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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/11/2020 TO 11/11/2020

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
2020/11/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	2025	04/02/2021		Bond Future	146.4071	146.4071	146.8297	146.8297	0.289	0.0000	0.0000	3,376
2020/11/11	2025	06/05/2021		Bond Future	147.9982	147.9982	148.4233	148.4233	0.287	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
2020/11/11	2025	05/08/2021			Bond Future	148.1099	148.1099	148.5390	148.5390	0.290	0.0000	0.0000	0
2020/11/11	2025	04/11/2021			Bond Future	149.7365	149.7365	150.1700	150.1700	0.289	0.0000	0.0000	0
2020/11/11	2029	04/02/2021			Bond Future	102.3161	102.3161	102.3350	102.3350	0.018	0.0000	0.0000	2,232
2020/11/11	2029	06/05/2021			Bond Future	102.2903	102.2903	102.3080	102.3080	0.017	0.0000	0.0000	0
2020/11/11	2029	05/08/2021			Bond Future	103.4237	103.4237	103.4411	103.4411	0.017	0.0000	0.0000	0
2020/11/11	2029	04/11/2021			Bond Future	103.4111	103.4111	103.4284	103.4284	0.017	0.0000	0.0000	0
2020/11/11	2030	04/02/2021	9.16	Call	Bond Future	2,975.3400	2.9753	2,673.3800	2.6734	(10.149)	0	0	0
2020/11/11	2030	04/02/2021	9.16	Put	Bond Future	2,171.3200	2.1713	1,831.2400	1.8312	(15.662)	0	0	0
2020/11/11	2030	04/02/2021	9.15	Call	Bond Future	2,943.3100	2.9433	2,640.5200	2.6405	(10.287)	0	0	0
2020/11/11	2030	04/02/2021	9.15	Put	Bond Future	2,196.8500	2.1969	1,855.9400	1.8559	(15.518)	0	0	0
2020/11/11	2030	04/02/2021	8.36	Put	Bond Future	4,959.8100	4.9598	4,660.3800	4.6604	(6.037)	0	0	0
2020/11/11	2030	04/02/2021	8.36	Call	Bond Future	1,009.5300	1.0095	748.2200	0.7482	(25.884)	0	0	800
2020/11/11	2030	04/02/2021	9.12	Put	Bond Future	2,274.9700	2.2750	1,931.5500	1.9316	(15.096)	0	0	0
2020/11/11	2030	04/02/2021	9.12	Call	Bond Future	2,848.4700	2.8485	2,543.1700	2.5432	(10.718)	0	0	1,000
2020/11/11	2030	04/02/2021	9.20	Put	Bond Future	2,071.2700	2.0713	1,734.9500	1.7350	(16.237)	0	0	0
2020/11/11	2030	04/02/2021	9.20	Call	Bond Future	3,105.0700	3.1051	2,806.8700	2.8069	(9.604)	0	0	1,600
2020/11/11	2030	04/02/2021	8.20	Put	Bond Future	5,710.8600	5.7109	5,433.7400	5.4337	(4.853)	0	0	0
2020/11/11	2030	04/02/2021			Bond Future	9.0210	94.0033	9.0145	94.0414	(0.073)	0.0000	0.0000	110,609
2020/11/11	2030	04/02/2021	9.17	Call	Bond Future	3,007.5500	3.0075	2,706.4400	2.7064	(10.012)	0	0	0
2020/11/11	2030	04/02/2021	9.17	Put	Bond Future	2,146.0200	2.1460	1,806.7900	1.8068	(15.807)	0	0	0
2020/11/11	2030	04/02/2021	8.86	Put	Bond Future	3,036.0100	3.0360	2,689.1800	2.6892	(11.424)	0	0	0
2020/11/11	2030	04/02/2021	8.86	Call	Bond Future	2,092.9400	2.0929	1,784.2300	1.7842	(14.750)	0	0	800
2020/11/11	2030	04/02/2021	10.20	Call	Bond Future	7,133.8700	7.1339	6,971.5400	6.9715	(2.275)	0	0	0
2020/11/11	2030	04/02/2021	10.20	Put	Bond Future	587.9700	0.5880	387.5200	0.3875	(34.092)	0	0	1,800
2020/11/11	2030	04/02/2021	8.37	Put	Bond Future	4,915.2200	4.9152	4,614.3500	4.6144	(6.121)	0	0	0
2020/11/11	2030	04/02/2021	8.37	Call	Bond Future	1,026.2800	1.0263	763.5300	0.7635	(25.602)	0	0	1,000
2020/11/11	2030	04/02/2021	8.20	Call	Bond Future	772.3500	0.7723	533.3500	0.5334	(30.945)	0	0	1,600
2020/11/11	2030	04/02/2021	9.30	Call	Bond Future	3,442.2800	3.4423	3,157.5600	3.1576	(8.271)	0	0	0
2020/11/11	2030	04/02/2021	9.30	Put	Bond Future	1,837.2400	1.8372	1,514.4000	1.5144	(17.572)	0	0	2,000
2020/11/11	2030	04/02/2021	9.35	Call	Bond Future	3,617.4900	3.6175	3,341.4700	3.3415	(7.630)	0	0	0
2020/11/11	2030	04/02/2021	9.35	Put	Bond Future	1,728.5400	1.7285	1,414.4000	1.4144	(18.174)	0	0	2,000
2020/11/11	2030	06/05/2021	10.04	Call	Bond Future	6,210.1700	6.2102	5,913.9100	5.9139	(4.771)	0	0	0
2020/11/11	2030	06/05/2021	10.04	Put	Bond Future	1,718.8200	1.7188	1,385.4400	1.3854	(19.396)	0	0	0
2020/11/11	2030	06/05/2021	9.15	Put	Bond Future	3,595.7200	3.5957	3,185.8200	3.1858	(11.400)	0	0	0
2020/11/11	2030	06/05/2021	9.15	Call	Bond Future	3,220.8100	3.2208	2,848.0300	2.8480	(11.574)	0	0	0
2020/11/11	2030	06/05/2021	9.92	Call	Bond Future	5,754.5700	5.7546	5,443.0600	5.4431	(5.413)	0	0	0
2020/11/11	2030	06/05/2021	7.97	Call	Bond Future	896.7800	0.8968	632.7700	0.6328	(29.440)	0	0	700
2020/11/11	2030	06/05/2021	9.27	Put	Bond Future	3,263.6600	3.2637	2,856.5400	2.8565	(12.474)	0	0	0
2020/11/11	2030	06/05/2021	9.27	Call	Bond Future	3,564.7800	3.5648	3,194.7800	3.1948	(10.379)	0	0	300
2020/11/11	2030	06/05/2021	10.95	Call	Bond Future	9,802.7000	9.8027	9,637.8800	9.6379	(1.681)	0	0	0
2020/11/11	2030	06/05/2021	10.95	Put	Bond Future	671.8800	0.6719	469.9400	0.4699	(30.056)	0	0	300
2020/11/11	2030	06/05/2021	11.70	Call	Bond Future	12,978.3900	12.9784	12,909.5000	12.9095	(0.531)	0	0	0
2020/11/11	2030	06/05/2021	11.70	Put	Bond Future	261.1200	0.2611	155.1100	0.1551	(40.598)	0	0	0
2020/11/11	2030	06/05/2021	11.69	Call	Bond Future	12,935.4500	12.9355	12,865.5000	12.8655	(0.541)	0	0	0
2020/11/11	2030	06/05/2021	11.69	Put	Bond Future	264.6600	0.2647	157.5900	0.1576	(40.456)	0	0	0
2020/11/11	2030	06/05/2021			Bond Future	9.2164	95.0031	9.2098	95.0402	(0.072)	0.0000	0.0000	0

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2020/11/11	2030	06/05/2021	10.74	Call	Bond Future	8,944.1300	8.9441	8,748.1000	8.7481	(2.192)	0	0	0
2020/11/11	2030	06/05/2021	10.74	Put	Bond Future	855.1600	0.8552	622.0100	0.6220	(27.264)	0	0	0
2020/11/11	2030	06/05/2021	9.92	Put	Bond Future	1,899.8200	1.8998	1,551.1900	1.5512	(18.351)	0	0	700
2020/11/11	2030	06/05/2021	9.22	Call	Bond Future	3,419.1100	3.4191	3,047.4700	3.0475	(10.869)	0	0	0
2020/11/11	2030	06/05/2021	9.22	Put	Bond Future	3,398.9000	3.3989	2,990.1400	2.9901	(12.026)	0	0	700
2020/11/11	2030	06/05/2021	7.97	Put	Bond Future	8,270.3600	8.2704	7,969.2300	7.9692	(3.641)	0	0	0
2020/11/11	2030	06/05/2021	8.77	Put	Bond Future	4,812.4500	4.8125	4,411.2000	4.4112	(8.338)	0	0	0
2020/11/11	2030	06/05/2021	8.77	Call	Bond Future	2,254.3200	2.2543	1,890.1900	1.8902	(16.153)	0	0	300
2020/11/11	2030	06/05/2021	11.71	Call	Bond Future	13,021.3300	13.0213	12,953.4900	12.9535	(0.521)	0	0	0
2020/11/11	2030	06/05/2021	11.71	Put	Bond Future	257.6200	0.2576	152.6600	0.1527	(40.742)	0	0	0
2020/11/11	2030	05/08/2021	9.45	Call	Bond Future	3,729.6800	3.7297	3,642.6700	3.6427	(2.333)	0	0	600
2020/11/11	2030	05/08/2021	12.10	Call	Bond Future	13,478.7200	13.4787	13,470.9700	13.4710	(0.057)	0	0	0
2020/11/11	2030	05/08/2021	12.10	Put	Bond Future	325.8800	0.3259	281.0300	0.2810	(13.763)	0	0	600
2020/11/11	2030	05/08/2021	10.42	Call	Bond Future	6,988.9800	6.9890	6,909.1800	6.9092	(1.142)	0	0	0
2020/11/11	2030	05/08/2021	10.42	Put	Bond Future	1,794.0800	1.7941	1,677.1800	1.6772	(6.516)	0	0	0
2020/11/11	2030	05/08/2021	10.41	Call	Bond Future	6,950.9800	6.9510	6,871.3200	6.8713	(1.146)	0	0	0
2020/11/11	2030	05/08/2021	10.41	Put	Bond Future	1,806.5300	1.8065	1,689.7700	1.6898	(6.463)	0	0	0
2020/11/11	2030	05/08/2021			Bond Future	9.4281	92.0280	9.4213	92.0651	(0.072)	0.0000	0.0000	0
2020/11/11	2030	05/08/2021	8.95	Put	Bond Future	5,092.4800	5.0925	4,979.1500	4.9792	(2.225)	0	0	0
2020/11/11	2030	05/08/2021	8.95	Call	Bond Future	2,444.5200	2.4445	2,368.2900	2.3683	(3.118)	0	0	600
2020/11/11	2030	05/08/2021	9.45	Put	Bond Future	3,610.8100	3.6108	3,486.7000	3.4867	(3.437)	0	0	0
2020/11/11	2030	05/08/2021	10.43	Call	Bond Future	7,026.7700	7.0268	6,947.3400	6.9473	(1.130)	0	0	0
2020/11/11	2030	05/08/2021	10.43	Put	Bond Future	1,781.4600	1.7815	1,664.9300	1.6649	(6.541)	0	0	0
2020/11/11	2030	04/11/2021	10.60	Call	Bond Future	7,165.7300	7.1657	6,886.7800	6.8868	(3.893)	0	0	0
2020/11/11	2030	04/11/2021	10.60	Put	Bond Future	2,277.3000	2.2773	1,961.1000	1.9611	(13.885)	0	0	0
2020/11/11	2030	04/11/2021	10.59	Put	Bond Future	2,290.7500	2.2907	1,973.7700	1.9738	(13.837)	0	0	0
