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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2020 TO 29/12/2020

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
2020/12/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	2025	04/02/2021		Bond Future	147.3624	147.3624	147.2118	147.2118	(0.102)	0.0000	0.0000	7,208
2020/12/29	2025	06/05/2021		Bond Future	148.8977	148.8977	148.7377	148.7377	(0.107)	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
2020/12/29	2025	05/08/2021			Bond Future	148.9947	148.9947	148.8485	148.8485	(0.098)	0.0000	0.0000	0
2020/12/29	2025	04/11/2021			Bond Future	150.6024	150.6024	150.4588	150.4588	(0.095)	0.0000	0.0000	0
2020/12/29	2029	04/02/2021			Bond Future	104.4585	104.4585	103.9465	103.9465	(0.490)	0.0000	0.0000	2,182
2020/12/29	2029	06/05/2021			Bond Future	104.4066	104.4066	103.8838	103.8838	(0.501)	0.0000	0.0000	0
2020/12/29	2029	05/08/2021			Bond Future	105.5489	105.5489	105.0313	105.0313	(0.490)	0.0000	0.0000	0
2020/12/29	2029	04/11/2021			Bond Future	105.5366	105.5366	105.0162	105.0162	(0.493)	0.0000	0.0000	0
2020/12/29	2030	04/02/2021	9.16	Call	Bond Future	2,588.7400	2.5887	2,158.8900	2.1589	(16.605)	0	0	0
2020/12/29	2030	04/02/2021	9.16	Put	Bond Future	692.5600	0.6926	871.5700	0.8716	25.848	0	0	0
2020/12/29	2030	04/02/2021	9.15	Call	Bond Future	2,547.5400	2.5475	2,121.0100	2.1210	(16.743)	0	0	0
2020/12/29	2030	04/02/2021	9.15	Put	Bond Future	708.9200	0.7089	891.2500	0.8913	25.719	0	0	0
2020/12/29	2030	04/02/2021	8.20	Put	Bond Future	4,071.8600	4.0719	4,602.1700	4.6022	13.024	0	0	0
2020/12/29	2030	04/02/2021	9.20	Put	Bond Future	630.2000	0.6302	796.2800	0.7963	26.354	0	0	0
2020/12/29	2030	04/02/2021	9.20	Call	Bond Future	2,756.1600	2.7562	2,313.3800	2.3134	(16.065)	0	0	1,600
2020/12/29	2030	04/02/2021	9.12	Put	Bond Future	759.9300	0.7599	952.4500	0.9525	25.334	0	0	0
2020/12/29	2030	04/02/2021	9.12	Call	Bond Future	2,425.5900	2.4256	2,009.2500	2.0093	(17.164)	0	0	1,000
2020/12/29	2030	04/02/2021	8.36	Put	Bond Future	3,256.0000	3.2560	3,741.1500	3.7412	14.900	0	0	0
2020/12/29	2030	04/02/2021	8.36	Call	Bond Future	397.8800	0.3979	274.1700	0.2742	(31.092)	0	0	800
2020/12/29	2030	04/02/2021			Bond Future	8.8347	95.0954	8.9383	94.4866	1.172	0.0000	0.0000	104,910
2020/12/29	2030	04/02/2021	9.17	Call	Bond Future	2,630.2000	2.6302	2,197.0600	2.1971	(16.468)	0	0	0
2020/12/29	2030	04/02/2021	9.17	Put	Bond Future	676.5100	0.6765	852.2300	0.8522	25.974	0	0	0
2020/12/29	2030	04/02/2021	9.30	Call	Bond Future	3,192.3000	3.1923	2,719.8900	2.7199	(14.798)	0	0	0
2020/12/29	2030	04/02/2021	9.30	Put	Bond Future	495.1000	0.4951	631.5500	0.6316	27.560	0	0	4,000
2020/12/29	2030	04/02/2021	9.35	Call	Bond Future	3,418.7700	3.4188	2,933.0300	2.9330	(14.208)	0	0	0
2020/12/29	2030	04/02/2021	9.35	Put	Bond Future	437.6600	0.4377	560.7800	0.5608	28.131	0	0	2,000
2020/12/29	2030	04/02/2021	8.20	Call	Bond Future	225.5100	0.2255	146.9600	0.1470	(34.832)	0	0	1,600
2020/12/29	2030	04/02/2021	8.37	Put	Bond Future	3,208.0300	3.2080	3,689.9700	3.6900	15.023	0	0	0
2020/12/29	2030	04/02/2021	8.37	Call	Bond Future	411.2500	0.4113	284.3300	0.2843	(30.862)	0	0	1,000
2020/12/29	2030	04/02/2021	8.86	Put	Bond Future	1,343.6300	1.3436	1,635.6100	1.6356	21.731	0	0	0
2020/12/29	2030	04/02/2021	8.86	Call	Bond Future	1,492.7200	1.4927	1,175.8400	1.1758	(21.228)	0	0	800
2020/12/29	2030	04/02/2021	10.20	Call	Bond Future	7,667.9200	7.6679	7,070.6700	7.0707	(7.789)	0	0	0
2020/12/29	2030	04/02/2021	10.20	Put	Bond Future	29.8600	0.0299	41.4700	0.0415	38.881	0	0	1,800
2020/12/29	2030	06/05/2021	10.95	Call	Bond Future	10,445.0400	10.4450	9,869.0900	9.8691	(5.514)	0	0	0
2020/12/29	2030	06/05/2021	10.95	Put	Bond Future	254.3200	0.2543	298.5200	0.2985	17.380	0	0	300
2020/12/29	2030	06/05/2021	9.27	Put	Bond Future	2,176.5300	2.1765	2,429.9400	2.4299	11.643	0	0	0
2020/12/29	2030	06/05/2021	9.27	Call	Bond Future	3,537.5500	3.5375	3,170.8100	3.1708	(10.367)	0	0	300
2020/12/29	2030	06/05/2021	7.97	Call	Bond Future	645.8100	0.6458	532.2900	0.5323	(17.578)	0	0	700
2020/12/29	2030	06/05/2021	10.04	Call	Bond Future	6,516.4900	6.5165	6,027.7500	6.0277	(7.500)	0	0	0
2020/12/29	2030	06/05/2021	10.04	Put	Bond Future	965.2400	0.9652	1,096.6500	1.0967	13.614	0	0	0
2020/12/29	2030	06/05/2021	9.15	Put	Bond Future	2,464.3800	2.4644	2,741.3900	2.7414	11.241	0	0	0
2020/12/29	2030	06/05/2021	9.15	Call	Bond Future	3,149.3700	3.1494	2,806.2300	2.8062	(10.896)	0	0	0
2020/12/29	2030	06/05/2021	9.92	Call	Bond Future	6,020.5500	6.0205	5,547.4400	5.5474	(7.858)	0	0	0
2020/12/29	2030	06/05/2021	11.69	Call	Bond Future	13,799.3400	13.7993	13,193.3200	13.1933	(4.392)	0	0	0
2020/12/29	2030	06/05/2021	11.69	Put	Bond Future	68.6500	0.0687	82.7800	0.0828	20.583	0	0	0
2020/12/29	2030	06/05/2021	11.70	Call	Bond Future	13,844.5200	13.8445	13,238.2600	13.2383	(4.379)	0	0	0
2020/12/29	2030	06/05/2021	11.70	Put	Bond Future	67.3500	0.0674	81.2400	0.0812	20.624	0	0	0
2020/12/29	2030	06/05/2021			Bond Future	9.0296	96.0630	9.1386	95.4428	1.207	0.0000	0.0000	0

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2020/12/29	2030	06/05/2021	8.77	Put	Bond Future	3,580.2500		3.5802	3,935.3700	3.9354	9.919	0	0	0
2020/12/29	2030	06/05/2021	8.77	Call	Bond Future	2,082.0200		2.0820	1,816.9900	1.8170	(12.729)	0	0	300
2020/12/29	2030	06/05/2021	9.22	Call	Bond Future	3,372.2100		3.3722	3,015.2000	3.0152	(10.587)	0	0	0
2020/12/29	2030	06/05/2021	9.22	Put	Bond Future	2,292.1000		2.2921	2,555.2400	2.5552	11.480	0	0	700
2020/12/29	2030	06/05/2021	7.97	Put	Bond Future	6,959.4900		6.9595	7,466.1200	7.4661	7.280	0	0	0
2020/12/29	2030	06/05/2021	9.92	Put	Bond Future	1,105.9000		1.1059	1,252.9400	1.2529	13.296	0	0	700
2020/12/29	2030	06/05/2021	11.71	Call	Bond Future	13,889.6900		13.8897	13,283.1900	13.2832	(4.367)	0	0	0
2020/12/29	2030	06/05/2021	11.71	Put	Bond Future	66.0800		0.0661	79.7300	0.0797	20.657	0	0	0
2020/12/29	2030	06/05/2021	10.74	Call	Bond Future	9,504.2100		9.5042	8,942.6600	8.9427	(5.908)	0	0	0
2020/12/29	2030	06/05/2021	10.74	Put	Bond Future	355.3400		0.3553	413.9400	0.4139	16.491	0	0	0
2020/12/29	2030	05/08/2021	10.30	Put	Bond Future	1,476.7600		1.4768	1,630.9800	1.6310	10.443	0	0	200
2020/12/29	2030	05/08/2021	8.78	Put	Bond Future	4,843.4500		4.8435	5,214.8800	5.2149	7.669	0	0	0
2020/12/29	2030	05/08/2021	8.78	Call	Bond Future	2,287.9500		2.2879	2,042.6300	2.0426	(10.722)	0	0	200
2020/12/29	2030	05/08/2021	7.70	Put	Bond Future	9,646.9400		9.6469	10,167.3700	10.1674	5.395	0	0	0
2020/12/29	2030	05/08/2021	12.10	Call	Bond Future	14,389.7300		14.3897	13,800.4200	13.8004	(4.095)	0	0	0
2020/12/29	2030	05/08/2021	12.10	Put	Bond Future	179.3100		0.1793	206.7500	0.2068	15.303	0	0	600
2020/12/29	2030	05/08/2021	9.45	Call	Bond Future	4,084.5500		4.0845	3,732.3100	3.7323	(8.624)	0	0	600
2020/12/29	2030	05/08/2021	10.41	Call	Bond Future	7,526.4800		7.5265	7,051.7400	7.0517	(6.308)	0	0	0
2020/12/29	2030	05/08/2021	10.41	Put	Bond Future	1,324.4500		1.3244	1,466.4600	1.4665	10.722	0	0	0
2020/12/29	2030	05/08/2021	10.42	Call	Bond Future	7,563.7200		7.5637	7,087.9000	7.0879	(6.291)	0	0	0
2020/12/29	2030	05/08/2021	10.42	Put	Bond Future	1,311.2400		1.3112	1,452.1700	1.4522	10.748	0	0	0
2020/12/29	2030	05/08/2021			Bond Future	9.2351		93.0856	9.3473	92.4688	1.215	0.0000	0.0000	0
2020/12/29	2030	05/08/2021	10.30	Call	Bond Future	7,121.3500		7.1213	6,658.8200	6.6588	(6.495)	0	0	0
2020/12/29	2030	05/08/2021	7.70	Call	Bond Future	655.9700		0.6560	559.6500	0.5597	(14.684)	0	0	200
2020/12/29	2030	05/08/2021	8.95	Put	Bond Future	4,280.6700		4.2807	4,624.5000	4.6245	8.032	0	0	0
2020/12/29	2030	05/08/2021	8.95	Call	Bond Future	2,690.2900		2.6903	2,417.3700	2.4174	(10.145)	0	0	600
2020/12/29	2030	05/08/2021	9.45	Put	Bond Future	2,908.1000		2.9081	3,172.6100	3.1726	9.096	0	0	0
2020/12/29	2030	05/08/2021	10.43	Call	Bond Future	7,601.0300		7.6010	7,124.1400	7.1241	(6.274)	0	0	0
2020/12/29	2030	05/08/2021	10.43	Put	Bond Future	1,298.1400		1.2981	1,438.0000	1.4380	10.774	0	0	0
2020/12/29	2030	04/11/2021	8.27	Put	Bond Future	7,792.3200		7.7923	8,258.9100	8.2589	5.988	0	0	0
2020/12/29	2030	04/11/2021	8.27	Call	Bond Future	1,273.9500		1.2739	1,119.8200	1.1198	(12.099)	0	0	300
2020/12/29	2030	04/11/2021	8.77	Put	Bond Future	5,775.1400		5.7751	6,173.4300	6.1734	6.897	0	0	0
2020/12/29	2030	04/11/2021	11.44	Put	Bond Future	745.3800		0.7454	831.5400	0.8315	11.559	0	0	300
2020/12/29	2030	04/11/2021	10.59	Put	Bond Future	1,652.9000		1.6529	1,812.9300	1.8129	9.682	0	0	0
2020/12/29	2030	04/11/2021	10.60	Call	Bond Future	7,577.5500		7.5775	7,115.8200	7.1158	(6.093)	0	0	0
