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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2020 TO 01/12/2020

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
2020/12/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	2025	04/02/2021		Bond Future	146.8878	146.8878	146.9669	146.9669	0.054	0.0000	0.0000	5,327
2020/12/01	2025	06/05/2021		Bond Future	148.4548	148.4548	148.5397	148.5397	0.057	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
2020/12/01	2025	05/08/2021			Bond Future	148.5758	148.5758	148.6645	148.6645	0.060	0.0000	0.0000	0
2020/12/01	2025	04/11/2021			Bond Future	150.2085	150.2085	150.3182	150.3182	0.073	0.0000	0.0000	0
2020/12/01	2029	04/02/2021			Bond Future	102.9066	102.9066	102.7733	102.7733	(0.129)	0.0000	0.0000	2,232
2020/12/01	2029	06/05/2021			Bond Future	102.8668	102.8668	102.7327	102.7327	(0.130)	0.0000	0.0000	0
2020/12/01	2029	05/08/2021			Bond Future	104.0096	104.0096	103.8787	103.8787	(0.126)	0.0000	0.0000	0
2020/12/01	2029	04/11/2021			Bond Future	104.0041	104.0041	103.8827	103.8827	(0.117)	0.0000	0.0000	0
2020/12/01	2030	04/02/2021	9.16	Call	Bond Future	2,061.1600	2.0612	1,982.6200	1.9826	(3.810)	0	0	0
2020/12/01	2030	04/02/2021	9.16	Put	Bond Future	1,839.0100	1.8390	1,882.2000	1.8822	2.349	0	0	0
2020/12/01	2030	04/02/2021	9.15	Call	Bond Future	2,030.8000	2.0308	1,952.8500	1.9528	(3.838)	0	0	0
2020/12/01	2030	04/02/2021	9.15	Put	Bond Future	1,866.2100	1.8662	1,909.9900	1.9100	2.346	0	0	0
2020/12/01	2030	04/02/2021	8.20	Put	Bond Future	5,800.4300	5.8004	5,900.2600	5.9003	1.721	0	0	0
2020/12/01	2030	04/02/2021	9.20	Put	Bond Future	1,733.0800	1.7331	1,774.0100	1.7740	2.362	0	0	0
2020/12/01	2030	04/02/2021	9.20	Call	Bond Future	2,185.0100	2.1850	2,104.2100	2.1042	(3.698)	0	0	1,600
2020/12/01	2030	04/02/2021	9.12	Put	Bond Future	1,949.6000	1.9496	1,995.1100	1.9951	2.334	0	0	0
2020/12/01	2030	04/02/2021	9.12	Call	Bond Future	1,941.2300	1.9412	1,865.0100	1.8650	(3.926)	0	0	1,000
2020/12/01	2030	04/02/2021	8.36	Put	Bond Future	4,960.5800	4.9606	5,052.5000	5.0525	1.853	0	0	0
2020/12/01	2030	04/02/2021	8.36	Call	Bond Future	428.4300	0.4284	398.6200	0.3986	(6.958)	0	0	800
2020/12/01	2030	04/02/2021			Bond Future	9.1214	93.4214	9.1426	93.2997	0.231	0.0000	0.0000	111,071
2020/12/01	2030	04/02/2021	9.17	Call	Bond Future	2,091.7500	2.0918	2,012.6500	2.0126	(3.782)	0	0	0
2020/12/01	2030	04/02/2021	9.17	Put	Bond Future	1,812.0900	1.8121	1,854.7200	1.8547	2.353	0	0	0
2020/12/01	2030	04/02/2021	9.30	Call	Bond Future	2,514.7100	2.5147	2,428.4900	2.4285	(3.429)	0	0	0
2020/12/01	2030	04/02/2021	9.30	Put	Bond Future	1,491.5400	1.4915	1,527.0500	1.5271	2.381	0	0	4,000
2020/12/01	2030	04/02/2021	9.35	Call	Bond Future	2,689.7800	2.6898	2,601.0000	2.6010	(3.301)	0	0	0
2020/12/01	2030	04/02/2021	9.35	Put	Bond Future	1,382.7000	1.3827	1,415.6500	1.4156	2.383	0	0	2,000
2020/12/01	2030	04/02/2021	8.20	Call	Bond Future	280.0500	0.2800	258.1500	0.2582	(7.820)	0	0	1,600
2020/12/01	2030	04/02/2021	8.37	Put	Bond Future	4,910.2900	4.9103	5,001.6700	5.0017	1.861	0	0	0
2020/12/01	2030	04/02/2021	8.37	Call	Bond Future	439.4800	0.4395	409.1300	0.4091	(6.906)	0	0	1,000
2020/12/01	2030	04/02/2021	8.86	Put	Bond Future	2,787.2600	2.7873	2,848.7600	2.8488	2.206	0	0	0
2020/12/01	2030	04/02/2021	8.86	Call	Bond Future	1,262.3200	1.2623	1,202.0900	1.2021	(4.771)	0	0	800
2020/12/01	2030	04/02/2021	10.20	Call	Bond Future	6,278.8600	6.2789	6,163.5800	6.1636	(1.836)	0	0	0
2020/12/01	2030	04/02/2021	10.20	Put	Bond Future	314.8300	0.3148	321.2800	0.3213	2.049	0	0	1,800
2020/12/01	2030	06/05/2021	10.95	Call	Bond Future	8,981.2900	8.9813	8,870.4400	8.8704	(1.234)	0	0	0
2020/12/01	2030	06/05/2021	10.95	Put	Bond Future	457.7500	0.4577	467.0100	0.4670	2.023	0	0	300
2020/12/01	2030	06/05/2021	9.27	Put	Bond Future	3,010.5600	3.0106	3,062.1700	3.0622	1.714	0	0	0
2020/12/01	2030	06/05/2021	9.27	Call	Bond Future	2,704.4000	2.7044	2,635.9000	2.6359	(2.533)	0	0	300
2020/12/01	2030	06/05/2021	7.97	Call	Bond Future	450.6400	0.4506	429.9500	0.4299	(4.591)	0	0	700
2020/12/01	2030	06/05/2021	10.04	Call	Bond Future	5,304.4000	5.3044	5,210.7700	5.2108	(1.765)	0	0	0
2020/12/01	2030	06/05/2021	10.04	Put	Bond Future	1,420.3300	1.4203	1,446.8100	1.4468	1.864	0	0	0
2020/12/01	2030	06/05/2021	9.15	Put	Bond Future	3,365.9300	3.3659	3,422.2000	3.4222	1.672	0	0	0
2020/12/01	2030	06/05/2021	9.15	Call	Bond Future	2,383.7400	2.3837	2,319.9000	2.3199	(2.678)	0	0	0
2020/12/01	2030	06/05/2021	9.92	Call	Bond Future	4,846.9800	4.8470	4,756.5600	4.7566	(1.865)	0	0	0
2020/12/01	2030	06/05/2021	11.69	Call	Bond Future	12,208.0300	12.2080	12,090.9500	12.0910	(0.959)	0	0	0
2020/12/01	2030	06/05/2021	11.69	Put	Bond Future	144.5200	0.1445	147.5500	0.1476	2.097	0	0	0
2020/12/01	2030	06/05/2021	11.70	Call	Bond Future	12,252.0900	12.2521	12,134.9600	12.1350	(0.956)	0	0	0
2020/12/01	2030	06/05/2021	11.70	Put	Bond Future	142.1000	0.1421	145.0800	0.1451	2.097	0	0	0
2020/12/01	2030	06/05/2021			Bond Future	9.3247	94.3958	9.3463	94.2757	0.231	0.0000	0.0000	0

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2020/12/01	2030	06/05/2021	8.77	Put	Bond Future	4,681.0300	4.6810	4,752.5500	4.7525	1.528	0	0	0
2020/12/01	2030	06/05/2021	8.77	Call	Bond Future	1,515.6200	1.5156	1,467.0300	1.4670	(3.206)	0	0	300
2020/12/01	2030	06/05/2021	9.22	Call	Bond Future	2,567.7400	2.5677	2,501.1700	2.5012	(2.593)	0	0	0
2020/12/01	2030	06/05/2021	9.22	Put	Bond Future	3,154.8100	3.1548	3,208.3500	3.2083	1.697	0	0	700
2020/12/01	2030	06/05/2021	7.97	Put	Bond Future	8,431.5000	8.4315	8,530.9200	8.5309	1.179	0	0	0
2020/12/01	2030	06/05/2021	9.92	Put	Bond Future	1,599.5100	1.5995	1,629.2000	1.6292	1.856	0	0	700
2020/12/01	2030	06/05/2021	11.71	Call	Bond Future	12,296.1500	12.2962	12,178.9700	12.1790	(0.953)	0	0	0
2020/12/01	2030	06/05/2021	11.71	Put	Bond Future	139.7200	0.1397	142.6500	0.1427	2.097	0	0	0
2020/12/01	2030	06/05/2021	10.74	Call	Bond Future	8,095.8100	8.0958	7,987.8800	7.9879	(1.333)	0	0	0
2020/12/01	2030	06/05/2021	10.74	Put	Bond Future	614.1200	0.6141	626.3000	0.6263	1.983	0	0	0
2020/12/01	2030	05/08/2021	12.10	Call	Bond Future	12,783.0600	12.7831	12,670.9000	12.6709	(0.877)	0	0	0
2020/12/01	2030	05/08/2021	12.10	Put	Bond Future	241.4900	0.2415	246.4300	0.2464	2.046	0	0	600
2020/12/01	2030	05/08/2021	9.45	Call	Bond Future	3,049.5300	3.0495	2,985.3900	2.9854	(2.103)	0	0	600
2020/12/01	2030	05/08/2021	10.41	Call	Bond Future	6,184.2900	6.1843	6,094.5700	6.0946	(1.451)	0	0	0
2020/12/01	2030	05/08/2021	10.41	Put	Bond Future	1,651.1100	1.6511	1,678.4900	1.6785	1.658	0	0	0
2020/12/01	2030	05/08/2021	10.42	Call	Bond Future	6,221.8300	6.2218	6,131.9000	6.1319	(1.445)	0	0	0
2020/12/01	2030	05/08/2021	10.42	Put	Bond Future	1,638.2000	1.6382	1,665.3700	1.6654	1.659	0	0	0
2020/12/01	2030	05/08/2021			Bond Future	9.5410	91.4167	9.5628	91.2996	0.228	0.0000	0.0000	0
2020/12/01	2030	05/08/2021	8.95	Put	Bond Future	5,124.4000	5.1244	5,193.6600	5.1937	1.352	0	0	0
2020/12/01	2030	05/08/2021	8.95	Call	Bond Future	1,865.1700	1.8652	1,817.3300	1.8173	(2.565)	0	0	600
2020/12/01	2030	05/08/2021	9.45	Put	Bond Future	3,541.9300	3.5419	3,594.8900	3.5949	1.495	0	0	0
2020/12/01	2030	05/08/2021	10.43	Call	Bond Future	6,259.4300	6.2594	6,169.2900	6.1693	(1.440)	0	0	0
2020/12/01	2030	05/08/2021	10.43	Put	Bond Future	1,625.3900	1.6254	1,652.3500	1.6524	1.659	0	0	0
2020/12/01	2030	04/11/2021	8.27	Put	Bond Future	9,121.8900	9.1219	9,203.3200	9.2033	0.893	0	0	0
2020/12/01	2030	04/11/2021	8.27	Call	Bond Future	935.6600	0.9357	911.1300	0.9111	(2.622)	0	0	300
2020/12/01	2030	04/11/2021	8.77	Put	Bond Future	6,885.4400	6.8854	6,955.9600	6.9560	1.024	0	0	0
2020/12/01	2030	04/11/2021	11.44	Put	Bond Future	1,064.5300	1.0645	1,080.0100	1.0800	1.454	0	0	300
2020/12/01	2030	04/11/2021	10.59	Put	Bond Future	2,148.6400	2.1486	2,176.8100	2.1768	1.311	0	0	0
2020/12/01	2030	04/11/2021	10.60	Call	Bond Future	6,405.9300	6.4059	6,327.9600	6.3280	(1.217)	0	0	0
2020/12/01	2030	04/11/2021	10.60	Put	Bond Future	2,134.8600	2.1349	2,162.8500	2.1628	1.311	0	0	0
2020/12/01	2030	04/11/2021			Bond Future	9.7548	92.4009	9.7752	92.2950	0.209	0.0000	0.0000	0
2020/12/01	2030	04/11/2021	8.77	Call	Bond Future	1,558.0500	1.5581	1,522.6100	1.5226	(2.275)	0	0	300
