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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2020 TO 20/11/2020

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
2020/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	2025	04/02/2021		Bond Future	146.5375	146.5375	146.3362	146.3362	(0.137)	0.0000	0.0000	3,276
2020/11/20	2025	06/05/2021		Bond Future	148.1157	148.1157	147.9117	147.9117	(0.138)	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
2020/11/20	2025	05/08/2021			Bond Future	148.2226		148.2226	148.0161	(0.139)	0.0000	0.0000	0
2020/11/20	2025	04/11/2021			Bond Future	149.8468		149.8468	149.6380	(0.139)	0.0000	0.0000	0
2020/11/20	2029	04/02/2021			Bond Future	102.9290		102.9290	102.5487	(0.369)	0.0000	0.0000	2,232
2020/11/20	2029	06/05/2021			Bond Future	102.9000		102.9000	102.5152	(0.374)	0.0000	0.0000	0
2020/11/20	2029	05/08/2021			Bond Future	104.0359		104.0359	103.6467	(0.374)	0.0000	0.0000	0
2020/11/20	2029	04/11/2021			Bond Future	104.0275		104.0275	103.6340	(0.378)	0.0000	0.0000	0
2020/11/20	2030	04/02/2021	9.16	Call	Bond Future	2,684.3300	2.6843	2,678.3900	2.6784	(0.221)	0	0	0
2020/11/20	2030	04/02/2021	9.16	Put	Bond Future	1,616.3800	1.6164	1,597.7700	1.5978	(1.151)	0	0	0
2020/11/20	2030	04/02/2021	9.15	Call	Bond Future	2,650.3500	2.6504	2,644.3300	2.6443	(0.227)	0	0	0
2020/11/20	2030	04/02/2021	9.15	Put	Bond Future	1,639.9600	1.6400	1,621.2700	1.6213	(1.140)	0	0	0
2020/11/20	2030	04/02/2021	8.20	Put	Bond Future	5,172.6000	5.1726	5,153.5800	5.1536	(0.368)	0	0	0
2020/11/20	2030	04/02/2021	9.20	Put	Bond Future	1,524.3200	1.5243	1,506.0300	1.5060	(1.200)	0	0	0
2020/11/20	2030	04/02/2021	9.20	Call	Bond Future	2,822.0500	2.8220	2,816.4300	2.8164	(0.199)	0	0	1,600
2020/11/20	2030	04/02/2021	9.12	Put	Bond Future	1,712.4500	1.7125	1,693.5300	1.6935	(1.105)	0	0	0
2020/11/20	2030	04/02/2021	9.12	Call	Bond Future	2,549.8800	2.5499	2,543.6300	2.5436	(0.245)	0	0	1,000
2020/11/20	2030	04/02/2021	8.36	Put	Bond Future	4,398.3000	4.3983	4,378.4200	4.3784	(0.452)	0	0	0
2020/11/20	2030	04/02/2021	8.36	Call	Bond Future	711.9500	0.7119	704.7400	0.7047	(1.013)	0	0	800
2020/11/20	2030	04/02/2021			Bond Future	8.9758	94.2672	8.9736	94.2799	(0.024)	0.0000	0.0000	110,633
2020/11/20	2030	04/02/2021	9.17	Call	Bond Future	2,718.3600	2.7184	2,712.4900	2.7125	(0.216)	0	0	0
2020/11/20	2030	04/02/2021	9.17	Put	Bond Future	1,592.9000	1.5929	1,574.3600	1.5744	(1.164)	0	0	0
2020/11/20	2030	04/02/2021	9.30	Call	Bond Future	3,184.5200	3.1845	3,179.7700	3.1798	(0.149)	0	0	0
2020/11/20	2030	04/02/2021	9.30	Put	Bond Future	1,315.5500	1.3156	1,298.1300	1.2981	(1.324)	0	0	2,000
2020/11/20	2030	04/02/2021	9.35	Call	Bond Future	3,374.7700	3.3748	3,370.4800	3.3705	(0.127)	0	0	0
2020/11/20	2030	04/02/2021	9.35	Put	Bond Future	1,221.8900	1.2219	1,204.9300	1.2049	(1.388)	0	0	2,000
2020/11/20	2030	04/02/2021	8.20	Call	Bond Future	498.0200	0.4980	491.6700	0.4917	(1.275)	0	0	1,600
2020/11/20	2030	04/02/2021	8.37	Put	Bond Future	4,352.3100	4.3523	4,332.3900	4.3324	(0.458)	0	0	0
2020/11/20	2030	04/02/2021	8.37	Call	Bond Future	727.3000	0.7273	720.0500	0.7200	(0.997)	0	0	1,000
2020/11/20	2030	04/02/2021	8.86	Put	Bond Future	2,445.5700	2.4456	2,425.2300	2.4252	(0.832)	0	0	0
2020/11/20	2030	04/02/2021	8.86	Call	Bond Future	1,766.4300	1.7664	1,758.7600	1.7588	(0.434)	0	0	800
2020/11/20	2030	04/02/2021	10.20	Call	Bond Future	7,107.7200	7.1077	7,112.2700	7.1123	0.064	0	0	0
2020/11/20	2030	04/02/2021	10.20	Put	Bond Future	297.8900	0.2979	289.7700	0.2898	(2.726)	0	0	1,800
2020/11/20	2030	06/05/2021	10.95	Call	Bond Future	9,793.2100	9.7932	9,800.0700	9.8001	0.070	0	0	0
2020/11/20	2030	06/05/2021	10.95	Put	Bond Future	405.1700	0.4052	399.6500	0.3997	(1.362)	0	0	300
2020/11/20	2030	06/05/2021	9.27	Put	Bond Future	2,675.3200	2.6753	2,660.9400	2.6609	(0.538)	0	0	0
2020/11/20	2030	06/05/2021	9.27	Call	Bond Future	3,233.6600	3.2337	3,231.6600	3.2317	(0.062)	0	0	300
2020/11/20	2030	06/05/2021	7.97	Call	Bond Future	622.0400	0.6220	618.8600	0.6189	(0.511)	0	0	700
2020/11/20	2030	06/05/2021	10.04	Call	Bond Future	6,007.0400	6.0070	6,008.7300	6.0087	0.028	0	0	0
2020/11/20	2030	06/05/2021	10.04	Put	Bond Future	1,258.4700	1.2585	1,247.7800	1.2478	(0.849)	0	0	0
2020/11/20	2030	06/05/2021	9.15	Put	Bond Future	2,996.9800	2.9970	2,982.1500	2.9821	(0.495)	0	0	0
2020/11/20	2030	06/05/2021	9.15	Call	Bond Future	2,879.2900	2.8793	2,876.8400	2.8768	(0.085)	0	0	0
2020/11/20	2030	06/05/2021	9.92	Call	Bond Future	5,528.3300	5.5283	5,529.4200	5.5294	0.020	0	0	0
2020/11/20	2030	06/05/2021	11.69	Call	Bond Future	13,056.6000	13.0566	13,066.5100	13.0665	0.076	0	0	0
2020/11/20	2030	06/05/2021	11.69	Put	Bond Future	128.5900	0.1286	126.1200	0.1261	(1.921)	0	0	0
2020/11/20	2030	06/05/2021	11.70	Call	Bond Future	13,100.9400	13.1009	13,110.8900	13.1109	0.076	0	0	0
2020/11/20	2030	06/05/2021	11.70	Put	Bond Future	126.4500	0.1264	124.0200	0.1240	(1.922)	0	0	0
2020/11/20	2030	06/05/2021			Bond Future	9.1708	95.2603	9.1686	95.2727	(0.024)	0.0000	0.0000	0

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2020/11/20	2030	06/05/2021	8.77	Put	Bond Future	4,201.2900	4.2013	4,185.5000	4.1855	(0.376)	0	0	0
2020/11/20	2030	06/05/2021	8.77	Call	Bond Future	1,900.3800	1.9004	1,896.9700	1.8970	(0.179)	0	0	300
2020/11/20	2030	06/05/2021	9.22	Call	Bond Future	3,083.2600	3.0833	3,081.0700	3.0811	(0.071)	0	0	0
2020/11/20	2030	06/05/2021	9.22	Put	Bond Future	2,805.8300	2.8058	2,791.2600	2.7913	(0.519)	0	0	700
2020/11/20	2030	06/05/2021	7.97	Put	Bond Future	7,738.4000	7.7384	7,722.8400	7.7228	(0.201)	0	0	0
2020/11/20	2030	06/05/2021	9.92	Put	Bond Future	1,416.3600	1.4164	1,405.0700	1.4051	(0.797)	0	0	700
2020/11/20	2030	06/05/2021	11.71	Call	Bond Future	13,145.2800	13.1453	13,155.2600	13.1553	0.076	0	0	0
2020/11/20	2030	06/05/2021	11.71	Put	Bond Future	124.3500	0.1244	121.9500	0.1220	(1.930)	0	0	0
2020/11/20	2030	06/05/2021	10.74	Call	Bond Future	8,889.8400	8.8898	8,895.5600	8.8956	0.064	0	0	0
2020/11/20	2030	06/05/2021	10.74	Put	Bond Future	543.6500	0.5437	536.9900	0.5370	(1.225)	0	0	0
2020/11/20	2030	05/08/2021	12.10	Call	Bond Future	13,617.1000	13.6171	13,626.9100	13.6269	0.072	0	0	0
2020/11/20	2030	05/08/2021	12.10	Put	Bond Future	208.2800	0.2083	205.7600	0.2058	(1.210)	0	0	600
2020/11/20	2030	05/08/2021	9.45	Call	Bond Future	3,541.4600	3.5415	3,541.6000	3.5416	0.004	0	0	600
2020/11/20	2030	05/08/2021	10.41	Call	Bond Future	6,863.5600	6.8636	6,867.1100	6.8671	0.052	0	0	0
2020/11/20	2030	05/08/2021	10.41	Put	Bond Future	1,463.1300	1.4631	1,454.3500	1.4544	(0.600)	0	0	0
2020/11/20	2030	05/08/2021	10.42	Call	Bond Future	6,902.3000	6.9023	6,905.8900	6.9059	0.052	0	0	0
2020/11/20	2030	05/08/2021	10.42	Put	Bond Future	1,451.4200	1.4514	1,442.6800	1.4427	(0.602)	0	0	0
2020/11/20	2030	05/08/2021			Bond Future	9.3811	92.2840	9.3789	92.2963	(0.024)	0.0000	0.0000	0
2020/11/20	2030	05/08/2021	8.95	Put	Bond Future	4,631.6000	4.6316	4,618.1400	4.6181	(0.291)	0	0	0
2020/11/20	2030	05/08/2021	8.95	Call	Bond Future	2,239.6200	2.2396	2,238.4900	2.2385	(0.050)	0	0	600
2020/11/20	2030	05/08/2021	9.45	Put	Bond Future	3,166.6100	3.1666	3,154.4200	3.1544	(0.385)	0	0	0
2020/11/20	2030	05/08/2021	10.43	Call	Bond Future	6,941.3500	6.9413	6,944.9700	6.9450	0.052	0	0	0
2020/11/20	2030	05/08/2021	10.43	Put	Bond Future	1,440.0600	1.4401	1,431.3500	1.4313	(0.605)	0	0	0
2020/11/20	2030	04/11/2021	8.27	Put	Bond Future	8,411.7300	8.4117	8,398.3800	8.3984	(0.159)	0	0	0
2020/11/20	2030	04/11/2021	8.27	Call	Bond Future	1,099.2900	1.0993	1,098.3000	1.0983	(0.090)	0	0	300
2020/11/20	2030	04/11/2021	8.77	Put	Bond Future	6,256.6800	6.2567	6,243.8200	6.2438	(0.206)	0	0	0
2020/11/20	2030	04/11/2021	11.44	Put	Bond Future	903.7900	0.9038	898.2700	0.8983	(0.611)	0	0	300
2020/11/20	2030	04/11/2021	10.59	Put	Bond Future	1,871.8800	1.8719	1,863.5200	1.8635	(0.447)	0	0	0
2020/11/20	2030	04/11/2021	10.60	Call	Bond Future	7,004.4800	7.0045	7,008.5100	7.0085	0.058	0	0	0
2020/11/20	2030	04/11/2021	10.60	Put	Bond Future	1,859.6200	1.8596	1,851.2900	1.8513	(0.448)	0	0	0
