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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/12/2020 TO 21/12/2020

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
2020/12/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	2025	04/02/2021		Bond Future	148.0967	148.0967	147.8668	147.8668	(0.155)	0.0000	0.0000	7,208
2020/12/21	2025	06/05/2021		Bond Future	149.6496	149.6496	149.4168	149.4168	(0.156)	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
2020/12/21	2025	05/08/2021			Bond Future	149.7686	149.7686	149.5329	149.5329	(0.157)	0.0000	0.0000	0
2020/12/21	2025	04/11/2021			Bond Future	151.3947	151.3947	151.1564	151.1564	(0.157)	0.0000	0.0000	0
2020/12/21	2029	04/02/2021			Bond Future	104.7281	104.7281	104.6554	104.6554	(0.069)	0.0000	0.0000	2,182
2020/12/21	2029	06/05/2021			Bond Future	104.6860	104.6860	104.6122	104.6122	(0.071)	0.0000	0.0000	0
2020/12/21	2029	05/08/2021			Bond Future	105.8410	105.8410	105.7661	105.7661	(0.071)	0.0000	0.0000	0
2020/12/21	2029	04/11/2021			Bond Future	105.8388	105.8388	105.7631	105.7631	(0.072)	0.0000	0.0000	0
2020/12/21	2030	04/02/2021	9.16	Call	Bond Future	3,019.2800	3.0193	2,373.5300	2.3735	(21.388)	0	0	0
2020/12/21	2030	04/02/2021	9.16	Put	Bond Future	829.3300	0.8293	1,075.1400	1.0751	29.640	0	0	0
2020/12/21	2030	04/02/2021	9.15	Call	Bond Future	2,978.3800	2.9784	2,336.7600	2.3368	(21.543)	0	0	0
2020/12/21	2030	04/02/2021	9.15	Put	Bond Future	845.9900	0.8460	1,095.9300	1.0959	29.544	0	0	0
2020/12/21	2030	04/02/2021	8.20	Put	Bond Future	3,990.8400	3.9908	4,702.7200	4.7027	17.838	0	0	0
2020/12/21	2030	04/02/2021	9.20	Put	Bond Future	765.3500	0.7653	995.0800	0.9951	30.016	0	0	0
2020/12/21	2030	04/02/2021	9.20	Call	Bond Future	3,185.0800	3.1851	2,523.2500	2.5232	(20.779)	0	0	1,600
2020/12/21	2030	04/02/2021	9.12	Put	Bond Future	897.6400	0.8976	1,160.2000	1.1602	29.250	0	0	0
2020/12/21	2030	04/02/2021	9.12	Call	Bond Future	2,857.0700	2.8571	2,228.0700	2.2281	(22.016)	0	0	1,000
2020/12/21	2030	04/02/2021	8.36	Put	Bond Future	3,238.5700	3.2386	3,880.2200	3.8802	19.813	0	0	0
2020/12/21	2030	04/02/2021	8.36	Call	Bond Future	674.2200	0.6742	424.3100	0.4243	(37.067)	0	0	800
2020/12/21	2030	04/02/2021			Bond Future	8.7851	95.3892	8.9364	94.4976	1.722	0.0000	0.0000	104,911
2020/12/21	2030	04/02/2021	9.17	Call	Bond Future	3,060.3900	3.0604	2,410.5600	2.4106	(21.234)	0	0	0
2020/12/21	2030	04/02/2021	9.17	Put	Bond Future	812.9300	0.8129	1,054.6600	1.0547	29.736	0	0	0
2020/12/21	2030	04/02/2021	9.30	Call	Bond Future	3,615.2100	3.6152	2,916.2800	2.9163	(19.333)	0	0	0
2020/12/21	2030	04/02/2021	9.30	Put	Bond Future	624.2400	0.6242	816.8700	0.8169	30.858	0	0	4,000
2020/12/21	2030	04/02/2021	9.35	Call	Bond Future	3,837.8300	3.8378	3,122.0300	3.1220	(18.651)	0	0	0
2020/12/21	2030	04/02/2021	9.35	Put	Bond Future	562.9500	0.5630	738.7100	0.7387	31.221	0	0	2,000
2020/12/21	2030	04/02/2021	8.20	Call	Bond Future	438.2600	0.4383	258.5800	0.2586	(40.998)	0	0	1,600
2020/12/21	2030	04/02/2021	8.37	Put	Bond Future	3,194.4000	3.1944	3,831.3300	3.8313	19.939	0	0	0
2020/12/21	2030	04/02/2021	8.37	Call	Bond Future	691.3900	0.6914	436.7600	0.4368	(36.829)	0	0	1,000
2020/12/21	2030	04/02/2021	8.86	Put	Bond Future	1,467.1500	1.4672	1,852.6000	1.8526	26.272	0	0	0
2020/12/21	2030	04/02/2021	8.86	Call	Bond Future	1,910.0100	1.9100	1,403.9000	1.4039	(26.498)	0	0	800
2020/12/21	2030	04/02/2021	10.20	Call	Bond Future	7,995.2400	7.9952	7,126.8600	7.1269	(10.861)	0	0	0
2020/12/21	2030	04/02/2021	10.20	Put	Bond Future	63.4100	0.0634	86.5900	0.0866	36.556	0	0	1,800
2020/12/21	2030	06/05/2021	10.95	Call	Bond Future	10,708.7600	10.7088	9,860.6200	9.8606	(7.920)	0	0	0
2020/12/21	2030	06/05/2021	10.95	Put	Bond Future	214.7000	0.2147	267.6100	0.2676	24.644	0	0	300
2020/12/21	2030	06/05/2021	9.27	Put	Bond Future	2,021.0600	2.0211	2,366.4800	2.3665	17.091	0	0	0
2020/12/21	2030	06/05/2021	9.27	Call	Bond Future	3,685.4200	3.6854	3,129.7900	3.1298	(15.076)	0	0	300
2020/12/21	2030	06/05/2021	7.97	Call	Bond Future	687.7900	0.6878	511.0400	0.5110	(25.698)	0	0	700
2020/12/21	2030	06/05/2021	10.04	Call	Bond Future	6,716.1500	6.7162	5,985.3800	5.9854	(10.881)	0	0	0
2020/12/21	2030	06/05/2021	10.04	Put	Bond Future	861.5600	0.8616	1,031.8400	1.0318	19.764	0	0	0
2020/12/21	2030	06/05/2021	9.15	Put	Bond Future	2,298.5700	2.2986	2,678.4600	2.6785	16.527	0	0	0
2020/12/21	2030	06/05/2021	9.15	Call	Bond Future	3,286.9000	3.2869	2,765.7400	2.7657	(15.856)	0	0	0
2020/12/21	2030	06/05/2021	9.92	Call	Bond Future	6,212.0700	6.2121	5,503.3000	5.5033	(11.410)	0	0	0
2020/12/21	2030	06/05/2021	11.69	Call	Bond Future	14,088.8200	14.0888	13,203.3600	13.2034	(6.285)	0	0	0
2020/12/21	2030	06/05/2021	11.69	Put	Bond Future	54.7900	0.0548	70.3800	0.0704	28.454	0	0	0
2020/12/21	2030	06/05/2021	11.70	Call	Bond Future	14,134.2100	14.1342	13,248.4700	13.2485	(6.267)	0	0	0
2020/12/21	2030	06/05/2021	11.70	Put	Bond Future	53.7000	0.0537	69.0100	0.0690	28.510	0	0	0
2020/12/21	2030	06/05/2021			Bond Future	8.9766	96.3663	9.1346	95.4653	1.760	0.0000	0.0000	0

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2020/12/21	2030	06/05/2021	8.77	Put	Bond Future	3,381.2300	3.3812	3,876.4700	3.8765	14.647	0	0	0
2020/12/21	2030	06/05/2021	8.77	Call	Bond Future	2,186.3400	2.1863	1,780.5300	1.7805	(18.561)	0	0	300
2020/12/21	2030	06/05/2021	9.22	Call	Bond Future	3,516.0800	3.5161	2,974.6400	2.9746	(15.399)	0	0	0
2020/12/21	2030	06/05/2021	9.22	Put	Bond Future	2,132.6300	2.1326	2,492.2400	2.4922	16.862	0	0	700
2020/12/21	2030	06/05/2021	7.97	Put	Bond Future	6,698.1300	6.6981	7,422.4300	7.4224	10.813	0	0	0
2020/12/21	2030	06/05/2021	9.92	Put	Bond Future	994.0800	0.9941	1,186.3600	1.1864	19.343	0	0	700
2020/12/21	2030	06/05/2021	11.71	Call	Bond Future	14,179.5900	14.1796	13,293.5800	13.2936	(6.248)	0	0	0
2020/12/21	2030	06/05/2021	11.71	Put	Bond Future	52.6400	0.0526	67.6800	0.0677	28.571	0	0	0
2020/12/21	2030	06/05/2021	10.74	Call	Bond Future	9,756.4800	9.7565	8,927.0100	8.9270	(8.502)	0	0	0
2020/12/21	2030	06/05/2021	10.74	Put	Bond Future	304.2700	0.3043	375.8500	0.3759	23.525	0	0	0
2020/12/21	2030	05/08/2021	10.30	Put	Bond Future	1,256.7300	1.2567	1,462.3800	1.4624	16.364	0	0	200
2020/12/21	2030	05/08/2021	8.78	Put	Bond Future	4,477.5600	4.4776	5,017.5200	5.0175	12.059	0	0	0
2020/12/21	2030	05/08/2021	8.78	Call	Bond Future	2,237.6300	2.2376	1,866.6200	1.8666	(16.580)	0	0	200
2020/12/21	2030	05/08/2021	7.70	Put	Bond Future	9,262.0800	9.2621	10,036.9100	10.0369	8.366	0	0	0
2020/12/21	2030	05/08/2021	12.10	Call	Bond Future	14,653.1300	14.6531	13,772.3500	13.7723	(6.011)	0	0	0
2020/12/21	2030	05/08/2021	12.10	Put	Bond Future	127.1400	0.1271	157.3300	0.1573	23.745	0	0	600
2020/12/21	2030	05/08/2021	9.45	Call	Bond Future	4,095.9400	4.0959	3,557.5200	3.5575	(13.145)	0	0	600
2020/12/21	2030	05/08/2021	10.41	Call	Bond Future	7,635.0300	7.6350	6,911.7800	6.9118	(9.473)	0	0	0
2020/12/21	2030	05/08/2021	10.41	Put	Bond Future	1,117.4300	1.1174	1,305.1500	1.3051	16.799	0	0	0
2020/12/21	2030	05/08/2021	10.42	Call	Bond Future	7,673.4500	7.6735	6,948.6200	6.9486	(9.446)	0	0	0
2020/12/21	2030	05/08/2021	10.42	Put	Bond Future	1,105.4000	1.1054	1,291.5400	1.2915	16.839	0	0	0
2020/12/21	2030	05/08/2021			Bond Future	9.1780	93.4011	9.3434	92.4902	1.802	0.0000	0.0000	0
2020/12/21	2030	05/08/2021	10.30	Call	Bond Future	7,216.8900	7.2169	6,511.5700	6.5116	(9.773)	0	0	0
2020/12/21	2030	05/08/2021	7.70	Call	Bond Future	586.6800	0.5867	450.5400	0.4505	(23.205)	0	0	200
2020/12/21	2030	05/08/2021	8.95	Put	Bond Future	3,929.8300	3.9298	4,426.1400	4.4261	12.629	0	0	0
2020/12/21	2030	05/08/2021	8.95	Call	Bond Future	2,655.0200	2.6550	2,240.3600	2.2404	(15.618)	0	0	600
2020/12/21	2030	05/08/2021	9.45	Put	Bond Future	2,603.9200	2.6039	2,976.4700	2.9765	14.307	0	0	0
2020/12/21	2030	05/08/2021	10.43	Call	Bond Future	7,711.9300	7.7119	6,985.5300	6.9855	(9.419)	0	0	0
2020/12/21	2030	05/08/2021	10.43	Put	Bond Future	1,093.4700	1.0935	1,278.0400	1.2780	16.879	0	0	0
2020/12/21	2030	04/11/2021	8.27	Put	Bond Future	7,588.7700	7.5888	8,265.7400	8.2657	8.921	0	0	0
2020/12/21	2030	04/11/2021	8.27	Call	Bond Future	1,395.6500	1.3956	1,151.9400	1.1519	(17.462)	0	0	300
2020/12/21	2030	04/11/2021	8.77	Put	Bond Future	5,611.3400	5.6113	6,185.7800	6.1858	10.237	0	0	0
2020/12/21	2030	04/11/2021	11.44	Put	Bond Future	728.7900	0.7288	849.8300	0.8498	16.608	0	0	300
2020/12/21	2030	04/11/2021	10.59	Put	Bond Future	1,611.2000	1.6112	1,837.3800	1.8374	14.038	0	0	0