2020/12/01	2030	04/11/2021	11.44	Call	Bond Future	9,324.6800	9.3247	9,234.2000	9.2342	(0.970)	0	0	0
2020/12/01	2030	04/11/2021	10.59	Call	Bond Future	6,370.7200	6.3707	6,292.9300	6.2929	(1.221)	0	0	0
2020/12/01	2030	04/11/2021	10.61	Call	Bond Future	6,441.2000	6.4412	6,363.0600	6.3631	(1.213)	0	0	0
2020/12/01	2030	04/11/2021	10.61	Put	Bond Future	2,121.1700	2.1212	2,148.9900	2.1490	1.312	0	0	0
2020/12/01	2032	04/02/2021	9.63	Call	Bond Future	996.1100	0.9961	980.9900	0.9810	(1.518)	0	0	0
2020/12/01	2032	04/02/2021	9.63	Put	Bond Future	3,981.9700	3.9820	3,969.9900	3.9700	(0.301)	0	0	0
2020/12/01	2032	04/02/2021	9.29	Put	Bond Future	5,638.7200	5.6387	5,631.2300	5.6312	(0.133)	0	0	0
2020/12/01	2032	04/02/2021	9.29	Call	Bond Future	472.1400	0.4721	461.5100	0.4615	(2.251)	0	0	800
2020/12/01	2032	04/02/2021	10.82	Call	Bond Future	4,939.1800	4.9392	4,923.0600	4.9231	(0.326)	0	0	0
2020/12/01	2032	04/02/2021	10.82	Put	Bond Future	818.8700	0.8189	805.8900	0.8059	(1.585)	0	0	800
2020/12/01	2032	04/02/2021			Bond Future	10.1139	90.6835	10.1145	90.6803	0.005	0.0000	0.0000	118,082
2020/12/01	2032	04/02/2021	9.62	Call	Bond Future	976.8500	0.9769	961.8500	0.9619	(1.536)	0	0	0
2020/12/01	2032	04/02/2021	9.62	Put	Bond Future	4,025.8500	4.0258	4,013.9900	4.0140	(0.295)	0	0	0
2020/12/01	2032	04/02/2021	9.61	Call	Bond Future	957.7100	0.9577	942.8200	0.9428	(1.555)	0	0	0
2020/12/01	2032	04/02/2021	9.61	Put	Bond Future	4,069.9100	4.0699	4,058.1600	4.0582	(0.289)	0	0	0

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2020/12/01	2032	04/02/2021	8.79	Put	Bond Future	8,629.4600	8.6295	8,627.9300	8.6279	(0.018)	0	0	0
2020/12/01	2032	04/02/2021	8.79	Call	Bond Future	125.4900	0.1255	120.8200	0.1208	(3.721)	0	0	800
2020/12/01	2032	06/05/2021	12.57	Call	Bond Future	12,120.2400	12.1202	12,116.1400	12.1161	(0.034)	0	0	0
2020/12/01	2032	06/05/2021	12.12	Call	Bond Future	10,167.2800	10.1673	10,161.4700	10.1615	(0.057)	0	0	0
2020/12/01	2032	06/05/2021	12.12	Put	Bond Future	522.6400	0.5226	517.1800	0.5172	(1.045)	0	0	0
2020/12/01	2032	06/05/2021			Bond Future	10.3319	87.4846	10.3320	87.4842	0.001	0.0000	0.0000	0
2020/12/01	2032	06/05/2021	12.57	Put	Bond Future	284.3000	0.2843	280.5500	0.2805	(1.319)	0	0	736
2020/12/01	2032	06/05/2021	10.33	Put	Bond Future	3,283.3600	3.2834	3,273.0800	3.2731	(0.313)	0	0	0
2020/12/01	2032	06/05/2021	10.33	Call	Bond Future	3,272.1900	3.2722	3,261.5600	3.2616	(0.325)	0	0	736
2020/12/01	2032	06/05/2021	12.11	Call	Bond Future	10,124.3900	10.1244	10,118.5300	10.1185	(0.058)	0	0	0
2020/12/01	2032	06/05/2021	12.11	Put	Bond Future	529.4500	0.5295	523.9400	0.5239	(1.041)	0	0	0
2020/12/01	2032	06/05/2021	12.10	Call	Bond Future	10,081.5100	10.0815	10,075.6100	10.0756	(0.059)	0	0	0
2020/12/01	2032	06/05/2021	12.10	Put	Bond Future	536.3300	0.5363	530.7800	0.5308	(1.035)	0	0	0
2020/12/01	2032	05/08/2021	11.37	Call	Bond Future	6,570.7600	6.5708	6,566.0400	6.5660	(0.072)	0	0	0
2020/12/01	2032	05/08/2021	11.37	Put	Bond Future	2,132.9200	2.1329	2,124.5800	2.1246	(0.391)	0	0	0
2020/12/01	2032	05/08/2021			Bond Future	10.5577	88.4360	10.5571	88.4396	(0.006)	0.0000	0.0000	0
2020/12/01	2032	05/08/2021	11.35	Call	Bond Future	6,495.0900	6.4951	6,490.3400	6.4903	(0.073)	0	0	0
2020/12/01	2032	05/08/2021	11.35	Put	Bond Future	2,162.6800	2.1627	2,154.3100	2.1543	(0.387)	0	0	0
2020/12/01	2032	05/08/2021	11.36	Call	Bond Future	6,532.9000	6.5329	6,528.1600	6.5282	(0.073)	0	0	0
2020/12/01	2032	05/08/2021	11.36	Put	Bond Future	2,147.7500	2.1478	2,139.3900	2.1394	(0.389)	0	0	0
2020/12/01	2032	04/11/2021	9.83	Call	Bond Future	1,995.7900	1.9958	1,995.3700	1.9954	(0.021)	0	0	700
2020/12/01	2032	04/11/2021	11.71	Put	Bond Future	2,485.7900	2.4858	2,474.9800	2.4750	(0.435)	0	0	0
2020/12/01	2032	04/11/2021	11.69	Call	Bond Future	7,259.8400	7.2598	7,264.3900	7.2644	0.063	0	0	0
2020/12/01	2032	04/11/2021	11.70	Call	Bond Future	7,295.9900	7.2960	7,300.5700	7.3006	0.063	0	0	0
2020/12/01	2032	04/11/2021			Bond Future	10.7908	85.2432	10.7880	85.2586	(0.026)	0.0000	0.0000	0
2020/12/01	2032	04/11/2021	9.83	Put	Bond Future	7,499.6300	7.4996	7,483.7900	7.4838	(0.211)	0	0	0
2020/12/01	2032	04/11/2021	12.81	Call	Bond Future	11,201.9500	11.2019	11,210.7300	11.2107	0.078	0	0	0
2020/12/01	2032	04/11/2021	12.81	Put	Bond Future	1,044.4000	1.0444	1,037.7600	1.0378	(0.636)	0	0	700
2020/12/01	2032	04/11/2021	11.71	Call	Bond Future	7,332.1900	7.3322	7,336.8000	7.3368	0.063	0	0	0
2020/12/01	2032	04/11/2021	11.69	Put	Bond Future	2,514.7800	2.5148	2,503.9100	2.5039	(0.432)	0	0	0
2020/12/01	2032	04/11/2021	9.33	Put	Bond Future	9,819.0700	9.8191	9,802.6500	9.8026	(0.167)	0	0	0
2020/12/01	2032	04/11/2021	9.33	Call	Bond Future	1,259.1400	1.2591	1,258.1400	1.2581	(0.079)	0	0	700
2020/12/01	2032	04/11/2021	11.70	Put	Bond Future	2,500.2400	2.5002	2,489.4000	2.4894	(0.434)	0	0	0
2020/12/01	2033	04/02/2021			Bond Future	96.3064	96.3064	96.4282	96.4282	0.126	0.0000	0.0000	7,717
2020/12/01	2033	06/05/2021			Bond Future	96.1202	96.1202	96.2432	96.2432	0.128	0.0000	0.0000	0
2020/12/01	2033	05/08/2021			Bond Future	97.1880	97.1880	97.3169	97.3169	0.133	0.0000	0.0000	0
2020/12/01	2033	04/11/2021			Bond Future	97.0333	97.0333	97.1735	97.1735	0.144	0.0000	0.0000	0
2020/12/01	2037	04/02/2021	10.28	Call	Bond Future	569.6100	0.5696	516.2500	0.5163	(9.368)	0	0	0
2020/12/01	2037	04/02/2021	10.28	Put	Bond Future	6,013.4400	6.0134	6,191.2500	6.1913	2.957	0	0	0
2020/12/01	2037	04/02/2021	10.27	Call	Bond Future	556.1900	0.5562	503.7300	0.5037	(9.432)	0	0	0
2020/12/01	2037	04/02/2021	10.27	Put	Bond Future	6,069.5900	6.0696	6,248.3000	6.2483	2.944	0	0	0
2020/12/01	2037	04/02/2021	11.90	Call	Bond Future	5,673.8400	5.6738	5,478.9900	5.4790	(3.434)	0	0	0
2020/12/01	2037	04/02/2021	13.73	Call	Bond Future	14,281.5600	14.2816	14,051.2900	14.0513	(1.612)	0	0	0
2020/12/01	2037	04/02/2021	13.73	Put	Bond Future	22.2500	0.0223	23.1500	0.0231	4.045	0	0	300
2020/12/01	2037	04/02/2021	10.85	Call	Bond Future	1,717.3400	1.7173	1,606.4900	1.6065	(6.455)	0	0	0
2020/12/01	2037	04/02/2021	10.85	Put	Bond Future	3,331.0400	3.3310	3,451.3600	3.4514	3.612	0	0	72

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/01	2037	04/02/2021	10.35	Call	Bond Future	670.0600	0.6701	610.1800	0.6102	(8.937)	0	0	0
2020/12/01	2037	04/02/2021	10.35	Put	Bond Future	5,629.2600	5.6293	5,800.5500	5.8005	3.043	0	0	72
2020/12/01	2037	04/02/2021			Bond Future	11.1023	80.9382	11.1391	80.7070	0.331	0.0000	0.0000	129,302
2020/12/01	2037	04/02/2021	10.29	Call	Bond Future	583.2500	0.5833	528.9800	0.5290	(9.305)	0	0	0
2020/12/01	2037	04/02/2021	10.29	Put	Bond Future	5,957.6000	5.9576	6,134.5000	6.1345	2.969	0	0	0
2020/12/01	2037	04/02/2021	11.97	Put	Bond Future	799.2700	0.7993	832.2600	0.8323	4.128	0	0	0
2020/12/01	2037	04/02/2021	11.97	Call	Bond Future	5,995.5400	5.9955	5,797.3600	5.7974	(3.305)	0	0	300
2020/12/01	2037	04/02/2021	11.90	Put	Bond Future	877.4300	0.8774	913.7500	0.9138	4.139	0	0	240
2020/12/01	2037	04/02/2021	10.48	Put	Bond Future	4,956.9600	4.9570	5,115.4700	5.1155	3.198	0	0	0
2020/12/01	2037	04/02/2021	10.48	Call	Bond Future	887.0000	0.8870	814.3400	0.8143	(8.192)	0	0	240
2020/12/01	2037	04/02/2021	9.65	Put	Bond Future	10,107.6300	10.1076	10,323.8900	10.3239	2.140	0	0	0
2020/12/01	2037	04/02/2021	9.65	Call	Bond Future	111.9900	0.1120	97.0800	0.0971	(13.314)	0	0	72
2020/12/01	2037	06/05/2021	12.42	Call	Bond Future	7,772.1300	7.7721	7,586.7800	7.5868	(2.385)	0	0	0
2020/12/01	2037	06/05/2021	12.43	Call	Bond Future	7,811.0800	7.8111	7,625.3500	7.6253	(2.378)	0	0	0
2020/12/01	2037	06/05/2021	12.44	Put	Bond Future	1,460.2900	1.4603	1,505.3200	1.5053	3.084	0	0	0
2020/12/01	2037	06/05/2021			Bond Future	11.3258	81.7826	11.3637	81.5515	0.335	0.0000	0.0000	0
2020/12/01	2037	06/05/2021	12.42	Put	Bond Future	1,489.9300	1.4899	1,535.7100	1.5357	3.073	0	0	0
2020/12/01	2037	06/05/2021	12.43	Put	Bond Future	1,475.0500	1.4750	1,520.4500	1.5204	3.078	0	0	0
2020/12/01	2037	06/05/2021	12.44	Call	Bond Future	7,850.1000	7.8501	7,664.0000	7.6640	(2.371)	0	0	0
2020/12/01	2037	05/08/2021	12.26	Put	Bond Future	2,725.4200	2.7254	2,794.5700	2.7946	2.537	0	0	0
2020/12/01	2037	05/08/2021	12.27	Call	Bond Future	6,734.2000	6.7342	6,572.9700	6.5730	(2.394)	0	0	0
