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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2020 TO 24/12/2020

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
2020/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	2025	04/02/2021		Bond Future	147.6452	147.6452	147.3599	147.3599	(0.193)	0.0000	0.0000	7,208
2020/12/24	2025	06/05/2021		Bond Future	149.1844	149.1844	148.8957	148.8957	(0.194)	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
2020/12/24	2025	05/08/2021			Bond Future	149.2850	149.2850	148.9928	148.9928	(0.196)	0.0000	0.0000	0
2020/12/24	2025	04/11/2021			Bond Future	150.8960	150.8960	150.6007	150.6007	(0.196)	0.0000	0.0000	0
2020/12/24	2029	04/02/2021			Bond Future	104.7591	104.7591	104.4531	104.4531	(0.292)	0.0000	0.0000	2,182
2020/12/24	2029	06/05/2021			Bond Future	104.7109	104.7109	104.4015	104.4015	(0.296)	0.0000	0.0000	0
2020/12/24	2029	05/08/2021			Bond Future	105.8569	105.8569	105.5439	105.5439	(0.296)	0.0000	0.0000	0
2020/12/24	2029	04/11/2021			Bond Future	105.8480	105.8480	105.5315	105.5315	(0.299)	0.0000	0.0000	0
2020/12/24	2030	04/02/2021	9.16	Call	Bond Future	2,715.4600	2.7155	2,645.1900	2.6452	(2.588)	0	0	0
2020/12/24	2030	04/02/2021	9.16	Put	Bond Future	754.0400	0.7540	761.5900	0.7616	1.001	0	0	0
2020/12/24	2030	04/02/2021	9.15	Call	Bond Future	2,674.4700	2.6745	2,604.4900	2.6045	(2.617)	0	0	0
2020/12/24	2030	04/02/2021	9.15	Put	Bond Future	770.6100	0.7706	778.4500	0.7784	1.017	0	0	0
2020/12/24	2030	04/02/2021	8.20	Put	Bond Future	4,064.8700	4.0649	4,121.2000	4.1212	1.386	0	0	0
2020/12/24	2030	04/02/2021	9.20	Put	Bond Future	690.7000	0.6907	697.1200	0.6971	0.929	0	0	0
2020/12/24	2030	04/02/2021	9.20	Call	Bond Future	2,881.9000	2.8819	2,810.5000	2.8105	(2.478)	0	0	1,600
2020/12/24	2030	04/02/2021	9.12	Put	Bond Future	822.1300	0.8221	830.9000	0.8309	1.067	0	0	0
2020/12/24	2030	04/02/2021	9.12	Call	Bond Future	2,553.0300	2.5530	2,483.9800	2.4840	(2.705)	0	0	1,000
2020/12/24	2030	04/02/2021	8.36	Put	Bond Future	3,269.5200	3.2695	3,317.0600	3.3171	1.454	0	0	0
2020/12/24	2030	04/02/2021	8.36	Call	Bond Future	476.6400	0.4766	446.3600	0.4464	(6.353)	0	0	800
2020/12/24	2030	04/02/2021			Bond Future	8.8237	95.1607	8.8369	95.0828	0.149	0.0000	0.0000	104,910
2020/12/24	2030	04/02/2021	9.17	Call	Bond Future	2,756.7000	2.7567	2,686.1400	2.6861	(2.560)	0	0	0
2020/12/24	2030	04/02/2021	9.17	Put	Bond Future	737.7700	0.7378	745.0300	0.7450	0.984	0	0	0
2020/12/24	2030	04/02/2021	9.30	Call	Bond Future	3,314.6600	3.3147	3,240.8800	3.2409	(2.226)	0	0	0
2020/12/24	2030	04/02/2021	9.30	Put	Bond Future	552.2200	0.5522	556.2600	0.5563	0.732	0	0	4,000
2020/12/24	2030	04/02/2021	9.35	Call	Bond Future	3,539.0500	3.5390	3,464.3000	3.4643	(2.112)	0	0	0
2020/12/24	2030	04/02/2021	9.35	Put	Bond Future	492.7000	0.4927	495.7700	0.4958	0.623	0	0	2,000
2020/12/24	2030	04/02/2021	8.20	Call	Bond Future	283.7600	0.2838	262.2700	0.2623	(7.573)	0	0	1,600
2020/12/24	2030	04/02/2021	8.37	Put	Bond Future	3,222.8400	3.2228	3,269.7900	3.2698	1.457	0	0	0
2020/12/24	2030	04/02/2021	8.37	Call	Bond Future	491.3000	0.4913	460.4300	0.4604	(6.283)	0	0	1,000
2020/12/24	2030	04/02/2021	8.86	Put	Bond Future	1,403.0200	1.4030	1,422.2600	1.4223	1.371	0	0	0
2020/12/24	2030	04/02/2021	8.86	Call	Bond Future	1,617.3500	1.6174	1,558.7700	1.5588	(3.622)	0	0	800
2020/12/24	2030	04/02/2021	10.20	Call	Bond Future	7,745.3900	7.7454	7,666.6400	7.6666	(1.017)	0	0	0
2020/12/24	2030	04/02/2021	10.20	Put	Bond Future	42.0900	0.0421	41.1600	0.0412	(2.210)	0	0	1,800
2020/12/24	2030	06/05/2021	10.95	Call	Bond Future	10,527.1100	10.5271	10,450.0100	10.4500	(0.732)	0	0	0
2020/12/24	2030	06/05/2021	10.95	Put	Bond Future	269.8500	0.2698	271.6900	0.2717	0.682	0	0	300
2020/12/24	2030	06/05/2021	9.27	Put	Bond Future	2,202.1900	2.2022	2,223.9500	2.2240	0.988	0	0	0
2020/12/24	2030	06/05/2021	9.27	Call	Bond Future	3,629.7500	3.6298	3,572.5700	3.5726	(1.575)	0	0	300
2020/12/24	2030	06/05/2021	7.97	Call	Bond Future	692.5900	0.6926	670.7000	0.6707	(3.161)	0	0	700
2020/12/24	2030	06/05/2021	10.04	Call	Bond Future	6,611.4100	6.6114	6,541.0800	6.5411	(1.064)	0	0	0
2020/12/24	2030	06/05/2021	10.04	Put	Bond Future	993.6200	0.9936	1,002.2300	1.0022	0.867	0	0	0
2020/12/24	2030	06/05/2021	9.15	Put	Bond Future	2,488.1100	2.4881	2,512.6800	2.5127	0.987	0	0	0
2020/12/24	2030	06/05/2021	9.15	Call	Bond Future	3,239.6400	3.2396	3,185.2700	3.1853	(1.678)	0	0	0
2020/12/24	2030	06/05/2021	9.92	Call	Bond Future	6,116.1400	6.1161	6,047.3100	6.0473	(1.125)	0	0	0
2020/12/24	2030	06/05/2021	11.69	Call	Bond Future	13,872.5800	13.8726	13,793.9200	13.7939	(0.567)	0	0	0
2020/12/24	2030	06/05/2021	11.69	Put	Bond Future	75.3500	0.0754	75.6300	0.0756	0.372	0	0	0
2020/12/24	2030	06/05/2021	11.70	Call	Bond Future	13,917.6700	13.9177	13,839.0100	13.8390	(0.565)	0	0	0
2020/12/24	2030	06/05/2021	11.70	Put	Bond Future	73.9600	0.0740	74.2400	0.0742	0.379	0	0	0
2020/12/24	2030	06/05/2021			Bond Future	9.0179	96.1295	9.0317	96.0506	0.153	0.0000	0.0000	0

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2020/12/24	2030	06/05/2021	8.77	Put	Bond Future	3,594.3500		3.5944	3,628.9000	3.6289	0.961	0	0	0
2020/12/24	2030	06/05/2021	8.77	Call	Bond Future	2,162.6600		2.1627	2,118.2700	2.1183	(2.053)	0	0	300
2020/12/24	2030	06/05/2021	9.22	Call	Bond Future	3,463.6600		3.4637	3,407.6300	3.4076	(1.618)	0	0	0
2020/12/24	2030	06/05/2021	9.22	Put	Bond Future	2,317.0100		2.3170	2,339.9200	2.3399	0.989	0	0	700
2020/12/24	2030	06/05/2021	7.97	Put	Bond Future	6,939.7300		6.9397	6,996.7800	6.9968	0.822	0	0	0
2020/12/24	2030	06/05/2021	9.92	Put	Bond Future	1,134.9500		1.1350	1,145.0600	1.1451	0.891	0	0	700
2020/12/24	2030	06/05/2021	11.71	Call	Bond Future	13,962.7500		13.9628	13,884.0700	13.8841	(0.563)	0	0	0
2020/12/24	2030	06/05/2021	11.71	Put	Bond Future	72.6000		0.0726	72.8600	0.0729	0.358	0	0	0
2020/12/24	2030	06/05/2021	10.74	Call	Bond Future	9,589.4200		9.5894	9,513.2600	9.5133	(0.794)	0	0	0
2020/12/24	2030	06/05/2021	10.74	Put	Bond Future	374.0100		0.3740	376.7900	0.3768	0.743	0	0	0
2020/12/24	2030	05/08/2021	10.30	Put	Bond Future	1,493.5000		1.4935	1,506.9000	1.5069	0.897	0	0	200
2020/12/24	2030	05/08/2021	8.78	Put	Bond Future	4,839.9700		4.8400	4,880.3700	4.8804	0.835	0	0	0
2020/12/24	2030	05/08/2021	8.78	Call	Bond Future	2,352.1000		2.3521	2,312.5600	2.3126	(1.681)	0	0	200
2020/12/24	2030	05/08/2021	7.70	Put	Bond Future	9,612.8400		9.6128	9,675.3100	9.6753	0.650	0	0	0
2020/12/24	2030	05/08/2021	12.10	Call	Bond Future	14,464.3900		14.4644	14,386.1000	14.3861	(0.541)	0	0	0
2020/12/24	2030	05/08/2021	12.10	Put	Bond Future	186.3400		0.1863	187.9900	0.1880	0.885	0	0	600
2020/12/24	2030	05/08/2021	9.45	Call	Bond Future	4,162.1000		4.1621	4,108.5600	4.1086	(1.286)	0	0	600
2020/12/24	2030	05/08/2021	10.41	Call	Bond Future	7,610.7100		7.6107	7,542.8900	7.5429	(0.891)	0	0	0
2020/12/24	2030	05/08/2021	10.41	Put	Bond Future	1,341.0500		1.3410	1,353.1700	1.3532	0.904	0	0	0
2020/12/24	2030	05/08/2021	10.42	Call	Bond Future	7,647.9400		7.6479	7,580.0000	7.5800	(0.888)	0	0	0
2020/12/24	2030	05/08/2021	10.42	Put	Bond Future	1,327.8300		1.3278	1,339.8300	1.3398	0.904	0	0	0
2020/12/24	2030	05/08/2021			Bond Future	9.2228		93.1532	9.2373	93.0733	0.157	0.0000	0.0000	0
2020/12/24	2030	05/08/2021	10.30	Call	Bond Future	7,205.7200		7.2057	7,139.1800	7.1392	(0.923)	0	0	0
2020/12/24	2030	05/08/2021	7.70	Call	Bond Future	689.5000		0.6895	672.0300	0.6720	(2.534)	0	0	200
2020/12/24	2030	05/08/2021	8.95	Put	Bond Future	4,281.3200		4.2813	4,317.9700	4.3180	0.856	0	0	0
2020/12/24	2030	05/08/2021	8.95	Call	Bond Future	2,758.5700		2.7586	2,715.2800	2.7153	(1.569)	0	0	600
2020/12/24	2030	05/08/2021	9.45	Put	Bond Future	2,918.0200		2.9180	2,944.4200	2.9444	0.905	0	0	0
2020/12/24	2030	05/08/2021	10.43	Call	Bond Future	7,685.2300		7.6852	7,617.1800	7.6172	(0.885)	0	0	0
2020/12/24	2030	05/08/2021	10.43	Put	Bond Future	1,314.7100		1.3147	1,326.6000	1.3266	0.904	0	0	0
2020/12/24	2030	04/11/2021	8.27	Put	Bond Future	7,763.9500		7.7639	7,819.6700	7.8197	0.718	0	0	0
2020/12/24	2030	04/11/2021	8.27	Call	Bond Future	1,314.0900		1.3141	1,288.9100	1.2889	(1.916)	0	0	300
2020/12/24	2030	04/11/2021	8.77	Put	Bond Future	5,758.7100		5.7587	5,804.6700	5.8047	0.798	0	0	0
2020/12/24	2030	04/11/2021	11.44	Put	Bond Future	753.8200		0.7538	761.4800	0.7615	1.016	0	0	300
2020/12/24	2030	04/11/2021	10.59	Put	Bond Future	1,661.4700		1.6615	1,677.0400	1.6770	0.937	0	0	0
2020/12/24	2030	04/11/2021	10.60	Call	Bond Future	7,654.6600		7.6547	7,589.2100	7.5892	(0.855)	0	0	0
