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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2020 TO 02/12/2020

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
2020/12/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	2025	04/02/2021		Bond Future	146.9669	146.9669	147.0325	147.0325	0.045	0.0000	0.0000	5,327
2020/12/02	2025	06/05/2021		Bond Future	148.5397	148.5397	148.6046	148.6046	0.044	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
2020/12/02	2025	05/08/2021			Bond Future	148.6645	148.6645	148.7295	148.7295	0.044	0.0000	0.0000	0
2020/12/02	2025	04/11/2021			Bond Future	150.3182	150.3182	150.3834	150.3834	0.043	0.0000	0.0000	0
2020/12/02	2029	04/02/2021			Bond Future	102.7733	102.7733	102.7905	102.7905	0.017	0.0000	0.0000	2,232
2020/12/02	2029	06/05/2021			Bond Future	102.7327	102.7327	102.7492	102.7492	0.016	0.0000	0.0000	0
2020/12/02	2029	05/08/2021			Bond Future	103.8787	103.8787	103.8949	103.8949	0.016	0.0000	0.0000	0
2020/12/02	2029	04/11/2021			Bond Future	103.8827	103.8827	103.8987	103.8987	0.015	0.0000	0.0000	0
2020/12/02	2030	04/02/2021	9.16	Call	Bond Future	1,982.6200	1.9826	1,948.2500	1.9482	(1.734)	0	0	0
2020/12/02	2030	04/02/2021	9.16	Put	Bond Future	1,882.2000	1.8822	1,809.5100	1.8095	(3.862)	0	0	0
2020/12/02	2030	04/02/2021	9.15	Call	Bond Future	1,952.8500	1.9528	1,918.4300	1.9184	(1.763)	0	0	0
2020/12/02	2030	04/02/2021	9.15	Put	Bond Future	1,909.9900	1.9100	1,837.2500	1.8372	(3.808)	0	0	0
2020/12/02	2030	04/02/2021	8.20	Put	Bond Future	5,900.2600	5.9003	5,846.2300	5.8462	(0.916)	0	0	0
2020/12/02	2030	04/02/2021	9.20	Put	Bond Future	1,774.0100	1.7740	1,701.7400	1.7017	(4.074)	0	0	0
2020/12/02	2030	04/02/2021	9.20	Call	Bond Future	2,104.2100	2.1042	2,070.2600	2.0703	(1.613)	0	0	1,600
2020/12/02	2030	04/02/2021	9.12	Put	Bond Future	1,995.1100	1.9951	1,922.1200	1.9221	(3.658)	0	0	0
2020/12/02	2030	04/02/2021	9.12	Call	Bond Future	1,865.0100	1.8650	1,830.3400	1.8303	(1.859)	0	0	1,000
2020/12/02	2030	04/02/2021	8.36	Put	Bond Future	5,052.5000	5.0525	4,988.9600	4.9890	(1.258)	0	0	0
2020/12/02	2030	04/02/2021	8.36	Call	Bond Future	398.6200	0.3986	373.4000	0.3734	(6.327)	0	0	800
2020/12/02	2030	04/02/2021			Bond Future	9.1426	93.2997	9.1359	93.3380	(0.073)	0.0000	0.0000	111,095
2020/12/02	2030	04/02/2021	9.17	Call	Bond Future	2,012.6500	2.0126	1,978.3300	1.9783	(1.705)	0	0	0
2020/12/02	2030	04/02/2021	9.17	Put	Bond Future	1,854.7200	1.8547	1,782.0800	1.7821	(3.916)	0	0	0
2020/12/02	2030	04/02/2021	9.30	Call	Bond Future	2,428.4900	2.4285	2,393.5800	2.3936	(1.438)	0	0	0
2020/12/02	2030	04/02/2021	9.30	Put	Bond Future	1,527.0500	1.5271	1,453.8200	1.4538	(4.796)	0	0	4,000
2020/12/02	2030	04/02/2021	9.35	Call	Bond Future	2,601.0000	2.6010	2,564.7100	2.5647	(1.395)	0	0	0
2020/12/02	2030	04/02/2021	9.35	Put	Bond Future	1,415.6500	1.4156	1,341.0400	1.3410	(5.270)	0	0	2,000
2020/12/02	2030	04/02/2021	8.20	Call	Bond Future	258.1500	0.2582	242.4400	0.2424	(6.086)	0	0	1,600
2020/12/02	2030	04/02/2021	8.37	Put	Bond Future	5,001.6700	5.0017	4,937.4300	4.9374	(1.284)	0	0	0
2020/12/02	2030	04/02/2021	8.37	Call	Bond Future	409.1300	0.4091	383.2100	0.3832	(6.335)	0	0	1,000
2020/12/02	2030	04/02/2021	8.86	Put	Bond Future	2,848.7600	2.8488	2,771.1700	2.7712	(2.724)	0	0	0
2020/12/02	2030	04/02/2021	8.86	Call	Bond Future	1,202.0900	1.2021	1,162.8200	1.1628	(3.267)	0	0	800
2020/12/02	2030	04/02/2021	10.20	Call	Bond Future	6,163.5800	6.1636	6,180.5100	6.1805	0.275	0	0	0
2020/12/02	2030	04/02/2021	10.20	Put	Bond Future	321.2800	0.3213	299.8900	0.2999	(6.658)	0	0	1,800
2020/12/02	2030	06/05/2021	10.95	Call	Bond Future	8,870.4400	8.8704	8,903.7700	8.9038	0.376	0	0	0
2020/12/02	2030	06/05/2021	10.95	Put	Bond Future	467.0100	0.4670	462.4800	0.4625	(0.970)	0	0	300
2020/12/02	2030	06/05/2021	9.27	Put	Bond Future	3,062.1700	3.0622	3,046.0900	3.0461	(0.525)	0	0	0
2020/12/02	2030	06/05/2021	9.27	Call	Bond Future	2,635.9000	2.6359	2,657.6800	2.6577	0.826	0	0	300
2020/12/02	2030	06/05/2021	7.97	Call	Bond Future	429.9500	0.4299	436.9000	0.4369	1.616	0	0	700
2020/12/02	2030	06/05/2021	10.04	Call	Bond Future	5,210.7700	5.2108	5,237.7100	5.2377	0.517	0	0	0
2020/12/02	2030	06/05/2021	10.04	Put	Bond Future	1,446.8100	1.4468	1,435.8900	1.4359	(0.755)	0	0	0
2020/12/02	2030	06/05/2021	9.15	Put	Bond Future	3,422.2000	3.4222	3,403.7400	3.4037	(0.539)	0	0	0
2020/12/02	2030	06/05/2021	9.15	Call	Bond Future	2,319.9000	2.3199	2,339.3000	2.3393	0.836	0	0	0
2020/12/02	2030	06/05/2021	9.92	Call	Bond Future	4,756.5600	4.7566	4,782.5100	4.7825	0.546	0	0	0
2020/12/02	2030	06/05/2021	11.69	Call	Bond Future	12,090.9500	12.0910	12,127.0900	12.1271	0.299	0	0	0
2020/12/02	2030	06/05/2021	11.69	Put	Bond Future	147.5500	0.1476	145.8300	0.1458	(1.166)	0	0	0
2020/12/02	2030	06/05/2021	11.70	Call	Bond Future	12,134.9600	12.1350	12,171.1300	12.1711	0.298	0	0	0
2020/12/02	2030	06/05/2021	11.70	Put	Bond Future	145.0800	0.1451	143.3900	0.1434	(1.165)	0	0	0
2020/12/02	2030	06/05/2021			Bond Future	9.3463	94.2757	9.3395	94.3135	(0.073)	0.0000	0.0000	0

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2020/12/02	2030	06/05/2021	8.77	Put	Bond Future	4,752.5500	4.7525	4,730.2300	4.7302	(0.470)	0	0	0
2020/12/02	2030	06/05/2021	8.77	Call	Bond Future	1,467.0300	1.4670	1,482.5700	1.4826	1.059	0	0	300
2020/12/02	2030	06/05/2021	9.22	Call	Bond Future	2,501.1700	2.5012	2,522.1300	2.5221	0.838	0	0	0
2020/12/02	2030	06/05/2021	9.22	Put	Bond Future	3,208.3500	3.2083	3,191.4500	3.1914	(0.527)	0	0	700
2020/12/02	2030	06/05/2021	7.97	Put	Bond Future	8,530.9200	8.5309	8,500.0100	8.5000	(0.362)	0	0	0
2020/12/02	2030	06/05/2021	9.92	Put	Bond Future	1,629.2000	1.6292	1,617.2900	1.6173	(0.731)	0	0	700
2020/12/02	2030	06/05/2021	11.71	Call	Bond Future	12,178.9700	12.1790	12,215.1600	12.2152	0.297	0	0	0
2020/12/02	2030	06/05/2021	11.71	Put	Bond Future	142.6500	0.1427	140.9800	0.1410	(1.171)	0	0	0
2020/12/02	2030	06/05/2021	10.74	Call	Bond Future	7,987.8800	7.9879	8,020.0000	8.0200	0.402	0	0	0
2020/12/02	2030	06/05/2021	10.74	Put	Bond Future	626.3000	0.6263	620.5600	0.6206	(0.916)	0	0	0
2020/12/02	2030	05/08/2021	12.10	Call	Bond Future	12,670.9000	12.6709	12,706.9100	12.7069	0.284	0	0	0
2020/12/02	2030	05/08/2021	12.10	Put	Bond Future	246.4300	0.2464	244.6500	0.2446	(0.722)	0	0	600
2020/12/02	2030	05/08/2021	9.45	Call	Bond Future	2,985.3900	2.9854	3,000.2400	3.0002	0.497	0	0	600
2020/12/02	2030	05/08/2021	10.41	Call	Bond Future	6,094.5700	6.0946	6,123.0500	6.1230	0.467	0	0	0
2020/12/02	2030	05/08/2021	10.41	Put	Bond Future	1,678.4900	1.6785	1,669.1800	1.6692	(0.555)	0	0	0
2020/12/02	2030	05/08/2021	10.42	Call	Bond Future	6,131.9000	6.1319	6,160.4400	6.1604	0.465	0	0	0
2020/12/02	2030	05/08/2021	10.42	Put	Bond Future	1,665.3700	1.6654	1,656.1200	1.6561	(0.555)	0	0	0
2020/12/02	2030	05/08/2021			Bond Future	9.5628	91.2996	9.5557	91.3374	(0.073)	0.0000	0.0000	0
2020/12/02	2030	05/08/2021	8.95	Put	Bond Future	5,193.6600	5.1937	5,166.0800	5.1661	(0.531)	0	0	0
2020/12/02	2030	05/08/2021	8.95	Call	Bond Future	1,817.3300	1.8173	1,827.5400	1.8275	0.562	0	0	600
2020/12/02	2030	05/08/2021	9.45	Put	Bond Future	3,594.8900	3.5949	3,571.9500	3.5719	(0.638)	0	0	0
2020/12/02	2030	05/08/2021	10.43	Call	Bond Future	6,169.2900	6.1693	6,197.9000	6.1979	0.464	0	0	0
2020/12/02	2030	05/08/2021	10.43	Put	Bond Future	1,652.3500	1.6524	1,643.1700	1.6432	(0.556)	0	0	0
2020/12/02	2030	04/11/2021	8.27	Put	Bond Future	9,203.3200	9.2033	9,238.8300	9.2388	0.386	0	0	0
2020/12/02	2030	04/11/2021	8.27	Call	Bond Future	911.1300	0.9111	984.5400	0.9845	8.057	0	0	300
2020/12/02	2030	04/11/2021	8.77	Put	Bond Future	6,955.9600	6.9560	7,010.2400	7.0102	0.780	0	0	0
2020/12/02	2030	04/11/2021	11.44	Put	Bond Future	1,080.0100	1.0800	1,135.6000	1.1356	5.147	0	0	300
2020/12/02	2030	04/11/2021	10.59	Put	Bond Future	2,176.8100	2.1768	2,248.0600	2.2481	3.273	0	0	0
2020/12/02	2030	04/11/2021	10.60	Call	Bond Future	6,327.9600	6.3280	6,436.9900	6.4370	1.723	0	0	0
2020/12/02	2030	04/11/2021	10.60	Put	Bond Future	2,162.8500	2.1628	2,233.9800	2.2340	3.289	0	0	0
2020/12/02	2030	04/11/2021			Bond Future	9.7752	92.2950	9.7679	92.3329	(0.074)	0.0000	0.0000	0
