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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2020 TO 15/12/2020

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
2020/12/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	2025	04/02/2021		Bond Future	148.3220	148.3220	148.3255	148.3255	0.002	0.0000	0.0000	7,035
2020/12/15	2025	06/05/2021		Bond Future	149.8861	149.8861	149.8818	149.8818	(0.003)	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
2020/12/15	2025	05/08/2021			Bond Future	150.0057	150.0057	150.0040	150.0040	(0.001)	0.0000	0.0000	0
2020/12/15	2025	04/11/2021			Bond Future	151.6373	151.6373	151.6328	151.6328	(0.003)	0.0000	0.0000	0
2020/12/15	2029	04/02/2021			Bond Future	105.2128	105.2128	105.0307	105.0307	(0.173)	0.0000	0.0000	2,158
2020/12/15	2029	06/05/2021			Bond Future	105.1820	105.1820	104.9924	104.9924	(0.180)	0.0000	0.0000	0
2020/12/15	2029	05/08/2021			Bond Future	106.3412	106.3412	106.1513	106.1513	(0.179)	0.0000	0.0000	0
2020/12/15	2029	04/11/2021			Bond Future	106.3465	106.3465	106.1526	106.1526	(0.182)	0.0000	0.0000	0
2020/12/15	2030	04/02/2021	9.16	Call	Bond Future	2,650.0500	2.6500	2,757.7500	2.7577	4.064	0	0	0
2020/12/15	2030	04/02/2021	9.16	Put	Bond Future	1,065.6900	1.0657	986.0800	0.9861	(7.470)	0	0	0
2020/12/15	2030	04/02/2021	9.15	Call	Bond Future	2,612.7100	2.6127	2,719.4300	2.7194	4.085	0	0	0
2020/12/15	2030	04/02/2021	9.15	Put	Bond Future	1,085.9100	1.0859	1,005.3200	1.0053	(7.421)	0	0	0
2020/12/15	2030	04/02/2021	8.20	Put	Bond Future	4,518.3200	4.5183	4,353.0300	4.3530	(3.658)	0	0	0
2020/12/15	2030	04/02/2021	9.20	Put	Bond Future	987.7200	0.9877	911.9700	0.9120	(7.669)	0	0	0
2020/12/15	2030	04/02/2021	9.20	Call	Bond Future	2,801.8600	2.8019	2,913.4200	2.9134	3.982	0	0	1,600
2020/12/15	2030	04/02/2021	9.12	Put	Bond Future	1,148.3600	1.1484	1,064.8200	1.0648	(7.275)	0	0	0
2020/12/15	2030	04/02/2021	9.12	Call	Bond Future	2,502.2000	2.5022	2,605.9700	2.6060	4.147	0	0	1,000
2020/12/15	2030	04/02/2021	8.36	Put	Bond Future	3,728.1900	3.7282	3,573.2700	3.5733	(4.155)	0	0	0
2020/12/15	2030	04/02/2021	8.36	Call	Bond Future	558.2500	0.5583	590.6400	0.5906	5.802	0	0	800
2020/12/15	2030	04/02/2021			Bond Future	8.8876	94.7836	8.8558	94.9709	(0.358)	0.0000	0.0000	105,136
2020/12/15	2030	04/02/2021	9.17	Call	Bond Future	2,687.6300	2.6876	2,796.3000	2.7963	4.043	0	0	0
2020/12/15	2030	04/02/2021	9.17	Put	Bond Future	1,045.7600	1.0458	967.1200	0.9671	(7.520)	0	0	0
2020/12/15	2030	04/02/2021	9.30	Call	Bond Future	3,200.4200	3.2004	3,321.2000	3.3212	3.774	0	0	0
2020/12/15	2030	04/02/2021	9.30	Put	Bond Future	815.0400	0.8150	748.5100	0.7485	(8.163)	0	0	4,000
2020/12/15	2030	04/02/2021	9.35	Call	Bond Future	3,409.0100	3.4090	3,534.1500	3.5342	3.671	0	0	0
2020/12/15	2030	04/02/2021	9.35	Put	Bond Future	739.7200	0.7397	677.5500	0.6775	(8.405)	0	0	2,000
2020/12/15	2030	04/02/2021	8.20	Call	Bond Future	360.1500	0.3602	382.1700	0.3822	6.114	0	0	1,600
2020/12/15	2030	04/02/2021	8.37	Put	Bond Future	3,681.5200	3.6815	3,527.3300	3.5273	(4.188)	0	0	0
2020/12/15	2030	04/02/2021	8.37	Call	Bond Future	572.9200	0.5729	606.0400	0.6060	5.781	0	0	1,000
2020/12/15	2030	04/02/2021	8.86	Put	Bond Future	1,810.7400	1.8107	1,700.9000	1.7009	(6.066)	0	0	0
2020/12/15	2030	04/02/2021	8.86	Call	Bond Future	1,648.0100	1.6480	1,725.4800	1.7255	4.701	0	0	800
2020/12/15	2030	04/02/2021	10.20	Call	Bond Future	7,436.8200	7.4368	7,609.8200	7.6098	2.326	0	0	0
2020/12/15	2030	04/02/2021	10.20	Put	Bond Future	110.5800	0.1106	96.2700	0.0963	(12.941)	0	0	1,800
2020/12/15	2030	06/05/2021	10.95	Call	Bond Future	10,165.0400	10.1650	10,331.3100	10.3313	1.636	0	0	0
2020/12/15	2030	06/05/2021	10.95	Put	Bond Future	277.0900	0.2771	259.2300	0.2592	(6.446)	0	0	300
2020/12/15	2030	06/05/2021	9.27	Put	Bond Future	2,280.2200	2.2802	2,193.2900	2.1933	(3.812)	0	0	0
2020/12/15	2030	06/05/2021	9.27	Call	Bond Future	3,338.4700	3.3385	3,435.6700	3.4357	2.912	0	0	300
2020/12/15	2030	06/05/2021	7.97	Call	Bond Future	608.2700	0.6083	635.1500	0.6352	4.419	0	0	700
2020/12/15	2030	06/05/2021	10.04	Call	Bond Future	6,233.3900	6.2334	6,369.7300	6.3697	2.187	0	0	0
2020/12/15	2030	06/05/2021	10.04	Put	Bond Future	984.9100	0.9849	937.1200	0.9371	(4.852)	0	0	0
2020/12/15	2030	06/05/2021	9.15	Put	Bond Future	2,583.1200	2.5831	2,489.0500	2.4891	(3.642)	0	0	0
2020/12/15	2030	06/05/2021	9.15	Call	Bond Future	2,965.3400	2.9653	3,055.4000	3.0554	3.037	0	0	0
2020/12/15	2030	06/05/2021	9.92	Call	Bond Future	5,736.0500	5.7361	5,867.3100	5.8673	2.288	0	0	0
2020/12/15	2030	06/05/2021	11.69	Call	Bond Future	13,503.9700	13.5040	13,681.9800	13.6820	1.318	0	0	0
2020/12/15	2030	06/05/2021	11.69	Put	Bond Future	76.0500	0.0761	69.9300	0.0699	(8.047)	0	0	0
2020/12/15	2030	06/05/2021	11.70	Call	Bond Future	13,549.0300	13.5490	13,727.1400	13.7271	1.315	0	0	0
2020/12/15	2030	06/05/2021	11.70	Put	Bond Future	74.6300	0.0746	68.6100	0.0686	(8.066)	0	0	0
2020/12/15	2030	06/05/2021			Bond Future	9.0826	95.7602	9.0503	95.9443	(0.356)	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
2020/12/15	2030	06/05/2021	8.77	Put	Bond Future	3,738.4500	3.7385	3,621.5200	3.6215	(3.128)	0	0	0
2020/12/15	2030	06/05/2021	8.77	Call	Bond Future	1,937.4500	1.9375	2,004.6500	2.0047	3.468	0	0	300
2020/12/15	2030	06/05/2021	9.22	Call	Bond Future	3,180.2700	3.1803	3,274.5100	3.2745	2.963	0	0	0
2020/12/15	2030	06/05/2021	9.22	Put	Bond Future	2,402.9300	2.4029	2,313.0400	2.3130	(3.741)	0	0	700
2020/12/15	2030	06/05/2021	7.97	Put	Bond Future	7,224.7200	7.2247	7,067.4700	7.0675	(2.177)	0	0	0
2020/12/15	2030	06/05/2021	9.92	Put	Bond Future	1,124.1700	1.1242	1,071.3000	1.0713	(4.703)	0	0	700
2020/12/15	2030	06/05/2021	11.71	Call	Bond Future	13,594.0700	13.5941	13,772.2800	13.7723	1.311	0	0	0
2020/12/15	2030	06/05/2021	11.71	Put	Bond Future	73.2300	0.0732	67.3100	0.0673	(8.084)	0	0	0
2020/12/15	2030	06/05/2021	10.74	Call	Bond Future	9,231.4900	9.2315	9,392.4000	9.3924	1.743	0	0	0
2020/12/15	2030	06/05/2021	10.74	Put	Bond Future	385.3900	0.3854	362.1700	0.3622	(6.025)	0	0	0
2020/12/15	2030	05/08/2021	10.30	Put	Bond Future	1,393.7300	1.3937	1,341.2300	1.3412	(3.767)	0	0	200
2020/12/15	2030	05/08/2021	8.78	Put	Bond Future	4,845.3200	4.8453	4,722.8500	4.7229	(2.528)	0	0	0
2020/12/15	2030	05/08/2021	8.78	Call	Bond Future	1,991.5500	1.9916	2,056.8400	2.0568	3.278	0	0	200
2020/12/15	2030	05/08/2021	7.70	Put	Bond Future	9,814.3400	9.8143	9,649.1200	9.6491	(1.683)	0	0	0
2020/12/15	2030	05/08/2021	12.10	Call	Bond Future	14,075.1000	14.0751	14,253.3200	14.2533	1.266	0	0	0
2020/12/15	2030	05/08/2021	12.10	Put	Bond Future	162.9500	0.1630	153.4100	0.1534	(5.855)	0	0	600
2020/12/15	2030	05/08/2021	9.45	Call	Bond Future	3,748.0400	3.7480	3,847.0500	3.8470	2.642	0	0	600
2020/12/15	2030	05/08/2021	10.41	Call	Bond Future	7,176.0900	7.1761	7,315.0300	7.3150	1.936	0	0	0
2020/12/15	2030	05/08/2021	10.41	Put	Bond Future	1,272.3300	1.2723	1,223.5100	1.2235	(3.837)	0	0	0
2020/12/15	2030	05/08/2021	10.42	Call	Bond Future	7,216.0300	7.2160	7,355.3000	7.3553	1.930	0	0	0
2020/12/15	2030	05/08/2021	10.42	Put	Bond Future	1,261.8200	1.2618	1,213.3300	1.2133	(3.843)	0	0	0
2020/12/15	2030	05/08/2021			Bond Future	9.2892	92.7873	9.2551	92.9751	(0.367)	0.0000	0.0000	0
2020/12/15	2030	05/08/2021	10.30	Call	Bond Future	6,740.0500	6.7400	6,875.3100	6.8753	2.007	0	0	0
2020/12/15	2030	05/08/2021	7.70	Call	Bond Future	525.1000	0.5251	547.6400	0.5476	4.293	0	0	200
2020/12/15	2030	05/08/2021	8.95	Put	Bond Future	4,271.1700	4.2712	4,157.2800	4.1573	(2.666)	0	0	0
2020/12/15	2030	05/08/2021	8.95	Call	Bond Future	2,382.5200	2.3825	2,456.3900	2.4564	3.100	0	0	600
2020/12/15	2030	05/08/2021	9.45	Put	Bond Future	2,869.8600	2.8699	2,781.1100	2.7811	(3.092)	0	0	0
2020/12/15	2030	05/08/2021	10.43	Call	Bond Future	7,256.0300	7.2560	7,395.6100	7.3956	1.924	0	0	0
2020/12/15	2030	05/08/2021	10.43	Put	Bond Future	1,251.4100	1.2514	1,203.2300	1.2032	(3.850)	0	0	0
2020/12/15	2030	04/11/2021	8.27	Put	Bond Future	8,091.4300	8.0914	7,946.3500	7.9463	(1.793)	0	0	0
2020/12/15	2030	04/11/2021	8.27	Call	Bond Future	1,279.8300	1.2798	1,322.7400	1.3227	3.353	0	0	300
2020/12/15	2030	04/11/2021	8.77	Put	Bond Future	6,054.7400	6.0547	5,928.9300	5.9289	(2.078)	0	0	0
2020/12/15	2030	04/11/2021	11.44	Put	Bond Future	855.0100	0.8550	823.3900	0.8234	(3.698)	0	0	300
2020/12/15	2030	04/11/2021	10.59	Put	Bond Future	1,826.9600	1.8270	1,771.3600	1.7714	(3.043)	0	0	0
