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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2020 TO 14/12/2020

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
2020/12/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	2025	04/02/2021		Bond Future	148.3785	148.3785	148.3220	148.3220	(0.038)	0.0000	0.0000	7,035
2020/12/14	2025	06/05/2021		Bond Future	149.9438	149.9438	149.8861	149.8861	(0.038)	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
2020/12/14	2025	05/08/2021			Bond Future	150.0644	150.0644	150.0057	150.0057	(0.039)	0.0000	0.0000	0
2020/12/14	2025	04/11/2021			Bond Future	151.6966	151.6966	151.6373	151.6373	(0.039)	0.0000	0.0000	0
2020/12/14	2029	04/02/2021			Bond Future	105.2471	105.2471	105.2128	105.2128	(0.033)	0.0000	0.0000	2,158
2020/12/14	2029	06/05/2021			Bond Future	105.2169	105.2169	105.1820	105.1820	(0.033)	0.0000	0.0000	0
2020/12/14	2029	05/08/2021			Bond Future	106.3766	106.3766	106.3412	106.3412	(0.033)	0.0000	0.0000	0
2020/12/14	2029	04/11/2021			Bond Future	106.3824	106.3824	106.3465	106.3465	(0.034)	0.0000	0.0000	0
2020/12/14	2030	04/02/2021	9.16	Call	Bond Future	2,688.4600	2.6885	2,650.0500	2.6500	(1.429)	0	0	0
2020/12/14	2030	04/02/2021	9.16	Put	Bond Future	1,116.6900	1.1167	1,065.6900	1.0657	(4.567)	0	0	0
2020/12/14	2030	04/02/2021	9.15	Call	Bond Future	2,651.3700	2.6514	2,612.7100	2.6127	(1.458)	0	0	0
2020/12/14	2030	04/02/2021	9.15	Put	Bond Future	1,137.1600	1.1372	1,085.9100	1.0859	(4.507)	0	0	0
2020/12/14	2030	04/02/2021	8.20	Put	Bond Future	4,558.5000	4.5585	4,518.3200	4.5183	(0.881)	0	0	0
2020/12/14	2030	04/02/2021	9.20	Put	Bond Future	1,037.6400	1.0376	987.7200	0.9877	(4.811)	0	0	0
2020/12/14	2030	04/02/2021	9.20	Call	Bond Future	2,839.1900	2.8392	2,801.8600	2.8019	(1.315)	0	0	1,600
2020/12/14	2030	04/02/2021	9.12	Put	Bond Future	1,200.3300	1.2003	1,148.3600	1.1484	(4.330)	0	0	0
2020/12/14	2030	04/02/2021	9.12	Call	Bond Future	2,541.5800	2.5416	2,502.2000	2.5022	(1.549)	0	0	1,000
2020/12/14	2030	04/02/2021	8.36	Put	Bond Future	3,774.4000	3.7744	3,728.1900	3.7282	(1.224)	0	0	0
2020/12/14	2030	04/02/2021	8.36	Call	Bond Future	591.8700	0.5919	558.2500	0.5583	(5.680)	0	0	800
2020/12/14	2030	04/02/2021			Bond Future	8.8898	94.7710	8.8876	94.7836	(0.024)	0.0000	0.0000	107,516
2020/12/14	2030	04/02/2021	9.17	Call	Bond Future	2,725.7800	2.7258	2,687.6300	2.6876	(1.400)	0	0	0
2020/12/14	2030	04/02/2021	9.17	Put	Bond Future	1,096.5000	1.0965	1,045.7600	1.0458	(4.627)	0	0	0
2020/12/14	2030	04/02/2021	9.30	Call	Bond Future	3,234.7800	3.2348	3,200.4200	3.2004	(1.062)	0	0	0
2020/12/14	2030	04/02/2021	9.30	Put	Bond Future	861.9900	0.8620	815.0400	0.8150	(5.447)	0	0	4,000
2020/12/14	2030	04/02/2021	9.35	Call	Bond Future	3,441.7900	3.4418	3,409.0100	3.4090	(0.952)	0	0	0
2020/12/14	2030	04/02/2021	9.35	Put	Bond Future	785.0900	0.7851	739.7200	0.7397	(5.779)	0	0	2,000
2020/12/14	2030	04/02/2021	8.20	Call	Bond Future	387.7400	0.3877	360.1500	0.3602	(7.116)	0	0	1,600
2020/12/14	2030	04/02/2021	8.37	Put	Bond Future	3,728.0800	3.7281	3,681.5200	3.6815	(1.249)	0	0	0
2020/12/14	2030	04/02/2021	8.37	Call	Bond Future	606.8900	0.6069	572.9200	0.5729	(5.597)	0	0	1,000
2020/12/14	2030	04/02/2021	8.86	Put	Bond Future	1,866.2200	1.8662	1,810.7400	1.8107	(2.973)	0	0	0
2020/12/14	2030	04/02/2021	8.86	Call	Bond Future	1,690.9000	1.6909	1,648.0100	1.6480	(2.537)	0	0	800
2020/12/14	2030	04/02/2021	10.20	Call	Bond Future	7,440.3600	7.4404	7,436.8200	7.4368	(0.048)	0	0	0
2020/12/14	2030	04/02/2021	10.20	Put	Bond Future	126.7100	0.1267	110.5800	0.1106	(12.730)	0	0	1,800
2020/12/14	2030	06/05/2021	10.95	Call	Bond Future	10,165.3800	10.1654	10,165.0400	10.1650	(0.003)	0	0	0
2020/12/14	2030	06/05/2021	10.95	Put	Bond Future	289.7800	0.2898	277.0900	0.2771	(4.379)	0	0	300
2020/12/14	2030	06/05/2021	9.27	Put	Bond Future	2,314.1200	2.3141	2,280.2200	2.2802	(1.465)	0	0	0
2020/12/14	2030	06/05/2021	9.27	Call	Bond Future	3,360.0200	3.3600	3,338.4700	3.3385	(0.641)	0	0	300
2020/12/14	2030	06/05/2021	7.97	Call	Bond Future	624.0200	0.6240	608.2700	0.6083	(2.524)	0	0	700
2020/12/14	2030	06/05/2021	10.04	Call	Bond Future	6,246.9300	6.2469	6,233.3900	6.2334	(0.217)	0	0	0
2020/12/14	2030	06/05/2021	10.04	Put	Bond Future	1,010.8000	1.0108	984.9100	0.9849	(2.561)	0	0	0
2020/12/14	2030	06/05/2021	9.15	Put	Bond Future	2,617.7000	2.6177	2,583.1200	2.5831	(1.321)	0	0	0
2020/12/14	2030	06/05/2021	9.15	Call	Bond Future	2,987.5700	2.9876	2,965.3400	2.9653	(0.744)	0	0	0
2020/12/14	2030	06/05/2021	9.92	Call	Bond Future	5,751.0600	5.7511	5,736.0500	5.7361	(0.261)	0	0	0
2020/12/14	2030	06/05/2021	11.69	Call	Bond Future	13,496.7800	13.4968	13,503.9700	13.5040	0.053	0	0	0
2020/12/14	2030	06/05/2021	11.69	Put	Bond Future	81.2100	0.0812	76.0500	0.0761	(6.354)	0	0	0
2020/12/14	2030	06/05/2021	11.70	Call	Bond Future	13,541.7600	13.5418	13,549.0300	13.5490	0.054	0	0	0
2020/12/14	2030	06/05/2021	11.70	Put	Bond Future	79.7100	0.0797	74.6300	0.0746	(6.373)	0	0	0
2020/12/14	2030	06/05/2021			Bond Future	9.0848	95.7479	9.0826	95.7602	(0.024)	0.0000	0.0000	0

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2020/12/14	2030	06/05/2021	8.77	Put	Bond Future	3,773.3900		3.7734	3,738.4500	3.7385	(0.926)	0	0	0
2020/12/14	2030	06/05/2021	8.77	Call	Bond Future	1,960.0400		1.9600	1,937.4500	1.9375	(1.153)	0	0	300
2020/12/14	2030	06/05/2021	9.22	Call	Bond Future	3,202.1400		3.2021	3,180.2700	3.1803	(0.683)	0	0	0
2020/12/14	2030	06/05/2021	9.22	Put	Bond Future	2,437.1500		2.4372	2,402.9300	2.4029	(1.404)	0	0	700
2020/12/14	2030	06/05/2021	7.97	Put	Bond Future	7,252.8200		7.2528	7,224.7200	7.2247	(0.387)	0	0	0
2020/12/14	2030	06/05/2021	9.92	Put	Bond Future	1,151.5300		1.1515	1,124.1700	1.1242	(2.376)	0	0	700
2020/12/14	2030	06/05/2021	11.71	Call	Bond Future	13,586.7400		13.5867	13,594.0700	13.5941	0.054	0	0	0
2020/12/14	2030	06/05/2021	11.71	Put	Bond Future	78.2500		0.0783	73.2300	0.0732	(6.415)	0	0	0
2020/12/14	2030	06/05/2021	10.74	Call	Bond Future	9,234.7600		9.2348	9,231.4900	9.2315	(0.035)	0	0	0
2020/12/14	2030	06/05/2021	10.74	Put	Bond Future	401.0100		0.4010	385.3900	0.3854	(3.895)	0	0	0
2020/12/14	2030	05/08/2021	10.30	Put	Bond Future	0.0000		0.0000	1,393.7300	1.3937	100.000	0	0	200
2020/12/14	2030	05/08/2021	8.78	Put	Bond Future	0.0000		0.0000	4,845.3200	4.8453	100.000	0	0	0
2020/12/14	2030	05/08/2021	8.78	Call	Bond Future	0.0000		0.0000	1,991.5500	1.9916	100.000	0	0	200
2020/12/14	2030	05/08/2021	7.70	Put	Bond Future	0.0000		0.0000	9,814.3400	9.8143	100.000	0	0	0
2020/12/14	2030	05/08/2021	12.10	Call	Bond Future	14,068.6200		14.0686	14,075.1000	14.0751	0.046	0	0	0
2020/12/14	2030	05/08/2021	12.10	Put	Bond Future	168.7700		0.1688	162.9500	0.1630	(3.448)	0	0	600
2020/12/14	2030	05/08/2021	9.45	Call	Bond Future	3,762.0500		3.7620	3,748.0400	3.7480	(0.372)	0	0	600
2020/12/14	2030	05/08/2021	10.41	Call	Bond Future	7,184.1400		7.1841	7,176.0900	7.1761	(0.112)	0	0	0
2020/12/14	2030	05/08/2021	10.41	Put	Bond Future	1,292.6800		1.2927	1,272.3300	1.2723	(1.574)	0	0	0
2020/12/14	2030	05/08/2021	10.42	Call	Bond Future	7,224.0200		7.2240	7,216.0300	7.2160	(0.111)	0	0	0
2020/12/14	2030	05/08/2021	10.42	Put	Bond Future	1,282.1100		1.2821	1,261.8200	1.2618	(1.583)	0	0	0
2020/12/14	2030	05/08/2021			Bond Future	9.2915		92.7750	9.2892	92.7873	(0.024)	0.0000	0.0000	0
2020/12/14	2030	05/08/2021	10.30	Call	Bond Future	0.0000		0.0000	6,740.0500	6.7400	100.000	0	0	0
2020/12/14	2030	05/08/2021	7.70	Call	Bond Future	0.0000		0.0000	525.1000	0.5251	100.000	0	0	200
2020/12/14	2030	05/08/2021	8.95	Put	Bond Future	4,298.3800		4.2984	4,271.1700	4.2712	(0.633)	0	0	0
2020/12/14	2030	05/08/2021	8.95	Call	Bond Future	2,397.4300		2.3974	2,382.5200	2.3825	(0.622)	0	0	600
2020/12/14	2030	05/08/2021	9.45	Put	Bond Future	2,896.1700		2.8962	2,869.8600	2.8699	(0.908)	0	0	0
2020/12/14	2030	05/08/2021	10.43	Call	Bond Future	7,263.9400		7.2639	7,256.0300	7.2560	(0.109)	0	0	0
2020/12/14	2030	05/08/2021	10.43	Put	Bond Future	1,271.6200		1.2716	1,251.4100	1.2514	(1.589)	0	0	0
2020/12/14	2030	04/11/2021	8.27	Put	Bond Future	8,113.9500		8.1139	8,091.4300	8.0914	(0.278)	0	0	0
2020/12/14	2030	04/11/2021	8.27	Call	Bond Future	1,289.9600		1.2900	1,279.8300	1.2798	(0.785)	0	0	300
2020/12/14	2030	04/11/2021	8.77	Put	Bond Future	6,078.5300		6.0785	6,054.7400	6.0547	(0.391)	0	0	0
2020/12/14	2030	04/11/2021	11.44	Put	Bond Future	868.1200		0.8681	855.0100	0.8550	(1.510)	0	0	300