2020/12/02	2030	04/11/2021	8.77	Call	Bond Future	1,522.6100	1.5226	1,614.7900	1.6148	6.054	0	0	300
2020/12/02	2030	04/11/2021	11.44	Call	Bond Future	9,234.2000	9.2342	9,327.6900	9.3277	1.012	0	0	0
2020/12/02	2030	04/11/2021	10.59	Call	Bond Future	6,292.9300	6.2929	6,402.0800	6.4021	1.734	0	0	0
2020/12/02	2030	04/11/2021	10.61	Call	Bond Future	6,363.0600	6.3631	6,471.9600	6.4720	1.711	0	0	0
2020/12/02	2030	04/11/2021	10.61	Put	Bond Future	2,148.9900	2.1490	2,219.9900	2.2200	3.304	0	0	0
2020/12/02	2032	04/02/2021	9.63	Call	Bond Future	980.9900	0.9810	949.3100	0.9493	(3.229)	0	0	0
2020/12/02	2032	04/02/2021	9.63	Put	Bond Future	3,969.9900	3.9700	3,957.1800	3.9572	(0.323)	0	0	0
2020/12/02	2032	04/02/2021	9.29	Put	Bond Future	5,631.2300	5.6312	5,628.2400	5.6282	(0.053)	0	0	0
2020/12/02	2032	04/02/2021	9.29	Call	Bond Future	461.5100	0.4615	439.6500	0.4397	(4.737)	0	0	800
2020/12/02	2032	04/02/2021	10.82	Call	Bond Future	4,923.0600	4.9231	4,886.7100	4.8867	(0.738)	0	0	0
2020/12/02	2032	04/02/2021	10.82	Put	Bond Future	805.8900	0.8059	788.4100	0.7884	(2.169)	0	0	800
2020/12/02	2032	04/02/2021			Bond Future	10.1145	90.6803	10.1176	90.6615	0.031	0.0000	0.0000	117,675
2020/12/02	2032	04/02/2021	9.62	Call	Bond Future	961.8500	0.9619	930.4300	0.9304	(3.267)	0	0	0
2020/12/02	2032	04/02/2021	9.62	Put	Bond Future	4,013.9900	4.0140	4,001.4400	4.0014	(0.313)	0	0	0
2020/12/02	2032	04/02/2021	9.61	Call	Bond Future	942.8200	0.9428	911.6700	0.9117	(3.304)	0	0	0
2020/12/02	2032	04/02/2021	9.61	Put	Bond Future	4,058.1600	4.0582	4,045.8800	4.0459	(0.303)	0	0	0

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2020/12/02	2032	04/02/2021	8.79	Put	Bond Future	8,627.9300	8.6279	8,636.7100	8.6367	0.102	0	0	0
2020/12/02	2032	04/02/2021	8.79	Call	Bond Future	120.8200	0.1208	110.7300	0.1107	(8.351)	0	0	800
2020/12/02	2032	06/05/2021	12.57	Call	Bond Future	12,116.1400	12.1161	12,095.4200	12.0954	(0.171)	0	0	0
2020/12/02	2032	06/05/2021	12.12	Call	Bond Future	10,161.4700	10.1615	10,140.6100	10.1406	(0.205)	0	0	0
2020/12/02	2032	06/05/2021	12.12	Put	Bond Future	517.1800	0.5172	516.1400	0.5161	(0.201)	0	0	0
2020/12/02	2032	06/05/2021			Bond Future	10.3320	87.4842	10.3354	87.4644	0.033	0.0000	0.0000	0
2020/12/02	2032	06/05/2021	12.57	Put	Bond Future	280.5500	0.2805	279.6500	0.2796	(0.321)	0	0	736
2020/12/02	2032	06/05/2021	10.33	Put	Bond Future	3,273.0800	3.2731	3,277.3900	3.2774	0.132	0	0	0
2020/12/02	2032	06/05/2021	10.33	Call	Bond Future	3,261.5600	3.2616	3,246.0500	3.2461	(0.476)	0	0	736
2020/12/02	2032	06/05/2021	12.11	Call	Bond Future	10,118.5300	10.1185	10,097.6800	10.0977	(0.206)	0	0	0
2020/12/02	2032	06/05/2021	12.11	Put	Bond Future	523.9400	0.5239	522.9100	0.5229	(0.197)	0	0	0
2020/12/02	2032	06/05/2021	12.10	Call	Bond Future	10,075.6100	10.0756	10,054.7600	10.0548	(0.207)	0	0	0
2020/12/02	2032	06/05/2021	12.10	Put	Bond Future	530.7800	0.5308	529.7500	0.5298	(0.194)	0	0	0
2020/12/02	2032	05/08/2021	11.37	Call	Bond Future	6,566.0400	6.5660	6,535.6700	6.5357	(0.463)	0	0	0
2020/12/02	2032	05/08/2021	11.37	Put	Bond Future	2,124.5800	2.1246	2,114.7100	2.1147	(0.465)	0	0	0
2020/12/02	2032	05/08/2021			Bond Future	10.5571	88.4396	10.5607	88.4191	0.034	0.0000	0.0000	0
2020/12/02	2032	05/08/2021	11.35	Call	Bond Future	6,490.3400	6.4903	6,459.7200	6.4597	(0.472)	0	0	0
2020/12/02	2032	05/08/2021	11.35	Put	Bond Future	2,154.3100	2.1543	2,144.1900	2.1442	(0.470)	0	0	0
2020/12/02	2032	05/08/2021	11.36	Call	Bond Future	6,528.1600	6.5282	6,497.7900	6.4978	(0.465)	0	0	0
2020/12/02	2032	05/08/2021	11.36	Put	Bond Future	2,139.3900	2.1394	2,129.5200	2.1295	(0.461)	0	0	0
2020/12/02	2032	04/11/2021	9.83	Call	Bond Future	1,995.3700	1.9954	2,052.8600	2.0529	2.881	0	0	700
2020/12/02	2032	04/11/2021	11.71	Put	Bond Future	2,474.9800	2.4750	2,541.9000	2.5419	2.704	0	0	0
2020/12/02	2032	04/11/2021	11.69	Call	Bond Future	7,264.3900	7.2644	7,310.6200	7.3106	0.636	0	0	0
2020/12/02	2032	04/11/2021	11.70	Call	Bond Future	7,300.5700	7.3006	7,346.6400	7.3466	0.631	0	0	0
2020/12/02	2032	04/11/2021			Bond Future	10.7880	85.2586	10.7918	85.2375	0.036	0.0000	0.0000	0
2020/12/02	2032	04/11/2021	9.83	Put	Bond Future	7,483.7900	7.4838	7,562.3000	7.5623	1.049	0	0	0
2020/12/02	2032	04/11/2021	12.81	Call	Bond Future	11,210.7300	11.2107	11,234.8800	11.2349	0.215	0	0	0
2020/12/02	2032	04/11/2021	12.81	Put	Bond Future	1,037.7600	1.0378	1,082.9300	1.0829	4.353	0	0	700
2020/12/02	2032	04/11/2021	11.71	Call	Bond Future	7,336.8000	7.3368	7,382.7000	7.3827	0.626	0	0	0
2020/12/02	2032	04/11/2021	11.69	Put	Bond Future	2,503.9100	2.5039	2,571.1600	2.5712	2.686	0	0	0
2020/12/02	2032	04/11/2021	9.33	Put	Bond Future	9,802.6500	9.8026	9,873.9400	9.8739	0.727	0	0	0
2020/12/02	2032	04/11/2021	9.33	Call	Bond Future	1,258.1400	1.2581	1,308.4100	1.3084	3.996	0	0	700
2020/12/02	2032	04/11/2021	11.70	Put	Bond Future	2,489.4000	2.4894	2,556.4900	2.5565	2.695	0	0	0
2020/12/02	2033	04/02/2021			Bond Future	96.4282	96.4282	96.5494	96.5494	0.126	0.0000	0.0000	7,717
2020/12/02	2033	06/05/2021			Bond Future	96.2432	96.2432	96.3650	96.3650	0.127	0.0000	0.0000	0
2020/12/02	2033	05/08/2021			Bond Future	97.3169	97.3169	97.4395	97.4395	0.126	0.0000	0.0000	0
2020/12/02	2033	04/11/2021			Bond Future	97.1735	97.1735	97.2972	97.2972	0.127	0.0000	0.0000	0
2020/12/02	2037	04/02/2021	10.28	Call	Bond Future	516.2500	0.5163	459.8600	0.4599	(10.923)	0	0	0
2020/12/02	2037	04/02/2021	10.28	Put	Bond Future	6,191.2500	6.1913	6,314.0300	6.3140	1.983	0	0	0
2020/12/02	2037	04/02/2021	10.27	Call	Bond Future	503.7300	0.5037	448.7400	0.4487	(10.917)	0	0	0
2020/12/02	2037	04/02/2021	10.27	Put	Bond Future	6,248.3000	6.2483	6,372.4800	6.3725	1.987	0	0	0
2020/12/02	2037	04/02/2021	11.90	Call	Bond Future	5,478.9900	5.4790	5,281.3200	5.2813	(3.608)	0	0	0
2020/12/02	2037	04/02/2021	13.73	Call	Bond Future	14,051.2900	14.0513	13,873.9200	13.8739	(1.262)	0	0	0
2020/12/02	2037	04/02/2021	13.73	Put	Bond Future	23.1500	0.0231	24.9500	0.0250	7.775	0	0	300
2020/12/02	2037	04/02/2021	10.85	Call	Bond Future	1,606.4900	1.6065	1,486.1600	1.4862	(7.490)	0	0	0
2020/12/02	2037	04/02/2021	10.85	Put	Bond Future	3,451.3600	3.4514	3,510.2000	3.5102	1.705	0	0	72

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
2020/12/02	2037	04/02/2021	10.35	Call	Bond Future	610.1800	0.6102	543.1700	0.5432	(10.982)	0	0	0
2020/12/02	2037	04/02/2021	10.35	Put	Bond Future	5,800.5500	5.8005	5,912.7100	5.9127	1.934	0	0	72
2020/12/02	2037	04/02/2021			Bond Future	11.1391	80.7070	11.1677	80.5279	0.257	0.0000	0.0000	129,325
2020/12/02	2037	04/02/2021	10.29	Call	Bond Future	528.9800	0.5290	471.0900	0.4711	(10.944)	0	0	0
2020/12/02	2037	04/02/2021	10.29	Put	Bond Future	6,134.5000	6.1345	6,255.7800	6.2558	1.977	0	0	0
2020/12/02	2037	04/02/2021	11.97	Put	Bond Future	832.2600	0.8323	813.0600	0.8131	(2.307)	0	0	0
2020/12/02	2037	04/02/2021	11.97	Call	Bond Future	5,797.3600	5.7974	5,598.9900	5.5990	(3.422)	0	0	300
2020/12/02	2037	04/02/2021	11.90	Put	Bond Future	913.7500	0.9138	895.2500	0.8953	(2.025)	0	0	240
2020/12/02	2037	04/02/2021	10.48	Put	Bond Future	5,115.4700	5.1155	5,206.1000	5.2061	1.772	0	0	0
2020/12/02	2037	04/02/2021	10.48	Call	Bond Future	814.3400	0.8143	725.8000	0.7258	(10.873)	0	0	240
2020/12/02	2037	04/02/2021	9.65	Put	Bond Future	10,323.8900	10.3239	10,496.1600	10.4962	1.669	0	0	0
2020/12/02	2037	04/02/2021	9.65	Call	Bond Future	97.0800	0.0971	90.1800	0.0902	(7.108)	0	0	72
2020/12/02	2037	06/05/2021	12.42	Call	Bond Future	7,586.7800	7.5868	7,473.5500	7.4736	(1.492)	0	0	0
2020/12/02	2037	06/05/2021	12.43	Call	Bond Future	7,625.3500	7.6253	7,511.7000	7.5117	(1.490)	0	0	0
2020/12/02	2037	06/05/2021	12.44	Put	Bond Future	1,505.3200	1.5053	1,573.0300	1.5730	4.498	0	0	0
2020/12/02	2037	06/05/2021			Bond Future	11.3637	81.5515	11.3936	81.3697	0.263	0.0000	0.0000	0
2020/12/02	2037	06/05/2021	12.42	Put	Bond Future	1,535.7100	1.5357	1,604.2700	1.6043	4.464	0	0	0
2020/12/02	2037	06/05/2021	12.43	Put	Bond Future	1,520.4500	1.5204	1,588.5900	1.5886	4.482	0	0	0
2020/12/02	2037	06/05/2021	12.44	Call	Bond Future	7,664.0000	7.6640	7,549.9200	7.5499	(1.489)	0	0	0
2020/12/02	2037	05/08/2021	12.26	Put	Bond Future	2,794.5700	2.7946	2,863.8400	2.8638	2.479	0	0	0
