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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/12/2020 TO 17/12/2020

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
2020/12/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	2025	04/02/2021		Bond Future	148.3255	148.3255	148.3274	148.3274	0.001	0.0000	0.0000	7,208
2020/12/17	2025	06/05/2021		Bond Future	149.8818	149.8818	149.8832	149.8832	0.001	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/17	2025	05/08/2021			Bond Future	150.0040		150.0050		0.001	0.0000	0.0000	0
2020/12/17	2025	04/11/2021			Bond Future	151.6328		151.6338		0.001	0.0000	0.0000	0
2020/12/17	2029	04/02/2021			Bond Future	105.0307		105.1145		0.080	0.0000	0.0000	2,158
2020/12/17	2029	06/05/2021			Bond Future	104.9924		105.0767		0.080	0.0000	0.0000	0
2020/12/17	2029	05/08/2021			Bond Future	106.1513		106.2363		0.080	0.0000	0.0000	0
2020/12/17	2029	04/11/2021			Bond Future	106.1526		106.2384		0.081	0.0000	0.0000	0
2020/12/17	2030	04/02/2021	9.16	Call	Bond Future	2,757.7500	2.7577	2,941.4000	2.9414	6.659	0	0	0
2020/12/17	2030	04/02/2021	9.16	Put	Bond Future	986.0800	0.9861	854.7900	0.8548	(13.314)	0	0	0
2020/12/17	2030	04/02/2021	9.15	Call	Bond Future	2,719.4300	2.7194	2,901.4200	2.9014	6.692	0	0	0
2020/12/17	2030	04/02/2021	9.15	Put	Bond Future	1,005.3200	1.0053	872.3700	0.8724	(13.225)	0	0	0
2020/12/17	2030	04/02/2021	8.20	Put	Bond Future	4,353.0300	4.3530	4,074.4900	4.0745	(6.399)	0	0	0
2020/12/17	2030	04/02/2021	9.20	Put	Bond Future	911.9700	0.9120	787.2700	0.7873	(13.674)	0	0	0
2020/12/17	2030	04/02/2021	9.20	Call	Bond Future	2,913.4200	2.9134	3,103.6600	3.1037	6.530	0	0	1,600
2020/12/17	2030	04/02/2021	9.12	Put	Bond Future	1,064.8200	1.0648	926.8200	0.9268	(12.960)	0	0	0
2020/12/17	2030	04/02/2021	9.12	Call	Bond Future	2,605.9700	2.6060	2,782.9100	2.7829	6.790	0	0	1,000
2020/12/17	2030	04/02/2021	8.36	Put	Bond Future	3,573.2700	3.5733	3,312.4700	3.3125	(7.299)	0	0	0
2020/12/17	2030	04/02/2021	8.36	Call	Bond Future	590.6400	0.5906	644.7800	0.6448	9.166	0	0	800
2020/12/17	2030	04/02/2021			Bond Future	8.8558	94.9709	8.8025	95.2859	(0.602)	0.0000	0.0000	104,966
2020/12/17	2030	04/02/2021	9.17	Call	Bond Future	2,796.3000	2.7963	2,981.6100	2.9816	6.627	0	0	0
2020/12/17	2030	04/02/2021	9.17	Put	Bond Future	967.1200	0.9671	837.4900	0.8375	(13.404)	0	0	0
2020/12/17	2030	04/02/2021	9.30	Call	Bond Future	3,321.2000	3.3212	3,527.1300	3.5271	6.200	0	0	0
2020/12/17	2030	04/02/2021	9.30	Put	Bond Future	748.5100	0.7485	639.5000	0.6395	(14.564)	0	0	4,000
2020/12/17	2030	04/02/2021	9.35	Call	Bond Future	3,534.1500	3.5342	3,747.4300	3.7474	6.035	0	0	0
2020/12/17	2030	04/02/2021	9.35	Put	Bond Future	677.5500	0.6775	575.8900	0.5759	(15.004)	0	0	2,000
2020/12/17	2030	04/02/2021	8.20	Call	Bond Future	382.1700	0.3822	418.5700	0.4186	9.525	0	0	1,600
2020/12/17	2030	04/02/2021	8.37	Put	Bond Future	3,527.3300	3.5273	3,267.7800	3.2678	(7.358)	0	0	0
2020/12/17	2030	04/02/2021	8.37	Call	Bond Future	606.0400	0.6060	661.4300	0.6614	9.140	0	0	1,000
2020/12/17	2030	04/02/2021	8.86	Put	Bond Future	1,700.9000	1.7009	1,517.7000	1.5177	(10.771)	0	0	0
2020/12/17	2030	04/02/2021	8.86	Call	Bond Future	1,725.4800	1.7255	1,857.2200	1.8572	7.635	0	0	800
2020/12/17	2030	04/02/2021	10.20	Call	Bond Future	7,609.8200	7.6098	7,902.5400	7.9025	3.847	0	0	0
2020/12/17	2030	04/02/2021	10.20	Put	Bond Future	96.2700	0.0963	74.0500	0.0741	(23.081)	0	0	1,800
2020/12/17	2030	06/05/2021	10.95	Call	Bond Future	10,331.3100	10.3313	10,619.4100	10.6194	2.789	0	0	0
2020/12/17	2030	06/05/2021	10.95	Put	Bond Future	259.2300	0.2592	229.5200	0.2295	(11.461)	0	0	300
2020/12/17	2030	06/05/2021	9.27	Put	Bond Future	2,193.2900	2.1933	2,045.1700	2.0452	(6.753)	0	0	0
2020/12/17	2030	06/05/2021	9.27	Call	Bond Future	3,435.6700	3.4357	3,605.3600	3.6054	4.939	0	0	300
2020/12/17	2030	06/05/2021	7.97	Call	Bond Future	635.1500	0.6352	682.2000	0.6822	7.408	0	0	700
2020/12/17	2030	06/05/2021	10.04	Call	Bond Future	6,369.7300	6.3697	6,606.7600	6.6068	3.721	0	0	0
2020/12/17	2030	06/05/2021	10.04	Put	Bond Future	937.1200	0.9371	856.3400	0.8563	(8.620)	0	0	0
2020/12/17	2030	06/05/2021	9.15	Put	Bond Future	2,489.0500	2.4891	2,328.5400	2.3285	(6.449)	0	0	0
2020/12/17	2030	06/05/2021	9.15	Call	Bond Future	3,055.4000	3.0554	3,212.7000	3.2127	5.148	0	0	0
2020/12/17	2030	06/05/2021	9.92	Call	Bond Future	5,867.3100	5.8673	6,095.6700	6.0957	3.892	0	0	0
2020/12/17	2030	06/05/2021	11.69	Call	Bond Future	13,681.9800	13.6820	13,989.8100	13.9898	2.250	0	0	0
2020/12/17	2030	06/05/2021	11.69	Put	Bond Future	69.9300	0.0699	59.9500	0.0600	(14.271)	0	0	0
2020/12/17	2030	06/05/2021	11.70	Call	Bond Future	13,727.1400	13.7271	14,035.1300	14.0351	2.244	0	0	0
2020/12/17	2030	06/05/2021	11.70	Put	Bond Future	68.6100	0.0686	58.7900	0.0588	(14.313)	0	0	0
2020/12/17	2030	06/05/2021			Bond Future	9.0503	95.9443	8.9947	96.2622	(0.614)	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
2020/12/17	2030	06/05/2021	8.77	Put	Bond Future	3,621.5200	3.6215	3,421.2900	3.4213	(5.529)	0	0	0
2020/12/17	2030	06/05/2021	8.77	Call	Bond Future	2,004.6500	2.0047	2,122.2300	2.1222	5.865	0	0	300
2020/12/17	2030	06/05/2021	9.22	Call	Bond Future	3,274.5100	3.2745	3,439.0700	3.4391	5.025	0	0	0
2020/12/17	2030	06/05/2021	9.22	Put	Bond Future	2,313.0400	2.3130	2,159.7900	2.1598	(6.625)	0	0	700
2020/12/17	2030	06/05/2021	7.97	Put	Bond Future	7,067.4700	7.0675	6,796.7100	6.7967	(3.831)	0	0	0
2020/12/17	2030	06/05/2021	9.92	Put	Bond Future	1,071.3000	1.0713	981.8500	0.9819	(8.350)	0	0	700
2020/12/17	2030	06/05/2021	11.71	Call	Bond Future	13,772.2800	13.7723	14,080.4300	14.0804	2.237	0	0	0
2020/12/17	2030	06/05/2021	11.71	Put	Bond Future	67.3100	0.0673	57.6500	0.0576	(14.352)	0	0	0
2020/12/17	2030	06/05/2021	10.74	Call	Bond Future	9,392.4000	9.3924	9,671.4200	9.6714	2.971	0	0	0
2020/12/17	2030	06/05/2021	10.74	Put	Bond Future	362.1700	0.3622	323.3800	0.3234	(10.710)	0	0	0
2020/12/17	2030	05/08/2021	10.30	Put	Bond Future	1,341.2300	1.3412	1,253.0000	1.2530	(6.578)	0	0	200
2020/12/17	2030	05/08/2021	8.78	Put	Bond Future	4,722.8500	4.7229	4,515.1600	4.5152	(4.398)	0	0	0
2020/12/17	2030	05/08/2021	8.78	Call	Bond Future	2,056.8400	2.0568	2,170.2200	2.1702	5.512	0	0	200
2020/12/17	2030	05/08/2021	7.70	Put	Bond Future	9,649.1200	9.6491	9,367.3400	9.3673	(2.920)	0	0	0
2020/12/17	2030	05/08/2021	12.10	Call	Bond Future	14,253.3200	14.2533	14,558.6800	14.5587	2.142	0	0	0
2020/12/17	2030	05/08/2021	12.10	Put	Bond Future	153.4100	0.1534	137.7000	0.1377	(10.241)	0	0	600
2020/12/17	2030	05/08/2021	9.45	Call	Bond Future	3,847.0500	3.8470	4,018.2400	4.0182	4.450	0	0	600
2020/12/17	2030	05/08/2021	10.41	Call	Bond Future	7,315.0300	7.3150	7,554.0700	7.5541	3.268	0	0	0
2020/12/17	2030	05/08/2021	10.41	Put	Bond Future	1,223.5100	1.2235	1,141.4800	1.1415	(6.704)	0	0	0
2020/12/17	2030	05/08/2021	10.42	Call	Bond Future	7,355.3000	7.3553	7,594.8900	7.5949	3.257	0	0	0
2020/12/17	2030	05/08/2021	10.42	Put	Bond Future	1,213.3300	1.2133	1,131.8500	1.1319	(6.715)	0	0	0
2020/12/17	2030	05/08/2021			Bond Future	9.2551	92.9751	9.1970	93.2961	(0.628)	0.0000	0.0000	0
2020/12/17	2030	05/08/2021	10.30	Call	Bond Future	6,875.3100	6.8753	7,108.1500	7.1082	3.387	0	0	0
2020/12/17	2030	05/08/2021	7.70	Call	Bond Future	547.6400	0.5476	586.9300	0.5869	7.174	0	0	200
2020/12/17	2030	05/08/2021	8.95	Put	Bond Future	4,157.2800	4.1573	3,964.3200	3.9643	(4.641)	0	0	0
2020/12/17	2030	05/08/2021	8.95	Call	Bond Future	2,456.3900	2.4564	2,584.5000	2.5845	5.215	0	0	600
2020/12/17	2030	05/08/2021	9.45	Put	Bond Future	2,781.1100	2.7811	2,631.2300	2.6312	(5.389)	0	0	0
2020/12/17	2030	05/08/2021	10.43	Call	Bond Future	7,395.6100	7.3956	7,635.7400	7.6357	3.247	0	0	0
2020/12/17	2030	05/08/2021	10.43	Put	Bond Future	1,203.2300	1.2032	1,122.2900	1.1223	(6.727)	0	0	0
2020/12/17	2030	04/11/2021	8.27	Put	Bond Future	7,946.3500	7.9463	7,697.3500	7.6974	(3.134)	0	0	0
2020/12/17	2030	04/11/2021	8.27	Call	Bond Future	1,322.7400	1.3227	1,398.1500	1.3981	5.701	0	0	300
2020/12/17	2030	04/11/2021	8.77	Put	Bond Future	5,928.9300	5.9289	5,713.4700	5.7135	(3.634)	0	0	0
2020/12/17	2030	04/11/2021	11.44	Put	Bond Future	823.3900	0.8234	769.9500	0.7700	(6.490)	0	0	300
2020/12/17	2030	04/11/2021	10.59	Put	Bond Future	1,771.3600	1.7714	1,676.8300	1.6768	(5.337)	0	0	0
2020/12/17	2030	04/11/2021	10.60	Call	Bond Future	7,590.3000	7.5903	7,820.7400	7.8207	3.036	0	0	0
