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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2020 TO 09/12/2020

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
2020/12/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	2025	04/02/2021		Bond Future	147.8993	147.8993	148.3147	148.3147	0.281	0.0000	0.0000	6,409
2020/12/09	2025	06/05/2021		Bond Future	149.4624	149.4624	149.8807	149.8807	0.280	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
2020/12/09	2025	05/08/2021			Bond Future	149.5792	149.5792	150.0014	150.0014	0.282	0.0000	0.0000	0
2020/12/09	2025	04/11/2021			Bond Future	151.2070	151.2070	151.6333	151.6333	0.282	0.0000	0.0000	0
2020/12/09	2029	04/02/2021			Bond Future	104.5870	104.5870	104.7990	104.7990	0.203	0.0000	0.0000	2,317
2020/12/09	2029	06/05/2021			Bond Future	104.5519	104.5519	104.7651	104.7651	0.204	0.0000	0.0000	0
2020/12/09	2029	05/08/2021			Bond Future	105.7054	105.7054	105.9205	105.9205	0.203	0.0000	0.0000	0
2020/12/09	2029	04/11/2021			Bond Future	105.7043	105.7043	105.9215	105.9215	0.205	0.0000	0.0000	0
2020/12/09	2030	04/02/2021	9.16	Call	Bond Future	2,348.9300	2.3489	2,185.7700	2.1858	(6.946)	0	0	0
2020/12/09	2030	04/02/2021	9.16	Put	Bond Future	1,334.3900	1.3344	1,492.1000	1.4921	11.819	0	0	0
2020/12/09	2030	04/02/2021	9.15	Call	Bond Future	2,314.6900	2.3147	2,153.0400	2.1530	(6.984)	0	0	0
2020/12/09	2030	04/02/2021	9.15	Put	Bond Future	1,357.7100	1.3577	1,516.9300	1.5169	11.727	0	0	0
2020/12/09	2030	04/02/2021	8.20	Put	Bond Future	5,038.3600	5.0384	5,321.8100	5.3218	5.626	0	0	0
2020/12/09	2030	04/02/2021	9.20	Put	Bond Future	1,244.2800	1.2443	1,395.8100	1.3958	12.178	0	0	0
2020/12/09	2030	04/02/2021	9.20	Call	Bond Future	2,488.6000	2.4886	2,319.2600	2.3193	(6.805)	0	0	1,600
2020/12/09	2030	04/02/2021	9.12	Put	Bond Future	1,429.3300	1.4293	1,593.2600	1.5933	11.469	0	0	0
2020/12/09	2030	04/02/2021	9.12	Call	Bond Future	2,213.3500	2.2134	2,056.4100	2.0564	(7.091)	0	0	1,000
2020/12/09	2030	04/02/2021	8.36	Put	Bond Future	4,215.3800	4.2154	4,488.9300	4.4889	6.489	0	0	0
2020/12/09	2030	04/02/2021	8.36	Call	Bond Future	475.6200	0.4756	428.3000	0.4283	(9.949)	0	0	800
2020/12/09	2030	04/02/2021			Bond Future	8.9849	94.2138	9.0400	93.8929	0.613	0.0000	0.0000	107,739
2020/12/09	2030	04/02/2021	9.17	Call	Bond Future	2,383.4300	2.3834	2,218.7600	2.2188	(6.909)	0	0	0
2020/12/09	2030	04/02/2021	9.17	Put	Bond Future	1,311.3800	1.3114	1,467.5800	1.4676	11.911	0	0	0
2020/12/09	2030	04/02/2021	9.30	Call	Bond Future	2,855.6400	2.8556	2,673.4300	2.6734	(6.381)	0	0	0
2020/12/09	2030	04/02/2021	9.30	Put	Bond Future	1,040.0800	1.0401	1,178.7400	1.1787	13.332	0	0	4,000
2020/12/09	2030	04/02/2021	9.35	Call	Bond Future	3,048.2300	3.0482	2,860.7900	2.8608	(6.149)	0	0	0
2020/12/09	2030	04/02/2021	9.35	Put	Bond Future	948.7600	0.9488	1,082.1900	1.0822	14.064	0	0	2,000
2020/12/09	2030	04/02/2021	8.20	Call	Bond Future	310.3700	0.3104	272.9500	0.2730	(12.057)	0	0	1,600
2020/12/09	2030	04/02/2021	8.37	Put	Bond Future	4,166.3300	4.1663	4,439.2200	4.4392	6.550	0	0	0
2020/12/09	2030	04/02/2021	8.37	Call	Bond Future	487.9100	0.4879	439.9300	0.4399	(9.834)	0	0	1,000
2020/12/09	2030	04/02/2021	8.86	Put	Bond Future	2,166.5800	2.1666	2,376.3300	2.3763	9.681	0	0	0
2020/12/09	2030	04/02/2021	8.86	Call	Bond Future	1,434.0300	1.4340	1,322.9100	1.3229	(7.749)	0	0	800
2020/12/09	2030	04/02/2021	10.20	Call	Bond Future	6,930.7000	6.9307	6,637.4100	6.6374	(4.232)	0	0	0
2020/12/09	2030	04/02/2021	10.20	Put	Bond Future	174.2800	0.1743	201.8600	0.2019	15.825	0	0	1,800
2020/12/09	2030	06/05/2021	10.95	Call	Bond Future	9,657.6200	9.6576	9,367.8800	9.3679	(3.000)	0	0	0
2020/12/09	2030	06/05/2021	10.95	Put	Bond Future	343.0600	0.3431	378.4800	0.3785	10.325	0	0	300
2020/12/09	2030	06/05/2021	9.27	Put	Bond Future	2,569.1600	2.5692	2,733.0200	2.7330	6.378	0	0	0
2020/12/09	2030	06/05/2021	9.27	Call	Bond Future	3,054.0200	3.0540	2,892.7200	2.8927	(5.282)	0	0	300
2020/12/09	2030	06/05/2021	7.97	Call	Bond Future	533.3100	0.5333	491.3400	0.4913	(7.870)	0	0	700
2020/12/09	2030	06/05/2021	10.04	Call	Bond Future	5,827.0200	5.8270	5,592.4500	5.5925	(4.026)	0	0	0
2020/12/09	2030	06/05/2021	10.04	Put	Bond Future	1,151.9300	1.1519	1,242.5200	1.2425	7.864	0	0	0
2020/12/09	2030	06/05/2021	9.15	Put	Bond Future	2,893.8400	2.8938	3,070.5000	3.0705	6.105	0	0	0
2020/12/09	2030	06/05/2021	9.15	Call	Bond Future	2,702.6700	2.7027	2,554.1700	2.5542	(5.495)	0	0	0
2020/12/09	2030	06/05/2021	9.92	Call	Bond Future	5,345.5200	5.3455	5,121.0000	5.1210	(4.200)	0	0	0
2020/12/09	2030	06/05/2021	11.69	Call	Bond Future	12,954.3400	12.9543	12,642.0200	12.6420	(2.411)	0	0	0
2020/12/09	2030	06/05/2021	11.69	Put	Bond Future	99.8100	0.0998	112.6500	0.1127	12.864	0	0	0
2020/12/09	2030	06/05/2021	11.70	Call	Bond Future	12,999.0300	12.9990	12,686.5200	12.6865	(2.404)	0	0	0
2020/12/09	2030	06/05/2021	11.70	Put	Bond Future	98.0200	0.0980	110.6700	0.1107	12.906	0	0	0
2020/12/09	2030	06/05/2021			Bond Future	9.1838	95.1868	9.2415	94.8617	0.629	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
2020/12/09	2030	06/05/2021	8.77	Put	Bond Future	4,118.4700	4.1185	4,334.7900	4.3348	5.252	0	0	0
2020/12/09	2030	06/05/2021	8.77	Call	Bond Future	1,744.0800	1.7441	1,635.2400	1.6352	(6.241)	0	0	300
2020/12/09	2030	06/05/2021	9.22	Call	Bond Future	2,904.7400	2.9047	2,748.9000	2.7489	(5.365)	0	0	0
2020/12/09	2030	06/05/2021	9.22	Put	Bond Future	2,700.7900	2.7008	2,870.1100	2.8701	6.269	0	0	700
2020/12/09	2030	06/05/2021	7.97	Put	Bond Future	7,723.1500	7.7232	8,006.3400	8.0063	3.667	0	0	0
2020/12/09	2030	06/05/2021	9.92	Put	Bond Future	1,307.0300	1.3070	1,407.6700	1.4077	7.700	0	0	700
2020/12/09	2030	06/05/2021	11.71	Call	Bond Future	13,043.7200	13.0437	12,731.0100	12.7310	(2.397)	0	0	0
2020/12/09	2030	06/05/2021	11.71	Put	Bond Future	96.2700	0.0963	108.7200	0.1087	12.932	0	0	0
2020/12/09	2030	06/05/2021	10.74	Call	Bond Future	8,742.7200	8.7427	8,462.9700	8.4630	(3.200)	0	0	0
2020/12/09	2030	06/05/2021	10.74	Put	Bond Future	470.0100	0.4700	515.4200	0.5154	9.661	0	0	0
2020/12/09	2030	05/08/2021	12.10	Call	Bond Future	13,518.9800	13.5190	13,221.1500	13.2212	(2.203)	0	0	0
2020/12/09	2030	05/08/2021	12.10	Put	Bond Future	185.1000	0.1851	216.4900	0.2165	16.958	0	0	600
2020/12/09	2030	05/08/2021	9.45	Call	Bond Future	3,405.5400	3.4055	3,294.3300	3.2943	(3.266)	0	0	600
2020/12/09	2030	05/08/2021	10.41	Call	Bond Future	6,724.0900	6.7241	6,524.9300	6.5249	(2.962)	0	0	0
2020/12/09	2030	05/08/2021	10.41	Put	Bond Future	1,398.6000	1.3986	1,528.6600	1.5287	9.299	0	0	0
2020/12/09	2030	05/08/2021	10.42	Call	Bond Future	6,763.1500	6.7632	6,563.2400	6.5632	(2.956)	0	0	0
2020/12/09	2030	05/08/2021	10.42	Put	Bond Future	1,387.2100	1.3872	1,516.5200	1.5165	9.322	0	0	0
2020/12/09	2030	05/08/2021			Bond Future	9.3949	92.2090	9.4554	91.8798	0.644	0.0000	0.0000	0
2020/12/09	2030	05/08/2021	8.95	Put	Bond Future	4,584.7800	4.5848	4,845.2400	4.8452	5.681	0	0	0
2020/12/09	2030	05/08/2021	8.95	Call	Bond Future	2,117.8600	2.1179	2,049.1000	2.0491	(3.247)	0	0	600
2020/12/09	2030	05/08/2021	9.45	Put	Bond Future	3,105.6300	3.1056	3,323.6400	3.3236	7.020	0	0	0
2020/12/09	2030	05/08/2021	10.43	Call	Bond Future	6,802.2500	6.8023	6,601.6000	6.6016	(2.950)	0	0	0
2020/12/09	2030	05/08/2021	10.43	Put	Bond Future	1,375.9000	1.3759	1,504.4700	1.5045	9.344	0	0	0
2020/12/09	2030	04/11/2021	8.27	Put	Bond Future	8,542.1500	8.5422	8,814.8300	8.8148	3.192	0	0	0
2020/12/09	2030	04/11/2021	8.27	Call	Bond Future	1,146.6300	1.1466	1,086.3600	1.0864	(5.256)	0	0	300
2020/12/09	2030	04/11/2021	8.77	Put	Bond Future	6,391.6700	6.3917	6,687.6500	6.6876	4.631	0	0	0
2020/12/09	2030	04/11/2021	11.44	Put	Bond Future	959.5000	0.9595	1,023.2100	1.0232	6.640	0	0	300
2020/12/09	2030	04/11/2021	10.59	Put	Bond Future	1,955.3900	1.9554	2,116.3900	2.1164	8.234	0	0	0
2020/12/09	2030	04/11/2021	10.60	Call	Bond Future	7,004.5300	7.0045	6,828.5100	6.8285	(2.513)	0	0	0
2020/12/09	2030	04/11/2021	10.60	Put	Bond Future	1,942.7500	1.9428	2,099.6800	2.0997	8.078	0	0	0
2020/12/09	2030	04/11/2021			Bond Future	9.6040	93.1916	9.6673	92.8587	0.659	0.0000	0.0000	0
2020/12/09	2030	04/11/2021	8.77	Call	Bond Future	1,854.9900	1.8550	1,818.0200	1.8180	(1.993)	0	0	300
