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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2020 TO 31/12/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	2025	04/02/2021		Bond Future	146.8191	146.8191	146.6554	146.6554	(0.111)	0.0000	0.0000	7,208
2020/12/31	2025	06/05/2021		Bond Future	148.3405	148.3405	148.1747	148.1747	(0.112)	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
2020/12/31	2025	05/08/2021			Bond Future	148.4466	148.4466	148.2786	148.2786	(0.113)	0.0000	0.0000	0
2020/12/31	2025	04/11/2021			Bond Future	150.0524	150.0524	149.8824	149.8824	(0.113)	0.0000	0.0000	0
2020/12/31	2029	04/02/2021			Bond Future	103.5702	103.5702	103.1957	103.1957	(0.362)	0.0000	0.0000	2,182
2020/12/31	2029	06/05/2021			Bond Future	103.5032	103.5032	103.1246	103.1246	(0.366)	0.0000	0.0000	0
2020/12/31	2029	05/08/2021			Bond Future	104.6464	104.6464	104.2633	104.2633	(0.366)	0.0000	0.0000	0
2020/12/31	2029	04/11/2021			Bond Future	104.6270	104.6270	104.2396	104.2396	(0.370)	0.0000	0.0000	0
2020/12/31	2030	04/02/2021	9.16	Call	Bond Future	2,642.7500	2.6427	2,715.3600	2.7154	2.748	0	0	0
2020/12/31	2030	04/02/2021	9.16	Put	Bond Future	624.3900	0.6244	594.1600	0.5942	(4.842)	0	0	0
2020/12/31	2030	04/02/2021	9.15	Call	Bond Future	2,600.6500	2.6006	2,672.6100	2.6726	2.767	0	0	0
2020/12/31	2030	04/02/2021	9.15	Put	Bond Future	639.8500	0.6398	608.9700	0.6090	(4.826)	0	0	0
2020/12/31	2030	04/02/2021	8.20	Put	Bond Future	3,946.7000	3.9467	3,857.2000	3.8572	(2.268)	0	0	0
2020/12/31	2030	04/02/2021	9.20	Put	Bond Future	565.6300	0.5656	537.6100	0.5376	(4.954)	0	0	0
2020/12/31	2030	04/02/2021	9.20	Call	Bond Future	2,813.7700	2.8138	2,888.5900	2.8886	2.659	0	0	1,600
2020/12/31	2030	04/02/2021	9.12	Put	Bond Future	688.1300	0.6881	655.4800	0.6555	(4.745)	0	0	0
2020/12/31	2030	04/02/2021	9.12	Call	Bond Future	2,475.9700	2.4760	2,546.1600	2.5462	2.835	0	0	1,000
2020/12/31	2030	04/02/2021	8.36	Put	Bond Future	3,133.3200	3.1333	3,051.3600	3.0514	(2.616)	0	0	0
2020/12/31	2030	04/02/2021	8.36	Call	Bond Future	397.3800	0.3974	418.2600	0.4183	5.254	0	0	800
2020/12/31	2030	04/02/2021			Bond Future	8.8141	95.2176	8.7967	95.3205	(0.197)	0.0000	0.0000	104,910
2020/12/31	2030	04/02/2021	9.17	Call	Bond Future	2,685.1200	2.6851	2,758.2600	2.7583	2.724	0	0	0
2020/12/31	2030	04/02/2021	9.17	Put	Bond Future	609.2500	0.6092	579.5500	0.5795	(4.875)	0	0	0
2020/12/31	2030	04/02/2021	9.30	Call	Bond Future	3,258.6200	3.2586	3,338.2800	3.3383	2.445	0	0	0
2020/12/31	2030	04/02/2021	9.30	Put	Bond Future	439.2400	0.4392	416.0600	0.4161	(5.277)	0	0	4,000
2020/12/31	2030	04/02/2021	9.35	Call	Bond Future	3,489.2400	3.4892	3,570.9300	3.5709	2.341	0	0	0
2020/12/31	2030	04/02/2021	9.35	Put	Bond Future	385.9500	0.3859	364.8000	0.3648	(5.480)	0	0	2,000
2020/12/31	2030	04/02/2021	8.20	Call	Bond Future	222.5300	0.2225	235.8700	0.2359	5.995	0	0	1,600
2020/12/31	2030	04/02/2021	8.37	Put	Bond Future	3,085.6000	3.0856	3,004.1700	3.0042	(2.639)	0	0	0
2020/12/31	2030	04/02/2021	8.37	Call	Bond Future	411.0000	0.4110	432.4100	0.4324	5.209	0	0	1,000
2020/12/31	2030	04/02/2021	8.86	Put	Bond Future	1,248.6200	1.2486	1,198.9200	1.1989	(3.980)	0	0	0
2020/12/31	2030	04/02/2021	8.86	Call	Bond Future	1,519.8900	1.5199	1,573.0300	1.5730	3.496	0	0	800
2020/12/31	2030	04/02/2021	10.20	Call	Bond Future	7,783.1300	7.7831	7,883.8600	7.8839	1.294	0	0	0
2020/12/31	2030	04/02/2021	10.20	Put	Bond Future	22.8900	0.0229	20.7800	0.0208	(9.218)	0	0	1,800
2020/12/31	2030	06/05/2021	10.95	Call	Bond Future	10,546.6100	10.5466	10,653.3700	10.6534	1.012	0	0	0
2020/12/31	2030	06/05/2021	10.95	Put	Bond Future	237.9200	0.2379	241.0800	0.2411	1.328	0	0	300
2020/12/31	2030	06/05/2021	9.27	Put	Bond Future	2,107.3200	2.1073	2,096.9200	2.0969	(0.494)	0	0	0
2020/12/31	2030	06/05/2021	9.27	Call	Bond Future	3,586.3100	3.5863	3,679.5100	3.6795	2.599	0	0	300
2020/12/31	2030	06/05/2021	7.97	Call	Bond Future	654.0900	0.6541	697.8200	0.6978	6.686	0	0	700
2020/12/31	2030	06/05/2021	10.04	Call	Bond Future	6,592.4000	6.5924	6,696.7100	6.6967	1.582	0	0	0
2020/12/31	2030	06/05/2021	10.04	Put	Bond Future	923.1800	0.9232	923.8900	0.9239	0.077	0	0	0
2020/12/31	2030	06/05/2021	9.15	Put	Bond Future	2,390.4900	2.3905	2,376.6800	2.3767	(0.578)	0	0	0
2020/12/31	2030	06/05/2021	9.15	Call	Bond Future	3,193.4500	3.1935	3,283.2400	3.2832	2.812	0	0	0
2020/12/31	2030	06/05/2021	9.92	Call	Bond Future	6,092.5400	6.0925	6,196.3800	6.1964	1.704	0	0	0
2020/12/31	2030	06/05/2021	11.69	Call	Bond Future	13,911.4600	13.9115	14,016.8500	14.0168	0.758	0	0	0
2020/12/31	2030	06/05/2021	11.69	Put	Bond Future	62.8000	0.0628	64.5900	0.0646	2.850	0	0	0
2020/12/31	2030	06/05/2021	11.70	Call	Bond Future	13,956.7300	13.9567	14,062.1100	14.0621	0.755	0	0	0
2020/12/31	2030	06/05/2021	11.70	Put	Bond Future	61.5900	0.0616	63.3700	0.0634	2.890	0	0	0
2020/12/31	2030	06/05/2021			Bond Future	9.0089	96.1809	8.9908	96.2845	(0.201)	0.0000	0.0000	0

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2020/12/31	2030	06/05/2021	8.77	Put	Bond Future	3,492.1100	3.4921	3,467.6000	3.4676	(0.702)	0	0	0
2020/12/31	2030	06/05/2021	8.77	Call	Bond Future	2,111.8500	2.1119	2,190.9400	2.1909	3.745	0	0	300
2020/12/31	2030	06/05/2021	9.22	Call	Bond Future	3,419.0300	3.4190	3,510.7400	3.5107	2.682	0	0	0
2020/12/31	2030	06/05/2021	9.22	Put	Bond Future	2,220.9500	2.2209	2,209.0600	2.2091	(0.535)	0	0	700
2020/12/31	2030	06/05/2021	7.97	Put	Bond Future	6,849.8000	6.8498	6,789.9300	6.7899	(0.874)	0	0	0
2020/12/31	2030	06/05/2021	9.92	Put	Bond Future	1,059.9200	1.0599	1,060.1600	1.0602	0.023	0	0	700
2020/12/31	2030	06/05/2021	11.71	Call	Bond Future	14,001.9900	14.0020	14,107.3400	14.1073	0.752	0	0	0
2020/12/31	2030	06/05/2021	11.71	Put	Bond Future	60.4100	0.0604	62.1600	0.0622	2.897	0	0	0
2020/12/31	2030	06/05/2021	10.74	Call	Bond Future	9,601.1400	9.6011	9,708.0200	9.7080	1.113	0	0	0
2020/12/31	2030	06/05/2021	10.74	Put	Bond Future	334.3000	0.3343	337.5800	0.3376	0.981	0	0	0
2020/12/31	2030	05/08/2021	10.30	Put	Bond Future	1,431.2000	1.4312	1,430.5400	1.4305	(0.046)	0	0	200
2020/12/31	2030	05/08/2021	8.78	Put	Bond Future	4,751.4200	4.7514	4,721.5000	4.7215	(0.630)	0	0	0
2020/12/31	2030	05/08/2021	8.78	Call	Bond Future	2,325.0500	2.3250	2,399.5800	2.3996	3.206	0	0	200
2020/12/31	2030	05/08/2021	7.70	Put	Bond Future	9,529.3300	9.5293	9,462.2200	9.4622	(0.704)	0	0	0
2020/12/31	2030	05/08/2021	12.10	Call	Bond Future	14,509.2200	14.5092	14,616.4200	14.6164	0.739	0	0	0
2020/12/31	2030	05/08/2021	12.10	Put	Bond Future	169.6700	0.1697	172.4200	0.1724	1.621	0	0	600
2020/12/31	2030	05/08/2021	9.45	Call	Bond Future	4,143.2300	4.1432	4,235.9400	4.2359	2.238	0	0	600
2020/12/31	2030	05/08/2021	10.41	Call	Bond Future	7,613.1900	7.6132	7,717.9000	7.7179	1.375	0	0	0
2020/12/31	2030	05/08/2021	10.41	Put	Bond Future	1,282.0300	1.2820	1,282.2900	1.2823	0.020	0	0	0
2020/12/31	2030	05/08/2021	10.42	Call	Bond Future	7,650.7200	7.6507	7,755.5000	7.7555	1.370	0	0	0
2020/12/31	2030	05/08/2021	10.42	Put	Bond Future	1,269.1100	1.2691	1,269.4400	1.2694	0.026	0	0	0
2020/12/31	2030	05/08/2021			Bond Future	9.2117	93.2147	9.1928	93.3192	(0.205)	0.0000	0.0000	0
2020/12/31	2030	05/08/2021	10.30	Call	Bond Future	7,204.9200	7.2049	7,308.7100	7.3087	1.441	0	0	0
2020/12/31	2030	05/08/2021	7.70	Call	Bond Future	667.4900	0.6675	704.8300	0.7048	5.594	0	0	200
2020/12/31	2030	05/08/2021	8.95	Put	Bond Future	4,193.9500	4.1939	4,171.2500	4.1713	(0.541)	0	0	0
2020/12/31	2030	05/08/2021	8.95	Call	Bond Future	2,732.7000	2.7327	2,814.4500	2.8144	2.992	0	0	600
2020/12/31	2030	05/08/2021	9.45	Put	Bond Future	2,837.6500	2.8376	2,825.9100	2.8259	(0.414)	0	0	0
2020/12/31	2030	05/08/2021	10.43	Call	Bond Future	7,688.3000	7.6883	7,793.1600	7.7932	1.364	0	0	0
2020/12/31	2030	05/08/2021	10.43	Put	Bond Future	1,256.2800	1.2563	1,256.6900	1.2567	0.033	0	0	0
2020/12/31	2030	04/11/2021	8.27	Put	Bond Future	7,684.0600	7.6841	7,640.6700	7.6407	(0.565)	0	0	0
2020/12/31	2030	04/11/2021	8.27	Call	Bond Future	1,298.6600	1.2987	1,360.7500	1.3607	4.781	0	0	300
2020/12/31	2030	04/11/2021	8.77	Put	Bond Future	5,679.8300	5.6798	5,653.7800	5.6538	(0.459)	0	0	0
2020/12/31	2030	04/11/2021	11.44	Put	Bond Future	720.1300	0.7201	726.7700	0.7268	0.922	0	0	300
2020/12/31	2030	04/11/2021	10.59	Put	Bond Future	1,608.6400	1.6086	1,612.7900	1.6128	0.258	0	0	0
2020/12/31	2030	04/11/2021	10.60	Call	Bond Future	7,666.5100	7.6665	7,776.2100	7.7762	1.431	0	0	0
