05/08/2021			Bond Future	171.5078	171.5078	171.6197	171.6197	0.065	0.0000	0.0000	0
2021/01/25	R212	04/11/2021			Bond Future	173.4045	173.4045	173.5174	173.5174	0.065	0.0000	0.0000	0
2021/01/25	R213	04/02/2021	9.40	Call	Bond Future	1,329.6400	1.3296	1,146.5100	1.1465	(13.773)	0	0	0
2021/01/25	R213	04/02/2021	9.40	Put	Bond Future	483.6600	0.4837	433.8500	0.4338	(10.299)	0	0	0
2021/01/25	R213	04/02/2021	9.39	Call	Bond Future	1,291.7500	1.2918	1,109.0500	1.1091	(14.144)	0	0	0
2021/01/25	R213	04/02/2021	9.39	Put	Bond Future	503.3000	0.5033	453.9200	0.4539	(9.811)	0	0	0
2021/01/25	R213	04/02/2021			Bond Future	9.2538	88.5795	9.2767	88.4462	0.248	0.0000	0.0000	8,696
2021/01/25	R213	04/02/2021	9.41	Call	Bond Future	1,368.0500	1.3681	1,184.5800	1.1846	(13.411)	0	0	0
2021/01/25	R213	04/02/2021	9.41	Put	Bond Future	464.6000	0.4646	414.4500	0.4145	(10.794)	0	0	0
2021/01/25	R213	06/05/2021	11.91	Call	Bond Future	12,628.1800	12.6282	12,490.6100	12.4906	(1.089)	0	0	0
2021/01/25	R213	06/05/2021	11.91	Put	Bond Future	61.4800	0.0615	59.1000	0.0591	(3.871)	0	0	0
2021/01/25	R213	06/05/2021			Bond Future	9.4433	85.9472	9.4673	85.8120	0.253	0.0000	0.0000	162
2021/01/25	R213	06/05/2021	11.90	Call	Bond Future	12,583.6800	12.5837	12,446.0900	12.4461	(1.093)	0	0	0
2021/01/25	R213	06/05/2021	11.90	Put	Bond Future	62.7600	0.0628	60.3600	0.0604	(3.824)	0	0	0
2021/01/25	R213	06/05/2021	11.89	Call	Bond Future	12,539.1700	12.5392	12,401.5500	12.4015	(1.098)	0	0	0
2021/01/25	R213	06/05/2021	11.89	Put	Bond Future	64.0700	0.0641	61.6400	0.0616	(3.793)	0	0	0
2021/01/25	R213	05/08/2021	10.14	Put	Bond Future	2,213.8100	2.2138	2,238.0700	2.2381	1.096	0	0	200
2021/01/25	R213	05/08/2021	9.34	Put	Bond Future	4,218.5700	4.2186	4,270.5600	4.2706	1.232	0	0	0
2021/01/25	R213	05/08/2021	9.34	Call	Bond Future	2,573.1300	2.5731	2,488.1000	2.4881	(3.305)	0	0	200
2021/01/25	R213	05/08/2021	10.85	Call	Bond Future	7,547.3400	7.5473	7,419.7200	7.4197	(1.691)	0	0	0
2021/01/25	R213	05/08/2021	10.85	Put	Bond Future	1,218.0000	1.2180	1,227.4000	1.2274	0.772	0	0	0
2021/01/25	R213	05/08/2021	10.84	Call	Bond Future	7,510.3700	7.5104	7,382.8900	7.3829	(1.697)	0	0	0
2021/01/25	R213	05/08/2021	10.84	Put	Bond Future	1,230.5700	1.2306	1,240.1100	1.2401	0.775	0	0	0
2021/01/25	R213	05/08/2021			Bond Future	9.6361	86.8863	9.6611	86.7493	0.259	0.0000	0.0000	0
2021/01/25	R213	05/08/2021	10.78	Call	Bond Future	7,289.8400	7.2898	7,163.2600	7.1633	(1.736)	0	0	0