2020/12/15	2030	04/11/2021	10.60	Call	Bond Future	7,457.5800	7.4576	7,590.3000	7.5903	1.780	0	0	0
2020/12/15	2030	04/11/2021	10.60	Put	Bond Future	1,811.8800	1.8119	1,756.6100	1.7566	(3.050)	0	0	0
2020/12/15	2030	04/11/2021			Bond Future	9.4937	93.7756	9.4584	93.9635	(0.372)	0.0000	0.0000	0
2020/12/15	2030	04/11/2021	8.77	Call	Bond Future	2,101.9800	2.1020	2,164.1600	2.1642	2.958	0	0	300
2020/12/15	2030	04/11/2021	11.44	Call	Bond Future	10,489.7900	10.4898	10,646.1600	10.6462	1.491	0	0	0
2020/12/15	2030	04/11/2021	10.59	Call	Bond Future	7,423.6700	7.4237	7,556.0600	7.5561	1.783	0	0	0
2020/12/15	2030	04/11/2021	10.61	Call	Bond Future	7,491.5600	7.4916	7,624.6000	7.6246	1.776	0	0	0
2020/12/15	2030	04/11/2021	10.61	Put	Bond Future	1,796.9000	1.7969	1,741.9500	1.7419	(3.058)	0	0	0
2020/12/15	2032	04/02/2021	9.63	Call	Bond Future	1,299.7700	1.2998	1,374.1800	1.3742	5.725	0	0	0
2020/12/15	2032	04/02/2021	9.63	Put	Bond Future	2,781.7700	2.7818	2,624.6400	2.6246	(5.649)	0	0	0
2020/12/15	2032	04/02/2021	9.29	Put	Bond Future	4,277.3600	4.2774	4,086.5800	4.0866	(4.460)	0	0	0
2020/12/15	2032	04/02/2021	9.29	Call	Bond Future	614.6400	0.6146	655.4000	0.6554	6.632	0	0	800
2020/12/15	2032	04/02/2021	10.82	Call	Bond Future	6,002.0200	6.0020	6,192.6300	6.1926	3.176	0	0	0

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2020/12/15	2032	04/02/2021	10.82	Put	Bond Future	377.8500	0.3778	336.9200	0.3369	(10.832)	0	0	800
2020/12/15	2032	04/02/2021			Bond Future	9.8675	92.1874	9.8300	92.4189	(0.380)	0.0000	0.0000	114,937
2020/12/15	2032	04/02/2021	9.62	Call	Bond Future	1,274.9000	1.2749	1,348.2100	1.3482	5.750	0	0	0
2020/12/15	2032	04/02/2021	9.62	Put	Bond Future	2,820.0400	2.8200	2,661.8100	2.6618	(5.611)	0	0	0
2020/12/15	2032	04/02/2021	9.61	Call	Bond Future	1,250.1900	1.2502	1,322.4100	1.3224	5.777	0	0	0
2020/12/15	2032	04/02/2021	9.61	Put	Bond Future	2,858.5300	2.8585	2,699.2100	2.6992	(5.573)	0	0	0
2020/12/15	2032	04/02/2021	8.79	Put	Bond Future	7,152.8300	7.1528	6,932.8200	6.9328	(3.076)	0	0	0
2020/12/15	2032	04/02/2021	8.79	Call	Bond Future	152.7200	0.1527	164.2500	0.1643	7.550	0	0	800
2020/12/15	2032	06/05/2021	12.57	Call	Bond Future	13,509.7200	13.5097	13,726.1600	13.7262	1.602	0	0	0
2020/12/15	2032	06/05/2021	12.12	Call	Bond Future	11,478.9400	11.4789	11,685.9900	11.6860	1.804	0	0	0
2020/12/15	2032	06/05/2021	12.12	Put	Bond Future	326.0400	0.3260	304.0000	0.3040	(6.760)	0	0	0
2020/12/15	2032	06/05/2021			Bond Future	10.0769	88.9928	10.0387	89.2219	(0.379)	0.0000	0.0000	0
2020/12/15	2032	06/05/2021	12.57	Put	Bond Future	165.5200	0.1655	152.8700	0.1529	(7.643)	0	0	736
2020/12/15	2032	06/05/2021	10.33	Put	Bond Future	2,508.4200	2.5084	2,405.1800	2.4052	(4.116)	0	0	0
2020/12/15	2032	06/05/2021	10.33	Call	Bond Future	4,005.5100	4.0055	4,131.3600	4.1314	3.142	0	0	736
2020/12/15	2032	06/05/2021	12.11	Call	Bond Future	11,433.9700	11.4340	11,640.7600	11.6408	1.809	0	0	0
2020/12/15	2032	06/05/2021	12.11	Put	Bond Future	330.7700	0.3308	308.4700	0.3085	(6.742)	0	0	0
2020/12/15	2032	06/05/2021	12.10	Call	Bond Future	11,389.0000	11.3890	11,595.5300	11.5955	1.813	0	0	0
2020/12/15	2032	06/05/2021	12.10	Put	Bond Future	335.5600	0.3356	313.0000	0.3130	(6.723)	0	0	0
2020/12/15	2032	05/08/2021	11.37	Call	Bond Future	7,621.1500	7.6212	7,788.6500	7.7887	2.198	0	0	0
2020/12/15	2032	05/08/2021	11.37	Put	Bond Future	1,666.8000	1.6668	1,601.1700	1.6012	(3.937)	0	0	0
2020/12/15	2032	05/08/2021			Bond Future	10.2932	89.9525	10.2531	90.1856	(0.390)	0.0000	0.0000	0
2020/12/15	2032	05/08/2021	11.35	Call	Bond Future	7,540.0800	7.5401	7,706.8100	7.7068	2.211	0	0	0
2020/12/15	2032	05/08/2021	11.35	Put	Bond Future	1,691.1600	1.6912	1,624.7600	1.6248	(3.926)	0	0	0
2020/12/15	2032	05/08/2021	11.36	Call	Bond Future	7,580.7100	7.5807	7,747.8300	7.7478	2.205	0	0	0
2020/12/15	2032	05/08/2021	11.36	Put	Bond Future	1,679.0500	1.6791	1,613.0400	1.6130	(3.931)	0	0	0
2020/12/15	2032	04/11/2021	9.83	Call	Bond Future	2,558.1800	2.5582	2,641.2800	2.6413	3.248	0	0	700
2020/12/15	2032	04/11/2021	11.71	Put	Bond Future	2,061.8300	2.0618	1,994.4600	1.9945	(3.267)	0	0	0
2020/12/15	2032	04/11/2021	11.69	Call	Bond Future	8,354.3900	8.3544	8,520.3600	8.5204	1.987	0	0	0
2020/12/15	2032	04/11/2021	11.70	Call	Bond Future	8,392.6300	8.3926	8,558.9400	8.5589	1.982	0	0	0
2020/12/15	2032	04/11/2021			Bond Future	10.5167	86.7658	10.4751	86.9998	(0.395)	0.0000	0.0000	0
2020/12/15	2032	04/11/2021	9.83	Put	Bond Future	6,539.3300	6.5393	6,388.4300	6.3884	(2.308)	0	0	0
2020/12/15	2032	04/11/2021	12.81	Call	Bond Future	12,512.6400	12.5126	12,712.6500	12.7127	1.598	0	0	0
2020/12/15	2032	04/11/2021	12.81	Put	Bond Future	832.4000	0.8324	798.4100	0.7984	(4.083)	0	0	700
2020/12/15	2032	04/11/2021	11.71	Call	Bond Future	8,430.9200	8.4309	8,597.5500	8.5975	1.976	0	0	0
2020/12/15	2032	04/11/2021	11.69	Put	Bond Future	2,086.6400	2.0866	2,018.6100	2.0186	(3.260)	0	0	0
2020/12/15	2032	04/11/2021	9.33	Put	Bond Future	8,707.8100	8.7078	8,534.0700	8.5341	(1.995)	0	0	0
2020/12/15	2032	04/11/2021	9.33	Call	Bond Future	1,670.5700	1.6706	1,730.8300	1.7308	3.607	0	0	700
2020/12/15	2032	04/11/2021	11.70	Put	Bond Future	2,074.1900	2.0742	2,006.5000	2.0065	(3.263)	0	0	0
2020/12/15	2033	04/02/2021			Bond Future	99.9406	99.9406	99.9587	99.9587	0.018	0.0000	0.0000	8,131
2020/12/15	2033	06/05/2021			Bond Future	99.7779	99.7779	99.7909	99.7909	0.013	0.0000	0.0000	0
2020/12/15	2033	05/08/2021			Bond Future	100.8774	100.8774	100.8923	100.8923	0.015	0.0000	0.0000	0
2020/12/15	2033	04/11/2021			Bond Future	100.7489	100.7489	100.7623	100.7623	0.013	0.0000	0.0000	0
2020/12/15	2037	04/02/2021	10.28	Call	Bond Future	805.0500	0.8050	919.8700	0.9199	14.262	0	0	0
2020/12/15	2037	04/02/2021	10.28	Put	Bond Future	4,434.6400	4.4346	4,069.2400	4.0692	(8.240)	0	0	0
2020/12/15	2037	04/02/2021	10.27	Call	Bond Future	786.5600	0.7866	899.3800	0.8994	14.343	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
2020/12/15	2037	04/02/2021	10.27	Put	Bond Future	4,485.7200	4.4857	4,118.3200	4.1183	(8.190)	0	0	0
2020/12/15	2037	04/02/2021	11.90	Call	Bond Future	7,008.8200	7.0088	7,421.3800	7.4214	5.886	0	0	0
2020/12/15	2037	04/02/2021	13.73	Call	Bond Future	16,077.1500	16.0771	16,556.2600	16.5563	2.980	0	0	0
2020/12/15	2037	04/02/2021	13.73	Put	Bond Future	3.6000	0.0036	2.4900	0.0025	(30.833)	0	0	300
2020/12/15	2037	04/02/2021	10.85	Call	Bond Future	2,326.8300	2.3268	2,567.0600	2.5671	10.324	0	0	0
2020/12/15	2037	04/02/2021	10.85	Put	Bond Future	2,126.2900	2.1263	1,886.3000	1.8863	(11.287)	0	0	72
2020/12/15	2037	04/02/2021	10.35	Call	Bond Future	942.7500	0.9428	1,071.8500	1.0719	13.694	0	0	0
2020/12/15	2037	04/02/2021	10.35	Put	Bond Future	4,087.7100	4.0877	3,736.5900	3.7366	(8.590)	0	0	72
2020/12/15	2037	04/02/2021			Bond Future	10.8192	82.7524	10.7458	83.2327	(0.678)	0.0000	0.0000	131,767
2020/12/15	2037	04/02/2021	10.29	Call	Bond Future	823.8300	0.8238	940.6400	0.9406	14.179	0	0	0
2020/12/15	2037	04/02/2021	10.29	Put	Bond Future	4,383.9400	4.3839	4,020.5300	4.0205	(8.290)	0	0	0
2020/12/15	2037	04/02/2021	11.97	Put	Bond Future	354.4400	0.3544	293.0600	0.2931	(17.317)	0	0	0
2020/12/15	2037	04/02/2021	11.97	Call	Bond Future	7,364.9500	7.3650	7,783.7900	7.7838	5.687	0	0	300
2020/12/15	2037	04/02/2021	11.90	Put	Bond Future	398.1700	0.3982	330.5100	0.3305	(16.993)	0	0	240
2020/12/15	2037	04/02/2021	10.48	Put	Bond Future	3,492.0900	3.4921	3,168.8700	3.1689	(9.256)	0	0	0
2020/12/15	2037	04/02/2021	10.48	Call	Bond Future	1,236.3700	1.2364	1,393.3700	1.3934	12.698	0	0	240
2020/12/15	2037	04/02/2021	9.65	Put	Bond Future	8,334.7500	8.3348	7,883.2800	7.8833	(5.417)	0	0	0
2020/12/15	2037	04/02/2021	9.65	Call	Bond Future	153.3500	0.1534	182.1000	0.1821	18.748	0	0	72
2020/12/15	2037	06/05/2021	12.42	Call	Bond Future	9,139.9900	9.1400	9,528.0800	9.5281	4.246	0	0	0
2020/12/15	2037	06/05/2021	12.43	Call	Bond Future	9,182.3700	9.1824	9,571.2500	9.5713	4.235	0	0	0
2020/12/15	2037	06/05/2021	12.44	Put	Bond Future	1,012.4100	1.0124	921.3900	0.9214	(8.990)	0	0	0
2020/12/15	2037	06/05/2021			Bond Future	11.0327	83.6052	10.9571	84.0858	(0.686)	0.0000	0.0000	0
2020/12/15	2037	06/05/2021	12.42	Put	Bond Future	1,035.2000	1.0352	942.6100	0.9426	(8.944)	0	0	0
2020/12/15	2037	06/05/2021	12.43	Put	Bond Future	1,023.7500	1.0238	931.9500	0.9319	(8.967)	0	0	0
2020/12/15	2037	06/05/2021	12.44	Call	Bond Future	9,224.8100	9.2248	9,614.4700	9.6145	4.224	0	0	0