2020/12/31	2030	04/11/2021	10.60	Put	Bond Future	1,594.6100	1.5946	1,598.8300	1.5988	0.265	0	0	0
2020/12/31	2030	04/11/2021			Bond Future	9.4138	94.2017	9.3940	94.3072	(0.209)	0.0000	0.0000	0
2020/12/31	2030	04/11/2021	8.77	Call	Bond Future	2,153.2700	2.1533	2,232.7000	2.2327	3.689	0	0	300
2020/12/31	2030	04/11/2021	11.44	Call	Bond Future	10,781.1100	10.7811	10,893.2300	10.8932	1.040	0	0	0
2020/12/31	2030	04/11/2021	10.59	Call	Bond Future	7,631.5500	7.6315	7,741.1800	7.7412	1.437	0	0	0
2020/12/31	2030	04/11/2021	10.61	Call	Bond Future	7,701.5400	7.7015	7,811.3000	7.8113	1.425	0	0	0
2020/12/31	2030	04/11/2021	10.61	Put	Bond Future	1,580.6800	1.5807	1,584.9600	1.5850	0.271	0	0	0
2020/12/31	2032	04/02/2021	9.63	Call	Bond Future	1,134.7700	1.1348	1,182.7400	1.1827	4.227	0	0	0
2020/12/31	2032	04/02/2021	9.63	Put	Bond Future	2,077.5000	2.0775	2,016.3000	2.0163	(2.946)	0	0	0
2020/12/31	2032	04/02/2021	9.29	Put	Bond Future	3,569.9300	3.5699	3,487.5300	3.4875	(2.308)	0	0	0
2020/12/31	2032	04/02/2021	9.29	Call	Bond Future	446.4800	0.4465	473.2500	0.4733	5.996	0	0	800
2020/12/31	2032	04/02/2021	10.82	Call	Bond Future	6,303.0900	6.3031	6,404.9700	6.4050	1.616	0	0	0

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2020/12/31	2032	04/02/2021	10.82	Put	Bond Future	139.6500	0.1396	132.3600	0.1324	(5.220)	0	0	800
2020/12/31	2032	04/02/2021			Bond Future	9.7804	92.7266	9.7629	92.8358	(0.179)	0.0000	0.0000	114,916
2020/12/31	2032	04/02/2021	9.62	Call	Bond Future	1,108.6800	1.1087	1,155.9700	1.1560	4.265	0	0	0
2020/12/31	2032	04/02/2021	9.62	Put	Bond Future	2,114.5500	2.1146	2,052.6700	2.0527	(2.926)	0	0	0
2020/12/31	2032	04/02/2021	9.61	Call	Bond Future	1,083.0700	1.0831	1,129.6800	1.1297	4.304	0	0	0
2020/12/31	2032	04/02/2021	9.61	Put	Bond Future	2,152.1400	2.1521	2,089.5800	2.0896	(2.907)	0	0	0
2020/12/31	2032	04/02/2021	8.79	Put	Bond Future	6,527.6600	6.5277	6,424.8100	6.4248	(1.576)	0	0	0
2020/12/31	2032	04/02/2021	8.79	Call	Bond Future	66.8200	0.0668	73.1400	0.0731	9.458	0	0	800
2020/12/31	2032	06/05/2021	12.57	Call	Bond Future	14,002.6700	14.0027	14,118.6400	14.1186	0.828	0	0	0
2020/12/31	2032	06/05/2021	12.12	Call	Bond Future	11,946.4200	11.9464	12,065.2000	12.0652	0.994	0	0	0
2020/12/31	2032	06/05/2021	12.12	Put	Bond Future	265.4900	0.2655	274.2400	0.2742	3.296	0	0	0
2020/12/31	2032	06/05/2021			Bond Future	9.9891	89.5209	9.9708	89.6309	(0.182)	0.0000	0.0000	0
2020/12/31	2032	06/05/2021	12.57	Put	Bond Future	130.4400	0.1304	136.3800	0.1364	4.554	0	0	736
2020/12/31	2032	06/05/2021	10.33	Put	Bond Future	2,271.1900	2.2712	2,275.9300	2.2759	0.209	0	0	0
2020/12/31	2032	06/05/2021	10.33	Call	Bond Future	4,296.3100	4.2963	4,411.0800	4.4111	2.671	0	0	736
2020/12/31	2032	06/05/2021	12.11	Call	Bond Future	11,900.7600	11.9008	12,019.6000	12.0196	0.999	0	0	0
2020/12/31	2032	06/05/2021	12.11	Put	Bond Future	269.5300	0.2695	278.3400	0.2783	3.269	0	0	0
2020/12/31	2032	06/05/2021	12.10	Call	Bond Future	11,855.0900	11.8551	11,974.0000	11.9740	1.003	0	0	0
2020/12/31	2032	06/05/2021	12.10	Put	Bond Future	273.6200	0.2736	282.5000	0.2825	3.245	0	0	0
2020/12/31	2032	05/08/2021	11.37	Call	Bond Future	8,154.4900	8.1545	8,278.7900	8.2788	1.524	0	0	0
2020/12/31	2032	05/08/2021	11.37	Put	Bond Future	1,664.2700	1.6643	1,677.6100	1.6776	0.802	0	0	0
2020/12/31	2032	05/08/2021			Bond Future	10.2012	90.4883	10.1823	90.5993	(0.186)	0.0000	0.0000	0
2020/12/31	2032	05/08/2021	11.35	Call	Bond Future	8,079.2800	8.0793	8,203.5100	8.2035	1.538	0	0	0
2020/12/31	2032	05/08/2021	11.35	Put	Bond Future	1,694.4900	1.6945	1,707.7600	1.7078	0.783	0	0	0
2020/12/31	2032	05/08/2021	11.36	Call	Bond Future	8,116.8600	8.1169	8,241.1200	8.2411	1.531	0	0	0
2020/12/31	2032	05/08/2021	11.36	Put	Bond Future	1,679.3300	1.6793	1,692.6300	1.6926	0.792	0	0	0
2020/12/31	2032	04/11/2021	9.83	Call	Bond Future	2,683.4100	2.6834	2,789.5500	2.7895	3.955	0	0	700
2020/12/31	2032	04/11/2021	11.71	Put	Bond Future	1,794.2000	1.7942	1,813.8400	1.8138	1.095	0	0	0
2020/12/31	2032	04/11/2021	11.69	Call	Bond Future	8,627.4900	8.6275	8,759.1900	8.7592	1.527	0	0	0
2020/12/31	2032	04/11/2021	11.70	Call	Bond Future	8,663.4300	8.6634	8,795.1500	8.7951	1.520	0	0	0
2020/12/31	2032	04/11/2021			Bond Future	10.4217	87.3020	10.4020	87.4141	(0.190)	0.0000	0.0000	0
2020/12/31	2032	04/11/2021	9.83	Put	Bond Future	6,128.4300	6.1284	6,122.4800	6.1225	(0.097)	0	0	0
2020/12/31	2032	04/11/2021	12.81	Call	Bond Future	12,891.9800	12.8920	13,020.2000	13.0202	0.995	0	0	0
2020/12/31	2032	04/11/2021	12.81	Put	Bond Future	675.6100	0.6756	691.7400	0.6917	2.387	0	0	700
2020/12/31	2032	04/11/2021	11.71	Call	Bond Future	8,699.4200	8.6994	8,831.1500	8.8312	1.514	0	0	0
2020/12/31	2032	04/11/2021	11.69	Put	Bond Future	1,823.6100	1.8236	1,843.2200	1.8432	1.075	0	0	0
2020/12/31	2032	04/11/2021	9.33	Put	Bond Future	8,194.4200	8.1944	8,169.6100	8.1696	(0.303)	0	0	0
2020/12/31	2032	04/11/2021	9.33	Call	Bond Future	1,693.3100	1.6933	1,780.5900	1.7806	5.154	0	0	700
2020/12/31	2032	04/11/2021	11.70	Put	Bond Future	1,808.8600	1.8089	1,828.4900	1.8285	1.085	0	0	0
2020/12/31	2033	04/02/2021			Bond Future	98.7755	98.7755	98.9388	98.9388	0.165	0.0000	0.0000	8,131
2020/12/31	2033	06/05/2021			Bond Future	98.5826	98.5826	98.7473	98.7473	0.167	0.0000	0.0000	0
2020/12/31	2033	05/08/2021			Bond Future	99.6713	99.6713	99.8375	99.8375	0.167	0.0000	0.0000	0
2020/12/31	2033	04/11/2021			Bond Future	99.5239	99.5239	99.6918	99.6918	0.169	0.0000	0.0000	0
2020/12/31	2037	04/02/2021	10.28	Call	Bond Future	478.8300	0.4788	518.5900	0.5186	8.304	0	0	0
2020/12/31	2037	04/02/2021	10.28	Put	Bond Future	4,131.7500	4.1318	4,056.6100	4.0566	(1.819)	0	0	0
2020/12/31	2037	04/02/2021	10.27	Call	Bond Future	464.1000	0.4641	503.1900	0.5032	8.423	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
2020/12/31	2037	04/02/2021	10.27	Put	Bond Future	4,186.5900	4.1866	4,110.7800	4.1108	(1.811)	0	0	0
2020/12/31	2037	04/02/2021	11.90	Call	Bond Future	6,774.1400	6.7741	6,885.4800	6.8855	1.644	0	0	0
2020/12/31	2037	04/02/2021	13.73	Call	Bond Future	16,050.4200	16.0504	16,165.3200	16.1653	0.716	0	0	0
2020/12/31	2037	04/02/2021	13.73	Put	Bond Future	0.2000	0.0002	0.2000	0.0002	0.000	0	0	300
2020/12/31	2037	04/02/2021	10.85	Call	Bond Future	1,876.8900	1.8769	1,956.8400	1.9568	4.260	0	0	0
2020/12/31	2037	04/02/2021	10.85	Put	Bond Future	1,699.6800	1.6997	1,664.7300	1.6647	(2.056)	0	0	72
2020/12/31	2037	04/02/2021	10.35	Call	Bond Future	591.1100	0.5911	635.8700	0.6359	7.572	0	0	0
2020/12/31	2037	04/02/2021	10.35	Put	Bond Future	3,759.4000	3.7594	3,689.2600	3.6893	(1.866)	0	0	72
2020/12/31	2037	04/02/2021			Bond Future	10.8228	82.7291	10.8051	82.8440	(0.163)	0.0000	0.0000	131,651
2020/12/31	2037	04/02/2021	10.29	Call	Bond Future	493.8900	0.4939	534.3900	0.5344	8.200	0	0	0
2020/12/31	2037	04/02/2021	10.29	Put	Bond Future	4,077.3300	4.0773	4,002.9300	4.0029	(1.825)	0	0	0
2020/12/31	2037	04/02/2021	11.97	Put	Bond Future	153.6400	0.1536	150.8100	0.1508	(1.842)	0	0	0
2020/12/31	2037	04/02/2021	11.97	Call	Bond Future	7,140.8200	7.1408	7,252.8900	7.2529	1.569	0	0	300
2020/12/31	2037	04/02/2021	11.90	Put	Bond Future	186.8200	0.1868	183.2600	0.1833	(1.906)	0	0	240
2020/12/31	2037	04/02/2021	10.48	Put	Bond Future	3,123.4700	3.1235	3,062.7400	3.0627	(1.944)	0	0	0
2020/12/31	2037	04/02/2021	10.48	Call	Bond Future	844.4200	0.8444	898.5900	0.8986	6.415	0	0	240
2020/12/31	2037	04/02/2021	9.65	Put	Bond Future	8,249.5100	8.2495	8,142.4100	8.1424	(1.298)	0	0	0
2020/12/31	2037	04/02/2021	9.65	Call	Bond Future	44.7800	0.0448	52.5800	0.0526	17.418	0	0	72
2020/12/31	2037	06/05/2021	12.42	Call	Bond Future	9,050.5300	9.0505	9,203.4800	9.2035	1.690	0	0	0
2020/12/31	2037	06/05/2021	12.43	Call	Bond Future	9,093.1700	9.0932	9,245.9700	9.2460	1.680	0	0	0
2020/12/31	2037	06/05/2021	12.44	Put	Bond Future	962.4200	0.9624	999.3200	0.9993	3.834	0	0	0
2020/12/31	2037	06/05/2021			Bond Future	11.0389	83.5662	11.0206	83.6820	(0.166)	0.0000	0.0000	0
2020/12/31	2037	06/05/2021	12.42	Put	Bond Future	984.7000	0.9847	1,021.8800	1.0219	3.776	0	0	0
2020/12/31	2037	06/05/2021	12.43	Put	Bond Future	973.5100	0.9735	1,010.5400	1.0105	3.804	0	0	0
2020/12/31	2037	06/05/2021	12.44	Call	Bond Future	9,135.8600	9.1359	9,288.5300	9.2885	1.671	0	0	0
2020/12/31	2037	05/08/2021	12.26	Put	Bond Future	2,334.1900	2.3342	2,383.8800	2.3839	2.129	0	0	0
2020/12/31	2037	05/08/2021	12.27	Call	Bond Future	8,138.6900	8.1387	8,305.1200	8.3051	2.045	0	0	0
2020/12/31	2037	05/08/2021	12.27	Put	Bond Future	2,315.7600	2.3158	2,365.4100	2.3654	2.144	0	0	0