2020/12/21	2030	04/11/2021	10.60	Call	Bond Future	7,861.4900	7.8615	7,165.5200	7.1655	(8.853)	0	0	0
2020/12/21	2030	04/11/2021	10.60	Put	Bond Future	1,597.3100	1.5973	1,822.0200	1.8220	14.068	0	0	0
2020/12/21	2030	04/11/2021			Bond Future	9.3778	94.3940	9.5507	93.4733	1.843	0.0000	0.0000	0
2020/12/21	2030	04/11/2021	8.77	Call	Bond Future	2,277.0600	2.2771	1,930.8200	1.9308	(15.206)	0	0	300
2020/12/21	2030	04/11/2021	11.44	Call	Bond Future	10,982.0500	10.9820	10,182.4100	10.1824	(7.281)	0	0	0
2020/12/21	2030	04/11/2021	10.59	Call	Bond Future	7,826.3900	7.8264	7,131.8900	7.1319	(8.874)	0	0	0
2020/12/21	2030	04/11/2021	10.61	Call	Bond Future	7,896.6500	7.8966	7,199.2100	7.1992	(8.832)	0	0	0
2020/12/21	2030	04/11/2021	10.61	Put	Bond Future	1,583.5100	1.5835	1,806.7500	1.8068	14.098	0	0	0
2020/12/21	2032	04/02/2021	9.63	Call	Bond Future	1,693.9800	1.6940	1,202.8000	1.2028	(28.996)	0	0	0
2020/12/21	2032	04/02/2021	9.63	Put	Bond Future	2,119.7800	2.1198	2,631.5800	2.6316	24.144	0	0	0
2020/12/21	2032	04/02/2021	9.29	Put	Bond Future	3,453.6800	3.4537	4,151.3400	4.1513	20.200	0	0	0
2020/12/21	2032	04/02/2021	9.29	Call	Bond Future	847.1600	0.8472	541.8400	0.5418	(36.040)	0	0	800
2020/12/21	2032	04/02/2021	10.82	Call	Bond Future	6,908.1500	6.9082	5,979.2000	5.9792	(13.447)	0	0	0

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2020/12/21	2032	04/02/2021	10.82	Put	Bond Future	227.7800	0.2278	301.8100	0.3018	32.501	0	0	800
2020/12/21	2032	04/02/2021			Bond Future	9.6977	93.2435	9.8588	92.2406	1.662	0.0000	0.0000	114,937
2020/12/21	2032	04/02/2021	9.62	Call	Bond Future	1,664.2500	1.6643	1,178.6000	1.1786	(29.181)	0	0	0
2020/12/21	2032	04/02/2021	9.62	Put	Bond Future	2,153.1900	2.1532	2,670.5200	2.6705	24.026	0	0	0
2020/12/21	2032	04/02/2021	9.61	Call	Bond Future	1,634.8300	1.6348	1,154.7000	1.1547	(29.369)	0	0	0
2020/12/21	2032	04/02/2021	9.61	Put	Bond Future	2,186.9700	2.1870	2,709.8200	2.7098	23.908	0	0	0
2020/12/21	2032	04/02/2021	8.79	Put	Bond Future	6,151.2000	6.1512	7,054.2100	7.0542	14.680	0	0	0
2020/12/21	2032	04/02/2021	8.79	Call	Bond Future	207.2900	0.2073	107.3200	0.1073	(48.227)	0	0	800
2020/12/21	2032	06/05/2021	12.57	Call	Bond Future	14,514.5900	14.5146	13,529.2100	13.5292	(6.789)	0	0	0
2020/12/21	2032	06/05/2021	12.12	Call	Bond Future	12,440.4800	12.4405	11,480.9600	11.4810	(7.713)	0	0	0
2020/12/21	2032	06/05/2021	12.12	Put	Bond Future	225.9300	0.2259	279.9900	0.2800	23.928	0	0	0
2020/12/21	2032	06/05/2021			Bond Future	9.9010	90.0545	10.0689	89.0409	1.696	0.0000	0.0000	0
2020/12/21	2032	06/05/2021	12.57	Put	Bond Future	108.7400	0.1087	136.9400	0.1369	25.933	0	0	736
2020/12/21	2032	06/05/2021	10.33	Put	Bond Future	2,079.0500	2.0791	2,431.8900	2.4319	16.971	0	0	0
2020/12/21	2032	06/05/2021	10.33	Call	Bond Future	4,637.7900	4.6378	3,977.0500	3.9770	(14.247)	0	0	736
2020/12/21	2032	06/05/2021	12.11	Call	Bond Future	12,394.3200	12.3943	11,435.5400	11.4355	(7.736)	0	0	0
2020/12/21	2032	06/05/2021	12.11	Put	Bond Future	229.4700	0.2295	284.2700	0.2843	23.881	0	0	0
2020/12/21	2032	06/05/2021	12.10	Call	Bond Future	12,348.1500	12.3482	11,390.1200	11.3901	(7.758)	0	0	0
2020/12/21	2032	06/05/2021	12.10	Put	Bond Future	233.0600	0.2331	288.6100	0.2886	23.835	0	0	0
2020/12/21	2032	05/08/2021	11.37	Call	Bond Future	8,420.2000	8.4202	7,617.1000	7.6171	(9.538)	0	0	0
2020/12/21	2032	05/08/2021	11.37	Put	Bond Future	1,391.5800	1.3916	1,613.1800	1.6132	15.924	0	0	0
2020/12/21	2032	05/08/2021			Bond Future	10.1096	91.0267	10.2846	90.0020	1.732	0.0000	0.0000	0
2020/12/21	2032	05/08/2021	11.35	Call	Bond Future	8,342.0500	8.3421	7,542.3100	7.5423	(9.587)	0	0	0
2020/12/21	2032	05/08/2021	11.35	Put	Bond Future	1,418.8600	1.4189	1,643.8200	1.6438	15.855	0	0	0
2020/12/21	2032	05/08/2021	11.36	Call	Bond Future	8,381.0900	8.3811	7,579.6700	7.5797	(9.562)	0	0	0
2020/12/21	2032	05/08/2021	11.36	Put	Bond Future	1,405.1600	1.4052	1,628.4400	1.6284	15.890	0	0	0
2020/12/21	2032	04/11/2021	9.83	Call	Bond Future	2,979.1700	2.9792	2,548.8500	2.5488	(14.444)	0	0	700
2020/12/21	2032	04/11/2021	11.71	Put	Bond Future	1,727.0300	1.7270	1,965.6100	1.9656	13.814	0	0	0
2020/12/21	2032	04/11/2021	11.69	Call	Bond Future	9,106.9500	9.1070	8,312.8600	8.3129	(8.720)	0	0	0
2020/12/21	2032	04/11/2021	11.70	Call	Bond Future	9,143.4900	9.1435	8,347.9100	8.3479	(8.701)	0	0	0
2020/12/21	2032	04/11/2021			Bond Future	10.3255	87.8498	10.5081	86.8142	1.768	0.0000	0.0000	0
2020/12/21	2032	04/11/2021	9.83	Put	Bond Future	5,876.3700	5.8764	6,481.6900	6.4817	10.301	0	0	0
2020/12/21	2032	04/11/2021	12.81	Call	Bond Future	13,417.9800	13.4180	12,492.2000	12.4922	(6.900)	0	0	0
2020/12/21	2032	04/11/2021	12.81	Put	Bond Future	653.7900	0.6538	763.6500	0.7636	16.804	0	0	700
2020/12/21	2032	04/11/2021	11.71	Call	Bond Future	9,180.0700	9.1801	8,383.0100	8.3830	(8.683)	0	0	0
2020/12/21	2032	04/11/2021	11.69	Put	Bond Future	1,755.2500	1.7553	1,996.8000	1.9968	13.762	0	0	0
2020/12/21	2032	04/11/2021	9.33	Put	Bond Future	7,873.8400	7.8738	8,592.0300	8.5920	9.121	0	0	0
2020/12/21	2032	04/11/2021	9.33	Call	Bond Future	1,920.5500	1.9206	1,603.1000	1.6031	(16.529)	0	0	700
2020/12/21	2032	04/11/2021	11.70	Put	Bond Future	1,741.1000	1.7411	1,981.1600	1.9812	13.788	0	0	0
2020/12/21	2033	04/02/2021			Bond Future	99.9717	99.9717	99.2004	99.2004	(0.771)	0.0000	0.0000	8,131
2020/12/21	2033	06/05/2021			Bond Future	99.8034	99.8034	99.0237	99.0237	(0.781)	0.0000	0.0000	0
2020/12/21	2033	05/08/2021			Bond Future	100.9045	100.9045	100.1160	100.1160	(0.781)	0.0000	0.0000	0
2020/12/21	2033	04/11/2021			Bond Future	100.7744	100.7744	99.9773	99.9773	(0.791)	0.0000	0.0000	0
2020/12/21	2037	04/02/2021	10.28	Call	Bond Future	1,211.0500	1.2111	770.7800	0.7708	(36.354)	0	0	0
2020/12/21	2037	04/02/2021	10.28	Put	Bond Future	3,312.9100	3.3129	4,108.6900	4.1087	24.021	0	0	0
2020/12/21	2037	04/02/2021	10.27	Call	Bond Future	1,185.8700	1.1859	752.0900	0.7521	(36.579)	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
2020/12/21	2037	04/02/2021	10.27	Put	Bond Future	3,357.3000	3.3573	4,159.5700	4.1596	23.896	0	0	0
2020/12/21	2037	04/02/2021	11.90	Call	Bond Future	8,340.1000	8.3401	7,179.8900	7.1799	(13.911)	0	0	0
2020/12/21	2037	04/02/2021	13.73	Call	Bond Future	17,602.0400	17.6020	16,366.3100	16.3663	(7.020)	0	0	0
2020/12/21	2037	04/02/2021	13.73	Put	Bond Future	0.7600	0.0008	1.0800	0.0011	42.105	0	0	300
2020/12/21	2037	04/02/2021	10.85	Call	Bond Future	3,130.2200	3.1302	2,328.3500	2.3284	(25.617)	0	0	0
2020/12/21	2037	04/02/2021	10.85	Put	Bond Future	1,401.9500	1.4019	1,836.1300	1.8361	30.970	0	0	72
2020/12/21	2037	04/02/2021	10.35	Call	Bond Future	1,396.2300	1.3962	910.1200	0.9101	(34.816)	0	0	0
2020/12/21	2037	04/02/2021	10.35	Put	Bond Future	3,013.4600	3.0135	3,763.4000	3.7634	24.886	0	0	72
2020/12/21	2037	04/02/2021			Bond Future	10.5880	84.2802	10.7745	83.0441	1.762	0.0000	0.0000	131,635
2020/12/21	2037	04/02/2021	10.29	Call	Bond Future	1,236.5500	1.2366	789.7700	0.7898	(36.131)	0	0	0
2020/12/21	2037	04/02/2021	10.29	Put	Bond Future	3,268.9300	3.2689	4,058.2000	4.0582	24.145	0	0	0
2020/12/21	2037	04/02/2021	11.97	Put	Bond Future	170.5700	0.1706	235.6800	0.2357	38.172	0	0	0
2020/12/21	2037	04/02/2021	11.97	Call	Bond Future	8,708.8100	8.7088	7,537.8700	7.5379	(13.445)	0	0	300
2020/12/21	2037	04/02/2021	11.90	Put	Bond Future	201.7200	0.2017	277.5600	0.2776	37.597	0	0	240
2020/12/21	2037	04/02/2021	10.48	Put	Bond Future	2,509.6400	2.5096	3,173.6900	3.1737	26.460	0	0	0
2020/12/21	2037	04/02/2021	10.48	Call	Bond Future	1,781.6500	1.7816	1,209.6500	1.2097	(32.105)	0	0	240
2020/12/21	2037	04/02/2021	9.65	Put	Bond Future	6,882.8800	6.8829	8,000.7200	8.0007	16.241	0	0	0
2020/12/21	2037	04/02/2021	9.65	Call	Bond Future	229.2100	0.2292	111.0000	0.1110	(51.573)	0	0	72
2020/12/21	2037	06/05/2021	12.42	Call	Bond Future	10,369.0000	10.3690	9,283.4400	9.2834	(10.469)	0	0	0
2020/12/21	2037	06/05/2021	12.43	Call	Bond Future	10,414.0100	10.4140	9,326.8200	9.3268	(10.440)	0	0	0
2020/12/21	2037	06/05/2021	12.44	Put	Bond Future	708.3500	0.7083	868.4100	0.8684	22.596	0	0	0
2020/12/21	2037	06/05/2021			Bond Future	10.7930	85.1435	10.9871	83.8946	1.798	0.0000	0.0000	0
2020/12/21	2037	06/05/2021	12.42	Put	Bond Future	725.8900	0.7259	889.2100	0.8892	22.499	0	0	0
2020/12/21	2037	06/05/2021	12.43	Put	Bond Future	717.0700	0.7171	878.7600	0.8788	22.549	0	0	0
2020/12/21	2037	06/05/2021	12.44	Call	Bond Future	10,459.0700	10.4591	9,370.2500	9.3702	(10.410)	0	0	0