2020/11/20	2030	04/11/2021			Bond Future	9.5883	93.2747	9.5859	93.2871	(0.024)	0.0000	0.0000	0
2020/11/20	2030	04/11/2021	8.77	Call	Bond Future	1,803.0800	1.8031	1,802.5800	1.8026	(0.028)	0	0	300
2020/11/20	2030	04/11/2021	11.44	Call	Bond Future	10,037.7300	10.0377	10,044.5700	10.0446	0.068	0	0	0
2020/11/20	2030	04/11/2021	10.59	Call	Bond Future	6,967.7500	6.9677	6,971.7500	6.9717	0.057	0	0	0
2020/11/20	2030	04/11/2021	10.61	Call	Bond Future	7,041.2600	7.0413	7,045.3200	7.0453	0.058	0	0	0
2020/11/20	2030	04/11/2021	10.61	Put	Bond Future	1,847.4400	1.8474	1,839.1400	1.8391	(0.449)	0	0	0
2020/11/20	2032	04/02/2021	9.63	Call	Bond Future	1,359.5400	1.3595	1,384.2800	1.3843	1.820	0	0	0
2020/11/20	2032	04/02/2021	9.63	Put	Bond Future	3,756.6700	3.7567	3,672.4500	3.6725	(2.242)	0	0	0
2020/11/20	2032	04/02/2021	9.29	Put	Bond Future	5,297.9000	5.2979	5,202.5400	5.2025	(1.800)	0	0	0
2020/11/20	2032	04/02/2021	9.29	Call	Bond Future	720.0500	0.7200	733.6500	0.7336	1.889	0	0	800
2020/11/20	2032	04/02/2021	10.82	Call	Bond Future	5,545.2000	5.5452	5,618.4500	5.6185	1.321	0	0	0
2020/11/20	2032	04/02/2021	10.82	Put	Bond Future	836.1600	0.8362	800.4500	0.8005	(4.271)	0	0	800
2020/11/20	2032	04/02/2021			Bond Future	10.0168	91.2722	9.9989	91.3812	(0.179)	0.0000	0.0000	119,554
2020/11/20	2032	04/02/2021	9.62	Call	Bond Future	1,336.8600	1.3369	1,361.2400	1.3612	1.824	0	0	0
2020/11/20	2032	04/02/2021	9.62	Put	Bond Future	3,797.1300	3.7971	3,712.5500	3.7125	(2.227)	0	0	0
2020/11/20	2032	04/02/2021	9.61	Call	Bond Future	1,314.5800	1.3146	1,338.5800	1.3386	1.826	0	0	0
2020/11/20	2032	04/02/2021	9.61	Put	Bond Future	3,838.0500	3.8381	3,753.0900	3.7531	(2.214)	0	0	0

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2020/11/20	2032	04/02/2021	8.79	Put	Bond Future	8,146.3700	8.1464	8,041.4600	8.0415	(1.288)	0	0	0
2020/11/20	2032	04/02/2021	8.79	Call	Bond Future	231.1300	0.2311	235.1800	0.2352	1.752	0	0	800
2020/11/20	2032	06/05/2021	12.57	Call	Bond Future	12,725.9600	12.7260	12,824.8300	12.8248	0.777	0	0	0
2020/11/20	2032	06/05/2021	12.12	Call	Bond Future	10,765.5900	10.7656	10,858.1900	10.8582	0.860	0	0	0
2020/11/20	2032	06/05/2021	12.12	Put	Bond Future	516.8300	0.5168	499.7400	0.4997	(3.307)	0	0	0
2020/11/20	2032	06/05/2021			Bond Future	10.2291	88.0887	10.2105	88.1984	(0.182)	0.0000	0.0000	0
2020/11/20	2032	06/05/2021	12.57	Put	Bond Future	285.9000	0.2859	275.0800	0.2751	(3.785)	0	0	736
2020/11/20	2032	06/05/2021	10.33	Put	Bond Future	3,117.0700	3.1171	3,057.5400	3.0575	(1.910)	0	0	0
2020/11/20	2032	06/05/2021	10.33	Call	Bond Future	3,710.0200	3.7100	3,760.1800	3.7602	1.352	0	0	736
2020/11/20	2032	06/05/2021	12.11	Call	Bond Future	10,722.4500	10.7224	10,814.8900	10.8149	0.862	0	0	0
2020/11/20	2032	06/05/2021	12.11	Put	Bond Future	523.3900	0.5234	506.1400	0.5061	(3.296)	0	0	0
2020/11/20	2032	06/05/2021	12.10	Call	Bond Future	10,679.3100	10.6793	10,771.5900	10.7716	0.864	0	0	0
2020/11/20	2032	06/05/2021	12.10	Put	Bond Future	530.0100	0.5300	512.6000	0.5126	(3.285)	0	0	0
2020/11/20	2032	05/08/2021	11.37	Call	Bond Future	7,067.5200	7.0675	7,139.5000	7.1395	1.018	0	0	0
2020/11/20	2032	05/08/2021	11.37	Put	Bond Future	2,025.2900	2.0253	1,986.5000	1.9865	(1.915)	0	0	0
2020/11/20	2032	05/08/2021			Bond Future	10.4515	89.0404	10.4322	89.1511	(0.185)	0.0000	0.0000	0
2020/11/20	2032	05/08/2021	11.35	Call	Bond Future	6,989.9800	6.9900	7,061.5800	7.0616	1.024	0	0	0
2020/11/20	2032	05/08/2021	11.35	Put	Bond Future	2,053.1800	2.0532	2,014.0100	2.0140	(1.908)	0	0	0
2020/11/20	2032	05/08/2021	11.36	Call	Bond Future	7,028.7300	7.0287	7,100.5200	7.1005	1.021	0	0	0
2020/11/20	2032	05/08/2021	11.36	Put	Bond Future	2,039.1900	2.0392	2,000.2100	2.0002	(1.912)	0	0	0
2020/11/20	2032	04/11/2021	9.83	Call	Bond Future	2,191.4800	2.1915	2,224.6100	2.2246	1.512	0	0	700
2020/11/20	2032	04/11/2021	11.71	Put	Bond Future	2,312.9700	2.3130	2,274.7900	2.2748	(1.651)	0	0	0
2020/11/20	2032	04/11/2021	11.69	Call	Bond Future	7,693.3800	7.6934	7,766.7500	7.7667	0.954	0	0	0
2020/11/20	2032	04/11/2021	11.70	Call	Bond Future	7,730.4800	7.7305	7,804.0100	7.8040	0.951	0	0	0
2020/11/20	2032	04/11/2021			Bond Future	10.6805	85.8514	10.6603	85.9633	(0.189)	0.0000	0.0000	0
2020/11/20	2032	04/11/2021	9.83	Put	Bond Future	7,087.0700	7.0871	7,008.3200	7.0083	(1.111)	0	0	0
2020/11/20	2032	04/11/2021	12.81	Call	Bond Future	11,723.6000	11.7236	11,815.2000	11.8152	0.781	0	0	0
2020/11/20	2032	04/11/2021	12.81	Put	Bond Future	957.8000	0.9578	937.5200	0.9375	(2.117)	0	0	700
2020/11/20	2032	04/11/2021	11.71	Call	Bond Future	7,767.6200	7.7676	7,841.3200	7.8413	0.949	0	0	0
2020/11/20	2032	04/11/2021	11.69	Put	Bond Future	2,340.0700	2.3401	2,301.5600	2.3016	(1.646)	0	0	0
2020/11/20	2032	04/11/2021	9.33	Put	Bond Future	9,348.1400	9.3481	9,259.3000	9.2593	(0.950)	0	0	0
2020/11/20	2032	04/11/2021	9.33	Call	Bond Future	1,396.4600	1.3965	1,419.5000	1.4195	1.650	0	0	700
2020/11/20	2032	04/11/2021	11.70	Put	Bond Future	2,326.4800	2.3265	2,288.1300	2.2881	(1.648)	0	0	0
2020/11/20	2033	04/02/2021			Bond Future	96.3407	96.3407	96.1471	96.1471	(0.201)	0.0000	0.0000	7,616
2020/11/20	2033	06/05/2021			Bond Future	96.1646	96.1646	95.9685	95.9685	(0.204)	0.0000	0.0000	0
2020/11/20	2033	05/08/2021			Bond Future	97.2261	97.2261	97.0277	97.0277	(0.204)	0.0000	0.0000	0
2020/11/20	2033	04/11/2021			Bond Future	97.0690	97.0690	96.8683	96.8683	(0.207)	0.0000	0.0000	0
2020/11/20	2037	04/02/2021	10.28	Call	Bond Future	861.6400	0.8616	917.1700	0.9172	6.445	0	0	0
2020/11/20	2037	04/02/2021	10.28	Put	Bond Future	5,759.2000	5.7592	5,535.1300	5.5351	(3.891)	0	0	0
2020/11/20	2037	04/02/2021	10.27	Call	Bond Future	844.7800	0.8448	899.4500	0.8994	6.472	0	0	0
2020/11/20	2037	04/02/2021	10.27	Put	Bond Future	5,811.9100	5.8119	5,586.9800	5.5870	(3.870)	0	0	0
2020/11/20	2037	04/02/2021	11.90	Call	Bond Future	6,284.5600	6.2846	6,492.2000	6.4922	3.304	0	0	0
2020/11/20	2037	04/02/2021	13.73	Call	Bond Future	14,840.1600	14.8402	15,114.8600	15.1149	1.851	0	0	0
2020/11/20	2037	04/02/2021	13.73	Put	Bond Future	34.5800	0.0346	29.6800	0.0297	(14.170)	0	0	300
2020/11/20	2037	04/02/2021	10.85	Call	Bond Future	2,187.7700	2.1878	2,299.4200	2.2994	5.103	0	0	0
2020/11/20	2037	04/02/2021	10.85	Put	Bond Future	3,255.2000	3.2552	3,087.2500	3.0873	(5.159)	0	0	72

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/20	2037	04/02/2021	10.35	Call	Bond Future	986.1400	0.9861	1,047.8700	1.0479	6.260	0	0	0
2020/11/20	2037	04/02/2021	10.35	Put	Bond Future	5,399.0700	5.3991	5,181.2000	5.1812	(4.035)	0	0	72
2020/11/20	2037	04/02/2021			Bond Future	11.0160	81.4845	10.9722	81.7641	(0.398)	0.0000	0.0000	129,306
2020/11/20	2037	04/02/2021	10.29	Call	Bond Future	878.7200	0.8787	935.1200	0.9351	6.418	0	0	0
2020/11/20	2037	04/02/2021	10.29	Put	Bond Future	5,706.8000	5.7068	5,483.6000	5.4836	(3.911)	0	0	0
2020/11/20	2037	04/02/2021	11.97	Put	Bond Future	865.5900	0.8656	798.1900	0.7982	(7.787)	0	0	0
2020/11/20	2037	04/02/2021	11.97	Call	Bond Future	6,608.1300	6.6081	6,820.3300	6.8203	3.211	0	0	300
2020/11/20	2037	04/02/2021	11.90	Put	Bond Future	941.8800	0.9419	869.9200	0.8699	(7.640)	0	0	240
2020/11/20	2037	04/02/2021	10.48	Put	Bond Future	4,770.3600	4.7704	4,564.6900	4.5647	(4.311)	0	0	0
2020/11/20	2037	04/02/2021	10.48	Call	Bond Future	1,246.6700	1.2467	1,320.6000	1.3206	5.930	0	0	240
2020/11/20	2037	04/02/2021	9.65	Put	Bond Future	9,668.2700	9.6683	9,405.6700	9.4057	(2.716)	0	0	0
2020/11/20	2037	04/02/2021	9.65	Call	Bond Future	218.9000	0.2189	235.9000	0.2359	7.766	0	0	72
2020/11/20	2037	06/05/2021	12.42	Call	Bond Future	8,338.5800	8.3386	8,547.8600	8.5479	2.510	0	0	0
2020/11/20	2037	06/05/2021	12.43	Call	Bond Future	8,377.9400	8.3779	8,587.7300	8.5877	2.504	0	0	0
2020/11/20	2037	06/05/2021	12.44	Put	Bond Future	1,467.0000	1.4670	1,395.1400	1.3951	(4.898)	0	0	0
2020/11/20	2037	06/05/2021			Bond Future	11.2346	82.3431	11.1890	82.6253	(0.405)	0.0000	0.0000	0
2020/11/20	2037	06/05/2021	12.42	Put	Bond Future	1,495.8300	1.4958	1,422.9500	1.4229	(4.872)	0	0	0