2020/12/31	2037	05/08/2021	12.28	Call	Bond Future	8,174.9500	8.1750	8,341.3500	8.3413	2.035	0	0	0
2020/12/31	2037	05/08/2021			Bond Future	11.2640	80.2134	11.2449	80.3302	(0.169)	0.0000	0.0000	0
2020/12/31	2037	05/08/2021	12.26	Call	Bond Future	8,102.4700	8.1025	8,268.9400	8.2689	2.055	0	0	0
2020/12/31	2037	05/08/2021	12.28	Put	Bond Future	2,297.4400	2.2974	2,347.0600	2.3471	2.160	0	0	0
2020/12/31	2037	04/11/2021	12.82	Put	Bond Future	2,087.0100	2.0870	2,155.0100	2.1550	3.258	0	0	0
2020/12/31	2037	04/11/2021	12.83	Call	Bond Future	9,501.8600	9.5019	9,687.6800	9.6877	1.956	0	0	0
2020/12/31	2037	04/11/2021			Bond Future	11.4845	81.0629	11.4647	81.1809	(0.172)	0.0000	0.0000	0
2020/12/31	2037	04/11/2021	12.81	Call	Bond Future	9,430.4000	9.4304	9,616.4700	9.6165	1.973	0	0	0
2020/12/31	2037	04/11/2021	12.81	Put	Bond Future	2,102.5500	2.1025	2,170.6700	2.1707	3.240	0	0	0
2020/12/31	2037	04/11/2021	12.82	Call	Bond Future	9,466.1000	9.4661	9,652.0500	9.6521	1.964	0	0	0
2020/12/31	2037	04/11/2021	12.83	Put	Bond Future	2,071.5800	2.0716	2,139.4500	2.1394	3.276	0	0	0
2020/12/31	2038	04/02/2021			Bond Future	110.6409	110.6409	110.2076	110.2076	(0.392)	0.0000	0.0000	7,805
2020/12/31	2038	06/05/2021			Bond Future	111.7875	111.7875	111.3495	111.3495	(0.392)	0.0000	0.0000	0
2020/12/31	2038	05/08/2021			Bond Future	111.2984	111.2984	110.8554	110.8554	(0.398)	0.0000	0.0000	0
2020/12/31	2038	04/11/2021			Bond Future	112.5025	112.5025	112.0544	112.0544	(0.398)	0.0000	0.0000	0
2020/12/31	2040	04/02/2021	10.42	Call	Bond Future	582.7300	0.5827	553.3700	0.5534	(5.038)	0	0	0
2020/12/31	2040	04/02/2021	10.42	Put	Bond Future	4,152.1200	4.1521	4,106.5900	4.1066	(1.097)	0	0	0
2020/12/31	2040	04/02/2021	9.49	Put	Bond Future	10,951.2300	10.9512	10,936.4500	10.9364	(0.135)	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
2020/12/31	2040	04/02/2021	9.49	Call	Bond Future	11.2700	0.0113	12.6600	0.0127	12.334	0	0	500
2020/12/31	2040	04/02/2021	9.57	Put	Bond Future	10,285.9500	10.2860	10,271.7000	10.2717	(0.139)	0	0	0
2020/12/31	2040	04/02/2021	9.57	Call	Bond Future	17.0800	0.0171	19.0000	0.0190	11.241	0	0	800
2020/12/31	2040	04/02/2021	10.07	Put	Bond Future	6,401.2400	6.4012	6,384.6300	6.3846	(0.259)	0	0	0
2020/12/31	2040	04/02/2021			Bond Future	10.9156	85.0045	10.9133	85.0207	(0.021)	0.0000	0.0000	79,911
2020/12/31	2040	04/02/2021	10.41	Call	Bond Future	565.1900	0.5652	536.4400	0.5364	(5.087)	0	0	0
2020/12/31	2040	04/02/2021	10.41	Put	Bond Future	4,209.0400	4.2090	4,164.1200	4.1641	(1.067)	0	0	0
2020/12/31	2040	04/02/2021	10.40	Call	Bond Future	548.0200	0.5480	519.9500	0.5199	(5.122)	0	0	0
2020/12/31	2040	04/02/2021	10.40	Put	Bond Future	4,266.4300	4.2664	4,222.1900	4.2222	(1.037)	0	0	0
2020/12/31	2040	04/02/2021	10.24	Put	Bond Future	5,245.0900	5.2451	5,211.7500	5.2117	(0.636)	0	0	0
2020/12/31	2040	04/02/2021	10.24	Call	Bond Future	320.1200	0.3201	302.9500	0.3030	(5.364)	0	0	500
2020/12/31	2040	04/02/2021	11.57	Call	Bond Future	4,913.3500	4.9133	4,889.7000	4.8897	(0.481)	0	0	0
2020/12/31	2040	04/02/2021	11.57	Put	Bond Future	542.5100	0.5425	502.6900	0.5027	(7.340)	0	0	500
2020/12/31	2040	04/02/2021	10.07	Call	Bond Future	165.6800	0.1657	165.2400	0.1652	(0.266)	0	0	800
2020/12/31	2040	04/02/2021	11.74	Call	Bond Future	5,826.6300	5.8266	5,812.4200	5.8124	(0.244)	0	0	0
2020/12/31	2040	04/02/2021	11.74	Put	Bond Future	379.6800	0.3797	349.3000	0.3493	(8.001)	0	0	800
2020/12/31	2040	06/05/2021	10.83	Put	Bond Future	4,801.7600	4.8018	4,793.1300	4.7931	(0.180)	0	0	0
2020/12/31	2040	06/05/2021	10.83	Call	Bond Future	2,761.8100	2.7618	2,769.2800	2.7693	0.270	0	0	300
2020/12/31	2040	06/05/2021	11.58	Put	Bond Future	2,525.1400	2.5251	2,497.3100	2.4973	(1.102)	0	0	0
2020/12/31	2040	06/05/2021	11.58	Call	Bond Future	5,507.4700	5.5075	5,495.7400	5.4957	(0.213)	0	0	300
2020/12/31	2040	06/05/2021	12.44	Call	Bond Future	9,280.0800	9.2801	9,345.9800	9.3460	0.710	0	0	0
2020/12/31	2040	06/05/2021	12.44	Put	Bond Future	1,101.8800	1.1019	1,151.6800	1.1517	4.520	0	0	0
2020/12/31	2040	06/05/2021			Bond Future	11.1259	85.8646	11.1235	85.8807	(0.021)	0.0000	0.0000	0
2020/12/31	2040	06/05/2021	13.38	Call	Bond Future	13,599.6900	13.5997	13,642.0900	13.6421	0.312	0	0	0
2020/12/31	2040	06/05/2021	13.38	Put	Bond Future	346.1700	0.3462	372.4700	0.3725	7.597	0	0	300
2020/12/31	2040	06/05/2021	12.43	Call	Bond Future	9,235.4200	9.2354	9,301.5800	9.3016	0.716	0	0	0
2020/12/31	2040	06/05/2021	12.43	Put	Bond Future	1,114.4600	1.1145	1,164.5200	1.1645	4.492	0	0	0
2020/12/31	2040	06/05/2021	12.42	Call	Bond Future	9,190.8200	9.1908	9,257.2400	9.2572	0.723	0	0	0
2020/12/31	2040	06/05/2021	12.42	Put	Bond Future	1,127.1600	1.1272	1,177.4800	1.1775	4.464	0	0	0
2020/12/31	2040	05/08/2021	11.05	Put	Bond Future	5,743.4400	5.7434	5,819.4700	5.8195	1.324	0	0	0
2020/12/31	2040	05/08/2021	11.05	Call	Bond Future	3,774.8300	3.7748	3,866.9200	3.8669	2.440	0	0	900
2020/12/31	2040	05/08/2021	12.48	Call	Bond Future	9,120.8200	9.1208	9,201.5400	9.2015	0.885	0	0	0
2020/12/31	2040	05/08/2021	12.49	Put	Bond Future	2,173.9800	2.1740	2,238.4500	2.2384	2.966	0	0	0
2020/12/31	2040	05/08/2021	12.47	Call	Bond Future	9,081.8600	9.0819	9,162.7600	9.1628	0.891	0	0	0
2020/12/31	2040	05/08/2021			Bond Future	11.3448	82.2863	11.3423	82.3024	(0.022)	0.0000	0.0000	0
2020/12/31	2040	05/08/2021	11.55	Put	Bond Future	4,114.6900	4.1147	4,189.5900	4.1896	1.820	0	0	0
2020/12/31	2040	05/08/2021	11.55	Call	Bond Future	5,442.1000	5.4421	5,533.0600	5.5331	1.671	0	0	900
2020/12/31	2040	05/08/2021	14.80	Call	Bond Future	18,658.6400	18.6586	18,694.2200	18.6942	0.191	0	0	0
2020/12/31	2040	05/08/2021	14.80	Put	Bond Future	247.7300	0.2477	267.2500	0.2673	7.880	0	0	900
2020/12/31	2040	05/08/2021	12.48	Put	Bond Future	2,191.7200	2.1917	2,256.3800	2.2564	2.950	0	0	0
2020/12/31	2040	05/08/2021	12.49	Call	Bond Future	9,159.8400	9.1598	9,240.3700	9.2404	0.879	0	0	0
2020/12/31	2040	05/08/2021	12.47	Put	Bond Future	2,209.5900	2.2096	2,274.4300	2.2744	2.934	0	0	0
2020/12/31	2040	04/11/2021	12.90	Call	Bond Future	10,001.5500	10.0015	10,103.2000	10.1032	1.016	0	0	0
2020/12/31	2040	04/11/2021	12.90	Put	Bond Future	2,143.7300	2.1437	2,229.2200	2.2292	3.988	0	0	0
2020/12/31	2040	04/11/2021	12.89	Call	Bond Future	9,963.8100	9.9638	10,065.7000	10.0657	1.023	0	0	0
2020/12/31	2040	04/11/2021	12.89	Put	Bond Future	2,159.9000	2.1599	2,245.6300	2.2456	3.969	0	0	0
2020/12/31	2040	04/11/2021			Bond Future	11.5587	83.1578	11.5561	83.1740	(0.022)	0.0000	0.0000	0
2020/12/31	2040	04/11/2021	12.91	Call	Bond Future	10,039.3200	10.0393	10,140.7300	10.1407	1.010	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
2020/12/31	2040	04/11/2021	12.91	Put	Bond Future	2,127.6600	2.1277	2,212.9100	2.2129	4.007	0	0	0
2020/12/31	2044	04/02/2021	10.36	Put	Bond Future	4,906.4300	4.9064	4,873.8800	4.8739	(0.663)	0	0	0
2020/12/31	2044	04/02/2021	10.37	Call	Bond Future	382.8400	0.3828	402.0200	0.4020	5.010	0	0	0
2020/12/31	2044	04/02/2021	10.35	Put	Bond Future	4,970.5400	4.9705	4,937.6100	4.9376	(0.663)	0	0	0
2020/12/31	2044	04/02/2021	10.04	Put	Bond Future	7,165.5500	7.1655	7,122.6900	7.1227	(0.598)	0	0	0
2020/12/31	2044	04/02/2021	10.04	Call	Bond Future	109.6400	0.1096	118.1800	0.1182	7.789	0	0	0
2020/12/31	2044	04/02/2021	10.84	Call	Bond Future	1,427.6300	1.4276	1,461.4900	1.4615	2.372	0	0	0
2020/12/31	2044	04/02/2021			Bond Future	10.9776	81.6613	10.9703	81.7127	(0.067)	0.0000	0.0000	51,843
2020/12/31	2044	04/02/2021	10.36	Call	Bond Future	369.6600	0.3697	388.5100	0.3885	5.099	0	0	0
2020/12/31	2044	04/02/2021	10.37	Put	Bond Future	4,842.8100	4.8428	4,810.5900	4.8106	(0.665)	0	0	0
2020/12/31	2044	04/02/2021	10.35	Call	Bond Future	356.8600	0.3569	375.3300	0.3753	5.176	0	0	0
2020/12/31	2044	04/02/2021	10.84	Put	Bond Future	2,403.2800	2.4033	2,385.7400	2.3857	(0.730)	0	0	265
2020/12/31	2044	04/02/2021	10.29	Call	Bond Future	286.6100	0.2866	302.9600	0.3030	5.705	0	0	0
2020/12/31	2044	04/02/2021	10.29	Put	Bond Future	5,364.1900	5.3642	5,329.1400	5.3291	(0.653)	0	0	265
2020/12/31	2044	04/02/2021	9.66	Put	Bond Future	10,228.9400	10.2289	10,179.8000	10.1798	(0.480)	0	0	0
2020/12/31	2044	04/02/2021	9.66	Call	Bond Future	19.5400	0.0195	21.8000	0.0218	11.566	0	0	265
2020/12/31	2044	06/05/2021	11.10	Call	Bond Future	3,506.5800	3.5066	3,538.1200	3.5381	0.899	0	0	0
2020/12/31	2044	06/05/2021	11.40	Call	Bond Future	4,612.6300	4.6126	4,628.7200	4.6287	0.349	0	0	0