2020/11/11	2030	04/11/2021			Bond Future	9.6369	93.0183	9.6298	93.0555	(0.073)	0.0000	0.0000	0
2020/11/11	2030	04/11/2021	10.61	Call	Bond Future	7,201.3200	7.2013	6,923.1600	6.9232	(3.863)	0	0	0
2020/11/11	2030	04/11/2021	10.61	Put	Bond Future	2,263.9300	2.2639	1,948.5200	1.9485	(13.932)	0	0	0
2020/11/11	2030	04/11/2021	10.59	Call	Bond Future	7,130.1900	7.1302	6,850.4600	6.8505	(3.923)	0	0	0
2020/11/11	2032	04/02/2021	9.63	Call	Bond Future	1,709.9900	1.7100	1,390.0000	1.3900	(18.713)	0	0	0
2020/11/11	2032	04/02/2021	9.63	Put	Bond Future	4,489.7600	4.4898	4,031.8100	4.0318	(10.200)	0	0	0
2020/11/11	2032	04/02/2021	9.29	Put	Bond Future	6,000.4900	6.0005	5,579.1700	5.5792	(7.021)	0	0	0
2020/11/11	2032	04/02/2021	9.29	Call	Bond Future	1,040.0000	1.0400	756.6400	0.7566	(27.246)	0	0	800
2020/11/11	2032	04/02/2021	10.82	Call	Bond Future	5,650.5000	5.6505	5,461.0800	5.4611	(3.352)	0	0	0
2020/11/11	2032	04/02/2021	10.82	Put	Bond Future	1,324.1000	1.3241	996.7200	0.9967	(24.725)	0	0	800
2020/11/11	2032	04/02/2021			Bond Future	10.0798	90.8896	10.0571	91.0275	(0.226)	0.0000	0.0000	120,428
2020/11/11	2032	04/02/2021	9.62	Call	Bond Future	1,687.0400	1.6870	1,367.7200	1.3677	(18.928)	0	0	0
2020/11/11	2032	04/02/2021	9.62	Put	Bond Future	4,529.9500	4.5300	4,072.6700	4.0727	(10.095)	0	0	0
2020/11/11	2032	04/02/2021	9.61	Call	Bond Future	1,664.1200	1.6641	1,345.8200	1.3458	(19.127)	0	0	0
2020/11/11	2032	04/02/2021	9.61	Put	Bond Future	4,570.2300	4.5702	4,113.9700	4.1140	(9.983)	0	0	0
2020/11/11	2032	04/02/2021	8.79	Put	Bond Future	8,759.8500	8.7599	8,418.2700	8.4183	(3.899)	0	0	0
2020/11/11	2032	04/02/2021	8.79	Call	Bond Future	461.9700	0.4620	258.3500	0.2584	(44.076)	0	0	800
2020/11/11	2032	06/05/2021	12.57	Call	Bond Future	12,596.1700	12.5962	12,533.8200	12.5338	(0.495)	0	0	0
2020/11/11	2032	06/05/2021	12.12	Call	Bond Future	10,733.2900	10.7333	10,597.0700	10.5971	(1.269)	0	0	0
2020/11/11	2032	06/05/2021	12.12	Put	Bond Future	862.3600	0.8624	588.0000	0.5880	(31.815)	0	0	0
2020/11/11	2032	06/05/2021			Bond Future	10.2933	87.7109	10.2697	87.8490	(0.228)	0.0000	0.0000	0

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2020/11/11	2032	06/05/2021	12.57	Put	Bond Future	533.9400	0.5339	333.4500	0.3334	(37.549)	0	0	736
2020/11/11	2032	06/05/2021	10.33	Put	Bond Future	3,800.1500	3.8001	3,306.8900	3.3069	(12.980)	0	0	0
2020/11/11	2032	06/05/2021	10.33	Call	Bond Future	4,015.2700	4.0153	3,660.1500	3.6601	(8.844)	0	0	736
2020/11/11	2032	06/05/2021	12.11	Call	Bond Future	10,692.4800	10.6925	10,554.5200	10.5545	(1.290)	0	0	0
2020/11/11	2032	06/05/2021	12.11	Put	Bond Future	871.2500	0.8713	595.1500	0.5952	(31.690)	0	0	0
2020/11/11	2032	06/05/2021	12.10	Call	Bond Future	10,651.6900	10.6517	10,511.9800	10.5120	(1.312)	0	0	0
2020/11/11	2032	06/05/2021	12.10	Put	Bond Future	880.2200	0.8802	602.3700	0.6024	(31.566)	0	0	0
2020/11/11	2032	05/08/2021	11.37	Call	Bond Future	7,022.9700	7.0230	7,091.0100	7.0910	0.969	0	0	0
2020/11/11	2032	05/08/2021	11.37	Put	Bond Future	2,358.8600	2.3589	2,287.7400	2.2877	(3.015)	0	0	0
2020/11/11	2032	05/08/2021			Bond Future	10.5178	88.6622	10.4934	88.8014	(0.232)	0.0000	0.0000	0
2020/11/11	2032	05/08/2021	11.35	Call	Bond Future	6,947.9400	6.9479	7,015.1300	7.0151	0.967	0	0	0
2020/11/11	2032	05/08/2021	11.35	Put	Bond Future	2,389.2600	2.3893	2,317.2900	2.3173	(3.012)	0	0	0
2020/11/11	2032	05/08/2021	11.36	Call	Bond Future	6,985.3000	6.9853	7,053.0400	7.0530	0.970	0	0	0
2020/11/11	2032	05/08/2021	11.36	Put	Bond Future	2,373.8800	2.3739	2,302.4600	2.3025	(3.009)	0	0	0
2020/11/11	2032	04/11/2021	11.71	Put	Bond Future	2,717.5900	2.7176	2,415.1200	2.4151	(11.130)	0	0	0
2020/11/11	2032	04/11/2021	11.69	Call	Bond Future	7,720.5200	7.7205	7,556.7400	7.5567	(2.121)	0	0	0
2020/11/11	2032	04/11/2021	11.70	Call	Bond Future	7,756.5000	7.7565	7,593.4600	7.5935	(2.102)	0	0	0
2020/11/11	2032	04/11/2021			Bond Future	10.7493	85.4714	10.7238	85.6118	(0.237)	0.0000	0.0000	0
2020/11/11	2032	04/11/2021	11.71	Call	Bond Future	7,792.2200	7.7922	7,630.2100	7.6302	(2.079)	0	0	0
2020/11/11	2032	04/11/2021	11.69	Put	Bond Future	2,747.2300	2.7472	2,442.9900	2.4430	(11.074)	0	0	0
2020/11/11	2032	04/11/2021	11.70	Put	Bond Future	2,732.5200	2.7325	2,429.0200	2.4290	(11.107)	0	0	0
2020/11/11	2033	04/02/2021			Bond Future	97.6805	97.6805	98.2160	98.2160	0.548	0.0000	0.0000	7,616
2020/11/11	2033	06/05/2021			Bond Future	97.5282	97.5282	98.0681	98.0681	0.554	0.0000	0.0000	0
2020/11/11	2033	05/08/2021			Bond Future	98.6088	98.6088	99.1543	99.1543	0.553	0.0000	0.0000	0
2020/11/11	2033	04/11/2021			Bond Future	98.4692	98.4692	99.0204	99.0204	0.560	0.0000	0.0000	0
2020/11/11	2037	04/02/2021	13.73	Call	Bond Future	15,342.9400	15.3429	15,279.1900	15.2792	(0.416)	0	0	0
2020/11/11	2037	04/02/2021	13.73	Put	Bond Future	113.9200	0.1139	37.1500	0.0371	(67.389)	0	0	300
2020/11/11	2037	04/02/2021	10.85	Call	Bond Future	2,957.7600	2.9578	2,471.0700	2.4711	(16.455)	0	0	0
2020/11/11	2037	04/02/2021	10.85	Put	Bond Future	3,601.7500	3.6018	3,102.0400	3.1020	(13.874)	0	0	72
2020/11/11	2037	04/02/2021	10.35	Call	Bond Future	1,643.9000	1.6439	1,165.3000	1.1653	(29.114)	0	0	0
2020/11/11	2037	04/02/2021	10.35	Put	Bond Future	5,633.3900	5.6334	5,141.7700	5.1418	(8.727)	0	0	72
2020/11/11	2037	04/02/2021	10.28	Call	Bond Future	1,505.4300	1.5054	1,025.4700	1.0255	(31.882)	0	0	0
2020/11/11	2037	04/02/2021	10.28	Put	Bond Future	5,979.5500	5.9796	5,486.5700	5.4866	(8.244)	0	0	0
2020/11/11	2037	04/02/2021	11.90	Call	Bond Future	7,004.6800	7.0047	6,698.8200	6.6988	(4.367)	0	0	0
2020/11/11	2037	04/02/2021	10.27	Call	Bond Future	1,486.3300	1.4863	1,006.3400	1.0063	(32.294)	0	0	0
2020/11/11	2037	04/02/2021	10.27	Put	Bond Future	6,030.0200	6.0300	5,537.0100	5.5370	(8.176)	0	0	0
2020/11/11	2037	04/02/2021			Bond Future	10.9498	81.9079	10.9478	81.9209	(0.019)	0.0000	0.0000	129,571
2020/11/11	2037	04/02/2021	11.97	Put	Bond Future	1,150.9700	1.1510	847.9200	0.8479	(26.330)	0	0	0
2020/11/11	2037	04/02/2021	11.97	Call	Bond Future	7,316.9500	7.3170	7,026.9200	7.0269	(3.964)	0	0	300
2020/11/11	2037	04/02/2021	9.65	Put	Bond Future	9,632.8700	9.6329	9,293.6300	9.2936	(3.522)	0	0	0
2020/11/11	2037	04/02/2021	9.65	Call	Bond Future	606.9400	0.6069	280.7200	0.2807	(53.748)	0	0	72
2020/11/11	2037	04/02/2021	10.29	Call	Bond Future	1,524.7000	1.5247	1,044.7000	1.0447	(31.482)	0	0	0
2020/11/11	2037	04/02/2021	10.29	Put	Bond Future	5,929.3400	5.9293	5,436.3200	5.4363	(8.315)	0	0	0
2020/11/11	2037	04/02/2021	11.90	Put	Bond Future	1,238.5600	1.2386	919.6800	0.9197	(25.746)	0	0	240
2020/11/11	2037	04/02/2021	10.48	Put	Bond Future	5,023.6900	5.0237	4,542.1100	4.5421	(9.586)	0	0	0
2020/11/11	2037	04/02/2021	10.48	Call	Bond Future	1,923.4400	1.9234	1,454.8800	1.4549	(24.361)	0	0	240

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
2020/11/11	2037	06/05/2021	12.42	Call	Bond Future	9,084.4200	9.0844	8,711.2100	8.7112	(4.108)	0	0	0
2020/11/11	2037	06/05/2021	12.43	Call	Bond Future	9,126.1200	9.1261	8,751.2000	8.7512	(4.108)	0	0	0
2020/11/11	2037	06/05/2021	12.44	Put	Bond Future	1,781.2300	1.7812	1,392.7400	1.3927	(21.810)	0	0	0
2020/11/11	2037	06/05/2021			Bond Future	11.1642	82.7794	11.1623	82.7913	(0.017)	0.0000	0.0000	0
2020/11/11	2037	06/05/2021	12.42	Put	Bond Future	1,805.4100	1.8054	1,420.3000	1.4203	(21.331)	0	0	0
2020/11/11	2037	06/05/2021	12.43	Put	Bond Future	1,793.2800	1.7933	1,406.4600	1.4065	(21.571)	0	0	0
2020/11/11	2037	06/05/2021	12.44	Call	Bond Future	9,167.8500	9.1678	8,791.2600	8.7913	(4.108)	0	0	0
2020/11/11	2037	06/05/2021	12.26	Put	Bond Future	2,692.2300	2.6922	2,654.5800	2.6546	(1.398)	0	0	0
2020/11/11	2037	05/08/2021	12.27	Call	Bond Future	7,706.5800	7.7066	7,681.5800	7.6816	(0.324)	0	0	0
2020/11/11	2037	05/08/2021	12.27	Put	Bond Future	2,675.5300	2.6755	2,638.9300	2.6389	(1.368)	0	0	0