2020/12/09	2030	04/11/2021	11.44	Call	Bond Future	10,010.3600	10.0104	9,741.1200	9.7411	(2.690)	0	0	0
2020/12/09	2030	04/11/2021	10.59	Call	Bond Future	6,968.1800	6.9682	6,796.2300	6.7962	(2.468)	0	0	0
2020/12/09	2030	04/11/2021	10.61	Call	Bond Future	7,040.9300	7.0409	6,860.8600	6.8609	(2.557)	0	0	0
2020/12/09	2030	04/11/2021	10.61	Put	Bond Future	1,930.1900	1.9302	2,083.0700	2.0831	7.920	0	0	0
2020/12/09	2032	04/02/2021	9.63	Call	Bond Future	1,101.8500	1.1019	1,048.5100	1.0485	(4.841)	0	0	0
2020/12/09	2032	04/02/2021	9.63	Put	Bond Future	3,345.3800	3.3454	3,467.5500	3.4675	3.652	0	0	0
2020/12/09	2032	04/02/2021	9.29	Put	Bond Future	4,937.5500	4.9375	5,083.0200	5.0830	2.946	0	0	0
2020/12/09	2032	04/02/2021	9.29	Call	Bond Future	513.3000	0.5133	483.2600	0.4833	(5.852)	0	0	800
2020/12/09	2032	04/02/2021	10.82	Call	Bond Future	5,417.5600	5.4176	5,276.5100	5.2765	(2.604)	0	0	0
2020/12/09	2032	04/02/2021	10.82	Put	Bond Future	554.9200	0.5549	589.3800	0.5894	6.210	0	0	800
2020/12/09	2032	04/02/2021			Bond Future	9.9916	91.4258	10.0204	91.2503	0.288	0.0000	0.0000	117,675
2020/12/09	2032	04/02/2021	9.62	Call	Bond Future	1,080.2100	1.0802	1,027.6600	1.0277	(4.865)	0	0	0
2020/12/09	2032	04/02/2021	9.62	Put	Bond Future	3,386.8800	3.3869	3,509.8400	3.5098	3.630	0	0	0
2020/12/09	2032	04/02/2021	9.61	Call	Bond Future	1,058.7100	1.0587	1,006.9500	1.0069	(4.889)	0	0	0
2020/12/09	2032	04/02/2021	9.61	Put	Bond Future	3,428.5800	3.4286	3,552.3300	3.5523	3.609	0	0	0

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2020/12/09	2032	04/02/2021	8.79	Put	Bond Future	7,888.8700	7.8889	8,055.2800	8.0553	2.109	0	0	0
2020/12/09	2032	04/02/2021	8.79	Call	Bond Future	127.2300	0.1272	118.1300	0.1181	(7.152)	0	0	800
2020/12/09	2032	06/05/2021	12.57	Call	Bond Future	12,788.5300	12.7885	12,628.5400	12.6285	(1.251)	0	0	0
2020/12/09	2032	06/05/2021	12.12	Call	Bond Future	10,790.7700	10.7908	10,642.2000	10.6422	(1.377)	0	0	0
2020/12/09	2032	06/05/2021	12.12	Put	Bond Future	405.1200	0.4051	434.8000	0.4348	7.326	0	0	0
2020/12/09	2032	06/05/2021			Bond Future	10.2059	88.2256	10.2361	88.0473	0.296	0.0000	0.0000	0
2020/12/09	2032	06/05/2021	12.57	Put	Bond Future	211.5800	0.2116	229.8400	0.2298	8.630	0	0	736
2020/12/09	2032	06/05/2021	10.33	Put	Bond Future	2,860.1300	2.8601	2,971.1700	2.9712	3.882	0	0	0
2020/12/09	2032	06/05/2021	10.33	Call	Bond Future	3,589.9700	3.5900	3,522.7600	3.5228	(1.872)	0	0	736
2020/12/09	2032	06/05/2021	12.11	Call	Bond Future	10,746.7000	10.7467	10,598.4300	10.5984	(1.380)	0	0	0
2020/12/09	2032	06/05/2021	12.11	Put	Bond Future	410.7500	0.4108	440.7300	0.4407	7.299	0	0	0
2020/12/09	2032	06/05/2021	12.10	Call	Bond Future	10,702.6400	10.7026	10,554.6700	10.5547	(1.383)	0	0	0
2020/12/09	2032	06/05/2021	12.10	Put	Bond Future	416.4500	0.4165	446.7300	0.4467	7.271	0	0	0
2020/12/09	2032	05/08/2021	11.37	Call	Bond Future	7,029.4900	7.0295	6,961.3400	6.9613	(0.969)	0	0	0
2020/12/09	2032	05/08/2021	11.37	Put	Bond Future	1,849.5000	1.8495	1,961.9300	1.9619	6.079	0	0	0
2020/12/09	2032	05/08/2021			Bond Future	10.4275	89.1781	10.4590	88.9975	0.303	0.0000	0.0000	0
2020/12/09	2032	05/08/2021	11.35	Call	Bond Future	6,950.7400	6.9507	6,883.5700	6.8836	(0.966)	0	0	0
2020/12/09	2032	05/08/2021	11.35	Put	Bond Future	1,876.1800	1.8762	1,989.5900	1.9896	6.045	0	0	0
2020/12/09	2032	05/08/2021	11.36	Call	Bond Future	6,990.2100	6.9902	6,922.5600	6.9226	(0.968)	0	0	0
2020/12/09	2032	05/08/2021	11.36	Put	Bond Future	1,862.9100	1.8629	1,975.8400	1.9758	6.062	0	0	0
2020/12/09	2032	04/11/2021	9.83	Call	Bond Future	2,270.0300	2.2700	2,240.1600	2.2402	(1.316)	0	0	700
2020/12/09	2032	04/11/2021	11.71	Put	Bond Future	2,281.6100	2.2816	2,362.3200	2.3623	3.537	0	0	0
2020/12/09	2032	04/11/2021	11.69	Call	Bond Future	7,794.2500	7.7942	7,692.9100	7.6929	(1.300)	0	0	0
2020/12/09	2032	04/11/2021	11.70	Call	Bond Future	7,831.4200	7.8314	7,729.7400	7.7297	(1.298)	0	0	0
2020/12/09	2032	04/11/2021			Bond Future	10.6566	85.9838	10.6896	85.8010	0.309	0.0000	0.0000	0
2020/12/09	2032	04/11/2021	9.83	Put	Bond Future	7,033.2500	7.0333	7,186.1000	7.1861	2.173	0	0	0
2020/12/09	2032	04/11/2021	12.81	Call	Bond Future	11,840.9500	11.8410	11,703.8600	11.7039	(1.158)	0	0	0
2020/12/09	2032	04/11/2021	12.81	Put	Bond Future	942.7800	0.9428	988.4100	0.9884	4.840	0	0	700
2020/12/09	2032	04/11/2021	11.71	Call	Bond Future	7,868.6300	7.8686	7,766.6200	7.7666	(1.296)	0	0	0
2020/12/09	2032	04/11/2021	11.69	Put	Bond Future	2,308.5700	2.3086	2,389.9500	2.3900	3.525	0	0	0
2020/12/09	2032	04/11/2021	9.33	Put	Bond Future	9,279.2300	9.2792	9,445.0600	9.4451	1.787	0	0	0
2020/12/09	2032	04/11/2021	9.33	Call	Bond Future	1,459.9200	1.4599	1,443.0300	1.4430	(1.157)	0	0	700
2020/12/09	2032	04/11/2021	11.70	Put	Bond Future	2,295.0500	2.2950	2,376.0900	2.3761	3.531	0	0	0
2020/12/09	2033	04/02/2021			Bond Future	98.9088	98.9088	98.9288	98.9288	0.020	0.0000	0.0000	7,717
2020/12/09	2033	06/05/2021			Bond Future	98.7375	98.7375	98.7567	98.7567	0.019	0.0000	0.0000	0
2020/12/09	2033	05/08/2021			Bond Future	99.8268	99.8268	99.8457	99.8457	0.019	0.0000	0.0000	0
2020/12/09	2033	04/11/2021			Bond Future	99.6875	99.6875	99.7063	99.7063	0.019	0.0000	0.0000	0
2020/12/09	2037	04/02/2021	10.28	Call	Bond Future	607.5200	0.6075	675.5300	0.6755	11.195	0	0	0
2020/12/09	2037	04/02/2021	10.28	Put	Bond Future	5,271.9200	5.2719	5,161.9000	5.1619	(2.087)	0	0	0
2020/12/09	2037	04/02/2021	10.27	Call	Bond Future	593.2600	0.5933	659.7400	0.6597	11.206	0	0	0
2020/12/09	2037	04/02/2021	10.27	Put	Bond Future	5,327.2300	5.3272	5,215.6800	5.2157	(2.094)	0	0	0
2020/12/09	2037	04/02/2021	11.90	Call	Bond Future	6,149.1700	6.1492	6,342.6800	6.3427	3.147	0	0	0
2020/12/09	2037	04/02/2021	13.73	Call	Bond Future	15,048.4300	15.0484	15,225.5700	15.2256	1.177	0	0	0
2020/12/09	2037	04/02/2021	13.73	Put	Bond Future	9.6900	0.0097	8.8000	0.0088	(9.185)	0	0	300
2020/12/09	2037	04/02/2021	10.85	Call	Bond Future	1,871.8600	1.8719	2,004.1600	2.0042	7.068	0	0	0
2020/12/09	2037	04/02/2021	10.85	Put	Bond Future	2,706.1300	2.7061	2,660.4000	2.6604	(1.690)	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
2020/12/09	2037	04/02/2021	10.35	Call	Bond Future	713.9300	0.7139	793.4300	0.7934	11.136	0	0	0
2020/12/09	2037	04/02/2021	10.35	Put	Bond Future	4,893.7000	4.8937	4,795.1700	4.7952	(2.013)	0	0	72
2020/12/09	2037	04/02/2021			Bond Future	10.9795	81.7176	10.9517	81.8957	(0.253)	0.0000	0.0000	133,404
2020/12/09	2037	04/02/2021	10.29	Call	Bond Future	621.9200	0.6219	691.5700	0.6916	11.199	0	0	0
2020/12/09	2037	04/02/2021	10.29	Put	Bond Future	5,216.8400	5.2168	5,108.4600	5.1085	(2.078)	0	0	0
2020/12/09	2037	04/02/2021	11.97	Put	Bond Future	514.3900	0.5144	530.0400	0.5300	3.042	0	0	0
2020/12/09	2037	04/02/2021	11.97	Call	Bond Future	6,490.0900	6.4901	6,683.7700	6.6838	2.984	0	0	300
2020/12/09	2037	04/02/2021	11.90	Put	Bond Future	573.3300	0.5733	588.8100	0.5888	2.700	0	0	240
2020/12/09	2037	04/02/2021	10.48	Put	Bond Future	4,235.1300	4.2351	4,159.2000	4.1592	(1.793)	0	0	0
2020/12/09	2037	04/02/2021	10.48	Call	Bond Future	944.6000	0.9446	1,046.7000	1.0467	10.809	0	0	240
2020/12/09	2037	04/02/2021	9.65	Put	Bond Future	9,336.4600	9.3365	9,167.2200	9.1672	(1.813)	0	0	0
2020/12/09	2037	04/02/2021	9.65	Call	Bond Future	120.2500	0.1203	129.0400	0.1290	7.310	0	0	72
2020/12/09	2037	06/05/2021	12.42	Call	Bond Future	8,329.8700	8.3299	8,490.4900	8.4905	1.928	0	0	0
2020/12/09	2037	06/05/2021	12.43	Call	Bond Future	8,370.4000	8.3704	8,531.2200	8.5312	1.921	0	0	0
2020/12/09	2037	06/05/2021	12.44	Put	Bond Future	1,242.0400	1.2420	1,224.0800	1.2241	(1.446)	0	0	0
2020/12/09	2037	06/05/2021			Bond Future	11.1993	82.5617	11.1705	82.7407	(0.257)	0.0000	0.0000	0
2020/12/09	2037	06/05/2021	12.42	Put	Bond Future	1,268.5400	1.2685	1,250.1600	1.2502	(1.449)	0	0	0
2020/12/09	2037	06/05/2021	12.43	Put	Bond Future	1,255.2400	1.2552	1,237.0600	1.2371	(1.448)	0	0	0
2020/12/09	2037	06/05/2021	12.44	Call	Bond Future	8,410.9800	8.4110	8,572.0200	8.5720	1.915	0	0	0
2020/12/09	2037	05/08/2021	12.26	Put	Bond Future	2,422.2500	2.4222	2,419.2900	2.4193	(0.122)	0	0	0
2020/12/09	2037	05/08/2021	12.27	Call	Bond Future	7,213.6100	7.2136	7,391.2500	7.3913	2.463	0	0	0
