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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2020 TO 11/12/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	2025	04/02/2021		Bond Future	148.1411	148.1411	148.3785	148.3785	0.160	0.0000	0.0000	7,154
2020/12/11	2025	06/05/2021		Bond Future	149.7048	149.7048	149.9438	149.9438	0.160	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
2020/12/11	2025	05/08/2021			Bond Future	149.8233	149.8233	150.0644	150.0644	0.161	0.0000	0.0000	0
2020/12/11	2025	04/11/2021			Bond Future	151.4532	151.4532	151.6966	151.6966	0.161	0.0000	0.0000	0
2020/12/11	2029	04/02/2021			Bond Future	104.8435	104.8435	105.2471	105.2471	0.385	0.0000	0.0000	2,317
2020/12/11	2029	06/05/2021			Bond Future	104.8098	104.8098	105.2169	105.2169	0.388	0.0000	0.0000	0
2020/12/11	2029	05/08/2021			Bond Future	105.9654	105.9654	106.3766	106.3766	0.388	0.0000	0.0000	0
2020/12/11	2029	04/11/2021			Bond Future	105.9669	105.9669	106.3824	106.3824	0.392	0.0000	0.0000	0
2020/12/11	2030	04/02/2021	9.16	Call	Bond Future	2,143.3000	2.1433	2,688.4600	2.6885	25.436	0	0	0
2020/12/11	2030	04/02/2021	9.16	Put	Bond Future	1,496.4900	1.4965	1,116.6900	1.1167	(25.379)	0	0	0
2020/12/11	2030	04/02/2021	9.15	Call	Bond Future	2,110.7800	2.1108	2,651.3700	2.6514	25.611	0	0	0
2020/12/11	2030	04/02/2021	9.15	Put	Bond Future	1,521.5300	1.5215	1,137.1600	1.1372	(25.262)	0	0	0
2020/12/11	2030	04/02/2021	8.20	Put	Bond Future	5,354.8200	5.3548	4,558.5000	4.5585	(14.871)	0	0	0
2020/12/11	2030	04/02/2021	9.20	Put	Bond Future	1,399.4000	1.3994	1,037.6400	1.0376	(25.851)	0	0	0
2020/12/11	2030	04/02/2021	9.20	Call	Bond Future	2,275.9900	2.2760	2,839.1900	2.8392	24.745	0	0	1,600
2020/12/11	2030	04/02/2021	9.12	Put	Bond Future	1,598.5100	1.5985	1,200.3300	1.2003	(24.909)	0	0	0
2020/12/11	2030	04/02/2021	9.12	Call	Bond Future	2,014.8000	2.0148	2,541.5800	2.5416	26.146	0	0	1,000
2020/12/11	2030	04/02/2021	8.36	Put	Bond Future	4,517.1500	4.5171	3,774.4000	3.7744	(16.443)	0	0	0
2020/12/11	2030	04/02/2021	8.36	Call	Bond Future	409.6600	0.4097	591.8700	0.5919	44.478	0	0	800
2020/12/11	2030	04/02/2021			Bond Future	9.0481	93.8461	8.8898	94.7710	(1.750)	0.0000	0.0000	107,610
2020/12/11	2030	04/02/2021	9.17	Call	Bond Future	2,176.0800	2.1761	2,725.7800	2.7258	25.261	0	0	0
2020/12/11	2030	04/02/2021	9.17	Put	Bond Future	1,471.7600	1.4718	1,096.5000	1.0965	(25.497)	0	0	0
2020/12/11	2030	04/02/2021	9.30	Call	Bond Future	2,628.3500	2.6283	3,234.7800	3.2348	23.073	0	0	0
2020/12/11	2030	04/02/2021	9.30	Put	Bond Future	1,180.5200	1.1805	861.9900	0.8620	(26.982)	0	0	4,000
2020/12/11	2030	04/02/2021	9.35	Call	Bond Future	2,814.9100	2.8149	3,441.7900	3.4418	22.270	0	0	0
2020/12/11	2030	04/02/2021	9.35	Put	Bond Future	1,083.1700	1.0832	785.0900	0.7851	(27.519)	0	0	2,000
2020/12/11	2030	04/02/2021	8.20	Call	Bond Future	259.1000	0.2591	387.7400	0.3877	49.649	0	0	1,600
2020/12/11	2030	04/02/2021	8.37	Put	Bond Future	4,467.1200	4.4671	3,728.0800	3.7281	(16.544)	0	0	0
2020/12/11	2030	04/02/2021	8.37	Call	Bond Future	420.9700	0.4210	606.8900	0.6069	44.165	0	0	1,000
2020/12/11	2030	04/02/2021	8.86	Put	Bond Future	2,388.3500	2.3884	1,866.2200	1.8662	(21.862)	0	0	0
2020/12/11	2030	04/02/2021	8.86	Call	Bond Future	1,288.0700	1.2881	1,690.9000	1.6909	31.274	0	0	800
2020/12/11	2030	04/02/2021	10.20	Call	Bond Future	6,587.6900	6.5877	7,440.3600	7.4404	12.943	0	0	0
2020/12/11	2030	04/02/2021	10.20	Put	Bond Future	199.0000	0.1990	126.7100	0.1267	(36.327)	0	0	1,800
2020/12/11	2030	06/05/2021	10.95	Call	Bond Future	9,320.4900	9.3205	10,165.3800	10.1654	9.065	0	0	0
2020/12/11	2030	06/05/2021	10.95	Put	Bond Future	378.7200	0.3787	289.7800	0.2898	(23.484)	0	0	300
2020/12/11	2030	06/05/2021	9.27	Put	Bond Future	2,746.2500	2.7463	2,314.1200	2.3141	(15.735)	0	0	0
2020/12/11	2030	06/05/2021	9.27	Call	Bond Future	2,858.3200	2.8583	3,360.0200	3.3600	17.552	0	0	300
2020/12/11	2030	06/05/2021	7.97	Call	Bond Future	479.2200	0.4792	624.0200	0.6240	30.216	0	0	700
2020/12/11	2030	06/05/2021	10.04	Call	Bond Future	5,549.1100	5.5491	6,246.9300	6.2469	12.575	0	0	0
2020/12/11	2030	06/05/2021	10.04	Put	Bond Future	1,246.8100	1.2468	1,010.8000	1.0108	(18.929)	0	0	0
2020/12/11	2030	06/05/2021	9.15	Put	Bond Future	3,085.6200	3.0856	2,617.7000	2.6177	(15.165)	0	0	0
2020/12/11	2030	06/05/2021	9.15	Call	Bond Future	2,521.6600	2.5217	2,987.5700	2.9876	18.476	0	0	0
2020/12/11	2030	06/05/2021	9.92	Call	Bond Future	5,078.6700	5.0787	5,751.0600	5.7511	13.239	0	0	0
2020/12/11	2030	06/05/2021	11.69	Call	Bond Future	12,594.0600	12.5941	13,496.7800	13.4968	7.168	0	0	0
2020/12/11	2030	06/05/2021	11.69	Put	Bond Future	112.3200	0.1123	81.2100	0.0812	(27.698)	0	0	0
2020/12/11	2030	06/05/2021	11.70	Call	Bond Future	12,638.5600	12.6386	13,541.7600	13.5418	7.146	0	0	0
2020/12/11	2030	06/05/2021	11.70	Put	Bond Future	110.3400	0.1103	79.7100	0.0797	(27.760)	0	0	0
2020/12/11	2030	06/05/2021			Bond Future	9.2500	94.8140	9.0848	95.7479	(1.786)	0.0000	0.0000	0

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2020/12/11	2030	06/05/2021	8.77	Put	Bond Future	4,356.5200	4.3565	3,773.3900	3.7734	(13.385)	0	0	0
2020/12/11	2030	06/05/2021	8.77	Call	Bond Future	1,609.3400	1.6093	1,960.0400	1.9600	21.792	0	0	300
2020/12/11	2030	06/05/2021	9.22	Call	Bond Future	2,715.2700	2.7153	3,202.1400	3.2021	17.931	0	0	0
2020/12/11	2030	06/05/2021	9.22	Put	Bond Future	2,884.1100	2.8841	2,437.1500	2.4372	(15.497)	0	0	700
2020/12/11	2030	06/05/2021	7.97	Put	Bond Future	8,041.8500	8.0418	7,252.8200	7.2528	(9.812)	0	0	0
2020/12/11	2030	06/05/2021	9.92	Put	Bond Future	1,412.9700	1.4130	1,151.5300	1.1515	(18.503)	0	0	700
2020/12/11	2030	06/05/2021	11.71	Call	Bond Future	12,683.0500	12.6831	13,586.7400	13.5867	7.125	0	0	0
2020/12/11	2030	06/05/2021	11.71	Put	Bond Future	108.3900	0.1084	78.2500	0.0783	(27.807)	0	0	0
2020/12/11	2030	06/05/2021	10.74	Call	Bond Future	8,416.0600	8.4161	9,234.7600	9.2348	9.728	0	0	0
2020/12/11	2030	06/05/2021	10.74	Put	Bond Future	516.1400	0.5161	401.0100	0.4010	(22.306)	0	0	0
2020/12/11	2030	05/08/2021	12.10	Call	Bond Future	13,173.3700	13.1734	14,068.6200	14.0686	6.796	0	0	0
2020/12/11	2030	05/08/2021	12.10	Put	Bond Future	217.0400	0.2170	168.7700	0.1688	(22.240)	0	0	600
2020/12/11	2030	05/08/2021	9.45	Call	Bond Future	3,262.5000	3.2625	3,762.0500	3.7620	15.312	0	0	600
2020/12/11	2030	05/08/2021	10.41	Call	Bond Future	6,483.3600	6.4834	7,184.1400	7.1841	10.809	0	0	0
2020/12/11	2030	05/08/2021	10.41	Put	Bond Future	1,535.4200	1.5354	1,292.6800	1.2927	(15.809)	0	0	0
2020/12/11	2030	05/08/2021	10.42	Call	Bond Future	6,521.6000	6.5216	7,224.0200	7.2240	10.771	0	0	0
2020/12/11	2030	05/08/2021	10.42	Put	Bond Future	1,523.2100	1.5232	1,282.1100	1.2821	(15.828)	0	0	0
2020/12/11	2030	05/08/2021			Bond Future	9.4643	91.8315	9.2915	92.7750	(1.826)	0.0000	0.0000	0
2020/12/11	2030	05/08/2021	8.95	Put	Bond Future	4,868.7200	4.8687	4,298.3800	4.2984	(11.714)	0	0	0
2020/12/11	2030	05/08/2021	8.95	Call	Bond Future	2,024.2500	2.0243	2,397.4300	2.3974	18.435	0	0	600
2020/12/11	2030	05/08/2021	9.45	Put	Bond Future	3,340.1400	3.3401	2,896.1700	2.8962	(13.292)	0	0	0
2020/12/11	2030	05/08/2021	10.43	Call	Bond Future	6,559.8900	6.5599	7,263.9400	7.2639	10.733	0	0	0
2020/12/11	2030	05/08/2021	10.43	Put	Bond Future	1,511.0900	1.5111	1,271.6200	1.2716	(15.848)	0	0	0
2020/12/11	2030	04/11/2021	8.27	Put	Bond Future	8,849.0200	8.8490	8,113.9500	8.1139	(8.307)	0	0	0
2020/12/11	2030	04/11/2021	8.27	Call	Bond Future	1,071.6100	1.0716	1,289.9600	1.2900	20.376	0	0	300
2020/12/11	2030	04/11/2021	8.77	Put	Bond Future	6,715.9900	6.7160	6,078.5300	6.0785	(9.492)	0	0	0
2020/12/11	2030	04/11/2021	11.44	Put	Bond Future	1,027.7000	1.0277	868.1200	0.8681	(15.528)	0	0	300
2020/12/11	2030	04/11/2021	10.59	Put	Bond Future	2,125.7100	2.1257	1,846.1900	1.8462	(13.149)	0	0	0
2020/12/11	2030	04/11/2021	10.60	Call	Bond Future	6,788.8200	6.7888	7,464.3500	7.4643	9.951	0	0	0
2020/12/11	2030	04/11/2021	10.60	Put	Bond Future	2,108.9300	2.1089	1,831.0400	1.8310	(13.177)	0	0	0
2020/12/11	2030	04/11/2021			Bond Future	9.6766	92.8097	9.4960	93.7632	(1.866)	0.0000	0.0000	0
2020/12/11	2030	04/11/2021	8.77	Call	Bond Future	1,797.4200	1.7974	2,113.3800	2.1134	17.579	0	0	300