2020/12/01	2037	05/08/2021	12.27	Put	Bond Future	2,708.4900	2.7085	2,777.2400	2.7772	2.538	0	0	0
2020/12/01	2037	05/08/2021	12.28	Call	Bond Future	6,771.9600	6.7720	6,610.3500	6.6103	(2.386)	0	0	0
2020/12/01	2037	05/08/2021			Bond Future	11.5623	78.4162	11.6012	78.1862	0.337	0.0000	0.0000	0
2020/12/01	2037	05/08/2021	12.26	Call	Bond Future	6,696.4800	6.6965	6,535.6500	6.5357	(2.402)	0	0	0
2020/12/01	2037	05/08/2021	12.28	Put	Bond Future	2,691.6700	2.6917	2,760.0400	2.7600	2.540	0	0	0
2020/12/01	2037	04/11/2021	12.82	Put	Bond Future	2,745.6800	2.7457	2,806.1800	2.8062	2.203	0	0	0
2020/12/01	2037	04/11/2021	12.83	Call	Bond Future	8,355.2300	8.3552	8,193.6900	8.1937	(1.933)	0	0	0
2020/12/01	2037	04/11/2021			Bond Future	11.7925	79.2606	11.8312	79.0389	0.328	0.0000	0.0000	0
2020/12/01	2037	04/11/2021	12.81	Call	Bond Future	8,289.7300	8.2897	8,128.8100	8.1288	(1.941)	0	0	0
2020/12/01	2037	04/11/2021	12.81	Put	Bond Future	2,764.1900	2.7642	2,825.0100	2.8250	2.200	0	0	0
2020/12/01	2037	04/11/2021	12.82	Call	Bond Future	8,322.4600	8.3225	8,161.2200	8.1612	(1.937)	0	0	0
2020/12/01	2037	04/11/2021	12.83	Put	Bond Future	2,727.2600	2.7273	2,787.4600	2.7875	2.207	0	0	0
2020/12/01	2038	04/02/2021			Bond Future	106.5184	106.5184	107.0395	107.0395	0.489	0.0000	0.0000	7,655
2020/12/01	2038	06/05/2021			Bond Future	107.6549	107.6549	108.1850	108.1850	0.492	0.0000	0.0000	0
2020/12/01	2038	05/08/2021			Bond Future	107.1318	107.1318	107.6682	107.6682	0.501	0.0000	0.0000	0
2020/12/01	2038	04/11/2021			Bond Future	108.3092	108.3092	108.8661	108.8661	0.514	0.0000	0.0000	0
2020/12/01	2040	04/02/2021	10.42	Call	Bond Future	585.6400	0.5856	566.2700	0.5663	(3.307)	0	0	0
2020/12/01	2040	04/02/2021	10.42	Put	Bond Future	6,332.0300	6.3320	6,352.4800	6.3525	0.323	0	0	0
2020/12/01	2040	04/02/2021	9.49	Put	Bond Future	13,152.1600	13.1522	13,189.4800	13.1895	0.284	0	0	0
2020/12/01	2040	04/02/2021	9.49	Call	Bond Future	35.2000	0.0352	32.7000	0.0327	(7.102)	0	0	500
2020/12/01	2040	04/02/2021	9.57	Put	Bond Future	12,492.3600	12.4924	12,529.0500	12.5290	0.294	0	0	0
2020/12/01	2040	04/02/2021	9.57	Call	Bond Future	46.4900	0.0465	43.3600	0.0434	(6.733)	0	0	800
2020/12/01	2040	04/02/2021	10.07	Put	Bond Future	8,632.8900	8.6329	8,662.5800	8.6626	0.344	0	0	0
2020/12/01	2040	04/02/2021			Bond Future	11.2346	82.8275	11.2405	82.7877	0.053	0.0000	0.0000	78,911
2020/12/01	2040	04/02/2021	10.41	Call	Bond Future	571.0900	0.5711	552.0200	0.5520	(3.339)	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
2020/12/01	2040	04/02/2021	10.41	Put	Bond Future	6,391.9400	6.3919	6,412.6900	6.4127	0.325	0	0	0
2020/12/01	2040	04/02/2021	10.40	Call	Bond Future	556.7900	0.5568	538.0100	0.5380	(3.373)	0	0	0
2020/12/01	2040	04/02/2021	10.40	Put	Bond Future	6,452.2000	6.4522	6,473.2400	6.4732	0.326	0	0	0
2020/12/01	2040	04/02/2021	10.24	Put	Bond Future	7,462.9400	7.4629	7,488.5400	7.4885	0.343	0	0	0
2020/12/01	2040	04/02/2021	10.24	Call	Bond Future	360.9700	0.3610	346.7500	0.3467	(3.939)	0	0	500
2020/12/01	2040	04/02/2021	11.57	Call	Bond Future	3,892.8700	3.8929	3,848.1300	3.8481	(1.149)	0	0	0
2020/12/01	2040	04/02/2021	11.57	Put	Bond Future	1,699.0300	1.6990	1,694.1100	1.6941	(0.290)	0	0	500
2020/12/01	2040	04/02/2021	10.07	Call	Bond Future	220.3300	0.2203	210.2000	0.2102	(4.598)	0	0	800
2020/12/01	2040	04/02/2021	11.74	Call	Bond Future	4,637.2900	4.6373	4,591.2100	4.5912	(0.994)	0	0	0
2020/12/01	2040	04/02/2021	11.74	Put	Bond Future	1,367.3400	1.3673	1,361.0800	1.3611	(0.458)	0	0	800
2020/12/01	2040	06/05/2021	10.83	Put	Bond Future	6,301.1300	6.3011	6,314.6100	6.3146	0.214	0	0	0
2020/12/01	2040	06/05/2021	10.83	Call	Bond Future	2,088.2700	2.0883	2,063.9700	2.0640	(1.164)	0	0	300
2020/12/01	2040	06/05/2021	11.58	Put	Bond Future	3,525.5200	3.5255	3,529.8800	3.5299	0.124	0	0	0
2020/12/01	2040	06/05/2021	11.58	Call	Bond Future	4,334.9400	4.3349	4,301.5200	4.3015	(0.771)	0	0	300
2020/12/01	2040	06/05/2021	12.44	Call	Bond Future	7,743.9400	7.7439	7,705.0200	7.7050	(0.503)	0	0	0
2020/12/01	2040	06/05/2021	12.44	Put	Bond Future	1,738.6500	1.7387	1,737.5100	1.7375	(0.066)	0	0	0
2020/12/01	2040	06/05/2021			Bond Future	11.4541	83.6917	11.4599	83.6539	0.051	0.0000	0.0000	0
2020/12/01	2040	06/05/2021	13.38	Call	Bond Future	11,719.2500	11.7192	11,679.2800	11.6793	(0.341)	0	0	0
2020/12/01	2040	06/05/2021	13.38	Put	Bond Future	638.6400	0.6386	636.4500	0.6365	(0.343)	0	0	300
2020/12/01	2040	06/05/2021	12.43	Call	Bond Future	7,703.8700	7.7039	7,664.9800	7.6650	(0.505)	0	0	0
2020/12/01	2040	06/05/2021	12.43	Put	Bond Future	1,755.8200	1.7558	1,754.7100	1.7547	(0.063)	0	0	0
2020/12/01	2040	06/05/2021	12.42	Call	Bond Future	7,663.8700	7.6639	7,625.0100	7.6250	(0.507)	0	0	0
2020/12/01	2040	06/05/2021	12.42	Put	Bond Future	1,773.1200	1.7731	1,772.0400	1.7720	(0.061)	0	0	0
2020/12/01	2040	05/08/2021	11.05	Put	Bond Future	6,907.0100	6.9070	6,919.7100	6.9197	0.184	0	0	0
2020/12/01	2040	05/08/2021	11.05	Call	Bond Future	2,747.7600	2.7478	2,726.0900	2.7261	(0.789)	0	0	900
2020/12/01	2040	05/08/2021	12.48	Call	Bond Future	7,512.6800	7.5127	7,480.3700	7.4804	(0.430)	0	0	0
2020/12/01	2040	05/08/2021	12.49	Put	Bond Future	2,757.4500	2.7575	2,759.4700	2.7595	0.073	0	0	0
2020/12/01	2040	05/08/2021	12.47	Call	Bond Future	7,472.9700	7.4730	7,440.7000	7.4407	(0.432)	0	0	0
2020/12/01	2040	05/08/2021			Bond Future	11.6864	80.0957	11.6919	80.0613	0.047	0.0000	0.0000	0
2020/12/01	2040	05/08/2021	11.55	Put	Bond Future	5,022.3600	5.0224	5,030.4300	5.0304	0.161	0	0	0
2020/12/01	2040	05/08/2021	11.55	Call	Bond Future	4,159.1300	4.1591	4,132.8300	4.1328	(0.632)	0	0	900
2020/12/01	2040	05/08/2021	14.80	Call	Bond Future	16,570.1300	16.5701	16,534.8400	16.5348	(0.213)	0	0	0
2020/12/01	2040	05/08/2021	14.80	Put	Bond Future	349.8600	0.3499	348.9400	0.3489	(0.263)	0	0	900
2020/12/01	2040	05/08/2021	12.48	Put	Bond Future	2,774.2200	2.7742	2,776.2800	2.7763	0.074	0	0	0
2020/12/01	2040	05/08/2021	12.49	Call	Bond Future	7,552.6700	7.5527	7,520.3200	7.5203	(0.428)	0	0	0
2020/12/01	2040	05/08/2021	12.47	Put	Bond Future	2,791.3400	2.7913	2,793.4400	2.7934	0.075	0	0	0
2020/12/01	2040	04/11/2021	12.90	Call	Bond Future	8,621.0000	8.6210	8,597.2700	8.5973	(0.275)	0	0	0
2020/12/01	2040	04/11/2021	12.90	Put	Bond Future	2,962.7100	2.9627	2,962.8300	2.9628	0.004	0	0	0
2020/12/01	2040	04/11/2021	12.89	Call	Bond Future	8,586.9500	8.5870	8,563.2400	8.5632	(0.276)	0	0	0
2020/12/01	2040	04/11/2021	12.89	Put	Bond Future	2,982.5700	2.9826	2,982.7100	2.9827	0.005	0	0	0
2020/12/01	2040	04/11/2021			Bond Future	11.9121	80.9583	11.9161	80.9344	0.033	0.0000	0.0000	0
2020/12/01	2040	04/11/2021	12.91	Call	Bond Future	8,655.0900	8.6551	8,631.3500	8.6313	(0.274)	0	0	0
2020/12/01	2040	04/11/2021	12.91	Put	Bond Future	2,942.9600	2.9430	2,943.0700	2.9431	0.004	0	0	0
2020/12/01	2044	04/02/2021	10.36	Put	Bond Future	7,385.0100	7.3850	7,381.1400	7.3811	(0.052)	0	0	0
2020/12/01	2044	04/02/2021	10.37	Call	Bond Future	379.0200	0.3790	368.7200	0.3687	(2.718)	0	0	0
2020/12/01	2044	04/02/2021	10.35	Put	Bond Future	7,451.9000	7.4519	7,448.2000	7.4482	(0.050)	0	0	0
2020/12/01	2044	04/02/2021	10.04	Put	Bond Future	9,687.0000	9.6870	9,687.5500	9.6875	0.006	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
2020/12/01	2044	04/02/2021	10.04	Call	Bond Future	151.6400	0.1516	145.9300	0.1459	(3.765)	0	0	0
2020/12/01	2044	04/02/2021	10.84	Call	Bond Future	1,149.6600	1.1497	1,131.4000	1.1314	(1.588)	0	0	0
2020/12/01	2044	04/02/2021			Bond Future	11.3403	79.1819	11.3413	79.1756	0.008	0.0000	0.0000	48,167
2020/12/01	2044	04/02/2021	10.36	Call	Bond Future	368.7900	0.3688	358.6600	0.3587	(2.747)	0	0	0
2020/12/01	2044	04/02/2021	10.37	Put	Bond Future	7,318.4400	7.3184	7,314.4000	7.3144	(0.055)	0	0	0
2020/12/01	2044	04/02/2021	10.35	Call	Bond Future	358.7700	0.3588	348.8100	0.3488	(2.776)	0	0	0
2020/12/01	2044	04/02/2021	10.84	Put	Bond Future	4,604.7600	4.6048	4,592.7600	4.5928	(0.261)	0	0	265
2020/12/01	2044	04/02/2021	10.29	Call	Bond Future	302.8700	0.3029	293.9000	0.2939	(2.962)	0	0	0
2020/12/01	2044	04/02/2021	10.29	Put	Bond Future	7,859.9000	7.8599	7,857.1900	7.8572	(0.034)	0	0	265
2020/12/01	2044	04/02/2021	9.66	Put	Bond Future	12,734.5100	12.7345	12,738.3900	12.7384	0.030	0	0	0