2020/11/11	2037	05/08/2021	12.28	Call	Bond Future	7,744.8100	7.7448	7,720.3800	7.7204	(0.315)	0	0	0
2020/11/11	2037	05/08/2021			Bond Future	11.3941	79.4216	11.3922	79.4332	(0.017)	0.0000	0.0000	0
2020/11/11	2037	05/08/2021	12.26	Call	Bond Future	7,668.6300	7.6686	7,642.5800	7.6426	(0.340)	0	0	0
2020/11/11	2037	05/08/2021	12.28	Put	Bond Future	2,659.1800	2.6592	2,623.1500	2.6231	(1.355)	0	0	0
2020/11/11	2037	04/11/2021	12.82	Put	Bond Future	2,746.2100	2.7462	2,461.9800	2.4620	(10.350)	0	0	0
2020/11/11	2037	04/11/2021	12.83	Call	Bond Future	9,376.3700	9.3764	9,100.3500	9.1003	(2.944)	0	0	0
2020/11/11	2037	04/11/2021			Bond Future	11.6176	80.2764	11.6156	80.2880	(0.017)	0.0000	0.0000	0
2020/11/11	2037	04/11/2021	12.81	Call	Bond Future	9,301.2800	9.3013	9,031.9800	9.0320	(2.895)	0	0	0
2020/11/11	2037	04/11/2021	12.81	Put	Bond Future	2,759.9100	2.7599	2,479.0600	2.4791	(10.176)	0	0	0
2020/11/11	2037	04/11/2021	12.82	Call	Bond Future	9,338.8200	9.3388	9,066.1400	9.0661	(2.920)	0	0	0
2020/11/11	2037	04/11/2021	12.83	Put	Bond Future	2,732.5700	2.7326	2,445.0000	2.4450	(10.524)	0	0	0
2020/11/11	2038	04/02/2021			Bond Future	107.2836	107.2836	108.1802	108.1802	0.836	0.0000	0.0000	9,468
2020/11/11	2038	06/05/2021			Bond Future	108.4498	108.4498	109.3545	109.3545	0.834	0.0000	0.0000	0
2020/11/11	2038	05/08/2021			Bond Future	107.9324	107.9324	108.8465	108.8465	0.847	0.0000	0.0000	0
2020/11/11	2038	04/11/2021			Bond Future	109.1179	109.1179	110.0418	110.0418	0.847	0.0000	0.0000	0
2020/11/11	2040	04/02/2021	10.42	Call	Bond Future	1,576.9700	1.5770	1,043.9000	1.0439	(33.803)	0	0	0
2020/11/11	2040	04/02/2021	10.42	Put	Bond Future	6,145.3800	6.1454	5,741.3900	5.7414	(6.574)	0	0	0
2020/11/11	2040	04/02/2021	9.57	Put	Bond Future	11,684.7600	11.6848	11,533.6400	11.5336	(1.293)	0	0	0
2020/11/11	2040	04/02/2021	9.57	Call	Bond Future	416.8700	0.4169	136.6700	0.1367	(67.215)	0	0	800
2020/11/11	2040	04/02/2021	10.07	Put	Bond Future	8,196.5800	8.1966	7,837.7800	7.8378	(4.377)	0	0	0
2020/11/11	2040	04/02/2021	9.49	Put	Bond Future	12,298.0700	12.2981	12,177.6800	12.1777	(0.979)	0	0	0
2020/11/11	2040	04/02/2021	9.49	Call	Bond Future	359.0900	0.3591	109.6200	0.1096	(69.473)	0	0	500
2020/11/11	2040	04/02/2021			Bond Future	11.0603	84.0055	11.0792	83.8764	0.171	0.0000	0.0000	76,405
2020/11/11	2040	04/02/2021	10.41	Call	Bond Future	1,556.3500	1.5563	1,023.2900	1.0233	(34.251)	0	0	0
2020/11/11	2040	04/02/2021	10.41	Put	Bond Future	6,199.2200	6.1992	5,795.2400	5.7952	(6.517)	0	0	0
2020/11/11	2040	04/02/2021	10.40	Call	Bond Future	1,535.9200	1.5359	1,002.9300	1.0029	(34.702)	0	0	0
2020/11/11	2040	04/02/2021	10.40	Put	Bond Future	6,253.3500	6.2534	5,849.4400	5.8494	(6.459)	0	0	0
2020/11/11	2040	04/02/2021	10.07	Call	Bond Future	962.0000	0.9620	474.1200	0.4741	(50.715)	0	0	800
2020/11/11	2040	04/02/2021	11.74	Call	Bond Future	6,179.7700	6.1798	5,664.4500	5.6645	(8.339)	0	0	0
2020/11/11	2040	04/02/2021	11.74	Put	Bond Future	1,731.8400	1.7318	1,345.6000	1.3456	(22.302)	0	0	800
2020/11/11	2040	04/02/2021	10.24	Put	Bond Future	7,157.8200	7.1578	6,764.7100	6.7647	(5.492)	0	0	0
2020/11/11	2040	04/02/2021	10.24	Call	Bond Future	1,233.8300	1.2338	711.6400	0.7116	(42.323)	0	0	500
2020/11/11	2040	04/02/2021	11.57	Call	Bond Future	5,445.0500	5.4450	4,881.7000	4.8817	(10.346)	0	0	0
2020/11/11	2040	04/02/2021	11.57	Put	Bond Future	2,073.2300	2.0732	1,638.9600	1.6390	(20.947)	0	0	500
2020/11/11	2040	06/05/2021	10.83	Put	Bond Future	6,304.7500	6.3048	5,794.4000	5.7944	(8.095)	0	0	0
2020/11/11	2040	06/05/2021	10.83	Call	Bond Future	3,299.4800	3.2995	2,657.4200	2.6574	(19.459)	0	0	300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/11	2040	06/05/2021	11.58	Put	Bond Future	3,788.3300		3.7883	3,252.8600	3.2529	(14.135)	0	0	0
2020/11/11	2040	06/05/2021	11.58	Call	Bond Future	5,805.3400		5.8053	5,138.1600	5.1382	(11.493)	0	0	300
2020/11/11	2040	06/05/2021	12.44	Call	Bond Future	9,280.3200		9.2803	8,713.8800	8.7139	(6.104)	0	0	0
2020/11/11	2040	06/05/2021	12.44	Put	Bond Future	2,067.4400		2.0674	1,632.7100	1.6327	(21.027)	0	0	0
2020/11/11	2040	06/05/2021			Bond Future	11.2700		84.8993	11.2899	84.7676	0.176	0.0000	0.0000	0
2020/11/11	2040	06/05/2021	13.38	Call	Bond Future	13,261.6300		13.2616	12,769.9700	12.7700	(3.707)	0	0	0
2020/11/11	2040	06/05/2021	13.38	Put	Bond Future	973.4300		0.9734	613.4800	0.6135	(36.977)	0	0	300
2020/11/11	2040	06/05/2021	12.43	Call	Bond Future	9,236.8100		9.2368	8,672.4900	8.6725	(6.109)	0	0	0
2020/11/11	2040	06/05/2021	12.43	Put	Bond Future	2,081.1700		2.0812	1,648.5600	1.6486	(20.787)	0	0	0
2020/11/11	2040	06/05/2021	12.42	Call	Bond Future	9,193.5400		9.1935	8,631.1600	8.6312	(6.117)	0	0	0
2020/11/11	2040	06/05/2021	12.42	Put	Bond Future	2,095.2000		2.0952	1,664.5300	1.6645	(20.555)	0	0	0
2020/11/11	2040	05/08/2021	11.05	Put	Bond Future	6,494.6900		6.4947	6,509.4100	6.5094	0.227	0	0	0
2020/11/11	2040	05/08/2021	11.05	Call	Bond Future	3,553.9000		3.5539	3,435.0700	3.4351	(3.344)	0	0	900
2020/11/11	2040	05/08/2021	12.48	Call	Bond Future	8,609.1100		8.6091	8,485.6300	8.4856	(1.434)	0	0	0
2020/11/11	2040	05/08/2021	12.49	Put	Bond Future	2,635.9500		2.6360	2,646.6100	2.6466	0.404	0	0	0
2020/11/11	2040	05/08/2021	12.47	Call	Bond Future	8,568.6200		8.5686	8,444.5700	8.4446	(1.448)	0	0	0
2020/11/11	2040	05/08/2021			Bond Future	11.4945		81.3142	11.5154	81.1806	0.181	0.0000	0.0000	0
2020/11/11	2040	05/08/2021	11.55	Put	Bond Future	4,789.3100		4.7893	4,753.2800	4.7533	(0.752)	0	0	0
2020/11/11	2040	05/08/2021	11.55	Call	Bond Future	5,144.5400		5.1445	4,974.9600	4.9750	(3.296)	0	0	900
2020/11/11	2040	05/08/2021	14.80	Call	Bond Future	17,880.2200		17.8802	17,664.5700	17.6646	(1.206)	0	0	0
2020/11/11	2040	05/08/2021	14.80	Put	Bond Future	441.4900		0.4415	359.3900	0.3594	(18.596)	0	0	900
2020/11/11	2040	05/08/2021	12.48	Put	Bond Future	2,652.1900		2.6522	2,662.2600	2.6623	0.380	0	0	0
2020/11/11	2040	05/08/2021	12.49	Call	Bond Future	8,649.6300		8.6496	8,526.7400	8.5267	(1.421)	0	0	0
2020/11/11	2040	05/08/2021	12.47	Put	Bond Future	2,668.5300		2.6685	2,678.0300	2.6780	0.356	0	0	0
2020/11/11	2040	04/11/2021	12.90	Call	Bond Future	9,812.9600		9.8130	9,391.0600	9.3911	(4.299)	0	0	0
2020/11/11	2040	04/11/2021	12.90	Put	Bond Future	2,923.5200		2.9235	2,636.8500	2.6369	(9.806)	0	0	0
2020/11/11	2040	04/11/2021	12.89	Call	Bond Future	9,773.7400		9.7737	9,355.4200	9.3554	(4.280)	0	0	0
2020/11/11	2040	04/11/2021	12.89	Put	Bond Future	2,938.2100		2.9382	2,655.1200	2.6551	(9.635)	0	0	0
2020/11/11	2040	04/11/2021			Bond Future	11.7124		82.1894	11.7341	82.0542	0.185	0.0000	0.0000	0
2020/11/11	2040	04/11/2021	12.91	Call	Bond Future	9,852.4800		9.8525	9,426.7400	9.4267	(4.321)	0	0	0
2020/11/11	2040	04/11/2021	12.91	Put	Bond Future	2,909.2000		2.9092	2,618.6900	2.6187	(9.986)	0	0	0
2020/11/11	2044	04/02/2021	10.36	Put	Bond Future	7,250.1200		7.2501	6,886.2500	6.8863	(5.019)	0	0	0
2020/11/11	2044	04/02/2021	10.37	Call	Bond Future	1,258.3300		1.2583	692.5100	0.6925	(44.966)	0	0	0
2020/11/11	2044	04/02/2021	10.35	Put	Bond Future	7,309.6600		7.3097	6,947.7900	6.9478	(4.951)	0	0	0
2020/11/11	2044	04/02/2021	10.04	Put	Bond Future	9,295.1100		9.2951	9,056.5900	9.0566	(2.566)	0	0	0
2020/11/11	2044	04/02/2021	10.04	Call	Bond Future	766.6200		0.7666	328.0900	0.3281	(57.203)	0	0	0
2020/11/11	2044	04/02/2021	10.84	Call	Bond Future	2,310.7300		2.3107	1,710.6800	1.7107	(25.968)	0	0	0
2020/11/11	2044	04/02/2021			Bond Future	11.1908		80.1887	11.2202	79.9887	0.263	0.0000	0.0000	39,139
2020/11/11	2044	04/02/2021	10.36	Call	Bond Future	1,240.7700		1.2408	676.8900	0.6769	(45.446)	0	0	0
2020/11/11	2044	04/02/2021	10.37	Put	Bond Future	7,190.8800		7.1909	6,825.0700	6.8251	(5.087)	0	0	0
2020/11/11	2044	04/02/2021	10.35	Call	Bond Future	1,223.4000		1.2234	661.5200	0.6615	(45.928)	0	0	0