2020/12/11	2030	04/11/2021	11.44	Call	Bond Future	9,696.6700	9.6967	10,490.5100	10.4905	8.187	0	0	0
2020/12/11	2030	04/11/2021	10.59	Call	Bond Future	6,756.6100	6.7566	7,430.5100	7.4305	9.974	0	0	0
2020/12/11	2030	04/11/2021	10.61	Call	Bond Future	6,821.1000	6.8211	7,498.2600	7.4983	9.927	0	0	0
2020/12/11	2030	04/11/2021	10.61	Put	Bond Future	2,092.2500	2.0922	1,815.9900	1.8160	(13.204)	0	0	0
2020/12/11	2032	04/02/2021	9.63	Call	Bond Future	1,007.0000	1.0070	1,359.6800	1.3597	35.023	0	0	0
2020/12/11	2032	04/02/2021	9.63	Put	Bond Future	3,505.0800	3.5051	2,824.4000	2.8244	(19.420)	0	0	0
2020/12/11	2032	04/02/2021	9.29	Put	Bond Future	5,136.2700	5.1363	4,305.1700	4.3052	(16.181)	0	0	0
2020/12/11	2032	04/02/2021	9.29	Call	Bond Future	457.4700	0.4575	659.7300	0.6597	44.213	0	0	800
2020/12/11	2032	04/02/2021	10.82	Call	Bond Future	5,199.0300	5.1990	6,050.7500	6.0508	16.382	0	0	0
2020/12/11	2032	04/02/2021	10.82	Put	Bond Future	590.9400	0.5909	409.3000	0.4093	(30.737)	0	0	800
2020/12/11	2032	04/02/2021			Bond Future	10.0334	91.1713	9.8647	92.2046	(1.682)	0.0000	0.0000	117,632
2020/12/11	2032	04/02/2021	9.62	Call	Bond Future	986.6100	0.9866	1,334.4900	1.3345	35.260	0	0	0
2020/12/11	2032	04/02/2021	9.62	Put	Bond Future	3,547.8300	3.5478	2,862.3500	2.8624	(19.321)	0	0	0
2020/12/11	2032	04/02/2021	9.61	Call	Bond Future	966.3700	0.9664	1,309.4500	1.3094	35.502	0	0	0
2020/12/11	2032	04/02/2021	9.61	Put	Bond Future	3,590.7900	3.5908	2,900.5100	2.9005	(19.224)	0	0	0

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2020/12/11	2032	04/02/2021	8.79	Put	Bond Future	8,125.0000	8.1250	7,156.1600	7.1562	(11.924)	0	0	0
2020/12/11	2032	04/02/2021	8.79	Call	Bond Future	108.8100	0.1088	173.3300	0.1733	59.296	0	0	800
2020/12/11	2032	06/05/2021	12.57	Call	Bond Future	12,549.6000	12.5496	13,535.3700	13.5354	7.855	0	0	0
2020/12/11	2032	06/05/2021	12.12	Call	Bond Future	10,564.8500	10.5648	11,508.8700	11.5089	8.935	0	0	0
2020/12/11	2032	06/05/2021	12.12	Put	Bond Future	437.6100	0.4376	338.1900	0.3382	(22.719)	0	0	0
2020/12/11	2032	06/05/2021			Bond Future	10.2497	87.9672	10.0740	89.0106	(1.714)	0.0000	0.0000	0
2020/12/11	2032	06/05/2021	12.57	Put	Bond Future	231.0600	0.2311	173.3900	0.1734	(24.959)	0	0	736
2020/12/11	2032	06/05/2021	10.33	Put	Bond Future	2,996.8300	2.9968	2,533.9800	2.5340	(15.445)	0	0	0
2020/12/11	2032	06/05/2021	10.33	Call	Bond Future	3,468.2600	3.4683	4,048.8500	4.0488	16.740	0	0	736
2020/12/11	2032	06/05/2021	12.11	Call	Bond Future	10,521.1200	10.5211	11,464.0100	11.4640	8.962	0	0	0
2020/12/11	2032	06/05/2021	12.11	Put	Bond Future	443.5800	0.4436	343.0300	0.3430	(22.668)	0	0	0
2020/12/11	2032	06/05/2021	12.10	Call	Bond Future	10,477.4100	10.4774	11,419.1500	11.4191	8.988	0	0	0
2020/12/11	2032	06/05/2021	12.10	Put	Bond Future	449.6300	0.4496	347.9300	0.3479	(22.619)	0	0	0
2020/12/11	2032	05/08/2021	11.37	Call	Bond Future	6,896.2600	6.8963	7,655.7300	7.6557	11.013	0	0	0
2020/12/11	2032	05/08/2021	11.37	Put	Bond Future	1,978.0800	1.9781	1,683.2200	1.6832	(14.906)	0	0	0
2020/12/11	2032	05/08/2021			Bond Future	10.4732	88.9163	10.2901	89.9706	(1.749)	0.0000	0.0000	0
2020/12/11	2032	05/08/2021	11.35	Call	Bond Future	6,818.7500	6.8188	7,574.6900	7.5747	11.086	0	0	0
2020/12/11	2032	05/08/2021	11.35	Put	Bond Future	2,006.0000	2.0060	1,707.6100	1.7076	(14.875)	0	0	0
2020/12/11	2032	05/08/2021	11.36	Call	Bond Future	6,857.6000	6.8576	7,615.3000	7.6153	11.049	0	0	0
2020/12/11	2032	05/08/2021	11.36	Put	Bond Future	1,992.1100	1.9921	1,695.4800	1.6955	(14.890)	0	0	0
2020/12/11	2032	04/11/2021	9.83	Call	Bond Future	2,206.2400	2.2062	2,583.4100	2.5834	17.096	0	0	700
2020/12/11	2032	04/11/2021	11.71	Put	Bond Future	2,380.4000	2.3804	2,074.8600	2.0749	(12.836)	0	0	0
2020/12/11	2032	04/11/2021	11.69	Call	Bond Future	7,629.0400	7.6290	8,385.8700	8.3859	9.920	0	0	0
2020/12/11	2032	04/11/2021	11.70	Call	Bond Future	7,665.7600	7.6658	8,424.1100	8.4241	9.893	0	0	0
2020/12/11	2032	04/11/2021			Bond Future	10.7044	85.7189	10.5134	86.7843	(1.785)	0.0000	0.0000	0
2020/12/11	2032	04/11/2021	9.83	Put	Bond Future	7,234.3600	7.2344	6,546.1200	6.5461	(9.513)	0	0	0
2020/12/11	2032	04/11/2021	12.81	Call	Bond Future	11,629.8900	11.6299	12,540.3400	12.5403	7.829	0	0	0
2020/12/11	2032	04/11/2021	12.81	Put	Bond Future	996.6200	0.9966	841.6600	0.8417	(15.549)	0	0	700
2020/12/11	2032	04/11/2021	11.71	Call	Bond Future	7,702.5200	7.7025	8,462.3900	8.4624	9.865	0	0	0
2020/12/11	2032	04/11/2021	11.69	Put	Bond Future	2,408.2600	2.4083	2,099.6800	2.0997	(12.813)	0	0	0
2020/12/11	2032	04/11/2021	9.33	Put	Bond Future	9,501.9900	9.5020	8,710.5300	8.7105	(8.329)	0	0	0
2020/12/11	2032	04/11/2021	9.33	Call	Bond Future	1,417.7800	1.4178	1,691.7300	1.6917	19.322	0	0	700
2020/12/11	2032	04/11/2021	11.70	Put	Bond Future	2,394.2900	2.3943	2,087.2300	2.0872	(12.825)	0	0	0
2020/12/11	2033	04/02/2021			Bond Future	98.9354	98.9354	99.5698	99.5698	0.641	0.0000	0.0000	7,717
2020/12/11	2033	06/05/2021			Bond Future	98.7631	98.7631	99.4034	99.4034	0.648	0.0000	0.0000	0
2020/12/11	2033	05/08/2021			Bond Future	99.8520	99.8520	100.4991	100.4991	0.648	0.0000	0.0000	0
2020/12/11	2033	04/11/2021			Bond Future	99.7126	99.7126	100.3667	100.3667	0.656	0.0000	0.0000	0
2020/12/11	2037	04/02/2021	10.28	Call	Bond Future	622.2600	0.6223	841.1200	0.8411	35.172	0	0	0
2020/12/11	2037	04/02/2021	10.28	Put	Bond Future	5,290.1100	5.2901	4,519.5000	4.5195	(14.567)	0	0	0
2020/12/11	2037	04/02/2021	10.27	Call	Bond Future	607.3300	0.6073	822.3700	0.8224	35.407	0	0	0
2020/12/11	2037	04/02/2021	10.27	Put	Bond Future	5,344.7500	5.3448	4,570.3200	4.5703	(14.490)	0	0	0
2020/12/11	2037	04/02/2021	11.90	Call	Bond Future	6,177.6300	6.1776	7,003.4300	7.0034	13.368	0	0	0
2020/12/11	2037	04/02/2021	13.73	Call	Bond Future	15,044.1500	15.0441	16,029.7100	16.0297	6.551	0	0	0
2020/12/11	2037	04/02/2021	13.73	Put	Bond Future	8.8600	0.0089	4.9500	0.0050	(44.131)	0	0	300
2020/12/11	2037	04/02/2021	10.85	Call	Bond Future	1,899.9900	1.9000	2,364.3900	2.3644	24.442	0	0	0
2020/12/11	2037	04/02/2021	10.85	Put	Bond Future	2,737.7100	2.7377	2,212.6400	2.2126	(19.179)	0	0	72

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
2020/12/11	2037	04/02/2021	10.35	Call	Bond Future	734.0700	0.7341	980.4600	0.9805	33.565	0	0	0
2020/12/11	2037	04/02/2021	10.35	Put	Bond Future	4,917.2900	4.9173	4,174.2100	4.1742	(15.112)	0	0	72
2020/12/11	2037	04/02/2021			Bond Future	10.9800	81.7142	10.8267	82.7036	(1.397)	0.0000	0.0000	133,275
2020/12/11	2037	04/02/2021	10.29	Call	Bond Future	637.4400	0.6374	860.1500	0.8602	34.938	0	0	0
2020/12/11	2037	04/02/2021	10.29	Put	Bond Future	5,235.8100	5.2358	4,469.0500	4.4690	(14.645)	0	0	0
2020/12/11	2037	04/02/2021	11.97	Put	Bond Future	544.5200	0.5445	395.0200	0.3950	(27.455)	0	0	0
2020/12/11	2037	04/02/2021	11.97	Call	Bond Future	6,516.7700	6.5168	7,356.7400	7.3567	12.889	0	0	300
2020/12/11	2037	04/02/2021	11.90	Put	Bond Future	605.2400	0.6052	441.5700	0.4416	(27.042)	0	0	240
2020/12/11	2037	04/02/2021	10.48	Put	Bond Future	4,269.6200	4.2696	3,580.6400	3.5806	(16.137)	0	0	0
2020/12/11	2037	04/02/2021	10.48	Call	Bond Future	975.6400	0.9756	1,276.1300	1.2761	30.799	0	0	240
2020/12/11	2037	04/02/2021	9.65	Put	Bond Future	9,333.4600	9.3335	8,400.0300	8.4000	(10.001)	0	0	0
2020/12/11	2037	04/02/2021	9.65	Call	Bond Future	113.8000	0.1138	169.8400	0.1698	49.244	0	0	72
2020/12/11	2037	06/05/2021	12.42	Call	Bond Future	8,335.6600	8.3357	9,127.5100	9.1275	9.500	0	0	0
2020/12/11	2037	06/05/2021	12.43	Call	Bond Future	8,376.1300	8.3761	9,169.6600	9.1697	9.474	0	0	0
2020/12/11	2037	06/05/2021	12.44	Put	Bond Future	1,252.3100	1.2523	1,048.4200	1.0484	(16.281)	0	0	0
2020/12/11	2037	06/05/2021			Bond Future	11.2000	82.5571	11.0405	83.5562	(1.424)	0.0000	0.0000	0
2020/12/11	2037	06/05/2021	12.42	Put	Bond Future	1,278.9200	1.2789	1,071.6700	1.0717	(16.205)	0	0	0
2020/12/11	2037	06/05/2021	12.43	Put	Bond Future	1,265.5600	1.2656	1,059.9900	1.0600	(16.243)	0	0	0
2020/12/11	2037	06/05/2021	12.44	Call	Bond Future	8,416.6600	8.4167	9,211.8700	9.2119	9.448	0	0	0
2020/12/11	2037	05/08/2021	12.26	Put	Bond Future	2,467.7200	2.4677	2,162.7500	2.1628	(12.358)	0	0	0
2020/12/11	2037	05/08/2021	12.27	Call	Bond Future	7,253.6500	7.2537	7,959.8700	7.9599	9.736	0	0	0
