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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2020 TO 04/12/2020

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
2020/12/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	2025	04/02/2021		Bond Future	147.2096	147.2096	147.5034	147.5034	0.200	0.0000	0.0000	5,327
2020/12/04	2025	06/05/2021		Bond Future	148.7833	148.7833	149.0798	149.0798	0.199	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
2020/12/04	2025	05/08/2021			Bond Future	148.9099	148.9099	149.2095	149.2095	0.201	0.0000	0.0000	0
2020/12/04	2025	04/11/2021			Bond Future	150.5656	150.5656	150.8684	150.8684	0.201	0.0000	0.0000	0
2020/12/04	2029	04/02/2021			Bond Future	102.7963	102.7963	103.4194	103.4194	0.606	0.0000	0.0000	2,232
2020/12/04	2029	06/05/2021			Bond Future	102.7547	102.7547	103.3842	103.3842	0.613	0.0000	0.0000	0
2020/12/04	2029	05/08/2021			Bond Future	103.9003	103.9003	104.5367	104.5367	0.613	0.0000	0.0000	0
2020/12/04	2029	04/11/2021			Bond Future	103.9040	103.9040	104.5474	104.5474	0.619	0.0000	0.0000	0
2020/12/04	2030	04/02/2021	9.16	Call	Bond Future	1,893.9800	1.8940	2,010.8600	2.0109	6.171	0	0	0
2020/12/04	2030	04/02/2021	9.16	Put	Bond Future	1,831.5200	1.8315	1,697.9800	1.6980	(7.291)	0	0	0
2020/12/04	2030	04/02/2021	9.15	Call	Bond Future	1,864.5300	1.8645	1,980.1800	1.9802	6.203	0	0	0
2020/12/04	2030	04/02/2021	9.15	Put	Bond Future	1,859.6300	1.8596	1,724.8600	1.7249	(7.247)	0	0	0
2020/12/04	2030	04/02/2021	8.20	Put	Bond Future	5,907.3500	5.9074	5,678.6700	5.6787	(3.871)	0	0	0
2020/12/04	2030	04/02/2021	9.20	Put	Bond Future	1,722.2800	1.7223	1,593.6800	1.5937	(7.467)	0	0	0
2020/12/04	2030	04/02/2021	9.20	Call	Bond Future	2,014.5200	2.0145	2,136.3400	2.1363	6.047	0	0	1,600
2020/12/04	2030	04/02/2021	9.12	Put	Bond Future	1,945.6300	1.9456	1,807.1700	1.8072	(7.116)	0	0	0
2020/12/04	2030	04/02/2021	9.12	Call	Bond Future	1,777.5700	1.7776	1,889.5300	1.8895	6.298	0	0	1,000
2020/12/04	2030	04/02/2021	8.36	Put	Bond Future	5,044.6400	5.0446	4,826.0800	4.8261	(4.333)	0	0	0
2020/12/04	2030	04/02/2021	8.36	Call	Bond Future	352.8000	0.3528	384.6600	0.3847	9.031	0	0	800
2020/12/04	2030	04/02/2021			Bond Future	9.1491	93.2617	9.1057	93.5121	(0.474)	0.0000	0.0000	111,095
2020/12/04	2030	04/02/2021	9.17	Call	Bond Future	1,923.6900	1.9237	2,041.8100	2.0418	6.140	0	0	0
2020/12/04	2030	04/02/2021	9.17	Put	Bond Future	1,803.7200	1.8037	1,671.4200	1.6714	(7.335)	0	0	0
2020/12/04	2030	04/02/2021	9.30	Call	Bond Future	2,334.3800	2.3344	2,468.4300	2.4684	5.742	0	0	0
2020/12/04	2030	04/02/2021	9.30	Put	Bond Future	1,470.9000	1.4709	1,354.5300	1.3545	(7.911)	0	0	4,000
2020/12/04	2030	04/02/2021	9.35	Call	Bond Future	2,503.9000	2.5039	2,643.9500	2.6439	5.593	0	0	0
2020/12/04	2030	04/02/2021	9.35	Put	Bond Future	1,356.5100	1.3565	1,246.1400	1.2461	(8.136)	0	0	2,000
2020/12/04	2030	04/02/2021	8.20	Call	Bond Future	227.2800	0.2273	249.0200	0.2490	9.565	0	0	1,600
2020/12/04	2030	04/02/2021	8.37	Put	Bond Future	4,992.7500	4.9927	4,774.9200	4.7749	(4.363)	0	0	0
2020/12/04	2030	04/02/2021	8.37	Call	Bond Future	362.2500	0.3623	394.8400	0.3948	8.997	0	0	1,000
2020/12/04	2030	04/02/2021	8.86	Put	Bond Future	2,805.5200	2.8055	2,635.5500	2.6356	(6.058)	0	0	0
2020/12/04	2030	04/02/2021	8.86	Call	Bond Future	1,120.8900	1.1209	1,201.3400	1.2013	7.177	0	0	800
2020/12/04	2030	04/02/2021	10.20	Call	Bond Future	6,105.1300	6.1051	6,319.9400	6.3199	3.519	0	0	0
2020/12/04	2030	04/02/2021	10.20	Put	Bond Future	300.7900	0.3008	265.1800	0.2652	(11.839)	0	0	1,800
2020/12/04	2030	06/05/2021	10.95	Call	Bond Future	8,830.6300	8.8306	9,049.3300	9.0493	2.477	0	0	0
2020/12/04	2030	06/05/2021	10.95	Put	Bond Future	466.7000	0.4667	432.6000	0.4326	(7.307)	0	0	300
2020/12/04	2030	06/05/2021	9.27	Put	Bond Future	3,076.2700	3.0763	2,939.6400	2.9396	(4.441)	0	0	0
2020/12/04	2030	06/05/2021	9.27	Call	Bond Future	2,610.5000	2.6105	2,726.6700	2.7267	4.450	0	0	300
2020/12/04	2030	06/05/2021	7.97	Call	Bond Future	422.1200	0.4221	451.1000	0.4511	6.865	0	0	700
2020/12/04	2030	06/05/2021	10.04	Call	Bond Future	5,174.5300	5.1745	5,346.3900	5.3464	3.321	0	0	0
2020/12/04	2030	06/05/2021	10.04	Put	Bond Future	1,450.0700	1.4501	1,369.1300	1.3691	(5.582)	0	0	0
2020/12/04	2030	06/05/2021	9.15	Put	Bond Future	3,436.9900	3.4370	3,290.8200	3.2908	(4.253)	0	0	0
2020/12/04	2030	06/05/2021	9.15	Call	Bond Future	2,295.1900	2.2952	2,401.8200	2.4018	4.646	0	0	0
2020/12/04	2030	06/05/2021	9.92	Call	Bond Future	4,721.3200	4.7213	4,885.5800	4.8856	3.479	0	0	0
2020/12/04	2030	06/05/2021	11.69	Call	Bond Future	12,050.8400	12.0508	12,290.3900	12.2904	1.988	0	0	0
2020/12/04	2030	06/05/2021	11.69	Put	Bond Future	146.9400	0.1469	133.6900	0.1337	(9.017)	0	0	0
2020/12/04	2030	06/05/2021	11.70	Call	Bond Future	12,094.8600	12.0949	12,334.6000	12.3346	1.982	0	0	0
2020/12/04	2030	06/05/2021	11.70	Put	Bond Future	144.4800	0.1445	131.4200	0.1314	(9.039)	0	0	0
2020/12/04	2030	06/05/2021			Bond Future	9.3533	94.2362	9.3080	94.4890	(0.484)	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
2020/12/04	2030	06/05/2021	8.77	Put	Bond Future	4,773.6400	4.7736	4,597.9800	4.5980	(3.680)	0	0	0
2020/12/04	2030	06/05/2021	8.77	Call	Bond Future	1,448.6200	1.4486	1,525.7600	1.5258	5.325	0	0	300
2020/12/04	2030	06/05/2021	9.22	Call	Bond Future	2,476.2200	2.4762	2,588.4100	2.5884	4.531	0	0	0
2020/12/04	2030	06/05/2021	9.22	Put	Bond Future	3,222.9000	3.2229	3,082.2900	3.0823	(4.363)	0	0	700
2020/12/04	2030	06/05/2021	7.97	Put	Bond Future	8,562.5900	8.5626	8,338.7700	8.3388	(2.614)	0	0	0
2020/12/04	2030	06/05/2021	9.92	Put	Bond Future	1,633.4600	1.6335	1,544.9200	1.5449	(5.420)	0	0	700
2020/12/04	2030	06/05/2021	11.71	Call	Bond Future	12,138.8700	12.1389	12,378.8000	12.3788	1.977	0	0	0
2020/12/04	2030	06/05/2021	11.71	Put	Bond Future	142.0500	0.1421	129.1800	0.1292	(9.060)	0	0	0
2020/12/04	2030	06/05/2021	10.74	Call	Bond Future	7,948.4500	7.9485	8,158.3300	8.1583	2.641	0	0	0
2020/12/04	2030	06/05/2021	10.74	Put	Bond Future	626.3700	0.6264	583.4500	0.5834	(6.852)	0	0	0
2020/12/04	2030	05/08/2021	12.10	Call	Bond Future	12,631.1500	12.6312	12,869.0800	12.8691	1.884	0	0	0
2020/12/04	2030	05/08/2021	12.10	Put	Bond Future	247.2500	0.2473	229.8100	0.2298	(7.054)	0	0	600
2020/12/04	2030	05/08/2021	9.45	Call	Bond Future	2,955.3400	2.9553	3,074.4300	3.0744	4.030	0	0	600
2020/12/04	2030	05/08/2021	10.41	Call	Bond Future	6,061.1000	6.0611	6,237.7800	6.2378	2.915	0	0	0
2020/12/04	2030	05/08/2021	10.41	Put	Bond Future	1,685.5900	1.6856	1,606.9000	1.6069	(4.668)	0	0	0
2020/12/04	2030	05/08/2021	10.42	Call	Bond Future	6,098.3600	6.0984	6,275.5300	6.2755	2.905	0	0	0
2020/12/04	2030	05/08/2021	10.42	Put	Bond Future	1,672.4000	1.6724	1,594.2000	1.5942	(4.676)	0	0	0
2020/12/04	2030	05/08/2021			Bond Future	9.5703	91.2591	9.5229	91.5144	(0.495)	0.0000	0.0000	0
2020/12/04	2030	05/08/2021	8.95	Put	Bond Future	5,210.7000	5.2107	5,040.6400	5.0406	(3.264)	0	0	0
2020/12/04	2030	05/08/2021	8.95	Call	Bond Future	1,793.8000	1.7938	1,879.1100	1.8791	4.756	0	0	600
2020/12/04	2030	05/08/2021	9.45	Put	Bond Future	3,605.4100	3.6054	3,469.1300	3.4691	(3.780)	0	0	0
2020/12/04	2030	05/08/2021	10.43	Call	Bond Future	6,135.6800	6.1357	6,313.3300	6.3133	2.895	0	0	0
2020/12/04	2030	05/08/2021	10.43	Put	Bond Future	1,659.3100	1.6593	1,581.5900	1.5816	(4.684)	0	0	0
2020/12/04	2030	04/11/2021	8.27	Put	Bond Future	9,298.3800	9.2984	9,089.3100	9.0893	(2.248)	0	0	0
2020/12/04	2030	04/11/2021	8.27	Call	Bond Future	964.7100	0.9647	1,013.7400	1.0137	5.082	0	0	300
2020/12/04	2030	04/11/2021	8.77	Put	Bond Future	7,061.5200	7.0615	6,875.8800	6.8759	(2.629)	0	0	0
2020/12/04	2030	04/11/2021	11.44	Put	Bond Future	1,146.4800	1.1465	1,094.0700	1.0941	(4.571)	0	0	300
2020/12/04	2030	04/11/2021	10.59	Put	Bond Future	2,268.0500	2.2681	2,180.8600	2.1809	(3.844)	0	0	0
2020/12/04	2030	04/11/2021	10.60	Call	Bond Future	6,377.4700	6.3775	6,548.8200	6.5488	2.687	0	0	0
2020/12/04	2030	04/11/2021	10.60	Put	Bond Future	2,253.8400	2.2538	2,167.0900	2.1671	(3.849)	0	0	0
2020/12/04	2030	04/11/2021			Bond Future	9.7831	92.2535	9.7336	92.5116	(0.506)	0.0000	0.0000	0
2020/12/04	2030	04/11/2021	8.77	Call	Bond Future	1,586.6900	1.5867	1,659.1500	1.6591	4.567	0	0	300