2020/12/09	2037	05/08/2021	12.27	Put	Bond Future	2,406.7000	2.4067	2,403.9000	2.4039	(0.116)	0	0	0
2020/12/09	2037	05/08/2021	12.28	Call	Bond Future	7,252.7400	7.2527	7,430.5400	7.4305	2.451	0	0	0
2020/12/09	2037	05/08/2021			Bond Future	11.4313	79.1974	11.4014	79.3779	(0.262)	0.0000	0.0000	0
2020/12/09	2037	05/08/2021	12.26	Call	Bond Future	7,174.5100	7.1745	7,351.9900	7.3520	2.474	0	0	0
2020/12/09	2037	05/08/2021	12.28	Put	Bond Future	2,391.2500	2.3913	2,388.6100	2.3886	(0.110)	0	0	0
2020/12/09	2037	04/11/2021	12.82	Put	Bond Future	2,542.8800	2.5429	2,513.4300	2.5134	(1.158)	0	0	0
2020/12/09	2037	04/11/2021	12.83	Call	Bond Future	8,934.4400	8.9344	9,087.3300	9.0873	1.711	0	0	0
2020/12/09	2037	04/11/2021			Bond Future	11.6577	80.0415	11.6266	80.2237	(0.267)	0.0000	0.0000	0
2020/12/09	2037	04/11/2021	12.81	Call	Bond Future	8,866.8200	8.8668	9,019.3000	9.0193	1.720	0	0	0
2020/12/09	2037	04/11/2021	12.81	Put	Bond Future	2,560.3400	2.5603	2,530.6800	2.5307	(1.158)	0	0	0
2020/12/09	2037	04/11/2021	12.82	Call	Bond Future	8,900.6000	8.9006	9,053.2900	9.0533	1.716	0	0	0
2020/12/09	2037	04/11/2021	12.83	Put	Bond Future	2,525.5300	2.5255	2,496.2800	2.4963	(1.158)	0	0	0
2020/12/09	2038	04/02/2021			Bond Future	111.9428	111.9428	112.3436	112.3436	0.358	0.0000	0.0000	7,655
2020/12/09	2038	06/05/2021			Bond Future	113.1261	113.1261	113.5298	113.5298	0.357	0.0000	0.0000	0
2020/12/09	2038	05/08/2021			Bond Future	112.6506	112.6506	113.0583	113.0583	0.362	0.0000	0.0000	0
2020/12/09	2038	04/11/2021			Bond Future	113.8765	113.8765	114.2885	114.2885	0.362	0.0000	0.0000	0
2020/12/09	2040	04/02/2021	10.42	Call	Bond Future	590.7100	0.5907	665.0500	0.6650	12.585	0	0	0
2020/12/09	2040	04/02/2021	10.42	Put	Bond Future	5,616.0000	5.6160	5,362.4000	5.3624	(4.516)	0	0	0
2020/12/09	2040	04/02/2021	9.49	Put	Bond Future	12,431.0000	12.4310	12,110.4600	12.1105	(2.579)	0	0	0
2020/12/09	2040	04/02/2021	9.49	Call	Bond Future	35.1400	0.0351	42.5400	0.0425	21.059	0	0	500
2020/12/09	2040	04/02/2021	9.57	Put	Bond Future	11,771.8200	11.7718	11,453.3800	11.4534	(2.705)	0	0	0
2020/12/09	2040	04/02/2021	9.57	Call	Bond Future	47.0500	0.0471	56.5500	0.0566	20.191	0	0	800
2020/12/09	2040	04/02/2021	10.07	Put	Bond Future	7,922.3800	7.9224	7,630.1900	7.6302	(3.688)	0	0	0
2020/12/09	2040	04/02/2021			Bond Future	11.1274	83.5486	11.0792	83.8765	(0.433)	0.0000	0.0000	78,984
2020/12/09	2040	04/02/2021	10.41	Call	Bond Future	575.9700	0.5760	648.8800	0.6489	12.659	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
2020/12/09	2040	04/02/2021	10.41	Put	Bond Future	5,675.7200	5.6757	5,420.6900	5.4207	(4.493)	0	0	0
2020/12/09	2040	04/02/2021	10.40	Call	Bond Future	561.3900	0.5614	632.9000	0.6329	12.738	0	0	0
2020/12/09	2040	04/02/2021	10.40	Put	Bond Future	5,735.7000	5.7357	5,479.2700	5.4793	(4.471)	0	0	0
2020/12/09	2040	04/02/2021	10.24	Put	Bond Future	6,745.0800	6.7451	6,468.4100	6.4684	(4.102)	0	0	0
2020/12/09	2040	04/02/2021	10.24	Call	Bond Future	364.2100	0.3642	415.4800	0.4155	14.077	0	0	500
2020/12/09	2040	04/02/2021	11.57	Call	Bond Future	4,175.9100	4.1759	4,415.6800	4.4157	5.742	0	0	0
2020/12/09	2040	04/02/2021	11.57	Put	Bond Future	1,260.9700	1.2610	1,172.8000	1.1728	(6.992)	0	0	500
2020/12/09	2040	04/02/2021	10.07	Call	Bond Future	230.9200	0.2309	266.6700	0.2667	15.482	0	0	800
2020/12/09	2040	04/02/2021	11.74	Call	Bond Future	4,968.5700	4.9686	5,225.1600	5.2252	5.164	0	0	0
2020/12/09	2040	04/02/2021	11.74	Put	Bond Future	977.5200	0.9775	906.1700	0.9062	(7.299)	0	0	800
2020/12/09	2040	06/05/2021	10.83	Put	Bond Future	5,733.0800	5.7331	5,641.1800	5.6412	(1.603)	0	0	0
2020/12/09	2040	06/05/2021	10.83	Call	Bond Future	2,240.1800	2.2402	2,478.7100	2.4787	10.648	0	0	300
2020/12/09	2040	06/05/2021	11.58	Put	Bond Future	3,100.3700	3.1004	3,073.1200	3.0731	(0.879)	0	0	0
2020/12/09	2040	06/05/2021	11.58	Call	Bond Future	4,629.7500	4.6298	4,932.9300	4.9329	6.549	0	0	300
2020/12/09	2040	06/05/2021	12.44	Call	Bond Future	8,219.6700	8.2197	8,525.6400	8.5256	3.722	0	0	0
2020/12/09	2040	06/05/2021	12.44	Put	Bond Future	1,494.4200	1.4944	1,469.9600	1.4700	(1.637)	0	0	0
2020/12/09	2040	06/05/2021			Bond Future	11.3438	84.4116	11.2937	84.7421	(0.442)	0.0000	0.0000	0
2020/12/09	2040	06/05/2021	13.38	Call	Bond Future	12,331.6800	12.3317	12,647.5500	12.6476	2.561	0	0	0
2020/12/09	2040	06/05/2021	13.38	Put	Bond Future	531.1100	0.5311	516.5500	0.5166	(2.741)	0	0	300
2020/12/09	2040	06/05/2021	12.43	Call	Bond Future	8,174.6800	8.1747	8,483.5900	8.4836	3.779	0	0	0
2020/12/09	2040	06/05/2021	12.43	Put	Bond Future	1,506.6700	1.5067	1,485.1500	1.4851	(1.428)	0	0	0
2020/12/09	2040	06/05/2021	12.42	Call	Bond Future	8,129.9000	8.1299	8,441.5900	8.4416	3.834	0	0	0
2020/12/09	2040	06/05/2021	12.42	Put	Bond Future	1,519.1900	1.5192	1,500.4500	1.5004	(1.234)	0	0	0
2020/12/09	2040	05/08/2021	11.05	Put	Bond Future	6,320.8900	6.3209	6,259.4900	6.2595	(0.971)	0	0	0
2020/12/09	2040	05/08/2021	11.05	Call	Bond Future	2,882.9100	2.8829	3,155.0900	3.1551	9.441	0	0	900
2020/12/09	2040	05/08/2021	12.48	Call	Bond Future	7,841.0800	7.8411	8,227.7200	8.2277	4.931	0	0	0
2020/12/09	2040	05/08/2021	12.49	Put	Bond Future	2,365.6300	2.3656	2,419.2700	2.4193	2.267	0	0	0
2020/12/09	2040	05/08/2021	12.47	Call	Bond Future	7,800.0800	7.8001	8,186.3500	8.1863	4.952	0	0	0
2020/12/09	2040	05/08/2021			Bond Future	11.5723	80.8170	11.5200	81.1506	(0.451)	0.0000	0.0000	0
2020/12/09	2040	05/08/2021	11.55	Put	Bond Future	4,527.1800	4.5272	4,495.7600	4.4958	(0.694)	0	0	0
2020/12/09	2040	05/08/2021	11.55	Call	Bond Future	4,385.2200	4.3852	4,687.3800	4.6874	6.890	0	0	900
2020/12/09	2040	05/08/2021	14.80	Call	Bond Future	17,228.1100	17.2281	17,559.0800	17.5591	1.921	0	0	0
2020/12/09	2040	05/08/2021	14.80	Put	Bond Future	286.5700	0.2866	283.9600	0.2840	(0.911)	0	0	900
2020/12/09	2040	05/08/2021	12.48	Put	Bond Future	2,381.3500	2.3813	2,434.4100	2.4344	2.228	0	0	0
2020/12/09	2040	05/08/2021	12.49	Call	Bond Future	7,882.1200	7.8821	8,269.3400	8.2693	4.913	0	0	0
2020/12/09	2040	05/08/2021	12.47	Put	Bond Future	2,397.1800	2.3972	2,449.8700	2.4499	2.198	0	0	0
2020/12/09	2040	04/11/2021	12.90	Call	Bond Future	9,060.7700	9.0608	9,387.4900	9.3875	3.606	0	0	0
2020/12/09	2040	04/11/2021	12.90	Put	Bond Future	2,682.3700	2.6824	2,672.2200	2.6722	(0.378)	0	0	0
2020/12/09	2040	04/11/2021	12.89	Call	Bond Future	9,021.2700	9.0213	9,351.9600	9.3520	3.666	0	0	0
2020/12/09	2040	04/11/2021	12.89	Put	Bond Future	2,696.7800	2.6968	2,690.6000	2.6906	(0.229)	0	0	0
2020/12/09	2040	04/11/2021			Bond Future	11.7947	81.6784	11.7403	82.0153	(0.461)	0.0000	0.0000	0
2020/12/09	2040	04/11/2021	12.91	Call	Bond Future	9,100.2800	9.1003	9,423.0500	9.4230	3.547	0	0	0
2020/12/09	2040	04/11/2021	12.91	Put	Bond Future	2,668.0400	2.6680	2,653.9400	2.6539	(0.528)	0	0	0
2020/12/09	2044	04/02/2021	10.36	Put	Bond Future	6,611.4400	6.6114	6,339.0300	6.3390	(4.120)	0	0	0
2020/12/09	2044	04/02/2021	10.37	Call	Bond Future	427.0100	0.4270	482.4900	0.4825	12.993	0	0	0
2020/12/09	2044	04/02/2021	10.35	Put	Bond Future	6,676.8700	6.6769	6,403.3400	6.4033	(4.097)	0	0	0
2020/12/09	2044	04/02/2021	10.04	Put	Bond Future	8,882.1900	8.8822	8,581.7300	8.5817	(3.383)	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
2020/12/09	2044	04/02/2021	10.04	Call	Bond Future	166.9700	0.1670	193.2000	0.1932	15.709	0	0	0
2020/12/09	2044	04/02/2021	10.84	Call	Bond Future	1,296.1900	1.2962	1,419.5200	1.4195	9.515	0	0	0
2020/12/09	2044	04/02/2021			Bond Future	11.2183	80.0020	11.1702	80.3287	(0.428)	0.0000	0.0000	51,645
2020/12/09	2044	04/02/2021	10.36	Call	Bond Future	415.3600	0.4154	469.6400	0.4696	13.068	0	0	0
2020/12/09	2044	04/02/2021	10.37	Put	Bond Future	6,546.2900	6.5463	6,275.0800	6.2751	(4.143)	0	0	0
2020/12/09	2044	04/02/2021	10.35	Call	Bond Future	403.8800	0.4039	457.0400	0.4570	13.162	0	0	0
2020/12/09	2044	04/02/2021	10.84	Put	Bond Future	3,931.1500	3.9312	3,727.7900	3.7278	(5.173)	0	0	265
2020/12/09	2044	04/02/2021	10.29	Call	Bond Future	340.1100	0.3401	386.7000	0.3867	13.699	0	0	0
2020/12/09	2044	04/02/2021	10.29	Put	Bond Future	7,077.0000	7.0770	6,796.9000	6.7969	(3.958)	0	0	265
2020/12/09	2044	04/02/2021	9.66	Put	Bond Future	11,916.6600	11.9167	11,599.1000	11.5991	(2.665)	0	0	0