2020/11/20	2037	06/05/2021	12.43	Put	Bond Future	1,481.3600	1.4814	1,408.9900	1.4090	(4.885)	0	0	0
2020/11/20	2037	06/05/2021	12.44	Call	Bond Future	8,417.3600	8.4174	8,627.6600	8.6277	2.498	0	0	0
2020/11/20	2037	05/08/2021	12.26	Put	Bond Future	2,647.3400	2.6473	2,549.5800	2.5496	(3.693)	0	0	0
2020/11/20	2037	05/08/2021	12.27	Call	Bond Future	7,217.7700	7.2178	7,405.5900	7.4056	2.602	0	0	0
2020/11/20	2037	05/08/2021	12.27	Put	Bond Future	2,631.2200	2.6312	2,533.9400	2.5339	(3.697)	0	0	0
2020/11/20	2037	05/08/2021	12.28	Call	Bond Future	7,256.3500	7.2563	7,444.6300	7.4446	2.595	0	0	0
2020/11/20	2037	05/08/2021			Bond Future	11.4681	78.9771	11.4206	79.2622	(0.414)	0.0000	0.0000	0
2020/11/20	2037	05/08/2021	12.26	Call	Bond Future	7,179.2400	7.1792	7,366.5800	7.3666	2.609	0	0	0
2020/11/20	2037	05/08/2021	12.28	Put	Bond Future	2,615.2200	2.6152	2,518.4000	2.5184	(3.702)	0	0	0
2020/11/20	2037	04/11/2021	12.82	Put	Bond Future	2,626.1200	2.6261	2,537.9600	2.5380	(3.357)	0	0	0
2020/11/20	2037	04/11/2021	12.83	Call	Bond Future	8,800.8600	8.8009	9,001.2500	9.0013	2.277	0	0	0
2020/11/20	2037	04/11/2021			Bond Future	11.6949	79.8251	11.6455	80.1132	(0.423)	0.0000	0.0000	0
2020/11/20	2037	04/11/2021	12.81	Call	Bond Future	8,733.9500	8.7339	8,933.5000	8.9335	2.285	0	0	0
2020/11/20	2037	04/11/2021	12.81	Put	Bond Future	2,643.9200	2.6439	2,555.3500	2.5553	(3.350)	0	0	0
2020/11/20	2037	04/11/2021	12.82	Call	Bond Future	8,767.3900	8.7674	8,967.3500	8.9674	2.281	0	0	0
2020/11/20	2037	04/11/2021	12.83	Put	Bond Future	2,608.4000	2.6084	2,520.6700	2.5207	(3.363)	0	0	0
2020/11/20	2038	04/02/2021			Bond Future	106.5152	106.5152	106.2378	106.2378	(0.260)	0.0000	0.0000	9,468
2020/11/20	2038	06/05/2021			Bond Future	107.6624	107.6624	107.3817	107.3817	(0.261)	0.0000	0.0000	0
2020/11/20	2038	05/08/2021			Bond Future	107.1319	107.1319	106.8478	106.8478	(0.265)	0.0000	0.0000	0
2020/11/20	2038	04/11/2021			Bond Future	108.3059	108.3059	108.0188	108.0188	(0.265)	0.0000	0.0000	0
2020/11/20	2040	04/02/2021	10.42	Call	Bond Future	770.7000	0.7707	880.6300	0.8806	14.264	0	0	0
2020/11/20	2040	04/02/2021	10.42	Put	Bond Future	6,318.1200	6.3181	5,888.0300	5.8880	(6.807)	0	0	0
2020/11/20	2040	04/02/2021	9.49	Put	Bond Future	12,997.3900	12.9974	12,473.2300	12.4732	(4.033)	0	0	0
2020/11/20	2040	04/02/2021	9.49	Call	Bond Future	79.4000	0.0794	95.2600	0.0953	19.975	0	0	500
2020/11/20	2040	04/02/2021	9.57	Put	Bond Future	12,346.7400	12.3467	11,826.2000	11.8262	(4.216)	0	0	0
2020/11/20	2040	04/02/2021	9.57	Call	Bond Future	99.8400	0.0998	119.3200	0.1193	19.511	0	0	800
2020/11/20	2040	04/02/2021	10.07	Put	Bond Future	8,567.8300	8.5678	8,086.7000	8.0867	(5.616)	0	0	0
2020/11/20	2040	04/02/2021			Bond Future	11.2049	83.0265	11.1248	83.5665	(0.715)	0.0000	0.0000	76,276
2020/11/20	2040	04/02/2021	10.41	Call	Bond Future	754.3000	0.7543	862.4600	0.8625	14.339	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
2020/11/20	2040	04/02/2021	10.41	Put	Bond Future	6,376.1800	6.3762	5,944.3200	5.9443	(6.773)	0	0	0
2020/11/20	2040	04/02/2021	10.40	Call	Bond Future	738.2400	0.7382	844.6500	0.8447	14.414	0	0	0
2020/11/20	2040	04/02/2021	10.40	Put	Bond Future	6,434.6800	6.4347	6,001.0700	6.0011	(6.739)	0	0	0
2020/11/20	2040	04/02/2021	10.24	Put	Bond Future	7,415.7100	7.4157	6,955.9800	6.9560	(6.199)	0	0	0
2020/11/20	2040	04/02/2021	10.24	Call	Bond Future	512.7100	0.5127	593.0000	0.5930	15.660	0	0	500
2020/11/20	2040	04/02/2021	11.57	Call	Bond Future	4,204.5400	4.2045	4,544.4700	4.5445	8.085	0	0	0
2020/11/20	2040	04/02/2021	11.57	Put	Bond Future	1,811.7300	1.8117	1,611.6400	1.6116	(11.044)	0	0	500
2020/11/20	2040	04/02/2021	10.07	Call	Bond Future	354.2400	0.3542	413.1300	0.4131	16.624	0	0	800
2020/11/20	2040	04/02/2021	11.74	Call	Bond Future	4,942.9700	4.9430	5,311.6100	5.3116	7.458	0	0	0
2020/11/20	2040	04/02/2021	11.74	Put	Bond Future	1,474.0500	1.4741	1,302.6700	1.3027	(11.626)	0	0	800
2020/11/20	2040	06/05/2021	10.83	Put	Bond Future	6,283.6500	6.2837	5,932.1100	5.9321	(5.595)	0	0	0
2020/11/20	2040	06/05/2021	10.83	Call	Bond Future	2,280.5200	2.2805	2,474.2600	2.4743	8.495	0	0	300
2020/11/20	2040	06/05/2021	11.58	Put	Bond Future	3,568.6400	3.5686	3,324.6100	3.3246	(6.838)	0	0	0
2020/11/20	2040	06/05/2021	11.58	Call	Bond Future	4,587.7900	4.5878	4,889.0400	4.8890	6.566	0	0	300
2020/11/20	2040	06/05/2021	12.44	Call	Bond Future	8,055.0300	8.0550	8,453.6100	8.4536	4.948	0	0	0
2020/11/20	2040	06/05/2021	12.44	Put	Bond Future	1,840.0100	1.8400	1,693.3100	1.6933	(7.973)	0	0	0
2020/11/20	2040	06/05/2021			Bond Future	11.4218	83.9014	11.3385	84.4467	(0.730)	0.0000	0.0000	0
2020/11/20	2040	06/05/2021	13.38	Call	Bond Future	12,014.3300	12.0143	12,488.3200	12.4883	3.945	0	0	0
2020/11/20	2040	06/05/2021	13.38	Put	Bond Future	723.9900	0.7240	652.7000	0.6527	(9.847)	0	0	300
2020/11/20	2040	06/05/2021	12.43	Call	Bond Future	8,011.4600	8.0115	8,409.1300	8.4091	4.964	0	0	0
2020/11/20	2040	06/05/2021	12.43	Put	Bond Future	1,853.6800	1.8537	1,706.0700	1.7061	(7.963)	0	0	0
2020/11/20	2040	06/05/2021	12.42	Call	Bond Future	7,967.7400	7.9677	8,364.5200	8.3645	4.980	0	0	0
2020/11/20	2040	06/05/2021	12.42	Put	Bond Future	1,867.2600	1.8673	1,718.7600	1.7188	(7.953)	0	0	0
2020/11/20	2040	05/08/2021	11.05	Put	Bond Future	6,815.8400	6.8158	6,477.3500	6.4774	(4.966)	0	0	0
2020/11/20	2040	05/08/2021	11.05	Call	Bond Future	2,862.8100	2.8628	3,075.3500	3.0754	7.424	0	0	900
2020/11/20	2040	05/08/2021	12.48	Call	Bond Future	7,669.5700	7.6696	8,044.2000	8.0442	4.885	0	0	0
2020/11/20	2040	05/08/2021	12.49	Put	Bond Future	2,708.0300	2.7080	2,532.5200	2.5325	(6.481)	0	0	0
2020/11/20	2040	05/08/2021	12.47	Call	Bond Future	7,629.7000	7.6297	8,003.4400	8.0034	4.898	0	0	0
2020/11/20	2040	05/08/2021			Bond Future	11.6536	80.3019	11.5666	80.8530	(0.746)	0.0000	0.0000	0
2020/11/20	2040	05/08/2021	11.55	Put	Bond Future	4,976.7300	4.9767	4,700.9100	4.7009	(5.542)	0	0	0
2020/11/20	2040	05/08/2021	11.55	Call	Bond Future	4,319.7200	4.3197	4,594.9300	4.5949	6.371	0	0	900
2020/11/20	2040	05/08/2021	14.80	Call	Bond Future	16,807.8300	16.8078	17,321.9500	17.3219	3.059	0	0	0
2020/11/20	2040	05/08/2021	14.80	Put	Bond Future	381.3400	0.3813	344.4300	0.3444	(9.679)	0	0	900
2020/11/20	2040	05/08/2021	12.48	Put	Bond Future	2,724.8900	2.7249	2,548.4900	2.5485	(6.474)	0	0	0
2020/11/20	2040	05/08/2021	12.49	Call	Bond Future	7,709.4700	7.7095	8,084.9900	8.0850	4.871	0	0	0
2020/11/20	2040	05/08/2021	12.47	Put	Bond Future	2,741.8500	2.7419	2,564.5600	2.5646	(6.466)	0	0	0
2020/11/20	2040	04/11/2021	12.90	Call	Bond Future	8,805.2700	8.8053	9,191.4500	9.1914	4.386	0	0	0
2020/11/20	2040	04/11/2021	12.90	Put	Bond Future	2,941.0300	2.9410	2,770.2900	2.7703	(5.805)	0	0	0
2020/11/20	2040	04/11/2021	12.89	Call	Bond Future	8,766.5700	8.7666	9,152.0100	9.1520	4.397	0	0	0
2020/11/20	2040	04/11/2021	12.89	Put	Bond Future	2,956.2400	2.9562	2,784.7600	2.7848	(5.801)	0	0	0
2020/11/20	2040	04/11/2021			Bond Future	11.8784	81.1643	11.7878	81.7212	(0.763)	0.0000	0.0000	0
2020/11/20	2040	04/11/2021	12.91	Call	Bond Future	8,844.2700	8.8443	9,231.1900	9.2312	4.375	0	0	0
2020/11/20	2040	04/11/2021	12.91	Put	Bond Future	2,926.1900	2.9262	2,756.1900	2.7562	(5.810)	0	0	0
2020/11/20	2044	04/02/2021	10.36	Put	Bond Future	7,446.3400	7.4463	6,819.0000	6.8190	(8.425)	0	0	0
2020/11/20	2044	04/02/2021	10.37	Call	Bond Future	539.4600	0.5395	661.5100	0.6615	22.624	0	0	0
2020/11/20	2044	04/02/2021	10.35	Put	Bond Future	7,512.4000	7.5124	6,883.0700	6.8831	(8.377)	0	0	0
2020/11/20	2044	04/02/2021	10.04	Put	Bond Future	9,695.5900	9.6956	9,014.5900	9.0146	(7.024)	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
2020/11/20	2044	04/02/2021	10.04	Call	Bond Future	258.5500	0.2586	324.9200	0.3249	25.670	0	0	0
2020/11/20	2044	04/02/2021	10.84	Call	Bond Future	1,367.4300	1.3674	1,610.1700	1.6102	17.752	0	0	0
2020/11/20	2044	04/02/2021			Bond Future	11.3256	79.2802	11.2145	80.0276	(0.981)	0.0000	0.0000	44,047
2020/11/20	2044	04/02/2021	10.36	Call	Bond Future	528.4400	0.5284	648.4700	0.6485	22.714	0	0	0
2020/11/20	2044	04/02/2021	10.37	Put	Bond Future	7,380.5600	7.3806	6,755.2400	6.7552	(8.473)	0	0	0