2020/11/11	2044	04/02/2021	9.66	Put	Bond Future	12,078.9100		12.0789	12,007.6100	12.0076	(0.590)	0	0	0
2020/11/11	2044	04/02/2021	9.66	Call	Bond Future	396.9300		0.3969	125.6200	0.1256	(68.352)	0	0	265
2020/11/11	2044	04/02/2021	10.84	Put	Bond Future	4,758.9600		4.7590	4,358.9200	4.3589	(8.406)	0	0	265
2020/11/11	2044	04/02/2021	10.29	Call	Bond Future	1,122.7200		1.1227	574.4800	0.5745	(48.831)	0	0	0
2020/11/11	2044	04/02/2021	10.29	Put	Bond Future	7,672.8800		7.6729	7,324.6500	7.3247	(4.538)	0	0	265
2020/11/11	2044	06/05/2021	11.79	Call	Bond Future	0.0000		0.0000	5,395.8000	5.3958	100.000	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
2020/11/11	2044	06/05/2021	11.79	Put	Bond Future	0.0000	0.0000	3,067.8400	3.0678	100.000	0	0	3,100
2020/11/11	2044	06/05/2021	11.10	Call	Bond Future	0.0000	0.0000	3,045.1800	3.0452	100.000	0	0	0
2020/11/11	2044	06/05/2021	12.50	Call	Bond Future	8,892.1300	8.8921	8,348.1100	8.3481	(6.118)	0	0	0
2020/11/11	2044	06/05/2021	12.50	Put	Bond Future	2,142.2000	2.1422	1,801.6000	1.8016	(15.900)	0	0	3,100
2020/11/11	2044	06/05/2021	12.43	Call	Bond Future	8,600.7700	8.6008	8,044.2500	8.0442	(6.471)	0	0	0
2020/11/11	2044	06/05/2021	12.43	Put	Bond Future	2,248.5600	2.2486	1,895.4600	1.8955	(15.703)	0	0	0
2020/11/11	2044	06/05/2021	11.40	Call	Bond Future	4,689.9200	4.6899	3,998.4700	3.9985	(14.743)	0	0	0
2020/11/11	2044	06/05/2021	11.40	Put	Bond Future	4,660.8900	4.6609	4,172.8600	4.1729	(10.471)	0	0	3,100
2020/11/11	2044	06/05/2021	12.44	Call	Bond Future	8,642.3300	8.6423	8,087.6200	8.0876	(6.419)	0	0	0
2020/11/11	2044	06/05/2021	12.44	Put	Bond Future	2,233.0700	2.2331	1,881.7800	1.8818	(15.731)	0	0	0
2020/11/11	2044	06/05/2021			Bond Future	11.3956	81.0420	11.4265	80.8386	0.271	0.0000	0.0000	0
2020/11/11	2044	06/05/2021	11.90	Call	Bond Future	6,495.2100	6.4952	5,826.4500	5.8264	(10.296)	0	0	0
2020/11/11	2044	06/05/2021	11.90	Put	Bond Future	3,282.6100	3.2826	2,817.2700	2.8173	(14.176)	0	0	0
2020/11/11	2044	06/05/2021	11.35	Put	Bond Future	4,822.6000	4.8226	4,338.0600	4.3381	(10.047)	0	0	0
2020/11/11	2044	06/05/2021	11.35	Call	Bond Future	4,520.6700	4.5207	3,832.7100	3.8327	(15.218)	0	0	3,100
2020/11/11	2044	06/05/2021	11.10	Put	Bond Future	0.0000	0.0000	5,241.4000	5.2414	100.000	0	0	3,100
2020/11/11	2044	06/05/2021	10.70	Put	Bond Future	0.0000	0.0000	6,989.0500	6.9890	100.000	0	0	0
2020/11/11	2044	06/05/2021	10.70	Call	Bond Future	0.0000	0.0000	1,957.1100	1.9571	100.000	0	0	3,100
2020/11/11	2044	06/05/2021	12.45	Call	Bond Future	8,683.9200	8.6839	8,130.8400	8.1308	(6.369)	0	0	0
2020/11/11	2044	06/05/2021	12.45	Put	Bond Future	2,217.6900	2.2177	1,868.0300	1.8680	(15.767)	0	0	0
2020/11/11	2044	05/08/2021	12.61	Call	Bond Future	8,553.3000	8.5533	8,448.9400	8.4489	(1.220)	0	0	0
2020/11/11	2044	05/08/2021	12.61	Put	Bond Future	2,617.8800	2.6179	2,719.4400	2.7194	3.879	0	0	0
2020/11/11	2044	05/08/2021	12.60	Put	Bond Future	2,633.7900	2.6338	2,739.4200	2.7394	4.011	0	0	0
2020/11/11	2044	05/08/2021			Bond Future	11.6149	77.5402	11.6472	77.3343	0.278	0.0000	0.0000	0
2020/11/11	2044	05/08/2021	12.59	Call	Bond Future	8,474.0000	8.4740	8,377.5600	8.3776	(1.138)	0	0	0
2020/11/11	2044	05/08/2021	12.59	Put	Bond Future	2,650.0400	2.6500	2,759.5200	2.7595	4.131	0	0	0
2020/11/11	2044	05/08/2021	12.60	Call	Bond Future	8,513.5200	8.5135	8,413.2300	8.4132	(1.178)	0	0	0
2020/11/11	2044	04/11/2021	12.91	Call	Bond Future	9,388.6600	9.3887	8,924.6700	8.9247	(4.942)	0	0	0
2020/11/11	2044	04/11/2021	12.91	Put	Bond Future	3,156.2800	3.1563	2,900.6600	2.9007	(8.099)	0	0	0
2020/11/11	2044	04/11/2021			Bond Future	11.8274	78.3749	11.8611	78.1665	0.285	0.0000	0.0000	0
2020/11/11	2044	04/11/2021	12.89	Call	Bond Future	9,312.5400	9.3125	8,856.4500	8.8564	(4.898)	0	0	0
2020/11/11	2044	04/11/2021	12.89	Put	Bond Future	3,187.1900	3.1872	2,939.4700	2.9395	(7.772)	0	0	0
2020/11/11	2044	04/11/2021	12.90	Call	Bond Future	9,350.5900	9.3506	8,890.5400	8.8905	(4.920)	0	0	0
2020/11/11	2044	04/11/2021	12.90	Put	Bond Future	3,171.6900	3.1717	2,920.0100	2.9200	(7.935)	0	0	0
2020/11/11	2046	04/02/2021			Bond Future	96.1187	96.1187	96.7884	96.7884	0.697	0.0000	0.0000	14,771
2020/11/11	2046	06/05/2021			Bond Future	95.3759	95.3759	96.0513	96.0513	0.708	0.0000	0.0000	0
2020/11/11	2046	05/08/2021			Bond Future	96.4329	96.4329	97.1153	97.1153	0.708	0.0000	0.0000	0
2020/11/11	2046	04/11/2021			Bond Future	95.6874	95.6874	96.3773	96.3773	0.721	0.0000	0.0000	0
2020/11/11	2050	04/02/2021			Bond Future	96.5870	96.5870	96.9671	96.9671	0.394	0.0000	0.0000	12,407
2020/11/11	2050	06/05/2021			Bond Future	97.6367	97.6367	98.0196	98.0196	0.392	0.0000	0.0000	0
2020/11/11	2050	05/08/2021			Bond Future	96.7938	96.7938	97.1804	97.1804	0.399	0.0000	0.0000	0
2020/11/11	2050	04/11/2021			Bond Future	97.8570	97.8570	98.2475	98.2475	0.399	0.0000	0.0000	0
2020/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	AL37	04/02/2021			Index Future	776.8970	776.8970	777.6530	777.6530	0.097	0.0000	0.0000	0
2020/11/11	AL37	06/05/2021			Index Future	785.1400	785.1400	785.9000	785.9000	0.097	0.0000	0.0000	0
2020/11/11	AL37	05/08/2021			Index Future	793.5570	793.5570	794.3250	794.3250	0.097	0.0000	0.0000	0
2020/11/11	AL37	04/11/2021			Index Future	802.1750	802.1750	802.9500	802.9500	0.097	0.0000	0.0000	0
2020/11/11	AL7T	04/02/2021			Index Future	856.0380	856.0380	856.6730	856.6730	0.074	0.0000	0.0000	0
2020/11/11	AL7T	06/05/2021			Index Future	865.1210	865.1210	865.7580	865.7580	0.074	0.0000	0.0000	0
2020/11/11	AL7T	05/08/2021			Index Future	874.3960	874.3960	875.0380	875.0380	0.073	0.0000	0.0000	0
2020/11/11	AL7T	04/11/2021			Index Future	883.8910	883.8910	884.5400	884.5400	0.073	0.0000	0.0000	0
2020/11/11	ALBI	04/02/2021			Index Future	751.8610	751.8610	751.7310	751.7310	(0.017)	0.0000	0.0000	225
2020/11/11	ALBI	06/05/2021			Index Future	759.8390	759.8390	759.7030	759.7030	(0.018)	0.0000	0.0000	0
2020/11/11	ALBI	05/08/2021			Index Future	767.9840	767.9840	767.8460	767.8460	(0.018)	0.0000	0.0000	0
2020/11/11	ALBI	04/11/2021			Index Future	776.3240	776.3240	776.1840	776.1840	(0.018)	0.0000	0.0000	0
2020/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/11	ES33	04/02/2021			Bond Future	11.4895	76.8100	11.4809	76.8554	(0.074)	0.0000	0.0000	350
2020/11/11	ES33	06/05/2021			Bond Future	11.7406	73.8517	11.7319	73.8965	(0.074)	0.0000	0.0000	0
2020/11/11	ES33	05/08/2021			Bond Future	12.0054	74.6527	11.9963	74.6977	(0.075)	0.0000	0.0000	0
2020/11/11	ES33	04/11/2021			Bond Future	12.2787	71.6814	12.2693	71.7266	(0.076)	0.0000	0.0000	0
2020/11/11	ES42	04/02/2021			Bond Future	12.0356	75.5562	12.0431	75.5121	0.062	0.0000	0.0000	4,789
2020/11/11	ES42	06/05/2021			Bond Future	12.2821	72.1011	12.2901	72.0553	0.066	0.0000	0.0000	0
2020/11/11	ES42	05/08/2021			Bond Future	12.5351	72.8834	12.5436	72.8369	0.068	0.0000	0.0000	0
2020/11/11	ES42	04/11/2021			Bond Future	12.7982	69.4099	12.8071	69.3627	0.070	0.0000	0.0000	0
2020/11/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	04/02/2021	750.96	Put	GOVI	87,980.0000	8.7980	89,300.0000	8.9300	1.500	0	0	0
2020/11/11	GOVI	04/02/2021			GOVI	742.1620	742.1620	742.0300	742.0300	(0.018)	0.0000	0.0000	1,004
2020/11/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/11/11	GOVI	04/02/2021	750.95	Put	GOVI	87,880.0000	8.7880	89,200.0000	8.9200	1.502	0	0	0
2020/11/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	04/02/2021	750.94	Put	GOVI	87,780.0000	8.7780	89,100.0000	8.9100	1.504	0	0	0
2020/11/11	GOVI	06/05/2021	678.68	Call	GOVI	713,560.0000	71.3560	712,200.0000	71.2200	(0.191)	0	0	0
2020/11/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	06/05/2021	678.67	Call	GOVI	713,660.0000	71.3660	712,300.0000	71.2300	(0.191)	0	0	0
2020/11/11	GOVI	06/05/2021			GOVI	750.0360	750.0360	749.9000	749.9000	(0.018)	0.0000	0.0000	0