2020/12/04	2030	04/11/2021	11.44	Call	Bond Future	9,259.1900	9.2592	9,464.8800	9.4649	2.221	0	0	0
2020/12/04	2030	04/11/2021	10.59	Call	Bond Future	6,342.6900	6.3427	6,513.6000	6.5136	2.695	0	0	0
2020/12/04	2030	04/11/2021	10.61	Call	Bond Future	6,412.3100	6.4123	6,584.0900	6.5841	2.679	0	0	0
2020/12/04	2030	04/11/2021	10.61	Put	Bond Future	2,239.7200	2.2397	2,153.4000	2.1534	(3.854)	0	0	0
2020/12/04	2032	04/02/2021	9.63	Call	Bond Future	885.6800	0.8857	920.2800	0.9203	3.907	0	0	0
2020/12/04	2032	04/02/2021	9.63	Put	Bond Future	4,064.9500	4.0650	3,930.2600	3.9303	(3.313)	0	0	0
2020/12/04	2032	04/02/2021	9.29	Put	Bond Future	5,762.1600	5.7622	5,610.1700	5.6102	(2.638)	0	0	0
2020/12/04	2032	04/02/2021	9.29	Call	Bond Future	402.1700	0.4022	419.4700	0.4195	4.302	0	0	800
2020/12/04	2032	04/02/2021	10.82	Call	Bond Future	4,740.8500	4.7408	4,857.5400	4.8575	2.461	0	0	0
2020/12/04	2032	04/02/2021	10.82	Put	Bond Future	813.9500	0.8139	761.3500	0.7614	(6.462)	0	0	800
2020/12/04	2032	04/02/2021			Bond Future	10.1461	90.4901	10.1179	90.6594	(0.277)	0.0000	0.0000	117,675
2020/12/04	2032	04/02/2021	9.62	Call	Bond Future	867.6200	0.8676	901.6200	0.9016	3.919	0	0	0
2020/12/04	2032	04/02/2021	9.62	Put	Bond Future	4,110.0300	4.1100	3,974.7400	3.9747	(3.292)	0	0	0
2020/12/04	2032	04/02/2021	9.61	Call	Bond Future	849.6800	0.8497	883.0900	0.8831	3.932	0	0	0
2020/12/04	2032	04/02/2021	9.61	Put	Bond Future	4,155.2900	4.1553	4,019.4100	4.0194	(3.270)	0	0	0

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2020/12/04	2032	04/02/2021	8.79	Put	Bond Future	8,795.2400	8.7952	8,630.3400	8.6303	(1.875)	0	0	0
2020/12/04	2032	04/02/2021	8.79	Call	Bond Future	97.8600	0.0979	102.2500	0.1022	4.486	0	0	800
2020/12/04	2032	06/05/2021	12.57	Call	Bond Future	11,930.2500	11.9303	12,085.3800	12.0854	1.300	0	0	0
2020/12/04	2032	06/05/2021	12.12	Call	Bond Future	9,981.7200	9.9817	10,127.1900	10.1272	1.457	0	0	0
2020/12/04	2032	06/05/2021	12.12	Put	Bond Future	530.7000	0.5307	505.4000	0.5054	(4.767)	0	0	0
2020/12/04	2032	06/05/2021			Bond Future	10.3651	87.2909	10.3358	87.4617	(0.282)	0.0000	0.0000	0
2020/12/04	2032	06/05/2021	12.57	Put	Bond Future	287.9300	0.2879	272.2900	0.2723	(5.432)	0	0	736
2020/12/04	2032	06/05/2021	10.33	Put	Bond Future	3,351.3600	3.3514	3,257.5900	3.2576	(2.798)	0	0	0
2020/12/04	2032	06/05/2021	10.33	Call	Bond Future	3,146.5700	3.1466	3,223.5700	3.2236	2.447	0	0	736
2020/12/04	2032	06/05/2021	12.11	Call	Bond Future	9,938.9600	9.9390	10,084.1700	10.0842	1.461	0	0	0
2020/12/04	2032	06/05/2021	12.11	Put	Bond Future	537.6400	0.5376	512.0800	0.5121	(4.754)	0	0	0
2020/12/04	2032	06/05/2021	12.10	Call	Bond Future	9,896.2100	9.8962	10,041.1700	10.0412	1.465	0	0	0
2020/12/04	2032	06/05/2021	12.10	Put	Bond Future	544.6500	0.5447	518.8400	0.5188	(4.739)	0	0	0
2020/12/04	2032	05/08/2021	11.37	Call	Bond Future	6,407.2600	6.4073	6,519.1000	6.5191	1.746	0	0	0
2020/12/04	2032	05/08/2021	11.37	Put	Bond Future	2,161.7900	2.1618	2,101.1400	2.1011	(2.806)	0	0	0
2020/12/04	2032	05/08/2021			Bond Future	10.5917	88.2436	10.5612	88.4161	(0.288)	0.0000	0.0000	0
2020/12/04	2032	05/08/2021	11.35	Call	Bond Future	6,331.9200	6.3319	6,443.1200	6.4431	1.756	0	0	0
2020/12/04	2032	05/08/2021	11.35	Put	Bond Future	2,191.8800	2.1919	2,130.5900	2.1306	(2.796)	0	0	0
2020/12/04	2032	05/08/2021	11.36	Call	Bond Future	6,369.6900	6.3697	6,481.2100	6.4812	1.751	0	0	0
2020/12/04	2032	05/08/2021	11.36	Put	Bond Future	2,176.9100	2.1769	2,115.9400	2.1159	(2.801)	0	0	0
2020/12/04	2032	04/11/2021	9.83	Call	Bond Future	1,990.3900	1.9904	2,040.7800	2.0408	2.532	0	0	700
2020/12/04	2032	04/11/2021	11.71	Put	Bond Future	2,591.4300	2.5914	2,530.5400	2.5305	(2.350)	0	0	0
2020/12/04	2032	04/11/2021	11.69	Call	Bond Future	7,183.1200	7.1831	7,296.0100	7.2960	1.572	0	0	0
2020/12/04	2032	04/11/2021	11.70	Call	Bond Future	7,218.8800	7.2189	7,332.0300	7.3320	1.567	0	0	0
2020/12/04	2032	04/11/2021			Bond Future	10.8242	85.0600	10.7924	85.2343	(0.294)	0.0000	0.0000	0
2020/12/04	2032	04/11/2021	9.83	Put	Bond Future	7,677.3800	7.6774	7,553.4600	7.5535	(1.614)	0	0	0
2020/12/04	2032	04/11/2021	12.81	Call	Bond Future	11,082.1600	11.0822	11,223.5400	11.2235	1.276	0	0	0
2020/12/04	2032	04/11/2021	12.81	Put	Bond Future	1,107.7600	1.1078	1,074.8300	1.0748	(2.973)	0	0	700
2020/12/04	2032	04/11/2021	11.71	Call	Bond Future	7,254.6800	7.2547	7,368.1000	7.3681	1.563	0	0	0
2020/12/04	2032	04/11/2021	11.69	Put	Bond Future	2,621.2100	2.6212	2,559.7900	2.5598	(2.343)	0	0	0
2020/12/04	2032	04/11/2021	9.33	Put	Bond Future	10,006.2700	10.0063	9,867.1300	9.8671	(1.391)	0	0	0
2020/12/04	2032	04/11/2021	9.33	Call	Bond Future	1,263.1900	1.2632	1,298.3600	1.2984	2.784	0	0	700
2020/12/04	2032	04/11/2021	11.70	Put	Bond Future	2,606.2800	2.6063	2,545.1200	2.5451	(2.347)	0	0	0
2020/12/04	2033	04/02/2021			Bond Future	96.6570	96.6570	97.4728	97.4728	0.844	0.0000	0.0000	7,717
2020/12/04	2033	06/05/2021			Bond Future	96.4734	96.4734	97.2976	97.2976	0.854	0.0000	0.0000	0
2020/12/04	2033	05/08/2021			Bond Future	97.5490	97.5490	98.3822	98.3822	0.854	0.0000	0.0000	0
2020/12/04	2033	04/11/2021			Bond Future	97.4078	97.4078	98.2502	98.2502	0.865	0.0000	0.0000	0
2020/12/04	2037	04/02/2021	10.28	Call	Bond Future	441.4900	0.4415	480.6700	0.4807	8.874	0	0	0
2020/12/04	2037	04/02/2021	10.28	Put	Bond Future	6,344.4000	6.3444	6,078.1400	6.0781	(4.197)	0	0	0
2020/12/04	2037	04/02/2021	10.27	Call	Bond Future	430.6600	0.4307	469.0400	0.4690	8.912	0	0	0
2020/12/04	2037	04/02/2021	10.27	Put	Bond Future	6,403.1400	6.4031	6,136.0800	6.1361	(4.171)	0	0	0
2020/12/04	2037	04/02/2021	11.90	Call	Bond Future	5,228.4400	5.2284	5,450.7400	5.4507	4.252	0	0	0
2020/12/04	2037	04/02/2021	13.73	Call	Bond Future	13,824.2300	13.8242	14,125.4200	14.1254	2.179	0	0	0
2020/12/04	2037	04/02/2021	13.73	Put	Bond Future	24.0000	0.0240	19.7500	0.0198	(17.708)	0	0	300
2020/12/04	2037	04/02/2021	10.85	Call	Bond Future	1,450.3200	1.4503	1,550.2600	1.5503	6.891	0	0	0
2020/12/04	2037	04/02/2021	10.85	Put	Bond Future	3,523.1000	3.5231	3,317.6000	3.3176	(5.833)	0	0	72

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/04	2037	04/02/2021	10.35	Call	Bond Future	522.7400		0.5227	567.8500	0.5678	8.630	0	0	0
2020/12/04	2037	04/02/2021	10.35	Put	Bond Future	5,941.0200		5.9410	5,680.6900	5.6807	(4.382)	0	0	72
2020/12/04	2037	04/02/2021			Bond Future	11.1755		80.4791	11.1267	80.7846	(0.436)	0.0000	0.0000	129,311
2020/12/04	2037	04/02/2021	10.29	Call	Bond Future	452.4300		0.4524	492.4300	0.4924	8.841	0	0	0
2020/12/04	2037	04/02/2021	10.29	Put	Bond Future	6,285.8600		6.2859	6,020.4200	6.0204	(4.223)	0	0	0
2020/12/04	2037	04/02/2021	11.97	Put	Bond Future	808.6300		0.8086	731.4400	0.7314	(9.546)	0	0	0
2020/12/04	2037	04/02/2021	11.97	Call	Bond Future	5,545.8200		5.5458	5,774.0700	5.7741	4.116	0	0	300
2020/12/04	2037	04/02/2021	11.90	Put	Bond Future	891.1100		0.8911	807.9700	0.8080	(9.330)	0	0	240
2020/12/04	2037	04/02/2021	10.48	Put	Bond Future	5,230.4500		5.2304	4,982.4000	4.9824	(4.742)	0	0	0
2020/12/04	2037	04/02/2021	10.48	Call	Bond Future	701.4100		0.7014	758.8000	0.7588	8.182	0	0	240
2020/12/04	2037	04/02/2021	9.65	Put	Bond Future	10,539.1800		10.5392	10,242.4300	10.2424	(2.816)	0	0	0
2020/12/04	2037	04/02/2021	9.65	Call	Bond Future	84.4600		0.0845	93.1500	0.0931	10.289	0	0	72
2020/12/04	2037	06/05/2021	12.42	Call	Bond Future	7,426.2300		7.4262	7,648.0600	7.6481	2.987	0	0	0
2020/12/04	2037	06/05/2021	12.43	Call	Bond Future	7,464.3200		7.4643	7,686.7600	7.6868	2.980	0	0	0
2020/12/04	2037	06/05/2021	12.44	Put	Bond Future	1,575.0700		1.5751	1,489.7300	1.4897	(5.418)	0	0	0
2020/12/04	2037	06/05/2021			Bond Future	11.4017		81.3202	11.3510	81.6286	(0.445)	0.0000	0.0000	0
2020/12/04	2037	06/05/2021	12.42	Put	Bond Future	1,606.4200		1.6064	1,519.8700	1.5199	(5.388)	0	0	0
2020/12/04	2037	06/05/2021	12.43	Put	Bond Future	1,590.6800		1.5907	1,504.7400	1.5047	(5.403)	0	0	0
2020/12/04	2037	06/05/2021	12.44	Call	Bond Future	7,502.4900		7.5025	7,725.5300	7.7255	2.973	0	0	0
2020/12/04	2037	05/08/2021	12.26	Put	Bond Future	2,872.7600		2.8728	2,757.3100	2.7573	(4.019)	0	0	0
2020/12/04	2037	05/08/2021	12.27	Call	Bond Future	6,416.3500		6.4163	6,613.0900	6.6131	3.066	0	0	0