2020/12/02	2037	05/08/2021	12.27	Call	Bond Future	6,572.9700	6.5730	6,457.7000	6.4577	(1.754)	0	0	0
2020/12/02	2037	05/08/2021	12.27	Put	Bond Future	2,777.2400	2.7772	2,846.1700	2.8462	2.482	0	0	0
2020/12/02	2037	05/08/2021	12.28	Call	Bond Future	6,610.3500	6.6103	6,494.7300	6.4947	(1.749)	0	0	0
2020/12/02	2037	05/08/2021			Bond Future	11.6012	78.1862	11.6325	78.0020	0.270	0.0000	0.0000	0
2020/12/02	2037	05/08/2021	12.26	Call	Bond Future	6,535.6500	6.5357	6,420.7200	6.4207	(1.759)	0	0	0
2020/12/02	2037	05/08/2021	12.28	Put	Bond Future	2,760.0400	2.7600	2,828.6200	2.8286	2.485	0	0	0
2020/12/02	2037	04/11/2021	12.82	Put	Bond Future	2,806.1800	2.8062	2,937.3600	2.9374	4.675	0	0	0
2020/12/02	2037	04/11/2021	12.83	Call	Bond Future	8,193.6900	8.1937	8,137.9700	8.1380	(0.680)	0	0	0
2020/12/02	2037	04/11/2021			Bond Future	11.8312	79.0389	11.8638	78.8524	0.276	0.0000	0.0000	0
2020/12/02	2037	04/11/2021	12.81	Call	Bond Future	8,128.8100	8.1288	8,073.9500	8.0739	(0.675)	0	0	0
2020/12/02	2037	04/11/2021	12.81	Put	Bond Future	2,825.0100	2.8250	2,956.6100	2.9566	4.658	0	0	0
2020/12/02	2037	04/11/2021	12.82	Call	Bond Future	8,161.2200	8.1612	8,105.9400	8.1059	(0.677)	0	0	0
2020/12/02	2037	04/11/2021	12.83	Put	Bond Future	2,787.4600	2.7875	2,918.2000	2.9182	4.690	0	0	0
2020/12/02	2038	04/02/2021			Bond Future	107.0395	107.0395	107.0628	107.0628	0.022	0.0000	0.0000	7,655
2020/12/02	2038	06/05/2021			Bond Future	108.1850	108.1850	108.2077	108.2077	0.021	0.0000	0.0000	0
2020/12/02	2038	05/08/2021			Bond Future	107.6682	107.6682	107.6907	107.6907	0.021	0.0000	0.0000	0
2020/12/02	2038	04/11/2021			Bond Future	108.8661	108.8661	108.8885	108.8885	0.021	0.0000	0.0000	0
2020/12/02	2040	04/02/2021	10.42	Call	Bond Future	566.2700	0.5663	468.6500	0.4687	(17.239)	0	0	0
2020/12/02	2040	04/02/2021	10.42	Put	Bond Future	6,352.4800	6.3525	6,583.5400	6.5835	3.637	0	0	0
2020/12/02	2040	04/02/2021	9.49	Put	Bond Future	13,189.4800	13.1895	13,513.9200	13.5139	2.460	0	0	0
2020/12/02	2040	04/02/2021	9.49	Call	Bond Future	32.7000	0.0327	28.4600	0.0285	(12.966)	0	0	500
2020/12/02	2040	04/02/2021	9.57	Put	Bond Future	12,529.0500	12.5290	12,852.2300	12.8522	2.579	0	0	0
2020/12/02	2040	04/02/2021	9.57	Call	Bond Future	43.3600	0.0434	37.8600	0.0379	(12.685)	0	0	800
2020/12/02	2040	04/02/2021	10.07	Put	Bond Future	8,662.5800	8.6626	8,962.9500	8.9629	3.467	0	0	0
2020/12/02	2040	04/02/2021			Bond Future	11.2405	82.7877	11.2899	82.4590	0.439	0.0000	0.0000	78,998
2020/12/02	2040	04/02/2021	10.41	Call	Bond Future	552.0200	0.5520	456.7200	0.4567	(17.264)	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
2020/12/02	2040	04/02/2021	10.41	Put	Bond Future	6,412.6900	6.4127	6,646.0700	6.6461	3.639	0	0	0
2020/12/02	2040	04/02/2021	10.40	Call	Bond Future	538.0100	0.5380	444.9200	0.4449	(17.303)	0	0	0
2020/12/02	2040	04/02/2021	10.40	Put	Bond Future	6,473.2400	6.4732	6,708.8300	6.7088	3.639	0	0	0
2020/12/02	2040	04/02/2021	10.24	Put	Bond Future	7,488.5400	7.4885	7,757.0400	7.7570	3.585	0	0	0
2020/12/02	2040	04/02/2021	10.24	Call	Bond Future	346.7500	0.3467	286.5700	0.2866	(17.355)	0	0	500
2020/12/02	2040	04/02/2021	11.57	Call	Bond Future	3,848.1300	3.8481	3,569.5300	3.5695	(7.240)	0	0	0
2020/12/02	2040	04/02/2021	11.57	Put	Bond Future	1,694.1100	1.6941	1,744.1900	1.7442	2.956	0	0	500
2020/12/02	2040	04/02/2021	10.07	Call	Bond Future	210.2000	0.2102	181.8900	0.1819	(13.468)	0	0	800
2020/12/02	2040	04/02/2021	11.74	Call	Bond Future	4,591.2100	4.5912	4,291.8500	4.2919	(6.520)	0	0	0
2020/12/02	2040	04/02/2021	11.74	Put	Bond Future	1,361.0800	1.3611	1,390.4000	1.3904	2.154	0	0	800
2020/12/02	2040	06/05/2021	10.83	Put	Bond Future	6,314.6100	6.3146	6,504.8200	6.5048	3.012	0	0	0
2020/12/02	2040	06/05/2021	10.83	Call	Bond Future	2,063.9700	2.0640	1,921.2800	1.9213	(6.913)	0	0	300
2020/12/02	2040	06/05/2021	11.58	Put	Bond Future	3,529.8800	3.5299	3,651.7100	3.6517	3.451	0	0	0
2020/12/02	2040	06/05/2021	11.58	Call	Bond Future	4,301.5200	4.3015	4,090.4500	4.0905	(4.907)	0	0	300
2020/12/02	2040	06/05/2021	12.44	Call	Bond Future	7,705.0200	7.7050	7,466.6500	7.4666	(3.094)	0	0	0
2020/12/02	2040	06/05/2021	12.44	Put	Bond Future	1,737.5100	1.7375	1,832.0400	1.8320	5.441	0	0	0
2020/12/02	2040	06/05/2021			Bond Future	11.4599	83.6539	11.5115	83.3210	0.450	0.0000	0.0000	0
2020/12/02	2040	06/05/2021	13.38	Call	Bond Future	11,679.2800	11.6793	11,404.0200	11.4040	(2.357)	0	0	0
2020/12/02	2040	06/05/2021	13.38	Put	Bond Future	636.4500	0.6365	694.0900	0.6941	9.056	0	0	300
2020/12/02	2040	06/05/2021	12.43	Call	Bond Future	7,664.9800	7.6650	7,423.6800	7.4237	(3.148)	0	0	0
2020/12/02	2040	06/05/2021	12.43	Put	Bond Future	1,754.7100	1.7547	1,846.3100	1.8463	5.220	0	0	0
2020/12/02	2040	06/05/2021	12.42	Call	Bond Future	7,625.0100	7.6250	7,380.9400	7.3809	(3.201)	0	0	0
2020/12/02	2040	06/05/2021	12.42	Put	Bond Future	1,772.0400	1.7720	1,860.8700	1.8609	5.013	0	0	0
2020/12/02	2040	05/08/2021	11.05	Put	Bond Future	6,919.7100	6.9197	7,044.1700	7.0442	1.799	0	0	0
2020/12/02	2040	05/08/2021	11.05	Call	Bond Future	2,726.0900	2.7261	2,513.5800	2.5136	(7.795)	0	0	900
2020/12/02	2040	05/08/2021	12.48	Call	Bond Future	7,480.3700	7.4804	7,138.1900	7.1382	(4.574)	0	0	0
2020/12/02	2040	05/08/2021	12.49	Put	Bond Future	2,759.4700	2.7595	2,753.4600	2.7535	(0.218)	0	0	0
2020/12/02	2040	05/08/2021	12.47	Call	Bond Future	7,440.7000	7.4407	7,099.0900	7.0991	(4.591)	0	0	0
2020/12/02	2040	05/08/2021			Bond Future	11.6919	80.0613	11.7458	79.7244	0.461	0.0000	0.0000	0
2020/12/02	2040	05/08/2021	11.55	Put	Bond Future	5,030.4300	5.0304	5,124.8600	5.1249	1.877	0	0	0
2020/12/02	2040	05/08/2021	11.55	Call	Bond Future	4,132.8300	4.1328	3,890.2900	3.8903	(5.869)	0	0	900
2020/12/02	2040	05/08/2021	14.80	Call	Bond Future	16,534.8400	16.5348	16,216.8400	16.2168	(1.923)	0	0	0
2020/12/02	2040	05/08/2021	14.80	Put	Bond Future	348.9400	0.3489	367.9100	0.3679	5.436	0	0	900
2020/12/02	2040	05/08/2021	12.48	Put	Bond Future	2,776.2800	2.7763	2,771.0700	2.7711	(0.188)	0	0	0
2020/12/02	2040	05/08/2021	12.49	Call	Bond Future	7,520.3200	7.5203	7,177.3400	7.1773	(4.561)	0	0	0
2020/12/02	2040	05/08/2021	12.47	Put	Bond Future	2,793.4400	2.7934	2,788.8000	2.7888	(0.166)	0	0	0
2020/12/02	2040	04/11/2021	12.90	Call	Bond Future	8,597.2700	8.5973	8,343.8600	8.3439	(2.948)	0	0	0
2020/12/02	2040	04/11/2021	12.90	Put	Bond Future	2,962.8300	2.9628	3,050.3100	3.0503	2.953	0	0	0
2020/12/02	2040	04/11/2021	12.89	Call	Bond Future	8,563.2400	8.5632	8,305.8900	8.3059	(3.005)	0	0	0
2020/12/02	2040	04/11/2021	12.89	Put	Bond Future	2,982.7100	2.9827	3,066.2500	3.0663	2.801	0	0	0
2020/12/02	2040	04/11/2021			Bond Future	11.9161	80.9344	11.9723	80.5936	0.472	0.0000	0.0000	0
2020/12/02	2040	04/11/2021	12.91	Call	Bond Future	8,631.3500	8.6313	8,381.8500	8.3818	(2.891)	0	0	0
2020/12/02	2040	04/11/2021	12.91	Put	Bond Future	2,943.0700	2.9431	3,034.4600	3.0345	3.105	0	0	0
2020/12/02	2044	04/02/2021	10.36	Put	Bond Future	7,381.1400	7.3811	7,583.0200	7.5830	2.735	0	0	0
2020/12/02	2044	04/02/2021	10.37	Call	Bond Future	368.7200	0.3687	343.2700	0.3433	(6.902)	0	0	0
2020/12/02	2044	04/02/2021	10.35	Put	Bond Future	7,448.2000	7.4482	7,650.5900	7.6506	2.717	0	0	0
2020/12/02	2044	04/02/2021	10.04	Put	Bond Future	9,687.5500	9.6875	9,902.7800	9.9028	2.222	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
2020/12/02	2044	04/02/2021	10.04	Call	Bond Future	145.9300	0.1459	134.4200	0.1344	(7.887)	0	0	0
2020/12/02	2044	04/02/2021	10.84	Call	Bond Future	1,131.4000	1.1314	1,068.1200	1.0681	(5.593)	0	0	0
2020/12/02	2044	04/02/2021			Bond Future	11.3413	79.1756	11.3754	78.9489	0.301	0.0000	0.0000	48,286
2020/12/02	2044	04/02/2021	10.36	Call	Bond Future	358.6600	0.3587	333.8000	0.3338	(6.931)	0	0	0
2020/12/02	2044	04/02/2021	10.37	Put	Bond Future	7,314.4000	7.3144	7,515.6900	7.5157	2.752	0	0	0
2020/12/02	2044	04/02/2021	10.35	Call	Bond Future	348.8100	0.3488	324.4600	0.3245	(6.981)	0	0	0
2020/12/02	2044	04/02/2021	10.84	Put	Bond Future	4,592.7600	4.5928	4,756.2200	4.7562	3.559	0	0	265
2020/12/02	2044	04/02/2021	10.29	Call	Bond Future	293.9000	0.2939	272.7300	0.2727	(7.203)	0	0	0
2020/12/02	2044	04/02/2021	10.29	Put	Bond Future	7,857.1900	7.8572	8,062.7600	8.0628	2.616	0	0	265