2020/12/14	2030	04/11/2021	10.59	Put	Bond Future	1,846.1900		1.8462	1,826.9600	1.8270	(1.042)	0	0	0
2020/12/14	2030	04/11/2021	10.60	Call	Bond Future	7,464.3500		7.4643	7,457.5800	7.4576	(0.091)	0	0	0
2020/12/14	2030	04/11/2021	10.60	Put	Bond Future	1,831.0400		1.8310	1,811.8800	1.8119	(1.046)	0	0	0
2020/12/14	2030	04/11/2021			Bond Future	9.4960		93.7632	9.4937	93.7756	(0.025)	0.0000	0.0000	0
2020/12/14	2030	04/11/2021	8.77	Call	Bond Future	2,113.3800		2.1134	2,101.9800	2.1020	(0.539)	0	0	300
2020/12/14	2030	04/11/2021	11.44	Call	Bond Future	10,490.5100		10.4905	10,489.7900	10.4898	(0.007)	0	0	0
2020/12/14	2030	04/11/2021	10.59	Call	Bond Future	7,430.5100		7.4305	7,423.6700	7.4237	(0.092)	0	0	0
2020/12/14	2030	04/11/2021	10.61	Call	Bond Future	7,498.2600		7.4983	7,491.5600	7.4916	(0.089)	0	0	0
2020/12/14	2030	04/11/2021	10.61	Put	Bond Future	1,815.9900		1.8160	1,796.9000	1.7969	(1.051)	0	0	0
2020/12/14	2032	04/02/2021	9.63	Call	Bond Future	1,359.6800		1.3597	1,299.7700	1.2998	(4.406)	0	0	0
2020/12/14	2032	04/02/2021	9.63	Put	Bond Future	2,824.4000		2.8244	2,781.7700	2.7818	(1.509)	0	0	0
2020/12/14	2032	04/02/2021	9.29	Put	Bond Future	4,305.1700		4.3052	4,277.3600	4.2774	(0.646)	0	0	0
2020/12/14	2032	04/02/2021	9.29	Call	Bond Future	659.7300		0.6597	614.6400	0.6146	(6.835)	0	0	800
2020/12/14	2032	04/02/2021	10.82	Call	Bond Future	6,050.7500		6.0508	6,002.0200	6.0020	(0.805)	0	0	0

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2020/12/14	2032	04/02/2021	10.82	Put	Bond Future	409.3000		0.4093	377.8500	0.3778	(7.684)	0	0	800
2020/12/14	2032	04/02/2021			Bond Future	9.8647		92.2046	9.8675	92.1874	0.028	0.0000	0.0000	117,629
2020/12/14	2032	04/02/2021	9.62	Call	Bond Future	1,334.4900		1.3345	1,274.9000	1.2749	(4.465)	0	0	0
2020/12/14	2032	04/02/2021	9.62	Put	Bond Future	2,862.3500		2.8624	2,820.0400	2.8200	(1.478)	0	0	0
2020/12/14	2032	04/02/2021	9.61	Call	Bond Future	1,309.4500		1.3094	1,250.1900	1.2502	(4.526)	0	0	0
2020/12/14	2032	04/02/2021	9.61	Put	Bond Future	2,900.5100		2.9005	2,858.5300	2.8585	(1.447)	0	0	0
2020/12/14	2032	04/02/2021	8.79	Put	Bond Future	7,156.1600		7.1562	7,152.8300	7.1528	(0.047)	0	0	0
2020/12/14	2032	04/02/2021	8.79	Call	Bond Future	173.3300		0.1733	152.7200	0.1527	(11.891)	0	0	800
2020/12/14	2032	06/05/2021	12.57	Call	Bond Future	13,535.3700		13.5354	13,509.7200	13.5097	(0.190)	0	0	0
2020/12/14	2032	06/05/2021	12.12	Call	Bond Future	11,508.8700		11.5089	11,478.9400	11.4789	(0.260)	0	0	0
2020/12/14	2032	06/05/2021	12.12	Put	Bond Future	338.1900		0.3382	326.0400	0.3260	(3.593)	0	0	0
2020/12/14	2032	06/05/2021			Bond Future	10.0740		89.0106	10.0769	88.9928	0.029	0.0000	0.0000	0
2020/12/14	2032	06/05/2021	12.57	Put	Bond Future	173.3900		0.1734	165.5200	0.1655	(4.539)	0	0	736
2020/12/14	2032	06/05/2021	10.33	Put	Bond Future	2,533.9800		2.5340	2,508.4200	2.5084	(1.009)	0	0	0
2020/12/14	2032	06/05/2021	10.33	Call	Bond Future	4,048.8500		4.0488	4,005.5100	4.0055	(1.070)	0	0	736
2020/12/14	2032	06/05/2021	12.11	Call	Bond Future	11,464.0100		11.4640	11,433.9700	11.4340	(0.262)	0	0	0
2020/12/14	2032	06/05/2021	12.11	Put	Bond Future	343.0300		0.3430	330.7700	0.3308	(3.574)	0	0	0
2020/12/14	2032	06/05/2021	12.10	Call	Bond Future	11,419.1500		11.4191	11,389.0000	11.3890	(0.264)	0	0	0
2020/12/14	2032	06/05/2021	12.10	Put	Bond Future	347.9300		0.3479	335.5600	0.3356	(3.555)	0	0	0
2020/12/14	2032	05/08/2021	11.37	Call	Bond Future	7,655.7300		7.6557	7,621.1500	7.6212	(0.452)	0	0	0
2020/12/14	2032	05/08/2021	11.37	Put	Bond Future	1,683.2200		1.6832	1,666.8000	1.6668	(0.976)	0	0	0
2020/12/14	2032	05/08/2021			Bond Future	10.2901		89.9706	10.2932	89.9525	0.030	0.0000	0.0000	0
2020/12/14	2032	05/08/2021	11.35	Call	Bond Future	7,574.6900		7.5747	7,540.0800	7.5401	(0.457)	0	0	0
2020/12/14	2032	05/08/2021	11.35	Put	Bond Future	1,707.6100		1.7076	1,691.1600	1.6912	(0.963)	0	0	0
2020/12/14	2032	05/08/2021	11.36	Call	Bond Future	7,615.3000		7.6153	7,580.7100	7.5807	(0.454)	0	0	0
2020/12/14	2032	05/08/2021	11.36	Put	Bond Future	1,695.4800		1.6955	1,679.0500	1.6791	(0.969)	0	0	0
2020/12/14	2032	04/11/2021	9.83	Call	Bond Future	2,583.4100		2.5834	2,558.1800	2.5582	(0.977)	0	0	700
2020/12/14	2032	04/11/2021	11.71	Put	Bond Future	2,074.8600		2.0749	2,061.8300	2.0618	(0.628)	0	0	0
2020/12/14	2032	04/11/2021	11.69	Call	Bond Future	8,385.8700		8.3859	8,354.3900	8.3544	(0.375)	0	0	0
2020/12/14	2032	04/11/2021	11.70	Call	Bond Future	8,424.1100		8.4241	8,392.6300	8.3926	(0.374)	0	0	0
2020/12/14	2032	04/11/2021			Bond Future	10.5134		86.7843	10.5167	86.7658	0.031	0.0000	0.0000	0
2020/12/14	2032	04/11/2021	9.83	Put	Bond Future	6,546.1200		6.5461	6,539.3300	6.5393	(0.104)	0	0	0
2020/12/14	2032	04/11/2021	12.81	Call	Bond Future	12,540.3400		12.5403	12,512.6400	12.5126	(0.221)	0	0	0
2020/12/14	2032	04/11/2021	12.81	Put	Bond Future	841.6600		0.8417	832.4000	0.8324	(1.100)	0	0	700
2020/12/14	2032	04/11/2021	11.71	Call	Bond Future	8,462.3900		8.4624	8,430.9200	8.4309	(0.372)	0	0	0
2020/12/14	2032	04/11/2021	11.69	Put	Bond Future	2,099.6800		2.0997	2,086.6400	2.0866	(0.621)	0	0	0
2020/12/14	2032	04/11/2021	9.33	Put	Bond Future	8,710.5300		8.7105	8,707.8100	8.7078	(0.031)	0	0	0
2020/12/14	2032	04/11/2021	9.33	Call	Bond Future	1,691.7300		1.6917	1,670.5700	1.6706	(1.251)	0	0	700
2020/12/14	2032	04/11/2021	11.70	Put	Bond Future	2,087.2300		2.0872	2,074.1900	2.0742	(0.625)	0	0	0
2020/12/14	2033	04/02/2021			Bond Future	99.5698		99.5698	99.9406	99.9406	0.372	0.0000	0.0000	8,131
2020/12/14	2033	06/05/2021			Bond Future	99.4034		99.4034	99.7779	99.7779	0.377	0.0000	0.0000	0
2020/12/14	2033	05/08/2021			Bond Future	100.4991		100.4991	100.8774	100.8774	0.376	0.0000	0.0000	0
2020/12/14	2033	04/11/2021			Bond Future	100.3667		100.3667	100.7489	100.7489	0.381	0.0000	0.0000	0
2020/12/14	2037	04/02/2021	10.28	Call	Bond Future	841.1200		0.8411	805.0500	0.8050	(4.288)	0	0	0
2020/12/14	2037	04/02/2021	10.28	Put	Bond Future	4,519.5000		4.5195	4,434.6400	4.4346	(1.878)	0	0	0
2020/12/14	2037	04/02/2021	10.27	Call	Bond Future	822.3700		0.8224	786.5600	0.7866	(4.354)	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
2020/12/14	2037	04/02/2021	10.27	Put	Bond Future	4,570.3200	4.5703	4,485.7200	4.4857	(1.851)	0	0	0
2020/12/14	2037	04/02/2021	11.90	Call	Bond Future	7,003.4300	7.0034	7,008.8200	7.0088	0.077	0	0	0
2020/12/14	2037	04/02/2021	13.73	Call	Bond Future	16,029.7100	16.0297	16,077.1500	16.0771	0.296	0	0	0
2020/12/14	2037	04/02/2021	13.73	Put	Bond Future	4.9500	0.0050	3.6000	0.0036	(27.273)	0	0	300
2020/12/14	2037	04/02/2021	10.85	Call	Bond Future	2,364.3900	2.3644	2,326.8300	2.3268	(1.589)	0	0	0
2020/12/14	2037	04/02/2021	10.85	Put	Bond Future	2,212.6400	2.2126	2,126.2900	2.1263	(3.903)	0	0	72
2020/12/14	2037	04/02/2021	10.35	Call	Bond Future	980.4600	0.9805	942.7500	0.9428	(3.846)	0	0	0
2020/12/14	2037	04/02/2021	10.35	Put	Bond Future	4,174.2100	4.1742	4,087.7100	4.0877	(2.072)	0	0	72
2020/12/14	2037	04/02/2021			Bond Future	10.8267	82.7036	10.8192	82.7524	(0.069)	0.0000	0.0000	133,257
2020/12/14	2037	04/02/2021	10.29	Call	Bond Future	860.1500	0.8602	823.8300	0.8238	(4.223)	0	0	0
2020/12/14	2037	04/02/2021	10.29	Put	Bond Future	4,469.0500	4.4690	4,383.9400	4.3839	(1.904)	0	0	0
2020/12/14	2037	04/02/2021	11.97	Put	Bond Future	395.0200	0.3950	354.4400	0.3544	(10.273)	0	0	0
2020/12/14	2037	04/02/2021	11.97	Call	Bond Future	7,356.7400	7.3567	7,364.9500	7.3650	0.112	0	0	300
2020/12/14	2037	04/02/2021	11.90	Put	Bond Future	441.5700	0.4416	398.1700	0.3982	(9.829)	0	0	240
2020/12/14	2037	04/02/2021	10.48	Put	Bond Future	3,580.6400	3.5806	3,492.0900	3.4921	(2.473)	0	0	0
2020/12/14	2037	04/02/2021	10.48	Call	Bond Future	1,276.1300	1.2761	1,236.3700	1.2364	(3.116)	0	0	240
2020/12/14	2037	04/02/2021	9.65	Put	Bond Future	8,400.0300	8.4000	8,334.7500	8.3348	(0.777)	0	0	0
2020/12/14	2037	04/02/2021	9.65	Call	Bond Future	169.8400	0.1698	153.3500	0.1534	(9.709)	0	0	72
2020/12/14	2037	06/05/2021	12.42	Call	Bond Future	9,127.5100	9.1275	9,139.9900	9.1400	0.137	0	0	0
2020/12/14	2037	06/05/2021	12.43	Call	Bond Future	9,169.6600	9.1697	9,182.3700	9.1824	0.139	0	0	0
2020/12/14	2037	06/05/2021	12.44	Put	Bond Future	1,048.4200	1.0484	1,012.4100	1.0124	(3.435)	0	0	0
2020/12/14	2037	06/05/2021			Bond Future	11.0405	83.5562	11.0327	83.6052	(0.070)	0.0000	0.0000	0
2020/12/14	2037	06/05/2021	12.42	Put	Bond Future	1,071.6700	1.0717	1,035.2000	1.0352	(3.403)	0	0	0