2020/12/04	2037	05/08/2021	12.27	Put	Bond Future	2,855.0200		2.8550	2,740.1200	2.7401	(4.024)	0	0	0
2020/12/04	2037	05/08/2021	12.28	Call	Bond Future	6,453.3000		6.4533	6,650.5900	6.6506	3.057	0	0	0
2020/12/04	2037	05/08/2021			Bond Future	11.6410		77.9518	11.5881	78.2635	(0.455)	0.0000	0.0000	0
2020/12/04	2037	05/08/2021	12.26	Call	Bond Future	6,379.4400		6.3794	6,575.6300	6.5756	3.075	0	0	0
2020/12/04	2037	05/08/2021	12.28	Put	Bond Future	2,837.3900		2.8374	2,723.0400	2.7230	(4.030)	0	0	0
2020/12/04	2037	04/11/2021	12.82	Put	Bond Future	2,946.3200		2.9463	2,841.7300	2.8417	(3.550)	0	0	0
2020/12/04	2037	04/11/2021	12.83	Call	Bond Future	8,096.0500		8.0961	8,306.8200	8.3068	2.603	0	0	0
2020/12/04	2037	04/11/2021			Bond Future	11.8728		78.8016	11.8177	79.1165	(0.464)	0.0000	0.0000	0
2020/12/04	2037	04/11/2021	12.81	Call	Bond Future	8,032.1400		8.0321	8,241.9700	8.2420	2.612	0	0	0
2020/12/04	2037	04/11/2021	12.81	Put	Bond Future	2,965.6300		2.9656	2,860.5700	2.8606	(3.543)	0	0	0
2020/12/04	2037	04/11/2021	12.82	Call	Bond Future	8,064.0700		8.0641	8,274.3700	8.2744	2.608	0	0	0
2020/12/04	2037	04/11/2021	12.83	Put	Bond Future	2,927.1100		2.9271	2,822.9900	2.8230	(3.557)	0	0	0
2020/12/04	2038	04/02/2021			Bond Future	107.0706		107.0706	108.9636	108.9636	1.768	0.0000	0.0000	7,655
2020/12/04	2038	06/05/2021			Bond Future	108.2153		108.2153	110.1282	110.1282	1.768	0.0000	0.0000	0
2020/12/04	2038	05/08/2021			Bond Future	107.6982		107.6982	109.6322	109.6322	1.796	0.0000	0.0000	0
2020/12/04	2038	04/11/2021			Bond Future	108.8959		108.8959	110.8513	110.8513	1.796	0.0000	0.0000	0
2020/12/04	2040	04/02/2021	10.42	Call	Bond Future	444.2800		0.4443	468.3100	0.4683	5.409	0	0	0
2020/12/04	2040	04/02/2021	10.42	Put	Bond Future	6,645.3600		6.6454	6,448.1700	6.4482	(2.967)	0	0	0
2020/12/04	2040	04/02/2021	9.49	Put	Bond Future	13,597.3200		13.5973	13,377.5800	13.3776	(1.616)	0	0	0
2020/12/04	2040	04/02/2021	9.49	Call	Bond Future	25.6700		0.0257	27.1500	0.0271	5.765	0	0	500
2020/12/04	2040	04/02/2021	9.57	Put	Bond Future	12,934.8900		12.9349	12,715.6600	12.7157	(1.695)	0	0	0
2020/12/04	2040	04/02/2021	9.57	Call	Bond Future	34.3300		0.0343	36.3200	0.0363	5.797	0	0	800
2020/12/04	2040	04/02/2021	10.07	Put	Bond Future	9,036.8300		9.0368	8,825.4600	8.8255	(2.339)	0	0	0
2020/12/04	2040	04/02/2021			Bond Future	11.3029		82.3728	11.2696	82.5940	(0.295)	0.0000	0.0000	78,984
2020/12/04	2040	04/02/2021	10.41	Call	Bond Future	432.7700		0.4328	456.2500	0.4563	5.426	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
2020/12/04	2040	04/02/2021	10.41	Put	Bond Future	6,708.3100	6.7083	6,510.5700	6.5106	(2.948)	0	0	0
2020/12/04	2040	04/02/2021	10.40	Call	Bond Future	421.4000	0.4214	444.3400	0.4443	5.444	0	0	0
2020/12/04	2040	04/02/2021	10.40	Put	Bond Future	6,771.5000	6.7715	6,573.2200	6.5732	(2.928)	0	0	0
2020/12/04	2040	04/02/2021	10.24	Put	Bond Future	7,825.9700	7.8260	7,620.1300	7.6201	(2.630)	0	0	0
2020/12/04	2040	04/02/2021	10.24	Call	Bond Future	269.3100	0.2693	284.6900	0.2847	5.711	0	0	500
2020/12/04	2040	04/02/2021	11.57	Call	Bond Future	3,496.4200	3.4964	3,616.3900	3.6164	3.431	0	0	0
2020/12/04	2040	04/02/2021	11.57	Put	Bond Future	1,757.2700	1.7573	1,656.0200	1.6560	(5.762)	0	0	500
2020/12/04	2040	04/02/2021	10.07	Call	Bond Future	169.5800	0.1696	179.4300	0.1794	5.808	0	0	800
2020/12/04	2040	04/02/2021	11.74	Call	Bond Future	4,214.4100	4.2144	4,348.6500	4.3487	3.185	0	0	0
2020/12/04	2040	04/02/2021	11.74	Put	Bond Future	1,399.1500	1.3991	1,312.1700	1.3122	(6.217)	0	0	800
2020/12/04	2040	06/05/2021	10.83	Put	Bond Future	6,552.3000	6.5523	6,392.7900	6.3928	(2.434)	0	0	0
2020/12/04	2040	06/05/2021	10.83	Call	Bond Future	1,881.4600	1.8815	1,945.1900	1.9452	3.387	0	0	300
2020/12/04	2040	06/05/2021	11.58	Put	Bond Future	3,679.4500	3.6794	3,564.7500	3.5648	(3.117)	0	0	0
2020/12/04	2040	06/05/2021	11.58	Call	Bond Future	4,030.8900	4.0309	4,139.4300	4.1394	2.693	0	0	300
2020/12/04	2040	06/05/2021	12.44	Call	Bond Future	7,391.6500	7.3916	7,544.2500	7.5442	2.064	0	0	0
2020/12/04	2040	06/05/2021	12.44	Put	Bond Future	1,844.3400	1.8443	1,773.7000	1.7737	(3.830)	0	0	0
2020/12/04	2040	06/05/2021			Bond Future	11.5251	83.2337	11.4904	83.4569	(0.301)	0.0000	0.0000	0
2020/12/04	2040	06/05/2021	13.38	Call	Bond Future	11,320.6500	11.3207	11,509.2900	11.5093	1.666	0	0	0
2020/12/04	2040	06/05/2021	13.38	Put	Bond Future	698.0200	0.6980	663.4200	0.6634	(4.957)	0	0	300
2020/12/04	2040	06/05/2021	12.43	Call	Bond Future	7,348.8100	7.3488	7,500.9900	7.5010	2.071	0	0	0
2020/12/04	2040	06/05/2021	12.43	Put	Bond Future	1,858.7400	1.8587	1,787.6800	1.7877	(3.823)	0	0	0
2020/12/04	2040	06/05/2021	12.42	Call	Bond Future	7,306.2000	7.3062	7,457.9600	7.4580	2.077	0	0	0
2020/12/04	2040	06/05/2021	12.42	Put	Bond Future	1,873.4300	1.8734	1,801.9500	1.8019	(3.815)	0	0	0
2020/12/04	2040	05/08/2021	11.05	Put	Bond Future	7,092.1100	7.0921	6,941.0000	6.9410	(2.131)	0	0	0
2020/12/04	2040	05/08/2021	11.05	Call	Bond Future	2,473.1100	2.4731	2,547.5300	2.5475	3.009	0	0	900
2020/12/04	2040	05/08/2021	12.48	Call	Bond Future	7,069.9400	7.0699	7,213.4100	7.2134	2.029	0	0	0
2020/12/04	2040	05/08/2021	12.49	Put	Bond Future	2,773.4800	2.7735	2,691.8100	2.6918	(2.945)	0	0	0
2020/12/04	2040	05/08/2021	12.47	Call	Bond Future	7,030.9800	7.0310	7,174.0500	7.1740	2.035	0	0	0
2020/12/04	2040	05/08/2021			Bond Future	11.7600	79.6360	11.7238	79.8615	(0.308)	0.0000	0.0000	0
2020/12/04	2040	05/08/2021	11.55	Put	Bond Future	5,161.5700	5.1616	5,036.3000	5.0363	(2.427)	0	0	0
2020/12/04	2040	05/08/2021	11.55	Call	Bond Future	3,838.5900	3.8386	3,938.8500	3.9388	2.612	0	0	900
2020/12/04	2040	05/08/2021	14.80	Call	Bond Future	16,131.0100	16.1310	16,339.0100	16.3390	1.289	0	0	0
2020/12/04	2040	05/08/2021	14.80	Put	Bond Future	370.4900	0.3705	352.9600	0.3530	(4.732)	0	0	900
2020/12/04	2040	05/08/2021	12.48	Put	Bond Future	2,791.2300	2.7912	2,709.1700	2.7092	(2.940)	0	0	0
2020/12/04	2040	05/08/2021	12.49	Call	Bond Future	7,108.9500	7.1089	7,252.8100	7.2528	2.024	0	0	0
2020/12/04	2040	05/08/2021	12.47	Put	Bond Future	2,809.1000	2.8091	2,726.6400	2.7266	(2.935)	0	0	0
2020/12/04	2040	04/11/2021	12.90	Call	Bond Future	8,275.3300	8.2753	8,424.6400	8.4246	1.804	0	0	0
2020/12/04	2040	04/11/2021	12.90	Put	Bond Future	3,071.2800	3.0713	2,992.7000	2.9927	(2.559)	0	0	0
2020/12/04	2040	04/11/2021	12.89	Call	Bond Future	8,237.4800	8.2375	8,386.4600	8.3865	1.809	0	0	0
2020/12/04	2040	04/11/2021	12.89	Put	Bond Future	3,087.3400	3.0873	3,008.4300	3.0084	(2.556)	0	0	0
2020/12/04	2040	04/11/2021			Bond Future	11.9871	80.5041	11.9494	80.7319	(0.315)	0.0000	0.0000	0
2020/12/04	2040	04/11/2021	12.91	Call	Bond Future	8,313.2100	8.3132	8,462.8400	8.4628	1.800	0	0	0
2020/12/04	2040	04/11/2021	12.91	Put	Bond Future	3,055.3200	3.0553	2,977.0600	2.9771	(2.561)	0	0	0
2020/12/04	2044	04/02/2021	10.36	Put	Bond Future	7,650.2900	7.6503	7,507.1000	7.5071	(1.872)	0	0	0
2020/12/04	2044	04/02/2021	10.37	Call	Bond Future	323.6500	0.3237	332.8600	0.3329	2.846	0	0	0
2020/12/04	2044	04/02/2021	10.35	Put	Bond Future	7,718.2500	7.7183	7,574.8000	7.5748	(1.859)	0	0	0
2020/12/04	2044	04/02/2021	10.04	Put	Bond Future	9,979.5200	9.9795	9,830.6900	9.8307	(1.491)	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
2020/12/04	2044	04/02/2021	10.04	Call	Bond Future	124.6500	0.1246	127.9700	0.1280	2.663	0	0	0
2020/12/04	2044	04/02/2021	10.84	Call	Bond Future	1,026.9900	1.0270	1,054.2600	1.0543	2.655	0	0	0
2020/12/04	2044	04/02/2021			Bond Future	11.3885	78.8624	11.3655	79.0145	(0.202)	0.0000	0.0000	48,286
2020/12/04	2044	04/02/2021	10.36	Call	Bond Future	314.5600	0.3146	323.5200	0.3235	2.848	0	0	0
2020/12/04	2044	04/02/2021	10.37	Put	Bond Future	7,582.5800	7.5826	7,439.6400	7.4396	(1.885)	0	0	0
2020/12/04	2044	04/02/2021	10.35	Call	Bond Future	305.6100	0.3056	314.3100	0.3143	2.847	0	0	0
2020/12/04	2044	04/02/2021	10.84	Put	Bond Future	4,801.6000	4.8016	4,676.7200	4.6767	(2.601)	0	0	265
2020/12/04	2044	04/02/2021	10.29	Call	Bond Future	256.0900	0.2561	263.3800	0.2634	2.847	0	0	0
2020/12/04	2044	04/02/2021	10.29	Put	Bond Future	8,132.6300	8.1326	7,987.7700	7.9878	(1.781)	0	0	265
2020/12/04	2044	04/02/2021	9.66	Put	Bond Future	13,044.1700	13.0442	12,892.7800	12.8928	(1.161)	0	0	0