2020/12/11	2037	05/08/2021	12.27	Put	Bond Future	2,452.0300	2.4520	2,148.7000	2.1487	(12.371)	0	0	0
2020/12/11	2037	05/08/2021	12.28	Call	Bond Future	7,292.6600	7.2927	8,000.5000	8.0005	9.706	0	0	0
2020/12/11	2037	05/08/2021			Bond Future	11.4322	79.1921	11.2659	80.2017	(1.455)	0.0000	0.0000	0
2020/12/11	2037	05/08/2021	12.26	Call	Bond Future	7,214.6900	7.2147	7,919.2700	7.9193	9.766	0	0	0
2020/12/11	2037	05/08/2021	12.28	Put	Bond Future	2,436.4600	2.4365	2,134.7500	2.1347	(12.383)	0	0	0
2020/12/11	2037	04/11/2021	12.82	Put	Bond Future	2,559.0500	2.5591	2,277.9500	2.2779	(10.985)	0	0	0
2020/12/11	2037	04/11/2021	12.83	Call	Bond Future	8,944.9100	8.9449	9,685.4000	9.6854	8.278	0	0	0
2020/12/11	2037	04/11/2021			Bond Future	11.6587	80.0359	11.4856	81.0561	(1.485)	0.0000	0.0000	0
2020/12/11	2037	04/11/2021	12.81	Call	Bond Future	8,877.3700	8.8774	9,615.0300	9.6150	8.309	0	0	0
2020/12/11	2037	04/11/2021	12.81	Put	Bond Future	2,576.5500	2.5765	2,294.0300	2.2940	(10.965)	0	0	0
2020/12/11	2037	04/11/2021	12.82	Call	Bond Future	8,911.1100	8.9111	9,650.1900	9.6502	8.294	0	0	0
2020/12/11	2037	04/11/2021	12.83	Put	Bond Future	2,541.6600	2.5417	2,261.9700	2.2620	(11.004)	0	0	0
2020/12/11	2038	04/02/2021			Bond Future	112.8835	112.8835	113.0507	113.0507	0.148	0.0000	0.0000	7,655
2020/12/11	2038	06/05/2021			Bond Future	114.0750	114.0750	114.2433	114.2433	0.147	0.0000	0.0000	0
2020/12/11	2038	05/08/2021			Bond Future	113.6094	113.6094	113.7789	113.7789	0.149	0.0000	0.0000	0
2020/12/11	2038	04/11/2021			Bond Future	114.8453	114.8453	115.0167	115.0167	0.149	0.0000	0.0000	0
2020/12/11	2040	04/02/2021	10.42	Call	Bond Future	646.7000	0.6467	810.8800	0.8109	25.387	0	0	0
2020/12/11	2040	04/02/2021	10.42	Put	Bond Future	5,362.8100	5.3628	4,755.4000	4.7554	(11.326)	0	0	0
2020/12/11	2040	04/02/2021	9.49	Put	Bond Future	12,126.4000	12.1264	11,370.3100	11.3703	(6.235)	0	0	0
2020/12/11	2040	04/02/2021	9.49	Call	Bond Future	39.7200	0.0397	55.2200	0.0552	39.023	0	0	500
2020/12/11	2040	04/02/2021	9.57	Put	Bond Future	11,468.6300	11.4686	10,717.1200	10.7171	(6.553)	0	0	0
2020/12/11	2040	04/02/2021	9.57	Call	Bond Future	53.0400	0.0530	73.1200	0.0731	37.858	0	0	800
2020/12/11	2040	04/02/2021	10.07	Put	Bond Future	7,638.3400	7.6383	6,945.4000	6.9454	(9.072)	0	0	0
2020/12/11	2040	04/02/2021			Bond Future	11.0820	83.8578	10.9696	84.6294	(1.014)	0.0000	0.0000	78,984
2020/12/11	2040	04/02/2021	10.41	Call	Bond Future	630.7800	0.6308	791.9400	0.7919	25.549	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
2020/12/11	2040	04/02/2021	10.41	Put	Bond Future	5,421.3500	5.4213	4,810.9200	4.8109	(11.260)	0	0	0
2020/12/11	2040	04/02/2021	10.40	Call	Bond Future	615.0500	0.6151	773.1900	0.7732	25.712	0	0	0
2020/12/11	2040	04/02/2021	10.40	Put	Bond Future	5,480.1800	5.4802	4,866.7300	4.8667	(11.194)	0	0	0
2020/12/11	2040	04/02/2021	10.24	Put	Bond Future	6,473.1600	6.4732	5,815.6400	5.8156	(10.158)	0	0	0
2020/12/11	2040	04/02/2021	10.24	Call	Bond Future	401.4700	0.4015	515.5400	0.5155	28.413	0	0	500
2020/12/11	2040	04/02/2021	11.57	Call	Bond Future	4,383.4200	4.3834	4,932.1500	4.9321	12.518	0	0	0
2020/12/11	2040	04/02/2021	11.57	Put	Bond Future	1,159.3000	1.1593	936.4400	0.9364	(19.224)	0	0	500
2020/12/11	2040	04/02/2021	10.07	Call	Bond Future	256.0600	0.2561	334.7100	0.3347	30.715	0	0	800
2020/12/11	2040	04/02/2021	11.74	Call	Bond Future	5,193.5000	5.1935	5,783.9400	5.7839	11.369	0	0	0
2020/12/11	2040	04/02/2021	11.74	Put	Bond Future	893.2700	0.8933	712.1200	0.7121	(20.279)	0	0	800
2020/12/11	2040	06/05/2021	10.83	Put	Bond Future	5,640.5300	5.6405	5,166.4300	5.1664	(8.405)	0	0	0
2020/12/11	2040	06/05/2021	10.83	Call	Bond Future	2,458.8100	2.4588	2,763.7400	2.7637	12.402	0	0	300
2020/12/11	2040	06/05/2021	11.58	Put	Bond Future	3,067.8100	3.0678	2,752.7200	2.7527	(10.271)	0	0	0
2020/12/11	2040	06/05/2021	11.58	Call	Bond Future	4,908.3700	4.9084	5,372.3100	5.3723	9.452	0	0	300
2020/12/11	2040	06/05/2021	12.44	Call	Bond Future	8,499.9400	8.4999	9,101.9400	9.1019	7.082	0	0	0
2020/12/11	2040	06/05/2021	12.44	Put	Bond Future	1,463.5100	1.4635	1,286.4800	1.2865	(12.096)	0	0	0
2020/12/11	2040	06/05/2021			Bond Future	11.2966	84.7228	11.1797	85.5018	(1.035)	0.0000	0.0000	0
2020/12/11	2040	06/05/2021	13.38	Call	Bond Future	12,623.9700	12.6240	13,326.2100	13.3262	5.563	0	0	0
2020/12/11	2040	06/05/2021	13.38	Put	Bond Future	512.2200	0.5122	435.4300	0.4354	(14.992)	0	0	300
2020/12/11	2040	06/05/2021	12.43	Call	Bond Future	8,457.8700	8.4579	9,058.4800	9.0585	7.101	0	0	0
2020/12/11	2040	06/05/2021	12.43	Put	Bond Future	1,478.6800	1.4787	1,300.2600	1.3003	(12.066)	0	0	0
2020/12/11	2040	06/05/2021	12.42	Call	Bond Future	8,415.8600	8.4159	9,015.0700	9.0151	7.120	0	0	0
2020/12/11	2040	06/05/2021	12.42	Put	Bond Future	1,493.9700	1.4940	1,314.1500	1.3141	(12.036)	0	0	0
2020/12/11	2040	05/08/2021	11.05	Put	Bond Future	6,261.7800	6.2618	5,805.4400	5.8054	(7.288)	0	0	0
2020/12/11	2040	05/08/2021	11.05	Call	Bond Future	3,137.7100	3.1377	3,468.4400	3.4684	10.540	0	0	900
2020/12/11	2040	05/08/2021	12.48	Call	Bond Future	8,204.8200	8.2048	8,764.7700	8.7648	6.825	0	0	0
2020/12/11	2040	05/08/2021	12.49	Put	Bond Future	2,416.0200	2.4160	2,190.1000	2.1901	(9.351)	0	0	0
2020/12/11	2040	05/08/2021	12.47	Call	Bond Future	8,163.4700	8.1635	8,722.2200	8.7222	6.845	0	0	0
2020/12/11	2040	05/08/2021			Bond Future	11.5231	81.1309	11.4012	81.9180	(1.058)	0.0000	0.0000	0
2020/12/11	2040	05/08/2021	11.55	Put	Bond Future	4,495.3200	4.4953	4,129.7100	4.1297	(8.133)	0	0	0
2020/12/11	2040	05/08/2021	11.55	Call	Bond Future	4,667.2700	4.6673	5,088.7300	5.0887	9.030	0	0	900
2020/12/11	2040	05/08/2021	14.80	Call	Bond Future	17,537.6700	17.5377	18,284.6300	18.2846	4.259	0	0	0
2020/12/11	2040	05/08/2021	14.80	Put	Bond Future	282.2200	0.2822	242.1100	0.2421	(14.212)	0	0	900
2020/12/11	2040	05/08/2021	12.48	Put	Bond Future	2,431.1800	2.4312	2,204.0600	2.2041	(9.342)	0	0	0
2020/12/11	2040	05/08/2021	12.49	Call	Bond Future	8,246.4200	8.2464	8,807.5700	8.8076	6.805	0	0	0
2020/12/11	2040	05/08/2021	12.47	Put	Bond Future	2,446.6600	2.4467	2,218.3400	2.2183	(9.332)	0	0	0
2020/12/11	2040	04/11/2021	12.90	Call	Bond Future	9,365.9800	9.3660	9,939.0200	9.9390	6.118	0	0	0
2020/12/11	2040	04/11/2021	12.90	Put	Bond Future	2,670.6000	2.6706	2,448.3500	2.4484	(8.322)	0	0	0
2020/12/11	2040	04/11/2021	12.89	Call	Bond Future	9,330.4600	9.3305	9,902.3800	9.9024	6.130	0	0	0
2020/12/11	2040	04/11/2021	12.89	Put	Bond Future	2,688.9900	2.6890	2,465.6200	2.4656	(8.307)	0	0	0
2020/12/11	2040	04/11/2021			Bond Future	11.7435	81.9954	11.6166	82.7907	(1.081)	0.0000	0.0000	0
2020/12/11	2040	04/11/2021	12.91	Call	Bond Future	9,401.5300	9.4015	9,975.6900	9.9757	6.107	0	0	0
2020/12/11	2040	04/11/2021	12.91	Put	Bond Future	2,652.3100	2.6523	2,431.1800	2.4312	(8.337)	0	0	0
2020/12/11	2044	04/02/2021	10.36	Put	Bond Future	6,313.7200	6.3137	5,666.5200	5.6665	(10.251)	0	0	0
2020/12/11	2044	04/02/2021	10.37	Call	Bond Future	472.8100	0.4728	600.5900	0.6006	27.026	0	0	0
2020/12/11	2044	04/02/2021	10.35	Put	Bond Future	6,378.1500	6.3782	5,728.3300	5.7283	(10.188)	0	0	0
2020/12/11	2044	04/02/2021	10.04	Put	Bond Future	8,560.0700	8.5601	7,847.6700	7.8477	(8.322)	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
2020/12/11	2044	04/02/2021	10.04	Call	Bond Future	187.3000	0.1873	247.2100	0.2472	31.986	0	0	0
2020/12/11	2044	04/02/2021	10.84	Call	Bond Future	1,405.6300	1.4056	1,685.2300	1.6852	19.891	0	0	0
2020/12/11	2044	04/02/2021			Bond Future	11.1679	80.3445	11.0557	81.1168	(1.005)	0.0000	0.0000	51,695
2020/12/11	2044	04/02/2021	10.36	Call	Bond Future	460.0900	0.4601	585.2000	0.5852	27.193	0	0	0
2020/12/11	2044	04/02/2021	10.37	Put	Bond Future	6,249.6400	6.2496	5,605.1100	5.6051	(10.313)	0	0	0
2020/12/11	2044	04/02/2021	10.35	Call	Bond Future	447.6100	0.4476	570.1000	0.5701	27.365	0	0	0
2020/12/11	2044	04/02/2021	10.84	Put	Bond Future	3,698.1400	3.6981	3,205.4300	3.2054	(13.323)	0	0	265
2020/12/11	2044	04/02/2021	10.29	Call	Bond Future	378.0300	0.3780	485.4100	0.4854	28.405	0	0	0
2020/12/11	2044	04/02/2021	10.29	Put	Bond Future	6,772.4700	6.7725	6,107.5400	6.1075	(9.818)	0	0	265
2020/12/11	2044	04/02/2021	9.66	Put	Bond Future	11,580.7200	11.5807	10,828.7800	10.8288	(6.493)	0	0	0
2020/12/11	2044	04/02/2021	9.66	Call	Bond Future	54.4600	0.0545	74.8300	0.0748	37.404	0	0	265