2020/11/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	06/05/2021	678.69	Call	GOVI	713,460.0000	71.3460	712,100.0000	71.2100	(0.191)	0	0	0
2020/11/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	05/08/2021	719.14	Call	GOVI	389,370.0000	38.9370	387,980.0000	38.7980	(0.357)	0	0	0
2020/11/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	05/08/2021	719.13	Call	GOVI	389,470.0000	38.9470	388,080.0000	38.8080	(0.357)	0	0	0
2020/11/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	05/08/2021			GOVI	758.0770	758.0770	757.9380	757.9380	(0.018)	0.0000	0.0000	0
2020/11/11	GOVI	05/08/2021	719.15	Call	GOVI	389,270.0000	38.9270	387,880.0000	38.7880	(0.357)	0	0	0
2020/11/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	04/11/2021	728.41	Call	GOVI	378,990.0000	37.8990	377,580.0000	37.7580	(0.372)	0	0	0
2020/11/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	04/11/2021	728.40	Call	GOVI	379,090.0000	37.9090	377,680.0000	37.7680	(0.372)	0	0	0
2020/11/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GOVI	04/11/2021			GOVI	766.3090	766.3090	766.1680	766.1680	(0.018)	0.0000	0.0000	0
2020/11/11	GOVI	04/11/2021	728.42	Call	GOVI	378,890.0000	37.8890	377,480.0000	37.7480	(0.372)	0	0	0
2020/11/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/11	IGOV	04/02/2021			Index Future	264.5090	264.5090	265.3280	265.3280	0.310	0.0000	0.0000	989
2020/11/11	IGOV	06/05/2021			Index Future	267.3800	267.3800	268.2070	268.2070	0.309	0.0000	0.0000	21
2020/11/11	IGOV	05/08/2021			Index Future	270.3110	270.3110	271.1460	271.1460	0.309	0.0000	0.0000	0
2020/11/11	IGOV	04/11/2021			Index Future	273.3090	273.3090	274.1540	274.1540	0.309	0.0000	0.0000	0
2020/11/11	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/11	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1500	92.1500	0.022	0.0000	0.0000	0
2020/11/11	IS05	15/06/2021			Interest Rate Swap	90.2000	90.2000	90.2200	90.2200	0.022	0.0000	0.0000	0
2020/11/11	IS05	21/09/2021			Interest Rate Swap	89.0600	89.0600	89.0900	89.0900	0.034	0.0000	0.0000	0
2020/11/11	IS05	21/12/2021			Interest Rate Swap	90.2100	90.2100	90.2600	90.2600	0.055	0.0000	0.0000	51
2020/11/11	IS05	15/03/2022			Interest Rate Swap	89.5200	89.5200	89.5900	89.5900	0.078	0.0000	0.0000	0
2020/11/11	IS05	21/06/2022			Interest Rate Swap	89.5100	89.5100	89.6000	89.6000	0.101	0.0000	0.0000	0
2020/11/11	IS05	20/09/2022			Interest Rate Swap	92.5200	92.5200	92.6400	92.6400	0.130	0.0000	0.0000	0
2020/11/11	IS05	20/12/2022			Interest Rate Swap	92.9100	92.9100	93.0500	93.0500	0.151	0.0000	0.0000	0
2020/11/11	IS05	22/03/2023			Interest Rate Swap	85.2000	85.2000	85.3800	85.3800	0.211	0.0000	0.0000	0
2020/11/11	IS05	20/06/2023			Interest Rate Swap	90.6900	90.6900	90.8900	90.8900	0.221	0.0000	0.0000	0
2020/11/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/11	IS10	17/12/2025			Interest Rate Swap	78.0000	78.0000	78.1700	78.1700	0.218	0.0000	0.0000	0
2020/11/11	IS10	16/03/2026			Interest Rate Swap	74.5200	74.5200	74.6800	74.6800	0.215	0.0000	0.0000	0
2020/11/11	IS10	15/06/2026			Interest Rate Swap	72.9400	72.9400	73.0800	73.0800	0.192	0.0000	0.0000	0

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2020/11/11	IS10	21/09/2026			Interest Rate Swap	75.0000	75.0000	75.1200	75.1200	0.160	0.0000	0.0000	0
2020/11/11	IS10	21/12/2026			Interest Rate Swap	79.0600	79.0600	79.1700	79.1700	0.139	0.0000	0.0000	0
2020/11/11	IS10	15/03/2027			Interest Rate Swap	77.5700	77.5700	77.6600	77.6600	0.116	0.0000	0.0000	0
2020/11/11	IS10	21/06/2027			Interest Rate Swap	79.6900	79.6900	79.7600	79.7600	0.088	0.0000	0.0000	0
2020/11/11	IS10	20/09/2027			Interest Rate Swap	85.5800	85.5800	85.6200	85.6200	0.047	0.0000	0.0000	0
2020/11/11	IS10	20/12/2027			Interest Rate Swap	86.0600	86.0600	86.0800	86.0800	0.023	0.0000	0.0000	0
2020/11/11	IS10	22/03/2028			Interest Rate Swap	79.1400	79.1400	79.1600	79.1600	0.025	0.0000	0.0000	0
2020/11/11	IS10	20/06/2028			Interest Rate Swap	87.1700	87.1700	87.1700	87.1700	0.000	0.0000	0.0000	0
2020/11/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/11	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/11	JBAF	15/12/2020			Jibar Tradeable Future	3.2050	96.7950	3.2550	96.7450	1.560	0.0000	0.0000	30,010
2020/11/11	JBAF	20/01/2021			Jibar Tradeable Future	3.2000	96.8000	3.2400	96.7600	1.250	0.0000	0.0000	0
2020/11/11	JBAF	17/02/2021			Jibar Tradeable Future	3.1500	96.8500	3.2000	96.8000	1.587	0.0000	0.0000	0
2020/11/11	JBAF	17/03/2021			Jibar Tradeable Future	3.1650	96.8350	3.2250	96.7750	1.896	0.0000	0.0000	0
2020/11/11	JBAF	21/04/2021			Jibar Tradeable Future	3.1900	96.8100	3.2400	96.7600	1.567	0.0000	0.0000	0
2020/11/11	JBAF	15/06/2021			Jibar Tradeable Future	3.2300	96.7700	3.3000	96.7000	2.167	0.0000	0.0000	0
2020/11/11	JBAF	15/09/2021			Jibar Tradeable Future	3.3050	96.6950	3.3650	96.6350	1.815	0.0000	0.0000	30,000
2020/11/11	JBAF	15/12/2021			Jibar Tradeable Future	3.4850	96.5150	3.5600	96.4400	2.152	0.0000	0.0000	0
2020/11/11	JBAF	16/03/2022			Jibar Tradeable Future	3.5800	96.4200	3.6600	96.3400	2.235	0.0000	0.0000	0
2020/11/11	JBAF	15/06/2022			Jibar Tradeable Future	3.8650	96.1350	3.9600	96.0400	2.458	0.0000	0.0000	0
2020/11/11	JBAF	21/09/2022			Jibar Tradeable Future	3.9450	96.0550	4.0350	95.9650	2.281	0.0000	0.0000	0
2020/11/11	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/11	R023	04/02/2021	6.34	Call	Bond Future	4,609.3300	4.6093	4,553.3500	4.5533	(1.214)	0	0	0
2020/11/11	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/11	R023	04/02/2021			Bond Future	4.0186	110.7460	4.0460	110.6900	0.682	0.0000	0.0000	31,134
2020/11/11	R023	04/02/2021	6.33	Call	Bond Future	4,590.0300	4.5900	4,534.0500	4.5340	(1.220)	0	0	0
2020/11/11	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/11	R023	04/02/2021	6.32	Call	Bond Future	4,570.7200	4.5707	4,514.7400	4.5147	(1.225)	0	0	0
2020/11/11	R023	06/05/2021	7.58	Call	Bond Future	6,234.9200	6.2349	6,176.7700	6.1768	(0.933)	0	0	0
2020/11/11	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	R023	06/05/2021			Bond Future	3.9762	108.0158	4.0085	107.9577	0.813	0.0000	0.0000	0
2020/11/11	R023	06/05/2021	7.57	Call	Bond Future	6,218.2900	6.2183	6,160.1400	6.1601	(0.935)	0	0	0
2020/11/11	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/11	R023	06/05/2021	7.56	Call	Bond Future	6,201.6700	6.2017	6,143.5100	6.1435	(0.938)	0	0	0
2020/11/11	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/11	R023	05/08/2021	5.30	Call	Bond Future	2,190.9900	2.1910	2,121.9400	2.1219	(3.152)	0	0	0
2020/11/11	R023	05/08/2021	5.30	Put	Bond Future	62.7600	0.0628	53.0100	0.0530	(15.535)	0	0	0
2020/11/11	R023	05/08/2021	5.29	Call	Bond Future	2,177.2200	2.1772	2,108.0600	2.1081	(3.177)	0	0	0
2020/11/11	R023	05/08/2021	5.29	Put	Bond Future	64.1000	0.0641	54.2400	0.0542	(15.382)	0	0	0
2020/11/11	R023	05/08/2021			Bond Future	3.9100	109.1869	3.9482	109.1276	0.978	0.0000	0.0000	0
2020/11/11	R023	05/08/2021	5.31	Call	Bond Future	2,204.7700	2.2048	2,135.8300	2.1358	(3.127)	0	0	0
2020/11/11	R023	05/08/2021	5.31	Put	Bond Future	61.4400	0.0614	51.8000	0.0518	(15.690)	0	0	0
2020/11/11	R023	04/11/2021	4.91	Call	Bond Future	1,547.1200	1.5471	1,466.1800	1.4662	(5.232)	0	0	0
2020/11/11	R023	04/11/2021	4.91	Put	Bond Future	132.6700	0.1327	111.9500	0.1120	(15.618)	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
2020/11/11	R023	04/11/2021	4.90	Call	Bond Future	1,535.9600	1.5360	1,455.4000	1.4554	(5.245)	0	0	0
2020/11/11	R023	04/11/2021	4.90	Put	Bond Future	134.3500	0.1344	114.0100	0.1140	(15.140)	0	0	0
2020/11/11	R023	04/11/2021			Bond Future	3.8190	106.4542	3.8650	106.3940	1.205	0.0000	0.0000	0
2020/11/11	R023	04/11/2021	4.92	Call	Bond Future	1,558.0500	1.5581	1,476.9800	1.4770	(5.203)	0	0	0
2020/11/11	R023	04/11/2021	4.92	Put	Bond Future	130.7600	0.1308	109.9100	0.1099	(15.945)	0	0	0