2020/12/24	2030	04/11/2021	10.60	Put	Bond Future	1,647.2200		1.6472	1,662.6700	1.6627	0.938	0	0	0
2020/12/24	2030	04/11/2021			Bond Future	9.4258		94.1373	9.4410	94.0564	0.161	0.0000	0.0000	0
2020/12/24	2030	04/11/2021	8.77	Call	Bond Future	2,167.6900		2.1677	2,132.7500	2.1328	(1.612)	0	0	300
2020/12/24	2030	04/11/2021	11.44	Call	Bond Future	10,750.3400		10.7503	10,677.1000	10.6771	(0.681)	0	0	0
2020/12/24	2030	04/11/2021	10.59	Call	Bond Future	7,619.9200		7.6199	7,554.5900	7.5546	(0.857)	0	0	0
2020/12/24	2030	04/11/2021	10.61	Call	Bond Future	7,689.4500		7.6895	7,623.8900	7.6239	(0.853)	0	0	0
2020/12/24	2030	04/11/2021	10.61	Put	Bond Future	1,633.0500		1.6331	1,648.3900	1.6484	0.939	0	0	0
2020/12/24	2032	04/02/2021	9.63	Call	Bond Future	1,370.0600		1.3701	1,314.9400	1.3149	(4.023)	0	0	0
2020/12/24	2032	04/02/2021	9.63	Put	Bond Future	2,094.8900		2.0949	2,120.8200	2.1208	1.238	0	0	0
2020/12/24	2032	04/02/2021	9.29	Put	Bond Future	3,509.3500		3.5094	3,555.2500	3.5552	1.308	0	0	0
2020/12/24	2032	04/02/2021	9.29	Call	Bond Future	603.8000		0.6038	568.6500	0.5687	(5.821)	0	0	800
2020/12/24	2032	04/02/2021	10.82	Call	Bond Future	6,562.8800		6.5629	6,479.9300	6.4799	(1.264)	0	0	0

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2020/12/24	2032	04/02/2021	10.82	Put	Bond Future	181.5400		0.1815	179.6400	0.1796	(1.047)	0	0	800
2020/12/24	2032	04/02/2021			Bond Future	9.7455		92.9445	9.7585	92.8635	0.133	0.0000	0.0000	114,937
2020/12/24	2032	04/02/2021	9.62	Call	Bond Future	1,342.1000		1.3421	1,287.5300	1.2875	(4.066)	0	0	0
2020/12/24	2032	04/02/2021	9.62	Put	Bond Future	2,130.0700		2.1301	2,156.5500	2.1566	1.243	0	0	0
2020/12/24	2032	04/02/2021	9.61	Call	Bond Future	1,314.6100		1.3146	1,260.5800	1.2606	(4.110)	0	0	0
2020/12/24	2032	04/02/2021	9.61	Put	Bond Future	2,165.7800		2.1658	2,192.8000	2.1928	1.248	0	0	0
2020/12/24	2032	04/02/2021	8.79	Put	Bond Future	6,360.4000		6.3604	6,430.1900	6.4302	1.097	0	0	0
2020/12/24	2032	04/02/2021	8.79	Call	Bond Future	117.4600		0.1175	106.2000	0.1062	(9.586)	0	0	800
2020/12/24	2032	06/05/2021	12.57	Call	Bond Future	14,239.2800		14.2393	14,157.4900	14.1575	(0.574)	0	0	0
2020/12/24	2032	06/05/2021	12.12	Call	Bond Future	12,187.8300		12.1878	12,106.9200	12.1069	(0.664)	0	0	0
2020/12/24	2032	06/05/2021	12.12	Put	Bond Future	281.0300		0.2810	282.2900	0.2823	0.448	0	0	0
2020/12/24	2032	06/05/2021			Bond Future	9.9517		89.7467	9.9653	89.6646	0.136	0.0000	0.0000	0
2020/12/24	2032	06/05/2021	12.57	Put	Bond Future	141.1800		0.1412	141.5600	0.1416	0.269	0	0	736
2020/12/24	2032	06/05/2021	10.33	Put	Bond Future	2,269.2700		2.2693	2,288.3800	2.2884	0.842	0	0	0
2020/12/24	2032	06/05/2021	10.33	Call	Bond Future	4,520.2600		4.5203	4,457.2000	4.4572	(1.395)	0	0	736
2020/12/24	2032	06/05/2021	12.11	Call	Bond Future	12,142.2800		12.1423	12,061.3900	12.0614	(0.666)	0	0	0
2020/12/24	2032	06/05/2021	12.11	Put	Bond Future	285.1800		0.2852	286.4600	0.2865	0.449	0	0	0
2020/12/24	2032	06/05/2021	12.10	Call	Bond Future	12,096.7200		12.0967	12,015.8700	12.0159	(0.668)	0	0	0
2020/12/24	2032	06/05/2021	12.10	Put	Bond Future	289.3800		0.2894	290.7000	0.2907	0.456	0	0	0
2020/12/24	2032	05/08/2021	11.37	Call	Bond Future	8,373.9100		8.3739	8,303.2900	8.3033	(0.843)	0	0	0
2020/12/24	2032	05/08/2021	11.37	Put	Bond Future	1,664.4000		1.6644	1,677.0800	1.6771	0.762	0	0	0
2020/12/24	2032	05/08/2021			Bond Future	10.1638		90.7076	10.1780	90.6243	0.140	0.0000	0.0000	0
2020/12/24	2032	05/08/2021	11.35	Call	Bond Future	8,298.3700		8.2984	8,227.9600	8.2280	(0.848)	0	0	0
2020/12/24	2032	05/08/2021	11.35	Put	Bond Future	1,694.2900		1.6943	1,707.1800	1.7072	0.761	0	0	0
2020/12/24	2032	05/08/2021	11.36	Call	Bond Future	8,336.1100		8.3361	8,265.5900	8.2656	(0.846)	0	0	0
2020/12/24	2032	05/08/2021	11.36	Put	Bond Future	1,679.2900		1.6793	1,692.0700	1.6921	0.761	0	0	0
2020/12/24	2032	04/11/2021	9.83	Call	Bond Future	2,815.6700		2.8157	2,775.4400	2.7754	(1.429)	0	0	700
2020/12/24	2032	04/11/2021	11.71	Put	Bond Future	1,781.5700		1.7816	1,796.1800	1.7962	0.820	0	0	0
2020/12/24	2032	04/11/2021	11.69	Call	Bond Future	8,833.8900		8.8339	8,764.5100	8.7645	(0.785)	0	0	0
2020/12/24	2032	04/11/2021	11.70	Call	Bond Future	8,870.0200		8.8700	8,800.5300	8.8005	(0.783)	0	0	0
2020/12/24	2032	04/11/2021			Bond Future	10.3831		87.5214	10.3979	87.4372	0.143	0.0000	0.0000	0
2020/12/24	2032	04/11/2021	9.83	Put	Bond Future	6,041.2700		6.0413	6,085.2500	6.0852	0.728	0	0	0
2020/12/24	2032	04/11/2021	12.81	Call	Bond Future	13,111.5400		13.1115	13,033.2900	13.0333	(0.597)	0	0	0
2020/12/24	2032	04/11/2021	12.81	Put	Bond Future	675.7500		0.6758	681.7100	0.6817	0.882	0	0	700
2020/12/24	2032	04/11/2021	11.71	Call	Bond Future	8,906.2100		8.9062	8,836.6100	8.8366	(0.781)	0	0	0
2020/12/24	2032	04/11/2021	11.69	Put	Bond Future	1,810.5900		1.8106	1,825.4200	1.8254	0.819	0	0	0
2020/12/24	2032	04/11/2021	9.33	Put	Bond Future	8,077.7500		8.0777	8,131.6100	8.1316	0.667	0	0	0
2020/12/24	2032	04/11/2021	9.33	Call	Bond Future	1,796.0600		1.7961	1,765.7100	1.7657	(1.690)	0	0	700
2020/12/24	2032	04/11/2021	11.70	Put	Bond Future	1,796.0300		1.7960	1,810.7500	1.8107	0.820	0	0	0
2020/12/24	2033	04/02/2021			Bond Future	99.2325		99.2325	99.2392	99.2392	0.007	0.0000	0.0000	8,131
2020/12/24	2033	06/05/2021			Bond Future	99.0504		99.0504	99.0569	99.0569	0.006	0.0000	0.0000	0
2020/12/24	2033	05/08/2021			Bond Future	100.1345		100.1345	100.1408	100.1408	0.006	0.0000	0.0000	0
2020/12/24	2033	04/11/2021			Bond Future	99.9895		99.9895	99.9958	99.9958	0.006	0.0000	0.0000	0
2020/12/24	2037	04/02/2021	10.28	Call	Bond Future	777.6400		0.7776	718.2800	0.7183	(7.633)	0	0	0
2020/12/24	2037	04/02/2021	10.28	Put	Bond Future	3,704.2900		3.7043	3,797.3300	3.7973	2.512	0	0	0
2020/12/24	2037	04/02/2021	10.27	Call	Bond Future	757.7500		0.7578	699.3500	0.6994	(7.707)	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
2020/12/24	2037	04/02/2021	10.27	Put	Bond Future	3,753.9700	3.7540	3,847.9700	3.8480	2.504	0	0	0
2020/12/24	2037	04/02/2021	11.90	Call	Bond Future	7,511.7600	7.5118	7,361.8800	7.3619	(1.995)	0	0	0
2020/12/24	2037	04/02/2021	13.73	Call	Bond Future	16,776.9200	16.7769	16,624.5000	16.6245	(0.909)	0	0	0
2020/12/24	2037	04/02/2021	13.73	Put	Bond Future	0.4300	0.0004	0.4100	0.0004	(4.651)	0	0	300
2020/12/24	2037	04/02/2021	10.85	Call	Bond Future	2,446.1700	2.4462	2,335.3700	2.3354	(4.530)	0	0	0
2020/12/24	2037	04/02/2021	10.85	Put	Bond Future	1,542.6900	1.5427	1,584.2900	1.5843	2.697	0	0	72
2020/12/24	2037	04/02/2021	10.35	Call	Bond Future	926.2700	0.9263	860.1000	0.8601	(7.144)	0	0	0
2020/12/24	2037	04/02/2021	10.35	Put	Bond Future	3,368.2900	3.3683	3,454.5200	3.4545	2.560	0	0	72
2020/12/24	2037	04/02/2021			Bond Future	10.7120	83.4554	10.7351	83.3030	0.216	0.0000	0.0000	131,659
2020/12/24	2037	04/02/2021	10.29	Call	Bond Future	797.8600	0.7979	737.5300	0.7375	(7.561)	0	0	0
2020/12/24	2037	04/02/2021	10.29	Put	Bond Future	3,655.0300	3.6550	3,747.1000	3.7471	2.519	0	0	0
2020/12/24	2037	04/02/2021	11.97	Put	Bond Future	165.5500	0.1655	167.4200	0.1674	1.130	0	0	0
2020/12/24	2037	04/02/2021	11.97	Call	Bond Future	7,879.0000	7.8790	7,728.4700	7.7285	(1.911)	0	0	300
2020/12/24	2037	04/02/2021	11.90	Put	Bond Future	198.1700	0.1982	200.6900	0.2007	1.272	0	0	240
2020/12/24	2037	04/02/2021	10.48	Put	Bond Future	2,799.8000	2.7998	2,873.3900	2.8734	2.628	0	0	0
2020/12/24	2037	04/02/2021	10.48	Call	Bond Future	1,247.0200	1.2470	1,168.2100	1.1682	(6.320)	0	0	240
2020/12/24	2037	04/02/2021	9.65	Put	Bond Future	7,588.7900	7.5888	7,726.8700	7.7269	1.820	0	0	0
2020/12/24	2037	04/02/2021	9.65	Call	Bond Future	110.3300	0.1103	96.0100	0.0960	(12.979)	0	0	72
2020/12/24	2037	06/05/2021	12.42	Call	Bond Future	9,731.2100	9.7312	9,593.0500	9.5930	(1.420)	0	0	0
2020/12/24	2037	06/05/2021	12.43	Call	Bond Future	9,774.5900	9.7746	9,636.2500	9.6363	(1.415)	0	0	0
2020/12/24	2037	06/05/2021	12.44	Put	Bond Future	905.6400	0.9056	921.3900	0.9214	1.739	0	0	0
2020/12/24	2037	06/05/2021			Bond Future	10.9228	84.3051	10.9469	84.1509	0.221	0.0000	0.0000	0
2020/12/24	2037	06/05/2021	12.42	Put	Bond Future	926.4500	0.9264	942.5500	0.9425	1.738	0	0	0
2020/12/24	2037	06/05/2021	12.43	Put	Bond Future	916.0000	0.9160	931.9200	0.9319	1.738	0	0	0
2020/12/24	2037	06/05/2021	12.44	Call	Bond Future	9,818.0100	9.8180	9,679.5000	9.6795	(1.411)	0	0	0
2020/12/24	2037	05/08/2021	12.26	Put	Bond Future	2,195.4100	2.1954	2,228.2400	2.2282	1.495	0	0	0
2020/12/24	2037	05/08/2021	12.27	Call	Bond Future	8,739.4700	8.7395	8,616.0500	8.6161	(1.412)	0	0	0