2020/12/09	2044	04/02/2021	9.66	Call	Bond Future	47.9500	0.0480	57.0800	0.0571	19.041	0	0	265
2020/12/09	2044	06/05/2021	11.10	Call	Bond Future	2,807.3500	2.8074	2,996.2600	2.9963	6.729	0	0	0
2020/12/09	2044	06/05/2021	11.40	Call	Bond Future	3,747.5600	3.7476	3,964.3400	3.9643	5.785	0	0	0
2020/12/09	2044	06/05/2021	11.40	Put	Bond Future	3,932.1400	3.9321	3,819.7400	3.8197	(2.858)	0	0	3,100
2020/12/09	2044	06/05/2021	11.79	Call	Bond Future	5,143.6600	5.1437	5,391.1500	5.3912	4.812	0	0	0
2020/12/09	2044	06/05/2021	11.79	Put	Bond Future	2,825.8900	2.8259	2,744.2000	2.7442	(2.891)	0	0	3,100
2020/12/09	2044	06/05/2021	12.50	Call	Bond Future	8,117.9500	8.1179	8,403.3000	8.4033	3.515	0	0	0
2020/12/09	2044	06/05/2021	12.50	Put	Bond Future	1,581.6300	1.5816	1,537.8000	1.5378	(2.771)	0	0	3,100
2020/12/09	2044	06/05/2021	12.43	Call	Bond Future	7,810.8500	7.8109	8,093.3900	8.0934	3.617	0	0	0
2020/12/09	2044	06/05/2021	12.43	Put	Bond Future	1,672.2500	1.6722	1,625.6100	1.6256	(2.789)	0	0	0
2020/12/09	2044	06/05/2021	12.44	Call	Bond Future	7,854.6700	7.8547	8,137.6200	8.1376	3.602	0	0	0
2020/12/09	2044	06/05/2021	12.44	Put	Bond Future	1,659.0200	1.6590	1,612.7900	1.6128	(2.787)	0	0	0
2020/12/09	2044	06/05/2021			Bond Future	11.4280	80.8284	11.3781	81.1576	(0.437)	0.0000	0.0000	0
2020/12/09	2044	06/05/2021	11.10	Put	Bond Future	5,013.7600	5.0138	4,873.4900	4.8735	(2.798)	0	0	3,100
2020/12/09	2044	06/05/2021	10.70	Put	Bond Future	6,799.4900	6.7995	6,615.3900	6.6154	(2.708)	0	0	0
2020/12/09	2044	06/05/2021	10.70	Call	Bond Future	1,757.3600	1.7574	1,902.4400	1.9024	8.256	0	0	3,100
2020/12/09	2044	06/05/2021	11.35	Put	Bond Future	4,098.3000	4.0983	3,981.4900	3.9815	(2.850)	0	0	0
2020/12/09	2044	06/05/2021	11.35	Call	Bond Future	3,582.7600	3.5828	3,795.1300	3.7951	5.928	0	0	3,100
2020/12/09	2044	06/05/2021	11.90	Call	Bond Future	5,575.4200	5.5754	5,830.2800	5.8303	4.571	0	0	0
2020/12/09	2044	06/05/2021	11.90	Put	Bond Future	2,576.4300	2.5764	2,502.1100	2.5021	(2.885)	0	0	0
2020/12/09	2044	06/05/2021	12.45	Call	Bond Future	7,898.3600	7.8984	8,181.7200	8.1817	3.588	0	0	0
2020/12/09	2044	06/05/2021	12.45	Put	Bond Future	1,645.7400	1.6457	1,599.9200	1.5999	(2.784)	0	0	0
2020/12/09	2044	05/08/2021	12.60	Put	Bond Future	2,376.1900	2.3762	2,330.7300	2.3307	(1.913)	0	0	0
2020/12/09	2044	05/08/2021	12.61	Call	Bond Future	8,076.9100	8.0769	8,364.1000	8.3641	3.556	0	0	0
2020/12/09	2044	05/08/2021	12.61	Put	Bond Future	2,361.4000	2.3614	2,316.3000	2.3163	(1.910)	0	0	0
2020/12/09	2044	05/08/2021			Bond Future	11.6494	77.3203	11.5973	77.6526	(0.447)	0.0000	0.0000	0
2020/12/09	2044	05/08/2021	12.59	Call	Bond Future	7,995.3500	7.9953	8,281.8000	8.2818	3.583	0	0	0
2020/12/09	2044	05/08/2021	12.59	Put	Bond Future	2,391.3000	2.3913	2,345.4600	2.3455	(1.917)	0	0	0
2020/12/09	2044	05/08/2021	12.60	Call	Bond Future	8,036.0100	8.0360	8,322.8400	8.3228	3.569	0	0	0
2020/12/09	2044	04/11/2021	12.91	Call	Bond Future	8,835.1900	8.8352	9,155.4300	9.1554	3.625	0	0	0
2020/12/09	2044	04/11/2021	12.91	Put	Bond Future	2,833.3100	2.8333	2,817.9100	2.8179	(0.544)	0	0	0
2020/12/09	2044	04/11/2021			Bond Future	11.8647	78.1444	11.8104	78.4801	(0.457)	0.0000	0.0000	0
2020/12/09	2044	04/11/2021	12.89	Call	Bond Future	8,758.2000	8.7582	9,086.3600	9.0864	3.747	0	0	0
2020/12/09	2044	04/11/2021	12.89	Put	Bond Future	2,863.3500	2.8633	2,855.8700	2.8559	(0.261)	0	0	0
2020/12/09	2044	04/11/2021	12.90	Call	Bond Future	8,796.5500	8.7965	9,120.8800	9.1209	3.687	0	0	0
2020/12/09	2044	04/11/2021	12.90	Put	Bond Future	2,848.1500	2.8481	2,836.8400	2.8368	(0.397)	0	0	0
2020/12/09	2046	04/02/2021			Bond Future	99.7863	99.7863	101.6808	101.6808	1.899	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
2020/12/09	2046	06/05/2021			Bond Future	99.0491	99.0491	100.9626	100.9626	1.932	0.0000	0.0000	0
2020/12/09	2046	05/08/2021			Bond Future	100.1421	100.1421	102.0762	102.0762	1.931	0.0000	0.0000	0
2020/12/09	2046	04/11/2021			Bond Future	99.4227	99.4227	101.3776	101.3776	1.966	0.0000	0.0000	0
2020/12/09	2050	04/02/2021			Bond Future	101.9621	101.9621	102.7502	102.7502	0.773	0.0000	0.0000	11,021
2020/12/09	2050	06/05/2021			Bond Future	103.0397	103.0397	103.8350	103.8350	0.772	0.0000	0.0000	0
2020/12/09	2050	05/08/2021			Bond Future	102.2468	102.2468	103.0503	103.0503	0.786	0.0000	0.0000	0
2020/12/09	2050	04/11/2021			Bond Future	103.3595	103.3595	104.1716	104.1716	0.786	0.0000	0.0000	0
2020/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	AL37	04/02/2021			Index Future	781.8560	781.8560	780.0380	780.0380	(0.233)	0.0000	0.0000	0
2020/12/09	AL37	06/05/2021			Index Future	789.9200	789.9200	788.0810	788.0810	(0.233)	0.0000	0.0000	0
2020/12/09	AL37	05/08/2021			Index Future	798.3490	798.3490	796.4900	796.4900	(0.233)	0.0000	0.0000	0
2020/12/09	AL37	04/11/2021			Index Future	806.9380	806.9380	805.0570	805.0570	(0.233)	0.0000	0.0000	0
2020/12/09	AL7T	04/02/2021			Index Future	859.5770	859.5770	857.1030	857.1030	(0.288)	0.0000	0.0000	0
2020/12/09	AL7T	06/05/2021			Index Future	868.4430	868.4430	865.9410	865.9410	(0.288)	0.0000	0.0000	0
2020/12/09	AL7T	05/08/2021			Index Future	877.7100	877.7100	875.1800	875.1800	(0.288)	0.0000	0.0000	0
2020/12/09	AL7T	04/11/2021			Index Future	887.1520	887.1520	884.5940	884.5940	(0.288)	0.0000	0.0000	0
2020/12/09	ALBI	04/02/2021			Index Future	752.2040	752.2040	752.2720	752.2720	0.009	0.0000	0.0000	231
2020/12/09	ALBI	06/05/2021			Index Future	759.9630	759.9630	760.0290	760.0290	0.009	0.0000	0.0000	0
2020/12/09	ALBI	05/08/2021			Index Future	768.0720	768.0720	768.1380	768.1380	0.009	0.0000	0.0000	0
2020/12/09	ALBI	04/11/2021			Index Future	776.3350	776.3350	776.4010	776.4010	0.009	0.0000	0.0000	0
2020/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	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
2020/12/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/09	ES33	04/02/2021			Bond Future	11.5016	76.7456	11.4725	76.9003	(0.254)	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
2020/12/09	ES33	06/05/2021			Bond Future	11.7577	73.7638	11.7275	73.9194	(0.257)	0.0000	0.0000	0
2020/12/09	ES33	05/08/2021			Bond Future	12.0239	74.5602	11.9924	74.7170	(0.262)	0.0000	0.0000	0
2020/12/09	ES33	04/11/2021			Bond Future	12.2996	71.5803	12.2668	71.7386	(0.267)	0.0000	0.0000	0
2020/12/09	ES42	04/02/2021			Bond Future	12.1346	74.9789	12.0903	75.2361	(0.365)	0.0000	0.0000	4,779
2020/12/09	ES42	06/05/2021			Bond Future	12.3897	71.4952	12.3435	71.7543	(0.373)	0.0000	0.0000	0
2020/12/09	ES42	05/08/2021			Bond Future	12.6483	72.2675	12.6001	72.5290	(0.382)	0.0000	0.0000	0
2020/12/09	ES42	04/11/2021			Bond Future	12.9182	68.7799	12.8677	69.0440	(0.391)	0.0000	0.0000	0
2020/12/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	04/02/2021	750.96	Put	GOVI	79,790.0000	7.9790	80,240.0000	8.0240	0.564	0	0	0
2020/12/09	GOVI	04/02/2021			GOVI	742.9810	742.9810	742.9360	742.9360	(0.006)	0.0000	0.0000	965
2020/12/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	04/02/2021	750.95	Put	GOVI	79,690.0000	7.9690	80,140.0000	8.0140	0.565	0	0	0
2020/12/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	04/02/2021	750.94	Put	GOVI	79,590.0000	7.9590	80,040.0000	8.0040	0.565	0	0	0
2020/12/09	GOVI	06/05/2021	678.68	Call	GOVI	719,650.0000	71.9650	719,160.0000	71.9160	(0.068)	0	0	0
2020/12/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	06/05/2021	678.67	Call	GOVI	719,750.0000	71.9750	719,260.0000	71.9260	(0.068)	0	0	0
2020/12/09	GOVI	06/05/2021			GOVI	750.6450	750.6450	750.5960	750.5960	(0.007)	0.0000	0.0000	0
2020/12/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	06/05/2021	678.69	Call	GOVI	719,550.0000	71.9550	719,060.0000	71.9060	(0.068)	0	0	0
2020/12/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	05/08/2021	719.14	Call	GOVI	395,150.0000	39.5150	394,650.0000	39.4650	(0.127)	0	0	0
2020/12/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	05/08/2021	719.13	Call	GOVI	395,250.0000	39.5250	394,750.0000	39.4750	(0.127)	0	0	0
2020/12/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	05/08/2021			GOVI	758.6550	758.6550	758.6050	758.6050	(0.007)	0.0000	0.0000	0
2020/12/09	GOVI	05/08/2021	719.15	Call	GOVI	395,050.0000	39.5050	394,550.0000	39.4550	(0.127)	0	0	0