2020/12/17	2030	04/11/2021	10.60	Put	Bond Future	1,756.6100	1.7566	1,662.6400	1.6626	(5.350)	0	0	0
2020/12/17	2030	04/11/2021			Bond Future	9.4584	93.9635	9.3976	94.2880	(0.642)	0.0000	0.0000	0
2020/12/17	2030	04/11/2021	8.77	Call	Bond Future	2,164.1600	2.1642	2,273.1100	2.2731	5.034	0	0	300
2020/12/17	2030	04/11/2021	11.44	Call	Bond Future	10,646.1600	10.6462	10,917.1300	10.9171	2.545	0	0	0
2020/12/17	2030	04/11/2021	10.59	Call	Bond Future	7,556.0600	7.5561	7,785.9400	7.7859	3.042	0	0	0
2020/12/17	2030	04/11/2021	10.61	Call	Bond Future	7,624.6000	7.6246	7,855.6000	7.8556	3.030	0	0	0
2020/12/17	2030	04/11/2021	10.61	Put	Bond Future	1,741.9500	1.7419	1,648.5400	1.6485	(5.362)	0	0	0
2020/12/17	2032	04/02/2021	9.63	Call	Bond Future	1,374.1800	1.3742	1,560.7800	1.5608	13.579	0	0	0
2020/12/17	2032	04/02/2021	9.63	Put	Bond Future	2,624.6400	2.6246	2,288.4200	2.2884	(12.810)	0	0	0
2020/12/17	2032	04/02/2021	9.29	Put	Bond Future	4,086.5800	4.0866	3,669.1300	3.6691	(10.215)	0	0	0
2020/12/17	2032	04/02/2021	9.29	Call	Bond Future	655.4000	0.6554	760.7700	0.7608	16.077	0	0	800
2020/12/17	2032	04/02/2021	10.82	Call	Bond Future	6,192.6300	6.1926	6,636.6800	6.6367	7.171	0	0	0

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2020/12/17	2032	04/02/2021	10.82	Put	Bond Future	336.9200	0.3369	258.1500	0.2582	(23.379)	0	0	800
2020/12/17	2032	04/02/2021			Bond Future	9.8300	92.4189	9.7459	92.9417	(0.855)	0.0000	0.0000	114,937
2020/12/17	2032	04/02/2021	9.62	Call	Bond Future	1,348.2100	1.3482	1,532.2200	1.5322	13.648	0	0	0
2020/12/17	2032	04/02/2021	9.62	Put	Bond Future	2,661.8100	2.6618	2,323.0000	2.3230	(12.729)	0	0	0
2020/12/17	2032	04/02/2021	9.61	Call	Bond Future	1,322.4100	1.3224	1,503.8400	1.5038	13.720	0	0	0
2020/12/17	2032	04/02/2021	9.61	Put	Bond Future	2,699.2100	2.6992	2,357.8200	2.3578	(12.648)	0	0	0
2020/12/17	2032	04/02/2021	8.79	Put	Bond Future	6,932.8200	6.9328	6,441.2100	6.4412	(7.091)	0	0	0
2020/12/17	2032	04/02/2021	8.79	Call	Bond Future	164.2500	0.1643	195.4600	0.1955	19.002	0	0	800
2020/12/17	2032	06/05/2021	12.57	Call	Bond Future	13,726.1600	13.7262	14,228.5800	14.2286	3.660	0	0	0
2020/12/17	2032	06/05/2021	12.12	Call	Bond Future	11,685.9900	11.6860	12,168.6700	12.1687	4.130	0	0	0
2020/12/17	2032	06/05/2021	12.12	Put	Bond Future	304.0000	0.3040	258.7800	0.2588	(14.875)	0	0	0
2020/12/17	2032	06/05/2021			Bond Future	10.0387	89.2219	9.9512	89.7498	(0.872)	0.0000	0.0000	0
2020/12/17	2032	06/05/2021	12.57	Put	Bond Future	152.8700	0.1529	127.3900	0.1274	(16.668)	0	0	736
2020/12/17	2032	06/05/2021	10.33	Put	Bond Future	2,405.1800	2.4052	2,180.4000	2.1804	(9.346)	0	0	0
2020/12/17	2032	06/05/2021	10.33	Call	Bond Future	4,131.3600	4.1314	4,434.4800	4.4345	7.337	0	0	736
2020/12/17	2032	06/05/2021	12.11	Call	Bond Future	11,640.7600	11.6408	12,122.9000	12.1229	4.142	0	0	0
2020/12/17	2032	06/05/2021	12.11	Put	Bond Future	308.4700	0.3085	262.7100	0.2627	(14.835)	0	0	0
2020/12/17	2032	06/05/2021	12.10	Call	Bond Future	11,595.5300	11.5955	12,077.1200	12.0771	4.153	0	0	0
2020/12/17	2032	06/05/2021	12.10	Put	Bond Future	313.0000	0.3130	266.6900	0.2667	(14.796)	0	0	0
2020/12/17	2032	05/08/2021	11.37	Call	Bond Future	7,788.6500	7.7887	8,180.7400	8.1807	5.034	0	0	0
2020/12/17	2032	05/08/2021	11.37	Put	Bond Future	1,601.1700	1.6012	1,459.9000	1.4599	(8.823)	0	0	0
2020/12/17	2032	05/08/2021			Bond Future	10.2531	90.1856	10.1618	90.7190	(0.890)	0.0000	0.0000	0
2020/12/17	2032	05/08/2021	11.35	Call	Bond Future	7,706.8100	7.7068	8,097.1900	8.0972	5.065	0	0	0
2020/12/17	2032	05/08/2021	11.35	Put	Bond Future	1,624.7600	1.6248	1,481.7800	1.4818	(8.800)	0	0	0
2020/12/17	2032	05/08/2021	11.36	Call	Bond Future	7,747.8300	7.7478	8,139.0500	8.1390	5.049	0	0	0
2020/12/17	2032	05/08/2021	11.36	Put	Bond Future	1,613.0400	1.6130	1,470.9000	1.4709	(8.812)	0	0	0
2020/12/17	2032	04/11/2021	9.83	Call	Bond Future	2,641.2800	2.6413	2,841.8000	2.8418	7.592	0	0	700
2020/12/17	2032	04/11/2021	11.71	Put	Bond Future	1,994.4600	1.9945	1,847.1200	1.8471	(7.387)	0	0	0
2020/12/17	2032	04/11/2021	11.69	Call	Bond Future	8,520.3600	8.5204	8,910.5700	8.9106	4.580	0	0	0
2020/12/17	2032	04/11/2021	11.70	Call	Bond Future	8,558.9400	8.5589	8,949.8800	8.9499	4.568	0	0	0
2020/12/17	2032	04/11/2021			Bond Future	10.4751	86.9998	10.3800	87.5389	(0.908)	0.0000	0.0000	0
2020/12/17	2032	04/11/2021	9.83	Put	Bond Future	6,388.4300	6.3884	6,049.9300	6.0499	(5.299)	0	0	0
2020/12/17	2032	04/11/2021	12.81	Call	Bond Future	12,712.6500	12.7127	13,178.6500	13.1787	3.666	0	0	0
2020/12/17	2032	04/11/2021	12.81	Put	Bond Future	798.4100	0.7984	725.3900	0.7254	(9.146)	0	0	700
2020/12/17	2032	04/11/2021	11.71	Call	Bond Future	8,597.5500	8.5975	8,989.2300	8.9892	4.556	0	0	0
2020/12/17	2032	04/11/2021	11.69	Put	Bond Future	2,018.6100	2.0186	1,869.8000	1.8698	(7.372)	0	0	0
2020/12/17	2032	04/11/2021	9.33	Put	Bond Future	8,534.0700	8.5341	8,141.7300	8.1417	(4.597)	0	0	0
2020/12/17	2032	04/11/2021	9.33	Call	Bond Future	1,730.8300	1.7308	1,877.5100	1.8775	8.475	0	0	700
2020/12/17	2032	04/11/2021	11.70	Put	Bond Future	2,006.5000	2.0065	1,858.4200	1.8584	(7.380)	0	0	0
2020/12/17	2033	04/02/2021			Bond Future	99.9587	99.9587	99.9652	99.9652	0.006	0.0000	0.0000	8,131
2020/12/17	2033	06/05/2021			Bond Future	99.7909	99.7909	99.7972	99.7972	0.006	0.0000	0.0000	0
2020/12/17	2033	05/08/2021			Bond Future	100.8923	100.8923	100.8984	100.8984	0.006	0.0000	0.0000	0
2020/12/17	2033	04/11/2021			Bond Future	100.7623	100.7623	100.7683	100.7683	0.006	0.0000	0.0000	0
2020/12/17	2037	04/02/2021	10.28	Call	Bond Future	919.8700	0.9199	1,085.9900	1.0860	18.059	0	0	0
2020/12/17	2037	04/02/2021	10.28	Put	Bond Future	4,069.2400	4.0692	3,578.1300	3.5781	(12.069)	0	0	0
2020/12/17	2037	04/02/2021	10.27	Call	Bond Future	899.3800	0.8994	1,062.6900	1.0627	18.158	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/17	2037	04/02/2021	10.27	Put	Bond Future	4,118.3200		4.1183	3,624.4000	3.6244	(11.993)	0	0	0
2020/12/17	2037	04/02/2021	11.90	Call	Bond Future	7,421.3800		7.4214	7,994.3200	7.9943	7.720	0	0	0
2020/12/17	2037	04/02/2021	13.73	Call	Bond Future	16,556.2600		16.5563	17,212.3500	17.2123	3.963	0	0	0
2020/12/17	2037	04/02/2021	13.73	Put	Bond Future	2.4900		0.0025	1.3500	0.0014	(45.783)	0	0	300
2020/12/17	2037	04/02/2021	10.85	Call	Bond Future	2,567.0600		2.5671	2,908.9900	2.9090	13.320	0	0	0
2020/12/17	2037	04/02/2021	10.85	Put	Bond Future	1,886.3000		1.8863	1,571.0000	1.5710	(16.715)	0	0	72
2020/12/17	2037	04/02/2021	10.35	Call	Bond Future	1,071.8500		1.0719	1,258.2500	1.2583	17.390	0	0	0
2020/12/17	2037	04/02/2021	10.35	Put	Bond Future	3,736.5900		3.7366	3,265.7600	3.2658	(12.601)	0	0	72
2020/12/17	2037	04/02/2021			Bond Future	10.7458		83.2327	10.6464	83.8899	(0.925)	0.0000	0.0000	131,635
2020/12/17	2037	04/02/2021	10.29	Call	Bond Future	940.6400		0.9406	1,109.6200	1.1096	17.964	0	0	0
2020/12/17	2037	04/02/2021	10.29	Put	Bond Future	4,020.5300		4.0205	3,532.2800	3.5323	(12.144)	0	0	0
2020/12/17	2037	04/02/2021	11.97	Put	Bond Future	293.0600		0.2931	216.8300	0.2168	(26.012)	0	0	0
2020/12/17	2037	04/02/2021	11.97	Call	Bond Future	7,783.7900		7.7838	8,364.7900	8.3648	7.464	0	0	300
2020/12/17	2037	04/02/2021	11.90	Put	Bond Future	330.5100		0.3305	246.2200	0.2462	(25.503)	0	0	240
2020/12/17	2037	04/02/2021	10.48	Put	Bond Future	3,168.8700		3.1689	2,737.4400	2.7374	(13.615)	0	0	0
2020/12/17	2037	04/02/2021	10.48	Call	Bond Future	1,393.3700		1.3934	1,619.1700	1.6192	16.205	0	0	240
2020/12/17	2037	04/02/2021	9.65	Put	Bond Future	7,883.2800		7.8833	7,267.5800	7.2676	(7.810)	0	0	0
2020/12/17	2037	04/02/2021	9.65	Call	Bond Future	182.1000		0.1821	223.6300	0.2236	22.806	0	0	72
2020/12/17	2037	06/05/2021	12.42	Call	Bond Future	9,528.0800		9.5281	10,069.4000	10.0694	5.681	0	0	0
2020/12/17	2037	06/05/2021	12.43	Call	Bond Future	9,571.2500		9.5713	10,113.6300	10.1136	5.667	0	0	0
2020/12/17	2037	06/05/2021	12.44	Put	Bond Future	921.3900		0.9214	801.1300	0.8011	(13.052)	0	0	0
2020/12/17	2037	06/05/2021			Bond Future	10.9571		84.0858	10.8538	84.7495	(0.943)	0.0000	0.0000	0
2020/12/17	2037	06/05/2021	12.42	Put	Bond Future	942.6100		0.9426	820.2300	0.8202	(12.983)	0	0	0
2020/12/17	2037	06/05/2021	12.43	Put	Bond Future	931.9500		0.9319	810.6300	0.8106	(13.018)	0	0	0
2020/12/17	2037	06/05/2021	12.44	Call	Bond Future	9,614.4700		9.6145	10,157.9100	10.1579	5.652	0	0	0
2020/12/17	2037	05/08/2021	12.26	Put	Bond Future	1,984.9500		1.9850	1,799.6100	1.7996	(9.337)	0	0	0