2020/12/29	2030	04/11/2021	10.60	Put	Bond Future	1,638.6200		1.6386	1,797.6100	1.7976	9.703	0	0	0
2020/12/29	2030	04/11/2021			Bond Future	9.4387		94.0688	9.5554	93.4481	1.237	0.0000	0.0000	0
2020/12/29	2030	04/11/2021	8.77	Call	Bond Future	2,115.6100		2.1156	1,893.1800	1.8932	(10.514)	0	0	300
2020/12/29	2030	04/11/2021	11.44	Call	Bond Future	10,673.3900		10.6734	10,138.8300	10.1388	(5.008)	0	0	0
2020/12/29	2030	04/11/2021	10.59	Call	Bond Future	7,542.8400		7.5428	7,082.1500	7.0822	(6.108)	0	0	0
2020/12/29	2030	04/11/2021	10.61	Call	Bond Future	7,612.3200		7.6123	7,149.5700	7.1496	(6.079)	0	0	0
2020/12/29	2030	04/11/2021	10.61	Put	Bond Future	1,624.4300		1.6244	1,782.4000	1.7824	9.725	0	0	0
2020/12/29	2032	04/02/2021	9.63	Call	Bond Future	1,226.6500		1.2267	920.2900	0.9203	(24.975)	0	0	0
2020/12/29	2032	04/02/2021	9.63	Put	Bond Future	2,050.0500		2.0500	2,475.3300	2.4753	20.745	0	0	0
2020/12/29	2032	04/02/2021	9.29	Put	Bond Future	3,507.5600		3.5076	4,078.7900	4.0788	16.286	0	0	0
2020/12/29	2032	04/02/2021	9.29	Call	Bond Future	503.4400		0.5034	343.0300	0.3430	(31.863)	0	0	800
2020/12/29	2032	04/02/2021	10.82	Call	Bond Future	6,430.3400		6.4303	5,750.0200	5.7500	(10.580)	0	0	0

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2020/12/29	2032	04/02/2021	10.82	Put	Bond Future	147.5700	0.1476	198.8900	0.1989	34.777	0	0	800
2020/12/29	2032	04/02/2021			Bond Future	9.7613	92.8459	9.8793	92.1143	1.209	0.0000	0.0000	114,916
2020/12/29	2032	04/02/2021	9.62	Call	Bond Future	1,199.6300	1.1996	897.8600	0.8979	(25.155)	0	0	0
2020/12/29	2032	04/02/2021	9.62	Put	Bond Future	2,086.1700	2.0862	2,516.0400	2.5160	20.606	0	0	0
2020/12/29	2032	04/02/2021	9.61	Call	Bond Future	1,173.1000	1.1731	875.8900	0.8759	(25.335)	0	0	0
2020/12/29	2032	04/02/2021	9.61	Put	Bond Future	2,122.8400	2.1228	2,557.2700	2.5573	20.465	0	0	0
2020/12/29	2032	04/02/2021	8.79	Put	Bond Future	6,424.3500	6.4243	7,120.3600	7.1204	10.834	0	0	0
2020/12/29	2032	04/02/2021	8.79	Call	Bond Future	82.8400	0.0828	47.2100	0.0472	(43.011)	0	0	800
2020/12/29	2032	06/05/2021	12.57	Call	Bond Future	14,129.2500	14.1292	13,411.9900	13.4120	(5.076)	0	0	0
2020/12/29	2032	06/05/2021	12.12	Call	Bond Future	12,072.5500	12.0726	11,377.6900	11.3777	(5.756)	0	0	0
2020/12/29	2032	06/05/2021	12.12	Put	Bond Future	265.8700	0.2659	314.9800	0.3150	18.471	0	0	0
2020/12/29	2032	06/05/2021			Bond Future	9.9682	89.6466	10.0920	88.9026	1.242	0.0000	0.0000	0
2020/12/29	2032	06/05/2021	12.57	Put	Bond Future	131.2700	0.1313	157.9800	0.1580	20.347	0	0	736
2020/12/29	2032	06/05/2021	10.33	Put	Bond Future	2,247.5400	2.2475	2,529.0400	2.5290	12.525	0	0	0
2020/12/29	2032	06/05/2021	10.33	Call	Bond Future	4,398.4100	4.3984	3,935.9400	3.9359	(10.514)	0	0	736
2020/12/29	2032	06/05/2021	12.11	Call	Bond Future	12,026.8700	12.0269	11,332.6400	11.3326	(5.772)	0	0	0
2020/12/29	2032	06/05/2021	12.11	Put	Bond Future	269.8900	0.2699	319.6300	0.3196	18.430	0	0	0
2020/12/29	2032	06/05/2021	12.10	Call	Bond Future	11,981.1800	11.9812	11,287.5900	11.2876	(5.789)	0	0	0
2020/12/29	2032	06/05/2021	12.10	Put	Bond Future	273.9600	0.2740	324.3400	0.3243	18.390	0	0	0
2020/12/29	2032	05/08/2021	11.37	Call	Bond Future	8,258.8300	8.2588	7,697.3000	7.6973	(6.799)	0	0	0
2020/12/29	2032	05/08/2021	11.37	Put	Bond Future	1,650.9100	1.6509	1,831.7700	1.8318	10.955	0	0	0
2020/12/29	2032	05/08/2021			Bond Future	10.1811	90.6060	10.3085	89.8637	1.251	0.0000	0.0000	0
2020/12/29	2032	05/08/2021	11.35	Call	Bond Future	8,183.3400	8.1833	7,624.2800	7.6243	(6.832)	0	0	0
2020/12/29	2032	05/08/2021	11.35	Put	Bond Future	1,680.8500	1.6809	1,864.1800	1.8642	10.907	0	0	0
2020/12/29	2032	05/08/2021	11.36	Call	Bond Future	8,221.0500	8.2211	7,660.7600	7.6608	(6.815)	0	0	0
2020/12/29	2032	05/08/2021	11.36	Put	Bond Future	1,665.8200	1.6658	1,847.9200	1.8479	10.932	0	0	0
2020/12/29	2032	04/11/2021	9.83	Call	Bond Future	2,742.4300	2.7424	2,448.5300	2.4485	(10.717)	0	0	700
2020/12/29	2032	04/11/2021	11.71	Put	Bond Future	1,777.4500	1.7775	1,960.5200	1.9605	10.300	0	0	0
2020/12/29	2032	04/11/2021	11.69	Call	Bond Future	8,727.1000	8.7271	8,164.5800	8.1646	(6.446)	0	0	0
2020/12/29	2032	04/11/2021	11.70	Call	Bond Future	8,763.1700	8.7632	8,199.5300	8.1995	(6.432)	0	0	0
2020/12/29	2032	04/11/2021			Bond Future	10.4012	87.4186	10.5336	86.6708	1.273	0.0000	0.0000	0
2020/12/29	2032	04/11/2021	9.83	Put	Bond Future	6,070.8200	6.0708	6,524.7500	6.5248	7.477	0	0	0
2020/12/29	2032	04/11/2021	12.81	Call	Bond Future	13,002.5700	13.0026	12,339.7800	12.3398	(5.097)	0	0	0
2020/12/29	2032	04/11/2021	12.81	Put	Bond Future	669.5700	0.6696	754.6100	0.7546	12.701	0	0	700
2020/12/29	2032	04/11/2021	11.71	Call	Bond Future	8,799.3000	8.7993	8,234.5400	8.2345	(6.418)	0	0	0
2020/12/29	2032	04/11/2021	11.69	Put	Bond Future	1,806.5900	1.8066	1,991.9000	1.9919	10.257	0	0	0
2020/12/29	2032	04/11/2021	9.33	Put	Bond Future	8,122.5200	8.1225	8,657.1100	8.6571	6.582	0	0	0
2020/12/29	2032	04/11/2021	9.33	Call	Bond Future	1,738.0400	1.7380	1,524.8000	1.5248	(12.269)	0	0	700
2020/12/29	2032	04/11/2021	11.70	Put	Bond Future	1,791.9700	1.7920	1,976.1600	1.9762	10.279	0	0	0
2020/12/29	2033	04/02/2021			Bond Future	99.2458	99.2458	99.2797	99.2797	0.034	0.0000	0.0000	8,131
2020/12/29	2033	06/05/2021			Bond Future	99.0633	99.0633	99.0923	99.0923	0.029	0.0000	0.0000	0
2020/12/29	2033	05/08/2021			Bond Future	100.1470	100.1470	100.1869	100.1869	0.040	0.0000	0.0000	0
2020/12/29	2033	04/11/2021			Bond Future	100.0021	100.0021	100.0450	100.0450	0.043	0.0000	0.0000	0
2020/12/29	2037	04/02/2021	10.28	Call	Bond Future	658.1100	0.6581	452.2900	0.4523	(31.274)	0	0	0
2020/12/29	2037	04/02/2021	10.28	Put	Bond Future	3,688.2900	3.6883	4,318.8300	4.3188	17.096	0	0	0
2020/12/29	2037	04/02/2021	10.27	Call	Bond Future	639.7800	0.6398	438.3100	0.4383	(31.491)	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
2020/12/29	2037	04/02/2021	10.27	Put	Bond Future	3,739.5300	3.7395	4,374.4200	4.3744	16.978	0	0	0
2020/12/29	2037	04/02/2021	11.90	Call	Bond Future	7,369.9800	7.3700	6,589.4000	6.5894	(10.591)	0	0	0
2020/12/29	2037	04/02/2021	13.73	Call	Bond Future	16,673.1500	16.6732	15,836.8900	15.8369	(5.016)	0	0	0
2020/12/29	2037	04/02/2021	13.73	Put	Bond Future	0.1900	0.0002	0.2900	0.0003	52.632	0	0	300
2020/12/29	2037	04/02/2021	10.85	Call	Bond Future	2,270.2700	2.2703	1,791.0400	1.7910	(21.109)	0	0	0
2020/12/29	2037	04/02/2021	10.85	Put	Bond Future	1,470.3200	1.4703	1,827.4500	1.8275	24.289	0	0	72
2020/12/29	2037	04/02/2021	10.35	Call	Bond Future	796.1900	0.7962	558.9800	0.5590	(29.793)	0	0	0
2020/12/29	2037	04/02/2021	10.35	Put	Bond Future	3,341.7400	3.3417	3,940.8900	3.9409	17.929	0	0	72
2020/12/29	2037	04/02/2021			Bond Future	10.7277	83.3518	10.8556	82.5155	1.192	0.0000	0.0000	131,651
2020/12/29	2037	04/02/2021	10.29	Call	Bond Future	676.7900	0.6768	466.5900	0.4666	(31.058)	0	0	0
2020/12/29	2037	04/02/2021	10.29	Put	Bond Future	3,637.4900	3.6375	4,263.6500	4.2637	17.214	0	0	0
2020/12/29	2037	04/02/2021	11.97	Put	Bond Future	131.4800	0.1315	178.5800	0.1786	35.823	0	0	0
2020/12/29	2037	04/02/2021	11.97	Call	Bond Future	7,741.4000	7.7414	6,952.1400	6.9521	(10.195)	0	0	300
2020/12/29	2037	04/02/2021	11.90	Put	Bond Future	159.9200	0.1599	215.7000	0.2157	34.880	0	0	240
2020/12/29	2037	04/02/2021	10.48	Put	Bond Future	2,755.6900	2.7557	3,293.0400	3.2930	19.500	0	0	0
2020/12/29	2037	04/02/2021	10.48	Call	Bond Future	1,099.3800	1.0994	800.3700	0.8004	(27.198)	0	0	240
2020/12/29	2037	04/02/2021	9.65	Put	Bond Future	7,658.5300	7.6585	8,460.7300	8.4607	10.475	0	0	0
2020/12/29	2037	04/02/2021	9.65	Call	Bond Future	76.5400	0.0765	42.3800	0.0424	(44.630)	0	0	72
2020/12/29	2037	06/05/2021	12.42	Call	Bond Future	9,596.3200	9.5963	8,883.8600	8.8839	(7.424)	0	0	0
2020/12/29	2037	06/05/2021	12.43	Call	Bond Future	9,639.8200	9.6398	8,926.1000	8.9261	(7.404)	0	0	0
2020/12/29	2037	06/05/2021	12.44	Put	Bond Future	876.1400	0.8761	1,010.5100	1.0105	15.337	0	0	0
2020/12/29	2037	06/05/2021			Bond Future	10.9392	84.2000	11.0731	83.3507	1.223	0.0000	0.0000	0
2020/12/29	2037	06/05/2021	12.42	Put	Bond Future	896.7100	0.8967	1,033.5900	1.0336	15.265	0	0	0
2020/12/29	2037	06/05/2021	12.43	Put	Bond Future	886.3800	0.8864	1,022.0000	1.0220	15.300	0	0	0
2020/12/29	2037	06/05/2021	12.44	Call	Bond Future	9,683.3600	9.6834	8,968.3900	8.9684	(7.383)	0	0	0
2020/12/29	2037	05/08/2021	12.26	Put	Bond Future	2,178.1800	2.1782	2,406.3300	2.4063	10.474	0	0	0
2020/12/29	2037	05/08/2021	12.27	Call	Bond Future	8,615.6600	8.6157	7,992.7900	7.9928	(7.230)	0	0	0