2020/12/11	2044	06/05/2021	11.10	Call	Bond Future	2,990.4500	2.9905	3,338.2400	3.3382	11.630	0	0	0
2020/12/11	2044	06/05/2021	11.40	Call	Bond Future	3,959.5000	3.9595	4,372.2300	4.3722	10.424	0	0	0
2020/12/11	2044	06/05/2021	11.40	Put	Bond Future	3,799.2200	3.7992	3,432.2700	3.4323	(9.659)	0	0	3,100
2020/12/11	2044	06/05/2021	11.79	Call	Bond Future	5,388.2400	5.3882	5,878.4600	5.8785	9.098	0	0	0
2020/12/11	2044	06/05/2021	11.79	Put	Bond Future	2,725.6100	2.7256	2,436.1500	2.4362	(10.620)	0	0	3,100
2020/12/11	2044	06/05/2021	12.50	Call	Bond Future	8,404.3600	8.4044	9,002.7900	9.0028	7.120	0	0	0
2020/12/11	2044	06/05/2021	12.50	Put	Bond Future	1,523.1800	1.5232	1,341.9300	1.3419	(11.899)	0	0	3,100
2020/12/11	2044	06/05/2021	12.43	Call	Bond Future	8,094.0600	8.0941	8,683.7700	8.6838	7.286	0	0	0
2020/12/11	2044	06/05/2021	12.43	Put	Bond Future	1,610.6000	1.6106	1,420.6300	1.4206	(11.795)	0	0	0
2020/12/11	2044	06/05/2021	12.44	Call	Bond Future	8,138.3400	8.1383	8,729.3200	8.7293	7.262	0	0	0
2020/12/11	2044	06/05/2021	12.44	Put	Bond Future	1,597.8300	1.5978	1,409.1300	1.4091	(11.810)	0	0	0
2020/12/11	2044	06/05/2021			Bond Future	11.3757	81.1733	11.2589	81.9530	(1.027)	0.0000	0.0000	0
2020/12/11	2044	06/05/2021	11.10	Put	Bond Future	4,852.0000	4.8520	4,420.1100	4.4201	(8.901)	0	0	3,100
2020/12/11	2044	06/05/2021	10.70	Put	Bond Future	6,593.5200	6.5935	6,072.0300	6.0720	(7.909)	0	0	0
2020/12/11	2044	06/05/2021	10.70	Call	Bond Future	1,896.2500	1.8963	2,154.4400	2.1544	13.616	0	0	3,100
2020/12/11	2044	06/05/2021	11.35	Put	Bond Future	3,960.7700	3.9608	3,583.2600	3.5833	(9.531)	0	0	0
2020/12/11	2044	06/05/2021	11.35	Call	Bond Future	3,790.0900	3.7901	4,192.2600	4.1923	10.611	0	0	3,100
2020/12/11	2044	06/05/2021	11.90	Call	Bond Future	5,827.9700	5.8280	6,337.9400	6.3379	8.750	0	0	0
2020/12/11	2044	06/05/2021	11.90	Put	Bond Future	2,484.1200	2.4841	2,214.4100	2.2144	(10.857)	0	0	0
2020/12/11	2044	06/05/2021	12.45	Call	Bond Future	8,182.5000	8.1825	8,774.7400	8.7747	7.238	0	0	0
2020/12/11	2044	06/05/2021	12.45	Put	Bond Future	1,585.0200	1.5850	1,397.5800	1.3976	(11.826)	0	0	0
2020/12/11	2044	05/08/2021	12.60	Put	Bond Future	2,317.6400	2.3176	2,097.7400	2.0977	(9.488)	0	0	0
2020/12/11	2044	05/08/2021	12.61	Call	Bond Future	8,366.7400	8.3667	8,935.7800	8.9358	6.801	0	0	0
2020/12/11	2044	05/08/2021	12.61	Put	Bond Future	2,303.2500	2.3032	2,084.5200	2.0845	(9.497)	0	0	0
2020/12/11	2044	05/08/2021			Bond Future	11.5949	77.6683	11.4730	78.4560	(1.051)	0.0000	0.0000	0
2020/12/11	2044	05/08/2021	12.59	Call	Bond Future	8,284.3600	8.2844	8,851.0700	8.8511	6.841	0	0	0
2020/12/11	2044	05/08/2021	12.59	Put	Bond Future	2,332.3300	2.3323	2,111.2700	2.1113	(9.478)	0	0	0
2020/12/11	2044	05/08/2021	12.60	Call	Bond Future	8,325.4400	8.3254	8,893.3100	8.8933	6.821	0	0	0
2020/12/11	2044	04/11/2021	12.91	Call	Bond Future	9,159.3400	9.1593	9,726.4400	9.7264	6.191	0	0	0
2020/12/11	2044	04/11/2021	12.91	Put	Bond Future	2,806.0400	2.8060	2,577.0500	2.5770	(8.161)	0	0	0
2020/12/11	2044	04/11/2021			Bond Future	11.8079	78.4958	11.6809	79.2919	(1.076)	0.0000	0.0000	0
2020/12/11	2044	04/11/2021	12.89	Call	Bond Future	9,090.1900	9.0902	9,655.0400	9.6550	6.214	0	0	0
2020/12/11	2044	04/11/2021	12.89	Put	Bond Future	2,843.9200	2.8439	2,612.6800	2.6127	(8.131)	0	0	0
2020/12/11	2044	04/11/2021	12.90	Call	Bond Future	9,124.7400	9.1247	9,690.7200	9.6907	6.203	0	0	0
2020/12/11	2044	04/11/2021	12.90	Put	Bond Future	2,824.9200	2.8249	2,594.8100	2.5948	(8.146)	0	0	0
2020/12/11	2046	04/02/2021			Bond Future	102.2065	102.2065	102.5676	102.5676	0.353	0.0000	0.0000	14,890

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
2020/12/11	2046	06/05/2021			Bond Future	101.4934	101.4934	101.8579	101.8579	0.359	0.0000	0.0000	0
2020/12/11	2046	05/08/2021			Bond Future	102.6126	102.6126	102.9807	102.9807	0.359	0.0000	0.0000	0
2020/12/11	2046	04/11/2021			Bond Future	101.9199	101.9199	102.2919	102.2919	0.365	0.0000	0.0000	0
2020/12/11	2050	04/02/2021			Bond Future	103.9224	103.9224	102.9637	102.9637	(0.923)	0.0000	0.0000	11,025
2020/12/11	2050	06/05/2021			Bond Future	105.0192	105.0192	104.0497	104.0497	(0.923)	0.0000	0.0000	0
2020/12/11	2050	05/08/2021			Bond Future	104.2473	104.2473	103.2667	103.2667	(0.941)	0.0000	0.0000	0
2020/12/11	2050	04/11/2021			Bond Future	105.3815	105.3815	104.3901	104.3901	(0.941)	0.0000	0.0000	0
2020/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	AL37	04/02/2021			Index Future	778.7390	778.7390	782.0470	782.0470	0.425	0.0000	0.0000	0
2020/12/11	AL37	06/05/2021			Index Future	786.7660	786.7660	790.1060	790.1060	0.425	0.0000	0.0000	0
2020/12/11	AL37	05/08/2021			Index Future	795.1590	795.1590	798.5330	798.5330	0.424	0.0000	0.0000	0
2020/12/11	AL37	04/11/2021			Index Future	803.7120	803.7120	807.1220	807.1220	0.424	0.0000	0.0000	0
2020/12/11	AL7T	04/02/2021			Index Future	856.4710	856.4710	865.0100	865.0100	0.997	0.0000	0.0000	0
2020/12/11	AL7T	06/05/2021			Index Future	865.2990	865.2990	873.9230	873.9230	0.997	0.0000	0.0000	0
2020/12/11	AL7T	05/08/2021			Index Future	874.5300	874.5300	883.2440	883.2440	0.996	0.0000	0.0000	0
2020/12/11	AL7T	04/11/2021			Index Future	883.9370	883.9370	892.7440	892.7440	0.996	0.0000	0.0000	0
2020/12/11	ALBI	04/02/2021			Index Future	751.5790	751.5790	757.2160	757.2160	0.750	0.0000	0.0000	231
2020/12/11	ALBI	06/05/2021			Index Future	759.3260	759.3260	765.0190	765.0190	0.750	0.0000	0.0000	0
2020/12/11	ALBI	05/08/2021			Index Future	767.4260	767.4260	773.1790	773.1790	0.750	0.0000	0.0000	0
2020/12/11	ALBI	04/11/2021			Index Future	775.6810	775.6810	781.4940	781.4940	0.749	0.0000	0.0000	0
2020/12/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C040	31/01/2040			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
2020/12/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/11	ES33	04/02/2021			Bond Future	11.4953	76.7793	11.4024	77.2741	(0.808)	0.0000	0.0000	350

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
2020/12/11	ES33	06/05/2021			Bond Future	11.7513	73.7969	11.6545	74.2963	(0.823)	0.0000	0.0000	0
2020/12/11	ES33	05/08/2021			Bond Future	12.0173	74.5930	11.9164	75.0976	(0.840)	0.0000	0.0000	0
2020/12/11	ES33	04/11/2021			Bond Future	12.2928	71.6133	12.1875	72.1231	(0.857)	0.0000	0.0000	0
2020/12/11	ES42	04/02/2021			Bond Future	12.0979	75.1923	11.9846	75.8568	(0.936)	0.0000	0.0000	4,779
2020/12/11	ES42	06/05/2021			Bond Future	12.3514	71.7097	12.2330	72.3806	(0.959)	0.0000	0.0000	0
2020/12/11	ES42	05/08/2021			Bond Future	12.6084	72.4838	12.4845	73.1616	(0.982)	0.0000	0.0000	0
2020/12/11	ES42	04/11/2021			Bond Future	12.8764	68.9983	12.7467	69.6833	(1.007)	0.0000	0.0000	0
2020/12/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	04/02/2021	750.96	Put	GOVI	86,710.0000	8.6710	29,410.0000	2.9410	(66.082)	0	0	0
2020/12/11	GOVI	04/02/2021			GOVI	742.2890	742.2890	748.0190	748.0190	0.772	0.0000	0.0000	965
2020/12/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	04/02/2021	750.95	Put	GOVI	86,610.0000	8.6610	29,310.0000	2.9310	(66.159)	0	0	0
2020/12/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	04/02/2021	750.94	Put	GOVI	86,510.0000	8.6510	29,210.0000	2.9210	(66.235)	0	0	0
2020/12/11	GOVI	06/05/2021	678.68	Call	GOVI	712,600.0000	71.2600	770,460.0000	77.0460	8.120	0	0	0
2020/12/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	06/05/2021	678.67	Call	GOVI	712,700.0000	71.2700	770,560.0000	77.0560	8.118	0	0	0
2020/12/11	GOVI	06/05/2021			GOVI	749.9400	749.9400	755.7260	755.7260	0.772	0.0000	0.0000	0
2020/12/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	06/05/2021	678.69	Call	GOVI	712,500.0000	71.2500	770,360.0000	77.0360	8.121	0	0	0
2020/12/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	05/08/2021	719.14	Call	GOVI	388,000.0000	38.8000	446,470.0000	44.6470	15.070	0	0	0
2020/12/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	05/08/2021	719.13	Call	GOVI	388,100.0000	38.8100	446,570.0000	44.6570	15.066	0	0	0
2020/12/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	05/08/2021			GOVI	757.9400	757.9400	763.7870	763.7870	0.771	0.0000	0.0000	0
2020/12/11	GOVI	05/08/2021	719.15	Call	GOVI	387,900.0000	38.7900	446,370.0000	44.6370	15.073	0	0	0