2020/12/24	2037	05/08/2021	12.27	Put	Bond Future	2,177.9800	2.1780	2,210.5900	2.2106	1.497	0	0	0
2020/12/24	2037	05/08/2021	12.28	Call	Bond Future	8,776.7300	8.7767	8,653.0900	8.6531	(1.409)	0	0	0
2020/12/24	2037	05/08/2021			Bond Future	11.1443	80.9520	11.1695	80.7960	0.226	0.0000	0.0000	0
2020/12/24	2037	05/08/2021	12.26	Call	Bond Future	8,702.2500	8.7023	8,579.0500	8.5790	(1.416)	0	0	0
2020/12/24	2037	05/08/2021	12.28	Put	Bond Future	2,160.6600	2.1607	2,193.0500	2.1931	1.499	0	0	0
2020/12/24	2037	04/11/2021	12.82	Put	Bond Future	1,953.2100	1.9532	1,983.8600	1.9839	1.569	0	0	0
2020/12/24	2037	04/11/2021	12.83	Call	Bond Future	10,113.3100	10.1133	9,985.9700	9.9860	(1.259)	0	0	0
2020/12/24	2037	04/11/2021			Bond Future	11.3603	81.8073	11.3865	81.6495	0.230	0.0000	0.0000	0
2020/12/24	2037	04/11/2021	12.81	Call	Bond Future	10,040.1200	10.0401	9,913.1600	9.9132	(1.265)	0	0	0
2020/12/24	2037	04/11/2021	12.81	Put	Bond Future	1,967.8800	1.9679	1,998.7200	1.9987	1.567	0	0	0
2020/12/24	2037	04/11/2021	12.82	Call	Bond Future	10,076.6900	10.0767	9,949.5400	9.9495	(1.262)	0	0	0
2020/12/24	2037	04/11/2021	12.83	Put	Bond Future	1,938.6400	1.9386	1,969.1000	1.9691	1.571	0	0	0
2020/12/24	2038	04/02/2021			Bond Future	112.0728	112.0728	112.0803	112.0803	0.007	0.0000	0.0000	7,805
2020/12/24	2038	06/05/2021			Bond Future	113.2413	113.2413	113.2484	113.2484	0.006	0.0000	0.0000	0
2020/12/24	2038	05/08/2021			Bond Future	112.7570	112.7570	112.7641	112.7641	0.006	0.0000	0.0000	0
2020/12/24	2038	04/11/2021			Bond Future	113.9740	113.9740	113.9811	113.9811	0.006	0.0000	0.0000	0
2020/12/24	2040	04/02/2021	10.42	Call	Bond Future	927.5100	0.9275	901.2400	0.9012	(2.832)	0	0	0
2020/12/24	2040	04/02/2021	10.42	Put	Bond Future	3,716.3300	3.7163	3,710.0700	3.7101	(0.168)	0	0	0
2020/12/24	2040	04/02/2021	9.49	Put	Bond Future	10,195.7200	10.1957	10,212.6000	10.2126	0.166	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/24	2040	04/02/2021	9.49	Call	Bond Future	36.3300		0.0363	33.2000	0.0332	(8.615)	0	0	500
2020/12/24	2040	04/02/2021	9.57	Put	Bond Future	9,539.3600		9.5394	9,555.3000	9.5553	0.167	0	0	0
2020/12/24	2040	04/02/2021	9.57	Call	Bond Future	51.0600		0.0511	46.9900	0.0470	(7.971)	0	0	800
2020/12/24	2040	04/02/2021	10.07	Put	Bond Future	5,784.0000		5.7840	5,789.0400	5.7890	0.087	0	0	0
2020/12/24	2040	04/02/2021			Bond Future	10.8044		85.7851	10.8073	85.7651	0.026	0.0000	0.0000	79,911
2020/12/24	2040	04/02/2021	10.41	Call	Bond Future	904.3000		0.9043	878.3300	0.8783	(2.872)	0	0	0
2020/12/24	2040	04/02/2021	10.41	Put	Bond Future	3,767.5800		3.7676	3,761.6200	3.7616	(0.158)	0	0	0
2020/12/24	2040	04/02/2021	10.40	Call	Bond Future	881.4600		0.8815	855.7900	0.8558	(2.912)	0	0	0
2020/12/24	2040	04/02/2021	10.40	Put	Bond Future	3,819.3000		3.8193	3,813.6400	3.8136	(0.148)	0	0	0
2020/12/24	2040	04/02/2021	10.24	Put	Bond Future	4,709.7300		4.7097	4,709.2300	4.7092	(0.011)	0	0	0
2020/12/24	2040	04/02/2021	10.24	Call	Bond Future	565.3300		0.5653	544.8200	0.5448	(3.628)	0	0	500
2020/12/24	2040	04/02/2021	11.57	Call	Bond Future	5,681.7400		5.6817	5,648.2900	5.6483	(0.589)	0	0	0
2020/12/24	2040	04/02/2021	11.57	Put	Bond Future	530.3300		0.5303	516.8900	0.5169	(2.534)	0	0	500
2020/12/24	2040	04/02/2021	10.07	Call	Bond Future	329.0100		0.3290	314.0400	0.3140	(4.550)	0	0	800
2020/12/24	2040	04/02/2021	11.74	Call	Bond Future	6,609.9600		6.6100	6,578.2900	6.5783	(0.479)	0	0	0
2020/12/24	2040	04/02/2021	11.74	Put	Bond Future	382.4400		0.3824	370.7800	0.3708	(3.049)	0	0	800
2020/12/24	2040	06/05/2021	10.83	Put	Bond Future	4,465.6000		4.4656	4,462.3100	4.4623	(0.074)	0	0	0
2020/12/24	2040	06/05/2021	10.83	Call	Bond Future	3,219.5600		3.2196	3,195.8800	3.1959	(0.736)	0	0	300
2020/12/24	2040	06/05/2021	11.58	Put	Bond Future	2,350.8600		2.3509	2,343.8600	2.3439	(0.298)	0	0	0
2020/12/24	2040	06/05/2021	11.58	Call	Bond Future	6,127.1000		6.1271	6,099.7100	6.0997	(0.447)	0	0	300
2020/12/24	2040	06/05/2021	12.44	Call	Bond Future	10,005.8500		10.0059	9,978.8300	9.9788	(0.270)	0	0	0
2020/12/24	2040	06/05/2021	12.44	Put	Bond Future	1,033.7400		1.0337	1,027.1100	1.0271	(0.641)	0	0	0
2020/12/24	2040	06/05/2021			Bond Future	11.0094		86.6585	11.0124	86.6381	0.027	0.0000	0.0000	0
2020/12/24	2040	06/05/2021	13.38	Call	Bond Future	14,375.9400		14.3759	14,351.7500	14.3517	(0.168)	0	0	0
2020/12/24	2040	06/05/2021	13.38	Put	Bond Future	328.5100		0.3285	324.7100	0.3247	(1.157)	0	0	300
2020/12/24	2040	06/05/2021	12.43	Call	Bond Future	9,960.3400		9.9603	9,933.3000	9.9333	(0.271)	0	0	0
2020/12/24	2040	06/05/2021	12.43	Put	Bond Future	1,045.4700		1.0455	1,038.8200	1.0388	(0.636)	0	0	0
2020/12/24	2040	06/05/2021	12.42	Call	Bond Future	9,914.8800		9.9149	9,887.8100	9.8878	(0.273)	0	0	0
2020/12/24	2040	06/05/2021	12.42	Put	Bond Future	1,057.3100		1.0573	1,050.6300	1.0506	(0.632)	0	0	0
2020/12/24	2040	05/08/2021	11.05	Put	Bond Future	5,401.3200		5.4013	5,401.3700	5.4014	0.001	0	0	0
2020/12/24	2040	05/08/2021	11.05	Call	Bond Future	4,226.6800		4.2267	4,205.9000	4.2059	(0.492)	0	0	900
2020/12/24	2040	05/08/2021	12.48	Call	Bond Future	9,780.3300		9.7803	9,755.4000	9.7554	(0.255)	0	0	0
2020/12/24	2040	05/08/2021	12.49	Put	Bond Future	2,040.5200		2.0405	2,036.4200	2.0364	(0.201)	0	0	0
2020/12/24	2040	05/08/2021	12.47	Call	Bond Future	9,740.3600		9.7404	9,715.4300	9.7154	(0.256)	0	0	0
2020/12/24	2040	05/08/2021			Bond Future	11.2245		83.0803	11.2277	83.0595	0.028	0.0000	0.0000	0
2020/12/24	2040	05/08/2021	11.55	Put	Bond Future	3,860.7000		3.8607	3,858.4700	3.8585	(0.058)	0	0	0
2020/12/24	2040	05/08/2021	11.55	Call	Bond Future	5,982.0800		5.9821	5,959.0200	5.9590	(0.385)	0	0	900
2020/12/24	2040	05/08/2021	14.80	Call	Bond Future	19,437.3700		19.4374	19,414.8200	19.4148	(0.116)	0	0	0
2020/12/24	2040	05/08/2021	14.80	Put	Bond Future	232.4900		0.2325	230.7700	0.2308	(0.740)	0	0	900
2020/12/24	2040	05/08/2021	12.48	Put	Bond Future	2,057.2600		2.0573	2,053.1600	2.0532	(0.199)	0	0	0
2020/12/24	2040	05/08/2021	12.49	Call	Bond Future	9,820.3500		9.8203	9,795.4200	9.7954	(0.254)	0	0	0
2020/12/24	2040	05/08/2021	12.47	Put	Bond Future	2,074.1200		2.0741	2,070.0200	2.0700	(0.198)	0	0	0
2020/12/24	2040	04/11/2021	12.90	Call	Bond Future	10,659.5900		10.6596	10,636.7100	10.6367	(0.215)	0	0	0
2020/12/24	2040	04/11/2021	12.90	Put	Bond Future	2,001.5000		2.0015	1,999.6800	1.9997	(0.091)	0	0	0
2020/12/24	2040	04/11/2021	12.89	Call	Bond Future	10,620.9200		10.6209	10,598.0400	10.5980	(0.215)	0	0	0
2020/12/24	2040	04/11/2021	12.89	Put	Bond Future	2,016.7400		2.0167	2,014.9200	2.0149	(0.090)	0	0	0
2020/12/24	2040	04/11/2021			Bond Future	11.4339		83.9581	11.4371	83.9370	0.029	0.0000	0.0000	0
2020/12/24	2040	04/11/2021	12.91	Call	Bond Future	10,698.2900		10.6983	10,675.4100	10.6754	(0.214)	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
2020/12/24	2040	04/11/2021	12.91	Put	Bond Future	1,986.3600	1.9864	1,984.5400	1.9845	(0.092)	0	0	0
2020/12/24	2044	04/02/2021	10.36	Put	Bond Future	4,469.6000	4.4696	4,468.7000	4.4687	(0.020)	0	0	0
2020/12/24	2044	04/02/2021	10.37	Call	Bond Future	633.1600	0.6332	611.2800	0.6113	(3.456)	0	0	0
2020/12/24	2044	04/02/2021	10.35	Put	Bond Future	4,528.7400	4.5287	4,528.1700	4.5282	(0.013)	0	0	0
2020/12/24	2044	04/02/2021	10.04	Put	Bond Future	6,598.0100	6.5980	6,606.8500	6.6068	0.134	0	0	0
2020/12/24	2044	04/02/2021	10.04	Call	Bond Future	224.2200	0.2242	212.4200	0.2124	(5.263)	0	0	0
2020/12/24	2044	04/02/2021	10.84	Call	Bond Future	1,914.4700	1.9145	1,880.3600	1.8804	(1.782)	0	0	0
2020/12/24	2044	04/02/2021			Bond Future	10.8811	82.3434	10.8840	82.3228	0.027	0.0000	0.0000	51,677
2020/12/24	2044	04/02/2021	10.36	Call	Bond Future	614.9500	0.6149	593.4100	0.5934	(3.503)	0	0	0
2020/12/24	2044	04/02/2021	10.37	Put	Bond Future	4,411.0100	4.4110	4,409.7700	4.4098	(0.028)	0	0	0
2020/12/24	2044	04/02/2021	10.35	Call	Bond Future	597.1800	0.5972	575.9700	0.5760	(3.552)	0	0	0
2020/12/24	2044	04/02/2021	10.84	Put	Bond Future	2,208.0000	2.2080	2,194.5300	2.1945	(0.610)	0	0	265
2020/12/24	2044	04/02/2021	10.29	Call	Bond Future	497.6800	0.4977	478.4900	0.4785	(3.856)	0	0	0
2020/12/24	2044	04/02/2021	10.29	Put	Bond Future	4,893.1400	4.8931	4,894.5900	4.8946	0.030	0	0	265
2020/12/24	2044	04/02/2021	9.66	Put	Bond Future	9,581.1500	9.5812	9,597.5200	9.5975	0.171	0	0	0
2020/12/24	2044	04/02/2021	9.66	Call	Bond Future	53.8700	0.0539	49.6000	0.0496	(7.926)	0	0	265
2020/12/24	2044	06/05/2021	11.10	Call	Bond Future	3,966.6100	3.9666	3,940.9000	3.9409	(0.648)	0	0	0