2020/12/21	2037	05/08/2021	12.26	Put	Bond Future	1,731.4200	1.7314	2,022.9300	2.0229	16.836	0	0	0
2020/12/21	2037	05/08/2021	12.27	Call	Bond Future	9,132.6600	9.1327	8,159.5900	8.1596	(10.655)	0	0	0
2020/12/21	2037	05/08/2021	12.27	Put	Bond Future	1,716.1600	1.7162	2,005.7100	2.0057	16.872	0	0	0
2020/12/21	2037	05/08/2021	12.28	Call	Bond Future	9,172.0900	9.1721	8,197.0600	8.1971	(10.630)	0	0	0
2020/12/21	2037	05/08/2021			Bond Future	11.0079	81.8070	11.2102	80.5444	1.838	0.0000	0.0000	0
2020/12/21	2037	05/08/2021	12.26	Call	Bond Future	9,093.2700	9.0933	8,122.1600	8.1222	(10.679)	0	0	0
2020/12/21	2037	05/08/2021	12.28	Put	Bond Future	1,701.0100	1.7010	1,988.6000	1.9886	16.907	0	0	0
2020/12/21	2037	04/11/2021	12.82	Put	Bond Future	1,771.5900	1.7716	2,043.9600	2.0440	15.374	0	0	0
2020/12/21	2037	04/11/2021	12.83	Call	Bond Future	10,802.2300	10.8022	9,796.9500	9.7970	(9.306)	0	0	0
2020/12/21	2037	04/11/2021			Bond Future	11.2175	82.6768	11.4279	81.4007	1.876	0.0000	0.0000	0
2020/12/21	2037	04/11/2021	12.81	Call	Bond Future	10,726.8900	10.7269	9,724.8100	9.7248	(9.342)	0	0	0
2020/12/21	2037	04/11/2021	12.81	Put	Bond Future	1,785.1800	1.7852	2,059.1500	2.0591	15.347	0	0	0
2020/12/21	2037	04/11/2021	12.82	Call	Bond Future	10,764.5400	10.7645	9,760.8600	9.7609	(9.324)	0	0	0
2020/12/21	2037	04/11/2021	12.83	Put	Bond Future	1,758.0900	1.7581	2,028.8600	2.0289	15.401	0	0	0
2020/12/21	2038	04/02/2021			Bond Future	112.0298	112.0298	112.0371	112.0371	0.007	0.0000	0.0000	7,805
2020/12/21	2038	06/05/2021			Bond Future	113.2046	113.2046	113.2117	113.2117	0.006	0.0000	0.0000	0
2020/12/21	2038	05/08/2021			Bond Future	112.7300	112.7300	112.7371	112.7371	0.006	0.0000	0.0000	0
2020/12/21	2038	04/11/2021			Bond Future	113.9541	113.9541	113.9611	113.9611	0.006	0.0000	0.0000	0
2020/12/21	2040	04/02/2021	10.42	Call	Bond Future	1,275.1800	1.2752	827.9600	0.8280	(35.071)	0	0	0
2020/12/21	2040	04/02/2021	10.42	Put	Bond Future	3,542.8500	3.5429	4,340.9400	4.3409	22.527	0	0	0
2020/12/21	2040	04/02/2021	9.49	Put	Bond Future	9,712.3300	9.7123	10,914.3400	10.9143	12.376	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
2020/12/21	2040	04/02/2021	9.49	Call	Bond Future	74.0900	0.0741	30.7900	0.0308	(58.442)	0	0	500
2020/12/21	2040	04/02/2021	9.57	Put	Bond Future	9,066.5300	9.0665	10,255.5100	10.2555	13.114	0	0	0
2020/12/21	2040	04/02/2021	9.57	Call	Bond Future	99.3800	0.0994	43.0500	0.0430	(56.681)	0	0	800
2020/12/21	2040	04/02/2021	10.07	Put	Bond Future	5,462.6300	5.4626	6,476.1500	6.4762	18.554	0	0	0
2020/12/21	2040	04/02/2021			Bond Future	10.7311	86.3062	10.9075	85.0609	1.644	0.0000	0.0000	79,917
2020/12/21	2040	04/02/2021	10.41	Call	Bond Future	1,248.1900	1.2482	807.6200	0.8076	(35.297)	0	0	0
2020/12/21	2040	04/02/2021	10.41	Put	Bond Future	3,590.3200	3.5903	4,395.0600	4.3951	22.414	0	0	0
2020/12/21	2040	04/02/2021	10.40	Call	Bond Future	1,221.5400	1.2215	787.6000	0.7876	(35.524)	0	0	0
2020/12/21	2040	04/02/2021	10.40	Put	Bond Future	3,638.2300	3.6382	4,449.6000	4.4496	22.301	0	0	0
2020/12/21	2040	04/02/2021	10.24	Put	Bond Future	4,465.1200	4.4651	5,379.3500	5.3793	20.475	0	0	0
2020/12/21	2040	04/02/2021	10.24	Call	Bond Future	841.8700	0.8419	510.7900	0.5108	(39.327)	0	0	500
2020/12/21	2040	04/02/2021	11.57	Call	Bond Future	6,232.7200	6.2327	5,167.7000	5.1677	(17.088)	0	0	0
2020/12/21	2040	04/02/2021	11.57	Put	Bond Future	560.1600	0.5602	740.4500	0.7405	32.185	0	0	500
2020/12/21	2040	04/02/2021	10.07	Call	Bond Future	528.7900	0.5288	297.0000	0.2970	(43.834)	0	0	800
2020/12/21	2040	04/02/2021	11.74	Call	Bond Future	7,164.4400	7.1644	6,054.4000	6.0544	(15.494)	0	0	0
2020/12/21	2040	04/02/2021	11.74	Put	Bond Future	4,157.7700	4.1558	551.0400	0.5510	32.535	0	0	800
2020/12/21	2040	06/05/2021	10.83	Put	Bond Future	4,184.2000	4.1842	4,816.4200	4.8164	15.110	0	0	0
2020/12/21	2040	06/05/2021	10.83	Call	Bond Future	3,469.9900	3.4700	2,843.8600	2.8439	(18.044)	0	0	300
2020/12/21	2040	06/05/2021	11.58	Put	Bond Future	2,130.5600	2.1306	2,508.6300	2.5086	17.745	0	0	0
2020/12/21	2040	06/05/2021	11.58	Call	Bond Future	6,438.6300	6.4386	5,558.3500	5.5584	(13.672)	0	0	300
2020/12/21	2040	06/05/2021	12.44	Call	Bond Future	10,395.6500	10.3957	9,320.2000	9.3202	(10.345)	0	0	0
2020/12/21	2040	06/05/2021	12.44	Put	Bond Future	891.7100	0.8917	1,074.6100	1.0746	20.511	0	0	0
2020/12/21	2040	06/05/2021			Bond Future	10.9323	87.1903	11.1160	85.9320	1.680	0.0000	0.0000	0
2020/12/21	2040	06/05/2021	13.38	Call	Bond Future	14,847.2500	14.8472	13,654.6700	13.6547	(8.032)	0	0	0
2020/12/21	2040	06/05/2021	13.38	Put	Bond Future	267.9900	0.2680	333.7600	0.3338	24.542	0	0	300
2020/12/21	2040	06/05/2021	12.43	Call	Bond Future	10,349.0200	10.3490	9,275.3500	9.2753	(10.375)	0	0	0
2020/12/21	2040	06/05/2021	12.43	Put	Bond Future	902.3200	0.9023	1,087.0000	1.0870	20.467	0	0	0
2020/12/21	2040	06/05/2021	12.42	Call	Bond Future	10,302.4300	10.3024	9,230.5500	9.2305	(10.404)	0	0	0
2020/12/21	2040	06/05/2021	12.42	Put	Bond Future	913.0300	0.9130	1,099.5000	1.0995	20.423	0	0	0
2020/12/21	2040	05/08/2021	11.05	Put	Bond Future	4,879.6300	4.8796	5,508.3600	5.5084	12.885	0	0	0
2020/12/21	2040	05/08/2021	11.05	Call	Bond Future	4,250.2700	4.2503	3,606.9000	3.6069	(15.137)	0	0	900
2020/12/21	2040	05/08/2021	12.48	Call	Bond Future	9,969.1500	9.9691	8,971.2900	8.9713	(10.009)	0	0	0
2020/12/21	2040	05/08/2021	12.49	Put	Bond Future	1,685.7000	1.6857	1,958.0500	1.9581	16.156	0	0	0
2020/12/21	2040	05/08/2021	12.47	Call	Bond Future	9,927.5400	9.9275	8,931.5700	8.9316	(10.032)	0	0	0
2020/12/21	2040	05/08/2021			Bond Future	11.1430	83.6256	11.3345	82.3535	1.719	0.0000	0.0000	0
2020/12/21	2040	05/08/2021	11.55	Put	Bond Future	3,392.4000	3.3924	3,875.0000	3.8750	14.226	0	0	0
2020/12/21	2040	05/08/2021	11.55	Call	Bond Future	6,059.0600	6.0591	5,269.5600	5.2696	(13.030)	0	0	900
2020/12/21	2040	05/08/2021	14.80	Call	Bond Future	19,904.3900	19.9044	18,668.8600	18.6689	(6.207)	0	0	0
2020/12/21	2040	05/08/2021	14.80	Put	Bond Future	154.2300	0.1542	190.8000	0.1908	23.711	0	0	900
2020/12/21	2040	05/08/2021	12.48	Put	Bond Future	1,700.8000	1.7008	1,975.0400	1.9750	16.124	0	0	0
2020/12/21	2040	05/08/2021	12.49	Call	Bond Future	10,010.8100	10.0108	9,011.0600	9.0111	(9.987)	0	0	0
2020/12/21	2040	05/08/2021	12.47	Put	Bond Future	1,716.0200	1.7160	1,992.1500	1.9922	16.091	0	0	0
2020/12/21	2040	04/11/2021	12.90	Call	Bond Future	11,133.8300	11.1338	10,126.8900	10.1269	(9.044)	0	0	0
2020/12/21	2040	04/11/2021	12.90	Put	Bond Future	1,919.0800	1.9191	2,197.7700	2.1978	14.522	0	0	0
2020/12/21	2040	04/11/2021	12.89	Call	Bond Future	11,094.5700	11.0946	10,089.2600	10.0893	(9.061)	0	0	0
2020/12/21	2040	04/11/2021	12.89	Put	Bond Future	1,933.7300	1.9337	2,214.0500	2.2141	14.496	0	0	0
2020/12/21	2040	04/11/2021			Bond Future	11.3482	84.5148	11.5475	83.2291	1.756	0.0000	0.0000	0
2020/12/21	2040	04/11/2021	12.91	Call	Bond Future	11,173.1100	11.1731	10,164.5400	10.1645	(9.027)	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
2020/12/21	2040	04/11/2021	12.91	Put	Bond Future	1,904.5200	1.9045	2,181.5800	2.1816	14.547	0	0	0
2020/12/21	2044	04/02/2021	10.36	Put	Bond Future	4,226.4100	4.2264	5,185.6800	5.1857	22.697	0	0	0
2020/12/21	2044	04/02/2021	10.37	Call	Bond Future	922.8800	0.9229	549.7600	0.5498	(40.430)	0	0	0
2020/12/21	2044	04/02/2021	10.35	Put	Bond Future	4,280.6900	4.2807	5,246.8400	5.2468	22.570	0	0	0
2020/12/21	2044	04/02/2021	10.04	Put	Bond Future	6,205.5000	6.2055	7,353.1900	7.3532	18.495	0	0	0
2020/12/21	2044	04/02/2021	10.04	Call	Bond Future	359.9400	0.3599	182.1200	0.1821	(49.403)	0	0	0
2020/12/21	2044	04/02/2021	10.84	Call	Bond Future	2,377.6500	2.3776	1,667.2300	1.6672	(29.879)	0	0	0
2020/12/21	2044	04/02/2021			Bond Future	10.8073	82.8717	10.9941	81.5462	1.728	0.0000	0.0000	51,681
2020/12/21	2044	04/02/2021	10.36	Call	Bond Future	899.9900	0.9000	533.7500	0.5338	(40.694)	0	0	0
2020/12/21	2044	04/02/2021	10.37	Put	Bond Future	4,172.5000	4.1725	5,124.8900	5.1249	22.825	0	0	0
2020/12/21	2044	04/02/2021	10.35	Call	Bond Future	877.3600	0.8774	518.0000	0.5180	(40.959)	0	0	0
2020/12/21	2044	04/02/2021	10.84	Put	Bond Future	2,142.9500	2.1429	2,758.0400	2.7580	28.703	0	0	265
2020/12/21	2044	04/02/2021	10.29	Call	Bond Future	749.3400	0.7493	430.2500	0.4302	(42.583)	0	0	0
2020/12/21	2044	04/02/2021	10.29	Put	Bond Future	4,616.5700	4.6166	5,622.9900	5.6230	21.800	0	0	265
2020/12/21	2044	04/02/2021	9.66	Put	Bond Future	9,102.3900	9.1024	10,367.7600	10.3678	13.902	0	0	0
