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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2020 TO 10/12/2020

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
2020/12/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	2025	04/02/2021		Bond Future	148.3147	148.3147	148.1411	148.1411	(0.117)	0.0000	0.0000	6,409
2020/12/10	2025	06/05/2021		Bond Future	149.8807	149.8807	149.7048	149.7048	(0.117)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/10	2025	05/08/2021			Bond Future	150.0014	150.0014	149.8233	149.8233	(0.119)	0.0000	0.0000	0
2020/12/10	2025	04/11/2021			Bond Future	151.6333	151.6333	151.4532	151.4532	(0.119)	0.0000	0.0000	0
2020/12/10	2029	04/02/2021			Bond Future	104.7990	104.7990	104.8435	104.8435	0.043	0.0000	0.0000	2,317
2020/12/10	2029	06/05/2021			Bond Future	104.7651	104.7651	104.8098	104.8098	0.043	0.0000	0.0000	0
2020/12/10	2029	05/08/2021			Bond Future	105.9205	105.9205	105.9654	105.9654	0.042	0.0000	0.0000	0
2020/12/10	2029	04/11/2021			Bond Future	105.9215	105.9215	105.9669	105.9669	0.043	0.0000	0.0000	0
2020/12/10	2030	04/02/2021	9.16	Call	Bond Future	2,185.7700	2.1858	2,143.3000	2.1433	(1.943)	0	0	0
2020/12/10	2030	04/02/2021	9.16	Put	Bond Future	1,492.1000	1.4921	1,496.4900	1.4965	0.294	0	0	0
2020/12/10	2030	04/02/2021	9.15	Call	Bond Future	2,153.0400	2.1530	2,110.7800	2.1108	(1.963)	0	0	0
2020/12/10	2030	04/02/2021	9.15	Put	Bond Future	1,516.9300	1.5169	1,521.5300	1.5215	0.303	0	0	0
2020/12/10	2030	04/02/2021	8.20	Put	Bond Future	5,321.8100	5.3218	5,354.8200	5.3548	0.620	0	0	0
2020/12/10	2030	04/02/2021	9.20	Put	Bond Future	1,395.8100	1.3958	1,399.4000	1.3994	0.257	0	0	0
2020/12/10	2030	04/02/2021	9.20	Call	Bond Future	2,319.2600	2.3193	2,275.9900	2.2760	(1.866)	0	0	1,600
2020/12/10	2030	04/02/2021	9.12	Put	Bond Future	1,593.2600	1.5933	1,598.5100	1.5985	0.330	0	0	0
2020/12/10	2030	04/02/2021	9.12	Call	Bond Future	2,056.4100	2.0564	2,014.8000	2.0148	(2.023)	0	0	1,000
2020/12/10	2030	04/02/2021	8.36	Put	Bond Future	4,488.9300	4.4889	4,517.1500	4.5171	0.629	0	0	0
2020/12/10	2030	04/02/2021	8.36	Call	Bond Future	428.3000	0.4283	409.6600	0.4097	(4.352)	0	0	800
2020/12/10	2030	04/02/2021			Bond Future	9.0400	93.8929	9.0481	93.8461	0.089	0.0000	0.0000	107,739
2020/12/10	2030	04/02/2021	9.17	Call	Bond Future	2,218.7600	2.2188	2,176.0800	2.1761	(1.924)	0	0	0
2020/12/10	2030	04/02/2021	9.17	Put	Bond Future	1,467.5800	1.4676	1,471.7600	1.4718	0.285	0	0	0
2020/12/10	2030	04/02/2021	9.30	Call	Bond Future	2,673.4300	2.6734	2,628.3500	2.6283	(1.686)	0	0	0
2020/12/10	2030	04/02/2021	9.30	Put	Bond Future	1,178.7400	1.1787	1,180.5200	1.1805	0.151	0	0	4,000
2020/12/10	2030	04/02/2021	9.35	Call	Bond Future	2,860.7900	2.8608	2,814.9100	2.8149	(1.604)	0	0	0
2020/12/10	2030	04/02/2021	9.35	Put	Bond Future	1,082.1900	1.0822	1,083.1700	1.0832	0.091	0	0	2,000
2020/12/10	2030	04/02/2021	8.20	Call	Bond Future	272.9500	0.2730	259.1000	0.2591	(5.074)	0	0	1,600
2020/12/10	2030	04/02/2021	8.37	Put	Bond Future	4,439.2200	4.4392	4,467.1200	4.4671	0.628	0	0	0
2020/12/10	2030	04/02/2021	8.37	Call	Bond Future	439.9300	0.4399	420.9700	0.4210	(4.310)	0	0	1,000
2020/12/10	2030	04/02/2021	8.86	Put	Bond Future	2,376.3300	2.3763	2,388.3500	2.3884	0.506	0	0	0
2020/12/10	2030	04/02/2021	8.86	Call	Bond Future	1,322.9100	1.3229	1,288.0700	1.2881	(2.634)	0	0	800
2020/12/10	2030	04/02/2021	10.20	Call	Bond Future	6,637.4100	6.6374	6,587.6900	6.5877	(0.749)	0	0	0
2020/12/10	2030	04/02/2021	10.20	Put	Bond Future	201.8600	0.2019	199.0000	0.1990	(1.417)	0	0	1,800
2020/12/10	2030	06/05/2021	10.95	Call	Bond Future	9,367.8800	9.3679	9,320.4900	9.3205	(0.506)	0	0	0
2020/12/10	2030	06/05/2021	10.95	Put	Bond Future	378.4800	0.3785	378.7200	0.3787	0.063	0	0	300
2020/12/10	2030	06/05/2021	9.27	Put	Bond Future	2,733.0200	2.7330	2,746.2500	2.7463	0.484	0	0	0
2020/12/10	2030	06/05/2021	9.27	Call	Bond Future	2,892.7200	2.8927	2,858.3200	2.8583	(1.189)	0	0	300
2020/12/10	2030	06/05/2021	7.97	Call	Bond Future	491.3400	0.4913	479.2200	0.4792	(2.467)	0	0	700
2020/12/10	2030	06/05/2021	10.04	Call	Bond Future	5,592.4500	5.5925	5,549.1100	5.5491	(0.775)	0	0	0
2020/12/10	2030	06/05/2021	10.04	Put	Bond Future	1,242.5200	1.2425	1,246.8100	1.2468	0.345	0	0	0
2020/12/10	2030	06/05/2021	9.15	Put	Bond Future	3,070.5000	3.0705	3,085.6200	3.0856	0.492	0	0	0
2020/12/10	2030	06/05/2021	9.15	Call	Bond Future	2,554.1700	2.5542	2,521.6600	2.5217	(1.273)	0	0	0
2020/12/10	2030	06/05/2021	9.92	Call	Bond Future	5,121.0000	5.1210	5,078.6700	5.0787	(0.827)	0	0	0
2020/12/10	2030	06/05/2021	11.69	Call	Bond Future	12,642.0200	12.6420	12,594.0600	12.5941	(0.379)	0	0	0
2020/12/10	2030	06/05/2021	11.69	Put	Bond Future	112.6500	0.1127	112.3200	0.1123	(0.293)	0	0	0
2020/12/10	2030	06/05/2021	11.70	Call	Bond Future	12,686.5200	12.6865	12,638.5600	12.6386	(0.378)	0	0	0
2020/12/10	2030	06/05/2021	11.70	Put	Bond Future	110.6700	0.1107	110.3400	0.1103	(0.298)	0	0	0
2020/12/10	2030	06/05/2021			Bond Future	9.2415	94.8617	9.2500	94.8140	0.092	0.0000	0.0000	0

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2020/12/10	2030	06/05/2021	8.77	Put	Bond Future	4,334.7900	4.3348	4,356.5200	4.3565	0.501	0	0	0
2020/12/10	2030	06/05/2021	8.77	Call	Bond Future	1,635.2400	1.6352	1,609.3400	1.6093	(1.584)	0	0	300
2020/12/10	2030	06/05/2021	9.22	Call	Bond Future	2,748.9000	2.7489	2,715.2700	2.7153	(1.223)	0	0	0
2020/12/10	2030	06/05/2021	9.22	Put	Bond Future	2,870.1100	2.8701	2,884.1100	2.8841	0.488	0	0	700
2020/12/10	2030	06/05/2021	7.97	Put	Bond Future	8,006.3400	8.0063	8,041.8500	8.0418	0.444	0	0	0
2020/12/10	2030	06/05/2021	9.92	Put	Bond Future	1,407.6700	1.4077	1,412.9700	1.4130	0.377	0	0	700
2020/12/10	2030	06/05/2021	11.71	Call	Bond Future	12,731.0100	12.7310	12,683.0500	12.6831	(0.377)	0	0	0
2020/12/10	2030	06/05/2021	11.71	Put	Bond Future	108.7200	0.1087	108.3900	0.1084	(0.304)	0	0	0
2020/12/10	2030	06/05/2021	10.74	Call	Bond Future	8,462.9700	8.4630	8,416.0600	8.4161	(0.554)	0	0	0
2020/12/10	2030	06/05/2021	10.74	Put	Bond Future	515.4200	0.5154	516.1400	0.5161	0.140	0	0	0
2020/12/10	2030	05/08/2021	12.10	Call	Bond Future	13,221.1500	13.2212	13,173.3700	13.1734	(0.361)	0	0	0
2020/12/10	2030	05/08/2021	12.10	Put	Bond Future	216.4900	0.2165	217.0400	0.2170	0.254	0	0	600
2020/12/10	2030	05/08/2021	9.45	Call	Bond Future	3,294.3300	3.2943	3,262.5000	3.2625	(0.966)	0	0	600
2020/12/10	2030	05/08/2021	10.41	Call	Bond Future	6,524.9300	6.5249	6,483.3600	6.4834	(0.637)	0	0	0
2020/12/10	2030	05/08/2021	10.41	Put	Bond Future	1,528.6600	1.5287	1,535.4200	1.5354	0.442	0	0	0
2020/12/10	2030	05/08/2021	10.42	Call	Bond Future	6,563.2400	6.5632	6,521.6000	6.5216	(0.634)	0	0	0
2020/12/10	2030	05/08/2021	10.42	Put	Bond Future	1,516.5200	1.5165	1,523.2100	1.5232	0.441	0	0	0
2020/12/10	2030	05/08/2021			Bond Future	9.4554	91.8798	9.4643	91.8315	0.094	0.0000	0.0000	0
2020/12/10	2030	05/08/2021	8.95	Put	Bond Future	4,845.2400	4.8452	4,868.7200	4.8687	0.485	0	0	0
2020/12/10	2030	05/08/2021	8.95	Call	Bond Future	2,049.1000	2.0491	2,024.2500	2.0243	(1.213)	0	0	600
2020/12/10	2030	05/08/2021	9.45	Put	Bond Future	3,323.6400	3.3236	3,340.1400	3.3401	0.496	0	0	0
2020/12/10	2030	05/08/2021	10.43	Call	Bond Future	6,601.6000	6.6016	6,559.8900	6.5599	(0.632)	0	0	0
2020/12/10	2030	05/08/2021	10.43	Put	Bond Future	1,504.4700	1.5045	1,511.0900	1.5111	0.440	0	0	0
2020/12/10	2030	04/11/2021	8.27	Put	Bond Future	8,814.8300	8.8148	8,849.0200	8.8490	0.388	0	0	0
2020/12/10	2030	04/11/2021	8.27	Call	Bond Future	1,086.3600	1.0864	1,071.6100	1.0716	(1.358)	0	0	300
2020/12/10	2030	04/11/2021	8.77	Put	Bond Future	6,687.6500	6.6876	6,715.9900	6.7160	0.424	0	0	0
2020/12/10	2030	04/11/2021	11.44	Put	Bond Future	1,023.2100	1.0232	1,027.7000	1.0277	0.439	0	0	300
2020/12/10	2030	04/11/2021	10.59	Put	Bond Future	2,116.3900	2.1164	2,125.7100	2.1257	0.440	0	0	0
2020/12/10	2030	04/11/2021	10.60	Call	Bond Future	6,828.5100	6.8285	6,788.8200	6.7888	(0.581)	0	0	0
2020/12/10	2030	04/11/2021	10.60	Put	Bond Future	2,099.6800	2.0997	2,108.9300	2.1089	0.441	0	0	0
2020/12/10	2030	04/11/2021			Bond Future	9.6673	92.8587	9.6766	92.8097	0.097	0.0000	0.0000	0
2020/12/10	2030	04/11/2021	8.77	Call	Bond Future	1,818.0200	1.8180	1,797.4200	1.7974	(1.133)	0	0	300