2020/11/20	2044	04/02/2021	10.35	Call	Bond Future	517.5900	0.5176	635.6300	0.6356	22.806	0	0	0
2020/11/20	2044	04/02/2021	10.84	Put	Bond Future	4,724.2100	4.7242	4,219.5800	4.2196	(10.682)	0	0	265
2020/11/20	2044	04/02/2021	10.29	Call	Bond Future	456.0700	0.4561	562.5500	0.5626	23.347	0	0	0
2020/11/20	2044	04/02/2021	10.29	Put	Bond Future	7,914.7800	7.9148	7,273.8900	7.2739	(8.097)	0	0	265
2020/11/20	2044	04/02/2021	9.66	Put	Bond Future	12,686.0100	12.6860	11,966.6900	11.9667	(5.670)	0	0	0
2020/11/20	2044	04/02/2021	9.66	Call	Bond Future	95.4800	0.0955	123.5300	0.1235	29.378	0	0	265
2020/11/20	2044	06/05/2021	11.10	Call	Bond Future	2,680.8500	2.6808	2,988.7500	2.9888	11.485	0	0	0
2020/11/20	2044	06/05/2021	11.40	Call	Bond Future	3,580.9500	3.5810	3,949.6900	3.9497	10.297	0	0	0
2020/11/20	2044	06/05/2021	11.40	Put	Bond Future	4,478.2600	4.4783	4,092.1400	4.0921	(8.622)	0	0	3,100
2020/11/20	2044	06/05/2021	11.79	Call	Bond Future	4,902.5900	4.9026	5,345.2700	5.3453	9.030	0	0	0
2020/11/20	2044	06/05/2021	11.79	Put	Bond Future	3,297.5500	3.2975	2,985.3700	2.9854	(9.467)	0	0	3,100
2020/11/20	2044	06/05/2021	12.50	Call	Bond Future	7,721.6900	7.7217	8,273.5000	8.2735	7.146	0	0	0
2020/11/20	2044	06/05/2021	12.50	Put	Bond Future	1,898.1000	1.8981	1,695.0500	1.6950	(10.698)	0	0	3,100
2020/11/20	2044	06/05/2021	12.43	Call	Bond Future	7,426.0300	7.4260	7,968.8500	7.9688	7.310	0	0	0
2020/11/20	2044	06/05/2021	12.43	Put	Bond Future	2,000.1600	2.0002	1,788.1200	1.7881	(10.601)	0	0	0
2020/11/20	2044	06/05/2021	12.44	Call	Bond Future	7,468.2000	7.4682	8,012.3300	8.0123	7.286	0	0	0
2020/11/20	2044	06/05/2021	12.44	Put	Bond Future	1,985.2800	1.9853	1,774.5500	1.7746	(10.615)	0	0	0
2020/11/20	2044	06/05/2021			Bond Future	11.5374	80.1157	11.4216	80.8706	(1.003)	0.0000	0.0000	0
2020/11/20	2044	06/05/2021	11.10	Put	Bond Future	5,599.9900	5.6000	5,153.0300	5.1530	(7.981)	0	0	3,100
2020/11/20	2044	06/05/2021	10.70	Put	Bond Future	7,451.4700	7.4515	6,922.8600	6.9229	(7.094)	0	0	0
2020/11/20	2044	06/05/2021	10.70	Call	Bond Future	1,696.6100	1.6966	1,922.8600	1.9229	13.335	0	0	3,100
2020/11/20	2044	06/05/2021	11.35	Put	Bond Future	4,651.5200	4.6515	4,255.4400	4.2554	(8.515)	0	0	0
2020/11/20	2044	06/05/2021	11.35	Call	Bond Future	3,423.2500	3.4232	3,782.0300	3.7820	10.481	0	0	3,100
2020/11/20	2044	06/05/2021	11.90	Call	Bond Future	5,305.3200	5.3053	5,767.4100	5.7674	8.710	0	0	0
2020/11/20	2044	06/05/2021	11.90	Put	Bond Future	3,019.0600	3.0191	2,726.2900	2.7263	(9.697)	0	0	0
2020/11/20	2044	06/05/2021	12.45	Call	Bond Future	7,510.2300	7.5102	8,055.6600	8.0557	7.262	0	0	0
2020/11/20	2044	06/05/2021	12.45	Put	Bond Future	1,970.3400	1.9703	1,760.9100	1.7609	(10.629)	0	0	0
2020/11/20	2044	05/08/2021	12.60	Put	Bond Future	2,677.4600	2.6775	2,440.8500	2.4409	(8.837)	0	0	0
2020/11/20	2044	05/08/2021	12.61	Call	Bond Future	7,656.7300	7.6567	8,184.2200	8.1842	6.889	0	0	0
2020/11/20	2044	05/08/2021	12.61	Put	Bond Future	2,661.0600	2.6611	2,425.6500	2.4256	(8.846)	0	0	0
2020/11/20	2044	05/08/2021			Bond Future	11.7636	76.6004	11.6427	77.3633	(1.028)	0.0000	0.0000	0
2020/11/20	2044	05/08/2021	12.59	Call	Bond Future	7,578.1900	7.5782	8,103.2700	8.1033	6.929	0	0	0
2020/11/20	2044	05/08/2021	12.59	Put	Bond Future	2,693.9800	2.6940	2,456.1600	2.4562	(8.828)	0	0	0
2020/11/20	2044	05/08/2021	12.60	Call	Bond Future	7,617.4400	7.6174	8,143.7300	8.1437	6.909	0	0	0
2020/11/20	2044	04/11/2021	12.91	Call	Bond Future	8,443.1100	8.4431	8,971.3100	8.9713	6.256	0	0	0
2020/11/20	2044	04/11/2021	12.91	Put	Bond Future	3,162.5700	3.1626	2,919.7900	2.9198	(7.677)	0	0	0
2020/11/20	2044	04/11/2021			Bond Future	11.9827	77.4231	11.8566	78.1941	(1.052)	0.0000	0.0000	0
2020/11/20	2044	04/11/2021	12.89	Call	Bond Future	8,367.7000	8.3677	8,893.8400	8.8938	6.288	0	0	0
2020/11/20	2044	04/11/2021	12.89	Put	Bond Future	3,194.1900	3.1942	2,949.3500	2.9494	(7.665)	0	0	0
2020/11/20	2044	04/11/2021	12.90	Call	Bond Future	8,405.2600	8.4053	8,932.4300	8.9324	6.272	0	0	0
2020/11/20	2044	04/11/2021	12.90	Put	Bond Future	3,178.2000	3.1782	2,934.3900	2.9344	(7.671)	0	0	0
2020/11/20	2046	04/02/2021			Bond Future	96.2046	96.2046	95.5871	95.5871	(0.642)	0.0000	0.0000	14,771

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
2020/11/20	2046	06/05/2021			Bond Future	95.4533	95.4533	94.8288	94.8288	(0.654)	0.0000	0.0000	0
2020/11/20	2046	05/08/2021			Bond Future	96.5071	96.5071	95.8757	95.8757	(0.654)	0.0000	0.0000	0
2020/11/20	2046	04/11/2021			Bond Future	95.7604	95.7604	95.1218	95.1218	(0.667)	0.0000	0.0000	0
2020/11/20	2050	04/02/2021			Bond Future	95.7885	95.7885	95.8137	95.8137	0.026	0.0000	0.0000	10,946
2020/11/20	2050	06/05/2021			Bond Future	96.8202	96.8202	96.8453	96.8453	0.026	0.0000	0.0000	0
2020/11/20	2050	05/08/2021			Bond Future	95.9642	95.9642	95.9895	95.9895	0.026	0.0000	0.0000	0
2020/11/20	2050	04/11/2021			Bond Future	97.0159	97.0159	97.0413	97.0413	0.026	0.0000	0.0000	0
2020/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	AL37	04/02/2021			Index Future	777.6780	777.6780	778.2610	778.2610	0.075	0.0000	0.0000	0
2020/11/20	AL37	06/05/2021			Index Future	785.8610	785.8610	786.4470	786.4470	0.075	0.0000	0.0000	0
2020/11/20	AL37	05/08/2021			Index Future	794.2550	794.2550	794.8470	794.8470	0.075	0.0000	0.0000	0
2020/11/20	AL37	04/11/2021			Index Future	802.8620	802.8620	803.4590	803.4590	0.074	0.0000	0.0000	0
2020/11/20	AL7T	04/02/2021			Index Future	859.0400	859.0400	859.4970	859.4970	0.053	0.0000	0.0000	0
2020/11/20	AL7T	06/05/2021			Index Future	868.0790	868.0790	868.5370	868.5370	0.053	0.0000	0.0000	0
2020/11/20	AL7T	05/08/2021			Index Future	877.3520	877.3520	877.8130	877.8130	0.053	0.0000	0.0000	0
2020/11/20	AL7T	04/11/2021			Index Future	886.8590	886.8590	887.3250	887.3250	0.053	0.0000	0.0000	0
2020/11/20	ALBI	04/02/2021			Index Future	749.6240	749.6240	751.8540	751.8540	0.297	0.0000	0.0000	230
2020/11/20	ALBI	06/05/2021			Index Future	757.5110	757.5110	759.7620	759.7620	0.297	0.0000	0.0000	0
2020/11/20	ALBI	05/08/2021			Index Future	765.6030	765.6030	767.8770	767.8770	0.297	0.0000	0.0000	0
2020/11/20	ALBI	04/11/2021			Index Future	773.9000	773.9000	776.1970	776.1970	0.297	0.0000	0.0000	0
2020/11/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/20	ES33	04/02/2021			Bond Future	11.5302	76.5944	11.4963	76.7740	(0.294)	0.0000	0.0000	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/20	ES33	06/05/2021			Bond Future	11.7845	73.6264	11.7492	73.8076	(0.300)	0.0000	0.0000	0
2020/11/20	ES33	05/08/2021			Bond Future	12.0518	74.4218	12.0150	74.6048	(0.306)	0.0000	0.0000	0
2020/11/20	ES33	04/11/2021			Bond Future	12.3276	71.4461	12.2891	71.6311	(0.312)	0.0000	0.0000	0
2020/11/20	ES42	04/02/2021			Bond Future	12.1768	74.7352	12.0962	75.2020	(0.662)	0.0000	0.0000	4,779
2020/11/20	ES42	06/05/2021			Bond Future	12.4311	71.2640	12.3468	71.7353	(0.678)	0.0000	0.0000	0
2020/11/20	ES42	05/08/2021			Bond Future	12.6916	72.0343	12.6035	72.5106	(0.695)	0.0000	0.0000	0
2020/11/20	ES42	04/11/2021			Bond Future	12.9625	68.5498	12.8701	69.0312	(0.713)	0.0000	0.0000	0
2020/11/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	04/02/2021	750.96	Put	GOVI	107,290.0000	10.7290	85,380.0000	8.5380	(20.421)	0	0	0
2020/11/20	GOVI	04/02/2021			GOVI	740.2310	740.2310	742.4220	742.4220	0.296	0.0000	0.0000	970
2020/11/20	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	04/02/2021	750.95	Put	GOVI	107,190.0000	10.7190	85,280.0000	8.5280	(20.440)	0	0	0
2020/11/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	04/02/2021	750.94	Put	GOVI	107,090.0000	10.7090	85,180.0000	8.5180	(20.459)	0	0	0
2020/11/20	GOVI	06/05/2021	678.68	Call	GOVI	693,400.0000	69.3400	715,500.0000	71.5500	3.187	0	0	0
2020/11/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	06/05/2021	678.67	Call	GOVI	693,500.0000	69.3500	715,600.0000	71.5600	3.187	0	0	0
2020/11/20	GOVI	06/05/2021			GOVI	748.0200	748.0200	750.2300	750.2300	0.295	0.0000	0.0000	0