2020/12/01	2044	04/02/2021	9.66	Call	Bond Future	45.6600	0.0457	43.2800	0.0433	(5.212)	0	0	265
2020/12/01	2044	06/05/2021	11.10	Call	Bond Future	2,514.9800	2.5150	2,501.7400	2.5017	(0.526)	0	0	0
2020/12/01	2044	06/05/2021	11.40	Call	Bond Future	3,390.5700	3.3906	3,376.3700	3.3764	(0.419)	0	0	0
2020/12/01	2044	06/05/2021	11.40	Put	Bond Future	4,395.5700	4.3956	4,385.3700	4.3854	(0.232)	0	0	3,100
2020/12/01	2044	06/05/2021	11.79	Call	Bond Future	4,704.4200	4.7044	4,689.7600	4.6898	(0.312)	0	0	0
2020/12/01	2044	06/05/2021	11.79	Put	Bond Future	3,207.0700	3.2071	3,196.4100	3.1964	(0.332)	0	0	3,100
2020/12/01	2044	06/05/2021	12.50	Call	Bond Future	7,557.8800	7.5579	7,543.8300	7.5438	(0.186)	0	0	0
2020/12/01	2044	06/05/2021	12.50	Put	Bond Future	1,841.9800	1.8420	1,831.9300	1.8319	(0.546)	0	0	3,100
2020/12/01	2044	06/05/2021	12.43	Call	Bond Future	7,261.2300	7.2612	7,247.0600	7.2471	(0.195)	0	0	0
2020/12/01	2044	06/05/2021	12.43	Put	Bond Future	1,943.0500	1.9431	1,932.8800	1.9329	(0.523)	0	0	0
2020/12/01	2044	06/05/2021	12.44	Call	Bond Future	7,303.5400	7.3035	7,289.3900	7.2894	(0.194)	0	0	0
2020/12/01	2044	06/05/2021	12.44	Put	Bond Future	1,928.3100	1.9283	1,918.1600	1.9182	(0.526)	0	0	0
2020/12/01	2044	06/05/2021			Bond Future	11.5540	80.0080	11.5547	80.0040	0.005	0.0000	0.0000	0
2020/12/01	2044	06/05/2021	11.10	Put	Bond Future	5,541.8100	5.5418	5,532.5700	5.5326	(0.167)	0	0	3,100
2020/12/01	2044	06/05/2021	10.70	Put	Bond Future	7,408.0400	7.4080	7,400.9700	7.4010	(0.095)	0	0	0
2020/12/01	2044	06/05/2021	10.70	Call	Bond Future	1,545.4900	1.5455	1,534.4200	1.5344	(0.716)	0	0	3,100
2020/12/01	2044	06/05/2021	11.35	Put	Bond Future	4,572.6700	4.5727	4,562.5900	4.5626	(0.220)	0	0	0
2020/12/01	2044	06/05/2021	11.35	Call	Bond Future	3,236.7100	3.2367	3,222.6300	3.2226	(0.435)	0	0	3,100
2020/12/01	2044	06/05/2021	11.90	Call	Bond Future	5,116.1600	5.1162	5,101.4900	5.1015	(0.287)	0	0	0
2020/12/01	2044	06/05/2021	11.90	Put	Bond Future	2,937.5900	2.9376	2,926.9200	2.9269	(0.363)	0	0	0
2020/12/01	2044	06/05/2021	12.45	Call	Bond Future	7,345.7100	7.3457	7,331.5800	7.3316	(0.192)	0	0	0
2020/12/01	2044	06/05/2021	12.45	Put	Bond Future	1,913.5100	1.9135	1,903.3800	1.9034	(0.529)	0	0	0
2020/12/01	2044	05/08/2021	12.60	Put	Bond Future	2,695.7100	2.6957	2,687.1000	2.6871	(0.319)	0	0	0
2020/12/01	2044	05/08/2021	12.61	Call	Bond Future	7,571.9700	7.5720	7,562.9300	7.5629	(0.119)	0	0	0
2020/12/01	2044	05/08/2021	12.61	Put	Bond Future	2,679.5300	2.6795	2,670.9200	2.6709	(0.321)	0	0	0
2020/12/01	2044	05/08/2021			Bond Future	11.7801	76.4972	11.7802	76.4968	0.001	0.0000	0.0000	0
2020/12/01	2044	05/08/2021	12.59	Call	Bond Future	7,493.2100	7.4932	7,484.1500	7.4841	(0.121)	0	0	0
2020/12/01	2044	05/08/2021	12.59	Put	Bond Future	2,712.2300	2.7122	2,703.6000	2.7036	(0.318)	0	0	0
2020/12/01	2044	05/08/2021	12.60	Call	Bond Future	7,532.4600	7.5325	7,523.4200	7.5234	(0.120)	0	0	0
2020/12/01	2044	04/11/2021	12.91	Call	Bond Future	8,332.5500	8.3325	8,332.0600	8.3321	(0.006)	0	0	0
2020/12/01	2044	04/11/2021	12.91	Put	Bond Future	3,154.0000	3.1540	3,143.5300	3.1435	(0.332)	0	0	0
2020/12/01	2044	04/11/2021			Bond Future	11.9995	77.3211	11.9979	77.3311	(0.014)	0.0000	0.0000	0
2020/12/01	2044	04/11/2021	12.89	Call	Bond Future	8,266.7600	8.2668	8,266.2100	8.2662	(0.007)	0	0	0
2020/12/01	2044	04/11/2021	12.89	Put	Bond Future	3,195.2400	3.1952	3,184.7100	3.1847	(0.330)	0	0	0
2020/12/01	2044	04/11/2021	12.90	Call	Bond Future	8,299.6300	8.2996	8,299.1100	8.2991	(0.006)	0	0	0
2020/12/01	2044	04/11/2021	12.90	Put	Bond Future	3,174.5600	3.1746	3,164.0600	3.1641	(0.331)	0	0	0
2020/12/01	2046	04/02/2021			Bond Future	95.4723	95.4723	95.8126	95.8126	0.356	0.0000	0.0000	14,890

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/01	2046	06/05/2021			Bond Future	94.7036	94.7036	95.0459	95.0459	0.361	0.0000	0.0000	0
2020/12/01	2046	05/08/2021			Bond Future	95.7559	95.7559	96.1065	96.1065	0.366	0.0000	0.0000	0
2020/12/01	2046	04/11/2021			Bond Future	95.0036	95.0036	95.3663	95.3663	0.382	0.0000	0.0000	0
2020/12/01	2050	04/02/2021			Bond Future	96.2094	96.2094	96.2310	96.2310	0.022	0.0000	0.0000	11,021
2020/12/01	2050	06/05/2021			Bond Future	97.2356	97.2356	97.2607	97.2607	0.026	0.0000	0.0000	0
2020/12/01	2050	05/08/2021			Bond Future	96.3912	96.3912	96.4159	96.4159	0.026	0.0000	0.0000	0
2020/12/01	2050	04/11/2021			Bond Future	97.4504	97.4504	97.4885	97.4885	0.039	0.0000	0.0000	0
2020/12/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	AL37	04/02/2021			Index Future	773.8000	773.8000	775.3400	775.3400	0.199	0.0000	0.0000	0
2020/12/01	AL37	06/05/2021			Index Future	781.8570	781.8570	783.4410	783.4410	0.203	0.0000	0.0000	0
2020/12/01	AL37	05/08/2021			Index Future	790.2600	790.2600	791.8970	791.8970	0.207	0.0000	0.0000	0
2020/12/01	AL37	04/11/2021			Index Future	798.8460	798.8460	800.6080	800.6080	0.221	0.0000	0.0000	0
2020/12/01	AL7T	04/02/2021			Index Future	852.4870	852.4870	851.8320	851.8320	(0.077)	0.0000	0.0000	0
2020/12/01	AL7T	06/05/2021			Index Future	861.3640	861.3640	860.7320	860.7320	(0.073)	0.0000	0.0000	0
2020/12/01	AL7T	05/08/2021			Index Future	870.6210	870.6210	870.0220	870.0220	(0.069)	0.0000	0.0000	0
2020/12/01	AL7T	04/11/2021			Index Future	880.0800	880.0800	879.5920	879.5920	(0.055)	0.0000	0.0000	0
2020/12/01	ALBI	04/02/2021			Index Future	746.0860	746.0860	745.8890	745.8890	(0.026)	0.0000	0.0000	230
2020/12/01	ALBI	06/05/2021			Index Future	753.8540	753.8540	753.6820	753.6820	(0.023)	0.0000	0.0000	0
2020/12/01	ALBI	05/08/2021			Index Future	761.9560	761.9560	761.8170	761.8170	(0.018)	0.0000	0.0000	0
2020/12/01	ALBI	04/11/2021			Index Future	770.2350	770.2350	770.1960	770.1960	(0.005)	0.0000	0.0000	0
2020/12/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/01	ES33	04/02/2021			Bond Future	11.6178	76.1336	11.6489	75.9712	0.267	0.0000	0.0000	350

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
2020/12/01	ES33	06/05/2021			Bond Future	11.8774	73.1530	11.9093	72.9913	0.269	0.0000	0.0000	0
2020/12/01	ES33	05/08/2021			Bond Future	12.1477	73.9485	12.1804	73.7884	0.269	0.0000	0.0000	0
2020/12/01	ES33	04/11/2021			Bond Future	12.4272	70.9700	12.4593	70.8179	0.258	0.0000	0.0000	0
2020/12/01	ES42	04/02/2021			Bond Future	12.2242	74.4632	12.2401	74.3719	0.131	0.0000	0.0000	4,779
2020/12/01	ES42	06/05/2021			Bond Future	12.4821	70.9815	12.4984	70.8917	0.130	0.0000	0.0000	0
2020/12/01	ES42	05/08/2021			Bond Future	12.7440	71.7539	12.7605	71.6663	0.129	0.0000	0.0000	0
2020/12/01	ES42	04/11/2021			Bond Future	13.0170	68.2686	13.0324	68.1897	0.118	0.0000	0.0000	0
2020/12/01	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	04/02/2021	750.96	Put	GOVI	141,830.0000	14.1830	143,100.0000	14.3100	0.895	0	0	0
2020/12/01	GOVI	04/02/2021			GOVI	736.7770	736.7770	736.6500	736.6500	(0.017)	0.0000	0.0000	968
2020/12/01	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	04/02/2021	750.95	Put	GOVI	141,730.0000	14.1730	143,000.0000	14.3000	0.896	0	0	0
2020/12/01	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	04/02/2021	750.94	Put	GOVI	141,630.0000	14.1630	142,900.0000	14.2900	0.897	0	0	0
2020/12/01	GOVI	06/05/2021	678.68	Call	GOVI	657,680.0000	65.7680	656,660.0000	65.6660	(0.155)	0	0	0
2020/12/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	06/05/2021	678.67	Call	GOVI	657,780.0000	65.7780	656,760.0000	65.6760	(0.155)	0	0	0
2020/12/01	GOVI	06/05/2021			GOVI	744.4480	744.4480	744.3460	744.3460	(0.014)	0.0000	0.0000	0
2020/12/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	06/05/2021	678.69	Call	GOVI	657,580.0000	65.7580	656,560.0000	65.6560	(0.155)	0	0	0
2020/12/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	05/08/2021	719.14	Call	GOVI	333,090.0000	33.3090	332,410.0000	33.2410	(0.204)	0	0	0
2020/12/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	05/08/2021	719.13	Call	GOVI	333,190.0000	33.3190	332,510.0000	33.2510	(0.204)	0	0	0
2020/12/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	05/08/2021			GOVI	752.4490	752.4490	752.3810	752.3810	(0.009)	0.0000	0.0000	0
2020/12/01	GOVI	05/08/2021	719.15	Call	GOVI	332,990.0000	33.2990	332,310.0000	33.2310	(0.204)	0	0	0