2020/12/15	2037	05/08/2021	12.26	Put	Bond Future	2,124.3200	2.1243	1,984.9500	1.9850	(6.561)	0	0	0
2020/12/15	2037	05/08/2021	12.27	Call	Bond Future	7,970.9100	7.9709	8,319.5700	8.3196	4.374	0	0	0
2020/12/15	2037	05/08/2021	12.27	Put	Bond Future	2,110.3900	2.1104	1,971.7800	1.9718	(6.568)	0	0	0
2020/12/15	2037	05/08/2021	12.28	Call	Bond Future	8,011.6500	8.0116	8,361.0700	8.3611	4.361	0	0	0
2020/12/15	2037	05/08/2021			Bond Future	11.2579	80.2510	11.1788	80.7383	(0.702)	0.0000	0.0000	0
2020/12/15	2037	05/08/2021	12.26	Call	Bond Future	7,930.1900	7.9302	8,278.0900	8.2781	4.387	0	0	0
2020/12/15	2037	05/08/2021	12.28	Put	Bond Future	2,096.5500	2.0966	1,958.7000	1.9587	(6.575)	0	0	0
2020/12/15	2037	04/11/2021	12.82	Put	Bond Future	2,245.2800	2.2453	2,116.6100	2.1166	(5.731)	0	0	0
2020/12/15	2037	04/11/2021	12.83	Call	Bond Future	9,702.6400	9.7026	10,065.6400	10.0656	3.741	0	0	0
2020/12/15	2037	04/11/2021			Bond Future	11.4772	81.1059	11.3952	81.5969	(0.715)	0.0000	0.0000	0
2020/12/15	2037	04/11/2021	12.81	Call	Bond Future	9,632.0200	9.6320	9,993.6900	9.9937	3.755	0	0	0
2020/12/15	2037	04/11/2021	12.81	Put	Bond Future	2,261.2300	2.2612	2,131.9000	2.1319	(5.719)	0	0	0
2020/12/15	2037	04/11/2021	12.82	Call	Bond Future	9,667.3100	9.6673	10,029.6400	10.0296	3.748	0	0	0
2020/12/15	2037	04/11/2021	12.83	Put	Bond Future	2,229.4200	2.2294	2,101.4200	2.1014	(5.741)	0	0	0
2020/12/15	2038	04/02/2021			Bond Future	112.9815	112.9815	113.0017	113.0017	0.018	0.0000	0.0000	7,655
2020/12/15	2038	06/05/2021			Bond Future	114.1730	114.1730	114.1875	114.1875	0.013	0.0000	0.0000	0
2020/12/15	2038	05/08/2021			Bond Future	113.7077	113.7077	113.7243	113.7243	0.015	0.0000	0.0000	0
2020/12/15	2038	04/11/2021			Bond Future	114.9447	114.9447	114.9593	114.9593	0.013	0.0000	0.0000	0
2020/12/15	2040	04/02/2021	10.42	Call	Bond Future	766.3200	0.7663	815.7700	0.8158	6.453	0	0	0
2020/12/15	2040	04/02/2021	10.42	Put	Bond Future	4,694.7100	4.6947	4,483.8800	4.4839	(4.491)	0	0	0
2020/12/15	2040	04/02/2021	9.49	Put	Bond Future	11,345.6400	11.3456	11,088.8600	11.0889	(2.263)	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
2020/12/15	2040	04/02/2021	9.49	Call	Bond Future	46.6800	0.0467	50.1800	0.0502	7.498	0	0	500
2020/12/15	2040	04/02/2021	9.57	Put	Bond Future	10,690.4700	10.6905	10,434.8900	10.4349	(2.391)	0	0	0
2020/12/15	2040	04/02/2021	9.57	Call	Bond Future	62.6000	0.0626	67.3000	0.0673	7.508	0	0	800
2020/12/15	2040	04/02/2021	10.07	Put	Bond Future	6,900.5400	6.9005	6,662.1900	6.6622	(3.454)	0	0	0
2020/12/15	2040	04/02/2021			Bond Future	10.9673	84.6455	10.9298	84.9058	(0.342)	0.0000	0.0000	79,917
2020/12/15	2040	04/02/2021	10.41	Call	Bond Future	747.8100	0.7478	796.2600	0.7963	6.479	0	0	0
2020/12/15	2040	04/02/2021	10.41	Put	Bond Future	4,750.6600	4.7507	4,538.8300	4.5388	(4.459)	0	0	0
2020/12/15	2040	04/02/2021	10.40	Call	Bond Future	729.5000	0.7295	776.9700	0.7770	6.507	0	0	0
2020/12/15	2040	04/02/2021	10.40	Put	Bond Future	4,806.9100	4.8069	4,594.1000	4.5941	(4.427)	0	0	0
2020/12/15	2040	04/02/2021	10.24	Put	Bond Future	5,763.3700	5.7634	5,536.3100	5.5363	(3.940)	0	0	0
2020/12/15	2040	04/02/2021	10.24	Call	Bond Future	479.4000	0.4794	512.6200	0.5126	6.929	0	0	500
2020/12/15	2040	04/02/2021	11.57	Call	Bond Future	4,890.6200	4.8906	5,073.1100	5.0731	3.731	0	0	0
2020/12/15	2040	04/02/2021	11.57	Put	Bond Future	878.7800	0.8788	800.9900	0.8010	(8.852)	0	0	500
2020/12/15	2040	04/02/2021	10.07	Call	Bond Future	305.9800	0.3060	327.9100	0.3279	7.167	0	0	800
2020/12/15	2040	04/02/2021	11.74	Call	Bond Future	5,749.0200	5.7490	5,946.3000	5.9463	3.432	0	0	0
2020/12/15	2040	04/02/2021	11.74	Put	Bond Future	661.0700	0.6611	598.0700	0.5981	(9.530)	0	0	800
2020/12/15	2040	06/05/2021	10.83	Put	Bond Future	5,118.7300	5.1187	4,957.9900	4.9580	(3.140)	0	0	0
2020/12/15	2040	06/05/2021	10.83	Call	Bond Future	2,732.0300	2.7320	2,829.6000	2.8296	3.571	0	0	300
2020/12/15	2040	06/05/2021	11.58	Put	Bond Future	2,707.7200	2.7077	2,600.0600	2.6001	(3.976)	0	0	0
2020/12/15	2040	06/05/2021	11.58	Call	Bond Future	5,343.3000	5.3433	5,493.9500	5.4939	2.819	0	0	300
2020/12/15	2040	06/05/2021	12.44	Call	Bond Future	9,083.7600	9.0838	9,281.0600	9.2811	2.172	0	0	0
2020/12/15	2040	06/05/2021	12.44	Put	Bond Future	1,252.3100	1.2523	1,191.3000	1.1913	(4.872)	0	0	0
2020/12/15	2040	06/05/2021			Bond Future	11.1774	85.5178	11.1390	85.7761	(0.343)	0.0000	0.0000	0
2020/12/15	2040	06/05/2021	13.38	Call	Bond Future	13,323.9500	13.3239	13,556.0000	13.5560	1.742	0	0	0
2020/12/15	2040	06/05/2021	13.38	Put	Bond Future	417.1800	0.4172	390.9200	0.3909	(6.295)	0	0	300
2020/12/15	2040	06/05/2021	12.43	Call	Bond Future	9,040.1200	9.0401	9,236.9300	9.2369	2.177	0	0	0
2020/12/15	2040	06/05/2021	12.43	Put	Bond Future	1,265.9100	1.2659	1,204.4100	1.2044	(4.858)	0	0	0
2020/12/15	2040	06/05/2021	12.42	Call	Bond Future	8,996.5300	8.9965	9,192.8600	9.1929	2.182	0	0	0
2020/12/15	2040	06/05/2021	12.42	Put	Bond Future	1,279.6200	1.2796	1,217.6400	1.2176	(4.844)	0	0	0
2020/12/15	2040	05/08/2021	11.05	Put	Bond Future	5,768.3700	5.7684	5,614.4900	5.6145	(2.668)	0	0	0
2020/12/15	2040	05/08/2021	11.05	Call	Bond Future	3,447.3800	3.4474	3,556.1200	3.5561	3.154	0	0	900
2020/12/15	2040	05/08/2021	12.48	Call	Bond Future	8,750.4400	8.7504	8,935.6500	8.9357	2.117	0	0	0
2020/12/15	2040	05/08/2021	12.49	Put	Bond Future	2,159.8300	2.1598	2,082.8200	2.0828	(3.566)	0	0	0
2020/12/15	2040	05/08/2021	12.47	Call	Bond Future	8,707.8100	8.7078	8,892.6200	8.8926	2.122	0	0	0
2020/12/15	2040	05/08/2021			Bond Future	11.3987	81.9340	11.3585	82.1966	(0.353)	0.0000	0.0000	0
2020/12/15	2040	05/08/2021	11.55	Put	Bond Future	4,093.6800	4.0937	3,970.0500	3.9700	(3.020)	0	0	0
2020/12/15	2040	05/08/2021	11.55	Call	Bond Future	5,068.7100	5.0687	5,207.7000	5.2077	2.742	0	0	900
2020/12/15	2040	05/08/2021	14.80	Call	Bond Future	18,292.5400	18.2925	18,541.6500	18.5416	1.362	0	0	0
2020/12/15	2040	05/08/2021	14.80	Put	Bond Future	234.0100	0.2340	220.5000	0.2205	(5.773)	0	0	900
2020/12/15	2040	05/08/2021	12.48	Put	Bond Future	2,173.7200	2.1737	2,096.3100	2.0963	(3.561)	0	0	0
2020/12/15	2040	05/08/2021	12.49	Call	Bond Future	8,793.3100	8.7933	8,978.9200	8.9789	2.111	0	0	0
2020/12/15	2040	05/08/2021	12.47	Put	Bond Future	2,187.9200	2.1879	2,110.1100	2.1101	(3.556)	0	0	0
2020/12/15	2040	04/11/2021	12.90	Call	Bond Future	9,929.8400	9.9298	10,118.9100	10.1189	1.904	0	0	0
2020/12/15	2040	04/11/2021	12.90	Put	Bond Future	2,423.0600	2.4231	2,348.2400	2.3482	(3.088)	0	0	0
2020/12/15	2040	04/11/2021	12.89	Call	Bond Future	9,893.1200	9.8931	10,081.8200	10.0818	1.907	0	0	0
2020/12/15	2040	04/11/2021	12.89	Put	Bond Future	2,440.2500	2.4403	2,365.0600	2.3651	(3.081)	0	0	0
2020/12/15	2040	04/11/2021			Bond Future	11.6140	82.8068	11.5724	83.0707	(0.359)	0.0000	0.0000	0
2020/12/15	2040	04/11/2021	12.91	Call	Bond Future	9,966.5900	9.9666	10,156.0400	10.1560	1.901	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
2020/12/15	2040	04/11/2021	12.91	Put	Bond Future	2,405.9700	2.4060	2,331.5300	2.3315	(3.094)	0	0	0
2020/12/15	2044	04/02/2021	10.36	Put	Bond Future	5,583.0800	5.5831	5,360.0800	5.3601	(3.994)	0	0	0
2020/12/15	2044	04/02/2021	10.37	Call	Bond Future	568.0200	0.5680	605.5800	0.6056	6.612	0	0	0
2020/12/15	2044	04/02/2021	10.35	Put	Bond Future	5,645.2500	5.6452	5,421.4100	5.4214	(3.965)	0	0	0
2020/12/15	2044	04/02/2021	10.04	Put	Bond Future	7,775.5600	7.7756	7,532.0500	7.5321	(3.132)	0	0	0
2020/12/15	2044	04/02/2021	10.04	Call	Bond Future	226.3300	0.2263	242.5300	0.2425	7.158	0	0	0
2020/12/15	2044	04/02/2021	10.84	Call	Bond Future	1,643.0200	1.6430	1,730.8600	1.7309	5.346	0	0	0
2020/12/15	2044	04/02/2021			Bond Future	11.0483	81.1680	11.0110	81.4277	(0.338)	0.0000	0.0000	51,681
2020/12/15	2044	04/02/2021	10.36	Call	Bond Future	552.9900	0.5530	589.7000	0.5897	6.638	0	0	0
2020/12/15	2044	04/02/2021	10.37	Put	Bond Future	5,521.3100	5.5213	5,299.1600	5.2992	(4.024)	0	0	0
2020/12/15	2044	04/02/2021	10.35	Call	Bond Future	538.2500	0.5383	574.1200	0.5741	6.664	0	0	0
2020/12/15	2044	04/02/2021	10.84	Put	Bond Future	3,111.9900	3.1120	2,940.1200	2.9401	(5.523)	0	0	265
2020/12/15	2044	04/02/2021	10.29	Call	Bond Future	455.8000	0.4558	486.8600	0.4869	6.814	0	0	0
2020/12/15	2044	04/02/2021	10.29	Put	Bond Future	6,026.7000	6.0267	5,798.0500	5.7980	(3.794)	0	0	265
2020/12/15	2044	04/02/2021	9.66	Put	Bond Future	10,767.9300	10.7679	10,513.0100	10.5130	(2.367)	0	0	0
