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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2020 TO 28/12/2020

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
2020/12/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	2025	04/02/2021		Bond Future	147.3599	147.3599	147.3624	147.3624	0.002	0.0000	0.0000	7,208
2020/12/28	2025	06/05/2021		Bond Future	148.8957	148.8957	148.8977	148.8977	0.001	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
2020/12/28	2025	05/08/2021			Bond Future	148.9928	148.9928	148.9947	148.9947	0.001	0.0000	0.0000	0
2020/12/28	2025	04/11/2021			Bond Future	150.6007	150.6007	150.6024	150.6024	0.001	0.0000	0.0000	0
2020/12/28	2029	04/02/2021			Bond Future	104.4531	104.4531	104.4585	104.4585	0.005	0.0000	0.0000	2,182
2020/12/28	2029	06/05/2021			Bond Future	104.4015	104.4015	104.4066	104.4066	0.005	0.0000	0.0000	0
2020/12/28	2029	05/08/2021			Bond Future	105.5439	105.5439	105.5489	105.5489	0.005	0.0000	0.0000	0
2020/12/28	2029	04/11/2021			Bond Future	105.5315	105.5315	105.5366	105.5366	0.005	0.0000	0.0000	0
2020/12/28	2030	04/02/2021	9.16	Call	Bond Future	2,645.1900	2.6452	2,588.7400	2.5887	(2.134)	0	0	0
2020/12/28	2030	04/02/2021	9.16	Put	Bond Future	761.5900	0.7616	692.5600	0.6926	(9.064)	0	0	0
2020/12/28	2030	04/02/2021	9.15	Call	Bond Future	2,604.4900	2.6045	2,547.5400	2.5475	(2.187)	0	0	0
2020/12/28	2030	04/02/2021	9.15	Put	Bond Future	778.4500	0.7784	708.9200	0.7089	(8.932)	0	0	0
2020/12/28	2030	04/02/2021	8.20	Put	Bond Future	4,121.2000	4.1212	4,071.8600	4.0719	(1.197)	0	0	0
2020/12/28	2030	04/02/2021	9.20	Put	Bond Future	697.1200	0.6971	630.2000	0.6302	(9.599)	0	0	0
2020/12/28	2030	04/02/2021	9.20	Call	Bond Future	2,810.5000	2.8105	2,756.1600	2.7562	(1.933)	0	0	1,600
2020/12/28	2030	04/02/2021	9.12	Put	Bond Future	830.9000	0.8309	759.9300	0.7599	(8.541)	0	0	0
2020/12/28	2030	04/02/2021	9.12	Call	Bond Future	2,483.9800	2.4840	2,425.5900	2.4256	(2.351)	0	0	1,000
2020/12/28	2030	04/02/2021	8.36	Put	Bond Future	3,317.0600	3.3171	3,256.0000	3.2560	(1.841)	0	0	0
2020/12/28	2030	04/02/2021	8.36	Call	Bond Future	446.3600	0.4464	397.8800	0.3979	(10.861)	0	0	800
2020/12/28	2030	04/02/2021			Bond Future	8.8369	95.0828	8.8347	95.0954	(0.024)	0.0000	0.0000	104,910
2020/12/28	2030	04/02/2021	9.17	Call	Bond Future	2,686.1400	2.6861	2,630.2000	2.6302	(2.083)	0	0	0
2020/12/28	2030	04/02/2021	9.17	Put	Bond Future	745.0300	0.7450	676.5100	0.6765	(9.197)	0	0	0
2020/12/28	2030	04/02/2021	9.30	Call	Bond Future	3,240.8800	3.2409	3,192.3000	3.1923	(1.499)	0	0	0
2020/12/28	2030	04/02/2021	9.30	Put	Bond Future	556.2600	0.5563	495.1000	0.4951	(10.995)	0	0	4,000
2020/12/28	2030	04/02/2021	9.35	Call	Bond Future	3,464.3000	3.4643	3,418.7700	3.4188	(1.314)	0	0	0
2020/12/28	2030	04/02/2021	9.35	Put	Bond Future	495.7700	0.4958	437.6600	0.4377	(11.721)	0	0	2,000
2020/12/28	2030	04/02/2021	8.20	Call	Bond Future	262.2700	0.2623	225.5100	0.2255	(14.016)	0	0	1,600
2020/12/28	2030	04/02/2021	8.37	Put	Bond Future	3,269.7900	3.2698	3,208.0300	3.2080	(1.889)	0	0	0
2020/12/28	2030	04/02/2021	8.37	Call	Bond Future	460.4300	0.4604	411.2500	0.4113	(10.681)	0	0	1,000
2020/12/28	2030	04/02/2021	8.86	Put	Bond Future	1,422.2600	1.4223	1,343.6300	1.3436	(5.529)	0	0	0
2020/12/28	2030	04/02/2021	8.86	Call	Bond Future	1,558.7700	1.5588	1,492.7200	1.4927	(4.237)	0	0	800
2020/12/28	2030	04/02/2021	10.20	Call	Bond Future	7,666.6400	7.6666	7,667.9200	7.6679	0.017	0	0	0
2020/12/28	2030	04/02/2021	10.20	Put	Bond Future	41.1600	0.0412	29.8600	0.0299	(27.454)	0	0	1,800
2020/12/28	2030	06/05/2021	10.95	Call	Bond Future	10,450.0100	10.4500	10,445.0400	10.4450	(0.048)	0	0	0
2020/12/28	2030	06/05/2021	10.95	Put	Bond Future	271.6900	0.2717	254.3200	0.2543	(6.393)	0	0	300
2020/12/28	2030	06/05/2021	9.27	Put	Bond Future	2,223.9500	2.2240	2,176.5300	2.1765	(2.132)	0	0	0
2020/12/28	2030	06/05/2021	9.27	Call	Bond Future	3,572.5700	3.5726	3,537.5500	3.5375	(0.980)	0	0	300
2020/12/28	2030	06/05/2021	7.97	Call	Bond Future	670.7000	0.6707	645.8100	0.6458	(3.711)	0	0	700
2020/12/28	2030	06/05/2021	10.04	Call	Bond Future	6,541.0800	6.5411	6,516.4900	6.5165	(0.376)	0	0	0
2020/12/28	2030	06/05/2021	10.04	Put	Bond Future	1,002.2300	1.0022	965.2400	0.9652	(3.691)	0	0	0
2020/12/28	2030	06/05/2021	9.15	Put	Bond Future	2,512.6800	2.5127	2,464.3800	2.4644	(1.922)	0	0	0
2020/12/28	2030	06/05/2021	9.15	Call	Bond Future	3,185.2700	3.1853	3,149.3700	3.1494	(1.127)	0	0	0
2020/12/28	2030	06/05/2021	9.92	Call	Bond Future	6,047.3100	6.0473	6,020.5500	6.0205	(0.443)	0	0	0
2020/12/28	2030	06/05/2021	11.69	Call	Bond Future	13,793.9200	13.7939	13,799.3400	13.7993	0.039	0	0	0
2020/12/28	2030	06/05/2021	11.69	Put	Bond Future	75.6300	0.0756	68.6500	0.0687	(9.229)	0	0	0
2020/12/28	2030	06/05/2021	11.70	Call	Bond Future	13,839.0100	13.8390	13,844.5200	13.8445	0.040	0	0	0
2020/12/28	2030	06/05/2021	11.70	Put	Bond Future	74.2400	0.0742	67.3500	0.0674	(9.281)	0	0	0
2020/12/28	2030	06/05/2021			Bond Future	9.0317	96.0506	9.0296	96.0630	(0.024)	0.0000	0.0000	0

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2020/12/28	2030	06/05/2021	8.77	Put	Bond Future	3,628.9000	3.6289	3,580.2500	3.5802	(1.341)	0	0	0
2020/12/28	2030	06/05/2021	8.77	Call	Bond Future	2,118.2700	2.1183	2,082.0200	2.0820	(1.711)	0	0	300
2020/12/28	2030	06/05/2021	9.22	Call	Bond Future	3,407.6300	3.4076	3,372.2100	3.3722	(1.039)	0	0	0
2020/12/28	2030	06/05/2021	9.22	Put	Bond Future	2,339.9200	2.3399	2,292.1000	2.2921	(2.044)	0	0	700
2020/12/28	2030	06/05/2021	7.97	Put	Bond Future	6,996.7800	6.9968	6,959.4900	6.9595	(0.533)	0	0	0
2020/12/28	2030	06/05/2021	9.92	Put	Bond Future	1,145.0600	1.1451	1,105.9000	1.1059	(3.420)	0	0	700
2020/12/28	2030	06/05/2021	11.71	Call	Bond Future	13,884.0700	13.8841	13,889.6900	13.8897	0.040	0	0	0
2020/12/28	2030	06/05/2021	11.71	Put	Bond Future	72.8600	0.0729	66.0800	0.0661	(9.306)	0	0	0
2020/12/28	2030	06/05/2021	10.74	Call	Bond Future	9,513.2600	9.5133	9,504.2100	9.5042	(0.095)	0	0	0
2020/12/28	2030	06/05/2021	10.74	Put	Bond Future	376.7900	0.3768	355.3400	0.3553	(5.693)	0	0	0
2020/12/28	2030	05/08/2021	10.30	Put	Bond Future	1,506.9000	1.5069	1,476.7600	1.4768	(2.000)	0	0	200
2020/12/28	2030	05/08/2021	8.78	Put	Bond Future	4,880.3700	4.8804	4,843.4500	4.8435	(0.757)	0	0	0
2020/12/28	2030	05/08/2021	8.78	Call	Bond Future	2,312.5600	2.3126	2,287.9500	2.2879	(1.064)	0	0	200
2020/12/28	2030	05/08/2021	7.70	Put	Bond Future	9,675.3100	9.6753	9,646.9400	9.6469	(0.293)	0	0	0
2020/12/28	2030	05/08/2021	12.10	Call	Bond Future	14,386.1000	14.3861	14,389.7300	14.3897	0.025	0	0	0
2020/12/28	2030	05/08/2021	12.10	Put	Bond Future	187.9900	0.1880	179.3100	0.1793	(4.617)	0	0	600
2020/12/28	2030	05/08/2021	9.45	Call	Bond Future	4,108.5600	4.1086	4,084.5500	4.0845	(0.584)	0	0	600
2020/12/28	2030	05/08/2021	10.41	Call	Bond Future	7,542.8900	7.5429	7,526.4800	7.5265	(0.218)	0	0	0
2020/12/28	2030	05/08/2021	10.41	Put	Bond Future	1,353.1700	1.3532	1,324.4500	1.3244	(2.122)	0	0	0
2020/12/28	2030	05/08/2021	10.42	Call	Bond Future	7,580.0000	7.5800	7,563.7200	7.5637	(0.215)	0	0	0
2020/12/28	2030	05/08/2021	10.42	Put	Bond Future	1,339.8300	1.3398	1,311.2400	1.3112	(2.134)	0	0	0
2020/12/28	2030	05/08/2021			Bond Future	9.2373	93.0733	9.2351	93.0856	(0.024)	0.0000	0.0000	0
2020/12/28	2030	05/08/2021	10.30	Call	Bond Future	7,139.1800	7.1392	7,121.3500	7.1213	(0.250)	0	0	0
2020/12/28	2030	05/08/2021	7.70	Call	Bond Future	672.0300	0.6720	655.9700	0.6560	(2.390)	0	0	200
2020/12/28	2030	05/08/2021	8.95	Put	Bond Future	4,317.9700	4.3180	4,280.6700	4.2807	(0.864)	0	0	0
2020/12/28	2030	05/08/2021	8.95	Call	Bond Future	2,715.2800	2.7153	2,690.2900	2.6903	(0.920)	0	0	600
2020/12/28	2030	05/08/2021	9.45	Put	Bond Future	2,944.4200	2.9444	2,908.1000	2.9081	(1.234)	0	0	0
2020/12/28	2030	05/08/2021	10.43	Call	Bond Future	7,617.1800	7.6172	7,601.0300	7.6010	(0.212)	0	0	0
2020/12/28	2030	05/08/2021	10.43	Put	Bond Future	1,326.6000	1.3266	1,298.1400	1.2981	(2.145)	0	0	0
2020/12/28	2030	04/11/2021	8.27	Put	Bond Future	7,819.6700	7.8197	7,792.3200	7.7923	(0.350)	0	0	0
2020/12/28	2030	04/11/2021	8.27	Call	Bond Future	1,288.9100	1.2889	1,273.9500	1.2739	(1.161)	0	0	300
2020/12/28	2030	04/11/2021	8.77	Put	Bond Future	5,804.6700	5.8047	5,775.1400	5.7751	(0.509)	0	0	0
2020/12/28	2030	04/11/2021	11.44	Put	Bond Future	761.4800	0.7615	745.3800	0.7454	(2.114)	0	0	300
2020/12/28	2030	04/11/2021	10.59	Put	Bond Future	1,677.0400	1.6770	1,652.9000	1.6529	(1.439)	0	0	0
2020/12/28	2030	04/11/2021	10.60	Call	Bond Future	7,589.2100	7.5892	7,577.5500	7.5775	(0.154)	0	0	0