2020/12/02	2044	04/02/2021	9.66	Put	Bond Future	12,738.3900	12.7384	12,961.3100	12.9613	1.750	0	0	0
2020/12/02	2044	04/02/2021	9.66	Call	Bond Future	43.2800	0.0433	39.4600	0.0395	(8.826)	0	0	265
2020/12/02	2044	06/05/2021	11.10	Call	Bond Future	2,501.7400	2.5017	2,446.7300	2.4467	(2.199)	0	0	0
2020/12/02	2044	06/05/2021	11.40	Call	Bond Future	3,376.3700	3.3764	3,301.9600	3.3020	(2.204)	0	0	0
2020/12/02	2044	06/05/2021	11.40	Put	Bond Future	4,385.3700	4.3854	4,540.7200	4.5407	3.542	0	0	3,100
2020/12/02	2044	06/05/2021	11.79	Call	Bond Future	4,689.7600	4.6898	4,590.2800	4.5903	(2.121)	0	0	0
2020/12/02	2044	06/05/2021	11.79	Put	Bond Future	3,196.4100	3.1964	3,326.6900	3.3267	4.076	0	0	3,100
2020/12/02	2044	06/05/2021	12.50	Call	Bond Future	7,543.8300	7.5438	7,400.9700	7.4010	(1.894)	0	0	0
2020/12/02	2044	06/05/2021	12.50	Put	Bond Future	1,831.9300	1.8319	1,918.8300	1.9188	4.744	0	0	3,100
2020/12/02	2044	06/05/2021	12.43	Call	Bond Future	7,247.0600	7.2471	7,107.6800	7.1077	(1.923)	0	0	0
2020/12/02	2044	06/05/2021	12.43	Put	Bond Future	1,932.8800	1.9329	2,023.2600	2.0233	4.676	0	0	0
2020/12/02	2044	06/05/2021	12.44	Call	Bond Future	7,289.3900	7.2894	7,149.5000	7.1495	(1.919)	0	0	0
2020/12/02	2044	06/05/2021	12.44	Put	Bond Future	1,918.1600	1.9182	2,008.0300	2.0080	4.685	0	0	0
2020/12/02	2044	06/05/2021			Bond Future	11.5547	80.0040	11.5904	79.7743	0.309	0.0000	0.0000	0
2020/12/02	2044	06/05/2021	11.10	Put	Bond Future	5,532.5700	5.5326	5,707.3200	5.7073	3.159	0	0	3,100
2020/12/02	2044	06/05/2021	10.70	Put	Bond Future	7,400.9700	7.4010	7,602.3000	7.6023	2.720	0	0	0
2020/12/02	2044	06/05/2021	10.70	Call	Bond Future	1,534.4200	1.5344	1,505.9900	1.5060	(1.853)	0	0	3,100
2020/12/02	2044	06/05/2021	11.35	Put	Bond Future	4,562.5900	4.5626	4,721.0400	4.7210	3.473	0	0	0
2020/12/02	2044	06/05/2021	11.35	Call	Bond Future	3,222.6300	3.2226	3,151.3200	3.1513	(2.213)	0	0	3,100
2020/12/02	2044	06/05/2021	11.90	Call	Bond Future	5,101.4900	5.1015	4,993.3900	4.9934	(2.119)	0	0	0
2020/12/02	2044	06/05/2021	11.90	Put	Bond Future	2,926.9200	2.9269	3,048.5800	3.0486	4.157	0	0	0
2020/12/02	2044	06/05/2021	12.45	Call	Bond Future	7,331.5800	7.3316	7,191.1900	7.1912	(1.915)	0	0	0
2020/12/02	2044	06/05/2021	12.45	Put	Bond Future	1,903.3800	1.9034	1,992.7500	1.9928	4.695	0	0	0
2020/12/02	2044	05/08/2021	12.60	Put	Bond Future	2,687.1000	2.6871	2,748.6600	2.7487	2.291	0	0	0
2020/12/02	2044	05/08/2021	12.61	Call	Bond Future	7,562.9300	7.5629	7,391.4500	7.3914	(2.267)	0	0	0
2020/12/02	2044	05/08/2021	12.61	Put	Bond Future	2,670.9200	2.6709	2,732.1300	2.7321	2.292	0	0	0
2020/12/02	2044	05/08/2021			Bond Future	11.7802	76.4968	11.8175	76.2641	0.317	0.0000	0.0000	0
2020/12/02	2044	05/08/2021	12.59	Call	Bond Future	7,484.1500	7.4841	7,313.3900	7.3134	(2.282)	0	0	0
2020/12/02	2044	05/08/2021	12.59	Put	Bond Future	2,703.6000	2.7036	2,765.5300	2.7655	2.291	0	0	0
2020/12/02	2044	05/08/2021	12.60	Call	Bond Future	7,523.4200	7.5234	7,352.2900	7.3523	(2.275)	0	0	0
2020/12/02	2044	04/11/2021	12.91	Call	Bond Future	8,332.0600	8.3321	8,153.6100	8.1536	(2.142)	0	0	0
2020/12/02	2044	04/11/2021	12.91	Put	Bond Future	3,143.5300	3.1435	3,200.6100	3.2006	1.816	0	0	0
2020/12/02	2044	04/11/2021			Bond Future	11.9979	77.3311	12.0369	77.0955	0.325	0.0000	0.0000	0
2020/12/02	2044	04/11/2021	12.89	Call	Bond Future	8,266.2100	8.2662	8,079.5800	8.0796	(2.258)	0	0	0
2020/12/02	2044	04/11/2021	12.89	Put	Bond Future	3,184.7100	3.1847	3,233.6100	3.2336	1.535	0	0	0
2020/12/02	2044	04/11/2021	12.90	Call	Bond Future	8,299.1100	8.2991	8,116.4500	8.1164	(2.201)	0	0	0
2020/12/02	2044	04/11/2021	12.90	Put	Bond Future	3,164.0600	3.1641	3,216.9300	3.2169	1.671	0	0	0
2020/12/02	2046	04/02/2021			Bond Future	95.8126	95.8126	96.1542	96.1542	0.357	0.0000	0.0000	14,890

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
2020/12/02	2046	06/05/2021			Bond Future	95.0459	95.0459	95.3903	95.3903	0.362	0.0000	0.0000	0
2020/12/02	2046	05/08/2021			Bond Future	96.1065	96.1065	96.4543	96.4543	0.362	0.0000	0.0000	0
2020/12/02	2046	04/11/2021			Bond Future	95.3663	95.3663	95.7177	95.7177	0.368	0.0000	0.0000	0
2020/12/02	2050	04/02/2021			Bond Future	96.2310	96.2310	96.7844	96.7844	0.575	0.0000	0.0000	11,021
2020/12/02	2050	06/05/2021			Bond Future	97.2607	97.2607	97.8192	97.8192	0.574	0.0000	0.0000	0
2020/12/02	2050	05/08/2021			Bond Future	96.4159	96.4159	96.9801	96.9801	0.585	0.0000	0.0000	0
2020/12/02	2050	04/11/2021			Bond Future	97.4885	97.4885	98.0587	98.0587	0.585	0.0000	0.0000	0
2020/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	AL37	04/02/2021			Index Future	775.3400	775.3400	775.4050	775.4050	0.008	0.0000	0.0000	0
2020/12/02	AL37	06/05/2021			Index Future	783.4410	783.4410	783.5050	783.5050	0.008	0.0000	0.0000	0
2020/12/02	AL37	05/08/2021			Index Future	791.8970	791.8970	791.9600	791.9600	0.008	0.0000	0.0000	0
2020/12/02	AL37	04/11/2021			Index Future	800.6080	800.6080	800.6710	800.6710	0.008	0.0000	0.0000	0
2020/12/02	AL7T	04/02/2021			Index Future	851.8320	851.8320	851.7140	851.7140	(0.014)	0.0000	0.0000	0
2020/12/02	AL7T	06/05/2021			Index Future	860.7320	860.7320	860.6110	860.6110	(0.014)	0.0000	0.0000	0
2020/12/02	AL7T	05/08/2021			Index Future	870.0220	870.0220	869.8990	869.8990	(0.014)	0.0000	0.0000	0
2020/12/02	AL7T	04/11/2021			Index Future	879.5920	879.5920	879.4660	879.4660	(0.014)	0.0000	0.0000	0
2020/12/02	ALBI	04/02/2021			Index Future	745.8890	745.8890	744.6260	744.6260	(0.169)	0.0000	0.0000	231
2020/12/02	ALBI	06/05/2021			Index Future	753.6820	753.6820	752.4040	752.4040	(0.170)	0.0000	0.0000	0
2020/12/02	ALBI	05/08/2021			Index Future	761.8170	761.8170	760.5240	760.5240	(0.170)	0.0000	0.0000	0
2020/12/02	ALBI	04/11/2021			Index Future	770.1960	770.1960	768.8880	768.8880	(0.170)	0.0000	0.0000	0
2020/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/02	ES33	04/02/2021			Bond Future	11.6489	75.9712	11.6814	75.8019	0.279	0.0000	0.0000	350

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
2020/12/02	ES33	06/05/2021			Bond Future	11.9093	72.9913	11.9434	72.8196	0.286	0.0000	0.0000	0
2020/12/02	ES33	05/08/2021			Bond Future	12.1804	73.7884	12.2160	73.6144	0.292	0.0000	0.0000	0
2020/12/02	ES33	04/11/2021			Bond Future	12.4593	70.8179	12.4965	70.6417	0.299	0.0000	0.0000	0
2020/12/02	ES42	04/02/2021			Bond Future	12.2401	74.3719	12.2834	74.1256	0.353	0.0000	0.0000	4,779
2020/12/02	ES42	06/05/2021			Bond Future	12.4984	70.8917	12.5438	70.6423	0.363	0.0000	0.0000	0
2020/12/02	ES42	05/08/2021			Bond Future	12.7605	71.6663	12.8081	71.4137	0.373	0.0000	0.0000	0
2020/12/02	ES42	04/11/2021			Bond Future	13.0324	68.1897	13.0824	67.9341	0.383	0.0000	0.0000	0
2020/12/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	04/02/2021	750.96	Put	GOVI	143,100.0000	14.3100	154,570.0000	15.4570	8.015	0	0	0
2020/12/02	GOVI	04/02/2021			GOVI	736.6500	736.6500	735.5030	735.5030	(0.156)	0.0000	0.0000	966
2020/12/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	04/02/2021	750.95	Put	GOVI	143,000.0000	14.3000	154,470.0000	15.4470	8.021	0	0	0
2020/12/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	04/02/2021	750.94	Put	GOVI	142,900.0000	14.2900	154,370.0000	15.4370	8.027	0	0	0
2020/12/02	GOVI	06/05/2021	678.68	Call	GOVI	656,660.0000	65.6660	645,050.0000	64.5050	(1.768)	0	0	0
2020/12/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	06/05/2021	678.67	Call	GOVI	656,760.0000	65.6760	645,150.0000	64.5150	(1.768)	0	0	0
2020/12/02	GOVI	06/05/2021			GOVI	744.3460	744.3460	743.1850	743.1850	(0.156)	0.0000	0.0000	0
2020/12/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	06/05/2021	678.69	Call	GOVI	656,560.0000	65.6560	644,950.0000	64.4950	(1.768)	0	0	0
2020/12/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	05/08/2021	719.14	Call	GOVI	332,410.0000	33.2410	320,660.0000	32.0660	(3.535)	0	0	0
2020/12/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	05/08/2021	719.13	Call	GOVI	332,510.0000	33.2510	320,760.0000	32.0760	(3.534)	0	0	0
2020/12/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	05/08/2021			GOVI	752.3810	752.3810	751.2060	751.2060	(0.156)	0.0000	0.0000	0
2020/12/02	GOVI	05/08/2021	719.15	Call	GOVI	332,310.0000	33.2310	320,560.0000	32.0560	(3.536)	0	0	0