2020/12/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	04/11/2021	728.41	Call	GOVI	384,060.0000	38.4060	383,550.0000	38.3550	(0.133)	0	0	0
2020/12/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	04/11/2021	728.40	Call	GOVI	384,160.0000	38.4160	383,650.0000	38.3650	(0.133)	0	0	0
2020/12/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GOVI	04/11/2021			GOVI	766.8160	766.8160	766.7650	766.7650	(0.007)	0.0000	0.0000	0
2020/12/09	GOVI	04/11/2021	728.42	Call	GOVI	383,960.0000	38.3960	383,450.0000	38.3450	(0.133)	0	0	0
2020/12/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/09	IGOV	04/02/2021			Index Future	271.3240	271.3240	272.3100	272.3100	0.363	0.0000	0.0000	1,090
2020/12/09	IGOV	06/05/2021			Index Future	274.1890	274.1890	275.1850	275.1850	0.363	0.0000	0.0000	21
2020/12/09	IGOV	05/08/2021			Index Future	277.1810	277.1810	278.1870	278.1870	0.363	0.0000	0.0000	0
2020/12/09	IGOV	04/11/2021			Index Future	280.2280	280.2280	281.2450	281.2450	0.363	0.0000	0.0000	0
2020/12/09	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/09	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/09	IS05	15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4100	90.4100	0.000	0.0000	0.0000	0

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2020/12/09	IS05	21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3700	89.3700	0.000	0.0000	0.0000	0
2020/12/09	IS05	21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6400	90.6400	0.011	0.0000	0.0000	51
2020/12/09	IS05	15/03/2022			Interest Rate Swap	90.0400	90.0400	90.0500	90.0500	0.011	0.0000	0.0000	0
2020/12/09	IS05	21/06/2022			Interest Rate Swap	90.1300	90.1300	90.1500	90.1500	0.022	0.0000	0.0000	0
2020/12/09	IS05	20/09/2022			Interest Rate Swap	93.2500	93.2500	93.2700	93.2700	0.021	0.0000	0.0000	0
2020/12/09	IS05	20/12/2022			Interest Rate Swap	93.7100	93.7100	93.7500	93.7500	0.043	0.0000	0.0000	0
2020/12/09	IS05	22/03/2023			Interest Rate Swap	86.0500	86.0500	86.1000	86.1000	0.058	0.0000	0.0000	0
2020/12/09	IS05	20/06/2023			Interest Rate Swap	91.5200	91.5200	91.5800	91.5800	0.066	0.0000	0.0000	0
2020/12/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/09	IS10	17/12/2025			Interest Rate Swap	78.6000	78.6000	78.7000	78.7000	0.127	0.0000	0.0000	0
2020/12/09	IS10	16/03/2026			Interest Rate Swap	75.0500	75.0500	75.1800	75.1800	0.173	0.0000	0.0000	0
2020/12/09	IS10	15/06/2026			Interest Rate Swap	73.3800	73.3800	73.5500	73.5500	0.232	0.0000	0.0000	0
2020/12/09	IS10	21/09/2026			Interest Rate Swap	75.3400	75.3400	75.5400	75.5400	0.265	0.0000	0.0000	0
2020/12/09	IS10	21/12/2026			Interest Rate Swap	79.3100	79.3100	79.5500	79.5500	0.303	0.0000	0.0000	0
2020/12/09	IS10	15/03/2027			Interest Rate Swap	77.7700	77.7700	78.0300	78.0300	0.334	0.0000	0.0000	0
2020/12/09	IS10	21/06/2027			Interest Rate Swap	79.8200	79.8200	80.1100	80.1100	0.363	0.0000	0.0000	0
2020/12/09	IS10	20/09/2027			Interest Rate Swap	85.6400	85.6400	85.9500	85.9500	0.362	0.0000	0.0000	0
2020/12/09	IS10	20/12/2027			Interest Rate Swap	86.0400	86.0400	86.3600	86.3600	0.372	0.0000	0.0000	0
2020/12/09	IS10	22/03/2028			Interest Rate Swap	79.0500	79.0500	79.3800	79.3800	0.417	0.0000	0.0000	0
2020/12/09	IS10	20/06/2028			Interest Rate Swap	86.9800	86.9800	87.2900	87.2900	0.356	0.0000	0.0000	0
2020/12/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/09	JBAF	15/12/2020			Jibar Tradeable Future	3.5650	96.4350	3.5650	96.4350	0.000	0.0000	0.0000	30,000
2020/12/09	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6250	96.3750	(0.275)	0.0000	0.0000	0
2020/12/09	JBAF	17/02/2021			Jibar Tradeable Future	3.5800	96.4200	3.5900	96.4100	0.279	0.0000	0.0000	0
2020/12/09	JBAF	17/03/2021			Jibar Tradeable Future	3.6050	96.3950	3.6050	96.3950	0.000	0.0000	0.0000	0
2020/12/09	JBAF	21/04/2021			Jibar Tradeable Future	3.5900	96.4100	3.6100	96.3900	0.557	0.0000	0.0000	0
2020/12/09	JBAF	19/05/2021			Jibar Tradeable Future	3.6000	96.4000	3.6200	96.3800	0.556	0.0000	0.0000	0
2020/12/09	JBAF	15/06/2021			Jibar Tradeable Future	3.6100	96.3900	3.6300	96.3700	0.554	0.0000	0.0000	0
2020/12/09	JBAF	15/09/2021			Jibar Tradeable Future	3.6950	96.3050	3.7350	96.2650	1.083	0.0000	0.0000	30,000
2020/12/09	JBAF	15/12/2021			Jibar Tradeable Future	3.8500	96.1500	3.9000	96.1000	1.299	0.0000	0.0000	0
2020/12/09	JBAF	16/03/2022			Jibar Tradeable Future	3.9900	96.0100	4.0400	95.9600	1.253	0.0000	0.0000	0
2020/12/09	JBAF	15/06/2022			Jibar Tradeable Future	4.2550	95.7450	4.2950	95.7050	0.940	0.0000	0.0000	0
2020/12/09	JBAF	21/09/2022			Jibar Tradeable Future	4.3850	95.6150	4.4350	95.5650	1.140	0.0000	0.0000	0
2020/12/09	R023	04/02/2021	6.33	Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2020/12/09	R023	04/02/2021	6.34	Call	Bond Future	3,314.9900	3.3150	3,288.7300	3.2887	(0.792)	0	0	0
2020/12/09	R023	04/02/2021	6.32	Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	0
2020/12/09	R023	04/02/2021			Bond Future	4.6573	109.4516	4.6704	109.4253	0.281	0.0000	0.0000	31,397
2020/12/09	R023	04/02/2021	6.33	Call	Bond Future	3,295.6900	3.2957	3,269.4300	3.2694	(0.797)	0	0	0
2020/12/09	R023	04/02/2021	6.34	Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2020/12/09	R023	04/02/2021	6.32	Call	Bond Future	3,276.3900	3.2764	3,250.1300	3.2501	(0.801)	0	0	0
2020/12/09	R023	06/05/2021	7.58	Call	Bond Future	4,894.3900	4.8944	4,866.8000	4.8668	(0.564)	0	0	0
2020/12/09	R023	06/05/2021	7.58	Put	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	0
2020/12/09	R023	06/05/2021			Bond Future	4.7272	106.6752	4.7429	106.6475	0.331	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
2020/12/09	R023	06/05/2021	7.57	Call	Bond Future	4,877.7600	4.8778	4,850.1800	4.8502	(0.565)	0	0	0
2020/12/09	R023	06/05/2021	7.57	Put	Bond Future	0.0600	0.0001	0.1600	0.0002	166.667	0	0	0
2020/12/09	R023	06/05/2021	7.56	Call	Bond Future	4,861.1300	4.8611	4,833.5600	4.8336	(0.567)	0	0	0
2020/12/09	R023	06/05/2021	7.56	Put	Bond Future	0.0600	0.0001	0.1700	0.0002	183.333	0	0	0
2020/12/09	R023	05/08/2021	5.30	Call	Bond Future	1,034.9200	1.0349	1,035.7400	1.0357	0.079	0	0	0
2020/12/09	R023	05/08/2021	5.30	Put	Bond Future	267.0800	0.2671	296.4800	0.2965	11.008	0	0	0
2020/12/09	R023	05/08/2021	5.29	Call	Bond Future	1,023.7300	1.0237	1,024.4500	1.0244	0.070	0	0	0
2020/12/09	R023	05/08/2021	5.29	Put	Bond Future	271.0000	0.2710	300.3000	0.3003	10.812	0	0	0
2020/12/09	R023	05/08/2021			Bond Future	4.7941	107.8265	4.8128	107.7980	0.391	0.0000	0.0000	0
2020/12/09	R023	05/08/2021	5.31	Call	Bond Future	1,046.1500	1.0461	1,047.0700	1.0471	0.088	0	0	0
2020/12/09	R023	05/08/2021	5.31	Put	Bond Future	263.2100	0.2632	292.7100	0.2927	11.208	0	0	0
2020/12/09	R023	04/11/2021	4.91	Call	Bond Future	555.5800	0.5556	561.1100	0.5611	0.995	0	0	0
2020/12/09	R023	04/11/2021	4.91	Put	Bond Future	527.0400	0.5270	561.7100	0.5617	6.578	0	0	0
2020/12/09	R023	04/11/2021	4.90	Call	Bond Future	548.3100	0.5483	554.3600	0.5544	1.103	0	0	0
2020/12/09	R023	04/11/2021	4.90	Put	Bond Future	532.6100	0.5326	567.8000	0.5678	6.607	0	0	0
2020/12/09	R023	04/11/2021			Bond Future	4.8878	105.0683	4.9105	105.0391	0.464	0.0000	0.0000	0
2020/12/09	R023	04/11/2021	4.92	Call	Bond Future	562.5000	0.5625	567.9200	0.5679	0.964	0	0	0
2020/12/09	R023	04/11/2021	4.92	Put	Bond Future	521.1200	0.5211	555.6800	0.5557	6.632	0	0	0
2020/12/09	R035	04/02/2021	10.05	Call	Bond Future	584.3600	0.5844	667.5900	0.6676	14.243	0	0	0
2020/12/09	R035	04/02/2021	10.05	Put	Bond Future	5,213.0500	5.2130	5,048.2600	5.0483	(3.161)	0	0	0
2020/12/09	R035	04/02/2021	10.04	Call	Bond Future	570.1900	0.5702	651.6400	0.6516	14.285	0	0	0
2020/12/09	R035	04/02/2021	10.04	Put	Bond Future	5,268.5900	5.2686	5,102.0200	5.1020	(3.162)	0	0	0
2020/12/09	R035	04/02/2021	10.14	Put	Bond Future	4,727.5300	4.7275	4,580.6100	4.5806	(3.108)	0	0	650
2020/12/09	R035	04/02/2021	11.14	Call	Bond Future	3,767.7500	3.7677	3,984.9800	3.9850	5.766	0	0	0
2020/12/09	R035	04/02/2021	11.14	Put	Bond Future	1,239.1100	1.2391	1,208.3200	1.2083	(2.485)	0	0	650
2020/12/09	R035	04/02/2021			Bond Future	10.7399	90.5886	10.7016	90.8366	(0.357)	0.0000	0.0000	97,983
2020/12/09	R035	04/02/2021	10.06	Call	Bond Future	598.7700	0.5988	683.9100	0.6839	14.219	0	0	0
2020/12/09	R035	04/02/2021	10.06	Put	Bond Future	5,157.8300	5.1578	4,994.9500	4.9950	(3.158)	0	0	0