2020/12/28	2030	04/11/2021	10.60	Put	Bond Future	1,662.6700	1.6627	1,638.6200	1.6386	(1.446)	0	0	0
2020/12/28	2030	04/11/2021			Bond Future	9.4410	94.0564	9.4387	94.0688	(0.025)	0.0000	0.0000	0
2020/12/28	2030	04/11/2021	8.77	Call	Bond Future	2,132.7500	2.1328	2,115.6100	2.1156	(0.804)	0	0	300
2020/12/28	2030	04/11/2021	11.44	Call	Bond Future	10,677.1000	10.6771	10,673.3900	10.6734	(0.035)	0	0	0
2020/12/28	2030	04/11/2021	10.59	Call	Bond Future	7,554.5900	7.5546	7,542.8400	7.5428	(0.156)	0	0	0
2020/12/28	2030	04/11/2021	10.61	Call	Bond Future	7,623.8900	7.6239	7,612.3200	7.6123	(0.152)	0	0	0
2020/12/28	2030	04/11/2021	10.61	Put	Bond Future	1,648.3900	1.6484	1,624.4300	1.6244	(1.454)	0	0	0
2020/12/28	2032	04/02/2021	9.63	Call	Bond Future	1,314.9400	1.3149	1,226.6500	1.2267	(6.714)	0	0	0
2020/12/28	2032	04/02/2021	9.63	Put	Bond Future	2,120.8200	2.1208	2,050.0500	2.0500	(3.337)	0	0	0
2020/12/28	2032	04/02/2021	9.29	Put	Bond Future	3,555.2500	3.5552	3,507.5600	3.5076	(1.341)	0	0	0
2020/12/28	2032	04/02/2021	9.29	Call	Bond Future	568.6500	0.5687	503.4400	0.5034	(11.468)	0	0	800
2020/12/28	2032	04/02/2021	10.82	Call	Bond Future	6,479.9300	6.4799	6,430.3400	6.4303	(0.765)	0	0	0

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2020/12/28	2032	04/02/2021	10.82	Put	Bond Future	179.6400		0.1796	147.5700	0.1476	(17.852)	0	0	800
2020/12/28	2032	04/02/2021			Bond Future	9.7585		92.8635	9.7613	92.8459	0.029	0.0000	0.0000	114,916
2020/12/28	2032	04/02/2021	9.62	Call	Bond Future	1,287.5300		1.2875	1,199.6300	1.1996	(6.827)	0	0	0
2020/12/28	2032	04/02/2021	9.62	Put	Bond Future	2,156.5500		2.1566	2,086.1700	2.0862	(3.264)	0	0	0
2020/12/28	2032	04/02/2021	9.61	Call	Bond Future	1,260.5800		1.2606	1,173.1000	1.1731	(6.940)	0	0	0
2020/12/28	2032	04/02/2021	9.61	Put	Bond Future	2,192.8000		2.1928	2,122.8400	2.1228	(3.190)	0	0	0
2020/12/28	2032	04/02/2021	8.79	Put	Bond Future	6,430.1900		6.4302	6,424.3500	6.4243	(0.091)	0	0	0
2020/12/28	2032	04/02/2021	8.79	Call	Bond Future	106.2000		0.1062	82.8400	0.0828	(21.996)	0	0	800
2020/12/28	2032	06/05/2021	12.57	Call	Bond Future	14,157.4900		14.1575	14,129.2500	14.1292	(0.199)	0	0	0
2020/12/28	2032	06/05/2021	12.12	Call	Bond Future	12,106.9200		12.1069	12,072.5500	12.0726	(0.284)	0	0	0
2020/12/28	2032	06/05/2021	12.12	Put	Bond Future	282.2900		0.2823	265.8700	0.2659	(5.817)	0	0	0
2020/12/28	2032	06/05/2021			Bond Future	9.9653		89.6646	9.9682	89.6466	0.030	0.0000	0.0000	0
2020/12/28	2032	06/05/2021	12.57	Put	Bond Future	141.5600		0.1416	131.2700	0.1313	(7.269)	0	0	736
2020/12/28	2032	06/05/2021	10.33	Put	Bond Future	2,288.3800		2.2884	2,247.5400	2.2475	(1.785)	0	0	0
2020/12/28	2032	06/05/2021	10.33	Call	Bond Future	4,457.2000		4.4572	4,398.4100	4.3984	(1.319)	0	0	736
2020/12/28	2032	06/05/2021	12.11	Call	Bond Future	12,061.3900		12.0614	12,026.8700	12.0269	(0.286)	0	0	0
2020/12/28	2032	06/05/2021	12.11	Put	Bond Future	286.4600		0.2865	269.8900	0.2699	(5.784)	0	0	0
2020/12/28	2032	06/05/2021	12.10	Call	Bond Future	12,015.8700		12.0159	11,981.1800	11.9812	(0.289)	0	0	0
2020/12/28	2032	06/05/2021	12.10	Put	Bond Future	290.7000		0.2907	273.9600	0.2740	(5.759)	0	0	0
2020/12/28	2032	05/08/2021	11.37	Call	Bond Future	8,303.2900		8.3033	8,258.8300	8.2588	(0.535)	0	0	0
2020/12/28	2032	05/08/2021	11.37	Put	Bond Future	1,677.0800		1.6771	1,650.9100	1.6509	(1.560)	0	0	0
2020/12/28	2032	05/08/2021			Bond Future	10.1780		90.6243	10.1811	90.6060	0.031	0.0000	0.0000	0
2020/12/28	2032	05/08/2021	11.35	Call	Bond Future	8,227.9600		8.2280	8,183.3400	8.1833	(0.542)	0	0	0
2020/12/28	2032	05/08/2021	11.35	Put	Bond Future	1,707.1800		1.7072	1,680.8500	1.6809	(1.542)	0	0	0
2020/12/28	2032	05/08/2021	11.36	Call	Bond Future	8,265.5900		8.2656	8,221.0500	8.2211	(0.539)	0	0	0
2020/12/28	2032	05/08/2021	11.36	Put	Bond Future	1,692.0700		1.6921	1,665.8200	1.6658	(1.551)	0	0	0
2020/12/28	2032	04/11/2021	9.83	Call	Bond Future	2,775.4400		2.7754	2,742.4300	2.7424	(1.189)	0	0	700
2020/12/28	2032	04/11/2021	11.71	Put	Bond Future	1,796.1800		1.7962	1,777.4500	1.7775	(1.043)	0	0	0
2020/12/28	2032	04/11/2021	11.69	Call	Bond Future	8,764.5100		8.7645	8,727.1000	8.7271	(0.427)	0	0	0
2020/12/28	2032	04/11/2021	11.70	Call	Bond Future	8,800.5300		8.8005	8,763.1700	8.7632	(0.425)	0	0	0
2020/12/28	2032	04/11/2021			Bond Future	10.3979		87.4372	10.4012	87.4186	0.031	0.0000	0.0000	0
2020/12/28	2032	04/11/2021	9.83	Put	Bond Future	6,085.2500		6.0852	6,070.8200	6.0708	(0.237)	0	0	0
2020/12/28	2032	04/11/2021	12.81	Call	Bond Future	13,033.2900		13.0333	13,002.5700	13.0026	(0.236)	0	0	0
2020/12/28	2032	04/11/2021	12.81	Put	Bond Future	681.7100		0.6817	669.5700	0.6696	(1.781)	0	0	700
2020/12/28	2032	04/11/2021	11.71	Call	Bond Future	8,836.6100		8.8366	8,799.3000	8.7993	(0.422)	0	0	0
2020/12/28	2032	04/11/2021	11.69	Put	Bond Future	1,825.4200		1.8254	1,806.5900	1.8066	(1.032)	0	0	0
2020/12/28	2032	04/11/2021	9.33	Put	Bond Future	8,131.6100		8.1316	8,122.5200	8.1225	(0.112)	0	0	0
2020/12/28	2032	04/11/2021	9.33	Call	Bond Future	1,765.7100		1.7657	1,738.0400	1.7380	(1.567)	0	0	700
2020/12/28	2032	04/11/2021	11.70	Put	Bond Future	1,810.7500		1.8107	1,791.9700	1.7920	(1.037)	0	0	0
2020/12/28	2033	04/02/2021			Bond Future	99.2392		99.2392	99.2458	99.2458	0.007	0.0000	0.0000	8,131
2020/12/28	2033	06/05/2021			Bond Future	99.0569		99.0569	99.0633	99.0633	0.007	0.0000	0.0000	0
2020/12/28	2033	05/08/2021			Bond Future	100.1408		100.1408	100.1470	100.1470	0.006	0.0000	0.0000	0
2020/12/28	2033	04/11/2021			Bond Future	99.9958		99.9958	100.0021	100.0021	0.006	0.0000	0.0000	0
2020/12/28	2037	04/02/2021	10.28	Call	Bond Future	718.2800		0.7183	658.1100	0.6581	(8.377)	0	0	0
2020/12/28	2037	04/02/2021	10.28	Put	Bond Future	3,797.3300		3.7973	3,688.2900	3.6883	(2.871)	0	0	0
2020/12/28	2037	04/02/2021	10.27	Call	Bond Future	699.3500		0.6994	639.7800	0.6398	(8.518)	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
2020/12/28	2037	04/02/2021	10.27	Put	Bond Future	3,847.9700	3.8480	3,739.5300	3.7395	(2.818)	0	0	0
2020/12/28	2037	04/02/2021	11.90	Call	Bond Future	7,361.8800	7.3619	7,369.9800	7.3700	0.110	0	0	0
2020/12/28	2037	04/02/2021	13.73	Call	Bond Future	16,624.5000	16.6245	16,673.1500	16.6732	0.293	0	0	0
2020/12/28	2037	04/02/2021	13.73	Put	Bond Future	0.4100	0.0004	0.1900	0.0002	(53.659)	0	0	300
2020/12/28	2037	04/02/2021	10.85	Call	Bond Future	2,335.3700	2.3354	2,270.2700	2.2703	(2.788)	0	0	0
2020/12/28	2037	04/02/2021	10.85	Put	Bond Future	1,584.2900	1.5843	1,470.3200	1.4703	(7.194)	0	0	72
2020/12/28	2037	04/02/2021	10.35	Call	Bond Future	860.1000	0.8601	796.1900	0.7962	(7.431)	0	0	0
2020/12/28	2037	04/02/2021	10.35	Put	Bond Future	3,454.5200	3.4545	3,341.7400	3.3417	(3.265)	0	0	72
2020/12/28	2037	04/02/2021			Bond Future	10.7351	83.3030	10.7277	83.3518	(0.069)	0.0000	0.0000	131,651
2020/12/28	2037	04/02/2021	10.29	Call	Bond Future	737.5300	0.7375	676.7900	0.6768	(8.236)	0	0	0
2020/12/28	2037	04/02/2021	10.29	Put	Bond Future	3,747.1000	3.7471	3,637.4900	3.6375	(2.925)	0	0	0
2020/12/28	2037	04/02/2021	11.97	Put	Bond Future	167.4200	0.1674	131.4800	0.1315	(21.467)	0	0	0
2020/12/28	2037	04/02/2021	11.97	Call	Bond Future	7,728.4700	7.7285	7,741.4000	7.7414	0.167	0	0	300
2020/12/28	2037	04/02/2021	11.90	Put	Bond Future	200.6900	0.2007	159.9200	0.1599	(20.315)	0	0	240
2020/12/28	2037	04/02/2021	10.48	Put	Bond Future	2,873.3900	2.8734	2,755.6900	2.7557	(4.096)	0	0	0
2020/12/28	2037	04/02/2021	10.48	Call	Bond Future	1,168.2100	1.1682	1,099.3800	1.0994	(5.892)	0	0	240
2020/12/28	2037	04/02/2021	9.65	Put	Bond Future	7,726.8700	7.7269	7,658.5300	7.6585	(0.884)	0	0	0
2020/12/28	2037	04/02/2021	9.65	Call	Bond Future	96.0100	0.0960	76.5400	0.0765	(20.279)	0	0	72
2020/12/28	2037	06/05/2021	12.42	Call	Bond Future	9,593.0500	9.5930	9,596.3200	9.5963	0.034	0	0	0
2020/12/28	2037	06/05/2021	12.43	Call	Bond Future	9,636.2500	9.6363	9,639.8200	9.6398	0.037	0	0	0
2020/12/28	2037	06/05/2021	12.44	Put	Bond Future	921.3900	0.9214	876.1400	0.8761	(4.911)	0	0	0
2020/12/28	2037	06/05/2021			Bond Future	10.9469	84.1509	10.9392	84.2000	(0.070)	0.0000	0.0000	0
2020/12/28	2037	06/05/2021	12.42	Put	Bond Future	942.5500	0.9425	896.7100	0.8967	(4.863)	0	0	0
2020/12/28	2037	06/05/2021	12.43	Put	Bond Future	931.9200	0.9319	886.3800	0.8864	(4.887)	0	0	0
2020/12/28	2037	06/05/2021	12.44	Call	Bond Future	9,679.5000	9.6795	9,683.3600	9.6834	0.040	0	0	0
2020/12/28	2037	05/08/2021	12.26	Put	Bond Future	2,228.2400	2.2282	2,178.1800	2.1782	(2.247)	0	0	0
2020/12/28	2037	05/08/2021	12.27	Call	Bond Future	8,616.0500	8.6161	8,615.6600	8.6157	(0.005)	0	0	0