2020/12/21	2044	04/02/2021	9.66	Call	Bond Future	103.3400	0.1033	43.2000	0.0432	(58.196)	0	0	265
2020/12/21	2044	06/05/2021	11.10	Call	Bond Future	4,241.3100	4.2413	3,497.9300	3.4979	(17.527)	0	0	0
2020/12/21	2044	06/05/2021	11.40	Call	Bond Future	5,427.7900	5.4278	4,575.2500	4.5752	(15.707)	0	0	0
2020/12/21	2044	06/05/2021	11.40	Put	Bond Future	2,720.2100	2.7202	3,206.9200	3.2069	17.892	0	0	3,100
2020/12/21	2044	06/05/2021	11.79	Call	Bond Future	7,142.0500	7.1421	6,169.1200	6.1691	(13.623)	0	0	0
2020/12/21	2044	06/05/2021	11.79	Put	Bond Future	1,932.1200	1.9321	2,298.4400	2.2984	18.959	0	0	3,100
2020/12/21	2044	06/05/2021	12.50	Call	Bond Future	10,354.0100	10.3540	9,215.8900	9.2159	(10.992)	0	0	0
2020/12/21	2044	06/05/2021	12.50	Put	Bond Future	925.5300	0.9255	1,126.6600	1.1267	21.731	0	0	3,100
2020/12/21	2044	06/05/2021	12.43	Call	Bond Future	10,033.9600	10.0340	8,909.4200	8.9094	(11.207)	0	0	0
2020/12/21	2044	06/05/2021	12.43	Put	Bond Future	1,003.2000	1.0032	1,217.9100	1.2179	21.403	0	0	0
2020/12/21	2044	06/05/2021	12.44	Call	Bond Future	10,079.5800	10.0796	8,953.0600	8.9531	(11.176)	0	0	0
2020/12/21	2044	06/05/2021	12.44	Put	Bond Future	991.7700	0.9918	1,204.5000	1.2045	21.450	0	0	0
2020/12/21	2044	06/05/2021			Bond Future	11.0011	83.7206	11.1956	82.3814	1.767	0.0000	0.0000	0
2020/12/21	2044	06/05/2021	11.10	Put	Bond Future	3,555.5600	3.5556	4,151.4300	4.1514	16.759	0	0	3,100
2020/12/21	2044	06/05/2021	10.70	Put	Bond Future	5,025.1500	5.0251	5,780.7800	5.7808	15.037	0	0	0
2020/12/21	2044	06/05/2021	10.70	Call	Bond Future	2,875.1800	2.8752	2,291.5600	2.2916	(20.299)	0	0	3,100
2020/12/21	2044	06/05/2021	11.35	Put	Bond Future	2,843.5500	2.8436	3,347.5800	3.3476	17.725	0	0	0
2020/12/21	2044	06/05/2021	11.35	Call	Bond Future	5,220.1700	5.2202	4,384.9500	4.3850	(16.000)	0	0	3,100
2020/12/21	2044	06/05/2021	11.90	Call	Bond Future	7,648.5100	7.6485	6,646.4600	6.6465	(13.101)	0	0	0
2020/12/21	2044	06/05/2021	11.90	Put	Bond Future	1,757.3600	1.7574	2,094.5600	2.0946	19.188	0	0	0
2020/12/21	2044	06/05/2021	12.45	Call	Bond Future	10,125.2400	10.1252	8,996.7500	8.9967	(11.145)	0	0	0
2020/12/21	2044	06/05/2021	12.45	Put	Bond Future	980.4600	0.9805	1,191.2200	1.1912	21.496	0	0	0
2020/12/21	2044	05/08/2021	12.60	Put	Bond Future	1,643.7800	1.6438	1,927.5800	1.9276	17.265	0	0	0
2020/12/21	2044	05/08/2021	12.61	Call	Bond Future	10,268.1200	10.2681	9,196.1100	9.1961	(10.440)	0	0	0
2020/12/21	2044	05/08/2021	12.61	Put	Bond Future	1,629.3000	1.6293	1,911.1800	1.9112	17.301	0	0	0
2020/12/21	2044	05/08/2021			Bond Future	11.2039	80.2436	11.4067	78.8897	1.810	0.0000	0.0000	0
2020/12/21	2044	05/08/2021	12.59	Call	Bond Future	10,185.7200	10.1857	9,117.5800	9.1176	(10.487)	0	0	0
2020/12/21	2044	05/08/2021	12.59	Put	Bond Future	1,658.3600	1.6584	1,944.1100	1.9441	17.231	0	0	0
2020/12/21	2044	05/08/2021	12.60	Call	Bond Future	10,226.9100	10.2269	9,156.8200	9.1568	(10.463)	0	0	0
2020/12/21	2044	04/11/2021	12.91	Call	Bond Future	10,968.4800	10.9685	9,907.2200	9.9072	(9.676)	0	0	0
2020/12/21	2044	04/11/2021	12.91	Put	Bond Future	2,014.1700	2.0142	2,321.2900	2.3213	15.248	0	0	0
2020/12/21	2044	04/11/2021			Bond Future	11.4010	81.0969	11.6122	79.7285	1.852	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
2020/12/21	2044	04/11/2021	12.89	Call	Bond Future	10,891.6500	10.8916	9,833.8800	9.8339	(9.712)	0	0	0
2020/12/21	2044	04/11/2021	12.89	Put	Bond Future	2,044.3700	2.0444	2,354.9800	2.3550	15.193	0	0	0
2020/12/21	2044	04/11/2021	12.90	Call	Bond Future	10,930.0500	10.9301	9,870.5300	9.8705	(9.694)	0	0	0
2020/12/21	2044	04/11/2021	12.90	Put	Bond Future	2,029.2200	2.0292	2,338.0800	2.3381	15.221	0	0	0
2020/12/21	2046	04/02/2021			Bond Future	101.9131	101.9131	101.3181	101.3181	(0.584)	0.0000	0.0000	14,890
2020/12/21	2046	06/05/2021			Bond Future	101.1901	101.1901	100.5884	100.5884	(0.595)	0.0000	0.0000	0
2020/12/21	2046	05/08/2021			Bond Future	102.3067	102.3067	101.6983	101.6983	(0.595)	0.0000	0.0000	0
2020/12/21	2046	04/11/2021			Bond Future	101.6084	101.6084	100.9933	100.9933	(0.605)	0.0000	0.0000	0
2020/12/21	2050	04/02/2021			Bond Future	102.2358	102.2358	101.4818	101.4818	(0.738)	0.0000	0.0000	11,025
2020/12/21	2050	06/05/2021			Bond Future	103.3079	103.3079	102.5455	102.5455	(0.738)	0.0000	0.0000	0
2020/12/21	2050	05/08/2021			Bond Future	102.5178	102.5178	101.7470	101.7470	(0.752)	0.0000	0.0000	0
2020/12/21	2050	04/11/2021			Bond Future	103.6310	103.6310	102.8516	102.8516	(0.752)	0.0000	0.0000	0
2020/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	AL37	04/02/2021			Index Future	787.4280	787.4280	782.8160	782.8160	(0.586)	0.0000	0.0000	0
2020/12/21	AL37	06/05/2021			Index Future	795.4890	795.4890	790.8230	790.8230	(0.587)	0.0000	0.0000	0
2020/12/21	AL37	05/08/2021			Index Future	803.9810	803.9810	799.2600	799.2600	(0.587)	0.0000	0.0000	0
2020/12/21	AL37	04/11/2021			Index Future	812.6110	812.6110	807.8380	807.8380	(0.587)	0.0000	0.0000	0
2020/12/21	AL7T	04/02/2021			Index Future	872.4050	872.4050	864.1120	864.1120	(0.951)	0.0000	0.0000	0
2020/12/21	AL7T	06/05/2021			Index Future	881.3370	881.3370	872.9510	872.9510	(0.952)	0.0000	0.0000	0
2020/12/21	AL7T	05/08/2021			Index Future	890.7450	890.7450	882.2640	882.2640	(0.952)	0.0000	0.0000	0
2020/12/21	AL7T	04/11/2021			Index Future	900.3060	900.3060	891.7330	891.7330	(0.952)	0.0000	0.0000	0
2020/12/21	ALBI	04/02/2021			Index Future	766.3850	766.3850	758.4270	758.4270	(1.038)	0.0000	0.0000	231
2020/12/21	ALBI	06/05/2021			Index Future	774.2310	774.2310	766.1850	766.1850	(1.039)	0.0000	0.0000	0
2020/12/21	ALBI	05/08/2021			Index Future	782.4960	782.4960	774.3590	774.3590	(1.040)	0.0000	0.0000	0
2020/12/21	ALBI	04/11/2021			Index Future	790.8950	790.8950	782.6690	782.6690	(1.040)	0.0000	0.0000	0
2020/12/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	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
2020/12/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	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
2020/12/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/21	ES33	04/02/2021			Bond Future	11.2271	78.2207	11.4134	77.2152	1.659	0.0000	0.0000	350
2020/12/21	ES33	06/05/2021			Bond Future	11.4727	75.2478	11.6670	74.2318	1.693	0.0000	0.0000	0
2020/12/21	ES33	05/08/2021			Bond Future	11.7266	76.0602	11.9293	75.0331	1.728	0.0000	0.0000	0
2020/12/21	ES33	04/11/2021			Bond Future	11.9897	73.0944	12.2012	72.0563	1.764	0.0000	0.0000	0
2020/12/21	ES42	04/02/2021			Bond Future	11.7486	77.2746	11.9250	76.2106	1.501	0.0000	0.0000	4,779
2020/12/21	ES42	06/05/2021			Bond Future	11.9870	73.8082	12.1715	72.7331	1.539	0.0000	0.0000	0
2020/12/21	ES42	05/08/2021			Bond Future	12.2273	74.6055	12.4201	73.5186	1.577	0.0000	0.0000	0
2020/12/21	ES42	04/11/2021			Bond Future	12.4778	71.1410	12.6796	70.0424	1.617	0.0000	0.0000	0
2020/12/21	GOVI	04/02/2021	750.96	Call	GOVI	61,340.0000	6.1340	0.0000	0.0000	(100.000)	0	0	0
2020/12/21	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	16,850.0000	1.6850	100.000	0	0	0
2020/12/21	GOVI	04/02/2021			GOVI	757.0940	757.0940	749.2750	749.2750	(1.033)	0.0000	0.0000	964
2020/12/21	GOVI	04/02/2021	750.95	Call	GOVI	61,440.0000	6.1440	0.0000	0.0000	(100.000)	0	0	0
2020/12/21	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	16,750.0000	1.6750	100.000	0	0	0
2020/12/21	GOVI	04/02/2021	750.94	Call	GOVI	61,540.0000	6.1540	0.0000	0.0000	(100.000)	0	0	0
2020/12/21	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	16,650.0000	1.6650	100.000	0	0	0
2020/12/21	GOVI	06/05/2021	678.68	Call	GOVI	861,650.0000	86.1650	782,590.0000	78.2590	(9.175)	0	0	0
2020/12/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	06/05/2021	678.67	Call	GOVI	861,750.0000	86.1750	782,690.0000	78.2690	(9.174)	0	0	0
2020/12/21	GOVI	06/05/2021			GOVI	764.8450	764.8450	756.9390	756.9390	(1.034)	0.0000	0.0000	0
2020/12/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	06/05/2021	678.69	Call	GOVI	861,550.0000	86.1550	782,490.0000	78.2490	(9.176)	0	0	0
2020/12/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	05/08/2021	719.14	Call	GOVI	538,700.0000	53.8700	458,750.0000	45.8750	(14.841)	0	0	0
2020/12/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	05/08/2021	719.13	Call	GOVI	538,800.0000	53.8800	458,850.0000	45.8850	(14.839)	0	0	0
2020/12/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	05/08/2021			GOVI	773.0100	773.0100	765.0150	765.0150	(1.034)	0.0000	0.0000	0
