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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/11/2020 TO 12/11/2020

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
2020/11/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	2025	04/02/2021		Bond Future	146.8297	146.8297	146.7740	146.7740	(0.038)	0.0000	0.0000	3,376
2020/11/12	2025	06/05/2021		Bond Future	148.4233	148.4233	148.3663	148.3663	(0.038)	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
2020/11/12	2025	05/08/2021			Bond Future	148.5390	148.5390	148.4812	148.4812	(0.039)	0.0000	0.0000	0
2020/11/12	2025	04/11/2021			Bond Future	150.1700	150.1700	150.1114	150.1114	(0.039)	0.0000	0.0000	0
2020/11/12	2029	04/02/2021			Bond Future	102.3350	102.3350	103.5061	103.5061	1.144	0.0000	0.0000	2,232
2020/11/12	2029	06/05/2021			Bond Future	102.3080	102.3080	103.4912	103.4912	1.157	0.0000	0.0000	0
2020/11/12	2029	05/08/2021			Bond Future	103.4411	103.4411	104.6373	104.6373	1.156	0.0000	0.0000	0
2020/11/12	2029	04/11/2021			Bond Future	103.4284	103.4284	104.6377	104.6377	1.169	0.0000	0.0000	0
2020/11/12	2030	04/02/2021	9.16	Call	Bond Future	2,673.3800	2.6734	2,685.0700	2.6851	0.437	0	0	0
2020/11/12	2030	04/02/2021	9.16	Put	Bond Future	1,831.2400	1.8312	1,799.9000	1.7999	(1.711)	0	0	0
2020/11/12	2030	04/02/2021	9.15	Call	Bond Future	2,640.5200	2.6405	2,652.0200	2.6520	0.436	0	0	0
2020/11/12	2030	04/02/2021	9.15	Put	Bond Future	1,855.9400	1.8559	1,824.4100	1.8244	(1.699)	0	0	0
2020/11/12	2030	04/02/2021	8.36	Put	Bond Future	4,660.3800	4.6604	4,618.0300	4.6180	(0.909)	0	0	0
2020/11/12	2030	04/02/2021	8.36	Call	Bond Future	748.2200	0.7482	748.9000	0.7489	0.091	0	0	800
2020/11/12	2030	04/02/2021	9.12	Put	Bond Future	1,931.5500	1.9316	1,899.4600	1.8995	(1.661)	0	0	0
2020/11/12	2030	04/02/2021	9.12	Call	Bond Future	2,543.1700	2.5432	2,554.1100	2.5541	0.430	0	0	1,000
2020/11/12	2030	04/02/2021	9.20	Put	Bond Future	1,734.9500	1.7350	1,704.3800	1.7044	(1.762)	0	0	0
2020/11/12	2030	04/02/2021	9.20	Call	Bond Future	2,806.8700	2.8069	2,819.3300	2.8193	0.444	0	0	1,600
2020/11/12	2030	04/02/2021	8.20	Put	Bond Future	5,433.7400	5.4337	5,390.4600	5.3905	(0.797)	0	0	0
2020/11/12	2030	04/02/2021			Bond Future	9.0145	94.0414	9.0071	94.0844	(0.082)	0.0000	0.0000	110,609
2020/11/12	2030	04/02/2021	9.17	Call	Bond Future	2,706.4400	2.7064	2,718.3300	2.7183	0.439	0	0	0
2020/11/12	2030	04/02/2021	9.17	Put	Bond Future	1,806.7900	1.8068	1,775.6500	1.7756	(1.723)	0	0	0
2020/11/12	2030	04/02/2021	8.86	Put	Bond Future	2,689.1800	2.6892	2,652.5700	2.6526	(1.361)	0	0	0
2020/11/12	2030	04/02/2021	8.86	Call	Bond Future	1,784.2300	1.7842	1,790.6500	1.7906	0.360	0	0	800
2020/11/12	2030	04/02/2021	10.20	Call	Bond Future	6,971.5400	6.9715	7,001.9400	7.0019	0.436	0	0	0
2020/11/12	2030	04/02/2021	10.20	Put	Bond Future	387.5200	0.3875	374.8900	0.3749	(3.259)	0	0	1,800
2020/11/12	2030	04/02/2021	8.37	Put	Bond Future	4,614.3500	4.6144	4,572.0700	4.5721	(0.916)	0	0	0
2020/11/12	2030	04/02/2021	8.37	Call	Bond Future	763.5300	0.7635	764.2800	0.7643	0.098	0	0	1,000
2020/11/12	2030	04/02/2021	8.20	Call	Bond Future	533.3500	0.5334	533.1000	0.5331	(0.047)	0	0	1,600
2020/11/12	2030	04/02/2021	9.30	Call	Bond Future	3,157.5600	3.1576	3,171.9400	3.1719	0.455	0	0	0
2020/11/12	2030	04/02/2021	9.30	Put	Bond Future	1,514.4000	1.5144	1,485.7500	1.4857	(1.892)	0	0	2,000
2020/11/12	2030	04/02/2021	9.35	Call	Bond Future	3,341.4700	3.3415	3,356.8200	3.3568	0.459	0	0	0
2020/11/12	2030	04/02/2021	9.35	Put	Bond Future	1,414.4000	1.4144	1,386.7200	1.3867	(1.957)	0	0	2,000
2020/11/12	2030	06/05/2021	10.04	Call	Bond Future	5,913.9100	5.9139	5,937.8400	5.9378	0.405	0	0	0
2020/11/12	2030	06/05/2021	10.04	Put	Bond Future	1,385.4400	1.3854	1,366.3800	1.3664	(1.376)	0	0	0
2020/11/12	2030	06/05/2021	9.15	Put	Bond Future	3,185.8200	3.1858	3,155.7300	3.1557	(0.944)	0	0	0
2020/11/12	2030	06/05/2021	9.15	Call	Bond Future	2,848.0300	2.8480	2,860.9300	2.8609	0.453	0	0	0
2020/11/12	2030	06/05/2021	9.92	Call	Bond Future	5,443.0600	5.4431	5,465.6100	5.4656	0.414	0	0	0
2020/11/12	2030	06/05/2021	7.97	Call	Bond Future	632.7700	0.6328	634.9600	0.6350	0.346	0	0	700
2020/11/12	2030	06/05/2021	9.27	Put	Bond Future	2,856.5400	2.8565	2,827.9500	2.8280	(1.001)	0	0	0
2020/11/12	2030	06/05/2021	9.27	Call	Bond Future	3,194.7800	3.1948	3,209.1800	3.2092	0.451	0	0	300
2020/11/12	2030	06/05/2021	10.95	Call	Bond Future	9,637.8800	9.6379	9,671.5700	9.6716	0.350	0	0	0
2020/11/12	2030	06/05/2021	10.95	Put	Bond Future	469.9400	0.4699	460.6400	0.4606	(1.979)	0	0	300
2020/11/12	2030	06/05/2021	11.70	Call	Bond Future	12,909.5000	12.9095	12,948.4200	12.9484	0.301	0	0	0
2020/11/12	2030	06/05/2021	11.70	Put	Bond Future	155.1100	0.1551	151.0400	0.1510	(2.624)	0	0	0
2020/11/12	2030	06/05/2021	11.69	Call	Bond Future	12,865.5000	12.8655	12,904.3700	12.9044	0.302	0	0	0
2020/11/12	2030	06/05/2021	11.69	Put	Bond Future	157.5900	0.1576	153.4700	0.1535	(2.614)	0	0	0
2020/11/12	2030	06/05/2021			Bond Future	9.2098	95.0402	9.2022	95.0832	(0.083)	0.0000	0.0000	0

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2020/11/12	2030	06/05/2021	10.74	Call	Bond Future	8,748.1000	8.7481	8,779.7800	8.7798	0.362	0	0	0
2020/11/12	2030	06/05/2021	10.74	Put	Bond Future	622.0100	0.6220	610.7000	0.6107	(1.818)	0	0	0
2020/11/12	2030	06/05/2021	9.92	Put	Bond Future	1,551.1900	1.5512	1,530.7500	1.5307	(1.318)	0	0	700
2020/11/12	2030	06/05/2021	9.22	Call	Bond Future	3,047.4700	3.0475	3,061.2400	3.0612	0.452	0	0	0
2020/11/12	2030	06/05/2021	9.22	Put	Bond Future	2,990.1400	2.9901	2,960.9200	2.9609	(0.977)	0	0	700
2020/11/12	2030	06/05/2021	7.97	Put	Bond Future	7,969.2300	7.9692	7,928.4300	7.9284	(0.512)	0	0	0
2020/11/12	2030	06/05/2021	8.77	Put	Bond Future	4,411.2000	4.4112	4,376.6800	4.3767	(0.783)	0	0	0
2020/11/12	2030	06/05/2021	8.77	Call	Bond Future	1,890.1900	1.8902	1,898.6600	1.8987	0.448	0	0	300
2020/11/12	2030	06/05/2021	11.71	Call	Bond Future	12,953.4900	12.9535	12,992.4600	12.9925	0.301	0	0	0
2020/11/12	2030	06/05/2021	11.71	Put	Bond Future	152.6600	0.1527	148.6400	0.1486	(2.633)	0	0	0
2020/11/12	2030	05/08/2021	9.45	Call	Bond Future	3,642.6700	3.6427	3,658.8400	3.6588	0.444	0	0	600
2020/11/12	2030	05/08/2021	12.10	Call	Bond Future	13,470.9700	13.4710	13,509.2800	13.5093	0.284	0	0	0
2020/11/12	2030	05/08/2021	12.10	Put	Bond Future	281.0300	0.2810	276.0200	0.2760	(1.783)	0	0	600
2020/11/12	2030	05/08/2021	10.42	Call	Bond Future	6,909.1800	6.9092	6,934.8900	6.9349	0.372	0	0	0
2020/11/12	2030	05/08/2021	10.42	Put	Bond Future	1,677.1800	1.6772	1,659.5700	1.6596	(1.050)	0	0	0
2020/11/12	2030	05/08/2021	10.41	Call	Bond Future	6,871.3200	6.8713	6,896.9500	6.8970	0.373	0	0	0
2020/11/12	2030	05/08/2021	10.41	Put	Bond Future	1,689.7700	1.6898	1,672.0800	1.6721	(1.047)	0	0	0
2020/11/12	2030	05/08/2021			Bond Future	9.4213	92.0651	9.4133	92.1084	(0.084)	0.0000	0.0000	0
2020/11/12	2030	05/08/2021	8.95	Put	Bond Future	4,979.1500	4.9792	4,946.9600	4.9470	(0.646)	0	0	0
2020/11/12	2030	05/08/2021	8.95	Call	Bond Future	2,368.2900	2.3683	2,379.4200	2.3794	0.470	0	0	600
2020/11/12	2030	05/08/2021	9.45	Put	Bond Future	3,486.7000	3.4867	3,459.5500	3.4595	(0.779)	0	0	0
2020/11/12	2030	05/08/2021	10.43	Call	Bond Future	6,947.3400	6.9473	6,973.1400	6.9731	0.371	0	0	0
2020/11/12	2030	05/08/2021	10.43	Put	Bond Future	1,664.9300	1.6649	1,647.4100	1.6474	(1.052)	0	0	0
2020/11/12	2030	04/11/2021	10.60	Call	Bond Future	6,886.7800	6.8868	6,913.0100	6.9130	0.381	0	0	0
2020/11/12	2030	04/11/2021	10.60	Put	Bond Future	1,961.1000	1.9611	1,943.5900	1.9436	(0.893)	0	0	0
2020/11/12	2030	04/11/2021	10.59	Put	Bond Future	1,973.7700	1.9738	1,956.1800	1.9562	(0.891)	0	0	0
2020/11/12	2030	04/11/2021			Bond Future	9.6298	93.0555	9.6215	93.0993	(0.086)	0.0000	0.0000	0
2020/11/12	2030	04/11/2021	10.61	Call	Bond Future	6,923.1600	6.9232	6,949.4500	6.9495	0.380	0	0	0