2020/11/11	R035	04/02/2021	10.05	Call	Bond Future	1,345.6500	1.3456	935.1300	0.9351	(30.507)	0	0	0
2020/11/11	R035	04/02/2021	10.05	Put	Bond Future	6,132.6300	6.1326	5,640.1100	5.6401	(8.031)	0	0	0
2020/11/11	R035	04/02/2021	10.04	Call	Bond Future	1,325.6700	1.3257	917.1100	0.9171	(30.819)	0	0	0
2020/11/11	R035	04/02/2021	10.04	Put	Bond Future	6,182.3600	6.1824	5,691.8000	5.6918	(7.935)	0	0	0
2020/11/11	R035	04/02/2021	10.14	Put	Bond Future	5,697.4600	5.6975	5,189.8100	5.1898	(8.910)	0	0	650
2020/11/11	R035	04/02/2021	11.14	Call	Bond Future	4,617.1200	4.6171	4,201.9300	4.2019	(8.992)	0	0	0
2020/11/11	R035	04/02/2021	11.14	Put	Bond Future	2,246.7700	2.2468	1,749.5800	1.7496	(22.129)	0	0	650
2020/11/11	R035	04/02/2021			Bond Future	10.7644	90.4303	10.7517	90.5123	(0.118)	0.0000	0.0000	100,098
2020/11/11	R035	04/02/2021	10.06	Call	Bond Future	1,365.8200	1.3658	953.5200	0.9535	(30.187)	0	0	0
2020/11/11	R035	04/02/2021	10.06	Put	Bond Future	6,083.1700	6.0832	5,588.8700	5.5889	(8.126)	0	0	0
2020/11/11	R035	04/02/2021	10.14	Call	Bond Future	1,534.4100	1.5344	1,108.7600	1.1088	(27.740)	0	0	0
2020/11/11	R035	06/05/2021	10.24	Put	Bond Future	7,169.0500	7.1690	6,584.4600	6.5845	(8.154)	0	0	0
2020/11/11	R035	06/05/2021	10.24	Call	Bond Future	2,348.0100	2.3480	1,845.0300	1.8450	(21.422)	0	0	793
2020/11/11	R035	06/05/2021	11.55	Call	Bond Future	6,391.5200	6.3915	5,950.5300	5.9505	(6.900)	0	0	0
2020/11/11	R035	06/05/2021	11.55	Put	Bond Future	2,936.2200	2.9362	2,413.6200	2.4136	(17.798)	0	0	1,650
2020/11/11	R035	06/05/2021	12.77	Call	Bond Future	11,335.5400	11.3355	11,039.2800	11.0393	(2.614)	0	0	0
2020/11/11	R035	06/05/2021	12.77	Put	Bond Future	1,143.9300	1.1439	766.0600	0.7661	(33.033)	0	0	1,650
2020/11/11	R035	06/05/2021	12.91	Put	Bond Future	1,004.0100	1.0040	654.6300	0.6546	(34.798)	0	0	600
2020/11/11	R035	06/05/2021	12.37	Call	Bond Future	9,714.3300	9.7143	9,335.6600	9.3357	(3.898)	0	0	0
2020/11/11	R035	06/05/2021	12.35	Put	Bond Future	1,665.5800	1.6656	1,201.2300	1.2012	(27.879)	0	0	0
2020/11/11	R035	06/05/2021	10.40	Put	Bond Future	6,480.5800	6.4806	5,886.2000	5.8862	(9.172)	0	0	0
2020/11/11	R035	06/05/2021	12.36	Put	Bond Future	1,651.2000	1.6512	1,188.8900	1.1889	(27.998)	0	0	0
2020/11/11	R035	06/05/2021			Bond Future	10.9805	86.9173	10.9675	86.9989	(0.119)	0.0000	0.0000	0
2020/11/11	R035	06/05/2021	11.32	Call	Bond Future	5,551.3700	5.5514	5,063.0400	5.0630	(8.797)	0	0	0
2020/11/11	R035	06/05/2021	11.32	Put	Bond Future	3,466.2900	3.4663	2,896.3500	2.8963	(16.442)	0	0	793
2020/11/11	R035	06/05/2021	12.02	Call	Bond Future	8,270.5900	8.2706	7,906.7600	7.9068	(4.399)	0	0	0
2020/11/11	R035	06/05/2021	12.02	Put	Bond Future	2,117.2100	2.1172	1,671.7700	1.6718	(21.039)	0	0	793
2020/11/11	R035	06/05/2021	11.15	Put	Bond Future	3,914.3700	3.9144	3,320.4500	3.3205	(15.173)	0	0	0
2020/11/11	R035	06/05/2021	11.15	Call	Bond Future	4,964.8500	4.9649	4,452.5400	4.4525	(10.319)	0	0	600
2020/11/11	R035	06/05/2021	12.91	Call	Bond Future	11,915.0100	11.9150	11,647.2400	11.6472	(2.247)	0	0	0
2020/11/11	R035	06/05/2021	10.81	Put	Bond Future	4,953.6600	4.9537	4,344.8400	4.3448	(12.290)	0	0	0
2020/11/11	R035	06/05/2021	10.81	Call	Bond Future	3,877.5100	3.8775	3,350.3000	3.3503	(13.597)	0	0	1,650
2020/11/11	R035	06/05/2021	12.37	Put	Bond Future	1,636.9200	1.6369	1,176.6400	1.1766	(28.119)	0	0	0
2020/11/11	R035	06/05/2021	12.35	Call	Bond Future	9,634.9400	9.6349	9,252.2000	9.2522	(3.972)	0	0	0
2020/11/11	R035	06/05/2021	10.40	Call	Bond Future	2,734.1800	2.7342	2,221.4100	2.2214	(18.754)	0	0	600
2020/11/11	R035	06/05/2021	12.36	Call	Bond Future	9,674.6100	9.6746	9,293.9100	9.2939	(3.935)	0	0	0
2020/11/11	R035	05/08/2021	5.31	Call	Bond Future	0.6400	0.0006	0.3800	0.0004	(40.625)	0	0	0
2020/11/11	R035	05/08/2021	5.31	Put	Bond Future	50,231.4200	50.2314	50,149.0800	50.1491	(0.164)	0	0	0
2020/11/11	R035	05/08/2021			Bond Future	11.2105	87.8599	11.1970	87.9420	(0.121)	0.0000	0.0000	0
2020/11/11	R035	05/08/2021	5.29	Call	Bond Future	0.6100	0.0006	0.3600	0.0004	(40.984)	0	0	0
2020/11/11	R035	05/08/2021	5.29	Put	Bond Future	50,464.6800	50.4647	50,382.3500	50.3823	(0.163)	0	0	0
2020/11/11	R035	05/08/2021	5.30	Call	Bond Future	0.6200	0.0006	0.3700	0.0004	(40.323)	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
2020/11/11	R035	05/08/2021	5.30	Put	Bond Future	50,347.9800	50.3480	50,265.6500	50.2656	(0.164)	0	0	0
2020/11/11	R035	04/11/2021	12.53	Call	Bond Future	8,970.9100	8.9709	8,692.7200	8.6927	(3.101)	0	0	0
2020/11/11	R035	04/11/2021	12.53	Put	Bond Future	2,943.3300	2.9433	2,582.4200	2.5824	(12.262)	0	0	0
2020/11/11	R035	04/11/2021			Bond Future	11.4463	84.3309	11.4322	84.4136	(0.123)	0.0000	0.0000	0
2020/11/11	R035	04/11/2021	12.51	Call	Bond Future	8,894.9500	8.8950	8,623.7700	8.6238	(3.049)	0	0	0
2020/11/11	R035	04/11/2021	12.51	Put	Bond Future	2,972.6500	2.9726	2,618.7500	2.6188	(11.905)	0	0	0
2020/11/11	R035	04/11/2021	12.52	Call	Bond Future	8,932.9200	8.9329	8,658.2200	8.6582	(3.075)	0	0	0
2020/11/11	R035	04/11/2021	12.52	Put	Bond Future	2,957.9500	2.9580	2,600.5300	2.6005	(12.083)	0	0	0
2020/11/11	R186	04/02/2021	8.16	Call	Bond Future	5,582.0200	5.5820	5,631.7100	5.6317	0.890	0	0	0
2020/11/11	R186	04/02/2021	8.17	Put	Bond Future	312.0200	0.3120	223.4300	0.2234	(28.392)	0	0	0
2020/11/11	R186	04/02/2021	8.15	Call	Bond Future	5,539.8800	5.5399	5,588.3100	5.5883	0.874	0	0	0
2020/11/11	R186	04/02/2021	8.00	Put	Bond Future	442.8100	0.4428	331.9000	0.3319	(25.047)	0	0	15,177
2020/11/11	R186	04/02/2021			Bond Future	7.1157	117.4185	7.0889	117.5580	(0.378)	0.0000	0.0000	77,742
2020/11/11	R186	04/02/2021	8.16	Put	Bond Future	318.7100	0.3187	228.8600	0.2289	(28.192)	0	0	0
2020/11/11	R186	04/02/2021	8.17	Call	Bond Future	5,624.2600	5.6243	5,675.2100	5.6752	0.906	0	0	0
2020/11/11	R186	04/02/2021	8.15	Put	Bond Future	325.5200	0.3255	234.4100	0.2344	(27.989)	0	0	0
2020/11/11	R186	04/02/2021	8.00	Call	Bond Future	4,919.5300	4.9195	4,948.1600	4.9482	0.582	0	0	0
2020/11/11	R186	06/05/2021	10.76	Call	Bond Future	15,704.8800	15.7049	15,840.3300	15.8403	0.862	0	0	0
2020/11/11	R186	06/05/2021	10.76	Put	Bond Future	7.1100	0.0071	3.3200	0.0033	(53.305)	0	0	0
2020/11/11	R186	06/05/2021	10.77	Call	Bond Future	15,745.7600	15.7458	15,881.2800	15.8813	0.861	0	0	0
2020/11/11	R186	06/05/2021	10.77	Put	Bond Future	6.9400	0.0069	3.2200	0.0032	(53.602)	0	0	0
2020/11/11	R186	06/05/2021			Bond Future	7.2812	118.6664	7.2531	118.8057	(0.386)	0.0000	0.0000	0
2020/11/11	R186	06/05/2021	10.78	Call	Bond Future	15,786.6300	15.7866	15,922.2300	15.9222	0.859	0	0	0
2020/11/11	R186	06/05/2021	10.78	Put	Bond Future	6.7800	0.0068	3.1400	0.0031	(53.687)	0	0	0
2020/11/11	R186	05/08/2021	8.62	Call	Bond Future	6,141.2200	6.1412	6,268.2900	6.2683	2.069	0	0	0
2020/11/11	R186	05/08/2021	8.62	Put	Bond Future	846.9500	0.8469	833.8400	0.8338	(1.548)	0	0	0
2020/11/11	R186	05/08/2021	8.61	Call	Bond Future	6,106.9900	6.1070	6,233.8700	6.2339	2.078	0	0	0
2020/11/11	R186	05/08/2021	8.61	Put	Bond Future	857.0600	0.8571	843.7600	0.8438	(1.552)	0	0	0
2020/11/11	R186	05/08/2021			Bond Future	7.4610	114.6719	7.4312	114.8120	(0.399)	0.0000	0.0000	0
2020/11/11	R186	05/08/2021	8.63	Call	Bond Future	6,175.5100	6.1755	6,302.7500	6.3027	2.060	0	0	0
2020/11/11	R186	05/08/2021	8.63	Put	Bond Future	836.9400	0.8369	824.0000	0.8240	(1.546)	0	0	0
2020/11/11	R186	04/11/2021	8.09	Call	Bond Future	4,007.3900	4.0074	3,935.8000	3.9358	(1.786)	0	0	0
2020/11/11	R186	04/11/2021	8.09	Put	Bond Future	2,061.7500	2.0618	1,848.8000	1.8488	(10.329)	0	0	0
2020/11/11	R186	04/11/2021	8.10	Call	Bond Future	4,035.9700	4.0360	3,964.5600	3.9646	(1.769)	0	0	0
2020/11/11	R186	04/11/2021	8.10	Put	Bond Future	2,046.5900	2.0466	1,833.8200	1.8338	(10.396)	0	0	0
2020/11/11	R186	04/11/2021			Bond Future	7.6502	115.9056	7.6186	116.0469	(0.413)	0.0000	0.0000	0