2020/12/21	GOVI	05/08/2021	719.15	Call	GOVI	538,600.0000	53.8600	458,650.0000	45.8650	(14.844)	0	0	0
2020/12/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	04/11/2021	728.41	Call	GOVI	528,980.0000	52.8980	448,150.0000	44.8150	(15.280)	0	0	0
2020/12/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	04/11/2021	728.40	Call	GOVI	529,080.0000	52.9080	448,250.0000	44.8250	(15.277)	0	0	0
2020/12/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GOVI	04/11/2021			GOVI	781.3080	781.3080	773.2250	773.2250	(1.035)	0.0000	0.0000	0
2020/12/21	GOVI	04/11/2021	728.42	Call	GOVI	528,880.0000	52.8880	448,050.0000	44.8050	(15.283)	0	0	0
2020/12/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/21	IGOV	04/02/2021			Index Future	272.3770	272.3770	271.7560	271.7560	(0.228)	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
2020/12/21	IGOV	06/05/2021			Index Future	275.2330	275.2330	274.6030	274.6030	(0.229)	0.0000	0.0000	21
2020/12/21	IGOV	05/08/2021			Index Future	278.2380	278.2380	277.5990	277.5990	(0.230)	0.0000	0.0000	0
2020/12/21	IGOV	04/11/2021			Index Future	281.2900	281.2900	280.6440	280.6440	(0.230)	0.0000	0.0000	0
2020/12/21	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/21	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2020/12/21	IS05	21/09/2021			Interest Rate Swap	89.3000	89.3000	89.3100	89.3100	0.011	0.0000	0.0000	0
2020/12/21	IS05	21/12/2021			Interest Rate Swap	90.5200	90.5200	90.5200	90.5200	0.000	0.0000	0.0000	51
2020/12/21	IS05	15/03/2022			Interest Rate Swap	89.8900	89.8900	89.9000	89.9000	0.011	0.0000	0.0000	0
2020/12/21	IS05	21/06/2022			Interest Rate Swap	89.9500	89.9500	89.9600	89.9600	0.011	0.0000	0.0000	0
2020/12/21	IS05	20/09/2022			Interest Rate Swap	93.0300	93.0300	93.0500	93.0500	0.021	0.0000	0.0000	0
2020/12/21	IS05	20/12/2022			Interest Rate Swap	93.4700	93.4700	93.4800	93.4800	0.011	0.0000	0.0000	0
2020/12/21	IS05	22/03/2023			Interest Rate Swap	85.7800	85.7800	85.8100	85.8100	0.035	0.0000	0.0000	0
2020/12/21	IS05	20/06/2023			Interest Rate Swap	91.2500	91.2500	91.3000	91.3000	0.055	0.0000	0.0000	0
2020/12/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/21	IS10	17/12/2025			Interest Rate Swap	77.9700	77.9700	78.2900	78.2900	0.410	0.0000	0.0000	0
2020/12/21	IS10	16/03/2026			Interest Rate Swap	74.3800	74.3800	74.7300	74.7300	0.471	0.0000	0.0000	0
2020/12/21	IS10	15/06/2026			Interest Rate Swap	72.6900	72.6900	73.0500	73.0500	0.495	0.0000	0.0000	0
2020/12/21	IS10	21/09/2026			Interest Rate Swap	74.6200	74.6200	74.9900	74.9900	0.496	0.0000	0.0000	0
2020/12/21	IS10	21/12/2026			Interest Rate Swap	78.5800	78.5800	78.9700	78.9700	0.496	0.0000	0.0000	0
2020/12/21	IS10	15/03/2027			Interest Rate Swap	77.0100	77.0100	77.4300	77.4300	0.545	0.0000	0.0000	0
2020/12/21	IS10	21/06/2027			Interest Rate Swap	79.0500	79.0500	79.5000	79.5000	0.569	0.0000	0.0000	0
2020/12/21	IS10	20/09/2027			Interest Rate Swap	84.8500	84.8500	85.3400	85.3400	0.577	0.0000	0.0000	0
2020/12/21	IS10	20/12/2027			Interest Rate Swap	85.2300	85.2300	85.7400	85.7400	0.598	0.0000	0.0000	0
2020/12/21	IS10	22/03/2028			Interest Rate Swap	78.1800	78.1800	78.7100	78.7100	0.678	0.0000	0.0000	0
2020/12/21	IS10	20/06/2028			Interest Rate Swap	86.0800	86.0800	86.6000	86.6000	0.604	0.0000	0.0000	0
2020/12/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/21	JBAF	20/01/2021			Jibar Tradeable Future	3.6150	96.3850	3.6150	96.3850	0.000	0.0000	0.0000	0
2020/12/21	JBAF	17/02/2021			Jibar Tradeable Future	3.5200	96.4800	3.5200	96.4800	0.000	0.0000	0.0000	0
2020/12/21	JBAF	17/03/2021			Jibar Tradeable Future	3.5050	96.4950	3.5050	96.4950	0.000	0.0000	0.0000	0
2020/12/21	JBAF	21/04/2021			Jibar Tradeable Future	3.4600	96.5400	3.4500	96.5500	(0.289)	0.0000	0.0000	0
2020/12/21	JBAF	19/05/2021			Jibar Tradeable Future	3.4500	96.5500	3.4500	96.5500	0.000	0.0000	0.0000	0
2020/12/21	JBAF	15/06/2021			Jibar Tradeable Future	3.4350	96.5650	3.4250	96.5750	(0.291)	0.0000	0.0000	0
2020/12/21	JBAF	15/09/2021			Jibar Tradeable Future	3.5200	96.4800	3.5100	96.4900	(0.284)	0.0000	0.0000	30,000
2020/12/21	JBAF	15/12/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2020/12/21	JBAF	16/03/2022			Jibar Tradeable Future	3.7400	96.2600	3.7500	96.2500	0.267	0.0000	0.0000	0
2020/12/21	JBAF	15/06/2022			Jibar Tradeable Future	4.0900	95.9100	4.1300	95.8700	0.978	0.0000	0.0000	0
2020/12/21	JBAF	21/09/2022			Jibar Tradeable Future	4.3250	95.6750	4.3950	95.6050	1.618	0.0000	0.0000	0
2020/12/21	JBAF	21/12/2022			Jibar Tradeable Future	4.5450	95.4550	4.6450	95.3550	2.200	0.0000	0.0000	0
2020/12/21	R023	04/02/2021	6.33	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/12/21	R023	04/02/2021	6.34	Call	Bond Future	3,263.8100	3.2638	3,062.1300	3.0621	(6.179)	0	0	0
2020/12/21	R023	04/02/2021	6.32	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2020/12/21	R023	04/02/2021			Bond Future	4.6828	109.4005	4.7832	109.1988	2.146	0.0000	0.0000	31,397

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
2020/12/21	R023	04/02/2021	6.33	Call	Bond Future	3,244.5100	3.2445	3,042.8300	3.0428	(6.216)	0	0	0
2020/12/21	R023	04/02/2021	6.34	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/12/21	R023	04/02/2021	6.32	Call	Bond Future	3,225.2000	3.2252	3,023.5300	3.0235	(6.253)	0	0	0
2020/12/21	R023	06/05/2021	7.58	Call	Bond Future	4,833.8300	4.8338	4,629.8000	4.6298	(4.221)	0	0	0
2020/12/21	R023	06/05/2021	7.58	Put	Bond Future	0.1500	0.0002	0.2200	0.0002	46.667	0	0	0
2020/12/21	R023	06/05/2021			Bond Future	4.7615	106.6146	4.8770	106.4105	2.427	0.0000	0.0000	0
2020/12/21	R023	06/05/2021	7.57	Call	Bond Future	4,817.2000	4.8172	4,613.1800	4.6132	(4.235)	0	0	0
2020/12/21	R023	06/05/2021	7.57	Put	Bond Future	0.1500	0.0002	0.2300	0.0002	53.333	0	0	0
2020/12/21	R023	06/05/2021	7.56	Call	Bond Future	4,800.5800	4.8006	4,596.5600	4.5966	(4.250)	0	0	0
2020/12/21	R023	06/05/2021	7.56	Put	Bond Future	0.1600	0.0002	0.2400	0.0002	50.000	0	0	0
2020/12/21	R023	05/08/2021	5.30	Call	Bond Future	1,009.7500	1.0097	869.6800	0.8697	(13.872)	0	0	0
2020/12/21	R023	05/08/2021	5.30	Put	Bond Future	303.2800	0.3033	369.7100	0.3697	21.904	0	0	0
2020/12/21	R023	05/08/2021	5.29	Call	Bond Future	998.5800	0.9986	859.2200	0.8592	(13.956)	0	0	0
2020/12/21	R023	05/08/2021	5.29	Put	Bond Future	307.2200	0.3072	374.3600	0.3744	21.854	0	0	0
2020/12/21	R023	05/08/2021			Bond Future	4.8343	107.7652	4.9700	107.5587	2.807	0.0000	0.0000	0
2020/12/21	R023	05/08/2021	5.31	Call	Bond Future	1,020.9700	1.0210	880.1900	0.8802	(13.789)	0	0	0
2020/12/21	R023	05/08/2021	5.31	Put	Bond Future	299.4000	0.2994	365.1200	0.3651	21.951	0	0	0
2020/12/21	R023	04/11/2021	4.91	Call	Bond Future	551.4400	0.5514	452.0400	0.4520	(18.026)	0	0	0
2020/12/21	R023	04/11/2021	4.91	Put	Bond Future	587.5800	0.5876	696.9700	0.6970	18.617	0	0	0
2020/12/21	R023	04/11/2021	4.90	Call	Bond Future	544.8100	0.5448	446.1700	0.4462	(18.105)	0	0	0
2020/12/21	R023	04/11/2021	4.90	Put	Bond Future	593.7900	0.5938	703.9400	0.7039	18.550	0	0	0
2020/12/21	R023	04/11/2021			Bond Future	4.9381	105.0036	5.1011	104.7948	3.299	0.0000	0.0000	0
2020/12/21	R023	04/11/2021	4.92	Call	Bond Future	558.1100	0.5581	457.9500	0.4580	(17.946)	0	0	0
2020/12/21	R023	04/11/2021	4.92	Put	Bond Future	581.4100	0.5814	690.0400	0.6900	18.684	0	0	0
2020/12/21	R035	04/02/2021	10.05	Call	Bond Future	1,107.5200	1.1075	636.0200	0.6360	(42.573)	0	0	0
2020/12/21	R035	04/02/2021	10.05	Put	Bond Future	3,419.4700	3.4195	4,422.4200	4.4224	29.331	0	0	0
2020/12/21	R035	04/02/2021	10.04	Call	Bond Future	1,083.4800	1.0835	619.5400	0.6195	(42.819)	0	0	0
2020/12/21	R035	04/02/2021	10.04	Put	Bond Future	3,465.1400	3.4651	4,475.6500	4.4756	29.162	0	0	0
2020/12/21	R035	04/02/2021	10.14	Put	Bond Future	3,026.5100	3.0265	3,960.2200	3.9602	30.851	0	0	650
2020/12/21	R035	04/02/2021	11.14	Call	Bond Future	5,422.3800	5.4224	4,213.9200	4.2139	(22.287)	0	0	0
2020/12/21	R035	04/02/2021	11.14	Put	Bond Future	577.0000	0.5770	842.9900	0.8430	46.099	0	0	650
2020/12/21	R035	04/02/2021			Bond Future	10.3881	92.9053	10.6104	91.4309	2.140	0.0000	0.0000	96,048
2020/12/21	R035	04/02/2021	10.06	Call	Bond Future	1,131.8900	1.1319	652.8000	0.6528	(42.327)	0	0	0
2020/12/21	R035	04/02/2021	10.06	Put	Bond Future	3,374.2100	3.3742	4,369.5700	4.3696	29.499	0	0	0
2020/12/21	R035	04/02/2021	10.14	Call	Bond Future	1,338.4900	1.3385	797.7500	0.7978	(40.399)	0	0	0
2020/12/21	R035	06/05/2021	10.55	Call	Bond Future	3,384.0600	3.3841	2,642.4200	2.6424	(21.916)	0	0	0