2020/12/10	2030	04/11/2021	11.44	Call	Bond Future	9,741.1200	9.7411	9,696.6700	9.6967	(0.456)	0	0	0
2020/12/10	2030	04/11/2021	10.59	Call	Bond Future	6,796.2300	6.7962	6,756.6100	6.7566	(0.583)	0	0	0
2020/12/10	2030	04/11/2021	10.61	Call	Bond Future	6,860.8600	6.8609	6,821.1000	6.8211	(0.580)	0	0	0
2020/12/10	2030	04/11/2021	10.61	Put	Bond Future	2,083.0700	2.0831	2,092.2500	2.0922	0.441	0	0	0
2020/12/10	2032	04/02/2021	9.63	Call	Bond Future	1,048.5100	1.0485	1,007.0000	1.0070	(3.959)	0	0	0
2020/12/10	2032	04/02/2021	9.63	Put	Bond Future	3,467.5500	3.4675	3,505.0800	3.5051	1.082	0	0	0
2020/12/10	2032	04/02/2021	9.29	Put	Bond Future	5,083.0200	5.0830	5,136.2700	5.1363	1.048	0	0	0
2020/12/10	2032	04/02/2021	9.29	Call	Bond Future	483.2600	0.4833	457.4700	0.4575	(5.337)	0	0	800
2020/12/10	2032	04/02/2021	10.82	Call	Bond Future	5,276.5100	5.2765	5,199.0300	5.1990	(1.468)	0	0	0
2020/12/10	2032	04/02/2021	10.82	Put	Bond Future	589.3800	0.5894	590.9400	0.5909	0.265	0	0	800
2020/12/10	2032	04/02/2021			Bond Future	10.0204	91.2503	10.0334	91.1713	0.130	0.0000	0.0000	117,632
2020/12/10	2032	04/02/2021	9.62	Call	Bond Future	1,027.6600	1.0277	986.6100	0.9866	(3.995)	0	0	0
2020/12/10	2032	04/02/2021	9.62	Put	Bond Future	3,509.8400	3.5098	3,547.8300	3.5478	1.082	0	0	0
2020/12/10	2032	04/02/2021	9.61	Call	Bond Future	1,006.9500	1.0069	966.3700	0.9664	(4.030)	0	0	0
2020/12/10	2032	04/02/2021	9.61	Put	Bond Future	3,552.3300	3.5523	3,590.7900	3.5908	1.083	0	0	0

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2020/12/10	2032	04/02/2021	8.79	Put	Bond Future	8,055.2800	8.0553	8,125.0000	8.1250	0.866	0	0	0
2020/12/10	2032	04/02/2021	8.79	Call	Bond Future	118.1300	0.1181	108.8100	0.1088	(7.890)	0	0	800
2020/12/10	2032	06/05/2021	12.57	Call	Bond Future	12,628.5400	12.6285	12,549.6000	12.5496	(0.625)	0	0	0
2020/12/10	2032	06/05/2021	12.12	Call	Bond Future	10,642.2000	10.6422	10,564.8500	10.5648	(0.727)	0	0	0
2020/12/10	2032	06/05/2021	12.12	Put	Bond Future	434.8000	0.4348	437.6100	0.4376	0.646	0	0	0
2020/12/10	2032	06/05/2021			Bond Future	10.2361	88.0473	10.2497	87.9672	0.133	0.0000	0.0000	0
2020/12/10	2032	06/05/2021	12.57	Put	Bond Future	229.8400	0.2298	231.0600	0.2311	0.531	0	0	736
2020/12/10	2032	06/05/2021	10.33	Put	Bond Future	2,971.1700	2.9712	2,996.8300	2.9968	0.864	0	0	0
2020/12/10	2032	06/05/2021	10.33	Call	Bond Future	3,522.7600	3.5228	3,468.2600	3.4683	(1.547)	0	0	736
2020/12/10	2032	06/05/2021	12.11	Call	Bond Future	10,598.4300	10.5984	10,521.1200	10.5211	(0.729)	0	0	0
2020/12/10	2032	06/05/2021	12.11	Put	Bond Future	440.7300	0.4407	443.5800	0.4436	0.647	0	0	0
2020/12/10	2032	06/05/2021	12.10	Call	Bond Future	10,554.6700	10.5547	10,477.4100	10.4774	(0.732)	0	0	0
2020/12/10	2032	06/05/2021	12.10	Put	Bond Future	446.7300	0.4467	449.6300	0.4496	0.649	0	0	0
2020/12/10	2032	05/08/2021	11.37	Call	Bond Future	6,961.3400	6.9613	6,896.2600	6.8963	(0.935)	0	0	0
2020/12/10	2032	05/08/2021	11.37	Put	Bond Future	1,961.9300	1.9619	1,978.0800	1.9781	0.823	0	0	0
2020/12/10	2032	05/08/2021			Bond Future	10.4590	88.9975	10.4732	88.9163	0.136	0.0000	0.0000	0
2020/12/10	2032	05/08/2021	11.35	Call	Bond Future	6,883.5700	6.8836	6,818.7500	6.8188	(0.942)	0	0	0
2020/12/10	2032	05/08/2021	11.35	Put	Bond Future	1,989.5900	1.9896	2,006.0000	2.0060	0.825	0	0	0
2020/12/10	2032	05/08/2021	11.36	Call	Bond Future	6,922.5600	6.9226	6,857.6000	6.8576	(0.938)	0	0	0
2020/12/10	2032	05/08/2021	11.36	Put	Bond Future	1,975.8400	1.9758	1,992.1100	1.9921	0.823	0	0	0
2020/12/10	2032	04/11/2021	9.83	Call	Bond Future	2,240.1600	2.2402	2,206.2400	2.2062	(1.514)	0	0	700
2020/12/10	2032	04/11/2021	11.71	Put	Bond Future	2,362.3200	2.3623	2,380.4000	2.3804	0.765	0	0	0
2020/12/10	2032	04/11/2021	11.69	Call	Bond Future	7,692.9100	7.6929	7,629.0400	7.6290	(0.830)	0	0	0
2020/12/10	2032	04/11/2021	11.70	Call	Bond Future	7,729.7400	7.7297	7,665.7600	7.6658	(0.828)	0	0	0
2020/12/10	2032	04/11/2021			Bond Future	10.6896	85.8010	10.7044	85.7189	0.139	0.0000	0.0000	0
2020/12/10	2032	04/11/2021	9.83	Put	Bond Future	7,186.1000	7.1861	7,234.3600	7.2344	0.672	0	0	0
2020/12/10	2032	04/11/2021	12.81	Call	Bond Future	11,703.8600	11.7039	11,629.8900	11.6299	(0.632)	0	0	0
2020/12/10	2032	04/11/2021	12.81	Put	Bond Future	988.4100	0.9884	996.6200	0.9966	0.831	0	0	700
2020/12/10	2032	04/11/2021	11.71	Call	Bond Future	7,766.6200	7.7666	7,702.5200	7.7025	(0.825)	0	0	0
2020/12/10	2032	04/11/2021	11.69	Put	Bond Future	2,389.9500	2.3900	2,408.2600	2.4083	0.766	0	0	0
2020/12/10	2032	04/11/2021	9.33	Put	Bond Future	9,445.0600	9.4451	9,501.9900	9.5020	0.603	0	0	0
2020/12/10	2032	04/11/2021	9.33	Call	Bond Future	1,443.0300	1.4430	1,417.7800	1.4178	(1.750)	0	0	700
2020/12/10	2032	04/11/2021	11.70	Put	Bond Future	2,376.0900	2.3761	2,394.2900	2.3943	0.766	0	0	0
2020/12/10	2033	04/02/2021			Bond Future	98.9288	98.9288	98.9354	98.9354	0.007	0.0000	0.0000	7,717
2020/12/10	2033	06/05/2021			Bond Future	98.7567	98.7567	98.7631	98.7631	0.006	0.0000	0.0000	0
2020/12/10	2033	05/08/2021			Bond Future	99.8457	99.8457	99.8520	99.8520	0.006	0.0000	0.0000	0
2020/12/10	2033	04/11/2021			Bond Future	99.7063	99.7063	99.7126	99.7126	0.006	0.0000	0.0000	0
2020/12/10	2037	04/02/2021	10.28	Call	Bond Future	675.5300	0.6755	622.2600	0.6223	(7.886)	0	0	0
2020/12/10	2037	04/02/2021	10.28	Put	Bond Future	5,161.9000	5.1619	5,290.1100	5.2901	2.484	0	0	0
2020/12/10	2037	04/02/2021	10.27	Call	Bond Future	659.7400	0.6597	607.3300	0.6073	(7.944)	0	0	0
2020/12/10	2037	04/02/2021	10.27	Put	Bond Future	5,215.6800	5.2157	5,344.7500	5.3448	2.475	0	0	0
2020/12/10	2037	04/02/2021	11.90	Call	Bond Future	6,342.6800	6.3427	6,177.6300	6.1776	(2.602)	0	0	0
2020/12/10	2037	04/02/2021	13.73	Call	Bond Future	15,225.5700	15.2256	15,044.1500	15.0441	(1.192)	0	0	0
2020/12/10	2037	04/02/2021	13.73	Put	Bond Future	8.8000	0.0088	8.8600	0.0089	0.682	0	0	300
2020/12/10	2037	04/02/2021	10.85	Call	Bond Future	2,004.1600	2.0042	1,899.9900	1.9000	(5.198)	0	0	0
2020/12/10	2037	04/02/2021	10.85	Put	Bond Future	2,660.4000	2.6604	2,737.7100	2.7377	2.906	0	0	72

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
2020/12/10	2037	04/02/2021	10.35	Call	Bond Future	793.4300	0.7934	734.0700	0.7341	(7.481)	0	0	0
2020/12/10	2037	04/02/2021	10.35	Put	Bond Future	4,795.1700	4.7952	4,917.2900	4.9173	2.547	0	0	72
2020/12/10	2037	04/02/2021			Bond Future	10.9517	81.8957	10.9800	81.7142	0.259	0.0000	0.0000	133,404
2020/12/10	2037	04/02/2021	10.29	Call	Bond Future	691.5700	0.6916	637.4400	0.6374	(7.827)	0	0	0
2020/12/10	2037	04/02/2021	10.29	Put	Bond Future	5,108.4600	5.1085	5,235.8100	5.2358	2.493	0	0	0
2020/12/10	2037	04/02/2021	11.97	Put	Bond Future	530.0400	0.5300	544.5200	0.5445	2.732	0	0	0
2020/12/10	2037	04/02/2021	11.97	Call	Bond Future	6,683.7700	6.6838	6,516.7700	6.5168	(2.499)	0	0	300
2020/12/10	2037	04/02/2021	11.90	Put	Bond Future	588.8100	0.5888	605.2400	0.6052	2.790	0	0	240
2020/12/10	2037	04/02/2021	10.48	Put	Bond Future	4,159.2000	4.1592	4,269.6200	4.2696	2.655	0	0	0
2020/12/10	2037	04/02/2021	10.48	Call	Bond Future	1,046.7000	1.0467	975.6400	0.9756	(6.789)	0	0	240
2020/12/10	2037	04/02/2021	9.65	Put	Bond Future	9,167.2200	9.1672	9,333.4600	9.3335	1.813	0	0	0
2020/12/10	2037	04/02/2021	9.65	Call	Bond Future	129.0400	0.1290	113.8000	0.1138	(11.810)	0	0	72
2020/12/10	2037	06/05/2021	12.42	Call	Bond Future	8,490.4900	8.4905	8,335.6600	8.3357	(1.824)	0	0	0
2020/12/10	2037	06/05/2021	12.43	Call	Bond Future	8,531.2200	8.5312	8,376.1300	8.3761	(1.818)	0	0	0
2020/12/10	2037	06/05/2021	12.44	Put	Bond Future	1,224.0800	1.2241	1,252.3100	1.2523	2.306	0	0	0
2020/12/10	2037	06/05/2021			Bond Future	11.1705	82.7407	11.2000	82.5571	0.264	0.0000	0.0000	0
2020/12/10	2037	06/05/2021	12.42	Put	Bond Future	1,250.1600	1.2502	1,278.9200	1.2789	2.301	0	0	0
2020/12/10	2037	06/05/2021	12.43	Put	Bond Future	1,237.0600	1.2371	1,265.5600	1.2656	2.304	0	0	0
2020/12/10	2037	06/05/2021	12.44	Call	Bond Future	8,572.0200	8.5720	8,416.6600	8.4167	(1.812)	0	0	0
2020/12/10	2037	05/08/2021	12.26	Put	Bond Future	2,419.2900	2.4193	2,467.7200	2.4677	2.002	0	0	0
2020/12/10	2037	05/08/2021	12.27	Call	Bond Future	7,391.2500	7.3913	7,253.6500	7.2537	(1.862)	0	0	0