2020/12/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	04/11/2021	728.41	Call	GOVI	322,460.0000	32.2460	310,580.0000	31.0580	(3.684)	0	0	0
2020/12/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	04/11/2021	728.40	Call	GOVI	322,560.0000	32.2560	310,680.0000	31.0680	(3.683)	0	0	0
2020/12/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GOVI	04/11/2021			GOVI	760.6560	760.6560	759.4680	759.4680	(0.156)	0.0000	0.0000	0
2020/12/02	GOVI	04/11/2021	728.42	Call	GOVI	322,360.0000	32.2360	310,480.0000	31.0480	(3.685)	0	0	0
2020/12/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/02	IGOV	04/02/2021			Index Future	264.2990	264.2990	264.5950	264.5950	0.112	0.0000	0.0000	1,090
2020/12/02	IGOV	06/05/2021			Index Future	267.1260	267.1260	267.4240	267.4240	0.112	0.0000	0.0000	21
2020/12/02	IGOV	05/08/2021			Index Future	270.0730	270.0730	270.3740	270.3740	0.111	0.0000	0.0000	0
2020/12/02	IGOV	04/11/2021			Index Future	273.1070	273.1070	273.4110	273.4110	0.111	0.0000	0.0000	0
2020/12/02	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/02	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2200	92.2200	0.000	0.0000	0.0000	0
2020/12/02	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0

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2020/12/02	IS05	21/09/2021			Interest Rate Swap	89.3300	89.3300	89.3400	89.3400	0.011	0.0000	0.0000	0
2020/12/02	IS05	21/12/2021			Interest Rate Swap	90.5700	90.5700	90.5900	90.5900	0.022	0.0000	0.0000	51
2020/12/02	IS05	15/03/2022			Interest Rate Swap	89.9700	89.9700	89.9800	89.9800	0.011	0.0000	0.0000	0
2020/12/02	IS05	21/06/2022			Interest Rate Swap	90.0500	90.0500	90.0700	90.0700	0.022	0.0000	0.0000	0
2020/12/02	IS05	20/09/2022			Interest Rate Swap	93.1700	93.1700	93.1800	93.1800	0.011	0.0000	0.0000	0
2020/12/02	IS05	20/12/2022			Interest Rate Swap	93.6400	93.6400	93.6500	93.6500	0.011	0.0000	0.0000	0
2020/12/02	IS05	22/03/2023			Interest Rate Swap	86.0300	86.0300	86.0300	86.0300	0.000	0.0000	0.0000	0
2020/12/02	IS05	20/06/2023			Interest Rate Swap	91.5800	91.5800	91.5600	91.5600	(0.022)	0.0000	0.0000	0
2020/12/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/02	IS10	17/12/2025			Interest Rate Swap	79.2200	79.2200	79.0900	79.0900	(0.164)	0.0000	0.0000	0
2020/12/02	IS10	16/03/2026			Interest Rate Swap	75.7400	75.7400	75.6100	75.6100	(0.172)	0.0000	0.0000	0
2020/12/02	IS10	15/06/2026			Interest Rate Swap	74.1300	74.1300	74.0000	74.0000	(0.175)	0.0000	0.0000	0
2020/12/02	IS10	21/09/2026			Interest Rate Swap	76.1400	76.1400	76.0200	76.0200	(0.158)	0.0000	0.0000	0
2020/12/02	IS10	21/12/2026			Interest Rate Swap	80.1700	80.1700	80.0500	80.0500	(0.150)	0.0000	0.0000	0
2020/12/02	IS10	15/03/2027			Interest Rate Swap	78.6900	78.6900	78.5600	78.5600	(0.165)	0.0000	0.0000	0
2020/12/02	IS10	21/06/2027			Interest Rate Swap	80.8100	80.8100	80.6600	80.6600	(0.186)	0.0000	0.0000	0
2020/12/02	IS10	20/09/2027			Interest Rate Swap	86.6800	86.6800	86.5100	86.5100	(0.196)	0.0000	0.0000	0
2020/12/02	IS10	20/12/2027			Interest Rate Swap	87.1200	87.1200	86.9500	86.9500	(0.195)	0.0000	0.0000	0
2020/12/02	IS10	22/03/2028			Interest Rate Swap	80.1700	80.1700	80.0100	80.0100	(0.200)	0.0000	0.0000	0
2020/12/02	IS10	20/06/2028			Interest Rate Swap	88.0900	88.0900	87.9600	87.9600	(0.148)	0.0000	0.0000	0
2020/12/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/02	JBAF	15/12/2020			Jibar Tradeable Future	3.5650	96.4350	3.5850	96.4150	0.561	0.0000	0.0000	30,000
2020/12/02	JBAF	20/01/2021			Jibar Tradeable Future	3.6050	96.3950	3.6350	96.3650	0.832	0.0000	0.0000	0
2020/12/02	JBAF	17/02/2021			Jibar Tradeable Future	3.5700	96.4300	3.6000	96.4000	0.840	0.0000	0.0000	0
2020/12/02	JBAF	17/03/2021			Jibar Tradeable Future	3.5850	96.4150	3.6150	96.3850	0.837	0.0000	0.0000	0
2020/12/02	JBAF	21/04/2021			Jibar Tradeable Future	3.5700	96.4300	3.6100	96.3900	1.120	0.0000	0.0000	0
2020/12/02	JBAF	19/05/2021			Jibar Tradeable Future	3.5700	96.4300	3.6100	96.3900	1.120	0.0000	0.0000	0
2020/12/02	JBAF	15/06/2021			Jibar Tradeable Future	3.6000	96.4000	3.6200	96.3800	0.556	0.0000	0.0000	0
2020/12/02	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.7150	96.2850	0.814	0.0000	0.0000	30,000
2020/12/02	JBAF	15/12/2021			Jibar Tradeable Future	3.8500	96.1500	3.8600	96.1400	0.260	0.0000	0.0000	0
2020/12/02	JBAF	16/03/2022			Jibar Tradeable Future	3.9900	96.0100	4.0100	95.9900	0.501	0.0000	0.0000	0
2020/12/02	JBAF	15/06/2022			Jibar Tradeable Future	4.2550	95.7450	4.2750	95.7250	0.470	0.0000	0.0000	0
2020/12/02	JBAF	21/09/2022			Jibar Tradeable Future	4.4150	95.5850	4.4450	95.5550	0.680	0.0000	0.0000	0
2020/12/02	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/12/02	R023	04/02/2021	6.34	Call	Bond Future	3,745.8800	3.7459	3,495.9800	3.4960	(6.671)	0	0	0
2020/12/02	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/12/02	R023	04/02/2021			Bond Future	4.4436	109.8825	4.5674	109.6326	2.787	0.0000	0.0000	31,397
2020/12/02	R023	04/02/2021	6.33	Call	Bond Future	3,726.5800	3.7266	3,476.6800	3.4767	(6.706)	0	0	0
2020/12/02	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/12/02	R023	04/02/2021	6.32	Call	Bond Future	3,707.2700	3.7073	3,457.3800	3.4574	(6.741)	0	0	0
2020/12/02	R023	06/05/2021	7.58	Call	Bond Future	5,343.9100	5.3439	5,090.4600	5.0905	(4.743)	0	0	0
2020/12/02	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/12/02	R023	06/05/2021			Bond Future	4.4740	107.1248	4.6166	106.8713	3.188	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
2020/12/02	R023	06/05/2021	7.57	Call	Bond Future	5,327.2800	5.3273	5,073.8400	5.0738	(4.757)	0	0	0
2020/12/02	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2020/12/02	R023	06/05/2021	7.56	Call	Bond Future	5,310.6500	5.3107	5,057.2100	5.0572	(4.772)	0	0	0
2020/12/02	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2020/12/02	R023	05/08/2021	5.30	Call	Bond Future	1,387.7500	1.3878	1,194.7000	1.1947	(13.911)	0	0	0
2020/12/02	R023	05/08/2021	5.30	Put	Bond Future	152.2700	0.1523	216.0300	0.2160	41.873	0	0	0
2020/12/02	R023	05/08/2021	5.29	Call	Bond Future	1,375.6100	1.3756	1,182.8500	1.1828	(14.013)	0	0	0
2020/12/02	R023	05/08/2021	5.29	Put	Bond Future	155.2400	0.1552	219.2900	0.2193	41.259	0	0	0
2020/12/02	R023	05/08/2021			Bond Future	4.4884	108.2942	4.6560	108.0374	3.735	0.0000	0.0000	0
2020/12/02	R023	05/08/2021	5.31	Call	Bond Future	1,399.9300	1.3999	1,206.5700	1.2066	(13.812)	0	0	0
2020/12/02	R023	05/08/2021	5.31	Put	Bond Future	149.3500	0.1494	212.8000	0.2128	42.484	0	0	0
2020/12/02	R023	04/11/2021	4.91	Call	Bond Future	843.9300	0.8439	690.4900	0.6905	(18.182)	0	0	0
2020/12/02	R023	04/11/2021	4.91	Put	Bond Future	317.0400	0.3170	423.5700	0.4236	33.601	0	0	0
2020/12/02	R023	04/11/2021	4.90	Call	Bond Future	834.8700	0.8349	682.3400	0.6823	(18.270)	0	0	0
2020/12/02	R023	04/11/2021	4.90	Put	Bond Future	320.8200	0.3208	428.2600	0.4283	33.489	0	0	0
2020/12/02	R023	04/11/2021			Bond Future	4.5012	105.5666	4.7025	105.3067	4.474	0.0000	0.0000	0
2020/12/02	R023	04/11/2021	4.92	Call	Bond Future	852.6600	0.8527	698.2800	0.6983	(18.106)	0	0	0
2020/12/02	R023	04/11/2021	4.92	Put	Bond Future	312.9300	0.3129	418.5200	0.4185	33.742	0	0	0
2020/12/02	R035	04/02/2021	10.05	Call	Bond Future	489.0100	0.4890	421.8900	0.4219	(13.726)	0	0	0
2020/12/02	R035	04/02/2021	10.05	Put	Bond Future	6,175.8900	6.1759	6,353.6800	6.3537	2.879	0	0	0
2020/12/02	R035	04/02/2021	10.04	Call	Bond Future	476.7800	0.4768	411.2500	0.4113	(13.744)	0	0	0
2020/12/02	R035	04/02/2021	10.04	Put	Bond Future	6,233.3700	6.2334	6,412.7500	6.4127	2.878	0	0	0
2020/12/02	R035	04/02/2021	10.14	Put	Bond Future	5,672.3400	5.6723	5,834.4200	5.8344	2.857	0	0	650
2020/12/02	R035	04/02/2021	11.14	Call	Bond Future	3,249.2000	3.2492	3,044.8000	3.0448	(6.291)	0	0	0
2020/12/02	R035	04/02/2021	11.14	Put	Bond Future	1,778.7500	1.7788	1,819.2600	1.8193	2.277	0	0	650
2020/12/02	R035	04/02/2021			Bond Future	10.9052	89.5304	10.9439	89.2855	0.355	0.0000	0.0000	98,642
2020/12/02	R035	04/02/2021	10.06	Call	Bond Future	501.5500	0.5016	432.7400	0.4327	(13.719)	0	0	0
2020/12/02	R035	04/02/2021	10.06	Put	Bond Future	6,118.8000	6.1188	6,294.9000	6.2949	2.878	0	0	0