2020/11/12	2030	04/11/2021	10.61	Put	Bond Future	1,948.5200	1.9485	1,931.0700	1.9311	(0.896)	0	0	0
2020/11/12	2030	04/11/2021	10.59	Call	Bond Future	6,850.4600	6.8505	6,876.6100	6.8766	0.382	0	0	0
2020/11/12	2032	04/02/2021	9.63	Call	Bond Future	1,390.0000	1.3900	1,338.2500	1.3382	(3.723)	0	0	0
2020/11/12	2032	04/02/2021	9.63	Put	Bond Future	4,031.8100	4.0318	4,091.3900	4.0914	1.478	0	0	0
2020/11/12	2032	04/02/2021	9.29	Put	Bond Future	5,579.1700	5.5792	5,655.2400	5.6552	1.363	0	0	0
2020/11/12	2032	04/02/2021	9.29	Call	Bond Future	756.6400	0.7566	721.3800	0.7214	(4.660)	0	0	800
2020/11/12	2032	04/02/2021	10.82	Call	Bond Future	5,461.0800	5.4611	5,364.0700	5.3641	(1.776)	0	0	0
2020/11/12	2032	04/02/2021	10.82	Put	Bond Future	996.7200	0.9967	1,011.0400	1.0110	1.437	0	0	800
2020/11/12	2032	04/02/2021			Bond Future	10.0571	91.0275	10.0754	90.9162	0.183	0.0000	0.0000	120,338
2020/11/12	2032	04/02/2021	9.62	Call	Bond Future	1,367.7200	1.3677	1,316.4600	1.3165	(3.748)	0	0	0
2020/11/12	2032	04/02/2021	9.62	Put	Bond Future	4,072.6700	4.0727	4,132.7400	4.1327	1.475	0	0	0
2020/11/12	2032	04/02/2021	9.61	Call	Bond Future	1,345.8200	1.3458	1,295.0600	1.2951	(3.772)	0	0	0
2020/11/12	2032	04/02/2021	9.61	Put	Bond Future	4,113.9700	4.1140	4,174.5400	4.1745	1.472	0	0	0
2020/11/12	2032	04/02/2021	8.79	Put	Bond Future	8,418.2700	8.4183	8,513.3300	8.5133	1.129	0	0	0
2020/11/12	2032	04/02/2021	8.79	Call	Bond Future	258.3500	0.2584	242.0800	0.2421	(6.298)	0	0	800
2020/11/12	2032	06/05/2021	12.57	Call	Bond Future	12,533.8200	12.5338	12,425.5700	12.4256	(0.864)	0	0	0
2020/11/12	2032	06/05/2021	12.12	Call	Bond Future	10,597.0700	10.5971	10,492.3500	10.4923	(0.988)	0	0	0
2020/11/12	2032	06/05/2021	12.12	Put	Bond Future	588.0000	0.5880	596.2400	0.5962	1.401	0	0	0
2020/11/12	2032	06/05/2021			Bond Future	10.2697	87.8490	10.2890	87.7360	0.187	0.0000	0.0000	0

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2020/11/12	2032	06/05/2021	12.57	Put	Bond Future	333.4500	0.3334	338.1600	0.3382	1.413	0	0	736
2020/11/12	2032	06/05/2021	10.33	Put	Bond Future	3,306.8900	3.3069	3,349.7100	3.3497	1.295	0	0	0
2020/11/12	2032	06/05/2021	10.33	Call	Bond Future	3,660.1500	3.6601	3,590.0100	3.5900	(1.916)	0	0	736
2020/11/12	2032	06/05/2021	12.11	Call	Bond Future	10,554.5200	10.5545	10,449.9000	10.4499	(0.991)	0	0	0
2020/11/12	2032	06/05/2021	12.11	Put	Bond Future	595.1500	0.5952	603.4900	0.6035	1.401	0	0	0
2020/11/12	2032	06/05/2021	12.10	Call	Bond Future	10,511.9800	10.5120	10,407.4600	10.4075	(0.994)	0	0	0
2020/11/12	2032	06/05/2021	12.10	Put	Bond Future	602.3700	0.6024	610.8100	0.6108	1.401	0	0	0
2020/11/12	2032	05/08/2021	11.37	Call	Bond Future	7,091.0100	7.0910	7,004.4900	7.0045	(1.220)	0	0	0
2020/11/12	2032	05/08/2021	11.37	Put	Bond Future	2,287.7400	2.2877	2,315.5300	2.3155	1.215	0	0	0
2020/11/12	2032	05/08/2021			Bond Future	10.4934	88.8014	10.5135	88.6871	0.191	0.0000	0.0000	0
2020/11/12	2032	05/08/2021	11.35	Call	Bond Future	7,015.1300	7.0151	6,928.9700	6.9290	(1.228)	0	0	0
2020/11/12	2032	05/08/2021	11.35	Put	Bond Future	2,317.2900	2.3173	2,345.4400	2.3454	1.215	0	0	0
2020/11/12	2032	05/08/2021	11.36	Call	Bond Future	7,053.0400	7.0530	6,966.7100	6.9667	(1.224)	0	0	0
2020/11/12	2032	05/08/2021	11.36	Put	Bond Future	2,302.4600	2.3025	2,330.4400	2.3304	1.215	0	0	0
2020/11/12	2032	04/11/2021	11.71	Put	Bond Future	2,415.1200	2.4151	2,444.2300	2.4442	1.205	0	0	0
2020/11/12	2032	04/11/2021	11.69	Call	Bond Future	7,556.7400	7.5567	7,470.5600	7.4706	(1.140)	0	0	0
2020/11/12	2032	04/11/2021	11.70	Call	Bond Future	7,593.4600	7.5935	7,507.1100	7.5071	(1.137)	0	0	0
2020/11/12	2032	04/11/2021			Bond Future	10.7238	85.6118	10.7448	85.4962	0.195	0.0000	0.0000	0
2020/11/12	2032	04/11/2021	11.71	Call	Bond Future	7,630.2100	7.6302	7,543.7100	7.5437	(1.134)	0	0	0
2020/11/12	2032	04/11/2021	11.69	Put	Bond Future	2,442.9900	2.4430	2,472.4200	2.4724	1.205	0	0	0
2020/11/12	2032	04/11/2021	11.70	Put	Bond Future	2,429.0200	2.4290	2,458.2800	2.4583	1.205	0	0	0
2020/11/12	2033	04/02/2021			Bond Future	98.2160	98.2160	97.8116	97.8116	(0.412)	0.0000	0.0000	7,616
2020/11/12	2033	06/05/2021			Bond Future	98.0681	98.0681	97.6589	97.6589	(0.417)	0.0000	0.0000	0
2020/11/12	2033	05/08/2021			Bond Future	99.1543	99.1543	98.7403	98.7403	(0.417)	0.0000	0.0000	0
2020/11/12	2033	04/11/2021			Bond Future	99.0204	99.0204	98.6018	98.6018	(0.423)	0.0000	0.0000	0
2020/11/12	2037	04/02/2021	13.73	Call	Bond Future	15,279.1900	15.2792	15,030.6100	15.0306	(1.627)	0	0	0
2020/11/12	2037	04/02/2021	13.73	Put	Bond Future	37.1500	0.0371	38.9600	0.0390	4.872	0	0	300
2020/11/12	2037	04/02/2021	10.85	Call	Bond Future	2,471.0700	2.4711	2,336.3000	2.3363	(5.454)	0	0	0
2020/11/12	2037	04/02/2021	10.85	Put	Bond Future	3,102.0400	3.1020	3,217.6600	3.2177	3.727	0	0	72
2020/11/12	2037	04/02/2021	10.35	Call	Bond Future	1,165.3000	1.1653	1,080.6900	1.0807	(7.261)	0	0	0
2020/11/12	2037	04/02/2021	10.35	Put	Bond Future	5,141.7700	5.1418	5,307.5500	5.3075	3.224	0	0	72
2020/11/12	2037	04/02/2021	10.28	Call	Bond Future	1,025.4700	1.0255	947.8200	0.9478	(7.572)	0	0	0
2020/11/12	2037	04/02/2021	10.28	Put	Bond Future	5,486.5700	5.4866	5,659.3100	5.6593	3.148	0	0	0
2020/11/12	2037	04/02/2021	11.90	Call	Bond Future	6,698.8200	6.6988	6,487.5600	6.4876	(3.154)	0	0	0
2020/11/12	2037	04/02/2021	10.27	Call	Bond Future	1,006.3400	1.0063	929.6800	0.9297	(7.618)	0	0	0
2020/11/12	2037	04/02/2021	10.27	Put	Bond Future	5,537.0100	5.5370	5,710.7400	5.7107	3.138	0	0	0
2020/11/12	2037	04/02/2021			Bond Future	10.9478	81.9209	10.9869	81.6705	0.357	0.0000	0.0000	129,571
2020/11/12	2037	04/02/2021	11.97	Put	Bond Future	847.9200	0.8479	883.9700	0.8840	4.252	0	0	0
2020/11/12	2037	04/02/2021	11.97	Call	Bond Future	7,026.9200	7.0269	6,812.5800	6.8126	(3.050)	0	0	300
2020/11/12	2037	04/02/2021	9.65	Put	Bond Future	9,293.6300	9.2936	9,514.6000	9.5146	2.378	0	0	0
2020/11/12	2037	04/02/2021	9.65	Call	Bond Future	280.7200	0.2807	251.3000	0.2513	(10.480)	0	0	72
2020/11/12	2037	04/02/2021	10.29	Call	Bond Future	1,044.7000	1.0447	966.0700	0.9661	(7.527)	0	0	0
2020/11/12	2037	04/02/2021	10.29	Put	Bond Future	5,436.3200	5.4363	5,608.0800	5.6081	3.159	0	0	0
2020/11/12	2037	04/02/2021	11.90	Put	Bond Future	919.6800	0.9197	958.8100	0.9588	4.255	0	0	240
2020/11/12	2037	04/02/2021	10.48	Put	Bond Future	4,542.1100	4.5421	4,694.7200	4.6947	3.360	0	0	0
2020/11/12	2037	04/02/2021	10.48	Call	Bond Future	1,454.8800	1.4549	1,357.1000	1.3571	(6.721)	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
2020/11/12	2037	06/05/2021	12.42	Call	Bond Future	8,711.2100	8.7112	8,504.8100	8.5048	(2.369)	0	0	0
2020/11/12	2037	06/05/2021	12.43	Call	Bond Future	8,751.2000	8.7512	8,544.4300	8.5444	(2.363)	0	0	0
2020/11/12	2037	06/05/2021	12.44	Put	Bond Future	1,392.7400	1.3927	1,439.0500	1.4391	3.325	0	0	0
2020/11/12	2037	06/05/2021			Bond Future	11.1623	82.7913	11.2031	82.5378	0.365	0.0000	0.0000	0
2020/11/12	2037	06/05/2021	12.42	Put	Bond Future	1,420.3000	1.4203	1,467.3600	1.4674	3.313	0	0	0
2020/11/12	2037	06/05/2021	12.43	Put	Bond Future	1,406.4600	1.4065	1,453.1500	1.4531	3.320	0	0	0
2020/11/12	2037	06/05/2021	12.44	Call	Bond Future	8,791.2600	8.7913	8,584.1100	8.5841	(2.356)	0	0	0
2020/11/12	2037	06/05/2021	12.26	Put	Bond Future	2,654.5800	2.6546	2,726.7100	2.7267	2.717	0	0	0
2020/11/12	2037	05/08/2021	12.27	Call	Bond Future	7,681.5800	7.6816	7,497.0300	7.4970	(2.403)	0	0	0
2020/11/12	2037	05/08/2021	12.27	Put	Bond Future	2,638.9300	2.6389	2,710.6700	2.7107	2.719	0	0	0
2020/11/12	2037	05/08/2021	12.28	Call	Bond Future	7,720.3800	7.7204	7,535.4300	7.5354	(2.396)	0	0	0
2020/11/12	2037	05/08/2021			Bond Future	11.3922	79.4332	11.4348	79.1769	0.373	0.0000	0.0000	0
2020/11/12	2037	05/08/2021	12.26	Call	Bond Future	7,642.5800	7.6426	7,458.4200	7.4584	(2.410)	0	0	0
2020/11/12	2037	05/08/2021	12.28	Put	Bond Future	2,623.1500	2.6231	2,694.4900	2.6945	2.720	0	0	0