2020/12/31	2044	06/05/2021	11.40	Put	Bond Future	3,138.0200	3.1380	3,102.4200	3.1024	(1.134)	0	0	3,100
2020/12/31	2044	06/05/2021	11.79	Call	Bond Future	6,245.9200	6.2459	6,241.8200	6.2418	(0.066)	0	0	0
2020/12/31	2044	06/05/2021	11.79	Put	Bond Future	2,268.9600	2.2690	2,213.1700	2.2132	(2.459)	0	0	3,100
2020/12/31	2044	06/05/2021	12.50	Call	Bond Future	9,316.0400	9.3160	9,406.9600	9.4070	0.976	0	0	0
2020/12/31	2044	06/05/2021	12.50	Put	Bond Future	1,120.5300	1.1205	1,159.7600	1.1598	3.501	0	0	3,100
2020/12/31	2044	06/05/2021	12.43	Call	Bond Future	9,008.8500	9.0088	9,100.9900	9.1010	1.023	0	0	0
2020/12/31	2044	06/05/2021	12.43	Put	Bond Future	1,211.0600	1.2111	1,251.5100	1.2515	3.340	0	0	0
2020/12/31	2044	06/05/2021	12.44	Call	Bond Future	9,052.6000	9.0526	9,144.5700	9.1446	1.016	0	0	0
2020/12/31	2044	06/05/2021	12.44	Put	Bond Future	1,197.7600	1.1978	1,238.0400	1.2380	3.363	0	0	0
2020/12/31	2044	06/05/2021			Bond Future	11.1799	82.4876	11.1723	82.5393	(0.068)	0.0000	0.0000	0
2020/12/31	2044	06/05/2021	11.10	Put	Bond Future	4,053.8000	4.0538	4,033.6500	4.0337	(0.497)	0	0	3,100
2020/12/31	2044	06/05/2021	10.70	Put	Bond Future	5,651.9400	5.6519	5,603.3900	5.6034	(0.859)	0	0	0
2020/12/31	2044	06/05/2021	10.70	Call	Bond Future	2,269.0000	2.2690	2,272.1400	2.2721	0.138	0	0	3,100
2020/12/31	2044	06/05/2021	11.35	Put	Bond Future	3,273.4200	3.2734	3,243.2000	3.2432	(0.923)	0	0	0
2020/12/31	2044	06/05/2021	11.35	Call	Bond Future	4,417.0700	4.4171	4,438.5400	4.4385	0.486	0	0	3,100
2020/12/31	2044	06/05/2021	11.90	Call	Bond Future	6,732.3800	6.7324	6,728.2300	6.7282	(0.062)	0	0	0
2020/12/31	2044	06/05/2021	11.90	Put	Bond Future	2,074.2000	2.0742	2,018.3600	2.0184	(2.692)	0	0	0
2020/12/31	2044	06/05/2021	12.45	Call	Bond Future	9,096.4000	9.0964	9,188.1900	9.1882	1.009	0	0	0
2020/12/31	2044	06/05/2021	12.45	Put	Bond Future	1,184.5900	1.1846	1,224.6900	1.2247	3.385	0	0	0
2020/12/31	2044	05/08/2021	12.60	Put	Bond Future	2,098.2500	2.0982	2,145.5000	2.1455	2.252	0	0	0
2020/12/31	2044	05/08/2021	12.61	Call	Bond Future	9,474.7100	9.4747	9,573.8300	9.5738	1.046	0	0	0
2020/12/31	2044	05/08/2021	12.61	Put	Bond Future	2,081.3600	2.0814	2,128.4900	2.1285	2.264	0	0	0
2020/12/31	2044	05/08/2021			Bond Future	11.3903	78.9981	11.3824	79.0501	(0.069)	0.0000	0.0000	0
2020/12/31	2044	05/08/2021	12.59	Call	Bond Future	9,397.1600	9.3972	9,496.5100	9.4965	1.057	0	0	0
2020/12/31	2044	05/08/2021	12.59	Put	Bond Future	2,115.2700	2.1153	2,162.6300	2.1626	2.239	0	0	0
2020/12/31	2044	05/08/2021	12.60	Call	Bond Future	9,435.9100	9.4359	9,535.1500	9.5351	1.052	0	0	0
2020/12/31	2044	04/11/2021	12.91	Call	Bond Future	9,914.1200	9.9141	10,032.7300	10.0327	1.196	0	0	0
2020/12/31	2044	04/11/2021	12.91	Put	Bond Future	2,221.9500	2.2219	2,288.0500	2.2881	2.975	0	0	0
2020/12/31	2044	04/11/2021			Bond Future	11.5956	79.8347	11.5874	79.8872	(0.071)	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
2020/12/31	2044	04/11/2021	12.89	Call	Bond Future	9,840.0800	9.8401	9,959.0000	9.9590	1.209	0	0	0
2020/12/31	2044	04/11/2021	12.89	Put	Bond Future	2,254.9400	2.2549	2,321.3500	2.3213	2.945	0	0	0
2020/12/31	2044	04/11/2021	12.90	Call	Bond Future	9,877.0800	9.8771	9,995.8500	9.9959	1.202	0	0	0
2020/12/31	2044	04/11/2021	12.90	Put	Bond Future	2,238.3900	2.2384	2,304.6500	2.3047	2.960	0	0	0
2020/12/31	2046	04/02/2021			Bond Future	99.8009	99.8009	99.8108	99.8108	0.010	0.0000	0.0000	14,890
2020/12/31	2046	06/05/2021			Bond Future	99.0436	99.0436	99.0532	99.0532	0.010	0.0000	0.0000	0
2020/12/31	2046	05/08/2021			Bond Future	100.1375	100.1375	100.1471	100.1471	0.010	0.0000	0.0000	0
2020/12/31	2046	04/11/2021			Bond Future	99.4118	99.4118	99.4213	99.4213	0.010	0.0000	0.0000	0
2020/12/31	2050	04/02/2021			Bond Future	100.6350	100.6350	100.6449	100.6449	0.010	0.0000	0.0000	11,025
2020/12/31	2050	06/05/2021			Bond Future	101.6777	101.6777	101.6875	101.6875	0.010	0.0000	0.0000	0
2020/12/31	2050	05/08/2021			Bond Future	100.8709	100.8709	100.8805	100.8805	0.009	0.0000	0.0000	0
2020/12/31	2050	04/11/2021			Bond Future	101.9621	101.9621	101.9717	101.9717	0.009	0.0000	0.0000	0
2020/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	AL37	04/02/2021			Index Future	789.7620	789.7620	790.5360	790.5360	0.098	0.0000	0.0000	0
2020/12/31	AL37	06/05/2021			Index Future	797.7520	797.7520	798.5320	798.5320	0.098	0.0000	0.0000	0
2020/12/31	AL37	05/08/2021			Index Future	806.2780	806.2780	807.0640	807.0640	0.097	0.0000	0.0000	0
2020/12/31	AL37	04/11/2021			Index Future	814.9010	814.9010	815.6940	815.6940	0.097	0.0000	0.0000	0
2020/12/31	AL7T	04/02/2021			Index Future	869.6540	869.6540	870.6700	870.6700	0.117	0.0000	0.0000	0
2020/12/31	AL7T	06/05/2021			Index Future	878.4530	878.4530	879.4770	879.4770	0.117	0.0000	0.0000	0
2020/12/31	AL7T	05/08/2021			Index Future	887.8410	887.8410	888.8740	888.8740	0.116	0.0000	0.0000	0
2020/12/31	AL7T	04/11/2021			Index Future	897.3360	897.3360	898.3790	898.3790	0.116	0.0000	0.0000	0
2020/12/31	ALBI	04/02/2021			Index Future	761.0550	761.0550	761.7720	761.7720	0.094	0.0000	0.0000	231
2020/12/31	ALBI	06/05/2021			Index Future	768.7550	768.7550	769.4760	769.4760	0.094	0.0000	0.0000	0
2020/12/31	ALBI	05/08/2021			Index Future	776.9710	776.9710	777.6980	777.6980	0.094	0.0000	0.0000	0
2020/12/31	ALBI	04/11/2021			Index Future	785.2800	785.2800	786.0140	786.0140	0.093	0.0000	0.0000	0
2020/12/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	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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2020/12/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	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
2020/12/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/31	ES33	04/02/2021			Bond Future	11.4151	77.2063	11.3969	77.3031	(0.159)	0.0000	0.0000	350
2020/12/31	ES33	06/05/2021			Bond Future	11.6705	74.2136	11.6516	74.3112	(0.161)	0.0000	0.0000	0
2020/12/31	ES33	05/08/2021			Bond Future	11.9327	75.0156	11.9131	75.1141	(0.164)	0.0000	0.0000	0
2020/12/31	ES33	04/11/2021			Bond Future	12.2055	72.0357	12.1850	72.1351	(0.168)	0.0000	0.0000	0
2020/12/31	ES42	04/02/2021			Bond Future	11.9084	76.3094	11.8956	76.3862	(0.108)	0.0000	0.0000	4,779
2020/12/31	ES42	06/05/2021			Bond Future	12.1558	72.8237	12.1423	72.9010	(0.110)	0.0000	0.0000	0
2020/12/31	ES42	05/08/2021			Bond Future	12.4035	73.6112	12.3895	73.6892	(0.113)	0.0000	0.0000	0
2020/12/31	ES42	04/11/2021			Bond Future	12.6627	70.1331	12.6481	70.2118	(0.115)	0.0000	0.0000	0
2020/12/31	GOVI	04/02/2021	750.96	Call	GOVI	10,790.0000	1.0790	17,770.0000	1.7770	64.690	0	0	0
2020/12/31	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	04/02/2021			GOVI	752.0390	752.0390	752.7370	752.7370	0.093	0.0000	0.0000	960
2020/12/31	GOVI	04/02/2021	750.95	Call	GOVI	10,890.0000	1.0890	17,870.0000	1.7870	64.096	0	0	0
2020/12/31	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	04/02/2021	750.94	Call	GOVI	10,990.0000	1.0990	17,970.0000	1.7970	63.512	0	0	0
2020/12/31	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	06/05/2021	678.68	Call	GOVI	809,670.0000	80.9670	816,710.0000	81.6710	0.869	0	0	0
2020/12/31	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	06/05/2021	678.67	Call	GOVI	809,770.0000	80.9770	816,810.0000	81.6810	0.869	0	0	0
2020/12/31	GOVI	06/05/2021			GOVI	759.6470	759.6470	760.3510	760.3510	0.093	0.0000	0.0000	0
2020/12/31	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	06/05/2021	678.69	Call	GOVI	809,570.0000	80.9570	816,610.0000	81.6610	0.870	0	0	0
2020/12/31	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	05/08/2021	719.14	Call	GOVI	486,260.0000	48.6260	493,350.0000	49.3350	1.458	0	0	0
2020/12/31	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	05/08/2021	719.13	Call	GOVI	486,360.0000	48.6360	493,450.0000	49.3450	1.458	0	0	0
2020/12/31	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	05/08/2021			GOVI	767.7660	767.7660	768.4750	768.4750	0.092	0.0000	0.0000	0
2020/12/31	GOVI	05/08/2021	719.15	Call	GOVI	486,160.0000	48.6160	493,250.0000	49.3250	1.458	0	0	0
2020/12/31	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	04/11/2021	728.41	Call	GOVI	475,670.0000	47.5670	482,830.0000	48.2830	1.505	0	0	0
2020/12/31	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	04/11/2021	728.40	Call	GOVI	475,770.0000	47.5770	482,930.0000	48.2930	1.505	0	0	0
2020/12/31	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GOVI	04/11/2021			GOVI	775.9770	775.9770	776.6930	776.6930	0.092	0.0000	0.0000	0