2020/12/10	2037	05/08/2021	12.27	Put	Bond Future	2,403.9000	2.4039	2,452.0300	2.4520	2.002	0	0	0
2020/12/10	2037	05/08/2021	12.28	Call	Bond Future	7,430.5400	7.4305	7,292.6600	7.2927	(1.856)	0	0	0
2020/12/10	2037	05/08/2021			Bond Future	11.4014	79.3779	11.4322	79.1921	0.270	0.0000	0.0000	0
2020/12/10	2037	05/08/2021	12.26	Call	Bond Future	7,351.9900	7.3520	7,214.6900	7.2147	(1.868)	0	0	0
2020/12/10	2037	05/08/2021	12.28	Put	Bond Future	2,388.6100	2.3886	2,436.4600	2.4365	2.003	0	0	0
2020/12/10	2037	04/11/2021	12.82	Put	Bond Future	2,513.4300	2.5134	2,559.0500	2.5591	1.815	0	0	0
2020/12/10	2037	04/11/2021	12.83	Call	Bond Future	9,087.3300	9.0873	8,944.9100	8.9449	(1.567)	0	0	0
2020/12/10	2037	04/11/2021			Bond Future	11.6266	80.2237	11.6587	80.0359	0.276	0.0000	0.0000	0
2020/12/10	2037	04/11/2021	12.81	Call	Bond Future	9,019.3000	9.0193	8,877.3700	8.8774	(1.574)	0	0	0
2020/12/10	2037	04/11/2021	12.81	Put	Bond Future	2,530.6800	2.5307	2,576.5500	2.5765	1.813	0	0	0
2020/12/10	2037	04/11/2021	12.82	Call	Bond Future	9,053.2900	9.0533	8,911.1100	8.9111	(1.570)	0	0	0
2020/12/10	2037	04/11/2021	12.83	Put	Bond Future	2,496.2800	2.4963	2,541.6600	2.5417	1.818	0	0	0
2020/12/10	2038	04/02/2021			Bond Future	112.3436	112.3436	112.8835	112.8835	0.481	0.0000	0.0000	7,655
2020/12/10	2038	06/05/2021			Bond Future	113.5298	113.5298	114.0750	114.0750	0.480	0.0000	0.0000	0
2020/12/10	2038	05/08/2021			Bond Future	113.0583	113.0583	113.6094	113.6094	0.487	0.0000	0.0000	0
2020/12/10	2038	04/11/2021			Bond Future	114.2885	114.2885	114.8453	114.8453	0.487	0.0000	0.0000	0
2020/12/10	2040	04/02/2021	10.42	Call	Bond Future	665.0500	0.6650	646.7000	0.6467	(2.759)	0	0	0
2020/12/10	2040	04/02/2021	10.42	Put	Bond Future	5,362.4000	5.3624	5,362.8100	5.3628	0.008	0	0	0
2020/12/10	2040	04/02/2021	9.49	Put	Bond Future	12,110.4600	12.1105	12,126.4000	12.1264	0.132	0	0	0
2020/12/10	2040	04/02/2021	9.49	Call	Bond Future	42.5400	0.0425	39.7200	0.0397	(6.629)	0	0	500
2020/12/10	2040	04/02/2021	9.57	Put	Bond Future	11,453.3800	11.4534	11,468.6300	11.4686	0.133	0	0	0
2020/12/10	2040	04/02/2021	9.57	Call	Bond Future	56.5500	0.0566	53.0400	0.0530	(6.207)	0	0	800
2020/12/10	2040	04/02/2021	10.07	Put	Bond Future	7,630.1900	7.6302	7,638.3400	7.6383	0.107	0	0	0
2020/12/10	2040	04/02/2021			Bond Future	11.0792	83.8765	11.0820	83.8578	0.025	0.0000	0.0000	78,984
2020/12/10	2040	04/02/2021	10.41	Call	Bond Future	648.8800	0.6489	630.7800	0.6308	(2.789)	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
2020/12/10	2040	04/02/2021	10.41	Put	Bond Future	5,420.6900	5.4207	5,421.3500	5.4213	0.012	0	0	0
2020/12/10	2040	04/02/2021	10.40	Call	Bond Future	632.9000	0.6329	615.0500	0.6151	(2.820)	0	0	0
2020/12/10	2040	04/02/2021	10.40	Put	Bond Future	5,479.2700	5.4793	5,480.1800	5.4802	0.017	0	0	0
2020/12/10	2040	04/02/2021	10.24	Put	Bond Future	6,468.4100	6.4684	6,473.1600	6.4732	0.073	0	0	0
2020/12/10	2040	04/02/2021	10.24	Call	Bond Future	415.4800	0.4155	401.4700	0.4015	(3.372)	0	0	500
2020/12/10	2040	04/02/2021	11.57	Call	Bond Future	4,415.6800	4.4157	4,383.4200	4.3834	(0.731)	0	0	0
2020/12/10	2040	04/02/2021	11.57	Put	Bond Future	1,172.8000	1.1728	1,159.3000	1.1593	(1.151)	0	0	500
2020/12/10	2040	04/02/2021	10.07	Call	Bond Future	266.6700	0.2667	256.0600	0.2561	(3.979)	0	0	800
2020/12/10	2040	04/02/2021	11.74	Call	Bond Future	5,225.1600	5.2252	5,193.5000	5.1935	(0.606)	0	0	0
2020/12/10	2040	04/02/2021	11.74	Put	Bond Future	906.1700	0.9062	893.2700	0.8933	(1.424)	0	0	800
2020/12/10	2040	06/05/2021	10.83	Put	Bond Future	5,641.1800	5.6412	5,640.5300	5.6405	(0.012)	0	0	0
2020/12/10	2040	06/05/2021	10.83	Call	Bond Future	2,478.7100	2.4787	2,458.8100	2.4588	(0.803)	0	0	300
2020/12/10	2040	06/05/2021	11.58	Put	Bond Future	3,073.1200	3.0731	3,067.8100	3.0678	(0.173)	0	0	0
2020/12/10	2040	06/05/2021	11.58	Call	Bond Future	4,932.9300	4.9329	4,908.3700	4.9084	(0.498)	0	0	300
2020/12/10	2040	06/05/2021	12.44	Call	Bond Future	8,525.6400	8.5256	8,499.9400	8.4999	(0.301)	0	0	0
2020/12/10	2040	06/05/2021	12.44	Put	Bond Future	1,469.9600	1.4700	1,463.5100	1.4635	(0.439)	0	0	0
2020/12/10	2040	06/05/2021			Bond Future	11.2937	84.7421	11.2966	84.7228	0.026	0.0000	0.0000	0
2020/12/10	2040	06/05/2021	13.38	Call	Bond Future	12,647.5500	12.6476	12,623.9700	12.6240	(0.186)	0	0	0
2020/12/10	2040	06/05/2021	13.38	Put	Bond Future	516.5500	0.5166	512.2200	0.5122	(0.838)	0	0	300
2020/12/10	2040	06/05/2021	12.43	Call	Bond Future	8,483.5900	8.4836	8,457.8700	8.4579	(0.303)	0	0	0
2020/12/10	2040	06/05/2021	12.43	Put	Bond Future	1,485.1500	1.4851	1,478.6800	1.4787	(0.436)	0	0	0
2020/12/10	2040	06/05/2021	12.42	Call	Bond Future	8,441.5900	8.4416	8,415.8600	8.4159	(0.305)	0	0	0
2020/12/10	2040	06/05/2021	12.42	Put	Bond Future	1,500.4500	1.5004	1,493.9700	1.4940	(0.432)	0	0	0
2020/12/10	2040	05/08/2021	11.05	Put	Bond Future	6,259.4900	6.2595	6,261.7800	6.2618	0.037	0	0	0
2020/12/10	2040	05/08/2021	11.05	Call	Bond Future	3,155.0900	3.1551	3,137.7100	3.1377	(0.551)	0	0	900
2020/12/10	2040	05/08/2021	12.48	Call	Bond Future	8,227.7200	8.2277	8,204.8200	8.2048	(0.278)	0	0	0
2020/12/10	2040	05/08/2021	12.49	Put	Bond Future	2,419.2700	2.4193	2,416.0200	2.4160	(0.134)	0	0	0
2020/12/10	2040	05/08/2021	12.47	Call	Bond Future	8,186.3500	8.1863	8,163.4700	8.1635	(0.279)	0	0	0
2020/12/10	2040	05/08/2021			Bond Future	11.5200	81.1506	11.5231	81.1309	0.027	0.0000	0.0000	0
2020/12/10	2040	05/08/2021	11.55	Put	Bond Future	4,495.7600	4.4958	4,495.3200	4.4953	(0.010)	0	0	0
2020/12/10	2040	05/08/2021	11.55	Call	Bond Future	4,687.3800	4.6874	4,667.2700	4.6673	(0.429)	0	0	900
2020/12/10	2040	05/08/2021	14.80	Call	Bond Future	17,559.0800	17.5591	17,537.6700	17.5377	(0.122)	0	0	0
2020/12/10	2040	05/08/2021	14.80	Put	Bond Future	283.9600	0.2840	282.2200	0.2822	(0.613)	0	0	900
2020/12/10	2040	05/08/2021	12.48	Put	Bond Future	2,434.4100	2.4344	2,431.1800	2.4312	(0.133)	0	0	0
2020/12/10	2040	05/08/2021	12.49	Call	Bond Future	8,269.3400	8.2693	8,246.4200	8.2464	(0.277)	0	0	0
2020/12/10	2040	05/08/2021	12.47	Put	Bond Future	2,449.8700	2.4499	2,446.6600	2.4467	(0.131)	0	0	0
2020/12/10	2040	04/11/2021	12.90	Call	Bond Future	9,387.4900	9.3875	9,365.9800	9.3660	(0.229)	0	0	0
2020/12/10	2040	04/11/2021	12.90	Put	Bond Future	2,672.2200	2.6722	2,670.6000	2.6706	(0.061)	0	0	0
2020/12/10	2040	04/11/2021	12.89	Call	Bond Future	9,351.9600	9.3520	9,330.4600	9.3305	(0.230)	0	0	0
2020/12/10	2040	04/11/2021	12.89	Put	Bond Future	2,690.6000	2.6906	2,688.9900	2.6890	(0.060)	0	0	0
2020/12/10	2040	04/11/2021			Bond Future	11.7403	82.0153	11.7435	81.9954	0.027	0.0000	0.0000	0
2020/12/10	2040	04/11/2021	12.91	Call	Bond Future	9,423.0500	9.4230	9,401.5300	9.4015	(0.228)	0	0	0
2020/12/10	2040	04/11/2021	12.91	Put	Bond Future	2,653.9400	2.6539	2,652.3100	2.6523	(0.061)	0	0	0
2020/12/10	2044	04/02/2021	10.36	Put	Bond Future	6,339.0300	6.3390	6,313.7200	6.3137	(0.399)	0	0	0
2020/12/10	2044	04/02/2021	10.37	Call	Bond Future	482.4900	0.4825	472.8100	0.4728	(2.006)	0	0	0
2020/12/10	2044	04/02/2021	10.35	Put	Bond Future	6,403.3400	6.4033	6,378.1500	6.3782	(0.393)	0	0	0
2020/12/10	2044	04/02/2021	10.04	Put	Bond Future	8,581.7300	8.5817	8,560.0700	8.5601	(0.252)	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
2020/12/10	2044	04/02/2021	10.04	Call	Bond Future	193.2000	0.1932	187.3000	0.1873	(3.054)	0	0	0
2020/12/10	2044	04/02/2021	10.84	Call	Bond Future	1,419.5200	1.4195	1,405.6300	1.4056	(0.978)	0	0	0
2020/12/10	2044	04/02/2021			Bond Future	11.1702	80.3287	11.1679	80.3445	(0.021)	0.0000	0.0000	51,695
2020/12/10	2044	04/02/2021	10.36	Call	Bond Future	469.6400	0.4696	460.0900	0.4601	(2.033)	0	0	0
2020/12/10	2044	04/02/2021	10.37	Put	Bond Future	6,275.0800	6.2751	6,249.6400	6.2496	(0.405)	0	0	0
2020/12/10	2044	04/02/2021	10.35	Call	Bond Future	457.0400	0.4570	447.6100	0.4476	(2.063)	0	0	0
2020/12/10	2044	04/02/2021	10.84	Put	Bond Future	3,727.7900	3.7278	3,698.1400	3.6981	(0.795)	0	0	265
2020/12/10	2044	04/02/2021	10.29	Call	Bond Future	386.7000	0.3867	378.0300	0.3780	(2.242)	0	0	0
2020/12/10	2044	04/02/2021	10.29	Put	Bond Future	6,796.9000	6.7969	6,772.4700	6.7725	(0.359)	0	0	265
2020/12/10	2044	04/02/2021	9.66	Put	Bond Future	11,599.1000	11.5991	11,580.7200	11.5807	(0.158)	0	0	0