2020/12/04	2044	04/02/2021	9.66	Call	Bond Future	35.8100	0.0358	36.5700	0.0366	2.122	0	0	265
2020/12/04	2044	06/05/2021	11.10	Call	Bond Future	2,400.9000	2.4009	2,448.8900	2.4489	1.999	0	0	0
2020/12/04	2044	06/05/2021	11.40	Call	Bond Future	3,248.1700	3.2482	3,308.2300	3.3082	1.849	0	0	0
2020/12/04	2044	06/05/2021	11.40	Put	Bond Future	4,574.5900	4.5746	4,481.2000	4.4812	(2.041)	0	0	3,100
2020/12/04	2044	06/05/2021	11.79	Call	Bond Future	4,527.4100	4.5274	4,603.0700	4.6031	1.671	0	0	0
2020/12/04	2044	06/05/2021	11.79	Put	Bond Future	3,351.4800	3.3515	3,273.6900	3.2737	(2.321)	0	0	3,100
2020/12/04	2044	06/05/2021	12.50	Call	Bond Future	7,325.9600	7.3260	7,425.9900	7.4260	1.365	0	0	0
2020/12/04	2044	06/05/2021	12.50	Put	Bond Future	1,931.4800	1.9315	1,878.0600	1.8781	(2.766)	0	0	3,100
2020/12/04	2044	06/05/2021	12.43	Call	Bond Future	7,033.6100	7.0336	7,131.5500	7.1315	1.392	0	0	0
2020/12/04	2044	06/05/2021	12.43	Put	Bond Future	2,036.8500	2.0369	1,981.3400	1.9813	(2.725)	0	0	0
2020/12/04	2044	06/05/2021	12.44	Call	Bond Future	7,075.2900	7.0753	7,173.5400	7.1735	1.389	0	0	0
2020/12/04	2044	06/05/2021	12.44	Put	Bond Future	2,021.4800	2.0215	1,966.2800	1.9663	(2.731)	0	0	0
2020/12/04	2044	06/05/2021			Bond Future	11.6040	79.6866	11.5801	79.8401	(0.206)	0.0000	0.0000	0
2020/12/04	2044	06/05/2021	11.10	Put	Bond Future	5,749.1500	5.7491	5,643.6900	5.6437	(1.834)	0	0	3,100
2020/12/04	2044	06/05/2021	10.70	Put	Bond Future	7,655.6000	7.6556	7,534.9300	7.5349	(1.576)	0	0	0
2020/12/04	2044	06/05/2021	10.70	Call	Bond Future	1,471.6300	1.4716	1,504.4100	1.5044	2.227	0	0	3,100
2020/12/04	2044	06/05/2021	11.35	Put	Bond Future	4,756.1800	4.7562	4,660.7600	4.6608	(2.006)	0	0	0
2020/12/04	2044	06/05/2021	11.35	Call	Bond Future	3,098.8000	3.0988	3,156.8300	3.1568	1.873	0	0	3,100
2020/12/04	2044	06/05/2021	11.90	Call	Bond Future	4,928.2400	4.9282	5,008.1100	5.0081	1.621	0	0	0
2020/12/04	2044	06/05/2021	11.90	Put	Bond Future	3,071.0900	3.0711	2,997.5100	2.9975	(2.396)	0	0	0
2020/12/04	2044	06/05/2021	12.45	Call	Bond Future	7,116.8400	7.1168	7,215.3900	7.2154	1.385	0	0	0
2020/12/04	2044	06/05/2021	12.45	Put	Bond Future	2,006.0600	2.0061	1,951.1600	1.9512	(2.737)	0	0	0
2020/12/04	2044	05/08/2021	12.60	Put	Bond Future	2,768.2400	2.7682	2,709.9500	2.7100	(2.106)	0	0	0
2020/12/04	2044	05/08/2021	12.61	Call	Bond Future	7,322.1400	7.3221	7,419.0900	7.4191	1.324	0	0	0
2020/12/04	2044	05/08/2021	12.61	Put	Bond Future	2,751.5700	2.7516	2,693.5400	2.6935	(2.109)	0	0	0
2020/12/04	2044	05/08/2021			Bond Future	11.8318	76.1753	11.8069	76.3303	(0.211)	0.0000	0.0000	0
2020/12/04	2044	05/08/2021	12.59	Call	Bond Future	7,244.3500	7.2443	7,340.7800	7.3408	1.331	0	0	0
2020/12/04	2044	05/08/2021	12.59	Put	Bond Future	2,785.2400	2.7852	2,726.6900	2.7267	(2.102)	0	0	0
2020/12/04	2044	05/08/2021	12.60	Call	Bond Future	7,283.1200	7.2831	7,379.8100	7.3798	1.328	0	0	0
2020/12/04	2044	04/11/2021	12.91	Call	Bond Future	8,085.5000	8.0855	8,184.2500	8.1842	1.221	0	0	0
2020/12/04	2044	04/11/2021	12.91	Put	Bond Future	3,222.3200	3.2223	3,164.4500	3.1644	(1.796)	0	0	0
2020/12/04	2044	04/11/2021			Bond Future	12.0518	77.0057	12.0258	77.1623	(0.216)	0.0000	0.0000	0
2020/12/04	2044	04/11/2021	12.89	Call	Bond Future	8,011.7100	8.0117	8,110.0100	8.1100	1.227	0	0	0
2020/12/04	2044	04/11/2021	12.89	Put	Bond Future	3,255.5600	3.2556	3,197.2400	3.1972	(1.791)	0	0	0
2020/12/04	2044	04/11/2021	12.90	Call	Bond Future	8,048.4600	8.0485	8,146.9800	8.1470	1.224	0	0	0
2020/12/04	2044	04/11/2021	12.90	Put	Bond Future	3,238.7600	3.2388	3,180.6600	3.1807	(1.794)	0	0	0
2020/12/04	2046	04/02/2021			Bond Future	96.4829	96.4829	98.4490	98.4490	2.038	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
2020/12/04	2046	06/05/2021			Bond Future	95.7223	95.7223	97.7092	97.7092	2.076	0.0000	0.0000	0
2020/12/04	2046	05/08/2021			Bond Future	96.7896	96.7896	98.7985	98.7985	2.076	0.0000	0.0000	0
2020/12/04	2046	04/11/2021			Bond Future	96.0567	96.0567	98.0879	98.0879	2.115	0.0000	0.0000	0
2020/12/04	2050	04/02/2021			Bond Future	96.7914	96.7914	97.6939	97.6939	0.932	0.0000	0.0000	11,021
2020/12/04	2050	06/05/2021			Bond Future	97.8261	97.8261	98.7378	98.7378	0.932	0.0000	0.0000	0
2020/12/04	2050	05/08/2021			Bond Future	96.9869	96.9869	97.9086	97.9086	0.950	0.0000	0.0000	0
2020/12/04	2050	04/11/2021			Bond Future	98.0656	98.0656	98.9974	98.9974	0.950	0.0000	0.0000	0
2020/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	AL37	04/02/2021			Index Future	775.4720	775.4720	776.7290	776.7290	0.162	0.0000	0.0000	0
2020/12/04	AL37	06/05/2021			Index Future	783.5690	783.5690	784.8380	784.8380	0.162	0.0000	0.0000	0
2020/12/04	AL37	05/08/2021			Index Future	792.0240	792.0240	793.3050	793.3050	0.162	0.0000	0.0000	0
2020/12/04	AL37	04/11/2021			Index Future	800.7350	800.7350	802.0280	802.0280	0.161	0.0000	0.0000	0
2020/12/04	AL7T	04/02/2021			Index Future	850.6810	850.6810	852.6770	852.6770	0.235	0.0000	0.0000	0
2020/12/04	AL7T	06/05/2021			Index Future	859.5640	859.5640	861.5790	861.5790	0.234	0.0000	0.0000	0
2020/12/04	AL7T	05/08/2021			Index Future	868.8390	868.8390	870.8740	870.8740	0.234	0.0000	0.0000	0
2020/12/04	AL7T	04/11/2021			Index Future	878.3940	878.3940	880.4500	880.4500	0.234	0.0000	0.0000	0
2020/12/04	ALBI	04/02/2021			Index Future	744.0170	744.0170	745.7290	745.7290	0.230	0.0000	0.0000	231
2020/12/04	ALBI	06/05/2021			Index Future	751.7860	751.7860	753.5140	753.5140	0.230	0.0000	0.0000	0
2020/12/04	ALBI	05/08/2021			Index Future	759.8980	759.8980	761.6430	761.6430	0.230	0.0000	0.0000	0
2020/12/04	ALBI	04/11/2021			Index Future	768.2550	768.2550	770.0180	770.0180	0.229	0.0000	0.0000	0
2020/12/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	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
2020/12/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/04	ES33	04/02/2021			Bond Future	11.6939	75.7368	11.6446	75.9934	(0.421)	0.0000	0.0000	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/04	ES33	06/05/2021			Bond Future	11.9565	72.7536	11.9051	73.0126	(0.429)	0.0000	0.0000	0
2020/12/04	ES33	05/08/2021			Bond Future	12.2297	73.5475	12.1761	73.8093	(0.438)	0.0000	0.0000	0
2020/12/04	ES33	04/11/2021			Bond Future	12.5109	70.5740	12.4549	70.8385	(0.447)	0.0000	0.0000	0
2020/12/04	ES42	04/02/2021			Bond Future	12.2961	74.0538	12.2674	74.2162	(0.233)	0.0000	0.0000	4,779
2020/12/04	ES42	06/05/2021			Bond Future	12.5571	70.5694	12.5272	70.7333	(0.238)	0.0000	0.0000	0
2020/12/04	ES42	05/08/2021			Bond Future	12.8220	71.3400	12.7908	71.5054	(0.244)	0.0000	0.0000	0
2020/12/04	ES42	04/11/2021			Bond Future	13.0970	67.8595	13.0642	68.0267	(0.250)	0.0000	0.0000	0
2020/12/04	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	04/02/2021	750.96	Put	GOVI	160,510.0000	16.0510	143,700.0000	14.3700	(10.473)	0	0	0
2020/12/04	GOVI	04/02/2021			GOVI	734.9090	734.9090	736.5900	736.5900	0.229	0.0000	0.0000	965
2020/12/04	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	04/02/2021	750.95	Put	GOVI	160,410.0000	16.0410	143,600.0000	14.3600	(10.479)	0	0	0
2020/12/04	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	04/02/2021	750.94	Put	GOVI	160,310.0000	16.0310	143,500.0000	14.3500	(10.486)	0	0	0
2020/12/04	GOVI	06/05/2021	678.68	Call	GOVI	639,030.0000	63.9030	656,000.0000	65.6000	2.656	0	0	0
2020/12/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	06/05/2021	678.67	Call	GOVI	639,130.0000	63.9130	656,100.0000	65.6100	2.655	0	0	0
2020/12/04	GOVI	06/05/2021			GOVI	742.5830	742.5830	744.2800	744.2800	0.229	0.0000	0.0000	0
2020/12/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	06/05/2021	678.69	Call	GOVI	638,930.0000	63.8930	655,900.0000	65.5900	2.656	0	0	0
2020/12/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	05/08/2021	719.14	Call	GOVI	314,560.0000	31.4560	331,700.0000	33.1700	5.449	0	0	0
2020/12/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	05/08/2021	719.13	Call	GOVI	314,660.0000	31.4660	331,800.0000	33.1800	5.447	0	0	0
2020/12/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	05/08/2021			GOVI	750.5960	750.5960	752.3100	752.3100	0.228	0.0000	0.0000	0
2020/12/04	GOVI	05/08/2021	719.15	Call	GOVI	314,460.0000	31.4460	331,600.0000	33.1600	5.451	0	0	0