2020/12/09	R035	04/02/2021	10.14	Call	Bond Future	722.7700	0.7228	823.8700	0.8239	13.988	0	0	0
2020/12/09	R035	06/05/2021	10.55	Call	Bond Future	2,337.6000	2.3376	2,522.3300	2.5223	7.903	0	0	0
2020/12/09	R035	06/05/2021	10.55	Put	Bond Future	4,960.2100	4.9602	4,895.2400	4.8952	(1.310)	0	0	500
2020/12/09	R035	06/05/2021	10.05	Put	Bond Future	7,262.9300	7.2629	7,107.2800	7.1073	(2.143)	0	0	0
2020/12/09	R035	06/05/2021	10.05	Call	Bond Future	1,274.3600	1.2744	1,368.4100	1.3684	7.380	0	0	500
2020/12/09	R035	06/05/2021	12.91	Put	Bond Future	514.8400	0.5148	498.1800	0.4982	(3.236)	0	0	600
2020/12/09	R035	06/05/2021	10.40	Put	Bond Future	5,574.9300	5.5749	5,497.3100	5.4973	(1.392)	0	0	0
2020/12/09	R035	06/05/2021	11.55	Call	Bond Future	5,671.5000	5.6715	5,931.2600	5.9313	4.580	0	0	0
2020/12/09	R035	06/05/2021	11.55	Put	Bond Future	2,083.0800	2.0831	2,093.1400	2.0931	0.483	0	0	1,650
2020/12/09	R035	06/05/2021	12.77	Call	Bond Future	10,936.8900	10.9369	11,166.9700	11.1670	2.104	0	0	0
2020/12/09	R035	06/05/2021	12.77	Put	Bond Future	612.1600	0.6122	592.5400	0.5925	(3.205)	0	0	1,650
2020/12/09	R035	06/05/2021	10.24	Put	Bond Future	6,292.6900	6.2927	6,197.2900	6.1973	(1.516)	0	0	0
2020/12/09	R035	06/05/2021	10.24	Call	Bond Future	1,604.7700	1.6048	1,759.0700	1.7591	9.615	0	0	793
2020/12/09	R035	06/05/2021	12.37	Call	Bond Future	9,191.1100	9.1911	9,410.5100	9.4105	2.387	0	0	0
2020/12/09	R035	06/05/2021	12.35	Put	Bond Future	1,003.0400	1.0030	972.1100	0.9721	(3.084)	0	0	0
2020/12/09	R035	06/05/2021	12.36	Put	Bond Future	991.7600	0.9918	961.1400	0.9611	(3.087)	0	0	0
2020/12/09	R035	06/05/2021			Bond Future	10.9592	87.0504	10.9195	87.3001	(0.363)	0.0000	0.0000	0
2020/12/09	R035	06/05/2021	11.05	Call	Bond Future	3,839.7000	3.8397	4,051.5100	4.0515	5.516	0	0	0
2020/12/09	R035	06/05/2021	11.05	Put	Bond Future	3,273.5400	3.2735	3,235.6500	3.2356	(1.157)	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
2020/12/09	R035	06/05/2021	11.15	Put	Bond Future	2,996.4900	2.9965	2,965.3300	2.9653	(1.040)	0	0	0
2020/12/09	R035	06/05/2021	11.15	Call	Bond Future	4,180.0900	4.1801	4,398.6300	4.3986	5.228	0	0	600
2020/12/09	R035	06/05/2021	12.91	Call	Bond Future	11,558.9600	11.5590	11,792.0000	11.7920	2.016	0	0	0
2020/12/09	R035	06/05/2021	10.40	Call	Bond Future	1,961.6500	1.9616	2,133.7300	2.1337	8.772	0	0	600
2020/12/09	R035	06/05/2021	10.81	Put	Bond Future	4,017.4800	4.0175	3,968.1900	3.9682	(1.227)	0	0	0
2020/12/09	R035	06/05/2021	10.81	Call	Bond Future	3,074.4500	3.0744	3,274.8600	3.2749	6.519	0	0	1,650
2020/12/09	R035	06/05/2021	11.32	Call	Bond Future	4,789.2100	4.7892	5,023.2600	5.0233	4.887	0	0	0
2020/12/09	R035	06/05/2021	11.32	Put	Bond Future	2,571.0100	2.5710	2,555.3600	2.5554	(0.609)	0	0	793
2020/12/09	R035	06/05/2021	12.37	Put	Bond Future	980.5800	0.9806	950.2800	0.9503	(3.090)	0	0	0
2020/12/09	R035	06/05/2021	12.35	Call	Bond Future	9,105.5200	9.1055	9,324.2900	9.3243	2.403	0	0	0
2020/12/09	R035	06/05/2021	12.02	Call	Bond Future	7,656.7100	7.6567	7,932.6900	7.9327	3.604	0	0	0
2020/12/09	R035	06/05/2021	12.02	Put	Bond Future	1,370.2100	1.3702	1,396.4900	1.3965	1.918	0	0	793
2020/12/09	R035	06/05/2021	12.36	Call	Bond Future	9,148.2900	9.1483	9,367.3700	9.3674	2.395	0	0	0
2020/12/09	R035	05/08/2021	5.31	Call	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0	0	0
2020/12/09	R035	05/08/2021	5.31	Put	Bond Future	50,100.6100	50.1006	49,848.7900	49.8488	(0.503)	0	0	0
2020/12/09	R035	05/08/2021			Bond Future	11.1890	87.9902	11.1477	88.2420	(0.370)	0.0000	0.0000	0
2020/12/09	R035	05/08/2021	5.29	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2020/12/09	R035	05/08/2021	5.29	Put	Bond Future	50,333.9000	50.3339	50,082.0700	50.0821	(0.500)	0	0	0
2020/12/09	R035	05/08/2021	5.30	Call	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0	0	0
2020/12/09	R035	05/08/2021	5.30	Put	Bond Future	50,217.1900	50.2172	49,965.3700	49.9654	(0.501)	0	0	0
2020/12/09	R035	04/11/2021	10.62	Put	Bond Future	7,629.0900	7.6291	7,491.1000	7.4911	(1.809)	0	0	0
2020/12/09	R035	04/11/2021	10.62	Call	Bond Future	2,678.5100	2.6785	2,794.8400	2.7948	4.343	0	0	400
2020/12/09	R035	04/11/2021	11.08	Call	Bond Future	3,845.0700	3.8451	3,986.6300	3.9866	3.682	0	0	0
2020/12/09	R035	04/11/2021	11.08	Put	Bond Future	5,917.3000	5.9173	5,804.5400	5.8045	(1.906)	0	0	782
2020/12/09	R035	04/11/2021	10.23	Put	Bond Future	9,437.7200	9.4377	9,279.5600	9.2796	(1.676)	0	0	0
2020/12/09	R035	04/11/2021	10.12	Put	Bond Future	10,003.2300	10.0032	9,839.3100	9.8393	(1.639)	0	0	0
2020/12/09	R035	04/11/2021	10.12	Call	Bond Future	1,761.7400	1.7617	1,852.1400	1.8521	5.131	0	0	400
2020/12/09	R035	04/11/2021	11.75	Put	Bond Future	3,995.9100	3.9959	3,913.3800	3.9134	(2.065)	0	0	782
2020/12/09	R035	04/11/2021	12.53	Call	Bond Future	8,715.6200	8.7156	8,912.8100	8.9128	2.262	0	0	0
2020/12/09	R035	04/11/2021	12.53	Put	Bond Future	2,565.2700	2.5653	2,508.1400	2.5081	(2.227)	0	0	0
2020/12/09	R035	04/11/2021			Bond Future	11.4254	84.4536	11.3824	84.7080	(0.377)	0.0000	0.0000	0
2020/12/09	R035	04/11/2021	13.82	Call	Bond Future	13,467.9600	13.4680	13,698.0600	13.6981	1.708	0	0	0
2020/12/09	R035	04/11/2021	13.82	Put	Bond Future	958.7900	0.9588	934.5700	0.9346	(2.526)	0	0	400
2020/12/09	R035	04/11/2021	10.23	Call	Bond Future	1,935.2400	1.9352	2,031.4000	2.0314	4.969	0	0	782
2020/12/09	R035	04/11/2021	11.75	Call	Bond Future	5,876.3700	5.8764	6,048.1600	6.0482	2.923	0	0	0
2020/12/09	R035	04/11/2021	12.51	Call	Bond Future	8,646.5200	8.6465	8,843.0400	8.8430	2.273	0	0	0
2020/12/09	R035	04/11/2021	12.51	Put	Bond Future	2,601.4500	2.6014	2,543.6500	2.5437	(2.222)	0	0	0
2020/12/09	R035	04/11/2021	12.52	Call	Bond Future	8,681.0500	8.6811	8,877.9000	8.8779	2.268	0	0	0
2020/12/09	R035	04/11/2021	12.52	Put	Bond Future	2,583.3100	2.5833	2,525.8400	2.5258	(2.225)	0	0	0
2020/12/09	R186	04/02/2021	8.16	Call	Bond Future	6,098.2100	6.0982	5,839.3000	5.8393	(4.246)	0	0	0
2020/12/09	R186	04/02/2021	8.17	Put	Bond Future	56.0200	0.0560	66.3600	0.0664	18.458	0	0	0
2020/12/09	R186	04/02/2021	8.15	Call	Bond Future	6,051.0300	6.0510	5,792.8100	5.7928	(4.267)	0	0	0
2020/12/09	R186	04/02/2021	8.00	Put	Bond Future	93.0800	0.0931	118.1600	0.1182	26.945	0	0	15,177
2020/12/09	R186	04/02/2021			Bond Future	6.9666	118.1956	7.0183	117.9257	0.741	0.0000	0.0000	79,887
2020/12/09	R186	04/02/2021	8.16	Put	Bond Future	57.7500	0.0578	68.7400	0.0687	19.030	0	0	0
2020/12/09	R186	04/02/2021	8.17	Call	Bond Future	6,145.4100	6.1454	5,885.8500	5.8859	(4.224)	0	0	0
2020/12/09	R186	04/02/2021	8.15	Put	Bond Future	59.5200	0.0595	71.2000	0.0712	19.624	0	0	0

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2020/12/09	R186	04/02/2021	8.00	Call	Bond Future	5,346.9500	5.3470	5,102.1300	5.1021	(4.579)	0	0	0
2020/12/09	R186	06/05/2021	10.77	Call	Bond Future	16,488.6600	16.4887	16,214.9100	16.2149	(1.660)	0	0	0
2020/12/09	R186	06/05/2021	10.77	Put	Bond Future	0.7600	0.0008	0.8600	0.0009	13.158	0	0	0
2020/12/09	R186	06/05/2021	10.76	Call	Bond Future	16,447.6300	16.4476	16,173.8900	16.1739	(1.664)	0	0	0
2020/12/09	R186	06/05/2021	10.76	Put	Bond Future	0.7800	0.0008	0.8900	0.0009	14.103	0	0	0
2020/12/09	R186	06/05/2021			Bond Future	7.1305	119.4155	7.1854	119.1416	0.771	0.0000	0.0000	0
2020/12/09	R186	06/05/2021	10.78	Call	Bond Future	16,529.6600	16.5297	16,255.9100	16.2559	(1.656)	0	0	0
2020/12/09	R186	06/05/2021	10.78	Put	Bond Future	0.7300	0.0007	0.8300	0.0008	13.699	0	0	0
2020/12/09	R186	05/08/2021	8.62	Call	Bond Future	6,583.6800	6.5837	6,373.9600	6.3740	(3.185)	0	0	0
2020/12/09	R186	05/08/2021	8.62	Put	Bond Future	538.1600	0.5382	605.9400	0.6059	12.595	0	0	0
2020/12/09	R186	05/08/2021	8.61	Call	Bond Future	6,546.9700	6.5470	6,337.9100	6.3379	(3.193)	0	0	0
2020/12/09	R186	05/08/2021	8.61	Put	Bond Future	545.7900	0.5458	614.2300	0.6142	12.540	0	0	0
2020/12/09	R186	05/08/2021			Bond Future	7.3020	115.4231	7.3606	115.1456	0.802	0.0000	0.0000	0
2020/12/09	R186	05/08/2021	8.63	Call	Bond Future	6,620.4400	6.6204	6,410.0600	6.4101	(3.178)	0	0	0
2020/12/09	R186	05/08/2021	8.63	Put	Bond Future	530.6200	0.5306	597.7400	0.5977	12.649	0	0	0
2020/12/09	R186	04/11/2021	8.09	Call	Bond Future	4,313.3800	4.3134	4,176.6100	4.1766	(3.171)	0	0	0