2020/12/17	2037	05/08/2021	12.27	Call	Bond Future	8,319.5700		8.3196	8,805.9300	8.8059	5.846	0	0	0
2020/12/17	2037	05/08/2021	12.27	Put	Bond Future	1,971.7800		1.9718	1,787.4500	1.7875	(9.348)	0	0	0
2020/12/17	2037	05/08/2021	12.28	Call	Bond Future	8,361.0700		8.3611	8,848.4500	8.8485	5.829	0	0	0
2020/12/17	2037	05/08/2021			Bond Future	11.1788		80.7383	11.0711	81.4090	(0.963)	0.0000	0.0000	0
2020/12/17	2037	05/08/2021	12.26	Call	Bond Future	8,278.0900		8.2781	8,763.4400	8.7634	5.863	0	0	0
2020/12/17	2037	05/08/2021	12.28	Put	Bond Future	1,958.7000		1.9587	1,775.3900	1.7754	(9.359)	0	0	0
2020/12/17	2037	04/11/2021	12.82	Put	Bond Future	2,116.6100		2.1166	1,944.5800	1.9446	(8.128)	0	0	0
2020/12/17	2037	04/11/2021	12.83	Call	Bond Future	10,065.6400		10.0656	10,572.2900	10.5723	5.033	0	0	0
2020/12/17	2037	04/11/2021			Bond Future	11.3952		81.5969	11.2833	82.2746	(0.983)	0.0000	0.0000	0
2020/12/17	2037	04/11/2021	12.81	Call	Bond Future	9,993.6900		9.9937	10,498.5200	10.4985	5.051	0	0	0
2020/12/17	2037	04/11/2021	12.81	Put	Bond Future	2,131.9000		2.1319	1,958.9500	1.9590	(8.112)	0	0	0
2020/12/17	2037	04/11/2021	12.82	Call	Bond Future	10,029.6400		10.0296	10,535.3900	10.5354	5.043	0	0	0
2020/12/17	2037	04/11/2021	12.83	Put	Bond Future	2,101.4200		2.1014	1,930.2900	1.9303	(8.144)	0	0	0
2020/12/17	2038	04/02/2021			Bond Future	113.0017		113.0017	112.7804	112.7804	(0.196)	0.0000	0.0000	7,655
2020/12/17	2038	06/05/2021			Bond Future	114.1875		114.1875	113.9634	113.9634	(0.196)	0.0000	0.0000	0
2020/12/17	2038	05/08/2021			Bond Future	113.7243		113.7243	113.4976	113.4976	(0.199)	0.0000	0.0000	0
2020/12/17	2038	04/11/2021			Bond Future	114.9593		114.9593	114.7300	114.7300	(0.199)	0.0000	0.0000	0
2020/12/17	2040	04/02/2021	10.42	Call	Bond Future	815.7700		0.8158	985.9900	0.9860	20.866	0	0	0
2020/12/17	2040	04/02/2021	10.42	Put	Bond Future	4,483.8800		4.4839	3,922.0500	3.9220	(12.530)	0	0	0
2020/12/17	2040	04/02/2021	9.49	Put	Bond Future	11,088.8600		11.0889	10,371.1300	10.3711	(6.473)	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
2020/12/17	2040	04/02/2021	9.49	Call	Bond Future	50.1800	0.0502	64.5000	0.0645	28.537	0	0	500
2020/12/17	2040	04/02/2021	9.57	Put	Bond Future	10,434.8900	10.4349	9,721.7300	9.7217	(6.834)	0	0	0
2020/12/17	2040	04/02/2021	9.57	Call	Bond Future	67.3000	0.0673	86.1900	0.0862	28.068	0	0	800
2020/12/17	2040	04/02/2021	10.07	Put	Bond Future	6,662.1900	6.6622	6,010.2200	6.0102	(9.786)	0	0	0
2020/12/17	2040	04/02/2021			Bond Future	10.9298	84.9058	10.8253	85.6378	(0.956)	0.0000	0.0000	79,917
2020/12/17	2040	04/02/2021	10.41	Call	Bond Future	796.2600	0.7963	963.3300	0.9633	20.982	0	0	0
2020/12/17	2040	04/02/2021	10.41	Put	Bond Future	4,538.8300	4.5388	3,973.8500	3.9738	(12.448)	0	0	0
2020/12/17	2040	04/02/2021	10.40	Call	Bond Future	776.9700	0.7770	940.9100	0.9409	21.100	0	0	0
2020/12/17	2040	04/02/2021	10.40	Put	Bond Future	4,594.1000	4.5941	4,025.9900	4.0260	(12.366)	0	0	0
2020/12/17	2040	04/02/2021	10.24	Put	Bond Future	5,536.3100	5.5363	4,922.1200	4.9221	(11.094)	0	0	0
2020/12/17	2040	04/02/2021	10.24	Call	Bond Future	512.6200	0.5126	630.4800	0.6305	22.992	0	0	500
2020/12/17	2040	04/02/2021	11.57	Call	Bond Future	5,073.1100	5.0731	5,622.5800	5.6226	10.831	0	0	0
2020/12/17	2040	04/02/2021	11.57	Put	Bond Future	800.9900	0.8010	618.4100	0.6184	(22.794)	0	0	500
2020/12/17	2040	04/02/2021	10.07	Call	Bond Future	327.9100	0.3279	407.9900	0.4080	24.421	0	0	800
2020/12/17	2040	04/02/2021	11.74	Call	Bond Future	5,946.3000	5.9463	6,533.3500	6.5334	9.873	0	0	0
2020/12/17	2040	04/02/2021	11.74	Put	Bond Future	598.0700	0.5981	453.0700	0.4531	(24.245)	0	0	800
2020/12/17	2040	06/05/2021	10.83	Put	Bond Future	4,957.9900	4.9580	4,523.6700	4.5237	(8.760)	0	0	0
2020/12/17	2040	06/05/2021	10.83	Call	Bond Future	2,829.6000	2.8296	3,134.5500	3.1345	10.777	0	0	300
2020/12/17	2040	06/05/2021	11.58	Put	Bond Future	2,600.0600	2.6001	2,317.6500	2.3176	(10.862)	0	0	0
2020/12/17	2040	06/05/2021	11.58	Call	Bond Future	5,493.9500	5.4939	5,950.8100	5.9508	8.316	0	0	300
2020/12/17	2040	06/05/2021	12.44	Call	Bond Future	9,281.0600	9.2811	9,865.4700	9.8655	6.297	0	0	0
2020/12/17	2040	06/05/2021	12.44	Put	Bond Future	1,191.3000	1.1913	1,036.4400	1.0364	(12.999)	0	0	0
2020/12/17	2040	06/05/2021			Bond Future	11.1390	85.7761	11.0303	86.5154	(0.976)	0.0000	0.0000	0
2020/12/17	2040	06/05/2021	13.38	Call	Bond Future	13,556.0000	13.5560	14,231.2900	14.2313	4.981	0	0	0
2020/12/17	2040	06/05/2021	13.38	Put	Bond Future	390.9200	0.3909	326.9400	0.3269	(16.367)	0	0	300
2020/12/17	2040	06/05/2021	12.43	Call	Bond Future	9,236.9300	9.2369	9,820.0500	9.8200	6.313	0	0	0
2020/12/17	2040	06/05/2021	12.43	Put	Bond Future	1,204.4100	1.2044	1,048.2600	1.0483	(12.965)	0	0	0
2020/12/17	2040	06/05/2021	12.42	Call	Bond Future	9,192.8600	9.1929	9,774.6900	9.7747	6.329	0	0	0
2020/12/17	2040	06/05/2021	12.42	Put	Bond Future	1,217.6400	1.2176	1,060.2000	1.0602	(12.930)	0	0	0
2020/12/17	2040	05/08/2021	11.05	Put	Bond Future	5,614.4900	5.6145	5,197.6700	5.1977	(7.424)	0	0	0
2020/12/17	2040	05/08/2021	11.05	Call	Bond Future	3,556.1200	3.5561	3,886.3200	3.8863	9.285	0	0	900
2020/12/17	2040	05/08/2021	12.48	Call	Bond Future	8,935.6500	8.9357	9,480.2200	9.4802	6.094	0	0	0
2020/12/17	2040	05/08/2021	12.49	Put	Bond Future	2,082.8200	2.0828	1,881.4600	1.8815	(9.668)	0	0	0
2020/12/17	2040	05/08/2021	12.47	Call	Bond Future	8,892.6200	8.8926	9,436.0900	9.4361	6.111	0	0	0
2020/12/17	2040	05/08/2021			Bond Future	11.3585	82.1966	11.2451	82.9436	(0.998)	0.0000	0.0000	0
2020/12/17	2040	05/08/2021	11.55	Put	Bond Future	3,970.0500	3.9700	3,639.4400	3.6394	(8.328)	0	0	0
2020/12/17	2040	05/08/2021	11.55	Call	Bond Future	5,207.7000	5.2077	5,624.1100	5.6241	7.996	0	0	900
2020/12/17	2040	05/08/2021	14.80	Call	Bond Future	18,541.6500	18.5416	19,255.5300	19.2555	3.850	0	0	0
2020/12/17	2040	05/08/2021	14.80	Put	Bond Future	220.5000	0.2205	187.3600	0.1874	(15.029)	0	0	900
2020/12/17	2040	05/08/2021	12.48	Put	Bond Future	2,096.3100	2.0963	1,893.8600	1.8939	(9.657)	0	0	0
2020/12/17	2040	05/08/2021	12.49	Call	Bond Future	8,978.9200	8.9789	9,524.5800	9.5246	6.077	0	0	0
2020/12/17	2040	05/08/2021	12.47	Put	Bond Future	2,110.1100	2.1101	1,906.5600	1.9066	(9.646)	0	0	0
2020/12/17	2040	04/11/2021	12.90	Call	Bond Future	10,118.9100	10.1189	10,674.9800	10.6750	5.495	0	0	0
2020/12/17	2040	04/11/2021	12.90	Put	Bond Future	2,348.2400	2.3482	2,149.4000	2.1494	(8.468)	0	0	0
2020/12/17	2040	04/11/2021	12.89	Call	Bond Future	10,081.8200	10.0818	10,636.8500	10.6368	5.505	0	0	0
2020/12/17	2040	04/11/2021	12.89	Put	Bond Future	2,365.0600	2.3651	2,165.1800	2.1652	(8.451)	0	0	0
2020/12/17	2040	04/11/2021			Bond Future	11.5724	83.0707	11.4544	83.8256	(1.019)	0.0000	0.0000	0
2020/12/17	2040	04/11/2021	12.91	Call	Bond Future	10,156.0400	10.1560	10,713.1500	10.7132	5.486	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
2020/12/17	2040	04/11/2021	12.91	Put	Bond Future	2,331.5300	2.3315	2,133.7300	2.1337	(8.484)	0	0	0
2020/12/17	2044	04/02/2021	10.36	Put	Bond Future	5,360.0800	5.3601	4,727.6900	4.7277	(11.798)	0	0	0
2020/12/17	2044	04/02/2021	10.37	Call	Bond Future	605.5800	0.6056	747.5500	0.7475	23.444	0	0	0
2020/12/17	2044	04/02/2021	10.35	Put	Bond Future	5,421.4100	5.4214	4,786.0900	4.7861	(11.719)	0	0	0
2020/12/17	2044	04/02/2021	10.04	Put	Bond Future	7,532.0500	7.5321	6,825.9700	6.8260	(9.374)	0	0	0
2020/12/17	2044	04/02/2021	10.04	Call	Bond Future	242.5300	0.2425	307.8500	0.3079	26.933	0	0	0
2020/12/17	2044	04/02/2021	10.84	Call	Bond Future	1,730.8600	1.7309	2,037.9300	2.0379	17.741	0	0	0
2020/12/17	2044	04/02/2021			Bond Future	11.0110	81.4277	10.9014	82.1991	(0.995)	0.0000	0.0000	51,681
2020/12/17	2044	04/02/2021	10.36	Call	Bond Future	589.7000	0.5897	728.7100	0.7287	23.573	0	0	0
2020/12/17	2044	04/02/2021	10.37	Put	Bond Future	5,299.1600	5.2992	4,669.7300	4.6697	(11.878)	0	0	0
2020/12/17	2044	04/02/2021	10.35	Call	Bond Future	574.1200	0.5741	710.2000	0.7102	23.702	0	0	0
2020/12/17	2044	04/02/2021	10.84	Put	Bond Future	2,940.1200	2.9401	2,475.7900	2.4758	(15.793)	0	0	265
2020/12/17	2044	04/02/2021	10.29	Call	Bond Future	486.8600	0.4869	606.0800	0.6061	24.488	0	0	0
2020/12/17	2044	04/02/2021	10.29	Put	Bond Future	5,798.0500	5.7980	5,145.8700	5.1459	(11.248)	0	0	265
2020/12/17	2044	04/02/2021	9.66	Put	Bond Future	10,513.0100	10.5130	9,762.6100	9.7626	(7.138)	0	0	0