2020/12/24	2044	06/05/2021	11.40	Call	Bond Future	5,129.6400	5.1296	5,102.3500	5.1024	(0.532)	0	0	0
2020/12/24	2044	06/05/2021	11.40	Put	Bond Future	2,960.7800	2.9608	2,954.6200	2.9546	(0.208)	0	0	3,100
2020/12/24	2044	06/05/2021	11.79	Call	Bond Future	6,821.9200	6.8219	6,793.4800	6.7935	(0.417)	0	0	0
2020/12/24	2044	06/05/2021	11.79	Put	Bond Future	2,150.7100	2.1507	2,143.4000	2.1434	(0.340)	0	0	3,100
2020/12/24	2044	06/05/2021	12.50	Call	Bond Future	9,959.8500	9.9599	9,932.0700	9.9321	(0.279)	0	0	0
2020/12/24	2044	06/05/2021	12.50	Put	Bond Future	1,070.0900	1.0701	1,063.4400	1.0634	(0.621)	0	0	3,100
2020/12/24	2044	06/05/2021	12.43	Call	Bond Future	9,647.7400	9.6477	9,619.7900	9.6198	(0.290)	0	0	0
2020/12/24	2044	06/05/2021	12.43	Put	Bond Future	1,155.7000	1.1557	1,148.8800	1.1489	(0.590)	0	0	0
2020/12/24	2044	06/05/2021	12.44	Call	Bond Future	9,692.2200	9.6922	9,664.2900	9.6643	(0.288)	0	0	0
2020/12/24	2044	06/05/2021	12.44	Put	Bond Future	1,143.1300	1.1431	1,136.3300	1.1363	(0.595)	0	0	0
2020/12/24	2044	06/05/2021			Bond Future	11.0787	83.1819	11.0817	83.1608	0.028	0.0000	0.0000	0
2020/12/24	2044	06/05/2021	11.10	Put	Bond Future	3,819.5800	3.8196	3,815.0000	3.8150	(0.120)	0	0	3,100
2020/12/24	2044	06/05/2021	10.70	Put	Bond Future	5,328.4900	5.3285	5,327.1600	5.3272	(0.025)	0	0	0
2020/12/24	2044	06/05/2021	10.70	Call	Bond Future	2,639.8000	2.6398	2,617.3400	2.6173	(0.851)	0	0	3,100
2020/12/24	2044	06/05/2021	11.35	Put	Bond Future	3,087.3300	3.0873	3,081.4000	3.0814	(0.192)	0	0	0
2020/12/24	2044	06/05/2021	11.35	Call	Bond Future	4,925.2300	4.9252	4,898.1700	4.8982	(0.549)	0	0	3,100
2020/12/24	2044	06/05/2021	11.90	Call	Bond Future	7,321.8900	7.3219	7,293.3000	7.2933	(0.390)	0	0	0
2020/12/24	2044	06/05/2021	11.90	Put	Bond Future	1,969.4600	1.9695	1,962.0000	1.9620	(0.379)	0	0	0
2020/12/24	2044	06/05/2021	12.45	Call	Bond Future	9,736.7300	9.7367	9,708.8200	9.7088	(0.287)	0	0	0
2020/12/24	2044	06/05/2021	12.45	Put	Bond Future	1,130.6700	1.1307	1,123.8900	1.1239	(0.600)	0	0	0
2020/12/24	2044	05/08/2021	12.60	Put	Bond Future	1,994.9400	1.9949	1,990.9200	1.9909	(0.202)	0	0	0
2020/12/24	2044	05/08/2021	12.61	Call	Bond Future	10,065.6900	10.0657	10,040.1300	10.0401	(0.254)	0	0	0
2020/12/24	2044	05/08/2021	12.61	Put	Bond Future	1,978.8400	1.9788	1,974.8300	1.9748	(0.203)	0	0	0
2020/12/24	2044	05/08/2021			Bond Future	11.2859	79.6916	11.2891	79.6701	0.029	0.0000	0.0000	0
2020/12/24	2044	05/08/2021	12.59	Call	Bond Future	9,986.5300	9.9865	9,960.9700	9.9610	(0.256)	0	0	0
2020/12/24	2044	05/08/2021	12.59	Put	Bond Future	2,011.1400	2.0111	2,007.1300	2.0071	(0.199)	0	0	0
2020/12/24	2044	05/08/2021	12.60	Call	Bond Future	10,026.1000	10.0261	10,000.5300	10.0005	(0.255)	0	0	0
2020/12/24	2044	04/11/2021	12.91	Call	Bond Future	10,492.1100	10.4921	10,468.6200	10.4686	(0.224)	0	0	0
2020/12/24	2044	04/11/2021	12.91	Put	Bond Future	2,101.0200	2.1010	2,099.3600	2.0994	(0.079)	0	0	0
2020/12/24	2044	04/11/2021			Bond Future	11.4872	80.5336	11.4905	80.5118	0.029	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
2020/12/24	2044	04/11/2021	12.89	Call	Bond Future	10,416.4700	10.4165	10,393.0000	10.3930	(0.225)	0	0	0
2020/12/24	2044	04/11/2021	12.89	Put	Bond Future	2,132.4100	2.1324	2,130.7700	2.1308	(0.077)	0	0	0
2020/12/24	2044	04/11/2021	12.90	Call	Bond Future	10,454.2700	10.4543	10,430.7900	10.4308	(0.225)	0	0	0
2020/12/24	2044	04/11/2021	12.90	Put	Bond Future	2,116.6600	2.1167	2,115.0100	2.1150	(0.078)	0	0	0
2020/12/24	2046	04/02/2021			Bond Future	101.3514	101.3514	101.3582	101.3582	0.007	0.0000	0.0000	14,890
2020/12/24	2046	06/05/2021			Bond Future	100.6162	100.6162	100.6228	100.6228	0.007	0.0000	0.0000	0
2020/12/24	2046	05/08/2021			Bond Future	101.7175	101.7175	101.7240	101.7240	0.006	0.0000	0.0000	0
2020/12/24	2046	04/11/2021			Bond Future	101.0063	101.0063	101.0128	101.0128	0.006	0.0000	0.0000	0
2020/12/24	2050	04/02/2021			Bond Future	101.5150	101.5150	101.9011	101.9011	0.380	0.0000	0.0000	11,025
2020/12/24	2050	06/05/2021			Bond Future	102.5733	102.5733	102.9632	102.9632	0.380	0.0000	0.0000	0
2020/12/24	2050	05/08/2021			Bond Future	101.7661	101.7661	102.1601	102.1601	0.387	0.0000	0.0000	0
2020/12/24	2050	04/11/2021			Bond Future	102.8645	102.8645	103.2625	103.2625	0.387	0.0000	0.0000	0
2020/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	AL37	04/02/2021			Index Future	787.3740	787.3740	787.0810	787.0810	(0.037)	0.0000	0.0000	0
2020/12/24	AL37	06/05/2021			Index Future	795.3890	795.3890	795.0910	795.0910	(0.037)	0.0000	0.0000	0
2020/12/24	AL37	05/08/2021			Index Future	803.8110	803.8110	803.5080	803.5080	(0.038)	0.0000	0.0000	0
2020/12/24	AL37	04/11/2021			Index Future	812.3870	812.3870	812.0800	812.0800	(0.038)	0.0000	0.0000	0
2020/12/24	AL7T	04/02/2021			Index Future	869.9340	869.9340	869.2140	869.2140	(0.083)	0.0000	0.0000	0
2020/12/24	AL7T	06/05/2021			Index Future	878.7900	878.7900	878.0590	878.0590	(0.083)	0.0000	0.0000	0
2020/12/24	AL7T	05/08/2021			Index Future	888.0950	888.0950	887.3550	887.3550	(0.083)	0.0000	0.0000	0
2020/12/24	AL7T	04/11/2021			Index Future	897.5700	897.5700	896.8210	896.8210	(0.083)	0.0000	0.0000	0
2020/12/24	ALBI	04/02/2021			Index Future	763.2290	763.2290	762.7300	762.7300	(0.065)	0.0000	0.0000	231
2020/12/24	ALBI	06/05/2021			Index Future	770.9990	770.9990	770.4930	770.4930	(0.066)	0.0000	0.0000	0
2020/12/24	ALBI	05/08/2021			Index Future	779.1620	779.1620	778.6490	778.6490	(0.066)	0.0000	0.0000	0
2020/12/24	ALBI	04/11/2021			Index Future	787.4750	787.4750	786.9560	786.9560	(0.066)	0.0000	0.0000	0
2020/12/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/12/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	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
2020/12/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/24	ES33	04/02/2021			Bond Future	11.3228	77.7016	11.3455	77.5795	0.200	0.0000	0.0000	350
2020/12/24	ES33	06/05/2021			Bond Future	11.5734	74.7188	11.5971	74.5951	0.205	0.0000	0.0000	0
2020/12/24	ES33	05/08/2021			Bond Future	11.8329	75.5187	11.8577	75.3935	0.209	0.0000	0.0000	0
2020/12/24	ES33	04/11/2021			Bond Future	12.1017	72.5423	12.1275	72.4157	0.213	0.0000	0.0000	0
2020/12/24	ES42	04/02/2021			Bond Future	11.8148	76.8720	11.8173	76.8571	0.021	0.0000	0.0000	4,779
2020/12/24	ES42	06/05/2021			Bond Future	12.0570	73.3969	12.0597	73.3815	0.022	0.0000	0.0000	0
2020/12/24	ES42	05/08/2021			Bond Future	12.3017	74.1831	12.3044	74.1674	0.023	0.0000	0.0000	0
2020/12/24	ES42	04/11/2021			Bond Future	12.5565	70.7091	12.5594	70.6933	0.023	0.0000	0.0000	0
2020/12/24	GOVI	04/02/2021	750.96	Call	GOVI	30,810.0000	3.0810	26,060.0000	2.6060	(15.417)	0	0	0
2020/12/24	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	04/02/2021			GOVI	754.0410	754.0410	753.5660	753.5660	(0.063)	0.0000	0.0000	964
2020/12/24	GOVI	04/02/2021	750.95	Call	GOVI	30,910.0000	3.0910	26,160.0000	2.6160	(15.367)	0	0	0
2020/12/24	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	04/02/2021	750.94	Call	GOVI	31,010.0000	3.1010	26,260.0000	2.6260	(15.318)	0	0	0
2020/12/24	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	06/05/2021	678.68	Call	GOVI	830,370.0000	83.0370	825,550.0000	82.5550	(0.580)	0	0	0
2020/12/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	06/05/2021	678.67	Call	GOVI	830,470.0000	83.0470	825,650.0000	82.5650	(0.580)	0	0	0
2020/12/24	GOVI	06/05/2021			GOVI	761.7170	761.7170	761.2350	761.2350	(0.063)	0.0000	0.0000	0
2020/12/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	06/05/2021	678.69	Call	GOVI	830,270.0000	83.0270	825,450.0000	82.5450	(0.581)	0	0	0
2020/12/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	05/08/2021	719.14	Call	GOVI	506,430.0000	50.6430	501,530.0000	50.1530	(0.968)	0	0	0
2020/12/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	05/08/2021	719.13	Call	GOVI	506,530.0000	50.6530	501,630.0000	50.1630	(0.967)	0	0	0
2020/12/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	05/08/2021			GOVI	769.7830	769.7830	769.2930	769.2930	(0.064)	0.0000	0.0000	0
2020/12/24	GOVI	05/08/2021	719.15	Call	GOVI	506,330.0000	50.6330	501,430.0000	50.1430	(0.968)	0	0	0
2020/12/24	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	04/11/2021	728.41	Call	GOVI	495,850.0000	49.5850	490,900.0000	49.0900	(0.998)	0	0	0
2020/12/24	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	04/11/2021	728.40	Call	GOVI	495,950.0000	49.5950	491,000.0000	49.1000	(0.998)	0	0	0
2020/12/24	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GOVI	04/11/2021			GOVI	777.9950	777.9950	777.5000	777.5000	(0.064)	0.0000	0.0000	0