2020/12/10	2044	04/02/2021	9.66	Call	Bond Future	57.0800	0.0571	54.4600	0.0545	(4.590)	0	0	265
2020/12/10	2044	06/05/2021	11.10	Call	Bond Future	2,996.2600	2.9963	2,990.4500	2.9905	(0.194)	0	0	0
2020/12/10	2044	06/05/2021	11.40	Call	Bond Future	3,964.3400	3.9643	3,959.5000	3.9595	(0.122)	0	0	0
2020/12/10	2044	06/05/2021	11.40	Put	Bond Future	3,819.7400	3.8197	3,799.2200	3.7992	(0.537)	0	0	3,100
2020/12/10	2044	06/05/2021	11.79	Call	Bond Future	5,391.1500	5.3912	5,388.2400	5.3882	(0.054)	0	0	0
2020/12/10	2044	06/05/2021	11.79	Put	Bond Future	2,744.2000	2.7442	2,725.6100	2.7256	(0.677)	0	0	3,100
2020/12/10	2044	06/05/2021	12.50	Call	Bond Future	8,403.3000	8.4033	8,404.3600	8.4044	0.013	0	0	0
2020/12/10	2044	06/05/2021	12.50	Put	Bond Future	1,537.8000	1.5378	1,523.1800	1.5232	(0.951)	0	0	3,100
2020/12/10	2044	06/05/2021	12.43	Call	Bond Future	8,093.3900	8.0934	8,094.0600	8.0941	0.008	0	0	0
2020/12/10	2044	06/05/2021	12.43	Put	Bond Future	1,625.6100	1.6256	1,610.6000	1.6106	(0.923)	0	0	0
2020/12/10	2044	06/05/2021	12.44	Call	Bond Future	8,137.6200	8.1376	8,138.3400	8.1383	0.009	0	0	0
2020/12/10	2044	06/05/2021	12.44	Put	Bond Future	1,612.7900	1.6128	1,597.8300	1.5978	(0.928)	0	0	0
2020/12/10	2044	06/05/2021			Bond Future	11.3781	81.1576	11.3757	81.1733	(0.021)	0.0000	0.0000	0
2020/12/10	2044	06/05/2021	11.10	Put	Bond Future	4,873.4900	4.8735	4,852.0000	4.8520	(0.441)	0	0	3,100
2020/12/10	2044	06/05/2021	10.70	Put	Bond Future	6,615.3900	6.6154	6,593.5200	6.5935	(0.331)	0	0	0
2020/12/10	2044	06/05/2021	10.70	Call	Bond Future	1,902.4400	1.9024	1,896.2500	1.8963	(0.325)	0	0	3,100
2020/12/10	2044	06/05/2021	11.35	Put	Bond Future	3,981.4900	3.9815	3,960.7700	3.9608	(0.520)	0	0	0
2020/12/10	2044	06/05/2021	11.35	Call	Bond Future	3,795.1300	3.7951	3,790.0900	3.7901	(0.133)	0	0	3,100
2020/12/10	2044	06/05/2021	11.90	Call	Bond Future	5,830.2800	5.8303	5,827.9700	5.8280	(0.040)	0	0	0
2020/12/10	2044	06/05/2021	11.90	Put	Bond Future	2,502.1100	2.5021	2,484.1200	2.4841	(0.719)	0	0	0
2020/12/10	2044	06/05/2021	12.45	Call	Bond Future	8,181.7200	8.1817	8,182.5000	8.1825	0.010	0	0	0
2020/12/10	2044	06/05/2021	12.45	Put	Bond Future	1,599.9200	1.5999	1,585.0200	1.5850	(0.931)	0	0	0
2020/12/10	2044	05/08/2021	12.60	Put	Bond Future	2,330.7300	2.3307	2,317.6400	2.3176	(0.562)	0	0	0
2020/12/10	2044	05/08/2021	12.61	Call	Bond Future	8,364.1000	8.3641	8,366.7400	8.3667	0.032	0	0	0
2020/12/10	2044	05/08/2021	12.61	Put	Bond Future	2,316.3000	2.3163	2,303.2500	2.3032	(0.563)	0	0	0
2020/12/10	2044	05/08/2021			Bond Future	11.5973	77.6526	11.5949	77.6683	(0.021)	0.0000	0.0000	0
2020/12/10	2044	05/08/2021	12.59	Call	Bond Future	8,281.8000	8.2818	8,284.3600	8.2844	0.031	0	0	0
2020/12/10	2044	05/08/2021	12.59	Put	Bond Future	2,345.4600	2.3455	2,332.3300	2.3323	(0.560)	0	0	0
2020/12/10	2044	05/08/2021	12.60	Call	Bond Future	8,322.8400	8.3228	8,325.4400	8.3254	0.031	0	0	0
2020/12/10	2044	04/11/2021	12.91	Call	Bond Future	9,155.4300	9.1554	9,159.3400	9.1593	0.043	0	0	0
2020/12/10	2044	04/11/2021	12.91	Put	Bond Future	2,817.9100	2.8179	2,806.0400	2.8060	(0.421)	0	0	0
2020/12/10	2044	04/11/2021			Bond Future	11.8104	78.4801	11.8079	78.4958	(0.022)	0.0000	0.0000	0
2020/12/10	2044	04/11/2021	12.89	Call	Bond Future	9,086.3600	9.0864	9,090.1900	9.0902	0.042	0	0	0
2020/12/10	2044	04/11/2021	12.89	Put	Bond Future	2,855.8700	2.8559	2,843.9200	2.8439	(0.418)	0	0	0
2020/12/10	2044	04/11/2021	12.90	Call	Bond Future	9,120.8800	9.1209	9,124.7400	9.1247	0.042	0	0	0
2020/12/10	2044	04/11/2021	12.90	Put	Bond Future	2,836.8400	2.8368	2,824.9200	2.8249	(0.420)	0	0	0
2020/12/10	2046	04/02/2021			Bond Future	101.6808	101.6808	102.2065	102.2065	0.517	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
2020/12/10	2046	06/05/2021			Bond Future	100.9626	100.9626	101.4934	101.4934	0.526	0.0000	0.0000	0
2020/12/10	2046	05/08/2021			Bond Future	102.0762	102.0762	102.6126	102.6126	0.525	0.0000	0.0000	0
2020/12/10	2046	04/11/2021			Bond Future	101.3776	101.3776	101.9199	101.9199	0.535	0.0000	0.0000	0
2020/12/10	2050	04/02/2021			Bond Future	102.7502	102.7502	103.9224	103.9224	1.141	0.0000	0.0000	11,025
2020/12/10	2050	06/05/2021			Bond Future	103.8350	103.8350	105.0192	105.0192	1.140	0.0000	0.0000	0
2020/12/10	2050	05/08/2021			Bond Future	103.0503	103.0503	104.2473	104.2473	1.162	0.0000	0.0000	0
2020/12/10	2050	04/11/2021			Bond Future	104.1716	104.1716	105.3815	105.3815	1.162	0.0000	0.0000	0
2020/12/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	AL37	04/02/2021			Index Future	780.0380	780.0380	778.7390	778.7390	(0.167)	0.0000	0.0000	0
2020/12/10	AL37	06/05/2021			Index Future	788.0810	788.0810	786.7660	786.7660	(0.167)	0.0000	0.0000	0
2020/12/10	AL37	05/08/2021			Index Future	796.4900	796.4900	795.1590	795.1590	(0.167)	0.0000	0.0000	0
2020/12/10	AL37	04/11/2021			Index Future	805.0570	805.0570	803.7120	803.7120	(0.167)	0.0000	0.0000	0
2020/12/10	AL7T	04/02/2021			Index Future	857.1030	857.1030	856.4710	856.4710	(0.074)	0.0000	0.0000	0
2020/12/10	AL7T	06/05/2021			Index Future	865.9410	865.9410	865.2990	865.2990	(0.074)	0.0000	0.0000	0
2020/12/10	AL7T	05/08/2021			Index Future	875.1800	875.1800	874.5300	874.5300	(0.074)	0.0000	0.0000	0
2020/12/10	AL7T	04/11/2021			Index Future	884.5940	884.5940	883.9370	883.9370	(0.074)	0.0000	0.0000	0
2020/12/10	ALBI	04/02/2021			Index Future	752.2720	752.2720	751.5790	751.5790	(0.092)	0.0000	0.0000	231
2020/12/10	ALBI	06/05/2021			Index Future	760.0290	760.0290	759.3260	759.3260	(0.092)	0.0000	0.0000	0
2020/12/10	ALBI	05/08/2021			Index Future	768.1380	768.1380	767.4260	767.4260	(0.093)	0.0000	0.0000	0
2020/12/10	ALBI	04/11/2021			Index Future	776.4010	776.4010	775.6810	775.6810	(0.093)	0.0000	0.0000	0
2020/12/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	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
2020/12/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/10	ES33	04/02/2021			Bond Future	11.4725	76.9003	11.4953	76.7793	0.199	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
2020/12/10	ES33	06/05/2021			Bond Future	11.7275	73.9194	11.7513	73.7969	0.203	0.0000	0.0000	0
2020/12/10	ES33	05/08/2021			Bond Future	11.9924	74.7170	12.0173	74.5930	0.208	0.0000	0.0000	0
2020/12/10	ES33	04/11/2021			Bond Future	12.2668	71.7386	12.2928	71.6133	0.212	0.0000	0.0000	0
2020/12/10	ES42	04/02/2021			Bond Future	12.0903	75.2361	12.0979	75.1923	0.062	0.0000	0.0000	4,779
2020/12/10	ES42	06/05/2021			Bond Future	12.3435	71.7543	12.3514	71.7097	0.064	0.0000	0.0000	0
2020/12/10	ES42	05/08/2021			Bond Future	12.6001	72.5290	12.6084	72.4838	0.066	0.0000	0.0000	0
2020/12/10	ES42	04/11/2021			Bond Future	12.8677	69.0440	12.8764	68.9983	0.068	0.0000	0.0000	0
2020/12/10	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	04/02/2021	750.96	Put	GOVI	80,240.0000	8.0240	86,710.0000	8.6710	8.063	0	0	0
2020/12/10	GOVI	04/02/2021			GOVI	742.9360	742.9360	742.2890	742.2890	(0.087)	0.0000	0.0000	965
2020/12/10	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	04/02/2021	750.95	Put	GOVI	80,140.0000	8.0140	86,610.0000	8.6610	8.073	0	0	0
2020/12/10	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	04/02/2021	750.94	Put	GOVI	80,040.0000	8.0040	86,510.0000	8.6510	8.083	0	0	0
2020/12/10	GOVI	06/05/2021	678.68	Call	GOVI	719,160.0000	71.9160	712,600.0000	71.2600	(0.912)	0	0	0
2020/12/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	06/05/2021	678.67	Call	GOVI	719,260.0000	71.9260	712,700.0000	71.2700	(0.912)	0	0	0
2020/12/10	GOVI	06/05/2021			GOVI	750.5960	750.5960	749.9400	749.9400	(0.087)	0.0000	0.0000	0
2020/12/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	06/05/2021	678.69	Call	GOVI	719,060.0000	71.9060	712,500.0000	71.2500	(0.912)	0	0	0
2020/12/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	05/08/2021	719.14	Call	GOVI	394,650.0000	39.4650	388,000.0000	38.8000	(1.685)	0	0	0
2020/12/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	05/08/2021	719.13	Call	GOVI	394,750.0000	39.4750	388,100.0000	38.8100	(1.685)	0	0	0
2020/12/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	05/08/2021			GOVI	758.6050	758.6050	757.9400	757.9400	(0.088)	0.0000	0.0000	0
2020/12/10	GOVI	05/08/2021	719.15	Call	GOVI	394,550.0000	39.4550	387,900.0000	38.7900	(1.685)	0	0	0