2020/12/14	2037	06/05/2021	12.43	Put	Bond Future	1,059.9900	1.0600	1,023.7500	1.0238	(3.419)	0	0	0
2020/12/14	2037	06/05/2021	12.44	Call	Bond Future	9,211.8700	9.2119	9,224.8100	9.2248	0.140	0	0	0
2020/12/14	2037	05/08/2021	12.26	Put	Bond Future	2,162.7500	2.1628	2,124.3200	2.1243	(1.777)	0	0	0
2020/12/14	2037	05/08/2021	12.27	Call	Bond Future	7,959.8700	7.9599	7,970.9100	7.9709	0.139	0	0	0
2020/12/14	2037	05/08/2021	12.27	Put	Bond Future	2,148.7000	2.1487	2,110.3900	2.1104	(1.783)	0	0	0
2020/12/14	2037	05/08/2021	12.28	Call	Bond Future	8,000.5000	8.0005	8,011.6500	8.0116	0.139	0	0	0
2020/12/14	2037	05/08/2021			Bond Future	11.2659	80.2017	11.2579	80.2510	(0.071)	0.0000	0.0000	0
2020/12/14	2037	05/08/2021	12.26	Call	Bond Future	7,919.2700	7.9193	7,930.1900	7.9302	0.138	0	0	0
2020/12/14	2037	05/08/2021	12.28	Put	Bond Future	2,134.7500	2.1347	2,096.5500	2.0966	(1.789)	0	0	0
2020/12/14	2037	04/11/2021	12.82	Put	Bond Future	2,277.9500	2.2779	2,245.2800	2.2453	(1.434)	0	0	0
2020/12/14	2037	04/11/2021	12.83	Call	Bond Future	9,685.4000	9.6854	9,702.6400	9.7026	0.178	0	0	0
2020/12/14	2037	04/11/2021			Bond Future	11.4856	81.0561	11.4772	81.1059	(0.073)	0.0000	0.0000	0
2020/12/14	2037	04/11/2021	12.81	Call	Bond Future	9,615.0300	9.6150	9,632.0200	9.6320	0.177	0	0	0
2020/12/14	2037	04/11/2021	12.81	Put	Bond Future	2,294.0300	2.2940	2,261.2300	2.2612	(1.430)	0	0	0
2020/12/14	2037	04/11/2021	12.82	Call	Bond Future	9,650.1900	9.6502	9,667.3100	9.6673	0.177	0	0	0
2020/12/14	2037	04/11/2021	12.83	Put	Bond Future	2,261.9700	2.2620	2,229.4200	2.2294	(1.439)	0	0	0
2020/12/14	2038	04/02/2021			Bond Future	113.0507	113.0507	112.9815	112.9815	(0.061)	0.0000	0.0000	7,655
2020/12/14	2038	06/05/2021			Bond Future	114.2433	114.2433	114.1730	114.1730	(0.062)	0.0000	0.0000	0
2020/12/14	2038	05/08/2021			Bond Future	113.7789	113.7789	113.7077	113.7077	(0.063)	0.0000	0.0000	0
2020/12/14	2038	04/11/2021			Bond Future	115.0167	115.0167	114.9447	114.9447	(0.063)	0.0000	0.0000	0
2020/12/14	2040	04/02/2021	10.42	Call	Bond Future	810.8800	0.8109	766.3200	0.7663	(5.495)	0	0	0
2020/12/14	2040	04/02/2021	10.42	Put	Bond Future	4,755.4000	4.7554	4,694.7100	4.6947	(1.276)	0	0	0
2020/12/14	2040	04/02/2021	9.49	Put	Bond Future	11,370.3100	11.3703	11,345.6400	11.3456	(0.217)	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
2020/12/14	2040	04/02/2021	9.49	Call	Bond Future	55.2200	0.0552	46.6800	0.0467	(15.465)	0	0	500
2020/12/14	2040	04/02/2021	9.57	Put	Bond Future	10,717.1200	10.7171	10,690.4700	10.6905	(0.249)	0	0	0
2020/12/14	2040	04/02/2021	9.57	Call	Bond Future	73.1200	0.0731	62.6000	0.0626	(14.387)	0	0	800
2020/12/14	2040	04/02/2021	10.07	Put	Bond Future	6,945.4000	6.9454	6,900.5400	6.9005	(0.646)	0	0	0
2020/12/14	2040	04/02/2021			Bond Future	10.9696	84.6294	10.9673	84.6455	(0.021)	0.0000	0.0000	78,877
2020/12/14	2040	04/02/2021	10.41	Call	Bond Future	791.9400	0.7919	747.8100	0.7478	(5.572)	0	0	0
2020/12/14	2040	04/02/2021	10.41	Put	Bond Future	4,810.9200	4.8109	4,750.6600	4.7507	(1.253)	0	0	0
2020/12/14	2040	04/02/2021	10.40	Call	Bond Future	773.1900	0.7732	729.5000	0.7295	(5.651)	0	0	0
2020/12/14	2040	04/02/2021	10.40	Put	Bond Future	4,866.7300	4.8667	4,806.9100	4.8069	(1.229)	0	0	0
2020/12/14	2040	04/02/2021	10.24	Put	Bond Future	5,815.6400	5.8156	5,763.3700	5.7634	(0.899)	0	0	0
2020/12/14	2040	04/02/2021	10.24	Call	Bond Future	515.5400	0.5155	479.4000	0.4794	(7.010)	0	0	500
2020/12/14	2040	04/02/2021	11.57	Call	Bond Future	4,932.1500	4.9321	4,890.6200	4.8906	(0.842)	0	0	0
2020/12/14	2040	04/02/2021	11.57	Put	Bond Future	936.4400	0.9364	878.7800	0.8788	(6.157)	0	0	500
2020/12/14	2040	04/02/2021	10.07	Call	Bond Future	334.7100	0.3347	305.9800	0.3060	(8.584)	0	0	800
2020/12/14	2040	04/02/2021	11.74	Call	Bond Future	5,783.9400	5.7839	5,749.0200	5.7490	(0.604)	0	0	0
2020/12/14	2040	04/02/2021	11.74	Put	Bond Future	712.1200	0.7121	661.0700	0.6611	(7.169)	0	0	800
2020/12/14	2040	06/05/2021	10.83	Put	Bond Future	5,166.4300	5.1664	5,118.7300	5.1187	(0.923)	0	0	0
2020/12/14	2040	06/05/2021	10.83	Call	Bond Future	2,763.7400	2.7637	2,732.0300	2.7320	(1.147)	0	0	300
2020/12/14	2040	06/05/2021	11.58	Put	Bond Future	2,752.7200	2.7527	2,707.7200	2.7077	(1.635)	0	0	0
2020/12/14	2040	06/05/2021	11.58	Call	Bond Future	5,372.3100	5.3723	5,343.3000	5.3433	(0.540)	0	0	300
2020/12/14	2040	06/05/2021	12.44	Call	Bond Future	9,101.9400	9.1019	9,083.7600	9.0838	(0.200)	0	0	0
2020/12/14	2040	06/05/2021	12.44	Put	Bond Future	1,286.4800	1.2865	1,252.3100	1.2523	(2.656)	0	0	0
2020/12/14	2040	06/05/2021			Bond Future	11.1797	85.5018	11.1774	85.5178	(0.021)	0.0000	0.0000	0
2020/12/14	2040	06/05/2021	13.38	Call	Bond Future	13,326.2100	13.3262	13,323.9500	13.3239	(0.017)	0	0	0
2020/12/14	2040	06/05/2021	13.38	Put	Bond Future	435.4300	0.4354	417.1800	0.4172	(4.191)	0	0	300
2020/12/14	2040	06/05/2021	12.43	Call	Bond Future	9,058.4800	9.0585	9,040.1200	9.0401	(0.203)	0	0	0
2020/12/14	2040	06/05/2021	12.43	Put	Bond Future	1,300.2600	1.3003	1,265.9100	1.2659	(2.642)	0	0	0
2020/12/14	2040	06/05/2021	12.42	Call	Bond Future	9,015.0700	9.0151	8,996.5300	8.9965	(0.206)	0	0	0
2020/12/14	2040	06/05/2021	12.42	Put	Bond Future	1,314.1500	1.3141	1,279.6200	1.2796	(2.628)	0	0	0
2020/12/14	2040	05/08/2021	11.05	Put	Bond Future	5,805.4400	5.8054	5,768.3700	5.7684	(0.639)	0	0	0
2020/12/14	2040	05/08/2021	11.05	Call	Bond Future	3,468.4400	3.4684	3,447.3800	3.4474	(0.607)	0	0	900
2020/12/14	2040	05/08/2021	12.48	Call	Bond Future	8,764.7700	8.7648	8,750.4400	8.7504	(0.163)	0	0	0
2020/12/14	2040	05/08/2021	12.49	Put	Bond Future	2,190.1000	2.1901	2,159.8300	2.1598	(1.382)	0	0	0
2020/12/14	2040	05/08/2021	12.47	Call	Bond Future	8,722.2200	8.7222	8,707.8100	8.7078	(0.165)	0	0	0
2020/12/14	2040	05/08/2021			Bond Future	11.4012	81.9180	11.3987	81.9340	(0.022)	0.0000	0.0000	0
2020/12/14	2040	05/08/2021	11.55	Put	Bond Future	4,129.7100	4.1297	4,093.6800	4.0937	(0.872)	0	0	0
2020/12/14	2040	05/08/2021	11.55	Call	Bond Future	5,088.7300	5.0887	5,068.7100	5.0687	(0.393)	0	0	900
2020/12/14	2040	05/08/2021	14.80	Call	Bond Future	18,284.6300	18.2846	18,292.5400	18.2925	0.043	0	0	0
2020/12/14	2040	05/08/2021	14.80	Put	Bond Future	242.1100	0.2421	234.0100	0.2340	(3.346)	0	0	900
2020/12/14	2040	05/08/2021	12.48	Put	Bond Future	2,204.0600	2.2041	2,173.7200	2.1737	(1.377)	0	0	0
2020/12/14	2040	05/08/2021	12.49	Call	Bond Future	8,807.5700	8.8076	8,793.3100	8.7933	(0.162)	0	0	0
2020/12/14	2040	05/08/2021	12.47	Put	Bond Future	2,218.3400	2.2183	2,187.9200	2.1879	(1.371)	0	0	0
2020/12/14	2040	04/11/2021	12.90	Call	Bond Future	9,939.0200	9.9390	9,929.8400	9.9298	(0.092)	0	0	0
2020/12/14	2040	04/11/2021	12.90	Put	Bond Future	2,448.3500	2.4484	2,423.0600	2.4231	(1.033)	0	0	0
2020/12/14	2040	04/11/2021	12.89	Call	Bond Future	9,902.3800	9.9024	9,893.1200	9.8931	(0.094)	0	0	0
2020/12/14	2040	04/11/2021	12.89	Put	Bond Future	2,465.6200	2.4656	2,440.2500	2.4403	(1.029)	0	0	0
2020/12/14	2040	04/11/2021			Bond Future	11.6166	82.7907	11.6140	82.8068	(0.022)	0.0000	0.0000	0
2020/12/14	2040	04/11/2021	12.91	Call	Bond Future	9,975.6900	9.9757	9,966.5900	9.9666	(0.091)	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
2020/12/14	2040	04/11/2021	12.91	Put	Bond Future	2,431.1800	2.4312	2,405.9700	2.4060	(1.037)	0	0	0
2020/12/14	2044	04/02/2021	10.36	Put	Bond Future	5,666.5200	5.6665	5,583.0800	5.5831	(1.473)	0	0	0
2020/12/14	2044	04/02/2021	10.37	Call	Bond Future	600.5900	0.6006	568.0200	0.5680	(5.423)	0	0	0
2020/12/14	2044	04/02/2021	10.35	Put	Bond Future	5,728.3300	5.7283	5,645.2500	5.6452	(1.450)	0	0	0
2020/12/14	2044	04/02/2021	10.04	Put	Bond Future	7,847.6700	7.8477	7,775.5600	7.7756	(0.919)	0	0	0
2020/12/14	2044	04/02/2021	10.04	Call	Bond Future	247.2100	0.2472	226.3300	0.2263	(8.446)	0	0	0
2020/12/14	2044	04/02/2021	10.84	Call	Bond Future	1,685.2300	1.6852	1,643.0200	1.6430	(2.505)	0	0	0
2020/12/14	2044	04/02/2021			Bond Future	11.0557	81.1168	11.0483	81.1680	(0.067)	0.0000	0.0000	51,681
2020/12/14	2044	04/02/2021	10.36	Call	Bond Future	585.2000	0.5852	552.9900	0.5530	(5.504)	0	0	0
2020/12/14	2044	04/02/2021	10.37	Put	Bond Future	5,605.1100	5.6051	5,521.3100	5.5213	(1.495)	0	0	0
2020/12/14	2044	04/02/2021	10.35	Call	Bond Future	570.1000	0.5701	538.2500	0.5383	(5.587)	0	0	0
2020/12/14	2044	04/02/2021	10.84	Put	Bond Future	3,205.4300	3.2054	3,111.9900	3.1120	(2.915)	0	0	265