2020/12/29	2037	05/08/2021	12.27	Put	Bond Future	2,160.7200	2.1607	2,387.5100	2.3875	10.496	0	0	0
2020/12/29	2037	05/08/2021	12.28	Call	Bond Future	8,652.8900	8.6529	8,028.6800	8.0287	(7.214)	0	0	0
2020/12/29	2037	05/08/2021			Bond Future	11.1615	80.8455	11.2996	79.9958	1.237	0.0000	0.0000	0
2020/12/29	2037	05/08/2021	12.26	Call	Bond Future	8,578.4700	8.5785	7,956.9600	7.9570	(7.245)	0	0	0
2020/12/29	2037	05/08/2021	12.28	Put	Bond Future	2,143.3700	2.1434	2,368.8200	2.3688	10.518	0	0	0
2020/12/29	2037	04/11/2021	12.82	Put	Bond Future	1,946.2800	1.9463	2,149.0800	2.1491	10.420	0	0	0
2020/12/29	2037	04/11/2021	12.83	Call	Bond Future	9,998.5300	9.9985	9,343.7100	9.3437	(6.549)	0	0	0
2020/12/29	2037	04/11/2021			Bond Future	11.3782	81.6995	11.5215	80.8430	1.259	0.0000	0.0000	0
2020/12/29	2037	04/11/2021	12.81	Call	Bond Future	9,925.4200	9.9254	9,272.9000	9.2729	(6.574)	0	0	0
2020/12/29	2037	04/11/2021	12.81	Put	Bond Future	1,960.9800	1.9610	2,164.9300	2.1649	10.400	0	0	0
2020/12/29	2037	04/11/2021	12.82	Call	Bond Future	9,961.9600	9.9620	9,308.2900	9.3083	(6.562)	0	0	0
2020/12/29	2037	04/11/2021	12.83	Put	Bond Future	1,931.6600	1.9317	2,133.3100	2.1333	10.439	0	0	0
2020/12/29	2038	04/02/2021			Bond Future	112.0876	112.0876	112.1256	112.1256	0.034	0.0000	0.0000	7,805
2020/12/29	2038	06/05/2021			Bond Future	113.2555	113.2555	113.2879	113.2879	0.029	0.0000	0.0000	0
2020/12/29	2038	05/08/2021			Bond Future	112.7711	112.7711	112.8158	112.8158	0.040	0.0000	0.0000	0
2020/12/29	2038	04/11/2021			Bond Future	113.9881	113.9881	114.0362	114.0362	0.042	0.0000	0.0000	0
2020/12/29	2040	04/02/2021	10.42	Call	Bond Future	823.1200	0.8231	573.8900	0.5739	(30.279)	0	0	0
2020/12/29	2040	04/02/2021	10.42	Put	Bond Future	3,615.9000	3.6159	4,265.5800	4.2656	17.967	0	0	0
2020/12/29	2040	04/02/2021	9.49	Put	Bond Future	10,187.0300	10.1870	11,073.8400	11.0738	8.705	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
2020/12/29	2040	04/02/2021	9.49	Call	Bond Future	23.6800	0.0237	11.5800	0.0116	(51.098)	0	0	500
2020/12/29	2040	04/02/2021	9.57	Put	Bond Future	9,526.7700	9.5268	10,408.6000	10.4086	9.256	0	0	0
2020/12/29	2040	04/02/2021	9.57	Call	Bond Future	34.5100	0.0345	17.4300	0.0174	(49.493)	0	0	800
2020/12/29	2040	04/02/2021	10.07	Put	Bond Future	5,726.6600	5.7267	6,522.4100	6.5224	13.896	0	0	0
2020/12/29	2040	04/02/2021			Bond Future	10.8050	85.7811	10.9332	84.8822	1.186	0.0000	0.0000	79,911
2020/12/29	2040	04/02/2021	10.41	Call	Bond Future	800.9700	0.8010	556.7000	0.5567	(30.497)	0	0	0
2020/12/29	2040	04/02/2021	10.41	Put	Bond Future	3,668.2100	3.6682	4,322.8500	4.3229	17.846	0	0	0
2020/12/29	2040	04/02/2021	10.40	Call	Bond Future	779.2000	0.7792	539.8700	0.5399	(30.715)	0	0	0
2020/12/29	2040	04/02/2021	10.40	Put	Bond Future	3,721.0000	3.7210	4,380.5800	4.3806	17.726	0	0	0
2020/12/29	2040	04/02/2021	10.24	Put	Bond Future	4,630.5500	4.6306	5,363.6100	5.3636	15.831	0	0	0
2020/12/29	2040	04/02/2021	10.24	Call	Bond Future	482.1900	0.4822	316.3400	0.3163	(34.395)	0	0	500
2020/12/29	2040	04/02/2021	11.57	Call	Bond Future	5,594.3600	5.5944	4,833.7600	4.8338	(13.596)	0	0	0
2020/12/29	2040	04/02/2021	11.57	Put	Bond Future	446.9100	0.4469	585.2200	0.5852	30.948	0	0	500
2020/12/29	2040	04/02/2021	10.07	Call	Bond Future	267.7100	0.2677	164.5500	0.1645	(38.534)	0	0	800
2020/12/29	2040	04/02/2021	11.74	Call	Bond Future	6,536.1300	6.5361	5,738.0100	5.7380	(12.211)	0	0	0
2020/12/29	2040	04/02/2021	11.74	Put	Bond Future	312.5700	0.3126	413.3600	0.4134	32.246	0	0	800
2020/12/29	2040	06/05/2021	10.83	Put	Bond Future	4,396.9000	4.3969	4,885.9900	4.8860	11.124	0	0	0
2020/12/29	2040	06/05/2021	10.83	Call	Bond Future	3,146.4000	3.1464	2,722.7800	2.7228	(13.464)	0	0	300
2020/12/29	2040	06/05/2021	11.58	Put	Bond Future	2,283.2100	2.2832	2,583.7900	2.5838	13.165	0	0	0
2020/12/29	2040	06/05/2021	11.58	Call	Bond Future	6,054.9900	6.0550	5,442.8600	5.4429	(10.110)	0	0	300
2020/12/29	2040	06/05/2021	12.44	Call	Bond Future	9,951.5200	9.9515	9,190.7500	9.1908	(7.645)	0	0	0
2020/12/29	2040	06/05/2021	12.44	Put	Bond Future	983.8700	0.9839	1,135.8100	1.1358	15.443	0	0	0
2020/12/29	2040	06/05/2021			Bond Future	11.0100	86.6540	11.1442	85.7413	1.218	0.0000	0.0000	0
2020/12/29	2040	06/05/2021	13.38	Call	Bond Future	14,346.2400	14.3462	13,491.0900	13.4911	(5.961)	0	0	0
2020/12/29	2040	06/05/2021	13.38	Put	Bond Future	303.2700	0.3033	360.8300	0.3608	18.980	0	0	300
2020/12/29	2040	06/05/2021	12.43	Call	Bond Future	9,905.7300	9.9057	9,146.3500	9.1463	(7.666)	0	0	0
2020/12/29	2040	06/05/2021	12.43	Put	Bond Future	995.3200	0.9953	1,148.6500	1.1486	15.405	0	0	0
2020/12/29	2040	06/05/2021	12.42	Call	Bond Future	9,859.9800	9.8600	9,102.0200	9.1020	(7.687)	0	0	0
2020/12/29	2040	06/05/2021	12.42	Put	Bond Future	1,006.8700	1.0069	1,161.6200	1.1616	15.369	0	0	0
2020/12/29	2040	05/08/2021	11.05	Put	Bond Future	5,350.6500	5.3507	5,821.2200	5.8212	8.795	0	0	0
2020/12/29	2040	05/08/2021	11.05	Call	Bond Future	4,171.0800	4.1711	3,728.2500	3.7282	(10.617)	0	0	900
2020/12/29	2040	05/08/2021	12.48	Call	Bond Future	9,730.6100	9.7306	9,038.6400	9.0386	(7.111)	0	0	0
2020/12/29	2040	05/08/2021	12.49	Put	Bond Future	1,995.8700	1.9959	2,215.9300	2.2159	11.026	0	0	0
2020/12/29	2040	05/08/2021	12.47	Call	Bond Future	9,690.4900	9.6905	8,999.9000	8.9999	(7.126)	0	0	0
2020/12/29	2040	05/08/2021			Bond Future	11.2253	83.0754	11.3638	82.1620	1.234	0.0000	0.0000	0
2020/12/29	2040	05/08/2021	11.55	Put	Bond Future	3,809.4400	3.8094	4,178.8200	4.1788	9.696	0	0	0
2020/12/29	2040	05/08/2021	11.55	Call	Bond Future	5,925.8900	5.9259	5,381.8700	5.3819	(9.180)	0	0	900
2020/12/29	2040	05/08/2021	14.80	Call	Bond Future	19,419.8800	19.4199	18,542.6600	18.5427	(4.517)	0	0	0
2020/12/29	2040	05/08/2021	14.80	Put	Bond Future	219.9300	0.2199	256.1100	0.2561	16.451	0	0	900
2020/12/29	2040	05/08/2021	12.48	Put	Bond Future	2,012.4700	2.0125	2,233.9000	2.2339	11.003	0	0	0
2020/12/29	2040	05/08/2021	12.49	Call	Bond Future	9,770.7700	9.7708	9,077.4300	9.0774	(7.096)	0	0	0
2020/12/29	2040	05/08/2021	12.47	Put	Bond Future	2,029.1800	2.0292	2,251.9900	2.2520	10.980	0	0	0
2020/12/29	2040	04/11/2021	12.90	Call	Bond Future	10,622.3900	10.6224	9,913.8200	9.9138	(6.671)	0	0	0
2020/12/29	2040	04/11/2021	12.90	Put	Bond Future	1,969.4000	1.9694	2,181.6300	2.1816	10.776	0	0	0
2020/12/29	2040	04/11/2021	12.89	Call	Bond Future	10,583.6100	10.5836	9,876.2800	9.8763	(6.683)	0	0	0
2020/12/29	2040	04/11/2021	12.89	Put	Bond Future	1,984.5300	1.9845	2,198.0000	2.1980	10.757	0	0	0
2020/12/29	2040	04/11/2021			Bond Future	11.4347	83.9530	11.5784	83.0322	1.257	0.0000	0.0000	0
2020/12/29	2040	04/11/2021	12.91	Call	Bond Future	10,661.1900	10.6612	9,951.4100	9.9514	(6.658)	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
2020/12/29	2040	04/11/2021	12.91	Put	Bond Future	1,954.3600	1.9544	2,165.3800	2.1654	10.797	0	0	0
2020/12/29	2044	04/02/2021	10.36	Put	Bond Future	4,416.7500	4.4168	5,113.8000	5.1138	15.782	0	0	0
2020/12/29	2044	04/02/2021	10.37	Call	Bond Future	537.6200	0.5376	360.3500	0.3603	(32.973)	0	0	0
2020/12/29	2044	04/02/2021	10.35	Put	Bond Future	4,477.3200	4.4773	5,178.6200	5.1786	15.663	0	0	0
2020/12/29	2044	04/02/2021	10.04	Put	Bond Future	6,587.7800	6.5878	7,388.1700	7.3882	12.150	0	0	0
2020/12/29	2044	04/02/2021	10.04	Call	Bond Future	172.7300	0.1727	103.1200	0.1031	(40.300)	0	0	0
2020/12/29	2044	04/02/2021	10.84	Call	Bond Future	1,771.3300	1.7713	1,356.5300	1.3565	(23.417)	0	0	0
2020/12/29	2044	04/02/2021			Bond Future	10.8869	82.3022	11.0104	81.4322	1.134	0.0000	0.0000	51,843
2020/12/29	2044	04/02/2021	10.36	Call	Bond Future	520.8400	0.5208	347.8900	0.3479	(33.206)	0	0	0
2020/12/29	2044	04/02/2021	10.37	Put	Bond Future	4,356.7300	4.3567	5,049.4600	5.0495	15.900	0	0	0
2020/12/29	2044	04/02/2021	10.35	Call	Bond Future	504.5000	0.5045	335.8000	0.3358	(33.439)	0	0	0
2020/12/29	2044	04/02/2021	10.84	Put	Bond Future	2,106.1200	2.1061	2,561.3200	2.5613	21.613	0	0	265
2020/12/29	2044	04/02/2021	10.29	Call	Bond Future	413.7300	0.4137	269.4600	0.2695	(34.871)	0	0	0
2020/12/29	2044	04/02/2021	10.29	Put	Bond Future	4,850.4500	4.8505	5,576.1800	5.5762	14.962	0	0	265
2020/12/29	2044	04/02/2021	9.66	Put	Bond Future	9,604.2800	9.6043	10,457.0800	10.4571	8.879	0	0	0
2020/12/29	2044	04/02/2021	9.66	Call	Bond Future	35.7400	0.0357	18.5400	0.0185	(48.125)	0	0	265
2020/12/29	2044	06/05/2021	11.10	Call	Bond Future	3,871.0700	3.8711	3,406.9000	3.4069	(11.991)	0	0	0
2020/12/29	2044	06/05/2021	11.40	Call	Bond Future	5,031.3200	5.0313	4,493.5600	4.4936	(10.688)	0	0	0