2020/12/09	R186	04/11/2021	8.09	Put	Bond Future	1,620.5600	1.6206	1,764.4400	1.7644	8.878	0	0	0
2020/12/09	R186	04/11/2021	8.10	Call	Bond Future	4,343.4600	4.3435	4,205.9500	4.2060	(3.166)	0	0	0
2020/12/09	R186	04/11/2021	8.10	Put	Bond Future	1,606.9000	1.6069	1,750.0400	1.7500	8.908	0	0	0
2020/12/09	R186	04/11/2021			Bond Future	7.4839	116.6527	7.5462	116.3721	0.833	0.0000	0.0000	0
2020/12/09	R186	04/11/2021	8.11	Call	Bond Future	4,373.6300	4.3736	4,235.3700	4.2354	(3.161)	0	0	0
2020/12/09	R186	04/11/2021	8.11	Put	Bond Future	1,593.3400	1.5933	1,735.7300	1.7357	8.937	0	0	0
2020/12/09	R197	04/02/2021			Bond Future	319.0593	319.0593	319.0460	319.0460	(0.004)	0.0000	0.0000	2,454
2020/12/09	R197	06/05/2021			Bond Future	322.4307	322.4307	322.4142	322.4142	(0.005)	0.0000	0.0000	0
2020/12/09	R197	05/08/2021			Bond Future	317.9759	317.9759	317.9576	317.9576	(0.006)	0.0000	0.0000	0
2020/12/09	R197	04/11/2021			Bond Future	321.4364	321.4364	321.4172	321.4172	(0.006)	0.0000	0.0000	0
2020/12/09	R202	04/02/2021			Bond Future	220.2054	220.2054	220.2481	220.2481	0.019	0.0000	0.0000	7,878
2020/12/09	R202	06/05/2021			Bond Future	222.5323	222.5323	222.5734	222.5734	0.018	0.0000	0.0000	0
2020/12/09	R202	05/08/2021			Bond Future	220.7318	220.7318	220.7721	220.7721	0.018	0.0000	0.0000	0
2020/12/09	R202	04/11/2021			Bond Future	223.1337	223.1337	223.1742	223.1742	0.018	0.0000	0.0000	0
2020/12/09	R209	04/02/2021	10.12	Call	Bond Future	1,223.7200	1.2237	1,286.7900	1.2868	5.154	0	0	0
2020/12/09	R209	04/02/2021	10.12	Put	Bond Future	3,187.1000	3.1871	3,096.4900	3.0965	(2.843)	0	0	0
2020/12/09	R209	04/02/2021			Bond Future	10.4555	70.6272	10.4288	70.7809	(0.256)	0.0000	0.0000	26,089
2020/12/09	R209	04/02/2021	10.11	Call	Bond Future	1,202.2500	1.2022	1,264.5300	1.2645	5.180	0	0	0
2020/12/09	R209	04/02/2021	10.11	Put	Bond Future	3,225.3800	3.2254	3,133.9800	3.1340	(2.834)	0	0	0
2020/12/09	R209	04/02/2021	10.10	Call	Bond Future	1,181.0100	1.1810	1,242.6000	1.2426	5.215	0	0	0
2020/12/09	R209	04/02/2021	10.10	Put	Bond Future	3,263.9600	3.2640	3,171.8700	3.1719	(2.821)	0	0	0
2020/12/09	R209	06/05/2021	9.75	Put	Bond Future	6,474.4200	6.4744	6,385.8400	6.3858	(1.368)	0	0	0
2020/12/09	R209	06/05/2021	9.75	Call	Bond Future	1,201.1100	1.2011	1,267.1200	1.2671	5.496	0	0	6,250
2020/12/09	R209	06/05/2021	11.00	Call	Bond Future	4,273.6600	4.2737	4,400.6600	4.4007	2.972	0	0	0
2020/12/09	R209	06/05/2021	11.00	Put	Bond Future	2,329.3900	2.3294	2,301.8000	2.3018	(1.184)	0	0	3,500
2020/12/09	R209	06/05/2021	10.00	Put	Bond Future	5,384.9500	5.3850	5,310.7600	5.3108	(1.378)	0	0	0
2020/12/09	R209	06/05/2021	10.00	Call	Bond Future	1,642.8300	1.6428	1,723.2300	1.7232	4.894	0	0	0
2020/12/09	R209	06/05/2021	12.25	Call	Bond Future	8,858.9800	8.8590	9,008.3400	9.0083	1.686	0	0	0
2020/12/09	R209	06/05/2021	12.25	Put	Bond Future	688.5900	0.6886	683.3600	0.6834	(0.760)	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
2020/12/09	R209	06/05/2021	12.23	Call	Bond Future	8,782.7600	8.7828	8,931.9200	8.9319	1.698	0	0	0
2020/12/09	R209	06/05/2021	12.23	Put	Bond Future	705.0200	0.7050	699.5900	0.6996	(0.770)	0	0	0
2020/12/09	R209	06/05/2021	12.22	Call	Bond Future	8,744.7000	8.7447	8,893.7600	8.8938	1.705	0	0	0
2020/12/09	R209	06/05/2021	12.22	Put	Bond Future	713.3600	0.7134	707.8300	0.7078	(0.775)	0	0	0
2020/12/09	R209	06/05/2021			Bond Future	10.6445	68.2168	10.6169	68.3714	(0.260)	0.0000	0.0000	5,250
2020/12/09	R209	06/05/2021	10.60	Call	Bond Future	3,070.1900	3.0702	3,180.6800	3.1807	3.599	0	0	0
2020/12/09	R209	06/05/2021	10.60	Put	Bond Future	3,319.5200	3.3195	3,275.4200	3.2754	(1.329)	0	0	6,250
2020/12/09	R209	06/05/2021	11.60	Call	Bond Future	6,423.9100	6.4239	6,563.1000	6.5631	2.167	0	0	0
2020/12/09	R209	06/05/2021	11.60	Put	Bond Future	1,377.4800	1.3775	1,362.0800	1.3621	(1.118)	0	0	3,750
2020/12/09	R209	06/05/2021	10.25	Put	Bond Future	4,434.2500	4.4343	4,374.2600	4.3743	(1.353)	0	0	0
2020/12/09	R209	06/05/2021	10.25	Call	Bond Future	2,177.9900	2.1780	2,272.5900	2.2726	4.343	0	0	5,325
2020/12/09	R209	06/05/2021	11.25	Call	Bond Future	5,130.5100	5.1305	5,263.0300	5.2630	2.583	0	0	0
2020/12/09	R209	06/05/2021	11.25	Put	Bond Future	1,867.0200	1.8670	1,844.9500	1.8450	(1.182)	0	0	9,150
2020/12/09	R209	06/05/2021	12.24	Call	Bond Future	8,820.8600	8.8209	8,970.1200	8.9701	1.692	0	0	0
2020/12/09	R209	06/05/2021	12.24	Put	Bond Future	696.7600	0.6968	691.4300	0.6914	(0.765)	0	0	0
2020/12/09	R209	05/08/2021	11.81	Call	Bond Future	6,855.3600	6.8554	7,104.6000	7.1046	3.636	0	0	0
2020/12/09	R209	05/08/2021	11.81	Put	Bond Future	1,855.4400	1.8554	1,948.8000	1.9488	5.032	0	0	0
2020/12/09	R209	05/08/2021			Bond Future	10.8381	68.9534	10.8095	69.1092	(0.264)	0.0000	0.0000	0
2020/12/09	R209	05/08/2021	11.80	Call	Bond Future	6,819.1700	6.8192	7,072.1100	7.0721	3.709	0	0	0
2020/12/09	R209	05/08/2021	11.80	Put	Bond Future	1,867.8800	1.8679	1,964.9400	1.9649	5.196	0	0	0
2020/12/09	R209	05/08/2021	11.79	Call	Bond Future	6,783.0000	6.7830	7,039.6800	7.0397	3.784	0	0	0
2020/12/09	R209	05/08/2021	11.79	Put	Bond Future	1,880.4000	1.8804	1,981.2000	1.9812	5.361	0	0	0
2020/12/09	R209	04/11/2021	12.19	Call	Bond Future	7,944.9200	7.9449	8,106.7300	8.1067	2.037	0	0	0
2020/12/09	R209	04/11/2021	12.19	Put	Bond Future	2,216.5100	2.2165	2,220.9700	2.2210	0.201	0	0	0
2020/12/09	R209	04/11/2021	12.17	Call	Bond Future	7,876.3000	7.8763	8,045.1400	8.0451	2.144	0	0	0
2020/12/09	R209	04/11/2021			Bond Future	11.0360	66.5482	11.0064	66.7056	(0.269)	0.0000	0.0000	0
2020/12/09	R209	04/11/2021	12.18	Call	Bond Future	7,910.6000	7.9106	8,075.9200	8.0759	2.090	0	0	0
2020/12/09	R209	04/11/2021	12.18	Put	Bond Future	2,228.6700	2.2287	2,236.6400	2.2366	0.358	0	0	0
2020/12/09	R209	04/11/2021	12.17	Put	Bond Future	2,240.9000	2.2409	2,252.3900	2.2524	0.513	0	0	0
2020/12/09	R210	04/02/2021			Bond Future	195.3913	195.3913	195.4177	195.4177	0.014	0.0000	0.0000	1,299
2020/12/09	R210	06/05/2021			Bond Future	194.7399	194.7399	194.7647	194.7647	0.013	0.0000	0.0000	0
2020/12/09	R210	05/08/2021			Bond Future	196.8886	196.8886	196.9126	196.9126	0.012	0.0000	0.0000	0
2020/12/09	R210	04/11/2021			Bond Future	196.2887	196.2887	196.3125	196.3125	0.012	0.0000	0.0000	0
2020/12/09	R212	04/02/2021			Bond Future	170.1173	170.1173	170.2194	170.2194	0.060	0.0000	0.0000	6,342
2020/12/09	R212	06/05/2021			Bond Future	171.9153	171.9153	172.0167	172.0167	0.059	0.0000	0.0000	0
2020/12/09	R212	05/08/2021			Bond Future	171.4776	171.4776	171.5792	171.5792	0.059	0.0000	0.0000	0
2020/12/09	R212	04/11/2021			Bond Future	173.3437	173.3437	173.4461	173.4461	0.059	0.0000	0.0000	0
2020/12/09	R213	04/02/2021	9.40	Call	Bond Future	1,674.9800	1.6750	1,598.6400	1.5986	(4.558)	0	0	0
2020/12/09	R213	04/02/2021	9.40	Put	Bond Future	2,095.9500	2.0959	2,186.2700	2.1863	4.309	0	0	0
2020/12/09	R213	04/02/2021	9.39	Call	Bond Future	1,647.9100	1.6479	1,572.3900	1.5724	(4.583)	0	0	0
2020/12/09	R213	04/02/2021	9.39	Put	Bond Future	2,126.4100	2.1264	2,217.5500	2.2175	4.286	0	0	0
2020/12/09	R213	04/02/2021			Bond Future	9.4735	87.3125	9.5027	87.1459	0.308	0.0000	0.0000	8,945
2020/12/09	R213	04/02/2021	9.41	Call	Bond Future	1,702.3100	1.7023	1,625.1500	1.6251	(4.533)	0	0	0
2020/12/09	R213	04/02/2021	9.41	Put	Bond Future	2,065.8100	2.0658	2,155.3100	2.1553	4.332	0	0	0
2020/12/09	R213	06/05/2021	11.91	Call	Bond Future	11,506.5100	11.5065	11,351.7000	11.3517	(1.345)	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
2020/12/09	R213	06/05/2021	11.91	Put	Bond Future	201.3400	0.2013	215.7900	0.2158	7.177	0	0	0
2020/12/09	R213	06/05/2021			Bond Future	9.6686	84.6857	9.6992	84.5164	0.316	0.0000	0.0000	0
2020/12/09	R213	06/05/2021	11.90	Call	Bond Future	11,463.9000	11.4639	11,309.2800	11.3093	(1.349)	0	0	0
2020/12/09	R213	06/05/2021	11.90	Put	Bond Future	204.5100	0.2045	219.1500	0.2191	7.159	0	0	0
2020/12/09	R213	06/05/2021	11.89	Call	Bond Future	11,421.3000	11.4213	11,266.8500	11.2668	(1.352)	0	0	0
2020/12/09	R213	06/05/2021	11.89	Put	Bond Future	207.7300	0.2077	222.5400	0.2225	7.129	0	0	0
2020/12/09	R213	05/08/2021	10.14	Put	Bond Future	2,730.3500	2.7304	2,935.5100	2.9355	7.514	0	0	200
2020/12/09	R213	05/08/2021	9.34	Put	Bond Future	4,981.7400	4.9817	5,215.0100	5.2150	4.683	0	0	0