2020/12/24	GOVI	04/11/2021	728.42	Call	GOVI	495,750.0000	49.5750	490,800.0000	49.0800	(0.998)	0	0	0
2020/12/24	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/24	IGOV	04/02/2021			Index Future	271.6890	271.6890	271.6310	271.6310	(0.021)	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
2020/12/24	IGOV	06/05/2021			Index Future	274.5220	274.5220	274.4620	274.4620	(0.022)	0.0000	0.0000	18
2020/12/24	IGOV	05/08/2021			Index Future	277.4950	277.4950	277.4340	277.4340	(0.022)	0.0000	0.0000	0
2020/12/24	IGOV	04/11/2021			Index Future	280.5220	280.5220	280.4600	280.4600	(0.022)	0.0000	0.0000	0
2020/12/24	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/24	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2020/12/24	IS05	21/09/2021			Interest Rate Swap	89.2800	89.2800	89.2900	89.2900	0.011	0.0000	0.0000	0
2020/12/24	IS05	21/12/2021			Interest Rate Swap	90.4800	90.4800	90.4800	90.4800	0.000	0.0000	0.0000	51
2020/12/24	IS05	15/03/2022			Interest Rate Swap	89.8400	89.8400	89.8400	89.8400	0.000	0.0000	0.0000	0
2020/12/24	IS05	21/06/2022			Interest Rate Swap	89.8900	89.8900	89.8800	89.8800	(0.011)	0.0000	0.0000	0
2020/12/24	IS05	20/09/2022			Interest Rate Swap	92.9600	92.9600	92.9500	92.9500	(0.011)	0.0000	0.0000	0
2020/12/24	IS05	20/12/2022			Interest Rate Swap	93.3800	93.3800	93.3600	93.3600	(0.021)	0.0000	0.0000	0
2020/12/24	IS05	22/03/2023			Interest Rate Swap	85.6900	85.6900	85.6600	85.6600	(0.035)	0.0000	0.0000	0
2020/12/24	IS05	20/06/2023			Interest Rate Swap	91.1400	91.1400	91.1100	91.1100	(0.033)	0.0000	0.0000	0
2020/12/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/24	IS10	17/12/2025			Interest Rate Swap	77.8000	77.8000	77.8200	77.8200	0.026	0.0000	0.0000	0
2020/12/24	IS10	16/03/2026			Interest Rate Swap	74.2300	74.2300	74.2400	74.2400	0.013	0.0000	0.0000	0
2020/12/24	IS10	15/06/2026			Interest Rate Swap	72.5400	72.5400	72.5500	72.5500	0.014	0.0000	0.0000	0
2020/12/24	IS10	21/09/2026			Interest Rate Swap	74.5000	74.5000	74.5000	74.5000	0.000	0.0000	0.0000	0
2020/12/24	IS10	21/12/2026			Interest Rate Swap	78.4700	78.4700	78.4800	78.4800	0.013	0.0000	0.0000	0
2020/12/24	IS10	15/03/2027			Interest Rate Swap	76.9100	76.9100	76.9100	76.9100	0.000	0.0000	0.0000	0
2020/12/24	IS10	21/06/2027			Interest Rate Swap	78.9600	78.9600	78.9600	78.9600	0.000	0.0000	0.0000	0
2020/12/24	IS10	20/09/2027			Interest Rate Swap	84.7800	84.7800	84.7700	84.7700	(0.012)	0.0000	0.0000	0
2020/12/24	IS10	20/12/2027			Interest Rate Swap	85.1600	85.1600	85.1500	85.1500	(0.012)	0.0000	0.0000	0
2020/12/24	IS10	22/03/2028			Interest Rate Swap	78.1100	78.1100	78.0900	78.0900	(0.026)	0.0000	0.0000	0
2020/12/24	IS10	20/06/2028			Interest Rate Swap	86.0100	86.0100	85.9800	85.9800	(0.035)	0.0000	0.0000	0
2020/12/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/24	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6250	96.3750	(0.275)	0.0000	0.0000	0
2020/12/24	JBAF	17/02/2021			Jibar Tradeable Future	3.5100	96.4900	3.4900	96.5100	(0.570)	0.0000	0.0000	0
2020/12/24	JBAF	17/03/2021			Jibar Tradeable Future	3.4950	96.5050	3.4750	96.5250	(0.572)	0.0000	0.0000	0
2020/12/24	JBAF	21/04/2021			Jibar Tradeable Future	3.4400	96.5600	3.4300	96.5700	(0.291)	0.0000	0.0000	0
2020/12/24	JBAF	19/05/2021			Jibar Tradeable Future	3.4400	96.5600	3.4200	96.5800	(0.581)	0.0000	0.0000	0
2020/12/24	JBAF	15/06/2021			Jibar Tradeable Future	3.4050	96.5950	3.3950	96.6050	(0.294)	0.0000	0.0000	0
2020/12/24	JBAF	15/09/2021			Jibar Tradeable Future	3.4800	96.5200	3.4300	96.5700	(1.437)	0.0000	0.0000	30,000
2020/12/24	JBAF	15/12/2021			Jibar Tradeable Future	3.6950	96.3050	3.6450	96.3550	(1.353)	0.0000	0.0000	0
2020/12/24	JBAF	16/03/2022			Jibar Tradeable Future	3.7150	96.2850	3.6400	96.3600	(2.019)	0.0000	0.0000	0
2020/12/24	JBAF	15/06/2022			Jibar Tradeable Future	4.0900	95.9100	4.0300	95.9700	(1.467)	0.0000	0.0000	0
2020/12/24	JBAF	21/09/2022			Jibar Tradeable Future	4.3550	95.6450	4.0900	95.9100	(6.085)	0.0000	0.0000	0
2020/12/24	JBAF	21/12/2022			Jibar Tradeable Future	4.5150	95.4850	4.5050	95.4950	(0.221)	0.0000	0.0000	0
2020/12/24	R023	04/02/2021	6.33	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/12/24	R023	04/02/2021	6.34	Call	Bond Future	3,244.0900	3.2441	3,235.7300	3.2357	(0.258)	0	0	0
2020/12/24	R023	04/02/2021	6.32	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/12/24	R023	04/02/2021			Bond Future	4.6926	109.3807	4.6967	109.3724	0.089	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
2020/12/24	R023	04/02/2021	6.33	Call	Bond Future	3,224.7900	3.2248	3,216.4300	3.2164	(0.259)	0	0	0
2020/12/24	R023	04/02/2021	6.34	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/12/24	R023	04/02/2021	6.32	Call	Bond Future	3,205.4800	3.2055	3,197.1200	3.1971	(0.261)	0	0	0
2020/12/24	R023	06/05/2021	7.58	Call	Bond Future	4,807.2300	4.8072	4,798.4600	4.7985	(0.182)	0	0	0
2020/12/24	R023	06/05/2021	7.58	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/24	R023	06/05/2021			Bond Future	4.7765	106.5881	4.7815	106.5793	0.104	0.0000	0.0000	0
2020/12/24	R023	06/05/2021	7.57	Call	Bond Future	4,790.6000	4.7906	4,781.8300	4.7818	(0.183)	0	0	0
2020/12/24	R023	06/05/2021	7.57	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/24	R023	06/05/2021	7.56	Call	Bond Future	4,773.9700	4.7740	4,765.2000	4.7652	(0.184)	0	0	0
2020/12/24	R023	06/05/2021	7.56	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/24	R023	05/08/2021	5.30	Call	Bond Future	986.4500	0.9864	979.1300	0.9791	(0.742)	0	0	0
2020/12/24	R023	05/08/2021	5.30	Put	Bond Future	316.3200	0.3163	318.0700	0.3181	0.553	0	0	0
2020/12/24	R023	05/08/2021	5.29	Call	Bond Future	975.1100	0.9751	967.8200	0.9678	(0.748)	0	0	0
2020/12/24	R023	05/08/2021	5.29	Put	Bond Future	320.0900	0.3201	321.8700	0.3219	0.556	0	0	0
2020/12/24	R023	05/08/2021			Bond Future	4.8582	107.7288	4.8641	107.7198	0.123	0.0000	0.0000	0
2020/12/24	R023	05/08/2021	5.31	Call	Bond Future	997.8300	0.9978	990.4800	0.9905	(0.737)	0	0	0
2020/12/24	R023	05/08/2021	5.31	Put	Bond Future	312.6000	0.3126	314.3200	0.3143	0.550	0	0	0
2020/12/24	R023	04/11/2021	4.91	Call	Bond Future	537.4100	0.5374	532.0600	0.5321	(0.996)	0	0	0
2020/12/24	R023	04/11/2021	4.91	Put	Bond Future	617.2500	0.6173	621.1500	0.6212	0.632	0	0	0
2020/12/24	R023	04/11/2021	4.90	Call	Bond Future	530.9400	0.5309	525.6300	0.5256	(1.000)	0	0	0
2020/12/24	R023	04/11/2021	4.90	Put	Bond Future	623.6200	0.6236	627.5600	0.6276	0.632	0	0	0
2020/12/24	R023	04/11/2021			Bond Future	4.9722	104.9599	4.9794	104.9506	0.145	0.0000	0.0000	0
2020/12/24	R023	04/11/2021	4.92	Call	Bond Future	543.9200	0.5439	538.5400	0.5385	(0.989)	0	0	0
2020/12/24	R023	04/11/2021	4.92	Put	Bond Future	610.9200	0.6109	614.7900	0.6148	0.633	0	0	0
2020/12/24	R035	04/02/2021	10.05	Call	Bond Future	694.5500	0.6945	647.5300	0.6475	(6.770)	0	0	0
2020/12/24	R035	04/02/2021	10.05	Put	Bond Future	3,863.8500	3.8638	3,935.5200	3.9355	1.855	0	0	0
2020/12/24	R035	04/02/2021	10.04	Call	Bond Future	675.9700	0.6760	629.7500	0.6298	(6.838)	0	0	0
2020/12/24	R035	04/02/2021	10.04	Put	Bond Future	3,914.9800	3.9150	3,987.4500	3.9875	1.851	0	0	0
2020/12/24	R035	04/02/2021	10.14	Put	Bond Future	3,421.8000	3.4218	3,486.2800	3.4863	1.884	0	0	650
2020/12/24	R035	04/02/2021	11.14	Call	Bond Future	4,614.3100	4.6143	4,503.0500	4.5031	(2.411)	0	0	0
2020/12/24	R035	04/02/2021	11.14	Put	Bond Future	626.2800	0.6263	633.7100	0.6337	1.186	0	0	650
2020/12/24	R035	04/02/2021			Bond Future	10.5167	92.0480	10.5346	91.9293	0.171	0.0000	0.0000	95,921
2020/12/24	R035	04/02/2021	10.06	Call	Bond Future	713.3600	0.7134	665.5500	0.6656	(6.702)	0	0	0
2020/12/24	R035	04/02/2021	10.06	Put	Bond Future	3,813.0300	3.8130	3,883.9100	3.8839	1.859	0	0	0
2020/12/24	R035	04/02/2021	10.14	Call	Bond Future	876.4300	0.8764	822.2200	0.8222	(6.185)	0	0	0
2020/12/24	R035	06/05/2021	10.55	Call	Bond Future	3,028.3200	3.0283	2,959.1200	2.9591	(2.285)	0	0	0
2020/12/24	R035	06/05/2021	10.55	Put	Bond Future	4,189.4300	4.1894	4,240.4000	4.2404	1.217	0	0	500
2020/12/24	R035	06/05/2021	10.05	Put	Bond Future	6,206.3300	6.2063	6,277.1600	6.2772	1.141	0	0	0
2020/12/24	R035	06/05/2021	10.05	Call	Bond Future	1,679.2600	1.6793	1,629.9200	1.6299	(2.938)	0	0	500
2020/12/24	R035	06/05/2021	12.91	Put	Bond Future	373.9600	0.3740	378.0300	0.3780	1.088	0	0	600
2020/12/24	R035	06/05/2021	10.40	Put	Bond Future	4,735.3200	4.7353	4,792.0100	4.7920	1.197	0	0	0
2020/12/24	R035	06/05/2021	11.55	Call	Bond Future	6,822.5100	6.8225	6,723.7200	6.7237	(1.448)	0	0	0