2020/12/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	04/11/2021	728.41	Call	GOVI	376,820.0000	37.6820	435,920.0000	43.5920	15.684	0	0	0
2020/12/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	04/11/2021	728.40	Call	GOVI	376,920.0000	37.6920	436,020.0000	43.6020	15.680	0	0	0
2020/12/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GOVI	04/11/2021			GOVI	766.0920	766.0920	772.0020	772.0020	0.771	0.0000	0.0000	0
2020/12/11	GOVI	04/11/2021	728.42	Call	GOVI	376,720.0000	37.6720	435,820.0000	43.5820	15.688	0	0	0
2020/12/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/11	IGOV	04/02/2021			Index Future	272.9220	272.9220	273.0200	273.0200	0.036	0.0000	0.0000	1,090
2020/12/11	IGOV	06/05/2021			Index Future	275.8020	275.8020	275.9000	275.9000	0.036	0.0000	0.0000	21
2020/12/11	IGOV	05/08/2021			Index Future	278.8110	278.8110	278.9100	278.9100	0.036	0.0000	0.0000	0
2020/12/11	IGOV	04/11/2021			Index Future	281.8760	281.8760	281.9750	281.9750	0.035	0.0000	0.0000	0
2020/12/11	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/11	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/11	IS05	15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4000	90.4000	(0.011)	0.0000	0.0000	0

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2020/12/11	IS05	21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3500	89.3500	(0.022)	0.0000	0.0000	0
2020/12/11	IS05	21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6100	90.6100	(0.022)	0.0000	0.0000	51
2020/12/11	IS05	15/03/2022			Interest Rate Swap	90.0500	90.0500	90.0100	90.0100	(0.044)	0.0000	0.0000	0
2020/12/11	IS05	21/06/2022			Interest Rate Swap	90.1500	90.1500	90.1100	90.1100	(0.044)	0.0000	0.0000	0
2020/12/11	IS05	20/09/2022			Interest Rate Swap	93.2700	93.2700	93.2200	93.2200	(0.054)	0.0000	0.0000	0
2020/12/11	IS05	20/12/2022			Interest Rate Swap	93.7400	93.7400	93.6900	93.6900	(0.053)	0.0000	0.0000	0
2020/12/11	IS05	22/03/2023			Interest Rate Swap	86.1200	86.1200	86.0500	86.0500	(0.081)	0.0000	0.0000	0
2020/12/11	IS05	20/06/2023			Interest Rate Swap	91.6400	91.6400	91.5600	91.5600	(0.087)	0.0000	0.0000	0
2020/12/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/11	IS10	17/12/2025			Interest Rate Swap	78.8300	78.8300	78.6800	78.6800	(0.190)	0.0000	0.0000	0
2020/12/11	IS10	16/03/2026			Interest Rate Swap	75.3200	75.3200	75.1400	75.1400	(0.239)	0.0000	0.0000	0
2020/12/11	IS10	15/06/2026			Interest Rate Swap	73.7000	73.7000	73.5000	73.5000	(0.271)	0.0000	0.0000	0
2020/12/11	IS10	21/09/2026			Interest Rate Swap	75.7000	75.7000	75.4800	75.4800	(0.291)	0.0000	0.0000	0
2020/12/11	IS10	21/12/2026			Interest Rate Swap	79.7100	79.7100	79.4700	79.4700	(0.301)	0.0000	0.0000	0
2020/12/11	IS10	15/03/2027			Interest Rate Swap	78.1900	78.1900	77.9400	77.9400	(0.320)	0.0000	0.0000	0
2020/12/11	IS10	21/06/2027			Interest Rate Swap	80.2600	80.2600	80.0000	80.0000	(0.324)	0.0000	0.0000	0
2020/12/11	IS10	20/09/2027			Interest Rate Swap	86.0900	86.0900	85.8300	85.8300	(0.302)	0.0000	0.0000	0
2020/12/11	IS10	20/12/2027			Interest Rate Swap	86.5100	86.5100	86.2300	86.2300	(0.324)	0.0000	0.0000	0
2020/12/11	IS10	22/03/2028			Interest Rate Swap	79.5200	79.5200	79.2300	79.2300	(0.365)	0.0000	0.0000	0
2020/12/11	IS10	20/06/2028			Interest Rate Swap	87.4300	87.4300	87.1300	87.1300	(0.343)	0.0000	0.0000	0
2020/12/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/11	JBAF	15/12/2020			Jibar Tradeable Future	3.5750	96.4250	3.5650	96.4350	(0.280)	0.0000	0.0000	30,000
2020/12/11	JBAF	20/01/2021			Jibar Tradeable Future	3.6250	96.3750	3.6150	96.3850	(0.276)	0.0000	0.0000	0
2020/12/11	JBAF	17/02/2021			Jibar Tradeable Future	3.5900	96.4100	3.5700	96.4300	(0.557)	0.0000	0.0000	0
2020/12/11	JBAF	17/03/2021			Jibar Tradeable Future	3.6050	96.3950	3.5850	96.4150	(0.555)	0.0000	0.0000	0
2020/12/11	JBAF	21/04/2021			Jibar Tradeable Future	3.6100	96.3900	3.5700	96.4300	(1.108)	0.0000	0.0000	0
2020/12/11	JBAF	19/05/2021			Jibar Tradeable Future	3.6000	96.4000	3.5800	96.4200	(0.556)	0.0000	0.0000	0
2020/12/11	JBAF	15/06/2021			Jibar Tradeable Future	3.6300	96.3700	3.5900	96.4100	(1.102)	0.0000	0.0000	0
2020/12/11	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.6850	96.3150	(1.074)	0.0000	0.0000	30,000
2020/12/11	JBAF	15/12/2021			Jibar Tradeable Future	3.9000	96.1000	3.8600	96.1400	(1.026)	0.0000	0.0000	0
2020/12/11	JBAF	16/03/2022			Jibar Tradeable Future	4.0600	95.9400	4.0200	95.9800	(0.985)	0.0000	0.0000	0
2020/12/11	JBAF	15/06/2022			Jibar Tradeable Future	4.3250	95.6750	4.2950	95.7050	(0.694)	0.0000	0.0000	0
2020/12/11	JBAF	21/09/2022			Jibar Tradeable Future	4.4750	95.5250	4.4250	95.5750	(1.117)	0.0000	0.0000	0
2020/12/11	R023	04/02/2021	6.33	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2020/12/11	R023	04/02/2021	6.34	Call	Bond Future	3,214.7600	3.2148	3,197.6100	3.1976	(0.533)	0	0	0
2020/12/11	R023	04/02/2021	6.32	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2020/12/11	R023	04/02/2021			Bond Future	4.7072	109.3514	4.7157	109.3342	0.181	0.0000	0.0000	31,397
2020/12/11	R023	04/02/2021	6.33	Call	Bond Future	3,195.4700	3.1955	3,178.3100	3.1783	(0.537)	0	0	0
2020/12/11	R023	04/02/2021	6.34	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2020/12/11	R023	04/02/2021	6.32	Call	Bond Future	3,176.1700	3.1762	3,159.0100	3.1590	(0.540)	0	0	0
2020/12/11	R023	06/05/2021	7.58	Call	Bond Future	4,791.7400	4.7917	4,773.6900	4.7737	(0.377)	0	0	0
2020/12/11	R023	06/05/2021	7.58	Put	Bond Future	0.1800	0.0002	0.1800	0.0002	0.000	0	0	0
2020/12/11	R023	06/05/2021			Bond Future	4.7853	106.5725	4.7955	106.5544	0.213	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
2020/12/11	R023	06/05/2021	7.57	Call	Bond Future	4,775.1200	4.7751	4,757.0700	4.7571	(0.378)	0	0	0
2020/12/11	R023	06/05/2021	7.57	Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	0
2020/12/11	R023	06/05/2021	7.56	Call	Bond Future	4,758.4900	4.7585	4,740.4400	4.7404	(0.379)	0	0	0
2020/12/11	R023	06/05/2021	7.56	Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0	0	0
2020/12/11	R023	05/08/2021	5.30	Call	Bond Future	982.6000	0.9826	968.9100	0.9689	(1.393)	0	0	0
2020/12/11	R023	05/08/2021	5.30	Put	Bond Future	319.4400	0.3194	324.4100	0.3244	1.556	0	0	0
2020/12/11	R023	05/08/2021	5.29	Call	Bond Future	971.5600	0.9716	957.9400	0.9579	(1.402)	0	0	0
2020/12/11	R023	05/08/2021	5.29	Put	Bond Future	323.5100	0.3235	328.5500	0.3285	1.558	0	0	0
2020/12/11	R023	05/08/2021			Bond Future	4.8627	107.7219	4.8750	107.7032	0.252	0.0000	0.0000	0
2020/12/11	R023	05/08/2021	5.31	Call	Bond Future	993.6700	0.9937	979.9300	0.9799	(1.383)	0	0	0
2020/12/11	R023	05/08/2021	5.31	Put	Bond Future	315.4100	0.3154	320.3300	0.3203	1.560	0	0	0
2020/12/11	R023	04/11/2021	4.91	Call	Bond Future	522.4100	0.5224	512.4700	0.5125	(1.903)	0	0	0
2020/12/11	R023	04/11/2021	4.91	Put	Bond Future	600.0100	0.6000	609.0900	0.6091	1.513	0	0	0
2020/12/11	R023	04/11/2021	4.90	Call	Bond Future	515.9300	0.5159	506.0600	0.5061	(1.913)	0	0	0
2020/12/11	R023	04/11/2021	4.90	Put	Bond Future	606.3700	0.6064	615.5200	0.6155	1.509	0	0	0
2020/12/11	R023	04/11/2021			Bond Future	4.9705	104.9621	4.9853	104.9431	0.298	0.0000	0.0000	0
2020/12/11	R023	04/11/2021	4.92	Call	Bond Future	528.9300	0.5289	518.9200	0.5189	(1.892)	0	0	0
2020/12/11	R023	04/11/2021	4.92	Put	Bond Future	593.6900	0.5937	602.7000	0.6027	1.518	0	0	0
2020/12/11	R035	04/02/2021	10.05	Call	Bond Future	642.5200	0.6425	810.2900	0.8103	26.111	0	0	0
2020/12/11	R035	04/02/2021	10.05	Put	Bond Future	5,073.5700	5.0736	4,473.4800	4.4735	(11.828)	0	0	0
2020/12/11	R035	04/02/2021	10.04	Call	Bond Future	626.9300	0.6269	791.7000	0.7917	26.282	0	0	0
2020/12/11	R035	04/02/2021	10.04	Put	Bond Future	5,127.6900	5.1277	4,524.6000	4.5246	(11.761)	0	0	0
2020/12/11	R035	04/02/2021	10.14	Put	Bond Future	4,602.6600	4.6027	4,030.7200	4.0307	(12.426)	0	0	650
2020/12/11	R035	04/02/2021	11.14	Call	Bond Future	3,931.6400	3.9316	4,462.7500	4.4627	13.509	0	0	0
2020/12/11	R035	04/02/2021	11.14	Put	Bond Future	1,205.3600	1.2054	968.6100	0.9686	(19.641)	0	0	650
2020/12/11	R035	04/02/2021			Bond Future	10.7093	90.7862	10.5916	91.5541	(1.099)	0.0000	0.0000	97,981
2020/12/11	R035	04/02/2021	10.06	Call	Bond Future	658.4800	0.6585	829.3000	0.8293	25.942	0	0	0
2020/12/11	R035	04/02/2021	10.06	Put	Bond Future	5,019.9000	5.0199	4,422.8600	4.4229	(11.893)	0	0	0