2020/12/28	2037	05/08/2021	12.27	Put	Bond Future	2,210.5900	2.2106	2,160.7200	2.1607	(2.256)	0	0	0
2020/12/28	2037	05/08/2021	12.28	Call	Bond Future	8,653.0900	8.6531	8,652.8900	8.6529	(0.002)	0	0	0
2020/12/28	2037	05/08/2021			Bond Future	11.1695	80.7960	11.1615	80.8455	(0.071)	0.0000	0.0000	0
2020/12/28	2037	05/08/2021	12.26	Call	Bond Future	8,579.0500	8.5790	8,578.4700	8.5785	(0.007)	0	0	0
2020/12/28	2037	05/08/2021	12.28	Put	Bond Future	2,193.0500	2.1931	2,143.3700	2.1434	(2.265)	0	0	0
2020/12/28	2037	04/11/2021	12.82	Put	Bond Future	1,983.8600	1.9839	1,946.2800	1.9463	(1.894)	0	0	0
2020/12/28	2037	04/11/2021	12.83	Call	Bond Future	9,985.9700	9.9860	9,998.5300	9.9985	0.126	0	0	0
2020/12/28	2037	04/11/2021			Bond Future	11.3865	81.6495	11.3782	81.6995	(0.073)	0.0000	0.0000	0
2020/12/28	2037	04/11/2021	12.81	Call	Bond Future	9,913.1600	9.9132	9,925.4200	9.9254	0.124	0	0	0
2020/12/28	2037	04/11/2021	12.81	Put	Bond Future	1,998.7200	1.9987	1,960.9800	1.9610	(1.888)	0	0	0
2020/12/28	2037	04/11/2021	12.82	Call	Bond Future	9,949.5400	9.9495	9,961.9600	9.9620	0.125	0	0	0
2020/12/28	2037	04/11/2021	12.83	Put	Bond Future	1,969.1000	1.9691	1,931.6600	1.9317	(1.901)	0	0	0
2020/12/28	2038	04/02/2021			Bond Future	112.0803	112.0803	112.0876	112.0876	0.007	0.0000	0.0000	7,805
2020/12/28	2038	06/05/2021			Bond Future	113.2484	113.2484	113.2555	113.2555	0.006	0.0000	0.0000	0
2020/12/28	2038	05/08/2021			Bond Future	112.7641	112.7641	112.7711	112.7711	0.006	0.0000	0.0000	0
2020/12/28	2038	04/11/2021			Bond Future	113.9811	113.9811	113.9881	113.9881	0.006	0.0000	0.0000	0
2020/12/28	2040	04/02/2021	10.42	Call	Bond Future	901.2400	0.9012	823.1200	0.8231	(8.668)	0	0	0
2020/12/28	2040	04/02/2021	10.42	Put	Bond Future	3,710.0700	3.7101	3,615.9000	3.6159	(2.538)	0	0	0
2020/12/28	2040	04/02/2021	9.49	Put	Bond Future	10,212.6000	10.2126	10,187.0300	10.1870	(0.250)	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
2020/12/28	2040	04/02/2021	9.49	Call	Bond Future	33.2000		0.0332	23.6800	0.0237	(28.675)	0	0	500
2020/12/28	2040	04/02/2021	9.57	Put	Bond Future	9,555.3000		9.5553	9,526.7700	9.5268	(0.299)	0	0	0
2020/12/28	2040	04/02/2021	9.57	Call	Bond Future	46.9900		0.0470	34.5100	0.0345	(26.559)	0	0	800
2020/12/28	2040	04/02/2021	10.07	Put	Bond Future	5,789.0400		5.7890	5,726.6600	5.7267	(1.078)	0	0	0
2020/12/28	2040	04/02/2021			Bond Future	10.8073		85.7651	10.8050	85.7811	(0.021)	0.0000	0.0000	79,911
2020/12/28	2040	04/02/2021	10.41	Call	Bond Future	878.3300		0.8783	800.9700	0.8010	(8.808)	0	0	0
2020/12/28	2040	04/02/2021	10.41	Put	Bond Future	3,761.6200		3.7616	3,668.2100	3.6682	(2.483)	0	0	0
2020/12/28	2040	04/02/2021	10.40	Call	Bond Future	855.7900		0.8558	779.2000	0.7792	(8.950)	0	0	0
2020/12/28	2040	04/02/2021	10.40	Put	Bond Future	3,813.6400		3.8136	3,721.0000	3.7210	(2.429)	0	0	0
2020/12/28	2040	04/02/2021	10.24	Put	Bond Future	4,709.2300		4.7092	4,630.5500	4.6306	(1.671)	0	0	0
2020/12/28	2040	04/02/2021	10.24	Call	Bond Future	544.8200		0.5448	482.1900	0.4822	(11.496)	0	0	500
2020/12/28	2040	04/02/2021	11.57	Call	Bond Future	5,648.2900		5.6483	5,594.3600	5.5944	(0.955)	0	0	0
2020/12/28	2040	04/02/2021	11.57	Put	Bond Future	516.8900		0.5169	446.9100	0.4469	(13.539)	0	0	500
2020/12/28	2040	04/02/2021	10.07	Call	Bond Future	314.0400		0.3140	267.7100	0.2677	(14.753)	0	0	800
2020/12/28	2040	04/02/2021	11.74	Call	Bond Future	6,578.2900		6.5783	6,536.1300	6.5361	(0.641)	0	0	0
2020/12/28	2040	04/02/2021	11.74	Put	Bond Future	370.7800		0.3708	312.5700	0.3126	(15.699)	0	0	800
2020/12/28	2040	06/05/2021	10.83	Put	Bond Future	4,462.3100		4.4623	4,396.9000	4.3969	(1.466)	0	0	0
2020/12/28	2040	06/05/2021	10.83	Call	Bond Future	3,195.8800		3.1959	3,146.4000	3.1464	(1.548)	0	0	300
2020/12/28	2040	06/05/2021	11.58	Put	Bond Future	2,343.8600		2.3439	2,283.2100	2.2832	(2.588)	0	0	0
2020/12/28	2040	06/05/2021	11.58	Call	Bond Future	6,099.7100		6.0997	6,054.9900	6.0550	(0.733)	0	0	300
2020/12/28	2040	06/05/2021	12.44	Call	Bond Future	9,978.8300		9.9788	9,951.5200	9.9515	(0.274)	0	0	0
2020/12/28	2040	06/05/2021	12.44	Put	Bond Future	1,027.1100		1.0271	983.8700	0.9839	(4.210)	0	0	0
2020/12/28	2040	06/05/2021			Bond Future	11.0124		86.6381	11.0100	86.6540	(0.021)	0.0000	0.0000	0
2020/12/28	2040	06/05/2021	13.38	Call	Bond Future	14,351.7500		14.3517	14,346.2400	14.3462	(0.038)	0	0	0
2020/12/28	2040	06/05/2021	13.38	Put	Bond Future	324.7100		0.3247	303.2700	0.3033	(6.603)	0	0	300
2020/12/28	2040	06/05/2021	12.43	Call	Bond Future	9,933.3000		9.9333	9,905.7300	9.9057	(0.278)	0	0	0
2020/12/28	2040	06/05/2021	12.43	Put	Bond Future	1,038.8200		1.0388	995.3200	0.9953	(4.187)	0	0	0
2020/12/28	2040	06/05/2021	12.42	Call	Bond Future	9,887.8100		9.8878	9,859.9800	9.8600	(0.281)	0	0	0
2020/12/28	2040	06/05/2021	12.42	Put	Bond Future	1,050.6300		1.0506	1,006.8700	1.0069	(4.165)	0	0	0
2020/12/28	2040	05/08/2021	11.05	Put	Bond Future	5,401.3700		5.4014	5,350.6500	5.3507	(0.939)	0	0	0
2020/12/28	2040	05/08/2021	11.05	Call	Bond Future	4,205.9000		4.2059	4,171.0800	4.1711	(0.828)	0	0	900
2020/12/28	2040	05/08/2021	12.48	Call	Bond Future	9,755.4000		9.7554	9,730.6100	9.7306	(0.254)	0	0	0
2020/12/28	2040	05/08/2021	12.49	Put	Bond Future	2,036.4200		2.0364	1,995.8700	1.9959	(1.991)	0	0	0
2020/12/28	2040	05/08/2021	12.47	Call	Bond Future	9,715.4300		9.7154	9,690.4900	9.6905	(0.257)	0	0	0
2020/12/28	2040	05/08/2021			Bond Future	11.2277		83.0595	11.2253	83.0754	(0.021)	0.0000	0.0000	0
2020/12/28	2040	05/08/2021	11.55	Put	Bond Future	3,858.4700		3.8585	3,809.4400	3.8094	(1.271)	0	0	0
2020/12/28	2040	05/08/2021	11.55	Call	Bond Future	5,959.0200		5.9590	5,925.8900	5.9259	(0.556)	0	0	900
2020/12/28	2040	05/08/2021	14.80	Call	Bond Future	19,414.8200		19.4148	19,419.8800	19.4199	0.026	0	0	0
2020/12/28	2040	05/08/2021	14.80	Put	Bond Future	230.7700		0.2308	219.9300	0.2199	(4.697)	0	0	900
2020/12/28	2040	05/08/2021	12.48	Put	Bond Future	2,053.1600		2.0532	2,012.4700	2.0125	(1.982)	0	0	0
2020/12/28	2040	05/08/2021	12.49	Call	Bond Future	9,795.4200		9.7954	9,770.7700	9.7708	(0.252)	0	0	0
2020/12/28	2040	05/08/2021	12.47	Put	Bond Future	2,070.0200		2.0700	2,029.1800	2.0292	(1.973)	0	0	0
2020/12/28	2040	04/11/2021	12.90	Call	Bond Future	10,636.7100		10.6367	10,622.3900	10.6224	(0.135)	0	0	0
2020/12/28	2040	04/11/2021	12.90	Put	Bond Future	1,999.6800		1.9997	1,969.4000	1.9694	(1.514)	0	0	0
2020/12/28	2040	04/11/2021	12.89	Call	Bond Future	10,598.0400		10.5980	10,583.6100	10.5836	(0.136)	0	0	0
2020/12/28	2040	04/11/2021	12.89	Put	Bond Future	2,014.9200		2.0149	1,984.5300	1.9845	(1.508)	0	0	0
2020/12/28	2040	04/11/2021			Bond Future	11.4371		83.9370	11.4347	83.9530	(0.022)	0.0000	0.0000	0
2020/12/28	2040	04/11/2021	12.91	Call	Bond Future	10,675.4100		10.6754	10,661.1900	10.6612	(0.133)	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
2020/12/28	2040	04/11/2021	12.91	Put	Bond Future	1,984.5400	1.9845	1,954.3600	1.9544	(1.521)	0	0	0
2020/12/28	2044	04/02/2021	10.36	Put	Bond Future	4,468.7000	4.4687	4,416.7500	4.4168	(1.163)	0	0	0
2020/12/28	2044	04/02/2021	10.37	Call	Bond Future	611.2800	0.6113	537.6200	0.5376	(12.050)	0	0	0
2020/12/28	2044	04/02/2021	10.35	Put	Bond Future	4,528.1700	4.5282	4,477.3200	4.4773	(1.123)	0	0	0
2020/12/28	2044	04/02/2021	10.04	Put	Bond Future	6,606.8500	6.6068	6,587.7800	6.5878	(0.289)	0	0	0
2020/12/28	2044	04/02/2021	10.04	Call	Bond Future	212.4200	0.2124	172.7300	0.1727	(18.685)	0	0	0
2020/12/28	2044	04/02/2021	10.84	Call	Bond Future	1,880.3600	1.8804	1,771.3300	1.7713	(5.798)	0	0	0
2020/12/28	2044	04/02/2021			Bond Future	10.8840	82.3228	10.8869	82.3022	0.027	0.0000	0.0000	51,843
2020/12/28	2044	04/02/2021	10.36	Call	Bond Future	593.4100	0.5934	520.8400	0.5208	(12.229)	0	0	0
2020/12/28	2044	04/02/2021	10.37	Put	Bond Future	4,409.7700	4.4098	4,356.7300	4.3567	(1.203)	0	0	0
2020/12/28	2044	04/02/2021	10.35	Call	Bond Future	575.9700	0.5760	504.5000	0.5045	(12.409)	0	0	0
2020/12/28	2044	04/02/2021	10.84	Put	Bond Future	2,194.5300	2.1945	2,106.1200	2.1061	(4.029)	0	0	265
2020/12/28	2044	04/02/2021	10.29	Call	Bond Future	478.4900	0.4785	413.7300	0.4137	(13.534)	0	0	0
2020/12/28	2044	04/02/2021	10.29	Put	Bond Future	4,894.5900	4.8946	4,850.4500	4.8505	(0.902)	0	0	265
2020/12/28	2044	04/02/2021	9.66	Put	Bond Future	9,597.5200	9.5975	9,604.2800	9.6043	0.070	0	0	0
2020/12/28	2044	04/02/2021	9.66	Call	Bond Future	49.6000	0.0496	35.7400	0.0357	(27.944)	0	0	265
2020/12/28	2044	06/05/2021	11.10	Call	Bond Future	3,940.9000	3.9409	3,871.0700	3.8711	(1.772)	0	0	0