2020/12/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	04/11/2021	728.41	Call	GOVI	383,550.0000	38.3550	376,820.0000	37.6820	(1.755)	0	0	0
2020/12/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	04/11/2021	728.40	Call	GOVI	383,650.0000	38.3650	376,920.0000	37.6920	(1.754)	0	0	0
2020/12/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GOVI	04/11/2021			GOVI	766.7650	766.7650	766.0920	766.0920	(0.088)	0.0000	0.0000	0
2020/12/10	GOVI	04/11/2021	728.42	Call	GOVI	383,450.0000	38.3450	376,720.0000	37.6720	(1.755)	0	0	0
2020/12/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/10	IGOV	04/02/2021			Index Future	272.3100	272.3100	272.9220	272.9220	0.225	0.0000	0.0000	1,090
2020/12/10	IGOV	06/05/2021			Index Future	275.1850	275.1850	275.8020	275.8020	0.224	0.0000	0.0000	21
2020/12/10	IGOV	05/08/2021			Index Future	278.1870	278.1870	278.8110	278.8110	0.224	0.0000	0.0000	0
2020/12/10	IGOV	04/11/2021			Index Future	281.2450	281.2450	281.8760	281.8760	0.224	0.0000	0.0000	0
2020/12/10	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/10	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2300	92.2300	0.000	0.0000	0.0000	0
2020/12/10	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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2020/12/10	IS05	21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3700	89.3700	0.000	0.0000	0.0000	0
2020/12/10	IS05	21/12/2021			Interest Rate Swap	90.6400	90.6400	90.6300	90.6300	(0.011)	0.0000	0.0000	51
2020/12/10	IS05	15/03/2022			Interest Rate Swap	90.0500	90.0500	90.0500	90.0500	0.000	0.0000	0.0000	0
2020/12/10	IS05	21/06/2022			Interest Rate Swap	90.1500	90.1500	90.1500	90.1500	0.000	0.0000	0.0000	0
2020/12/10	IS05	20/09/2022			Interest Rate Swap	93.2700	93.2700	93.2700	93.2700	0.000	0.0000	0.0000	0
2020/12/10	IS05	20/12/2022			Interest Rate Swap	93.7500	93.7500	93.7400	93.7400	(0.011)	0.0000	0.0000	0
2020/12/10	IS05	22/03/2023			Interest Rate Swap	86.1000	86.1000	86.1200	86.1200	0.023	0.0000	0.0000	0
2020/12/10	IS05	20/06/2023			Interest Rate Swap	91.5800	91.5800	91.6400	91.6400	0.066	0.0000	0.0000	0
2020/12/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/10	IS10	17/12/2025			Interest Rate Swap	78.7000	78.7000	78.8300	78.8300	0.165	0.0000	0.0000	0
2020/12/10	IS10	16/03/2026			Interest Rate Swap	75.1800	75.1800	75.3200	75.3200	0.186	0.0000	0.0000	0
2020/12/10	IS10	15/06/2026			Interest Rate Swap	73.5500	73.5500	73.7000	73.7000	0.204	0.0000	0.0000	0
2020/12/10	IS10	21/09/2026			Interest Rate Swap	75.5400	75.5400	75.7000	75.7000	0.212	0.0000	0.0000	0
2020/12/10	IS10	21/12/2026			Interest Rate Swap	79.5500	79.5500	79.7100	79.7100	0.201	0.0000	0.0000	0
2020/12/10	IS10	15/03/2027			Interest Rate Swap	78.0300	78.0300	78.1900	78.1900	0.205	0.0000	0.0000	0
2020/12/10	IS10	21/06/2027			Interest Rate Swap	80.1100	80.1100	80.2600	80.2600	0.187	0.0000	0.0000	0
2020/12/10	IS10	20/09/2027			Interest Rate Swap	85.9500	85.9500	86.0900	86.0900	0.163	0.0000	0.0000	0
2020/12/10	IS10	20/12/2027			Interest Rate Swap	86.3600	86.3600	86.5100	86.5100	0.174	0.0000	0.0000	0
2020/12/10	IS10	22/03/2028			Interest Rate Swap	79.3800	79.3800	79.5200	79.5200	0.176	0.0000	0.0000	0
2020/12/10	IS10	20/06/2028			Interest Rate Swap	87.2900	87.2900	87.4300	87.4300	0.160	0.0000	0.0000	0
2020/12/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/10	JBAF	15/12/2020			Jibar Tradeable Future	3.5650	96.4350	3.5750	96.4250	0.281	0.0000	0.0000	30,000
2020/12/10	JBAF	20/01/2021			Jibar Tradeable Future	3.6250	96.3750	3.6250	96.3750	0.000	0.0000	0.0000	0
2020/12/10	JBAF	17/02/2021			Jibar Tradeable Future	3.5900	96.4100	3.5900	96.4100	0.000	0.0000	0.0000	0
2020/12/10	JBAF	17/03/2021			Jibar Tradeable Future	3.6050	96.3950	3.6050	96.3950	0.000	0.0000	0.0000	0
2020/12/10	JBAF	21/04/2021			Jibar Tradeable Future	3.6100	96.3900	3.6100	96.3900	0.000	0.0000	0.0000	0
2020/12/10	JBAF	19/05/2021			Jibar Tradeable Future	3.6200	96.3800	3.6000	96.4000	(0.552)	0.0000	0.0000	0
2020/12/10	JBAF	15/06/2021			Jibar Tradeable Future	3.6300	96.3700	3.6300	96.3700	0.000	0.0000	0.0000	0
2020/12/10	JBAF	15/09/2021			Jibar Tradeable Future	3.7350	96.2650	3.7250	96.2750	(0.268)	0.0000	0.0000	30,000
2020/12/10	JBAF	15/12/2021			Jibar Tradeable Future	3.9000	96.1000	3.9000	96.1000	0.000	0.0000	0.0000	0
2020/12/10	JBAF	16/03/2022			Jibar Tradeable Future	4.0400	95.9600	4.0600	95.9400	0.495	0.0000	0.0000	0
2020/12/10	JBAF	15/06/2022			Jibar Tradeable Future	4.2950	95.7050	4.3250	95.6750	0.698	0.0000	0.0000	0
2020/12/10	JBAF	21/09/2022			Jibar Tradeable Future	4.4350	95.5650	4.4750	95.5250	0.902	0.0000	0.0000	0
2020/12/10	R023	04/02/2021	6.33	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2020/12/10	R023	04/02/2021	6.34	Call	Bond Future	3,288.7300	3.2887	3,214.7600	3.2148	(2.249)	0	0	0
2020/12/10	R023	04/02/2021	6.32	Put	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	0
2020/12/10	R023	04/02/2021			Bond Future	4.6704	109.4253	4.7072	109.3514	0.788	0.0000	0.0000	31,397
2020/12/10	R023	04/02/2021	6.33	Call	Bond Future	3,269.4300	3.2694	3,195.4700	3.1955	(2.262)	0	0	0
2020/12/10	R023	04/02/2021	6.34	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/12/10	R023	04/02/2021	6.32	Call	Bond Future	3,250.1300	3.2501	3,176.1700	3.1762	(2.276)	0	0	0
2020/12/10	R023	06/05/2021	7.58	Call	Bond Future	4,866.8000	4.8668	4,791.7400	4.7917	(1.542)	0	0	0
2020/12/10	R023	06/05/2021	7.58	Put	Bond Future	0.1500	0.0002	0.1800	0.0002	20.000	0	0	0
2020/12/10	R023	06/05/2021			Bond Future	4.7429	106.6475	4.7853	106.5725	0.895	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
2020/12/10	R023	06/05/2021	7.57	Call	Bond Future	4,850.1800	4.8502	4,775.1200	4.7751	(1.548)	0	0	0
2020/12/10	R023	06/05/2021	7.57	Put	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0	0	0
2020/12/10	R023	06/05/2021	7.56	Call	Bond Future	4,833.5600	4.8336	4,758.4900	4.7585	(1.553)	0	0	0
2020/12/10	R023	06/05/2021	7.56	Put	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	0
2020/12/10	R023	05/08/2021	5.30	Call	Bond Future	1,035.7400	1.0357	982.6000	0.9826	(5.131)	0	0	0
2020/12/10	R023	05/08/2021	5.30	Put	Bond Future	296.4800	0.2965	319.4400	0.3194	7.744	0	0	0
2020/12/10	R023	05/08/2021	5.29	Call	Bond Future	1,024.4500	1.0244	971.5600	0.9716	(5.163)	0	0	0
2020/12/10	R023	05/08/2021	5.29	Put	Bond Future	300.3000	0.3003	323.5100	0.3235	7.729	0	0	0
2020/12/10	R023	05/08/2021			Bond Future	4.8128	107.7980	4.8627	107.7219	1.038	0.0000	0.0000	0
2020/12/10	R023	05/08/2021	5.31	Call	Bond Future	1,047.0700	1.0471	993.6700	0.9937	(5.100)	0	0	0
2020/12/10	R023	05/08/2021	5.31	Put	Bond Future	292.7100	0.2927	315.4100	0.3154	7.755	0	0	0
2020/12/10	R023	04/11/2021	4.91	Call	Bond Future	561.1100	0.5611	522.4100	0.5224	(6.897)	0	0	0
2020/12/10	R023	04/11/2021	4.91	Put	Bond Future	561.7100	0.5617	600.0100	0.6000	6.818	0	0	0
2020/12/10	R023	04/11/2021	4.90	Call	Bond Future	554.3600	0.5544	515.9300	0.5159	(6.932)	0	0	0
2020/12/10	R023	04/11/2021	4.90	Put	Bond Future	567.8000	0.5678	606.3700	0.6064	6.793	0	0	0
2020/12/10	R023	04/11/2021			Bond Future	4.9105	105.0391	4.9705	104.9621	1.222	0.0000	0.0000	0
2020/12/10	R023	04/11/2021	4.92	Call	Bond Future	567.9200	0.5679	528.9300	0.5289	(6.865)	0	0	0
2020/12/10	R023	04/11/2021	4.92	Put	Bond Future	555.6800	0.5557	593.6900	0.5937	6.840	0	0	0
2020/12/10	R035	04/02/2021	10.05	Call	Bond Future	667.5900	0.6676	642.5200	0.6425	(3.755)	0	0	0
2020/12/10	R035	04/02/2021	10.05	Put	Bond Future	5,048.2600	5.0483	5,073.5700	5.0736	0.501	0	0	0
2020/12/10	R035	04/02/2021	10.04	Call	Bond Future	651.6400	0.6516	626.9300	0.6269	(3.792)	0	0	0
2020/12/10	R035	04/02/2021	10.04	Put	Bond Future	5,102.0200	5.1020	5,127.6900	5.1277	0.503	0	0	0
2020/12/10	R035	04/02/2021	10.14	Put	Bond Future	4,580.6100	4.5806	4,602.6600	4.6027	0.481	0	0	650
2020/12/10	R035	04/02/2021	11.14	Call	Bond Future	3,984.9800	3.9850	3,931.6400	3.9316	(1.339)	0	0	0
2020/12/10	R035	04/02/2021	11.14	Put	Bond Future	1,208.3200	1.2083	1,205.3600	1.2054	(0.245)	0	0	650
2020/12/10	R035	04/02/2021			Bond Future	10.7016	90.8366	10.7093	90.7862	0.073	0.0000	0.0000	97,983
2020/12/10	R035	04/02/2021	10.06	Call	Bond Future	683.9100	0.6839	658.4800	0.6585	(3.718)	0	0	0