2020/12/15	2044	04/02/2021	9.66	Call	Bond Future	65.2100	0.0652	70.0000	0.0700	7.345	0	0	265
2020/12/15	2044	06/05/2021	11.10	Call	Bond Future	3,323.4100	3.3234	3,435.3700	3.4354	3.369	0	0	0
2020/12/15	2044	06/05/2021	11.40	Call	Bond Future	4,361.3700	4.3614	4,494.9600	4.4950	3.063	0	0	0
2020/12/15	2044	06/05/2021	11.40	Put	Bond Future	3,369.8900	3.3699	3,245.4700	3.2455	(3.692)	0	0	3,100
2020/12/15	2044	06/05/2021	11.79	Call	Bond Future	5,874.5600	5.8746	6,034.1200	6.0341	2.716	0	0	0
2020/12/15	2044	06/05/2021	11.79	Put	Bond Future	2,380.7300	2.3807	2,282.2800	2.2823	(4.135)	0	0	3,100
2020/12/15	2044	06/05/2021	12.50	Call	Bond Future	9,012.0800	9.0121	9,207.9000	9.2079	2.173	0	0	0
2020/12/15	2044	06/05/2021	12.50	Put	Bond Future	1,299.7000	1.2997	1,237.5100	1.2375	(4.785)	0	0	3,100
2020/12/15	2044	06/05/2021	12.43	Call	Bond Future	8,691.8200	8.6918	8,884.7000	8.8847	2.219	0	0	0
2020/12/15	2044	06/05/2021	12.43	Put	Bond Future	1,377.1600	1.3772	1,312.0300	1.3120	(4.729)	0	0	0
2020/12/15	2044	06/05/2021	12.44	Call	Bond Future	8,737.5500	8.7375	8,930.8600	8.9309	2.212	0	0	0
2020/12/15	2044	06/05/2021	12.44	Put	Bond Future	1,365.8400	1.3658	1,301.1400	1.3011	(4.737)	0	0	0
2020/12/15	2044	06/05/2021			Bond Future	11.2513	82.0045	11.2131	82.2625	(0.339)	0.0000	0.0000	0
2020/12/15	2044	06/05/2021	11.10	Put	Bond Future	4,353.7600	4.3538	4,207.7100	4.2077	(3.355)	0	0	3,100
2020/12/15	2044	06/05/2021	10.70	Put	Bond Future	6,003.1500	6.0032	5,827.5600	5.8276	(2.925)	0	0	0
2020/12/15	2044	06/05/2021	10.70	Call	Bond Future	2,137.0800	2.1371	2,219.5000	2.2195	3.857	0	0	3,100
2020/12/15	2044	06/05/2021	11.35	Put	Bond Future	3,520.1100	3.5201	3,392.1500	3.3921	(3.635)	0	0	0
2020/12/15	2044	06/05/2021	11.35	Call	Bond Future	4,180.6300	4.1806	4,310.6800	4.3107	3.111	0	0	3,100
2020/12/15	2044	06/05/2021	11.90	Call	Bond Future	6,336.1100	6.3361	6,502.2900	6.5023	2.623	0	0	0
2020/12/15	2044	06/05/2021	11.90	Put	Bond Future	2,161.0600	2.1611	2,069.2300	2.0692	(4.249)	0	0	0
2020/12/15	2044	06/05/2021	12.45	Call	Bond Future	8,783.1500	8.7832	8,976.8900	8.9769	2.206	0	0	0
2020/12/15	2044	06/05/2021	12.45	Put	Bond Future	1,354.4700	1.3545	1,290.2000	1.2902	(4.745)	0	0	0
2020/12/15	2044	05/08/2021	12.60	Put	Bond Future	2,058.9900	2.0590	1,984.5200	1.9845	(3.617)	0	0	0
2020/12/15	2044	05/08/2021	12.61	Call	Bond Future	8,948.9900	8.9490	9,137.1500	9.1372	2.103	0	0	0
2020/12/15	2044	05/08/2021	12.61	Put	Bond Future	2,045.8900	2.0459	1,971.8000	1.9718	(3.621)	0	0	0
2020/12/15	2044	05/08/2021			Bond Future	11.4650	78.5079	11.4249	78.7701	(0.350)	0.0000	0.0000	0
2020/12/15	2044	05/08/2021	12.59	Call	Bond Future	8,864.0300	8.8640	9,051.4200	9.0514	2.114	0	0	0
2020/12/15	2044	05/08/2021	12.59	Put	Bond Future	2,072.3900	2.0724	1,997.5300	1.9975	(3.612)	0	0	0
2020/12/15	2044	05/08/2021	12.60	Call	Bond Future	8,906.4000	8.9064	9,094.1800	9.0942	2.108	0	0	0
2020/12/15	2044	04/11/2021	12.91	Call	Bond Future	9,743.2000	9.7432	9,930.0200	9.9300	1.917	0	0	0
2020/12/15	2044	04/11/2021	12.91	Put	Bond Future	2,541.4800	2.5415	2,464.7300	2.4647	(3.020)	0	0	0
2020/12/15	2044	04/11/2021			Bond Future	11.6726	79.3443	11.6311	79.6078	(0.356)	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
2020/12/15	2044	04/11/2021	12.89	Call	Bond Future	9,671.5600	9.6716	9,857.6200	9.8576	1.924	0	0	0
2020/12/15	2044	04/11/2021	12.89	Put	Bond Future	2,576.8700	2.5769	2,499.3600	2.4994	(3.008)	0	0	0
2020/12/15	2044	04/11/2021	12.90	Call	Bond Future	9,707.3600	9.7074	9,893.8000	9.8938	1.921	0	0	0
2020/12/15	2044	04/11/2021	12.90	Put	Bond Future	2,559.1200	2.5591	2,481.9900	2.4820	(3.014)	0	0	0
2020/12/15	2046	04/02/2021			Bond Future	102.6616	102.6616	102.6804	102.6804	0.018	0.0000	0.0000	14,890
2020/12/15	2046	06/05/2021			Bond Future	101.9524	101.9524	101.9659	101.9659	0.013	0.0000	0.0000	0
2020/12/15	2046	05/08/2021			Bond Future	103.0761	103.0761	103.0916	103.0916	0.015	0.0000	0.0000	0
2020/12/15	2046	04/11/2021			Bond Future	102.3882	102.3882	102.4021	102.4021	0.014	0.0000	0.0000	0
2020/12/15	2050	04/02/2021			Bond Future	103.8449	103.8449	104.1587	104.1587	0.302	0.0000	0.0000	11,025
2020/12/15	2050	06/05/2021			Bond Future	104.9399	104.9399	105.2515	105.2515	0.297	0.0000	0.0000	0
2020/12/15	2050	05/08/2021			Bond Future	104.1666	104.1666	104.4834	104.4834	0.304	0.0000	0.0000	0
2020/12/15	2050	04/11/2021			Bond Future	105.2997	105.2997	105.6179	105.6179	0.302	0.0000	0.0000	0
2020/12/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	AL37	04/02/2021			Index Future	782.4110	782.4110	784.0050	784.0050	0.204	0.0000	0.0000	0
2020/12/15	AL37	06/05/2021			Index Future	790.4650	790.4650	792.0390	792.0390	0.199	0.0000	0.0000	0
2020/12/15	AL37	05/08/2021			Index Future	798.8920	798.8920	800.4990	800.4990	0.201	0.0000	0.0000	0
2020/12/15	AL37	04/11/2021			Index Future	807.4820	807.4820	809.0940	809.0940	0.200	0.0000	0.0000	0
2020/12/15	AL7T	04/02/2021			Index Future	865.2790	865.2790	866.8810	866.8810	0.185	0.0000	0.0000	0
2020/12/15	AL7T	06/05/2021			Index Future	874.1870	874.1870	875.7640	875.7640	0.180	0.0000	0.0000	0
2020/12/15	AL7T	05/08/2021			Index Future	883.5060	883.5060	885.1180	885.1180	0.182	0.0000	0.0000	0
2020/12/15	AL7T	04/11/2021			Index Future	893.0060	893.0060	894.6220	894.6220	0.181	0.0000	0.0000	0
2020/12/15	ALBI	04/02/2021			Index Future	757.5060	757.5060	759.3420	759.3420	0.242	0.0000	0.0000	231
2020/12/15	ALBI	06/05/2021			Index Future	765.3040	765.3040	767.1230	767.1230	0.238	0.0000	0.0000	0
2020/12/15	ALBI	05/08/2021			Index Future	773.4630	773.4630	775.3170	775.3170	0.240	0.0000	0.0000	0
2020/12/15	ALBI	04/11/2021			Index Future	781.7800	781.7800	783.6410	783.6410	0.238	0.0000	0.0000	0
2020/12/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C035	28/02/2035			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
2020/12/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/15	ES33	04/02/2021			Bond Future	11.4046	77.2619	11.3810	77.3887	(0.208)	0.0000	0.0000	350
2020/12/15	ES33	06/05/2021			Bond Future	11.6570	74.2837	11.6331	74.4078	(0.205)	0.0000	0.0000	0
2020/12/15	ES33	05/08/2021			Bond Future	11.9190	75.0847	11.8938	75.2115	(0.212)	0.0000	0.0000	0
2020/12/15	ES33	04/11/2021			Bond Future	12.1902	72.1100	12.1641	72.2368	(0.214)	0.0000	0.0000	0
2020/12/15	ES42	04/02/2021			Bond Future	11.9870	75.8423	11.9484	76.0714	(0.323)	0.0000	0.0000	4,779
2020/12/15	ES42	06/05/2021			Bond Future	12.2356	72.3657	12.1958	72.5932	(0.325)	0.0000	0.0000	0
2020/12/15	ES42	05/08/2021			Bond Future	12.4873	73.1465	12.4455	73.3777	(0.335)	0.0000	0.0000	0
2020/12/15	ES42	04/11/2021			Bond Future	12.7496	69.6679	12.7061	69.9002	(0.341)	0.0000	0.0000	0
2020/12/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	04/02/2021	750.96	Put	GOVI	26,320.0000	2.6320	7,370.0000	0.7370	(71.998)	0	0	0
2020/12/15	GOVI	04/02/2021			GOVI	748.3280	748.3280	750.2230	750.2230	0.253	0.0000	0.0000	965
2020/12/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	04/02/2021	750.95	Put	GOVI	26,220.0000	2.6220	7,270.0000	0.7270	(72.273)	0	0	0
2020/12/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	04/02/2021	750.94	Put	GOVI	26,120.0000	2.6120	7,170.0000	0.7170	(72.550)	0	0	0
2020/12/15	GOVI	06/05/2021	678.68	Call	GOVI	773,510.0000	77.3510	792,300.0000	79.2300	2.429	0	0	0
2020/12/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	06/05/2021	678.67	Call	GOVI	773,610.0000	77.3610	792,400.0000	79.2400	2.429	0	0	0
2020/12/15	GOVI	06/05/2021			GOVI	756.0310	756.0310	757.9100	757.9100	0.249	0.0000	0.0000	0
2020/12/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	06/05/2021	678.69	Call	GOVI	773,410.0000	77.3410	792,200.0000	79.2200	2.430	0	0	0
2020/12/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	05/08/2021	719.14	Call	GOVI	449,510.0000	44.9510	468,660.0000	46.8660	4.260	0	0	0
2020/12/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	05/08/2021	719.13	Call	GOVI	449,610.0000	44.9610	468,760.0000	46.8760	4.259	0	0	0
2020/12/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	05/08/2021			GOVI	764.0910	764.0910	766.0060	766.0060	0.251	0.0000	0.0000	0
2020/12/15	GOVI	05/08/2021	719.15	Call	GOVI	449,410.0000	44.9410	468,560.0000	46.8560	4.261	0	0	0
2020/12/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	04/11/2021	728.41	Call	GOVI	438,970.0000	43.8970	458,200.0000	45.8200	4.381	0	0	0