2020/11/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	06/05/2021	678.69	Call	GOVI	693,300.0000	69.3300	715,400.0000	71.5400	3.188	0	0	0
2020/11/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	05/08/2021	719.14	Call	GOVI	368,710.0000	36.8710	391,030.0000	39.1030	6.054	0	0	0
2020/11/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	05/08/2021	719.13	Call	GOVI	368,810.0000	36.8810	391,130.0000	39.1130	6.052	0	0	0
2020/11/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	05/08/2021			GOVI	756.0110	756.0110	758.2430	758.2430	0.295	0.0000	0.0000	0
2020/11/20	GOVI	05/08/2021	719.15	Call	GOVI	368,610.0000	36.8610	390,930.0000	39.0930	6.055	0	0	0
2020/11/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	04/11/2021	728.41	Call	GOVI	357,930.0000	35.7930	380,490.0000	38.0490	6.303	0	0	0
2020/11/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	04/11/2021	728.40	Call	GOVI	358,030.0000	35.8030	380,590.0000	38.0590	6.301	0	0	0
2020/11/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GOVI	04/11/2021			GOVI	764.2030	764.2030	766.4590	766.4590	0.295	0.0000	0.0000	0
2020/11/20	GOVI	04/11/2021	728.42	Call	GOVI	357,830.0000	35.7830	380,390.0000	38.0390	6.305	0	0	0
2020/11/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/20	IGOV	04/02/2021			Index Future	263.9830	263.9830	263.5480	263.5480	(0.165)	0.0000	0.0000	1,090
2020/11/20	IGOV	06/05/2021			Index Future	266.8250	266.8250	266.3850	266.3850	(0.165)	0.0000	0.0000	21
2020/11/20	IGOV	05/08/2021			Index Future	269.7390	269.7390	269.2940	269.2940	(0.165)	0.0000	0.0000	0
2020/11/20	IGOV	04/11/2021			Index Future	272.7260	272.7260	272.2750	272.2750	(0.165)	0.0000	0.0000	0
2020/11/20	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/20	IS05	16/03/2021			Interest Rate Swap	92.1700	92.1700	92.1800	92.1800	0.011	0.0000	0.0000	0
2020/11/20	IS05	15/06/2021			Interest Rate Swap	90.2800	90.2800	90.2900	90.2900	0.011	0.0000	0.0000	0

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2020/11/20	IS05	21/09/2021			Interest Rate Swap	89.1600	89.1600	89.1800	89.1800	0.022	0.0000	0.0000	0
2020/11/20	IS05	21/12/2021			Interest Rate Swap	90.3400	90.3400	90.3800	90.3800	0.044	0.0000	0.0000	51
2020/11/20	IS05	15/03/2022			Interest Rate Swap	89.6900	89.6900	89.7300	89.7300	0.045	0.0000	0.0000	0
2020/11/20	IS05	21/06/2022			Interest Rate Swap	89.7200	89.7200	89.7700	89.7700	0.056	0.0000	0.0000	0
2020/11/20	IS05	20/09/2022			Interest Rate Swap	92.7700	92.7700	92.8300	92.8300	0.065	0.0000	0.0000	0
2020/11/20	IS05	20/12/2022			Interest Rate Swap	93.1800	93.1800	93.2800	93.2800	0.107	0.0000	0.0000	0
2020/11/20	IS05	22/03/2023			Interest Rate Swap	85.5100	85.5100	85.6100	85.6100	0.117	0.0000	0.0000	0
2020/11/20	IS05	20/06/2023			Interest Rate Swap	91.0100	91.0100	91.1100	91.1100	0.110	0.0000	0.0000	0
2020/11/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/20	IS10	17/12/2025			Interest Rate Swap	78.2100	78.2100	78.3900	78.3900	0.230	0.0000	0.0000	0
2020/11/20	IS10	16/03/2026			Interest Rate Swap	74.6900	74.6900	74.8800	74.8800	0.254	0.0000	0.0000	0
2020/11/20	IS10	15/06/2026			Interest Rate Swap	73.0700	73.0700	73.2500	73.2500	0.246	0.0000	0.0000	0
2020/11/20	IS10	21/09/2026			Interest Rate Swap	75.0900	75.0900	75.2600	75.2600	0.226	0.0000	0.0000	0
2020/11/20	IS10	21/12/2026			Interest Rate Swap	79.1300	79.1300	79.2800	79.2800	0.190	0.0000	0.0000	0
2020/11/20	IS10	15/03/2027			Interest Rate Swap	77.6100	77.6100	77.7600	77.7600	0.193	0.0000	0.0000	0
2020/11/20	IS10	21/06/2027			Interest Rate Swap	79.7100	79.7100	79.8400	79.8400	0.163	0.0000	0.0000	0
2020/11/20	IS10	20/09/2027			Interest Rate Swap	85.5700	85.5700	85.6800	85.6800	0.129	0.0000	0.0000	0
2020/11/20	IS10	20/12/2027			Interest Rate Swap	86.0000	86.0000	86.1000	86.1000	0.116	0.0000	0.0000	0
2020/11/20	IS10	22/03/2028			Interest Rate Swap	79.0100	79.0100	79.1200	79.1200	0.139	0.0000	0.0000	0
2020/11/20	IS10	20/06/2028			Interest Rate Swap	86.9600	86.9600	87.0700	87.0700	0.126	0.0000	0.0000	0
2020/11/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/20	JBAF	15/12/2020			Jibar Tradeable Future	3.3650	96.6350	3.3650	96.6350	0.000	0.0000	0.0000	30,010
2020/11/20	JBAF	20/01/2021			Jibar Tradeable Future	3.3650	96.6350	3.3750	96.6250	0.297	0.0000	0.0000	0
2020/11/20	JBAF	17/02/2021			Jibar Tradeable Future	3.3500	96.6500	3.3500	96.6500	0.000	0.0000	0.0000	0
2020/11/20	JBAF	17/03/2021			Jibar Tradeable Future	3.3450	96.6550	3.3550	96.6450	0.299	0.0000	0.0000	0
2020/11/20	JBAF	21/04/2021			Jibar Tradeable Future	3.3700	96.6300	3.3700	96.6300	0.000	0.0000	0.0000	0
2020/11/20	JBAF	19/05/2021			Jibar Tradeable Future	3.3800	96.6200	3.3800	96.6200	0.000	0.0000	0.0000	0
2020/11/20	JBAF	15/06/2021			Jibar Tradeable Future	3.4050	96.5950	3.4100	96.5900	0.147	0.0000	0.0000	0
2020/11/20	JBAF	15/09/2021			Jibar Tradeable Future	3.4850	96.5150	3.4850	96.5150	0.000	0.0000	0.0000	30,000
2020/11/20	JBAF	15/12/2021			Jibar Tradeable Future	3.6200	96.3800	3.6400	96.3600	0.552	0.0000	0.0000	0
2020/11/20	JBAF	16/03/2022			Jibar Tradeable Future	3.7800	96.2200	3.7800	96.2200	0.000	0.0000	0.0000	0
2020/11/20	JBAF	15/06/2022			Jibar Tradeable Future	4.0900	95.9100	4.0350	95.9650	(1.345)	0.0000	0.0000	0
2020/11/20	JBAF	21/09/2022			Jibar Tradeable Future	4.1850	95.8150	4.1950	95.8050	0.239	0.0000	0.0000	0
2020/11/20	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	R023	04/02/2021	6.34	Call	Bond Future	4,164.4200	4.1644	4,199.3300	4.1993	0.838	0	0	0
2020/11/20	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/20	R023	04/02/2021			Bond Future	4.2370	110.3011	4.2198	110.3360	(0.405)	0.0000	0.0000	31,128
2020/11/20	R023	04/02/2021	6.33	Call	Bond Future	4,145.1200	4.1451	4,180.0300	4.1800	0.842	0	0	0
2020/11/20	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	R023	04/02/2021	6.32	Call	Bond Future	4,125.8200	4.1258	4,160.7200	4.1607	0.846	0	0	0
2020/11/20	R023	06/05/2021	7.58	Call	Bond Future	5,774.5800	5.7746	5,809.4000	5.8094	0.603	0	0	0
2020/11/20	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	R023	06/05/2021			Bond Future	4.2327	107.5555	4.2132	107.5903	(0.460)	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
2020/11/20	R023	06/05/2021	7.57	Call	Bond Future	5,757.9500	5.7579	5,792.7700	5.7928	0.605	0	0	0
2020/11/20	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	R023	06/05/2021	7.56	Call	Bond Future	5,741.3200	5.7413	5,776.1400	5.7761	0.606	0	0	0
2020/11/20	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/20	R023	05/08/2021	5.30	Call	Bond Future	1,750.4000	1.7504	1,780.5400	1.7805	1.722	0	0	0
2020/11/20	R023	05/08/2021	5.30	Put	Bond Future	92.0500	0.0921	87.1600	0.0872	(5.312)	0	0	0
2020/11/20	R023	05/08/2021	5.29	Call	Bond Future	1,737.2400	1.7372	1,767.3100	1.7673	1.731	0	0	0
2020/11/20	R023	05/08/2021	5.29	Put	Bond Future	94.0000	0.0940	89.0400	0.0890	(5.277)	0	0	0
2020/11/20	R023	05/08/2021			Bond Future	4.2136	108.7170	4.1909	108.7521	(0.539)	0.0000	0.0000	0
2020/11/20	R023	05/08/2021	5.31	Call	Bond Future	1,763.5700	1.7636	1,793.8000	1.7938	1.714	0	0	0
2020/11/20	R023	05/08/2021	5.31	Put	Bond Future	90.1200	0.0901	85.3200	0.0853	(5.326)	0	0	0
2020/11/20	R023	04/11/2021	4.91	Call	Bond Future	1,141.2700	1.1413	1,167.3900	1.1674	2.289	0	0	0
2020/11/20	R023	04/11/2021	4.91	Put	Bond Future	204.4200	0.2044	195.2400	0.1952	(4.491)	0	0	0
2020/11/20	R023	04/11/2021	4.90	Call	Bond Future	1,131.0100	1.1310	1,157.0400	1.1570	2.301	0	0	0
2020/11/20	R023	04/11/2021	4.90	Put	Bond Future	207.0000	0.2070	197.7300	0.1977	(4.478)	0	0	0
2020/11/20	R023	04/11/2021			Bond Future	4.1851	105.9766	4.1579	106.0119	(0.648)	0.0000	0.0000	0
2020/11/20	R023	04/11/2021	4.92	Call	Bond Future	1,151.2300	1.1512	1,177.4600	1.1775	2.278	0	0	0
2020/11/20	R023	04/11/2021	4.92	Put	Bond Future	201.5400	0.2015	192.4700	0.1925	(4.500)	0	0	0
2020/11/20	R035	04/02/2021	10.05	Call	Bond Future	808.0900	0.8081	870.3800	0.8704	7.708	0	0	0
2020/11/20	R035	04/02/2021	10.05	Put	Bond Future	5,781.1900	5.7812	5,527.2900	5.5273	(4.392)	0	0	0
2020/11/20	R035	04/02/2021	10.04	Call	Bond Future	791.6100	0.7916	852.9000	0.8529	7.742	0	0	0