2021/01/25	R213	05/08/2021	10.78	Put	Bond Future	1,308.1600	1.3082	1,318.6000	1.3186	0.798	0	0	200
2021/01/25	R213	05/08/2021	10.14	Call	Bond Future	4,920.0500	4.9200	4,807.2900	4.8073	(2.292)	0	0	0
2021/01/25	R213	05/08/2021	10.86	Call	Bond Future	7,584.3800	7.5844	7,456.6100	7.4566	(1.685)	0	0	0
2021/01/25	R213	05/08/2021	10.86	Put	Bond Future	1,205.5400	1.2055	1,214.7900	1.2148	0.767	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
2021/01/25	R213	04/11/2021	11.10	Put	Bond Future	1,468.2500	1.4682	1,484.8100	1.4848	1.128	0	0	0
2021/01/25	R213	04/11/2021	11.11	Call	Bond Future	7,891.3100	7.8913	7,769.1400	7.7691	(1.548)	0	0	0
2021/01/25	R213	04/11/2021	11.09	Put	Bond Future	1,481.4200	1.4814	1,498.1400	1.4981	1.129	0	0	0
2021/01/25	R213	04/11/2021			Bond Future	9.8362	84.2978	9.8622	84.1592	0.265	0.0000	0.0000	0
2021/01/25	R213	04/11/2021	11.10	Call	Bond Future	7,856.4300	7.8564	7,734.4200	7.7344	(1.553)	0	0	0
2021/01/25	R213	04/11/2021	11.11	Put	Bond Future	1,455.1800	1.4552	1,471.5800	1.4716	1.127	0	0	0
2021/01/25	R213	04/11/2021	11.09	Call	Bond Future	7,821.6200	7.8216	7,699.7700	7.6998	(1.558)	0	0	0
2021/01/25	R214	04/02/2021	10.33	Call	Bond Future	162.7800	0.1628	85.2200	0.0852	(47.647)	0	0	0
2021/01/25	R214	04/02/2021	10.33	Put	Bond Future	2,775.3000	2.7753	2,890.3000	2.8903	4.144	0	0	0
2021/01/25	R214	04/02/2021			Bond Future	10.7631	68.1320	10.7961	67.9394	0.307	0.0000	0.0000	13,816
2021/01/25	R214	04/02/2021	10.32	Call	Bond Future	154.3800	0.1544	79.7600	0.0798	(48.335)	0	0	0
2021/01/25	R214	04/02/2021	10.32	Put	Bond Future	2,829.1700	2.8292	2,947.1100	2.9471	4.169	0	0	0
2021/01/25	R214	04/02/2021	10.31	Call	Bond Future	146.3500	0.1463	74.6100	0.0746	(49.019)	0	0	0
2021/01/25	R214	04/02/2021	10.31	Put	Bond Future	2,883.4900	2.8835	3,004.3100	3.0043	4.190	0	0	0
2021/01/25	R214	06/05/2021	12.26	Call	Bond Future	7,628.5500	7.6286	7,437.0800	7.4371	(2.510)	0	0	0
2021/01/25	R214	06/05/2021	12.26	Put	Bond Future	801.8500	0.8019	805.3200	0.8053	0.433	0	0	0
2021/01/25	R214	06/05/2021	12.25	Call	Bond Future	7,590.8800	7.5909	7,399.5500	7.3996	(2.521)	0	0	0
2021/01/25	R214	06/05/2021	12.25	Put	Bond Future	811.6900	0.8117	815.3000	0.8153	0.445	0	0	0
2021/01/25	R214	06/05/2021			Bond Future	10.9478	65.5450	10.9821	65.3501	0.314	0.0000	0.0000	5,974
2021/01/25	R214	06/05/2021	12.27	Call	Bond Future	7,666.2500	7.6663	7,474.6400	7.4746	(2.499)	0	0	0
2021/01/25	R214	06/05/2021	12.27	Put	Bond Future	792.1100	0.7921	795.4400	0.7954	0.420	0	0	0