2020/12/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	04/11/2021	728.40	Call	GOVI	439,070.0000	43.9070	458,300.0000	45.8300	4.380	0	0	0
2020/12/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GOVI	04/11/2021			GOVI	772.3070	772.3070	774.2300	774.2300	0.249	0.0000	0.0000	0
2020/12/15	GOVI	04/11/2021	728.42	Call	GOVI	438,870.0000	43.8870	458,100.0000	45.8100	4.382	0	0	0
2020/12/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/15	IGOV	04/02/2021			Index Future	273.4520	273.4520	273.5110	273.5110	0.022	0.0000	0.0000	1,090

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/15	IGOV	06/05/2021			Index Future	276.3340	276.3340	276.3810	276.3810	0.017	0.0000	0.0000	21
2020/12/15	IGOV	05/08/2021			Index Future	279.3470	279.3470	279.4000	279.4000	0.019	0.0000	0.0000	0
2020/12/15	IGOV	04/11/2021			Index Future	282.4160	282.4160	282.4660	282.4660	0.018	0.0000	0.0000	0
2020/12/15	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/15	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2400	92.2400	0.011	0.0000	0.0000	0
2020/12/15	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4100	90.4100	0.011	0.0000	0.0000	0
2020/12/15	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3400	89.3400	0.000	0.0000	0.0000	0
2020/12/15	IS05	21/12/2021			Interest Rate Swap	90.5900	90.5900	90.5800	90.5800	(0.011)	0.0000	0.0000	51
2020/12/15	IS05	15/03/2022			Interest Rate Swap	89.9900	89.9900	89.9700	89.9700	(0.022)	0.0000	0.0000	0
2020/12/15	IS05	21/06/2022			Interest Rate Swap	90.0800	90.0800	90.0500	90.0500	(0.033)	0.0000	0.0000	0
2020/12/15	IS05	20/09/2022			Interest Rate Swap	93.1900	93.1900	93.1600	93.1600	(0.032)	0.0000	0.0000	0
2020/12/15	IS05	20/12/2022			Interest Rate Swap	93.6500	93.6500	93.6000	93.6000	(0.053)	0.0000	0.0000	0
2020/12/15	IS05	22/03/2023			Interest Rate Swap	86.0000	86.0000	85.9300	85.9300	(0.081)	0.0000	0.0000	0
2020/12/15	IS05	20/06/2023			Interest Rate Swap	91.5000	91.5000	91.4100	91.4100	(0.098)	0.0000	0.0000	0
2020/12/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/15	IS10	17/12/2025			Interest Rate Swap	78.6200	78.6200	78.2800	78.2800	(0.432)	0.0000	0.0000	0
2020/12/15	IS10	16/03/2026			Interest Rate Swap	75.1000	75.1000	74.7100	74.7100	(0.519)	0.0000	0.0000	0
2020/12/15	IS10	15/06/2026			Interest Rate Swap	73.4700	73.4700	73.0300	73.0300	(0.599)	0.0000	0.0000	0
2020/12/15	IS10	21/09/2026			Interest Rate Swap	75.4500	75.4500	74.9700	74.9700	(0.636)	0.0000	0.0000	0
2020/12/15	IS10	21/12/2026			Interest Rate Swap	79.4600	79.4600	78.9500	78.9500	(0.642)	0.0000	0.0000	0
2020/12/15	IS10	15/03/2027			Interest Rate Swap	77.9300	77.9300	77.3900	77.3900	(0.693)	0.0000	0.0000	0
2020/12/15	IS10	21/06/2027			Interest Rate Swap	80.0000	80.0000	79.4400	79.4400	(0.700)	0.0000	0.0000	0
2020/12/15	IS10	20/09/2027			Interest Rate Swap	85.8300	85.8300	85.2600	85.2600	(0.664)	0.0000	0.0000	0
2020/12/15	IS10	20/12/2027			Interest Rate Swap	86.2300	86.2300	85.6400	85.6400	(0.684)	0.0000	0.0000	0
2020/12/15	IS10	22/03/2028			Interest Rate Swap	79.2100	79.2100	78.6000	78.6000	(0.770)	0.0000	0.0000	0
2020/12/15	IS10	20/06/2028			Interest Rate Swap	87.0900	87.0900	86.5000	86.5000	(0.677)	0.0000	0.0000	0
2020/12/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/15	JBAF	15/12/2020			Jibar Tradeable Future	3.6050	96.3950	3.6170	96.3830	0.333	0.0000	0.0000	0
2020/12/15	JBAF	20/01/2021			Jibar Tradeable Future	3.6150	96.3850	3.6150	96.3850	0.000	0.0000	0.0000	0
2020/12/15	JBAF	17/02/2021			Jibar Tradeable Future	3.5600	96.4400	3.5600	96.4400	0.000	0.0000	0.0000	0
2020/12/15	JBAF	17/03/2021			Jibar Tradeable Future	3.5750	96.4250	3.5550	96.4450	(0.559)	0.0000	0.0000	0
2020/12/15	JBAF	21/04/2021			Jibar Tradeable Future	3.5700	96.4300	3.5500	96.4500	(0.560)	0.0000	0.0000	0
2020/12/15	JBAF	19/05/2021			Jibar Tradeable Future	3.5700	96.4300	3.5400	96.4600	(0.840)	0.0000	0.0000	0
2020/12/15	JBAF	15/06/2021			Jibar Tradeable Future	3.5900	96.4100	3.5500	96.4500	(1.114)	0.0000	0.0000	0
2020/12/15	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6450	96.3550	(1.085)	0.0000	0.0000	30,000
2020/12/15	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.8300	96.1700	(0.777)	0.0000	0.0000	0
2020/12/15	JBAF	16/03/2022			Jibar Tradeable Future	4.0100	95.9900	3.9800	96.0200	(0.748)	0.0000	0.0000	0
2020/12/15	JBAF	15/06/2022			Jibar Tradeable Future	4.2750	95.7250	4.2550	95.7450	(0.468)	0.0000	0.0000	0
2020/12/15	JBAF	21/09/2022			Jibar Tradeable Future	4.4150	95.5850	4.3950	95.6050	(0.453)	0.0000	0.0000	0
2020/12/15	JBAF	21/12/2022			Jibar Tradeable Future	4.6000	4.6000	4.6000	95.4000	0.000	0.0000	0.0000	0
2020/12/15	R023	04/02/2021	6.33	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/15	R023	04/02/2021	6.34	Call	Bond Future	3,178.2400	3.1782	3,194.6200	3.1946	0.515	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
2020/12/15	R023	04/02/2021	6.32	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2020/12/15	R023	04/02/2021			Bond Future	4.7254	109.3149	4.7172	109.3313	(0.173)	0.0000	0.0000	31,397
2020/12/15	R023	04/02/2021	6.33	Call	Bond Future	3,158.9400	3.1589	3,175.3300	3.1753	0.519	0	0	0
2020/12/15	R023	04/02/2021	6.34	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/12/15	R023	04/02/2021	6.32	Call	Bond Future	3,139.6400	3.1396	3,156.0200	3.1560	0.522	0	0	0
2020/12/15	R023	06/05/2021	7.58	Call	Bond Future	4,753.7300	4.7537	4,764.6100	4.7646	0.229	0	0	0
2020/12/15	R023	06/05/2021	7.58	Put	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	0
2020/12/15	R023	06/05/2021			Bond Future	4.8068	106.5345	4.8007	106.5454	(0.128)	0.0000	0.0000	0
2020/12/15	R023	06/05/2021	7.57	Call	Bond Future	4,737.1100	4.7371	4,747.9900	4.7480	0.230	0	0	0
2020/12/15	R023	06/05/2021	7.57	Put	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
2020/12/15	R023	06/05/2021	7.56	Call	Bond Future	4,720.4900	4.7205	4,731.3600	4.7314	0.230	0	0	0
2020/12/15	R023	06/05/2021	7.56	Put	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2020/12/15	R023	05/08/2021	5.30	Call	Bond Future	951.9000	0.9519	959.3200	0.9593	0.779	0	0	0
2020/12/15	R023	05/08/2021	5.30	Put	Bond Future	327.7300	0.3277	322.3300	0.3223	(1.648)	0	0	0
2020/12/15	R023	05/08/2021	5.29	Call	Bond Future	940.9800	0.9410	948.3600	0.9484	0.784	0	0	0
2020/12/15	R023	05/08/2021	5.29	Put	Bond Future	331.9200	0.3319	326.4800	0.3265	(1.639)	0	0	0
2020/12/15	R023	05/08/2021			Bond Future	4.8883	107.6829	4.8799	107.6957	(0.172)	0.0000	0.0000	0
2020/12/15	R023	05/08/2021	5.31	Call	Bond Future	962.8500	0.9628	970.3200	0.9703	0.776	0	0	0
2020/12/15	R023	05/08/2021	5.31	Put	Bond Future	323.5800	0.3236	318.2300	0.3182	(1.653)	0	0	0
2020/12/15	R023	04/11/2021	4.91	Call	Bond Future	500.1700	0.5002	504.5100	0.5045	0.868	0	0	0
2020/12/15	R023	04/11/2021	4.91	Put	Bond Future	617.4200	0.6174	610.7200	0.6107	(1.085)	0	0	0
2020/12/15	R023	04/11/2021	4.90	Call	Bond Future	493.8400	0.4938	498.1500	0.4981	0.873	0	0	0
2020/12/15	R023	04/11/2021	4.90	Put	Bond Future	623.9300	0.6239	617.2000	0.6172	(1.079)	0	0	0
2020/12/15	R023	04/11/2021			Bond Future	5.0014	104.9225	4.9928	104.9335	(0.172)	0.0000	0.0000	0
2020/12/15	R023	04/11/2021	4.92	Call	Bond Future	506.5400	0.5065	510.9300	0.5109	0.867	0	0	0
2020/12/15	R023	04/11/2021	4.92	Put	Bond Future	610.9500	0.6109	604.3000	0.6043	(1.088)	0	0	0
2020/12/15	R035	04/02/2021	10.05	Call	Bond Future	766.9500	0.7669	852.2900	0.8523	11.127	0	0	0
2020/12/15	R035	04/02/2021	10.05	Put	Bond Future	4,414.0500	4.4140	4,115.3000	4.1153	(6.768)	0	0	0
2020/12/15	R035	04/02/2021	10.04	Call	Bond Future	748.7600	0.7488	832.5300	0.8325	11.188	0	0	0
2020/12/15	R035	04/02/2021	10.04	Put	Bond Future	4,465.5700	4.4656	4,165.2500	4.1652	(6.725)	0	0	0
2020/12/15	R035	04/02/2021	10.14	Put	Bond Future	3,967.8700	3.9679	3,683.7500	3.6838	(7.161)	0	0	650
2020/12/15	R035	04/02/2021	11.14	Call	Bond Future	4,421.8500	4.4219	4,694.5900	4.6946	6.168	0	0	0
2020/12/15	R035	04/02/2021	11.14	Put	Bond Future	911.6200	0.9116	800.2700	0.8003	(12.215)	0	0	650
2020/12/15	R035	04/02/2021			Bond Future	10.5892	91.5702	10.5309	91.9543	(0.551)	0.0000	0.0000	95,947
2020/12/15	R035	04/02/2021	10.06	Call	Bond Future	785.5500	0.7856	872.4700	0.8725	11.065	0	0	0
2020/12/15	R035	04/02/2021	10.06	Put	Bond Future	4,363.0200	4.3630	4,065.8500	4.0658	(6.811)	0	0	0
2020/12/15	R035	04/02/2021	10.14	Call	Bond Future	944.7000	0.9447	1,044.6700	1.0447	10.582	0	0	0
2020/12/15	R035	06/05/2021	10.55	Call	Bond Future	2,781.6300	2.7816	2,943.8700	2.9439	5.833	0	0	0