2020/12/02	R035	04/02/2021	10.14	Call	Bond Future	609.3900	0.6094	526.5600	0.5266	(13.592)	0	0	0
2020/12/02	R035	06/05/2021	10.55	Call	Bond Future	2,025.6700	2.0257	1,913.7900	1.9138	(5.523)	0	0	0
2020/12/02	R035	06/05/2021	10.55	Put	Bond Future	5,705.9000	5.7059	5,842.2700	5.8423	2.390	0	0	500
2020/12/02	R035	06/05/2021	10.05	Put	Bond Future	8,092.3900	8.0924	8,307.4700	8.3075	2.658	0	0	0
2020/12/02	R035	06/05/2021	10.05	Call	Bond Future	1,046.2000	1.0462	1,013.0300	1.0130	(3.171)	0	0	500
2020/12/02	R035	06/05/2021	12.91	Put	Bond Future	659.5800	0.6596	709.3200	0.7093	7.541	0	0	600
2020/12/02	R035	06/05/2021	10.40	Put	Bond Future	6,361.5600	6.3616	6,509.5700	6.5096	2.327	0	0	0
2020/12/02	R035	06/05/2021	11.55	Call	Bond Future	5,093.3100	5.0933	4,894.4700	4.8945	(3.904)	0	0	0
2020/12/02	R035	06/05/2021	11.55	Put	Bond Future	2,562.5100	2.5625	2,611.9200	2.6119	1.928	0	0	1,650
2020/12/02	R035	06/05/2021	12.77	Call	Bond Future	10,044.1800	10.0442	9,851.7900	9.8518	(1.915)	0	0	0
2020/12/02	R035	06/05/2021	12.77	Put	Bond Future	777.0700	0.7771	832.9300	0.8329	7.189	0	0	1,650
2020/12/02	R035	06/05/2021	10.24	Put	Bond Future	7,117.3400	7.1173	7,281.0200	7.2810	2.300	0	0	0
2020/12/02	R035	06/05/2021	10.24	Call	Bond Future	1,371.8000	1.3718	1,287.2300	1.2872	(6.165)	0	0	793
2020/12/02	R035	06/05/2021	12.37	Call	Bond Future	8,366.4900	8.3665	8,194.0100	8.1940	(2.062)	0	0	0
2020/12/02	R035	06/05/2021	12.35	Put	Bond Future	1,239.8500	1.2398	1,316.7000	1.3167	6.198	0	0	0
2020/12/02	R035	06/05/2021	12.36	Put	Bond Future	1,226.6600	1.2267	1,302.9700	1.3030	6.221	0	0	0
2020/12/02	R035	06/05/2021			Bond Future	11.1295	85.9928	11.1699	85.7446	0.363	0.0000	0.0000	0
2020/12/02	R035	06/05/2021	11.05	Call	Bond Future	3,374.6200	3.3746	3,235.1300	3.2351	(4.134)	0	0	0
2020/12/02	R035	06/05/2021	11.05	Put	Bond Future	3,866.0800	3.8661	3,974.8400	3.9748	2.813	0	0	500

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2020/12/02	R035	06/05/2021	11.15	Put	Bond Future	3,561.8500	3.5619	3,661.9900	3.6620	2.811	0	0	0
2020/12/02	R035	06/05/2021	11.15	Call	Bond Future	3,687.8300	3.6878	3,539.7200	3.5397	(4.016)	0	0	600
2020/12/02	R035	06/05/2021	12.91	Call	Bond Future	10,646.0800	10.6461	10,447.5700	10.4476	(1.865)	0	0	0
2020/12/02	R035	06/05/2021	10.40	Call	Bond Future	1,690.6600	1.6907	1,590.4200	1.5904	(5.929)	0	0	600
2020/12/02	R035	06/05/2021	10.81	Put	Bond Future	4,684.0800	4.6841	4,805.7700	4.8058	2.598	0	0	0
2020/12/02	R035	06/05/2021	10.81	Call	Bond Future	2,683.4300	2.6834	2,556.8700	2.5569	(4.716)	0	0	1,650
2020/12/02	R035	06/05/2021	11.32	Call	Bond Future	4,256.2900	4.2563	4,089.1100	4.0891	(3.928)	0	0	0
2020/12/02	R035	06/05/2021	11.32	Put	Bond Future	3,095.7100	3.0957	3,176.7800	3.1768	2.619	0	0	793
2020/12/02	R035	06/05/2021	12.37	Put	Bond Future	1,213.5800	1.2136	1,289.3500	1.2894	6.244	0	0	0
2020/12/02	R035	06/05/2021	12.35	Call	Bond Future	8,284.7100	8.2847	8,113.3100	8.1133	(2.069)	0	0	0
2020/12/02	R035	06/05/2021	12.02	Call	Bond Future	6,973.1000	6.9731	6,744.3800	6.7444	(3.280)	0	0	0
2020/12/02	R035	06/05/2021	12.02	Put	Bond Future	1,744.2200	1.7442	1,763.7500	1.7638	1.120	0	0	793
2020/12/02	R035	06/05/2021	12.36	Call	Bond Future	8,325.5700	8.3256	8,153.6300	8.1536	(2.065)	0	0	0
2020/12/02	R035	05/08/2021	5.31	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/02	R035	05/08/2021	5.31	Put	Bond Future	51,159.0600	51.1591	51,410.4500	51.4105	0.491	0	0	0
2020/12/02	R035	05/08/2021			Bond Future	11.3649	86.9317	11.4071	86.6803	0.372	0.0000	0.0000	0
2020/12/02	R035	05/08/2021	5.29	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/12/02	R035	05/08/2021	5.29	Put	Bond Future	51,392.3500	51.3923	51,643.7300	51.6437	0.489	0	0	0
2020/12/02	R035	05/08/2021	5.30	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/12/02	R035	05/08/2021	5.30	Put	Bond Future	51,275.6400	51.2756	51,527.0300	51.5270	0.490	0	0	0
2020/12/02	R035	04/11/2021	10.62	Put	Bond Future	8,284.6900	8.2847	8,522.0500	8.5221	2.865	0	0	0
2020/12/02	R035	04/11/2021	10.62	Call	Bond Future	2,284.9400	2.2849	2,267.9100	2.2679	(0.745)	0	0	400
2020/12/02	R035	04/11/2021	11.08	Call	Bond Future	3,351.0000	3.3510	3,315.4400	3.3154	(1.061)	0	0	0
2020/12/02	R035	04/11/2021	11.08	Put	Bond Future	6,472.4000	6.4724	6,691.2300	6.6912	3.381	0	0	782
2020/12/02	R035	04/11/2021	10.23	Put	Bond Future	10,174.1500	10.1741	10,422.6200	10.4226	2.442	0	0	0
2020/12/02	R035	04/11/2021	10.12	Put	Bond Future	10,760.8500	10.7609	11,011.6900	11.0117	2.331	0	0	0
2020/12/02	R035	04/11/2021	10.12	Call	Bond Future	1,470.1900	1.4702	1,466.6400	1.4666	(0.241)	0	0	400
2020/12/02	R035	04/11/2021	11.75	Put	Bond Future	4,415.0200	4.4150	4,601.2700	4.6013	4.219	0	0	782
2020/12/02	R035	04/11/2021	12.53	Call	Bond Future	7,956.3500	7.9563	7,850.3700	7.8504	(1.332)	0	0	0
2020/12/02	R035	04/11/2021	12.53	Put	Bond Future	2,855.1700	2.8552	3,003.5800	3.0036	5.198	0	0	0
2020/12/02	R035	04/11/2021			Bond Future	11.6052	83.4045	11.6493	83.1501	0.380	0.0000	0.0000	0
2020/12/02	R035	04/11/2021	13.82	Call	Bond Future	12,552.2800	12.5523	12,382.4400	12.3824	(1.353)	0	0	0
2020/12/02	R035	04/11/2021	13.82	Put	Bond Future	1,092.2800	1.0923	1,176.8300	1.1768	7.741	0	0	400
2020/12/02	R035	04/11/2021	10.23	Call	Bond Future	1,622.5000	1.6225	1,616.5800	1.6166	(0.365)	0	0	782
2020/12/02	R035	04/11/2021	11.75	Call	Bond Future	5,246.3100	5.2463	5,178.1700	5.1782	(1.299)	0	0	0
2020/12/02	R035	04/11/2021	12.51	Call	Bond Future	7,890.3000	7.8903	7,785.3700	7.7854	(1.330)	0	0	0
2020/12/02	R035	04/11/2021	12.51	Put	Bond Future	2,894.4000	2.8944	3,043.8600	3.0439	5.164	0	0	0
2020/12/02	R035	04/11/2021	12.52	Call	Bond Future	7,923.3000	7.9233	7,817.8400	7.8178	(1.331)	0	0	0
2020/12/02	R035	04/11/2021	12.52	Put	Bond Future	2,874.7300	2.8747	3,023.6600	3.0237	5.181	0	0	0
2020/12/02	R186	04/02/2021	8.16	Call	Bond Future	5,166.8400	5.1668	5,174.9700	5.1750	0.157	0	0	0
2020/12/02	R186	04/02/2021	8.17	Put	Bond Future	154.3800	0.1544	133.6800	0.1337	(13.408)	0	0	0
2020/12/02	R186	04/02/2021	8.15	Call	Bond Future	5,122.5400	5.1225	5,129.6500	5.1297	0.139	0	0	0
2020/12/02	R186	04/02/2021	8.00	Put	Bond Future	248.1400	0.2481	206.9000	0.2069	(16.620)	0	0	15,177
2020/12/02	R186	04/02/2021			Bond Future	7.1650	117.1631	7.1592	117.1929	(0.080)	0.0000	0.0000	79,611
2020/12/02	R186	04/02/2021	8.16	Put	Bond Future	158.9100	0.1589	137.2200	0.1372	(13.649)	0	0	0
2020/12/02	R186	04/02/2021	8.17	Call	Bond Future	5,211.2400	5.2112	5,220.3600	5.2204	0.175	0	0	0
2020/12/02	R186	04/02/2021	8.15	Put	Bond Future	163.5600	0.1636	140.8500	0.1409	(13.885)	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
2020/12/02	R186	04/02/2021	8.00	Call	Bond Future	4,469.4800	4.4695	4,458.0600	4.4581	(0.256)	0	0	0
2020/12/02	R186	06/05/2021	10.77	Call	Bond Future	15,462.4500	15.4624	15,491.5200	15.4915	0.188	0	0	0
2020/12/02	R186	06/05/2021	10.77	Put	Bond Future	1.8600	0.0019	1.8700	0.0019	0.538	0	0	0
2020/12/02	R186	06/05/2021	10.76	Call	Bond Future	15,421.4500	15.4214	15,450.5300	15.4505	0.189	0	0	0
2020/12/02	R186	06/05/2021	10.76	Put	Bond Future	1.9100	0.0019	1.9300	0.0019	1.047	0	0	0
2020/12/02	R186	06/05/2021			Bond Future	7.3376	118.3882	7.3317	118.4172	(0.080)	0.0000	0.0000	0
2020/12/02	R186	06/05/2021	10.78	Call	Bond Future	15,503.4200	15.5034	15,532.5000	15.5325	0.188	0	0	0
2020/12/02	R186	06/05/2021	10.78	Put	Bond Future	1.8000	0.0018	1.8200	0.0018	1.111	0	0	0
2020/12/02	R186	05/08/2021	8.62	Call	Bond Future	5,772.9300	5.7729	5,786.8900	5.7869	0.242	0	0	0
2020/12/02	R186	05/08/2021	8.62	Put	Bond Future	751.4300	0.7514	736.6700	0.7367	(1.964)	0	0	0
2020/12/02	R186	05/08/2021	8.61	Call	Bond Future	5,738.3800	5.7384	5,752.2200	5.7522	0.241	0	0	0
2020/12/02	R186	05/08/2021	8.61	Put	Bond Future	761.2200	0.7612	746.3400	0.7463	(1.955)	0	0	0
2020/12/02	R186	05/08/2021			Bond Future	7.5190	114.3991	7.5129	114.4278	(0.081)	0.0000	0.0000	0
2020/12/02	R186	05/08/2021	8.63	Call	Bond Future	5,807.5500	5.8075	5,821.6200	5.8216	0.242	0	0	0
2020/12/02	R186	05/08/2021	8.63	Put	Bond Future	741.7500	0.7417	727.1000	0.7271	(1.975)	0	0	0
2020/12/02	R186	04/11/2021	8.09	Call	Bond Future	3,624.5400	3.6245	3,714.9000	3.7149	2.493	0	0	0
2020/12/02	R186	04/11/2021	8.09	Put	Bond Future	1,938.5800	1.9386	2,000.3100	2.0003	3.184	0	0	0