2020/12/31	GOVI	04/11/2021	728.42	Call	GOVI	475,570.0000	47.5570	482,730.0000	48.2730	1.506	0	0	0
2020/12/31	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/31	IGOV	04/02/2021			Index Future	269.4130	269.4130	269.0640	269.0640	(0.130)	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
2020/12/31	IGOV	06/05/2021			Index Future	272.2050	272.2050	271.8520	271.8520	(0.130)	0.0000	0.0000	18
2020/12/31	IGOV	05/08/2021			Index Future	275.1810	275.1810	274.8220	274.8220	(0.130)	0.0000	0.0000	0
2020/12/31	IGOV	04/11/2021			Index Future	278.1890	278.1890	277.8260	277.8260	(0.130)	0.0000	0.0000	0
2020/12/31	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/31	IS05	15/06/2021			Interest Rate Swap	90.3600	90.3600	90.3500	90.3500	(0.011)	0.0000	0.0000	0
2020/12/31	IS05	21/09/2021			Interest Rate Swap	89.2300	89.2300	89.2100	89.2100	(0.022)	0.0000	0.0000	0
2020/12/31	IS05	21/12/2021			Interest Rate Swap	90.4000	90.4000	90.3700	90.3700	(0.033)	0.0000	0.0000	51
2020/12/31	IS05	15/03/2022			Interest Rate Swap	89.7200	89.7200	89.6900	89.6900	(0.033)	0.0000	0.0000	0
2020/12/31	IS05	21/06/2022			Interest Rate Swap	89.7300	89.7300	89.6800	89.6800	(0.056)	0.0000	0.0000	0
2020/12/31	IS05	20/09/2022			Interest Rate Swap	92.7600	92.7600	92.7000	92.7000	(0.065)	0.0000	0.0000	0
2020/12/31	IS05	20/12/2022			Interest Rate Swap	93.1400	93.1400	93.0500	93.0500	(0.097)	0.0000	0.0000	0
2020/12/31	IS05	22/03/2023			Interest Rate Swap	85.4200	85.4200	85.3100	85.3100	(0.129)	0.0000	0.0000	0
2020/12/31	IS05	20/06/2023			Interest Rate Swap	90.8700	90.8700	90.7600	90.7600	(0.121)	0.0000	0.0000	0
2020/12/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/31	IS10	17/12/2025			Interest Rate Swap	77.4000	77.4000	77.3100	77.3100	(0.116)	0.0000	0.0000	0
2020/12/31	IS10	16/03/2026			Interest Rate Swap	73.8100	73.8100	73.7200	73.7200	(0.122)	0.0000	0.0000	0
2020/12/31	IS10	15/06/2026			Interest Rate Swap	72.1200	72.1200	72.0200	72.0200	(0.139)	0.0000	0.0000	0
2020/12/31	IS10	21/09/2026			Interest Rate Swap	74.0700	74.0700	73.9600	73.9600	(0.149)	0.0000	0.0000	0
2020/12/31	IS10	21/12/2026			Interest Rate Swap	78.0500	78.0500	77.9400	77.9400	(0.141)	0.0000	0.0000	0
2020/12/31	IS10	15/03/2027			Interest Rate Swap	76.4800	76.4800	76.3700	76.3700	(0.144)	0.0000	0.0000	0
2020/12/31	IS10	21/06/2027			Interest Rate Swap	78.5300	78.5300	78.4300	78.4300	(0.127)	0.0000	0.0000	0
2020/12/31	IS10	20/09/2027			Interest Rate Swap	84.3500	84.3500	84.2600	84.2600	(0.107)	0.0000	0.0000	0
2020/12/31	IS10	20/12/2027			Interest Rate Swap	84.7300	84.7300	84.6400	84.6400	(0.106)	0.0000	0.0000	0
2020/12/31	IS10	22/03/2028			Interest Rate Swap	77.6400	77.6400	77.5600	77.5600	(0.103)	0.0000	0.0000	0
2020/12/31	IS10	20/06/2028			Interest Rate Swap	85.5400	85.5400	85.4700	85.4700	(0.082)	0.0000	0.0000	0
2020/12/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/31	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/12/31	JBAF	17/02/2021			Jibar Tradeable Future	3.4300	96.5700	3.4100	96.5900	(0.583)	0.0000	0.0000	0
2020/12/31	JBAF	17/03/2021			Jibar Tradeable Future	3.4150	96.5850	3.4050	96.5950	(0.293)	0.0000	0.0000	0
2020/12/31	JBAF	21/04/2021			Jibar Tradeable Future	3.3500	96.6500	3.3100	96.6900	(1.194)	0.0000	0.0000	0
2020/12/31	JBAF	19/05/2021			Jibar Tradeable Future	3.3400	96.6600	3.3100	96.6900	(0.898)	0.0000	0.0000	0
2020/12/31	JBAF	15/06/2021			Jibar Tradeable Future	3.3050	96.6950	3.2650	96.7350	(1.210)	0.0000	0.0000	0
2020/12/31	JBAF	15/09/2021			Jibar Tradeable Future	3.3400	96.6600	3.3100	96.6900	(0.898)	0.0000	0.0000	30,000
2020/12/31	JBAF	15/12/2021			Jibar Tradeable Future	3.5350	96.4650	3.5050	96.4950	(0.849)	0.0000	0.0000	0
2020/12/31	JBAF	16/03/2022			Jibar Tradeable Future	3.5250	96.4750	3.5050	96.4950	(0.567)	0.0000	0.0000	0
2020/12/31	JBAF	15/06/2022			Jibar Tradeable Future	3.9000	96.1000	3.8600	96.1400	(1.026)	0.0000	0.0000	0
2020/12/31	JBAF	21/09/2022			Jibar Tradeable Future	3.9650	96.0350	3.9250	96.0750	(1.009)	0.0000	0.0000	0
2020/12/31	JBAF	21/12/2022			Jibar Tradeable Future	4.4550	95.5450	4.4150	95.5850	(0.898)	0.0000	0.0000	0
2020/12/31	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	R023	04/02/2021	6.34	Call	Bond Future	3,534.3800	3.5344	3,557.5000	3.5575	0.654	0	0	0
2020/12/31	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	R023	04/02/2021			Bond Future	4.5483	109.6710	4.5369	109.6942	(0.252)	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
2020/12/31	R023	04/02/2021	6.33	Call	Bond Future	3,515.0800	3.5151	3,538.2000	3.5382	0.658	0	0	0
2020/12/31	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/31	R023	04/02/2021	6.32	Call	Bond Future	3,495.7700	3.4958	3,518.8900	3.5189	0.661	0	0	0
2020/12/31	R023	06/05/2021	7.58	Call	Bond Future	5,093.7400	5.0937	5,116.7600	5.1168	0.452	0	0	0
2020/12/31	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/12/31	R023	06/05/2021			Bond Future	4.6147	106.8746	4.6018	106.8976	(0.281)	0.0000	0.0000	0
2020/12/31	R023	06/05/2021	7.57	Call	Bond Future	5,077.1100	5.0771	5,100.1300	5.1001	0.453	0	0	0
2020/12/31	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/12/31	R023	06/05/2021	7.56	Call	Bond Future	5,060.4800	5.0605	5,083.5000	5.0835	0.455	0	0	0
2020/12/31	R023	06/05/2021	7.56	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/12/31	R023	05/08/2021	5.30	Call	Bond Future	1,192.6500	1.1927	1,205.7100	1.2057	1.095	0	0	0
2020/12/31	R023	05/08/2021	5.30	Put	Bond Future	222.2700	0.2223	212.3300	0.2123	(4.472)	0	0	0
2020/12/31	R023	05/08/2021	5.29	Call	Bond Future	1,180.3500	1.1803	1,193.3300	1.1933	1.100	0	0	0
2020/12/31	R023	05/08/2021	5.29	Put	Bond Future	225.0800	0.2251	215.0600	0.2151	(4.452)	0	0	0
2020/12/31	R023	05/08/2021			Bond Future	4.6615	108.0291	4.6464	108.0521	(0.323)	0.0000	0.0000	0
2020/12/31	R023	05/08/2021	5.31	Call	Bond Future	1,204.9700	1.2050	1,218.1200	1.2181	1.091	0	0	0
2020/12/31	R023	05/08/2021	5.31	Put	Bond Future	219.4900	0.2195	209.6400	0.2096	(4.488)	0	0	0
2020/12/31	R023	04/11/2021	4.91	Call	Bond Future	691.0700	0.6911	707.1200	0.7071	2.322	0	0	0
2020/12/31	R023	04/11/2021	4.91	Put	Bond Future	464.8800	0.4649	457.7800	0.4578	(1.527)	0	0	0
2020/12/31	R023	04/11/2021	4.90	Call	Bond Future	683.5200	0.6835	699.4900	0.6995	2.336	0	0	0
2020/12/31	R023	04/11/2021	4.90	Put	Bond Future	470.1700	0.4702	462.9900	0.4630	(1.527)	0	0	0
2020/12/31	R023	04/11/2021			Bond Future	4.7341	105.2659	4.7162	105.2891	(0.380)	0.0000	0.0000	0
2020/12/31	R023	04/11/2021	4.92	Call	Bond Future	698.6600	0.6987	714.7900	0.7148	2.309	0	0	0
2020/12/31	R023	04/11/2021	4.92	Put	Bond Future	459.6300	0.4596	452.6100	0.4526	(1.527)	0	0	0
2020/12/31	R035	04/02/2021	10.05	Call	Bond Future	450.0700	0.4501	490.4400	0.4904	8.970	0	0	0
2020/12/31	R035	04/02/2021	10.05	Put	Bond Future	4,177.5500	4.1775	4,068.3000	4.0683	(2.615)	0	0	0
2020/12/31	R035	04/02/2021	10.04	Call	Bond Future	435.8200	0.4358	475.3500	0.4753	9.070	0	0	0
2020/12/31	R035	04/02/2021	10.04	Put	Bond Future	4,233.0100	4.2330	4,122.9200	4.1229	(2.601)	0	0	0
2020/12/31	R035	04/02/2021	10.14	Put	Bond Future	3,696.3700	3.6964	3,594.9000	3.5949	(2.745)	0	0	650
2020/12/31	R035	04/02/2021	11.14	Call	Bond Future	4,047.5100	4.0475	4,173.1300	4.1731	3.104	0	0	0
2020/12/31	R035	04/02/2021	11.14	Put	Bond Future	617.6600	0.6177	593.6600	0.5937	(3.886)	0	0	650
2020/12/31	R035	04/02/2021			Bond Future	10.6014	91.4898	10.5786	91.6394	(0.215)	0.0000	0.0000	96,421
2020/12/31	R035	04/02/2021	10.06	Call	Bond Future	464.5700	0.4646	505.7800	0.5058	8.871	0	0	0
2020/12/31	R035	04/02/2021	10.06	Put	Bond Future	4,122.4200	4.1224	4,014.0100	4.0140	(2.630)	0	0	0
2020/12/31	R035	04/02/2021	10.14	Call	Bond Future	592.8200	0.5928	640.9700	0.6410	8.122	0	0	0
2020/12/31	R035	06/05/2021	10.55	Call	Bond Future	2,676.1900	2.6762	2,819.8000	2.8198	5.366	0	0	0
2020/12/31	R035	06/05/2021	10.55	Put	Bond Future	4,406.7700	4.4068	4,399.4800	4.3995	(0.165)	0	0	500
2020/12/31	R035	06/05/2021	10.05	Put	Bond Future	6,523.6900	6.5237	6,487.5900	6.4876	(0.553)	0	0	0
2020/12/31	R035	06/05/2021	10.05	Call	Bond Future	1,427.1500	1.4272	1,541.9500	1.5419	8.044	0	0	500
2020/12/31	R035	06/05/2021	12.91	Put	Bond Future	380.6600	0.3807	397.1600	0.3972	4.335	0	0	600
2020/12/31	R035	06/05/2021	10.40	Put	Bond Future	4,981.1500	4.9812	4,965.5300	4.9655	(0.314)	0	0	0
2020/12/31	R035	06/05/2021	11.55	Call	Bond Future	6,328.4800	6.3285	6,499.2200	6.4992	2.698	0	0	0