2020/12/15	R035	06/05/2021	10.55	Put	Bond Future	4,414.6300	4.4146	4,193.5300	4.1935	(5.008)	0	0	500
2020/12/15	R035	06/05/2021	10.05	Put	Bond Future	6,529.5800	6.5296	6,253.4900	6.2535	(4.228)	0	0	0
2020/12/15	R035	06/05/2021	10.05	Call	Bond Future	1,530.6200	1.5306	1,637.8700	1.6379	7.007	0	0	500
2020/12/15	R035	06/05/2021	12.91	Put	Bond Future	401.3000	0.4013	364.7700	0.3648	(9.103)	0	0	600
2020/12/15	R035	06/05/2021	10.40	Put	Bond Future	4,986.3300	4.9863	4,748.4600	4.7485	(4.770)	0	0	0
2020/12/15	R035	06/05/2021	11.55	Call	Bond Future	6,388.7100	6.3887	6,652.4500	6.6525	4.128	0	0	0
2020/12/15	R035	06/05/2021	11.55	Put	Bond Future	1,810.6800	1.8107	1,691.0800	1.6911	(6.605)	0	0	1,650
2020/12/15	R035	06/05/2021	12.77	Call	Bond Future	11,795.9600	11.7960	12,136.9500	12.1369	2.891	0	0	0
2020/12/15	R035	06/05/2021	12.77	Put	Bond Future	481.6200	0.4816	439.2700	0.4393	(8.793)	0	0	1,650

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
2020/12/15	R035	06/05/2021	10.24	Put	Bond Future	5,654.9200	5.6549	5,399.3200	5.3993	(4.520)	0	0	0
2020/12/15	R035	06/05/2021	10.24	Call	Bond Future	1,956.6100	1.9566	2,084.3500	2.0844	6.529	0	0	793
2020/12/15	R035	06/05/2021	12.37	Call	Bond Future	9,991.6900	9.9917	10,312.2600	10.3123	3.208	0	0	0
2020/12/15	R035	06/05/2021	12.35	Put	Bond Future	810.6800	0.8107	746.7500	0.7467	(7.886)	0	0	0
2020/12/15	R035	06/05/2021	12.36	Put	Bond Future	801.0700	0.8011	737.7200	0.7377	(7.908)	0	0	0
2020/12/15	R035	06/05/2021			Bond Future	10.8027	88.0400	10.7428	88.4234	(0.555)	0.0000	0.0000	0
2020/12/15	R035	06/05/2021	11.05	Call	Bond Future	4,413.8600	4.4139	4,630.4600	4.6305	4.907	0	0	0
2020/12/15	R035	06/05/2021	11.05	Put	Bond Future	2,858.0900	2.8581	2,691.3500	2.6913	(5.834)	0	0	500
2020/12/15	R035	06/05/2021	11.15	Put	Bond Future	2,607.9600	2.6080	2,451.4500	2.4515	(6.001)	0	0	0
2020/12/15	R035	06/05/2021	11.15	Call	Bond Future	4,781.1700	4.7812	5,008.0000	5.0080	4.744	0	0	600
2020/12/15	R035	06/05/2021	12.91	Call	Bond Future	12,435.0300	12.4350	12,781.8400	12.7818	2.789	0	0	0
2020/12/15	R035	06/05/2021	10.40	Call	Bond Future	2,362.6600	2.3627	2,508.1300	2.5081	6.157	0	0	600
2020/12/15	R035	06/05/2021	10.81	Put	Bond Future	3,541.2400	3.5412	3,348.9000	3.3489	(5.431)	0	0	0
2020/12/15	R035	06/05/2021	10.81	Call	Bond Future	3,587.8200	3.5878	3,778.8200	3.7788	5.324	0	0	1,650
2020/12/15	R035	06/05/2021	11.32	Call	Bond Future	5,438.9800	5.4390	5,682.3700	5.6824	4.475	0	0	0
2020/12/15	R035	06/05/2021	11.32	Put	Bond Future	2,231.1700	2.2312	2,091.2200	2.0912	(6.272)	0	0	793
2020/12/15	R035	06/05/2021	12.37	Put	Bond Future	791.5500	0.7916	728.7800	0.7288	(7.930)	0	0	0
2020/12/15	R035	06/05/2021	12.35	Call	Bond Future	9,902.7700	9.9028	10,222.1800	10.2222	3.225	0	0	0
2020/12/15	R035	06/05/2021	12.02	Call	Bond Future	8,462.7900	8.4628	8,760.6600	8.7607	3.520	0	0	0
2020/12/15	R035	06/05/2021	12.02	Put	Bond Future	1,186.6800	1.1867	1,101.2100	1.1012	(7.202)	0	0	793
2020/12/15	R035	06/05/2021	12.36	Call	Bond Future	9,947.2100	9.9472	10,267.2000	10.2672	3.217	0	0	0
2020/12/15	R035	05/08/2021	11.37	Call	Bond Future	5,382.9600	5.3830	5,610.5900	5.6106	4.229	0	0	0
2020/12/15	R035	05/08/2021	11.37	Put	Bond Future	3,294.7700	3.2948	3,133.4400	3.1334	(4.897)	0	0	100
2020/12/15	R035	05/08/2021	5.31	Call	Bond Future	0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
2020/12/15	R035	05/08/2021	5.31	Put	Bond Future	49,101.5400	49.1015	48,712.6000	48.7126	(0.792)	0	0	0
2020/12/15	R035	05/08/2021			Bond Future	11.0260	88.9893	10.9633	89.3783	(0.569)	0.0000	0.0000	0
2020/12/15	R035	05/08/2021	10.77	Call	Bond Future	3,437.0400	3.4370	3,610.9100	3.6109	5.059	0	0	0
2020/12/15	R035	05/08/2021	10.77	Put	Bond Future	5,041.5100	5.0415	4,826.4200	4.8264	(4.266)	0	0	100
2020/12/15	R035	05/08/2021	10.02	Put	Bond Future	8,226.7700	8.2268	7,942.8200	7.9428	(3.452)	0	0	0
2020/12/15	R035	05/08/2021	10.02	Call	Bond Future	1,661.9200	1.6619	1,766.9300	1.7669	6.319	0	0	100
2020/12/15	R035	05/08/2021	5.29	Call	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2020/12/15	R035	05/08/2021	5.29	Put	Bond Future	49,334.8200	49.3348	48,945.8800	48.9459	(0.788)	0	0	0
2020/12/15	R035	05/08/2021	5.30	Call	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2020/12/15	R035	05/08/2021	5.30	Put	Bond Future	49,218.1100	49.2181	48,829.1700	48.8292	(0.790)	0	0	0
2020/12/15	R035	04/11/2021	10.62	Put	Bond Future	6,992.8400	6.9928	6,752.2100	6.7522	(3.441)	0	0	0
2020/12/15	R035	04/11/2021	10.62	Call	Bond Future	3,051.5000	3.0515	3,202.4100	3.2024	4.945	0	0	400
2020/12/15	R035	04/11/2021	11.08	Call	Bond Future	4,313.0400	4.3130	4,501.2200	4.5012	4.363	0	0	0
2020/12/15	R035	04/11/2021	11.08	Put	Bond Future	5,376.0300	5.3760	5,172.6700	5.1727	(3.783)	0	0	782
2020/12/15	R035	04/11/2021	10.23	Put	Bond Future	8,725.9400	8.7259	8,454.9900	8.4550	(3.105)	0	0	0
2020/12/15	R035	04/11/2021	10.12	Put	Bond Future	9,271.2800	9.2713	8,992.3100	8.9923	(3.009)	0	0	0
2020/12/15	R035	04/11/2021	10.12	Call	Bond Future	2,039.0300	2.0390	2,151.6000	2.1516	5.521	0	0	400
2020/12/15	R035	04/11/2021	11.75	Put	Bond Future	3,581.9300	3.5819	3,428.6500	3.4287	(4.279)	0	0	782
2020/12/15	R035	04/11/2021	12.53	Call	Bond Future	9,429.8400	9.4298	9,714.5900	9.7146	3.020	0	0	0
2020/12/15	R035	04/11/2021	12.53	Put	Bond Future	2,270.2500	2.2703	2,163.4600	2.1635	(4.704)	0	0	0
2020/12/15	R035	04/11/2021			Bond Future	11.2556	85.4629	11.1906	85.8544	(0.578)	0.0000	0.0000	0
2020/12/15	R035	04/11/2021	13.82	Call	Bond Future	14,338.3800	14.3384	14,681.0300	14.6810	2.390	0	0	0
2020/12/15	R035	04/11/2021	13.82	Put	Bond Future	819.9700	0.8200	771.0800	0.7711	(5.962)	0	0	400
2020/12/15	R035	04/11/2021	10.23	Call	Bond Future	2,232.7000	2.2327	2,353.2900	2.3533	5.401	0	0	782

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
2020/12/15	R035	04/11/2021	11.75	Call	Bond Future	6,471.6300	6.4716	6,709.8900	6.7099	3.682	0	0	0
2020/12/15	R035	04/11/2021	12.51	Call	Bond Future	9,357.7400	9.3577	9,641.3600	9.6414	3.031	0	0	0
2020/12/15	R035	04/11/2021	12.51	Put	Bond Future	2,303.4300	2.3034	2,195.5100	2.1955	(4.685)	0	0	0
2020/12/15	R035	04/11/2021	12.52	Call	Bond Future	9,393.7700	9.3938	9,677.9600	9.6780	3.025	0	0	0
2020/12/15	R035	04/11/2021	12.52	Put	Bond Future	2,286.7900	2.2868	2,179.4400	2.1794	(4.694)	0	0	0
2020/12/15	R186	04/02/2021	8.16	Call	Bond Future	6,173.7400	6.1737	6,433.8200	6.4338	4.213	0	0	0
2020/12/15	R186	04/02/2021	8.17	Put	Bond Future	39.9700	0.0400	30.6700	0.0307	(23.267)	0	0	0
2020/12/15	R186	04/02/2021	8.15	Call	Bond Future	6,126.4400	6.1264	6,386.1900	6.3862	4.240	0	0	0
2020/12/15	R186	04/02/2021	8.00	Put	Bond Future	75.8400	0.0758	59.7600	0.0598	(21.203)	0	0	15,177
2020/12/15	R186	04/02/2021			Bond Future	6.9491	118.2873	6.8977	118.5570	(0.740)	0.0000	0.0000	78,150
2020/12/15	R186	04/02/2021	8.16	Put	Bond Future	41.5600	0.0416	31.9500	0.0319	(23.123)	0	0	0
2020/12/15	R186	04/02/2021	8.17	Call	Bond Future	6,221.0800	6.2211	6,481.4700	6.4815	4.186	0	0	0
2020/12/15	R186	04/02/2021	8.15	Put	Bond Future	43.2100	0.0432	33.2700	0.0333	(23.004)	0	0	0
2020/12/15	R186	04/02/2021	8.00	Call	Bond Future	5,421.4300	5.4214	5,675.0400	5.6750	4.678	0	0	0
2020/12/15	R186	06/05/2021	10.77	Call	Bond Future	16,578.3700	16.5784	16,844.3800	16.8444	1.605	0	0	0
2020/12/15	R186	06/05/2021	10.77	Put	Bond Future	0.5300	0.0005	0.4100	0.0004	(22.642)	0	0	0
2020/12/15	R186	06/05/2021	10.76	Call	Bond Future	16,537.3400	16.5373	16,803.3500	16.8034	1.609	0	0	0
2020/12/15	R186	06/05/2021	10.76	Put	Bond Future	0.5500	0.0006	0.4300	0.0004	(21.818)	0	0	0
2020/12/15	R186	06/05/2021			Bond Future	7.1124	119.5054	7.0592	119.7716	(0.748)	0.0000	0.0000	0
2020/12/15	R186	06/05/2021	10.78	Call	Bond Future	16,619.3800	16.6194	16,885.4000	16.8854	1.601	0	0	0
2020/12/15	R186	06/05/2021	10.78	Put	Bond Future	0.5100	0.0005	0.4000	0.0004	(21.569)	0	0	0
2020/12/15	R186	05/08/2021	8.62	Call	Bond Future	6,664.2800	6.6643	6,891.5700	6.8916	3.411	0	0	0
2020/12/15	R186	05/08/2021	8.62	Put	Bond Future	529.4000	0.5294	485.6400	0.4856	(8.266)	0	0	0
2020/12/15	R186	05/08/2021	8.61	Call	Bond Future	6,627.4500	6.6275	6,854.2500	6.8542	3.422	0	0	0
2020/12/15	R186	05/08/2021	8.61	Put	Bond Future	536.9100	0.5369	492.6600	0.4927	(8.242)	0	0	0
2020/12/15	R186	05/08/2021			Bond Future	7.2832	115.5125	7.2262	115.7835	(0.782)	0.0000	0.0000	0