2020/12/24	R035	06/05/2021	11.55	Put	Bond Future	1,772.5900	1.7726	1,793.9700	1.7940	1.206	0	0	1,650
2020/12/24	R035	06/05/2021	12.77	Call	Bond Future	12,235.5100	12.2355	12,120.3200	12.1203	(0.941)	0	0	0
2020/12/24	R035	06/05/2021	12.77	Put	Bond Future	449.2800	0.4493	454.2600	0.4543	1.108	0	0	1,650
2020/12/24	R035	06/05/2021	10.24	Put	Bond Future	5,373.5100	5.3735	5,436.5300	5.4365	1.173	0	0	0
2020/12/24	R035	06/05/2021	10.24	Call	Bond Future	2,147.0900	2.1471	2,089.9400	2.0899	(2.662)	0	0	793

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
2020/12/24	R035	06/05/2021	12.37	Call	Bond Future	10,412.8600	10.4129	10,301.2300	10.3012	(1.072)	0	0	0
2020/12/24	R035	06/05/2021	12.35	Put	Bond Future	758.8700	0.7589	767.6300	0.7676	1.154	0	0	0
2020/12/24	R035	06/05/2021	12.36	Put	Bond Future	749.8100	0.7498	758.4600	0.7585	1.154	0	0	0
2020/12/24	R035	06/05/2021			Bond Future	10.7290	88.5119	10.7477	88.3918	0.174	0.0000	0.0000	0
2020/12/24	R035	06/05/2021	11.05	Call	Bond Future	4,744.2000	4.7442	4,658.1400	4.6581	(1.814)	0	0	0
2020/12/24	R035	06/05/2021	11.05	Put	Bond Future	2,716.5400	2.7165	2,750.6500	2.7506	1.256	0	0	500
2020/12/24	R035	06/05/2021	11.15	Put	Bond Future	2,491.8700	2.4919	2,523.0700	2.5231	1.252	0	0	0
2020/12/24	R035	06/05/2021	11.15	Call	Bond Future	5,136.9700	5.1370	5,048.0000	5.0480	(1.732)	0	0	600
2020/12/24	R035	06/05/2021	12.91	Call	Bond Future	12,879.5800	12.8796	12,763.4800	12.7635	(0.901)	0	0	0
2020/12/24	R035	06/05/2021	10.40	Call	Bond Future	2,583.5400	2.5835	2,520.0600	2.5201	(2.457)	0	0	600
2020/12/24	R035	06/05/2021	10.81	Put	Bond Future	3,354.3700	3.3544	3,396.1300	3.3961	1.245	0	0	0
2020/12/24	R035	06/05/2021	10.81	Call	Bond Future	3,872.8400	3.8728	3,794.4300	3.7944	(2.025)	0	0	1,650
2020/12/24	R035	06/05/2021	11.32	Call	Bond Future	5,832.7700	5.8328	5,739.2700	5.7393	(1.603)	0	0	0
2020/12/24	R035	06/05/2021	11.32	Put	Bond Future	2,153.0700	2.1531	2,179.7400	2.1797	1.239	0	0	793
2020/12/24	R035	06/05/2021	12.37	Put	Bond Future	740.8300	0.7408	749.3700	0.7494	1.153	0	0	0
2020/12/24	R035	06/05/2021	12.35	Call	Bond Future	10,322.8500	10.3229	10,211.4400	10.2114	(1.079)	0	0	0
2020/12/24	R035	06/05/2021	12.02	Call	Bond Future	8,862.2400	8.8622	8,755.1000	8.7551	(1.209)	0	0	0
2020/12/24	R035	06/05/2021	12.02	Put	Bond Future	1,114.2400	1.1142	1,127.2700	1.1273	1.169	0	0	793
2020/12/24	R035	06/05/2021	12.36	Call	Bond Future	10,367.8400	10.3678	10,256.3200	10.2563	(1.076)	0	0	0
2020/12/24	R035	05/08/2021	11.37	Call	Bond Future	5,935.5700	5.9356	5,851.3000	5.8513	(1.420)	0	0	0
2020/12/24	R035	05/08/2021	11.37	Put	Bond Future	3,377.2700	3.3773	3,414.6400	3.4146	1.107	0	0	100
2020/12/24	R035	05/08/2021	5.31	Call	Bond Future	0.3600	0.0004	0.3300	0.0003	(8.333)	0	0	0
2020/12/24	R035	05/08/2021	5.31	Put	Bond Future	48,631.6500	48.6316	48,753.2600	48.7533	0.250	0	0	0
2020/12/24	R035	05/08/2021			Bond Future	10.9503	89.4594	10.9698	89.3378	0.178	0.0000	0.0000	0
2020/12/24	R035	05/08/2021	10.77	Call	Bond Future	3,924.4800	3.9245	3,855.9500	3.8560	(1.746)	0	0	0
2020/12/24	R035	05/08/2021	10.77	Put	Bond Future	5,058.8400	5.0588	5,111.9500	5.1119	1.050	0	0	100
2020/12/24	R035	05/08/2021	10.02	Put	Bond Future	8,061.0100	8.0610	8,137.1300	8.1371	0.944	0	0	0
2020/12/24	R035	05/08/2021	10.02	Call	Bond Future	1,966.2700	1.9663	1,920.7500	1.9207	(2.315)	0	0	100
2020/12/24	R035	05/08/2021	5.29	Call	Bond Future	0.3400	0.0003	0.3100	0.0003	(8.824)	0	0	0
2020/12/24	R035	05/08/2021	5.29	Put	Bond Future	48,864.9200	48.8649	48,986.5300	48.9865	0.249	0	0	0
2020/12/24	R035	05/08/2021	5.30	Call	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2020/12/24	R035	05/08/2021	5.30	Put	Bond Future	48,748.2200	48.7482	48,869.8300	48.8698	0.249	0	0	0
2020/12/24	R035	04/11/2021	10.62	Put	Bond Future	6,687.6700	6.6877	6,753.1100	6.7531	0.979	0	0	0
2020/12/24	R035	04/11/2021	10.62	Call	Bond Future	3,214.0000	3.2140	3,156.4800	3.1565	(1.790)	0	0	400
2020/12/24	R035	04/11/2021	11.08	Call	Bond Future	4,507.7200	4.5077	4,437.9200	4.4379	(1.548)	0	0	0
2020/12/24	R035	04/11/2021	11.08	Put	Bond Future	5,103.0400	5.1030	5,156.2000	5.1562	1.042	0	0	782
2020/12/24	R035	04/11/2021	10.23	Put	Bond Future	8,316.9200	8.3169	8,393.2600	8.3933	0.918	0	0	0
2020/12/24	R035	04/11/2021	10.12	Put	Bond Future	8,855.0300	8.8550	8,934.1900	8.9342	0.894	0	0	0
2020/12/24	R035	04/11/2021	10.12	Call	Bond Future	2,090.4500	2.0904	2,046.6500	2.0466	(2.095)	0	0	400
2020/12/24	R035	04/11/2021	11.75	Put	Bond Future	3,381.3600	3.3814	3,418.9500	3.4189	1.112	0	0	782
2020/12/24	R035	04/11/2021	12.53	Call	Bond Future	9,678.9400	9.6789	9,579.8300	9.5798	(1.024)	0	0	0
2020/12/24	R035	04/11/2021	12.53	Put	Bond Future	2,051.6800	2.0517	2,075.5300	2.0755	1.162	0	0	0
2020/12/24	R035	04/11/2021			Bond Future	11.1780	85.9306	11.1983	85.8076	0.182	0.0000	0.0000	0
2020/12/24	R035	04/11/2021	13.82	Call	Bond Future	14,694.0800	14.6941	14,580.4700	14.5805	(0.773)	0	0	0
2020/12/24	R035	04/11/2021	13.82	Put	Bond Future	708.0000	0.7080	717.3500	0.7173	1.321	0	0	400
2020/12/24	R035	04/11/2021	10.23	Call	Bond Future	2,291.3500	2.2913	2,244.7300	2.2447	(2.035)	0	0	782
2020/12/24	R035	04/11/2021	11.75	Call	Bond Future	6,738.7300	6.7387	6,653.3600	6.6534	(1.267)	0	0	0
2020/12/24	R035	04/11/2021	12.51	Call	Bond Future	9,604.9500	9.6050	9,506.1400	9.5061	(1.029)	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
2020/12/24	R035	04/11/2021	12.51	Put	Bond Future	2,082.9700	2.0830	2,107.1200	2.1071	1.159	0	0	0
2020/12/24	R035	04/11/2021	12.52	Call	Bond Future	9,641.9300	9.6419	9,542.9600	9.5430	(1.026)	0	0	0
2020/12/24	R035	04/11/2021	12.52	Put	Bond Future	2,067.2800	2.0673	2,091.2700	2.0913	1.160	0	0	0
2020/12/24	R186	04/02/2021	8.16	Call	Bond Future	6,914.8900	6.9149	6,869.4200	6.8694	(0.658)	0	0	0
2020/12/24	R186	04/02/2021	8.17	Put	Bond Future	7.2900	0.0073	6.9200	0.0069	(5.075)	0	0	0
2020/12/24	R186	04/02/2021	8.15	Call	Bond Future	6,866.3600	6.8664	6,820.8700	6.8209	(0.663)	0	0	0
2020/12/24	R186	04/02/2021	7.30	Put	Bond Future	262.6500	0.2627	262.0400	0.2620	(0.232)	0	0	0
2020/12/24	R186	04/02/2021	8.00	Put	Bond Future	17.4500	0.0175	16.7800	0.0168	(3.840)	0	0	15,177
2020/12/24	R186	04/02/2021			Bond Future	6.8017	119.0624	6.8103	119.0173	0.126	0.0000	0.0000	79,435
2020/12/24	R186	04/02/2021	8.16	Put	Bond Future	7.6900	0.0077	7.3100	0.0073	(4.941)	0	0	0
2020/12/24	R186	04/02/2021	8.17	Call	Bond Future	6,963.4200	6.9634	6,917.9600	6.9180	(0.653)	0	0	0
2020/12/24	R186	04/02/2021	8.15	Put	Bond Future	8.1100	0.0081	7.7100	0.0077	(4.932)	0	0	0
2020/12/24	R186	04/02/2021	7.30	Call	Bond Future	2,857.8400	2.8578	2,812.1400	2.8121	(1.599)	0	0	0
2020/12/24	R186	04/02/2021	8.00	Call	Bond Future	6,138.0600	6.1381	6,092.3000	6.0923	(0.746)	0	0	0
2020/12/24	R186	06/05/2021	10.77	Call	Bond Future	17,346.8200	17.3468	17,300.9100	17.3009	(0.265)	0	0	0
2020/12/24	R186	06/05/2021	10.77	Put	Bond Future	0.3700	0.0004	0.3600	0.0004	(2.703)	0	0	0
2020/12/24	R186	06/05/2021	10.76	Call	Bond Future	17,305.7800	17.3058	17,259.8800	17.2599	(0.265)	0	0	0
2020/12/24	R186	06/05/2021	10.76	Put	Bond Future	0.3800	0.0004	0.3800	0.0004	0.000	0	0	0
2020/12/24	R186	06/05/2021			Bond Future	6.9591	120.2740	6.9683	120.2281	0.131	0.0000	0.0000	0
2020/12/24	R186	06/05/2021	7.30	Call	Bond Future	2,985.7300	2.9857	2,949.3000	2.9493	(1.220)	0	0	0
2020/12/24	R186	06/05/2021	7.30	Put	Bond Future	1,285.3300	1.2853	1,294.8000	1.2948	0.737	0	0	15,177
2020/12/24	R186	06/05/2021	10.78	Call	Bond Future	17,387.8400	17.3878	17,341.9300	17.3419	(0.264)	0	0	0
2020/12/24	R186	06/05/2021	10.78	Put	Bond Future	0.3600	0.0004	0.3500	0.0004	(2.778)	0	0	0
2020/12/24	R186	05/08/2021	8.62	Call	Bond Future	7,363.2800	7.3633	7,319.7400	7.3197	(0.591)	0	0	0
2020/12/24	R186	05/08/2021	8.62	Put	Bond Future	460.5100	0.4605	463.6200	0.4636	0.675	0	0	0
2020/12/24	R186	05/08/2021	8.61	Call	Bond Future	7,325.5000	7.3255	7,282.0100	7.2820	(0.594)	0	0	0
2020/12/24	R186	05/08/2021	8.61	Put	Bond Future	467.0700	0.4671	470.2300	0.4702	0.677	0	0	0
2020/12/24	R186	05/08/2021			Bond Future	7.1222	116.2804	7.1320	116.2337	0.137	0.0000	0.0000	0
2020/12/24	R186	05/08/2021	8.63	Call	Bond Future	7,401.0900	7.4011	7,357.5000	7.3575	(0.589)	0	0	0
2020/12/24	R186	05/08/2021	8.63	Put	Bond Future	454.0200	0.4540	457.0800	0.4571	0.674	0	0	0
2020/12/24	R186	04/11/2021	8.09	Call	Bond Future	4,922.8300	4.9228	4,885.7300	4.8857	(0.754)	0	0	0
2020/12/24	R186	04/11/2021	8.09	Put	Bond Future	1,374.2200	1.3742	1,384.3300	1.3843	0.736	0	0	0