2020/12/17	2044	04/02/2021	9.66	Call	Bond Future	70.0000	0.0700	91.0000	0.0910	30.000	0	0	265
2020/12/17	2044	06/05/2021	11.10	Call	Bond Future	3,435.3700	3.4354	3,803.3700	3.8034	10.712	0	0	0
2020/12/17	2044	06/05/2021	11.40	Call	Bond Future	4,494.9600	4.4950	4,928.2700	4.9283	9.640	0	0	0
2020/12/17	2044	06/05/2021	11.40	Put	Bond Future	3,245.4700	3.2455	2,899.8300	2.8998	(10.650)	0	0	3,100
2020/12/17	2044	06/05/2021	11.79	Call	Bond Future	6,034.1200	6.0341	6,544.1500	6.5441	8.452	0	0	0
2020/12/17	2044	06/05/2021	11.79	Put	Bond Future	2,282.2800	2.2823	2,013.3600	2.0134	(11.783)	0	0	3,100
2020/12/17	2044	06/05/2021	12.50	Call	Bond Future	9,207.9000	9.2079	9,821.6400	9.8216	6.665	0	0	0
2020/12/17	2044	06/05/2021	12.50	Put	Bond Future	1,237.5100	1.2375	1,072.3000	1.0723	(13.350)	0	0	3,100
2020/12/17	2044	06/05/2021	12.43	Call	Bond Future	8,884.7000	8.8847	9,490.2300	9.4902	6.815	0	0	0
2020/12/17	2044	06/05/2021	12.43	Put	Bond Future	1,312.0300	1.3120	1,138.6100	1.1386	(13.218)	0	0	0
2020/12/17	2044	06/05/2021	12.44	Call	Bond Future	8,930.8600	8.9309	9,537.5800	9.5376	6.794	0	0	0
2020/12/17	2044	06/05/2021	12.44	Put	Bond Future	1,301.1400	1.3011	1,128.9100	1.1289	(13.237)	0	0	0
2020/12/17	2044	06/05/2021			Bond Future	11.2131	82.2625	11.0990	83.0415	(1.017)	0.0000	0.0000	0
2020/12/17	2044	06/05/2021	11.10	Put	Bond Future	4,207.7100	4.2077	3,796.7600	3.7968	(9.767)	0	0	3,100
2020/12/17	2044	06/05/2021	10.70	Put	Bond Future	5,827.5600	5.8276	5,325.1700	5.3252	(8.621)	0	0	0
2020/12/17	2044	06/05/2021	10.70	Call	Bond Future	2,219.5000	2.2195	2,496.0600	2.4961	12.460	0	0	3,100
2020/12/17	2044	06/05/2021	11.35	Put	Bond Future	3,392.1500	3.3921	3,035.9300	3.0359	(10.501)	0	0	0
2020/12/17	2044	06/05/2021	11.35	Call	Bond Future	4,310.6800	4.3107	4,733.4100	4.7334	9.807	0	0	3,100
2020/12/17	2044	06/05/2021	11.90	Call	Bond Future	6,502.2900	6.5023	7,031.5300	7.0315	8.139	0	0	0
2020/12/17	2044	06/05/2021	11.90	Put	Bond Future	2,069.2300	2.0692	1,819.5200	1.8195	(12.068)	0	0	0
2020/12/17	2044	06/05/2021	12.45	Call	Bond Future	8,976.8900	8.9769	9,584.8100	9.5848	6.772	0	0	0
2020/12/17	2044	06/05/2021	12.45	Put	Bond Future	1,290.2000	1.2902	1,119.1700	1.1192	(13.256)	0	0	0
2020/12/17	2044	05/08/2021	12.60	Put	Bond Future	1,984.5200	1.9845	1,780.6500	1.7806	(10.273)	0	0	0
2020/12/17	2044	05/08/2021	12.61	Call	Bond Future	9,137.1500	9.1372	9,721.5500	9.7215	6.396	0	0	0
2020/12/17	2044	05/08/2021	12.61	Put	Bond Future	1,971.8000	1.9718	1,769.0300	1.7690	(10.283)	0	0	0
2020/12/17	2044	05/08/2021			Bond Future	11.4249	78.7701	11.3060	79.5573	(1.041)	0.0000	0.0000	0
2020/12/17	2044	05/08/2021	12.59	Call	Bond Future	9,051.4200	9.0514	9,633.6000	9.6336	6.432	0	0	0
2020/12/17	2044	05/08/2021	12.59	Put	Bond Future	1,997.5300	1.9975	1,792.5400	1.7925	(10.262)	0	0	0
2020/12/17	2044	05/08/2021	12.60	Call	Bond Future	9,094.1800	9.0942	9,677.4800	9.6775	6.414	0	0	0
2020/12/17	2044	04/11/2021	12.91	Call	Bond Future	9,930.0200	9.9300	10,511.1500	10.5112	5.852	0	0	0
2020/12/17	2044	04/11/2021	12.91	Put	Bond Future	2,464.7300	2.4647	2,250.4200	2.2504	(8.695)	0	0	0
2020/12/17	2044	04/11/2021			Bond Future	11.6311	79.6078	11.5073	80.4033	(1.065)	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
2020/12/17	2044	04/11/2021	12.89	Call	Bond Future	9,857.6200	9.8576	10,436.5600	10.4366	5.873	0	0	0
2020/12/17	2044	04/11/2021	12.89	Put	Bond Future	2,499.3600	2.4994	2,282.8600	2.2829	(8.662)	0	0	0
2020/12/17	2044	04/11/2021	12.90	Call	Bond Future	9,893.8000	9.8938	10,473.8400	10.4738	5.863	0	0	0
2020/12/17	2044	04/11/2021	12.90	Put	Bond Future	2,481.9900	2.4820	2,266.5900	2.2666	(8.679)	0	0	0
2020/12/17	2046	04/02/2021			Bond Future	102.6804	102.6804	102.1658	102.1658	(0.501)	0.0000	0.0000	14,890
2020/12/17	2046	06/05/2021			Bond Future	101.9659	101.9659	101.4456	101.4456	(0.510)	0.0000	0.0000	0
2020/12/17	2046	05/08/2021			Bond Future	103.0916	103.0916	102.5652	102.5652	(0.511)	0.0000	0.0000	0
2020/12/17	2046	04/11/2021			Bond Future	102.4021	102.4021	101.8699	101.8699	(0.520)	0.0000	0.0000	0
2020/12/17	2050	04/02/2021			Bond Future	104.1587	104.1587	103.4821	103.4821	(0.650)	0.0000	0.0000	11,025
2020/12/17	2050	06/05/2021			Bond Future	105.2515	105.2515	104.5673	104.5673	(0.650)	0.0000	0.0000	0
2020/12/17	2050	05/08/2021			Bond Future	104.4834	104.4834	103.7915	103.7915	(0.662)	0.0000	0.0000	0
2020/12/17	2050	04/11/2021			Bond Future	105.6179	105.6179	104.9185	104.9185	(0.662)	0.0000	0.0000	0
2020/12/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	AL37	04/02/2021			Index Future	784.0050	784.0050	786.4470	786.4470	0.311	0.0000	0.0000	0
2020/12/17	AL37	06/05/2021			Index Future	792.0390	792.0390	794.5020	794.5020	0.311	0.0000	0.0000	0
2020/12/17	AL37	05/08/2021			Index Future	800.4990	800.4990	802.9850	802.9850	0.311	0.0000	0.0000	0
2020/12/17	AL37	04/11/2021			Index Future	809.0940	809.0940	811.6050	811.6050	0.310	0.0000	0.0000	0
2020/12/17	AL7T	04/02/2021			Index Future	866.8810	866.8810	870.7110	870.7110	0.442	0.0000	0.0000	0
2020/12/17	AL7T	06/05/2021			Index Future	875.7640	875.7640	879.6280	879.6280	0.441	0.0000	0.0000	0
2020/12/17	AL7T	05/08/2021			Index Future	885.1180	885.1180	889.0200	889.0200	0.441	0.0000	0.0000	0
2020/12/17	AL7T	04/11/2021			Index Future	894.6220	894.6220	898.5640	898.5640	0.441	0.0000	0.0000	0
2020/12/17	ALBI	04/02/2021			Index Future	759.3420	759.3420	763.5270	763.5270	0.551	0.0000	0.0000	231
2020/12/17	ALBI	06/05/2021			Index Future	767.1230	767.1230	771.3470	771.3470	0.551	0.0000	0.0000	0
2020/12/17	ALBI	05/08/2021			Index Future	775.3170	775.3170	779.5830	779.5830	0.550	0.0000	0.0000	0
2020/12/17	ALBI	04/11/2021			Index Future	783.6410	783.6410	787.9520	787.9520	0.550	0.0000	0.0000	0
2020/12/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	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
2020/12/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/17	ES33	04/02/2021			Bond Future	11.3810	77.3887	11.2963	77.8448	(0.744)	0.0000	0.0000	350
2020/12/17	ES33	06/05/2021			Bond Future	11.6331	74.4078	11.5448	74.8683	(0.758)	0.0000	0.0000	0
2020/12/17	ES33	05/08/2021			Bond Future	11.8938	75.2115	11.8018	75.6767	(0.773)	0.0000	0.0000	0
2020/12/17	ES33	04/11/2021			Bond Future	12.1641	72.2368	12.0682	72.7069	(0.789)	0.0000	0.0000	0
2020/12/17	ES42	04/02/2021			Bond Future	11.9484	76.0714	11.8536	76.6384	(0.794)	0.0000	0.0000	4,779
2020/12/17	ES42	06/05/2021			Bond Future	12.1958	72.5932	12.0967	73.1658	(0.813)	0.0000	0.0000	0
2020/12/17	ES42	05/08/2021			Bond Future	12.4455	73.3777	12.3419	73.9563	(0.832)	0.0000	0.0000	0
2020/12/17	ES42	04/11/2021			Bond Future	12.7061	69.9002	12.5977	70.4849	(0.853)	0.0000	0.0000	0
2020/12/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	33,920.0000	3.3920	100.000	0	0	0
2020/12/17	GOVI	04/02/2021	750.96	Put	GOVI	7,370.0000	0.7370	0.0000	0.0000	(100.000)	0	0	0
2020/12/17	GOVI	04/02/2021			GOVI	750.2230	750.2230	754.3520	754.3520	0.550	0.0000	0.0000	965
2020/12/17	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	34,020.0000	3.4020	100.000	0	0	0
2020/12/17	GOVI	04/02/2021	750.95	Put	GOVI	7,270.0000	0.7270	0.0000	0.0000	(100.000)	0	0	0
2020/12/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	34,120.0000	3.4120	100.000	0	0	0
2020/12/17	GOVI	04/02/2021	750.94	Put	GOVI	7,170.0000	0.7170	0.0000	0.0000	(100.000)	0	0	0
2020/12/17	GOVI	06/05/2021	678.68	Call	GOVI	792,300.0000	79.2300	833,970.0000	83.3970	5.259	0	0	0
2020/12/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	06/05/2021	678.67	Call	GOVI	792,400.0000	79.2400	834,070.0000	83.4070	5.259	0	0	0
2020/12/17	GOVI	06/05/2021			GOVI	757.9100	757.9100	762.0770	762.0770	0.550	0.0000	0.0000	0
2020/12/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	06/05/2021	678.69	Call	GOVI	792,200.0000	79.2200	833,870.0000	83.3870	5.260	0	0	0
2020/12/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	05/08/2021	719.14	Call	GOVI	468,660.0000	46.8660	510,740.0000	51.0740	8.979	0	0	0
2020/12/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	05/08/2021	719.13	Call	GOVI	468,760.0000	46.8760	510,840.0000	51.0840	8.977	0	0	0
2020/12/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	05/08/2021			GOVI	766.0060	766.0060	770.2140	770.2140	0.549	0.0000	0.0000	0
2020/12/17	GOVI	05/08/2021	719.15	Call	GOVI	468,560.0000	46.8560	510,640.0000	51.0640	8.981	0	0	0
2020/12/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	04/11/2021	728.41	Call	GOVI	458,200.0000	45.8200	500,720.0000	50.0720	9.280	0	0	0