2020/12/11	R035	04/02/2021	10.14	Call	Bond Future	795.5400	0.7955	991.4600	0.9915	24.627	0	0	0
2020/12/11	R035	06/05/2021	10.55	Call	Bond Future	2,489.4400	2.4894	2,810.7800	2.8108	12.908	0	0	0
2020/12/11	R035	06/05/2021	10.55	Put	Bond Future	4,913.5100	4.9135	4,459.7100	4.4597	(9.236)	0	0	500
2020/12/11	R035	06/05/2021	10.05	Put	Bond Future	7,134.9100	7.1349	6,571.4700	6.5715	(7.897)	0	0	0
2020/12/11	R035	06/05/2021	10.05	Call	Bond Future	1,344.8800	1.3449	1,556.5800	1.5566	15.741	0	0	500
2020/12/11	R035	06/05/2021	12.91	Put	Bond Future	497.4200	0.4974	418.8000	0.4188	(15.806)	0	0	600
2020/12/11	R035	06/05/2021	10.40	Put	Bond Future	5,518.2800	5.5183	5,030.9700	5.0310	(8.831)	0	0	0
2020/12/11	R035	06/05/2021	11.55	Call	Bond Future	5,885.0100	5.8850	6,411.0700	6.4111	8.939	0	0	0
2020/12/11	R035	06/05/2021	11.55	Put	Bond Future	2,098.0500	2.0981	1,848.9700	1.8490	(11.872)	0	0	1,650
2020/12/11	R035	06/05/2021	12.77	Call	Bond Future	11,115.2000	11.1152	11,799.6500	11.7996	6.158	0	0	0
2020/12/11	R035	06/05/2021	12.77	Put	Bond Future	591.9300	0.5919	501.2400	0.5012	(15.321)	0	0	1,650
2020/12/11	R035	06/05/2021	10.24	Put	Bond Future	6,221.2600	6.2213	5,698.5900	5.6986	(8.401)	0	0	0
2020/12/11	R035	06/05/2021	10.24	Call	Bond Future	1,731.8800	1.7319	1,984.3500	1.9844	14.578	0	0	793
2020/12/11	R035	06/05/2021	12.37	Call	Bond Future	9,359.5600	9.3596	10,002.0000	10.0020	6.864	0	0	0
2020/12/11	R035	06/05/2021	12.35	Put	Bond Future	972.3800	0.9724	837.2700	0.8373	(13.895)	0	0	0
2020/12/11	R035	06/05/2021	12.36	Put	Bond Future	961.3800	0.9614	827.4800	0.8275	(13.928)	0	0	0
2020/12/11	R035	06/05/2021			Bond Future	10.9276	87.2490	10.8052	88.0241	(1.120)	0.0000	0.0000	0
2020/12/11	R035	06/05/2021	11.05	Call	Bond Future	4,010.8800	4.0109	4,441.2900	4.4413	10.731	0	0	0
2020/12/11	R035	06/05/2021	11.05	Put	Bond Future	3,246.1800	3.2462	2,901.4500	2.9014	(10.620)	0	0	500

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2020/12/11	R035	06/05/2021	11.15	Put	Bond Future	2,974.5600	2.9746	2,650.4700	2.6505	(10.895)	0	0	0
2020/12/11	R035	06/05/2021	11.15	Call	Bond Future	4,356.7000	4.3567	4,807.7500	4.8077	10.353	0	0	600
2020/12/11	R035	06/05/2021	12.91	Call	Bond Future	11,740.0800	11.7401	12,436.6000	12.4366	5.933	0	0	0
2020/12/11	R035	06/05/2021	10.40	Call	Bond Future	2,103.5400	2.1035	2,391.3700	2.3914	13.683	0	0	600
2020/12/11	R035	06/05/2021	10.81	Put	Bond Future	3,982.1700	3.9822	3,586.0200	3.5860	(9.948)	0	0	0
2020/12/11	R035	06/05/2021	10.81	Call	Bond Future	3,237.6800	3.2377	3,616.6700	3.6167	11.706	0	0	1,650
2020/12/11	R035	06/05/2021	11.32	Call	Bond Future	4,979.3200	4.9793	5,463.8900	5.4639	9.732	0	0	0
2020/12/11	R035	06/05/2021	11.32	Put	Bond Future	2,562.5800	2.5626	2,272.0100	2.2720	(11.339)	0	0	793
2020/12/11	R035	06/05/2021	12.37	Put	Bond Future	950.4900	0.9505	817.7900	0.8178	(13.961)	0	0	0
2020/12/11	R035	06/05/2021	12.35	Call	Bond Future	9,273.4000	9.2734	9,913.4300	9.9134	6.902	0	0	0
2020/12/11	R035	06/05/2021	12.02	Call	Bond Future	7,883.0900	7.8831	8,479.2700	8.4793	7.563	0	0	0
2020/12/11	R035	06/05/2021	12.02	Put	Bond Future	1,398.0500	1.3981	1,219.0900	1.2191	(12.801)	0	0	793
2020/12/11	R035	06/05/2021	12.36	Call	Bond Future	9,316.4500	9.3164	9,957.6900	9.9577	6.883	0	0	0
2020/12/11	R035	05/08/2021	5.31	Call	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2020/12/11	R035	05/08/2021	5.31	Put	Bond Future	49,900.6300	49.9006	49,117.5000	49.1175	(1.569)	0	0	0
2020/12/11	R035	05/08/2021			Bond Future	11.1562	88.1902	11.0286	88.9733	(1.144)	0.0000	0.0000	0
2020/12/11	R035	05/08/2021	5.29	Call	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2020/12/11	R035	05/08/2021	5.29	Put	Bond Future	50,133.9200	50.1339	49,350.7800	49.3508	(1.562)	0	0	0
2020/12/11	R035	05/08/2021	5.30	Call	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2020/12/11	R035	05/08/2021	5.30	Put	Bond Future	50,017.2100	50.0172	49,234.0800	49.2341	(1.566)	0	0	0
2020/12/11	R035	04/11/2021	10.62	Put	Bond Future	7,517.3300	7.5173	7,023.2400	7.0232	(6.573)	0	0	0
2020/12/11	R035	04/11/2021	10.62	Call	Bond Future	2,768.6000	2.7686	3,065.9000	3.0659	10.738	0	0	400
2020/12/11	R035	04/11/2021	11.08	Call	Bond Future	3,954.8500	3.9549	4,327.2500	4.3273	9.416	0	0	0
2020/12/11	R035	04/11/2021	11.08	Put	Bond Future	5,825.2300	5.8252	5,406.2400	5.4062	(7.193)	0	0	782
2020/12/11	R035	04/11/2021	10.23	Put	Bond Future	9,310.4100	9.3104	8,755.9100	8.7559	(5.956)	0	0	0
2020/12/11	R035	04/11/2021	10.12	Put	Bond Future	9,871.4000	9.8714	9,301.0200	9.3010	(5.778)	0	0	0
2020/12/11	R035	04/11/2021	10.12	Call	Bond Future	1,831.7600	1.8318	2,052.7700	2.0528	12.065	0	0	400
2020/12/11	R035	04/11/2021	11.75	Put	Bond Future	3,927.2200	3.9272	3,609.8700	3.6099	(8.081)	0	0	782
2020/12/11	R035	04/11/2021	12.53	Call	Bond Future	8,868.3200	8.8683	9,437.9000	9.4379	6.423	0	0	0
2020/12/11	R035	04/11/2021	12.53	Put	Bond Future	2,516.1200	2.5161	2,294.3100	2.2943	(8.816)	0	0	0
2020/12/11	R035	04/11/2021			Bond Future	11.3912	84.6555	11.2583	85.4469	(1.167)	0.0000	0.0000	0
2020/12/11	R035	04/11/2021	13.82	Call	Bond Future	13,648.1900	13.6482	14,336.3800	14.3364	5.042	0	0	0
2020/12/11	R035	04/11/2021	13.82	Put	Bond Future	937.1700	0.9372	833.9700	0.8340	(11.012)	0	0	400
2020/12/11	R035	04/11/2021	10.23	Call	Bond Future	2,009.7800	2.0098	2,246.6700	2.2467	11.787	0	0	782
2020/12/11	R035	04/11/2021	11.75	Call	Bond Future	6,009.5300	6.0095	6,483.5700	6.4836	7.888	0	0	0
2020/12/11	R035	04/11/2021	12.51	Call	Bond Future	8,798.6700	8.7987	9,365.9500	9.3660	6.447	0	0	0
2020/12/11	R035	04/11/2021	12.51	Put	Bond Future	2,551.7500	2.5518	2,327.6400	2.3276	(8.783)	0	0	0
2020/12/11	R035	04/11/2021	12.52	Call	Bond Future	8,833.4700	8.8335	9,401.9000	9.4019	6.435	0	0	0
2020/12/11	R035	04/11/2021	12.52	Put	Bond Future	2,533.8800	2.5339	2,310.9200	2.3109	(8.799)	0	0	0
2020/12/11	R186	04/02/2021	8.16	Call	Bond Future	5,639.8200	5.6398	6,145.8400	6.1458	8.972	0	0	0
2020/12/11	R186	04/02/2021	8.17	Put	Bond Future	73.0100	0.0730	48.1200	0.0481	(34.091)	0	0	0
2020/12/11	R186	04/02/2021	8.15	Call	Bond Future	5,593.5500	5.5936	6,098.7800	6.0988	9.032	0	0	0
2020/12/11	R186	04/02/2021	8.00	Put	Bond Future	129.5200	0.1295	88.6700	0.0887	(31.540)	0	0	15,177
2020/12/11	R186	04/02/2021			Bond Future	7.0578	117.7194	6.9560	118.2510	(1.443)	0.0000	0.0000	79,817
2020/12/11	R186	04/02/2021	8.16	Put	Bond Future	75.6100	0.0756	49.9500	0.0500	(33.937)	0	0	0
2020/12/11	R186	04/02/2021	8.17	Call	Bond Future	5,686.1500	5.6862	6,192.9400	6.1929	8.913	0	0	0
2020/12/11	R186	04/02/2021	8.15	Put	Bond Future	78.2900	0.0783	51.8400	0.0518	(33.785)	0	0	0

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2020/12/11	R186	04/02/2021	8.00	Call	Bond Future	4,907.1400	4.9071	5,397.9700	5.3980	10.002	0	0	0
2020/12/11	R186	06/05/2021	10.77	Call	Bond Future	16,006.1000	16.0061	16,542.1600	16.5422	3.349	0	0	0
2020/12/11	R186	06/05/2021	10.77	Put	Bond Future	0.9500	0.0010	0.6200	0.0006	(34.737)	0	0	0
2020/12/11	R186	06/05/2021	10.76	Call	Bond Future	15,965.0800	15.9651	16,501.1400	16.5011	3.358	0	0	0
2020/12/11	R186	06/05/2021	10.76	Put	Bond Future	0.9800	0.0010	0.6500	0.0007	(33.673)	0	0	0
2020/12/11	R186	06/05/2021			Bond Future	7.2275	118.9327	7.1197	119.4691	(1.491)	0.0000	0.0000	0
2020/12/11	R186	06/05/2021	10.78	Call	Bond Future	16,047.1000	16.0471	16,583.1700	16.5832	3.341	0	0	0
2020/12/11	R186	06/05/2021	10.78	Put	Bond Future	0.9200	0.0009	0.6000	0.0006	(34.783)	0	0	0
2020/12/11	R186	05/08/2021	8.62	Call	Bond Future	6,196.2600	6.1963	6,643.3200	6.6433	7.215	0	0	0
2020/12/11	R186	05/08/2021	8.62	Put	Bond Future	639.5400	0.6395	544.8700	0.5449	(14.803)	0	0	0
2020/12/11	R186	05/08/2021	8.61	Call	Bond Future	6,160.5900	6.1606	6,606.6300	6.6066	7.240	0	0	0
2020/12/11	R186	05/08/2021	8.61	Put	Bond Future	648.2100	0.6482	552.5200	0.5525	(14.762)	0	0	0
2020/12/11	R186	05/08/2021			Bond Future	7.4053	114.9343	7.2909	115.4760	(1.545)	0.0000	0.0000	0
2020/12/11	R186	05/08/2021	8.63	Call	Bond Future	6,231.9900	6.2320	6,680.0600	6.6801	7.190	0	0	0
2020/12/11	R186	05/08/2021	8.63	Put	Bond Future	630.9700	0.6310	537.3100	0.5373	(14.844)	0	0	0
2020/12/11	R186	04/11/2021	8.09	Call	Bond Future	4,035.8200	4.0358	4,386.9900	4.3870	8.701	0	0	0