2020/12/24	R186	04/11/2021	8.10	Call	Bond Future	4,955.0000	4.9550	4,917.8200	4.9178	(0.750)	0	0	0
2020/12/24	R186	04/11/2021	8.10	Put	Bond Future	1,362.6500	1.3626	1,372.6800	1.3727	0.736	0	0	0
2020/12/24	R186	04/11/2021			Bond Future	7.2950	117.5085	7.3054	117.4613	0.142	0.0000	0.0000	0
2020/12/24	R186	04/11/2021	8.11	Call	Bond Future	4,987.2500	4.9873	4,949.9800	4.9500	(0.747)	0	0	0
2020/12/24	R186	04/11/2021	8.11	Put	Bond Future	1,351.1700	1.3512	1,361.1100	1.3611	0.736	0	0	0
2020/12/24	R197	04/02/2021			Bond Future	319.1475	319.1475	318.9685	318.9685	(0.056)	0.0000	0.0000	2,441
2020/12/24	R197	06/05/2021			Bond Future	322.4743	322.4743	322.2924	322.2924	(0.056)	0.0000	0.0000	0
2020/12/24	R197	05/08/2021			Bond Future	317.9919	317.9919	317.8074	317.8074	(0.058)	0.0000	0.0000	0
2020/12/24	R197	04/11/2021			Bond Future	321.4239	321.4239	321.2373	321.2373	(0.058)	0.0000	0.0000	0
2020/12/24	R202	04/02/2021			Bond Future	221.0183	221.0183	221.0323	221.0323	0.006	0.0000	0.0000	7,878
2020/12/24	R202	06/05/2021			Bond Future	223.3220	223.3220	223.3358	223.3358	0.006	0.0000	0.0000	0
2020/12/24	R202	05/08/2021			Bond Future	221.5107	221.5107	221.5242	221.5242	0.006	0.0000	0.0000	0
2020/12/24	R202	04/11/2021			Bond Future	223.9013	223.9013	223.9146	223.9146	0.006	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
2020/12/24	R209	04/02/2021	10.12	Call	Bond Future	1,244.4900	1.2445	1,169.5100	1.1695	(6.025)	0	0	0
2020/12/24	R209	04/02/2021	10.12	Put	Bond Future	2,313.9000	2.3139	2,375.1900	2.3752	2.649	0	0	0
2020/12/24	R209	04/02/2021			Bond Future	10.3011	71.5212	10.3244	71.3849	0.227	0.0000	0.0000	25,916
2020/12/24	R209	04/02/2021	10.11	Call	Bond Future	1,220.0500	1.2200	1,145.8900	1.1459	(6.078)	0	0	0
2020/12/24	R209	04/02/2021	10.11	Put	Bond Future	2,349.2100	2.3492	2,411.3200	2.4113	2.644	0	0	0
2020/12/24	R209	04/02/2021	10.10	Call	Bond Future	1,195.9100	1.1959	1,122.5700	1.1226	(6.133)	0	0	0
2020/12/24	R209	04/02/2021	10.10	Put	Bond Future	2,384.8900	2.3849	2,447.8200	2.4478	2.639	0	0	0
2020/12/24	R209	06/05/2021	9.75	Put	Bond Future	5,889.5000	5.8895	5,974.0200	5.9740	1.435	0	0	0
2020/12/24	R209	06/05/2021	9.75	Call	Bond Future	1,509.2300	1.5092	1,455.9200	1.4559	(3.532)	0	0	6,250
2020/12/24	R209	06/05/2021	11.00	Call	Bond Future	4,941.1500	4.9412	4,839.3700	4.8394	(2.060)	0	0	0
2020/12/24	R209	06/05/2021	11.00	Put	Bond Future	2,103.8400	2.1038	2,139.8900	2.1399	1.714	0	0	3,500
2020/12/24	R209	06/05/2021	10.00	Put	Bond Future	4,876.8800	4.8769	4,950.6700	4.9507	1.513	0	0	0
2020/12/24	R209	06/05/2021	10.00	Call	Bond Future	2,027.8000	2.0278	1,963.7600	1.9638	(3.158)	0	0	0
2020/12/24	R209	06/05/2021	12.25	Call	Bond Future	9,658.2600	9.6583	9,530.9500	9.5310	(1.318)	0	0	0
2020/12/24	R209	06/05/2021	12.25	Put	Bond Future	594.8300	0.5948	605.3500	0.6053	1.769	0	0	9,150
2020/12/24	R209	06/05/2021	12.23	Call	Bond Future	9,580.0700	9.5801	9,453.0100	9.4530	(1.326)	0	0	0
2020/12/24	R209	06/05/2021	12.23	Put	Bond Future	609.2900	0.6093	620.0600	0.6201	1.768	0	0	0
2020/12/24	R209	06/05/2021	12.22	Call	Bond Future	9,541.0100	9.5410	9,414.0800	9.4141	(1.330)	0	0	0
2020/12/24	R209	06/05/2021	12.22	Put	Bond Future	616.6300	0.6166	627.5300	0.6275	1.768	0	0	0
2020/12/24	R209	06/05/2021			Bond Future	10.4861	69.1099	10.5104	68.9720	0.231	0.0000	0.0000	5,250
2020/12/24	R209	06/05/2021	10.60	Call	Bond Future	3,618.1600	3.6182	3,529.9000	3.5299	(2.439)	0	0	0
2020/12/24	R209	06/05/2021	10.60	Put	Bond Future	2,974.4500	2.9744	3,024.0200	3.0240	1.667	0	0	6,250
2020/12/24	R209	06/05/2021	11.60	Call	Bond Future	7,182.8800	7.1829	7,066.1900	7.0662	(1.625)	0	0	0
2020/12/24	R209	06/05/2021	11.60	Put	Bond Future	1,243.4100	1.2434	1,264.5500	1.2645	1.700	0	0	3,750
2020/12/24	R209	06/05/2021	10.25	Put	Bond Future	3,999.1900	3.9992	4,062.4600	4.0625	1.582	0	0	0
2020/12/24	R209	06/05/2021	10.25	Call	Bond Future	2,635.9700	2.6360	2,561.4100	2.5614	(2.829)	0	0	5,325
2020/12/24	R209	06/05/2021	11.25	Call	Bond Future	5,859.9400	5.8599	5,751.1900	5.7512	(1.856)	0	0	0
2020/12/24	R209	06/05/2021	11.25	Put	Bond Future	1,703.4100	1.7034	1,732.4900	1.7325	1.707	0	0	9,150
2020/12/24	R209	06/05/2021	12.24	Call	Bond Future	9,619.1600	9.6192	9,491.9800	9.4920	(1.322)	0	0	0
2020/12/24	R209	06/05/2021	12.24	Put	Bond Future	602.0200	0.6020	612.6700	0.6127	1.769	0	0	0
2020/12/24	R209	05/08/2021	11.81	Call	Bond Future	7,783.6900	7.7837	7,672.9900	7.6730	(1.422)	0	0	0
2020/12/24	R209	05/08/2021	11.81	Put	Bond Future	1,887.3500	1.8874	1,916.0900	1.9161	1.523	0	0	0
2020/12/24	R209	05/08/2021			Bond Future	10.6749	69.8498	10.7001	69.7103	0.236	0.0000	0.0000	0
2020/12/24	R209	05/08/2021	11.80	Call	Bond Future	7,750.4200	7.7504	7,639.9100	7.6399	(1.426)	0	0	0
2020/12/24	R209	05/08/2021	11.80	Put	Bond Future	1,902.7100	1.9027	1,931.6400	1.9316	1.520	0	0	0
2020/12/24	R209	05/08/2021	11.79	Call	Bond Future	7,717.1900	7.7172	7,606.8800	7.6069	(1.429)	0	0	0
2020/12/24	R209	05/08/2021	11.79	Put	Bond Future	1,918.1700	1.9182	1,947.3000	1.9473	1.519	0	0	0
2020/12/24	R209	04/11/2021	10.50	Call	Bond Future	0.0000	0.0000	3,374.4200	3.3744	100.000	0	0	0
2020/12/24	R209	04/11/2021	12.00	Call	Bond Future	0.0000	0.0000	7,844.6000	7.8446	100.000	0	0	0
2020/12/24	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	2,249.6200	2.2496	100.000	0	0	1,000
2020/12/24	R209	04/11/2021	12.19	Call	Bond Future	8,556.6200	8.5566	8,445.0600	8.4451	(1.304)	0	0	0
2020/12/24	R209	04/11/2021	12.19	Put	Bond Future	1,928.5200	1.9285	1,957.9500	1.9579	1.526	0	0	0
2020/12/24	R209	04/11/2021	12.17	Call	Bond Future	8,492.4200	8.4924	8,381.2200	8.3812	(1.309)	0	0	0
2020/12/24	R209	04/11/2021			Bond Future	10.8679	67.4479	10.8940	67.3069	0.240	0.0000	0.0000	500
2020/12/24	R209	04/11/2021	10.50	Put	Bond Future	0.0000	0.0000	5,546.5000	5.5465	100.000	0	0	1,000
2020/12/24	R209	04/11/2021	9.50	Put	Bond Future	0.0000	0.0000	9,586.7300	9.5867	100.000	0	0	0
2020/12/24	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	1,432.2400	1.4322	100.000	0	0	1,000

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
2020/12/24	R209	04/11/2021	12.18	Call	Bond Future	8,524.5000	8.5245	8,413.1200	8.4131	(1.307)	0	0	0
2020/12/24	R209	04/11/2021	12.18	Put	Bond Future	1,942.8800	1.9429	1,972.4900	1.9725	1.524	0	0	0
2020/12/24	R209	04/11/2021	12.17	Put	Bond Future	1,957.3300	1.9573	1,987.1200	1.9871	1.522	0	0	0
2020/12/24	R210	04/02/2021			Bond Future	194.9140	194.9140	194.5454	194.5454	(0.189)	0.0000	0.0000	1,213
2020/12/24	R210	06/05/2021			Bond Future	194.2298	194.2298	193.8569	193.8569	(0.192)	0.0000	0.0000	0
2020/12/24	R210	05/08/2021			Bond Future	196.3557	196.3557	195.9783	195.9783	(0.192)	0.0000	0.0000	0
2020/12/24	R210	04/11/2021			Bond Future	195.7324	195.7324	195.3508	195.3508	(0.195)	0.0000	0.0000	0
2020/12/24	R212	04/02/2021			Bond Future	170.2234	170.2234	170.1640	170.1640	(0.035)	0.0000	0.0000	5,730
2020/12/24	R212	06/05/2021			Bond Future	171.9980	171.9980	171.9374	171.9374	(0.035)	0.0000	0.0000	0
2020/12/24	R212	05/08/2021			Bond Future	171.5461	171.5461	171.4845	171.4845	(0.036)	0.0000	0.0000	0
2020/12/24	R212	04/11/2021			Bond Future	173.3974	173.3974	173.3351	173.3351	(0.036)	0.0000	0.0000	0
2020/12/24	R213	04/02/2021	9.40	Call	Bond Future	1,951.9500	1.9519	1,889.8600	1.8899	(3.181)	0	0	0
2020/12/24	R213	04/02/2021	9.40	Put	Bond Future	1,233.0200	1.2330	1,247.1600	1.2472	1.147	0	0	0
2020/12/24	R213	04/02/2021	9.39	Call	Bond Future	1,918.4900	1.9185	1,856.8000	1.8568	(3.216)	0	0	0
2020/12/24	R213	04/02/2021	9.39	Put	Bond Future	1,257.0900	1.2571	1,271.6300	1.2716	1.157	0	0	0
2020/12/24	R213	04/02/2021			Bond Future	9.2757	88.4524	9.2888	88.3762	0.141	0.0000	0.0000	8,858
2020/12/24	R213	04/02/2021	9.41	Call	Bond Future	1,985.8300	1.9858	1,923.3400	1.9233	(3.147)	0	0	0
2020/12/24	R213	04/02/2021	9.41	Put	Bond Future	1,209.4300	1.2094	1,223.1700	1.2232	1.136	0	0	0
2020/12/24	R213	06/05/2021	11.91	Call	Bond Future	12,591.9300	12.5919	12,515.2800	12.5153	(0.609)	0	0	0
2020/12/24	R213	06/05/2021	11.91	Put	Bond Future	147.6600	0.1477	148.2400	0.1482	0.393	0	0	0
2020/12/24	R213	06/05/2021			Bond Future	9.4650	85.8248	9.4787	85.7475	0.145	0.0000	0.0000	0
2020/12/24	R213	06/05/2021	11.90	Call	Bond Future	12,548.5700	12.5486	12,471.9400	12.4719	(0.611)	0	0	0
2020/12/24	R213	06/05/2021	11.90	Put	Bond Future	150.0800	0.1501	150.6800	0.1507	0.400	0	0	0
2020/12/24	R213	06/05/2021	11.89	Call	Bond Future	12,505.2200	12.5052	12,428.6000	12.4286	(0.613)	0	0	0
2020/12/24	R213	06/05/2021	11.89	Put	Bond Future	152.5500	0.1526	153.1600	0.1532	0.400	0	0	0