2020/12/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	04/11/2021	728.40	Call	GOVI	458,300.0000	45.8300	500,820.0000	50.0820	9.278	0	0	0
2020/12/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GOVI	04/11/2021			GOVI	774.2300	774.2300	778.4820	778.4820	0.549	0.0000	0.0000	0
2020/12/17	GOVI	04/11/2021	728.42	Call	GOVI	458,100.0000	45.8100	500,620.0000	50.0620	9.282	0	0	0
2020/12/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/17	IGOV	04/02/2021			Index Future	273.5110	273.5110	273.1450	273.1450	(0.134)	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
2020/12/17	IGOV	06/05/2021			Index Future	276.3810	276.3810	276.0090	276.0090	(0.135)	0.0000	0.0000	21
2020/12/17	IGOV	05/08/2021			Index Future	279.4000	279.4000	279.0230	279.0230	(0.135)	0.0000	0.0000	0
2020/12/17	IGOV	04/11/2021			Index Future	282.4660	282.4660	282.0840	282.0840	(0.135)	0.0000	0.0000	0
2020/12/17	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/12/17	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/17	IS05	15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4000	90.4000	(0.011)	0.0000	0.0000	0
2020/12/17	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3100	89.3100	(0.034)	0.0000	0.0000	0
2020/12/17	IS05	21/12/2021			Interest Rate Swap	90.5800	90.5800	90.5400	90.5400	(0.044)	0.0000	0.0000	51
2020/12/17	IS05	15/03/2022			Interest Rate Swap	89.9700	89.9700	89.9200	89.9200	(0.056)	0.0000	0.0000	0
2020/12/17	IS05	21/06/2022			Interest Rate Swap	90.0500	90.0500	89.9800	89.9800	(0.078)	0.0000	0.0000	0
2020/12/17	IS05	20/09/2022			Interest Rate Swap	93.1600	93.1600	93.0800	93.0800	(0.086)	0.0000	0.0000	0
2020/12/17	IS05	20/12/2022			Interest Rate Swap	93.6000	93.6000	93.5200	93.5200	(0.085)	0.0000	0.0000	0
2020/12/17	IS05	22/03/2023			Interest Rate Swap	85.9300	85.9300	85.8500	85.8500	(0.093)	0.0000	0.0000	0
2020/12/17	IS05	20/06/2023			Interest Rate Swap	91.4100	91.4100	91.3100	91.3100	(0.109)	0.0000	0.0000	0
2020/12/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/17	IS10	17/12/2025			Interest Rate Swap	78.2800	78.2800	78.0100	78.0100	(0.345)	0.0000	0.0000	0
2020/12/17	IS10	16/03/2026			Interest Rate Swap	74.7100	74.7100	74.4300	74.4300	(0.375)	0.0000	0.0000	0
2020/12/17	IS10	15/06/2026			Interest Rate Swap	73.0300	73.0300	72.7300	72.7300	(0.411)	0.0000	0.0000	0
2020/12/17	IS10	21/09/2026			Interest Rate Swap	74.9700	74.9700	74.6500	74.6500	(0.427)	0.0000	0.0000	0
2020/12/17	IS10	21/12/2026			Interest Rate Swap	78.9500	78.9500	78.6100	78.6100	(0.431)	0.0000	0.0000	0
2020/12/17	IS10	15/03/2027			Interest Rate Swap	77.3900	77.3900	77.0500	77.0500	(0.439)	0.0000	0.0000	0
2020/12/17	IS10	21/06/2027			Interest Rate Swap	79.4400	79.4400	79.0800	79.0800	(0.453)	0.0000	0.0000	0
2020/12/17	IS10	20/09/2027			Interest Rate Swap	85.2600	85.2600	84.8900	84.8900	(0.434)	0.0000	0.0000	0
2020/12/17	IS10	20/12/2027			Interest Rate Swap	85.6400	85.6400	85.2700	85.2700	(0.432)	0.0000	0.0000	0
2020/12/17	IS10	22/03/2028			Interest Rate Swap	78.6000	78.6000	78.2200	78.2200	(0.483)	0.0000	0.0000	0
2020/12/17	IS10	20/06/2028			Interest Rate Swap	86.5000	86.5000	86.1200	86.1200	(0.439)	0.0000	0.0000	0
2020/12/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/17	JBAF	20/01/2021			Jibar Tradeable Future	3.6150	96.3850	3.6150	96.3850	0.000	0.0000	0.0000	0
2020/12/17	JBAF	17/02/2021			Jibar Tradeable Future	3.5600	96.4400	3.5300	96.4700	(0.843)	0.0000	0.0000	0
2020/12/17	JBAF	17/03/2021			Jibar Tradeable Future	3.5550	96.4450	3.5250	96.4750	(0.844)	0.0000	0.0000	0
2020/12/17	JBAF	21/04/2021			Jibar Tradeable Future	3.5500	96.4500	3.4900	96.5100	(1.690)	0.0000	0.0000	0
2020/12/17	JBAF	19/05/2021			Jibar Tradeable Future	3.5400	96.4600	3.4800	96.5200	(1.695)	0.0000	0.0000	0
2020/12/17	JBAF	15/06/2021			Jibar Tradeable Future	3.5500	96.4500	3.4750	96.5250	(2.113)	0.0000	0.0000	0
2020/12/17	JBAF	15/09/2021			Jibar Tradeable Future	3.6450	96.3550	3.5700	96.4300	(2.058)	0.0000	0.0000	30,000
2020/12/17	JBAF	15/12/2021			Jibar Tradeable Future	3.8300	96.1700	3.7650	96.2350	(1.697)	0.0000	0.0000	0
2020/12/17	JBAF	16/03/2022			Jibar Tradeable Future	3.9800	96.0200	3.9200	96.0800	(1.508)	0.0000	0.0000	0
2020/12/17	JBAF	15/06/2022			Jibar Tradeable Future	4.2550	95.7450	4.1200	95.8800	(3.173)	0.0000	0.0000	0
2020/12/17	JBAF	21/09/2022			Jibar Tradeable Future	4.3950	95.6050	4.3650	95.6350	(0.683)	0.0000	0.0000	0
2020/12/17	JBAF	21/12/2022			Jibar Tradeable Future	4.6000	95.4000	4.5350	95.4650	(1.413)	0.0000	0.0000	0
2020/12/17	R023	04/02/2021	6.33	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/12/17	R023	04/02/2021	6.34	Call	Bond Future	3,194.6200	3.1946	3,261.5700	3.2616	2.096	0	0	0
2020/12/17	R023	04/02/2021	6.32	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0

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2020/12/17	R023	04/02/2021			Bond Future	4.7172	109.3313	4.6839	109.3982	(0.707)	0.0000	0.0000	31,397
2020/12/17	R023	04/02/2021	6.33	Call	Bond Future	3,175.3300	3.1753	3,242.2800	3.2423	2.108	0	0	0
2020/12/17	R023	04/02/2021	6.34	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/12/17	R023	04/02/2021	6.32	Call	Bond Future	3,156.0200	3.1560	3,222.9700	3.2230	2.121	0	0	0
2020/12/17	R023	06/05/2021	7.58	Call	Bond Future	4,764.6100	4.7646	4,831.8800	4.8319	1.412	0	0	0
2020/12/17	R023	06/05/2021	7.58	Put	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
2020/12/17	R023	06/05/2021			Bond Future	4.8007	106.5454	4.7626	106.6127	(0.793)	0.0000	0.0000	0
2020/12/17	R023	06/05/2021	7.57	Call	Bond Future	4,747.9900	4.7480	4,815.2600	4.8153	1.417	0	0	0
2020/12/17	R023	06/05/2021	7.57	Put	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	0
2020/12/17	R023	06/05/2021	7.56	Call	Bond Future	4,731.3600	4.7314	4,798.6300	4.7986	1.422	0	0	0
2020/12/17	R023	06/05/2021	7.56	Put	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	0
2020/12/17	R023	05/08/2021	5.30	Call	Bond Future	959.3200	0.9593	1,003.0500	1.0031	4.558	0	0	0
2020/12/17	R023	05/08/2021	5.30	Put	Bond Future	322.3300	0.3223	298.2700	0.2983	(7.464)	0	0	0
2020/12/17	R023	05/08/2021	5.29	Call	Bond Future	948.3600	0.9484	991.8500	0.9919	4.586	0	0	0
2020/12/17	R023	05/08/2021	5.29	Put	Bond Future	326.4800	0.3265	302.1800	0.3022	(7.443)	0	0	0
2020/12/17	R023	05/08/2021			Bond Future	4.8799	107.6957	4.8354	107.7635	(0.912)	0.0000	0.0000	0
2020/12/17	R023	05/08/2021	5.31	Call	Bond Future	970.3200	0.9703	1,014.2900	1.0143	4.531	0	0	0
2020/12/17	R023	05/08/2021	5.31	Put	Bond Future	318.2300	0.3182	294.4100	0.2944	(7.485)	0	0	0
2020/12/17	R023	04/11/2021	4.91	Call	Bond Future	504.5100	0.5045	535.7800	0.5358	6.198	0	0	0
2020/12/17	R023	04/11/2021	4.91	Put	Bond Future	610.7200	0.6107	573.5600	0.5736	(6.085)	0	0	0
2020/12/17	R023	04/11/2021	4.90	Call	Bond Future	498.1500	0.4981	529.1700	0.5292	6.227	0	0	0
2020/12/17	R023	04/11/2021	4.90	Put	Bond Future	617.2000	0.6172	579.7900	0.5798	(6.061)	0	0	0
2020/12/17	R023	04/11/2021			Bond Future	4.9928	104.9335	4.9394	105.0019	(1.068)	0.0000	0.0000	0
2020/12/17	R023	04/11/2021	4.92	Call	Bond Future	510.9300	0.5109	542.4500	0.5424	6.169	0	0	0
2020/12/17	R023	04/11/2021	4.92	Put	Bond Future	604.3000	0.6043	567.3900	0.5674	(6.108)	0	0	0
2020/12/17	R035	04/02/2021	10.05	Call	Bond Future	852.2900	0.8523	1,002.0000	1.0020	17.566	0	0	0
2020/12/17	R035	04/02/2021	10.05	Put	Bond Future	4,115.3000	4.1153	3,637.7000	3.6377	(11.605)	0	0	0
2020/12/17	R035	04/02/2021	10.04	Call	Bond Future	832.5300	0.8325	979.5500	0.9795	17.659	0	0	0
2020/12/17	R035	04/02/2021	10.04	Put	Bond Future	4,165.2500	4.1652	3,684.9600	3.6850	(11.531)	0	0	0
2020/12/17	R035	04/02/2021	10.14	Put	Bond Future	3,683.7500	3.6838	3,231.1600	3.2312	(12.286)	0	0	650
2020/12/17	R035	04/02/2021	11.14	Call	Bond Future	4,694.5900	4.6946	5,154.2100	5.1542	9.790	0	0	0
2020/12/17	R035	04/02/2021	11.14	Put	Bond Future	800.2700	0.8003	632.5800	0.6326	(20.954)	0	0	650
2020/12/17	R035	04/02/2021			Bond Future	10.5309	91.9543	10.4364	92.5816	(0.897)	0.0000	0.0000	95,980
2020/12/17	R035	04/02/2021	10.06	Call	Bond Future	872.4700	0.8725	1,024.8800	1.0249	17.469	0	0	0
2020/12/17	R035	04/02/2021	10.06	Put	Bond Future	4,065.8500	4.0658	3,590.9500	3.5910	(11.680)	0	0	0
2020/12/17	R035	04/02/2021	10.14	Call	Bond Future	1,044.6700	1.0447	1,219.3900	1.2194	16.725	0	0	0
2020/12/17	R035	06/05/2021	10.55	Call	Bond Future	2,943.8700	2.9439	3,221.6200	3.2216	9.435	0	0	0