2020/12/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	04/11/2021	728.41	Call	GOVI	304,400.0000	30.4400	321,720.0000	32.1720	5.690	0	0	0
2020/12/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	04/11/2021	728.40	Call	GOVI	304,500.0000	30.4500	321,820.0000	32.1820	5.688	0	0	0
2020/12/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GOVI	04/11/2021			GOVI	758.8500	758.8500	760.5820	760.5820	0.228	0.0000	0.0000	0
2020/12/04	GOVI	04/11/2021	728.42	Call	GOVI	304,300.0000	30.4300	321,620.0000	32.1620	5.692	0	0	0
2020/12/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/04	IGOV	04/02/2021			Index Future	264.8280	264.8280	266.9590	266.9590	0.805	0.0000	0.0000	1,090
2020/12/04	IGOV	06/05/2021			Index Future	267.6590	267.6590	269.8120	269.8120	0.804	0.0000	0.0000	21
2020/12/04	IGOV	05/08/2021			Index Future	270.6110	270.6110	272.7880	272.7880	0.804	0.0000	0.0000	0
2020/12/04	IGOV	04/11/2021			Index Future	273.6510	273.6510	275.8510	275.8510	0.804	0.0000	0.0000	0
2020/12/04	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/04	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/04	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4100	90.4100	0.011	0.0000	0.0000	0

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2020/12/04	IS05	21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3700	89.3700	0.000	0.0000	0.0000	0
2020/12/04	IS05	21/12/2021			Interest Rate Swap	90.6200	90.6200	90.6300	90.6300	0.011	0.0000	0.0000	51
2020/12/04	IS05	15/03/2022			Interest Rate Swap	90.0200	90.0200	90.0300	90.0300	0.011	0.0000	0.0000	0
2020/12/04	IS05	21/06/2022			Interest Rate Swap	90.1200	90.1200	90.1300	90.1300	0.011	0.0000	0.0000	0
2020/12/04	IS05	20/09/2022			Interest Rate Swap	93.2300	93.2300	93.2400	93.2400	0.011	0.0000	0.0000	0
2020/12/04	IS05	20/12/2022			Interest Rate Swap	93.7100	93.7100	93.7100	93.7100	0.000	0.0000	0.0000	0
2020/12/04	IS05	22/03/2023			Interest Rate Swap	86.0800	86.0800	86.0700	86.0700	(0.012)	0.0000	0.0000	0
2020/12/04	IS05	20/06/2023			Interest Rate Swap	91.5900	91.5900	91.5700	91.5700	(0.022)	0.0000	0.0000	0
2020/12/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/04	IS10	17/12/2025			Interest Rate Swap	79.0600	79.0600	78.9100	78.9100	(0.190)	0.0000	0.0000	0
2020/12/04	IS10	16/03/2026			Interest Rate Swap	75.5800	75.5800	75.4200	75.4200	(0.212)	0.0000	0.0000	0
2020/12/04	IS10	15/06/2026			Interest Rate Swap	73.9800	73.9800	73.8300	73.8300	(0.203)	0.0000	0.0000	0
2020/12/04	IS10	21/09/2026			Interest Rate Swap	76.0100	76.0100	75.8600	75.8600	(0.197)	0.0000	0.0000	0
2020/12/04	IS10	21/12/2026			Interest Rate Swap	80.0400	80.0400	79.8900	79.8900	(0.187)	0.0000	0.0000	0
2020/12/04	IS10	15/03/2027			Interest Rate Swap	78.5400	78.5400	78.3800	78.3800	(0.204)	0.0000	0.0000	0
2020/12/04	IS10	21/06/2027			Interest Rate Swap	80.6400	80.6400	80.4700	80.4700	(0.211)	0.0000	0.0000	0
2020/12/04	IS10	20/09/2027			Interest Rate Swap	86.4800	86.4800	86.3000	86.3000	(0.208)	0.0000	0.0000	0
2020/12/04	IS10	20/12/2027			Interest Rate Swap	86.9100	86.9100	86.7300	86.7300	(0.207)	0.0000	0.0000	0
2020/12/04	IS10	22/03/2028			Interest Rate Swap	79.9500	79.9500	79.7700	79.7700	(0.225)	0.0000	0.0000	0
2020/12/04	IS10	20/06/2028			Interest Rate Swap	87.8700	87.8700	87.7000	87.7000	(0.193)	0.0000	0.0000	0
2020/12/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/04	JBAF	15/12/2020			Jibar Tradeable Future	3.6050	96.3950	3.5750	96.4250	(0.832)	0.0000	0.0000	30,000
2020/12/04	JBAF	20/01/2021			Jibar Tradeable Future	3.6750	96.3250	3.6550	96.3450	(0.544)	0.0000	0.0000	0
2020/12/04	JBAF	17/02/2021			Jibar Tradeable Future	3.6200	96.3800	3.6200	96.3800	0.000	0.0000	0.0000	0
2020/12/04	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6250	96.3750	(0.821)	0.0000	0.0000	0
2020/12/04	JBAF	21/04/2021			Jibar Tradeable Future	3.6300	96.3700	3.6200	96.3800	(0.275)	0.0000	0.0000	0
2020/12/04	JBAF	19/05/2021			Jibar Tradeable Future	3.6500	96.3500	3.6200	96.3800	(0.822)	0.0000	0.0000	0
2020/12/04	JBAF	15/06/2021			Jibar Tradeable Future	3.6600	96.3400	3.6400	96.3600	(0.546)	0.0000	0.0000	0
2020/12/04	JBAF	15/09/2021			Jibar Tradeable Future	3.7450	96.2550	3.7250	96.2750	(0.534)	0.0000	0.0000	30,000
2020/12/04	JBAF	15/12/2021			Jibar Tradeable Future	3.8900	96.1100	3.8700	96.1300	(0.514)	0.0000	0.0000	0
2020/12/04	JBAF	16/03/2022			Jibar Tradeable Future	4.0400	95.9600	4.0200	95.9800	(0.495)	0.0000	0.0000	0
2020/12/04	JBAF	15/06/2022			Jibar Tradeable Future	4.2950	95.7050	4.2750	95.7250	(0.466)	0.0000	0.0000	0
2020/12/04	JBAF	21/09/2022			Jibar Tradeable Future	4.4350	95.5650	4.4050	95.5950	(0.676)	0.0000	0.0000	0
2020/12/04	R023	04/02/2021	6.33	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/12/04	R023	04/02/2021	6.34	Call	Bond Future	3,332.6700	3.3327	3,345.5500	3.3456	0.386	0	0	0
2020/12/04	R023	04/02/2021	6.32	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2020/12/04	R023	04/02/2021			Bond Future	4.6485	109.4693	4.6421	109.4822	(0.138)	0.0000	0.0000	31,397
2020/12/04	R023	04/02/2021	6.33	Call	Bond Future	3,313.3700	3.3134	3,326.2600	3.3263	0.389	0	0	0
2020/12/04	R023	04/02/2021	6.34	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/12/04	R023	04/02/2021	6.32	Call	Bond Future	3,294.0700	3.2941	3,306.9500	3.3069	0.391	0	0	0
2020/12/04	R023	06/05/2021	7.58	Call	Bond Future	4,925.1400	4.9251	4,937.8200	4.9378	0.257	0	0	0
2020/12/04	R023	06/05/2021	7.58	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/12/04	R023	06/05/2021			Bond Future	4.7099	106.7060	4.7027	106.7187	(0.152)	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
2020/12/04	R023	06/05/2021	7.57	Call	Bond Future	4,908.5100	4.9085	4,921.1900	4.9212	0.258	0	0	0
2020/12/04	R023	06/05/2021	7.57	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/12/04	R023	06/05/2021	7.56	Call	Bond Future	4,891.8800	4.8919	4,904.5700	4.9046	0.259	0	0	0
2020/12/04	R023	06/05/2021	7.56	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/12/04	R023	05/08/2021	5.30	Call	Bond Future	1,070.9000	1.0709	1,078.9700	1.0790	0.754	0	0	0
2020/12/04	R023	05/08/2021	5.30	Put	Bond Future	259.5900	0.2596	255.0100	0.2550	(1.764)	0	0	0
2020/12/04	R023	05/08/2021	5.29	Call	Bond Future	1,059.5900	1.0596	1,067.6100	1.0676	0.757	0	0	0
2020/12/04	R023	05/08/2021	5.29	Put	Bond Future	263.3900	0.2634	258.7600	0.2588	(1.758)	0	0	0
2020/12/04	R023	05/08/2021			Bond Future	4.7656	107.8700	4.7573	107.8827	(0.174)	0.0000	0.0000	0
2020/12/04	R023	05/08/2021	5.31	Call	Bond Future	1,082.2500	1.0822	1,090.3600	1.0904	0.749	0	0	0
2020/12/04	R023	05/08/2021	5.31	Put	Bond Future	255.8400	0.2558	251.3000	0.2513	(1.775)	0	0	0
2020/12/04	R023	04/11/2021	4.91	Call	Bond Future	595.6500	0.5956	601.6000	0.6016	0.999	0	0	0
2020/12/04	R023	04/11/2021	4.91	Put	Bond Future	498.0000	0.4980	491.2700	0.4913	(1.351)	0	0	0
2020/12/04	R023	04/11/2021	4.90	Call	Bond Future	588.1200	0.5881	594.0200	0.5940	1.003	0	0	0
2020/12/04	R023	04/11/2021	4.90	Put	Bond Future	503.3100	0.5033	496.5300	0.4965	(1.347)	0	0	0
2020/12/04	R023	04/11/2021			Bond Future	4.8340	105.1374	4.8242	105.1501	(0.204)	0.0000	0.0000	0
2020/12/04	R023	04/11/2021	4.92	Call	Bond Future	602.8300	0.6028	608.8200	0.6088	0.994	0	0	0
2020/12/04	R023	04/11/2021	4.92	Put	Bond Future	492.3400	0.4923	485.6500	0.4856	(1.359)	0	0	0
2020/12/04	R035	04/02/2021	10.05	Call	Bond Future	404.5400	0.4045	452.6800	0.4527	11.900	0	0	0
2020/12/04	R035	04/02/2021	10.05	Put	Bond Future	6,385.0700	6.3851	6,058.5000	6.0585	(5.115)	0	0	0
2020/12/04	R035	04/02/2021	10.04	Call	Bond Future	394.1900	0.3942	441.3100	0.4413	11.954	0	0	0
2020/12/04	R035	04/02/2021	10.04	Put	Bond Future	6,444.4300	6.4444	6,116.8400	6.1168	(5.083)	0	0	0
2020/12/04	R035	04/02/2021	10.14	Put	Bond Future	5,863.1500	5.8632	5,546.2900	5.5463	(5.404)	0	0	650
2020/12/04	R035	04/02/2021	11.14	Call	Bond Future	2,997.6000	2.9976	3,205.6600	3.2057	6.941	0	0	0
2020/12/04	R035	04/02/2021	11.14	Put	Bond Future	1,820.8000	1.8208	1,654.1500	1.6541	(9.153)	0	0	650
2020/12/04	R035	04/02/2021			Bond Future	10.9516	89.2367	10.8924	89.6115	(0.540)	0.0000	0.0000	98,621
2020/12/04	R035	04/02/2021	10.06	Call	Bond Future	415.1000	0.4151	464.2700	0.4643	11.845	0	0	0
2020/12/04	R035	04/02/2021	10.06	Put	Bond Future	6,326.0000	6.3260	6,000.4600	6.0005	(5.146)	0	0	0