2021/01/25	R214	05/08/2021	12.03	Put	Bond Future	2,131.4600	2.1315	2,162.1100	2.1621	1.438	0	0	0
2021/01/25	R214	05/08/2021	12.01	Call	Bond Future	6,721.7900	6.7218	6,555.6800	6.5557	(2.471)	0	0	0
2021/01/25	R214	05/08/2021			Bond Future	11.1356	66.2613	11.1713	66.0639	0.321	0.0000	0.0000	0
2021/01/25	R214	05/08/2021	12.02	Call	Bond Future	6,757.0000	6.7570	6,590.6100	6.5906	(2.462)	0	0	0
2021/01/25	R214	05/08/2021	12.02	Put	Bond Future	2,145.2400	2.1452	2,176.1700	2.1762	1.442	0	0	0
2021/01/25	R214	05/08/2021	12.03	Call	Bond Future	6,792.2400	6.7922	6,625.5700	6.6256	(2.454)	0	0	0
2021/01/25	R214	05/08/2021	12.01	Put	Bond Future	2,159.1100	2.1591	2,190.3200	2.1903	1.446	0	0	0
2021/01/25	R214	04/11/2021	12.47	Call	Bond Future	7,894.3200	7.8943	7,729.2700	7.7293	(2.091)	0	0	0
2021/01/25	R214	04/11/2021	12.46	Call	Bond Future	7,860.2000	7.8602	7,695.3900	7.6954	(2.097)	0	0	0
2021/01/25	R214	04/11/2021	12.46	Put	Bond Future	2,196.2200	2.1962	2,230.9600	2.2310	1.582	0	0	0
2021/01/25	R214	04/11/2021			Bond Future	11.3266	63.7016	11.3637	63.5021	0.328	0.0000	0.0000	0
2021/01/25	R214	04/11/2021	12.47	Put	Bond Future	2,184.1100	2.1841	2,218.6100	2.2186	1.580	0	0	0
2021/01/25	R214	04/11/2021	12.48	Call	Bond Future	7,928.4500	7.9285	7,763.1700	7.7632	(2.085)	0	0	0
2021/01/25	R214	04/11/2021	12.48	Put	Bond Future	2,172.0800	2.1721	2,206.3500	2.2063	1.578	0	0	0
2021/01/25	R248	04/02/2021	10.47	Call	Bond Future	229.4000	0.2294	145.5500	0.1455	(36.552)	0	0	0
2021/01/25	R248	04/02/2021	10.47	Put	Bond Future	3,002.1500	3.0021	2,975.6200	2.9756	(0.884)	0	0	0
2021/01/25	R248	04/02/2021	10.46	Call	Bond Future	216.8100	0.2168	135.9400	0.1359	(37.300)	0	0	0
2021/01/25	R248	04/02/2021	10.46	Put	Bond Future	3,067.0800	3.0671	3,043.5300	3.0435	(0.768)	0	0	0
2021/01/25	R248	04/02/2021	10.75	Call	Bond Future	840.2400	0.8402	681.8100	0.6818	(18.855)	0	0	0
2021/01/25	R248	04/02/2021			Bond Future	10.8386	85.7435	10.8464	85.6862	0.072	0.0000	0.0000	119,633
2021/01/25	R248	04/02/2021	10.48	Call	Bond Future	242.5000	0.2425	155.6600	0.1557	(35.810)	0	0	0
2021/01/25	R248	04/02/2021	10.48	Put	Bond Future	2,937.8600	2.9379	2,908.3400	2.9083	(1.005)	0	0	0
2021/01/25	R248	04/02/2021	10.80	Put	Bond Future	1,286.9100	1.2869	1,178.7100	1.1787	(8.408)	0	0	0
2021/01/25	R248	04/02/2021	10.80	Call	Bond Future	1,004.1400	1.0041	838.6200	0.8386	(16.484)	0	0	2,140
2021/01/25	R248	04/02/2021	9.80	Put	Bond Future	8,254.2800	8.2543	8,310.7400	8.3107	0.684	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