2020/11/20	R035	04/02/2021	10.04	Put	Bond Future	5,834.4200	5.8344	5,579.5200	5.5795	(4.369)	0	0	0
2020/11/20	R035	04/02/2021	10.14	Put	Bond Future	5,316.0000	5.3160	5,071.3700	5.0714	(4.602)	0	0	650
2020/11/20	R035	04/02/2021	11.14	Call	Bond Future	3,937.4200	3.9374	4,126.1800	4.1262	4.794	0	0	0
2020/11/20	R035	04/02/2021	11.14	Put	Bond Future	1,753.1900	1.7532	1,625.7600	1.6258	(7.268)	0	0	650
2020/11/20	R035	04/02/2021			Bond Future	10.7934	90.2442	10.7443	90.5604	(0.455)	0.0000	0.0000	99,217
2020/11/20	R035	04/02/2021	10.06	Call	Bond Future	824.8100	0.8248	888.1000	0.8881	7.673	0	0	0
2020/11/20	R035	04/02/2021	10.06	Put	Bond Future	5,728.2800	5.7283	5,475.3800	5.4754	(4.415)	0	0	0
2020/11/20	R035	04/02/2021	10.14	Call	Bond Future	966.8300	0.9668	1,038.3900	1.0384	7.402	0	0	0
2020/11/20	R035	06/05/2021	12.91	Put	Bond Future	666.9900	0.6670	622.6200	0.6226	(6.652)	0	0	600
2020/11/20	R035	06/05/2021	10.40	Put	Bond Future	6,031.1300	6.0311	5,817.4500	5.8175	(3.543)	0	0	0
2020/11/20	R035	06/05/2021	11.55	Call	Bond Future	5,729.8700	5.7299	5,929.1000	5.9291	3.477	0	0	0
2020/11/20	R035	06/05/2021	11.55	Put	Bond Future	2,471.4200	2.4714	2,351.5300	2.3515	(4.851)	0	0	1,650
2020/11/20	R035	06/05/2021	12.77	Call	Bond Future	10,775.8000	10.7758	11,044.7200	11.0447	2.496	0	0	0
2020/11/20	R035	06/05/2021	12.77	Put	Bond Future	781.0400	0.7810	730.8400	0.7308	(6.427)	0	0	1,650
2020/11/20	R035	06/05/2021	10.24	Put	Bond Future	6,745.4600	6.7455	6,518.4900	6.5185	(3.365)	0	0	0
2020/11/20	R035	06/05/2021	10.24	Call	Bond Future	1,727.5700	1.7276	1,819.7200	1.8197	5.334	0	0	793
2020/11/20	R035	06/05/2021	12.37	Call	Bond Future	9,081.9600	9.0820	9,331.3800	9.3314	2.746	0	0	0
2020/11/20	R035	06/05/2021	12.35	Put	Bond Future	1,226.5700	1.2266	1,155.7800	1.1558	(5.771)	0	0	0
2020/11/20	R035	06/05/2021	12.36	Put	Bond Future	1,213.9300	1.2139	1,143.6900	1.1437	(5.786)	0	0	0
2020/11/20	R035	06/05/2021			Bond Future	11.0120	86.7205	10.9610	87.0396	(0.464)	0.0000	0.0000	0
2020/11/20	R035	06/05/2021	11.15	Put	Bond Future	3,403.6800	3.4037	3,253.2500	3.2532	(4.420)	0	0	0
2020/11/20	R035	06/05/2021	11.15	Call	Bond Future	4,257.3100	4.2573	4,426.0000	4.4260	3.962	0	0	600
2020/11/20	R035	06/05/2021	12.91	Call	Bond Future	11,381.1400	11.3811	11,655.8900	11.6559	2.414	0	0	0
2020/11/20	R035	06/05/2021	10.40	Call	Bond Future	2,087.8800	2.0879	2,193.3200	2.1933	5.050	0	0	600
2020/11/20	R035	06/05/2021	10.81	Put	Bond Future	4,455.6000	4.4556	4,276.8100	4.2768	(4.013)	0	0	0
2020/11/20	R035	06/05/2021	10.81	Call	Bond Future	3,182.6000	3.1826	3,322.9300	3.3229	4.409	0	0	1,650

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
2020/11/20	R035	06/05/2021	11.32	Call	Bond Future	4,855.7700	4.8558	5,037.9800	5.0380	3.752	0	0	0
2020/11/20	R035	06/05/2021	11.32	Put	Bond Future	2,967.5400	2.9675	2,830.6300	2.8306	(4.614)	0	0	793
2020/11/20	R035	06/05/2021	12.37	Put	Bond Future	1,201.4000	1.2014	1,131.7000	1.1317	(5.802)	0	0	0
2020/11/20	R035	06/05/2021	12.35	Call	Bond Future	8,999.0800	8.9991	9,247.4100	9.2474	2.760	0	0	0
2020/11/20	R035	06/05/2021	12.02	Call	Bond Future	7,664.8200	7.6648	7,893.7700	7.8938	2.987	0	0	0
2020/11/20	R035	06/05/2021	12.02	Put	Bond Future	1,708.2900	1.7083	1,618.1200	1.6181	(5.278)	0	0	793
2020/11/20	R035	06/05/2021	12.36	Call	Bond Future	9,040.4900	9.0405	9,289.3700	9.2894	2.753	0	0	0
2020/11/20	R035	05/08/2021	5.31	Call	Bond Future	0.1400	0.0001	0.1600	0.0002	14.286	0	0	0
2020/11/20	R035	05/08/2021	5.31	Put	Bond Future	50,433.6000	50.4336	50,111.1400	50.1111	(0.639)	0	0	0
2020/11/20	R035	05/08/2021			Bond Future	11.2440	87.6572	11.1908	87.9797	(0.473)	0.0000	0.0000	0
2020/11/20	R035	05/08/2021	5.29	Call	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2020/11/20	R035	05/08/2021	5.29	Put	Bond Future	50,666.8800	50.6669	50,344.4200	50.3444	(0.636)	0	0	0
2020/11/20	R035	05/08/2021	5.30	Call	Bond Future	0.1400	0.0001	0.1500	0.0002	7.143	0	0	0
2020/11/20	R035	05/08/2021	5.30	Put	Bond Future	50,550.1800	50.5502	50,227.7100	50.2277	(0.638)	0	0	0
2020/11/20	R035	04/11/2021	10.62	Put	Bond Future	7,843.9000	7.8439	7,628.8600	7.6289	(2.741)	0	0	0
2020/11/20	R035	04/11/2021	10.62	Call	Bond Future	2,563.5700	2.5636	2,674.3300	2.6743	4.321	0	0	400
2020/11/20	R035	04/11/2021	11.08	Call	Bond Future	3,710.9300	3.7109	3,852.2200	3.8522	3.807	0	0	0
2020/11/20	R035	04/11/2021	11.08	Put	Bond Future	6,112.9100	6.1129	5,928.4000	5.9284	(3.018)	0	0	782
2020/11/20	R035	04/11/2021	10.23	Put	Bond Future	9,674.7900	9.6748	9,435.7700	9.4358	(2.471)	0	0	0
2020/11/20	R035	04/11/2021	10.12	Put	Bond Future	10,246.7300	10.2467	10,001.5200	10.0015	(2.393)	0	0	0
2020/11/20	R035	04/11/2021	10.12	Call	Bond Future	1,675.4900	1.6755	1,756.0800	1.7561	4.810	0	0	400
2020/11/20	R035	04/11/2021	11.75	Put	Bond Future	4,156.6100	4.1566	4,014.2800	4.0143	(3.424)	0	0	782
2020/11/20	R035	04/11/2021	12.53	Call	Bond Future	8,510.5400	8.5105	8,734.7500	8.7348	2.634	0	0	0
2020/11/20	R035	04/11/2021	12.53	Put	Bond Future	2,689.9400	2.6899	2,588.3500	2.5883	(3.777)	0	0	0
2020/11/20	R035	04/11/2021			Bond Future	11.4816	84.1239	11.4261	84.4497	(0.483)	0.0000	0.0000	0
2020/11/20	R035	04/11/2021	13.82	Call	Bond Future	13,201.9700	13.2020	13,478.5200	13.4785	2.095	0	0	0
2020/11/20	R035	04/11/2021	13.82	Put	Bond Future	1,022.5500	1.0225	973.3000	0.9733	(4.816)	0	0	400
2020/11/20	R035	04/11/2021	10.23	Call	Bond Future	1,842.5600	1.8426	1,929.3400	1.9293	4.710	0	0	782
2020/11/20	R035	04/11/2021	11.75	Call	Bond Future	5,707.3200	5.7073	5,890.7900	5.8908	3.215	0	0	0
2020/11/20	R035	04/11/2021	12.51	Call	Bond Future	8,442.5500	8.4425	8,665.7700	8.6658	2.644	0	0	0
2020/11/20	R035	04/11/2021	12.51	Put	Bond Future	2,727.2300	2.7272	2,624.6500	2.6246	(3.761)	0	0	0
2020/11/20	R035	04/11/2021	12.52	Call	Bond Future	8,476.5300	8.4765	8,700.2400	8.7002	2.639	0	0	0
2020/11/20	R035	04/11/2021	12.52	Put	Bond Future	2,708.5400	2.7085	2,606.4500	2.6064	(3.769)	0	0	0
2020/11/20	R186	04/02/2021	8.16	Call	Bond Future	5,588.9400	5.5889	5,667.9600	5.6680	1.414	0	0	0
2020/11/20	R186	04/02/2021	8.17	Put	Bond Future	179.8100	0.1798	167.3600	0.1674	(6.924)	0	0	0
2020/11/20	R186	04/02/2021	8.15	Call	Bond Future	5,544.8600	5.5449	5,623.6200	5.6236	1.420	0	0	0
2020/11/20	R186	04/02/2021	8.00	Put	Bond Future	276.4000	0.2764	259.1700	0.2592	(6.234)	0	0	15,177
2020/11/20	R186	04/02/2021			Bond Future	7.0886	117.5595	7.0709	117.6513	(0.249)	0.0000	0.0000	79,382
2020/11/20	R186	04/02/2021	8.16	Put	Bond Future	184.5800	0.1846	171.8700	0.1719	(6.886)	0	0	0
2020/11/20	R186	04/02/2021	8.17	Call	Bond Future	5,633.1000	5.6331	5,712.3800	5.7124	1.407	0	0	0
2020/11/20	R186	04/02/2021	8.15	Put	Bond Future	189.4500	0.1895	176.4800	0.1765	(6.846)	0	0	0
2020/11/20	R186	04/02/2021	8.00	Call	Bond Future	4,894.1700	4.8942	4,968.6700	4.9687	1.522	0	0	0
2020/11/20	R186	06/05/2021	10.77	Call	Bond Future	15,871.9300	15.8719	15,963.8800	15.9639	0.579	0	0	0
2020/11/20	R186	06/05/2021	10.77	Put	Bond Future	2.3900	0.0024	2.1900	0.0022	(8.368)	0	0	0
2020/11/20	R186	06/05/2021	10.76	Call	Bond Future	15,830.9500	15.8310	15,922.8900	15.9229	0.581	0	0	0
2020/11/20	R186	06/05/2021	10.76	Put	Bond Future	2.4600	0.0025	2.2500	0.0023	(8.537)	0	0	0
2020/11/20	R186	06/05/2021			Bond Future	7.2548	118.7971	7.2363	118.8893	(0.256)	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
2020/11/20	R186	06/05/2021	10.78	Call	Bond Future	15,912.8900	15.9129	16,004.8400	16.0048	0.578	0	0	0
2020/11/20	R186	06/05/2021	10.78	Put	Bond Future	2.3200	0.0023	2.1200	0.0021	(8.621)	0	0	0
2020/11/20	R186	05/08/2021	8.62	Call	Bond Future	6,141.9900	6.1420	6,213.8000	6.2138	1.169	0	0	0
2020/11/20	R186	05/08/2021	8.62	Put	Bond Future	720.5500	0.7206	699.4100	0.6994	(2.934)	0	0	0
2020/11/20	R186	05/08/2021	8.61	Call	Bond Future	6,106.9400	6.1069	6,178.5500	6.1786	1.173	0	0	0
2020/11/20	R186	05/08/2021	8.61	Put	Bond Future	729.8400	0.7298	708.5000	0.7085	(2.924)	0	0	0
2020/11/20	R186	05/08/2021			Bond Future	7.4340	114.7990	7.4142	114.8920	(0.265)	0.0000	0.0000	0
2020/11/20	R186	05/08/2021	8.63	Call	Bond Future	6,177.1000	6.1771	6,249.1200	6.2491	1.166	0	0	0