2020/12/10	R035	04/02/2021	10.06	Put	Bond Future	4,994.9500	4.9950	5,019.9000	5.0199	0.500	0	0	0
2020/12/10	R035	04/02/2021	10.14	Call	Bond Future	823.8700	0.8239	795.5400	0.7955	(3.439)	0	0	0
2020/12/10	R035	06/05/2021	10.55	Call	Bond Future	2,522.3300	2.5223	2,489.4400	2.4894	(1.304)	0	0	0
2020/12/10	R035	06/05/2021	10.55	Put	Bond Future	4,895.2400	4.8952	4,913.5100	4.9135	0.373	0	0	500
2020/12/10	R035	06/05/2021	10.05	Put	Bond Future	7,107.2800	7.1073	7,134.9100	7.1349	0.389	0	0	0
2020/12/10	R035	06/05/2021	10.05	Call	Bond Future	1,368.4100	1.3684	1,344.8800	1.3449	(1.720)	0	0	500
2020/12/10	R035	06/05/2021	12.91	Put	Bond Future	498.1800	0.4982	497.4200	0.4974	(0.153)	0	0	600
2020/12/10	R035	06/05/2021	10.40	Put	Bond Future	5,497.3100	5.4973	5,518.2800	5.5183	0.381	0	0	0
2020/12/10	R035	06/05/2021	11.55	Call	Bond Future	5,931.2600	5.9313	5,885.0100	5.8850	(0.780)	0	0	0
2020/12/10	R035	06/05/2021	11.55	Put	Bond Future	2,093.1400	2.0931	2,098.0500	2.0981	0.235	0	0	1,650
2020/12/10	R035	06/05/2021	12.77	Call	Bond Future	11,166.9700	11.1670	11,115.2000	11.1152	(0.464)	0	0	0
2020/12/10	R035	06/05/2021	12.77	Put	Bond Future	592.5400	0.5925	591.9300	0.5919	(0.103)	0	0	1,650
2020/12/10	R035	06/05/2021	10.24	Put	Bond Future	6,197.2900	6.1973	6,221.2600	6.2213	0.387	0	0	0
2020/12/10	R035	06/05/2021	10.24	Call	Bond Future	1,759.0700	1.7591	1,731.8800	1.7319	(1.546)	0	0	793
2020/12/10	R035	06/05/2021	12.37	Call	Bond Future	9,410.5100	9.4105	9,359.5600	9.3596	(0.541)	0	0	0
2020/12/10	R035	06/05/2021	12.35	Put	Bond Future	972.1100	0.9721	972.3800	0.9724	0.028	0	0	0
2020/12/10	R035	06/05/2021	12.36	Put	Bond Future	961.1400	0.9611	961.3800	0.9614	0.025	0	0	0
2020/12/10	R035	06/05/2021			Bond Future	10.9195	87.3001	10.9276	87.2490	0.074	0.0000	0.0000	0
2020/12/10	R035	06/05/2021	11.05	Call	Bond Future	4,051.5100	4.0515	4,010.8800	4.0109	(1.003)	0	0	0
2020/12/10	R035	06/05/2021	11.05	Put	Bond Future	3,235.6500	3.2356	3,246.1800	3.2462	0.325	0	0	500

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2020/12/10	R035	06/05/2021	11.15	Put	Bond Future	2,965.3300	2.9653	2,974.5600	2.9746	0.311	0	0	0
2020/12/10	R035	06/05/2021	11.15	Call	Bond Future	4,398.6300	4.3986	4,356.7000	4.3567	(0.953)	0	0	600
2020/12/10	R035	06/05/2021	12.91	Call	Bond Future	11,792.0000	11.7920	11,740.0800	11.7401	(0.440)	0	0	0
2020/12/10	R035	06/05/2021	10.40	Call	Bond Future	2,133.7300	2.1337	2,103.5400	2.1035	(1.415)	0	0	600
2020/12/10	R035	06/05/2021	10.81	Put	Bond Future	3,968.1900	3.9682	3,982.1700	3.9822	0.352	0	0	0
2020/12/10	R035	06/05/2021	10.81	Call	Bond Future	3,274.8600	3.2749	3,237.6800	3.2377	(1.135)	0	0	1,650
2020/12/10	R035	06/05/2021	11.32	Call	Bond Future	5,023.2600	5.0233	4,979.3200	4.9793	(0.875)	0	0	0
2020/12/10	R035	06/05/2021	11.32	Put	Bond Future	2,555.3600	2.5554	2,562.5800	2.5626	0.283	0	0	793
2020/12/10	R035	06/05/2021	12.37	Put	Bond Future	950.2800	0.9503	950.4900	0.9505	0.022	0	0	0
2020/12/10	R035	06/05/2021	12.35	Call	Bond Future	9,324.2900	9.3243	9,273.4000	9.2734	(0.546)	0	0	0
2020/12/10	R035	06/05/2021	12.02	Call	Bond Future	7,932.6900	7.9327	7,883.0900	7.8831	(0.625)	0	0	0
2020/12/10	R035	06/05/2021	12.02	Put	Bond Future	1,396.4900	1.3965	1,398.0500	1.3981	0.112	0	0	793
2020/12/10	R035	06/05/2021	12.36	Call	Bond Future	9,367.3700	9.3674	9,316.4500	9.3164	(0.544)	0	0	0
2020/12/10	R035	05/08/2021	5.31	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2020/12/10	R035	05/08/2021	5.31	Put	Bond Future	49,848.7900	49.8488	49,900.6300	49.9006	0.104	0	0	0
2020/12/10	R035	05/08/2021			Bond Future	11.1477	88.2420	11.1562	88.1902	0.076	0.0000	0.0000	0
2020/12/10	R035	05/08/2021	5.29	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2020/12/10	R035	05/08/2021	5.29	Put	Bond Future	50,082.0700	50.0821	50,133.9200	50.1339	0.104	0	0	0
2020/12/10	R035	05/08/2021	5.30	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2020/12/10	R035	05/08/2021	5.30	Put	Bond Future	49,965.3700	49.9654	50,017.2100	50.0172	0.104	0	0	0
2020/12/10	R035	04/11/2021	10.62	Put	Bond Future	7,491.1000	7.4911	7,517.3300	7.5173	0.350	0	0	0
2020/12/10	R035	04/11/2021	10.62	Call	Bond Future	2,794.8400	2.7948	2,768.6000	2.7686	(0.939)	0	0	400
2020/12/10	R035	04/11/2021	11.08	Call	Bond Future	3,986.6300	3.9866	3,954.8500	3.9549	(0.797)	0	0	0
2020/12/10	R035	04/11/2021	11.08	Put	Bond Future	5,804.5400	5.8045	5,825.2300	5.8252	0.356	0	0	782
2020/12/10	R035	04/11/2021	10.23	Put	Bond Future	9,279.5600	9.2796	9,310.4100	9.3104	0.332	0	0	0
2020/12/10	R035	04/11/2021	10.12	Put	Bond Future	9,839.3100	9.8393	9,871.4000	9.8714	0.326	0	0	0
2020/12/10	R035	04/11/2021	10.12	Call	Bond Future	1,852.1400	1.8521	1,831.7600	1.8318	(1.100)	0	0	400
2020/12/10	R035	04/11/2021	11.75	Put	Bond Future	3,913.3800	3.9134	3,927.2200	3.9272	0.354	0	0	782
2020/12/10	R035	04/11/2021	12.53	Call	Bond Future	8,912.8100	8.9128	8,868.3200	8.8683	(0.499)	0	0	0
2020/12/10	R035	04/11/2021	12.53	Put	Bond Future	2,508.1400	2.5081	2,516.1200	2.5161	0.318	0	0	0
2020/12/10	R035	04/11/2021			Bond Future	11.3824	84.7080	11.3912	84.6555	0.078	0.0000	0.0000	0
2020/12/10	R035	04/11/2021	13.82	Call	Bond Future	13,698.0600	13.6981	13,648.1900	13.6482	(0.364)	0	0	0
2020/12/10	R035	04/11/2021	13.82	Put	Bond Future	934.5700	0.9346	937.1700	0.9372	0.278	0	0	400
2020/12/10	R035	04/11/2021	10.23	Call	Bond Future	2,031.4000	2.0314	2,009.7800	2.0098	(1.064)	0	0	782
2020/12/10	R035	04/11/2021	11.75	Call	Bond Future	6,048.1600	6.0482	6,009.5300	6.0095	(0.639)	0	0	0
2020/12/10	R035	04/11/2021	12.51	Call	Bond Future	8,843.0400	8.8430	8,798.6700	8.7987	(0.502)	0	0	0
2020/12/10	R035	04/11/2021	12.51	Put	Bond Future	2,543.6500	2.5437	2,551.7500	2.5518	0.318	0	0	0
2020/12/10	R035	04/11/2021	12.52	Call	Bond Future	8,877.9000	8.8779	8,833.4700	8.8335	(0.500)	0	0	0
2020/12/10	R035	04/11/2021	12.52	Put	Bond Future	2,525.8400	2.5258	2,533.8800	2.5339	0.318	0	0	0
2020/12/10	R186	04/02/2021	8.16	Call	Bond Future	5,839.3000	5.8393	5,639.8200	5.6398	(3.416)	0	0	0
2020/12/10	R186	04/02/2021	8.17	Put	Bond Future	66.3600	0.0664	73.0100	0.0730	10.021	0	0	0
2020/12/10	R186	04/02/2021	8.15	Call	Bond Future	5,792.8100	5.7928	5,593.5500	5.5936	(3.440)	0	0	0
2020/12/10	R186	04/02/2021	8.00	Put	Bond Future	118.1600	0.1182	129.5200	0.1295	9.614	0	0	15,177
2020/12/10	R186	04/02/2021			Bond Future	7.0183	117.9257	7.0578	117.7194	0.564	0.0000	0.0000	79,887
2020/12/10	R186	04/02/2021	8.16	Put	Bond Future	68.7400	0.0687	75.6100	0.0756	9.994	0	0	0
2020/12/10	R186	04/02/2021	8.17	Call	Bond Future	5,885.8500	5.8859	5,686.1500	5.6862	(3.393)	0	0	0
2020/12/10	R186	04/02/2021	8.15	Put	Bond Future	71.2000	0.0712	78.2900	0.0783	9.958	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
2020/12/10	R186	04/02/2021	8.00	Call	Bond Future	5,102.1300	5.1021	4,907.1400	4.9071	(3.822)	0	0	0
2020/12/10	R186	06/05/2021	10.77	Call	Bond Future	16,214.9100	16.2149	16,006.1000	16.0061	(1.288)	0	0	0
2020/12/10	R186	06/05/2021	10.77	Put	Bond Future	0.8600	0.0009	0.9500	0.0010	10.465	0	0	0
2020/12/10	R186	06/05/2021	10.76	Call	Bond Future	16,173.8900	16.1739	15,965.0800	15.9651	(1.291)	0	0	0
2020/12/10	R186	06/05/2021	10.76	Put	Bond Future	0.8900	0.0009	0.9800	0.0010	10.112	0	0	0
2020/12/10	R186	06/05/2021			Bond Future	7.1854	119.1416	7.2275	118.9327	0.585	0.0000	0.0000	0
2020/12/10	R186	06/05/2021	10.78	Call	Bond Future	16,255.9100	16.2559	16,047.1000	16.0471	(1.285)	0	0	0
2020/12/10	R186	06/05/2021	10.78	Put	Bond Future	0.8300	0.0008	0.9200	0.0009	10.843	0	0	0
2020/12/10	R186	05/08/2021	8.62	Call	Bond Future	6,373.9600	6.3740	6,196.2600	6.1963	(2.788)	0	0	0
2020/12/10	R186	05/08/2021	8.62	Put	Bond Future	605.9400	0.6059	639.5400	0.6395	5.545	0	0	0
2020/12/10	R186	05/08/2021	8.61	Call	Bond Future	6,337.9100	6.3379	6,160.5900	6.1606	(2.798)	0	0	0
2020/12/10	R186	05/08/2021	8.61	Put	Bond Future	614.2300	0.6142	648.2100	0.6482	5.532	0	0	0
2020/12/10	R186	05/08/2021			Bond Future	7.3606	115.1456	7.4053	114.9343	0.607	0.0000	0.0000	0
2020/12/10	R186	05/08/2021	8.63	Call	Bond Future	6,410.0600	6.4101	6,231.9900	6.2320	(2.778)	0	0	0
2020/12/10	R186	05/08/2021	8.63	Put	Bond Future	597.7400	0.5977	630.9700	0.6310	5.559	0	0	0
2020/12/10	R186	04/11/2021	8.09	Call	Bond Future	4,176.6100	4.1766	4,035.8200	4.0358	(3.371)	0	0	0