2020/12/15	R186	05/08/2021	8.63	Call	Bond Future	6,701.1600	6.7012	6,928.9300	6.9289	3.399	0	0	0
2020/12/15	R186	05/08/2021	8.63	Put	Bond Future	521.9800	0.5220	478.7000	0.4787	(8.292)	0	0	0
2020/12/15	R186	04/11/2021	8.09	Call	Bond Future	4,399.5300	4.3995	4,578.4400	4.5784	4.067	0	0	0
2020/12/15	R186	04/11/2021	8.09	Put	Bond Future	1,616.9500	1.6169	1,524.0700	1.5241	(5.744)	0	0	0
2020/12/15	R186	04/11/2021	8.10	Call	Bond Future	4,429.7200	4.4297	4,609.2300	4.6092	4.052	0	0	0
2020/12/15	R186	04/11/2021	8.10	Put	Bond Future	1,603.4000	1.6034	1,511.1200	1.5111	(5.755)	0	0	0
2020/12/15	R186	04/11/2021			Bond Future	7.4640	116.7425	7.4039	117.0143	(0.805)	0.0000	0.0000	0
2020/12/15	R186	04/11/2021	8.11	Call	Bond Future	4,460.0000	4.4600	4,640.1000	4.6401	4.038	0	0	0
2020/12/15	R186	04/11/2021	8.11	Put	Bond Future	1,589.9500	1.5900	1,498.2600	1.4983	(5.767)	0	0	0
2020/12/15	R197	04/02/2021			Bond Future	319.4261	319.4261	319.4077	319.4077	(0.006)	0.0000	0.0000	2,441
2020/12/15	R197	06/05/2021			Bond Future	322.7940	322.7940	322.7585	322.7585	(0.011)	0.0000	0.0000	0
2020/12/15	R197	05/08/2021			Bond Future	318.3393	318.3393	318.3089	318.3089	(0.010)	0.0000	0.0000	0
2020/12/15	R197	04/11/2021			Bond Future	321.8022	321.8022	321.7657	321.7657	(0.011)	0.0000	0.0000	0
2020/12/15	R202	04/02/2021			Bond Future	220.9801	220.9801	220.9071	220.9071	(0.033)	0.0000	0.0000	7,878
2020/12/15	R202	06/05/2021			Bond Future	223.3100	223.3100	223.2246	223.2246	(0.038)	0.0000	0.0000	0
2020/12/15	R202	05/08/2021			Bond Future	221.5154	221.5154	221.4328	221.4328	(0.037)	0.0000	0.0000	0
2020/12/15	R202	04/11/2021			Bond Future	223.9248	223.9248	223.8374	223.8374	(0.039)	0.0000	0.0000	0
2020/12/15	R209	04/02/2021	10.12	Call	Bond Future	1,343.2300	1.3432	1,374.8800	1.3749	2.356	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
2020/12/15	R209	04/02/2021	10.12	Put	Bond Future	2,780.2500	2.7802	2,687.9100	2.6879	(3.321)	0	0	0
2020/12/15	R209	04/02/2021			Bond Future	10.3642	71.1536	10.3429	71.2776	(0.206)	0.0000	0.0000	26,084
2020/12/15	R209	04/02/2021	10.11	Call	Bond Future	1,319.6300	1.3196	1,350.7700	1.3508	2.360	0	0	0
2020/12/15	R209	04/02/2021	10.11	Put	Bond Future	2,816.4000	2.8164	2,723.5500	2.7236	(3.297)	0	0	0
2020/12/15	R209	04/02/2021	10.10	Call	Bond Future	1,296.3900	1.2964	1,327.0100	1.3270	2.362	0	0	0
2020/12/15	R209	04/02/2021	10.10	Put	Bond Future	2,852.9800	2.8530	2,759.6100	2.7596	(3.273)	0	0	0
2020/12/15	R209	06/05/2021	9.75	Put	Bond Future	6,072.9100	6.0729	5,978.0400	5.9780	(1.562)	0	0	0
2020/12/15	R209	06/05/2021	9.75	Call	Bond Future	1,329.8000	1.3298	1,356.4200	1.3564	2.002	0	0	6,250
2020/12/15	R209	06/05/2021	11.00	Call	Bond Future	4,585.7800	4.5858	4,653.6800	4.6537	1.481	0	0	0
2020/12/15	R209	06/05/2021	11.00	Put	Bond Future	2,111.3100	2.1113	2,057.7200	2.0577	(2.538)	0	0	3,500
2020/12/15	R209	06/05/2021	10.00	Put	Bond Future	5,018.9900	5.0190	4,931.7600	4.9318	(1.738)	0	0	0
2020/12/15	R209	06/05/2021	10.00	Call	Bond Future	1,807.0700	1.8071	1,841.3300	1.8413	1.896	0	0	0
2020/12/15	R209	06/05/2021	12.25	Call	Bond Future	9,299.9200	9.2999	9,399.4900	9.3995	1.071	0	0	0
2020/12/15	R209	06/05/2021	12.25	Put	Bond Future	599.3300	0.5993	577.4100	0.5774	(3.657)	0	0	9,150
2020/12/15	R209	06/05/2021	12.23	Call	Bond Future	9,222.0700	9.2221	9,321.2500	9.3213	1.075	0	0	0
2020/12/15	R209	06/05/2021	12.23	Put	Bond Future	614.1300	0.6141	591.8200	0.5918	(3.633)	0	0	0
2020/12/15	R209	06/05/2021	12.22	Call	Bond Future	9,183.1900	9.1832	9,282.1600	9.2822	1.078	0	0	0
2020/12/15	R209	06/05/2021	12.22	Put	Bond Future	621.6500	0.6216	599.1300	0.5991	(3.623)	0	0	0
2020/12/15	R209	06/05/2021			Bond Future	10.5501	68.7470	10.5287	68.8685	(0.204)	0.0000	0.0000	5,250
2020/12/15	R209	06/05/2021	10.60	Call	Bond Future	3,324.0100	3.3240	3,378.5100	3.3785	1.640	0	0	0
2020/12/15	R209	06/05/2021	10.60	Put	Bond Future	3,043.1400	3.0431	2,976.1500	2.9762	(2.201)	0	0	6,250
2020/12/15	R209	06/05/2021	11.60	Call	Bond Future	6,803.0900	6.8031	6,887.8100	6.8878	1.245	0	0	0
2020/12/15	R209	06/05/2021	11.60	Put	Bond Future	1,226.4600	1.2265	1,189.6900	1.1897	(2.998)	0	0	3,750
2020/12/15	R209	06/05/2021	10.25	Put	Bond Future	4,106.1800	4.1062	4,027.2000	4.0272	(1.923)	0	0	0
2020/12/15	R209	06/05/2021	10.25	Call	Bond Future	2,380.1200	2.3801	2,422.6300	2.4226	1.786	0	0	5,325
2020/12/15	R209	06/05/2021	11.25	Call	Bond Future	5,472.6200	5.4726	5,548.1200	5.5481	1.380	0	0	0
2020/12/15	R209	06/05/2021	11.25	Put	Bond Future	1,678.9300	1.6789	1,632.9400	1.6329	(2.739)	0	0	9,150
2020/12/15	R209	06/05/2021	12.24	Call	Bond Future	9,260.9900	9.2610	9,360.3700	9.3604	1.073	0	0	0
2020/12/15	R209	06/05/2021	12.24	Put	Bond Future	606.6900	0.6067	584.5800	0.5846	(3.644)	0	0	0
2020/12/15	R209	05/08/2021	11.81	Call	Bond Future	7,344.2500	7.3442	7,428.4800	7.4285	1.147	0	0	0
2020/12/15	R209	05/08/2021	11.81	Put	Bond Future	1,809.3500	1.8094	1,769.5300	1.7695	(2.201)	0	0	0
2020/12/15	R209	05/08/2021			Bond Future	10.7403	69.4883	10.7178	69.6124	(0.210)	0.0000	0.0000	0
2020/12/15	R209	05/08/2021	11.80	Call	Bond Future	7,311.0200	7.3110	7,395.0200	7.3950	1.149	0	0	0
2020/12/15	R209	05/08/2021	11.80	Put	Bond Future	1,824.7500	1.8247	1,784.7000	1.7847	(2.195)	0	0	0
2020/12/15	R209	05/08/2021	11.79	Call	Bond Future	7,277.8400	7.2778	7,361.6100	7.3616	1.151	0	0	0
2020/12/15	R209	05/08/2021	11.79	Put	Bond Future	1,840.2600	1.8403	1,799.9800	1.8000	(2.189)	0	0	0
2020/12/15	R209	04/11/2021	12.19	Call	Bond Future	8,357.0800	8.3571	8,442.9200	8.4429	1.027	0	0	0
2020/12/15	R209	04/11/2021	12.19	Put	Bond Future	2,088.3400	2.0883	2,050.1000	2.0501	(1.831)	0	0	0
2020/12/15	R209	04/11/2021	12.17	Call	Bond Future	8,294.2600	8.2943	8,379.7200	8.3797	1.030	0	0	0
2020/12/15	R209	04/11/2021			Bond Future	10.9347	67.0885	10.9116	67.2126	(0.211)	0.0000	0.0000	0
2020/12/15	R209	04/11/2021	12.18	Call	Bond Future	8,325.6600	8.3257	8,411.3000	8.4113	1.029	0	0	0
2020/12/15	R209	04/11/2021	12.18	Put	Bond Future	2,103.4000	2.1034	2,064.9600	2.0650	(1.828)	0	0	0
2020/12/15	R209	04/11/2021	12.17	Put	Bond Future	2,118.5300	2.1185	2,079.9100	2.0799	(1.823)	0	0	0
2020/12/15	R210	04/02/2021			Bond Future	195.0721	195.0721	195.0965	195.0965	0.013	0.0000	0.0000	1,213
2020/12/15	R210	06/05/2021			Bond Future	194.4129	194.4129	194.4274	194.4274	0.007	0.0000	0.0000	0
2020/12/15	R210	05/08/2021			Bond Future	196.5556	196.5556	196.5735	196.5735	0.009	0.0000	0.0000	0
2020/12/15	R210	04/11/2021			Bond Future	195.9511	195.9511	195.9656	195.9656	0.007	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
2020/12/15	R212	04/02/2021			Bond Future	170.3529	170.3529	170.3365	170.3365	(0.010)	0.0000	0.0000	5,730
2020/12/15	R212	06/05/2021			Bond Future	172.1494	172.1494	172.1238	172.1238	(0.015)	0.0000	0.0000	0
2020/12/15	R212	05/08/2021			Bond Future	171.7122	171.7122	171.6892	171.6892	(0.013)	0.0000	0.0000	0
2020/12/15	R212	04/11/2021			Bond Future	173.5799	173.5799	173.5537	173.5537	(0.015)	0.0000	0.0000	0
2020/12/15	R213	04/02/2021	9.40	Call	Bond Future	1,886.7500	1.8868	1,967.7600	1.9678	4.294	0	0	0
2020/12/15	R213	04/02/2021	9.40	Put	Bond Future	1,718.5100	1.7185	1,615.0100	1.6150	(6.023)	0	0	0
2020/12/15	R213	04/02/2021	9.39	Call	Bond Future	1,856.8100	1.8568	1,936.8700	1.9369	4.312	0	0	0
2020/12/15	R213	04/02/2021	9.39	Put	Bond Future	1,746.1000	1.7461	1,641.6500	1.6416	(5.982)	0	0	0
2020/12/15	R213	04/02/2021			Bond Future	9.3708	87.9017	9.3388	88.0863	(0.341)	0.0000	0.0000	8,858
2020/12/15	R213	04/02/2021	9.41	Call	Bond Future	1,916.9500	1.9169	1,998.9100	1.9989	4.276	0	0	0
2020/12/15	R213	04/02/2021	9.41	Put	Bond Future	1,691.2400	1.6912	1,588.6900	1.5887	(6.064)	0	0	0
2020/12/15	R213	06/05/2021	11.91	Call	Bond Future	12,058.3400	12.0583	12,229.1000	12.2291	1.416	0	0	0
2020/12/15	R213	06/05/2021	11.91	Put	Bond Future	159.9200	0.1599	148.9100	0.1489	(6.885)	0	0	0
2020/12/15	R213	06/05/2021			Bond Future	9.5621	85.2789	9.5297	85.4607	(0.339)	0.0000	0.0000	0
2020/12/15	R213	06/05/2021	11.90	Call	Bond Future	12,015.1900	12.0152	12,185.8100	12.1858	1.420	0	0	0
2020/12/15	R213	06/05/2021	11.90	Put	Bond Future	162.5500	0.1625	151.4000	0.1514	(6.859)	0	0	0
2020/12/15	R213	06/05/2021	11.89	Call	Bond Future	11,972.0500	11.9720	12,142.5100	12.1425	1.424	0	0	0
2020/12/15	R213	06/05/2021	11.89	Put	Bond Future	165.2300	0.1652	153.9200	0.1539	(6.845)	0	0	0
2020/12/15	R213	05/08/2021	10.14	Put	Bond Future	2,586.2000	2.5862	2,507.5600	2.5076	(3.041)	0	0	200