2020/12/28	2044	06/05/2021	11.40	Call	Bond Future	5,102.3500	5.1024	5,031.3200	5.0313	(1.392)	0	0	0
2020/12/28	2044	06/05/2021	11.40	Put	Bond Future	2,954.6200	2.9546	2,904.7100	2.9047	(1.689)	0	0	3,100
2020/12/28	2044	06/05/2021	11.79	Call	Bond Future	6,793.4800	6.7935	6,723.5800	6.7236	(1.029)	0	0	0
2020/12/28	2044	06/05/2021	11.79	Put	Bond Future	2,143.4000	2.1434	2,094.6200	2.0946	(2.276)	0	0	3,100
2020/12/28	2044	06/05/2021	12.50	Call	Bond Future	9,932.0700	9.9321	9,873.1300	9.8731	(0.593)	0	0	0
2020/12/28	2044	06/05/2021	12.50	Put	Bond Future	1,063.4400	1.0634	1,025.6200	1.0256	(3.556)	0	0	3,100
2020/12/28	2044	06/05/2021	12.43	Call	Bond Future	9,619.7900	9.6198	9,559.4500	9.5595	(0.627)	0	0	0
2020/12/28	2044	06/05/2021	12.43	Put	Bond Future	1,148.8800	1.1489	1,109.6600	1.1097	(3.414)	0	0	0
2020/12/28	2044	06/05/2021	12.44	Call	Bond Future	9,664.2900	9.6643	9,604.1500	9.6041	(0.622)	0	0	0
2020/12/28	2044	06/05/2021	12.44	Put	Bond Future	1,136.3300	1.1363	1,097.3100	1.0973	(3.434)	0	0	0
2020/12/28	2044	06/05/2021			Bond Future	11.0817	83.1608	11.0848	83.1396	0.028	0.0000	0.0000	0
2020/12/28	2044	06/05/2021	11.10	Put	Bond Future	3,815.0000	3.8150	3,766.2900	3.7663	(1.277)	0	0	3,100
2020/12/28	2044	06/05/2021	10.70	Put	Bond Future	5,327.1600	5.3272	5,284.1400	5.2841	(0.808)	0	0	0
2020/12/28	2044	06/05/2021	10.70	Call	Bond Future	2,617.3400	2.6173	2,553.2000	2.5532	(2.451)	0	0	3,100
2020/12/28	2044	06/05/2021	11.35	Put	Bond Future	3,081.4000	3.0814	3,031.5600	3.0316	(1.617)	0	0	0
2020/12/28	2044	06/05/2021	11.35	Call	Bond Future	4,898.1700	4.8982	4,827.2100	4.8272	(1.449)	0	0	3,100
2020/12/28	2044	06/05/2021	11.90	Call	Bond Future	7,293.3000	7.2933	7,224.1500	7.2241	(0.948)	0	0	0
2020/12/28	2044	06/05/2021	11.90	Put	Bond Future	1,962.0000	1.9620	1,913.9700	1.9140	(2.448)	0	0	0
2020/12/28	2044	06/05/2021	12.45	Call	Bond Future	9,708.8200	9.7088	9,648.8800	9.6489	(0.617)	0	0	0
2020/12/28	2044	06/05/2021	12.45	Put	Bond Future	1,123.8900	1.1239	1,085.0700	1.0851	(3.454)	0	0	0
2020/12/28	2044	05/08/2021	12.60	Put	Bond Future	1,990.9200	1.9909	1,959.4400	1.9594	(1.581)	0	0	0
2020/12/28	2044	05/08/2021	12.61	Call	Bond Future	10,040.1300	10.0401	9,987.2700	9.9873	(0.526)	0	0	0
2020/12/28	2044	05/08/2021	12.61	Put	Bond Future	1,974.8300	1.9748	1,943.4400	1.9434	(1.590)	0	0	0
2020/12/28	2044	05/08/2021			Bond Future	11.2891	79.6701	11.2923	79.6486	0.028	0.0000	0.0000	0
2020/12/28	2044	05/08/2021	12.59	Call	Bond Future	9,960.9700	9.9610	9,907.9300	9.9079	(0.532)	0	0	0
2020/12/28	2044	05/08/2021	12.59	Put	Bond Future	2,007.1300	2.0071	1,975.5600	1.9756	(1.573)	0	0	0
2020/12/28	2044	05/08/2021	12.60	Call	Bond Future	10,000.5300	10.0005	9,947.5800	9.9476	(0.529)	0	0	0
2020/12/28	2044	04/11/2021	12.91	Call	Bond Future	10,468.6200	10.4686	10,424.7000	10.4247	(0.420)	0	0	0
2020/12/28	2044	04/11/2021	12.91	Put	Bond Future	2,099.3600	2.0994	2,077.1900	2.0772	(1.056)	0	0	0
2020/12/28	2044	04/11/2021			Bond Future	11.4905	80.5118	11.4939	80.4901	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
2020/12/28	2044	04/11/2021	12.89	Call	Bond Future	10,393.0000	10.3930	10,348.9600	10.3490	(0.424)	0	0	0
2020/12/28	2044	04/11/2021	12.89	Put	Bond Future	2,130.7700	2.1308	2,108.4800	2.1085	(1.046)	0	0	0
2020/12/28	2044	04/11/2021	12.90	Call	Bond Future	10,430.7900	10.4308	10,386.8200	10.3868	(0.422)	0	0	0
2020/12/28	2044	04/11/2021	12.90	Put	Bond Future	2,115.0100	2.1150	2,092.7900	2.0928	(1.051)	0	0	0
2020/12/28	2046	04/02/2021			Bond Future	101.3582	101.3582	101.3651	101.3651	0.007	0.0000	0.0000	14,890
2020/12/28	2046	06/05/2021			Bond Future	100.6228	100.6228	100.6295	100.6295	0.007	0.0000	0.0000	0
2020/12/28	2046	05/08/2021			Bond Future	101.7240	101.7240	101.7306	101.7306	0.006	0.0000	0.0000	0
2020/12/28	2046	04/11/2021			Bond Future	101.0128	101.0128	101.0193	101.0193	0.006	0.0000	0.0000	0
2020/12/28	2050	04/02/2021			Bond Future	101.9011	101.9011	101.9079	101.9079	0.007	0.0000	0.0000	11,025
2020/12/28	2050	06/05/2021			Bond Future	102.9632	102.9632	102.9698	102.9698	0.006	0.0000	0.0000	0
2020/12/28	2050	05/08/2021			Bond Future	102.1601	102.1601	102.1666	102.1666	0.006	0.0000	0.0000	0
2020/12/28	2050	04/11/2021			Bond Future	103.2625	103.2625	103.2690	103.2690	0.006	0.0000	0.0000	0
2020/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	AL37	04/02/2021			Index Future	787.0810	787.0810	787.5110	787.5110	0.055	0.0000	0.0000	0
2020/12/28	AL37	06/05/2021			Index Future	795.0910	795.0910	795.5150	795.5150	0.053	0.0000	0.0000	0
2020/12/28	AL37	05/08/2021			Index Future	803.5080	803.5080	803.9310	803.9310	0.053	0.0000	0.0000	0
2020/12/28	AL37	04/11/2021			Index Future	812.0800	812.0800	812.5050	812.5050	0.052	0.0000	0.0000	0
2020/12/28	AL7T	04/02/2021			Index Future	869.2140	869.2140	869.6570	869.6570	0.051	0.0000	0.0000	0
2020/12/28	AL7T	06/05/2021			Index Future	878.0590	878.0590	878.4970	878.4970	0.050	0.0000	0.0000	0
2020/12/28	AL7T	05/08/2021			Index Future	887.3550	887.3550	887.7900	887.7900	0.049	0.0000	0.0000	0
2020/12/28	AL7T	04/11/2021			Index Future	896.8210	896.8210	897.2590	897.2590	0.049	0.0000	0.0000	0
2020/12/28	ALBI	04/02/2021			Index Future	762.7300	762.7300	763.2230	763.2230	0.065	0.0000	0.0000	231
2020/12/28	ALBI	06/05/2021			Index Future	770.4930	770.4930	770.9810	770.9810	0.063	0.0000	0.0000	0
2020/12/28	ALBI	05/08/2021			Index Future	778.6490	778.6490	779.1370	779.1370	0.063	0.0000	0.0000	0
2020/12/28	ALBI	04/11/2021			Index Future	786.9560	786.9560	787.4460	787.4460	0.062	0.0000	0.0000	0
2020/12/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	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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2020/12/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/28	ES33	04/02/2021			Bond Future	11.3455	77.5795	11.3427	77.5946	(0.025)	0.0000	0.0000	350
2020/12/28	ES33	06/05/2021			Bond Future	11.5971	74.5951	11.5942	74.6102	(0.025)	0.0000	0.0000	0
2020/12/28	ES33	05/08/2021			Bond Future	11.8577	75.3935	11.8547	75.4087	(0.025)	0.0000	0.0000	0
2020/12/28	ES33	04/11/2021			Bond Future	12.1275	72.4157	12.1244	72.4310	(0.026)	0.0000	0.0000	0
2020/12/28	ES42	04/02/2021			Bond Future	11.8173	76.8571	11.8147	76.8730	(0.022)	0.0000	0.0000	4,779
2020/12/28	ES42	06/05/2021			Bond Future	12.0597	73.3815	12.0570	73.3974	(0.022)	0.0000	0.0000	0
2020/12/28	ES42	05/08/2021			Bond Future	12.3044	74.1674	12.3016	74.1833	(0.023)	0.0000	0.0000	0
2020/12/28	ES42	04/11/2021			Bond Future	12.5594	70.6933	12.5565	70.7093	(0.023)	0.0000	0.0000	0
2020/12/28	GOVI	04/02/2021	750.96	Call	GOVI	26,060.0000	2.6060	30,910.0000	3.0910	18.611	0	0	0
2020/12/28	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	04/02/2021			GOVI	753.5660	753.5660	754.0510	754.0510	0.064	0.0000	0.0000	964
2020/12/28	GOVI	04/02/2021	750.95	Call	GOVI	26,160.0000	2.6160	31,010.0000	3.1010	18.540	0	0	0
2020/12/28	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	04/02/2021	750.94	Call	GOVI	26,260.0000	2.6260	31,110.0000	3.1110	18.469	0	0	0
2020/12/28	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	06/05/2021	678.68	Call	GOVI	825,550.0000	82.5550	830,360.0000	83.0360	0.583	0	0	0
2020/12/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	06/05/2021	678.67	Call	GOVI	825,650.0000	82.5650	830,460.0000	83.0460	0.583	0	0	0
2020/12/28	GOVI	06/05/2021			GOVI	761.2350	761.2350	761.7160	761.7160	0.063	0.0000	0.0000	0
2020/12/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	06/05/2021	678.69	Call	GOVI	825,450.0000	82.5450	830,260.0000	83.0260	0.583	0	0	0
2020/12/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	05/08/2021	719.14	Call	GOVI	501,530.0000	50.1530	506,340.0000	50.6340	0.959	0	0	0
2020/12/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	05/08/2021	719.13	Call	GOVI	501,630.0000	50.1630	506,440.0000	50.6440	0.959	0	0	0
2020/12/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	05/08/2021			GOVI	769.2930	769.2930	769.7740	769.7740	0.063	0.0000	0.0000	0
2020/12/28	GOVI	05/08/2021	719.15	Call	GOVI	501,430.0000	50.1430	506,240.0000	50.6240	0.959	0	0	0
2020/12/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	04/11/2021	728.41	Call	GOVI	490,900.0000	49.0900	495,730.0000	49.5730	0.984	0	0	0
2020/12/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	04/11/2021	728.40	Call	GOVI	491,000.0000	49.1000	495,830.0000	49.5830	0.984	0	0	0
2020/12/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GOVI	04/11/2021			GOVI	777.5000	777.5000	777.9830	777.9830	0.062	0.0000	0.0000	0