2020/12/29	2044	06/05/2021	11.40	Put	Bond Future	2,904.7100	2.9047	3,250.1600	3.2502	11.893	0	0	3,100
2020/12/29	2044	06/05/2021	11.79	Call	Bond Future	6,723.5800	6.7236	6,104.3600	6.1044	(9.210)	0	0	0
2020/12/29	2044	06/05/2021	11.79	Put	Bond Future	2,094.6200	2.0946	2,358.6100	2.3586	12.603	0	0	3,100
2020/12/29	2044	06/05/2021	12.50	Call	Bond Future	9,873.1300	9.8731	9,139.5800	9.1396	(7.430)	0	0	0
2020/12/29	2044	06/05/2021	12.50	Put	Bond Future	1,025.6200	1.0256	1,175.2800	1.1753	14.592	0	0	3,100
2020/12/29	2044	06/05/2021	12.43	Call	Bond Future	9,559.4500	9.5595	8,835.5000	8.8355	(7.573)	0	0	0
2020/12/29	2044	06/05/2021	12.43	Put	Bond Future	1,109.6600	1.1097	1,268.9200	1.2689	14.352	0	0	0
2020/12/29	2044	06/05/2021	12.44	Call	Bond Future	9,604.1500	9.6041	8,878.8000	8.8788	(7.552)	0	0	0
2020/12/29	2044	06/05/2021	12.44	Put	Bond Future	1,097.3100	1.0973	1,255.1700	1.2552	14.386	0	0	0
2020/12/29	2044	06/05/2021			Bond Future	11.0848	83.1396	11.2140	82.2564	1.165	0.0000	0.0000	0
2020/12/29	2044	06/05/2021	11.10	Put	Bond Future	3,766.2900	3.7663	4,185.3300	4.1853	11.126	0	0	3,100
2020/12/29	2044	06/05/2021	10.70	Put	Bond Future	5,284.1400	5.2841	5,810.0900	5.8101	9.953	0	0	0
2020/12/29	2044	06/05/2021	10.70	Call	Bond Future	2,553.2000	2.5532	2,195.9400	2.1959	(13.993)	0	0	3,100
2020/12/29	2044	06/05/2021	11.35	Put	Bond Future	3,031.5600	3.0316	3,388.7000	3.3887	11.781	0	0	0
2020/12/29	2044	06/05/2021	11.35	Call	Bond Future	4,827.2100	4.8272	4,301.1400	4.3011	(10.898)	0	0	3,100
2020/12/29	2044	06/05/2021	11.90	Call	Bond Future	7,224.1500	7.2241	6,585.1800	6.5852	(8.845)	0	0	0
2020/12/29	2044	06/05/2021	11.90	Put	Bond Future	1,913.9700	1.9140	2,158.2100	2.1582	12.761	0	0	0
2020/12/29	2044	06/05/2021	12.45	Call	Bond Future	9,648.8800	9.6489	8,922.1400	8.9221	(7.532)	0	0	0
2020/12/29	2044	06/05/2021	12.45	Put	Bond Future	1,085.0700	1.0851	1,241.5400	1.2415	14.420	0	0	0
2020/12/29	2044	05/08/2021	12.60	Put	Bond Future	1,959.4400	1.9594	2,166.6900	2.1667	10.577	0	0	0
2020/12/29	2044	05/08/2021	12.61	Call	Bond Future	9,987.2700	9.9873	9,309.2500	9.3092	(6.789)	0	0	0
2020/12/29	2044	05/08/2021	12.61	Put	Bond Future	1,943.4400	1.9434	2,149.4100	2.1494	10.598	0	0	0
2020/12/29	2044	05/08/2021			Bond Future	11.2923	79.6486	11.4258	78.7646	1.182	0.0000	0.0000	0
2020/12/29	2044	05/08/2021	12.59	Call	Bond Future	9,907.9300	9.9079	9,232.4700	9.2325	(6.817)	0	0	0
2020/12/29	2044	05/08/2021	12.59	Put	Bond Future	1,975.5600	1.9756	2,184.0900	2.1841	10.555	0	0	0
2020/12/29	2044	05/08/2021	12.60	Call	Bond Future	9,947.5800	9.9476	9,270.8400	9.2708	(6.803)	0	0	0
2020/12/29	2044	04/11/2021	12.91	Call	Bond Future	10,424.7000	10.4247	9,744.7900	9.7448	(6.522)	0	0	0
2020/12/29	2044	04/11/2021	12.91	Put	Bond Future	2,077.1900	2.0772	2,288.4800	2.2885	10.172	0	0	0
2020/12/29	2044	04/11/2021			Bond Future	11.4939	80.4901	11.6325	79.5989	1.206	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
2020/12/29	2044	04/11/2021	12.89	Call	Bond Future	10,348.9600	10.3490	9,671.4400	9.6714	(6.547)	0	0	0
2020/12/29	2044	04/11/2021	12.89	Put	Bond Future	2,108.4800	2.1085	2,322.1600	2.3222	10.134	0	0	0
2020/12/29	2044	04/11/2021	12.90	Call	Bond Future	10,386.8200	10.3868	9,708.1000	9.7081	(6.534)	0	0	0
2020/12/29	2044	04/11/2021	12.90	Put	Bond Future	2,092.7900	2.0928	2,305.2700	2.3053	10.153	0	0	0
2020/12/29	2046	04/02/2021			Bond Future	101.3651	101.3651	101.4000	101.4000	0.034	0.0000	0.0000	14,890
2020/12/29	2046	06/05/2021			Bond Future	100.6295	100.6295	100.6594	100.6594	0.030	0.0000	0.0000	0
2020/12/29	2046	05/08/2021			Bond Future	101.7306	101.7306	101.7715	101.7715	0.040	0.0000	0.0000	0
2020/12/29	2046	04/11/2021			Bond Future	101.0193	101.0193	101.0634	101.0634	0.044	0.0000	0.0000	0
2020/12/29	2050	04/02/2021			Bond Future	101.9079	101.9079	101.5646	101.5646	(0.337)	0.0000	0.0000	11,025
2020/12/29	2050	06/05/2021			Bond Future	102.9698	102.9698	102.6173	102.6173	(0.342)	0.0000	0.0000	0
2020/12/29	2050	05/08/2021			Bond Future	102.1666	102.1666	101.8210	101.8210	(0.338)	0.0000	0.0000	0
2020/12/29	2050	04/11/2021			Bond Future	103.2690	103.2690	102.9226	102.9226	(0.335)	0.0000	0.0000	0
2020/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	AL37	04/02/2021			Index Future	787.5110	787.5110	784.3800	784.3800	(0.398)	0.0000	0.0000	0
2020/12/29	AL37	06/05/2021			Index Future	795.5150	795.5150	792.3180	792.3180	(0.402)	0.0000	0.0000	0
2020/12/29	AL37	05/08/2021			Index Future	803.9310	803.9310	800.7880	800.7880	(0.391)	0.0000	0.0000	0
2020/12/29	AL37	04/11/2021			Index Future	812.5050	812.5050	809.3530	809.3530	(0.388)	0.0000	0.0000	0
2020/12/29	AL7T	04/02/2021			Index Future	869.6570	869.6570	863.3140	863.3140	(0.729)	0.0000	0.0000	0
2020/12/29	AL7T	06/05/2021			Index Future	878.4970	878.4970	872.0510	872.0510	(0.734)	0.0000	0.0000	0
2020/12/29	AL7T	05/08/2021			Index Future	887.7900	887.7900	881.3730	881.3730	(0.723)	0.0000	0.0000	0
2020/12/29	AL7T	04/11/2021			Index Future	897.2590	897.2590	890.7990	890.7990	(0.720)	0.0000	0.0000	0
2020/12/29	ALBI	04/02/2021			Index Future	763.2230	763.2230	757.5600	757.5600	(0.742)	0.0000	0.0000	231
2020/12/29	ALBI	06/05/2021			Index Future	770.9810	770.9810	765.2270	765.2270	(0.746)	0.0000	0.0000	0
2020/12/29	ALBI	05/08/2021			Index Future	779.1370	779.1370	773.4070	773.4070	(0.735)	0.0000	0.0000	0
2020/12/29	ALBI	04/11/2021			Index Future	787.4460	787.4460	781.6790	781.6790	(0.732)	0.0000	0.0000	0
2020/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	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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2020/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	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
2020/12/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/29	ES33	04/02/2021			Bond Future	11.3427	77.5946	11.4637	76.9470	1.067	0.0000	0.0000	350
2020/12/29	ES33	06/05/2021			Bond Future	11.5942	74.6102	11.7211	73.9520	1.095	0.0000	0.0000	0
2020/12/29	ES33	05/08/2021			Bond Future	11.8547	75.4087	11.9856	74.7513	1.104	0.0000	0.0000	0
2020/12/29	ES33	04/11/2021			Bond Future	12.1244	72.4310	12.2606	71.7686	1.123	0.0000	0.0000	0
2020/12/29	ES42	04/02/2021			Bond Future	11.8147	76.8730	11.9416	76.1115	1.075	0.0000	0.0000	4,779
2020/12/29	ES42	06/05/2021			Bond Future	12.0570	73.3974	12.1904	72.6240	1.107	0.0000	0.0000	0
2020/12/29	ES42	05/08/2021			Bond Future	12.3016	74.1833	12.4397	73.4096	1.123	0.0000	0.0000	0
2020/12/29	ES42	04/11/2021			Bond Future	12.5565	70.7093	12.7007	69.9293	1.148	0.0000	0.0000	0
2020/12/29	GOVI	04/02/2021	750.96	Call	GOVI	30,910.0000	3.0910	0.0000	0.0000	(100.000)	0	0	0
2020/12/29	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	24,630.0000	2.4630	100.000	0	0	0
2020/12/29	GOVI	04/02/2021			GOVI	754.0510	754.0510	748.4970	748.4970	(0.737)	0.0000	0.0000	960
2020/12/29	GOVI	04/02/2021	750.95	Call	GOVI	31,010.0000	3.1010	0.0000	0.0000	(100.000)	0	0	0
2020/12/29	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	24,530.0000	2.4530	100.000	0	0	0
2020/12/29	GOVI	04/02/2021	750.94	Call	GOVI	31,110.0000	3.1110	0.0000	0.0000	(100.000)	0	0	0
2020/12/29	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	24,430.0000	2.4430	100.000	0	0	0
2020/12/29	GOVI	06/05/2021	678.68	Call	GOVI	830,360.0000	83.0360	773,920.0000	77.3920	(6.797)	0	0	0
2020/12/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	06/05/2021	678.67	Call	GOVI	830,460.0000	83.0460	774,020.0000	77.4020	(6.796)	0	0	0
2020/12/29	GOVI	06/05/2021			GOVI	761.7160	761.7160	756.0720	756.0720	(0.741)	0.0000	0.0000	0
2020/12/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	06/05/2021	678.69	Call	GOVI	830,260.0000	83.0260	773,820.0000	77.3820	(6.798)	0	0	0
2020/12/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	05/08/2021	719.14	Call	GOVI	506,340.0000	50.6340	450,140.0000	45.0140	(11.099)	0	0	0
2020/12/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	05/08/2021	719.13	Call	GOVI	506,440.0000	50.6440	450,240.0000	45.0240	(11.097)	0	0	0
2020/12/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	05/08/2021			GOVI	769.7740	769.7740	764.1540	764.1540	(0.730)	0.0000	0.0000	0
2020/12/29	GOVI	05/08/2021	719.15	Call	GOVI	506,240.0000	50.6240	450,040.0000	45.0040	(11.101)	0	0	0
2020/12/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	04/11/2021	728.41	Call	GOVI	495,730.0000	49.5730	439,170.0000	43.9170	(11.409)	0	0	0
2020/12/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	04/11/2021	728.40	Call	GOVI	495,830.0000	49.5830	439,270.0000	43.9270	(11.407)	0	0	0