2020/12/14	2044	04/02/2021	10.29	Call	Bond Future	485.4100	0.4854	455.8000	0.4558	(6.100)	0	0	0
2020/12/14	2044	04/02/2021	10.29	Put	Bond Future	6,107.5400	6.1075	6,026.7000	6.0267	(1.324)	0	0	265
2020/12/14	2044	04/02/2021	9.66	Put	Bond Future	10,828.7800	10.8288	10,767.9300	10.7679	(0.562)	0	0	0
2020/12/14	2044	04/02/2021	9.66	Call	Bond Future	74.8300	0.0748	65.2100	0.0652	(12.856)	0	0	265
2020/12/14	2044	06/05/2021	11.10	Call	Bond Future	3,338.2400	3.3382	3,323.4100	3.3234	(0.444)	0	0	0
2020/12/14	2044	06/05/2021	11.40	Call	Bond Future	4,372.2300	4.3722	4,361.3700	4.3614	(0.248)	0	0	0
2020/12/14	2044	06/05/2021	11.40	Put	Bond Future	3,432.2700	3.4323	3,369.8900	3.3699	(1.817)	0	0	3,100
2020/12/14	2044	06/05/2021	11.79	Call	Bond Future	5,878.4600	5.8785	5,874.5600	5.8746	(0.066)	0	0	0
2020/12/14	2044	06/05/2021	11.79	Put	Bond Future	2,436.1500	2.4362	2,380.7300	2.3807	(2.275)	0	0	3,100
2020/12/14	2044	06/05/2021	12.50	Call	Bond Future	9,002.7900	9.0028	9,012.0800	9.0121	0.103	0	0	0
2020/12/14	2044	06/05/2021	12.50	Put	Bond Future	1,341.9300	1.3419	1,299.7000	1.2997	(3.147)	0	0	3,100
2020/12/14	2044	06/05/2021	12.43	Call	Bond Future	8,683.7700	8.6838	8,691.8200	8.6918	0.093	0	0	0
2020/12/14	2044	06/05/2021	12.43	Put	Bond Future	1,420.6300	1.4206	1,377.1600	1.3772	(3.060)	0	0	0
2020/12/14	2044	06/05/2021	12.44	Call	Bond Future	8,729.3200	8.7293	8,737.5500	8.7375	0.094	0	0	0
2020/12/14	2044	06/05/2021	12.44	Put	Bond Future	1,409.1300	1.4091	1,365.8400	1.3658	(3.072)	0	0	0
2020/12/14	2044	06/05/2021			Bond Future	11.2589	81.9530	11.2513	82.0045	(0.068)	0.0000	0.0000	0
2020/12/14	2044	06/05/2021	11.10	Put	Bond Future	4,420.1100	4.4201	4,353.7600	4.3538	(1.501)	0	0	3,100
2020/12/14	2044	06/05/2021	10.70	Put	Bond Future	6,072.0300	6.0720	6,003.1500	6.0032	(1.134)	0	0	0
2020/12/14	2044	06/05/2021	10.70	Call	Bond Future	2,154.4400	2.1544	2,137.0800	2.1371	(0.806)	0	0	3,100
2020/12/14	2044	06/05/2021	11.35	Put	Bond Future	3,583.2600	3.5833	3,520.1100	3.5201	(1.762)	0	0	0
2020/12/14	2044	06/05/2021	11.35	Call	Bond Future	4,192.2600	4.1923	4,180.6300	4.1806	(0.277)	0	0	3,100
2020/12/14	2044	06/05/2021	11.90	Call	Bond Future	6,337.9400	6.3379	6,336.1100	6.3361	(0.029)	0	0	0
2020/12/14	2044	06/05/2021	11.90	Put	Bond Future	2,214.4100	2.2144	2,161.0600	2.1611	(2.409)	0	0	0
2020/12/14	2044	06/05/2021	12.45	Call	Bond Future	8,774.7400	8.7747	8,783.1500	8.7832	0.096	0	0	0
2020/12/14	2044	06/05/2021	12.45	Put	Bond Future	1,397.5800	1.3976	1,354.4700	1.3545	(3.085)	0	0	0
2020/12/14	2044	05/08/2021	12.60	Put	Bond Future	2,097.7400	2.0977	2,058.9900	2.0590	(1.847)	0	0	0
2020/12/14	2044	05/08/2021	12.61	Call	Bond Future	8,935.7800	8.9358	8,948.9900	8.9490	0.148	0	0	0
2020/12/14	2044	05/08/2021	12.61	Put	Bond Future	2,084.5200	2.0845	2,045.8900	2.0459	(1.853)	0	0	0
2020/12/14	2044	05/08/2021			Bond Future	11.4730	78.4560	11.4650	78.5079	(0.069)	0.0000	0.0000	0
2020/12/14	2044	05/08/2021	12.59	Call	Bond Future	8,851.0700	8.8511	8,864.0300	8.8640	0.146	0	0	0
2020/12/14	2044	05/08/2021	12.59	Put	Bond Future	2,111.2700	2.1113	2,072.3900	2.0724	(1.842)	0	0	0
2020/12/14	2044	05/08/2021	12.60	Call	Bond Future	8,893.3100	8.8933	8,906.4000	8.9064	0.147	0	0	0
2020/12/14	2044	04/11/2021	12.91	Call	Bond Future	9,726.4400	9.7264	9,743.2000	9.7432	0.172	0	0	0
2020/12/14	2044	04/11/2021	12.91	Put	Bond Future	2,577.0500	2.5770	2,541.4800	2.5415	(1.380)	0	0	0
2020/12/14	2044	04/11/2021			Bond Future	11.6809	79.2919	11.6726	79.3443	(0.071)	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
2020/12/14	2044	04/11/2021	12.89	Call	Bond Future	9,655.0400	9.6550	9,671.5600	9.6716	0.171	0	0	0
2020/12/14	2044	04/11/2021	12.89	Put	Bond Future	2,612.6800	2.6127	2,576.8700	2.5769	(1.371)	0	0	0
2020/12/14	2044	04/11/2021	12.90	Call	Bond Future	9,690.7200	9.6907	9,707.3600	9.7074	0.172	0	0	0
2020/12/14	2044	04/11/2021	12.90	Put	Bond Future	2,594.8100	2.5948	2,559.1200	2.5591	(1.375)	0	0	0
2020/12/14	2046	04/02/2021			Bond Future	102.5676	102.5676	102.6616	102.6616	0.092	0.0000	0.0000	14,890
2020/12/14	2046	06/05/2021			Bond Future	101.8579	101.8579	101.9524	101.9524	0.093	0.0000	0.0000	0
2020/12/14	2046	05/08/2021			Bond Future	102.9807	102.9807	103.0761	103.0761	0.093	0.0000	0.0000	0
2020/12/14	2046	04/11/2021			Bond Future	102.2919	102.2919	102.3882	102.3882	0.094	0.0000	0.0000	0
2020/12/14	2050	04/02/2021			Bond Future	102.9637	102.9637	103.8449	103.8449	0.856	0.0000	0.0000	11,025
2020/12/14	2050	06/05/2021			Bond Future	104.0497	104.0497	104.9399	104.9399	0.856	0.0000	0.0000	0
2020/12/14	2050	05/08/2021			Bond Future	103.2667	103.2667	104.1666	104.1666	0.871	0.0000	0.0000	0
2020/12/14	2050	04/11/2021			Bond Future	104.3901	104.3901	105.2997	105.2997	0.871	0.0000	0.0000	0
2020/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	AL37	04/02/2021			Index Future	782.0470	782.0470	782.4110	782.4110	0.047	0.0000	0.0000	0
2020/12/14	AL37	06/05/2021			Index Future	790.1060	790.1060	790.4650	790.4650	0.045	0.0000	0.0000	0
2020/12/14	AL37	05/08/2021			Index Future	798.5330	798.5330	798.8920	798.8920	0.045	0.0000	0.0000	0
2020/12/14	AL37	04/11/2021			Index Future	807.1220	807.1220	807.4820	807.4820	0.045	0.0000	0.0000	0
2020/12/14	AL7T	04/02/2021			Index Future	865.0100	865.0100	865.2790	865.2790	0.031	0.0000	0.0000	0
2020/12/14	AL7T	06/05/2021			Index Future	873.9230	873.9230	874.1870	874.1870	0.030	0.0000	0.0000	0
2020/12/14	AL7T	05/08/2021			Index Future	883.2440	883.2440	883.5060	883.5060	0.030	0.0000	0.0000	0
2020/12/14	AL7T	04/11/2021			Index Future	892.7440	892.7440	893.0060	893.0060	0.029	0.0000	0.0000	0
2020/12/14	ALBI	04/02/2021			Index Future	757.2160	757.2160	757.5060	757.5060	0.038	0.0000	0.0000	231
2020/12/14	ALBI	06/05/2021			Index Future	765.0190	765.0190	765.3040	765.3040	0.037	0.0000	0.0000	0
2020/12/14	ALBI	05/08/2021			Index Future	773.1790	773.1790	773.4630	773.4630	0.037	0.0000	0.0000	0
2020/12/14	ALBI	04/11/2021			Index Future	781.4940	781.4940	781.7800	781.7800	0.037	0.0000	0.0000	0
2020/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	CS23	25/01/2023			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
2020/12/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/14	ES33	04/02/2021			Bond Future	11.4024	77.2741	11.4046	77.2619	0.020	0.0000	0.0000	350
2020/12/14	ES33	06/05/2021			Bond Future	11.6545	74.2963	11.6570	74.2837	0.021	0.0000	0.0000	0
2020/12/14	ES33	05/08/2021			Bond Future	11.9164	75.0976	11.9190	75.0847	0.022	0.0000	0.0000	0
2020/12/14	ES33	04/11/2021			Bond Future	12.1875	72.1231	12.1902	72.1100	0.022	0.0000	0.0000	0
2020/12/14	ES42	04/02/2021			Bond Future	11.9846	75.8568	11.9870	75.8423	0.020	0.0000	0.0000	4,779
2020/12/14	ES42	06/05/2021			Bond Future	12.2330	72.3806	12.2356	72.3657	0.021	0.0000	0.0000	0
2020/12/14	ES42	05/08/2021			Bond Future	12.4845	73.1616	12.4873	73.1465	0.022	0.0000	0.0000	0
2020/12/14	ES42	04/11/2021			Bond Future	12.7467	69.6833	12.7496	69.6679	0.023	0.0000	0.0000	0
2020/12/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	04/02/2021	750.96	Put	GOVI	29,410.0000	2.9410	26,320.0000	2.6320	(10.507)	0	0	0
2020/12/14	GOVI	04/02/2021			GOVI	748.0190	748.0190	748.3280	748.3280	0.041	0.0000	0.0000	965
2020/12/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	04/02/2021	750.95	Put	GOVI	29,310.0000	2.9310	26,220.0000	2.6220	(10.542)	0	0	0
2020/12/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	04/02/2021	750.94	Put	GOVI	29,210.0000	2.9210	26,120.0000	2.6120	(10.579)	0	0	0
2020/12/14	GOVI	06/05/2021	678.68	Call	GOVI	770,460.0000	77.0460	773,510.0000	77.3510	0.396	0	0	0
2020/12/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	06/05/2021	678.67	Call	GOVI	770,560.0000	77.0560	773,610.0000	77.3610	0.396	0	0	0
2020/12/14	GOVI	06/05/2021			GOVI	755.7260	755.7260	756.0310	756.0310	0.040	0.0000	0.0000	0
2020/12/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	06/05/2021	678.69	Call	GOVI	770,360.0000	77.0360	773,410.0000	77.3410	0.396	0	0	0
2020/12/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	05/08/2021	719.14	Call	GOVI	446,470.0000	44.6470	449,510.0000	44.9510	0.681	0	0	0
2020/12/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	05/08/2021	719.13	Call	GOVI	446,570.0000	44.6570	449,610.0000	44.9610	0.681	0	0	0
2020/12/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	05/08/2021			GOVI	763.7870	763.7870	764.0910	764.0910	0.040	0.0000	0.0000	0