2020/11/12	2037	04/11/2021	12.82	Put	Bond Future	2,461.9800	2.4620	2,527.6900	2.5277	2.669	0	0	0
2020/11/12	2037	04/11/2021	12.83	Call	Bond Future	9,100.3500	9.1003	8,906.5500	8.9065	(2.130)	0	0	0
2020/11/12	2037	04/11/2021			Bond Future	11.6156	80.2880	11.6599	80.0288	0.381	0.0000	0.0000	0
2020/11/12	2037	04/11/2021	12.81	Call	Bond Future	9,031.9800	9.0320	8,838.8700	8.8389	(2.138)	0	0	0
2020/11/12	2037	04/11/2021	12.81	Put	Bond Future	2,479.0600	2.4791	2,545.1100	2.5451	2.664	0	0	0
2020/11/12	2037	04/11/2021	12.82	Call	Bond Future	9,066.1400	9.0661	8,872.6900	8.8727	(2.134)	0	0	0
2020/11/12	2037	04/11/2021	12.83	Put	Bond Future	2,445.0000	2.4450	2,510.3600	2.5104	2.673	0	0	0
2020/11/12	2038	04/02/2021			Bond Future	108.1802	108.1802	108.1884	108.1884	0.008	0.0000	0.0000	9,468
2020/11/12	2038	06/05/2021			Bond Future	109.3545	109.3545	109.3623	109.3623	0.007	0.0000	0.0000	0
2020/11/12	2038	05/08/2021			Bond Future	108.8465	108.8465	108.8543	108.8543	0.007	0.0000	0.0000	0
2020/11/12	2038	04/11/2021			Bond Future	110.0418	110.0418	110.0495	110.0495	0.007	0.0000	0.0000	0
2020/11/12	2040	04/02/2021	10.42	Call	Bond Future	1,043.9000	1.0439	919.4700	0.9195	(11.920)	0	0	0
2020/11/12	2040	04/02/2021	10.42	Put	Bond Future	5,741.3900	5.7414	6,059.3900	6.0594	5.539	0	0	0
2020/11/12	2040	04/02/2021	9.57	Put	Bond Future	11,533.6400	11.5336	11,951.0600	11.9511	3.619	0	0	0
2020/11/12	2040	04/02/2021	9.57	Call	Bond Future	136.6700	0.1367	111.6600	0.1117	(18.300)	0	0	800
2020/11/12	2040	04/02/2021	10.07	Put	Bond Future	7,837.7800	7.8378	8,210.5500	8.2105	4.756	0	0	0
2020/11/12	2040	04/02/2021	9.49	Put	Bond Future	12,177.6800	12.1777	12,599.4100	12.5994	3.463	0	0	0
2020/11/12	2040	04/02/2021	9.49	Call	Bond Future	109.6200	0.1096	88.9200	0.0889	(18.883)	0	0	500
2020/11/12	2040	04/02/2021			Bond Future	11.0792	83.8764	11.1444	83.4340	0.588	0.0000	0.0000	76,405
2020/11/12	2040	04/02/2021	10.41	Call	Bond Future	1,023.2900	1.0233	900.5800	0.9006	(11.992)	0	0	0
2020/11/12	2040	04/02/2021	10.41	Put	Bond Future	5,795.2400	5.7952	6,114.9600	6.1150	5.517	0	0	0
2020/11/12	2040	04/02/2021	10.40	Call	Bond Future	1,002.9300	1.0029	881.9500	0.8819	(12.063)	0	0	0
2020/11/12	2040	04/02/2021	10.40	Put	Bond Future	5,849.4400	5.8494	6,170.8900	6.1709	5.495	0	0	0
2020/11/12	2040	04/02/2021	10.07	Call	Bond Future	474.1200	0.4741	404.4600	0.4045	(14.692)	0	0	800
2020/11/12	2040	04/02/2021	11.74	Call	Bond Future	5,664.4500	5.6645	5,329.7000	5.3297	(5.910)	0	0	0
2020/11/12	2040	04/02/2021	11.74	Put	Bond Future	1,345.6000	1.3456	1,453.2800	1.4533	8.002	0	0	800
2020/11/12	2040	04/02/2021	10.24	Put	Bond Future	6,764.7100	6.7647	7,112.6000	7.1126	5.143	0	0	0
2020/11/12	2040	04/02/2021	10.24	Call	Bond Future	711.6400	0.7116	617.1000	0.6171	(13.285)	0	0	500
2020/11/12	2040	04/02/2021	11.57	Call	Bond Future	4,881.7000	4.8817	4,567.3500	4.5674	(6.439)	0	0	0
2020/11/12	2040	04/02/2021	11.57	Put	Bond Future	1,638.9600	1.6390	1,767.0400	1.7670	7.815	0	0	500
2020/11/12	2040	06/05/2021	10.83	Put	Bond Future	5,794.4000	5.7944	6,055.7700	6.0558	4.511	0	0	0
2020/11/12	2040	06/05/2021	10.83	Call	Bond Future	2,657.4200	2.6574	2,471.2400	2.4712	(7.006)	0	0	300

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
2020/11/12	2040	06/05/2021	11.58	Put	Bond Future	3,252.8600	3.2529	3,425.6600	3.4257	5.312	0	0	0
2020/11/12	2040	06/05/2021	11.58	Call	Bond Future	5,138.1600	5.1382	4,863.4100	4.8634	(5.347)	0	0	300
2020/11/12	2040	06/05/2021	12.44	Call	Bond Future	8,713.8800	8.7139	8,363.7000	8.3637	(4.019)	0	0	0
2020/11/12	2040	06/05/2021	12.44	Put	Bond Future	1,632.7100	1.6327	1,730.0800	1.7301	5.964	0	0	0
2020/11/12	2040	06/05/2021			Bond Future	11.2899	84.7676	11.3578	84.3200	0.601	0.0000	0.0000	0
2020/11/12	2040	06/05/2021	13.38	Call	Bond Future	12,769.9700	12.7700	12,366.1800	12.3662	(3.162)	0	0	0
2020/11/12	2040	06/05/2021	13.38	Put	Bond Future	613.4800	0.6135	657.2400	0.6572	7.133	0	0	300
2020/11/12	2040	06/05/2021	12.43	Call	Bond Future	8,672.4900	8.6725	8,323.0500	8.3230	(4.029)	0	0	0
2020/11/12	2040	06/05/2021	12.43	Put	Bond Future	1,648.5600	1.6486	1,746.6700	1.7467	5.951	0	0	0
2020/11/12	2040	06/05/2021	12.42	Call	Bond Future	8,631.1600	8.6312	8,282.4700	8.2825	(4.040)	0	0	0
2020/11/12	2040	06/05/2021	12.42	Put	Bond Future	1,664.5300	1.6645	1,763.3900	1.7634	5.939	0	0	0
2020/11/12	2040	05/08/2021	11.05	Put	Bond Future	6,509.4100	6.5094	6,763.0300	6.7630	3.896	0	0	0
2020/11/12	2040	05/08/2021	11.05	Call	Bond Future	3,435.0700	3.4351	3,236.1300	3.2361	(5.791)	0	0	900
2020/11/12	2040	05/08/2021	12.48	Call	Bond Future	8,485.6300	8.4856	8,160.4100	8.1604	(3.833)	0	0	0
2020/11/12	2040	05/08/2021	12.49	Put	Bond Future	2,646.6100	2.6466	2,773.2700	2.7733	4.786	0	0	0
2020/11/12	2040	05/08/2021	12.47	Call	Bond Future	8,444.5700	8.4446	8,120.0100	8.1200	(3.843)	0	0	0
2020/11/12	2040	05/08/2021			Bond Future	11.5154	81.1806	11.5863	80.7281	0.616	0.0000	0.0000	0
2020/11/12	2040	05/08/2021	11.55	Put	Bond Future	4,753.2800	4.7533	4,956.9800	4.9570	4.285	0	0	0
2020/11/12	2040	05/08/2021	11.55	Call	Bond Future	4,974.9600	4.9750	4,726.1000	4.7261	(5.002)	0	0	900
2020/11/12	2040	05/08/2021	14.80	Call	Bond Future	17,664.5700	17.6646	17,236.8300	17.2368	(2.421)	0	0	0
2020/11/12	2040	05/08/2021	14.80	Put	Bond Future	359.3900	0.3594	384.2100	0.3842	6.906	0	0	900
2020/11/12	2040	05/08/2021	12.48	Put	Bond Future	2,662.2600	2.6623	2,789.6000	2.7896	4.783	0	0	0
2020/11/12	2040	05/08/2021	12.49	Call	Bond Future	8,526.7400	8.5267	8,200.8400	8.2008	(3.822)	0	0	0
2020/11/12	2040	05/08/2021	12.47	Put	Bond Future	2,678.0300	2.6780	2,806.0300	2.8060	4.780	0	0	0
2020/11/12	2040	04/11/2021	12.90	Call	Bond Future	9,391.0600	9.3911	9,056.7000	9.0567	(3.560)	0	0	0
2020/11/12	2040	04/11/2021	12.90	Put	Bond Future	2,636.8500	2.6369	2,759.9400	2.7599	4.668	0	0	0
2020/11/12	2040	04/11/2021	12.89	Call	Bond Future	9,355.4200	9.3554	9,021.6900	9.0217	(3.567)	0	0	0
2020/11/12	2040	04/11/2021	12.89	Put	Bond Future	2,655.1200	2.6551	2,778.8400	2.7788	4.660	0	0	0
2020/11/12	2040	04/11/2021			Bond Future	11.7341	82.0542	11.8079	81.5968	0.629	0.0000	0.0000	0
2020/11/12	2040	04/11/2021	12.91	Call	Bond Future	9,426.7400	9.4267	9,091.7500	9.0917	(3.554)	0	0	0
2020/11/12	2040	04/11/2021	12.91	Put	Bond Future	2,618.6900	2.6187	2,741.1500	2.7412	4.676	0	0	0
2020/11/12	2044	04/02/2021	10.36	Put	Bond Future	6,886.2500	6.8863	7,177.6100	7.1776	4.231	0	0	0
2020/11/12	2044	04/02/2021	10.37	Call	Bond Future	692.5100	0.6925	612.4700	0.6125	(11.558)	0	0	0
2020/11/12	2044	04/02/2021	10.35	Put	Bond Future	6,947.7900	6.9478	7,240.4600	7.2405	4.212	0	0	0
2020/11/12	2044	04/02/2021	10.04	Put	Bond Future	9,056.5900	9.0566	9,381.8600	9.3819	3.592	0	0	0
2020/11/12	2044	04/02/2021	10.04	Call	Bond Future	328.0900	0.3281	283.2900	0.2833	(13.655)	0	0	0
2020/11/12	2044	04/02/2021	10.84	Call	Bond Future	1,710.6800	1.7107	1,561.6300	1.5616	(8.713)	0	0	0
2020/11/12	2044	04/02/2021			Bond Future	11.2202	79.9887	11.2751	79.6187	0.489	0.0000	0.0000	39,139
2020/11/12	2044	04/02/2021	10.36	Call	Bond Future	676.8900	0.6769	598.1800	0.5982	(11.628)	0	0	0
2020/11/12	2044	04/02/2021	10.37	Put	Bond Future	6,825.0700	6.8251	7,115.1000	7.1151	4.249	0	0	0
2020/11/12	2044	04/02/2021	10.35	Call	Bond Future	661.5200	0.6615	584.1200	0.5841	(11.700)	0	0	0
2020/11/12	2044	04/02/2021	9.66	Put	Bond Future	12,007.6100	12.0076	12,357.5200	12.3575	2.914	0	0	0
2020/11/12	2044	04/02/2021	9.66	Call	Bond Future	125.6200	0.1256	105.4600	0.1055	(16.048)	0	0	265
2020/11/12	2044	04/02/2021	10.84	Put	Bond Future	4,358.9200	4.3589	4,579.9400	4.5799	5.071	0	0	265
2020/11/12	2044	04/02/2021	10.29	Call	Bond Future	574.4800	0.5745	504.7700	0.5048	(12.134)	0	0	0
2020/11/12	2044	04/02/2021	10.29	Put	Bond Future	7,324.6500	7.3247	7,625.0100	7.6250	4.101	0	0	265