2020/12/17	R035	06/05/2021	10.55	Put	Bond Future	4,193.5300	4.1935	3,837.8700	3.8379	(8.481)	0	0	500
2020/12/17	R035	06/05/2021	10.05	Put	Bond Future	6,253.4900	6.2535	5,805.7000	5.8057	(7.161)	0	0	0
2020/12/17	R035	06/05/2021	10.05	Call	Bond Future	1,637.8700	1.6379	1,823.4900	1.8235	11.333	0	0	500
2020/12/17	R035	06/05/2021	12.91	Put	Bond Future	364.7700	0.3648	308.6800	0.3087	(15.377)	0	0	600
2020/12/17	R035	06/05/2021	10.40	Put	Bond Future	4,748.4600	4.7485	4,364.8500	4.3649	(8.079)	0	0	0
2020/12/17	R035	06/05/2021	11.55	Call	Bond Future	6,652.4500	6.6525	7,096.7900	7.0968	6.679	0	0	0
2020/12/17	R035	06/05/2021	11.55	Put	Bond Future	1,691.0800	1.6911	1,502.0100	1.5020	(11.180)	0	0	1,650
2020/12/17	R035	06/05/2021	12.77	Call	Bond Future	12,136.9500	12.1369	12,705.0900	12.7051	4.681	0	0	0
2020/12/17	R035	06/05/2021	12.77	Put	Bond Future	439.2700	0.4393	374.0000	0.3740	(14.859)	0	0	1,650
2020/12/17	R035	06/05/2021	10.24	Put	Bond Future	5,399.3200	5.3993	4,986.0200	4.9860	(7.655)	0	0	0

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2020/12/17	R035	06/05/2021	10.24	Call	Bond Future	2,084.3500	2.0844	2,304.4600	2.3045	10.560	0	0	793
2020/12/17	R035	06/05/2021	12.37	Call	Bond Future	10,312.2600	10.3123	10,847.9200	10.8479	5.194	0	0	0
2020/12/17	R035	06/05/2021	12.35	Put	Bond Future	746.7500	0.7467	647.1100	0.6471	(13.343)	0	0	0
2020/12/17	R035	06/05/2021	12.36	Put	Bond Future	737.7200	0.7377	639.0300	0.6390	(13.378)	0	0	0
2020/12/17	R035	06/05/2021			Bond Future	10.7428	88.4234	10.6445	89.0568	(0.914)	0.0000	0.0000	0
2020/12/17	R035	06/05/2021	11.05	Call	Bond Future	4,630.4600	4.6305	4,998.0600	4.9981	7.939	0	0	0
2020/12/17	R035	06/05/2021	11.05	Put	Bond Future	2,691.3500	2.6913	2,425.5400	2.4255	(9.876)	0	0	500
2020/12/17	R035	06/05/2021	11.15	Put	Bond Future	2,451.4500	2.4515	2,202.4100	2.2024	(10.159)	0	0	0
2020/12/17	R035	06/05/2021	11.15	Call	Bond Future	5,008.0000	5.0080	5,392.3700	5.3924	7.675	0	0	600
2020/12/17	R035	06/05/2021	12.91	Call	Bond Future	12,781.8400	12.7818	13,359.1600	13.3592	4.517	0	0	0
2020/12/17	R035	06/05/2021	10.40	Call	Bond Future	2,508.1300	2.5081	2,757.9300	2.7579	9.960	0	0	600
2020/12/17	R035	06/05/2021	10.81	Put	Bond Future	3,348.9000	3.3489	3,040.9100	3.0409	(9.197)	0	0	0
2020/12/17	R035	06/05/2021	10.81	Call	Bond Future	3,778.8200	3.7788	4,104.2400	4.1042	8.612	0	0	1,650
2020/12/17	R035	06/05/2021	11.32	Call	Bond Future	5,682.3700	5.6824	6,093.7300	6.0937	7.239	0	0	0
2020/12/17	R035	06/05/2021	11.32	Put	Bond Future	2,091.2200	2.0912	1,869.1700	1.8692	(10.618)	0	0	793
2020/12/17	R035	06/05/2021	12.37	Put	Bond Future	728.7800	0.7288	631.0300	0.6310	(13.413)	0	0	0
2020/12/17	R035	06/05/2021	12.35	Call	Bond Future	10,222.1800	10.2222	10,755.9500	10.7560	5.222	0	0	0
2020/12/17	R035	06/05/2021	12.02	Call	Bond Future	8,760.6600	8.7607	9,259.7800	9.2598	5.697	0	0	0
2020/12/17	R035	06/05/2021	12.02	Put	Bond Future	1,101.2100	1.1012	966.9200	0.9669	(12.195)	0	0	793
2020/12/17	R035	06/05/2021	12.36	Call	Bond Future	10,267.2000	10.2672	10,801.9200	10.8019	5.208	0	0	0
2020/12/17	R035	05/08/2021	11.37	Call	Bond Future	5,610.5900	5.6106	5,993.8300	5.9938	6.831	0	0	0
2020/12/17	R035	05/08/2021	11.37	Put	Bond Future	3,133.4400	3.1334	2,876.6400	2.8766	(8.195)	0	0	100
2020/12/17	R035	05/08/2021	5.31	Call	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0	0	0
2020/12/17	R035	05/08/2021	5.31	Put	Bond Future	48,712.6000	48.7126	48,072.5900	48.0726	(1.314)	0	0	0
2020/12/17	R035	05/08/2021			Bond Future	10.9633	89.3783	10.8610	90.0183	(0.933)	0.0000	0.0000	0
2020/12/17	R035	05/08/2021	10.77	Call	Bond Future	3,610.9100	3.6109	3,906.0900	3.9061	8.175	0	0	0
2020/12/17	R035	05/08/2021	10.77	Put	Bond Future	4,826.4200	4.8264	4,481.5600	4.4816	(7.145)	0	0	100
2020/12/17	R035	05/08/2021	10.02	Put	Bond Future	7,942.8200	7.9428	7,483.3400	7.4833	(5.785)	0	0	0
2020/12/17	R035	05/08/2021	10.02	Call	Bond Future	1,766.9300	1.7669	1,947.4900	1.9475	10.219	0	0	100
2020/12/17	R035	05/08/2021	5.29	Call	Bond Future	0.1500	0.0002	0.1800	0.0002	20.000	0	0	0
2020/12/17	R035	05/08/2021	5.29	Put	Bond Future	48,945.8800	48.9459	48,305.8700	48.3059	(1.308)	0	0	0
2020/12/17	R035	05/08/2021	5.30	Call	Bond Future	0.1500	0.0002	0.1900	0.0002	26.667	0	0	0
2020/12/17	R035	05/08/2021	5.30	Put	Bond Future	48,829.1700	48.8292	48,189.1700	48.1892	(1.311)	0	0	0
2020/12/17	R035	04/11/2021	10.62	Put	Bond Future	6,752.2100	6.7522	6,362.9700	6.3630	(5.765)	0	0	0
2020/12/17	R035	04/11/2021	10.62	Call	Bond Future	3,202.4100	3.2024	3,459.9500	3.4600	8.042	0	0	400
2020/12/17	R035	04/11/2021	11.08	Call	Bond Future	4,501.2200	4.5012	4,820.3800	4.8204	7.091	0	0	0
2020/12/17	R035	04/11/2021	11.08	Put	Bond Future	5,172.6700	5.1727	4,845.0500	4.8450	(6.334)	0	0	782
2020/12/17	R035	04/11/2021	10.23	Put	Bond Future	8,454.9900	8.4550	8,014.9800	8.0150	(5.204)	0	0	0
2020/12/17	R035	04/11/2021	10.12	Put	Bond Future	8,992.3100	8.9923	8,538.7900	8.5388	(5.043)	0	0	0
2020/12/17	R035	04/11/2021	10.12	Call	Bond Future	2,151.6000	2.1516	2,344.8600	2.3449	8.982	0	0	400
2020/12/17	R035	04/11/2021	11.75	Put	Bond Future	3,428.6500	3.4287	3,183.1900	3.1832	(7.159)	0	0	782
2020/12/17	R035	04/11/2021	12.53	Call	Bond Future	9,714.5900	9.7146	10,191.1700	10.1912	4.906	0	0	0
2020/12/17	R035	04/11/2021	12.53	Put	Bond Future	2,163.4600	2.1635	1,993.2600	1.9933	(7.867)	0	0	0
2020/12/17	R035	04/11/2021			Bond Future	11.1906	85.8544	11.0840	86.5012	(0.952)	0.0000	0.0000	0
2020/12/17	R035	04/11/2021	13.82	Call	Bond Future	14,681.0300	14.6810	15,251.0500	15.2511	3.883	0	0	0
2020/12/17	R035	04/11/2021	13.82	Put	Bond Future	771.0800	0.7711	694.3200	0.6943	(9.955)	0	0	400
2020/12/17	R035	04/11/2021	10.23	Call	Bond Future	2,353.2900	2.3533	2,560.0600	2.5601	8.786	0	0	782
2020/12/17	R035	04/11/2021	11.75	Call	Bond Future	6,709.8900	6.7099	7,111.2100	7.1112	5.981	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
2020/12/17	R035	04/11/2021	12.51	Call	Bond Future	9,641.3600	9.6414	10,116.1000	10.1161	4.924	0	0	0
2020/12/17	R035	04/11/2021	12.51	Put	Bond Future	2,195.5100	2.1955	2,023.4700	2.0235	(7.836)	0	0	0
2020/12/17	R035	04/11/2021	12.52	Call	Bond Future	9,677.9600	9.6780	10,153.6200	10.1536	4.915	0	0	0
2020/12/17	R035	04/11/2021	12.52	Put	Bond Future	2,179.4400	2.1794	2,008.3200	2.0083	(7.852)	0	0	0
2020/12/17	R186	04/02/2021	8.16	Call	Bond Future	6,433.8200	6.4338	6,784.7000	6.7847	5.454	0	0	0
2020/12/17	R186	04/02/2021	8.17	Put	Bond Future	30.6700	0.0307	20.1100	0.0201	(34.431)	0	0	0
2020/12/17	R186	04/02/2021	8.15	Call	Bond Future	6,386.1900	6.3862	6,736.6800	6.7367	5.488	0	0	0
2020/12/17	R186	04/02/2021	8.00	Put	Bond Future	59.7600	0.0598	40.9900	0.0410	(31.409)	0	0	15,177
2020/12/17	R186	04/02/2021			Bond Future	6.8977	118.5570	6.8289	118.9189	(0.997)	0.0000	0.0000	79,437
2020/12/17	R186	04/02/2021	8.16	Put	Bond Future	31.9500	0.0319	21.0000	0.0210	(34.272)	0	0	0
2020/12/17	R186	04/02/2021	8.17	Call	Bond Future	6,481.4700	6.4815	6,832.7400	6.8327	5.420	0	0	0
2020/12/17	R186	04/02/2021	8.15	Put	Bond Future	33.2700	0.0333	21.9300	0.0219	(34.085)	0	0	0
2020/12/17	R186	04/02/2021	8.00	Call	Bond Future	5,675.0400	5.6750	6,018.1000	6.0181	6.045	0	0	0
2020/12/17	R186	06/05/2021	10.77	Call	Bond Future	16,844.3800	16.8444	17,209.3900	17.2094	2.167	0	0	0
2020/12/17	R186	06/05/2021	10.77	Put	Bond Future	0.4100	0.0004	0.2900	0.0003	(29.268)	0	0	0
2020/12/17	R186	06/05/2021	10.76	Call	Bond Future	16,803.3500	16.8034	17,168.3500	17.1684	2.172	0	0	0
2020/12/17	R186	06/05/2021	10.76	Put	Bond Future	0.4300	0.0004	0.3000	0.0003	(30.233)	0	0	0
2020/12/17	R186	06/05/2021			Bond Future	7.0592	119.7716	6.9864	120.1367	(1.031)	0.0000	0.0000	0
2020/12/17	R186	06/05/2021	10.78	Call	Bond Future	16,885.4000	16.8854	17,250.4100	17.2504	2.162	0	0	0
2020/12/17	R186	06/05/2021	10.78	Put	Bond Future	0.4000	0.0004	0.2800	0.0003	(30.000)	0	0	0
2020/12/17	R186	05/08/2021	8.62	Call	Bond Future	6,891.5700	6.8916	7,203.5700	7.2036	4.527	0	0	0
2020/12/17	R186	05/08/2021	8.62	Put	Bond Future	485.6400	0.4856	428.8200	0.4288	(11.700)	0	0	0
2020/12/17	R186	05/08/2021	8.61	Call	Bond Future	6,854.2500	6.8542	7,165.6000	7.1656	4.542	0	0	0
2020/12/17	R186	05/08/2021	8.61	Put	Bond Future	492.6600	0.4927	435.1900	0.4352	(11.665)	0	0	0
2020/12/17	R186	05/08/2021			Bond Future	7.2262	115.7835	7.1490	116.1523	(1.069)	0.0000	0.0000	0