2020/12/31	R035	06/05/2021	11.55	Put	Bond Future	1,848.0300	1.8480	1,867.8700	1.8679	1.074	0	0	1,650
2020/12/31	R035	06/05/2021	12.77	Call	Bond Future	11,675.6200	11.6756	11,844.4400	11.8444	1.446	0	0	0
2020/12/31	R035	06/05/2021	12.77	Put	Bond Future	458.8600	0.4589	476.7800	0.4768	3.905	0	0	1,650
2020/12/31	R035	06/05/2021	10.24	Put	Bond Future	5,651.2500	5.6513	5,625.8000	5.6258	(0.450)	0	0	0
2020/12/31	R035	06/05/2021	10.24	Call	Bond Future	1,855.3600	1.8554	1,980.8100	1.9808	6.761	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
2020/12/31	R035	06/05/2021	12.37	Call	Bond Future	9,865.3900	9.8654	10,037.6800	10.0377	1.746	0	0	0
2020/12/31	R035	06/05/2021	12.35	Put	Bond Future	781.6800	0.7817	803.2100	0.8032	2.754	0	0	0
2020/12/31	R035	06/05/2021	12.36	Put	Bond Future	772.2100	0.7722	793.6700	0.7937	2.779	0	0	0
2020/12/31	R035	06/05/2021			Bond Future	10.8180	87.9425	10.7943	88.0934	(0.219)	0.0000	0.0000	0
2020/12/31	R035	06/05/2021	11.05	Call	Bond Future	4,310.0100	4.3100	4,471.9600	4.4720	3.758	0	0	0
2020/12/31	R035	06/05/2021	11.05	Put	Bond Future	2,851.8200	2.8518	2,862.8700	2.8629	0.387	0	0	500
2020/12/31	R035	06/05/2021	11.15	Put	Bond Future	2,613.2400	2.6132	2,627.6500	2.6276	0.551	0	0	0
2020/12/31	R035	06/05/2021	11.15	Call	Bond Future	4,688.8700	4.6889	4,854.1800	4.8542	3.526	0	0	600
2020/12/31	R035	06/05/2021	12.91	Call	Bond Future	12,316.8100	12.3168	12,484.2100	12.4842	1.359	0	0	0
2020/12/31	R035	06/05/2021	10.40	Call	Bond Future	2,259.9000	2.2599	2,395.1800	2.3952	5.986	0	0	600
2020/12/31	R035	06/05/2021	10.81	Put	Bond Future	3,526.5100	3.5265	3,530.6900	3.5307	0.119	0	0	0
2020/12/31	R035	06/05/2021	10.81	Call	Bond Future	3,475.5100	3.4755	3,630.5900	3.6306	4.462	0	0	1,650
2020/12/31	R035	06/05/2021	11.32	Call	Bond Future	5,363.2800	5.3633	5,532.1200	5.5321	3.148	0	0	0
2020/12/31	R035	06/05/2021	11.32	Put	Bond Future	2,253.0500	2.2531	2,270.9900	2.2710	0.796	0	0	793
2020/12/31	R035	06/05/2021	12.37	Put	Bond Future	762.8300	0.7628	784.2200	0.7842	2.804	0	0	0
2020/12/31	R035	06/05/2021	12.35	Call	Bond Future	9,776.1900	9.7762	9,948.6200	9.9486	1.764	0	0	0
2020/12/31	R035	06/05/2021	12.02	Call	Bond Future	8,332.1600	8.3322	8,505.9600	8.5060	2.086	0	0	0
2020/12/31	R035	06/05/2021	12.02	Put	Bond Future	1,153.6300	1.1536	1,176.5300	1.1765	1.985	0	0	793
2020/12/31	R035	06/05/2021	12.36	Call	Bond Future	9,820.7700	9.8208	9,993.1300	9.9931	1.755	0	0	0
2020/12/31	R035	05/08/2021	11.37	Call	Bond Future	5,523.2600	5.5233	5,691.8100	5.6918	3.052	0	0	0
2020/12/31	R035	05/08/2021	11.37	Put	Bond Future	3,531.7400	3.5317	3,548.0200	3.5480	0.461	0	0	100
2020/12/31	R035	05/08/2021	5.31	Call	Bond Future	0.2200	0.0002	0.3300	0.0003	50.000	0	0	0
2020/12/31	R035	05/08/2021	5.31	Put	Bond Future	49,198.2900	49.1983	49,046.1300	49.0461	(0.309)	0	0	0
2020/12/31	R035	05/08/2021			Bond Future	11.0417	88.8926	11.0170	89.0449	(0.223)	0.0000	0.0000	0
2020/12/31	R035	05/08/2021	10.77	Call	Bond Future	3,586.7100	3.5867	3,737.4800	3.7375	4.204	0	0	0
2020/12/31	R035	05/08/2021	10.77	Put	Bond Future	5,287.8500	5.2878	5,286.3500	5.2863	(0.028)	0	0	100
2020/12/31	R035	05/08/2021	10.02	Put	Bond Future	8,401.9800	8.4020	8,363.7700	8.3638	(0.455)	0	0	0
2020/12/31	R035	05/08/2021	10.02	Call	Bond Future	1,740.4600	1.7405	1,854.5200	1.8545	6.553	0	0	100
2020/12/31	R035	05/08/2021	5.29	Call	Bond Future	0.2100	0.0002	0.3100	0.0003	47.619	0	0	0
2020/12/31	R035	05/08/2021	5.29	Put	Bond Future	49,431.5700	49.4316	49,279.4000	49.2794	(0.308)	0	0	0
2020/12/31	R035	05/08/2021	5.30	Call	Bond Future	0.2100	0.0002	0.3200	0.0003	52.381	0	0	0
2020/12/31	R035	05/08/2021	5.30	Put	Bond Future	49,314.8600	49.3149	49,162.7000	49.1627	(0.309)	0	0	0
2020/12/31	R035	04/11/2021	10.62	Put	Bond Future	6,979.2100	6.9792	6,978.7100	6.9787	(0.007)	0	0	0
2020/12/31	R035	04/11/2021	10.62	Call	Bond Future	2,934.9400	2.9349	3,088.2500	3.0882	5.224	0	0	400
2020/12/31	R035	04/11/2021	11.08	Call	Bond Future	4,170.2600	4.1703	4,343.7400	4.3437	4.160	0	0	0
2020/12/31	R035	04/11/2021	11.08	Put	Bond Future	5,336.1800	5.3362	5,355.8500	5.3559	0.369	0	0	782
2020/12/31	R035	04/11/2021	10.23	Put	Bond Future	8,660.8300	8.6608	8,640.4000	8.6404	(0.236)	0	0	0
2020/12/31	R035	04/11/2021	10.12	Put	Bond Future	9,212.4600	9.2125	9,186.1700	9.1862	(0.285)	0	0	0
2020/12/31	R035	04/11/2021	10.12	Call	Bond Future	1,877.2800	1.8773	2,004.8000	2.0048	6.793	0	0	400
2020/12/31	R035	04/11/2021	11.75	Put	Bond Future	3,541.5200	3.5415	3,580.1600	3.5802	1.091	0	0	782
2020/12/31	R035	04/11/2021	12.53	Call	Bond Future	9,205.7600	9.2058	9,401.9300	9.4019	2.131	0	0	0
2020/12/31	R035	04/11/2021	12.53	Put	Bond Future	2,149.1000	2.1491	2,191.4600	2.1915	1.971	0	0	0
2020/12/31	R035	04/11/2021			Bond Future	11.2728	85.3600	11.2472	85.5138	(0.228)	0.0000	0.0000	0
2020/12/31	R035	04/11/2021	13.82	Call	Bond Future	14,158.7100	14.1587	14,343.8200	14.3438	1.307	0	0	0
2020/12/31	R035	04/11/2021	13.82	Put	Bond Future	743.2300	0.7432	774.5300	0.7745	4.211	0	0	400
2020/12/31	R035	04/11/2021	10.23	Call	Bond Future	2,064.6600	2.0647	2,198.0400	2.1980	6.460	0	0	782
2020/12/31	R035	04/11/2021	11.75	Call	Bond Future	6,328.2900	6.3283	6,520.7400	6.5207	3.041	0	0	0
2020/12/31	R035	04/11/2021	12.51	Call	Bond Future	9,133.1200	9.1331	9,329.3100	9.3293	2.148	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
2020/12/31	R035	04/11/2021	12.51	Put	Bond Future	2,181.7400	2.1817	2,224.1200	2.2241	1.942	0	0	0
2020/12/31	R035	04/11/2021	12.52	Call	Bond Future	9,169.4200	9.1694	9,365.6000	9.3656	2.140	0	0	0
2020/12/31	R035	04/11/2021	12.52	Put	Bond Future	2,165.3700	2.1654	2,207.7400	2.2077	1.957	0	0	0
2020/12/31	R186	04/02/2021	8.16	Call	Bond Future	7,269.2900	7.2693	7,386.0100	7.3860	1.606	0	0	0
2020/12/31	R186	04/02/2021	8.17	Put	Bond Future	2.1400	0.0021	1.6400	0.0016	(23.364)	0	0	0
2020/12/31	R186	04/02/2021	8.15	Call	Bond Future	7,220.4900	7.2205	7,337.1800	7.3372	1.616	0	0	0
2020/12/31	R186	04/02/2021	7.30	Put	Bond Future	155.2100	0.1552	136.1300	0.1361	(12.293)	0	0	0
2020/12/31	R186	04/02/2021	8.00	Put	Bond Future	6.1000	0.0061	4.8400	0.0048	(20.656)	0	0	15,177
2020/12/31	R186	04/02/2021			Bond Future	6.7338	119.4222	6.7116	119.5394	(0.328)	0.0000	0.0000	79,435
2020/12/31	R186	04/02/2021	8.16	Put	Bond Future	2.2800	0.0023	1.7500	0.0018	(23.246)	0	0	0
2020/12/31	R186	04/02/2021	8.17	Call	Bond Future	7,318.0800	7.3181	7,434.8300	7.4348	1.595	0	0	0
2020/12/31	R186	04/02/2021	8.15	Put	Bond Future	2.4300	0.0024	1.8700	0.0019	(23.045)	0	0	0
2020/12/31	R186	04/02/2021	7.30	Call	Bond Future	3,110.2100	3.1102	3,208.3800	3.2084	3.156	0	0	0
2020/12/31	R186	04/02/2021	8.00	Call	Bond Future	6,486.5200	6.4865	6,602.5100	6.6025	1.788	0	0	0
2020/12/31	R186	06/05/2021	10.77	Call	Bond Future	17,702.6500	17.7027	17,820.7700	17.8208	0.667	0	0	0
2020/12/31	R186	06/05/2021	10.77	Put	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2020/12/31	R186	06/05/2021	10.76	Call	Bond Future	17,661.6100	17.6616	17,779.7300	17.7797	0.669	0	0	0
2020/12/31	R186	06/05/2021	10.76	Put	Bond Future	0.2000	0.0002	0.1800	0.0002	(10.000)	0	0	0
2020/12/31	R186	06/05/2021			Bond Future	6.8886	120.6300	6.8652	120.7482	(0.339)	0.0000	0.0000	0
2020/12/31	R186	06/05/2021	7.30	Call	Bond Future	3,168.6400	3.1686	3,251.2800	3.2513	2.608	0	0	0
2020/12/31	R186	06/05/2021	7.30	Put	Bond Future	1,112.2300	1.1122	1,076.7300	1.0767	(3.192)	0	0	15,177
2020/12/31	R186	06/05/2021	10.78	Call	Bond Future	17,743.6700	17.7437	17,861.8000	17.8618	0.666	0	0	0
2020/12/31	R186	06/05/2021	10.78	Put	Bond Future	0.1800	0.0002	0.1700	0.0002	(5.556)	0	0	0
2020/12/31	R186	05/08/2021	8.62	Call	Bond Future	7,666.2400	7.6662	7,768.4200	7.7684	1.333	0	0	0
2020/12/31	R186	05/08/2021	8.62	Put	Bond Future	391.7800	0.3918	374.8800	0.3749	(4.314)	0	0	0
2020/12/31	R186	05/08/2021	8.61	Call	Bond Future	7,627.7300	7.6277	7,729.7100	7.7297	1.337	0	0	0
2020/12/31	R186	05/08/2021	8.61	Put	Bond Future	397.6100	0.3976	380.5100	0.3805	(4.301)	0	0	0
2020/12/31	R186	05/08/2021			Bond Future	7.0448	116.6520	7.0201	116.7711	(0.351)	0.0000	0.0000	0
2020/12/31	R186	05/08/2021	8.63	Call	Bond Future	7,704.7800	7.7048	7,807.1500	7.8072	1.329	0	0	0
2020/12/31	R186	05/08/2021	8.63	Put	Bond Future	386.0200	0.3860	369.3100	0.3693	(4.329)	0	0	0
2020/12/31	R186	04/11/2021	8.09	Call	Bond Future	5,166.1400	5.1661	5,248.6600	5.2487	1.597	0	0	0
2020/12/31	R186	04/11/2021	8.09	Put	Bond Future	1,239.0100	1.2390	1,201.3300	1.2013	(3.041)	0	0	0