2020/12/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GOVI	04/11/2021			GOVI	777.9830	777.9830	772.3270	772.3270	(0.727)	0.0000	0.0000	0
2020/12/29	GOVI	04/11/2021	728.42	Call	GOVI	495,630.0000	49.5630	439,070.0000	43.9070	(11.412)	0	0	0
2020/12/29	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/29	IGOV	04/02/2021			Index Future	271.6770	271.6770	271.0340	271.0340	(0.237)	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
2020/12/29	IGOV	06/05/2021			Index Future	274.5050	274.5050	273.8440	273.8440	(0.241)	0.0000	0.0000	18
2020/12/29	IGOV	05/08/2021			Index Future	277.4760	277.4760	276.8380	276.8380	(0.230)	0.0000	0.0000	0
2020/12/29	IGOV	04/11/2021			Index Future	280.5010	280.5010	279.8640	279.8640	(0.227)	0.0000	0.0000	0
2020/12/29	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/29	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3700	90.3700	0.000	0.0000	0.0000	0
2020/12/29	IS05	21/09/2021			Interest Rate Swap	89.2700	89.2700	89.2600	89.2600	(0.011)	0.0000	0.0000	0
2020/12/29	IS05	21/12/2021			Interest Rate Swap	90.4600	90.4600	90.4400	90.4400	(0.022)	0.0000	0.0000	51
2020/12/29	IS05	15/03/2022			Interest Rate Swap	89.8000	89.8000	89.7900	89.7900	(0.011)	0.0000	0.0000	0
2020/12/29	IS05	21/06/2022			Interest Rate Swap	89.8300	89.8300	89.8200	89.8200	(0.011)	0.0000	0.0000	0
2020/12/29	IS05	20/09/2022			Interest Rate Swap	92.8900	92.8900	92.8700	92.8700	(0.022)	0.0000	0.0000	0
2020/12/29	IS05	20/12/2022			Interest Rate Swap	93.3000	93.3000	93.2700	93.2700	(0.032)	0.0000	0.0000	0
2020/12/29	IS05	22/03/2023			Interest Rate Swap	85.6000	85.6000	85.5700	85.5700	(0.035)	0.0000	0.0000	0
2020/12/29	IS05	20/06/2023			Interest Rate Swap	91.0600	91.0600	91.0400	91.0400	(0.022)	0.0000	0.0000	0
2020/12/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/29	IS10	17/12/2025			Interest Rate Swap	77.7200	77.7200	77.7700	77.7700	0.064	0.0000	0.0000	0
2020/12/29	IS10	16/03/2026			Interest Rate Swap	74.1400	74.1400	74.1900	74.1900	0.067	0.0000	0.0000	0
2020/12/29	IS10	15/06/2026			Interest Rate Swap	72.4600	72.4600	72.5100	72.5100	0.069	0.0000	0.0000	0
2020/12/29	IS10	21/09/2026			Interest Rate Swap	74.4100	74.4100	74.4600	74.4600	0.067	0.0000	0.0000	0
2020/12/29	IS10	21/12/2026			Interest Rate Swap	78.3800	78.3800	78.4400	78.4400	0.077	0.0000	0.0000	0
2020/12/29	IS10	15/03/2027			Interest Rate Swap	76.8200	76.8200	76.8800	76.8800	0.078	0.0000	0.0000	0
2020/12/29	IS10	21/06/2027			Interest Rate Swap	78.8600	78.8600	78.9400	78.9400	0.101	0.0000	0.0000	0
2020/12/29	IS10	20/09/2027			Interest Rate Swap	84.6700	84.6700	84.7800	84.7800	0.130	0.0000	0.0000	0
2020/12/29	IS10	20/12/2027			Interest Rate Swap	85.0500	85.0500	85.1700	85.1700	0.141	0.0000	0.0000	0
2020/12/29	IS10	22/03/2028			Interest Rate Swap	77.9800	77.9800	78.1200	78.1200	0.180	0.0000	0.0000	0
2020/12/29	IS10	20/06/2028			Interest Rate Swap	85.8800	85.8800	86.0400	86.0400	0.186	0.0000	0.0000	0
2020/12/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/29	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/12/29	JBAF	17/02/2021			Jibar Tradeable Future	3.4800	96.5200	3.4700	96.5300	(0.287)	0.0000	0.0000	0
2020/12/29	JBAF	17/03/2021			Jibar Tradeable Future	3.4750	96.5250	3.4550	96.5450	(0.576)	0.0000	0.0000	0
2020/12/29	JBAF	21/04/2021			Jibar Tradeable Future	3.4100	96.5900	3.3900	96.6100	(0.587)	0.0000	0.0000	0
2020/12/29	JBAF	19/05/2021			Jibar Tradeable Future	3.4000	96.6000	3.3900	96.6100	(0.294)	0.0000	0.0000	0
2020/12/29	JBAF	15/06/2021			Jibar Tradeable Future	3.3750	96.6250	3.3550	96.6450	(0.593)	0.0000	0.0000	0
2020/12/29	JBAF	15/09/2021			Jibar Tradeable Future	3.4200	96.5800	3.4100	96.5900	(0.292)	0.0000	0.0000	30,000
2020/12/29	JBAF	15/12/2021			Jibar Tradeable Future	3.6250	96.3750	3.6150	96.3850	(0.276)	0.0000	0.0000	0
2020/12/29	JBAF	16/03/2022			Jibar Tradeable Future	3.6300	96.3700	3.6150	96.3850	(0.413)	0.0000	0.0000	0
2020/12/29	JBAF	15/06/2022			Jibar Tradeable Future	4.0000	96.0000	3.9900	96.0100	(0.250)	0.0000	0.0000	0
2020/12/29	JBAF	21/09/2022			Jibar Tradeable Future	4.0750	95.9250	4.0550	95.9450	(0.491)	0.0000	0.0000	0
2020/12/29	JBAF	21/12/2022			Jibar Tradeable Future	4.4950	95.5050	4.5450	95.4550	1.112	0.0000	0.0000	0
2020/12/29	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/29	R023	04/02/2021	6.34	Call	Bond Future	3,259.3100	3.2593	3,246.3200	3.2463	(0.399)	0	0	0
2020/12/29	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/29	R023	04/02/2021			Bond Future	4.6850	109.3960	4.6914	109.3830	0.138	0.0000	0.0000	31,397

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/29	R023	04/02/2021	6.33	Call	Bond Future	3,240.0100	3.2400	3,227.0300	3.2270	(0.401)	0	0	0
2020/12/29	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/12/29	R023	04/02/2021	6.32	Call	Bond Future	3,220.7000	3.2207	3,207.7200	3.2077	(0.403)	0	0	0
2020/12/29	R023	06/05/2021	7.58	Call	Bond Future	4,821.9400	4.8219	4,803.0900	4.8031	(0.391)	0	0	0
2020/12/29	R023	06/05/2021	7.58	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/12/29	R023	06/05/2021			Bond Future	4.7682	106.6028	4.7788	106.5840	0.224	0.0000	0.0000	0
2020/12/29	R023	06/05/2021	7.57	Call	Bond Future	4,805.3100	4.8053	4,786.4600	4.7865	(0.392)	0	0	0
2020/12/29	R023	06/05/2021	7.57	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/12/29	R023	06/05/2021	7.56	Call	Bond Future	4,788.6900	4.7887	4,769.8400	4.7698	(0.394)	0	0	0
2020/12/29	R023	06/05/2021	7.56	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2020/12/29	R023	05/08/2021	5.30	Call	Bond Future	990.3200	0.9903	983.8500	0.9839	(0.653)	0	0	0
2020/12/29	R023	05/08/2021	5.30	Put	Bond Future	305.7300	0.3057	307.0000	0.3070	0.415	0	0	0
2020/12/29	R023	05/08/2021	5.29	Call	Bond Future	978.9200	0.9789	972.4700	0.9725	(0.659)	0	0	0
2020/12/29	R023	05/08/2021	5.29	Put	Bond Future	309.4400	0.3094	310.7300	0.3107	0.417	0	0	0
2020/12/29	R023	05/08/2021			Bond Future	4.8487	107.7433	4.8538	107.7356	0.105	0.0000	0.0000	0
2020/12/29	R023	05/08/2021	5.31	Call	Bond Future	1,001.7600	1.0018	995.2700	0.9953	(0.648)	0	0	0
2020/12/29	R023	05/08/2021	5.31	Put	Bond Future	302.0700	0.3021	303.3200	0.3033	0.414	0	0	0
2020/12/29	R023	04/11/2021	4.91	Call	Bond Future	539.8100	0.5398	536.4900	0.5365	(0.615)	0	0	0
2020/12/29	R023	04/11/2021	4.91	Put	Bond Future	605.1900	0.6052	606.8500	0.6069	0.274	0	0	0
2020/12/29	R023	04/11/2021	4.90	Call	Bond Future	533.3000	0.5333	529.9900	0.5300	(0.621)	0	0	0
2020/12/29	R023	04/11/2021	4.90	Put	Bond Future	611.5200	0.6115	613.1900	0.6132	0.273	0	0	0
2020/12/29	R023	04/11/2021			Bond Future	4.9609	104.9743	4.9648	104.9694	0.078	0.0000	0.0000	0
2020/12/29	R023	04/11/2021	4.92	Call	Bond Future	546.3800	0.5464	543.0300	0.5430	(0.613)	0	0	0
2020/12/29	R023	04/11/2021	4.92	Put	Bond Future	598.9200	0.5989	600.5500	0.6005	0.272	0	0	0
2020/12/29	R035	04/02/2021	10.05	Call	Bond Future	566.7000	0.5667	406.0400	0.4060	(28.350)	0	0	0
2020/12/29	R035	04/02/2021	10.05	Put	Bond Future	3,905.7900	3.9058	4,448.8800	4.4489	13.905	0	0	0
2020/12/29	R035	04/02/2021	10.04	Call	Bond Future	550.0500	0.5501	392.9900	0.3930	(28.554)	0	0	0
2020/12/29	R035	04/02/2021	10.04	Put	Bond Future	3,958.8500	3.9588	4,505.5400	4.5055	13.809	0	0	0
2020/12/29	R035	04/02/2021	10.14	Put	Bond Future	3,446.7200	3.4467	3,956.1400	3.9561	14.780	0	0	650
2020/12/29	R035	04/02/2021	11.14	Call	Bond Future	4,390.9000	4.3909	3,825.6200	3.8256	(12.874)	0	0	0
2020/12/29	R035	04/02/2021	11.14	Put	Bond Future	572.6600	0.5727	711.1300	0.7111	24.180	0	0	650
2020/12/29	R035	04/02/2021			Bond Future	10.5424	91.8782	10.6496	91.1744	1.017	0.0000	0.0000	96,421
2020/12/29	R035	04/02/2021	10.06	Call	Bond Future	583.5900	0.5836	419.3300	0.4193	(28.146)	0	0	0
2020/12/29	R035	04/02/2021	10.06	Put	Bond Future	3,853.0500	3.8531	4,392.5400	4.3925	14.002	0	0	0
2020/12/29	R035	04/02/2021	10.14	Call	Bond Future	731.5600	0.7316	537.2300	0.5372	(26.564)	0	0	0
2020/12/29	R035	06/05/2021	10.55	Call	Bond Future	2,881.8200	2.8818	2,551.5600	2,5516	(11.460)	0	0	0
2020/12/29	R035	06/05/2021	10.55	Put	Bond Future	4,215.0200	4.2150	4,600.3900	4.6004	9.143	0	0	500
2020/12/29	R035	06/05/2021	10.05	Put	Bond Future	6,267.5800	6.2676	6,762.6300	6.7626	7.899	0	0	0
2020/12/29	R035	06/05/2021	10.05	Call	Bond Future	1,568.4200	1.5684	1,347.8400	1.3478	(14.064)	0	0	500
2020/12/29	R035	06/05/2021	12.91	Put	Bond Future	359.9800	0.3600	413.8700	0.4139	14.970	0	0	600
2020/12/29	R035	06/05/2021	10.40	Put	Bond Future	4,770.5100	4.7705	5,188.6500	5.1887	8.765	0	0	0