2020/12/04	R035	04/02/2021	10.14	Call	Bond Future	506.5500	0.5066	564.4000	0.5644	11.420	0	0	0
2020/12/04	R035	06/05/2021	10.55	Call	Bond Future	1,886.3400	1.8863	2,009.2200	2.0092	6.514	0	0	0
2020/12/04	R035	06/05/2021	10.55	Put	Bond Future	5,864.3100	5.8643	5,608.8900	5.6089	(4.355)	0	0	500
2020/12/04	R035	06/05/2021	10.05	Put	Bond Future	8,338.1500	8.3382	8,035.7800	8.0358	(3.626)	0	0	0
2020/12/04	R035	06/05/2021	10.05	Call	Bond Future	994.2200	0.9942	1,070.1500	1.0702	7.637	0	0	500
2020/12/04	R035	06/05/2021	12.91	Put	Bond Future	709.0700	0.7091	652.7400	0.6527	(7.944)	0	0	600
2020/12/04	R035	06/05/2021	10.40	Put	Bond Future	6,534.3000	6.5343	6,263.6300	6.2636	(4.142)	0	0	0
2020/12/04	R035	06/05/2021	11.55	Call	Bond Future	4,852.4700	4.8525	5,077.7300	5.0777	4.642	0	0	0
2020/12/04	R035	06/05/2021	11.55	Put	Bond Future	2,619.4100	2.6194	2,466.3700	2.4664	(5.843)	0	0	1,650
2020/12/04	R035	06/05/2021	12.77	Call	Bond Future	9,802.3400	9.8023	10,116.7800	10.1168	3.208	0	0	0
2020/12/04	R035	06/05/2021	12.77	Put	Bond Future	832.9700	0.8330	769.1100	0.7691	(7.667)	0	0	1,650
2020/12/04	R035	06/05/2021	10.24	Put	Bond Future	7,308.6500	7.3087	7,022.4100	7.0224	(3.916)	0	0	0
2020/12/04	R035	06/05/2021	10.24	Call	Bond Future	1,265.3700	1.2654	1,357.4300	1.3574	7.275	0	0	793
2020/12/04	R035	06/05/2021	12.37	Call	Bond Future	8,145.8700	8.1459	8,435.1100	8.4351	3.551	0	0	0
2020/12/04	R035	06/05/2021	12.35	Put	Bond Future	1,318.1300	1.3181	1,227.6800	1.2277	(6.862)	0	0	0
2020/12/04	R035	06/05/2021	12.36	Put	Bond Future	1,304.3600	1.3044	1,214.6000	1.2146	(6.882)	0	0	0
2020/12/04	R035	06/05/2021			Bond Future	11.1780	85.6951	11.1164	86.0734	(0.551)	0.0000	0.0000	0
2020/12/04	R035	06/05/2021	11.05	Call	Bond Future	3,199.4800	3.1995	3,374.7800	3.3748	5.479	0	0	0
2020/12/04	R035	06/05/2021	11.05	Put	Bond Future	3,988.6800	3.9887	3,785.6800	3.7857	(5.089)	0	0	500

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2020/12/04	R035	06/05/2021	11.15	Put	Bond Future	3,674.4000	3.6744	3,481.7700	3.4818	(5.242)	0	0	0
2020/12/04	R035	06/05/2021	11.15	Call	Bond Future	3,502.6400	3.5026	3,688.3100	3.6883	5.301	0	0	600
2020/12/04	R035	06/05/2021	12.91	Call	Bond Future	10,397.8300	10.3978	10,719.8000	10.7198	3.097	0	0	0
2020/12/04	R035	06/05/2021	10.40	Call	Bond Future	1,565.6600	1.5657	1,673.2900	1.6733	6.874	0	0	600
2020/12/04	R035	06/05/2021	10.81	Put	Bond Future	4,823.3400	4.8233	4,595.1300	4.5951	(4.731)	0	0	0
2020/12/04	R035	06/05/2021	10.81	Call	Bond Future	2,524.9500	2.5250	2,675.0400	2.6750	5.944	0	0	1,650
2020/12/04	R035	06/05/2021	11.32	Call	Bond Future	4,049.7800	4.0498	4,252.7400	4.2527	5.012	0	0	0
2020/12/04	R035	06/05/2021	11.32	Put	Bond Future	3,186.9400	3.1869	3,011.6000	3.0116	(5.502)	0	0	793
2020/12/04	R035	06/05/2021	12.37	Put	Bond Future	1,290.7000	1.2907	1,201.6400	1.2016	(6.900)	0	0	0
2020/12/04	R035	06/05/2021	12.35	Call	Bond Future	8,065.2500	8.0652	8,353.1000	8.3531	3.569	0	0	0
2020/12/04	R035	06/05/2021	12.02	Call	Bond Future	6,698.2200	6.6982	6,962.9000	6.9629	3.951	0	0	0
2020/12/04	R035	06/05/2021	12.02	Put	Bond Future	1,767.0800	1.7671	1,653.4600	1.6535	(6.430)	0	0	793
2020/12/04	R035	06/05/2021	12.36	Call	Bond Future	8,105.5300	8.1055	8,394.0700	8.3941	3.560	0	0	0
2020/12/04	R035	05/08/2021	5.31	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/12/04	R035	05/08/2021	5.31	Put	Bond Future	51,460.6500	51.4606	51,078.3100	51.0783	(0.743)	0	0	0
2020/12/04	R035	05/08/2021			Bond Future	11.4156	86.6301	11.3513	87.0124	(0.563)	0.0000	0.0000	0
2020/12/04	R035	05/08/2021	5.29	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/12/04	R035	05/08/2021	5.29	Put	Bond Future	51,693.9400	51.6939	51,311.6000	51.3116	(0.740)	0	0	0
2020/12/04	R035	05/08/2021	5.30	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/12/04	R035	05/08/2021	5.30	Put	Bond Future	51,577.2300	51.5772	51,194.8900	51.1949	(0.741)	0	0	0
2020/12/04	R035	04/11/2021	10.62	Put	Bond Future	8,550.3200	8.5503	8,284.7100	8.2847	(3.106)	0	0	0
2020/12/04	R035	04/11/2021	10.62	Call	Bond Future	2,245.3200	2.2453	2,366.0400	2.3660	5.377	0	0	400
2020/12/04	R035	04/11/2021	11.08	Call	Bond Future	3,287.3900	3.2874	3,443.4900	3.4435	4.748	0	0	0
2020/12/04	R035	04/11/2021	11.08	Put	Bond Future	6,714.0400	6.7140	6,483.8100	6.4838	(3.429)	0	0	782
2020/12/04	R035	04/11/2021	10.23	Put	Bond Future	10,455.2500	10.4553	10,162.5300	10.1625	(2.800)	0	0	0
2020/12/04	R035	04/11/2021	10.12	Put	Bond Future	11,045.4600	11.0455	10,745.8200	10.7458	(2.713)	0	0	0
2020/12/04	R035	04/11/2021	10.12	Call	Bond Future	1,449.5500	1.4496	1,536.2400	1.5362	5.980	0	0	400
2020/12/04	R035	04/11/2021	11.75	Put	Bond Future	4,617.0600	4.6171	4,437.0200	4.4370	(3.899)	0	0	782
2020/12/04	R035	04/11/2021	12.53	Call	Bond Future	7,808.9700	7.8090	8,065.2900	8.0653	3.282	0	0	0
2020/12/04	R035	04/11/2021	12.53	Put	Bond Future	3,013.0400	3.0130	2,883.0300	2.8830	(4.315)	0	0	0
2020/12/04	R035	04/11/2021			Bond Future	11.6581	83.0992	11.5912	83.4856	(0.574)	0.0000	0.0000	0
2020/12/04	R035	04/11/2021	13.82	Call	Bond Future	12,334.9700	12.3350	12,656.3700	12.6564	2.606	0	0	0
2020/12/04	R035	04/11/2021	13.82	Put	Bond Future	1,180.2200	1.1802	1,115.2900	1.1153	(5.502)	0	0	400
2020/12/04	R035	04/11/2021	10.23	Call	Bond Future	1,598.3500	1.5984	1,691.9600	1.6920	5.857	0	0	782
2020/12/04	R035	04/11/2021	11.75	Call	Bond Future	5,143.1000	5.1431	5,349.3900	5.3494	4.011	0	0	0
2020/12/04	R035	04/11/2021	12.51	Call	Bond Future	7,744.1000	7.7441	7,999.2100	7.9992	3.294	0	0	0
2020/12/04	R035	04/11/2021	12.51	Put	Bond Future	3,053.4500	3.0535	2,922.2300	2.9222	(4.297)	0	0	0
2020/12/04	R035	04/11/2021	12.52	Call	Bond Future	7,776.5100	7.7765	8,032.2300	8.0322	3.288	0	0	0
2020/12/04	R035	04/11/2021	12.52	Put	Bond Future	3,033.1900	3.0332	2,902.5800	2.9026	(4.306)	0	0	0
2020/12/04	R186	04/02/2021	8.16	Call	Bond Future	5,179.8200	5.1798	5,359.5200	5.3595	3.469	0	0	0
2020/12/04	R186	04/02/2021	8.17	Put	Bond Future	128.6700	0.1287	110.3300	0.1103	(14.254)	0	0	0
2020/12/04	R186	04/02/2021	8.15	Call	Bond Future	5,134.4100	5.1344	5,313.6900	5.3137	3.492	0	0	0
2020/12/04	R186	04/02/2021	8.00	Put	Bond Future	200.2600	0.2003	173.8300	0.1738	(13.198)	0	0	15,177
2020/12/04	R186	04/02/2021			Bond Future	7.1573	117.2028	7.1190	117.4013	(0.535)	0.0000	0.0000	79,839
2020/12/04	R186	04/02/2021	8.16	Put	Bond Future	132.1300	0.1321	113.3800	0.1134	(14.191)	0	0	0
2020/12/04	R186	04/02/2021	8.17	Call	Bond Future	5,225.2900	5.2253	5,405.4000	5.4054	3.447	0	0	0
2020/12/04	R186	04/02/2021	8.15	Put	Bond Future	135.6700	0.1357	116.5000	0.1165	(14.130)	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
2020/12/04	R186	04/02/2021	8.00	Call	Bond Future	4,461.3600	4.4614	4,633.3800	4.6334	3.856	0	0	0
2020/12/04	R186	06/05/2021	10.77	Call	Bond Future	15,501.1100	15.5011	15,701.0000	15.7010	1.290	0	0	0
2020/12/04	R186	06/05/2021	10.77	Put	Bond Future	1.7900	0.0018	1.5100	0.0015	(15.642)	0	0	0
2020/12/04	R186	06/05/2021	10.76	Call	Bond Future	15,460.1200	15.4601	15,660.0000	15.6600	1.293	0	0	0
2020/12/04	R186	06/05/2021	10.76	Put	Bond Future	1.8500	0.0019	1.5600	0.0016	(15.676)	0	0	0
2020/12/04	R186	06/05/2021			Bond Future	7.3297	118.4269	7.2892	118.6271	(0.553)	0.0000	0.0000	0
2020/12/04	R186	06/05/2021	10.78	Call	Bond Future	15,542.0900	15.5421	15,741.9900	15.7420	1.286	0	0	0
2020/12/04	R186	06/05/2021	10.78	Put	Bond Future	1.7400	0.0017	1.4700	0.0015	(15.517)	0	0	0
2020/12/04	R186	05/08/2021	8.62	Call	Bond Future	5,790.9000	5.7909	5,949.9100	5.9499	2.746	0	0	0
2020/12/04	R186	05/08/2021	8.62	Put	Bond Future	731.1000	0.7311	687.9700	0.6880	(5.899)	0	0	0
2020/12/04	R186	05/08/2021	8.61	Call	Bond Future	5,756.2000	5.7562	5,914.7700	5.9148	2.755	0	0	0
2020/12/04	R186	05/08/2021	8.61	Put	Bond Future	740.7400	0.7407	697.1700	0.6972	(5.882)	0	0	0
2020/12/04	R186	05/08/2021			Bond Future	7.5108	114.4374	7.4678	114.6395	(0.573)	0.0000	0.0000	0
2020/12/04	R186	05/08/2021	8.63	Call	Bond Future	5,825.6700	5.8257	5,985.1000	5.9851	2.737	0	0	0
2020/12/04	R186	05/08/2021	8.63	Put	Bond Future	721.5700	0.7216	678.8600	0.6789	(5.919)	0	0	0
2020/12/04	R186	04/11/2021	8.09	Call	Bond Future	3,716.7300	3.7167	3,838.4000	3.8384	3.274	0	0	0