2020/12/09	R213	05/08/2021	9.34	Call	Bond Future	2,049.7200	2.0497	2,111.4200	2.1114	3.010	0	0	200
2020/12/09	R213	05/08/2021	10.85	Call	Bond Future	6,609.8700	6.6099	6,590.0300	6.5900	(0.300)	0	0	0
2020/12/09	R213	05/08/2021	10.85	Put	Bond Future	1,567.1100	1.5671	1,718.8400	1.7188	9.682	0	0	0
2020/12/09	R213	05/08/2021	10.84	Call	Bond Future	6,572.1800	6.5722	6,556.2200	6.5562	(0.243)	0	0	0
2020/12/09	R213	05/08/2021	10.84	Put	Bond Future	1,578.9600	1.5790	1,734.5700	1.7346	9.855	0	0	0
2020/12/09	R213	05/08/2021			Bond Future	9.8730	85.5997	9.9050	85.4282	0.324	0.0000	0.0000	0
2020/12/09	R213	05/08/2021	10.78	Call	Bond Future	6,347.7900	6.3478	6,354.8700	6.3549	0.112	0	0	0
2020/12/09	R213	05/08/2021	10.78	Put	Bond Future	1,652.6900	1.6527	1,831.3400	1.8313	10.810	0	0	200
2020/12/09	R213	05/08/2021	10.14	Call	Bond Future	4,150.0100	4.1500	4,183.6000	4.1836	0.809	0	0	0
2020/12/09	R213	05/08/2021	10.86	Call	Bond Future	6,647.6200	6.6476	6,623.9000	6.6239	(0.357)	0	0	0
2020/12/09	R213	05/08/2021	10.86	Put	Bond Future	1,555.3600	1.5554	1,703.2100	1.7032	9.506	0	0	0
2020/12/09	R213	04/11/2021	11.10	Put	Bond Future	2,069.0000	2.0690	2,190.9200	2.1909	5.893	0	0	0
2020/12/09	R213	04/11/2021	11.11	Call	Bond Future	7,177.3900	7.1774	7,122.0000	7.1220	(0.772)	0	0	0
2020/12/09	R213	04/11/2021	11.09	Put	Bond Future	2,081.5800	2.0816	2,207.4900	2.2075	6.049	0	0	0
2020/12/09	R213	04/11/2021			Bond Future	10.0858	82.9828	10.1191	82.8092	0.331	0.0000	0.0000	0
2020/12/09	R213	04/11/2021	11.10	Call	Bond Future	7,142.2100	7.1422	7,090.5300	7.0905	(0.724)	0	0	0
2020/12/09	R213	04/11/2021	11.11	Put	Bond Future	2,056.2300	2.0562	2,174.4400	2.1744	5.749	0	0	0
2020/12/09	R213	04/11/2021	11.09	Call	Bond Future	7,106.8100	7.1068	7,059.1200	7.0591	(0.671)	0	0	0
2020/12/09	R214	04/02/2021	10.33	Call	Bond Future	737.7800	0.7378	815.4500	0.8155	10.528	0	0	0
2020/12/09	R214	04/02/2021	10.33	Put	Bond Future	4,545.4200	4.5454	4,381.4900	4.3815	(3.606)	0	0	0
2020/12/09	R214	04/02/2021			Bond Future	10.9705	66.9369	10.9281	67.1785	(0.387)	0.0000	0.0000	15,478
2020/12/09	R214	04/02/2021	10.32	Call	Bond Future	722.7800	0.7228	799.4200	0.7994	10.604	0	0	0
2020/12/09	R214	04/02/2021	10.32	Put	Bond Future	4,592.6900	4.5927	4,427.7300	4.4277	(3.592)	0	0	0
2020/12/09	R214	04/02/2021	10.31	Call	Bond Future	707.9100	0.7079	783.5200	0.7835	10.681	0	0	0
2020/12/09	R214	04/02/2021	10.31	Put	Bond Future	4,640.1700	4.6402	4,474.1800	4.4742	(3.577)	0	0	0
2020/12/09	R214	06/05/2021	12.26	Call	Bond Future	6,970.1600	6.9702	7,195.3500	7.1953	3.231	0	0	0
2020/12/09	R214	06/05/2021	12.26	Put	Bond Future	1,336.7600	1.3368	1,318.5600	1.3186	(1.362)	0	0	0
2020/12/09	R214	06/05/2021	12.25	Call	Bond Future	6,936.0200	6.9360	7,160.9500	7.1610	3.243	0	0	0
2020/12/09	R214	06/05/2021	12.25	Put	Bond Future	1,350.1300	1.3501	1,331.6700	1.3317	(1.367)	0	0	0
2020/12/09	R214	06/05/2021			Bond Future	11.1606	64.3517	11.1167	64.5951	(0.394)	0.0000	0.0000	0
2020/12/09	R214	06/05/2021	12.27	Call	Bond Future	7,004.3400	7.0043	7,229.7900	7.2298	3.219	0	0	0
2020/12/09	R214	06/05/2021	12.27	Put	Bond Future	1,323.5000	1.3235	1,305.5600	1.3056	(1.355)	0	0	0
2020/12/09	R214	05/08/2021	12.03	Put	Bond Future	2,425.2900	2.4253	2,539.7800	2.5398	4.721	0	0	0
2020/12/09	R214	05/08/2021	12.01	Call	Bond Future	5,804.4200	5.8044	6,164.1300	6.1641	6.197	0	0	0
2020/12/09	R214	05/08/2021			Bond Future	11.3583	65.0464	11.3127	65.2920	(0.401)	0.0000	0.0000	0
2020/12/09	R214	05/08/2021	12.02	Call	Bond Future	5,837.7800	5.8378	6,197.7000	6.1977	6.165	0	0	0
2020/12/09	R214	05/08/2021	12.02	Put	Bond Future	2,440.9000	2.4409	2,555.1900	2.5552	4.682	0	0	0
2020/12/09	R214	05/08/2021	12.03	Call	Bond Future	5,871.1900	5.8712	6,231.3100	6.2313	6.134	0	0	0
2020/12/09	R214	05/08/2021	12.01	Put	Bond Future	2,456.6200	2.4566	2,570.7000	2.5707	4.644	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
2020/12/09	R214	04/11/2021	12.47	Call	Bond Future	7,178.2000	7.1782	7,505.4000	7.5054	4.558	0	0	0
2020/12/09	R214	04/11/2021	12.46	Call	Bond Future	7,146.2300	7.1462	7,472.9700	7.4730	4.572	0	0	0
2020/12/09	R214	04/11/2021	12.46	Put	Bond Future	2,721.1900	2.7212	2,799.8300	2.7998	2.890	0	0	0
2020/12/09	R214	04/11/2021			Bond Future	11.5600	62.4627	11.5127	62.7108	(0.410)	0.0000	0.0000	0
2020/12/09	R214	04/11/2021	12.47	Put	Bond Future	2,706.9300	2.7069	2,786.0300	2.7860	2.922	0	0	0
2020/12/09	R214	04/11/2021	12.48	Call	Bond Future	7,210.1900	7.2102	7,537.8400	7.5378	4.544	0	0	0
2020/12/09	R214	04/11/2021	12.48	Put	Bond Future	2,692.7600	2.6928	2,772.3100	2.7723	2.954	0	0	0
2020/12/09	R248	04/02/2021	10.47	Call	Bond Future	655.6700	0.6557	799.6000	0.7996	21.952	0	0	0
2020/12/09	R248	04/02/2021	10.47	Put	Bond Future	5,440.6600	5.4407	5,248.6300	5.2486	(3.530)	0	0	0
2020/12/09	R248	04/02/2021	10.46	Call	Bond Future	639.0600	0.6391	780.1100	0.7801	22.071	0	0	0
2020/12/09	R248	04/02/2021	10.46	Put	Bond Future	5,501.5700	5.5016	5,306.6600	5.3067	(3.543)	0	0	0
2020/12/09	R248	04/02/2021	10.75	Call	Bond Future	1,268.0200	1.2680	1,463.7800	1.4638	15.438	0	0	0
2020/12/09	R248	04/02/2021			Bond Future	11.1202	83.7313	11.0723	84.0672	(0.431)	0.0000	0.0000	115,447
2020/12/09	R248	04/02/2021	10.48	Call	Bond Future	672.6600	0.6727	819.4000	0.8194	21.815	0	0	0
2020/12/09	R248	04/02/2021	10.48	Put	Bond Future	5,380.2600	5.3803	5,191.0400	5.1910	(3.517)	0	0	0
2020/12/09	R248	04/02/2021	10.80	Put	Bond Future	3,697.0100	3.6970	3,562.3500	3.5624	(3.642)	0	0	0
2020/12/09	R248	04/02/2021	10.80	Call	Bond Future	1,402.0000	1.4020	1,603.3000	1.6033	14.358	0	0	2,140
2020/12/09	R248	04/02/2021	9.80	Put	Bond Future	10,354.3500	10.3543	10,033.6700	10.0337	(3.097)	0	0	0
2020/12/09	R248	04/02/2021	9.80	Call	Bond Future	88.8600	0.0889	104.1400	0.1041	17.196	0	0	2,140
2020/12/09	R248	04/02/2021	11.50	Put	Bond Future	1,392.4500	1.3925	1,360.5500	1.3606	(2.291)	0	0	0
2020/12/09	R248	04/02/2021	11.50	Call	Bond Future	3,971.3000	3.9713	4,275.3600	4.2754	7.656	0	0	0
2020/12/09	R248	04/02/2021	10.75	Put	Bond Future	3,931.9800	3.9320	3,791.7800	3.7918	(3.566)	0	0	0
2020/12/09	R248	06/05/2021	12.36	Call	Bond Future	8,112.6900	8.1127	8,450.9000	8.4509	4.169	0	0	0
2020/12/09	R248	06/05/2021	12.36	Put	Bond Future	1,574.1300	1.5741	1,573.7200	1.5737	(0.026)	0	0	0
2020/12/09	R248	06/05/2021			Bond Future	11.3172	80.1854	11.2675	80.5240	(0.440)	0.0000	0.0000	0
2020/12/09	R248	06/05/2021	12.35	Call	Bond Future	8,067.6800	8.0677	8,408.9400	8.4089	4.230	0	0	0
2020/12/09	R248	06/05/2021	12.35	Put	Bond Future	1,587.1200	1.5871	1,589.7600	1.5898	0.166	0	0	0
2020/12/09	R248	06/05/2021	12.34	Call	Bond Future	8,022.5200	8.0225	8,367.0300	8.3670	4.294	0	0	0
2020/12/09	R248	06/05/2021	12.34	Put	Bond Future	1,600.0500	1.6000	1,605.9400	1.6059	0.368	0	0	0
2020/12/09	R248	05/08/2021	12.51	Put	Bond Future	2,279.9500	2.2800	2,322.2700	2.3223	1.856	0	0	0
2020/12/09	R248	05/08/2021	12.52	Call	Bond Future	8,344.3500	8.3443	8,724.4200	8.7244	4.555	0	0	0
2020/12/09	R248	05/08/2021	12.50	Put	Bond Future	2,294.8100	2.2948	2,340.7300	2.3407	2.001	0	0	0
2020/12/09	R248	05/08/2021			Bond Future	11.5230	81.0511	11.4711	81.3929	(0.450)	0.0000	0.0000	0
2020/12/09	R248	05/08/2021	12.51	Call	Bond Future	8,302.2400	8.3022	8,686.3300	8.6863	4.626	0	0	0
2020/12/09	R248	05/08/2021	12.52	Put	Bond Future	2,265.4200	2.2654	2,303.7200	2.3037	1.691	0	0	0
2020/12/09	R248	05/08/2021	12.50	Call	Bond Future	8,260.3700	8.2604	8,648.0600	8.6481	4.693	0	0	0
2020/12/09	R248	04/11/2021	12.85	Call	Bond Future	9,255.2600	9.2553	9,544.3900	9.5444	3.124	0	0	0
2020/12/09	R248	04/11/2021	12.85	Put	Bond Future	2,709.8600	2.7099	2,653.7100	2.6537	(2.072)	0	0	0
2020/12/09	R248	04/11/2021			Bond Future	11.7332	77.5036	11.6791	77.8489	(0.461)	0.0000	0.0000	0
2020/12/09	R248	04/11/2021	12.83	Call	Bond Future	9,184.7100	9.1847	9,473.0700	9.4731	3.140	0	0	0
2020/12/09	R248	04/11/2021	12.83	Put	Bond Future	2,747.4500	2.7475	2,690.5300	2.6905	(2.072)	0	0	0
2020/12/09	R248	04/11/2021	12.84	Call	Bond Future	9,219.9700	9.2200	9,508.7100	9.5087	3.132	0	0	0
2020/12/09	R248	04/11/2021	12.84	Put	Bond Future	2,728.6000	2.7286	2,672.0600	2.6721	(2.072)	0	0	0

Total

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