2020/12/28	GOVI	04/11/2021	728.42	Call	GOVI	490,800.0000	49.0800	495,630.0000	49.5630	0.984	0	0	0
2020/12/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/28	IGOV	04/02/2021			Index Future	271.6310	271.6310	271.6770	271.6770	0.017	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
2020/12/28	IGOV	06/05/2021			Index Future	274.4620	274.4620	274.5050	274.5050	0.016	0.0000	0.0000	18
2020/12/28	IGOV	05/08/2021			Index Future	277.4340	277.4340	277.4760	277.4760	0.015	0.0000	0.0000	0
2020/12/28	IGOV	04/11/2021			Index Future	280.4600	280.4600	280.5010	280.5010	0.015	0.0000	0.0000	0
2020/12/28	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/28	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3700	90.3700	(0.022)	0.0000	0.0000	0
2020/12/28	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.2700	89.2700	(0.022)	0.0000	0.0000	0
2020/12/28	IS05	21/12/2021			Interest Rate Swap	90.4800	90.4800	90.4600	90.4600	(0.022)	0.0000	0.0000	51
2020/12/28	IS05	15/03/2022			Interest Rate Swap	89.8400	89.8400	89.8000	89.8000	(0.045)	0.0000	0.0000	0
2020/12/28	IS05	21/06/2022			Interest Rate Swap	89.8800	89.8800	89.8300	89.8300	(0.056)	0.0000	0.0000	0
2020/12/28	IS05	20/09/2022			Interest Rate Swap	92.9500	92.9500	92.8900	92.8900	(0.065)	0.0000	0.0000	0
2020/12/28	IS05	20/12/2022			Interest Rate Swap	93.3600	93.3600	93.3000	93.3000	(0.064)	0.0000	0.0000	0
2020/12/28	IS05	22/03/2023			Interest Rate Swap	85.6600	85.6600	85.6000	85.6000	(0.070)	0.0000	0.0000	0
2020/12/28	IS05	20/06/2023			Interest Rate Swap	91.1100	91.1100	91.0600	91.0600	(0.055)	0.0000	0.0000	0
2020/12/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/28	IS10	17/12/2025			Interest Rate Swap	77.8200	77.8200	77.7200	77.7200	(0.129)	0.0000	0.0000	0
2020/12/28	IS10	16/03/2026			Interest Rate Swap	74.2400	74.2400	74.1400	74.1400	(0.135)	0.0000	0.0000	0
2020/12/28	IS10	15/06/2026			Interest Rate Swap	72.5500	72.5500	72.4600	72.4600	(0.124)	0.0000	0.0000	0
2020/12/28	IS10	21/09/2026			Interest Rate Swap	74.5000	74.5000	74.4100	74.4100	(0.121)	0.0000	0.0000	0
2020/12/28	IS10	21/12/2026			Interest Rate Swap	78.4800	78.4800	78.3800	78.3800	(0.127)	0.0000	0.0000	0
2020/12/28	IS10	15/03/2027			Interest Rate Swap	76.9100	76.9100	76.8200	76.8200	(0.117)	0.0000	0.0000	0
2020/12/28	IS10	21/06/2027			Interest Rate Swap	78.9600	78.9600	78.8600	78.8600	(0.127)	0.0000	0.0000	0
2020/12/28	IS10	20/09/2027			Interest Rate Swap	84.7700	84.7700	84.6700	84.6700	(0.118)	0.0000	0.0000	0
2020/12/28	IS10	20/12/2027			Interest Rate Swap	85.1500	85.1500	85.0500	85.0500	(0.117)	0.0000	0.0000	0
2020/12/28	IS10	22/03/2028			Interest Rate Swap	78.0900	78.0900	77.9800	77.9800	(0.141)	0.0000	0.0000	0
2020/12/28	IS10	20/06/2028			Interest Rate Swap	85.9800	85.9800	85.8800	85.8800	(0.116)	0.0000	0.0000	0
2020/12/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/28	JBAF	20/01/2021			Jibar Tradeable Future	3.6250	96.3750	3.6350	96.3650	0.276	0.0000	0.0000	0
2020/12/28	JBAF	17/02/2021			Jibar Tradeable Future	3.4900	96.5100	3.4800	96.5200	(0.287)	0.0000	0.0000	0
2020/12/28	JBAF	17/03/2021			Jibar Tradeable Future	3.4750	96.5250	3.4750	96.5250	0.000	0.0000	0.0000	0
2020/12/28	JBAF	21/04/2021			Jibar Tradeable Future	3.4300	96.5700	3.4100	96.5900	(0.583)	0.0000	0.0000	0
2020/12/28	JBAF	19/05/2021			Jibar Tradeable Future	3.4200	96.5800	3.4000	96.6000	(0.585)	0.0000	0.0000	0
2020/12/28	JBAF	15/06/2021			Jibar Tradeable Future	3.3950	96.6050	3.3750	96.6250	(0.589)	0.0000	0.0000	0
2020/12/28	JBAF	15/09/2021			Jibar Tradeable Future	3.4300	96.5700	3.4200	96.5800	(0.292)	0.0000	0.0000	30,000
2020/12/28	JBAF	15/12/2021			Jibar Tradeable Future	3.6450	96.3550	3.6250	96.3750	(0.549)	0.0000	0.0000	0
2020/12/28	JBAF	16/03/2022			Jibar Tradeable Future	3.6400	96.3600	3.6300	96.3700	(0.275)	0.0000	0.0000	0
2020/12/28	JBAF	15/06/2022			Jibar Tradeable Future	4.0300	95.9700	4.0000	96.0000	(0.744)	0.0000	0.0000	0
2020/12/28	JBAF	21/09/2022			Jibar Tradeable Future	4.0900	95.9100	4.0750	95.9250	(0.367)	0.0000	0.0000	0
2020/12/28	JBAF	21/12/2022			Jibar Tradeable Future	4.5050	95.4950	4.4950	95.5050	(0.222)	0.0000	0.0000	0
2020/12/28	R023	04/02/2021	6.33	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/12/28	R023	04/02/2021	6.34	Call	Bond Future	3,235.7300	3.2357	3,259.3100	3.2593	0.729	0	0	0
2020/12/28	R023	04/02/2021	6.32	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/12/28	R023	04/02/2021			Bond Future	4.6967	109.3724	4.6850	109.3960	(0.250)	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
2020/12/28	R023	04/02/2021	6.33	Call	Bond Future	3,216.4300	3.2164	3,240.0100	3.2400	0.733	0	0	0
2020/12/28	R023	04/02/2021	6.34	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/12/28	R023	04/02/2021	6.32	Call	Bond Future	3,197.1200	3.1971	3,220.7000	3.2207	0.738	0	0	0
2020/12/28	R023	06/05/2021	7.58	Call	Bond Future	4,798.4600	4.7985	4,821.9400	4.8219	0.489	0	0	0
2020/12/28	R023	06/05/2021	7.58	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/12/28	R023	06/05/2021			Bond Future	4.7815	106.5793	4.7682	106.6028	(0.278)	0.0000	0.0000	0
2020/12/28	R023	06/05/2021	7.57	Call	Bond Future	4,781.8300	4.7818	4,805.3100	4.8053	0.491	0	0	0
2020/12/28	R023	06/05/2021	7.57	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/12/28	R023	06/05/2021	7.56	Call	Bond Future	4,765.2000	4.7652	4,788.6900	4.7887	0.493	0	0	0
2020/12/28	R023	06/05/2021	7.56	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/28	R023	05/08/2021	5.30	Call	Bond Future	979.1300	0.9791	990.3200	0.9903	1.143	0	0	0
2020/12/28	R023	05/08/2021	5.30	Put	Bond Future	318.0700	0.3181	305.7300	0.3057	(3.880)	0	0	0
2020/12/28	R023	05/08/2021	5.29	Call	Bond Future	967.8200	0.9678	978.9200	0.9789	1.147	0	0	0
2020/12/28	R023	05/08/2021	5.29	Put	Bond Future	321.8700	0.3219	309.4400	0.3094	(3.862)	0	0	0
2020/12/28	R023	05/08/2021			Bond Future	4.8641	107.7198	4.8487	107.7433	(0.318)	0.0000	0.0000	0
2020/12/28	R023	05/08/2021	5.31	Call	Bond Future	990.4800	0.9905	1,001.7600	1.0018	1.139	0	0	0
2020/12/28	R023	05/08/2021	5.31	Put	Bond Future	314.3200	0.3143	302.0700	0.3021	(3.897)	0	0	0
2020/12/28	R023	04/11/2021	4.91	Call	Bond Future	532.0600	0.5321	539.8100	0.5398	1.457	0	0	0
2020/12/28	R023	04/11/2021	4.91	Put	Bond Future	621.1500	0.6212	605.1900	0.6052	(2.569)	0	0	0
2020/12/28	R023	04/11/2021	4.90	Call	Bond Future	525.6300	0.5256	533.3000	0.5333	1.459	0	0	0
2020/12/28	R023	04/11/2021	4.90	Put	Bond Future	627.5600	0.6276	611.5200	0.6115	(2.556)	0	0	0
2020/12/28	R023	04/11/2021			Bond Future	4.9794	104.9506	4.9609	104.9743	(0.371)	0.0000	0.0000	0
2020/12/28	R023	04/11/2021	4.92	Call	Bond Future	538.5400	0.5385	546.3800	0.5464	1.456	0	0	0
2020/12/28	R023	04/11/2021	4.92	Put	Bond Future	614.7900	0.6148	598.9200	0.5989	(2.581)	0	0	0
2020/12/28	R035	04/02/2021	10.05	Call	Bond Future	647.5300	0.6475	566.7000	0.5667	(12.483)	0	0	0
2020/12/28	R035	04/02/2021	10.05	Put	Bond Future	3,935.5200	3.9355	3,905.7900	3.9058	(0.755)	0	0	0
2020/12/28	R035	04/02/2021	10.04	Call	Bond Future	629.7500	0.6298	550.0500	0.5501	(12.656)	0	0	0
2020/12/28	R035	04/02/2021	10.04	Put	Bond Future	3,987.4500	3.9875	3,958.8500	3.9588	(0.717)	0	0	0
2020/12/28	R035	04/02/2021	10.14	Put	Bond Future	3,486.2800	3.4863	3,446.7200	3.4467	(1.135)	0	0	650
2020/12/28	R035	04/02/2021	11.14	Call	Bond Future	4,503.0500	4.5031	4,390.9000	4.3909	(2.491)	0	0	0
2020/12/28	R035	04/02/2021	11.14	Put	Bond Future	633.7100	0.6337	572.6600	0.5727	(9.634)	0	0	650
2020/12/28	R035	04/02/2021			Bond Future	10.5346	91.9293	10.5424	91.8782	0.073	0.0000	0.0000	95,921
2020/12/28	R035	04/02/2021	10.06	Call	Bond Future	665.5500	0.6656	583.5900	0.5836	(12.315)	0	0	0
2020/12/28	R035	04/02/2021	10.06	Put	Bond Future	3,883.9100	3.8839	3,853.0500	3.8531	(0.795)	0	0	0
2020/12/28	R035	04/02/2021	10.14	Call	Bond Future	822.2200	0.8222	731.5600	0.7316	(11.026)	0	0	0
2020/12/28	R035	06/05/2021	10.55	Call	Bond Future	2,959.1200	2.9591	2,881.8200	2.8818	(2.612)	0	0	0
2020/12/28	R035	06/05/2021	10.55	Put	Bond Future	4,240.4000	4.2404	4,215.0200	4.2150	(0.599)	0	0	500
2020/12/28	R035	06/05/2021	10.05	Put	Bond Future	6,277.1600	6.2772	6,267.5800	6.2676	(0.153)	0	0	0
2020/12/28	R035	06/05/2021	10.05	Call	Bond Future	1,629.9200	1.6299	1,568.4200	1.5684	(3.773)	0	0	500
2020/12/28	R035	06/05/2021	12.91	Put	Bond Future	378.0300	0.3780	359.9800	0.3600	(4.775)	0	0	600
2020/12/28	R035	06/05/2021	10.40	Put	Bond Future	4,792.0100	4.7920	4,770.5100	4.7705	(0.449)	0	0	0
2020/12/28	R035	06/05/2021	11.55	Call	Bond Future	6,723.7200	6.7237	6,636.8800	6.6369	(1.292)	0	0	0