2020/12/10	R186	04/11/2021	8.09	Put	Bond Future	1,764.4400	1.7644	1,837.3300	1.8373	4.131	0	0	0
2020/12/10	R186	04/11/2021	8.10	Call	Bond Future	4,205.9500	4.2060	4,064.6800	4.0647	(3.359)	0	0	0
2020/12/10	R186	04/11/2021	8.10	Put	Bond Future	1,750.0400	1.7500	1,822.4500	1.8225	4.138	0	0	0
2020/12/10	R186	04/11/2021			Bond Future	7.5462	116.3721	7.5938	116.1584	0.631	0.0000	0.0000	0
2020/12/10	R186	04/11/2021	8.11	Call	Bond Future	4,235.3700	4.2354	4,093.6300	4.0936	(3.347)	0	0	0
2020/12/10	R186	04/11/2021	8.11	Put	Bond Future	1,735.7300	1.7357	1,807.6700	1.8077	4.145	0	0	0
2020/12/10	R197	04/02/2021			Bond Future	319.0460	319.0460	319.0416	319.0416	(0.001)	0.0000	0.0000	2,441
2020/12/10	R197	06/05/2021			Bond Future	322.4142	322.4142	322.4087	322.4087	(0.002)	0.0000	0.0000	0
2020/12/10	R197	05/08/2021			Bond Future	317.9576	317.9576	317.9514	317.9514	(0.002)	0.0000	0.0000	0
2020/12/10	R197	04/11/2021			Bond Future	321.4172	321.4172	321.4107	321.4107	(0.002)	0.0000	0.0000	0
2020/12/10	R202	04/02/2021			Bond Future	220.2481	220.2481	220.2625	220.2625	0.007	0.0000	0.0000	7,878
2020/12/10	R202	06/05/2021			Bond Future	222.5734	222.5734	222.5871	222.5871	0.006	0.0000	0.0000	0
2020/12/10	R202	05/08/2021			Bond Future	220.7721	220.7721	220.7856	220.7856	0.006	0.0000	0.0000	0
2020/12/10	R202	04/11/2021			Bond Future	223.1742	223.1742	223.1875	223.1875	0.006	0.0000	0.0000	0
2020/12/10	R209	04/02/2021	10.12	Call	Bond Future	1,286.7900	1.2868	1,219.6900	1.2197	(5.215)	0	0	0
2020/12/10	R209	04/02/2021	10.12	Put	Bond Future	3,096.4900	3.0965	3,164.2000	3.1642	2.187	0	0	0
2020/12/10	R209	04/02/2021			Bond Future	10.4288	70.7809	10.4522	70.6461	0.225	0.0000	0.0000	26,084
2020/12/10	R209	04/02/2021	10.11	Call	Bond Future	1,264.5300	1.2645	1,198.1000	1.1981	(5.253)	0	0	0
2020/12/10	R209	04/02/2021	10.11	Put	Bond Future	3,133.9800	3.1340	3,202.3600	3.2024	2.182	0	0	0
2020/12/10	R209	04/02/2021	10.10	Call	Bond Future	1,242.6000	1.2426	1,176.8600	1.1769	(5.291)	0	0	0
2020/12/10	R209	04/02/2021	10.10	Put	Bond Future	3,171.8700	3.1719	3,240.9400	3.2409	2.178	0	0	0
2020/12/10	R209	06/05/2021	9.75	Put	Bond Future	6,385.8400	6.3858	6,475.7500	6.4758	1.408	0	0	0
2020/12/10	R209	06/05/2021	9.75	Call	Bond Future	1,267.1200	1.2671	1,220.6000	1.2206	(3.671)	0	0	6,250
2020/12/10	R209	06/05/2021	11.00	Call	Bond Future	4,400.6600	4.4007	4,305.1900	4.3052	(2.169)	0	0	0
2020/12/10	R209	06/05/2021	11.00	Put	Bond Future	2,301.8000	2.3018	2,342.7600	2.3428	1.779	0	0	3,500
2020/12/10	R209	06/05/2021	10.00	Put	Bond Future	5,310.7600	5.3108	5,390.3800	5.3904	1.499	0	0	0
2020/12/10	R209	06/05/2021	10.00	Call	Bond Future	1,723.2300	1.7232	1,666.4200	1.6664	(3.297)	0	0	0
2020/12/10	R209	06/05/2021	12.25	Call	Bond Future	9,008.3400	9.0083	8,884.7700	8.8848	(1.372)	0	0	0
2020/12/10	R209	06/05/2021	12.25	Put	Bond Future	683.3600	0.6834	696.2200	0.6962	1.882	0	0	9,150

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
2020/12/10	R209	06/05/2021	12.23	Call	Bond Future	8,931.9200	8.9319	8,808.6300	8.8086	(1.380)	0	0	0
2020/12/10	R209	06/05/2021	12.23	Put	Bond Future	699.5900	0.6996	712.7300	0.7127	1.878	0	0	0
2020/12/10	R209	06/05/2021	12.22	Call	Bond Future	8,893.7600	8.8938	8,770.6100	8.7706	(1.385)	0	0	0
2020/12/10	R209	06/05/2021	12.22	Put	Bond Future	707.8300	0.7078	721.1100	0.7211	1.876	0	0	0
2020/12/10	R209	06/05/2021			Bond Future	10.6169	68.3714	10.6413	68.2350	0.230	0.0000	0.0000	5,250
2020/12/10	R209	06/05/2021	10.60	Call	Bond Future	3,180.6800	3.1807	3,099.4400	3.0994	(2.554)	0	0	0
2020/12/10	R209	06/05/2021	10.60	Put	Bond Future	3,275.4200	3.2754	3,330.6100	3.3306	1.685	0	0	6,250
2020/12/10	R209	06/05/2021	11.60	Call	Bond Future	6,563.1000	6.5631	6,451.3000	6.4513	(1.703)	0	0	0
2020/12/10	R209	06/05/2021	11.60	Put	Bond Future	1,362.0800	1.3621	1,386.7100	1.3867	1.808	0	0	3,750
2020/12/10	R209	06/05/2021	10.25	Put	Bond Future	4,374.2600	4.3743	4,443.4400	4.4434	1.582	0	0	0
2020/12/10	R209	06/05/2021	10.25	Call	Bond Future	2,272.5900	2.2726	2,205.3400	2.2053	(2.959)	0	0	5,325
2020/12/10	R209	06/05/2021	11.25	Call	Bond Future	5,263.0300	5.2630	5,159.9600	5.1600	(1.958)	0	0	0
2020/12/10	R209	06/05/2021	11.25	Put	Bond Future	1,844.9500	1.8450	1,878.3100	1.8783	1.808	0	0	9,150
2020/12/10	R209	06/05/2021	12.24	Call	Bond Future	8,970.1200	8.9701	8,846.6900	8.8467	(1.376)	0	0	0
2020/12/10	R209	06/05/2021	12.24	Put	Bond Future	691.4300	0.6914	704.4300	0.7044	1.880	0	0	0
2020/12/10	R209	05/08/2021	11.81	Call	Bond Future	7,104.6000	7.1046	6,997.8500	6.9978	(1.503)	0	0	0
2020/12/10	R209	05/08/2021	11.81	Put	Bond Future	1,948.8000	1.9488	1,980.1300	1.9801	1.608	0	0	0
2020/12/10	R209	05/08/2021			Bond Future	10.8095	69.1092	10.8348	68.9712	0.234	0.0000	0.0000	0
2020/12/10	R209	05/08/2021	11.80	Call	Bond Future	7,072.1100	7.0721	6,965.5900	6.9656	(1.506)	0	0	0
2020/12/10	R209	05/08/2021	11.80	Put	Bond Future	1,964.9400	1.9649	1,996.5000	1.9965	1.606	0	0	0
2020/12/10	R209	05/08/2021	11.79	Call	Bond Future	7,039.6800	7.0397	6,933.3700	6.9334	(1.510)	0	0	0
2020/12/10	R209	05/08/2021	11.79	Put	Bond Future	1,981.2000	1.9812	2,012.9700	2.0130	1.604	0	0	0
2020/12/10	R209	04/11/2021	12.19	Call	Bond Future	8,106.7300	8.1067	7,999.5100	7.9995	(1.323)	0	0	0
2020/12/10	R209	04/11/2021	12.19	Put	Bond Future	2,220.9700	2.2210	2,253.2900	2.2533	1.455	0	0	0
2020/12/10	R209	04/11/2021	12.17	Call	Bond Future	8,045.1400	8.0451	7,938.2900	7.9383	(1.328)	0	0	0
2020/12/10	R209	04/11/2021			Bond Future	11.0064	66.7056	11.0327	66.5660	0.239	0.0000	0.0000	0
2020/12/10	R209	04/11/2021	12.18	Call	Bond Future	8,075.9200	8.0759	7,968.8800	7.9689	(1.325)	0	0	0
2020/12/10	R209	04/11/2021	12.18	Put	Bond Future	2,236.6400	2.2366	2,269.1400	2.2691	1.453	0	0	0
2020/12/10	R209	04/11/2021	12.17	Put	Bond Future	2,252.3900	2.2524	2,285.0800	2.2851	1.451	0	0	0
2020/12/10	R210	04/02/2021			Bond Future	195.4177	195.4177	195.3629	195.3629	(0.028)	0.0000	0.0000	1,299
2020/12/10	R210	06/05/2021			Bond Future	194.7647	194.7647	194.7087	194.7087	(0.029)	0.0000	0.0000	0
2020/12/10	R210	05/08/2021			Bond Future	196.9126	196.9126	196.8556	196.8556	(0.029)	0.0000	0.0000	0
2020/12/10	R210	04/11/2021			Bond Future	196.3125	196.3125	196.2548	196.2548	(0.029)	0.0000	0.0000	0
2020/12/10	R212	04/02/2021			Bond Future	170.2194	170.2194	170.2340	170.2340	0.009	0.0000	0.0000	5,730
2020/12/10	R212	06/05/2021			Bond Future	172.0167	172.0167	172.0309	172.0309	0.008	0.0000	0.0000	0
2020/12/10	R212	05/08/2021			Bond Future	171.5792	171.5792	171.5933	171.5933	0.008	0.0000	0.0000	0
2020/12/10	R212	04/11/2021			Bond Future	173.4461	173.4461	173.4602	173.4602	0.008	0.0000	0.0000	0
2020/12/10	R213	04/02/2021	9.40	Call	Bond Future	1,598.6400	1.5986	1,534.8200	1.5348	(3.992)	0	0	0
2020/12/10	R213	04/02/2021	9.40	Put	Bond Future	2,186.2700	2.1863	2,226.4100	2.2264	1.836	0	0	0
2020/12/10	R213	04/02/2021	9.39	Call	Bond Future	1,572.3900	1.5724	1,509.1100	1.5091	(4.024)	0	0	0
2020/12/10	R213	04/02/2021	9.39	Put	Bond Future	2,217.5500	2.2175	2,258.2300	2.2582	1.834	0	0	0
2020/12/10	R213	04/02/2021			Bond Future	9.5027	87.1459	9.5209	87.0419	0.192	0.0000	0.0000	8,945
2020/12/10	R213	04/02/2021	9.41	Call	Bond Future	1,625.1500	1.6251	1,560.7900	1.5608	(3.960)	0	0	0
2020/12/10	R213	04/02/2021	9.41	Put	Bond Future	2,155.3100	2.1553	2,194.9100	2.1949	1.837	0	0	0
2020/12/10	R213	06/05/2021	11.91	Call	Bond Future	11,351.7000	11.3517	11,249.6100	11.2496	(0.899)	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
2020/12/10	R213	06/05/2021	11.91	Put	Bond Future	215.7900	0.2158	218.9800	0.2190	1.478	0	0	0
2020/12/10	R213	06/05/2021			Bond Future	9.6992	84.5164	9.7182	84.4111	0.196	0.0000	0.0000	0
2020/12/10	R213	06/05/2021	11.90	Call	Bond Future	11,309.2800	11.3093	11,207.2300	11.2072	(0.902)	0	0	0
2020/12/10	R213	06/05/2021	11.90	Put	Bond Future	219.1500	0.2191	222.3800	0.2224	1.474	0	0	0
2020/12/10	R213	06/05/2021	11.89	Call	Bond Future	11,266.8500	11.2668	11,164.8700	11.1649	(0.905)	0	0	0
2020/12/10	R213	06/05/2021	11.89	Put	Bond Future	222.5400	0.2225	225.8400	0.2258	1.483	0	0	0
2020/12/10	R213	05/08/2021	10.14	Put	Bond Future	2,935.5100	2.9355	2,973.5900	2.9736	1.297	0	0	200
2020/12/10	R213	05/08/2021	9.34	Put	Bond Future	5,215.0100	5.2150	5,274.8400	5.2748	1.147	0	0	0