2020/11/12	2044	06/05/2021	11.79	Call	Bond Future	5,395.8000	5.3958	5,156.9800	5.1570	(4.426)	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
2020/11/12	2044	06/05/2021	11.79	Put	Bond Future	3,067.8400		3.0678	3,203.4100	3.2034	4.419	0	0	3,100
2020/11/12	2044	06/05/2021	11.10	Call	Bond Future	3,045.1800		3.0452	2,872.5800	2.8726	(5.668)	0	0	0
2020/11/12	2044	06/05/2021	12.50	Call	Bond Future	8,348.1100		8.3481	8,058.8200	8.0588	(3.465)	0	0	0
2020/11/12	2044	06/05/2021	12.50	Put	Bond Future	1,801.6000		1.8016	1,886.7000	1.8867	4.724	0	0	3,100
2020/11/12	2044	06/05/2021	12.43	Call	Bond Future	8,044.2500		8.0442	7,759.0400	7.7590	(3.546)	0	0	0
2020/11/12	2044	06/05/2021	12.43	Put	Bond Future	1,895.4600		1.8955	1,984.6400	1.9846	4.705	0	0	0
2020/11/12	2044	06/05/2021	11.40	Call	Bond Future	3,998.4700		3.9985	3,795.5300	3.7955	(5.075)	0	0	0
2020/11/12	2044	06/05/2021	11.40	Put	Bond Future	4,172.8600		4.1729	4,344.3100	4.3443	4.109	0	0	3,100
2020/11/12	2044	06/05/2021	12.44	Call	Bond Future	8,087.6200		8.0876	7,801.8200	7.8018	(3.534)	0	0	0
2020/11/12	2044	06/05/2021	12.44	Put	Bond Future	1,881.7800		1.8818	1,970.3700	1.9704	4.708	0	0	0
2020/11/12	2044	06/05/2021			Bond Future	11.4265		80.8386	11.4837	80.4642	0.501	0.0000	0.0000	0
2020/11/12	2044	06/05/2021	11.90	Call	Bond Future	5,826.4500		5.8264	5,578.4700	5.5785	(4.256)	0	0	0
2020/11/12	2044	06/05/2021	11.90	Put	Bond Future	2,817.2700		2.8173	2,943.6800	2.9437	4.487	0	0	0
2020/11/12	2044	06/05/2021	11.35	Put	Bond Future	4,338.0600		4.3381	4,514.4200	4.5144	4.065	0	0	0
2020/11/12	2044	06/05/2021	11.35	Call	Bond Future	3,832.7100		3.8327	3,634.6800	3.6347	(5.167)	0	0	3,100
2020/11/12	2044	06/05/2021	11.10	Put	Bond Future	5,241.4000		5.2414	5,443.1900	5.4432	3.850	0	0	3,100
2020/11/12	2044	06/05/2021	10.70	Put	Bond Future	6,989.0500		6.9890	7,233.4100	7.2334	3.496	0	0	0
2020/11/12	2044	06/05/2021	10.70	Call	Bond Future	1,957.1100		1.9571	1,827.0800	1.8271	(6.644)	0	0	3,100
2020/11/12	2044	06/05/2021	12.45	Call	Bond Future	8,130.8400		8.1308	7,844.4500	7.8445	(3.522)	0	0	0
2020/11/12	2044	06/05/2021	12.45	Put	Bond Future	1,868.0300		1.8680	1,956.0300	1.9560	4.711	0	0	0
2020/11/12	2044	05/08/2021	12.61	Call	Bond Future	8,448.9400		8.4489	8,175.7200	8.1757	(3.234)	0	0	0
2020/11/12	2044	05/08/2021	12.61	Put	Bond Future	2,719.4400		2.7194	2,824.8200	2.8248	3.875	0	0	0
2020/11/12	2044	05/08/2021	12.60	Put	Bond Future	2,739.4200		2.7394	2,845.3800	2.8454	3.868	0	0	0
2020/11/12	2044	05/08/2021			Bond Future	11.6472		77.3343	11.7070	76.9557	0.513	0.0000	0.0000	0
2020/11/12	2044	05/08/2021	12.59	Call	Bond Future	8,377.5600		8.3776	8,105.5100	8.1055	(3.247)	0	0	0
2020/11/12	2044	05/08/2021	12.59	Put	Bond Future	2,759.5200		2.7595	2,866.0700	2.8661	3.861	0	0	0
2020/11/12	2044	05/08/2021	12.60	Call	Bond Future	8,413.2300		8.4132	8,140.5900	8.1406	(3.241)	0	0	0
2020/11/12	2044	04/11/2021	12.91	Call	Bond Future	8,924.6700		8.9247	8,650.1900	8.6502	(3.076)	0	0	0
2020/11/12	2044	04/11/2021	12.91	Put	Bond Future	2,900.6600		2.9007	3,008.9600	3.0090	3.734	0	0	0
2020/11/12	2044	04/11/2021			Bond Future	11.8611		78.1665	11.9234	77.7838	0.526	0.0000	0.0000	0
2020/11/12	2044	04/11/2021	12.89	Call	Bond Future	8,856.4500		8.8564	8,583.0400	8.5830	(3.087)	0	0	0
2020/11/12	2044	04/11/2021	12.89	Put	Bond Future	2,939.4700		2.9395	3,048.8400	3.0488	3.721	0	0	0
2020/11/12	2044	04/11/2021	12.90	Call	Bond Future	8,890.5400		8.8905	8,616.5900	8.6166	(3.081)	0	0	0
2020/11/12	2044	04/11/2021	12.90	Put	Bond Future	2,920.0100		2.9200	3,028.8400	3.0288	3.727	0	0	0
2020/11/12	2046	04/02/2021			Bond Future	96.7884		96.7884	96.9585	96.9585	0.176	0.0000	0.0000	14,771
2020/11/12	2046	06/05/2021			Bond Future	96.0513		96.0513	96.2228	96.2228	0.179	0.0000	0.0000	0
2020/11/12	2046	05/08/2021			Bond Future	97.1153		97.1153	97.2887	97.2887	0.178	0.0000	0.0000	0
2020/11/12	2046	04/11/2021			Bond Future	96.3773		96.3773	96.5524	96.5524	0.182	0.0000	0.0000	0
2020/11/12	2050	04/02/2021			Bond Future	96.9671		96.9671	97.5139	97.5139	0.564	0.0000	0.0000	12,407
2020/11/12	2050	06/05/2021			Bond Future	98.0196		98.0196	98.5718	98.5718	0.563	0.0000	0.0000	0
2020/11/12	2050	05/08/2021			Bond Future	97.1804		97.1804	97.7385	97.7385	0.574	0.0000	0.0000	0
2020/11/12	2050	04/11/2021			Bond Future	98.2475		98.2475	98.8118	98.8118	0.574	0.0000	0.0000	0
2020/11/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	8608	21/12/2026			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
2020/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	AL37	04/02/2021			Index Future	777.6530	777.6530	777.3740	777.3740	(0.036)	0.0000	0.0000	0
2020/11/12	AL37	06/05/2021			Index Future	785.9000	785.9000	785.6140	785.6140	(0.036)	0.0000	0.0000	0
2020/11/12	AL37	05/08/2021			Index Future	794.3250	794.3250	794.0340	794.0340	(0.037)	0.0000	0.0000	0
2020/11/12	AL37	04/11/2021			Index Future	802.9500	802.9500	802.6550	802.6550	(0.037)	0.0000	0.0000	0
2020/11/12	AL7T	04/02/2021			Index Future	856.6730	856.6730	856.4950	856.4950	(0.021)	0.0000	0.0000	0
2020/11/12	AL7T	06/05/2021			Index Future	865.7580	865.7580	865.5740	865.5740	(0.021)	0.0000	0.0000	0
2020/11/12	AL7T	05/08/2021			Index Future	875.0380	875.0380	874.8510	874.8510	(0.021)	0.0000	0.0000	0
2020/11/12	AL7T	04/11/2021			Index Future	884.5400	884.5400	884.3500	884.3500	(0.021)	0.0000	0.0000	0
2020/11/12	ALBI	04/02/2021			Index Future	751.7310	751.7310	750.2120	750.2120	(0.202)	0.0000	0.0000	230
2020/11/12	ALBI	06/05/2021			Index Future	759.7030	759.7030	758.1650	758.1650	(0.202)	0.0000	0.0000	0
2020/11/12	ALBI	05/08/2021			Index Future	767.8460	767.8460	766.2900	766.2900	(0.203)	0.0000	0.0000	0
2020/11/12	ALBI	04/11/2021			Index Future	776.1840	776.1840	774.6100	774.6100	(0.203)	0.0000	0.0000	0
2020/11/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	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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2020/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/12	ES33	04/02/2021			Bond Future	11.4809	76.8554	11.5248	76.6227	0.383	0.0000	0.0000	350
2020/11/12	ES33	06/05/2021			Bond Future	11.7319	73.8965	11.7778	73.6610	0.391	0.0000	0.0000	0
2020/11/12	ES33	05/08/2021			Bond Future	11.9963	74.6977	12.0442	74.4594	0.399	0.0000	0.0000	0
2020/11/12	ES33	04/11/2021			Bond Future	12.2693	71.7266	12.3193	71.4858	0.408	0.0000	0.0000	0
2020/11/12	ES42	04/02/2021			Bond Future	12.0431	75.5121	12.0925	75.2236	0.410	0.0000	0.0000	4,789
2020/11/12	ES42	06/05/2021			Bond Future	12.2901	72.0553	12.3418	71.7634	0.421	0.0000	0.0000	0
2020/11/12	ES42	05/08/2021			Bond Future	12.5436	72.8369	12.5977	72.5416	0.431	0.0000	0.0000	0
2020/11/12	ES42	04/11/2021			Bond Future	12.8071	69.3627	12.8638	69.0642	0.443	0.0000	0.0000	0
2020/11/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	04/02/2021	750.96	Put	GOVI	89,300.0000	8.9300	103,650.0000	10.3650	16.069	0	0	0
2020/11/12	GOVI	04/02/2021			GOVI	742.0300	742.0300	740.5950	740.5950	(0.193)	0.0000	0.0000	999
2020/11/12	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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2020/11/12	GOVI	04/02/2021	750.95	Put	GOVI	89,200.0000	8.9200	103,550.0000	10.3550	16.087	0	0	0
2020/11/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	04/02/2021	750.94	Put	GOVI	89,100.0000	8.9100	103,450.0000	10.3450	16.105	0	0	0
2020/11/12	GOVI	06/05/2021	678.68	Call	GOVI	712,200.0000	71.2200	697,660.0000	69.7660	(2.042)	0	0	0
2020/11/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	06/05/2021	678.67	Call	GOVI	712,300.0000	71.2300	697,760.0000	69.7760	(2.041)	0	0	0
2020/11/12	GOVI	06/05/2021			GOVI	749.9000	749.9000	748.4460	748.4460	(0.194)	0.0000	0.0000	0
2020/11/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	06/05/2021	678.69	Call	GOVI	712,100.0000	71.2100	697,560.0000	69.7560	(2.042)	0	0	0