2021/01/25	R248	04/02/2021	9.80	Call	Bond Future	1.0300	0.0010	0.1700	0.0002	(83.495)	0	0	2,140
2021/01/25	R248	04/02/2021	11.50	Put	Bond Future	82.8700	0.0829	45.9500	0.0459	(44.552)	0	0	0
2021/01/25	R248	04/02/2021	11.50	Call	Bond Future	4,673.9600	4.6740	4,579.7200	4.5797	(2.016)	0	0	0
2021/01/25	R248	04/02/2021	10.75	Put	Bond Future	1,491.9600	1.4920	1,390.8500	1.3909	(6.777)	0	0	0
2021/01/25	R248	06/05/2021	12.36	Call	Bond Future	9,401.3500	9.4013	9,318.4400	9.3184	(0.882)	0	0	0
2021/01/25	R248	06/05/2021	12.36	Put	Bond Future	847.5800	0.8476	823.1200	0.8231	(2.886)	0	0	0
2021/01/25	R248	06/05/2021			Bond Future	11.0265	82.2006	11.0348	82.1422	0.075	0.0000	0.0000	5,390
2021/01/25	R248	06/05/2021	12.35	Call	Bond Future	9,354.3700	9.3544	9,271.3200	9.2713	(0.888)	0	0	0
2021/01/25	R248	06/05/2021	12.35	Put	Bond Future	858.6000	0.8586	834.0000	0.8340	(2.865)	0	0	0
2021/01/25	R248	06/05/2021	12.34	Call	Bond Future	9,307.4200	9.3074	9,224.2400	9.2242	(0.894)	0	0	0
2021/01/25	R248	06/05/2021	12.34	Put	Bond Future	869.7400	0.8697	845.0100	0.8450	(2.843)	0	0	0
2021/01/25	R248	05/08/2021	12.51	Put	Bond Future	1,756.8500	1.7569	1,741.2500	1.7413	(0.888)	0	0	0
2021/01/25	R248	05/08/2021	12.52	Call	Bond Future	9,868.1900	9.8682	9,793.2400	9.7932	(0.760)	0	0	0
2021/01/25	R248	05/08/2021	12.50	Put	Bond Future	1,772.3900	1.7724	1,756.7700	1.7568	(0.881)	0	0	0
2021/01/25	R248	05/08/2021			Bond Future	11.2182	83.0989	11.2268	83.0395	0.077	0.0000	0.0000	0
2021/01/25	R248	05/08/2021	12.51	Call	Bond Future	9,826.9700	9.8270	9,752.0000	9.7520	(0.763)	0	0	0
2021/01/25	R248	05/08/2021	12.52	Put	Bond Future	1,741.4300	1.7414	1,725.8500	1.7259	(0.895)	0	0	0
2021/01/25	R248	05/08/2021	12.50	Call	Bond Future	9,785.7800	9.7858	9,710.7900	9.7108	(0.766)	0	0	0
2021/01/25	R248	04/11/2021	12.85	Call	Bond Future	10,469.0200	10.4690	10,401.3800	10.4014	(0.646)	0	0	0
2021/01/25	R248	04/11/2021	12.85	Put	Bond Future	1,840.0100	1.8400	1,832.5000	1.8325	(0.408)	0	0	0
2021/01/25	R248	04/11/2021			Bond Future	11.4132	79.5873	11.4223	79.5271	0.079	0.0000	0.0000	0
2021/01/25	R248	04/11/2021	12.83	Call	Bond Future	10,390.6500	10.3907	10,323.0300	10.3230	(0.651)	0	0	0
2021/01/25	R248	04/11/2021	12.83	Put	Bond Future	1,869.7800	1.8698	1,862.2900	1.8623	(0.401)	0	0	0
2021/01/25	R248	04/11/2021	12.84	Call	Bond Future	10,429.8200	10.4298	10,362.1900	10.3622	(0.648)	0	0	0
2021/01/25	R248	04/11/2021	12.84	Put	Bond Future	1,854.8400	1.8548	1,847.3400	1.8473	(0.404)	0	0	0

**Total**

**1323876**