2020/12/04	R186	04/11/2021	8.09	Put	Bond Future	1,992.5900	1.9926	1,910.0700	1.9101	(4.141)	0	0	0
2020/12/04	R186	04/11/2021	8.10	Call	Bond Future	3,744.5600	3.7446	3,866.7100	3.8667	3.262	0	0	0
2020/12/04	R186	04/11/2021	8.10	Put	Bond Future	1,976.6800	1.9767	1,894.6400	1.8946	(4.150)	0	0	0
2020/12/04	R186	04/11/2021			Bond Future	7.6998	115.6841	7.6541	115.8882	(0.594)	0.0000	0.0000	0
2020/12/04	R186	04/11/2021	8.11	Call	Bond Future	3,772.4800	3.7725	3,895.1100	3.8951	3.251	0	0	0
2020/12/04	R186	04/11/2021	8.11	Put	Bond Future	1,960.8700	1.9609	1,879.3100	1.8793	(4.159)	0	0	0
2020/12/04	R197	04/02/2021			Bond Future	316.8896	316.8896	317.6833	317.6833	0.250	0.0000	0.0000	2,454
2020/12/04	R197	06/05/2021			Bond Future	320.2765	320.2765	321.0779	321.0779	0.250	0.0000	0.0000	0
2020/12/04	R197	05/08/2021			Bond Future	315.8345	315.8345	316.6443	316.6443	0.256	0.0000	0.0000	0
2020/12/04	R197	04/11/2021			Bond Future	319.3468	319.3468	320.1652	320.1652	0.256	0.0000	0.0000	0
2020/12/04	R202	04/02/2021			Bond Future	213.3432	213.3432	215.7575	215.7575	1.132	0.0000	0.0000	7,838
2020/12/04	R202	06/05/2021			Bond Future	215.6234	215.6234	218.0630	218.0630	1.131	0.0000	0.0000	0
2020/12/04	R202	05/08/2021			Bond Future	213.7713	213.7713	216.2377	216.2377	1.154	0.0000	0.0000	0
2020/12/04	R202	04/11/2021			Bond Future	216.1485	216.1485	218.6420	218.6420	1.154	0.0000	0.0000	0
2020/12/04	R209	04/02/2021	10.12	Call	Bond Future	945.9100	0.9459	1,014.2700	1.0143	7.227	0	0	0
2020/12/04	R209	04/02/2021	10.12	Put	Bond Future	3,983.1900	3.9832	3,780.1400	3.7801	(5.098)	0	0	0
2020/12/04	R209	04/02/2021			Bond Future	10.6450	69.5533	10.5967	69.8247	(0.454)	0.0000	0.0000	26,151
2020/12/04	R209	04/02/2021	10.11	Call	Bond Future	928.4700	0.9285	995.8500	0.9958	7.257	0	0	0
2020/12/04	R209	04/02/2021	10.11	Put	Bond Future	4,025.5000	4.0255	3,821.4700	3.8215	(5.068)	0	0	0
2020/12/04	R209	04/02/2021	10.10	Call	Bond Future	911.2400	0.9112	977.6400	0.9776	7.287	0	0	0
2020/12/04	R209	04/02/2021	10.10	Put	Bond Future	4,068.0900	4.0681	3,863.0800	3.8631	(5.039)	0	0	0
2020/12/04	R209	06/05/2021	9.75	Put	Bond Future	7,321.3900	7.3214	7,104.2400	7.1042	(2.966)	0	0	0
2020/12/04	R209	06/05/2021	9.75	Call	Bond Future	971.3500	0.9714	1,028.2900	1.0283	5.862	0	0	3,750
2020/12/04	R209	06/05/2021	11.00	Call	Bond Future	3,687.8600	3.6879	3,834.5300	3.8345	3.977	0	0	0
2020/12/04	R209	06/05/2021	11.00	Put	Bond Future	2,820.3200	2.8203	2,692.9000	2.6929	(4.518)	0	0	3,500
2020/12/04	R209	06/05/2021	10.00	Put	Bond Future	6,166.7700	6.1668	5,965.9100	5.9659	(3.257)	0	0	0
2020/12/04	R209	06/05/2021	10.00	Call	Bond Future	1,347.9200	1.3479	1,421.1500	1.4212	5.433	0	0	0
2020/12/04	R209	06/05/2021	12.25	Call	Bond Future	7,991.0000	7.9910	8,210.1200	8.2101	2.742	0	0	0
2020/12/04	R209	06/05/2021	12.25	Put	Bond Future	897.3400	0.8973	842.3700	0.8424	(6.126)	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
2020/12/04	R209	06/05/2021	12.23	Call	Bond Future	7,918.3600	7.9184	8,136.5600	8.1366	2.756	0	0	0
2020/12/04	R209	06/05/2021	12.23	Put	Bond Future	917.3500	0.9173	861.4600	0.8615	(6.093)	0	0	0
2020/12/04	R209	06/05/2021	12.22	Call	Bond Future	7,882.1000	7.8821	8,099.8400	8.0998	2.762	0	0	0
2020/12/04	R209	06/05/2021	12.22	Put	Bond Future	927.4900	0.9275	871.1400	0.8711	(6.076)	0	0	0
2020/12/04	R209	06/05/2021			Bond Future	10.8395	67.1401	10.7895	67.4142	(0.462)	0.0000	0.0000	4,675
2020/12/04	R209	06/05/2021	10.60	Call	Bond Future	2,601.0100	2.6010	2,718.1100	2.7181	4.502	0	0	0
2020/12/04	R209	06/05/2021	10.60	Put	Bond Future	3,927.0700	3.9271	3,770.0800	3.7701	(3.998)	0	0	3,750
2020/12/04	R209	06/05/2021	11.60	Call	Bond Future	5,688.0300	5.6880	5,873.2200	5.8732	3.256	0	0	0
2020/12/04	R209	06/05/2021	11.60	Put	Bond Future	1,718.3300	1.7183	1,629.4300	1.6294	(5.174)	0	0	3,750
2020/12/04	R209	06/05/2021	10.25	Put	Bond Future	5,145.2400	5.1452	4,962.1600	4.9622	(3.558)	0	0	0
2020/12/04	R209	06/05/2021	10.25	Call	Bond Future	1,812.2500	1.8122	1,903.2600	1.9033	5.022	0	0	5,325
2020/12/04	R209	06/05/2021	11.25	Call	Bond Future	4,477.3900	4.4774	4,641.2800	4.6413	3.660	0	0	0
2020/12/04	R209	06/05/2021	11.25	Put	Bond Future	2,290.6300	2.2906	2,180.4300	2.1804	(4.811)	0	0	9,150
2020/12/04	R209	06/05/2021	12.24	Call	Bond Future	7,954.6600	7.9547	8,173.3300	8.1733	2.749	0	0	0
2020/12/04	R209	06/05/2021	12.24	Put	Bond Future	907.2900	0.9073	851.8700	0.8519	(6.108)	0	0	0
2020/12/04	R209	05/08/2021	11.81	Call	Bond Future	6,131.0400	6.1310	6,314.5900	6.3146	2.994	0	0	0
2020/12/04	R209	05/08/2021	11.81	Put	Bond Future	2,211.6400	2.2116	2,118.2500	2.1182	(4.223)	0	0	0
2020/12/04	R209	05/08/2021			Bond Future	11.0390	67.8728	10.9871	68.1498	(0.471)	0.0000	0.0000	0
2020/12/04	R209	05/08/2021	11.80	Call	Bond Future	6,096.6900	6.0967	6,279.7600	6.2798	3.003	0	0	0
2020/12/04	R209	05/08/2021	11.80	Put	Bond Future	2,225.9200	2.2259	2,132.0500	2.1321	(4.217)	0	0	0
2020/12/04	R209	05/08/2021	11.79	Call	Bond Future	6,062.3800	6.0624	6,244.9700	6.2450	3.012	0	0	0
2020/12/04	R209	05/08/2021	11.79	Put	Bond Future	2,240.3000	2.2403	2,145.9500	2.1459	(4.211)	0	0	0
2020/12/04	R209	04/11/2021	12.19	Call	Bond Future	7,213.5000	7.2135	7,402.1200	7.4021	2.615	0	0	0
2020/12/04	R209	04/11/2021	12.19	Put	Bond Future	2,561.1200	2.5611	2,469.9000	2.4699	(3.562)	0	0	0
2020/12/04	R209	04/11/2021	12.17	Call	Bond Future	7,147.8800	7.1479	7,335.7100	7.3357	2.628	0	0	0
2020/12/04	R209	04/11/2021			Bond Future	11.2415	65.4722	11.1876	65.7520	(0.479)	0.0000	0.0000	0
2020/12/04	R209	04/11/2021	12.18	Call	Bond Future	7,180.6800	7.1807	7,368.9000	7.3689	2.621	0	0	0
2020/12/04	R209	04/11/2021	12.18	Put	Bond Future	2,574.7800	2.5748	2,483.1600	2.4832	(3.558)	0	0	0
2020/12/04	R209	04/11/2021	12.17	Put	Bond Future	2,588.5100	2.5885	2,496.5000	2.4965	(3.555)	0	0	0
2020/12/04	R210	04/02/2021			Bond Future	192.6054	192.6054	192.6149	192.6149	0.005	0.0000	0.0000	1,254
2020/12/04	R210	06/05/2021			Bond Future	191.9479	191.9479	191.9569	191.9569	0.005	0.0000	0.0000	0
2020/12/04	R210	05/08/2021			Bond Future	194.0880	194.0880	194.0968	194.0968	0.005	0.0000	0.0000	0
2020/12/04	R210	04/11/2021			Bond Future	193.5034	193.5034	193.5121	193.5121	0.004	0.0000	0.0000	0
2020/12/04	R212	04/02/2021			Bond Future	169.9184	169.9184	169.9145	169.9145	(0.002)	0.0000	0.0000	6,342
2020/12/04	R212	06/05/2021			Bond Future	171.7348	171.7348	171.7305	171.7305	(0.003)	0.0000	0.0000	0
2020/12/04	R212	05/08/2021			Bond Future	171.3151	171.3151	171.3104	171.3104	(0.003)	0.0000	0.0000	0
2020/12/04	R212	04/11/2021			Bond Future	173.2201	173.2201	173.2152	173.2152	(0.003)	0.0000	0.0000	0
2020/12/04	R213	04/02/2021	9.40	Call	Bond Future	1,344.6300	1.3446	1,418.0700	1.4181	5.462	0	0	0
2020/12/04	R213	04/02/2021	9.40	Put	Bond Future	2,697.5800	2.6976	2,555.1900	2.5552	(5.278)	0	0	0
2020/12/04	R213	04/02/2021	9.39	Call	Bond Future	1,321.7900	1.3218	1,394.2700	1.3943	5.483	0	0	0
2020/12/04	R213	04/02/2021	9.39	Put	Bond Future	2,732.2700	2.7323	2,588.9200	2.5889	(5.247)	0	0	0
2020/12/04	R213	04/02/2021			Bond Future	9.6378	86.3806	9.5995	86.5964	(0.397)	0.0000	0.0000	8,945
2020/12/04	R213	04/02/2021	9.41	Call	Bond Future	1,367.7200	1.3677	1,442.1000	1.4421	5.438	0	0	0
2020/12/04	R213	04/02/2021	9.41	Put	Bond Future	2,663.2000	2.6632	2,521.7500	2.5218	(5.311)	0	0	0
2020/12/04	R213	06/05/2021	11.91	Call	Bond Future	10,653.4000	10.6534	10,851.7000	10.8517	1.861	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
2020/12/04	R213	06/05/2021	11.91	Put	Bond Future	279.6800	0.2797	260.1500	0.2602	(6.983)	0	0	0
2020/12/04	R213	06/05/2021			Bond Future	9.8378	83.7542	9.7980	83.9720	(0.404)	0.0000	0.0000	0
2020/12/04	R213	06/05/2021	11.90	Call	Bond Future	10,611.7600	10.6118	10,809.8300	10.8098	1.867	0	0	0
2020/12/04	R213	06/05/2021	11.90	Put	Bond Future	283.8200	0.2838	264.0600	0.2641	(6.962)	0	0	0
2020/12/04	R213	06/05/2021	11.89	Call	Bond Future	10,570.1300	10.5701	10,767.9600	10.7680	1.872	0	0	0
2020/12/04	R213	06/05/2021	11.89	Put	Bond Future	288.0100	0.2880	268.0100	0.2680	(6.944)	0	0	0
2020/12/04	R213	05/08/2021	10.14	Put	Bond Future	3,171.0500	3.1711	3,064.6300	3.0646	(3.356)	0	0	200
2020/12/04	R213	05/08/2021	9.34	Put	Bond Future	5,610.1200	5.6101	5,459.6000	5.4596	(2.683)	0	0	0