2020/11/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	05/08/2021	719.14	Call	GOVI	387,980.0000	38.7980	373,270.0000	37.3270	(3.791)	0	0	0
2020/11/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	05/08/2021	719.13	Call	GOVI	388,080.0000	38.8080	373,370.0000	37.3370	(3.790)	0	0	0
2020/11/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	05/08/2021			GOVI	757.9380	757.9380	756.4670	756.4670	(0.194)	0.0000	0.0000	0
2020/11/12	GOVI	05/08/2021	719.15	Call	GOVI	387,880.0000	38.7880	373,170.0000	37.3170	(3.792)	0	0	0
2020/11/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	04/11/2021	728.41	Call	GOVI	377,580.0000	37.7580	362,710.0000	36.2710	(3.938)	0	0	0
2020/11/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	04/11/2021	728.40	Call	GOVI	377,680.0000	37.7680	362,810.0000	36.2810	(3.937)	0	0	0
2020/11/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GOVI	04/11/2021			GOVI	766.1680	766.1680	764.6810	764.6810	(0.194)	0.0000	0.0000	0
2020/11/12	GOVI	04/11/2021	728.42	Call	GOVI	377,480.0000	37.7480	362,610.0000	36.2610	(3.939)	0	0	0
2020/11/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/12	IGOV	04/02/2021			Index Future	265.3280	265.3280	265.9270	265.9270	0.226	0.0000	0.0000	989
2020/11/12	IGOV	06/05/2021			Index Future	268.2070	268.2070	268.8110	268.8110	0.225	0.0000	0.0000	21
2020/11/12	IGOV	05/08/2021			Index Future	271.1460	271.1460	271.7560	271.7560	0.225	0.0000	0.0000	0
2020/11/12	IGOV	04/11/2021			Index Future	274.1540	274.1540	274.7700	274.7700	0.225	0.0000	0.0000	0
2020/11/12	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/12	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1600	92.1600	0.011	0.0000	0.0000	0
2020/11/12	IS05	15/06/2021			Interest Rate Swap	90.2200	90.2200	90.2500	90.2500	0.033	0.0000	0.0000	0
2020/11/12	IS05	21/09/2021			Interest Rate Swap	89.0900	89.0900	89.1400	89.1400	0.056	0.0000	0.0000	0
2020/11/12	IS05	21/12/2021			Interest Rate Swap	90.2600	90.2600	90.3200	90.3200	0.066	0.0000	0.0000	51
2020/11/12	IS05	15/03/2022			Interest Rate Swap	89.5900	89.5900	89.6700	89.6700	0.089	0.0000	0.0000	0
2020/11/12	IS05	21/06/2022			Interest Rate Swap	89.6000	89.6000	89.7000	89.7000	0.112	0.0000	0.0000	0
2020/11/12	IS05	20/09/2022			Interest Rate Swap	92.6400	92.6400	92.7600	92.7600	0.130	0.0000	0.0000	0
2020/11/12	IS05	20/12/2022			Interest Rate Swap	93.0500	93.0500	93.1900	93.1900	0.150	0.0000	0.0000	0
2020/11/12	IS05	22/03/2023			Interest Rate Swap	85.3800	85.3800	85.5400	85.5400	0.187	0.0000	0.0000	0
2020/11/12	IS05	20/06/2023			Interest Rate Swap	90.8900	90.8900	91.0800	91.0800	0.209	0.0000	0.0000	0
2020/11/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/12	IS10	17/12/2025			Interest Rate Swap	78.1700	78.1700	78.5900	78.5900	0.537	0.0000	0.0000	0
2020/11/12	IS10	16/03/2026			Interest Rate Swap	74.6800	74.6800	75.1000	75.1000	0.562	0.0000	0.0000	0
2020/11/12	IS10	15/06/2026			Interest Rate Swap	73.0800	73.0800	73.5000	73.5000	0.575	0.0000	0.0000	0

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2020/11/12	IS10	21/09/2026			Interest Rate Swap	75.1200	75.1200	75.5300	75.5300	0.546	0.0000	0.0000	0
2020/11/12	IS10	21/12/2026			Interest Rate Swap	79.1700	79.1700	79.5800	79.5800	0.518	0.0000	0.0000	0
2020/11/12	IS10	15/03/2027			Interest Rate Swap	77.6600	77.6600	78.0900	78.0900	0.554	0.0000	0.0000	0
2020/11/12	IS10	21/06/2027			Interest Rate Swap	79.7600	79.7600	80.2100	80.2100	0.564	0.0000	0.0000	0
2020/11/12	IS10	20/09/2027			Interest Rate Swap	85.6200	85.6200	86.0800	86.0800	0.537	0.0000	0.0000	0
2020/11/12	IS10	20/12/2027			Interest Rate Swap	86.0800	86.0800	86.5400	86.5400	0.534	0.0000	0.0000	0
2020/11/12	IS10	22/03/2028			Interest Rate Swap	79.1600	79.1600	79.6200	79.6200	0.581	0.0000	0.0000	0
2020/11/12	IS10	20/06/2028			Interest Rate Swap	87.1700	87.1700	87.6000	87.6000	0.493	0.0000	0.0000	0
2020/11/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/12	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/12	JBAF	15/12/2020			Jibar Tradeable Future	3.2550	96.7450	3.3050	96.6950	1.536	0.0000	0.0000	30,010
2020/11/12	JBAF	20/01/2021			Jibar Tradeable Future	3.2400	96.7600	3.2800	96.7200	1.235	0.0000	0.0000	0
2020/11/12	JBAF	17/02/2021			Jibar Tradeable Future	3.2000	96.8000	3.2400	96.7600	1.250	0.0000	0.0000	0
2020/11/12	JBAF	17/03/2021			Jibar Tradeable Future	3.2250	96.7750	3.2750	96.7250	1.550	0.0000	0.0000	0
2020/11/12	JBAF	21/04/2021			Jibar Tradeable Future	3.2400	96.7600	3.3000	96.7000	1.852	0.0000	0.0000	0
2020/11/12	JBAF	15/06/2021			Jibar Tradeable Future	3.3000	96.7000	3.3700	96.6300	2.121	0.0000	0.0000	0
2020/11/12	JBAF	15/09/2021			Jibar Tradeable Future	3.3650	96.6350	3.4750	96.5250	3.269	0.0000	0.0000	30,000
2020/11/12	JBAF	15/12/2021			Jibar Tradeable Future	3.5600	96.4400	3.6900	96.3100	3.652	0.0000	0.0000	0
2020/11/12	JBAF	16/03/2022			Jibar Tradeable Future	3.6600	96.3400	3.8100	96.1900	4.098	0.0000	0.0000	0
2020/11/12	JBAF	15/06/2022			Jibar Tradeable Future	3.9600	96.0400	4.1150	95.8850	3.914	0.0000	0.0000	0
2020/11/12	JBAF	21/09/2022			Jibar Tradeable Future	4.0350	95.9650	4.2050	95.7950	4.213	0.0000	0.0000	0
2020/11/12	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	R023	04/02/2021	6.34	Call	Bond Future	4,553.3500	4.5533	4,519.5200	4.5195	(0.743)	0	0	0
2020/11/12	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	R023	04/02/2021			Bond Future	4.0460	110.6900	4.0626	110.6562	0.410	0.0000	0.0000	31,134
2020/11/12	R023	04/02/2021	6.33	Call	Bond Future	4,534.0500	4.5340	4,500.2200	4.5002	(0.746)	0	0	0
2020/11/12	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	R023	04/02/2021	6.32	Call	Bond Future	4,514.7400	4.5147	4,480.9100	4.4809	(0.749)	0	0	0
2020/11/12	R023	06/05/2021	7.58	Call	Bond Future	6,176.7700	6.1768	6,142.0300	6.1420	(0.562)	0	0	0
2020/11/12	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	R023	06/05/2021			Bond Future	4.0085	107.9577	4.0278	107.9229	0.482	0.0000	0.0000	0
2020/11/12	R023	06/05/2021	7.57	Call	Bond Future	6,160.1400	6.1601	6,125.4000	6.1254	(0.564)	0	0	0
2020/11/12	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	R023	06/05/2021	7.56	Call	Bond Future	6,143.5100	6.1435	6,108.7700	6.1088	(0.565)	0	0	0
2020/11/12	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/12	R023	05/08/2021	5.30	Call	Bond Future	2,121.9400	2.1219	2,089.0900	2.0891	(1.548)	0	0	0
2020/11/12	R023	05/08/2021	5.30	Put	Bond Future	53.0100	0.0530	55.4300	0.0554	4.565	0	0	0
2020/11/12	R023	05/08/2021	5.29	Call	Bond Future	2,108.0600	2.1081	2,075.2500	2.0753	(1.556)	0	0	0
2020/11/12	R023	05/08/2021	5.29	Put	Bond Future	54.2400	0.0542	56.7000	0.0567	4.535	0	0	0
2020/11/12	R023	05/08/2021			Bond Future	3.9482	109.1276	3.9709	109.0924	0.576	0.0000	0.0000	0
2020/11/12	R023	05/08/2021	5.31	Call	Bond Future	2,135.8300	2.1358	2,102.9300	2.1029	(1.540)	0	0	0
2020/11/12	R023	05/08/2021	5.31	Put	Bond Future	51.8000	0.0518	54.1700	0.0542	4.575	0	0	0
2020/11/12	R023	04/11/2021	4.91	Call	Bond Future	1,466.1800	1.4662	1,435.6700	1.4357	(2.081)	0	0	0
2020/11/12	R023	04/11/2021	4.91	Put	Bond Future	111.9500	0.1120	117.1900	0.1172	4.681	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
2020/11/12	R023	04/11/2021	4.90	Call	Bond Future	1,455.4000	1.4554	1,424.9700	1.4250	(2.091)	0	0	0
2020/11/12	R023	04/11/2021	4.90	Put	Bond Future	114.0100	0.1140	119.3300	0.1193	4.666	0	0	0
2020/11/12	R023	04/11/2021			Bond Future	3.8650	106.3940	3.8924	106.3582	0.707	0.0000	0.0000	0
2020/11/12	R023	04/11/2021	4.92	Call	Bond Future	1,476.9800	1.4770	1,446.3900	1.4464	(2.071)	0	0	0
2020/11/12	R023	04/11/2021	4.92	Put	Bond Future	109.9100	0.1099	115.0700	0.1151	4.695	0	0	0
2020/11/12	R035	04/02/2021	10.05	Call	Bond Future	935.1300	0.9351	854.0300	0.8540	(8.673)	0	0	0
2020/11/12	R035	04/02/2021	10.05	Put	Bond Future	5,640.1100	5.6401	5,843.6900	5.8437	3.610	0	0	0
2020/11/12	R035	04/02/2021	10.04	Call	Bond Future	917.1100	0.9171	837.1000	0.8371	(8.724)	0	0	0