2020/12/17	R186	05/08/2021	8.63	Call	Bond Future	6,928.9300	6.9289	7,241.5700	7.2416	4.512	0	0	0
2020/12/17	R186	05/08/2021	8.63	Put	Bond Future	478.7000	0.4787	422.5200	0.4225	(11.736)	0	0	0
2020/12/17	R186	04/11/2021	8.09	Call	Bond Future	4,578.4400	4.5784	4,827.5700	4.8276	5.441	0	0	0
2020/12/17	R186	04/11/2021	8.09	Put	Bond Future	1,524.0700	1.5241	1,400.5500	1.4006	(8.105)	0	0	0
2020/12/17	R186	04/11/2021	8.10	Call	Bond Future	4,609.2300	4.6092	4,859.1700	4.8592	5.423	0	0	0
2020/12/17	R186	04/11/2021	8.10	Put	Bond Future	1,511.1200	1.5111	1,388.4100	1.3884	(8.120)	0	0	0
2020/12/17	R186	04/11/2021			Bond Future	7.4039	117.0143	7.3217	117.3869	(1.109)	0.0000	0.0000	0
2020/12/17	R186	04/11/2021	8.11	Call	Bond Future	4,640.1000	4.6401	4,890.8500	4.8908	5.404	0	0	0
2020/12/17	R186	04/11/2021	8.11	Put	Bond Future	1,498.2600	1.4983	1,376.3600	1.3764	(8.136)	0	0	0
2020/12/17	R197	04/02/2021			Bond Future	319.4077	319.4077	319.5351	319.5351	0.040	0.0000	0.0000	2,441
2020/12/17	R197	06/05/2021			Bond Future	322.7585	322.7585	322.8863	322.8863	0.040	0.0000	0.0000	0
2020/12/17	R197	05/08/2021			Bond Future	318.3089	318.3089	318.4374	318.4374	0.040	0.0000	0.0000	0
2020/12/17	R197	04/11/2021			Bond Future	321.7657	321.7657	321.8955	321.8955	0.040	0.0000	0.0000	0
2020/12/17	R202	04/02/2021			Bond Future	220.9071	220.9071	220.9213	220.9213	0.006	0.0000	0.0000	7,878
2020/12/17	R202	06/05/2021			Bond Future	223.2246	223.2246	223.2384	223.2384	0.006	0.0000	0.0000	0
2020/12/17	R202	05/08/2021			Bond Future	221.4328	221.4328	221.4461	221.4461	0.006	0.0000	0.0000	0
2020/12/17	R202	04/11/2021			Bond Future	223.8374	223.8374	223.8508	223.8508	0.006	0.0000	0.0000	0
2020/12/17	R209	04/02/2021	10.12	Call	Bond Future	1,374.8800	1.3749	1,545.3400	1.5453	12.398	0	0	0
2020/12/17	R209	04/02/2021	10.12	Put	Bond Future	2,687.9100	2.6879	2,369.7800	2.3698	(11.836)	0	0	0

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2020/12/17	R209	04/02/2021			Bond Future	10.3429	71.2776	10.2592	71.7661	(0.809)	0.0000	0.0000	25,916
2020/12/17	R209	04/02/2021	10.11	Call	Bond Future	1,350.7700	1.3508	1,518.9800	1.5190	12.453	0	0	0
2020/12/17	R209	04/02/2021	10.11	Put	Bond Future	2,723.5500	2.7236	2,403.1700	2.4032	(11.763)	0	0	0
2020/12/17	R209	04/02/2021	10.10	Call	Bond Future	1,327.0100	1.3270	1,492.9900	1.4930	12.508	0	0	0
2020/12/17	R209	04/02/2021	10.10	Put	Bond Future	2,759.6100	2.7596	2,437.0000	2.4370	(11.690)	0	0	0
2020/12/17	R209	06/05/2021	9.75	Put	Bond Future	5,978.0400	5.9780	5,617.6800	5.6177	(6.028)	0	0	0
2020/12/17	R209	06/05/2021	9.75	Call	Bond Future	1,356.4200	1.3564	1,489.4300	1.4894	9.806	0	0	6,250
2020/12/17	R209	06/05/2021	11.00	Call	Bond Future	4,653.6800	4.6537	4,958.6000	4.9586	6.552	0	0	0
2020/12/17	R209	06/05/2021	11.00	Put	Bond Future	2,057.7200	2.0577	1,869.2700	1.8693	(9.158)	0	0	3,500
2020/12/17	R209	06/05/2021	10.00	Put	Bond Future	4,931.7600	4.9318	4,605.1300	4.6051	(6.623)	0	0	0
2020/12/17	R209	06/05/2021	10.00	Call	Bond Future	1,841.3300	1.8413	2,008.0700	2.0081	9.055	0	0	0
2020/12/17	R209	06/05/2021	12.25	Call	Bond Future	9,399.4900	9.3995	9,821.6000	9.8216	4.491	0	0	0
2020/12/17	R209	06/05/2021	12.25	Put	Bond Future	577.4100	0.5774	506.1500	0.5062	(12.341)	0	0	9,150
2020/12/17	R209	06/05/2021	12.23	Call	Bond Future	9,321.2500	9.3213	9,741.9600	9.7420	4.513	0	0	0
2020/12/17	R209	06/05/2021	12.23	Put	Bond Future	591.8200	0.5918	519.1600	0.5192	(12.277)	0	0	0
2020/12/17	R209	06/05/2021	12.22	Call	Bond Future	9,282.1600	9.2822	9,702.1800	9.7022	4.525	0	0	0
2020/12/17	R209	06/05/2021	12.22	Put	Bond Future	599.1300	0.5991	525.7800	0.5258	(12.243)	0	0	0
2020/12/17	R209	06/05/2021			Bond Future	10.5287	68.8685	10.4420	69.3619	(0.823)	0.0000	0.0000	5,250
2020/12/17	R209	06/05/2021	10.60	Call	Bond Future	3,378.5100	3.3785	3,630.1800	3.6302	7.449	0	0	0
2020/12/17	R209	06/05/2021	10.60	Put	Bond Future	2,976.1500	2.9762	2,734.4500	2.7344	(8.121)	0	0	6,250
2020/12/17	R209	06/05/2021	11.60	Call	Bond Future	6,887.8100	6.8878	7,256.7300	7.2567	5.356	0	0	0
2020/12/17	R209	06/05/2021	11.60	Put	Bond Future	1,189.6900	1.1897	1,065.2400	1.0652	(10.461)	0	0	3,750
2020/12/17	R209	06/05/2021	10.25	Put	Bond Future	4,027.2000	4.0272	3,735.9300	3.7359	(7.233)	0	0	0
2020/12/17	R209	06/05/2021	10.25	Call	Bond Future	2,422.6300	2.4226	2,624.7300	2.6247	8.342	0	0	5,325
2020/12/17	R209	06/05/2021	11.25	Call	Bond Future	5,548.1200	5.5481	5,882.3700	5.8824	6.025	0	0	0
2020/12/17	R209	06/05/2021	11.25	Put	Bond Future	1,632.9400	1.6329	1,473.8200	1.4738	(9.744)	0	0	9,150
2020/12/17	R209	06/05/2021	12.24	Call	Bond Future	9,360.3700	9.3604	9,781.7800	9.7818	4.502	0	0	0
2020/12/17	R209	06/05/2021	12.24	Put	Bond Future	584.5800	0.5846	512.6200	0.5126	(12.310)	0	0	0
2020/12/17	R209	05/08/2021	11.81	Call	Bond Future	7,428.4800	7.4285	7,786.8600	7.7869	4.824	0	0	0
2020/12/17	R209	05/08/2021	11.81	Put	Bond Future	1,769.5300	1.7695	1,629.4000	1.6294	(7.919)	0	0	0
2020/12/17	R209	05/08/2021			Bond Future	10.7178	69.6124	10.6280	70.1109	(0.838)	0.0000	0.0000	0
2020/12/17	R209	05/08/2021	11.80	Call	Bond Future	7,395.0200	7.3950	7,752.5400	7.7525	4.835	0	0	0
2020/12/17	R209	05/08/2021	11.80	Put	Bond Future	1,784.7000	1.7847	1,643.7100	1.6437	(7.900)	0	0	0
2020/12/17	R209	05/08/2021	11.79	Call	Bond Future	7,361.6100	7.3616	7,718.2600	7.7183	4.845	0	0	0
2020/12/17	R209	05/08/2021	11.79	Put	Bond Future	1,799.9800	1.8000	1,658.1200	1.6581	(7.881)	0	0	0
2020/12/17	R209	04/11/2021	12.19	Call	Bond Future	8,442.9200	8.4429	8,808.2900	8.8083	4.328	0	0	0
2020/12/17	R209	04/11/2021	12.19	Put	Bond Future	2,050.1000	2.0501	1,911.6800	1.9117	(6.752)	0	0	0
2020/12/17	R209	04/11/2021	12.17	Call	Bond Future	8,379.7200	8.3797	8,743.6500	8.7437	4.343	0	0	0
2020/12/17	R209	04/11/2021			Bond Future	10.9116	67.2126	10.8184	67.7164	(0.854)	0.0000	0.0000	0
2020/12/17	R209	04/11/2021	12.18	Call	Bond Future	8,411.3000	8.4113	8,775.9500	8.7760	4.335	0	0	0
2020/12/17	R209	04/11/2021	12.18	Put	Bond Future	2,064.9600	2.0650	1,925.8200	1.9258	(6.738)	0	0	0
2020/12/17	R209	04/11/2021	12.17	Put	Bond Future	2,079.9100	2.0799	1,940.0500	1.9400	(6.724)	0	0	0
2020/12/17	R210	04/02/2021			Bond Future	195.0965	195.0965	195.1056	195.1056	0.005	0.0000	0.0000	1,213
2020/12/17	R210	06/05/2021			Bond Future	194.4274	194.4274	194.4358	194.4358	0.004	0.0000	0.0000	0
2020/12/17	R210	05/08/2021			Bond Future	196.5735	196.5735	196.5817	196.5817	0.004	0.0000	0.0000	0
2020/12/17	R210	04/11/2021			Bond Future	195.9656	195.9656	195.9738	195.9738	0.004	0.0000	0.0000	0

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2020/12/17	R212	04/02/2021			Bond Future	170.3365	170.3365	170.3505	170.3505	0.008	0.0000	0.0000	5,730
2020/12/17	R212	06/05/2021			Bond Future	172.1238	172.1238	172.1374	172.1374	0.008	0.0000	0.0000	0
2020/12/17	R212	05/08/2021			Bond Future	171.6892	171.6892	171.7026	171.7026	0.008	0.0000	0.0000	0
2020/12/17	R212	04/11/2021			Bond Future	173.5537	173.5537	173.5671	173.5671	0.008	0.0000	0.0000	0
2020/12/17	R213	04/02/2021	9.40	Call	Bond Future	1,967.7600	1.9678	2,172.4900	2.1725	10.404	0	0	0
2020/12/17	R213	04/02/2021	9.40	Put	Bond Future	1,615.0100	1.6150	1,392.0700	1.3921	(13.804)	0	0	0
2020/12/17	R213	04/02/2021	9.39	Call	Bond Future	1,936.8700	1.9369	2,139.3700	2.1394	10.455	0	0	0
2020/12/17	R213	04/02/2021	9.39	Put	Bond Future	1,641.6500	1.6416	1,416.4800	1.4165	(13.716)	0	0	0
2020/12/17	R213	04/02/2021			Bond Future	9.3388	88.0863	9.2651	88.5139	(0.790)	0.0000	0.0000	8,858
2020/12/17	R213	04/02/2021	9.41	Call	Bond Future	1,998.9100	1.9989	2,205.8700	2.2059	10.354	0	0	0
2020/12/17	R213	04/02/2021	9.41	Put	Bond Future	1,588.6900	1.5887	1,367.9800	1.3680	(13.893)	0	0	0
2020/12/17	R213	06/05/2021	11.91	Call	Bond Future	12,229.1000	12.2291	12,638.0100	12.6380	3.344	0	0	0
2020/12/17	R213	06/05/2021	11.91	Put	Bond Future	148.9100	0.1489	126.0300	0.1260	(15.365)	0	0	0
2020/12/17	R213	06/05/2021			Bond Future	9.5297	85.4607	9.4530	85.8925	(0.805)	0.0000	0.0000	0
2020/12/17	R213	06/05/2021	11.90	Call	Bond Future	12,185.8100	12.1858	12,594.3900	12.5944	3.353	0	0	0
2020/12/17	R213	06/05/2021	11.90	Put	Bond Future	151.4000	0.1514	128.1900	0.1282	(15.330)	0	0	0
2020/12/17	R213	06/05/2021	11.89	Call	Bond Future	12,142.5100	12.1425	12,550.7700	12.5508	3.362	0	0	0
2020/12/17	R213	06/05/2021	11.89	Put	Bond Future	153.9200	0.1539	130.3900	0.1304	(15.287)	0	0	0
2020/12/17	R213	05/08/2021	10.14	Put	Bond Future	2,507.5600	2.5076	2,330.9500	2.3309	(7.043)	0	0	200