2020/12/04	R213	05/08/2021	9.34	Call	Bond Future	1,746.2700	1.7463	1,815.8100	1.8158	3.982	0	0	200
2020/12/04	R213	05/08/2021	10.85	Call	Bond Future	5,975.1900	5.9752	6,123.0700	6.1231	2.475	0	0	0
2020/12/04	R213	05/08/2021	10.85	Put	Bond Future	1,864.2600	1.8643	1,792.0800	1.7921	(3.872)	0	0	0
2020/12/04	R213	05/08/2021	10.84	Call	Bond Future	5,939.2200	5.9392	6,086.6900	6.0867	2.483	0	0	0
2020/12/04	R213	05/08/2021	10.84	Put	Bond Future	1,877.8300	1.8778	1,805.2400	1.8052	(3.866)	0	0	0
2020/12/04	R213	05/08/2021			Bond Future	10.0476	84.6679	10.0061	84.8880	(0.413)	0.0000	0.0000	0
2020/12/04	R213	05/08/2021	10.78	Call	Bond Future	5,725.3800	5.7254	5,870.3100	5.8703	2.531	0	0	0
2020/12/04	R213	05/08/2021	10.78	Put	Bond Future	1,962.1100	1.9621	1,886.9800	1.8870	(3.829)	0	0	200
2020/12/04	R213	05/08/2021	10.14	Call	Bond Future	3,658.8800	3.6589	3,772.5200	3.7725	3.106	0	0	0
2020/12/04	R213	05/08/2021	10.86	Call	Bond Future	6,011.2200	6.0112	6,159.5100	6.1595	2.467	0	0	0
2020/12/04	R213	05/08/2021	10.86	Put	Bond Future	1,850.7900	1.8508	1,779.0200	1.7790	(3.878)	0	0	0
2020/12/04	R213	04/11/2021	11.10	Put	Bond Future	2,378.0200	2.3780	2,301.9300	2.3019	(3.200)	0	0	0
2020/12/04	R213	04/11/2021	11.11	Call	Bond Future	6,562.9500	6.5629	6,709.5700	6.7096	2.234	0	0	0
2020/12/04	R213	04/11/2021	11.09	Put	Bond Future	2,392.0600	2.3921	2,315.6200	2.3156	(3.196)	0	0	0
2020/12/04	R213	04/11/2021			Bond Future	10.2639	82.0608	10.2207	82.2832	(0.421)	0.0000	0.0000	0
2020/12/04	R213	04/11/2021	11.10	Call	Bond Future	6,529.2400	6.5292	6,675.5000	6.6755	2.240	0	0	0
2020/12/04	R213	04/11/2021	11.11	Put	Bond Future	2,363.7800	2.3638	2,288.0500	2.2881	(3.204)	0	0	0
2020/12/04	R213	04/11/2021	11.09	Call	Bond Future	6,495.3000	6.4953	6,641.2100	6.6412	2.246	0	0	0
2020/12/04	R214	04/02/2021	10.33	Call	Bond Future	599.5700	0.5996	620.0500	0.6201	3.416	0	0	0
2020/12/04	R214	04/02/2021	10.33	Put	Bond Future	5,301.2800	5.3013	5,166.5400	5.1665	(2.542)	0	0	0
2020/12/04	R214	04/02/2021			Bond Future	11.1298	66.0428	11.1019	66.1980	(0.251)	0.0000	0.0000	15,478
2020/12/04	R214	04/02/2021	10.32	Call	Bond Future	587.1000	0.5871	607.1900	0.6072	3.422	0	0	0
2020/12/04	R214	04/02/2021	10.32	Put	Bond Future	5,351.0800	5.3511	5,215.9500	5.2160	(2.525)	0	0	0
2020/12/04	R214	04/02/2021	10.31	Call	Bond Future	574.7400	0.5747	594.4400	0.5944	3.428	0	0	0
2020/12/04	R214	04/02/2021	10.31	Put	Bond Future	5,401.0700	5.4011	5,265.5500	5.2655	(2.509)	0	0	0
2020/12/04	R214	06/05/2021	12.26	Call	Bond Future	6,348.0300	6.3480	6,453.2500	6.4533	1.658	0	0	0
2020/12/04	R214	06/05/2021	12.26	Put	Bond Future	1,610.2900	1.6103	1,558.8800	1.5589	(3.193)	0	0	0
2020/12/04	R214	06/05/2021	12.25	Call	Bond Future	6,315.7100	6.3157	6,420.6000	6.4206	1.661	0	0	0
2020/12/04	R214	06/05/2021	12.25	Put	Bond Future	1,625.4800	1.6255	1,573.7400	1.5737	(3.183)	0	0	0
2020/12/04	R214	06/05/2021			Bond Future	11.3246	63.4560	11.2956	63.6127	(0.256)	0.0000	0.0000	0
2020/12/04	R214	06/05/2021	12.27	Call	Bond Future	6,380.4100	6.3804	6,485.9400	6.4859	1.654	0	0	0
2020/12/04	R214	06/05/2021	12.27	Put	Bond Future	1,595.2300	1.5952	1,544.1300	1.5441	(3.203)	0	0	0
2020/12/04	R214	05/08/2021	12.03	Put	Bond Future	2,778.8500	2.7788	2,713.3600	2.7134	(2.357)	0	0	0
2020/12/04	R214	05/08/2021	12.01	Call	Bond Future	5,263.3400	5.2633	5,355.5500	5.3555	1.752	0	0	0
2020/12/04	R214	05/08/2021			Bond Future	11.5275	64.1484	11.4973	64.3067	(0.261)	0.0000	0.0000	0
2020/12/04	R214	05/08/2021	12.02	Call	Bond Future	5,295.0300	5.2950	5,387.5500	5.3875	1.747	0	0	0
2020/12/04	R214	05/08/2021	12.02	Put	Bond Future	2,796.1200	2.7961	2,730.3400	2.7303	(2.353)	0	0	0
2020/12/04	R214	05/08/2021	12.03	Call	Bond Future	5,326.7800	5.3268	5,419.5900	5.4196	1.742	0	0	0
2020/12/04	R214	05/08/2021	12.01	Put	Bond Future	2,813.5100	2.8135	2,747.4200	2.7474	(2.349)	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
2020/12/04	R214	04/11/2021	12.47	Call	Bond Future	6,610.9600	6.6110	6,710.0400	6.7100	1.499	0	0	0
2020/12/04	R214	04/11/2021	12.46	Call	Bond Future	6,580.2800	6.5803	6,679.1300	6.6791	1.502	0	0	0
2020/12/04	R214	04/11/2021	12.46	Put	Bond Future	3,047.8900	3.0479	2,986.8400	2.9868	(2.003)	0	0	0
2020/12/04	R214	04/11/2021			Bond Future	11.7330	61.5700	11.7017	61.7299	(0.267)	0.0000	0.0000	0
2020/12/04	R214	04/11/2021	12.47	Put	Bond Future	3,032.3400	3.0323	2,971.5200	2.9715	(2.006)	0	0	0
2020/12/04	R214	04/11/2021	12.48	Call	Bond Future	6,641.6500	6.6416	6,740.9700	6.7410	1.495	0	0	0
2020/12/04	R214	04/11/2021	12.48	Put	Bond Future	3,016.8700	3.0169	2,956.2900	2.9563	(2.008)	0	0	0
2020/12/04	R248	04/02/2021	10.47	Call	Bond Future	491.1200	0.4911	517.9800	0.5180	5.469	0	0	0
2020/12/04	R248	04/02/2021	10.47	Put	Bond Future	6,485.4700	6.4855	6,285.7400	6.2857	(3.080)	0	0	0
2020/12/04	R248	04/02/2021	10.46	Call	Bond Future	478.1600	0.4782	504.4000	0.5044	5.488	0	0	0
2020/12/04	R248	04/02/2021	10.46	Put	Bond Future	6,550.0300	6.5500	6,349.6800	6.3497	(3.059)	0	0	0
2020/12/04	R248	04/02/2021	10.75	Call	Bond Future	982.8200	0.9828	1,030.4400	1.0304	4.845	0	0	0
2020/12/04	R248	04/02/2021			Bond Future	11.2955	82.5219	11.2623	82.7485	(0.294)	0.0000	0.0000	115,445
2020/12/04	R248	04/02/2021	10.48	Call	Bond Future	504.4100	0.5044	531.9000	0.5319	5.450	0	0	0
2020/12/04	R248	04/02/2021	10.48	Put	Bond Future	6,421.3700	6.4214	6,222.2700	6.2223	(3.101)	0	0	0
2020/12/04	R248	04/02/2021	10.80	Put	Bond Future	4,597.0200	4.5970	4,422.2800	4.4223	(3.801)	0	0	0
2020/12/04	R248	04/02/2021	10.80	Call	Bond Future	1,092.6500	1.0927	1,144.5000	1.1445	4.745	0	0	2,140
2020/12/04	R248	04/02/2021	9.80	Put	Bond Future	11,538.8400	11.5388	11,316.1400	11.3161	(1.930)	0	0	0
2020/12/04	R248	04/02/2021	9.80	Call	Bond Future	63.9900	0.0640	67.8800	0.0679	6.079	0	0	2,140
2020/12/04	R248	04/02/2021	11.50	Put	Bond Future	1,929.6300	1.9296	1,820.7200	1.8207	(5.644)	0	0	0
2020/12/04	R248	04/02/2021	11.50	Call	Bond Future	3,299.1200	3.2991	3,416.8000	3.4168	3.567	0	0	0
2020/12/04	R248	04/02/2021	10.75	Put	Bond Future	4,856.1400	4.8561	4,677.1700	4.6772	(3.685)	0	0	0
2020/12/04	R248	06/05/2021	12.36	Call	Bond Future	7,268.8700	7.2689	7,423.5300	7.4235	2.128	0	0	0
2020/12/04	R248	06/05/2021	12.36	Put	Bond Future	1,942.6200	1.9426	1,868.5200	1.8685	(3.814)	0	0	0
2020/12/04	R248	06/05/2021			Bond Future	11.4986	78.9731	11.4640	79.2019	(0.301)	0.0000	0.0000	0
2020/12/04	R248	06/05/2021	12.35	Call	Bond Future	7,226.1100	7.2261	7,380.3300	7.3803	2.134	0	0	0
2020/12/04	R248	06/05/2021	12.35	Put	Bond Future	1,957.8600	1.9579	1,883.3200	1.8833	(3.807)	0	0	0
2020/12/04	R248	06/05/2021	12.34	Call	Bond Future	7,183.2200	7.1832	7,337.0000	7.3370	2.141	0	0	0
2020/12/04	R248	06/05/2021	12.34	Put	Bond Future	1,973.0600	1.9731	1,898.0800	1.8981	(3.800)	0	0	0
2020/12/04	R248	05/08/2021	12.51	Put	Bond Future	2,683.7100	2.6837	2,603.0900	2.6031	(3.004)	0	0	0
2020/12/04	R248	05/08/2021	12.52	Call	Bond Future	7,529.8700	7.5299	7,680.7400	7.6807	2.004	0	0	0
2020/12/04	R248	05/08/2021	12.50	Put	Bond Future	2,700.5800	2.7006	2,619.5600	2.6196	(3.000)	0	0	0
2020/12/04	R248	05/08/2021			Bond Future	11.7110	79.8348	11.6748	80.0659	(0.309)	0.0000	0.0000	0
2020/12/04	R248	05/08/2021	12.51	Call	Bond Future	7,489.7400	7.4897	7,640.2300	7.6402	2.009	0	0	0
2020/12/04	R248	05/08/2021	12.52	Put	Bond Future	2,667.2000	2.6672	2,586.9600	2.5870	(3.008)	0	0	0
2020/12/04	R248	05/08/2021	12.50	Call	Bond Future	7,449.8800	7.4499	7,599.9700	7.6000	2.015	0	0	0
2020/12/04	R248	04/11/2021	12.85	Call	Bond Future	8,440.6600	8.4407	8,594.5500	8.5946	1.823	0	0	0
2020/12/04	R248	04/11/2021	12.85	Put	Bond Future	3,105.9500	3.1060	3,026.3000	3.0263	(2.564)	0	0	0
2020/12/04	R248	04/11/2021			Bond Future	11.9264	76.2930	11.8887	76.5265	(0.316)	0.0000	0.0000	0
2020/12/04	R248	04/11/2021	12.83	Call	Bond Future	8,373.7800	8.3738	8,526.9500	8.5270	1.829	0	0	0
2020/12/04	R248	04/11/2021	12.83	Put	Bond Future	3,147.2100	3.1472	3,066.8400	3.0668	(2.554)	0	0	0
2020/12/04	R248	04/11/2021	12.84	Call	Bond Future	8,407.2000	8.4072	8,560.7300	8.5607	1.826	0	0	0
2020/12/04	R248	04/11/2021	12.84	Put	Bond Future	3,126.5200	3.1265	3,046.5100	3.0465	(2.559)	0	0	0

Total

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