2020/11/12	R035	04/02/2021	10.04	Put	Bond Future	5,691.8000	5.6918	5,896.4700	5.8965	3.596	0	0	0
2020/11/12	R035	04/02/2021	10.14	Put	Bond Future	5,189.8100	5.1898	5,383.3600	5.3834	3.729	0	0	650
2020/11/12	R035	04/02/2021	11.14	Call	Bond Future	4,201.9300	4.2019	4,002.9800	4.0030	(4.735)	0	0	0
2020/11/12	R035	04/02/2021	11.14	Put	Bond Future	1,749.5800	1.7496	1,835.3100	1.8353	4.900	0	0	650
2020/11/12	R035	04/02/2021			Bond Future	10.7517	90.5123	10.7960	90.2276	0.411	0.0000	0.0000	100,098
2020/11/12	R035	04/02/2021	10.06	Call	Bond Future	953.5200	0.9535	871.3200	0.8713	(8.621)	0	0	0
2020/11/12	R035	04/02/2021	10.06	Put	Bond Future	5,588.8700	5.5889	5,791.3500	5.7913	3.623	0	0	0
2020/11/12	R035	04/02/2021	10.14	Call	Bond Future	1,108.7600	1.1088	1,017.6300	1.0176	(8.219)	0	0	0
2020/11/12	R035	06/05/2021	10.24	Put	Bond Future	6,584.4600	6.5845	6,771.1500	6.7712	2.835	0	0	0
2020/11/12	R035	06/05/2021	10.24	Call	Bond Future	1,845.0300	1.8450	1,743.6000	1.7436	(5.497)	0	0	793
2020/11/12	R035	06/05/2021	11.55	Call	Bond Future	5,950.5300	5.9505	5,750.8900	5.7509	(3.355)	0	0	0
2020/11/12	R035	06/05/2021	11.55	Put	Bond Future	2,413.6200	2.4136	2,502.1000	2.5021	3.666	0	0	1,650
2020/11/12	R035	06/05/2021	12.77	Call	Bond Future	11,039.2800	11.0393	10,784.5300	10.7845	(2.308)	0	0	0
2020/11/12	R035	06/05/2021	12.77	Put	Bond Future	766.0600	0.7661	799.4300	0.7994	4.356	0	0	1,650
2020/11/12	R035	06/05/2021	12.91	Put	Bond Future	654.6300	0.6546	683.7900	0.6838	4.454	0	0	600
2020/11/12	R035	06/05/2021	12.37	Call	Bond Future	9,335.6600	9.3357	9,095.3700	9.0954	(2.574)	0	0	0
2020/11/12	R035	06/05/2021	12.35	Put	Bond Future	1,201.2300	1.2012	1,249.8800	1.2499	4.050	0	0	0
2020/11/12	R035	06/05/2021	10.40	Put	Bond Future	5,886.2000	5.8862	6,059.8200	6.0598	2.950	0	0	0
2020/11/12	R035	06/05/2021	12.36	Put	Bond Future	1,188.8900	1.1889	1,237.1300	1.2371	4.058	0	0	0
2020/11/12	R035	06/05/2021			Bond Future	10.9675	86.9989	11.0136	86.7108	0.421	0.0000	0.0000	0
2020/11/12	R035	06/05/2021	11.32	Call	Bond Future	5,063.0400	5.0630	4,878.1100	4.8781	(3.653)	0	0	0
2020/11/12	R035	06/05/2021	11.32	Put	Bond Future	2,896.3500	2.8963	2,999.5400	2.9995	3.563	0	0	793
2020/11/12	R035	06/05/2021	12.02	Call	Bond Future	7,906.7600	7.9068	7,682.2600	7.6823	(2.839)	0	0	0
2020/11/12	R035	06/05/2021	12.02	Put	Bond Future	1,671.7700	1.6718	1,735.3900	1.7354	3.806	0	0	793
2020/11/12	R035	06/05/2021	11.15	Put	Bond Future	3,320.4500	3.3205	3,435.5100	3.4355	3.465	0	0	0
2020/11/12	R035	06/05/2021	11.15	Call	Bond Future	4,452.5400	4.4525	4,279.4800	4.2795	(3.887)	0	0	600
2020/11/12	R035	06/05/2021	12.91	Call	Bond Future	11,647.2400	11.6472	11,388.2800	11.3883	(2.223)	0	0	0
2020/11/12	R035	06/05/2021	10.81	Put	Bond Future	4,344.8400	4.3448	4,485.4700	4.4855	3.237	0	0	0
2020/11/12	R035	06/05/2021	10.81	Call	Bond Future	3,350.3000	3.3503	3,202.8100	3.2028	(4.402)	0	0	1,650
2020/11/12	R035	06/05/2021	12.37	Put	Bond Future	1,176.6400	1.1766	1,224.4700	1.2245	4.065	0	0	0
2020/11/12	R035	06/05/2021	12.35	Call	Bond Future	9,252.2000	9.2522	9,012.7300	9.0127	(2.588)	0	0	0
2020/11/12	R035	06/05/2021	10.40	Call	Bond Future	2,221.4100	2.2214	2,106.9100	2.1069	(5.154)	0	0	600
2020/11/12	R035	06/05/2021	12.36	Call	Bond Future	9,293.9100	9.2939	9,054.0300	9.0540	(2.581)	0	0	0
2020/11/12	R035	05/08/2021	5.31	Call	Bond Future	0.3800	0.0004	0.3300	0.0003	(13.158)	0	0	0
2020/11/12	R035	05/08/2021	5.31	Put	Bond Future	50,149.0800	50.1491	50,440.4900	50.4405	0.581	0	0	0
2020/11/12	R035	05/08/2021			Bond Future	11.1970	87.9420	11.2451	87.6505	0.430	0.0000	0.0000	0
2020/11/12	R035	05/08/2021	5.29	Call	Bond Future	0.3600	0.0004	0.3100	0.0003	(13.889)	0	0	0
2020/11/12	R035	05/08/2021	5.29	Put	Bond Future	50,382.3500	50.3823	50,673.7600	50.6738	0.578	0	0	0
2020/11/12	R035	05/08/2021	5.30	Call	Bond Future	0.3700	0.0004	0.3200	0.0003	(13.514)	0	0	0

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2020/11/12	R035	05/08/2021	5.30	Put	Bond Future	50,265.6500	50.2656	50,557.0600	50.5571	0.580	0	0	0
2020/11/12	R035	04/11/2021	11.08	Call	Bond Future	0.0000	0.0000	3,676.6300	3.6766	100.000	0	0	0
2020/11/12	R035	04/11/2021	11.08	Put	Bond Future	0.0000	0.0000	6,083.5300	6.0835	100.000	0	0	782
2020/11/12	R035	04/11/2021	10.23	Put	Bond Future	0.0000	0.0000	9,652.3500	9.6524	100.000	0	0	0
2020/11/12	R035	04/11/2021	12.53	Call	Bond Future	8,692.7200	8.6927	8,477.7400	8.4777	(2.473)	0	0	0
2020/11/12	R035	04/11/2021	12.53	Put	Bond Future	2,582.4200	2.5824	2,662.0600	2.6621	3.084	0	0	0
2020/11/12	R035	04/11/2021	11.75	Put	Bond Future	0.0000	0.0000	4,125.5600	4.1256	100.000	0	0	782
2020/11/12	R035	04/11/2021			Bond Future	11.4322	84.4136	11.4824	84.1190	0.439	0.0000	0.0000	0
2020/11/12	R035	04/11/2021	10.23	Call	Bond Future	0.0000	0.0000	1,815.2000	1.8152	100.000	0	0	782
2020/11/12	R035	04/11/2021	12.51	Call	Bond Future	8,623.7700	8.6238	8,409.6300	8.4096	(2.483)	0	0	0
2020/11/12	R035	04/11/2021	12.51	Put	Bond Future	2,618.7500	2.6188	2,699.2300	2.6992	3.073	0	0	0
2020/11/12	R035	04/11/2021	11.75	Call	Bond Future	0.0000	0.0000	5,671.3500	5.6713	100.000	0	0	0
2020/11/12	R035	04/11/2021	12.52	Call	Bond Future	8,658.2200	8.6582	8,443.6600	8.4437	(2.478)	0	0	0
2020/11/12	R035	04/11/2021	12.52	Put	Bond Future	2,600.5300	2.6005	2,680.5900	2.6806	3.079	0	0	0
2020/11/12	R186	04/02/2021	8.16	Call	Bond Future	5,631.7100	5.6317	5,586.8300	5.5868	(0.797)	0	0	0
2020/11/12	R186	04/02/2021	8.17	Put	Bond Future	223.4300	0.2234	223.3000	0.2233	(0.058)	0	0	0
2020/11/12	R186	04/02/2021	8.15	Call	Bond Future	5,588.3100	5.5883	5,543.4500	5.5435	(0.803)	0	0	0
2020/11/12	R186	04/02/2021	8.00	Put	Bond Future	331.9000	0.3319	332.3300	0.3323	0.130	0	0	15,177
2020/11/12	R186	04/02/2021			Bond Future	7.0889	117.5580	7.0975	117.5132	0.122	0.0000	0.0000	77,642
2020/11/12	R186	04/02/2021	8.16	Put	Bond Future	228.8600	0.2289	228.7600	0.2288	(0.044)	0	0	0
2020/11/12	R186	04/02/2021	8.17	Call	Bond Future	5,675.2100	5.6752	5,630.3000	5.6303	(0.791)	0	0	0
2020/11/12	R186	04/02/2021	8.15	Put	Bond Future	234.4100	0.2344	234.3300	0.2343	(0.034)	0	0	0
2020/11/12	R186	04/02/2021	8.00	Call	Bond Future	4,948.1600	4.9482	4,903.8100	4.9038	(0.896)	0	0	0
2020/11/12	R186	06/05/2021	10.76	Call	Bond Future	15,840.3300	15.8403	15,794.4300	15.7944	(0.290)	0	0	0
2020/11/12	R186	06/05/2021	10.76	Put	Bond Future	3.3200	0.0033	3.3000	0.0033	(0.602)	0	0	0
2020/11/12	R186	06/05/2021	10.77	Call	Bond Future	15,881.2800	15.8813	15,835.3900	15.8354	(0.289)	0	0	0
2020/11/12	R186	06/05/2021	10.77	Put	Bond Future	3.2200	0.0032	3.2100	0.0032	(0.311)	0	0	0
2020/11/12	R186	06/05/2021			Bond Future	7.2531	118.8057	7.2624	118.7598	0.128	0.0000	0.0000	0
2020/11/12	R186	06/05/2021	10.78	Call	Bond Future	15,922.2300	15.9222	15,876.3300	15.8763	(0.288)	0	0	0
2020/11/12	R186	06/05/2021	10.78	Put	Bond Future	3.1400	0.0031	3.1200	0.0031	(0.637)	0	0	0
2020/11/12	R186	05/08/2021	8.62	Call	Bond Future	6,268.2900	6.2683	6,227.5900	6.2276	(0.649)	0	0	0
2020/11/12	R186	05/08/2021	8.62	Put	Bond Future	833.8400	0.8338	839.6600	0.8397	0.698	0	0	0
2020/11/12	R186	05/08/2021	8.61	Call	Bond Future	6,233.8700	6.2339	6,193.2500	6.1933	(0.652)	0	0	0
2020/11/12	R186	05/08/2021	8.61	Put	Bond Future	843.7600	0.8438	849.6600	0.8497	0.699	0	0	0
2020/11/12	R186	05/08/2021			Bond Future	7.4312	114.8120	7.4411	114.7655	0.133	0.0000	0.0000	0
2020/11/12	R186	05/08/2021	8.63	Call	Bond Future	6,302.7500	6.3027	6,262.0000	6.2620	(0.647)	0	0	0
2020/11/12	R186	05/08/2021	8.63	Put	Bond Future	824.0000	0.8240	829.7700	0.8298	0.700	0	0	0
2020/11/12	R186	04/11/2021	8.09	Call	Bond Future	3,935.8000	3.9358	3,902.5000	3.9025	(0.846)	0	0	0
2020/11/12	R186	04/11/2021	8.09	Put	Bond Future	1,848.8000	1.8488	1,862.6100	1.8626	0.747	0	0	0
2020/11/12	R186	04/11/2021	8.10	Call	Bond Future	3,964.5600	3.9646	3,931.1400	3.9311	(0.843)	0	0	0