2020/12/17	R213	05/08/2021	9.34	Put	Bond Future	4,599.3800	4.5994	4,336.3700	4.3364	(5.718)	0	0	0
2020/12/17	R213	05/08/2021	9.34	Call	Bond Future	2,451.0900	2.4511	2,624.3100	2.6243	7.067	0	0	200
2020/12/17	R213	05/08/2021	10.85	Call	Bond Future	7,257.4000	7.2574	7,578.3100	7.5783	4.422	0	0	0
2020/12/17	R213	05/08/2021	10.85	Put	Bond Future	1,430.9100	1.4309	1,315.5900	1.3156	(8.059)	0	0	0
2020/12/17	R213	05/08/2021	10.84	Call	Bond Future	7,221.7200	7.2217	7,541.8100	7.5418	4.432	0	0	0
2020/12/17	R213	05/08/2021	10.84	Put	Bond Future	1,444.7700	1.4448	1,328.6300	1.3286	(8.039)	0	0	0
2020/12/17	R213	05/08/2021			Bond Future	9.7282	86.3835	9.6483	86.8197	(0.821)	0.0000	0.0000	0
2020/12/17	R213	05/08/2021	10.78	Call	Bond Future	7,008.9500	7.0089	7,324.1200	7.3241	4.497	0	0	0
2020/12/17	R213	05/08/2021	10.78	Put	Bond Future	1,530.1200	1.5301	1,409.0600	1.4091	(7.912)	0	0	200
2020/12/17	R213	05/08/2021	10.14	Call	Bond Future	4,710.9500	4.7110	4,970.5700	4.9706	5.511	0	0	0
2020/12/17	R213	05/08/2021	10.86	Call	Bond Future	7,293.1600	7.2932	7,614.8800	7.6149	4.411	0	0	0
2020/12/17	R213	05/08/2021	10.86	Put	Bond Future	1,417.1700	1.4172	1,302.6600	1.3027	(8.080)	0	0	0
2020/12/17	R213	04/11/2021	11.10	Put	Bond Future	1,885.7200	1.8857	1,760.4500	1.7604	(6.643)	0	0	0
2020/12/17	R213	04/11/2021	11.11	Call	Bond Future	7,782.1100	7.7821	8,098.3900	8.0984	4.064	0	0	0
2020/12/17	R213	04/11/2021	11.09	Put	Bond Future	1,900.6600	1.9007	1,774.6700	1.7747	(6.629)	0	0	0
2020/12/17	R213	04/11/2021			Bond Future	9.9352	83.7729	9.8520	84.2138	(0.838)	0.0000	0.0000	0
2020/12/17	R213	04/11/2021	11.10	Call	Bond Future	7,749.0100	7.7490	8,064.5800	8.0646	4.072	0	0	0
2020/12/17	R213	04/11/2021	11.11	Put	Bond Future	1,870.8700	1.8709	1,746.3100	1.7463	(6.658)	0	0	0
2020/12/17	R213	04/11/2021	11.09	Call	Bond Future	7,715.9700	7.7160	8,030.8200	8.0308	4.080	0	0	0
2020/12/17	R214	04/02/2021	10.33	Call	Bond Future	945.4800	0.9455	1,088.4200	1.0884	15.118	0	0	0
2020/12/17	R214	04/02/2021	10.33	Put	Bond Future	3,717.8400	3.7178	3,309.6700	3.3097	(10.979)	0	0	0
2020/12/17	R214	04/02/2021			Bond Future	10.7905	67.9721	10.6965	68.5232	(0.871)	0.0000	0.0000	15,475
2020/12/17	R214	04/02/2021	10.32	Call	Bond Future	926.9400	0.9269	1,067.6600	1.0677	15.181	0	0	0
2020/12/17	R214	04/02/2021	10.32	Put	Bond Future	3,761.5700	3.7616	3,351.1800	3.3512	(10.910)	0	0	0
2020/12/17	R214	04/02/2021	10.31	Call	Bond Future	908.5500	0.9086	1,047.0600	1.0471	15.245	0	0	0
2020/12/17	R214	04/02/2021	10.31	Put	Bond Future	3,805.5300	3.8055	3,392.9300	3.3929	(10.842)	0	0	0
2020/12/17	R214	06/05/2021	12.26	Call	Bond Future	7,766.2500	7.7663	8,198.8000	8.1988	5.570	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
2020/12/17	R214	06/05/2021	12.26	Put	Bond Future	1,091.9900	1.0920	968.0000	0.9680	(11.354)	0	0	0
2020/12/17	R214	06/05/2021	12.25	Call	Bond Future	7,730.2500	7.7302	8,161.8300	8.1618	5.583	0	0	0
2020/12/17	R214	06/05/2021	12.25	Put	Bond Future	1,103.5000	1.1035	978.5400	0.9785	(11.324)	0	0	0
2020/12/17	R214	06/05/2021			Bond Future	10.9746	65.3926	10.8772	65.9491	(0.888)	0.0000	0.0000	0
2020/12/17	R214	06/05/2021	12.27	Call	Bond Future	7,802.2700	7.8023	8,235.7900	8.2358	5.556	0	0	0
2020/12/17	R214	06/05/2021	12.27	Put	Bond Future	1,080.5700	1.0806	957.5500	0.9575	(11.385)	0	0	0
2020/12/17	R214	05/08/2021	12.03	Put	Bond Future	2,236.3600	2.2364	2,055.8300	2.0558	(8.072)	0	0	0
2020/12/17	R214	05/08/2021	12.01	Call	Bond Future	6,664.6700	6.6647	7,044.7200	7.0447	5.702	0	0	0
2020/12/17	R214	05/08/2021			Bond Future	11.1650	66.0987	11.0637	66.6611	(0.907)	0.0000	0.0000	0
2020/12/17	R214	05/08/2021	12.02	Call	Bond Future	6,699.6200	6.6996	7,080.5900	7.0806	5.686	0	0	0
2020/12/17	R214	05/08/2021	12.02	Put	Bond Future	2,250.3900	2.2504	2,068.9500	2.0690	(8.063)	0	0	0
2020/12/17	R214	05/08/2021	12.03	Call	Bond Future	6,734.6100	6.7346	7,116.4900	7.1165	5.670	0	0	0
2020/12/17	R214	05/08/2021	12.01	Put	Bond Future	2,264.5200	2.2645	2,082.1600	2.0822	(8.053)	0	0	0
2020/12/17	R214	04/11/2021	12.47	Call	Bond Future	8,035.9800	8.0360	8,432.3100	8.4323	4.932	0	0	0
2020/12/17	R214	04/11/2021	12.46	Call	Bond Future	8,002.4500	8.0025	8,398.0500	8.3980	4.943	0	0	0
2020/12/17	R214	04/11/2021	12.46	Put	Bond Future	2,515.3800	2.5154	2,342.6800	2.3427	(6.866)	0	0	0
2020/12/17	R214	04/11/2021			Bond Future	11.3594	63.5247	11.2543	64.0930	(0.925)	0.0000	0.0000	0
2020/12/17	R214	04/11/2021	12.47	Put	Bond Future	2,502.6800	2.5027	2,330.7100	2.3307	(6.871)	0	0	0
2020/12/17	R214	04/11/2021	12.48	Call	Bond Future	8,069.5100	8.0695	8,466.5600	8.4666	4.920	0	0	0
2020/12/17	R214	04/11/2021	12.48	Put	Bond Future	2,490.0500	2.4900	2,318.8000	2.3188	(6.877)	0	0	0
2020/12/17	R248	04/02/2021	10.47	Call	Bond Future	995.7800	0.9958	1,182.4300	1.1824	18.744	0	0	0
2020/12/17	R248	04/02/2021	10.47	Put	Bond Future	4,311.9200	4.3119	3,775.7100	3.7757	(12.436)	0	0	0
2020/12/17	R248	04/02/2021	10.46	Call	Bond Future	972.2000	0.9722	1,155.5500	1.1556	18.859	0	0	0
2020/12/17	R248	04/02/2021	10.46	Put	Bond Future	4,365.8600	4.3659	3,826.3500	3.8263	(12.357)	0	0	0
2020/12/17	R248	04/02/2021	10.75	Call	Bond Future	1,787.8500	1.7878	2,071.9400	2.0719	15.890	0	0	0
2020/12/17	R248	04/02/2021			Bond Future	10.9134	85.2001	10.8141	85.9230	(0.910)	0.0000	0.0000	115,413
2020/12/17	R248	04/02/2021	10.48	Call	Bond Future	1,019.7100	1.0197	1,209.6800	1.2097	18.630	0	0	0
2020/12/17	R248	04/02/2021	10.48	Put	Bond Future	4,258.4600	4.2585	3,725.5700	3.7256	(12.514)	0	0	0
2020/12/17	R248	04/02/2021	10.80	Put	Bond Future	2,778.5000	2.7785	2,357.6400	2.3576	(15.147)	0	0	0
2020/12/17	R248	04/02/2021	10.80	Call	Bond Future	1,952.3400	1.9523	2,254.3400	2.2543	15.469	0	0	2,140
2020/12/17	R248	04/02/2021	9.80	Put	Bond Future	8,928.4900	8.9285	8,240.0200	8.2400	(7.711)	0	0	0
2020/12/17	R248	04/02/2021	9.80	Call	Bond Future	131.8500	0.1319	166.2400	0.1662	26.083	0	0	2,140
2020/12/17	R248	04/02/2021	11.50	Put	Bond Future	928.7200	0.9287	730.7700	0.7308	(21.314)	0	0	0
2020/12/17	R248	04/02/2021	11.50	Call	Bond Future	4,976.4200	4.9764	5,501.3300	5.5013	10.548	0	0	0
2020/12/17	R248	04/02/2021	10.75	Put	Bond Future	2,982.9600	2.9830	2,544.1900	2.5442	(14.709)	0	0	0
2020/12/17	R248	06/05/2021	12.36	Call	Bond Future	9,279.7600	9.2798	9,851.9900	9.8520	6.166	0	0	0
2020/12/17	R248	06/05/2021	12.36	Put	Bond Future	1,263.5700	1.2636	1,105.8400	1.1058	(12.483)	0	0	0
2020/12/17	R248	06/05/2021			Bond Future	11.1028	81.6631	10.9994	82.3930	(0.931)	0.0000	0.0000	0
2020/12/17	R248	06/05/2021	12.35	Call	Bond Future	9,235.5300	9.2355	9,806.4700	9.8065	6.182	0	0	0
2020/12/17	R248	06/05/2021	12.35	Put	Bond Future	1,277.3400	1.2773	1,118.3200	1.1183	(12.449)	0	0	0
2020/12/17	R248	06/05/2021	12.34	Call	Bond Future	9,191.3400	9.1913	9,760.9800	9.7610	6.198	0	0	0
2020/12/17	R248	06/05/2021	12.34	Put	Bond Future	1,291.2400	1.2912	1,130.9200	1.1309	(12.416)	0	0	0
2020/12/17	R248	05/08/2021	12.51	Put	Bond Future	1,972.5100	1.9725	1,783.4700	1.7835	(9.584)	0	0	0
2020/12/17	R248	05/08/2021	12.52	Call	Bond Future	9,528.6800	9.5287	10,078.5100	10.0785	5.770	0	0	0
2020/12/17	R248	05/08/2021	12.50	Put	Bond Future	1,988.9900	1.9890	1,798.7900	1.7988	(9.563)	0	0	0
2020/12/17	R248	05/08/2021			Bond Future	11.2992	82.5449	11.1915	83.2826	(0.954)	0.0000	0.0000	0
2020/12/17	R248	05/08/2021	12.51	Call	Bond Future	9,488.6100	9.4886	10,037.2700	10.0373	5.782	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
2020/12/17	R248	05/08/2021	12.52	Put	Bond Future	1,955.9400	1.9559	1,768.0700	1.7681	(9.605)	0	0	0
2020/12/17	R248	05/08/2021	12.50	Call	Bond Future	9,448.3600	9.4484	9,995.8600	9.9959	5.795	0	0	0
2020/12/17	R248	04/11/2021	12.85	Call	Bond Future	10,361.2400	10.3612	10,915.0000	10.9150	5.345	0	0	0
2020/12/17	R248	04/11/2021	12.85	Put	Bond Future	2,307.9700	2.3080	2,116.3000	2.1163	(8.305)	0	0	0
2020/12/17	R248	04/11/2021			Bond Future	11.5001	79.0115	11.3879	79.7569	(0.976)	0.0000	0.0000	0
2020/12/17	R248	04/11/2021	12.83	Call	Bond Future	10,286.5200	10.2865	10,838.2400	10.8382	5.364	0	0	0
2020/12/17	R248	04/11/2021	12.83	Put	Bond Future	2,341.3900	2.3414	2,147.6800	2.1477	(8.273)	0	0	0
2020/12/17	R248	04/11/2021	12.84	Call	Bond Future	10,323.8700	10.3239	10,876.6100	10.8766	5.354	0	0	0
2020/12/17	R248	04/11/2021	12.84	Put	Bond Future	2,324.6300	2.3246	2,131.9400	2.1319	(8.289)	0	0	0

**Total**

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