2020/12/14	GOVI	05/08/2021	719.15	Call	GOVI	446,370.0000	44.6370	449,410.0000	44.9410	0.681	0	0	0
2020/12/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	04/11/2021	728.41	Call	GOVI	435,920.0000	43.5920	438,970.0000	43.8970	0.700	0	0	0
2020/12/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	04/11/2021	728.40	Call	GOVI	436,020.0000	43.6020	439,070.0000	43.9070	0.700	0	0	0
2020/12/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GOVI	04/11/2021			GOVI	772.0020	772.0020	772.3070	772.3070	0.040	0.0000	0.0000	0
2020/12/14	GOVI	04/11/2021	728.42	Call	GOVI	435,820.0000	43.5820	438,870.0000	43.8870	0.700	0	0	0
2020/12/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/14	IGOV	04/02/2021			Index Future	273.0200	273.0200	273.4520	273.4520	0.158	0.0000	0.0000	1,090

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
2020/12/14	IGOV	06/05/2021			Index Future	275.9000	275.9000	276.3340	276.3340	0.157	0.0000	0.0000	21
2020/12/14	IGOV	05/08/2021			Index Future	278.9100	278.9100	279.3470	279.3470	0.157	0.0000	0.0000	0
2020/12/14	IGOV	04/11/2021			Index Future	281.9750	281.9750	282.4160	282.4160	0.156	0.0000	0.0000	0
2020/12/14	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/14	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/14	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4000	90.4000	0.000	0.0000	0.0000	0
2020/12/14	IS05	21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3400	89.3400	(0.011)	0.0000	0.0000	0
2020/12/14	IS05	21/12/2021			Interest Rate Swap	90.6100	90.6100	90.5900	90.5900	(0.022)	0.0000	0.0000	51
2020/12/14	IS05	15/03/2022			Interest Rate Swap	90.0100	90.0100	89.9900	89.9900	(0.022)	0.0000	0.0000	0
2020/12/14	IS05	21/06/2022			Interest Rate Swap	90.1100	90.1100	90.0800	90.0800	(0.033)	0.0000	0.0000	0
2020/12/14	IS05	20/09/2022			Interest Rate Swap	93.2200	93.2200	93.1900	93.1900	(0.032)	0.0000	0.0000	0
2020/12/14	IS05	20/12/2022			Interest Rate Swap	93.6900	93.6900	93.6500	93.6500	(0.043)	0.0000	0.0000	0
2020/12/14	IS05	22/03/2023			Interest Rate Swap	86.0500	86.0500	86.0000	86.0000	(0.058)	0.0000	0.0000	0
2020/12/14	IS05	20/06/2023			Interest Rate Swap	91.5600	91.5600	91.5000	91.5000	(0.066)	0.0000	0.0000	0
2020/12/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/14	IS10	17/12/2025			Interest Rate Swap	78.6800	78.6800	78.6200	78.6200	(0.076)	0.0000	0.0000	0
2020/12/14	IS10	16/03/2026			Interest Rate Swap	75.1400	75.1400	75.1000	75.1000	(0.053)	0.0000	0.0000	0
2020/12/14	IS10	15/06/2026			Interest Rate Swap	73.5000	73.5000	73.4700	73.4700	(0.041)	0.0000	0.0000	0
2020/12/14	IS10	21/09/2026			Interest Rate Swap	75.4800	75.4800	75.4500	75.4500	(0.040)	0.0000	0.0000	0
2020/12/14	IS10	21/12/2026			Interest Rate Swap	79.4700	79.4700	79.4600	79.4600	(0.013)	0.0000	0.0000	0
2020/12/14	IS10	15/03/2027			Interest Rate Swap	77.9400	77.9400	77.9300	77.9300	(0.013)	0.0000	0.0000	0
2020/12/14	IS10	21/06/2027			Interest Rate Swap	80.0000	80.0000	80.0000	80.0000	0.000	0.0000	0.0000	0
2020/12/14	IS10	20/09/2027			Interest Rate Swap	85.8300	85.8300	85.8300	85.8300	0.000	0.0000	0.0000	0
2020/12/14	IS10	20/12/2027			Interest Rate Swap	86.2300	86.2300	86.2300	86.2300	0.000	0.0000	0.0000	0
2020/12/14	IS10	22/03/2028			Interest Rate Swap	79.2300	79.2300	79.2100	79.2100	(0.025)	0.0000	0.0000	0
2020/12/14	IS10	20/06/2028			Interest Rate Swap	87.1300	87.1300	87.0900	87.0900	(0.046)	0.0000	0.0000	0
2020/12/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/14	JBAF	15/12/2020			Jibar Tradeable Future	3.5650	96.4350	3.6050	96.3950	1.122	0.0000	0.0000	30,000
2020/12/14	JBAF	20/01/2021			Jibar Tradeable Future	3.6150	96.3850	3.6150	96.3850	0.000	0.0000	0.0000	0
2020/12/14	JBAF	17/02/2021			Jibar Tradeable Future	3.5700	96.4300	3.5600	96.4400	(0.280)	0.0000	0.0000	0
2020/12/14	JBAF	17/03/2021			Jibar Tradeable Future	3.5850	96.4150	3.5750	96.4250	(0.279)	0.0000	0.0000	0
2020/12/14	JBAF	21/04/2021			Jibar Tradeable Future	3.5700	96.4300	3.5700	96.4300	0.000	0.0000	0.0000	0
2020/12/14	JBAF	19/05/2021			Jibar Tradeable Future	3.5800	96.4200	3.5700	96.4300	(0.279)	0.0000	0.0000	0
2020/12/14	JBAF	15/06/2021			Jibar Tradeable Future	3.5900	96.4100	3.5900	96.4100	0.000	0.0000	0.0000	0
2020/12/14	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	30,000
2020/12/14	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.8600	96.1400	0.000	0.0000	0.0000	0
2020/12/14	JBAF	16/03/2022			Jibar Tradeable Future	4.0200	95.9800	4.0100	95.9900	(0.249)	0.0000	0.0000	0
2020/12/14	JBAF	15/06/2022			Jibar Tradeable Future	4.2950	95.7050	4.2750	95.7250	(0.466)	0.0000	0.0000	0
2020/12/14	JBAF	21/09/2022			Jibar Tradeable Future	4.4250	95.5750	4.4150	95.5850	(0.226)	0.0000	0.0000	0
2020/12/14	R023	04/02/2021	6.33	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2020/12/14	R023	04/02/2021	6.34	Call	Bond Future	3,197.6100	3.1976	3,178.2400	3.1782	(0.606)	0	0	0
2020/12/14	R023	04/02/2021	6.32	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	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
2020/12/14	R023	04/02/2021			Bond Future	4.7157	109.3342	4.7254	109.3149	0.204	0.0000	0.0000	31,397
2020/12/14	R023	04/02/2021	6.33	Call	Bond Future	3,178.3100	3.1783	3,158.9400	3.1589	(0.609)	0	0	0
2020/12/14	R023	04/02/2021	6.34	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2020/12/14	R023	04/02/2021	6.32	Call	Bond Future	3,159.0100	3.1590	3,139.6400	3.1396	(0.613)	0	0	0
2020/12/14	R023	06/05/2021	7.58	Call	Bond Future	4,773.6900	4.7737	4,753.7300	4.7537	(0.418)	0	0	0
2020/12/14	R023	06/05/2021	7.58	Put	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2020/12/14	R023	06/05/2021			Bond Future	4.7955	106.5544	4.8068	106.5345	0.235	0.0000	0.0000	0
2020/12/14	R023	06/05/2021	7.57	Call	Bond Future	4,757.0700	4.7571	4,737.1100	4.7371	(0.420)	0	0	0
2020/12/14	R023	06/05/2021	7.57	Put	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2020/12/14	R023	06/05/2021	7.56	Call	Bond Future	4,740.4400	4.7404	4,720.4900	4.7205	(0.421)	0	0	0
2020/12/14	R023	06/05/2021	7.56	Put	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
2020/12/14	R023	05/08/2021	5.30	Call	Bond Future	968.9100	0.9689	951.9000	0.9519	(1.756)	0	0	0
2020/12/14	R023	05/08/2021	5.30	Put	Bond Future	324.4100	0.3244	327.7300	0.3277	1.023	0	0	0
2020/12/14	R023	05/08/2021	5.29	Call	Bond Future	957.9400	0.9579	940.9800	0.9410	(1.770)	0	0	0
2020/12/14	R023	05/08/2021	5.29	Put	Bond Future	328.5500	0.3285	331.9200	0.3319	1.026	0	0	0
2020/12/14	R023	05/08/2021			Bond Future	4.8750	107.7032	4.8883	107.6829	0.274	0.0000	0.0000	0
2020/12/14	R023	05/08/2021	5.31	Call	Bond Future	979.9300	0.9799	962.8500	0.9628	(1.743)	0	0	0
2020/12/14	R023	05/08/2021	5.31	Put	Bond Future	320.3300	0.3203	323.5800	0.3236	1.015	0	0	0
2020/12/14	R023	04/11/2021	4.91	Call	Bond Future	512.4700	0.5125	500.1700	0.5002	(2.400)	0	0	0
2020/12/14	R023	04/11/2021	4.91	Put	Bond Future	609.0900	0.6091	617.4200	0.6174	1.368	0	0	0
2020/12/14	R023	04/11/2021	4.90	Call	Bond Future	506.0600	0.5061	493.8400	0.4938	(2.415)	0	0	0
2020/12/14	R023	04/11/2021	4.90	Put	Bond Future	615.5200	0.6155	623.9300	0.6239	1.366	0	0	0
2020/12/14	R023	04/11/2021			Bond Future	4.9853	104.9431	5.0014	104.9225	0.323	0.0000	0.0000	0
2020/12/14	R023	04/11/2021	4.92	Call	Bond Future	518.9200	0.5189	506.5400	0.5065	(2.386)	0	0	0
2020/12/14	R023	04/11/2021	4.92	Put	Bond Future	602.7000	0.6027	610.9500	0.6109	1.369	0	0	0
2020/12/14	R035	04/02/2021	10.05	Call	Bond Future	810.2900	0.8103	766.9500	0.7669	(5.349)	0	0	0
2020/12/14	R035	04/02/2021	10.05	Put	Bond Future	4,473.4800	4.4735	4,414.0500	4.4140	(1.328)	0	0	0
2020/12/14	R035	04/02/2021	10.04	Call	Bond Future	791.7000	0.7917	748.7600	0.7488	(5.424)	0	0	0
2020/12/14	R035	04/02/2021	10.04	Put	Bond Future	4,524.6000	4.5246	4,465.5700	4.4656	(1.305)	0	0	0
2020/12/14	R035	04/02/2021	10.14	Put	Bond Future	4,030.7200	4.0307	3,967.8700	3.9679	(1.559)	0	0	650
2020/12/14	R035	04/02/2021	11.14	Call	Bond Future	4,462.7500	4.4627	4,421.8500	4.4219	(0.916)	0	0	0
2020/12/14	R035	04/02/2021	11.14	Put	Bond Future	968.6100	0.9686	911.6200	0.9116	(5.884)	0	0	650
2020/12/14	R035	04/02/2021			Bond Future	10.5916	91.5541	10.5892	91.5702	(0.023)	0.0000	0.0000	97,981
2020/12/14	R035	04/02/2021	10.06	Call	Bond Future	829.3000	0.8293	785.5500	0.7856	(5.276)	0	0	0
2020/12/14	R035	04/02/2021	10.06	Put	Bond Future	4,422.8600	4.4229	4,363.0200	4.3630	(1.353)	0	0	0