2020/11/12	R186	04/11/2021	8.10	Put	Bond Future	1,833.8200	1.8338	1,847.5100	1.8475	0.747	0	0	0
2020/11/12	R186	04/11/2021			Bond Future	7.6186	116.0469	7.6292	115.9998	0.138	0.0000	0.0000	0
2020/11/12	R186	04/11/2021	8.11	Call	Bond Future	3,993.4000	3.9934	3,959.8900	3.9599	(0.839)	0	0	0
2020/11/12	R186	04/11/2021	8.11	Put	Bond Future	1,818.9300	1.8189	1,832.5300	1.8325	0.748	0	0	0
2020/11/12	R197	04/02/2021			Bond Future	315.5202	315.5202	315.9697	315.9697	0.142	0.0000	0.0000	2,460
2020/11/12	R197	06/05/2021			Bond Future	318.9444	318.9444	319.3972	319.3972	0.142	0.0000	0.0000	0

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2020/11/12	R197	05/08/2021			Bond Future	314.4852		314.4852	314.9425	0.145	0.0000	0.0000	0
2020/11/12	R197	04/11/2021			Bond Future	317.9388		317.9388	318.4009	0.145	0.0000	0.0000	0
2020/11/12	R202	04/02/2021			Bond Future	215.3606		215.3606	215.5970	0.110	0.0000	0.0000	7,827
2020/11/12	R202	06/05/2021			Bond Future	217.6978		217.6978	217.9358	0.109	0.0000	0.0000	0
2020/11/12	R202	05/08/2021			Bond Future	215.8639		215.8639	216.1044	0.111	0.0000	0.0000	0
2020/11/12	R202	04/11/2021			Bond Future	218.2343		218.2343	218.4772	0.111	0.0000	0.0000	0
2020/11/12	R209	04/02/2021	10.12	Call	Bond Future	1,744.9200	1.7449	1,628.4700	1.6285	(6.674)	0	0	0
2020/11/12	R209	04/02/2021	10.12	Put	Bond Future	3,480.3600	3.4804	3,619.3000	3.6193	3.992	0	0	0
2020/11/12	R209	04/02/2021			Bond Future	10.4159	70.8551	10.4603	70.5998	0.427	0.0000	0.0000	27,681
2020/11/12	R209	04/02/2021	10.11	Call	Bond Future	1,721.0300	1.7210	1,605.5800	1.6056	(6.708)	0	0	0
2020/11/12	R209	04/02/2021	10.11	Put	Bond Future	3,516.2200	3.5162	3,656.1600	3.6562	3.980	0	0	0
2020/11/12	R209	04/02/2021	10.10	Call	Bond Future	1,697.2100	1.6972	1,582.7500	1.5828	(6.744)	0	0	0
2020/11/12	R209	04/02/2021	10.10	Put	Bond Future	3,552.2200	3.5522	3,693.1500	3.6931	3.967	0	0	0
2020/11/12	R209	06/05/2021	12.25	Call	Bond Future	9,234.5600	9.2346	9,010.3800	9.0104	(2.428)	0	0	0
2020/11/12	R209	06/05/2021	12.25	Put	Bond Future	813.8300	0.8138	848.0300	0.8480	4.202	0	0	9,150
2020/11/12	R209	06/05/2021	11.00	Call	Bond Future	4,742.6300	4.7426	4,573.3000	4.5733	(3.570)	0	0	0
2020/11/12	R209	06/05/2021	11.00	Put	Bond Future	2,548.0200	2.5480	2,637.0700	2.6371	3.495	0	0	3,500
2020/11/12	R209	06/05/2021	10.00	Put	Bond Future	5,483.7600	5.4838	5,639.9100	5.6399	2.847	0	0	0
2020/11/12	R209	06/05/2021	10.00	Call	Bond Future	1,991.9800	1.9920	1,889.7500	1.8897	(5.132)	0	0	1,500
2020/11/12	R209	06/05/2021	12.23	Call	Bond Future	9,159.6200	9.1596	8,936.0700	8.9361	(2.441)	0	0	0
2020/11/12	R209	06/05/2021	12.23	Put	Bond Future	831.5400	0.8315	866.3700	0.8664	4.189	0	0	0
2020/11/12	R209	06/05/2021	12.22	Call	Bond Future	9,122.2000	9.1222	8,898.9600	8.8990	(2.447)	0	0	0
2020/11/12	R209	06/05/2021	12.22	Put	Bond Future	840.5200	0.8405	875.6600	0.8757	4.181	0	0	0
2020/11/12	R209	06/05/2021			Bond Future	10.5998	68.4672	10.6460	68.2088	0.435	0.0000	0.0000	2,850
2020/11/12	R209	06/05/2021	11.25	Call	Bond Future	5,614.7600	5.6148	5,431.7500	5.4317	(3.259)	0	0	0
2020/11/12	R209	06/05/2021	11.25	Put	Bond Future	2,100.9300	2.1009	2,176.3000	2.1763	3.587	0	0	9,150
2020/11/12	R209	06/05/2021	10.25	Put	Bond Future	4,571.6100	4.5716	4,709.9600	4.7100	3.026	0	0	0
2020/11/12	R209	06/05/2021	10.25	Call	Bond Future	2,565.6900	2.5657	2,445.6600	2.4457	(4.678)	0	0	5,325
2020/11/12	R209	06/05/2021	12.24	Call	Bond Future	9,197.0800	9.1971	8,973.2200	8.9732	(2.434)	0	0	0
2020/11/12	R209	06/05/2021	12.24	Put	Bond Future	822.6400	0.8226	857.1600	0.8572	4.196	0	0	0
2020/11/12	R209	05/08/2021	11.81	Call	Bond Future	7,397.6200	7.3976	7,204.3700	7.2044	(2.612)	0	0	0
2020/11/12	R209	05/08/2021	11.81	Put	Bond Future	2,141.5900	2.1416	2,209.6700	2.2097	3.179	0	0	0
2020/11/12	R209	05/08/2021			Bond Future	10.7911	69.2095	10.8390	68.9481	0.444	0.0000	0.0000	0
2020/11/12	R209	05/08/2021	11.79	Call	Bond Future	7,333.6200	7.3336	7,141.1700	7.1412	(2.624)	0	0	0
2020/11/12	R209	05/08/2021	11.79	Put	Bond Future	2,174.9100	2.1749	2,243.7900	2.2438	3.167	0	0	0
2020/11/12	R209	05/08/2021	11.80	Call	Bond Future	7,365.6000	7.3656	7,172.7500	7.1727	(2.618)	0	0	0
2020/11/12	R209	05/08/2021	11.80	Put	Bond Future	2,158.2000	2.1582	2,226.6800	2.2267	3.173	0	0	0
2020/11/12	R209	04/11/2021	12.19	Call	Bond Future	8,121.4300	8.1214	7,923.5400	7.9235	(2.437)	0	0	0
2020/11/12	R209	04/11/2021	12.19	Put	Bond Future	2,127.3200	2.1273	2,193.5900	2.1936	3.115	0	0	0
2020/11/12	R209	04/11/2021	12.17	Call	Bond Future	8,059.2000	8.0592	7,862.0400	7.8620	(2.446)	0	0	0
2020/11/12	R209	04/11/2021			Bond Future	10.9861	66.8139	11.0358	66.5498	0.452	0.0000	0.0000	0
2020/11/12	R209	04/11/2021	12.17	Put	Bond Future	2,158.1000	2.1581	2,225.1000	2.2251	3.105	0	0	0
2020/11/12	R209	04/11/2021	12.18	Call	Bond Future	8,090.3000	8.0903	7,892.7700	7.8928	(2.442)	0	0	0
2020/11/12	R209	04/11/2021	12.18	Put	Bond Future	2,142.6700	2.1427	2,209.3000	2.2093	3.110	0	0	0
2020/11/12	R210	04/02/2021			Bond Future	191.5910		191.5910	193.1184	0.797	0.0000	0.0000	1,254

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
2020/11/12	R210	06/05/2021			Bond Future	190.9606	190.9606	192.5035	192.5035	0.808	0.0000	0.0000	0
2020/11/12	R210	05/08/2021			Bond Future	193.0759	193.0759	194.6355	194.6355	0.808	0.0000	0.0000	0
2020/11/12	R210	04/11/2021			Bond Future	192.4602	192.4602	194.0369	194.0369	0.819	0.0000	0.0000	0
2020/11/12	R212	04/02/2021			Bond Future	169.8629	169.8629	169.9007	169.9007	0.022	0.0000	0.0000	7,050
2020/11/12	R212	06/05/2021			Bond Future	171.7067	171.7067	171.7441	171.7441	0.022	0.0000	0.0000	0
2020/11/12	R212	05/08/2021			Bond Future	171.2801	171.2801	171.3176	171.3176	0.022	0.0000	0.0000	0
2020/11/12	R212	04/11/2021			Bond Future	173.1609	173.1609	173.1987	173.1987	0.022	0.0000	0.0000	0
2020/11/12	R213	04/02/2021	9.40	Call	Bond Future	1,940.4800	1.9405	1,919.3000	1.9193	(1.091)	0	0	0
2020/11/12	R213	04/02/2021	9.40	Put	Bond Future	2,744.6100	2.7446	2,740.1200	2.7401	(0.164)	0	0	0
2020/11/12	R213	04/02/2021	9.39	Call	Bond Future	1,914.4200	1.9144	1,893.3200	1.8933	(1.102)	0	0	0
2020/11/12	R213	04/02/2021	9.39	Put	Bond Future	2,776.0800	2.7761	2,771.6700	2.7717	(0.159)	0	0	0
2020/11/12	R213	04/02/2021			Bond Future	9.5407	86.9294	9.5437	86.9127	0.031	0.0000	0.0000	8,955
2020/11/12	R213	04/02/2021	9.41	Call	Bond Future	1,966.7500	1.9668	1,945.4800	1.9455	(1.081)	0	0	0
2020/11/12	R213	04/02/2021	9.41	Put	Bond Future	2,713.4100	2.7134	2,708.8300	2.7088	(0.169)	0	0	0
2020/11/12	R213	06/05/2021	11.91	Call	Bond Future	11,262.4400	11.2624	11,242.9400	11.2429	(0.173)	0	0	0
2020/11/12	R213	06/05/2021	11.91	Put	Bond Future	319.8800	0.3199	317.6400	0.3176	(0.700)	0	0	0
2020/11/12	R213	06/05/2021			Bond Future	9.7342	84.3230	9.7373	84.3058	0.032	0.0000	0.0000	0
2020/11/12	R213	06/05/2021	11.90	Call	Bond Future	11,221.0300	11.2210	11,201.5100	11.2015	(0.174)	0	0	0
2020/11/12	R213	06/05/2021	11.90	Put	Bond Future	324.2500	0.3242	321.9900	0.3220	(0.697)	0	0	0
2020/11/12	R213	06/05/2021	11.89	Call	Bond Future	11,179.6300	11.1796	11,160.1000	11.1601	(0.175)	0	0	0
2020/11/12	R213	06/05/2021	11.89	Put	Bond Future	328.6700	0.3287	326.4000	0.3264	(0.691)	0	0	0
2020/11/12	R213	05/08/2021	10.85	Call	Bond Future	6,658.0000	6.6580	6,639.1300	6.6391	(0.283)	0	0	0
2020/11/12	R213	05/08/2021	10.85	Put	Bond Future	1,977.9800	1.9780	1,976.7000	1.9767	(0.065)	0	0	0
2020/11/12	R213	05/08/2021	10.84	Call	Bond Future	6,621.8900	6.6219	6,603.0300	6.6030	(0.285)	0	0	0
2020/11/12	R213	05/08/2021	10.84	Put	Bond Future	1,991.4100	1.9914	1,990.1400	1.9901	(0.064)	0	0	0
2020/11/12	R213	05/08/2021	10.14	Put	Bond Future	3,246.3200	3.2463	3,246.9600	3.2470	0.020	0	0	200
2020/11/12	R213	05/08/2021	9.34	Put	Bond Future	5,563.6500	5.5637	5,568.0900	5.5681	0.080	0	0	0
2020/11/12	R213	05/08/2021	9.34	Call	Bond Future	2,268.8900	2.2689	2,255.7400	2.2557	(0.580)	0	0	200