2020/12/28	R035	06/05/2021	11.55	Put	Bond Future	1,793.9700	1.7940	1,759.0500	1.7591	(1.947)	0	0	1,650
2020/12/28	R035	06/05/2021	12.77	Call	Bond Future	12,120.3200	12.1203	12,048.3300	12.0483	(0.594)	0	0	0
2020/12/28	R035	06/05/2021	12.77	Put	Bond Future	454.2600	0.4543	434.1900	0.4342	(4.418)	0	0	1,650
2020/12/28	R035	06/05/2021	10.24	Put	Bond Future	5,436.5300	5.4365	5,420.0000	5.4200	(0.304)	0	0	0
2020/12/28	R035	06/05/2021	10.24	Call	Bond Future	2,089.9400	2.0899	2,021.4900	2.0215	(3.275)	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
2020/12/28	R035	06/05/2021	12.37	Call	Bond Future	10,301.2300	10.3012	10,223.1900	10.2232	(0.758)	0	0	0
2020/12/28	R035	06/05/2021	12.35	Put	Bond Future	767.6300	0.7676	741.2100	0.7412	(3.442)	0	0	0
2020/12/28	R035	06/05/2021	12.36	Put	Bond Future	758.4600	0.7585	732.1800	0.7322	(3.465)	0	0	0
2020/12/28	R035	06/05/2021			Bond Future	10.7477	88.3918	10.7558	88.3399	0.075	0.0000	0.0000	0
2020/12/28	R035	06/05/2021	11.05	Call	Bond Future	4,658.1400	4.6581	4,573.1600	4.5732	(1.824)	0	0	0
2020/12/28	R035	06/05/2021	11.05	Put	Bond Future	2,750.6500	2.7506	2,717.5900	2.7176	(1.202)	0	0	500
2020/12/28	R035	06/05/2021	11.15	Put	Bond Future	2,523.0700	2.5231	2,489.2100	2.4892	(1.342)	0	0	0
2020/12/28	R035	06/05/2021	11.15	Call	Bond Future	5,048.0000	5.0480	4,962.2200	4.9622	(1.699)	0	0	600
2020/12/28	R035	06/05/2021	12.91	Call	Bond Future	12,763.4800	12.7635	12,693.5100	12.6935	(0.548)	0	0	0
2020/12/28	R035	06/05/2021	10.40	Call	Bond Future	2,520.0600	2.5201	2,446.6400	2.4466	(2.913)	0	0	600
2020/12/28	R035	06/05/2021	10.81	Put	Bond Future	3,396.1300	3.3961	3,365.8600	3.3659	(0.891)	0	0	0
2020/12/28	R035	06/05/2021	10.81	Call	Bond Future	3,794.4300	3.7944	3,712.2400	3.7122	(2.166)	0	0	1,650
2020/12/28	R035	06/05/2021	11.32	Call	Bond Future	5,739.2700	5.7393	5,652.6600	5.6527	(1.509)	0	0	0
2020/12/28	R035	06/05/2021	11.32	Put	Bond Future	2,179.7400	2.1797	2,145.0500	2.1450	(1.591)	0	0	793
2020/12/28	R035	06/05/2021	12.37	Put	Bond Future	749.3700	0.7494	723.2500	0.7233	(3.486)	0	0	0
2020/12/28	R035	06/05/2021	12.35	Call	Bond Future	10,211.4400	10.2114	10,133.1000	10.1331	(0.767)	0	0	0
2020/12/28	R035	06/05/2021	12.02	Call	Bond Future	8,755.1000	8.7551	8,672.0200	8.6720	(0.949)	0	0	0
2020/12/28	R035	06/05/2021	12.02	Put	Bond Future	1,127.2700	1.1273	1,096.1100	1.0961	(2.764)	0	0	793
2020/12/28	R035	06/05/2021	12.36	Call	Bond Future	10,256.3200	10.2563	10,178.1200	10.1781	(0.762)	0	0	0
2020/12/28	R035	05/08/2021	11.37	Call	Bond Future	5,851.3000	5.8513	5,779.5800	5.7796	(1.226)	0	0	0
2020/12/28	R035	05/08/2021	11.37	Put	Bond Future	3,414.6400	3.4146	3,395.5800	3.3956	(0.558)	0	0	100
2020/12/28	R035	05/08/2021	5.31	Call	Bond Future	0.3300	0.0003	0.2800	0.0003	(15.152)	0	0	0
2020/12/28	R035	05/08/2021	5.31	Put	Bond Future	48,753.2600	48.7533	48,805.8700	48.8059	0.108	0	0	0
2020/12/28	R035	05/08/2021			Bond Future	10.9698	89.3378	10.9783	89.2851	0.077	0.0000	0.0000	0
2020/12/28	R035	05/08/2021	10.77	Call	Bond Future	3,855.9500	3.8560	3,791.1000	3.7911	(1.682)	0	0	0
2020/12/28	R035	05/08/2021	10.77	Put	Bond Future	5,111.9500	5.1119	5,099.7600	5.0998	(0.238)	0	0	100
2020/12/28	R035	05/08/2021	10.02	Put	Bond Future	8,137.1300	8.1371	8,140.9600	8.1410	0.047	0	0	0
2020/12/28	R035	05/08/2021	10.02	Call	Bond Future	1,920.7500	1.9207	1,871.9200	1.8719	(2.542)	0	0	100
2020/12/28	R035	05/08/2021	5.29	Call	Bond Future	0.3100	0.0003	0.2600	0.0003	(16.129)	0	0	0
2020/12/28	R035	05/08/2021	5.29	Put	Bond Future	48,986.5300	48.9865	49,039.1400	49.0391	0.107	0	0	0
2020/12/28	R035	05/08/2021	5.30	Call	Bond Future	0.3200	0.0003	0.2700	0.0003	(15.625)	0	0	0
2020/12/28	R035	05/08/2021	5.30	Put	Bond Future	48,869.8300	48.8698	48,922.4400	48.9224	0.108	0	0	0
2020/12/28	R035	04/11/2021	10.62	Put	Bond Future	6,753.1100	6.7531	6,756.0300	6.7560	0.043	0	0	0
2020/12/28	R035	04/11/2021	10.62	Call	Bond Future	3,156.4800	3.1565	3,106.0900	3.1061	(1.596)	0	0	400
2020/12/28	R035	04/11/2021	11.08	Call	Bond Future	4,437.9200	4.4379	4,380.7300	4.3807	(1.289)	0	0	0
2020/12/28	R035	04/11/2021	11.08	Put	Bond Future	5,156.2000	5.1562	5,152.3200	5.1523	(0.075)	0	0	782
2020/12/28	R035	04/11/2021	10.23	Put	Bond Future	8,393.2600	8.3933	8,403.4000	8.4034	0.121	0	0	0
2020/12/28	R035	04/11/2021	10.12	Put	Bond Future	8,934.1900	8.9342	8,946.2300	8.9462	0.135	0	0	0
2020/12/28	R035	04/11/2021	10.12	Call	Bond Future	2,046.6500	2.0466	2,005.3800	2.0054	(2.016)	0	0	400
2020/12/28	R035	04/11/2021	11.75	Put	Bond Future	3,418.9500	3.4189	3,408.7100	3.4087	(0.300)	0	0	782
2020/12/28	R035	04/11/2021	12.53	Call	Bond Future	9,579.8300	9.5798	9,513.5600	9.5136	(0.692)	0	0	0
2020/12/28	R035	04/11/2021	12.53	Put	Bond Future	2,075.5300	2.0755	2,062.5700	2.0626	(0.624)	0	0	0
2020/12/28	R035	04/11/2021			Bond Future	11.1983	85.8076	11.2072	85.7543	0.079	0.0000	0.0000	0
2020/12/28	R035	04/11/2021	13.82	Call	Bond Future	14,580.4700	14.5805	14,517.5900	14.5176	(0.431)	0	0	0
2020/12/28	R035	04/11/2021	13.82	Put	Bond Future	717.3500	0.7173	707.7800	0.7078	(1.334)	0	0	400
2020/12/28	R035	04/11/2021	10.23	Call	Bond Future	2,244.7300	2.2447	2,201.5600	2.2016	(1.923)	0	0	782
2020/12/28	R035	04/11/2021	11.75	Call	Bond Future	6,653.3600	6.6534	6,589.8100	6.5898	(0.955)	0	0	0
2020/12/28	R035	04/11/2021	12.51	Call	Bond Future	9,506.1400	9.5061	9,439.8600	9.4399	(0.697)	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
2020/12/28	R035	04/11/2021	12.51	Put	Bond Future	2,107.1200	2.1071	2,094.1500	2.0941	(0.616)	0	0	0
2020/12/28	R035	04/11/2021	12.52	Call	Bond Future	9,542.9600	9.5430	9,476.6900	9.4767	(0.694)	0	0	0
2020/12/28	R035	04/11/2021	12.52	Put	Bond Future	2,091.2700	2.0913	2,078.3100	2.0783	(0.620)	0	0	0
2020/12/28	R186	04/02/2021	8.16	Call	Bond Future	6,869.4200	6.8694	6,902.7700	6.9028	0.485	0	0	0
2020/12/28	R186	04/02/2021	8.17	Put	Bond Future	6.9200	0.0069	4.2900	0.0043	(38.006)	0	0	0
2020/12/28	R186	04/02/2021	8.15	Call	Bond Future	6,820.8700	6.8209	6,854.1000	6.8541	0.487	0	0	0
2020/12/28	R186	04/02/2021	7.30	Put	Bond Future	262.0400	0.2620	222.2300	0.2222	(15.192)	0	0	0
2020/12/28	R186	04/02/2021	8.00	Put	Bond Future	16.7800	0.0168	11.2800	0.0113	(32.777)	0	0	15,177
2020/12/28	R186	04/02/2021			Bond Future	6.8103	119.0173	6.8034	119.0534	(0.100)	0.0000	0.0000	79,435
2020/12/28	R186	04/02/2021	8.16	Put	Bond Future	7.3100	0.0073	4.5500	0.0046	(37.756)	0	0	0
2020/12/28	R186	04/02/2021	8.17	Call	Bond Future	6,917.9600	6.9180	6,951.4400	6.9514	0.484	0	0	0
2020/12/28	R186	04/02/2021	8.15	Put	Bond Future	7.7100	0.0077	4.8300	0.0048	(37.354)	0	0	0
2020/12/28	R186	04/02/2021	7.30	Call	Bond Future	2,812.1400	2.8121	2,808.4400	2.8084	(0.132)	0	0	0
2020/12/28	R186	04/02/2021	8.00	Call	Bond Future	6,092.3000	6.0923	6,122.9100	6.1229	0.502	0	0	0
2020/12/28	R186	06/05/2021	10.77	Call	Bond Future	17,300.9100	17.3009	17,336.9700	17.3370	0.208	0	0	0
2020/12/28	R186	06/05/2021	10.77	Put	Bond Future	0.3600	0.0004	0.2800	0.0003	(22.222)	0	0	0
2020/12/28	R186	06/05/2021	10.76	Call	Bond Future	17,259.8800	17.2599	17,295.9300	17.2959	0.209	0	0	0
2020/12/28	R186	06/05/2021	10.76	Put	Bond Future	0.3800	0.0004	0.2900	0.0003	(23.684)	0	0	0
2020/12/28	R186	06/05/2021			Bond Future	6.9683	120.2281	6.9611	120.2643	(0.103)	0.0000	0.0000	0
2020/12/28	R186	06/05/2021	7.30	Call	Bond Future	2,949.3000	2.9493	2,943.5000	2.9435	(0.197)	0	0	0
2020/12/28	R186	06/05/2021	7.30	Put	Bond Future	1,294.8000	1.2948	1,252.8600	1.2529	(3.239)	0	0	15,177
2020/12/28	R186	06/05/2021	10.78	Call	Bond Future	17,341.9300	17.3419	17,377.9900	17.3780	0.208	0	0	0
2020/12/28	R186	06/05/2021	10.78	Put	Bond Future	0.3500	0.0004	0.2700	0.0003	(22.857)	0	0	0
2020/12/28	R186	05/08/2021	8.62	Call	Bond Future	7,319.7400	7.3197	7,338.4400	7.3384	0.255	0	0	0
2020/12/28	R186	05/08/2021	8.62	Put	Bond Future	463.6200	0.4636	445.9700	0.4460	(3.807)	0	0	0
2020/12/28	R186	05/08/2021	8.61	Call	Bond Future	7,282.0100	7.2820	7,300.5600	7.3006	0.255	0	0	0
2020/12/28	R186	05/08/2021	8.61	Put	Bond Future	470.2300	0.4702	452.4300	0.4524	(3.785)	0	0	0
2020/12/28	R186	05/08/2021			Bond Future	7.1320	116.2337	7.1244	116.2701	(0.106)	0.0000	0.0000	0
2020/12/28	R186	05/08/2021	8.63	Call	Bond Future	7,357.5000	7.3575	7,376.3600	7.3764	0.256	0	0	0
2020/12/28	R186	05/08/2021	8.63	Put	Bond Future	457.0800	0.4571	439.5900	0.4396	(3.826)	0	0	0
2020/12/28	R186	04/11/2021	8.09	Call	Bond Future	4,885.7300	4.8857	4,895.8200	4.8958	0.207	0	0	0
2020/12/28	R186	04/11/2021	8.09	Put	Bond Future	1,384.3300	1.3843	1,357.8200	1.3578	(1.915)	0	0	0
2020/12/28	R186	04/11/2021	8.10	Call	Bond Future	4,917.8200	4.9178	4,928.0200	4.9280	0.207	0	0	0