2020/12/29	R035	06/05/2021	11.55	Call	Bond Future	6,636.8800	6.6369	6,118.6100	6.1186	(7.809)	0	0	0
2020/12/29	R035	06/05/2021	11.55	Put	Bond Future	1,759.0500	1.7591	1,956.4100	1.9564	11.220	0	0	1,650
2020/12/29	R035	06/05/2021	12.77	Call	Bond Future	12,048.3300	12.0483	11,395.8300	11.3958	(5.416)	0	0	0
2020/12/29	R035	06/05/2021	12.77	Put	Bond Future	434.1900	0.4342	497.3200	0.4973	14.540	0	0	1,650
2020/12/29	R035	06/05/2021	10.24	Put	Bond Future	5,420.0000	5.4200	5,873.3500	5.8734	8.364	0	0	0
2020/12/29	R035	06/05/2021	10.24	Call	Bond Future	2,021.4900	2.0215	1,759.2100	1.7592	(12.975)	0	0	793

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2020/12/29	R035	06/05/2021	12.37	Call	Bond Future	10,223.1900	10.2232	9,603.9000	9.6039	(6.058)	0	0	0
2020/12/29	R035	06/05/2021	12.35	Put	Bond Future	741.2100	0.7412	839.4900	0.8395	13.259	0	0	0
2020/12/29	R035	06/05/2021	12.36	Put	Bond Future	732.1800	0.7322	829.4900	0.8295	13.290	0	0	0
2020/12/29	R035	06/05/2021			Bond Future	10.7558	88.3399	10.8682	87.6242	1.045	0.0000	0.0000	0
2020/12/29	R035	06/05/2021	11.05	Call	Bond Future	4,573.1600	4.5732	4,139.7000	4.1397	(9.478)	0	0	0
2020/12/29	R035	06/05/2021	11.05	Put	Bond Future	2,717.5900	2.7176	2,999.7600	2.9998	10.383	0	0	500
2020/12/29	R035	06/05/2021	11.15	Put	Bond Future	2,489.2100	2.4892	2,752.6000	2.7526	10.581	0	0	0
2020/12/29	R035	06/05/2021	11.15	Call	Bond Future	4,962.2200	4.9622	4,509.9800	4.5100	(9.114)	0	0	600
2020/12/29	R035	06/05/2021	12.91	Call	Bond Future	12,693.5100	12.6935	12,031.7700	12.0318	(5.213)	0	0	0
2020/12/29	R035	06/05/2021	10.40	Call	Bond Future	2,446.6400	2.4466	2,149.1500	2.1491	(12.159)	0	0	600
2020/12/29	R035	06/05/2021	10.81	Put	Bond Future	3,365.8600	3.3659	3,696.0500	3.6961	9.810	0	0	0
2020/12/29	R035	06/05/2021	10.81	Call	Bond Future	3,712.2400	3.7122	3,326.8000	3.3268	(10.383)	0	0	1,650
2020/12/29	R035	06/05/2021	11.32	Call	Bond Future	5,652.6600	5.6527	5,170.5100	5.1705	(8.530)	0	0	0
2020/12/29	R035	06/05/2021	11.32	Put	Bond Future	2,145.0500	2.1450	2,378.5300	2.3785	10.885	0	0	793
2020/12/29	R035	06/05/2021	12.37	Put	Bond Future	723.2500	0.7233	819.5900	0.8196	13.320	0	0	0
2020/12/29	R035	06/05/2021	12.35	Call	Bond Future	10,133.1000	10.1331	9,515.7500	9.5158	(6.092)	0	0	0
2020/12/29	R035	06/05/2021	12.02	Call	Bond Future	8,672.0200	8.6720	8,090.8600	8.0909	(6.702)	0	0	0
2020/12/29	R035	06/05/2021	12.02	Put	Bond Future	1,096.1100	1.0961	1,230.5800	1.2306	12.268	0	0	793
2020/12/29	R035	06/05/2021	12.36	Call	Bond Future	10,178.1200	10.1781	9,559.8000	9.5598	(6.075)	0	0	0
2020/12/29	R035	05/08/2021	11.37	Call	Bond Future	5,779.5800	5.7796	5,343.6800	5.3437	(7.542)	0	0	0
2020/12/29	R035	05/08/2021	11.37	Put	Bond Future	3,395.5800	3.3956	3,673.6100	3.6736	8.188	0	0	100
2020/12/29	R035	05/08/2021	5.31	Call	Bond Future	0.2800	0.0003	0.2000	0.0002	(28.571)	0	0	0
2020/12/29	R035	05/08/2021	5.31	Put	Bond Future	48,805.8700	48.8059	49,519.7200	49.5197	1.463	0	0	0
2020/12/29	R035	05/08/2021			Bond Future	10.9783	89.2851	11.0939	88.5712	1.053	0.0000	0.0000	0
2020/12/29	R035	05/08/2021	10.77	Call	Bond Future	3,791.1000	3.7911	3,449.6700	3.4497	(9.006)	0	0	0
2020/12/29	R035	05/08/2021	10.77	Put	Bond Future	5,099.7600	5.0998	5,472.2600	5.4723	7.304	0	0	100
2020/12/29	R035	05/08/2021	10.02	Put	Bond Future	8,140.9600	8.1410	8,640.9500	8.6410	6.142	0	0	0
2020/12/29	R035	05/08/2021	10.02	Call	Bond Future	1,871.9200	1.8719	1,657.9800	1.6580	(11.429)	0	0	100
2020/12/29	R035	05/08/2021	5.29	Call	Bond Future	0.2600	0.0003	0.1900	0.0002	(26.923)	0	0	0
2020/12/29	R035	05/08/2021	5.29	Put	Bond Future	49,039.1400	49.0391	49,753.0000	49.7530	1.456	0	0	0
2020/12/29	R035	05/08/2021	5.30	Call	Bond Future	0.2700	0.0003	0.1900	0.0002	(29.630)	0	0	0
2020/12/29	R035	05/08/2021	5.30	Put	Bond Future	48,922.4400	48.9224	49,636.2900	49.6363	1.459	0	0	0
2020/12/29	R035	04/11/2021	10.62	Put	Bond Future	6,756.0300	6.7560	7,185.8900	7.1859	6.363	0	0	0
2020/12/29	R035	04/11/2021	10.62	Call	Bond Future	3,106.0900	3.1061	2,816.7800	2.8168	(9.314)	0	0	400
2020/12/29	R035	04/11/2021	11.08	Call	Bond Future	4,380.7300	4.3807	4,020.9700	4.0210	(8.212)	0	0	0
2020/12/29	R035	04/11/2021	11.08	Put	Bond Future	5,152.3200	5.1523	5,511.7300	5.5117	6.976	0	0	782
2020/12/29	R035	04/11/2021	10.23	Put	Bond Future	8,403.4000	8.4034	8,893.5400	8.8935	5.833	0	0	0
2020/12/29	R035	04/11/2021	10.12	Put	Bond Future	8,946.2300	8.9462	9,451.7700	9.4518	5.651	0	0	0
2020/12/29	R035	04/11/2021	10.12	Call	Bond Future	2,005.3800	2.0054	1,791.7500	1.7918	(10.653)	0	0	400
2020/12/29	R035	04/11/2021	11.75	Put	Bond Future	3,408.7100	3.4087	3,674.5100	3.6745	7.798	0	0	782
2020/12/29	R035	04/11/2021	12.53	Call	Bond Future	9,513.5600	9.5136	8,972.7600	8.9728	(5.685)	0	0	0
2020/12/29	R035	04/11/2021	12.53	Put	Bond Future	2,062.5700	2.0626	2,240.9400	2.2409	8.648	0	0	0
2020/12/29	R035	04/11/2021			Bond Future	11.2072	85.7543	11.3272	85.0351	1.071	0.0000	0.0000	0
2020/12/29	R035	04/11/2021	13.82	Call	Bond Future	14,517.5900	14.5176	13,875.1600	13.8752	(4.425)	0	0	0
2020/12/29	R035	04/11/2021	13.82	Put	Bond Future	707.7800	0.7078	784.5200	0.7845	10.842	0	0	400
2020/12/29	R035	04/11/2021	10.23	Call	Bond Future	2,201.5600	2.2016	1,972.5300	1.9725	(10.403)	0	0	782
2020/12/29	R035	04/11/2021	11.75	Call	Bond Future	6,589.8100	6.5898	6,136.4400	6.1364	(6.880)	0	0	0
2020/12/29	R035	04/11/2021	12.51	Call	Bond Future	9,439.8600	9.4399	8,901.1000	8.9011	(5.707)	0	0	0

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2020/12/29	R035	04/11/2021	12.51	Put	Bond Future	2,094.1500	2.0941	2,274.5600	2.2746	8.615	0	0	0
2020/12/29	R035	04/11/2021	12.52	Call	Bond Future	9,476.6900	9.4767	8,936.9100	8.9369	(5.696)	0	0	0
2020/12/29	R035	04/11/2021	12.52	Put	Bond Future	2,078.3100	2.0783	2,257.7000	2.2577	8.632	0	0	0
2020/12/29	R186	04/02/2021	8.16	Call	Bond Future	6,902.7700	6.9028	6,455.2900	6.4553	(6.483)	0	0	0
2020/12/29	R186	04/02/2021	8.17	Put	Bond Future	4.2900	0.0043	6.3200	0.0063	47.319	0	0	0
2020/12/29	R186	04/02/2021	8.15	Call	Bond Future	6,854.1000	6.8541	6,406.7400	6.4067	(6.527)	0	0	0
2020/12/29	R186	04/02/2021	7.30	Put	Bond Future	222.2300	0.2222	293.4900	0.2935	32.066	0	0	0
2020/12/29	R186	04/02/2021	8.00	Put	Bond Future	11.2800	0.0113	16.2300	0.0162	43.883	0	0	15,177
2020/12/29	R186	04/02/2021			Bond Future	6.8034	119.0534	6.8888	118.6038	1.254	0.0000	0.0000	79,435
2020/12/29	R186	04/02/2021	8.16	Put	Bond Future	4.5500	0.0046	6.7000	0.0067	47.253	0	0	0
2020/12/29	R186	04/02/2021	8.17	Call	Bond Future	6,951.4400	6.9514	6,503.8400	6.5038	(6.439)	0	0	0
2020/12/29	R186	04/02/2021	8.15	Put	Bond Future	4.8300	0.0048	7.1000	0.0071	46.998	0	0	0
2020/12/29	R186	04/02/2021	7.30	Call	Bond Future	2,808.4400	2.8084	2,430.0700	2.4301	(13.473)	0	0	0
2020/12/29	R186	04/02/2021	8.00	Call	Bond Future	6,122.9100	6.1229	5,678.2300	5.6782	(7.263)	0	0	0
2020/12/29	R186	06/05/2021	10.77	Call	Bond Future	17,336.9700	17.3370	16,876.4900	16.8765	(2.656)	0	0	0
2020/12/29	R186	06/05/2021	10.77	Put	Bond Future	0.2800	0.0003	0.3700	0.0004	32.143	0	0	0
2020/12/29	R186	06/05/2021	10.76	Call	Bond Future	17,295.9300	17.2959	16,835.4600	16.8355	(2.662)	0	0	0
2020/12/29	R186	06/05/2021	10.76	Put	Bond Future	0.2900	0.0003	0.3900	0.0004	34.483	0	0	0
2020/12/29	R186	06/05/2021			Bond Future	6.9611	120.2643	7.0528	119.8037	1.317	0.0000	0.0000	0
2020/12/29	R186	06/05/2021	7.30	Call	Bond Future	2,943.5000	2.9435	2,648.9000	2.6489	(10.008)	0	0	0
2020/12/29	R186	06/05/2021	7.30	Put	Bond Future	1,252.8600	1.2529	1,418.8300	1.4188	13.247	0	0	15,177
2020/12/29	R186	06/05/2021	10.78	Call	Bond Future	17,377.9900	17.3780	16,917.5100	16.9175	(2.650)	0	0	0
2020/12/29	R186	06/05/2021	10.78	Put	Bond Future	0.2700	0.0003	0.3600	0.0004	33.333	0	0	0
2020/12/29	R186	05/08/2021	8.62	Call	Bond Future	7,338.4400	7.3384	6,945.4500	6.9454	(5.355)	0	0	0
2020/12/29	R186	05/08/2021	8.62	Put	Bond Future	445.9700	0.4460	505.9700	0.5060	13.454	0	0	0
2020/12/29	R186	05/08/2021	8.61	Call	Bond Future	7,300.5600	7.3006	6,908.2700	6.9083	(5.373)	0	0	0
2020/12/29	R186	05/08/2021	8.61	Put	Bond Future	452.4300	0.4524	513.1300	0.5131	13.416	0	0	0
2020/12/29	R186	05/08/2021			Bond Future	7.1244	116.2701	7.2192	115.8171	1.331	0.0000	0.0000	0
2020/12/29	R186	05/08/2021	8.63	Call	Bond Future	7,376.3600	7.3764	6,982.6700	6.9827	(5.337)	0	0	0
2020/12/29	R186	05/08/2021	8.63	Put	Bond Future	439.5900	0.4396	498.8900	0.4989	13.490	0	0	0
2020/12/29	R186	04/11/2021	8.09	Call	Bond Future	4,895.8200	4.8958	4,576.4500	4.5764	(6.523)	0	0	0
2020/12/29	R186	04/11/2021	8.09	Put	Bond Future	1,357.8200	1.3578	1,493.0400	1.4930	9.959	0	0	0