2020/12/14	R035	04/02/2021	10.14	Call	Bond Future	991.4600	0.9915	944.7000	0.9447	(4.716)	0	0	0
2020/12/14	R035	06/05/2021	10.55	Call	Bond Future	2,810.7800	2.8108	2,781.6300	2.7816	(1.037)	0	0	0
2020/12/14	R035	06/05/2021	10.55	Put	Bond Future	4,459.7100	4.4597	4,414.6300	4.4146	(1.011)	0	0	500
2020/12/14	R035	06/05/2021	10.05	Put	Bond Future	6,571.4700	6.5715	6,529.5800	6.5296	(0.637)	0	0	0
2020/12/14	R035	06/05/2021	10.05	Call	Bond Future	1,556.5800	1.5566	1,530.6200	1.5306	(1.668)	0	0	500
2020/12/14	R035	06/05/2021	12.91	Put	Bond Future	418.8000	0.4188	401.3000	0.4013	(4.179)	0	0	600
2020/12/14	R035	06/05/2021	10.40	Put	Bond Future	5,030.9700	5.0310	4,986.3300	4.9863	(0.887)	0	0	0
2020/12/14	R035	06/05/2021	11.55	Call	Bond Future	6,411.0700	6.4111	6,388.7100	6.3887	(0.349)	0	0	0
2020/12/14	R035	06/05/2021	11.55	Put	Bond Future	1,848.9700	1.8490	1,810.6800	1.8107	(2.071)	0	0	1,650
2020/12/14	R035	06/05/2021	12.77	Call	Bond Future	11,799.6500	11.7996	11,795.9600	11.7960	(0.031)	0	0	0
2020/12/14	R035	06/05/2021	12.77	Put	Bond Future	501.2400	0.5012	481.6200	0.4816	(3.914)	0	0	1,650
2020/12/14	R035	06/05/2021	10.24	Put	Bond Future	5,698.5900	5.6986	5,654.9200	5.6549	(0.766)	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
2020/12/14	R035	06/05/2021	10.24	Call	Bond Future	1,984.3500	1.9844	1,956.6100	1.9566	(1.398)	0	0	793
2020/12/14	R035	06/05/2021	12.37	Call	Bond Future	10,002.0000	10.0020	9,991.6900	9.9917	(0.103)	0	0	0
2020/12/14	R035	06/05/2021	12.35	Put	Bond Future	837.2700	0.8373	810.6800	0.8107	(3.176)	0	0	0
2020/12/14	R035	06/05/2021	12.36	Put	Bond Future	827.4800	0.8275	801.0700	0.8011	(3.192)	0	0	0
2020/12/14	R035	06/05/2021			Bond Future	10.8052	88.0241	10.8027	88.0400	(0.023)	0.0000	0.0000	0
2020/12/14	R035	06/05/2021	11.05	Call	Bond Future	4,441.2900	4.4413	4,413.8600	4.4139	(0.618)	0	0	0
2020/12/14	R035	06/05/2021	11.05	Put	Bond Future	2,901.4500	2.9014	2,858.0900	2.8581	(1.494)	0	0	500
2020/12/14	R035	06/05/2021	11.15	Put	Bond Future	2,650.4700	2.6505	2,607.9600	2.6080	(1.604)	0	0	0
2020/12/14	R035	06/05/2021	11.15	Call	Bond Future	4,807.7500	4.8077	4,781.1700	4.7812	(0.553)	0	0	600
2020/12/14	R035	06/05/2021	12.91	Call	Bond Future	12,436.6000	12.4366	12,435.0300	12.4350	(0.013)	0	0	0
2020/12/14	R035	06/05/2021	10.40	Call	Bond Future	2,391.3700	2.3914	2,362.6600	2.3627	(1.201)	0	0	600
2020/12/14	R035	06/05/2021	10.81	Put	Bond Future	3,586.0200	3.5860	3,541.2400	3.5412	(1.249)	0	0	0
2020/12/14	R035	06/05/2021	10.81	Call	Bond Future	3,616.6700	3.6167	3,587.8200	3.5878	(0.798)	0	0	1,650
2020/12/14	R035	06/05/2021	11.32	Call	Bond Future	5,463.8900	5.4639	5,438.9800	5.4390	(0.456)	0	0	0
2020/12/14	R035	06/05/2021	11.32	Put	Bond Future	2,272.0100	2.2720	2,231.1700	2.2312	(1.798)	0	0	793
2020/12/14	R035	06/05/2021	12.37	Put	Bond Future	817.7900	0.8178	791.5500	0.7916	(3.209)	0	0	0
2020/12/14	R035	06/05/2021	12.35	Call	Bond Future	9,913.4300	9.9134	9,902.7700	9.9028	(0.108)	0	0	0
2020/12/14	R035	06/05/2021	12.02	Call	Bond Future	8,479.2700	8.4793	8,462.7900	8.4628	(0.194)	0	0	0
2020/12/14	R035	06/05/2021	12.02	Put	Bond Future	1,219.0900	1.2191	1,186.6800	1.1867	(2.659)	0	0	793
2020/12/14	R035	06/05/2021	12.36	Call	Bond Future	9,957.6900	9.9577	9,947.2100	9.9472	(0.105)	0	0	0
2020/12/14	R035	05/08/2021	11.37	Call	Bond Future	0.0000	0.0000	5,382.9600	5.3830	100.000	0	0	0
2020/12/14	R035	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	3,294.7700	3.2948	100.000	0	0	100
2020/12/14	R035	05/08/2021	5.31	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2020/12/14	R035	05/08/2021	5.31	Put	Bond Future	49,117.5000	49.1175	49,101.5400	49.1015	(0.032)	0	0	0
2020/12/14	R035	05/08/2021			Bond Future	11.0286	88.9733	11.0260	88.9893	(0.023)	0.0000	0.0000	0
2020/12/14	R035	05/08/2021	10.77	Call	Bond Future	0.0000	0.0000	3,437.0400	3.4370	100.000	0	0	0
2020/12/14	R035	05/08/2021	10.77	Put	Bond Future	0.0000	0.0000	5,041.5100	5.0415	100.000	0	0	100
2020/12/14	R035	05/08/2021	10.02	Put	Bond Future	0.0000	0.0000	8,226.7700	8.2268	100.000	0	0	0
2020/12/14	R035	05/08/2021	10.02	Call	Bond Future	0.0000	0.0000	1,661.9200	1.6619	100.000	0	0	100
2020/12/14	R035	05/08/2021	5.29	Call	Bond Future	0.1400	0.0001	0.1300	0.0001	(7.143)	0	0	0
2020/12/14	R035	05/08/2021	5.29	Put	Bond Future	49,350.7800	49.3508	49,334.8200	49.3348	(0.032)	0	0	0
2020/12/14	R035	05/08/2021	5.30	Call	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2020/12/14	R035	05/08/2021	5.30	Put	Bond Future	49,234.0800	49.2341	49,218.1100	49.2181	(0.032)	0	0	0
2020/12/14	R035	04/11/2021	10.62	Put	Bond Future	7,023.2400	7.0232	6,992.8400	6.9928	(0.433)	0	0	0
2020/12/14	R035	04/11/2021	10.62	Call	Bond Future	3,065.9000	3.0659	3,051.5000	3.0515	(0.470)	0	0	400
2020/12/14	R035	04/11/2021	11.08	Call	Bond Future	4,327.2500	4.3273	4,313.0400	4.3130	(0.328)	0	0	0
2020/12/14	R035	04/11/2021	11.08	Put	Bond Future	5,406.2400	5.4062	5,376.0300	5.3760	(0.559)	0	0	782
2020/12/14	R035	04/11/2021	10.23	Put	Bond Future	8,755.9100	8.7559	8,725.9400	8.7259	(0.342)	0	0	0
2020/12/14	R035	04/11/2021	10.12	Put	Bond Future	9,301.0200	9.3010	9,271.2800	9.2713	(0.320)	0	0	0
2020/12/14	R035	04/11/2021	10.12	Call	Bond Future	2,052.7700	2.0528	2,039.0300	2.0390	(0.669)	0	0	400
2020/12/14	R035	04/11/2021	11.75	Put	Bond Future	3,609.8700	3.6099	3,581.9300	3.5819	(0.774)	0	0	782
2020/12/14	R035	04/11/2021	12.53	Call	Bond Future	9,437.9000	9.4379	9,429.8400	9.4298	(0.085)	0	0	0
2020/12/14	R035	04/11/2021	12.53	Put	Bond Future	2,294.3100	2.2943	2,270.2500	2.2703	(1.049)	0	0	0
2020/12/14	R035	04/11/2021			Bond Future	11.2583	85.4469	11.2556	85.4629	(0.024)	0.0000	0.0000	0
2020/12/14	R035	04/11/2021	13.82	Call	Bond Future	14,336.3800	14.3364	14,338.3800	14.3384	0.014	0	0	0
2020/12/14	R035	04/11/2021	13.82	Put	Bond Future	833.9700	0.8340	819.9700	0.8200	(1.679)	0	0	400
2020/12/14	R035	04/11/2021	10.23	Call	Bond Future	2,246.6700	2.2467	2,232.7000	2.2327	(0.622)	0	0	782
2020/12/14	R035	04/11/2021	11.75	Call	Bond Future	6,483.5700	6.4836	6,471.6300	6.4716	(0.184)	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
2020/12/14	R035	04/11/2021	12.51	Call	Bond Future	9,365.9500	9.3660	9,357.7400	9.3577	(0.088)	0	0	0
2020/12/14	R035	04/11/2021	12.51	Put	Bond Future	2,327.6400	2.3276	2,303.4300	2.3034	(1.040)	0	0	0
2020/12/14	R035	04/11/2021	12.52	Call	Bond Future	9,401.9000	9.4019	9,393.7700	9.3938	(0.086)	0	0	0
2020/12/14	R035	04/11/2021	12.52	Put	Bond Future	2,310.9200	2.3109	2,286.7900	2.2868	(1.044)	0	0	0
2020/12/14	R186	04/02/2021	8.16	Call	Bond Future	6,145.8400	6.1458	6,173.7400	6.1737	0.454	0	0	0
2020/12/14	R186	04/02/2021	8.17	Put	Bond Future	48.1200	0.0481	39.9700	0.0400	(16.937)	0	0	0
2020/12/14	R186	04/02/2021	8.15	Call	Bond Future	6,098.7800	6.0988	6,126.4400	6.1264	0.454	0	0	0
2020/12/14	R186	04/02/2021	8.00	Put	Bond Future	88.6700	0.0887	75.8400	0.0758	(14.469)	0	0	15,177
2020/12/14	R186	04/02/2021			Bond Future	6.9560	118.2510	6.9491	118.2873	(0.100)	0.0000	0.0000	79,665
2020/12/14	R186	04/02/2021	8.16	Put	Bond Future	49.9500	0.0500	41.5600	0.0416	(16.797)	0	0	0
2020/12/14	R186	04/02/2021	8.17	Call	Bond Future	6,192.9400	6.1929	6,221.0800	6.2211	0.454	0	0	0
2020/12/14	R186	04/02/2021	8.15	Put	Bond Future	51.8400	0.0518	43.2100	0.0432	(16.647)	0	0	0
2020/12/14	R186	04/02/2021	8.00	Call	Bond Future	5,397.9700	5.3980	5,421.4300	5.4214	0.435	0	0	0
2020/12/14	R186	06/05/2021	10.77	Call	Bond Future	16,542.1600	16.5422	16,578.3700	16.5784	0.219	0	0	0
2020/12/14	R186	06/05/2021	10.77	Put	Bond Future	0.6200	0.0006	0.5300	0.0005	(14.516)	0	0	0
2020/12/14	R186	06/05/2021	10.76	Call	Bond Future	16,501.1400	16.5011	16,537.3400	16.5373	0.219	0	0	0
2020/12/14	R186	06/05/2021	10.76	Put	Bond Future	0.6500	0.0007	0.5500	0.0006	(15.385)	0	0	0
2020/12/14	R186	06/05/2021			Bond Future	7.1197	119.4691	7.1124	119.5054	(0.102)	0.0000	0.0000	0
2020/12/14	R186	06/05/2021	10.78	Call	Bond Future	16,583.1700	16.5832	16,619.3800	16.6194	0.218	0	0	0
2020/12/14	R186	06/05/2021	10.78	Put	Bond Future	0.6000	0.0006	0.5100	0.0005	(15.000)	0	0	0
2020/12/14	R186	05/08/2021	8.62	Call	Bond Future	6,643.3200	6.6433	6,664.2800	6.6643	0.316	0	0	0
2020/12/14	R186	05/08/2021	8.62	Put	Bond Future	544.8700	0.5449	529.4000	0.5294	(2.839)	0	0	0
2020/12/14	R186	05/08/2021	8.61	Call	Bond Future	6,606.6300	6.6066	6,627.4500	6.6275	0.315	0	0	0
2020/12/14	R186	05/08/2021	8.61	Put	Bond Future	552.5200	0.5525	536.9100	0.5369	(2.825)	0	0	0