2020/12/02	R186	04/11/2021	8.10	Call	Bond Future	3,652.4100	3.6524	3,742.7000	3.7427	2.472	0	0	0
2020/12/02	R186	04/11/2021	8.10	Put	Bond Future	1,922.7100	1.9227	1,984.3700	1.9844	3.207	0	0	0
2020/12/02	R186	04/11/2021			Bond Future	7.7084	115.6459	7.7019	115.6745	(0.083)	0.0000	0.0000	0
2020/12/02	R186	04/11/2021	8.11	Call	Bond Future	3,680.3600	3.6804	3,770.6000	3.7706	2.452	0	0	0
2020/12/02	R186	04/11/2021	8.11	Put	Bond Future	1,906.9300	1.9069	1,968.5400	1.9685	3.231	0	0	0
2020/12/02	R197	04/02/2021			Bond Future	316.9010	316.9010	316.8924	316.8924	(0.003)	0.0000	0.0000	2,454
2020/12/02	R197	06/05/2021			Bond Future	320.2916	320.2916	320.2803	320.2803	(0.004)	0.0000	0.0000	0
2020/12/02	R197	05/08/2021			Bond Future	315.8518	315.8518	315.8388	315.8388	(0.004)	0.0000	0.0000	0
2020/12/02	R197	04/11/2021			Bond Future	319.3656	319.3656	319.3514	319.3514	(0.004)	0.0000	0.0000	0
2020/12/02	R202	04/02/2021			Bond Future	212.8497	212.8497	212.8951	212.8951	0.021	0.0000	0.0000	7,827
2020/12/02	R202	06/05/2021			Bond Future	215.1272	215.1272	215.1713	215.1713	0.020	0.0000	0.0000	0
2020/12/02	R202	05/08/2021			Bond Future	213.2708	213.2708	213.3144	213.3144	0.020	0.0000	0.0000	0
2020/12/02	R202	04/11/2021			Bond Future	215.6433	215.6433	215.6866	215.6866	0.020	0.0000	0.0000	0
2020/12/02	R209	04/02/2021	10.12	Call	Bond Future	1,066.2500	1.0663	982.6300	0.9826	(7.842)	0	0	0
2020/12/02	R209	04/02/2021	10.12	Put	Bond Future	3,834.3700	3.8344	3,945.6500	3.9456	2.902	0	0	0
2020/12/02	R209	04/02/2021			Bond Future	10.5971	69.8225	10.6317	69.6276	0.327	0.0000	0.0000	26,191
2020/12/02	R209	04/02/2021	10.11	Call	Bond Future	1,047.5100	1.0475	964.8000	0.9648	(7.896)	0	0	0
2020/12/02	R209	04/02/2021	10.11	Put	Bond Future	3,875.3800	3.8754	3,987.5700	3.9876	2.895	0	0	0
2020/12/02	R209	04/02/2021	10.10	Call	Bond Future	1,028.9900	1.0290	947.1800	0.9472	(7.951)	0	0	0
2020/12/02	R209	04/02/2021	10.10	Put	Bond Future	3,916.6800	3.9167	4,029.7700	4.0298	2.887	0	0	0
2020/12/02	R209	06/05/2021	9.75	Put	Bond Future	7,111.9800	7.1120	7,271.2000	7.2712	2.239	0	0	0
2020/12/02	R209	06/05/2021	9.75	Call	Bond Future	1,034.7600	1.0348	996.4300	0.9964	(3.704)	0	0	3,750
2020/12/02	R209	06/05/2021	11.00	Call	Bond Future	3,851.1900	3.8512	3,741.0500	3.7411	(2.860)	0	0	0
2020/12/02	R209	06/05/2021	11.00	Put	Bond Future	2,710.8300	2.7108	2,798.2400	2.7982	3.224	0	0	3,500
2020/12/02	R209	06/05/2021	10.00	Put	Bond Future	5,976.2900	5.9763	6,122.4000	6.1224	2.445	0	0	0
2020/12/02	R209	06/05/2021	10.00	Call	Bond Future	1,430.2600	1.4303	1,378.8200	1.3788	(3.597)	0	0	0
2020/12/02	R209	06/05/2021	12.25	Call	Bond Future	8,220.6500	8.2207	8,060.2900	8.0603	(1.951)	0	0	0
2020/12/02	R209	06/05/2021	12.25	Put	Bond Future	854.1700	0.8542	891.3600	0.8914	4.354	0	0	9,150

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
2020/12/02	R209	06/05/2021	12.23	Call	Bond Future	8,147.2200	8.1472	7,987.5000	7.9875	(1.960)	0	0	0
2020/12/02	R209	06/05/2021	12.23	Put	Bond Future	873.3900	0.8734	911.2200	0.9112	4.331	0	0	0
2020/12/02	R209	06/05/2021	12.22	Call	Bond Future	8,110.5700	8.1106	7,951.1600	7.9512	(1.965)	0	0	0
2020/12/02	R209	06/05/2021	12.22	Put	Bond Future	883.1400	0.8831	921.2800	0.9213	4.319	0	0	0
2020/12/02	R209	06/05/2021			Bond Future	10.7897	67.4129	10.8258	67.2154	0.334	0.0000	0.0000	4,675
2020/12/02	R209	06/05/2021	10.60	Call	Bond Future	2,732.8100	2.7328	2,645.9600	2.6460	(3.178)	0	0	0
2020/12/02	R209	06/05/2021	10.60	Put	Bond Future	3,786.0500	3.7861	3,896.7500	3.8968	2.924	0	0	3,750
2020/12/02	R209	06/05/2021	11.60	Call	Bond Future	5,887.4000	5.8874	5,750.8200	5.7508	(2.320)	0	0	0
2020/12/02	R209	06/05/2021	11.60	Put	Bond Future	1,644.8800	1.6449	1,705.8500	1.7059	3.707	0	0	3,750
2020/12/02	R209	06/05/2021	10.25	Put	Bond Future	4,975.3000	4.9753	5,106.8400	5.1068	2.644	0	0	0
2020/12/02	R209	06/05/2021	10.25	Call	Bond Future	1,915.1300	1.9151	1,849.1200	1.8491	(3.447)	0	0	5,325
2020/12/02	R209	06/05/2021	11.25	Call	Bond Future	4,657.7000	4.6577	4,535.0500	4.5350	(2.633)	0	0	0
2020/12/02	R209	06/05/2021	11.25	Put	Bond Future	2,198.1200	2.1981	2,273.0200	2.2730	3.407	0	0	9,150
2020/12/02	R209	06/05/2021	12.24	Call	Bond Future	8,183.9200	8.1839	8,023.8800	8.0239	(1.956)	0	0	0
2020/12/02	R209	06/05/2021	12.24	Put	Bond Future	863.7300	0.8637	901.2400	0.9012	4.343	0	0	0
2020/12/02	R209	05/08/2021	11.81	Call	Bond Future	6,390.2300	6.3902	6,190.4400	6.1904	(3.126)	0	0	0
2020/12/02	R209	05/08/2021	11.81	Put	Bond Future	2,194.5900	2.1946	2,194.8700	2.1949	0.013	0	0	0
2020/12/02	R209	05/08/2021			Bond Future	10.9872	68.1491	11.0247	67.9490	0.341	0.0000	0.0000	0
2020/12/02	R209	05/08/2021	11.80	Call	Bond Future	6,359.3200	6.3593	6,155.9700	6.1560	(3.198)	0	0	0
2020/12/02	R209	05/08/2021	11.80	Put	Bond Future	2,212.3100	2.2123	2,209.0300	2.2090	(0.148)	0	0	0
2020/12/02	R209	05/08/2021	11.79	Call	Bond Future	6,328.4600	6.3285	6,121.5400	6.1215	(3.270)	0	0	0
2020/12/02	R209	05/08/2021	11.79	Put	Bond Future	2,230.1400	2.2301	2,223.2900	2.2233	(0.307)	0	0	0
2020/12/02	R209	04/11/2021	12.19	Call	Bond Future	7,333.2000	7.3332	7,273.0400	7.2730	(0.820)	0	0	0
2020/12/02	R209	04/11/2021	12.19	Put	Bond Future	2,401.2900	2.4013	2,543.5800	2.5436	5.926	0	0	0
2020/12/02	R209	04/11/2021	12.17	Call	Bond Future	7,273.9600	7.2740	7,207.2200	7.2072	(0.918)	0	0	0
2020/12/02	R209	04/11/2021			Bond Future	11.1877	65.7517	11.2266	65.5493	0.348	0.0000	0.0000	0
2020/12/02	R209	04/11/2021	12.18	Call	Bond Future	7,303.5600	7.3036	7,240.1100	7.2401	(0.869)	0	0	0
2020/12/02	R209	04/11/2021	12.18	Put	Bond Future	2,418.1300	2.4181	2,557.1300	2.5571	5.748	0	0	0
2020/12/02	R209	04/11/2021	12.17	Put	Bond Future	2,435.0600	2.4351	2,570.7700	2.5708	5.573	0	0	0
2020/12/02	R210	04/02/2021			Bond Future	192.5675	192.5675	192.5960	192.5960	0.015	0.0000	0.0000	1,254
2020/12/02	R210	06/05/2021			Bond Future	191.9117	191.9117	191.9387	191.9387	0.014	0.0000	0.0000	0
2020/12/02	R210	05/08/2021			Bond Future	194.0528	194.0528	194.0792	194.0792	0.014	0.0000	0.0000	0
2020/12/02	R210	04/11/2021			Bond Future	193.4684	193.4684	193.4946	193.4946	0.014	0.0000	0.0000	0
2020/12/02	R212	04/02/2021			Bond Future	169.9727	169.9727	169.9609	169.9609	(0.007)	0.0000	0.0000	6,342
2020/12/02	R212	06/05/2021			Bond Future	171.7917	171.7917	171.7783	171.7783	(0.008)	0.0000	0.0000	0
2020/12/02	R212	05/08/2021			Bond Future	171.3737	171.3737	171.3593	171.3593	(0.008)	0.0000	0.0000	0
2020/12/02	R212	04/11/2021			Bond Future	173.2801	173.2801	173.2650	173.2650	(0.009)	0.0000	0.0000	0
2020/12/02	R213	04/02/2021	9.40	Call	Bond Future	1,430.8400	1.4308	1,401.4200	1.4014	(2.056)	0	0	0
2020/12/02	R213	04/02/2021	9.40	Put	Bond Future	2,689.8700	2.6899	2,651.1400	2.6511	(1.440)	0	0	0
2020/12/02	R213	04/02/2021	9.39	Call	Bond Future	1,407.4200	1.4074	1,378.0500	1.3781	(2.087)	0	0	0
2020/12/02	R213	04/02/2021	9.39	Put	Bond Future	2,723.9800	2.7240	2,685.3000	2.6853	(1.420)	0	0	0
2020/12/02	R213	04/02/2021			Bond Future	9.6211	86.4745	9.6195	86.4838	(0.017)	0.0000	0.0000	8,945
2020/12/02	R213	04/02/2021	9.41	Call	Bond Future	1,454.5000	1.4545	1,425.0300	1.4250	(2.026)	0	0	0
2020/12/02	R213	04/02/2021	9.41	Put	Bond Future	2,656.0600	2.6561	2,617.2800	2.6173	(1.460)	0	0	0
2020/12/02	R213	06/05/2021	11.91	Call	Bond Future	10,746.2500	10.7463	10,753.7200	10.7537	0.070	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
2020/12/02	R213	06/05/2021	11.91	Put	Bond Future	276.7100	0.2767	275.5300	0.2755	(0.426)	0	0	0
2020/12/02	R213	06/05/2021			Bond Future	9.8203	83.8500	9.8187	83.8587	(0.016)	0.0000	0.0000	0
2020/12/02	R213	06/05/2021	11.90	Call	Bond Future	10,704.5600	10.7046	10,712.0100	10.7120	0.070	0	0	0
2020/12/02	R213	06/05/2021	11.90	Put	Bond Future	280.8000	0.2808	279.6000	0.2796	(0.427)	0	0	0
2020/12/02	R213	06/05/2021	11.89	Call	Bond Future	10,662.8800	10.6629	10,670.3200	10.6703	0.070	0	0	0
2020/12/02	R213	06/05/2021	11.89	Put	Bond Future	284.9400	0.2849	283.7300	0.2837	(0.425)	0	0	0
2020/12/02	R213	05/08/2021	10.14	Put	Bond Future	3,146.0700	3.1461	3,129.8800	3.1299	(0.515)	0	0	200
2020/12/02	R213	05/08/2021	9.34	Put	Bond Future	5,565.8300	5.5658	5,546.5800	5.5466	(0.346)	0	0	0