2020/12/15	R213	05/08/2021	9.34	Put	Bond Future	4,714.6500	4.7146	4,599.3800	4.5994	(2.445)	0	0	0
2020/12/15	R213	05/08/2021	9.34	Call	Bond Future	2,381.1000	2.3811	2,451.0900	2.4511	2.939	0	0	200
2020/12/15	R213	05/08/2021	10.85	Call	Bond Future	7,124.1800	7.1242	7,257.4000	7.2574	1.870	0	0	0
2020/12/15	R213	05/08/2021	10.85	Put	Bond Future	1,482.9500	1.4829	1,430.9100	1.4309	(3.509)	0	0	0
2020/12/15	R213	05/08/2021	10.84	Call	Bond Future	7,088.8500	7.0888	7,221.7200	7.2217	1.874	0	0	0
2020/12/15	R213	05/08/2021	10.84	Put	Bond Future	1,497.1600	1.4972	1,444.7700	1.4448	(3.499)	0	0	0
2020/12/15	R213	05/08/2021			Bond Future	9.7622	86.1982	9.7282	86.3835	(0.349)	0.0000	0.0000	0
2020/12/15	R213	05/08/2021	10.78	Call	Bond Future	6,878.2400	6.8782	7,008.9500	7.0089	1.900	0	0	0
2020/12/15	R213	05/08/2021	10.78	Put	Bond Future	1,584.6700	1.5847	1,530.1200	1.5301	(3.442)	0	0	200
2020/12/15	R213	05/08/2021	10.14	Call	Bond Future	4,604.3300	4.6043	4,710.9500	4.7110	2.316	0	0	0
2020/12/15	R213	05/08/2021	10.86	Call	Bond Future	7,159.5800	7.1596	7,293.1600	7.2932	1.866	0	0	0
2020/12/15	R213	05/08/2021	10.86	Put	Bond Future	1,468.8500	1.4688	1,417.1700	1.4172	(3.518)	0	0	0
2020/12/15	R213	04/11/2021	11.10	Put	Bond Future	1,941.2300	1.9412	1,885.7200	1.8857	(2.860)	0	0	0
2020/12/15	R213	04/11/2021	11.11	Call	Bond Future	7,651.6400	7.6516	7,782.1100	7.7821	1.705	0	0	0
2020/12/15	R213	04/11/2021	11.09	Put	Bond Future	1,956.4800	1.9565	1,900.6600	1.9007	(2.853)	0	0	0
2020/12/15	R213	04/11/2021			Bond Future	9.9704	83.5872	9.9352	83.7729	(0.353)	0.0000	0.0000	0
2020/12/15	R213	04/11/2021	11.10	Call	Bond Future	7,618.8400	7.6188	7,749.0100	7.7490	1.709	0	0	0
2020/12/15	R213	04/11/2021	11.11	Put	Bond Future	1,926.0800	1.9261	1,870.8700	1.8709	(2.866)	0	0	0
2020/12/15	R213	04/11/2021	11.09	Call	Bond Future	7,586.1100	7.5861	7,715.9700	7.7160	1.712	0	0	0
2020/12/15	R214	04/02/2021	10.33	Call	Bond Future	898.1400	0.8981	945.4800	0.9455	5.271	0	0	0
2020/12/15	R214	04/02/2021	10.33	Put	Bond Future	3,884.7400	3.8847	3,717.8400	3.7178	(4.296)	0	0	0
2020/12/15	R214	04/02/2021			Bond Future	10.8274	67.7579	10.7905	67.9721	(0.341)	0.0000	0.0000	15,475
2020/12/15	R214	04/02/2021	10.32	Call	Bond Future	880.3900	0.8804	926.9400	0.9269	5.287	0	0	0
2020/12/15	R214	04/02/2021	10.32	Put	Bond Future	3,929.2600	3.9293	3,761.5700	3.7616	(4.268)	0	0	0
2020/12/15	R214	04/02/2021	10.31	Call	Bond Future	862.7900	0.8628	908.5500	0.9086	5.304	0	0	0
2020/12/15	R214	04/02/2021	10.31	Put	Bond Future	3,974.0100	3.9740	3,805.5300	3.8055	(4.240)	0	0	0



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2020/12/15	R214	06/05/2021	12.26	Call	Bond Future	7,605.7300	7.6057	7,766.2500	7.7663	2.111	0	0	0
2020/12/15	R214	06/05/2021	12.26	Put	Bond Future	1,144.4600	1.1445	1,091.9900	1.0920	(4.585)	0	0	0
2020/12/15	R214	06/05/2021	12.25	Call	Bond Future	7,570.1300	7.5701	7,730.2500	7.7302	2.115	0	0	0
2020/12/15	R214	06/05/2021	12.25	Put	Bond Future	1,156.3700	1.1564	1,103.5000	1.1035	(4.572)	0	0	0
2020/12/15	R214	06/05/2021			Bond Future	11.0123	65.1796	10.9746	65.3926	(0.342)	0.0000	0.0000	0
2020/12/15	R214	06/05/2021	12.27	Call	Bond Future	7,641.3700	7.6414	7,802.2700	7.8023	2.106	0	0	0
2020/12/15	R214	06/05/2021	12.27	Put	Bond Future	1,132.6600	1.1327	1,080.5700	1.0806	(4.599)	0	0	0
2020/12/15	R214	05/08/2021	12.03	Put	Bond Future	2,310.5600	2.3106	2,236.3600	2.2364	(3.211)	0	0	0
2020/12/15	R214	05/08/2021	12.01	Call	Bond Future	6,523.2000	6.5232	6,664.6700	6.6647	2.169	0	0	0
2020/12/15	R214	05/08/2021			Bond Future	11.2043	65.8823	11.1650	66.0987	(0.351)	0.0000	0.0000	0
2020/12/15	R214	05/08/2021	12.02	Call	Bond Future	6,557.8000	6.5578	6,699.6200	6.6996	2.163	0	0	0
2020/12/15	R214	05/08/2021	12.02	Put	Bond Future	2,324.9500	2.3250	2,250.3900	2.2504	(3.207)	0	0	0
2020/12/15	R214	05/08/2021	12.03	Call	Bond Future	6,592.4300	6.5924	6,734.6100	6.7346	2.157	0	0	0
2020/12/15	R214	05/08/2021	12.01	Put	Bond Future	2,339.4300	2.3394	2,264.5200	2.2645	(3.202)	0	0	0
2020/12/15	R214	04/11/2021	12.47	Call	Bond Future	7,888.2300	7.8882	8,035.9800	8.0360	1.873	0	0	0
2020/12/15	R214	04/11/2021	12.46	Call	Bond Future	7,854.9900	7.8550	8,002.4500	8.0025	1.877	0	0	0
2020/12/15	R214	04/11/2021	12.46	Put	Bond Future	2,585.4700	2.5855	2,515.3800	2.5154	(2.711)	0	0	0
2020/12/15	R214	04/11/2021			Bond Future	11.4001	63.3072	11.3594	63.5247	(0.356)	0.0000	0.0000	0
2020/12/15	R214	04/11/2021	12.47	Put	Bond Future	2,572.4800	2.5725	2,502.6800	2.5027	(2.713)	0	0	0
2020/12/15	R214	04/11/2021	12.48	Call	Bond Future	7,921.4800	7.9215	8,069.5100	8.0695	1.869	0	0	0
2020/12/15	R214	04/11/2021	12.48	Put	Bond Future	2,559.5700	2.5596	2,490.0500	2.4900	(2.716)	0	0	0
2020/12/15	R248	04/02/2021	10.47	Call	Bond Future	917.8400	0.9178	995.7800	0.9958	8.492	0	0	0
2020/12/15	R248	04/02/2021	10.47	Put	Bond Future	4,574.7900	4.5748	4,311.9200	4.3119	(5.746)	0	0	0
2020/12/15	R248	04/02/2021	10.46	Call	Bond Future	895.7100	0.8957	972.2000	0.9722	8.540	0	0	0
2020/12/15	R248	04/02/2021	10.46	Put	Bond Future	4,630.1800	4.6302	4,365.8600	4.3659	(5.709)	0	0	0
2020/12/15	R248	04/02/2021	10.75	Call	Bond Future	1,666.3200	1.6663	1,787.8500	1.7878	7.293	0	0	0
2020/12/15	R248	04/02/2021			Bond Future	10.9608	84.8593	10.9134	85.2001	(0.432)	0.0000	0.0000	115,413
2020/12/15	R248	04/02/2021	10.48	Call	Bond Future	940.3100	0.9403	1,019.7100	1.0197	8.444	0	0	0
2020/12/15	R248	04/02/2021	10.48	Put	Bond Future	4,519.8700	4.5199	4,258.4600	4.2585	(5.784)	0	0	0
2020/12/15	R248	04/02/2021	10.80	Put	Bond Future	2,989.6300	2.9896	2,778.5000	2.7785	(7.062)	0	0	0
2020/12/15	R248	04/02/2021	10.80	Call	Bond Future	1,822.6600	1.8227	1,952.3400	1.9523	7.115	0	0	2,140
2020/12/15	R248	04/02/2021	9.80	Put	Bond Future	9,255.8000	9.2558	8,928.4900	8.9285	(3.536)	0	0	0
2020/12/15	R248	04/02/2021	9.80	Call	Bond Future	118.3500	0.1184	131.8500	0.1319	11.407	0	0	2,140
2020/12/15	R248	04/02/2021	11.50	Put	Bond Future	1,033.9300	1.0339	928.7200	0.9287	(10.176)	0	0	0
2020/12/15	R248	04/02/2021	11.50	Call	Bond Future	4,740.8200	4.7408	4,976.4200	4.9764	4.970	0	0	0
2020/12/15	R248	04/02/2021	10.75	Put	Bond Future	3,202.2400	3.2022	2,982.9600	2.9830	(6.848)	0	0	0
2020/12/15	R248	06/05/2021	12.36	Call	Bond Future	9,019.3200	9.0193	9,279.7600	9.2798	2.888	0	0	0
2020/12/15	R248	06/05/2021	12.36	Put	Bond Future	1,343.0900	1.3431	1,263.5700	1.2636	(5.921)	0	0	0
2020/12/15	R248	06/05/2021			Bond Future	11.1515	81.3231	11.1028	81.6631	(0.437)	0.0000	0.0000	0
2020/12/15	R248	06/05/2021	12.35	Call	Bond Future	8,975.7200	8.9757	9,235.5300	9.2355	2.895	0	0	0
2020/12/15	R248	06/05/2021	12.35	Put	Bond Future	1,357.4900	1.3575	1,277.3400	1.2773	(5.904)	0	0	0
2020/12/15	R248	06/05/2021	12.34	Call	Bond Future	8,932.1600	8.9322	9,191.3400	9.1913	2.902	0	0	0
2020/12/15	R248	06/05/2021	12.34	Put	Bond Future	1,372.0200	1.3720	1,291.2400	1.2912	(5.888)	0	0	0
2020/12/15	R248	05/08/2021	12.51	Put	Bond Future	2,066.3900	2.0664	1,972.5100	1.9725	(4.543)	0	0	0
2020/12/15	R248	05/08/2021	12.52	Call	Bond Future	9,277.0200	9.2770	9,528.6800	9.5287	2.713	0	0	0
2020/12/15	R248	05/08/2021	12.50	Put	Bond Future	2,083.4300	2.0834	1,988.9900	1.9890	(4.533)	0	0	0
2020/12/15	R248	05/08/2021			Bond Future	11.3502	82.1999	11.2992	82.5449	(0.449)	0.0000	0.0000	0

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2020/12/15	R248	05/08/2021	12.51	Call	Bond Future	9,237.5200	9.2375	9,488.6100	9.4886	2.718	0	0	0
2020/12/15	R248	05/08/2021	12.52	Put	Bond Future	2,049.2500	2.0493	1,955.9400	1.9559	(4.553)	0	0	0
2020/12/15	R248	05/08/2021	12.50	Call	Bond Future	9,197.8300	9.1978	9,448.3600	9.4484	2.724	0	0	0
2020/12/15	R248	04/11/2021	12.85	Call	Bond Future	10,108.2000	10.1082	10,361.2400	10.3612	2.503	0	0	0
2020/12/15	R248	04/11/2021	12.85	Put	Bond Future	2,402.1300	2.4021	2,307.9700	2.3080	(3.920)	0	0	0
2020/12/15	R248	04/11/2021			Bond Future	11.5531	78.6643	11.5001	79.0115	(0.458)	0.0000	0.0000	0
2020/12/15	R248	04/11/2021	12.83	Call	Bond Future	10,034.4500	10.0345	10,286.5200	10.2865	2.512	0	0	0
2020/12/15	R248	04/11/2021	12.83	Put	Bond Future	2,436.5200	2.4365	2,341.3900	2.3414	(3.904)	0	0	0
2020/12/15	R248	04/11/2021	12.84	Call	Bond Future	10,071.3100	10.0713	10,323.8700	10.3239	2.508	0	0	0
2020/12/15	R248	04/11/2021	12.84	Put	Bond Future	2,419.2700	2.4193	2,324.6300	2.3246	(3.912)	0	0	0

**Total**

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