2020/12/21	R035	06/05/2021	10.55	Put	Bond Future	3,673.5100	3.6735	4,421.7300	4.4217	20.368	0	0	500
2020/12/21	R035	06/05/2021	10.05	Put	Bond Future	5,595.8400	5.5958	6,573.8900	6.5739	17.478	0	0	0
2020/12/21	R035	06/05/2021	10.05	Call	Bond Future	1,940.4300	1.9404	1,428.6200	1.4286	(26.376)	0	0	500
2020/12/21	R035	06/05/2021	12.91	Put	Bond Future	267.1600	0.2672	357.5500	0.3576	33.834	0	0	600
2020/12/21	R035	06/05/2021	10.40	Put	Bond Future	4,188.9300	4.1889	5,005.5100	5.0055	19.494	0	0	0
2020/12/21	R035	06/05/2021	11.55	Call	Bond Future	7,366.2500	7.3663	6,241.4400	6.2414	(15.270)	0	0	0
2020/12/21	R035	06/05/2021	11.55	Put	Bond Future	1,444.6700	1.4447	1,809.7200	1.8097	25.269	0	0	1,650
2020/12/21	R035	06/05/2021	12.77	Call	Bond Future	12,983.8300	12.9838	11,601.0800	11.6011	(10.650)	0	0	0
2020/12/21	R035	06/05/2021	12.77	Put	Bond Future	325.9400	0.3259	433.0500	0.4330	32.862	0	0	1,650
2020/12/21	R035	06/05/2021	10.24	Put	Bond Future	4,796.5900	4.7966	5,686.9500	5.6870	18.562	0	0	0
2020/12/21	R035	06/05/2021	10.24	Call	Bond Future	2,441.8300	2.4418	1,842.3300	1.8423	(24.551)	0	0	793

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/21	R035	06/05/2021	12.37	Call	Bond Future	11,104.0000		11.1040	9,782.7600	9.7828	(11.899)	0	0	0
2020/12/21	R035	06/05/2021	12.35	Put	Bond Future	575.1000		0.5751	747.3800	0.7474	29.957	0	0	0
2020/12/21	R035	06/05/2021	12.36	Put	Bond Future	567.6600		0.5677	738.1100	0.7381	30.027	0	0	0
2020/12/21	R035	06/05/2021			Bond Future	10.5943		89.3836	10.8257	87.8937	2.184	0.0000	0.0000	0
2020/12/21	R035	06/05/2021	11.05	Call	Bond Future	5,207.1800		5.2072	4,253.2000	4.2532	(18.320)	0	0	0
2020/12/21	R035	06/05/2021	11.05	Put	Bond Future	2,307.8600		2.3079	2,843.7400	2.8437	23.220	0	0	500
2020/12/21	R035	06/05/2021	11.15	Put	Bond Future	2,100.9100		2.1009	2,598.7200	2.5987	23.695	0	0	0
2020/12/21	R035	06/05/2021	11.15	Call	Bond Future	5,617.6700		5.6177	4,625.6200	4.6256	(17.659)	0	0	600
2020/12/21	R035	06/05/2021	12.91	Call	Bond Future	13,644.4400		13.6444	12,244.9700	12.2450	(10.257)	0	0	0
2020/12/21	R035	06/05/2021	10.40	Call	Bond Future	2,908.8100		2.9088	2,235.5300	2.2355	(23.146)	0	0	600
2020/12/21	R035	06/05/2021	10.81	Put	Bond Future	2,896.2200		2.8962	3,530.2700	3.5303	21.892	0	0	0
2020/12/21	R035	06/05/2021	10.81	Call	Bond Future	4,286.3500		4.2863	3,430.5400	3.4305	(19.966)	0	0	1,650
2020/12/21	R035	06/05/2021	11.32	Call	Bond Future	6,341.7800		6.3418	5,289.3900	5.2894	(16.595)	0	0	0
2020/12/21	R035	06/05/2021	11.32	Put	Bond Future	1,790.4200		1.7904	2,227.8900	2.2279	24.434	0	0	793
2020/12/21	R035	06/05/2021	12.37	Put	Bond Future	560.3100		0.5603	728.9300	0.7289	30.094	0	0	0
2020/12/21	R035	06/05/2021	12.35	Call	Bond Future	11,010.7400		11.0107	9,693.1600	9.6932	(11.966)	0	0	0
2020/12/21	R035	06/05/2021	12.02	Call	Bond Future	9,491.1900		9.4912	8,242.6900	8.2427	(13.154)	0	0	0
2020/12/21	R035	06/05/2021	12.02	Put	Bond Future	871.5300		0.8715	1,112.8900	1.1129	27.694	0	0	793
2020/12/21	R035	06/05/2021	12.36	Call	Bond Future	11,057.3500		11.0573	9,737.9400	9.7379	(11.932)	0	0	0
2020/12/21	R035	05/08/2021	11.37	Call	Bond Future	6,305.8400		6.3058	5,342.4600	5.3425	(15.278)	0	0	0
2020/12/21	R035	05/08/2021	11.37	Put	Bond Future	2,858.5100		2.8585	3,401.2800	3.4013	18.988	0	0	100
2020/12/21	R035	05/08/2021	5.31	Call	Bond Future	0.1700		0.0002	0.0800	0.0001	(52.941)	0	0	0
2020/12/21	R035	05/08/2021	5.31	Put	Bond Future	47,742.4300		47.7424	49,248.4900	49.2485	3.155	0	0	0
2020/12/21	R035	05/08/2021			Bond Future	10.8087		90.3484	11.0498	88.8423	2.231	0.0000	0.0000	0
2020/12/21	R035	05/08/2021	10.77	Call	Bond Future	4,147.2400		4.1472	3,387.6100	3.3876	(18.317)	0	0	0
2020/12/21	R035	05/08/2021	10.77	Put	Bond Future	4,392.5700		4.3926	5,139.0900	5.1391	16.995	0	0	100
2020/12/21	R035	05/08/2021	10.02	Put	Bond Future	7,285.7100		7.2857	8,312.8500	8.3128	14.098	0	0	0
2020/12/21	R035	05/08/2021	10.02	Call	Bond Future	2,080.0000		2.0800	1,600.9900	1.6010	(23.029)	0	0	100
2020/12/21	R035	05/08/2021	5.29	Call	Bond Future	0.1600		0.0002	0.0700	0.0001	(56.250)	0	0	0
2020/12/21	R035	05/08/2021	5.29	Put	Bond Future	47,975.7100		47.9757	49,481.7700	49.4818	3.139	0	0	0
2020/12/21	R035	05/08/2021	5.30	Call	Bond Future	0.1700		0.0002	0.0800	0.0001	(52.941)	0	0	0
2020/12/21	R035	05/08/2021	5.30	Put	Bond Future	47,859.0100		47.8590	49,365.0700	49.3651	3.147	0	0	0
2020/12/21	R035	04/11/2021	10.62	Put	Bond Future	6,240.0400		6.2400	7,104.1500	7.1041	13.848	0	0	0
2020/12/21	R035	04/11/2021	10.62	Call	Bond Future	3,670.5800		3.6706	3,012.5500	3.0125	(17.927)	0	0	400
2020/12/21	R035	04/11/2021	11.08	Call	Bond Future	5,043.5500		5.0436	4,239.5400	4.2395	(15.941)	0	0	0
2020/12/21	R035	04/11/2021	11.08	Put	Bond Future	4,734.6600		4.7347	5,452.7900	5.4528	15.168	0	0	782
2020/12/21	R035	04/11/2021	10.23	Put	Bond Future	7,787.6400		7.7876	8,779.2300	8.7792	12.733	0	0	0
2020/12/21	R035	04/11/2021	10.12	Put	Bond Future	8,274.1100		8.2741	9,301.3900	9.3014	12.416	0	0	0
2020/12/21	R035	04/11/2021	10.12	Call	Bond Future	2,413.7400		2.4137	1,918.8800	1.9189	(20.502)	0	0	400
2020/12/21	R035	04/11/2021	11.75	Put	Bond Future	3,159.7700		3.1598	3,687.7200	3.6877	16.708	0	0	782
2020/12/21	R035	04/11/2021	12.53	Call	Bond Future	10,367.7800		10.3678	9,194.4800	9.1945	(11.317)	0	0	0
2020/12/21	R035	04/11/2021	12.53	Put	Bond Future	1,836.3100		1.8363	2,185.1500	2.1851	18.997	0	0	0
2020/12/21	R035	04/11/2021			Bond Future	11.0296		86.8348	11.2807	85.3126	2.277	0.0000	0.0000	0
2020/12/21	R035	04/11/2021	13.82	Call	Bond Future	15,506.1400		15.5061	14,130.8400	14.1308	(8.869)	0	0	0
2020/12/21	R035	04/11/2021	13.82	Put	Bond Future	615.8500		0.6159	762.6900	0.7627	23.843	0	0	400
2020/12/21	R035	04/11/2021	10.23	Call	Bond Future	2,666.2800		2.6663	2,135.7300	2.1357	(19.899)	0	0	782
2020/12/21	R035	04/11/2021	11.75	Call	Bond Future	7,421.3500		7.4213	6,427.1600	6.4272	(13.396)	0	0	0
2020/12/21	R035	04/11/2021	12.51	Call	Bond Future	10,291.3000		10.2913	9,122.1100	9.1221	(11.361)	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
2020/12/21	R035	04/11/2021	12.51	Put	Bond Future	1,865.1100	1.8651	2,218.0600	2.2181	18.924	0	0	0
2020/12/21	R035	04/11/2021	12.52	Call	Bond Future	10,329.5200	10.3295	9,158.2700	9.1583	(11.339)	0	0	0
2020/12/21	R035	04/11/2021	12.52	Put	Bond Future	1,850.6600	1.8507	2,201.5500	2.2016	18.960	0	0	0
2020/12/21	R186	04/02/2021	8.16	Call	Bond Future	6,926.2700	6.9263	6,212.7000	6.2127	(10.302)	0	0	0
2020/12/21	R186	04/02/2021	8.17	Put	Bond Future	16.8700	0.0169	25.0100	0.0250	48.251	0	0	0
2020/12/21	R186	04/02/2021	8.15	Call	Bond Future	6,878.1200	6.8781	6,164.9200	6.1649	(10.369)	0	0	0
2020/12/21	R186	04/02/2021	8.00	Put	Bond Future	35.0300	0.0350	51.2800	0.0513	46.389	0	0	15,177
2020/12/21	R186	04/02/2021			Bond Future	6.8015	119.0638	6.9387	118.3417	2.018	0.0000	0.0000	79,441
2020/12/21	R186	04/02/2021	8.16	Put	Bond Future	17.6400	0.0176	26.1300	0.0261	48.129	0	0	0
2020/12/21	R186	04/02/2021	8.17	Call	Bond Future	6,974.4300	6.9744	6,260.5100	6.2605	(10.236)	0	0	0
2020/12/21	R186	04/02/2021	8.15	Put	Bond Future	18.4400	0.0184	27.3000	0.0273	48.048	0	0	0
2020/12/21	R186	04/02/2021	8.00	Call	Bond Future	6,157.0700	6.1571	5,451.2600	5.4513	(11.463)	0	0	0
2020/12/21	R186	06/05/2021	10.77	Call	Bond Future	17,355.3900	17.3554	16,625.6800	16.6257	(4.205)	0	0	0
2020/12/21	R186	06/05/2021	10.77	Put	Bond Future	0.2300	0.0002	0.3400	0.0003	47.826	0	0	0
2020/12/21	R186	06/05/2021	10.76	Call	Bond Future	17,314.3500	17.3143	16,584.6500	16.5846	(4.214)	0	0	0
2020/12/21	R186	06/05/2021	10.76	Put	Bond Future	0.2400	0.0002	0.3600	0.0004	50.000	0	0	0
2020/12/21	R186	06/05/2021			Bond Future	6.9574	120.2827	7.1029	119.5529	2.091	0.0000	0.0000	0
2020/12/21	R186	06/05/2021	10.78	Call	Bond Future	17,396.4100	17.3964	16,666.7000	16.6667	(4.195)	0	0	0
2020/12/21	R186	06/05/2021	10.78	Put	Bond Future	0.2200	0.0002	0.3300	0.0003	50.000	0	0	0
2020/12/21	R186	05/08/2021	8.62	Call	Bond Future	7,325.3400	7.3253	6,679.1600	6.6792	(8.821)	0	0	0
2020/12/21	R186	05/08/2021	8.62	Put	Bond Future	403.2200	0.4032	495.0000	0.4950	22.762	0	0	0
2020/12/21	R186	05/08/2021	8.61	Call	Bond Future	7,287.0900	7.2871	6,642.0400	6.6420	(8.852)	0	0	0
2020/12/21	R186	05/08/2021	8.61	Put	Bond Future	409.3100	0.4093	502.2200	0.5022	22.699	0	0	0
2020/12/21	R186	05/08/2021			Bond Future	7.1182	116.2997	7.2728	115.5617	2.172	0.0000	0.0000	0