2020/12/29	R186	04/11/2021	8.10	Call	Bond Future	4,928.0200	4.9280	4,607.7100	4.6077	(6.500)	0	0	0
2020/12/29	R186	04/11/2021	8.10	Put	Bond Future	1,346.2800	1.3463	1,480.5600	1.4806	9.974	0	0	0
2020/12/29	R186	04/11/2021			Bond Future	7.2974	117.4979	7.3975	117.0433	1.372	0.0000	0.0000	0
2020/12/29	R186	04/11/2021	8.11	Call	Bond Future	4,960.2900	4.9603	4,639.0400	4.6390	(6.476)	0	0	0
2020/12/29	R186	04/11/2021	8.11	Put	Bond Future	1,334.8200	1.3348	1,468.1600	1.4682	9.989	0	0	0
2020/12/29	R197	04/02/2021			Bond Future	318.9641	318.9641	318.7100	318.7100	(0.080)	0.0000	0.0000	2,441
2020/12/29	R197	06/05/2021			Bond Future	322.2870	322.2870	322.0133	322.0133	(0.085)	0.0000	0.0000	0
2020/12/29	R197	05/08/2021			Bond Future	317.8015	317.8015	317.5585	317.5585	(0.076)	0.0000	0.0000	0
2020/12/29	R197	04/11/2021			Bond Future	321.2310	321.2310	320.9941	320.9941	(0.074)	0.0000	0.0000	0
2020/12/29	R202	04/02/2021			Bond Future	221.0467	221.0467	219.4437	219.4437	(0.725)	0.0000	0.0000	7,883
2020/12/29	R202	06/05/2021			Bond Future	223.3494	223.3494	221.7182	221.7182	(0.730)	0.0000	0.0000	0
2020/12/29	R202	05/08/2021			Bond Future	221.5376	221.5376	219.9118	219.9118	(0.734)	0.0000	0.0000	0
2020/12/29	R202	04/11/2021			Bond Future	223.9282	223.9282	222.2909	222.2909	(0.731)	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
2020/12/29	R209	04/02/2021	10.12	Call	Bond Future	1,094.4800	1.0945	816.5500	0.8166	(25.394)	0	0	0
2020/12/29	R209	04/02/2021	10.12	Put	Bond Future	2,288.1000	2.2881	2,725.7700	2.7258	19.128	0	0	0
2020/12/29	R209	04/02/2021			Bond Future	10.3224	71.3970	10.4461	70.6814	1.199	0.0000	0.0000	26,103
2020/12/29	R209	04/02/2021	10.11	Call	Bond Future	1,071.1600	1.0712	797.3500	0.7973	(25.562)	0	0	0
2020/12/29	R209	04/02/2021	10.11	Put	Bond Future	2,324.5300	2.3245	2,766.3200	2.7663	19.006	0	0	0
2020/12/29	R209	04/02/2021	10.10	Call	Bond Future	1,048.1600	1.0482	778.4500	0.7784	(25.732)	0	0	0
2020/12/29	R209	04/02/2021	10.10	Put	Bond Future	2,361.3500	2.3613	2,807.2400	2.8072	18.883	0	0	0
2020/12/29	R209	06/05/2021	9.75	Put	Bond Future	5,924.1000	5.9241	6,431.0100	6.4310	8.557	0	0	0
2020/12/29	R209	06/05/2021	9.75	Call	Bond Future	1,417.9200	1.4179	1,198.2700	1.1983	(15.491)	0	0	6,250
2020/12/29	R209	06/05/2021	11.00	Call	Bond Future	4,799.5700	4.7996	4,325.2400	4.3252	(9.883)	0	0	0
2020/12/29	R209	06/05/2021	11.00	Put	Bond Future	2,088.1700	2.0882	2,340.4000	2.3404	12.079	0	0	3,500
2020/12/29	R209	06/05/2021	10.00	Put	Bond Future	4,897.4400	4.8974	5,352.1400	5.3521	9.284	0	0	0
2020/12/29	R209	06/05/2021	10.00	Call	Bond Future	1,922.4500	1.9225	1,650.5900	1.6506	(14.141)	0	0	0
2020/12/29	R209	06/05/2021	12.25	Call	Bond Future	9,513.2800	9.5133	8,876.1000	8.8761	(6.698)	0	0	0
2020/12/29	R209	06/05/2021	12.25	Put	Bond Future	575.7600	0.5758	665.1400	0.6651	15.524	0	0	9,150
2020/12/29	R209	06/05/2021	12.23	Call	Bond Future	9,434.9300	9.4349	8,799.5500	8.7996	(6.734)	0	0	0
2020/12/29	R209	06/05/2021	12.23	Put	Bond Future	590.0600	0.5901	681.2400	0.6812	15.453	0	0	0
2020/12/29	R209	06/05/2021	12.22	Call	Bond Future	9,395.7800	9.3958	8,761.3200	8.7613	(6.753)	0	0	0
2020/12/29	R209	06/05/2021	12.22	Put	Bond Future	597.3100	0.5973	689.4100	0.6894	15.419	0	0	0
2020/12/29	R209	06/05/2021			Bond Future	10.5083	68.9840	10.6373	68.2574	1.227	0.0000	0.0000	5,250
2020/12/29	R209	06/05/2021	10.60	Call	Bond Future	3,487.0400	3.4870	3,088.7800	3.0888	(11.421)	0	0	0
2020/12/29	R209	06/05/2021	10.60	Put	Bond Future	2,969.2400	2.9692	3,297.5400	3.2975	11.057	0	0	6,250
2020/12/29	R209	06/05/2021	11.60	Call	Bond Future	7,034.6100	7.0346	6,470.2700	6.4703	(8.022)	0	0	0
2020/12/29	R209	06/05/2021	11.60	Put	Bond Future	1,221.0500	1.2211	1,383.2700	1.3833	13.285	0	0	3,750
2020/12/29	R209	06/05/2021	10.25	Put	Bond Future	4,007.4300	4.0074	4,408.7300	4.4087	10.014	0	0	0
2020/12/29	R209	06/05/2021	10.25	Call	Bond Future	2,518.3000	2.5183	2,193.0400	2.1930	(12.916)	0	0	5,325
2020/12/29	R209	06/05/2021	11.25	Call	Bond Future	5,714.2100	5.7142	5,199.0000	5.1990	(9.016)	0	0	0
2020/12/29	R209	06/05/2021	11.25	Put	Bond Future	1,683.5900	1.6836	1,894.9400	1.8949	12.554	0	0	9,150
2020/12/29	R209	06/05/2021	12.24	Call	Bond Future	9,474.1000	9.4741	8,837.8200	8.8378	(6.716)	0	0	0
2020/12/29	R209	06/05/2021	12.24	Put	Bond Future	582.8700	0.5829	673.1500	0.6731	15.489	0	0	0
2020/12/29	R209	05/08/2021	11.81	Call	Bond Future	7,649.6600	7.6497	7,113.9100	7.1139	(7.004)	0	0	0
2020/12/29	R209	05/08/2021	11.81	Put	Bond Future	1,880.8200	1.8808	2,072.1300	2.0721	10.172	0	0	0
2020/12/29	R209	05/08/2021			Bond Future	10.6979	69.7223	10.8304	68.9952	1.238	0.0000	0.0000	0
2020/12/29	R209	05/08/2021	11.80	Call	Bond Future	7,616.4700	7.6165	7,081.8800	7.0819	(7.019)	0	0	0
2020/12/29	R209	05/08/2021	11.80	Put	Bond Future	1,896.2600	1.8963	2,088.7300	2.0887	10.150	0	0	0
2020/12/29	R209	05/08/2021	11.79	Call	Bond Future	7,583.3200	7.5833	7,049.8900	7.0499	(7.034)	0	0	0
2020/12/29	R209	05/08/2021	11.79	Put	Bond Future	1,911.8000	1.9118	2,105.4300	2.1054	10.128	0	0	0
2020/12/29	R209	04/11/2021	10.50	Call	Bond Future	3,352.6000	3.3526	3,023.8800	3.0239	(9.805)	0	0	0
2020/12/29	R209	04/11/2021	12.00	Call	Bond Future	7,827.9700	7.8280	7,300.8100	7.3008	(6.734)	0	0	0
2020/12/29	R209	04/11/2021	12.00	Put	Bond Future	2,220.9700	2.2210	2,426.6700	2.4267	9.262	0	0	2,000
2020/12/29	R209	04/11/2021	12.19	Call	Bond Future	8,430.0400	8.4300	7,882.7500	7.8827	(6.492)	0	0	0
2020/12/29	R209	04/11/2021	12.19	Put	Bond Future	1,930.9100	1.9309	2,116.4800	2.1165	9.610	0	0	0
2020/12/29	R209	04/11/2021	12.17	Call	Bond Future	8,366.0300	8.3660	7,820.7900	7.8208	(6.517)	0	0	0
2020/12/29	R209	04/11/2021			Bond Future	10.8918	67.3189	11.0289	66.5861	1.259	0.0000	0.0000	1,000
2020/12/29	R209	04/11/2021	10.50	Put	Bond Future	5,512.6600	5.5127	5,916.8000	5.9168	7.331	0	0	2,000
2020/12/29	R209	04/11/2021	9.50	Put	Bond Future	9,556.8700	9.5569	10,110.0800	10.1101	5.789	0	0	0
2020/12/29	R209	04/11/2021	9.50	Call	Bond Future	1,414.4000	1.4144	1,234.7500	1.2347	(12.701)	0	0	2,000

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
2020/12/29	R209	04/11/2021	12.18	Call	Bond Future	8,398.0200	8.3980	7,851.7500	7.8517	(6.505)	0	0	0
2020/12/29	R209	04/11/2021	12.18	Put	Bond Future	1,945.3700	1.9454	2,131.9600	2.1320	9.591	0	0	0
2020/12/29	R209	04/11/2021	12.17	Put	Bond Future	1,959.9100	1.9599	2,147.5300	2.1475	9.573	0	0	0
2020/12/29	R210	04/02/2021			Bond Future	194.5547	194.5547	193.9797	193.9797	(0.296)	0.0000	0.0000	1,213
2020/12/29	R210	06/05/2021			Bond Future	193.8656	193.8656	193.2744	193.2744	(0.305)	0.0000	0.0000	0
2020/12/29	R210	05/08/2021			Bond Future	195.9868	195.9868	195.4094	195.4094	(0.295)	0.0000	0.0000	0
2020/12/29	R210	04/11/2021			Bond Future	195.3592	195.3592	194.7810	194.7810	(0.296)	0.0000	0.0000	0
2020/12/29	R212	04/02/2021			Bond Future	170.1231	170.1231	170.0645	170.0645	(0.034)	0.0000	0.0000	5,730
2020/12/29	R212	06/05/2021			Bond Future	171.8956	171.8956	171.8274	171.8274	(0.040)	0.0000	0.0000	0
2020/12/29	R212	05/08/2021			Bond Future	171.4419	171.4419	171.3910	171.3910	(0.030)	0.0000	0.0000	0
2020/12/29	R212	04/11/2021			Bond Future	173.2919	173.2919	173.2451	173.2451	(0.027)	0.0000	0.0000	0
2020/12/29	R213	04/02/2021	9.40	Call	Bond Future	1,839.8700	1.8399	1,476.8900	1.4769	(19.729)	0	0	0
2020/12/29	R213	04/02/2021	9.40	Put	Bond Future	1,155.0000	1.1550	1,418.5000	1.4185	22.814	0	0	0
2020/12/29	R213	04/02/2021	9.39	Call	Bond Future	1,806.4000	1.8064	1,447.3000	1.4473	(19.879)	0	0	0
2020/12/29	R213	04/02/2021	9.39	Put	Bond Future	1,179.0600	1.1791	1,446.4400	1.4464	22.677	0	0	0
2020/12/29	R213	04/02/2021			Bond Future	9.2815	88.4184	9.3899	87.7919	1.167	0.0000	0.0000	8,858
2020/12/29	R213	04/02/2021	9.41	Call	Bond Future	1,873.7600	1.8738	1,506.9200	1.5069	(19.578)	0	0	0
2020/12/29	R213	04/02/2021	9.41	Put	Bond Future	1,131.4200	1.1314	1,391.0600	1.3911	22.948	0	0	0
2020/12/29	R213	06/05/2021	11.91	Call	Bond Future	12,544.8800	12.5449	11,932.7400	11.9327	(4.880)	0	0	0
2020/12/29	R213	06/05/2021	11.91	Put	Bond Future	135.4900	0.1355	160.8600	0.1609	18.725	0	0	0
2020/12/29	R213	06/05/2021			Bond Future	9.4712	85.7899	9.5848	85.1524	1.199	0.0000	0.0000	0
2020/12/29	R213	06/05/2021	11.90	Call	Bond Future	12,501.3900	12.5014	11,889.6300	11.8896	(4.894)	0	0	0
2020/12/29	R213	06/05/2021	11.90	Put	Bond Future	137.7800	0.1378	163.5300	0.1635	18.689	0	0	0
2020/12/29	R213	06/05/2021	11.89	Call	Bond Future	12,457.8900	12.4579	11,846.5100	11.8465	(4.908)	0	0	0