2020/12/10	R213	05/08/2021	9.34	Call	Bond Future	2,111.4200	2.1114	2,064.6200	2.0646	(2.217)	0	0	200
2020/12/10	R213	05/08/2021	10.85	Call	Bond Future	6,590.0300	6.5900	6,506.6300	6.5066	(1.266)	0	0	0
2020/12/10	R213	05/08/2021	10.85	Put	Bond Future	1,718.8400	1.7188	1,742.0700	1.7421	1.351	0	0	0
2020/12/10	R213	05/08/2021	10.84	Call	Bond Future	6,556.2200	6.5562	6,473.0100	6.4730	(1.269)	0	0	0
2020/12/10	R213	05/08/2021	10.84	Put	Bond Future	1,734.5700	1.7346	1,757.9900	1.7580	1.350	0	0	0
2020/12/10	R213	05/08/2021			Bond Future	9.9050	85.4282	9.9249	85.3215	0.201	0.0000	0.0000	0
2020/12/10	R213	05/08/2021	10.78	Call	Bond Future	6,354.8700	6.3549	6,272.7500	6.2727	(1.292)	0	0	0
2020/12/10	R213	05/08/2021	10.78	Put	Bond Future	1,831.3400	1.8313	1,855.8500	1.8559	1.338	0	0	200
2020/12/10	R213	05/08/2021	10.14	Call	Bond Future	4,183.6000	4.1836	4,115.0500	4.1150	(1.639)	0	0	0
2020/12/10	R213	05/08/2021	10.86	Call	Bond Future	6,623.9000	6.6239	6,540.3300	6.5403	(1.262)	0	0	0
2020/12/10	R213	05/08/2021	10.86	Put	Bond Future	1,703.2100	1.7032	1,726.2700	1.7263	1.354	0	0	0
2020/12/10	R213	04/11/2021	11.10	Put	Bond Future	2,190.9200	2.1909	2,217.4700	2.2175	1.212	0	0	0
2020/12/10	R213	04/11/2021	11.11	Call	Bond Future	7,122.0000	7.1220	7,040.5900	7.0406	(1.143)	0	0	0
2020/12/10	R213	04/11/2021	11.09	Put	Bond Future	2,207.4900	2.2075	2,234.2000	2.2342	1.210	0	0	0
2020/12/10	R213	04/11/2021			Bond Future	10.1191	82.8092	10.1398	82.7014	0.205	0.0000	0.0000	0
2020/12/10	R213	04/11/2021	11.10	Call	Bond Future	7,090.5300	7.0905	7,009.2800	7.0093	(1.146)	0	0	0
2020/12/10	R213	04/11/2021	11.11	Put	Bond Future	2,174.4400	2.1744	2,200.8300	2.2008	1.214	0	0	0
2020/12/10	R213	04/11/2021	11.09	Call	Bond Future	7,059.1200	7.0591	6,978.0300	6.9780	(1.149)	0	0	0
2020/12/10	R214	04/02/2021	10.33	Call	Bond Future	815.4500	0.8155	788.2400	0.7882	(3.337)	0	0	0
2020/12/10	R214	04/02/2021	10.33	Put	Bond Future	4,381.4900	4.3815	4,400.3400	4.4003	0.430	0	0	0
2020/12/10	R214	04/02/2021			Bond Future	10.9281	67.1785	10.9362	67.1324	0.074	0.0000	0.0000	15,475
2020/12/10	R214	04/02/2021	10.32	Call	Bond Future	799.4200	0.7994	772.5100	0.7725	(3.366)	0	0	0
2020/12/10	R214	04/02/2021	10.32	Put	Bond Future	4,427.7300	4.4277	4,446.8800	4.4469	0.433	0	0	0
2020/12/10	R214	04/02/2021	10.31	Call	Bond Future	783.5200	0.7835	756.9200	0.7569	(3.395)	0	0	0
2020/12/10	R214	04/02/2021	10.31	Put	Bond Future	4,474.1800	4.4742	4,493.6400	4.4936	0.435	0	0	0
2020/12/10	R214	06/05/2021	12.26	Call	Bond Future	7,195.3500	7.1953	7,149.8700	7.1499	(0.632)	0	0	0
2020/12/10	R214	06/05/2021	12.26	Put	Bond Future	1,318.5600	1.3186	1,319.8600	1.3199	0.099	0	0	0
2020/12/10	R214	06/05/2021	12.25	Call	Bond Future	7,160.9500	7.1610	7,115.5100	7.1155	(0.635)	0	0	0
2020/12/10	R214	06/05/2021	12.25	Put	Bond Future	1,331.6700	1.3317	1,333.0100	1.3330	0.101	0	0	0
2020/12/10	R214	06/05/2021			Bond Future	11.1167	64.5951	11.1251	64.5483	0.076	0.0000	0.0000	0
2020/12/10	R214	06/05/2021	12.27	Call	Bond Future	7,229.7900	7.2298	7,184.2800	7.1843	(0.629)	0	0	0
2020/12/10	R214	06/05/2021	12.27	Put	Bond Future	1,305.5600	1.3056	1,306.8300	1.3068	0.097	0	0	0
2020/12/10	R214	05/08/2021	12.03	Put	Bond Future	2,539.7800	2.5398	2,547.3900	2.5474	0.300	0	0	0
2020/12/10	R214	05/08/2021	12.01	Call	Bond Future	6,164.1300	6.1641	6,124.5000	6.1245	(0.643)	0	0	0
2020/12/10	R214	05/08/2021			Bond Future	11.3127	65.2920	11.3215	65.2446	0.078	0.0000	0.0000	0
2020/12/10	R214	05/08/2021	12.02	Call	Bond Future	6,197.7000	6.1977	6,158.0000	6.1580	(0.641)	0	0	0
2020/12/10	R214	05/08/2021	12.02	Put	Bond Future	2,555.1900	2.5552	2,562.8700	2.5629	0.301	0	0	0
2020/12/10	R214	05/08/2021	12.03	Call	Bond Future	6,231.3100	6.2313	6,191.5400	6.1915	(0.638)	0	0	0
2020/12/10	R214	05/08/2021	12.01	Put	Bond Future	2,570.7000	2.5707	2,578.4500	2.5785	0.301	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
2020/12/10	R214	04/11/2021	12.47	Call	Bond Future	7,505.4000	7.5054	7,465.6900	7.4657	(0.529)	0	0	0
2020/12/10	R214	04/11/2021	12.46	Call	Bond Future	7,472.9700	7.4730	7,433.3200	7.4333	(0.531)	0	0	0
2020/12/10	R214	04/11/2021	12.46	Put	Bond Future	2,799.8300	2.7998	2,808.1500	2.8081	0.297	0	0	0
2020/12/10	R214	04/11/2021			Bond Future	11.5127	62.7108	11.5218	62.6628	0.079	0.0000	0.0000	0
2020/12/10	R214	04/11/2021	12.47	Put	Bond Future	2,786.0300	2.7860	2,794.2900	2.7943	0.296	0	0	0
2020/12/10	R214	04/11/2021	12.48	Call	Bond Future	7,537.8400	7.5378	7,498.0800	7.4981	(0.527)	0	0	0
2020/12/10	R214	04/11/2021	12.48	Put	Bond Future	2,772.3100	2.7723	2,780.5200	2.7805	0.296	0	0	0
2020/12/10	R248	04/02/2021	10.47	Call	Bond Future	799.6000	0.7996	778.7900	0.7788	(2.603)	0	0	0
2020/12/10	R248	04/02/2021	10.47	Put	Bond Future	5,248.6300	5.2486	5,248.1000	5.2481	(0.010)	0	0	0
2020/12/10	R248	04/02/2021	10.46	Call	Bond Future	780.1100	0.7801	759.5700	0.7596	(2.633)	0	0	0
2020/12/10	R248	04/02/2021	10.46	Put	Bond Future	5,306.6600	5.3067	5,306.4000	5.3064	(0.005)	0	0	0
2020/12/10	R248	04/02/2021	10.75	Call	Bond Future	1,463.7800	1.4638	1,436.2900	1.4363	(1.878)	0	0	0
2020/12/10	R248	04/02/2021			Bond Future	11.0723	84.0672	11.0752	84.0470	0.026	0.0000	0.0000	115,446
2020/12/10	R248	04/02/2021	10.48	Call	Bond Future	819.4000	0.8194	798.3300	0.7983	(2.571)	0	0	0
2020/12/10	R248	04/02/2021	10.48	Put	Bond Future	5,191.0400	5.1910	5,190.2500	5.1902	(0.015)	0	0	0
2020/12/10	R248	04/02/2021	10.80	Put	Bond Future	3,562.3500	3.5624	3,554.1900	3.5542	(0.229)	0	0	0
2020/12/10	R248	04/02/2021	10.80	Call	Bond Future	1,603.3000	1.6033	1,574.8600	1.5749	(1.774)	0	0	2,140
2020/12/10	R248	04/02/2021	9.80	Put	Bond Future	10,033.6700	10.0337	10,048.3500	10.0484	0.146	0	0	0
2020/12/10	R248	04/02/2021	9.80	Call	Bond Future	104.1400	0.1041	98.5400	0.0985	(5.377)	0	0	2,140
2020/12/10	R248	04/02/2021	11.50	Put	Bond Future	1,360.5500	1.3606	1,346.5400	1.3465	(1.030)	0	0	0
2020/12/10	R248	04/02/2021	11.50	Call	Bond Future	4,275.3600	4.2754	4,241.0700	4.2411	(0.802)	0	0	0
2020/12/10	R248	04/02/2021	10.75	Put	Bond Future	3,791.7800	3.7918	3,784.5700	3.7846	(0.190)	0	0	0
2020/12/10	R248	06/05/2021	12.36	Call	Bond Future	8,450.9000	8.4509	8,423.7100	8.4237	(0.322)	0	0	0
2020/12/10	R248	06/05/2021	12.36	Put	Bond Future	1,573.7200	1.5737	1,567.3500	1.5674	(0.405)	0	0	0
2020/12/10	R248	06/05/2021			Bond Future	11.2675	80.5240	11.2705	80.5032	0.027	0.0000	0.0000	0
2020/12/10	R248	06/05/2021	12.35	Call	Bond Future	8,408.9400	8.4089	8,381.7500	8.3817	(0.323)	0	0	0
2020/12/10	R248	06/05/2021	12.35	Put	Bond Future	1,589.7600	1.5898	1,583.3900	1.5834	(0.401)	0	0	0
2020/12/10	R248	06/05/2021	12.34	Call	Bond Future	8,367.0300	8.3670	8,339.8300	8.3398	(0.325)	0	0	0
2020/12/10	R248	06/05/2021	12.34	Put	Bond Future	1,605.9400	1.6059	1,599.5600	1.5996	(0.397)	0	0	0
2020/12/10	R248	05/08/2021	12.51	Put	Bond Future	2,322.2700	2.3223	2,319.2200	2.3192	(0.131)	0	0	0
2020/12/10	R248	05/08/2021	12.52	Call	Bond Future	8,724.4200	8.7244	8,700.2000	8.7002	(0.278)	0	0	0
2020/12/10	R248	05/08/2021	12.50	Put	Bond Future	2,340.7300	2.3407	2,337.6900	2.3377	(0.130)	0	0	0
2020/12/10	R248	05/08/2021			Bond Future	11.4711	81.3929	11.4743	81.3717	0.028	0.0000	0.0000	0
2020/12/10	R248	05/08/2021	12.51	Call	Bond Future	8,686.3300	8.6863	8,662.1100	8.6621	(0.279)	0	0	0
2020/12/10	R248	05/08/2021	12.52	Put	Bond Future	2,303.7200	2.3037	2,300.6700	2.3007	(0.132)	0	0	0
2020/12/10	R248	05/08/2021	12.50	Call	Bond Future	8,648.0600	8.6481	8,623.8500	8.6238	(0.280)	0	0	0
2020/12/10	R248	04/11/2021	12.85	Call	Bond Future	9,544.3900	9.5444	9,521.5900	9.5216	(0.239)	0	0	0
2020/12/10	R248	04/11/2021	12.85	Put	Bond Future	2,653.7100	2.6537	2,652.4300	2.6524	(0.048)	0	0	0
2020/12/10	R248	04/11/2021			Bond Future	11.6791	77.8489	11.6825	77.8274	0.029	0.0000	0.0000	0
2020/12/10	R248	04/11/2021	12.83	Call	Bond Future	9,473.0700	9.4731	9,450.2900	9.4503	(0.240)	0	0	0
2020/12/10	R248	04/11/2021	12.83	Put	Bond Future	2,690.5300	2.6905	2,689.2700	2.6893	(0.047)	0	0	0
2020/12/10	R248	04/11/2021	12.84	Call	Bond Future	9,508.7100	9.5087	9,485.9200	9.4859	(0.240)	0	0	0
2020/12/10	R248	04/11/2021	12.84	Put	Bond Future	2,672.0600	2.6721	2,670.7900	2.6708	(0.048)	0	0	0

Total

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