2020/12/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	04/11/2021	728.41	Call	GOVI	322,140.0000	32.2140	322,460.0000	32.2460	0.099	0	0	0
2020/12/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	04/11/2021	728.40	Call	GOVI	322,240.0000	32.2240	322,560.0000	32.2560	0.099	0	0	0
2020/12/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GOVI	04/11/2021			GOVI	760.6240	760.6240	760.6560	760.6560	0.004	0.0000	0.0000	0
2020/12/01	GOVI	04/11/2021	728.42	Call	GOVI	322,040.0000	32.2040	322,360.0000	32.2360	0.099	0	0	0
2020/12/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/01	IGOV	04/02/2021			Index Future	264.0270	264.0270	264.2990	264.2990	0.103	0.0000	0.0000	1,090
2020/12/01	IGOV	06/05/2021			Index Future	266.8410	266.8410	267.1260	267.1260	0.107	0.0000	0.0000	21
2020/12/01	IGOV	05/08/2021			Index Future	269.7730	269.7730	270.0730	270.0730	0.111	0.0000	0.0000	0
2020/12/01	IGOV	04/11/2021			Index Future	272.7670	272.7670	273.1070	273.1070	0.125	0.0000	0.0000	0
2020/12/01	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/01	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2200	92.2200	0.000	0.0000	0.0000	0
2020/12/01	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.3900	90.3900	(0.011)	0.0000	0.0000	0

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2020/12/01	IS05	21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3300	89.3300	(0.022)	0.0000	0.0000	0
2020/12/01	IS05	21/12/2021			Interest Rate Swap	90.6100	90.6100	90.5700	90.5700	(0.044)	0.0000	0.0000	51
2020/12/01	IS05	15/03/2022			Interest Rate Swap	90.0300	90.0300	89.9700	89.9700	(0.067)	0.0000	0.0000	0
2020/12/01	IS05	21/06/2022			Interest Rate Swap	90.1400	90.1400	90.0500	90.0500	(0.100)	0.0000	0.0000	0
2020/12/01	IS05	20/09/2022			Interest Rate Swap	93.2700	93.2700	93.1700	93.1700	(0.107)	0.0000	0.0000	0
2020/12/01	IS05	20/12/2022			Interest Rate Swap	93.7700	93.7700	93.6400	93.6400	(0.139)	0.0000	0.0000	0
2020/12/01	IS05	22/03/2023			Interest Rate Swap	86.1800	86.1800	86.0300	86.0300	(0.174)	0.0000	0.0000	0
2020/12/01	IS05	20/06/2023			Interest Rate Swap	91.7400	91.7400	91.5800	91.5800	(0.174)	0.0000	0.0000	0
2020/12/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/01	IS10	17/12/2025			Interest Rate Swap	79.5800	79.5800	79.2200	79.2200	(0.452)	0.0000	0.0000	0
2020/12/01	IS10	16/03/2026			Interest Rate Swap	76.0800	76.0800	75.7400	75.7400	(0.447)	0.0000	0.0000	0
2020/12/01	IS10	15/06/2026			Interest Rate Swap	74.4500	74.4500	74.1300	74.1300	(0.430)	0.0000	0.0000	0
2020/12/01	IS10	21/09/2026			Interest Rate Swap	76.4400	76.4400	76.1400	76.1400	(0.392)	0.0000	0.0000	0
2020/12/01	IS10	21/12/2026			Interest Rate Swap	80.4600	80.4600	80.1700	80.1700	(0.360)	0.0000	0.0000	0
2020/12/01	IS10	15/03/2027			Interest Rate Swap	78.9900	78.9900	78.6900	78.6900	(0.380)	0.0000	0.0000	0
2020/12/01	IS10	21/06/2027			Interest Rate Swap	81.1200	81.1200	80.8100	80.8100	(0.382)	0.0000	0.0000	0
2020/12/01	IS10	20/09/2027			Interest Rate Swap	87.0000	87.0000	86.6800	86.6800	(0.368)	0.0000	0.0000	0
2020/12/01	IS10	20/12/2027			Interest Rate Swap	87.4500	87.4500	87.1200	87.1200	(0.377)	0.0000	0.0000	0
2020/12/01	IS10	22/03/2028			Interest Rate Swap	80.5200	80.5200	80.1700	80.1700	(0.435)	0.0000	0.0000	0
2020/12/01	IS10	20/06/2028			Interest Rate Swap	88.4200	88.4200	88.0900	88.0900	(0.373)	0.0000	0.0000	0
2020/12/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/01	JBAF	15/12/2020			Jibar Tradeable Future	3.5750	96.4250	3.5650	96.4350	(0.280)	96.4520	96.4520	30,000
2020/12/01	JBAF	20/01/2021			Jibar Tradeable Future	3.6250	96.3750	3.6050	96.3950	(0.552)	0.0000	0.0000	0
2020/12/01	JBAF	17/02/2021			Jibar Tradeable Future	3.6100	96.3900	3.5700	96.4300	(1.108)	0.0000	0.0000	0
2020/12/01	JBAF	17/03/2021			Jibar Tradeable Future	3.6350	96.3650	3.5850	96.4150	(1.376)	0.0000	0.0000	0
2020/12/01	JBAF	21/04/2021			Jibar Tradeable Future	3.6300	96.3700	3.5700	96.4300	(1.653)	0.0000	0.0000	0
2020/12/01	JBAF	19/05/2021			Jibar Tradeable Future	3.6500	96.3500	3.5700	96.4300	(2.192)	0.0000	0.0000	0
2020/12/01	JBAF	15/06/2021			Jibar Tradeable Future	3.6600	96.3400	3.6000	96.4000	(1.639)	0.0000	0.0000	0
2020/12/01	JBAF	15/09/2021			Jibar Tradeable Future	3.7850	96.2150	3.6850	96.3150	(2.642)	0.0000	0.0000	30,000
2020/12/01	JBAF	15/12/2021			Jibar Tradeable Future	3.9400	96.0600	3.8500	96.1500	(2.284)	0.0000	0.0000	0
2020/12/01	JBAF	16/03/2022			Jibar Tradeable Future	4.1000	95.9000	3.9900	96.0100	(2.683)	0.0000	0.0000	0
2020/12/01	JBAF	15/06/2022			Jibar Tradeable Future	4.3750	95.6250	4.2550	95.7450	(2.743)	0.0000	0.0000	0
2020/12/01	JBAF	21/09/2022			Jibar Tradeable Future	4.5550	95.4450	4.4150	95.5850	(3.074)	0.0000	0.0000	0
2020/12/01	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/01	R023	04/02/2021	6.34	Call	Bond Future	3,705.9500	3.7060	3,745.8800	3.7459	1.077	0	0	0
2020/12/01	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/01	R023	04/02/2021			Bond Future	4.4633	109.8426	4.4436	109.8825	(0.443)	0.0000	0.0000	31,397
2020/12/01	R023	04/02/2021	6.33	Call	Bond Future	3,686.6500	3.6867	3,726.5800	3.7266	1.083	0	0	0
2020/12/01	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/01	R023	04/02/2021	6.32	Call	Bond Future	3,667.3400	3.6673	3,707.2700	3.7073	1.089	0	0	0
2020/12/01	R023	06/05/2021	7.58	Call	Bond Future	5,300.1900	5.3002	5,343.9100	5.3439	0.825	0	0	0
2020/12/01	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/01	R023	06/05/2021			Bond Future	4.4985	107.0811	4.4740	107.1248	(0.546)	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
2020/12/01	R023	06/05/2021	7.57	Call	Bond Future	5,283.5600	5.2836	5,327.2800	5.3273	0.827	0	0	0
2020/12/01	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/01	R023	06/05/2021	7.56	Call	Bond Future	5,266.9300	5.2669	5,310.6500	5.3107	0.830	0	0	0
2020/12/01	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/12/01	R023	05/08/2021	5.30	Call	Bond Future	1,349.0800	1.3491	1,387.7500	1.3878	2.866	0	0	0
2020/12/01	R023	05/08/2021	5.30	Put	Bond Future	162.7100	0.1627	152.2700	0.1523	(6.416)	0	0	0
2020/12/01	R023	05/08/2021	5.29	Call	Bond Future	1,337.0900	1.3371	1,375.6100	1.3756	2.881	0	0	0
2020/12/01	R023	05/08/2021	5.29	Put	Bond Future	165.8300	0.1658	155.2400	0.1552	(6.386)	0	0	0
2020/12/01	R023	05/08/2021			Bond Future	4.5204	108.2451	4.4884	108.2942	(0.708)	0.0000	0.0000	0
2020/12/01	R023	05/08/2021	5.31	Call	Bond Future	1,361.1100	1.3611	1,399.9300	1.3999	2.852	0	0	0
2020/12/01	R023	05/08/2021	5.31	Put	Bond Future	159.6400	0.1596	149.3500	0.1494	(6.446)	0	0	0
2020/12/01	R023	04/11/2021	4.91	Call	Bond Future	803.4600	0.8035	843.9300	0.8439	5.037	0	0	0
2020/12/01	R023	04/11/2021	4.91	Put	Bond Future	340.4700	0.3405	317.0400	0.3170	(6.882)	0	0	0
2020/12/01	R023	04/11/2021	4.90	Call	Bond Future	794.6200	0.7946	834.8700	0.8349	5.065	0	0	0
2020/12/01	R023	04/11/2021	4.90	Put	Bond Future	344.4700	0.3445	320.8200	0.3208	(6.866)	0	0	0
2020/12/01	R023	04/11/2021			Bond Future	4.5506	105.5027	4.5012	105.5666	(1.086)	0.0000	0.0000	0
2020/12/01	R023	04/11/2021	4.92	Call	Bond Future	811.9700	0.8120	852.6600	0.8527	5.011	0	0	0
2020/12/01	R023	04/11/2021	4.92	Put	Bond Future	336.1400	0.3361	312.9300	0.3129	(6.905)	0	0	0
2020/12/01	R035	04/02/2021	10.05	Call	Bond Future	529.0300	0.5290	489.0100	0.4890	(7.565)	0	0	0
2020/12/01	R035	04/02/2021	10.05	Put	Bond Future	6,048.8400	6.0488	6,175.8900	6.1759	2.100	0	0	0
2020/12/01	R035	04/02/2021	10.04	Call	Bond Future	516.1100	0.5161	476.7800	0.4768	(7.620)	0	0	0
2020/12/01	R035	04/02/2021	10.04	Put	Bond Future	6,105.6300	6.1056	6,233.3700	6.2334	2.092	0	0	0
2020/12/01	R035	04/02/2021	10.14	Put	Bond Future	5,551.7600	5.5518	5,672.3400	5.6723	2.172	0	0	650
2020/12/01	R035	04/02/2021	11.14	Call	Bond Future	3,369.7500	3.3698	3,249.2000	3.2492	(3.577)	0	0	0
2020/12/01	R035	04/02/2021	11.14	Put	Bond Future	1,732.2300	1.7322	1,778.7500	1.7788	2.686	0	0	650
2020/12/01	R035	04/02/2021			Bond Future	10.8789	89.6975	10.9052	89.5304	0.242	0.0000	0.0000	98,550
2020/12/01	R035	04/02/2021	10.06	Call	Bond Future	542.2800	0.5423	501.5500	0.5016	(7.511)	0	0	0
2020/12/01	R035	04/02/2021	10.06	Put	Bond Future	5,992.4600	5.9925	6,118.8000	6.1188	2.108	0	0	0