2020/12/24	R213	05/08/2021	10.14	Put	Bond Future	2,526.9000	2.5269	2,548.1000	2.5481	0.839	0	0	200
2020/12/24	R213	05/08/2021	9.34	Put	Bond Future	4,562.0100	4.5620	4,598.0000	4.5980	0.789	0	0	0
2020/12/24	R213	05/08/2021	9.34	Call	Bond Future	2,773.5900	2.7736	2,731.3400	2.7313	(1.523)	0	0	200
2020/12/24	R213	05/08/2021	10.85	Call	Bond Future	7,659.6500	7.6597	7,593.4100	7.5934	(0.865)	0	0	0
2020/12/24	R213	05/08/2021	10.85	Put	Bond Future	1,473.2900	1.4733	1,485.2900	1.4853	0.815	0	0	0
2020/12/24	R213	05/08/2021	10.84	Call	Bond Future	7,623.8400	7.6238	7,557.7000	7.5577	(0.868)	0	0	0
2020/12/24	R213	05/08/2021	10.84	Put	Bond Future	1,487.0200	1.4870	1,499.1200	1.4991	0.814	0	0	0
2020/12/24	R213	05/08/2021			Bond Future	9.6622	86.7433	9.6765	86.6651	0.148	0.0000	0.0000	0
2020/12/24	R213	05/08/2021	10.78	Call	Bond Future	7,410.2600	7.4103	7,344.7700	7.3448	(0.884)	0	0	0
2020/12/24	R213	05/08/2021	10.78	Put	Bond Future	1,571.5600	1.5716	1,584.3100	1.5843	0.811	0	0	200
2020/12/24	R213	05/08/2021	10.14	Call	Bond Future	5,090.1600	5.0902	5,033.1200	5.0331	(1.121)	0	0	0
2020/12/24	R213	05/08/2021	10.86	Call	Bond Future	7,695.5200	7.6955	7,629.1700	7.6292	(0.862)	0	0	0
2020/12/24	R213	05/08/2021	10.86	Put	Bond Future	1,459.6600	1.4597	1,471.5500	1.4716	0.815	0	0	0
2020/12/24	R213	04/11/2021	11.10	Put	Bond Future	1,711.3100	1.7113	1,725.9200	1.7259	0.854	0	0	0
2020/12/24	R213	04/11/2021	11.11	Call	Bond Future	7,966.5200	7.9665	7,901.8500	7.9018	(0.812)	0	0	0
2020/12/24	R213	04/11/2021	11.09	Put	Bond Future	1,725.4400	1.7254	1,740.1500	1.7401	0.853	0	0	0
2020/12/24	R213	04/11/2021			Bond Future	9.8675	84.1309	9.8825	84.0517	0.151	0.0000	0.0000	0
2020/12/24	R213	04/11/2021	11.10	Call	Bond Future	7,932.6100	7.9326	7,868.0500	7.8680	(0.814)	0	0	0
2020/12/24	R213	04/11/2021	11.11	Put	Bond Future	1,697.2700	1.6973	1,711.7700	1.7118	0.854	0	0	0
2020/12/24	R213	04/11/2021	11.09	Call	Bond Future	7,898.7600	7.8988	7,834.3000	7.8343	(0.816)	0	0	0

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2020/12/24	R214	04/02/2021	10.33	Call	Bond Future	927.4200	0.9274	902.9600	0.9030	(2.637)	0	0	0
2020/12/24	R214	04/02/2021	10.33	Put	Bond Future	3,003.0900	3.0031	2,996.4600	2.9965	(0.221)	0	0	0
2020/12/24	R214	04/02/2021			Bond Future	10.6719	68.6688	10.6749	68.6510	0.028	0.0000	0.0000	15,194
2020/12/24	R214	04/02/2021	10.32	Call	Bond Future	906.7900	0.9068	882.5600	0.8826	(2.672)	0	0	0
2020/12/24	R214	04/02/2021	10.32	Put	Bond Future	3,044.7300	3.0447	3,038.3300	3.0383	(0.210)	0	0	0
2020/12/24	R214	04/02/2021	10.31	Call	Bond Future	886.3700	0.8864	862.3700	0.8624	(2.708)	0	0	0
2020/12/24	R214	04/02/2021	10.31	Put	Bond Future	3,086.6600	3.0867	3,080.4900	3.0805	(0.200)	0	0	0
2020/12/24	R214	06/05/2021	12.26	Call	Bond Future	8,376.3000	8.3763	8,352.1000	8.3521	(0.289)	0	0	0
2020/12/24	R214	06/05/2021	12.26	Put	Bond Future	1,002.7800	1.0028	996.8100	0.9968	(0.595)	0	0	0
2020/12/24	R214	06/05/2021	12.25	Call	Bond Future	8,339.4400	8.3394	8,315.2200	8.3152	(0.290)	0	0	0
2020/12/24	R214	06/05/2021	12.25	Put	Bond Future	1,013.4300	1.0134	1,007.4400	1.0074	(0.591)	0	0	0
2020/12/24	R214	06/05/2021			Bond Future	10.8524	66.0918	10.8556	66.0736	0.029	0.0000	0.0000	0
2020/12/24	R214	06/05/2021	12.27	Call	Bond Future	8,413.2000	8.4132	8,389.0200	8.3890	(0.287)	0	0	0
2020/12/24	R214	06/05/2021	12.27	Put	Bond Future	992.2400	0.9922	986.2900	0.9863	(0.600)	0	0	0
2020/12/24	R214	05/08/2021	12.03	Put	Bond Future	2,273.4300	2.2734	2,270.0700	2.2701	(0.148)	0	0	0
2020/12/24	R214	05/08/2021	12.01	Call	Bond Future	7,408.6400	7.4086	7,386.7200	7.3867	(0.296)	0	0	0
2020/12/24	R214	05/08/2021			Bond Future	11.0391	66.7993	11.0424	66.7807	0.030	0.0000	0.0000	0
2020/12/24	R214	05/08/2021	12.02	Call	Bond Future	7,440.4200	7.4404	7,418.4900	7.4185	(0.295)	0	0	0
2020/12/24	R214	05/08/2021	12.02	Put	Bond Future	2,290.6200	2.2906	2,287.2700	2.2873	(0.146)	0	0	0
2020/12/24	R214	05/08/2021	12.03	Call	Bond Future	7,472.2500	7.4723	7,450.3100	7.4503	(0.294)	0	0	0
2020/12/24	R214	05/08/2021	12.01	Put	Bond Future	2,307.9200	2.3079	2,304.5800	2.3046	(0.145)	0	0	0
2020/12/24	R214	04/11/2021	12.47	Call	Bond Future	8,434.7200	8.4347	8,414.4700	8.4145	(0.240)	0	0	0
2020/12/24	R214	04/11/2021	12.46	Call	Bond Future	8,403.8400	8.4038	8,383.6000	8.3836	(0.241)	0	0	0
2020/12/24	R214	04/11/2021	12.46	Put	Bond Future	2,213.1700	2.2132	2,211.7800	2.2118	(0.063)	0	0	0
2020/12/24	R214	04/11/2021			Bond Future	11.2295	64.2283	11.2330	64.2094	0.031	0.0000	0.0000	0
2020/12/24	R214	04/11/2021	12.47	Put	Bond Future	2,197.8200	2.1978	2,196.4200	2.1964	(0.064)	0	0	0
2020/12/24	R214	04/11/2021	12.48	Call	Bond Future	8,465.6200	8.4656	8,445.3600	8.4454	(0.239)	0	0	0
2020/12/24	R214	04/11/2021	12.48	Put	Bond Future	2,182.5600	2.1826	2,181.1500	2.1812	(0.065)	0	0	0
2020/12/24	R248	04/02/2021	10.47	Call	Bond Future	1,095.4200	1.0954	1,066.4000	1.0664	(2.649)	0	0	0
2020/12/24	R248	04/02/2021	10.47	Put	Bond Future	3,467.4300	3.4674	3,460.2900	3.4603	(0.206)	0	0	0
2020/12/24	R248	04/02/2021	10.46	Call	Bond Future	1,068.5700	1.0686	1,039.8600	1.0399	(2.687)	0	0	0
2020/12/24	R248	04/02/2021	10.46	Put	Bond Future	3,518.1000	3.5181	3,511.2700	3.5113	(0.194)	0	0	0
2020/12/24	R248	04/02/2021	10.75	Call	Bond Future	1,982.8000	1.9828	1,947.4400	1.9474	(1.783)	0	0	0
2020/12/24	R248	04/02/2021			Bond Future	10.7840	86.1443	10.7869	86.1224	0.028	0.0000	0.0000	116,106
2020/12/24	R248	04/02/2021	10.48	Call	Bond Future	1,122.6700	1.1227	1,093.3500	1.0933	(2.612)	0	0	0
2020/12/24	R248	04/02/2021	10.48	Put	Bond Future	3,417.2900	3.4173	3,409.8500	3.4099	(0.218)	0	0	0
2020/12/24	R248	04/02/2021	10.80	Put	Bond Future	2,053.5600	2.0536	2,039.3700	2.0394	(0.691)	0	0	0
2020/12/24	R248	04/02/2021	10.80	Call	Bond Future	2,171.5300	2.1715	2,135.4600	2.1355	(1.661)	0	0	2,140
2020/12/24	R248	04/02/2021	9.80	Put	Bond Future	7,972.4400	7.9724	7,986.5500	7.9865	0.177	0	0	0
2020/12/24	R248	04/02/2021	9.80	Call	Bond Future	119.9300	0.1199	112.1600	0.1122	(6.479)	0	0	2,140
2020/12/24	R248	04/02/2021	11.50	Put	Bond Future	577.8600	0.5779	564.1100	0.5641	(2.379)	0	0	0
2020/12/24	R248	04/02/2021	11.50	Call	Bond Future	5,569.6900	5.5697	5,534.0600	5.5341	(0.640)	0	0	0
2020/12/24	R248	04/02/2021	10.75	Put	Bond Future	2,233.7800	2.2338	2,220.3000	2.2203	(0.603)	0	0	0
2020/12/24	R248	06/05/2021	12.36	Call	Bond Future	10,044.9300	10.0449	10,016.0200	10.0160	(0.288)	0	0	0
2020/12/24	R248	06/05/2021	12.36	Put	Bond Future	1,080.6300	1.0806	1,074.1000	1.0741	(0.604)	0	0	0
2020/12/24	R248	06/05/2021			Bond Future	10.9689	82.6112	10.9720	82.5888	0.029	0.0000	0.0000	0

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2020/12/24	R248	06/05/2021	12.35	Call	Bond Future	9,999.1400	9.9991	9,970.2100	9.9702	(0.289)	0	0	0
2020/12/24	R248	06/05/2021	12.35	Put	Bond Future	1,092.8400	1.0928	1,086.2900	1.0863	(0.599)	0	0	0
2020/12/24	R248	06/05/2021	12.34	Call	Bond Future	9,953.3900	9.9534	9,924.4200	9.9244	(0.291)	0	0	0
2020/12/24	R248	06/05/2021	12.34	Put	Bond Future	1,105.1800	1.1052	1,098.5900	1.0986	(0.596)	0	0	0
2020/12/24	R248	05/08/2021	12.51	Put	Bond Future	1,933.2800	1.9333	1,929.4300	1.9294	(0.199)	0	0	0
2020/12/24	R248	05/08/2021	12.52	Call	Bond Future	10,440.7700	10.4408	10,414.1800	10.4142	(0.255)	0	0	0
2020/12/24	R248	05/08/2021	12.50	Put	Bond Future	1,949.2100	1.9492	1,945.3500	1.9453	(0.198)	0	0	0
2020/12/24	R248	05/08/2021			Bond Future	11.1607	83.4955	11.1640	83.4727	0.029	0.0000	0.0000	0
2020/12/24	R248	05/08/2021	12.51	Call	Bond Future	10,399.9400	10.3999	10,373.3500	10.3734	(0.256)	0	0	0
2020/12/24	R248	05/08/2021	12.52	Put	Bond Future	1,917.4700	1.9175	1,913.6200	1.9136	(0.201)	0	0	0
2020/12/24	R248	05/08/2021	12.50	Call	Bond Future	10,359.1400	10.3591	10,332.5400	10.3325	(0.257)	0	0	0
2020/12/24	R248	04/11/2021	12.85	Call	Bond Future	10,960.8600	10.9609	10,936.2800	10.9363	(0.224)	0	0	0
2020/12/24	R248	04/11/2021	12.85	Put	Bond Future	1,952.4000	1.9524	1,950.8900	1.9509	(0.077)	0	0	0
2020/12/24	R248	04/11/2021			Bond Future	11.3566	79.9667	11.3600	79.9436	0.030	0.0000	0.0000	0
2020/12/24	R248	04/11/2021	12.83	Call	Bond Future	10,882.8200	10.8828	10,858.2600	10.8583	(0.226)	0	0	0
2020/12/24	R248	04/11/2021	12.83	Put	Bond Future	1,982.5000	1.9825	1,981.0100	1.9810	(0.075)	0	0	0
2020/12/24	R248	04/11/2021	12.84	Call	Bond Future	10,921.8300	10.9218	10,897.2600	10.8973	(0.225)	0	0	0
2020/12/24	R248	04/11/2021	12.84	Put	Bond Future	1,967.4000	1.9674	1,965.9000	1.9659	(0.076)	0	0	0

Total

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