2020/12/28	R186	04/11/2021	8.10	Put	Bond Future	1,372.6800	1.3727	1,346.2800	1.3463	(1.923)	0	0	0
2020/12/28	R186	04/11/2021			Bond Future	7.3054	117.4613	7.2974	117.4979	(0.110)	0.0000	0.0000	0
2020/12/28	R186	04/11/2021	8.11	Call	Bond Future	4,949.9800	4.9500	4,960.2900	4.9603	0.208	0	0	0
2020/12/28	R186	04/11/2021	8.11	Put	Bond Future	1,361.1100	1.3611	1,334.8200	1.3348	(1.932)	0	0	0
2020/12/28	R197	04/02/2021			Bond Future	318.9685	318.9685	318.9641	318.9641	(0.001)	0.0000	0.0000	2,441
2020/12/28	R197	06/05/2021			Bond Future	322.2924	322.2924	322.2870	322.2870	(0.002)	0.0000	0.0000	0
2020/12/28	R197	05/08/2021			Bond Future	317.8074	317.8074	317.8015	317.8015	(0.002)	0.0000	0.0000	0
2020/12/28	R197	04/11/2021			Bond Future	321.2373	321.2373	321.2310	321.2310	(0.002)	0.0000	0.0000	0
2020/12/28	R202	04/02/2021			Bond Future	221.0323	221.0323	221.0467	221.0467	0.007	0.0000	0.0000	7,878
2020/12/28	R202	06/05/2021			Bond Future	223.3358	223.3358	223.3494	223.3494	0.006	0.0000	0.0000	0
2020/12/28	R202	05/08/2021			Bond Future	221.5242	221.5242	221.5376	221.5376	0.006	0.0000	0.0000	0
2020/12/28	R202	04/11/2021			Bond Future	223.9146	223.9146	223.9282	223.9282	0.006	0.0000	0.0000	0

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2020/12/28	R209	04/02/2021	10.12	Call	Bond Future	1,169.5100	1.1695	1,094.4800	1.0945	(6.416)	0	0	0
2020/12/28	R209	04/02/2021	10.12	Put	Bond Future	2,375.1900	2.3752	2,288.1000	2.2881	(3.667)	0	0	0
2020/12/28	R209	04/02/2021			Bond Future	10.3244	71.3849	10.3224	71.3970	(0.020)	0.0000	0.0000	26,103
2020/12/28	R209	04/02/2021	10.11	Call	Bond Future	1,145.8900	1.1459	1,071.1600	1.0712	(6.522)	0	0	0
2020/12/28	R209	04/02/2021	10.11	Put	Bond Future	2,411.3200	2.4113	2,324.5300	2.3245	(3.599)	0	0	0
2020/12/28	R209	04/02/2021	10.10	Call	Bond Future	1,122.5700	1.1226	1,048.1600	1.0482	(6.629)	0	0	0
2020/12/28	R209	04/02/2021	10.10	Put	Bond Future	2,447.8200	2.4478	2,361.3500	2.3613	(3.533)	0	0	0
2020/12/28	R209	06/05/2021	9.75	Put	Bond Future	5,974.0200	5.9740	5,924.1000	5.9241	(0.836)	0	0	0
2020/12/28	R209	06/05/2021	9.75	Call	Bond Future	1,455.9200	1.4559	1,417.9200	1.4179	(2.610)	0	0	6,250
2020/12/28	R209	06/05/2021	11.00	Call	Bond Future	4,839.3700	4.8394	4,799.5700	4.7996	(0.822)	0	0	0
2020/12/28	R209	06/05/2021	11.00	Put	Bond Future	2,139.8900	2.1399	2,088.1700	2.0882	(2.417)	0	0	3,500
2020/12/28	R209	06/05/2021	10.00	Put	Bond Future	4,950.6700	4.9507	4,897.4400	4.8974	(1.075)	0	0	0
2020/12/28	R209	06/05/2021	10.00	Call	Bond Future	1,963.7600	1.9638	1,922.4500	1.9225	(2.104)	0	0	0
2020/12/28	R209	06/05/2021	12.25	Call	Bond Future	9,530.9500	9.5310	9,513.2800	9.5133	(0.185)	0	0	0
2020/12/28	R209	06/05/2021	12.25	Put	Bond Future	605.3500	0.6053	575.7600	0.5758	(4.888)	0	0	9,150
2020/12/28	R209	06/05/2021	12.23	Call	Bond Future	9,453.0100	9.4530	9,434.9300	9.4349	(0.191)	0	0	0
2020/12/28	R209	06/05/2021	12.23	Put	Bond Future	620.0600	0.6201	590.0600	0.5901	(4.838)	0	0	0
2020/12/28	R209	06/05/2021	12.22	Call	Bond Future	9,414.0800	9.4141	9,395.7800	9.3958	(0.194)	0	0	0
2020/12/28	R209	06/05/2021	12.22	Put	Bond Future	627.5300	0.6275	597.3100	0.5973	(4.816)	0	0	0
2020/12/28	R209	06/05/2021			Bond Future	10.5104	68.9720	10.5083	68.9840	(0.020)	0.0000	0.0000	5,250
2020/12/28	R209	06/05/2021	10.60	Call	Bond Future	3,529.9000	3.5299	3,487.0400	3.4870	(1.214)	0	0	0
2020/12/28	R209	06/05/2021	10.60	Put	Bond Future	3,024.0200	3.0240	2,969.2400	2.9692	(1.811)	0	0	6,250
2020/12/28	R209	06/05/2021	11.60	Call	Bond Future	7,066.1900	7.0662	7,034.6100	7.0346	(0.447)	0	0	0
2020/12/28	R209	06/05/2021	11.60	Put	Bond Future	1,264.5500	1.2645	1,221.0500	1.2211	(3.440)	0	0	3,750
2020/12/28	R209	06/05/2021	10.25	Put	Bond Future	4,062.4600	4.0625	4,007.4300	4.0074	(1.355)	0	0	0
2020/12/28	R209	06/05/2021	10.25	Call	Bond Future	2,561.4100	2.5614	2,518.3000	2.5183	(1.683)	0	0	5,325
2020/12/28	R209	06/05/2021	11.25	Call	Bond Future	5,751.1900	5.7512	5,714.2100	5.7142	(0.643)	0	0	0
2020/12/28	R209	06/05/2021	11.25	Put	Bond Future	1,732.4900	1.7325	1,683.5900	1.6836	(2.823)	0	0	9,150
2020/12/28	R209	06/05/2021	12.24	Call	Bond Future	9,491.9800	9.4920	9,474.1000	9.4741	(0.188)	0	0	0
2020/12/28	R209	06/05/2021	12.24	Put	Bond Future	612.6700	0.6127	582.8700	0.5829	(4.864)	0	0	0
2020/12/28	R209	05/08/2021	11.81	Call	Bond Future	7,672.9900	7.6730	7,649.6600	7.6497	(0.304)	0	0	0
2020/12/28	R209	05/08/2021	11.81	Put	Bond Future	1,916.0900	1.9161	1,880.8200	1.8808	(1.841)	0	0	0
2020/12/28	R209	05/08/2021			Bond Future	10.7001	69.7103	10.6979	69.7223	(0.020)	0.0000	0.0000	0
2020/12/28	R209	05/08/2021	11.80	Call	Bond Future	7,639.9100	7.6399	7,616.4700	7.6165	(0.307)	0	0	0
2020/12/28	R209	05/08/2021	11.80	Put	Bond Future	1,931.6400	1.9316	1,896.2600	1.8963	(1.832)	0	0	0
2020/12/28	R209	05/08/2021	11.79	Call	Bond Future	7,606.8800	7.6069	7,583.3200	7.5833	(0.310)	0	0	0
2020/12/28	R209	05/08/2021	11.79	Put	Bond Future	1,947.3000	1.9473	1,911.8000	1.9118	(1.823)	0	0	0
2020/12/28	R209	04/11/2021	10.50	Call	Bond Future	3,374.4200	3.3744	3,352.6000	3.3526	(0.647)	0	0	0
2020/12/28	R209	04/11/2021	12.00	Call	Bond Future	7,844.6000	7.8446	7,827.9700	7.8280	(0.212)	0	0	0
2020/12/28	R209	04/11/2021	12.00	Put	Bond Future	2,249.6200	2.2496	2,220.9700	2.2210	(1.274)	0	0	2,000
2020/12/28	R209	04/11/2021	12.19	Call	Bond Future	8,445.0600	8.4451	8,430.0400	8.4300	(0.178)	0	0	0
2020/12/28	R209	04/11/2021	12.19	Put	Bond Future	1,957.9500	1.9579	1,930.9100	1.9309	(1.381)	0	0	0
2020/12/28	R209	04/11/2021	12.17	Call	Bond Future	8,381.2200	8.3812	8,366.0300	8.3660	(0.181)	0	0	0
2020/12/28	R209	04/11/2021			Bond Future	10.8940	67.3069	10.8918	67.3189	(0.020)	0.0000	0.0000	1,000
2020/12/28	R209	04/11/2021	10.50	Put	Bond Future	5,546.5000	5.5465	5,512.6600	5.5127	(0.610)	0	0	2,000
2020/12/28	R209	04/11/2021	9.50	Put	Bond Future	9,586.7300	9.5867	9,556.8700	9.5569	(0.311)	0	0	0
2020/12/28	R209	04/11/2021	9.50	Call	Bond Future	1,432.2400	1.4322	1,414.4000	1.4144	(1.246)	0	0	2,000

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2020/12/28	R209	04/11/2021	12.18	Call	Bond Future	8,413.1200	8.4131	8,398.0200	8.3980	(0.179)	0	0	0
2020/12/28	R209	04/11/2021	12.18	Put	Bond Future	1,972.4900	1.9725	1,945.3700	1.9454	(1.375)	0	0	0
2020/12/28	R209	04/11/2021	12.17	Put	Bond Future	1,987.1200	1.9871	1,959.9100	1.9599	(1.369)	0	0	0
2020/12/28	R210	04/02/2021			Bond Future	194.5454	194.5454	194.5547	194.5547	0.005	0.0000	0.0000	1,213
2020/12/28	R210	06/05/2021			Bond Future	193.8569	193.8569	193.8656	193.8656	0.005	0.0000	0.0000	0
2020/12/28	R210	05/08/2021			Bond Future	195.9783	195.9783	195.9868	195.9868	0.004	0.0000	0.0000	0
2020/12/28	R210	04/11/2021			Bond Future	195.3508	195.3508	195.3592	195.3592	0.004	0.0000	0.0000	0
2020/12/28	R212	04/02/2021			Bond Future	170.1640	170.1640	170.1231	170.1231	(0.024)	0.0000	0.0000	5,730
2020/12/28	R212	06/05/2021			Bond Future	171.9374	171.9374	171.8956	171.8956	(0.024)	0.0000	0.0000	0
2020/12/28	R212	05/08/2021			Bond Future	171.4845	171.4845	171.4419	171.4419	(0.025)	0.0000	0.0000	0
2020/12/28	R212	04/11/2021			Bond Future	173.3351	173.3351	173.2919	173.2919	(0.025)	0.0000	0.0000	0
2020/12/28	R213	04/02/2021	9.40	Call	Bond Future	1,889.8600	1.8899	1,839.8700	1.8399	(2.645)	0	0	0
2020/12/28	R213	04/02/2021	9.40	Put	Bond Future	1,247.1600	1.2472	1,155.0000	1.1550	(7.390)	0	0	0
2020/12/28	R213	04/02/2021	9.39	Call	Bond Future	1,856.8000	1.8568	1,806.4000	1.8064	(2.714)	0	0	0
2020/12/28	R213	04/02/2021	9.39	Put	Bond Future	1,271.6300	1.2716	1,179.0600	1.1791	(7.280)	0	0	0
2020/12/28	R213	04/02/2021			Bond Future	9.2888	88.3762	9.2815	88.4184	(0.078)	0.0000	0.0000	8,858
2020/12/28	R213	04/02/2021	9.41	Call	Bond Future	1,923.3400	1.9233	1,873.7600	1.8738	(2.578)	0	0	0
2020/12/28	R213	04/02/2021	9.41	Put	Bond Future	1,223.1700	1.2232	1,131.4200	1.1314	(7.501)	0	0	0
2020/12/28	R213	06/05/2021	11.91	Call	Bond Future	12,515.2800	12.5153	12,544.8800	12.5449	0.237	0	0	0
2020/12/28	R213	06/05/2021	11.91	Put	Bond Future	148.2400	0.1482	135.4900	0.1355	(8.601)	0	0	0
2020/12/28	R213	06/05/2021			Bond Future	9.4787	85.7475	9.4712	85.7899	(0.079)	0.0000	0.0000	0
2020/12/28	R213	06/05/2021	11.90	Call	Bond Future	12,471.9400	12.4719	12,501.3900	12.5014	0.236	0	0	0
2020/12/28	R213	06/05/2021	11.90	Put	Bond Future	150.6800	0.1507	137.7800	0.1378	(8.561)	0	0	0
2020/12/28	R213	06/05/2021	11.89	Call	Bond Future	12,428.6000	12.4286	12,457.8900	12.4579	0.236	0	0	0
2020/12/28	R213	06/05/2021	11.89	Put	Bond Future	153.1600	0.1532	140.1000	0.1401	(8.527)	0	0	0