2020/11/20	R186	05/08/2021	8.63	Put	Bond Future	711.3600	0.7114	690.4300	0.6904	(2.942)	0	0	0
2020/11/20	R186	04/11/2021	8.09	Call	Bond Future	3,879.0300	3.8790	3,934.7300	3.9347	1.436	0	0	0
2020/11/20	R186	04/11/2021	8.09	Put	Bond Future	1,807.7500	1.8078	1,769.6500	1.7697	(2.108)	0	0	0
2020/11/20	R186	04/11/2021	8.10	Call	Bond Future	3,907.8200	3.9078	3,963.7500	3.9638	1.431	0	0	0
2020/11/20	R186	04/11/2021	8.10	Put	Bond Future	1,792.8000	1.7928	1,754.9300	1.7549	(2.112)	0	0	0
2020/11/20	R186	04/11/2021			Bond Future	7.6222	116.0312	7.6012	116.1250	(0.275)	0.0000	0.0000	0
2020/11/20	R186	04/11/2021	8.11	Call	Bond Future	3,936.7100	3.9367	3,992.8600	3.9929	1.426	0	0	0
2020/11/20	R186	04/11/2021	8.11	Put	Bond Future	1,777.9600	1.7780	1,740.3100	1.7403	(2.118)	0	0	0
2020/11/20	R197	04/02/2021			Bond Future	316.1545	316.1545	315.9304	315.9304	(0.071)	0.0000	0.0000	2,460
2020/11/20	R197	06/05/2021			Bond Future	319.5591	319.5591	319.3311	319.3311	(0.071)	0.0000	0.0000	0
2020/11/20	R197	05/08/2021			Bond Future	315.0951	315.0951	314.8642	314.8642	(0.073)	0.0000	0.0000	0
2020/11/20	R197	04/11/2021			Bond Future	318.5484	318.5484	318.3147	318.3147	(0.073)	0.0000	0.0000	0
2020/11/20	R202	04/02/2021			Bond Future	213.3060	213.3060	212.9963	212.9963	(0.145)	0.0000	0.0000	7,827
2020/11/20	R202	06/05/2021			Bond Future	215.6029	215.6029	215.2890	215.2890	(0.146)	0.0000	0.0000	0
2020/11/20	R202	05/08/2021			Bond Future	213.7381	213.7381	213.4204	213.4204	(0.149)	0.0000	0.0000	0
2020/11/20	R202	04/11/2021			Bond Future	216.0805	216.0805	215.7590	215.7590	(0.149)	0.0000	0.0000	0
2020/11/20	R209	04/02/2021	10.12	Call	Bond Future	1,525.2100	1.5252	1,583.9600	1.5840	3.852	0	0	0
2020/11/20	R209	04/02/2021	10.12	Put	Bond Future	3,577.3700	3.5774	3,446.7200	3.4467	(3.652)	0	0	0
2020/11/20	R209	04/02/2021			Bond Future	10.4710	70.5384	10.4380	70.7278	(0.315)	0.0000	0.0000	26,668
2020/11/20	R209	04/02/2021	10.11	Call	Bond Future	1,502.8400	1.5028	1,560.9100	1.5609	3.864	0	0	0
2020/11/20	R209	04/02/2021	10.11	Put	Bond Future	3,614.7500	3.6148	3,483.4200	3.4834	(3.633)	0	0	0
2020/11/20	R209	04/02/2021	10.10	Call	Bond Future	1,480.6700	1.4807	1,538.0700	1.5381	3.877	0	0	0
2020/11/20	R209	04/02/2021	10.10	Put	Bond Future	3,652.4000	3.6524	3,520.4000	3.5204	(3.614)	0	0	0
2020/11/20	R209	06/05/2021	11.00	Call	Bond Future	4,425.4700	4.4255	4,533.1500	4.5331	2.433	0	0	0
2020/11/20	R209	06/05/2021	11.00	Put	Bond Future	2,556.7100	2.5567	2,473.3400	2.4733	(3.261)	0	0	3,500
2020/11/20	R209	06/05/2021	10.00	Put	Bond Future	5,605.2900	5.6053	5,472.2500	5.4723	(2.373)	0	0	0
2020/11/20	R209	06/05/2021	10.00	Call	Bond Future	1,787.6600	1.7877	1,845.6700	1.8457	3.245	0	0	1,500
2020/11/20	R209	06/05/2021	12.25	Call	Bond Future	8,928.8300	8.9288	9,083.1900	9.0832	1.729	0	0	0
2020/11/20	R209	06/05/2021	12.25	Put	Bond Future	833.9500	0.8339	797.2600	0.7973	(4.400)	0	0	9,150
2020/11/20	R209	06/05/2021	12.23	Call	Bond Future	8,854.4300	8.8544	9,008.1800	9.0082	1.736	0	0	0
2020/11/20	R209	06/05/2021	12.23	Put	Bond Future	852.2000	0.8522	814.9000	0.8149	(4.377)	0	0	0
2020/11/20	R209	06/05/2021	12.22	Call	Bond Future	8,817.2800	8.8173	8,970.7300	8.9707	1.740	0	0	0
2020/11/20	R209	06/05/2021	12.22	Put	Bond Future	861.4500	0.8614	823.8500	0.8239	(4.365)	0	0	0
2020/11/20	R209	06/05/2021			Bond Future	10.6581	68.1413	10.6239	68.3324	(0.321)	0.0000	0.0000	2,850
2020/11/20	R209	06/05/2021	10.25	Put	Bond Future	4,665.6100	4.6656	4,544.9700	4.5450	(2.586)	0	0	0
2020/11/20	R209	06/05/2021	10.25	Call	Bond Future	2,333.8400	2.3338	2,404.2500	2.4043	3.017	0	0	5,325
2020/11/20	R209	06/05/2021	11.25	Call	Bond Future	5,272.1600	5.2722	5,390.9700	5.3910	2.254	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
2020/11/20	R209	06/05/2021	11.25	Put	Bond Future	2,084.1800	2.0842	2,011.9400	2.0119	(3.466)	0	0	9,150
2020/11/20	R209	06/05/2021	12.24	Call	Bond Future	8,891.6200	8.8916	9,045.6800	9.0457	1.733	0	0	0
2020/11/20	R209	06/05/2021	12.24	Put	Bond Future	843.0300	0.8430	806.0400	0.8060	(4.388)	0	0	0
2020/11/20	R209	05/08/2021	11.81	Call	Bond Future	6,945.3900	6.9454	7,076.9900	7.0770	1.895	0	0	0
2020/11/20	R209	05/08/2021	11.81	Put	Bond Future	2,021.3600	2.0214	1,959.9400	1.9599	(3.039)	0	0	0
2020/11/20	R209	05/08/2021			Bond Future	10.8520	68.8775	10.8166	69.0705	(0.327)	0.0000	0.0000	0
2020/11/20	R209	05/08/2021	11.80	Call	Bond Future	6,909.7600	6.9098	7,041.0500	7.0411	1.900	0	0	0
2020/11/20	R209	05/08/2021	11.80	Put	Bond Future	2,034.3600	2.0344	1,972.6300	1.9726	(3.034)	0	0	0
2020/11/20	R209	05/08/2021	11.79	Call	Bond Future	6,873.9600	6.8740	7,004.9400	7.0049	1.905	0	0	0
2020/11/20	R209	05/08/2021	11.79	Put	Bond Future	2,047.2500	2.0472	1,985.2100	1.9852	(3.030)	0	0	0
2020/11/20	R209	04/11/2021	12.19	Call	Bond Future	7,876.8500	7.8768	8,012.6900	8.0127	1.725	0	0	0
2020/11/20	R209	04/11/2021	12.19	Put	Bond Future	2,219.8200	2.2198	2,160.6300	2.1606	(2.666)	0	0	0
2020/11/20	R209	04/11/2021	12.17	Call	Bond Future	7,808.1300	7.8081	7,943.4500	7.9435	1.733	0	0	0
2020/11/20	R209	04/11/2021			Bond Future	11.0495	66.4768	11.0127	66.6719	(0.333)	0.0000	0.0000	0
2020/11/20	R209	04/11/2021	12.18	Call	Bond Future	7,842.4800	7.8425	7,978.0600	7.9781	1.729	0	0	0
2020/11/20	R209	04/11/2021	12.18	Put	Bond Future	2,231.9300	2.2319	2,172.4800	2.1725	(2.664)	0	0	0
2020/11/20	R209	04/11/2021	12.17	Put	Bond Future	2,244.1100	2.2441	2,184.4000	2.1844	(2.661)	0	0	0
2020/11/20	R210	04/02/2021			Bond Future	192.8155	192.8155	192.8256	192.8256	0.005	0.0000	0.0000	1,254
2020/11/20	R210	06/05/2021			Bond Future	192.1824	192.1824	192.1918	192.1918	0.005	0.0000	0.0000	0
2020/11/20	R210	05/08/2021			Bond Future	194.3040	194.3040	194.3133	194.3133	0.005	0.0000	0.0000	0
2020/11/20	R210	04/11/2021			Bond Future	193.6978	193.6978	193.7070	193.7070	0.005	0.0000	0.0000	0
2020/11/20	R212	04/02/2021			Bond Future	169.9655	169.9655	169.9624	169.9624	(0.002)	0.0000	0.0000	6,639
2020/11/20	R212	06/05/2021			Bond Future	171.7963	171.7963	171.7923	171.7923	(0.002)	0.0000	0.0000	0
2020/11/20	R212	05/08/2021			Bond Future	171.3643	171.3643	171.3601	171.3601	(0.002)	0.0000	0.0000	0
2020/11/20	R212	04/11/2021			Bond Future	173.2423	173.2423	173.2379	173.2379	(0.003)	0.0000	0.0000	0
2020/11/20	R213	04/02/2021	9.40	Call	Bond Future	1,965.1300	1.9651	1,971.2200	1.9712	0.310	0	0	0
2020/11/20	R213	04/02/2021	9.40	Put	Bond Future	2,428.1300	2.4281	2,391.9600	2.3920	(1.490)	0	0	0
2020/11/20	R213	04/02/2021	9.39	Call	Bond Future	1,937.8600	1.9379	1,943.7800	1.9438	0.305	0	0	0
2020/11/20	R213	04/02/2021	9.39	Put	Bond Future	2,458.3900	2.4584	2,422.0500	2.4221	(1.478)	0	0	0
2020/11/20	R213	04/02/2021			Bond Future	9.4808	87.2705	9.4734	87.3128	(0.078)	0.0000	0.0000	8,945
2020/11/20	R213	04/02/2021	9.41	Call	Bond Future	1,992.6200	1.9926	1,998.8600	1.9989	0.313	0	0	0
2020/11/20	R213	04/02/2021	9.41	Put	Bond Future	2,398.1500	2.3981	2,362.1300	2.3621	(1.502)	0	0	0
2020/11/20	R213	06/05/2021	11.91	Call	Bond Future	11,540.4900	11.5405	11,576.7100	11.5767	0.314	0	0	0
2020/11/20	R213	06/05/2021	11.91	Put	Bond Future	260.3900	0.2604	254.2900	0.2543	(2.343)	0	0	0
2020/11/20	R213	06/05/2021			Bond Future	9.6731	84.6606	9.6655	84.7029	(0.079)	0.0000	0.0000	0
2020/11/20	R213	06/05/2021	11.90	Call	Bond Future	11,498.4800	11.4985	11,534.6300	11.5346	0.314	0	0	0
2020/11/20	R213	06/05/2021	11.90	Put	Bond Future	264.1600	0.2642	257.9900	0.2580	(2.336)	0	0	0
2020/11/20	R213	06/05/2021	11.89	Call	Bond Future	11,456.4700	11.4565	11,492.5600	11.4926	0.315	0	0	0
2020/11/20	R213	06/05/2021	11.89	Put	Bond Future	267.9700	0.2680	261.7400	0.2617	(2.325)	0	0	0
2020/11/20	R213	05/08/2021	10.14	Put	Bond Future	2,867.7300	2.8677	2,843.2600	2.8433	(0.853)	0	0	200
2020/11/20	R213	05/08/2021	9.34	Put	Bond Future	5,115.2000	5.1152	5,082.7000	5.0827	(0.635)	0	0	0
2020/11/20	R213	05/08/2021	9.34	Call	Bond Future	2,158.4000	2.1584	2,168.5900	2.1686	0.472	0	0	200
2020/11/20	R213	05/08/2021	10.85	Call	Bond Future	6,704.2000	6.7042	6,729.1700	6.7292	0.372	0	0	0