2020/11/12	R213	05/08/2021			Bond Future	9.9407	85.2370	9.9439	85.2194	0.033	0.0000	0.0000	0
2020/11/12	R213	05/08/2021	10.86	Call	Bond Future	6,694.1600	6.6942	6,675.2700	6.6753	(0.282)	0	0	0
2020/11/12	R213	05/08/2021	10.86	Put	Bond Future	1,964.6400	1.9646	1,963.3400	1.9633	(0.066)	0	0	0
2020/11/12	R213	05/08/2021	10.78	Call	Bond Future	6,406.5400	6.4065	6,387.8100	6.3878	(0.292)	0	0	0
2020/11/12	R213	05/08/2021	10.78	Put	Bond Future	2,074.1800	2.0742	2,073.0400	2.0730	(0.055)	0	0	200
2020/11/12	R213	05/08/2021	10.14	Call	Bond Future	4,303.2400	4.3032	4,286.2900	4.2863	(0.394)	0	0	0
2020/11/12	R213	04/11/2021	11.10	Put	Bond Future	2,190.2800	2.1903	2,190.4700	2.1905	0.009	0	0	0
2020/11/12	R213	04/11/2021	11.11	Call	Bond Future	6,939.9900	6.9400	6,922.3200	6.9223	(0.255)	0	0	0
2020/11/12	R213	04/11/2021	11.09	Put	Bond Future	2,203.3000	2.2033	2,203.5100	2.2035	0.010	0	0	0
2020/11/12	R213	04/11/2021			Bond Future	10.1547	82.6246	10.1581	82.6068	0.034	0.0000	0.0000	0
2020/11/12	R213	04/11/2021	11.10	Call	Bond Future	6,905.2600	6.9053	6,887.6100	6.8876	(0.256)	0	0	0
2020/11/12	R213	04/11/2021	11.11	Put	Bond Future	2,177.0600	2.1771	2,177.2300	2.1772	0.008	0	0	0
2020/11/12	R213	04/11/2021	11.09	Call	Bond Future	6,870.3000	6.8703	6,852.6700	6.8527	(0.257)	0	0	0
2020/11/12	R214	04/02/2021	10.33	Call	Bond Future	1,344.0500	1.3441	1,238.2600	1.2383	(7.871)	0	0	0
2020/11/12	R214	04/02/2021	10.33	Put	Bond Future	4,550.4400	4.5504	4,729.8100	4.7298	3.942	0	0	0
2020/11/12	R214	04/02/2021			Bond Future	10.8654	67.5381	10.9151	67.2529	0.457	0.0000	0.0000	15,428
2020/11/12	R214	04/02/2021	10.32	Call	Bond Future	1,323.9800	1.3240	1,219.2400	1.2192	(7.911)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/12	R214	04/02/2021	10.32	Put	Bond Future	4,592.6400		4.5926	4,773.0600	4.7731	3.928	0	0	0
2020/11/12	R214	04/02/2021	10.31	Call	Bond Future	1,304.0900		1.3041	1,200.4000	1.2004	(7.951)	0	0	0
2020/11/12	R214	04/02/2021	10.31	Put	Bond Future	4,635.1000		4.6351	4,816.5700	4.8166	3.915	0	0	0
2020/11/12	R214	06/05/2021	12.26	Call	Bond Future	7,671.5600		7.6716	7,441.6600	7.4417	(2.997)	0	0	0
2020/11/12	R214	06/05/2021	12.26	Put	Bond Future	1,411.7200		1.4117	1,470.3200	1.4703	4.151	0	0	0
2020/11/12	R214	06/05/2021	12.25	Call	Bond Future	7,637.2500		7.6373	7,407.8000	7.4078	(3.004)	0	0	0
2020/11/12	R214	06/05/2021	12.25	Put	Bond Future	1,424.9200		1.4249	1,483.9700	1.4840	4.144	0	0	0
2020/11/12	R214	06/05/2021			Bond Future	11.0481		64.9781	11.0997	64.6896	0.467	0.0000	0.0000	0
2020/11/12	R214	06/05/2021	12.27	Call	Bond Future	7,705.9000		7.7059	7,475.5700	7.4756	(2.989)	0	0	0
2020/11/12	R214	06/05/2021	12.27	Put	Bond Future	1,398.6200		1.3986	1,456.7900	1.4568	4.159	0	0	0
2020/11/12	R214	05/08/2021	12.03	Put	Bond Future	2,627.1100		2.6271	2,715.1000	2.7151	3.349	0	0	0
2020/11/12	R214	05/08/2021	12.01	Call	Bond Future	6,641.2900		6.6413	6,438.4700	6.4385	(3.054)	0	0	0
2020/11/12	R214	05/08/2021			Bond Future	11.2408		65.6825	11.2945	65.3908	0.477	0.0000	0.0000	0
2020/11/12	R214	05/08/2021	12.02	Call	Bond Future	6,675.2900		6.6753	6,472.0200	6.4720	(3.045)	0	0	0
2020/11/12	R214	05/08/2021	12.02	Put	Bond Future	2,642.3000		2.6423	2,730.7500	2.7307	3.347	0	0	0
2020/11/12	R214	05/08/2021	12.03	Call	Bond Future	6,709.1200		6.7091	6,505.3900	6.5054	(3.037)	0	0	0
2020/11/12	R214	05/08/2021	12.01	Put	Bond Future	2,657.3800		2.6574	2,746.2800	2.7463	3.345	0	0	0
2020/11/12	R214	04/11/2021	12.47	Call	Bond Future	7,678.9200		7.6789	7,466.8100	7.4668	(2.762)	0	0	0
2020/11/12	R214	04/11/2021	12.46	Call	Bond Future	7,645.5900		7.6456	7,433.8700	7.4339	(2.769)	0	0	0
2020/11/12	R214	04/11/2021	12.46	Put	Bond Future	2,571.1800		2.5712	2,654.4500	2.6544	3.239	0	0	0
2020/11/12	R214	04/11/2021			Bond Future	11.4367		63.1120	11.4925	62.8170	0.487	0.0000	0.0000	0
2020/11/12	R214	04/11/2021	12.47	Put	Bond Future	2,558.2800		2.5583	2,641.1600	2.6412	3.240	0	0	0
2020/11/12	R214	04/11/2021	12.48	Call	Bond Future	7,712.2600		7.7123	7,499.7700	7.4998	(2.755)	0	0	0
2020/11/12	R214	04/11/2021	12.48	Put	Bond Future	2,545.4600		2.5455	2,627.9600	2.6280	3.241	0	0	0
2020/11/12	R248	04/02/2021	10.47	Call	Bond Future	935.0600		0.9351	824.7400	0.8247	(11.798)	0	0	0
2020/11/12	R248	04/02/2021	10.47	Put	Bond Future	5,904.2300		5.9042	6,210.6500	6.2107	5.190	0	0	0
2020/11/12	R248	04/02/2021	10.46	Call	Bond Future	915.0800		0.9151	806.4400	0.8064	(11.872)	0	0	0
2020/11/12	R248	04/02/2021	10.46	Put	Bond Future	5,961.7700		5.9618	6,269.8700	6.2699	5.168	0	0	0
2020/11/12	R248	04/02/2021	10.75	Call	Bond Future	1,613.3200		1.6133	1,453.7600	1.4538	(9.890)	0	0	0
2020/11/12	R248	04/02/2021			Bond Future	11.1466		83.5471	11.2067	83.1304	0.540	0.0000	0.0000	111,169
2020/11/12	R248	04/02/2021	10.48	Call	Bond Future	955.3000		0.9553	843.3000	0.8433	(11.724)	0	0	0
2020/11/12	R248	04/02/2021	10.48	Put	Bond Future	5,847.0800		5.8471	6,151.8200	6.1518	5.212	0	0	0
2020/11/12	R248	04/02/2021	9.80	Put	Bond Future	10,637.3100		10.6373	11,022.8900	11.0229	3.625	0	0	0
2020/11/12	R248	04/02/2021	9.80	Call	Bond Future	187.6400		0.1876	156.4800	0.1565	(16.606)	0	0	2,140
2020/11/12	R248	04/02/2021	10.80	Put	Bond Future	4,232.9000		4.2329	4,481.2600	4.4813	5.867	0	0	0
2020/11/12	R248	04/02/2021	10.80	Call	Bond Future	1,753.7100		1.7537	1,585.3300	1.5853	(9.601)	0	0	2,140
2020/11/12	R248	04/02/2021	11.50	Put	Bond Future	1,884.3800		1.8844	2,020.2700	2.0203	7.211	0	0	0
2020/11/12	R248	04/02/2021	11.50	Call	Bond Future	4,279.0500		4.2790	3,998.2000	3.9982	(6.563)	0	0	0
2020/11/12	R248	04/02/2021	10.75	Put	Bond Future	4,461.4600		4.4615	4,718.6400	4.7186	5.764	0	0	0
2020/11/12	R248	06/05/2021	12.36	Call	Bond Future	8,261.9900		8.2620	7,940.3400	7.9403	(3.893)	0	0	0
2020/11/12	R248	06/05/2021	12.36	Put	Bond Future	1,886.0000		1.8860	1,985.9300	1.9859	5.299	0	0	0
2020/11/12	R248	06/05/2021			Bond Future	11.3413		80.0229	11.4040	79.6013	0.553	0.0000	0.0000	0
2020/11/12	R248	06/05/2021	12.34	Call	Bond Future	8,181.4100		8.1814	7,861.2100	7.8612	(3.914)	0	0	0
2020/11/12	R248	06/05/2021	12.34	Put	Bond Future	1,921.5100		1.9215	2,022.8900	2.0229	5.276	0	0	0
2020/11/12	R248	06/05/2021	12.35	Call	Bond Future	8,221.6700		8.2217	7,900.7500	7.9008	(3.903)	0	0	0
2020/11/12	R248	06/05/2021	12.35	Put	Bond Future	1,903.6800		1.9037	2,004.3400	2.0043	5.288	0	0	0
2020/11/12	R248	05/08/2021	12.50	Put	Bond Future	2,748.7300		2.7487	2,868.9500	2.8689	4.374	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
2020/11/12	R248	05/08/2021	12.51	Put	Bond Future	2,728.7900	2.7288	2,848.3500	2.8483	4.381	0	0	0
2020/11/12	R248	05/08/2021	12.52	Call	Bond Future	8,626.9100	8.6269	8,319.5300	8.3195	(3.563)	0	0	0
2020/11/12	R248	05/08/2021			Bond Future	11.5475	80.8903	11.6131	80.4640	0.567	0.0000	0.0000	0
2020/11/12	R248	05/08/2021	12.50	Call	Bond Future	8,553.5400	8.5535	8,247.4700	8.2475	(3.578)	0	0	0
2020/11/12	R248	05/08/2021	12.51	Call	Bond Future	8,590.3300	8.5903	8,283.6000	8.2836	(3.571)	0	0	0
2020/11/12	R248	05/08/2021	12.52	Put	Bond Future	2,708.7300	2.7087	2,827.6400	2.8276	4.390	0	0	0
2020/11/12	R248	04/11/2021	12.85	Call	Bond Future	9,205.1000	9.2051	8,893.3500	8.8934	(3.387)	0	0	0
2020/11/12	R248	04/11/2021	12.85	Put	Bond Future	2,814.1900	2.8142	2,933.3700	2.9334	4.235	0	0	0
2020/11/12	R248	04/11/2021			Bond Future	11.7576	77.3492	11.8260	76.9182	0.582	0.0000	0.0000	0
2020/11/12	R248	04/11/2021	12.83	Call	Bond Future	9,135.2700	9.1353	8,824.7300	8.8247	(3.399)	0	0	0
2020/11/12	R248	04/11/2021	12.83	Put	Bond Future	2,852.5000	2.8525	2,972.8900	2.9729	4.221	0	0	0
2020/11/12	R248	04/11/2021	12.84	Call	Bond Future	9,170.1700	9.1702	8,859.0200	8.8590	(3.393)	0	0	0
2020/11/12	R248	04/11/2021	12.84	Put	Bond Future	2,833.2900	2.8333	2,953.0700	2.9531	4.228	0	0	0

Total

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