2020/12/01	R035	04/02/2021	10.14	Call	Bond Future	655.8800	0.6559	609.3900	0.6094	(7.088)	0	0	0
2020/12/01	R035	06/05/2021	10.55	Call	Bond Future	2,096.5300	2.0965	2,025.6700	2.0257	(3.380)	0	0	0
2020/12/01	R035	06/05/2021	10.55	Put	Bond Future	5,610.5900	5.6106	5,705.9000	5.7059	1.699	0	0	500
2020/12/01	R035	06/05/2021	10.05	Put	Bond Future	7,972.3800	7.9724	8,092.3900	8.0924	1.505	0	0	0
2020/12/01	R035	06/05/2021	10.05	Call	Bond Future	1,092.3600	1.0924	1,046.2000	1.0462	(4.226)	0	0	500
2020/12/01	R035	06/05/2021	12.91	Put	Bond Future	645.1100	0.6451	659.5800	0.6596	2.243	0	0	600
2020/12/01	R035	06/05/2021	10.40	Put	Bond Future	6,258.7100	6.2587	6,361.5600	6.3616	1.643	0	0	0
2020/12/01	R035	06/05/2021	11.55	Call	Bond Future	5,209.6300	5.2096	5,093.3100	5.0933	(2.233)	0	0	0
2020/12/01	R035	06/05/2021	11.55	Put	Bond Future	2,512.6600	2.5127	2,562.5100	2.5625	1.984	0	0	1,650
2020/12/01	R035	06/05/2021	12.77	Call	Bond Future	10,193.5300	10.1935	10,044.1800	10,044.2	(1.465)	0	0	0
2020/12/01	R035	06/05/2021	12.77	Put	Bond Future	760.2500	0.7603	777.0700	0.7771	2.212	0	0	1,650
2020/12/01	R035	06/05/2021	10.24	Put	Bond Future	7,006.5100	7.0065	7,117.3400	7.1173	1.582	0	0	0
2020/12/01	R035	06/05/2021	10.24	Call	Bond Future	1,427.1400	1.4271	1,371.8000	1.3718	(3.878)	0	0	793
2020/12/01	R035	06/05/2021	12.37	Call	Bond Future	8,507.5500	8.5075	8,366.4900	8.3665	(1.658)	0	0	0
2020/12/01	R035	06/05/2021	12.35	Put	Bond Future	1,214.2600	1.2143	1,239.8500	1.2398	2.107	0	0	0
2020/12/01	R035	06/05/2021	12.36	Put	Bond Future	1,201.3100	1.2013	1,226.6600	1.2267	2.110	0	0	0
2020/12/01	R035	06/05/2021			Bond Future	11.1026	86.1590	11.1295	85.9928	0.243	0.0000	0.0000	0
2020/12/01	R035	06/05/2021	11.05	Call	Bond Future	3,469.7700	3.4698	3,374.6200	3.3746	(2.742)	0	0	0
2020/12/01	R035	06/05/2021	11.05	Put	Bond Future	3,795.0600	3.7951	3,866.0800	3.8661	1.871	0	0	500

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
2020/12/01	R035	06/05/2021	11.15	Put	Bond Future	3,495.3800	3.4954	3,561.8500	3.5619	1.902	0	0	0
2020/12/01	R035	06/05/2021	11.15	Call	Bond Future	3,787.5300	3.7875	3,687.8300	3.6878	(2.632)	0	0	600
2020/12/01	R035	06/05/2021	12.91	Call	Bond Future	10,797.7800	10.7978	10,646.0800	10.6461	(1.405)	0	0	0
2020/12/01	R035	06/05/2021	10.40	Call	Bond Future	1,753.9800	1.7540	1,690.6600	1.6907	(3.610)	0	0	600
2020/12/01	R035	06/05/2021	10.81	Put	Bond Future	4,601.6600	4.6017	4,684.0800	4.6841	1.791	0	0	0
2020/12/01	R035	06/05/2021	10.81	Call	Bond Future	2,767.1800	2.7672	2,683.4300	2.6834	(3.027)	0	0	1,650
2020/12/01	R035	06/05/2021	11.32	Call	Bond Future	4,363.4100	4.3634	4,256.2900	4.2563	(2.455)	0	0	0
2020/12/01	R035	06/05/2021	11.32	Put	Bond Future	3,036.6600	3.0367	3,095.7100	3.0957	1.945	0	0	793
2020/12/01	R035	06/05/2021	12.37	Put	Bond Future	1,188.4700	1.1885	1,213.5800	1.2136	2.113	0	0	0
2020/12/01	R035	06/05/2021	12.35	Call	Bond Future	8,425.2900	8.4253	8,284.7100	8.2847	(1.669)	0	0	0
2020/12/01	R035	06/05/2021	12.02	Call	Bond Future	7,104.8500	7.1049	6,973.1000	6.9731	(1.854)	0	0	0
2020/12/01	R035	06/05/2021	12.02	Put	Bond Future	1,709.8000	1.7098	1,744.2200	1.7442	2.013	0	0	793
2020/12/01	R035	06/05/2021	12.36	Call	Bond Future	8,466.3900	8.4664	8,325.5700	8.3256	(1.663)	0	0	0
2020/12/01	R035	05/08/2021	5.31	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/12/01	R035	05/08/2021	5.31	Put	Bond Future	50,994.9900	50.9950	51,159.0600	51.1591	0.322	0	0	0
2020/12/01	R035	05/08/2021			Bond Future	11.3374	87.0958	11.3649	86.9317	0.242	0.0000	0.0000	0
2020/12/01	R035	05/08/2021	5.29	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/12/01	R035	05/08/2021	5.29	Put	Bond Future	51,228.2800	51.2283	51,392.3500	51.3923	0.320	0	0	0
2020/12/01	R035	05/08/2021	5.30	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/12/01	R035	05/08/2021	5.30	Put	Bond Future	51,111.5700	51.1116	51,275.6400	51.2756	0.321	0	0	0
2020/12/01	R035	04/11/2021	10.62	Put	Bond Future	8,187.5800	8.1876	8,284.6900	8.2847	1.186	0	0	0
2020/12/01	R035	04/11/2021	10.62	Call	Bond Future	2,342.2700	2.3423	2,284.9400	2.2849	(2.448)	0	0	400
2020/12/01	R035	04/11/2021	11.08	Call	Bond Future	3,423.6700	3.4237	3,351.0000	3.3510	(2.123)	0	0	0
2020/12/01	R035	04/11/2021	11.08	Put	Bond Future	6,390.6300	6.3906	6,472.4000	6.4724	1.280	0	0	782
2020/12/01	R035	04/11/2021	10.23	Put	Bond Future	10,065.0200	10.0650	10,174.1500	10.1741	1.084	0	0	0
2020/12/01	R035	04/11/2021	10.12	Put	Bond Future	10,648.6000	10.6486	10,760.8500	10.7609	1.054	0	0	0
2020/12/01	R035	04/11/2021	10.12	Call	Bond Future	1,512.3800	1.5124	1,470.1900	1.4702	(2.790)	0	0	400
2020/12/01	R035	04/11/2021	11.75	Put	Bond Future	4,353.9700	4.3540	4,415.0200	4.4150	1.402	0	0	782
2020/12/01	R035	04/11/2021	12.53	Call	Bond Future	8,069.3800	8.0694	7,956.3500	7.9563	(1.401)	0	0	0
2020/12/01	R035	04/11/2021	12.53	Put	Bond Future	2,813.7600	2.8138	2,855.1700	2.8552	1.472	0	0	0
2020/12/01	R035	04/11/2021			Bond Future	11.5785	83.5589	11.6052	83.4045	0.230	0.0000	0.0000	0
2020/12/01	R035	04/11/2021	13.82	Call	Bond Future	12,687.9900	12.6880	12,552.2800	12.5523	(1.070)	0	0	0
2020/12/01	R035	04/11/2021	13.82	Put	Bond Future	1,073.5500	1.0736	1,092.2800	1.0923	1.745	0	0	400
2020/12/01	R035	04/11/2021	10.23	Call	Bond Future	1,667.8100	1.6678	1,622.5000	1.6225	(2.717)	0	0	782
2020/12/01	R035	04/11/2021	11.75	Call	Bond Future	5,339.7000	5.3397	5,246.3100	5.2463	(1.749)	0	0	0
2020/12/01	R035	04/11/2021	12.51	Call	Bond Future	8,002.8800	8.0029	7,890.3000	7.8903	(1.407)	0	0	0
2020/12/01	R035	04/11/2021	12.51	Put	Bond Future	2,852.5400	2.8525	2,894.4000	2.8944	1.467	0	0	0
2020/12/01	R035	04/11/2021	12.52	Call	Bond Future	8,036.1100	8.0361	7,923.3000	7.9233	(1.404)	0	0	0
2020/12/01	R035	04/11/2021	12.52	Put	Bond Future	2,833.1000	2.8331	2,874.7300	2.8747	1.469	0	0	0
2020/12/01	R186	04/02/2021	8.16	Call	Bond Future	4,951.6600	4.9517	5,166.8400	5.1668	4.346	0	0	0
2020/12/01	R186	04/02/2021	8.17	Put	Bond Future	181.6700	0.1817	154.3800	0.1544	(15.022)	0	0	0
2020/12/01	R186	04/02/2021	8.15	Call	Bond Future	4,907.9900	4.9080	5,122.5400	5.1225	4.371	0	0	0
2020/12/01	R186	04/02/2021	8.00	Put	Bond Future	287.4600	0.2875	248.1400	0.2481	(13.678)	0	0	15,177
2020/12/01	R186	04/02/2021			Bond Future	7.2121	116.9200	7.1650	117.1631	(0.652)	0.0000	0.0000	79,113
2020/12/01	R186	04/02/2021	8.16	Put	Bond Future	186.8300	0.1868	158.9100	0.1589	(14.944)	0	0	0
2020/12/01	R186	04/02/2021	8.17	Call	Bond Future	4,995.4300	4.9954	5,211.2400	5.2112	4.320	0	0	0
2020/12/01	R186	04/02/2021	8.15	Put	Bond Future	192.1100	0.1921	163.5600	0.1636	(14.861)	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
2020/12/01	R186	04/02/2021	8.00	Call	Bond Future	4,265.7000	4.2657	4,469.4800	4.4695	4.777	0	0	0
2020/12/01	R186	06/05/2021	10.77	Call	Bond Future	15,213.3500	15.2134	15,462.4500	15.4624	1.637	0	0	0
2020/12/01	R186	06/05/2021	10.77	Put	Bond Future	2.2600	0.0023	1.8600	0.0019	(17.699)	0	0	0
2020/12/01	R186	06/05/2021	10.76	Call	Bond Future	15,172.3700	15.1724	15,421.4500	15.4214	1.642	0	0	0
2020/12/01	R186	06/05/2021	10.76	Put	Bond Future	2.3300	0.0023	1.9100	0.0019	(18.026)	0	0	0
2020/12/01	R186	06/05/2021			Bond Future	7.3882	118.1387	7.3376	118.3882	(0.686)	0.0000	0.0000	0
2020/12/01	R186	06/05/2021	10.78	Call	Bond Future	15,254.3100	15.2543	15,503.4200	15.5034	1.633	0	0	0
2020/12/01	R186	06/05/2021	10.78	Put	Bond Future	2.1900	0.0022	1.8000	0.0018	(17.808)	0	0	0
2020/12/01	R186	05/08/2021	8.62	Call	Bond Future	5,573.1400	5.5731	5,772.9300	5.7729	3.585	0	0	0
2020/12/01	R186	05/08/2021	8.62	Put	Bond Future	809.0800	0.8091	751.4300	0.7514	(7.125)	0	0	0
2020/12/01	R186	05/08/2021	8.61	Call	Bond Future	5,539.1500	5.5391	5,738.3800	5.7384	3.597	0	0	0
2020/12/01	R186	05/08/2021	8.61	Put	Bond Future	819.4300	0.8194	761.2200	0.7612	(7.104)	0	0	0
2020/12/01	R186	05/08/2021			Bond Future	7.5739	114.1417	7.5190	114.3991	(0.725)	0.0000	0.0000	0
2020/12/01	R186	05/08/2021	8.63	Call	Bond Future	5,607.2000	5.6072	5,807.5500	5.8075	3.573	0	0	0
2020/12/01	R186	05/08/2021	8.63	Put	Bond Future	798.8400	0.7988	741.7500	0.7417	(7.147)	0	0	0
2020/12/01	R186	04/11/2021	8.09	Call	Bond Future	3,462.4500	3.4625	3,624.5400	3.6245	4.681	0	0	0
2020/12/01	R186	04/11/2021	8.09	Put	Bond Future	2,052.2300	2.0522	1,938.5800	1.9386	(5.538)	0	0	0