2020/11/20	R213	05/08/2021	10.85	Put	Bond Future	1,686.2200	1.6862	1,668.5000	1.6685	(1.051)	0	0	0
2020/11/20	R213	05/08/2021	10.84	Call	Bond Future	6,666.7800	6.6668	6,691.6600	6.6917	0.373	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
2020/11/20	R213	05/08/2021	10.84	Put	Bond Future	1,698.3400	1.6983	1,680.5300	1.6805	(1.049)	0	0	0
2020/11/20	R213	05/08/2021			Bond Future	9.8776	85.5750	9.8697	85.6176	(0.080)	0.0000	0.0000	0
2020/11/20	R213	05/08/2021	10.78	Call	Bond Future	6,444.0000	6.4440	6,468.3700	6.4684	0.378	0	0	0
2020/11/20	R213	05/08/2021	10.78	Put	Bond Future	1,773.6800	1.7737	1,755.3600	1.7554	(1.033)	0	0	200
2020/11/20	R213	05/08/2021	10.14	Call	Bond Future	4,262.6100	4.2626	4,280.8300	4.2808	0.427	0	0	0
2020/11/20	R213	05/08/2021	10.86	Call	Bond Future	6,741.6700	6.7417	6,766.7200	6.7667	0.372	0	0	0
2020/11/20	R213	05/08/2021	10.86	Put	Bond Future	1,674.1900	1.6742	1,656.5500	1.6566	(1.054)	0	0	0
2020/11/20	R213	04/11/2021	11.10	Put	Bond Future	2,035.8200	2.0358	2,018.2900	2.0183	(0.861)	0	0	0
2020/11/20	R213	04/11/2021	11.11	Call	Bond Future	7,125.8600	7.1259	7,151.4800	7.1515	0.360	0	0	0
2020/11/20	R213	04/11/2021	11.09	Put	Bond Future	2,048.2300	2.0482	2,030.6300	2.0306	(0.859)	0	0	0
2020/11/20	R213	04/11/2021			Bond Future	10.0893	82.9643	10.0810	83.0074	(0.082)	0.0000	0.0000	0
2020/11/20	R213	04/11/2021	11.10	Call	Bond Future	7,090.5300	7.0905	7,116.0700	7.1161	0.360	0	0	0
2020/11/20	R213	04/11/2021	11.11	Put	Bond Future	2,023.2000	2.0232	2,005.7500	2.0057	(0.862)	0	0	0
2020/11/20	R213	04/11/2021	11.09	Call	Bond Future	7,054.9600	7.0550	7,080.4300	7.0804	0.361	0	0	0
2020/11/20	R214	04/02/2021	10.33	Call	Bond Future	1,008.5700	1.0086	1,126.4000	1.1264	11.683	0	0	0
2020/11/20	R214	04/02/2021	10.33	Put	Bond Future	4,999.7300	4.9997	4,664.8400	4.6648	(6.698)	0	0	0
2020/11/20	R214	04/02/2021			Bond Future	11.0029	66.7533	10.9233	67.2060	(0.724)	0.0000	0.0000	15,428
2020/11/20	R214	04/02/2021	10.32	Call	Bond Future	991.8400	0.9918	1,108.2000	1.1082	11.732	0	0	0
2020/11/20	R214	04/02/2021	10.32	Put	Bond Future	5,045.2700	5.0453	4,708.9100	4.7089	(6.667)	0	0	0
2020/11/20	R214	04/02/2021	10.31	Call	Bond Future	975.4000	0.9754	1,090.3100	1.0903	11.781	0	0	0
2020/11/20	R214	04/02/2021	10.31	Put	Bond Future	5,091.1800	5.0912	4,753.3700	4.7534	(6.635)	0	0	0
2020/11/20	R214	06/05/2021	12.26	Call	Bond Future	7,044.0400	7.0440	7,380.0700	7.3801	4.770	0	0	0
2020/11/20	R214	06/05/2021	12.26	Put	Bond Future	1,582.8000	1.5828	1,461.6300	1.4616	(7.655)	0	0	0
2020/11/20	R214	06/05/2021	12.25	Call	Bond Future	7,010.9900	7.0110	7,346.2100	7.3462	4.781	0	0	0
2020/11/20	R214	06/05/2021	12.25	Put	Bond Future	1,597.2600	1.5973	1,475.2800	1.4753	(7.637)	0	0	0
2020/11/20	R214	06/05/2021			Bond Future	11.1918	64.1795	11.1092	64.6367	(0.738)	0.0000	0.0000	0
2020/11/20	R214	06/05/2021	12.27	Call	Bond Future	7,077.1400	7.0771	7,413.9700	7.4140	4.759	0	0	0
2020/11/20	R214	06/05/2021	12.27	Put	Bond Future	1,568.4600	1.5685	1,448.0900	1.4481	(7.674)	0	0	0
2020/11/20	R214	05/08/2021	12.03	Put	Bond Future	2,675.4300	2.6754	2,512.3200	2.5123	(6.097)	0	0	0
2020/11/20	R214	05/08/2021	12.01	Call	Bond Future	5,882.0600	5.8821	6,179.3900	6.1794	5.055	0	0	0
2020/11/20	R214	05/08/2021			Bond Future	11.3907	64.8728	11.3048	65.3348	(0.754)	0.0000	0.0000	0
2020/11/20	R214	05/08/2021	12.02	Call	Bond Future	5,914.8900	5.9149	6,213.0100	6.2130	5.040	0	0	0
2020/11/20	R214	05/08/2021	12.02	Put	Bond Future	2,691.5800	2.6916	2,527.6800	2.5277	(6.089)	0	0	0
2020/11/20	R214	05/08/2021	12.03	Call	Bond Future	5,947.7600	5.9478	6,246.6700	6.2467	5.026	0	0	0
2020/11/20	R214	05/08/2021	12.01	Put	Bond Future	2,707.8300	2.7078	2,543.1400	2.5431	(6.082)	0	0	0
2020/11/20	R214	04/11/2021	12.47	Call	Bond Future	7,075.6400	7.0756	7,390.3700	7.3904	4.448	0	0	0
2020/11/20	R214	04/11/2021	12.46	Call	Bond Future	7,043.6100	7.0436	7,357.6900	7.3577	4.459	0	0	0
2020/11/20	R214	04/11/2021	12.46	Put	Bond Future	2,789.0300	2.7890	2,636.1600	2.6362	(5.481)	0	0	0
2020/11/20	R214	04/11/2021			Bond Future	11.5927	62.2922	11.5035	62.7592	(0.770)	0.0000	0.0000	0
2020/11/20	R214	04/11/2021	12.47	Put	Bond Future	2,774.8300	2.7748	2,622.6100	2.6226	(5.486)	0	0	0
2020/11/20	R214	04/11/2021	12.48	Call	Bond Future	7,107.4700	7.1075	7,422.8400	7.4228	4.437	0	0	0
2020/11/20	R214	04/11/2021	12.48	Put	Bond Future	2,760.5000	2.7605	2,608.9200	2.6089	(5.491)	0	0	0
2020/11/20	R248	04/02/2021	10.47	Call	Bond Future	777.4100	0.7774	916.0100	0.9160	17.828	0	0	0
2020/11/20	R248	04/02/2021	10.47	Put	Bond Future	6,406.6800	6.4067	5,884.5500	5.8846	(8.150)	0	0	0
2020/11/20	R248	04/02/2021	10.46	Call	Bond Future	760.2700	0.7603	896.5900	0.8966	17.930	0	0	0
2020/11/20	R248	04/02/2021	10.46	Put	Bond Future	6,467.0600	6.4671	5,942.6500	5.9426	(8.109)	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
2020/11/20	R248	04/02/2021	10.75	Call	Bond Future	1,366.3700	1.3664	1,573.8100	1.5738	15.182	0	0	0
2020/11/20	R248	04/02/2021			Bond Future	11.2421	82.8870	11.1465	83.5477	(0.850)	0.0000	0.0000	115,206
2020/11/20	R248	04/02/2021	10.48	Call	Bond Future	794.7000	0.7947	935.5800	0.9356	17.727	0	0	0
2020/11/20	R248	04/02/2021	10.48	Put	Bond Future	6,346.5800	6.3466	5,826.7300	5.8267	(8.191)	0	0	0
2020/11/20	R248	04/02/2021	10.80	Put	Bond Future	4,630.6900	4.6307	4,190.3100	4.1903	(9.510)	0	0	0
2020/11/20	R248	04/02/2021	10.80	Call	Bond Future	1,491.4000	1.4914	1,711.7500	1.7118	14.775	0	0	2,140
2020/11/20	R248	04/02/2021	9.80	Put	Bond Future	11,258.3800	11.2584	10,633.2400	10.6332	(5.553)	0	0	0
2020/11/20	R248	04/02/2021	9.80	Call	Bond Future	148.6100	0.1486	184.2000	0.1842	23.949	0	0	2,140
2020/11/20	R248	04/02/2021	11.50	Put	Bond Future	2,088.3000	2.0883	1,825.5800	1.8256	(12.581)	0	0	0
2020/11/20	R248	04/02/2021	11.50	Call	Bond Future	3,822.8700	3.8229	4,220.8800	4.2209	10.411	0	0	0
2020/11/20	R248	04/02/2021	10.75	Put	Bond Future	4,874.6100	4.8746	4,421.3200	4.4213	(9.299)	0	0	0
2020/11/20	R248	06/05/2021	12.36	Call	Bond Future	7,716.1100	7.7161	8,196.7000	8.1967	6.228	0	0	0
2020/11/20	R248	06/05/2021	12.36	Put	Bond Future	2,014.0500	2.0141	1,827.3300	1.8273	(9.271)	0	0	0
2020/11/20	R248	06/05/2021			Bond Future	11.4418	79.3489	11.3422	80.0162	(0.870)	0.0000	0.0000	0
2020/11/20	R248	06/05/2021	12.35	Call	Bond Future	7,673.0800	7.6731	8,152.5200	8.1525	6.248	0	0	0
2020/11/20	R248	06/05/2021	12.35	Put	Bond Future	2,029.0200	2.0290	1,841.1500	1.8412	(9.259)	0	0	0
2020/11/20	R248	06/05/2021	12.34	Call	Bond Future	7,629.9000	7.6299	8,108.2000	8.1082	6.269	0	0	0
2020/11/20	R248	06/05/2021	12.34	Put	Bond Future	2,043.9300	2.0439	1,854.9200	1.8549	(9.247)	0	0	0
2020/11/20	R248	05/08/2021	12.51	Put	Bond Future	2,711.0600	2.7111	2,501.4500	2.5015	(7.732)	0	0	0
2020/11/20	R248	05/08/2021	12.52	Call	Bond Future	7,928.9000	7.9289	8,394.6900	8.3947	5.875	0	0	0
2020/11/20	R248	05/08/2021	12.50	Put	Bond Future	2,727.5300	2.7275	2,516.8700	2.5169	(7.723)	0	0	0
2020/11/20	R248	05/08/2021			Bond Future	11.6530	80.2061	11.5490	80.8805	(0.892)	0.0000	0.0000	0
2020/11/20	R248	05/08/2021	12.51	Call	Bond Future	7,888.3800	7.8884	8,353.1200	8.3531	5.891	0	0	0
2020/11/20	R248	05/08/2021	12.52	Put	Bond Future	2,694.9400	2.6949	2,486.3800	2.4864	(7.739)	0	0	0
2020/11/20	R248	05/08/2021	12.50	Call	Bond Future	7,848.1200	7.8481	8,311.8100	8.3118	5.908	0	0	0
2020/11/20	R248	04/11/2021	12.85	Call	Bond Future	8,720.7700	8.7208	9,193.7300	9.1937	5.423	0	0	0
2020/11/20	R248	04/11/2021	12.85	Put	Bond Future	3,023.2000	3.0232	2,814.6000	2.8146	(6.900)	0	0	0
2020/11/20	R248	04/11/2021			Bond Future	11.8679	76.6558	11.7594	77.3374	(0.914)	0.0000	0.0000	0
2020/11/20	R248	04/11/2021	12.83	Call	Bond Future	8,643.7200	8.6437	9,114.8600	9.1149	5.451	0	0	0
2020/11/20	R248	04/11/2021	12.83	Put	Bond Future	3,054.2900	3.0543	2,843.8700	2.8439	(6.889)	0	0	0
2020/11/20	R248	04/11/2021	12.84	Call	Bond Future	8,682.3700	8.6824	9,154.4200	9.1544	5.437	0	0	0
2020/11/20	R248	04/11/2021	12.84	Put	Bond Future	3,038.8300	3.0388	2,829.3200	2.8293	(6.894)	0	0	0

**Total**

**1107750**