2020/12/14	R186	05/08/2021			Bond Future	7.2909	115.4760	7.2832	115.5125	(0.105)	0.0000	0.0000	0
2020/12/14	R186	05/08/2021	8.63	Call	Bond Future	6,680.0600	6.6801	6,701.1600	6.7012	0.316	0	0	0
2020/12/14	R186	05/08/2021	8.63	Put	Bond Future	537.3100	0.5373	521.9800	0.5220	(2.853)	0	0	0
2020/12/14	R186	04/11/2021	8.09	Call	Bond Future	4,386.9900	4.3870	4,399.5300	4.3995	0.286	0	0	0
2020/12/14	R186	04/11/2021	8.09	Put	Bond Future	1,641.1600	1.6412	1,616.9500	1.6169	(1.475)	0	0	0
2020/12/14	R186	04/11/2021	8.10	Call	Bond Future	4,417.0800	4.4171	4,429.7200	4.4297	0.286	0	0	0
2020/12/14	R186	04/11/2021	8.10	Put	Bond Future	1,627.5100	1.6275	1,603.4000	1.6034	(1.481)	0	0	0
2020/12/14	R186	04/11/2021			Bond Future	7.4721	116.7057	7.4640	116.7425	(0.109)	0.0000	0.0000	0
2020/12/14	R186	04/11/2021	8.11	Call	Bond Future	4,447.2600	4.4473	4,460.0000	4.4600	0.286	0	0	0
2020/12/14	R186	04/11/2021	8.11	Put	Bond Future	1,613.9600	1.6140	1,589.9500	1.5900	(1.488)	0	0	0
2020/12/14	R197	04/02/2021			Bond Future	319.2539	319.2539	319.4261	319.4261	0.054	0.0000	0.0000	2,441
2020/12/14	R197	06/05/2021			Bond Future	322.6211	322.6211	322.7940	322.7940	0.054	0.0000	0.0000	0
2020/12/14	R197	05/08/2021			Bond Future	318.1651	318.1651	318.3393	318.3393	0.055	0.0000	0.0000	0
2020/12/14	R197	04/11/2021			Bond Future	321.6262	321.6262	321.8022	321.8022	0.055	0.0000	0.0000	0
2020/12/14	R202	04/02/2021			Bond Future	220.2910	220.2910	220.9801	220.9801	0.313	0.0000	0.0000	7,878
2020/12/14	R202	06/05/2021			Bond Future	222.6143	222.6143	223.3100	223.3100	0.313	0.0000	0.0000	0
2020/12/14	R202	05/08/2021			Bond Future	220.8124	220.8124	221.5154	221.5154	0.318	0.0000	0.0000	0
2020/12/14	R202	04/11/2021			Bond Future	223.2144	223.2144	223.9248	223.9248	0.318	0.0000	0.0000	0
2020/12/14	R209	04/02/2021	10.12	Call	Bond Future	1,404.3600	1.4044	1,343.2300	1.3432	(4.353)	0	0	0
2020/12/14	R209	04/02/2021	10.12	Put	Bond Future	2,823.7500	2.8238	2,780.2500	2.7802	(1.541)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/14	R209	04/02/2021			Bond Future	10.3612		71.1712	10.3642		0.029	0.0000	0.0000	26,084
2020/12/14	R209	04/02/2021	10.11	Call	Bond Future	1,380.4800		1.3805	1,319.6300		(4.408)	0	0	0
2020/12/14	R209	04/02/2021	10.11	Put	Bond Future	2,859.6200		2.8596	2,816.4000		(1.511)	0	0	0
2020/12/14	R209	04/02/2021	10.10	Call	Bond Future	1,356.9500		1.3569	1,296.3900		(4.463)	0	0	0
2020/12/14	R209	04/02/2021	10.10	Put	Bond Future	2,895.9100		2.8959	2,852.9800		(1.482)	0	0	0
2020/12/14	R209	06/05/2021	9.75	Put	Bond Future	6,087.6700		6.0877	6,072.9100		(0.242)	0	0	0
2020/12/14	R209	06/05/2021	9.75	Call	Bond Future	1,362.5800		1.3626	1,329.8000		(2.406)	0	0	6,250
2020/12/14	R209	06/05/2021	11.00	Call	Bond Future	4,629.1600		4.6292	4,585.7800		(0.937)	0	0	0
2020/12/14	R209	06/05/2021	11.00	Put	Bond Future	2,136.6700		2.1367	2,111.3100		(1.187)	0	0	3,500
2020/12/14	R209	06/05/2021	10.00	Put	Bond Future	5,037.8800		5.0379	5,018.9900		(0.375)	0	0	0
2020/12/14	R209	06/05/2021	10.00	Call	Bond Future	1,843.9800		1.8440	1,807.0700		(2.002)	0	0	0
2020/12/14	R209	06/05/2021	12.25	Call	Bond Future	9,334.9200		9.3349	9,299.9200		(0.375)	0	0	0
2020/12/14	R209	06/05/2021	12.25	Put	Bond Future	616.3100		0.6163	599.3300		(2.755)	0	0	9,150
2020/12/14	R209	06/05/2021	12.23	Call	Bond Future	9,257.2900		9.2573	9,222.0700		(0.380)	0	0	0
2020/12/14	R209	06/05/2021	12.23	Put	Bond Future	631.3300		0.6313	614.1300		(2.724)	0	0	0
2020/12/14	R209	06/05/2021	12.22	Call	Bond Future	9,218.5100		9.2185	9,183.1900		(0.383)	0	0	0
2020/12/14	R209	06/05/2021	12.22	Put	Bond Future	638.9500		0.6390	621.6500		(2.708)	0	0	0
2020/12/14	R209	06/05/2021			Bond Future	10.5469		68.7651	10.5501		0.030	0.0000	0.0000	5,250
2020/12/14	R209	06/05/2021	10.60	Call	Bond Future	3,366.8400		3.3668	3,324.0100		(1.272)	0	0	0
2020/12/14	R209	06/05/2021	10.60	Put	Bond Future	3,067.9500		3.0680	3,043.1400		(0.809)	0	0	6,250
2020/12/14	R209	06/05/2021	11.60	Call	Bond Future	6,844.2800		6.8443	6,803.0900		(0.602)	0	0	0
2020/12/14	R209	06/05/2021	11.60	Put	Bond Future	1,249.6300		1.2496	1,226.4600		(1.854)	0	0	3,750
2020/12/14	R209	06/05/2021	10.25	Put	Bond Future	4,128.3100		4.1283	4,106.1800		(0.536)	0	0	0
2020/12/14	R209	06/05/2021	10.25	Call	Bond Future	2,420.2700		2.4203	2,380.1200		(1.659)	0	0	5,325
2020/12/14	R209	06/05/2021	11.25	Call	Bond Future	5,515.4100		5.5154	5,472.6200		(0.776)	0	0	0
2020/12/14	R209	06/05/2021	11.25	Put	Bond Future	1,703.7000		1.7037	1,678.9300		(1.454)	0	0	9,150
2020/12/14	R209	06/05/2021	12.24	Call	Bond Future	9,296.1000		9.2961	9,260.9900		(0.378)	0	0	0
2020/12/14	R209	06/05/2021	12.24	Put	Bond Future	623.7800		0.6238	606.6900		(2.740)	0	0	0
2020/12/14	R209	05/08/2021	11.81	Call	Bond Future	7,379.5400		7.3795	7,344.2500		(0.478)	0	0	0
2020/12/14	R209	05/08/2021	11.81	Put	Bond Future	1,826.2500		1.8263	1,809.3500		(0.925)	0	0	0
2020/12/14	R209	05/08/2021			Bond Future	10.7370		69.5067	10.7403		0.031	0.0000	0.0000	0
2020/12/14	R209	05/08/2021	11.80	Call	Bond Future	7,346.3500		7.3463	7,311.0200		(0.481)	0	0	0
2020/12/14	R209	05/08/2021	11.80	Put	Bond Future	1,841.6900		1.8417	1,824.7500		(0.920)	0	0	0
2020/12/14	R209	05/08/2021	11.79	Call	Bond Future	7,313.2100		7.3132	7,277.8400		(0.484)	0	0	0
2020/12/14	R209	05/08/2021	11.79	Put	Bond Future	1,857.2400		1.8572	1,840.2600		(0.914)	0	0	0
2020/12/14	R209	04/11/2021	12.19	Call	Bond Future	8,388.8100		8.3888	8,357.0800		(0.378)	0	0	0
2020/12/14	R209	04/11/2021	12.19	Put	Bond Future	2,101.4600		2.1015	2,088.3400		(0.624)	0	0	0
2020/12/14	R209	04/11/2021	12.17	Call	Bond Future	8,326.0300		8.3260	8,294.2600		(0.382)	0	0	0
2020/12/14	R209	04/11/2021			Bond Future	10.9312		67.1072	10.9347		0.032	0.0000	0.0000	0
2020/12/14	R209	04/11/2021	12.18	Call	Bond Future	8,357.4000		8.3574	8,325.6600		(0.380)	0	0	0
2020/12/14	R209	04/11/2021	12.18	Put	Bond Future	2,116.5300		2.1165	2,103.4000		(0.620)	0	0	0
2020/12/14	R209	04/11/2021	12.17	Put	Bond Future	2,131.6900		2.1317	2,118.5300		(0.617)	0	0	0
2020/12/14	R210	04/02/2021			Bond Future	195.5712		195.5712	195.0721		(0.255)	0.0000	0.0000	1,213
2020/12/14	R210	06/05/2021			Bond Future	194.9179		194.9179	194.4129		(0.259)	0.0000	0.0000	0
2020/12/14	R210	05/08/2021			Bond Future	197.0665		197.0665	196.5556		(0.259)	0.0000	0.0000	0
2020/12/14	R210	04/11/2021			Bond Future	196.4676		196.4676	195.9511		(0.263)	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
2020/12/14	R212	04/02/2021			Bond Future	170.3576	170.3576	170.3529	170.3529	(0.003)	0.0000	0.0000	5,730
2020/12/14	R212	06/05/2021			Bond Future	172.1548	172.1548	172.1494	172.1494	(0.003)	0.0000	0.0000	0
2020/12/14	R212	05/08/2021			Bond Future	171.7179	171.7179	171.7122	171.7122	(0.003)	0.0000	0.0000	0
2020/12/14	R212	04/11/2021			Bond Future	173.5859	173.5859	173.5799	173.5799	(0.003)	0.0000	0.0000	0
2020/12/14	R213	04/02/2021	9.40	Call	Bond Future	1,931.3200	1.9313	1,886.7500	1.8868	(2.308)	0	0	0
2020/12/14	R213	04/02/2021	9.40	Put	Bond Future	1,775.7000	1.7757	1,718.5100	1.7185	(3.221)	0	0	0
2020/12/14	R213	04/02/2021	9.39	Call	Bond Future	1,901.4500	1.9015	1,856.8100	1.8568	(2.348)	0	0	0
2020/12/14	R213	04/02/2021	9.39	Put	Bond Future	1,803.3600	1.8034	1,746.1000	1.7461	(3.175)	0	0	0
2020/12/14	R213	04/02/2021			Bond Future	9.3730	87.8891	9.3708	87.9017	(0.023)	0.0000	0.0000	8,858
2020/12/14	R213	04/02/2021	9.41	Call	Bond Future	1,961.4400	1.9614	1,916.9500	1.9169	(2.268)	0	0	0
2020/12/14	R213	04/02/2021	9.41	Put	Bond Future	1,748.3500	1.7484	1,691.2400	1.6912	(3.267)	0	0	0
2020/12/14	R213	06/05/2021	11.91	Call	Bond Future	12,054.7000	12.0547	12,058.3400	12.0583	0.030	0	0	0
2020/12/14	R213	06/05/2021	11.91	Put	Bond Future	168.7600	0.1688	159.9200	0.1599	(5.238)	0	0	0
2020/12/14	R213	06/05/2021			Bond Future	9.5643	85.2664	9.5621	85.2789	(0.023)	0.0000	0.0000	0
2020/12/14	R213	06/05/2021	11.90	Call	Bond Future	12,011.6500	12.0116	12,015.1900	12.0152	0.029	0	0	0
2020/12/14	R213	06/05/2021	11.90	Put	Bond Future	171.4900	0.1715	162.5500	0.1625	(5.213)	0	0	0
2020/12/14	R213	06/05/2021	11.89	Call	Bond Future	11,968.6100	11.9686	11,972.0500	11.9720	0.029	0	0	0
2020/12/14	R213	06/05/2021	11.89	Put	Bond Future	174.2700	0.1743	165.2300	0.1652	(5.187)	0	0	0
2020/12/14	R213	05/08/2021	10.14	Put	Bond Future	2,612.8300	2.6128	2,586.2000	2.5862	(1.019)	0	0	200