2020/12/31	R186	04/11/2021	8.10	Call	Bond Future	5,199.1400	5.1991	5,281.5500	5.2815	1.585	0	0	0
2020/12/31	R186	04/11/2021	8.10	Put	Bond Future	1,228.2700	1.2283	1,190.4800	1.1905	(3.077)	0	0	0
2020/12/31	R186	04/11/2021			Bond Future	7.2121	117.8870	7.1858	118.0072	(0.364)	0.0000	0.0000	0
2020/12/31	R186	04/11/2021	8.11	Call	Bond Future	5,232.2100	5.2322	5,314.8700	5.3149	1.580	0	0	0
2020/12/31	R186	04/11/2021	8.11	Put	Bond Future	1,217.6100	1.2176	1,180.0700	1.1801	(3.083)	0	0	0
2020/12/31	R197	04/02/2021			Bond Future	318.7148	318.7148	318.1143	318.1143	(0.188)	0.0000	0.0000	2,441
2020/12/31	R197	06/05/2021			Bond Future	322.0173	322.0173	321.4097	321.4097	(0.189)	0.0000	0.0000	0
2020/12/31	R197	05/08/2021			Bond Future	317.5617	317.5617	316.9466	316.9466	(0.194)	0.0000	0.0000	0
2020/12/31	R197	04/11/2021			Bond Future	320.9971	320.9971	320.3751	320.3751	(0.194)	0.0000	0.0000	0
2020/12/31	R202	04/02/2021			Bond Future	218.3557	218.3557	218.3765	218.3765	0.010	0.0000	0.0000	7,883
2020/12/31	R202	06/05/2021			Bond Future	220.6183	220.6183	220.6387	220.6387	0.009	0.0000	0.0000	0
2020/12/31	R202	05/08/2021			Bond Future	218.7991	218.7991	218.8191	218.8191	0.009	0.0000	0.0000	0
2020/12/31	R202	04/11/2021			Bond Future	221.1659	221.1659	221.1861	221.1861	0.009	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
2020/12/31	R209	04/02/2021	10.12	Call	Bond Future	889.7900	0.8898	909.5900	0.9096	2.225	0	0	0
2020/12/31	R209	04/02/2021	10.12	Put	Bond Future	2,524.0800	2.5241	2,443.8400	2.4438	(3.179)	0	0	0
2020/12/31	R209	04/02/2021			Bond Future	10.3983	70.9563	10.3810	71.0563	(0.166)	0.0000	0.0000	26,103
2020/12/31	R209	04/02/2021	10.11	Call	Bond Future	869.2000	0.8692	888.2900	0.8883	2.196	0	0	0
2020/12/31	R209	04/02/2021	10.11	Put	Bond Future	2,563.2400	2.5632	2,482.2900	2.4823	(3.158)	0	0	0
2020/12/31	R209	04/02/2021	10.10	Call	Bond Future	848.9300	0.8489	867.3200	0.8673	2.166	0	0	0
2020/12/31	R209	04/02/2021	10.10	Put	Bond Future	2,602.7900	2.6028	2,521.1400	2.5211	(3.137)	0	0	0
2020/12/31	R209	06/05/2021	9.75	Put	Bond Future	6,220.5500	6.2205	6,216.9600	6.2170	(0.058)	0	0	0
2020/12/31	R209	06/05/2021	9.75	Call	Bond Future	1,265.2400	1.2652	1,362.4700	1.3625	7.685	0	0	6,250
2020/12/31	R209	06/05/2021	11.00	Call	Bond Future	4,486.7600	4.4868	4,621.8300	4.6218	3.010	0	0	0
2020/12/31	R209	06/05/2021	11.00	Put	Bond Future	2,224.4900	2.2245	2,258.7400	2.2587	1.540	0	0	3,500
2020/12/31	R209	06/05/2021	10.00	Put	Bond Future	5,159.8300	5.1598	5,167.9900	5.1680	0.158	0	0	0
2020/12/31	R209	06/05/2021	10.00	Call	Bond Future	1,735.7100	1.7357	1,844.6900	1.8447	6.279	0	0	0
2020/12/31	R209	06/05/2021	12.25	Call	Bond Future	9,107.8200	9.1078	9,235.7000	9.2357	1.404	0	0	0
2020/12/31	R209	06/05/2021	12.25	Put	Bond Future	619.4300	0.6194	646.4900	0.6465	4.369	0	0	9,150
2020/12/31	R209	06/05/2021	12.23	Call	Bond Future	9,030.4200	9.0304	9,158.5800	9.1586	1.419	0	0	0
2020/12/31	R209	06/05/2021	12.23	Put	Bond Future	634.6800	0.6347	662.0200	0.6620	4.308	0	0	0
2020/12/31	R209	06/05/2021	12.22	Call	Bond Future	8,991.7600	8.9918	9,120.0600	9.1201	1.427	0	0	0
2020/12/31	R209	06/05/2021	12.22	Put	Bond Future	642.4200	0.6424	669.9000	0.6699	4.278	0	0	0
2020/12/31	R209	06/05/2021			Bond Future	10.5878	68.5348	10.5699	68.6357	(0.169)	0.0000	0.0000	5,250
2020/12/31	R209	06/05/2021	10.60	Call	Bond Future	3,220.5000	3.2205	3,348.8600	3.3489	3.986	0	0	0
2020/12/31	R209	06/05/2021	10.60	Put	Bond Future	3,151.8300	3.1518	3,179.3700	3.1794	0.874	0	0	6,250
2020/12/31	R209	06/05/2021	11.60	Call	Bond Future	6,669.0400	6.6690	6,803.9100	6.8039	2.022	0	0	0
2020/12/31	R209	06/05/2021	11.60	Put	Bond Future	1,304.6100	1.3046	1,338.6600	1.3387	2.610	0	0	3,750
2020/12/31	R209	06/05/2021	10.25	Put	Bond Future	4,235.6400	4.2356	4,253.0500	4.2531	0.411	0	0	0
2020/12/31	R209	06/05/2021	10.25	Call	Bond Future	2,297.3800	2.2974	2,415.6100	2.4156	5.146	0	0	5,325
2020/12/31	R209	06/05/2021	11.25	Call	Bond Future	5,377.0700	5.3771	5,513.0700	5.5131	2.529	0	0	0
2020/12/31	R209	06/05/2021	11.25	Put	Bond Future	1,795.5800	1.7956	1,830.7600	1.8308	1.959	0	0	9,150
2020/12/31	R209	06/05/2021	12.24	Call	Bond Future	9,069.1100	9.0691	9,197.1400	9.1971	1.412	0	0	0
2020/12/31	R209	06/05/2021	12.24	Put	Bond Future	627.0100	0.6270	654.2200	0.6542	4.340	0	0	0
2020/12/31	R209	05/08/2021	11.81	Call	Bond Future	7,307.2000	7.3072	7,454.7900	7.4548	2.020	0	0	0
2020/12/31	R209	05/08/2021	11.81	Put	Bond Future	1,985.0900	1.9851	2,030.9900	2.0310	2.312	0	0	0
2020/12/31	R209	05/08/2021			Bond Future	10.7791	69.2756	10.7605	69.3772	(0.172)	0.0000	0.0000	0
2020/12/31	R209	05/08/2021	11.80	Call	Bond Future	7,274.6900	7.2747	7,422.3200	7.4223	2.029	0	0	0
2020/12/31	R209	05/08/2021	11.80	Put	Bond Future	2,001.2100	2.0012	2,047.1500	2.0472	2.296	0	0	0
2020/12/31	R209	05/08/2021	11.79	Call	Bond Future	7,242.2200	7.2422	7,389.8900	7.3899	2.039	0	0	0
2020/12/31	R209	05/08/2021	11.79	Put	Bond Future	2,017.4300	2.0174	2,063.4100	2.0634	2.279	0	0	0
2020/12/31	R209	04/11/2021	10.50	Call	Bond Future	3,139.1400	3.1391	3,228.5300	3.2285	2.848	0	0	0
2020/12/31	R209	04/11/2021	12.00	Call	Bond Future	7,493.7600	7.4938	7,663.4500	7.6635	2.264	0	0	0
2020/12/31	R209	04/11/2021	12.00	Put	Bond Future	2,336.4200	2.3364	2,403.3700	2.4034	2.865	0	0	2,000
2020/12/31	R209	04/11/2021	12.19	Call	Bond Future	8,084.0000	8.0840	8,251.9200	8.2519	2.077	0	0	0
2020/12/31	R209	04/11/2021	12.19	Put	Bond Future	2,034.5300	2.0345	2,099.7100	2.0997	3.204	0	0	0
2020/12/31	R209	04/11/2021	12.17	Call	Bond Future	8,021.1900	8.0212	8,189.3200	8.1893	2.096	0	0	0
2020/12/31	R209	04/11/2021			Bond Future	10.9757	66.8693	10.9564	66.9720	(0.175)	0.0000	0.0000	1,000
2020/12/31	R209	04/11/2021	10.50	Put	Bond Future	5,748.8600	5.7489	5,735.5100	5.7355	(0.232)	0	0	2,000
2020/12/31	R209	04/11/2021	9.50	Put	Bond Future	9,887.3100	9.8873	9,892.0500	9.8921	0.048	0	0	0
2020/12/31	R209	04/11/2021	9.50	Call	Bond Future	1,295.1800	1.2952	1,402.6600	1.4027	8.298	0	0	2,000

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
2020/12/31	R209	04/11/2021	12.18	Call	Bond Future	8,052.5800	8.0526	8,220.6000	8.2206	2.087	0	0	0
2020/12/31	R209	04/11/2021	12.18	Put	Bond Future	2,049.5900	2.0496	2,114.8700	2.1149	3.185	0	0	0
2020/12/31	R209	04/11/2021	12.17	Put	Bond Future	2,064.7300	2.0647	2,130.1200	2.1301	3.167	0	0	0
2020/12/31	R210	04/02/2021			Bond Future	193.3706	193.3706	192.7643	192.7643	(0.314)	0.0000	0.0000	1,213
2020/12/31	R210	06/05/2021			Bond Future	192.6584	192.6584	192.0453	192.0453	(0.318)	0.0000	0.0000	0
2020/12/31	R210	05/08/2021			Bond Future	194.7864	194.7864	194.1660	194.1660	(0.318)	0.0000	0.0000	0
2020/12/31	R210	04/11/2021			Bond Future	194.1510	194.1510	193.5238	193.5238	(0.323)	0.0000	0.0000	0
2020/12/31	R212	04/02/2021			Bond Future	170.0651	170.0651	169.9401	169.9401	(0.074)	0.0000	0.0000	5,730
2020/12/31	R212	06/05/2021			Bond Future	171.8275	171.8275	171.7007	171.7007	(0.074)	0.0000	0.0000	0
2020/12/31	R212	05/08/2021			Bond Future	171.3907	171.3907	171.2620	171.2620	(0.075)	0.0000	0.0000	0
2020/12/31	R212	04/11/2021			Bond Future	173.2447	173.2447	173.1146	173.1146	(0.075)	0.0000	0.0000	0
2020/12/31	R213	04/02/2021	9.40	Call	Bond Future	1,855.3400	1.8553	1,932.0500	1.9321	4.135	0	0	0
2020/12/31	R213	04/02/2021	9.40	Put	Bond Future	1,078.6500	1.0786	1,024.4100	1.0244	(5.029)	0	0	0
2020/12/31	R213	04/02/2021	9.39	Call	Bond Future	1,821.2100	1.8212	1,897.0200	1.8970	4.163	0	0	0
2020/12/31	R213	04/02/2021	9.39	Put	Bond Future	1,102.0500	1.1020	1,046.9100	1.0469	(5.003)	0	0	0
2020/12/31	R213	04/02/2021			Bond Future	9.2657	88.5102	9.2433	88.6411	(0.243)	0.0000	0.0000	8,858
2020/12/31	R213	04/02/2021	9.41	Call	Bond Future	1,889.9000	1.8899	1,967.4000	1.9674	4.101	0	0	0
2020/12/31	R213	04/02/2021	9.41	Put	Bond Future	1,055.7400	1.0557	1,002.2900	1.0023	(5.063)	0	0	0
2020/12/31	R213	06/05/2021	11.91	Call	Bond Future	12,623.9400	12.6239	12,757.5300	12.7575	1.058	0	0	0
2020/12/31	R213	06/05/2021	11.91	Put	Bond Future	126.7000	0.1267	128.3100	0.1283	1.271	0	0	0
2020/12/31	R213	06/05/2021			Bond Future	9.4556	85.8777	9.4323	86.0097	(0.247)	0.0000	0.0000	0
2020/12/31	R213	06/05/2021	11.90	Call	Bond Future	12,580.3400	12.5803	12,713.9300	12.7139	1.062	0	0	0
2020/12/31	R213	06/05/2021	11.90	Put	Bond Future	128.8800	0.1289	130.4900	0.1305	1.249	0	0	0
2020/12/31	R213	06/05/2021	11.89	Call	Bond Future	12,536.7200	12.5367	12,670.3200	12.6703	1.066	0	0	0
2020/12/31	R213	06/05/2021	11.89	Put	Bond Future	131.0800	0.1311	132.7000	0.1327	1.236	0	0	0