2020/12/21	R186	05/08/2021	8.63	Call	Bond Future	7,363.6300	7.3636	6,716.3300	6.7163	(8.791)	0	0	0
2020/12/21	R186	05/08/2021	8.63	Put	Bond Future	397.2100	0.3972	487.8700	0.4879	22.824	0	0	0
2020/12/21	R186	04/11/2021	8.09	Call	Bond Future	4,965.2300	4.9652	4,441.6900	4.4417	(10.544)	0	0	0
2020/12/21	R186	04/11/2021	8.09	Put	Bond Future	1,389.3500	1.3894	1,611.7000	1.6117	16.004	0	0	0
2020/12/21	R186	04/11/2021	8.10	Call	Bond Future	4,997.4100	4.9974	4,472.3300	4.4723	(10.507)	0	0	0
2020/12/21	R186	04/11/2021	8.10	Put	Bond Future	1,377.7900	1.3778	1,598.6000	1.5986	16.026	0	0	0
2020/12/21	R186	04/11/2021			Bond Future	7.2890	117.5358	7.4535	116.7899	2.256	0.0000	0.0000	0
2020/12/21	R186	04/11/2021	8.11	Call	Bond Future	5,029.6600	5.0297	4,503.0600	4.5031	(10.470)	0	0	0
2020/12/21	R186	04/11/2021	8.11	Put	Bond Future	1,366.3100	1.3663	1,585.6000	1.5856	16.050	0	0	0
2020/12/21	R197	04/02/2021			Bond Future	319.5302	319.5302	319.1737	319.1737	(0.112)	0.0000	0.0000	2,441
2020/12/21	R197	06/05/2021			Bond Future	322.8804	322.8804	322.5191	322.5191	(0.112)	0.0000	0.0000	0
2020/12/21	R197	05/08/2021			Bond Future	318.4308	318.4308	318.0648	318.0648	(0.115)	0.0000	0.0000	0
2020/12/21	R197	04/11/2021			Bond Future	321.8885	321.8885	321.5184	321.5184	(0.115)	0.0000	0.0000	0
2020/12/21	R202	04/02/2021			Bond Future	220.9355	220.9355	220.9497	220.9497	0.006	0.0000	0.0000	7,878
2020/12/21	R202	06/05/2021			Bond Future	223.2519	223.2519	223.2655	223.2655	0.006	0.0000	0.0000	0
2020/12/21	R202	05/08/2021			Bond Future	221.4594	221.4594	221.4728	221.4728	0.006	0.0000	0.0000	0
2020/12/21	R202	04/11/2021			Bond Future	223.8641	223.8641	223.8774	223.8774	0.006	0.0000	0.0000	0
2020/12/21	R209	04/02/2021	10.12	Call	Bond Future	1,703.8200	1.7038	1,178.3600	1.1784	(30.840)	0	0	0
2020/12/21	R209	04/02/2021	10.12	Put	Bond Future	2,186.0600	2.1861	2,750.7800	2.7508	25.833	0	0	0
2020/12/21	R209	04/02/2021			Bond Future	10.2012	72.1083	10.3876	71.0182	1.828	0.0000	0.0000	25,916

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
2020/12/21	R209	04/02/2021	10.11	Call	Bond Future	1,676.1000	1.6761	1,156.2000	1.1562	(31.018)	0	0	0
2020/12/21	R209	04/02/2021	10.11	Put	Bond Future	2,218.0900	2.2181	2,788.3700	2.7884	25.710	0	0	0
2020/12/21	R209	04/02/2021	10.10	Call	Bond Future	1,648.6500	1.6487	1,134.3100	1.1343	(31.198)	0	0	0
2020/12/21	R209	04/02/2021	10.10	Put	Bond Future	2,250.4600	2.2505	2,826.3000	2.8263	25.588	0	0	0
2020/12/21	R209	06/05/2021	9.75	Put	Bond Future	5,406.5500	5.4065	6,137.5300	6.1375	13.520	0	0	0
2020/12/21	R209	06/05/2021	9.75	Call	Bond Future	1,623.7700	1.6238	1,253.1900	1.2532	(22.822)	0	0	6,250
2020/12/21	R209	06/05/2021	11.00	Call	Bond Future	5,236.4700	5.2365	4,474.5700	4.4746	(14.550)	0	0	0
2020/12/21	R209	06/05/2021	11.00	Put	Bond Future	1,801.6700	1.8017	2,141.3300	2.1413	18.853	0	0	3,500
2020/12/21	R209	06/05/2021	10.00	Put	Bond Future	4,427.3500	4.4274	5,075.5500	5.0756	14.641	0	0	0
2020/12/21	R209	06/05/2021	10.00	Call	Bond Future	2,175.7600	2.1758	1,722.4000	1.7224	(20.837)	0	0	0
2020/12/21	R209	06/05/2021	12.25	Call	Bond Future	10,120.4300	10.1204	9,127.9500	9.1279	(9.807)	0	0	0
2020/12/21	R209	06/05/2021	12.25	Put	Bond Future	459.5100	0.4595	568.5900	0.5686	23.738	0	0	9,150
2020/12/21	R209	06/05/2021	12.23	Call	Bond Future	10,039.8600	10.0399	9,049.7800	9.0498	(9.861)	0	0	0
2020/12/21	R209	06/05/2021	12.23	Put	Bond Future	471.5900	0.4716	583.0700	0.5831	23.639	0	0	0
2020/12/21	R209	06/05/2021	12.22	Call	Bond Future	9,999.6000	9.9996	9,010.7400	9.0107	(9.889)	0	0	0
2020/12/21	R209	06/05/2021	12.22	Put	Bond Future	477.7300	0.4777	590.4300	0.5904	23.591	0	0	0
2020/12/21	R209	06/05/2021			Bond Future	10.3818	69.7074	10.5752	68.6058	1.862	0.0000	0.0000	5,250
2020/12/21	R209	06/05/2021	10.60	Call	Bond Future	3,856.2800	3.8563	3,207.9500	3.2080	(16.812)	0	0	0
2020/12/21	R209	06/05/2021	10.60	Put	Bond Future	2,615.0800	2.6151	3,068.3100	3.0683	17.331	0	0	6,250
2020/12/21	R209	06/05/2021	11.60	Call	Bond Future	7,555.0800	7.5551	6,662.8500	6.6628	(11.810)	0	0	0
2020/12/21	R209	06/05/2021	11.60	Put	Bond Future	1,018.1200	1.0181	1,227.4500	1.2275	20.560	0	0	3,750
2020/12/21	R209	06/05/2021	10.25	Put	Bond Future	3,582.8400	3.5828	4,147.8900	4.1479	15.771	0	0	0
2020/12/21	R209	06/05/2021	10.25	Call	Bond Future	2,817.1100	2.8171	2,280.6000	2.2806	(19.045)	0	0	5,325
2020/12/21	R209	06/05/2021	11.25	Call	Bond Future	6,186.7700	6.1868	5,365.0400	5.3650	(13.282)	0	0	0
2020/12/21	R209	06/05/2021	11.25	Put	Bond Future	1,432.7500	1.4328	1,712.5800	1.7126	19.531	0	0	9,150
2020/12/21	R209	06/05/2021	12.24	Call	Bond Future	10,080.1500	10.0801	9,088.8600	9.0889	(9.834)	0	0	0
2020/12/21	R209	06/05/2021	12.24	Put	Bond Future	465.5200	0.4655	575.7900	0.5758	23.687	0	0	0
2020/12/21	R209	05/08/2021	11.81	Call	Bond Future	8,028.3900	8.0284	7,170.6800	7.1707	(10.683)	0	0	0
2020/12/21	R209	05/08/2021	11.81	Put	Bond Future	1,521.8300	1.5218	1,777.7300	1.7777	16.815	0	0	0
2020/12/21	R209	05/08/2021			Bond Future	10.5656	70.4600	10.7662	69.3464	1.898	0.0000	0.0000	0
2020/12/21	R209	05/08/2021	11.80	Call	Bond Future	7,993.4300	7.9934	7,137.4700	7.1375	(10.708)	0	0	0
2020/12/21	R209	05/08/2021	11.80	Put	Bond Future	1,535.5000	1.5355	1,793.1500	1.7931	16.780	0	0	0
2020/12/21	R209	05/08/2021	11.79	Call	Bond Future	7,958.5000	7.9585	7,104.3000	7.1043	(10.733)	0	0	0
2020/12/21	R209	05/08/2021	11.79	Put	Bond Future	1,549.2600	1.5493	1,808.6700	1.8087	16.744	0	0	0
2020/12/21	R209	04/11/2021	12.19	Call	Bond Future	9,037.3700	9.0374	8,173.2900	8.1733	(9.561)	0	0	0
2020/12/21	R209	04/11/2021	12.19	Put	Bond Future	1,788.0300	1.7880	2,049.4200	2.0494	14.619	0	0	0
2020/12/21	R209	04/11/2021	12.17	Call	Bond Future	8,971.5400	8.9715	8,110.4500	8.1104	(9.598)	0	0	0
2020/12/21	R209	04/11/2021			Bond Future	10.7537	68.0691	10.9617	66.9437	1.934	0.0000	0.0000	0
2020/12/21	R209	04/11/2021	12.18	Call	Bond Future	9,004.4400	9.0044	8,141.8500	8.1418	(9.580)	0	0	0
2020/12/21	R209	04/11/2021	12.18	Put	Bond Future	1,801.5800	1.8016	2,064.4600	2.0645	14.592	0	0	0
2020/12/21	R209	04/11/2021	12.17	Put	Bond Future	1,815.2100	1.8152	2,079.5900	2.0796	14.565	0	0	0
2020/12/21	R210	04/02/2021			Bond Future	195.1145	195.1145	195.1234	195.1234	0.005	0.0000	0.0000	1,213
2020/12/21	R210	06/05/2021			Bond Future	194.4442	194.4442	194.4528	194.4528	0.004	0.0000	0.0000	0
2020/12/21	R210	05/08/2021			Bond Future	196.5897	196.5897	196.5979	196.5979	0.004	0.0000	0.0000	0
2020/12/21	R210	04/11/2021			Bond Future	195.9818	195.9818	195.9900	195.9900	0.004	0.0000	0.0000	0
2020/12/21	R212	04/02/2021			Bond Future	170.3457	170.3457	170.2479	170.2479	(0.057)	0.0000	0.0000	5,730

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
2020/12/21	R212	06/05/2021			Bond Future	172.1320	172.1320	172.0326	172.0326	(0.058)	0.0000	0.0000	0
2020/12/21	R212	05/08/2021			Bond Future	171.6968	171.6968	171.5960	171.5960	(0.059)	0.0000	0.0000	0
2020/12/21	R212	04/11/2021			Bond Future	173.5611	173.5611	173.4591	173.4591	(0.059)	0.0000	0.0000	0
2020/12/21	R213	04/02/2021	9.40	Call	Bond Future	2,278.3800	2.2784	1,719.0900	1.7191	(24.548)	0	0	0
2020/12/21	R213	04/02/2021	9.40	Put	Bond Future	1,306.8100	1.3068	1,652.5800	1.6526	26.459	0	0	0
2020/12/21	R213	04/02/2021	9.39	Call	Bond Future	2,244.1600	2.2442	1,689.5600	1.6896	(24.713)	0	0	0
2020/12/21	R213	04/02/2021	9.39	Put	Bond Future	1,330.1200	1.3301	1,680.5800	1.6806	26.348	0	0	0
2020/12/21	R213	04/02/2021			Bond Future	9.2323	88.7051	9.3884	87.8000	1.691	0.0000	0.0000	8,858
2020/12/21	R213	04/02/2021	9.41	Call	Bond Future	2,312.8600	2.3129	1,748.8900	1.7489	(24.384)	0	0	0
2020/12/21	R213	04/02/2021	9.41	Put	Bond Future	1,283.8200	1.2838	1,624.9100	1.6249	26.568	0	0	0
2020/12/21	R213	06/05/2021	11.91	Call	Bond Future	12,817.2000	12.8172	11,931.3900	11.9314	(6.911)	0	0	0
2020/12/21	R213	06/05/2021	11.91	Put	Bond Future	112.3600	0.1124	141.1900	0.1412	25.659	0	0	0
2020/12/21	R213	06/05/2021			Bond Future	9.4189	86.0853	9.5815	85.1707	1.726	0.0000	0.0000	0
2020/12/21	R213	06/05/2021	11.90	Call	Bond Future	12,773.3900	12.7734	11,888.0400	11.8880	(6.931)	0	0	0
2020/12/21	R213	06/05/2021	11.90	Put	Bond Future	114.3300	0.1143	143.6200	0.1436	25.619	0	0	0
2020/12/21	R213	06/05/2021	11.89	Call	Bond Future	12,729.5800	12.7296	11,844.6900	11.8447	(6.951)	0	0	0
2020/12/21	R213	06/05/2021	11.89	Put	Bond Future	116.3400	0.1163	146.0900	0.1461	25.572	0	0	0
2020/12/21	R213	05/08/2021	10.14	Put	Bond Future	2,226.8100	2.2268	2,549.5400	2.5495	14.493	0	0	200