2020/12/28	R213	05/08/2021	10.14	Put	Bond Future	2,548.1000	2.5481	2,500.7000	2.5007	(1.860)	0	0	200
2020/12/28	R213	05/08/2021	9.34	Put	Bond Future	4,598.0000	4.5980	4,542.5700	4.5426	(1.206)	0	0	0
2020/12/28	R213	05/08/2021	9.34	Call	Bond Future	2,731.3400	2.7313	2,718.5700	2.7186	(0.468)	0	0	200
2020/12/28	R213	05/08/2021	10.85	Call	Bond Future	7,593.4100	7.5934	7,598.4000	7.5984	0.066	0	0	0
2020/12/28	R213	05/08/2021	10.85	Put	Bond Future	1,485.2900	1.4853	1,447.6200	1.4476	(2.536)	0	0	0
2020/12/28	R213	05/08/2021	10.84	Call	Bond Future	7,557.7000	7.5577	7,562.5200	7.5625	0.064	0	0	0
2020/12/28	R213	05/08/2021	10.84	Put	Bond Future	1,499.1200	1.4991	1,461.2800	1.4613	(2.524)	0	0	0
2020/12/28	R213	05/08/2021			Bond Future	9.6765	86.6651	9.6687	86.7078	(0.081)	0.0000	0.0000	0
2020/12/28	R213	05/08/2021	10.78	Call	Bond Future	7,344.7700	7.3448	7,348.5200	7.3485	0.051	0	0	0
2020/12/28	R213	05/08/2021	10.78	Put	Bond Future	1,584.3100	1.5843	1,545.4000	1.5454	(2.456)	0	0	200
2020/12/28	R213	05/08/2021	10.14	Call	Bond Future	5,033.1200	5.0331	5,028.3800	5.0284	(0.094)	0	0	0
2020/12/28	R213	05/08/2021	10.86	Call	Bond Future	7,629.1700	7.6292	7,634.3400	7.6343	0.068	0	0	0
2020/12/28	R213	05/08/2021	10.86	Put	Bond Future	1,471.5500	1.4716	1,434.0600	1.4341	(2.548)	0	0	0
2020/12/28	R213	04/11/2021	11.10	Put	Bond Future	1,725.9200	1.7259	1,693.4100	1.6934	(1.884)	0	0	0
2020/12/28	R213	04/11/2021	11.11	Call	Bond Future	7,901.8500	7.9018	7,912.5000	7.9125	0.135	0	0	0
2020/12/28	R213	04/11/2021	11.09	Put	Bond Future	1,740.1500	1.7401	1,707.5100	1.7075	(1.876)	0	0	0
2020/12/28	R213	04/11/2021			Bond Future	9.8825	84.0517	9.8744	84.0948	(0.082)	0.0000	0.0000	0
2020/12/28	R213	04/11/2021	11.10	Call	Bond Future	7,868.0500	7.8680	7,878.5600	7.8786	0.134	0	0	0
2020/12/28	R213	04/11/2021	11.11	Put	Bond Future	1,711.7700	1.7118	1,679.4000	1.6794	(1.891)	0	0	0
2020/12/28	R213	04/11/2021	11.09	Call	Bond Future	7,834.3000	7.8343	7,844.6800	7.8447	0.132	0	0	0

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2020/12/28	R214	04/02/2021	10.33	Call	Bond Future	902.9600	0.9030	830.8700	0.8309	(7.984)	0	0	0
2020/12/28	R214	04/02/2021	10.33	Put	Bond Future	2,996.4600	2.9965	2,912.1100	2.9121	(2.815)	0	0	0
2020/12/28	R214	04/02/2021			Bond Future	10.6749	68.6510	10.6728	68.6632	(0.019)	0.0000	0.0000	15,327
2020/12/28	R214	04/02/2021	10.32	Call	Bond Future	882.5600	0.8826	811.0000	0.8110	(8.108)	0	0	0
2020/12/28	R214	04/02/2021	10.32	Put	Bond Future	3,038.3300	3.0383	2,954.5100	2.9545	(2.759)	0	0	0
2020/12/28	R214	04/02/2021	10.31	Call	Bond Future	862.3700	0.8624	791.3600	0.7914	(8.234)	0	0	0
2020/12/28	R214	04/02/2021	10.31	Put	Bond Future	3,080.4900	3.0805	2,997.2200	2.9972	(2.703)	0	0	0
2020/12/28	R214	06/05/2021	12.26	Call	Bond Future	8,352.1000	8.3521	8,324.7800	8.3248	(0.327)	0	0	0
2020/12/28	R214	06/05/2021	12.26	Put	Bond Future	996.8100	0.9968	957.2600	0.9573	(3.968)	0	0	0
2020/12/28	R214	06/05/2021	12.25	Call	Bond Future	8,315.2200	8.3152	8,287.6800	8.2877	(0.331)	0	0	0
2020/12/28	R214	06/05/2021	12.25	Put	Bond Future	1,007.4400	1.0074	967.6700	0.9677	(3.948)	0	0	0
2020/12/28	R214	06/05/2021			Bond Future	10.8556	66.0736	10.8534	66.0858	(0.020)	0.0000	0.0000	0
2020/12/28	R214	06/05/2021	12.27	Call	Bond Future	8,389.0200	8.3890	8,361.9100	8.3619	(0.323)	0	0	0
2020/12/28	R214	06/05/2021	12.27	Put	Bond Future	986.2900	0.9863	946.9500	0.9469	(3.989)	0	0	0
2020/12/28	R214	05/08/2021	12.03	Put	Bond Future	2,270.0700	2.2701	2,231.5200	2.2315	(1.698)	0	0	0
2020/12/28	R214	05/08/2021	12.01	Call	Bond Future	7,386.7200	7.3867	7,360.1700	7.3602	(0.359)	0	0	0
2020/12/28	R214	05/08/2021			Bond Future	11.0424	66.7807	11.0402	66.7929	(0.020)	0.0000	0.0000	0
2020/12/28	R214	05/08/2021	12.02	Call	Bond Future	7,418.4900	7.4185	7,392.0500	7.3921	(0.356)	0	0	0
2020/12/28	R214	05/08/2021	12.02	Put	Bond Future	2,287.2700	2.2873	2,248.6000	2.2486	(1.691)	0	0	0
2020/12/28	R214	05/08/2021	12.03	Call	Bond Future	7,450.3100	7.4503	7,423.9900	7.4240	(0.353)	0	0	0
2020/12/28	R214	05/08/2021	12.01	Put	Bond Future	2,304.5800	2.3046	2,265.8000	2.2658	(1.683)	0	0	0
2020/12/28	R214	04/11/2021	12.47	Call	Bond Future	8,414.4700	8.4145	8,397.9000	8.3979	(0.197)	0	0	0
2020/12/28	R214	04/11/2021	12.46	Call	Bond Future	8,383.6000	8.3836	8,366.9400	8.3669	(0.199)	0	0	0
2020/12/28	R214	04/11/2021	12.46	Put	Bond Future	2,211.7800	2.2118	2,182.7700	2.1828	(1.312)	0	0	0
2020/12/28	R214	04/11/2021			Bond Future	11.2330	64.2094	11.2307	64.2218	(0.020)	0.0000	0.0000	0
2020/12/28	R214	04/11/2021	12.47	Put	Bond Future	2,196.4200	2.1964	2,167.5000	2.1675	(1.317)	0	0	0
2020/12/28	R214	04/11/2021	12.48	Call	Bond Future	8,445.3600	8.4454	8,428.8700	8.4289	(0.195)	0	0	0
2020/12/28	R214	04/11/2021	12.48	Put	Bond Future	2,181.1500	2.1812	2,152.3100	2.1523	(1.322)	0	0	0
2020/12/28	R248	04/02/2021	10.47	Call	Bond Future	1,066.4000	1.0664	1,006.9800	1.0070	(5.572)	0	0	0
2020/12/28	R248	04/02/2021	10.47	Put	Bond Future	3,460.2900	3.4603	3,310.0500	3.3100	(4.342)	0	0	0
2020/12/28	R248	04/02/2021	10.46	Call	Bond Future	1,039.8600	1.0399	980.6800	0.9807	(5.691)	0	0	0
2020/12/28	R248	04/02/2021	10.46	Put	Bond Future	3,511.2700	3.5113	3,361.2700	3.3613	(4.272)	0	0	0
2020/12/28	R248	04/02/2021	10.75	Call	Bond Future	1,947.4400	1.9474	1,890.8300	1.8908	(2.907)	0	0	0
2020/12/28	R248	04/02/2021			Bond Future	10.7869	86.1224	10.7746	86.2132	(0.114)	0.0000	0.0000	116,103
2020/12/28	R248	04/02/2021	10.48	Call	Bond Future	1,093.3500	1.0933	1,033.7000	1.0337	(5.456)	0	0	0
2020/12/28	R248	04/02/2021	10.48	Put	Bond Future	3,409.8500	3.4099	3,259.3800	3.2594	(4.413)	0	0	0
2020/12/28	R248	04/02/2021	10.80	Put	Bond Future	2,039.3700	2.0394	1,894.2100	1.8942	(7.118)	0	0	0
2020/12/28	R248	04/02/2021	10.80	Call	Bond Future	2,135.4600	2.1355	2,081.1200	2.0811	(2.545)	0	0	2,140
2020/12/28	R248	04/02/2021	9.80	Put	Bond Future	7,986.5500	7.9865	7,875.6100	7.8756	(1.389)	0	0	0
2020/12/28	R248	04/02/2021	9.80	Call	Bond Future	112.1600	0.1122	92.0400	0.0920	(17.939)	0	0	2,140
2020/12/28	R248	04/02/2021	11.50	Put	Bond Future	564.1100	0.5641	478.1900	0.4782	(15.231)	0	0	0
2020/12/28	R248	04/02/2021	11.50	Call	Bond Future	5,534.0600	5.5341	5,538.9600	5.5390	0.089	0	0	0
2020/12/28	R248	04/02/2021	10.75	Put	Bond Future	2,220.3000	2.2203	2,072.8700	2.0729	(6.640)	0	0	0
2020/12/28	R248	06/05/2021	12.36	Call	Bond Future	10,016.0200	10.0160	10,050.1700	10.0502	0.341	0	0	0
2020/12/28	R248	06/05/2021	12.36	Put	Bond Future	1,074.1000	1.0741	1,016.7900	1.0168	(5.336)	0	0	0
2020/12/28	R248	06/05/2021			Bond Future	10.9720	82.5888	10.9592	82.6802	(0.116)	0.0000	0.0000	0

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2020/12/28	R248	06/05/2021	12.35	Call	Bond Future	9,970.2100	9.9702	10,003.9800	10.0040	0.339	0	0	0
2020/12/28	R248	06/05/2021	12.35	Put	Bond Future	1,086.2900	1.0863	1,028.6000	1.0286	(5.311)	0	0	0
2020/12/28	R248	06/05/2021	12.34	Call	Bond Future	9,924.4200	9.9244	9,957.8100	9.9578	0.336	0	0	0
2020/12/28	R248	06/05/2021	12.34	Put	Bond Future	1,098.5900	1.0986	1,040.5200	1.0405	(5.286)	0	0	0
2020/12/28	R248	05/08/2021	12.51	Put	Bond Future	1,929.4300	1.9294	1,872.2400	1.8722	(2.964)	0	0	0
2020/12/28	R248	05/08/2021	12.52	Call	Bond Future	10,414.1800	10.4142	10,449.5500	10.4495	0.340	0	0	0
2020/12/28	R248	05/08/2021	12.50	Put	Bond Future	1,945.3500	1.9453	1,887.9100	1.8879	(2.953)	0	0	0
2020/12/28	R248	05/08/2021			Bond Future	11.1640	83.4727	11.1507	83.5650	(0.119)	0.0000	0.0000	0
2020/12/28	R248	05/08/2021	12.51	Call	Bond Future	10,373.3500	10.3734	10,408.4600	10.4085	0.338	0	0	0
2020/12/28	R248	05/08/2021	12.52	Put	Bond Future	1,913.6200	1.9136	1,856.6900	1.8567	(2.975)	0	0	0
2020/12/28	R248	05/08/2021	12.50	Call	Bond Future	10,332.5400	10.3325	10,367.4000	10.3674	0.337	0	0	0
2020/12/28	R248	04/11/2021	12.85	Call	Bond Future	10,936.2800	10.9363	10,982.4900	10.9825	0.423	0	0	0
2020/12/28	R248	04/11/2021	12.85	Put	Bond Future	1,950.8900	1.9509	1,903.9300	1.9039	(2.407)	0	0	0
2020/12/28	R248	04/11/2021			Bond Future	11.3600	79.9436	11.3462	80.0368	(0.122)	0.0000	0.0000	0
2020/12/28	R248	04/11/2021	12.83	Call	Bond Future	10,858.2600	10.8583	10,904.0500	10.9040	0.422	0	0	0
2020/12/28	R248	04/11/2021	12.83	Put	Bond Future	1,981.0100	1.9810	1,933.6300	1.9336	(2.392)	0	0	0
2020/12/28	R248	04/11/2021	12.84	Call	Bond Future	10,897.2600	10.8973	10,943.2600	10.9433	0.422	0	0	0
2020/12/28	R248	04/11/2021	12.84	Put	Bond Future	1,965.9000	1.9659	1,918.7300	1.9187	(2.399)	0	0	0

Total

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