2020/12/29	R213	06/05/2021	11.89	Put	Bond Future	140.1000	0.1401	166.2300	0.1662	18.651	0	0	0
2020/12/29	R213	05/08/2021	10.14	Put	Bond Future	2,500.7000	2.5007	2,736.1900	2.7362	9.417	0	0	200
2020/12/29	R213	05/08/2021	9.34	Put	Bond Future	4,542.5700	4.5426	4,900.2300	4.9002	7.874	0	0	0
2020/12/29	R213	05/08/2021	9.34	Call	Bond Future	2,718.5700	2.7186	2,440.9800	2.4410	(10.211)	0	0	200
2020/12/29	R213	05/08/2021	10.85	Call	Bond Future	7,598.4000	7.5984	7,114.1400	7.1141	(6.373)	0	0	0
2020/12/29	R213	05/08/2021	10.85	Put	Bond Future	1,447.6200	1.4476	1,598.6100	1.5986	10.430	0	0	0
2020/12/29	R213	05/08/2021	10.84	Call	Bond Future	7,562.5200	7.5625	7,079.3300	7.0793	(6.389)	0	0	0
2020/12/29	R213	05/08/2021	10.84	Put	Bond Future	1,461.2800	1.4613	1,613.3400	1.6133	10.406	0	0	0
2020/12/29	R213	05/08/2021			Bond Future	9.6687	86.7078	9.7854	86.0725	1.207	0.0000	0.0000	0
2020/12/29	R213	05/08/2021	10.78	Call	Bond Future	7,348.5200	7.3485	6,871.9000	6.8719	(6.486)	0	0	0
2020/12/29	R213	05/08/2021	10.78	Put	Bond Future	1,545.4000	1.5454	1,704.0300	1.7040	10.265	0	0	200
2020/12/29	R213	05/08/2021	10.14	Call	Bond Future	5,028.3800	5.0284	4,628.6200	4.6286	(7.950)	0	0	0
2020/12/29	R213	05/08/2021	10.86	Call	Bond Future	7,634.3400	7.6343	7,149.0000	7.1490	(6.357)	0	0	0
2020/12/29	R213	05/08/2021	10.86	Put	Bond Future	1,434.0600	1.4341	1,583.9700	1.5840	10.454	0	0	0
2020/12/29	R213	04/11/2021	11.10	Put	Bond Future	1,693.4100	1.6934	1,854.8200	1.8548	9.532	0	0	0
2020/12/29	R213	04/11/2021	11.11	Call	Bond Future	7,912.5000	7.9125	7,433.2100	7.4332	(6.057)	0	0	0
2020/12/29	R213	04/11/2021	11.09	Put	Bond Future	1,707.5100	1.7075	1,869.9200	1.8699	9.512	0	0	0
2020/12/29	R213	04/11/2021			Bond Future	9.8744	84.0948	9.9955	83.4551	1.227	0.0000	0.0000	0
2020/12/29	R213	04/11/2021	11.10	Call	Bond Future	7,878.5600	7.8786	7,400.2700	7.4003	(6.071)	0	0	0
2020/12/29	R213	04/11/2021	11.11	Put	Bond Future	1,679.4000	1.6794	1,839.8100	1.8398	9.552	0	0	0
2020/12/29	R213	04/11/2021	11.09	Call	Bond Future	7,844.6800	7.8447	7,367.3900	7.3674	(6.084)	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
2020/12/29	R214	04/02/2021	10.33	Call	Bond Future	830.8700	0.8309	595.5600	0.5956	(28.321)	0	0	0
2020/12/29	R214	04/02/2021	10.33	Put	Bond Future	2,912.1100	2.9121	3,432.9800	3.4330	17.886	0	0	0
2020/12/29	R214	04/02/2021			Bond Future	10.6728	68.6632	10.8017	67.9071	1.207	0.0000	0.0000	15,327
2020/12/29	R214	04/02/2021	10.32	Call	Bond Future	811.0000	0.8110	579.8000	0.5798	(28.508)	0	0	0
2020/12/29	R214	04/02/2021	10.32	Put	Bond Future	2,954.5100	2.9545	3,479.4900	3.4795	17.769	0	0	0
2020/12/29	R214	04/02/2021	10.31	Call	Bond Future	791.3600	0.7914	564.2600	0.5643	(28.697)	0	0	0
2020/12/29	R214	04/02/2021	10.31	Put	Bond Future	2,997.2200	2.9972	3,526.3000	3.5263	17.652	0	0	0
2020/12/29	R214	06/05/2021	12.26	Call	Bond Future	8,324.7800	8.3248	7,693.6700	7.6937	(7.581)	0	0	0
2020/12/29	R214	06/05/2021	12.26	Put	Bond Future	957.2600	0.9573	1,093.6200	1.0936	14.245	0	0	0
2020/12/29	R214	06/05/2021	12.25	Call	Bond Future	8,287.6800	8.2877	7,657.7300	7.6577	(7.601)	0	0	0
2020/12/29	R214	06/05/2021	12.25	Put	Bond Future	967.6700	0.9677	1,105.1900	1.1052	14.211	0	0	0
2020/12/29	R214	06/05/2021			Bond Future	10.8534	66.0858	10.9877	65.3184	1.237	0.0000	0.0000	0
2020/12/29	R214	06/05/2021	12.27	Call	Bond Future	8,361.9100	8.3619	7,729.6400	7.7296	(7.561)	0	0	0
2020/12/29	R214	06/05/2021	12.27	Put	Bond Future	946.9500	0.9469	1,082.1500	1.0822	14.277	0	0	0
2020/12/29	R214	05/08/2021	12.03	Put	Bond Future	2,231.5200	2.2315	2,452.3500	2.4524	9.896	0	0	0
2020/12/29	R214	05/08/2021	12.01	Call	Bond Future	7,360.1700	7.3602	6,814.7800	6.8148	(7.410)	0	0	0
2020/12/29	R214	05/08/2021			Bond Future	11.0402	66.7929	11.1785	66.0243	1.252	0.0000	0.0000	0
2020/12/29	R214	05/08/2021	12.02	Call	Bond Future	7,392.0500	7.3921	6,845.4300	6.8454	(7.395)	0	0	0
2020/12/29	R214	05/08/2021	12.02	Put	Bond Future	2,248.6000	2.2486	2,470.6600	2.4707	9.875	0	0	0
2020/12/29	R214	05/08/2021	12.03	Call	Bond Future	7,423.9900	7.4240	6,876.1400	6.8761	(7.379)	0	0	0
2020/12/29	R214	05/08/2021	12.01	Put	Bond Future	2,265.8000	2.2658	2,489.0900	2.4891	9.855	0	0	0
2020/12/29	R214	04/11/2021	12.47	Call	Bond Future	8,397.9000	8.3979	7,828.9600	7.8290	(6.775)	0	0	0
2020/12/29	R214	04/11/2021	12.46	Call	Bond Future	8,366.9400	8.3669	7,799.0700	7.7991	(6.787)	0	0	0
2020/12/29	R214	04/11/2021	12.46	Put	Bond Future	2,182.7700	2.1828	2,390.0300	2.3900	9.495	0	0	0
2020/12/29	R214	04/11/2021			Bond Future	11.2307	64.2218	11.3740	63.4467	1.276	0.0000	0.0000	0
2020/12/29	R214	04/11/2021	12.47	Put	Bond Future	2,167.5000	2.1675	2,373.6900	2.3737	9.513	0	0	0
2020/12/29	R214	04/11/2021	12.48	Call	Bond Future	8,428.8700	8.4289	7,858.8700	7.8589	(6.762)	0	0	0
2020/12/29	R214	04/11/2021	12.48	Put	Bond Future	2,152.3100	2.1523	2,357.4400	2.3574	9.531	0	0	0
2020/12/29	R248	04/02/2021	10.47	Call	Bond Future	1,006.9800	1.0070	709.7500	0.7097	(29.517)	0	0	0
2020/12/29	R248	04/02/2021	10.47	Put	Bond Future	3,310.0500	3.3100	3,954.1400	3.9541	19.459	0	0	0
2020/12/29	R248	04/02/2021	10.46	Call	Bond Future	980.6800	0.9807	689.0600	0.6891	(29.737)	0	0	0
2020/12/29	R248	04/02/2021	10.46	Put	Bond Future	3,361.2700	3.3613	4,010.9700	4.0110	19.329	0	0	0
2020/12/29	R248	04/02/2021	10.75	Call	Bond Future	1,890.8300	1.8908	1,433.3600	1.4334	(24.194)	0	0	0
2020/12/29	R248	04/02/2021			Bond Future	10.7746	86.2132	10.9035	85.2719	1.196	0.0000	0.0000	116,103
2020/12/29	R248	04/02/2021	10.48	Call	Bond Future	1,033.7000	1.0337	730.8400	0.7308	(29.299)	0	0	0
2020/12/29	R248	04/02/2021	10.48	Put	Bond Future	3,259.3800	3.2594	3,897.8400	3.8978	19.588	0	0	0
2020/12/29	R248	04/02/2021	10.80	Put	Bond Future	1,894.2100	1.8942	2,349.6200	2.3496	24.042	0	0	0
2020/12/29	R248	04/02/2021	10.80	Call	Bond Future	2,081.1200	2.0811	1,595.2100	1.5952	(23.348)	0	0	2,140
2020/12/29	R248	04/02/2021	9.80	Put	Bond Future	7,875.6100	7.8756	8,774.7400	8.7747	11.417	0	0	0
2020/12/29	R248	04/02/2021	9.80	Call	Bond Future	92.0400	0.0920	49.8500	0.0499	(45.839)	0	0	2,140
2020/12/29	R248	04/02/2021	11.50	Put	Bond Future	478.1900	0.4782	630.9700	0.6310	31.950	0	0	0
2020/12/29	R248	04/02/2021	11.50	Call	Bond Future	5,538.9600	5.5390	4,750.4200	4.7504	(14.236)	0	0	0
2020/12/29	R248	04/02/2021	10.75	Put	Bond Future	2,072.8700	2.0729	2,556.7200	2.5567	23.342	0	0	0
2020/12/29	R248	06/05/2021	12.36	Call	Bond Future	10,050.1700	10.0502	9,255.5800	9.2556	(7.906)	0	0	0
2020/12/29	R248	06/05/2021	12.36	Put	Bond Future	1,016.7900	1.0168	1,177.4800	1.1775	15.804	0	0	0
2020/12/29	R248	06/05/2021			Bond Future	10.9592	82.6802	11.0940	81.7250	1.230	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
2020/12/29	R248	06/05/2021	12.35	Call	Bond Future	10,003.9800	10.0040	9,210.8600	9.2109	(7.928)	0	0	0
2020/12/29	R248	06/05/2021	12.35	Put	Bond Future	1,028.6000	1.0286	1,190.7600	1.1908	15.765	0	0	0
2020/12/29	R248	06/05/2021	12.34	Call	Bond Future	9,957.8100	9.9578	9,166.1800	9.1662	(7.950)	0	0	0
2020/12/29	R248	06/05/2021	12.34	Put	Bond Future	1,040.5200	1.0405	1,204.1700	1.2042	15.728	0	0	0
2020/12/29	R248	05/08/2021	12.51	Put	Bond Future	1,872.2400	1.8722	2,088.4400	2.0884	11.548	0	0	0
2020/12/29	R248	05/08/2021	12.52	Call	Bond Future	10,449.5500	10.4495	9,707.5400	9.7075	(7.101)	0	0	0
2020/12/29	R248	05/08/2021	12.50	Put	Bond Future	1,887.9100	1.8879	2,105.4800	2.1055	11.524	0	0	0
2020/12/29	R248	05/08/2021			Bond Future	11.1507	83.5650	11.2899	82.6082	1.248	0.0000	0.0000	0
2020/12/29	R248	05/08/2021	12.51	Call	Bond Future	10,408.4600	10.4085	9,667.8100	9.6678	(7.116)	0	0	0
2020/12/29	R248	05/08/2021	12.52	Put	Bond Future	1,856.6900	1.8567	2,071.5300	2.0715	11.571	0	0	0
2020/12/29	R248	05/08/2021	12.50	Call	Bond Future	10,367.4000	10.3674	9,628.1200	9.6281	(7.131)	0	0	0
2020/12/29	R248	04/11/2021	12.85	Call	Bond Future	10,982.4900	10.9825	10,231.6000	10.2316	(6.837)	0	0	0
2020/12/29	R248	04/11/2021	12.85	Put	Bond Future	1,903.9300	1.9039	2,117.7900	2.1178	11.233	0	0	0
2020/12/29	R248	04/11/2021			Bond Future	11.3462	80.0368	11.4909	79.0721	1.276	0.0000	0.0000	0
2020/12/29	R248	04/11/2021	12.83	Call	Bond Future	10,904.0500	10.9040	10,155.6700	10.1557	(6.863)	0	0	0
2020/12/29	R248	04/11/2021	12.83	Put	Bond Future	1,933.6300	1.9336	2,150.0000	2.1500	11.190	0	0	0
2020/12/29	R248	04/11/2021	12.84	Call	Bond Future	10,943.2600	10.9433	10,193.6200	10.1936	(6.850)	0	0	0
2020/12/29	R248	04/11/2021	12.84	Put	Bond Future	1,918.7300	1.9187	2,133.8400	2.1338	11.211	0	0	0

Total

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