2020/12/21	R213	05/08/2021	9.34	Put	Bond Future	4,193.5600	4.1936	4,702.9900	4.7030	12.148	0	0	0
2020/12/21	R213	05/08/2021	9.34	Call	Bond Future	2,676.2500	2.6763	2,260.9700	2.2610	(15.517)	0	0	200
2020/12/21	R213	05/08/2021	10.85	Call	Bond Future	7,696.5000	7.6965	6,969.7600	6.9698	(9.442)	0	0	0
2020/12/21	R213	05/08/2021	10.85	Put	Bond Future	1,239.0300	1.2390	1,437.0000	1.4370	15.978	0	0	0
2020/12/21	R213	05/08/2021	10.84	Call	Bond Future	7,659.5300	7.6595	6,934.3500	6.9343	(9.468)	0	0	0
2020/12/21	R213	05/08/2021	10.84	Put	Bond Future	1,251.6000	1.2516	1,451.1300	1.4511	15.942	0	0	0
2020/12/21	R213	05/08/2021			Bond Future	9.6128	87.0144	9.7822	86.0897	1.762	0.0000	0.0000	0
2020/12/21	R213	05/08/2021	10.78	Call	Bond Future	7,438.9600	7.4390	6,723.2800	6.7233	(9.621)	0	0	0
2020/12/21	R213	05/08/2021	10.78	Put	Bond Future	1,329.1500	1.3291	1,538.1800	1.5382	15.727	0	0	200
2020/12/21	R213	05/08/2021	10.14	Call	Bond Future	5,061.1800	5.0612	4,459.2000	4.4592	(11.894)	0	0	0
2020/12/21	R213	05/08/2021	10.86	Call	Bond Future	7,733.5400	7.7335	7,005.2500	7.0052	(9.417)	0	0	0
2020/12/21	R213	05/08/2021	10.86	Put	Bond Future	1,226.5700	1.2266	1,422.9900	1.4230	16.014	0	0	0
2020/12/21	R213	04/11/2021	11.10	Put	Bond Future	1,661.1200	1.6611	1,885.9500	1.8859	13.535	0	0	0
2020/12/21	R213	04/11/2021	11.11	Call	Bond Future	8,196.2600	8.1963	7,485.0700	7.4851	(8.677)	0	0	0
2020/12/21	R213	04/11/2021	11.09	Put	Bond Future	1,674.8900	1.6749	1,901.1200	1.9011	13.507	0	0	0
2020/12/21	R213	04/11/2021			Bond Future	9.8150	84.4105	9.9916	83.4759	1.799	0.0000	0.0000	0
2020/12/21	R213	04/11/2021	11.10	Call	Bond Future	8,161.9800	8.1620	7,452.2100	7.4522	(8.696)	0	0	0
2020/12/21	R213	04/11/2021	11.11	Put	Bond Future	1,647.4500	1.6475	1,870.8600	1.8709	13.561	0	0	0
2020/12/21	R213	04/11/2021	11.09	Call	Bond Future	8,127.7700	8.1278	7,419.4000	7.4194	(8.715)	0	0	0
2020/12/21	R214	04/02/2021	10.33	Call	Bond Future	1,283.7800	1.2838	870.0000	0.8700	(32.231)	0	0	0
2020/12/21	R214	04/02/2021	10.33	Put	Bond Future	2,947.0100	2.9470	3,575.5600	3.5756	21.328	0	0	0
2020/12/21	R214	04/02/2021			Bond Future	10.6026	69.0813	10.7790	68.0389	1.664	0.0000	0.0000	15,475
2020/12/21	R214	04/02/2021	10.32	Call	Bond Future	1,260.1700	1.2602	851.6200	0.8516	(32.420)	0	0	0
2020/12/21	R214	04/02/2021	10.32	Put	Bond Future	2,985.6700	2.9857	3,619.4500	3.6194	21.227	0	0	0
2020/12/21	R214	04/02/2021	10.31	Call	Bond Future	1,236.9200	1.2369	833.5800	0.8336	(32.608)	0	0	0
2020/12/21	R214	04/02/2021	10.31	Put	Bond Future	3,024.7700	3.0248	3,663.7600	3.6638	21.125	0	0	0
2020/12/21	R214	06/05/2021	12.26	Call	Bond Future	8,645.7200	8.6457	7,754.8200	7.7548	(10.305)	0	0	0
2020/12/21	R214	06/05/2021	12.26	Put	Bond Future	851.4300	0.8514	1,013.7600	1.0138	19.066	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
2020/12/21	R214	06/05/2021	12.25	Call	Bond Future	8,607.8000	8.6078	7,718.3900	7.7184	(10.333)	0	0	0
2020/12/21	R214	06/05/2021	12.25	Put	Bond Future	861.0200	0.8610	1,024.8400	1.0248	19.026	0	0	0
2020/12/21	R214	06/05/2021			Bond Future	10.7798	66.5126	10.9629	65.4594	1.698	0.0000	0.0000	0
2020/12/21	R214	06/05/2021	12.27	Call	Bond Future	8,683.6600	8.6837	7,791.2800	7.7913	(10.277)	0	0	0
2020/12/21	R214	06/05/2021	12.27	Put	Bond Future	841.9300	0.8419	1,002.7800	1.0028	19.105	0	0	0
2020/12/21	R214	05/08/2021	12.03	Put	Bond Future	1,935.6000	1.9356	2,213.4700	2.2135	14.356	0	0	0
2020/12/21	R214	05/08/2021	12.01	Call	Bond Future	7,499.4300	7.4994	6,716.0200	6.7160	(10.446)	0	0	0
2020/12/21	R214	05/08/2021			Bond Future	10.9627	67.2305	11.1528	66.1658	1.734	0.0000	0.0000	0
2020/12/21	R214	05/08/2021	12.02	Call	Bond Future	7,532.5100	7.5325	6,747.3900	6.7474	(10.423)	0	0	0
2020/12/21	R214	05/08/2021	12.02	Put	Bond Future	1,951.4900	1.9515	2,231.0700	2.2311	14.326	0	0	0
2020/12/21	R214	05/08/2021	12.03	Call	Bond Future	7,565.6400	7.5656	6,778.8100	6.7788	(10.400)	0	0	0
2020/12/21	R214	05/08/2021	12.01	Put	Bond Future	1,967.4900	1.9675	2,248.7800	2.2488	14.297	0	0	0
2020/12/21	R214	04/11/2021	12.47	Call	Bond Future	8,799.9100	8.7999	7,993.7800	7.9938	(9.161)	0	0	0
2020/12/21	R214	04/11/2021	12.46	Call	Bond Future	8,768.5500	8.7686	7,963.8400	7.9638	(9.177)	0	0	0
2020/12/21	R214	04/11/2021	12.46	Put	Bond Future	2,137.7600	2.1378	2,409.1200	2.4091	12.694	0	0	0
2020/12/21	R214	04/11/2021			Bond Future	11.1495	64.6684	11.3469	63.5923	1.770	0.0000	0.0000	0
2020/12/21	R214	04/11/2021	12.47	Put	Bond Future	2,122.8900	2.1229	2,392.8300	2.3928	12.716	0	0	0
2020/12/21	R214	04/11/2021	12.48	Call	Bond Future	8,831.2900	8.8313	8,023.7600	8.0238	(9.144)	0	0	0
2020/12/21	R214	04/11/2021	12.48	Put	Bond Future	2,108.1100	2.1081	2,376.6500	2.3766	12.738	0	0	0
2020/12/21	R248	04/02/2021	10.47	Call	Bond Future	1,462.8400	1.4628	958.7300	0.9587	(34.461)	0	0	0
2020/12/21	R248	04/02/2021	10.47	Put	Bond Future	3,322.7500	3.3227	4,116.7700	4.1168	23.896	0	0	0
2020/12/21	R248	04/02/2021	10.46	Call	Bond Future	1,432.2800	1.4323	935.4100	0.9354	(34.691)	0	0	0
2020/12/21	R248	04/02/2021	10.46	Put	Bond Future	3,369.7100	3.3697	4,170.9700	4.1710	23.778	0	0	0
2020/12/21	R248	04/02/2021	10.75	Call	Bond Future	2,438.2800	2.4383	1,735.4200	1.7354	(28.826)	0	0	0
2020/12/21	R248	04/02/2021			Bond Future	10.7148	86.6564	10.8915	85.3582	1.649	0.0000	0.0000	116,110
2020/12/21	R248	04/02/2021	10.48	Call	Bond Future	1,493.7800	1.4938	982.4200	0.9824	(34.233)	0	0	0
2020/12/21	R248	04/02/2021	10.48	Put	Bond Future	3,276.3000	3.2763	4,063.0700	4.0631	24.014	0	0	0
2020/12/21	R248	04/02/2021	10.80	Put	Bond Future	2,009.2900	2.0093	2,570.5100	2.5705	27.931	0	0	0
2020/12/21	R248	04/02/2021	10.80	Call	Bond Future	2,639.3600	2.6394	1,902.4500	1.9025	(27.920)	0	0	2,140
2020/12/21	R248	04/02/2021	9.80	Put	Bond Future	7,547.3400	7.5473	8,736.2500	8.7363	15.753	0	0	0
2020/12/21	R248	04/02/2021	9.80	Call	Bond Future	206.9300	0.2069	97.7100	0.0977	(52.781)	0	0	2,140
2020/12/21	R248	04/02/2021	11.50	Put	Bond Future	608.4100	0.6084	811.0600	0.8111	33.308	0	0	0
2020/12/21	R248	04/02/2021	11.50	Call	Bond Future	6,112.3400	6.1123	5,016.8600	5.0169	(17.922)	0	0	0
2020/12/21	R248	04/02/2021	10.75	Put	Bond Future	2,177.1600	2.1772	2,772.4300	2.7724	27.342	0	0	0
2020/12/21	R248	06/05/2021	12.36	Call	Bond Future	10,434.0600	10.4341	9,319.0900	9.3191	(10.686)	0	0	0
2020/12/21	R248	06/05/2021	12.36	Put	Bond Future	947.2700	0.9473	1,144.0100	1.1440	20.769	0	0	0
2020/12/21	R248	06/05/2021			Bond Future	10.8962	83.1337	11.0802	81.8219	1.688	0.0000	0.0000	0
2020/12/21	R248	06/05/2021	12.35	Call	Bond Future	10,387.2100	10.3872	9,274.1300	9.2741	(10.716)	0	0	0
2020/12/21	R248	06/05/2021	12.35	Put	Bond Future	958.4200	0.9584	1,157.0500	1.1570	20.725	0	0	0
2020/12/21	R248	06/05/2021	12.34	Call	Bond Future	10,340.3900	10.3404	9,229.2000	9.2292	(10.746)	0	0	0
2020/12/21	R248	06/05/2021	12.34	Put	Bond Future	969.6900	0.9697	1,170.2100	1.1702	20.679	0	0	0
2020/12/21	R248	05/08/2021	12.51	Put	Bond Future	1,591.2500	1.5913	1,858.8200	1.8588	16.815	0	0	0
2020/12/21	R248	05/08/2021	12.52	Call	Bond Future	10,635.9700	10.6360	9,575.6400	9.5756	(9.969)	0	0	0
2020/12/21	R248	05/08/2021	12.50	Put	Bond Future	1,605.5600	1.6056	1,875.0000	1.8750	16.782	0	0	0
2020/12/21	R248	05/08/2021			Bond Future	11.0840	84.0311	11.2757	82.7050	1.730	0.0000	0.0000	0
2020/12/21	R248	05/08/2021	12.51	Call	Bond Future	10,593.5300	10.5935	9,535.0600	9.5351	(9.992)	0	0	0
2020/12/21	R248	05/08/2021	12.52	Put	Bond Future	1,577.0500	1.5771	1,842.7600	1.8428	16.849	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
2020/12/21	R248	05/08/2021	12.50	Call	Bond Future	10,551.1100	10.5511	9,494.5100	9.4945	(10.014)	0	0	0
2020/12/21	R248	04/11/2021	12.85	Call	Bond Future	11,434.9400	11.4349	10,377.0900	10.3771	(9.251)	0	0	0
2020/12/21	R248	04/11/2021	12.85	Put	Bond Future	1,879.8800	1.8799	2,162.1600	2.1622	15.016	0	0	0
2020/12/21	R248	04/11/2021			Bond Future	11.2759	80.5133	11.4756	79.1732	1.771	0.0000	0.0000	0
2020/12/21	R248	04/11/2021	12.83	Call	Bond Future	11,355.8200	11.3558	10,301.3100	10.3013	(9.286)	0	0	0
2020/12/21	R248	04/11/2021	12.83	Put	Bond Future	1,908.9000	1.9089	2,194.5200	2.1945	14.963	0	0	0
2020/12/21	R248	04/11/2021	12.84	Call	Bond Future	11,395.3700	11.3954	10,339.1900	10.3392	(9.269)	0	0	0
2020/12/21	R248	04/11/2021	12.84	Put	Bond Future	1,894.3400	1.8943	2,178.2900	2.1783	14.989	0	0	0

Total

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