2020/12/14	R213	05/08/2021	9.34	Put	Bond Future	4,743.0100	4.7430	4,714.6500	4.7146	(0.598)	0	0	0
2020/12/14	R213	05/08/2021	9.34	Call	Bond Future	2,397.0300	2.3970	2,381.1000	2.3811	(0.665)	0	0	200
2020/12/14	R213	05/08/2021	10.85	Call	Bond Future	7,134.0000	7.1340	7,124.1800	7.1242	(0.138)	0	0	0
2020/12/14	R213	05/08/2021	10.85	Put	Bond Future	1,505.2000	1.5052	1,482.9500	1.4829	(1.478)	0	0	0
2020/12/14	R213	05/08/2021	10.84	Call	Bond Future	7,098.7600	7.0988	7,088.8500	7.0888	(0.140)	0	0	0
2020/12/14	R213	05/08/2021	10.84	Put	Bond Future	1,519.5000	1.5195	1,497.1600	1.4972	(1.470)	0	0	0
2020/12/14	R213	05/08/2021			Bond Future	9.7645	86.1858	9.7622	86.1982	(0.023)	0.0000	0.0000	0
2020/12/14	R213	05/08/2021	10.78	Call	Bond Future	6,888.7100	6.8887	6,878.2400	6.8782	(0.152)	0	0	0
2020/12/14	R213	05/08/2021	10.78	Put	Bond Future	1,607.5700	1.6076	1,584.6700	1.5847	(1.425)	0	0	200
2020/12/14	R213	05/08/2021	10.14	Call	Bond Future	4,618.5300	4.6185	4,604.3300	4.6043	(0.307)	0	0	0
2020/12/14	R213	05/08/2021	10.86	Call	Bond Future	7,169.3000	7.1693	7,159.5800	7.1596	(0.136)	0	0	0
2020/12/14	R213	05/08/2021	10.86	Put	Bond Future	1,491.0000	1.4910	1,468.8500	1.4688	(1.486)	0	0	0
2020/12/14	R213	04/11/2021	11.10	Put	Bond Future	1,961.2700	1.9613	1,941.2300	1.9412	(1.022)	0	0	0
2020/12/14	R213	04/11/2021	11.11	Call	Bond Future	7,659.0800	7.6591	7,651.6400	7.6516	(0.097)	0	0	0
2020/12/14	R213	04/11/2021	11.09	Put	Bond Future	1,976.5800	1.9766	1,956.4800	1.9565	(1.017)	0	0	0
2020/12/14	R213	04/11/2021			Bond Future	9.9728	83.5747	9.9704	83.5872	(0.024)	0.0000	0.0000	0
2020/12/14	R213	04/11/2021	11.10	Call	Bond Future	7,626.3500	7.6263	7,618.8400	7.6188	(0.098)	0	0	0
2020/12/14	R213	04/11/2021	11.11	Put	Bond Future	1,946.0500	1.9460	1,926.0800	1.9261	(1.026)	0	0	0
2020/12/14	R213	04/11/2021	11.09	Call	Bond Future	7,593.6800	7.5937	7,586.1100	7.5861	(0.100)	0	0	0
2020/12/14	R214	04/02/2021	10.33	Call	Bond Future	952.9500	0.9530	898.1400	0.8981	(5.752)	0	0	0
2020/12/14	R214	04/02/2021	10.33	Put	Bond Future	3,922.2800	3.9223	3,884.7400	3.8847	(0.957)	0	0	0
2020/12/14	R214	04/02/2021			Bond Future	10.8244	67.7752	10.8274	67.7579	0.028	0.0000	0.0000	15,475
2020/12/14	R214	04/02/2021	10.32	Call	Bond Future	934.7800	0.9348	880.3900	0.8804	(5.818)	0	0	0
2020/12/14	R214	04/02/2021	10.32	Put	Bond Future	3,966.3800	3.9664	3,929.2600	3.9293	(0.936)	0	0	0
2020/12/14	R214	04/02/2021	10.31	Call	Bond Future	916.7500	0.9167	862.7900	0.8628	(5.886)	0	0	0
2020/12/14	R214	04/02/2021	10.31	Put	Bond Future	4,010.7000	4.0107	3,974.0100	3.9740	(0.915)	0	0	0
2020/12/14	R214	06/05/2021	12.26	Call	Bond Future	7,647.0900	7.6471	7,605.7300	7.6057	(0.541)	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
2020/12/14	R214	06/05/2021	12.26	Put	Bond Future	1,168.1000	1.1681	1,144.4600	1.1445	(2.024)	0	0	0
2020/12/14	R214	06/05/2021	12.25	Call	Bond Future	7,611.5900	7.6116	7,570.1300	7.5701	(0.545)	0	0	0
2020/12/14	R214	06/05/2021	12.25	Put	Bond Future	1,180.1100	1.1801	1,156.3700	1.1564	(2.012)	0	0	0
2020/12/14	R214	06/05/2021			Bond Future	11.0092	65.1973	11.0123	65.1796	0.029	0.0000	0.0000	0
2020/12/14	R214	06/05/2021	12.27	Call	Bond Future	7,682.6200	7.6826	7,641.3700	7.6414	(0.537)	0	0	0
2020/12/14	R214	06/05/2021	12.27	Put	Bond Future	1,156.1900	1.1562	1,132.6600	1.1327	(2.035)	0	0	0
2020/12/14	R214	05/08/2021	12.03	Put	Bond Future	2,328.9600	2.3290	2,310.5600	2.3106	(0.790)	0	0	0
2020/12/14	R214	05/08/2021	12.01	Call	Bond Future	6,559.6200	6.5596	6,523.2000	6.5232	(0.555)	0	0	0
2020/12/14	R214	05/08/2021			Bond Future	11.2010	65.9003	11.2043	65.8823	0.029	0.0000	0.0000	0
2020/12/14	R214	05/08/2021	12.02	Call	Bond Future	6,594.2100	6.5942	6,557.8000	6.5578	(0.552)	0	0	0
2020/12/14	R214	05/08/2021	12.02	Put	Bond Future	2,343.3500	2.3434	2,324.9500	2.3250	(0.785)	0	0	0
2020/12/14	R214	05/08/2021	12.03	Call	Bond Future	6,628.8400	6.6288	6,592.4300	6.5924	(0.549)	0	0	0
2020/12/14	R214	05/08/2021	12.01	Put	Bond Future	2,357.8400	2.3578	2,339.4300	2.3394	(0.781)	0	0	0
2020/12/14	R214	04/11/2021	12.47	Call	Bond Future	7,920.9500	7.9210	7,888.2300	7.8882	(0.413)	0	0	0
2020/12/14	R214	04/11/2021	12.46	Call	Bond Future	7,887.7000	7.8877	7,854.9900	7.8550	(0.415)	0	0	0
2020/12/14	R214	04/11/2021	12.46	Put	Bond Future	2,599.9200	2.5999	2,585.4700	2.5855	(0.556)	0	0	0
2020/12/14	R214	04/11/2021			Bond Future	11.3967	63.3254	11.4001	63.3072	0.030	0.0000	0.0000	0
2020/12/14	R214	04/11/2021	12.47	Put	Bond Future	2,586.9400	2.5869	2,572.4800	2.5725	(0.559)	0	0	0
2020/12/14	R214	04/11/2021	12.48	Call	Bond Future	7,954.2000	7.9542	7,921.4800	7.9215	(0.411)	0	0	0
2020/12/14	R214	04/11/2021	12.48	Put	Bond Future	2,574.0300	2.5740	2,559.5700	2.5596	(0.562)	0	0	0
2020/12/14	R248	04/02/2021	10.47	Call	Bond Future	977.4500	0.9775	917.8400	0.9178	(6.099)	0	0	0
2020/12/14	R248	04/02/2021	10.47	Put	Bond Future	4,613.4000	4.6134	4,574.7900	4.5748	(0.837)	0	0	0
2020/12/14	R248	04/02/2021	10.46	Call	Bond Future	954.7000	0.9547	895.7100	0.8957	(6.179)	0	0	0
2020/12/14	R248	04/02/2021	10.46	Put	Bond Future	4,668.1700	4.6682	4,630.1800	4.6302	(0.814)	0	0	0
2020/12/14	R248	04/02/2021	10.75	Call	Bond Future	1,739.8200	1.7398	1,666.3200	1.6663	(4.225)	0	0	0
2020/12/14	R248	04/02/2021			Bond Future	10.9579	84.8803	10.9608	84.8593	0.027	0.0000	0.0000	115,434
2020/12/14	R248	04/02/2021	10.48	Call	Bond Future	1,000.5300	1.0005	940.3100	0.9403	(6.019)	0	0	0
2020/12/14	R248	04/02/2021	10.48	Put	Bond Future	4,559.0900	4.5591	4,519.8700	4.5199	(0.860)	0	0	0
2020/12/14	R248	04/02/2021	10.80	Put	Bond Future	3,043.6900	3.0437	2,989.6300	2.9896	(1.776)	0	0	0
2020/12/14	R248	04/02/2021	10.80	Call	Bond Future	1,897.7200	1.8977	1,822.6600	1.8227	(3.955)	0	0	2,140
2020/12/14	R248	04/02/2021	9.80	Put	Bond Future	9,253.2100	9.2532	9,255.8000	9.2558	0.028	0	0	0
2020/12/14	R248	04/02/2021	9.80	Call	Bond Future	136.7600	0.1368	118.3500	0.1184	(13.462)	0	0	2,140
2020/12/14	R248	04/02/2021	11.50	Put	Bond Future	1,086.8500	1.0869	1,033.9300	1.0339	(4.869)	0	0	0
2020/12/14	R248	04/02/2021	11.50	Call	Bond Future	4,814.7400	4.8147	4,740.8200	4.7408	(1.535)	0	0	0
2020/12/14	R248	04/02/2021	10.75	Put	Bond Future	3,254.7400	3.2547	3,202.2400	3.2022	(1.613)	0	0	0
2020/12/14	R248	06/05/2021	12.36	Call	Bond Future	9,068.5400	9.0685	9,019.3200	9.0193	(0.543)	0	0	0
2020/12/14	R248	06/05/2021	12.36	Put	Bond Future	1,370.8200	1.3708	1,343.0900	1.3431	(2.023)	0	0	0
2020/12/14	R248	06/05/2021			Bond Future	11.1484	81.3446	11.1515	81.3231	0.028	0.0000	0.0000	0
2020/12/14	R248	06/05/2021	12.35	Call	Bond Future	9,025.0500	9.0250	8,975.7200	8.9757	(0.547)	0	0	0
2020/12/14	R248	06/05/2021	12.35	Put	Bond Future	1,385.3300	1.3853	1,357.4900	1.3575	(2.010)	0	0	0
2020/12/14	R248	06/05/2021	12.34	Call	Bond Future	8,981.6100	8.9816	8,932.1600	8.9322	(0.551)	0	0	0
2020/12/14	R248	06/05/2021	12.34	Put	Bond Future	1,399.9800	1.4000	1,372.0200	1.3720	(1.997)	0	0	0
2020/12/14	R248	05/08/2021	12.51	Put	Bond Future	2,086.7200	2.0867	2,066.3900	2.0664	(0.974)	0	0	0
2020/12/14	R248	05/08/2021	12.52	Call	Bond Future	9,319.2000	9.3192	9,277.0200	9.2770	(0.453)	0	0	0
2020/12/14	R248	05/08/2021	12.50	Put	Bond Future	2,103.8100	2.1038	2,083.4300	2.0834	(0.969)	0	0	0
2020/12/14	R248	05/08/2021			Bond Future	11.3470	82.2218	11.3502	82.1999	0.029	0.0000	0.0000	0
2020/12/14	R248	05/08/2021	12.51	Call	Bond Future	9,279.7500	9.2798	9,237.5200	9.2375	(0.455)	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
2020/12/14	R248	05/08/2021	12.52	Put	Bond Future	2,069.5300	2.0695	2,049.2500	2.0493	(0.980)	0	0	0
2020/12/14	R248	05/08/2021	12.50	Call	Bond Future	9,240.1100	9.2401	9,197.8300	9.1978	(0.458)	0	0	0
2020/12/14	R248	04/11/2021	12.85	Call	Bond Future	10,145.8100	10.1458	10,108.2000	10.1082	(0.371)	0	0	0
2020/12/14	R248	04/11/2021	12.85	Put	Bond Future	2,417.5900	2.4176	2,402.1300	2.4021	(0.639)	0	0	0
2020/12/14	R248	04/11/2021			Bond Future	11.5497	78.6865	11.5531	78.6643	0.029	0.0000	0.0000	0
2020/12/14	R248	04/11/2021	12.83	Call	Bond Future	10,072.1200	10.0721	10,034.4500	10.0345	(0.374)	0	0	0
2020/12/14	R248	04/11/2021	12.83	Put	Bond Future	2,452.0400	2.4520	2,436.5200	2.4365	(0.633)	0	0	0
2020/12/14	R248	04/11/2021	12.84	Call	Bond Future	10,108.9500	10.1089	10,071.3100	10.0713	(0.372)	0	0	0
2020/12/14	R248	04/11/2021	12.84	Put	Bond Future	2,434.7600	2.4348	2,419.2700	2.4193	(0.636)	0	0	0

Total

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