2020/12/11	R186	04/11/2021	8.09	Put	Bond Future	1,837.3300	1.8373	1,641.1600	1.6412	(10.677)	0	0	0
2020/12/11	R186	04/11/2021	8.10	Call	Bond Future	4,064.6800	4.0647	4,417.0800	4.4171	8.670	0	0	0
2020/12/11	R186	04/11/2021	8.10	Put	Bond Future	1,822.4500	1.8225	1,627.5100	1.6275	(10.697)	0	0	0
2020/12/11	R186	04/11/2021			Bond Future	7.5938	116.1584	7.4721	116.7057	(1.602)	0.0000	0.0000	0
2020/12/11	R186	04/11/2021	8.11	Call	Bond Future	4,093.6300	4.0936	4,447.2600	4.4473	8.639	0	0	0
2020/12/11	R186	04/11/2021	8.11	Put	Bond Future	1,807.6700	1.8077	1,613.9600	1.6140	(10.716)	0	0	0
2020/12/11	R197	04/02/2021			Bond Future	319.0416	319.0416	319.2539	319.2539	0.067	0.0000	0.0000	2,441
2020/12/11	R197	06/05/2021			Bond Future	322.4087	322.4087	322.6211	322.6211	0.066	0.0000	0.0000	0
2020/12/11	R197	05/08/2021			Bond Future	317.9514	317.9514	318.1651	318.1651	0.067	0.0000	0.0000	0
2020/12/11	R197	04/11/2021			Bond Future	321.4107	321.4107	321.6262	321.6262	0.067	0.0000	0.0000	0
2020/12/11	R202	04/02/2021			Bond Future	220.2625	220.2625	220.2910	220.2910	0.013	0.0000	0.0000	7,878
2020/12/11	R202	06/05/2021			Bond Future	222.5871	222.5871	222.6143	222.6143	0.012	0.0000	0.0000	0
2020/12/11	R202	05/08/2021			Bond Future	220.7856	220.7856	220.8124	220.8124	0.012	0.0000	0.0000	0
2020/12/11	R202	04/11/2021			Bond Future	223.1875	223.1875	223.2144	223.2144	0.012	0.0000	0.0000	0
2020/12/11	R209	04/02/2021	10.12	Call	Bond Future	1,219.6900	1.2197	1,404.3600	1.4044	15.141	0	0	0
2020/12/11	R209	04/02/2021	10.12	Put	Bond Future	3,164.2000	3.1642	2,823.7500	2.8238	(10.759)	0	0	0
2020/12/11	R209	04/02/2021			Bond Future	10.4522	70.6461	10.3612	71.1712	(0.871)	0.0000	0.0000	26,084
2020/12/11	R209	04/02/2021	10.11	Call	Bond Future	1,198.1000	1.1981	1,380.4800	1.3805	15.222	0	0	0
2020/12/11	R209	04/02/2021	10.11	Put	Bond Future	3,202.3600	3.2024	2,859.6200	2.8596	(10.703)	0	0	0
2020/12/11	R209	04/02/2021	10.10	Call	Bond Future	1,176.8600	1.1769	1,356.9500	1.3569	15.303	0	0	0
2020/12/11	R209	04/02/2021	10.10	Put	Bond Future	3,240.9400	3.2409	2,895.9100	2.8959	(10.646)	0	0	0
2020/12/11	R209	06/05/2021	9.75	Put	Bond Future	6,475.7500	6.4758	6,087.6700	6.0877	(5.993)	0	0	0
2020/12/11	R209	06/05/2021	9.75	Call	Bond Future	1,220.6000	1.2206	1,362.5800	1.3626	11.632	0	0	6,250
2020/12/11	R209	06/05/2021	11.00	Call	Bond Future	4,305.1900	4.3052	4,629.1600	4.6292	7.525	0	0	0
2020/12/11	R209	06/05/2021	11.00	Put	Bond Future	2,342.7600	2.3428	2,136.6700	2.1367	(8.797)	0	0	3,500
2020/12/11	R209	06/05/2021	10.00	Put	Bond Future	5,390.3800	5.3904	5,037.8800	5.0379	(6.539)	0	0	0
2020/12/11	R209	06/05/2021	10.00	Call	Bond Future	1,666.4200	1.6664	1,843.9800	1.8440	10.655	0	0	0
2020/12/11	R209	06/05/2021	12.25	Call	Bond Future	8,884.7700	8.8848	9,334.9200	9.3349	5.067	0	0	0
2020/12/11	R209	06/05/2021	12.25	Put	Bond Future	696.2200	0.6962	616.3100	0.6163	(11.478)	0	0	9,150

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
2020/12/11	R209	06/05/2021	12.23	Call	Bond Future	8,808.6300	8.8086	9,257.2900	9.2573	5.093	0	0	0
2020/12/11	R209	06/05/2021	12.23	Put	Bond Future	712.7300	0.7127	631.3300	0.6313	(11.421)	0	0	0
2020/12/11	R209	06/05/2021	12.22	Call	Bond Future	8,770.6100	8.7706	9,218.5100	9.2185	5.107	0	0	0
2020/12/11	R209	06/05/2021	12.22	Put	Bond Future	721.1100	0.7211	638.9500	0.6390	(11.394)	0	0	0
2020/12/11	R209	06/05/2021			Bond Future	10.6413	68.2350	10.5469	68.7651	(0.886)	0.0000	0.0000	5,250
2020/12/11	R209	06/05/2021	10.60	Call	Bond Future	3,099.4400	3.0994	3,366.8400	3.3668	8.627	0	0	0
2020/12/11	R209	06/05/2021	10.60	Put	Bond Future	3,330.6100	3.3306	3,067.9500	3.0680	(7.886)	0	0	6,250
2020/12/11	R209	06/05/2021	11.60	Call	Bond Future	6,451.3000	6.4513	6,844.2800	6.8443	6.091	0	0	0
2020/12/11	R209	06/05/2021	11.60	Put	Bond Future	1,386.7100	1.3867	1,249.6300	1.2496	(9.885)	0	0	3,750
2020/12/11	R209	06/05/2021	10.25	Put	Bond Future	4,443.4400	4.4434	4,128.3100	4.1283	(7.092)	0	0	0
2020/12/11	R209	06/05/2021	10.25	Call	Bond Future	2,205.3400	2.2053	2,420.2700	2.4203	9.746	0	0	5,325
2020/12/11	R209	06/05/2021	11.25	Call	Bond Future	5,159.9600	5.1600	5,515.4100	5.5154	6.889	0	0	0
2020/12/11	R209	06/05/2021	11.25	Put	Bond Future	1,878.3100	1.8783	1,703.7000	1.7037	(9.296)	0	0	9,150
2020/12/11	R209	06/05/2021	12.24	Call	Bond Future	8,846.6900	8.8467	9,296.1000	9.2961	5.080	0	0	0
2020/12/11	R209	06/05/2021	12.24	Put	Bond Future	704.4300	0.7044	623.7800	0.6238	(11.449)	0	0	0
2020/12/11	R209	05/08/2021	11.81	Call	Bond Future	6,997.8500	6.9978	7,379.5400	7.3795	5.454	0	0	0
2020/12/11	R209	05/08/2021	11.81	Put	Bond Future	1,980.1300	1.9801	1,826.2500	1.8263	(7.771)	0	0	0
2020/12/11	R209	05/08/2021			Bond Future	10.8348	68.9712	10.7370	69.5067	(0.903)	0.0000	0.0000	0
2020/12/11	R209	05/08/2021	11.80	Call	Bond Future	6,965.5900	6.9656	7,346.3500	7.3463	5.466	0	0	0
2020/12/11	R209	05/08/2021	11.80	Put	Bond Future	1,996.5000	1.9965	1,841.6900	1.8417	(7.754)	0	0	0
2020/12/11	R209	05/08/2021	11.79	Call	Bond Future	6,933.3700	6.9334	7,313.2100	7.3132	5.478	0	0	0
2020/12/11	R209	05/08/2021	11.79	Put	Bond Future	2,012.9700	2.0130	1,857.2400	1.8572	(7.736)	0	0	0
2020/12/11	R209	04/11/2021	12.19	Call	Bond Future	7,999.5100	7.9995	8,388.8100	8.3888	4.867	0	0	0
2020/12/11	R209	04/11/2021	12.19	Put	Bond Future	2,253.2900	2.2533	2,101.4600	2.1015	(6.738)	0	0	0
2020/12/11	R209	04/11/2021	12.17	Call	Bond Future	7,938.2900	7.9383	8,326.0300	8.3260	4.884	0	0	0
2020/12/11	R209	04/11/2021			Bond Future	11.0327	66.5660	10.9312	67.1072	(0.920)	0.0000	0.0000	0
2020/12/11	R209	04/11/2021	12.18	Call	Bond Future	7,968.8800	7.9689	8,357.4000	8.3574	4.875	0	0	0
2020/12/11	R209	04/11/2021	12.18	Put	Bond Future	2,269.1400	2.2691	2,116.5300	2.1165	(6.725)	0	0	0
2020/12/11	R209	04/11/2021	12.17	Put	Bond Future	2,285.0800	2.2851	2,131.6900	2.1317	(6.713)	0	0	0
2020/12/11	R210	04/02/2021			Bond Future	195.3629	195.3629	195.5712	195.5712	0.107	0.0000	0.0000	1,299
2020/12/11	R210	06/05/2021			Bond Future	194.7087	194.7087	194.9179	194.9179	0.107	0.0000	0.0000	0
2020/12/11	R210	05/08/2021			Bond Future	196.8556	196.8556	197.0665	197.0665	0.107	0.0000	0.0000	0
2020/12/11	R210	04/11/2021			Bond Future	196.2548	196.2548	196.4676	196.4676	0.108	0.0000	0.0000	0
2020/12/11	R212	04/02/2021			Bond Future	170.2340	170.2340	170.3576	170.3576	0.073	0.0000	0.0000	5,730
2020/12/11	R212	06/05/2021			Bond Future	172.0309	172.0309	172.1548	172.1548	0.072	0.0000	0.0000	0
2020/12/11	R212	05/08/2021			Bond Future	171.5933	171.5933	171.7179	171.7179	0.073	0.0000	0.0000	0
2020/12/11	R212	04/11/2021			Bond Future	173.4602	173.4602	173.5859	173.5859	0.072	0.0000	0.0000	0
2020/12/11	R213	04/02/2021	9.40	Call	Bond Future	1,534.8200	1.5348	1,931.3200	1.9313	25.834	0	0	0
2020/12/11	R213	04/02/2021	9.40	Put	Bond Future	2,226.4100	2.2264	1,775.7000	1.7757	(20.244)	0	0	0
2020/12/11	R213	04/02/2021	9.39	Call	Bond Future	1,509.1100	1.5091	1,901.4500	1.9015	25.998	0	0	0
2020/12/11	R213	04/02/2021	9.39	Put	Bond Future	2,258.2300	2.2582	1,803.3600	1.8034	(20.143)	0	0	0
2020/12/11	R213	04/02/2021			Bond Future	9.5209	87.0419	9.3730	87.8891	(1.554)	0.0000	0.0000	8,945
2020/12/11	R213	04/02/2021	9.41	Call	Bond Future	1,560.7900	1.5608	1,961.4400	1.9614	25.670	0	0	0
2020/12/11	R213	04/02/2021	9.41	Put	Bond Future	2,194.9100	2.1949	1,748.3500	1.7484	(20.345)	0	0	0
2020/12/11	R213	06/05/2021	11.91	Call	Bond Future	11,249.6100	11.2496	12,054.7000	12.0547	7.157	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
2020/12/11	R213	06/05/2021	11.91	Put	Bond Future	218.9800	0.2190	168.7600	0.1688	(22.934)	0	0	0
2020/12/11	R213	06/05/2021			Bond Future	9.7182	84.4111	9.5643	85.2664	(1.583)	0.0000	0.0000	0
2020/12/11	R213	06/05/2021	11.90	Call	Bond Future	11,207.2300	11.2072	12,011.6500	12.0116	7.178	0	0	0
2020/12/11	R213	06/05/2021	11.90	Put	Bond Future	222.3800	0.2224	171.4900	0.1715	(22.884)	0	0	0
2020/12/11	R213	06/05/2021	11.89	Call	Bond Future	11,164.8700	11.1649	11,968.6100	11.9686	7.199	0	0	0
2020/12/11	R213	06/05/2021	11.89	Put	Bond Future	225.8400	0.2258	174.2700	0.1743	(22.835)	0	0	0
2020/12/11	R213	05/08/2021	10.14	Put	Bond Future	2,973.5900	2.9736	2,612.8300	2.6128	(12.132)	0	0	200
2020/12/11	R213	05/08/2021	9.34	Put	Bond Future	5,274.8400	5.2748	4,743.0100	4.7430	(10.082)	0	0	0