2020/12/31	R213	05/08/2021	10.14	Put	Bond Future	2,448.8900	2.4489	2,435.2800	2.4353	(0.556)	0	0	200
2020/12/31	R213	05/08/2021	9.34	Put	Bond Future	4,472.0800	4.4721	4,433.7800	4.4338	(0.856)	0	0	0
2020/12/31	R213	05/08/2021	9.34	Call	Bond Future	2,745.7700	2.7458	2,840.6500	2.8406	3.455	0	0	200
2020/12/31	R213	05/08/2021	10.85	Call	Bond Future	7,659.2600	7.6593	7,789.3800	7.7894	1.699	0	0	0
2020/12/31	R213	05/08/2021	10.85	Put	Bond Future	1,410.7900	1.4108	1,407.7300	1.4077	(0.217)	0	0	0
2020/12/31	R213	05/08/2021	10.84	Call	Bond Future	7,623.1600	7.6232	7,753.1700	7.7532	1.705	0	0	0
2020/12/31	R213	05/08/2021	10.84	Put	Bond Future	1,424.2300	1.4242	1,421.0600	1.4211	(0.223)	0	0	0
2020/12/31	R213	05/08/2021			Bond Future	9.6509	86.8055	9.6266	86.9386	(0.252)	0.0000	0.0000	0
2020/12/31	R213	05/08/2021	10.78	Call	Bond Future	7,407.8400	7.4078	7,537.1400	7.5371	1.745	0	0	0
2020/12/31	R213	05/08/2021	10.78	Put	Bond Future	1,507.0300	1.5070	1,503.1500	1.5031	(0.257)	0	0	200
2020/12/31	R213	05/08/2021	10.14	Call	Bond Future	5,074.2600	5.0743	5,193.8300	5.1938	2.356	0	0	0
2020/12/31	R213	05/08/2021	10.86	Call	Bond Future	7,695.4200	7.6954	7,825.6500	7.8257	1.692	0	0	0
2020/12/31	R213	05/08/2021	10.86	Put	Bond Future	1,397.4500	1.3975	1,394.5000	1.3945	(0.211)	0	0	0
2020/12/31	R213	04/11/2021	11.10	Put	Bond Future	1,657.4100	1.6574	1,657.9200	1.6579	0.031	0	0	0
2020/12/31	R213	04/11/2021	11.11	Call	Bond Future	7,977.6600	7.9777	8,112.7600	8.1128	1.693	0	0	0
2020/12/31	R213	04/11/2021	11.09	Put	Bond Future	1,671.3100	1.6713	1,671.7300	1.6717	0.025	0	0	0
2020/12/31	R213	04/11/2021			Bond Future	9.8553	84.1957	9.8301	84.3302	(0.257)	0.0000	0.0000	0
2020/12/31	R213	04/11/2021	11.10	Call	Bond Future	7,943.5200	7.9435	8,078.5300	8.0785	1.700	0	0	0
2020/12/31	R213	04/11/2021	11.11	Put	Bond Future	1,643.6000	1.6436	1,644.2000	1.6442	0.037	0	0	0
2020/12/31	R213	04/11/2021	11.09	Call	Bond Future	7,909.4400	7.9094	8,044.3600	8.0444	1.706	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
2020/12/31	R214	04/02/2021	10.33	Call	Bond Future	627.2000	0.6272	657.2800	0.6573	4.796	0	0	0
2020/12/31	R214	04/02/2021	10.33	Put	Bond Future	3,274.7300	3.2747	3,233.0700	3.2331	(1.272)	0	0	0
2020/12/31	R214	04/02/2021			Bond Future	10.7691	68.0970	10.7568	68.1687	(0.114)	0.0000	0.0000	15,327
2020/12/31	R214	04/02/2021	10.32	Call	Bond Future	610.6700	0.6107	640.3000	0.6403	4.852	0	0	0
2020/12/31	R214	04/02/2021	10.32	Put	Bond Future	3,320.4700	3.3205	3,278.3600	3.2784	(1.268)	0	0	0
2020/12/31	R214	04/02/2021	10.31	Call	Bond Future	594.3800	0.5944	623.6200	0.6236	4.919	0	0	0
2020/12/31	R214	04/02/2021	10.31	Put	Bond Future	3,366.5300	3.3665	3,324.0300	3.3240	(1.262)	0	0	0
2020/12/31	R214	06/05/2021	12.26	Call	Bond Future	7,837.4700	7.8375	7,945.2600	7.9453	1.375	0	0	0
2020/12/31	R214	06/05/2021	12.26	Put	Bond Future	1,045.7600	1.0458	1,081.3200	1.0813	3.400	0	0	0
2020/12/31	R214	06/05/2021	12.25	Call	Bond Future	7,801.1700	7.8012	7,909.1000	7.9091	1.384	0	0	0
2020/12/31	R214	06/05/2021	12.25	Put	Bond Future	1,056.9700	1.0570	1,092.6700	1.0927	3.378	0	0	0
2020/12/31	R214	06/05/2021			Bond Future	10.9540	65.5100	10.9413	65.5822	(0.116)	0.0000	0.0000	0
2020/12/31	R214	06/05/2021	12.27	Call	Bond Future	7,873.7900	7.8738	7,981.4600	7.9815	1.367	0	0	0
2020/12/31	R214	06/05/2021	12.27	Put	Bond Future	1,034.6400	1.0346	1,070.0800	1.0701	3.425	0	0	0
2020/12/31	R214	05/08/2021	12.03	Put	Bond Future	2,383.8300	2.3838	2,349.5700	2.3496	(1.437)	0	0	0
2020/12/31	R214	05/08/2021	12.01	Call	Bond Future	6,939.1200	6.9391	6,969.8600	6.9699	0.443	0	0	0
2020/12/31	R214	05/08/2021			Bond Future	11.1434	66.2178	11.1303	66.2906	(0.118)	0.0000	0.0000	0
2020/12/31	R214	05/08/2021	12.02	Call	Bond Future	6,970.1100	6.9701	7,004.7800	7.0048	0.497	0	0	0
2020/12/31	R214	05/08/2021	12.02	Put	Bond Future	2,401.8100	2.4018	2,363.6500	2.3637	(1.589)	0	0	0
2020/12/31	R214	05/08/2021	12.03	Call	Bond Future	7,001.1500	7.0012	7,039.7200	7.0397	0.551	0	0	0
2020/12/31	R214	05/08/2021	12.01	Put	Bond Future	2,419.9000	2.4199	2,377.8100	2.3778	(1.739)	0	0	0
2020/12/31	R214	04/11/2021	12.47	Call	Bond Future	7,962.7400	7.9627	8,105.5900	8.1056	1.794	0	0	0
2020/12/31	R214	04/11/2021	12.46	Call	Bond Future	7,932.5700	7.9326	8,075.5300	8.0755	1.802	0	0	0
2020/12/31	R214	04/11/2021	12.46	Put	Bond Future	2,327.9700	2.3280	2,397.3600	2.3974	2.981	0	0	0
2020/12/31	R214	04/11/2021			Bond Future	11.3376	63.6422	11.3239	63.7158	(0.120)	0.0000	0.0000	0
2020/12/31	R214	04/11/2021	12.47	Put	Bond Future	2,311.9100	2.3119	2,381.1900	2.3812	2.997	0	0	0
2020/12/31	R214	04/11/2021	12.48	Call	Bond Future	7,992.9500	7.9929	8,135.6800	8.1357	1.786	0	0	0
2020/12/31	R214	04/11/2021	12.48	Put	Bond Future	2,295.9600	2.2960	2,365.1200	2.3651	3.012	0	0	0
2020/12/31	R248	04/02/2021	10.47	Call	Bond Future	731.6400	0.7316	703.5200	0.7035	(3.843)	0	0	0
2020/12/31	R248	04/02/2021	10.47	Put	Bond Future	3,812.8900	3.8129	3,732.1300	3.7321	(2.118)	0	0	0
2020/12/31	R248	04/02/2021	10.46	Call	Bond Future	710.3100	0.7103	682.6400	0.6826	(3.895)	0	0	0
2020/12/31	R248	04/02/2021	10.46	Put	Bond Future	3,869.0800	3.8691	3,788.7700	3.7888	(2.076)	0	0	0
2020/12/31	R248	04/02/2021	10.75	Call	Bond Future	1,476.9900	1.4770	1,468.1600	1.4682	(0.598)	0	0	0
2020/12/31	R248	04/02/2021			Bond Future	10.8810	85.4350	10.8737	85.4877	(0.067)	0.0000	0.0000	116,103
2020/12/31	R248	04/02/2021	10.48	Call	Bond Future	753.3900	0.7534	724.7300	0.7247	(3.804)	0	0	0
2020/12/31	R248	04/02/2021	10.48	Put	Bond Future	3,757.2500	3.7573	3,675.9500	3.6760	(2.164)	0	0	0
2020/12/31	R248	04/02/2021	10.80	Put	Bond Future	2,234.6200	2.2346	2,174.4300	2.1744	(2.694)	0	0	0
2020/12/31	R248	04/02/2021	10.80	Call	Bond Future	1,643.3500	1.6434	1,635.8000	1.6358	(0.459)	0	0	2,140
2020/12/31	R248	04/02/2021	9.80	Put	Bond Future	8,612.4700	8.6125	8,564.2800	8.5643	(0.560)	0	0	0
2020/12/31	R248	04/02/2021	9.80	Call	Bond Future	50.7200	0.0507	55.1700	0.0552	8.774	0	0	2,140
2020/12/31	R248	04/02/2021	11.50	Put	Bond Future	578.2900	0.5783	530.5700	0.5306	(8.252)	0	0	0
2020/12/31	R248	04/02/2021	11.50	Call	Bond Future	4,860.8800	4.8609	4,865.8000	4.8658	0.101	0	0	0
2020/12/31	R248	04/02/2021	10.75	Put	Bond Future	2,437.2100	2.4372	2,375.7400	2.3757	(2.522)	0	0	0
2020/12/31	R248	06/05/2021	12.36	Call	Bond Future	9,377.9000	9.3779	9,470.7100	9.4707	0.990	0	0	0
2020/12/31	R248	06/05/2021	12.36	Put	Bond Future	1,135.3500	1.1353	1,175.1100	1.1751	3.502	0	0	0
2020/12/31	R248	06/05/2021			Bond Future	11.0706	81.8894	11.0630	81.9425	(0.068)	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
2020/12/31	R248	06/05/2021	12.35	Call	Bond Future	9,332.8400	9.3328	9,425.8400	9.4258	0.996	0	0	0
2020/12/31	R248	06/05/2021	12.35	Put	Bond Future	1,148.2900	1.1483	1,188.2400	1.1882	3.479	0	0	0
2020/12/31	R248	06/05/2021	12.34	Call	Bond Future	9,287.8300	9.2878	9,381.0100	9.3810	1.003	0	0	0
2020/12/31	R248	06/05/2021	12.34	Put	Bond Future	1,161.3700	1.1614	1,201.5000	1.2015	3.455	0	0	0
2020/12/31	R248	05/08/2021	12.51	Put	Bond Future	2,038.3900	2.0384	2,079.9200	2.0799	2.037	0	0	0
2020/12/31	R248	05/08/2021	12.52	Call	Bond Future	9,823.8700	9.8239	9,918.6400	9.9186	0.965	0	0	0
2020/12/31	R248	05/08/2021	12.50	Put	Bond Future	2,055.1500	2.0551	2,096.7800	2.0968	2.026	0	0	0
2020/12/31	R248	05/08/2021			Bond Future	11.2656	82.7743	11.2577	82.8276	(0.069)	0.0000	0.0000	0
2020/12/31	R248	05/08/2021	12.51	Call	Bond Future	9,783.8600	9.7839	9,878.7300	9.8787	0.970	0	0	0
2020/12/31	R248	05/08/2021	12.52	Put	Bond Future	2,021.7600	2.0218	2,063.1900	2.0632	2.049	0	0	0
2020/12/31	R248	05/08/2021	12.50	Call	Bond Future	9,743.8900	9.7439	9,838.8600	9.8389	0.975	0	0	0
2020/12/31	R248	04/11/2021	12.85	Call	Bond Future	10,352.7100	10.3527	10,469.9600	10.4700	1.133	0	0	0
2020/12/31	R248	04/11/2021	12.85	Put	Bond Future	2,071.1300	2.0711	2,134.5400	2.1345	3.062	0	0	0
2020/12/31	R248	04/11/2021			Bond Future	11.4655	79.2398	11.4574	79.2937	(0.071)	0.0000	0.0000	0
2020/12/31	R248	04/11/2021	12.83	Call	Bond Future	10,276.2800	10.2763	10,393.8700	10.3939	1.144	0	0	0
2020/12/31	R248	04/11/2021	12.83	Put	Bond Future	2,102.8400	2.1028	2,166.5900	2.1666	3.032	0	0	0
2020/12/31	R248	04/11/2021	12.84	Call	Bond Future	10,314.4800	10.3145	10,431.9000	10.4319	1.138	0	0	0
2020/12/31	R248	04/11/2021	12.84	Put	Bond Future	2,086.9300	2.0869	2,150.5100	2.1505	3.047	0	0	0

Total

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