2020/11/11	R186	04/11/2021	8.11	Call	Bond Future	4,064.6300	4.0646	3,993.4000	3.9934	(1.752)	0	0	0
2020/11/11	R186	04/11/2021	8.11	Put	Bond Future	2,031.5200	2.0315	1,818.9300	1.8189	(10.465)	0	0	0
2020/11/11	R197	04/02/2021			Bond Future	315.5204	315.5204	315.5202	315.5202	0.000	0.0000	0.0000	2,460
2020/11/11	R197	06/05/2021			Bond Future	318.9491	318.9491	318.9444	318.9444	(0.001)	0.0000	0.0000	0
2020/11/11	R197	05/08/2021			Bond Future	314.4915	314.4915	314.4852	314.4852	(0.002)	0.0000	0.0000	0
2020/11/11	R197	04/11/2021			Bond Future	317.9459	317.9459	317.9388	317.9388	(0.002)	0.0000	0.0000	0
2020/11/11	R202	04/02/2021			Bond Future	214.6523	214.6523	215.3606	215.3606	0.330	0.0000	0.0000	7,827
2020/11/11	R202	06/05/2021			Bond Future	216.9847	216.9847	217.6978	217.6978	0.329	0.0000	0.0000	0
2020/11/11	R202	05/08/2021			Bond Future	215.1441	215.1441	215.8639	215.8639	0.335	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
2020/11/11	R202	04/11/2021			Bond Future	217.5071	217.5071	218.2343	218.2343	0.334	0.0000	0.0000	0
2020/11/11	R209	04/02/2021	10.12	Call	Bond Future	2,155.8400	2.1558	1,744.9200	1.7449	(19.061)	0	0	0
2020/11/11	R209	04/02/2021	10.12	Put	Bond Future	3,927.2800	3.9273	3,480.3600	3.4804	(11.380)	0	0	0
2020/11/11	R209	04/02/2021			Bond Future	10.4221	70.8191	10.4159	70.8551	(0.060)	0.0000	0.0000	27,681
2020/11/11	R209	04/02/2021	10.11	Call	Bond Future	2,131.4100	2.1314	1,721.0300	1.7210	(19.254)	0	0	0
2020/11/11	R209	04/02/2021	10.11	Put	Bond Future	3,962.6000	3.9626	3,516.2200	3.5162	(11.265)	0	0	0
2020/11/11	R209	04/02/2021	10.10	Call	Bond Future	2,107.1300	2.1071	1,697.2100	1.6972	(19.454)	0	0	0
2020/11/11	R209	04/02/2021	10.10	Put	Bond Future	3,998.1400	3.9981	3,552.2200	3.5522	(11.153)	0	0	0
2020/11/11	R209	06/05/2021	12.25	Call	Bond Future	9,534.4600	9.5345	9,234.5600	9.2346	(3.145)	0	0	0
2020/11/11	R209	06/05/2021	12.25	Put	Bond Future	1,149.0300	1.1490	813.8300	0.8138	(29.172)	0	0	9,150
2020/11/11	R209	06/05/2021	11.00	Call	Bond Future	5,108.4200	5.1084	4,742.6300	4.7426	(7.161)	0	0	0
2020/11/11	R209	06/05/2021	11.00	Put	Bond Future	2,949.1100	2.9491	2,548.0200	2.5480	(13.600)	0	0	3,500
2020/11/11	R209	06/05/2021	10.00	Put	Bond Future	5,942.1400	5.9421	5,483.7600	5.4838	(7.714)	0	0	0
2020/11/11	R209	06/05/2021	10.00	Call	Bond Future	2,415.0600	2.4151	1,991.9800	1.9920	(17.518)	0	0	1,500
2020/11/11	R209	06/05/2021	12.23	Call	Bond Future	9,462.9200	9.4629	9,159.6200	9.1596	(3.205)	0	0	0
2020/11/11	R209	06/05/2021	12.23	Put	Bond Future	1,170.1400	1.1701	831.5400	0.8315	(28.937)	0	0	0
2020/11/11	R209	06/05/2021	12.22	Call	Bond Future	9,427.1900	9.4272	9,122.2000	9.1222	(3.235)	0	0	0
2020/11/11	R209	06/05/2021	12.22	Put	Bond Future	1,180.8100	1.1808	840.5200	0.8405	(28.818)	0	0	0
2020/11/11	R209	06/05/2021			Bond Future	10.6061	68.4319	10.5998	68.4672	(0.059)	0.0000	0.0000	3,280
2020/11/11	R209	06/05/2021	11.25	Call	Bond Future	5,923.0000	5.9230	5,614.7600	5.6148	(5.204)	0	0	0
2020/11/11	R209	06/05/2021	11.25	Put	Bond Future	2,444.4700	2.4445	2,100.9300	2.1009	(14.054)	0	0	9,150
2020/11/11	R209	06/05/2021	10.25	Put	Bond Future	5,029.6100	5.0296	4,571.6100	4.5716	(9.106)	0	0	0
2020/11/11	R209	06/05/2021	10.25	Call	Bond Future	2,988.3900	2.9884	2,565.6900	2.5657	(14.145)	0	0	6,325
2020/11/11	R209	06/05/2021	12.24	Call	Bond Future	9,498.6800	9.4987	9,197.0800	9.1971	(3.175)	0	0	0
2020/11/11	R209	06/05/2021	12.24	Put	Bond Future	1,159.5400	1.1595	822.6400	0.8226	(29.055)	0	0	0
2020/11/11	R209	05/08/2021	11.81	Call	Bond Future	7,440.6700	7.4407	7,397.6200	7.3976	(0.579)	0	0	0
2020/11/11	R209	05/08/2021	11.81	Put	Bond Future	2,220.0200	2.2200	2,141.5900	2.1416	(3.533)	0	0	0
2020/11/11	R209	05/08/2021			Bond Future	10.7976	69.1741	10.7911	69.2095	(0.060)	0.0000	0.0000	0
2020/11/11	R209	05/08/2021	11.79	Call	Bond Future	7,370.0300	7.3700	7,333.6200	7.3336	(0.494)	0	0	0
2020/11/11	R209	05/08/2021	11.79	Put	Bond Future	2,246.7000	2.2467	2,174.9100	2.1749	(3.195)	0	0	0
2020/11/11	R209	05/08/2021	11.80	Call	Bond Future	7,405.4400	7.4054	7,365.6000	7.3656	(0.538)	0	0	0
2020/11/11	R209	05/08/2021	11.80	Put	Bond Future	2,233.4200	2.2334	2,158.2000	2.1582	(3.368)	0	0	0
2020/11/11	R209	04/11/2021	12.19	Call	Bond Future	8,430.4600	8.4305	8,121.4300	8.1214	(3.666)	0	0	0
2020/11/11	R209	04/11/2021	12.19	Put	Bond Future	2,471.9500	2.4719	2,127.3200	2.1273	(13.942)	0	0	0
2020/11/11	R209	04/11/2021	12.17	Call	Bond Future	8,362.5900	8.3626	8,059.2000	8.0592	(3.628)	0	0	0
2020/11/11	R209	04/11/2021			Bond Future	10.9927	66.7783	10.9861	66.8139	(0.061)	0.0000	0.0000	0
2020/11/11	R209	04/11/2021	12.17	Put	Bond Future	2,497.0900	2.4971	2,158.1000	2.1581	(13.575)	0	0	0
2020/11/11	R209	04/11/2021	12.18	Call	Bond Future	8,396.4100	8.3964	8,090.3000	8.0903	(3.646)	0	0	0
2020/11/11	R209	04/11/2021	12.18	Put	Bond Future	2,484.3800	2.4844	2,142.6700	2.1427	(13.754)	0	0	0
2020/11/11	R210	04/02/2021			Bond Future	191.5591	191.5591	191.5910	191.5910	0.017	0.0000	0.0000	1,254
2020/11/11	R210	06/05/2021			Bond Future	190.9311	190.9311	190.9606	190.9606	0.015	0.0000	0.0000	0
2020/11/11	R210	05/08/2021			Bond Future	193.0468	193.0468	193.0759	193.0759	0.015	0.0000	0.0000	0
2020/11/11	R210	04/11/2021			Bond Future	192.4314	192.4314	192.4602	192.4602	0.015	0.0000	0.0000	0
2020/11/11	R212	04/02/2021			Bond Future	169.8100	169.8100	169.8629	169.8629	0.031	0.0000	0.0000	7,050
2020/11/11	R212	06/05/2021			Bond Future	171.6556	171.6556	171.7067	171.7067	0.030	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
2020/11/11	R212	05/08/2021			Bond Future	171.2292		171.2801		0.030	0.0000	0.0000	0
2020/11/11	R212	04/11/2021			Bond Future	173.1099		173.1609		0.029	0.0000	0.0000	0
2020/11/11	R213	04/02/2021	9.40	Call	Bond Future	2,197.1100	2.1971	1,940.4800	1.9405	(11.680)	0	0	0
2020/11/11	R213	04/02/2021	9.40	Put	Bond Future	3,157.6100	3.1576	2,744.6100	2.7446	(13.080)	0	0	0
2020/11/11	R213	04/02/2021	9.39	Call	Bond Future	2,171.1100	2.1711	1,914.4200	1.9144	(11.823)	0	0	0
2020/11/11	R213	04/02/2021	9.39	Put	Bond Future	3,189.1400	3.1891	2,776.0800	2.7761	(12.952)	0	0	0
2020/11/11	R213	04/02/2021			Bond Future	9.5683	86.7730	9.5407	86.9294	(0.288)	0.0000	0.0000	8,955
2020/11/11	R213	04/02/2021	9.41	Call	Bond Future	2,223.1100	2.2231	1,966.7500	1.9668	(11.532)	0	0	0
2020/11/11	R213	04/02/2021	9.41	Put	Bond Future	3,126.1400	3.1261	2,713.4100	2.7134	(13.203)	0	0	0
2020/11/11	R213	06/05/2021	11.91	Call	Bond Future	11,282.6300	11.2826	11,262.4400	11.2624	(0.179)	0	0	0
2020/11/11	R213	06/05/2021	11.91	Put	Bond Future	496.8700	0.4969	319.8800	0.3199	(35.621)	0	0	0
2020/11/11	R213	06/05/2021			Bond Future	9.7626	84.1662	9.7342	84.3230	(0.292)	0.0000	0.0000	0
2020/11/11	R213	06/05/2021	11.90	Call	Bond Future	11,242.6300	11.2426	11,221.0300	11.2210	(0.192)	0	0	0
2020/11/11	R213	06/05/2021	11.90	Put	Bond Future	502.6500	0.5027	324.2500	0.3242	(35.492)	0	0	0
2020/11/11	R213	06/05/2021	11.89	Call	Bond Future	11,202.6400	11.2026	11,179.6300	11.1796	(0.205)	0	0	0
2020/11/11	R213	06/05/2021	11.89	Put	Bond Future	508.4800	0.5085	328.6700	0.3287	(35.362)	0	0	0
2020/11/11	R213	05/08/2021	10.85	Call	Bond Future	6,580.2900	6.5803	6,658.0000	6.6580	1.181	0	0	0
2020/11/11	R213	05/08/2021	10.85	Put	Bond Future	2,058.3900	2.0584	1,977.9800	1.9780	(3.906)	0	0	0
2020/11/11	R213	05/08/2021	10.84	Call	Bond Future	6,544.5300	6.5445	6,621.8900	6.6219	1.182	0	0	0
2020/11/11	R213	05/08/2021	10.84	Put	Bond Future	2,072.1700	2.0722	1,991.4100	1.9914	(3.897)	0	0	0
2020/11/11	R213	05/08/2021	10.14	Put	Bond Future	3,378.6900	3.3787	3,246.3200	3.2463	(3.918)	0	0	200
2020/11/11	R213	05/08/2021	9.34	Put	Bond Future	5,700.8600	5.7009	5,563.6500	5.5637	(2.407)	0	0	0
2020/11/11	R213	05/08/2021	9.34	Call	Bond Future	2,247.9800	2.2480	2,268.8900	2.2689	0.930	0	0	200