2020/12/01	R186	04/11/2021	8.10	Call	Bond Future	3,489.6400	3.4896	3,652.4100	3.6524	4.664	0	0	0
2020/12/01	R186	04/11/2021	8.10	Put	Bond Future	2,035.6800	2.0357	1,922.7100	1.9227	(5.549)	0	0	0
2020/12/01	R186	04/11/2021			Bond Future	7.7703	115.3701	7.7084	115.6459	(0.797)	0.0000	0.0000	0
2020/12/01	R186	04/11/2021	8.11	Call	Bond Future	3,516.9200	3.5169	3,680.3600	3.6804	4.647	0	0	0
2020/12/01	R186	04/11/2021	8.11	Put	Bond Future	2,019.2300	2.0192	1,906.9300	1.9069	(5.562)	0	0	0
2020/12/01	R197	04/02/2021			Bond Future	316.8567	316.8567	316.9010	316.9010	0.014	0.0000	0.0000	2,454
2020/12/01	R197	06/05/2021			Bond Future	320.2362	320.2362	320.2916	320.2916	0.017	0.0000	0.0000	0
2020/12/01	R197	05/08/2021			Bond Future	315.8018	315.8018	315.8518	315.8518	0.016	0.0000	0.0000	0
2020/12/01	R197	04/11/2021			Bond Future	319.2726	319.2726	319.3656	319.3656	0.029	0.0000	0.0000	0
2020/12/01	R202	04/02/2021			Bond Future	212.8030	212.8030	212.8497	212.8497	0.022	0.0000	0.0000	7,827
2020/12/01	R202	06/05/2021			Bond Future	215.0727	215.0727	215.1272	215.1272	0.025	0.0000	0.0000	0
2020/12/01	R202	05/08/2021			Bond Future	213.2168	213.2168	213.2708	213.2708	0.025	0.0000	0.0000	0
2020/12/01	R202	04/11/2021			Bond Future	215.5600	215.5600	215.6433	215.6433	0.039	0.0000	0.0000	0
2020/12/01	R209	04/02/2021	10.12	Call	Bond Future	1,139.9900	1.1400	1,066.2500	1.0663	(6.468)	0	0	0
2020/12/01	R209	04/02/2021	10.12	Put	Bond Future	3,727.4500	3.7275	3,834.3700	3.8344	2.868	0	0	0
2020/12/01	R209	04/02/2021			Bond Future	10.5651	70.0031	10.5971	69.8225	0.303	0.0000	0.0000	26,668
2020/12/01	R209	04/02/2021	10.11	Call	Bond Future	1,120.4500	1.1205	1,047.5100	1.0475	(6.510)	0	0	0
2020/12/01	R209	04/02/2021	10.11	Put	Bond Future	3,767.6600	3.7677	3,875.3800	3.8754	2.859	0	0	0
2020/12/01	R209	04/02/2021	10.10	Call	Bond Future	1,101.1300	1.1011	1,028.9900	1.0290	(6.551)	0	0	0
2020/12/01	R209	04/02/2021	10.10	Put	Bond Future	3,808.1600	3.8082	3,916.6800	3.9167	2.850	0	0	0
2020/12/01	R209	06/05/2021	9.75	Put	Bond Future	6,983.6500	6.9837	7,111.9800	7.1120	1.838	0	0	0
2020/12/01	R209	06/05/2021	9.75	Call	Bond Future	1,086.8100	1.0868	1,034.7600	1.0348	(4.789)	0	0	1,250
2020/12/01	R209	06/05/2021	11.00	Call	Bond Future	3,966.7800	3.9668	3,851.1900	3.8512	(2.914)	0	0	0
2020/12/01	R209	06/05/2021	11.00	Put	Bond Future	2,646.0400	2.6460	2,710.8300	2.7108	2.449	0	0	3,500
2020/12/01	R209	06/05/2021	10.00	Put	Bond Future	5,860.6300	5.8606	5,976.2900	5.9763	1.974	0	0	0
2020/12/01	R209	06/05/2021	10.00	Call	Bond Future	1,494.9800	1.4950	1,430.2600	1.4303	(4.329)	0	0	1,500
2020/12/01	R209	06/05/2021	12.25	Call	Bond Future	8,377.7400	8.3777	8,220.6500	8.2207	(1.875)	0	0	0
2020/12/01	R209	06/05/2021	12.25	Put	Bond Future	830.8800	0.8309	854.1700	0.8542	2.803	0	0	9,150

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/01	R209	06/05/2021	12.23	Call	Bond Future	8,303.8600	8.3039	8,147.2200	8.1472	(1.886)	0	0	0
2020/12/01	R209	06/05/2021	12.23	Put	Bond Future	849.6500	0.8497	873.3900	0.8734	2.794	0	0	0
2020/12/01	R209	06/05/2021	12.22	Call	Bond Future	8,266.9700	8.2670	8,110.5700	8.1106	(1.892)	0	0	0
2020/12/01	R209	06/05/2021	12.22	Put	Bond Future	859.1600	0.8592	883.1400	0.8831	2.791	0	0	0
2020/12/01	R209	06/05/2021			Bond Future	10.7569	67.5933	10.7897	67.4129	0.305	0.0000	0.0000	3,500
2020/12/01	R209	06/05/2021	10.60	Call	Bond Future	2,829.0400	2.8290	2,732.8100	2.7328	(3.402)	0	0	0
2020/12/01	R209	06/05/2021	10.60	Put	Bond Future	3,701.9000	3.7019	3,786.0500	3.7861	2.273	0	0	1,250
2020/12/01	R209	06/05/2021	11.60	Call	Bond Future	6,026.4300	6.0264	5,887.4000	5.8874	(2.307)	0	0	0
2020/12/01	R209	06/05/2021	11.60	Put	Bond Future	1,603.5300	1.6035	1,644.8800	1.6449	2.579	0	0	1,250
2020/12/01	R209	06/05/2021	10.25	Put	Bond Future	4,872.8500	4.8729	4,975.3000	4.9753	2.102	0	0	0
2020/12/01	R209	06/05/2021	10.25	Call	Bond Future	1,993.0600	1.9931	1,915.1300	1.9151	(3.910)	0	0	5,325
2020/12/01	R209	06/05/2021	11.25	Call	Bond Future	4,784.0200	4.7840	4,657.7000	4.6577	(2.640)	0	0	0
2020/12/01	R209	06/05/2021	11.25	Put	Bond Future	2,144.0600	2.1441	2,198.1200	2.1981	2.521	0	0	9,150
2020/12/01	R209	06/05/2021	12.24	Call	Bond Future	8,340.7900	8.3408	8,183.9200	8.1839	(1.881)	0	0	0
2020/12/01	R209	06/05/2021	12.24	Put	Bond Future	840.2200	0.8402	863.7300	0.8637	2.798	0	0	0
2020/12/01	R209	05/08/2021	11.81	Call	Bond Future	6,521.9100	6.5219	6,390.2300	6.3902	(2.019)	0	0	0
2020/12/01	R209	05/08/2021	11.81	Put	Bond Future	2,147.0000	2.1470	2,194.5900	2.1946	2.217	0	0	0
2020/12/01	R209	05/08/2021			Bond Future	10.9537	68.3284	10.9872	68.1491	0.305	0.0000	0.0000	0
2020/12/01	R209	05/08/2021	11.80	Call	Bond Future	6,490.7000	6.4907	6,359.3200	6.3593	(2.024)	0	0	0
2020/12/01	R209	05/08/2021	11.80	Put	Bond Future	2,164.4200	2.1644	2,212.3100	2.2123	2.213	0	0	0
2020/12/01	R209	05/08/2021	11.79	Call	Bond Future	6,459.5400	6.4595	6,328.4600	6.3285	(2.029)	0	0	0
2020/12/01	R209	05/08/2021	11.79	Put	Bond Future	2,181.9500	2.1819	2,230.1400	2.2301	2.209	0	0	0
2020/12/01	R209	04/11/2021	12.19	Call	Bond Future	7,460.4200	7.4604	7,333.2000	7.3332	(1.705)	0	0	0
2020/12/01	R209	04/11/2021	12.19	Put	Bond Future	2,356.3800	2.3564	2,401.2900	2.4013	1.906	0	0	0
2020/12/01	R209	04/11/2021	12.17	Call	Bond Future	7,400.6900	7.4007	7,273.9600	7.2740	(1.712)	0	0	0
2020/12/01	R209	04/11/2021			Bond Future	11.1547	65.9239	11.1877	65.7517	0.296	0.0000	0.0000	0
2020/12/01	R209	04/11/2021	12.18	Call	Bond Future	7,430.5300	7.4305	7,303.5600	7.3036	(1.709)	0	0	0
2020/12/01	R209	04/11/2021	12.18	Put	Bond Future	2,372.9700	2.3730	2,418.1300	2.4181	1.903	0	0	0
2020/12/01	R209	04/11/2021	12.17	Put	Bond Future	2,389.6600	2.3897	2,435.0600	2.4351	1.900	0	0	0
2020/12/01	R210	04/02/2021			Bond Future	192.5294	192.5294	192.5675	192.5675	0.020	0.0000	0.0000	1,254
2020/12/01	R210	06/05/2021			Bond Future	191.8737	191.8737	191.9117	191.9117	0.020	0.0000	0.0000	0
2020/12/01	R210	05/08/2021			Bond Future	194.0054	194.0054	194.0528	194.0528	0.024	0.0000	0.0000	0
2020/12/01	R210	04/11/2021			Bond Future	193.4018	193.4018	193.4684	193.4684	0.034	0.0000	0.0000	0
2020/12/01	R212	04/02/2021			Bond Future	169.9567	169.9567	169.9727	169.9727	0.009	0.0000	0.0000	6,342
2020/12/01	R212	06/05/2021			Bond Future	171.7699	171.7699	171.7917	171.7917	0.013	0.0000	0.0000	0
2020/12/01	R212	05/08/2021			Bond Future	171.3497	171.3497	171.3737	171.3737	0.014	0.0000	0.0000	0
2020/12/01	R212	04/11/2021			Bond Future	173.2328	173.2328	173.2801	173.2801	0.027	0.0000	0.0000	0
2020/12/01	R213	04/02/2021	9.40	Call	Bond Future	1,471.2400	1.4712	1,430.8400	1.4308	(2.746)	0	0	0
2020/12/01	R213	04/02/2021	9.40	Put	Bond Future	2,668.6700	2.6687	2,689.8700	2.6899	0.794	0	0	0
2020/12/01	R213	04/02/2021	9.39	Call	Bond Future	1,447.4900	1.4475	1,407.4200	1.4074	(2.768)	0	0	0
2020/12/01	R213	04/02/2021	9.39	Put	Bond Future	2,702.4500	2.7025	2,723.9800	2.7240	0.797	0	0	0
2020/12/01	R213	04/02/2021			Bond Future	9.6102	86.5361	9.6211	86.4745	0.114	0.0000	0.0000	8,945
2020/12/01	R213	04/02/2021	9.41	Call	Bond Future	1,495.2200	1.4952	1,454.5000	1.4545	(2.723)	0	0	0
2020/12/01	R213	04/02/2021	9.41	Put	Bond Future	2,635.1800	2.6352	2,656.0600	2.6561	0.792	0	0	0
2020/12/01	R213	06/05/2021	11.91	Call	Bond Future	10,805.0600	10.8051	10,746.2500	10.7463	(0.544)	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
2020/12/01	R213	06/05/2021	11.91	Put	Bond Future	275.8900	0.2759	276.7100	0.2767	0.297	0	0	0
2020/12/01	R213	06/05/2021			Bond Future	9.8094	83.9097	9.8203	83.8500	0.111	0.0000	0.0000	0
2020/12/01	R213	06/05/2021	11.90	Call	Bond Future	10,763.3400	10.7633	10,704.5600	10.7046	(0.546)	0	0	0
2020/12/01	R213	06/05/2021	11.90	Put	Bond Future	279.9500	0.2800	280.8000	0.2808	0.304	0	0	0
2020/12/01	R213	06/05/2021	11.89	Call	Bond Future	10,721.6400	10.7216	10,662.8800	10.6629	(0.548)	0	0	0
2020/12/01	R213	06/05/2021	11.89	Put	Bond Future	284.0700	0.2841	284.9400	0.2849	0.306	0	0	0
2020/12/01	R213	05/08/2021	10.14	Put	Bond Future	3,127.5100	3.1275	3,146.0700	3.1461	0.593	0	0	200
2020/12/01	R213	05/08/2021	9.34	Put	Bond Future	5,535.0700	5.5351	5,565.8300	5.5658	0.556	0	0	0