2020/12/11	R213	05/08/2021	9.34	Call	Bond Future	2,064.6200	2.0646	2,397.0300	2.3970	16.100	0	0	200
2020/12/11	R213	05/08/2021	10.85	Call	Bond Future	6,506.6300	6.5066	7,134.0000	7.1340	9.642	0	0	0
2020/12/11	R213	05/08/2021	10.85	Put	Bond Future	1,742.0700	1.7421	1,505.2000	1.5052	(13.597)	0	0	0
2020/12/11	R213	05/08/2021	10.84	Call	Bond Future	6,473.0100	6.4730	7,098.7600	7.0988	9.667	0	0	0
2020/12/11	R213	05/08/2021	10.84	Put	Bond Future	1,757.9900	1.7580	1,519.5000	1.5195	(13.566)	0	0	0
2020/12/11	R213	05/08/2021			Bond Future	9.9249	85.3215	9.7645	86.1858	(1.615)	0.0000	0.0000	0
2020/12/11	R213	05/08/2021	10.78	Call	Bond Future	6,272.7500	6.2727	6,888.7100	6.8887	9.820	0	0	0
2020/12/11	R213	05/08/2021	10.78	Put	Bond Future	1,855.8500	1.8559	1,607.5700	1.6076	(13.378)	0	0	200
2020/12/11	R213	05/08/2021	10.14	Call	Bond Future	4,115.0500	4.1150	4,618.5300	4.6185	12.235	0	0	0
2020/12/11	R213	05/08/2021	10.86	Call	Bond Future	6,540.3300	6.5403	7,169.3000	7.1693	9.617	0	0	0
2020/12/11	R213	05/08/2021	10.86	Put	Bond Future	1,726.2700	1.7263	1,491.0000	1.4910	(13.629)	0	0	0
2020/12/11	R213	04/11/2021	11.10	Put	Bond Future	2,217.4700	2.2175	1,961.2700	1.9613	(11.554)	0	0	0
2020/12/11	R213	04/11/2021	11.11	Call	Bond Future	7,040.5900	7.0406	7,659.0800	7.6591	8.785	0	0	0
2020/12/11	R213	04/11/2021	11.09	Put	Bond Future	2,234.2000	2.2342	1,976.5800	1.9766	(11.531)	0	0	0
2020/12/11	R213	04/11/2021			Bond Future	10.1398	82.7014	9.9728	83.5747	(1.648)	0.0000	0.0000	0
2020/12/11	R213	04/11/2021	11.10	Call	Bond Future	7,009.2800	7.0093	7,626.3500	7.6263	8.804	0	0	0
2020/12/11	R213	04/11/2021	11.11	Put	Bond Future	2,200.8300	2.2008	1,946.0500	1.9460	(11.577)	0	0	0
2020/12/11	R213	04/11/2021	11.09	Call	Bond Future	6,978.0300	6.9780	7,593.6800	7.5937	8.823	0	0	0
2020/12/11	R214	04/02/2021	10.33	Call	Bond Future	788.2400	0.7882	952.9500	0.9530	20.896	0	0	0
2020/12/11	R214	04/02/2021	10.33	Put	Bond Future	4,400.3400	4.4003	3,922.2800	3.9223	(10.864)	0	0	0
2020/12/11	R214	04/02/2021			Bond Future	10.9362	67.1324	10.8244	67.7752	(1.022)	0.0000	0.0000	15,475
2020/12/11	R214	04/02/2021	10.32	Call	Bond Future	772.5100	0.7725	934.7800	0.9348	21.006	0	0	0
2020/12/11	R214	04/02/2021	10.32	Put	Bond Future	4,446.8800	4.4469	3,966.3800	3.9664	(10.805)	0	0	0
2020/12/11	R214	04/02/2021	10.31	Call	Bond Future	756.9200	0.7569	916.7500	0.9167	21.116	0	0	0
2020/12/11	R214	04/02/2021	10.31	Put	Bond Future	4,493.6400	4.4936	4,010.7000	4.0107	(10.747)	0	0	0
2020/12/11	R214	06/05/2021	12.26	Call	Bond Future	7,149.8700	7.1499	7,647.0900	7.6471	6.954	0	0	0
2020/12/11	R214	06/05/2021	12.26	Put	Bond Future	1,319.8600	1.3199	1,168.1000	1.1681	(11.498)	0	0	0
2020/12/11	R214	06/05/2021	12.25	Call	Bond Future	7,115.5100	7.1155	7,611.5900	7.6116	6.972	0	0	0
2020/12/11	R214	06/05/2021	12.25	Put	Bond Future	1,333.0100	1.3330	1,180.1100	1.1801	(11.470)	0	0	0
2020/12/11	R214	06/05/2021			Bond Future	11.1251	64.5483	11.0092	65.1973	(1.042)	0.0000	0.0000	0
2020/12/11	R214	06/05/2021	12.27	Call	Bond Future	7,184.2800	7.1843	7,682.6200	7.6826	6.937	0	0	0
2020/12/11	R214	06/05/2021	12.27	Put	Bond Future	1,306.8300	1.3068	1,156.1900	1.1562	(11.527)	0	0	0
2020/12/11	R214	05/08/2021	12.03	Put	Bond Future	2,547.3900	2.5474	2,328.9600	2.3290	(8.575)	0	0	0
2020/12/11	R214	05/08/2021	12.01	Call	Bond Future	6,124.5000	6.1245	6,559.6200	6.5596	7.105	0	0	0
2020/12/11	R214	05/08/2021			Bond Future	11.3215	65.2446	11.2010	65.9003	(1.064)	0.0000	0.0000	0
2020/12/11	R214	05/08/2021	12.02	Call	Bond Future	6,158.0000	6.1580	6,594.2100	6.5942	7.084	0	0	0
2020/12/11	R214	05/08/2021	12.02	Put	Bond Future	2,562.8700	2.5629	2,343.3500	2.3434	(8.565)	0	0	0
2020/12/11	R214	05/08/2021	12.03	Call	Bond Future	6,191.5400	6.1915	6,628.8400	6.6288	7.063	0	0	0
2020/12/11	R214	05/08/2021	12.01	Put	Bond Future	2,578.4500	2.5785	2,357.8400	2.3578	(8.556)	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
2020/12/11	R214	04/11/2021	12.47	Call	Bond Future	7,465.6900	7.4657	7,920.9500	7.9210	6.098	0	0	0
2020/12/11	R214	04/11/2021	12.46	Call	Bond Future	7,433.3200	7.4333	7,887.7000	7.8877	6.113	0	0	0
2020/12/11	R214	04/11/2021	12.46	Put	Bond Future	2,808.1500	2.8081	2,599.9200	2.5999	(7.415)	0	0	0
2020/12/11	R214	04/11/2021			Bond Future	11.5218	62.6628	11.3967	63.3254	(1.086)	0.0000	0.0000	0
2020/12/11	R214	04/11/2021	12.47	Put	Bond Future	2,794.2900	2.7943	2,586.9400	2.5869	(7.420)	0	0	0
2020/12/11	R214	04/11/2021	12.48	Call	Bond Future	7,498.0800	7.4981	7,954.2000	7.9542	6.083	0	0	0
2020/12/11	R214	04/11/2021	12.48	Put	Bond Future	2,780.5200	2.7805	2,574.0300	2.5740	(7.426)	0	0	0
2020/12/11	R248	04/02/2021	10.47	Call	Bond Future	778.7900	0.7788	977.4500	0.9775	25.509	0	0	0
2020/12/11	R248	04/02/2021	10.47	Put	Bond Future	5,248.1000	5.2481	4,613.4000	4.6134	(12.094)	0	0	0
2020/12/11	R248	04/02/2021	10.46	Call	Bond Future	759.5700	0.7596	954.7000	0.9547	25.690	0	0	0
2020/12/11	R248	04/02/2021	10.46	Put	Bond Future	5,306.4000	5.3064	4,668.1700	4.6682	(12.028)	0	0	0
2020/12/11	R248	04/02/2021	10.75	Call	Bond Future	1,436.2900	1.4363	1,739.8200	1.7398	21.133	0	0	0
2020/12/11	R248	04/02/2021			Bond Future	11.0752	84.0470	10.9579	84.8803	(1.059)	0.0000	0.0000	115,446
2020/12/11	R248	04/02/2021	10.48	Call	Bond Future	798.3300	0.7983	1,000.5300	1.0005	25.328	0	0	0
2020/12/11	R248	04/02/2021	10.48	Put	Bond Future	5,190.2500	5.1902	4,559.0900	4.5591	(12.160)	0	0	0
2020/12/11	R248	04/02/2021	10.80	Put	Bond Future	3,554.1900	3.5542	3,043.6900	3.0437	(14.363)	0	0	0
2020/12/11	R248	04/02/2021	10.80	Call	Bond Future	1,574.8600	1.5749	1,897.7200	1.8977	20.501	0	0	2,140
2020/12/11	R248	04/02/2021	9.80	Put	Bond Future	10,048.3500	10.0484	9,253.2100	9.2532	(7.913)	0	0	0
2020/12/11	R248	04/02/2021	9.80	Call	Bond Future	98.5400	0.0985	136.7600	0.1368	38.786	0	0	2,140
2020/12/11	R248	04/02/2021	11.50	Put	Bond Future	1,346.5400	1.3465	1,086.8500	1.0869	(19.286)	0	0	0
2020/12/11	R248	04/02/2021	11.50	Call	Bond Future	4,241.0700	4.2411	4,814.7400	4.8147	13.527	0	0	0
2020/12/11	R248	04/02/2021	10.75	Put	Bond Future	3,784.5700	3.7846	3,254.7400	3.2547	(14.000)	0	0	0
2020/12/11	R248	06/05/2021	12.36	Call	Bond Future	8,423.7100	8.4237	9,068.5400	9.0685	7.655	0	0	0
2020/12/11	R248	06/05/2021	12.36	Put	Bond Future	1,567.3500	1.5674	1,370.8200	1.3708	(12.539)	0	0	0
2020/12/11	R248	06/05/2021			Bond Future	11.2705	80.5032	11.1484	81.3446	(1.083)	0.0000	0.0000	0
2020/12/11	R248	06/05/2021	12.35	Call	Bond Future	8,381.7500	8.3817	9,025.0500	9.0250	7.675	0	0	0
2020/12/11	R248	06/05/2021	12.35	Put	Bond Future	1,583.3900	1.5834	1,385.3300	1.3853	(12.509)	0	0	0
2020/12/11	R248	06/05/2021	12.34	Call	Bond Future	8,339.8300	8.3398	8,981.6100	8.9816	7.695	0	0	0
2020/12/11	R248	06/05/2021	12.34	Put	Bond Future	1,599.5600	1.5996	1,399.9800	1.4000	(12.477)	0	0	0
2020/12/11	R248	05/08/2021	12.51	Put	Bond Future	2,319.2200	2.3192	2,086.7200	2.0867	(10.025)	0	0	0
2020/12/11	R248	05/08/2021	12.52	Call	Bond Future	8,700.2000	8.7002	9,319.2000	9.3192	7.115	0	0	0
2020/12/11	R248	05/08/2021	12.50	Put	Bond Future	2,337.6900	2.3377	2,103.8100	2.1038	(10.005)	0	0	0
2020/12/11	R248	05/08/2021			Bond Future	11.4743	81.3717	11.3470	82.2218	(1.110)	0.0000	0.0000	0
2020/12/11	R248	05/08/2021	12.51	Call	Bond Future	8,662.1100	8.6621	9,279.7500	9.2798	7.130	0	0	0
2020/12/11	R248	05/08/2021	12.52	Put	Bond Future	2,300.6700	2.3007	2,069.5300	2.0695	(10.047)	0	0	0
2020/12/11	R248	05/08/2021	12.50	Call	Bond Future	8,623.8500	8.6238	9,240.1100	9.2401	7.146	0	0	0
2020/12/11	R248	04/11/2021	12.85	Call	Bond Future	9,521.5900	9.5216	10,145.8100	10.1458	6.556	0	0	0
2020/12/11	R248	04/11/2021	12.85	Put	Bond Future	2,652.4300	2.6524	2,417.5900	2.4176	(8.854)	0	0	0
2020/12/11	R248	04/11/2021			Bond Future	11.6825	77.8274	11.5497	78.6865	(1.137)	0.0000	0.0000	0
2020/12/11	R248	04/11/2021	12.83	Call	Bond Future	9,450.2900	9.4503	10,072.1200	10.0721	6.580	0	0	0
2020/12/11	R248	04/11/2021	12.83	Put	Bond Future	2,689.2700	2.6893	2,452.0400	2.4520	(8.821)	0	0	0
2020/12/11	R248	04/11/2021	12.84	Call	Bond Future	9,485.9200	9.4859	10,108.9500	10.1089	6.568	0	0	0
2020/12/11	R248	04/11/2021	12.84	Put	Bond Future	2,670.7900	2.6708	2,434.7600	2.4348	(8.837)	0	0	0

Total

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