2020/11/11	R213	05/08/2021			Bond Future	9.9703	85.0789	9.9407	85.2370	(0.297)	0.0000	0.0000	0
2020/11/11	R213	05/08/2021	10.86	Call	Bond Future	6,615.8600	6.6159	6,694.1600	6.6942	1.184	0	0	0
2020/11/11	R213	05/08/2021	10.86	Put	Bond Future	2,044.4600	2.0445	1,964.6400	1.9646	(3.904)	0	0	0
2020/11/11	R213	05/08/2021	10.78	Call	Bond Future	6,332.0400	6.3320	6,406.5400	6.4065	1.177	0	0	0
2020/11/11	R213	05/08/2021	10.78	Put	Bond Future	2,157.8000	2.1578	2,074.1800	2.0742	(3.875)	0	0	200
2020/11/11	R213	05/08/2021	10.14	Call	Bond Future	4,277.4900	4.2775	4,303.2400	4.3032	0.602	0	0	0
2020/11/11	R213	04/11/2021	11.10	Put	Bond Future	2,563.5300	2.5635	2,190.2800	2.1903	(14.560)	0	0	0
2020/11/11	R213	04/11/2021	11.11	Call	Bond Future	7,152.7700	7.1528	6,939.9900	6.9400	(2.975)	0	0	0
2020/11/11	R213	04/11/2021	11.09	Put	Bond Future	2,577.4600	2.5775	2,203.3000	2.2033	(14.517)	0	0	0
2020/11/11	R213	04/11/2021			Bond Future	10.1855	82.4651	10.1547	82.6246	(0.302)	0.0000	0.0000	0
2020/11/11	R213	04/11/2021	11.10	Call	Bond Future	7,118.9700	7.1190	6,905.2600	6.9053	(3.002)	0	0	0
2020/11/11	R213	04/11/2021	11.11	Put	Bond Future	2,549.3800	2.5494	2,177.0600	2.1771	(14.604)	0	0	0
2020/11/11	R213	04/11/2021	11.09	Call	Bond Future	7,084.9200	7.0849	6,870.3000	6.8703	(3.029)	0	0	0
2020/11/11	R214	04/02/2021	10.33	Call	Bond Future	1,770.1700	1.7702	1,344.0500	1.3441	(24.072)	0	0	0
2020/11/11	R214	04/02/2021	10.33	Put	Bond Future	4,923.8000	4.9238	4,550.4400	4.5504	(7.583)	0	0	0
2020/11/11	R214	04/02/2021			Bond Future	10.8563	67.5909	10.8654	67.5381	0.084	0.0000	0.0000	15,428
2020/11/11	R214	04/02/2021	10.32	Call	Bond Future	1,749.4700	1.7495	1,323.9800	1.3240	(24.321)	0	0	0
2020/11/11	R214	04/02/2021	10.32	Put	Bond Future	4,965.3700	4.9654	4,592.6400	4.5926	(7.507)	0	0	0
2020/11/11	R214	04/02/2021	10.31	Call	Bond Future	1,728.9300	1.7289	1,304.0900	1.3041	(24.572)	0	0	0
2020/11/11	R214	04/02/2021	10.31	Put	Bond Future	5,007.1800	5.0072	4,635.1000	4.6351	(7.431)	0	0	0
2020/11/11	R214	06/05/2021	12.26	Call	Bond Future	8,064.6100	8.0646	7,671.5600	7.6716	(4.874)	0	0	0
2020/11/11	R214	06/05/2021	12.26	Put	Bond Future	1,750.4600	1.7505	1,411.7200	1.4117	(19.351)	0	0	0
2020/11/11	R214	06/05/2021	12.25	Call	Bond Future	8,028.3400	8.0283	7,637.2500	7.6373	(4.871)	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
2020/11/11	R214	06/05/2021	12.25	Put	Bond Future	1,761.7000	1.7617	1,424.9200	1.4249	(19.117)	0	0	0
2020/11/11	R214	06/05/2021			Bond Future	11.0384	65.0324	11.0481	64.9781	0.088	0.0000	0.0000	0
2020/11/11	R214	06/05/2021	12.27	Call	Bond Future	8,100.9000	8.1009	7,705.9000	7.7059	(4.876)	0	0	0
2020/11/11	R214	06/05/2021	12.27	Put	Bond Future	1,739.3100	1.7393	1,398.6200	1.3986	(19.588)	0	0	0
2020/11/11	R214	05/08/2021	12.03	Put	Bond Future	2,699.6000	2.6996	2,627.1100	2.6271	(2.685)	0	0	0
2020/11/11	R214	05/08/2021	12.01	Call	Bond Future	6,770.7500	6.7708	6,641.2900	6.6413	(1.912)	0	0	0
2020/11/11	R214	05/08/2021			Bond Future	11.2307	65.7377	11.2408	65.6825	0.090	0.0000	0.0000	0
2020/11/11	R214	05/08/2021	12.02	Call	Bond Future	6,803.8500	6.8038	6,675.2900	6.6753	(1.890)	0	0	0
2020/11/11	R214	05/08/2021	12.02	Put	Bond Future	2,715.6900	2.7157	2,642.3000	2.6423	(2.702)	0	0	0
2020/11/11	R214	05/08/2021	12.03	Call	Bond Future	6,836.7800	6.8368	6,709.1200	6.7091	(1.867)	0	0	0
2020/11/11	R214	05/08/2021	12.01	Put	Bond Future	2,731.6700	2.7317	2,657.3800	2.6574	(2.720)	0	0	0
2020/11/11	R214	04/11/2021	12.47	Call	Bond Future	8,029.3800	8.0294	7,678.9200	7.6789	(4.365)	0	0	0
2020/11/11	R214	04/11/2021	12.46	Call	Bond Future	7,997.4500	7.9975	7,645.5900	7.6456	(4.400)	0	0	0
2020/11/11	R214	04/11/2021	12.46	Put	Bond Future	2,867.1200	2.8671	2,571.1800	2.5712	(10.322)	0	0	0
2020/11/11	R214	04/11/2021			Bond Future	11.4262	63.1680	11.4367	63.1120	0.092	0.0000	0.0000	0
2020/11/11	R214	04/11/2021	12.47	Put	Bond Future	2,852.8200	2.8528	2,558.2800	2.5583	(10.325)	0	0	0
2020/11/11	R214	04/11/2021	12.48	Call	Bond Future	8,061.3300	8.0613	7,712.2600	7.7123	(4.330)	0	0	0
2020/11/11	R214	04/11/2021	12.48	Put	Bond Future	2,838.6100	2.8386	2,545.4600	2.5455	(10.327)	0	0	0
2020/11/11	R248	04/02/2021	10.47	Call	Bond Future	1,534.3800	1.5344	935.0600	0.9351	(39.059)	0	0	0
2020/11/11	R248	04/02/2021	10.47	Put	Bond Future	6,369.5400	6.3695	5,904.2300	5.9042	(7.305)	0	0	0
2020/11/11	R248	04/02/2021	10.46	Call	Bond Future	1,513.5700	1.5136	915.0800	0.9151	(39.542)	0	0	0
2020/11/11	R248	04/02/2021	10.46	Put	Bond Future	6,426.2500	6.4263	5,961.7700	5.9618	(7.228)	0	0	0
2020/11/11	R248	04/02/2021	10.75	Call	Bond Future	2,265.9800	2.2660	1,613.3200	1.6133	(28.803)	0	0	0
2020/11/11	R248	04/02/2021			Bond Future	11.1273	83.6811	11.1466	83.5471	0.173	0.0000	0.0000	111,169
2020/11/11	R248	04/02/2021	10.48	Call	Bond Future	1,555.3800	1.5554	955.3000	0.9553	(38.581)	0	0	0
2020/11/11	R248	04/02/2021	10.48	Put	Bond Future	6,313.1500	6.3132	5,847.0800	5.8471	(7.383)	0	0	0
2020/11/11	R248	04/02/2021	9.80	Put	Bond Future	10,846.9600	10.8470	10,637.3100	10.6373	(1.933)	0	0	0
2020/11/11	R248	04/02/2021	9.80	Call	Bond Future	531.3000	0.5313	187.6400	0.1876	(64.683)	0	0	2,140
2020/11/11	R248	04/02/2021	10.80	Put	Bond Future	4,761.5900	4.7616	4,232.9000	4.2329	(11.103)	0	0	0
2020/11/11	R248	04/02/2021	10.80	Call	Bond Future	2,416.4100	2.4164	1,753.7100	1.7537	(27.425)	0	0	2,140
2020/11/11	R248	04/02/2021	11.50	Put	Bond Future	2,427.1300	2.4271	1,884.3800	1.8844	(22.362)	0	0	0
2020/11/11	R248	04/02/2021	11.50	Call	Bond Future	4,955.8100	4.9558	4,279.0500	4.2790	(13.656)	0	0	0
2020/11/11	R248	04/02/2021	10.75	Put	Bond Future	4,980.1100	4.9801	4,461.4600	4.4615	(10.414)	0	0	0
2020/11/11	R248	06/05/2021	12.36	Call	Bond Future	8,820.5500	8.8205	8,261.9900	8.2620	(6.332)	0	0	0
2020/11/11	R248	06/05/2021	12.36	Put	Bond Future	2,307.8700	2.3079	1,886.0000	1.8860	(18.280)	0	0	0
2020/11/11	R248	06/05/2021			Bond Future	11.3211	80.1595	11.3413	80.0229	0.179	0.0000	0.0000	0
2020/11/11	R248	06/05/2021	12.34	Call	Bond Future	8,735.2600	8.7353	8,181.4100	8.1814	(6.340)	0	0	0
2020/11/11	R248	06/05/2021	12.34	Put	Bond Future	2,338.6700	2.3387	1,921.5100	1.9215	(17.837)	0	0	0
2020/11/11	R248	06/05/2021	12.35	Call	Bond Future	8,777.9800	8.7780	8,221.6700	8.2217	(6.338)	0	0	0
2020/11/11	R248	06/05/2021	12.35	Put	Bond Future	2,323.3000	2.3233	1,903.6800	1.9037	(18.061)	0	0	0
2020/11/11	R248	05/08/2021	12.50	Put	Bond Future	2,704.5200	2.7045	2,748.7300	2.7487	1.635	0	0	0
2020/11/11	R248	05/08/2021	12.51	Put	Bond Future	2,688.8500	2.6888	2,728.7900	2.7288	1.485	0	0	0
2020/11/11	R248	05/08/2021	12.52	Call	Bond Future	8,729.9800	8.7300	8,626.9100	8.6269	(1.181)	0	0	0
2020/11/11	R248	05/08/2021			Bond Future	11.5264	81.0289	11.5475	80.8903	0.183	0.0000	0.0000	0
2020/11/11	R248	05/08/2021	12.50	Call	Bond Future	8,647.8400	8.6478	8,553.5400	8.5535	(1.090)	0	0	0
2020/11/11	R248	05/08/2021	12.51	Call	Bond Future	8,688.9000	8.6889	8,590.3300	8.5903	(1.134)	0	0	0
2020/11/11	R248	05/08/2021	12.52	Put	Bond Future	2,673.2900	2.6733	2,708.7300	2.7087	1.326	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
2020/11/11	R248 04/11/2021	12.85	Call	Bond Future	9,590.8700	9.5909	9,205.1000	9.2051	(4.022)	0	0	0
2020/11/11	R248 04/11/2021	12.85	Put	Bond Future	3,059.7000	3.0597	2,814.1900	2.8142	(8.024)	0	0	0
2020/11/11	R248 04/11/2021			Bond Future	11.7355	77.4894	11.7576	77.3492	0.188	0.0000	0.0000	0
2020/11/11	R248 04/11/2021	12.83	Call	Bond Future	9,513.4600	9.5135	9,135.2700	9.1353	(3.975)	0	0	0
2020/11/11	R248 04/11/2021	12.83	Put	Bond Future	3,090.4300	3.0904	2,852.5000	2.8525	(7.699)	0	0	0
2020/11/11	R248 04/11/2021	12.84	Call	Bond Future	9,552.1600	9.5522	9,170.1700	9.1702	(3.999)	0	0	0
2020/11/11	R248 04/11/2021	12.84	Put	Bond Future	3,075.0200	3.0750	2,833.2900	2.8333	(7.861)	0	0	0
Total												1097113