2020/12/01	R213	05/08/2021	9.34	Call	Bond Future	1,825.1700	1.8252	1,799.5000	1.7995	(1.406)	0	0	200
2020/12/01	R213	05/08/2021	10.85	Call	Bond Future	6,102.2700	6.1023	6,056.2700	6.0563	(0.754)	0	0	0
2020/12/01	R213	05/08/2021	10.85	Put	Bond Future	1,837.3900	1.8374	1,847.8200	1.8478	0.568	0	0	0
2020/12/01	R213	05/08/2021	10.84	Call	Bond Future	6,066.0500	6.0661	6,020.1400	6.0201	(0.757)	0	0	0
2020/12/01	R213	05/08/2021	10.84	Put	Bond Future	1,850.7100	1.8507	1,861.2300	1.8612	0.568	0	0	0
2020/12/01	R213	05/08/2021			Bond Future	10.0186	84.8219	10.0292	84.7654	0.106	0.0000	0.0000	0
2020/12/01	R213	05/08/2021	10.78	Call	Bond Future	5,850.6700	5.8507	5,805.3300	5.8053	(0.775)	0	0	0
2020/12/01	R213	05/08/2021	10.78	Put	Bond Future	1,933.4500	1.9334	1,944.5400	1.9445	0.574	0	0	200
2020/12/01	R213	05/08/2021	10.14	Call	Bond Future	3,769.2900	3.7693	3,731.4200	3.7314	(1.005)	0	0	0
2020/12/01	R213	05/08/2021	10.86	Call	Bond Future	6,138.5400	6.1385	6,092.4500	6.0925	(0.751)	0	0	0
2020/12/01	R213	05/08/2021	10.86	Put	Bond Future	1,824.1600	1.8242	1,834.5000	1.8345	0.567	0	0	0
2020/12/01	R213	04/11/2021	11.10	Put	Bond Future	2,263.2400	2.2632	2,272.2000	2.2722	0.396	0	0	0
2020/12/01	R213	04/11/2021	11.11	Call	Bond Future	6,593.4100	6.5934	6,556.3800	6.5564	(0.562)	0	0	0
2020/12/01	R213	04/11/2021	11.09	Put	Bond Future	2,276.8900	2.2769	2,285.9100	2.2859	0.396	0	0	0
2020/12/01	R213	04/11/2021			Bond Future	10.2357	82.2057	10.2446	82.1598	0.087	0.0000	0.0000	0
2020/12/01	R213	04/11/2021	11.10	Call	Bond Future	6,559.3100	6.5593	6,522.3500	6.5224	(0.563)	0	0	0
2020/12/01	R213	04/11/2021	11.11	Put	Bond Future	2,249.3900	2.2494	2,258.2800	2.2583	0.395	0	0	0
2020/12/01	R213	04/11/2021	11.09	Call	Bond Future	6,524.9800	6.5250	6,488.0800	6.4881	(0.566)	0	0	0
2020/12/01	R214	04/02/2021	10.33	Call	Bond Future	744.1800	0.7442	709.3800	0.7094	(4.676)	0	0	0
2020/12/01	R214	04/02/2021	10.33	Put	Bond Future	5,029.6800	5.0297	5,088.0000	5.0880	1.160	0	0	0
2020/12/01	R214	04/02/2021			Bond Future	11.0552	66.4590	11.0718	66.3659	0.150	0.0000	0.0000	15,478
2020/12/01	R214	04/02/2021	10.32	Call	Bond Future	729.8400	0.7298	695.4700	0.6955	(4.709)	0	0	0
2020/12/01	R214	04/02/2021	10.32	Put	Bond Future	5,077.6100	5.0776	5,136.3600	5.1364	1.157	0	0	0
2020/12/01	R214	04/02/2021	10.31	Call	Bond Future	715.6000	0.7156	681.6700	0.6817	(4.741)	0	0	0
2020/12/01	R214	04/02/2021	10.31	Put	Bond Future	5,125.7200	5.1257	5,184.9100	5.1849	1.155	0	0	0
2020/12/01	R214	06/05/2021	12.26	Call	Bond Future	6,681.9800	6.6820	6,604.0400	6.6040	(1.166)	0	0	0
2020/12/01	R214	06/05/2021	12.26	Put	Bond Future	1,524.8300	1.5248	1,539.0700	1.5391	0.934	0	0	0
2020/12/01	R214	06/05/2021	12.25	Call	Bond Future	6,648.9700	6.6490	6,571.1700	6.5712	(1.170)	0	0	0
2020/12/01	R214	06/05/2021	12.25	Put	Bond Future	1,539.3300	1.5393	1,553.7100	1.5537	0.934	0	0	0
2020/12/01	R214	06/05/2021			Bond Future	11.2473	63.8755	11.2642	63.7833	0.150	0.0000	0.0000	0
2020/12/01	R214	06/05/2021	12.27	Call	Bond Future	6,715.0300	6.7150	6,636.9600	6.6370	(1.163)	0	0	0
2020/12/01	R214	06/05/2021	12.27	Put	Bond Future	1,510.4400	1.5104	1,524.5500	1.5246	0.934	0	0	0
2020/12/01	R214	05/08/2021	12.03	Put	Bond Future	2,741.5900	2.7416	2,765.9100	2.7659	0.887	0	0	0
2020/12/01	R214	05/08/2021	12.01	Call	Bond Future	5,646.0300	5.6460	5,580.4200	5.5804	(1.162)	0	0	0
2020/12/01	R214	05/08/2021			Bond Future	11.4476	64.5699	11.4646	64.4797	0.149	0.0000	0.0000	0
2020/12/01	R214	05/08/2021	12.02	Call	Bond Future	5,678.5200	5.6785	5,612.7500	5.6127	(1.158)	0	0	0
2020/12/01	R214	05/08/2021	12.02	Put	Bond Future	2,758.0800	2.7581	2,782.5500	2.7825	0.887	0	0	0
2020/12/01	R214	05/08/2021	12.03	Call	Bond Future	5,711.0500	5.7111	5,645.1300	5.6451	(1.154)	0	0	0
2020/12/01	R214	05/08/2021	12.01	Put	Bond Future	2,774.6700	2.7747	2,799.3000	2.7993	0.888	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
2020/12/01	R214	04/11/2021	12.47	Call	Bond Future	6,904.1900	6.9042	6,842.4000	6.8424	(0.895)	0	0	0
2020/12/01	R214	04/11/2021	12.46	Call	Bond Future	6,872.2800	6.8723	6,810.6000	6.8106	(0.898)	0	0	0
2020/12/01	R214	04/11/2021	12.46	Put	Bond Future	2,921.9500	2.9219	2,943.0100	2.9430	0.721	0	0	0
2020/12/01	R214	04/11/2021			Bond Future	11.6515	61.9880	11.6675	61.9052	0.138	0.0000	0.0000	0
2020/12/01	R214	04/11/2021	12.47	Put	Bond Future	2,907.6300	2.9076	2,928.5800	2.9286	0.721	0	0	0
2020/12/01	R214	04/11/2021	12.48	Call	Bond Future	6,935.9000	6.9359	6,874.0100	6.8740	(0.892)	0	0	0
2020/12/01	R214	04/11/2021	12.48	Put	Bond Future	2,893.1800	2.8932	2,914.0300	2.9140	0.721	0	0	0
2020/12/01	R248	04/02/2021	10.47	Call	Bond Future	566.9300	0.5669	553.8400	0.5538	(2.309)	0	0	0
2020/12/01	R248	04/02/2021	10.47	Put	Bond Future	6,229.8700	6.2299	6,224.0500	6.2240	(0.093)	0	0	0
2020/12/01	R248	04/02/2021	10.46	Call	Bond Future	552.5600	0.5526	539.6400	0.5396	(2.338)	0	0	0
2020/12/01	R248	04/02/2021	10.46	Put	Bond Future	6,293.0200	6.2930	6,287.3700	6.2874	(0.090)	0	0	0
2020/12/01	R248	04/02/2021	10.75	Call	Bond Future	1,103.1800	1.1032	1,085.0000	1.0850	(1.648)	0	0	0
2020/12/01	R248	04/02/2021			Bond Future	11.2470	82.8533	11.2481	82.8461	0.009	0.0000	0.0000	115,327
2020/12/01	R248	04/02/2021	10.48	Call	Bond Future	581.5600	0.5816	568.2900	0.5683	(2.282)	0	0	0
2020/12/01	R248	04/02/2021	10.48	Put	Bond Future	6,167.1100	6.1671	6,161.1100	6.1611	(0.097)	0	0	0
2020/12/01	R248	04/02/2021	10.80	Put	Bond Future	4,394.7900	4.3948	4,383.1100	4.3831	(0.266)	0	0	0
2020/12/01	R248	04/02/2021	10.80	Call	Bond Future	1,221.8300	1.2218	1,202.8800	1.2029	(1.551)	0	0	2,140
2020/12/01	R248	04/02/2021	9.80	Put	Bond Future	11,223.4800	11.2235	11,227.1000	11.2271	0.032	0	0	0
2020/12/01	R248	04/02/2021	9.80	Call	Bond Future	80.0400	0.0800	76.3900	0.0764	(4.560)	0	0	2,140
2020/12/01	R248	04/02/2021	11.50	Put	Bond Future	1,835.6400	1.8356	1,819.3300	1.8193	(0.889)	0	0	0
2020/12/01	R248	04/02/2021	11.50	Call	Bond Future	3,536.5400	3.5365	3,512.9600	3.5130	(0.667)	0	0	0
2020/12/01	R248	04/02/2021	10.75	Put	Bond Future	4,645.0900	4.6451	4,634.1800	4.6342	(0.235)	0	0	0
2020/12/01	R248	06/05/2021	12.36	Call	Bond Future	7,557.7800	7.5578	7,542.8800	7.5429	(0.197)	0	0	0
2020/12/01	R248	06/05/2021	12.36	Put	Bond Future	1,898.1300	1.8981	1,888.1400	1.8881	(0.526)	0	0	0
2020/12/01	R248	06/05/2021			Bond Future	11.4482	79.3065	11.4489	79.3016	0.006	0.0000	0.0000	0
2020/12/01	R248	06/05/2021	12.35	Call	Bond Future	7,518.1600	7.5182	7,503.2300	7.5032	(0.199)	0	0	0
2020/12/01	R248	06/05/2021	12.35	Put	Bond Future	1,916.5100	1.9165	1,906.4900	1.9065	(0.523)	0	0	0
2020/12/01	R248	06/05/2021	12.34	Call	Bond Future	7,478.6000	7.4786	7,463.6400	7.4636	(0.200)	0	0	0
2020/12/01	R248	06/05/2021	12.34	Put	Bond Future	1,935.0400	1.9350	1,924.9900	1.9250	(0.519)	0	0	0
2020/12/01	R248	05/08/2021	12.51	Put	Bond Future	2,720.4400	2.7204	2,711.9100	2.7119	(0.314)	0	0	0
2020/12/01	R248	05/08/2021	12.52	Call	Bond Future	7,896.4800	7.8965	7,886.5600	7.8866	(0.126)	0	0	0
2020/12/01	R248	05/08/2021	12.50	Put	Bond Future	2,741.0200	2.7410	2,732.4800	2.7325	(0.312)	0	0	0
2020/12/01	R248	05/08/2021			Bond Future	11.6588	80.1689	11.6590	80.1675	0.002	0.0000	0.0000	0
2020/12/01	R248	05/08/2021	12.51	Call	Bond Future	7,860.5200	7.8605	7,850.5800	7.8506	(0.126)	0	0	0
2020/12/01	R248	05/08/2021	12.52	Put	Bond Future	2,699.7600	2.6998	2,691.2500	2.6913	(0.315)	0	0	0
2020/12/01	R248	05/08/2021	12.50	Call	Bond Future	7,824.3700	7.8244	7,814.4200	7.8144	(0.127)	0	0	0
2020/12/01	R248	04/11/2021	12.85	Call	Bond Future	8,686.3800	8.6864	8,685.4400	8.6854	(0.011)	0	0	0
2020/12/01	R248	04/11/2021	12.85	Put	Bond Future	3,024.1200	3.0241	3,014.0900	3.0141	(0.332)	0	0	0
2020/12/01	R248	04/11/2021			Bond Future	11.8736	76.6205	11.8721	76.6296	(0.012)	0.0000	0.0000	0
2020/12/01	R248	04/11/2021	12.83	Call	Bond Future	8,618.6200	8.6186	8,617.6200	8.6176	(0.012)	0	0	0
2020/12/01	R248	04/11/2021	12.83	Put	Bond Future	3,064.5000	3.0645	3,054.4100	3.0544	(0.329)	0	0	0
2020/12/01	R248	04/11/2021	12.84	Call	Bond Future	8,652.4800	8.6525	8,651.5100	8.6515	(0.011)	0	0	0
2020/12/01	R248	04/11/2021	12.84	Put	Bond Future	3,044.2500	3.0443	3,034.1900	3.0342	(0.330)	0	0	0

Total

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