2020/12/02	R213	05/08/2021	9.34	Call	Bond Future	1,799.5000	1.7995	1,788.5300	1.7885	(0.610)	0	0	200
2020/12/02	R213	05/08/2021	10.85	Call	Bond Future	6,056.2700	6.0563	6,055.6100	6.0556	(0.011)	0	0	0
2020/12/02	R213	05/08/2021	10.85	Put	Bond Future	1,847.8200	1.8478	1,838.8800	1.8389	(0.484)	0	0	0
2020/12/02	R213	05/08/2021	10.84	Call	Bond Future	6,020.1400	6.0201	6,019.4600	6.0195	(0.011)	0	0	0
2020/12/02	R213	05/08/2021	10.84	Put	Bond Future	1,861.2300	1.8612	1,852.2700	1.8523	(0.481)	0	0	0
2020/12/02	R213	05/08/2021			Bond Future	10.0292	84.7654	10.0276	84.7737	(0.016)	0.0000	0.0000	0
2020/12/02	R213	05/08/2021	10.78	Call	Bond Future	5,805.3300	5.8053	5,804.4900	5.8045	(0.014)	0	0	0
2020/12/02	R213	05/08/2021	10.78	Put	Bond Future	1,944.5400	1.9445	1,935.4200	1.9354	(0.469)	0	0	200
2020/12/02	R213	05/08/2021	10.14	Call	Bond Future	3,731.4200	3.7314	3,723.5100	3.7235	(0.212)	0	0	0
2020/12/02	R213	05/08/2021	10.86	Call	Bond Future	6,092.4500	6.0925	6,091.8200	6.0918	(0.010)	0	0	0
2020/12/02	R213	05/08/2021	10.86	Put	Bond Future	1,834.5000	1.8345	1,825.5900	1.8256	(0.486)	0	0	0
2020/12/02	R213	04/11/2021	11.10	Put	Bond Future	2,272.2000	2.2722	2,349.5300	2.3495	3.403	0	0	0
2020/12/02	R213	04/11/2021	11.11	Call	Bond Future	6,556.3800	6.5564	6,641.6400	6.6416	1.300	0	0	0
2020/12/02	R213	04/11/2021	11.09	Put	Bond Future	2,285.9100	2.2859	2,363.4100	2.3634	3.390	0	0	0
2020/12/02	R213	04/11/2021			Bond Future	10.2446	82.1598	10.2431	82.1678	(0.015)	0.0000	0.0000	0
2020/12/02	R213	04/11/2021	11.10	Call	Bond Future	6,522.3500	6.5224	6,607.7600	6.6078	1.309	0	0	0
2020/12/02	R213	04/11/2021	11.11	Put	Bond Future	2,258.2800	2.2583	2,335.4600	2.3355	3.418	0	0	0
2020/12/02	R213	04/11/2021	11.09	Call	Bond Future	6,488.0800	6.4881	6,573.6600	6.5737	1.319	0	0	0
2020/12/02	R214	04/02/2021	10.33	Call	Bond Future	709.3800	0.7094	627.1400	0.6271	(11.593)	0	0	0
2020/12/02	R214	04/02/2021	10.33	Put	Bond Future	5,088.0000	5.0880	5,255.5700	5.2556	3.293	0	0	0
2020/12/02	R214	04/02/2021			Bond Future	11.0718	66.3659	11.1166	66.1161	0.404	0.0000	0.0000	15,478
2020/12/02	R214	04/02/2021	10.32	Call	Bond Future	695.4700	0.6955	614.3100	0.6143	(11.670)	0	0	0
2020/12/02	R214	04/02/2021	10.32	Put	Bond Future	5,136.3600	5.1364	5,305.0100	5.3050	3.283	0	0	0
2020/12/02	R214	04/02/2021	10.31	Call	Bond Future	681.6700	0.6817	601.5900	0.6016	(11.748)	0	0	0
2020/12/02	R214	04/02/2021	10.31	Put	Bond Future	5,184.9100	5.1849	5,354.6400	5.3546	3.274	0	0	0
2020/12/02	R214	06/05/2021	12.26	Call	Bond Future	6,604.0400	6.6040	6,412.0200	6.4120	(2.908)	0	0	0
2020/12/02	R214	06/05/2021	12.26	Put	Bond Future	1,539.0700	1.5391	1,600.0800	1.6001	3.964	0	0	0
2020/12/02	R214	06/05/2021	12.25	Call	Bond Future	6,571.1700	6.5712	6,379.5900	6.3796	(2.915)	0	0	0
2020/12/02	R214	06/05/2021	12.25	Put	Bond Future	1,553.7100	1.5537	1,615.1600	1.6152	3.955	0	0	0
2020/12/02	R214	06/05/2021			Bond Future	11.2642	63.7833	11.3109	63.5302	0.414	0.0000	0.0000	0
2020/12/02	R214	06/05/2021	12.27	Call	Bond Future	6,636.9600	6.6370	6,444.4900	6.4445	(2.900)	0	0	0
2020/12/02	R214	06/05/2021	12.27	Put	Bond Future	1,524.5500	1.5246	1,585.1100	1.5851	3.972	0	0	0
2020/12/02	R214	05/08/2021	12.03	Put	Bond Future	2,765.9100	2.7659	2,758.9900	2.7590	(0.250)	0	0	0
2020/12/02	R214	05/08/2021	12.01	Call	Bond Future	5,580.4200	5.5804	5,318.4100	5.3184	(4.695)	0	0	0
2020/12/02	R214	05/08/2021			Bond Future	11.4646	64.4797	11.5131	64.2236	0.423	0.0000	0.0000	0
2020/12/02	R214	05/08/2021	12.02	Call	Bond Future	5,612.7500	5.6127	5,350.2400	5.3502	(4.677)	0	0	0
2020/12/02	R214	05/08/2021	12.02	Put	Bond Future	2,782.5500	2.7825	2,776.1300	2.7761	(0.231)	0	0	0
2020/12/02	R214	05/08/2021	12.03	Call	Bond Future	5,645.1300	5.6451	5,382.1200	5.3821	(4.659)	0	0	0
2020/12/02	R214	05/08/2021	12.01	Put	Bond Future	2,799.3000	2.7993	2,793.3800	2.7934	(0.211)	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
2020/12/02	R214	04/11/2021	12.47	Call	Bond Future	6,842.4000	6.8424	6,667.5800	6.6676	(2.555)	0	0	0
2020/12/02	R214	04/11/2021	12.46	Call	Bond Future	6,810.6000	6.8106	6,636.8000	6.6368	(2.552)	0	0	0
2020/12/02	R214	04/11/2021	12.46	Put	Bond Future	2,943.0100	2.9430	3,028.3300	3.0283	2.899	0	0	0
2020/12/02	R214	04/11/2021			Bond Future	11.6675	61.9052	11.7181	61.6461	0.433	0.0000	0.0000	0
2020/12/02	R214	04/11/2021	12.47	Put	Bond Future	2,928.5800	2.9286	3,012.8800	3.0129	2.879	0	0	0
2020/12/02	R214	04/11/2021	12.48	Call	Bond Future	6,874.0100	6.8740	6,698.3800	6.6984	(2.555)	0	0	0
2020/12/02	R214	04/11/2021	12.48	Put	Bond Future	2,914.0300	2.9140	2,997.5200	2.9975	2.865	0	0	0
2020/12/02	R248	04/02/2021	10.47	Call	Bond Future	553.8400	0.5538	517.6800	0.5177	(6.529)	0	0	0
2020/12/02	R248	04/02/2021	10.47	Put	Bond Future	6,224.0500	6.2240	6,422.6100	6.4226	3.190	0	0	0
2020/12/02	R248	04/02/2021	10.46	Call	Bond Future	539.6400	0.5396	504.2500	0.5042	(6.558)	0	0	0
2020/12/02	R248	04/02/2021	10.46	Put	Bond Future	6,287.3700	6.2874	6,486.7000	6.4867	3.170	0	0	0
2020/12/02	R248	04/02/2021	10.75	Call	Bond Future	1,085.0000	1.0850	1,023.7400	1.0237	(5.646)	0	0	0
2020/12/02	R248	04/02/2021			Bond Future	11.2481	82.8461	11.2824	82.6113	0.305	0.0000	0.0000	115,445
2020/12/02	R248	04/02/2021	10.48	Call	Bond Future	568.2900	0.5683	531.4500	0.5315	(6.483)	0	0	0
2020/12/02	R248	04/02/2021	10.48	Put	Bond Future	6,161.1100	6.1611	6,358.9900	6.3590	3.212	0	0	0
2020/12/02	R248	04/02/2021	10.80	Put	Bond Future	4,383.1100	4.3831	4,551.1000	4.5511	3.833	0	0	0
2020/12/02	R248	04/02/2021	10.80	Call	Bond Future	1,202.8800	1.2029	1,136.1500	1.1361	(5.548)	0	0	2,140
2020/12/02	R248	04/02/2021	9.80	Put	Bond Future	11,227.1000	11.2271	11,455.3300	11.4553	2.033	0	0	0
2020/12/02	R248	04/02/2021	9.80	Call	Bond Future	76.3900	0.0764	69.9000	0.0699	(8.496)	0	0	2,140
2020/12/02	R248	04/02/2021	11.50	Put	Bond Future	1,819.3300	1.8193	1,913.7800	1.9138	5.191	0	0	0
2020/12/02	R248	04/02/2021	11.50	Call	Bond Future	3,512.9600	3.5130	3,372.6900	3.3727	(3.993)	0	0	0
2020/12/02	R248	04/02/2021	10.75	Put	Bond Future	4,634.1800	4.6342	4,807.6400	4.8076	3.743	0	0	0
2020/12/02	R248	06/05/2021	12.36	Call	Bond Future	7,542.8800	7.5429	7,345.9100	7.3459	(2.611)	0	0	0
2020/12/02	R248	06/05/2021	12.36	Put	Bond Future	1,888.1400	1.8881	1,928.9900	1.9290	2.164	0	0	0
2020/12/02	R248	06/05/2021			Bond Future	11.4489	79.3016	11.4848	79.0638	0.314	0.0000	0.0000	0
2020/12/02	R248	06/05/2021	12.35	Call	Bond Future	7,503.2300	7.5032	7,303.0100	7.3030	(2.668)	0	0	0
2020/12/02	R248	06/05/2021	12.35	Put	Bond Future	1,906.4900	1.9065	1,944.0900	1.9441	1.972	0	0	0
2020/12/02	R248	06/05/2021	12.34	Call	Bond Future	7,463.6400	7.4636	7,259.9800	7.2600	(2.729)	0	0	0
2020/12/02	R248	06/05/2021	12.34	Put	Bond Future	1,924.9900	1.9250	1,959.1500	1.9591	1.775	0	0	0
2020/12/02	R248	05/08/2021	12.51	Put	Bond Future	2,711.9100	2.7119	2,663.7700	2.6638	(1.775)	0	0	0
2020/12/02	R248	05/08/2021	12.52	Call	Bond Future	7,886.5600	7.8866	7,601.8400	7.6018	(3.610)	0	0	0
2020/12/02	R248	05/08/2021	12.50	Put	Bond Future	2,732.4800	2.7325	2,680.5000	2.6805	(1.902)	0	0	0
2020/12/02	R248	05/08/2021			Bond Future	11.6590	80.1675	11.6966	79.9266	0.322	0.0000	0.0000	0
2020/12/02	R248	05/08/2021	12.51	Call	Bond Future	7,850.5800	7.8506	7,561.5700	7.5616	(3.681)	0	0	0
2020/12/02	R248	05/08/2021	12.52	Put	Bond Future	2,691.2500	2.6913	2,647.4000	2.6474	(1.629)	0	0	0
2020/12/02	R248	05/08/2021	12.50	Call	Bond Future	7,814.4200	7.8144	7,521.5700	7.5216	(3.748)	0	0	0
2020/12/02	R248	04/11/2021	12.85	Call	Bond Future	8,685.4400	8.6854	8,511.9100	8.5119	(1.998)	0	0	0
2020/12/02	R248	04/11/2021	12.85	Put	Bond Future	3,014.0900	3.0141	3,084.3400	3.0843	2.331	0	0	0
2020/12/02	R248	04/11/2021			Bond Future	11.8721	76.6296	11.9114	76.3858	0.331	0.0000	0.0000	0
2020/12/02	R248	04/11/2021	12.83	Call	Bond Future	8,617.6200	8.6176	8,444.8000	8.4448	(2.005)	0	0	0
2020/12/02	R248	04/11/2021	12.83	Put	Bond Future	3,054.4100	3.0544	3,125.3700	3.1254	2.323	0	0	0
2020/12/02	R248	04/11/2021	12.84	Call	Bond Future	8,651.5100	8.6515	8,478.3400	8.4783	(2.002)	0	0	0
2020/12/02	R248	04/11/2021	12.84	Put	Bond Future	3,034.1900	3.0342	3,104.8000	3.1048	2.327	0	0	0

**Total**

**1128340**