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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2020 TO 23/11/2020

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
2020/11/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	2025	04/02/2021		Bond Future	146.3362	146.3362	146.3689	146.3689	0.022	0.0000	0.0000	3,276
2020/11/23	2025	06/05/2021		Bond Future	147.9117	147.9117	147.9441	147.9441	0.022	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
2020/11/23	2025	05/08/2021			Bond Future	148.0161		148.0486		0.022	0.0000	0.0000	0
2020/11/23	2025	04/11/2021			Bond Future	149.6380		149.6707		0.022	0.0000	0.0000	0
2020/11/23	2029	04/02/2021			Bond Future	102.5487		102.5550		0.006	0.0000	0.0000	2,232
2020/11/23	2029	06/05/2021			Bond Future	102.5152		102.5210		0.006	0.0000	0.0000	0
2020/11/23	2029	05/08/2021			Bond Future	103.6467		103.6525		0.006	0.0000	0.0000	0
2020/11/23	2029	04/11/2021			Bond Future	103.6340		103.6397		0.006	0.0000	0.0000	0
2020/11/23	2030	04/02/2021	9.16	Call	Bond Future	2,678.3900	2.6784	2,417.4800	2.4175	(9.741)	0	0	0
2020/11/23	2030	04/02/2021	9.16	Put	Bond Future	1,597.7700	1.5978	1,716.6000	1.7166	7.437	0	0	0
2020/11/23	2030	04/02/2021	9.15	Call	Bond Future	2,644.3300	2.6443	2,385.0000	2.3850	(9.807)	0	0	0
2020/11/23	2030	04/02/2021	9.15	Put	Bond Future	1,621.2700	1.6213	1,741.6800	1.7417	7.427	0	0	0
2020/11/23	2030	04/02/2021	8.20	Put	Bond Future	5,153.5800	5.1536	5,442.2600	5.4423	5.602	0	0	0
2020/11/23	2030	04/02/2021	9.20	Put	Bond Future	1,506.0300	1.5060	1,618.6500	1.6187	7.478	0	0	0
2020/11/23	2030	04/02/2021	9.20	Call	Bond Future	2,816.4300	2.8164	2,549.3100	2.5493	(9.484)	0	0	1,600
2020/11/23	2030	04/02/2021	9.12	Put	Bond Future	1,693.5300	1.6935	1,818.7500	1.8188	7.394	0	0	0
2020/11/23	2030	04/02/2021	9.12	Call	Bond Future	2,543.6300	2.5436	2,289.1100	2.2891	(10.006)	0	0	1,000
2020/11/23	2030	04/02/2021	8.36	Put	Bond Future	4,378.4200	4.3784	4,640.6200	4.6406	5.988	0	0	0
2020/11/23	2030	04/02/2021	8.36	Call	Bond Future	704.7400	0.7047	587.2000	0.5872	(16.678)	0	0	800
2020/11/23	2030	04/02/2021			Bond Future	8.9736	94.2799	9.0388	93.9001	0.726	0.0000	0.0000	110,633
2020/11/23	2030	04/02/2021	9.17	Call	Bond Future	2,712.4900	2.7125	2,450.0100	2.4500	(9.677)	0	0	0
2020/11/23	2030	04/02/2021	9.17	Put	Bond Future	1,574.3600	1.5744	1,691.6200	1.6916	7.448	0	0	0
2020/11/23	2030	04/02/2021	9.30	Call	Bond Future	3,179.7700	3.1798	2,897.9000	2.8979	(8.864)	0	0	0
2020/11/23	2030	04/02/2021	9.30	Put	Bond Future	1,298.1300	1.2981	1,396.0000	1.3960	7.539	0	0	2,000
2020/11/23	2030	04/02/2021	9.35	Call	Bond Future	3,370.4800	3.3705	3,081.7100	3.0817	(8.568)	0	0	0
2020/11/23	2030	04/02/2021	9.35	Put	Bond Future	1,204.9300	1.2049	1,295.9000	1.2959	7.550	0	0	2,000
2020/11/23	2030	04/02/2021	8.20	Call	Bond Future	491.6700	0.4917	400.6100	0.4006	(18.521)	0	0	1,600
2020/11/23	2030	04/02/2021	8.37	Put	Bond Future	4,332.3900	4.3324	4,592.8300	4.5928	6.011	0	0	0
2020/11/23	2030	04/02/2021	8.37	Call	Bond Future	720.0500	0.7200	600.7500	0.6008	(16.568)	0	0	1,000
2020/11/23	2030	04/02/2021	8.86	Put	Bond Future	2,425.2300	2.4252	2,595.4100	2.5954	7.017	0	0	0
2020/11/23	2030	04/02/2021	8.86	Call	Bond Future	1,758.7600	1.7588	1,549.2000	1.5492	(11.915)	0	0	800
2020/11/23	2030	04/02/2021	10.20	Call	Bond Future	7,112.2700	7.1123	6,752.1200	6.7521	(5.064)	0	0	0
2020/11/23	2030	04/02/2021	10.20	Put	Bond Future	289.7700	0.2898	309.3600	0.3094	6.761	0	0	1,800
2020/11/23	2030	06/05/2021	10.95	Call	Bond Future	9,800.0700	9.8001	9,442.9800	9.4430	(3.644)	0	0	0
2020/11/23	2030	06/05/2021	10.95	Put	Bond Future	399.6500	0.3997	426.7100	0.4267	6.771	0	0	300
2020/11/23	2030	06/05/2021	9.27	Put	Bond Future	2,660.9400	2.6609	2,812.7900	2.8128	5.707	0	0	0
2020/11/23	2030	06/05/2021	9.27	Call	Bond Future	3,231.6600	3.2317	2,999.3600	2.9994	(7.188)	0	0	300
2020/11/23	2030	06/05/2021	7.97	Call	Bond Future	618.8600	0.6189	540.5900	0.5406	(12.647)	0	0	700
2020/11/23	2030	06/05/2021	10.04	Call	Bond Future	6,008.7300	6.0087	5,701.8200	5.7018	(5.108)	0	0	0
2020/11/23	2030	06/05/2021	10.04	Put	Bond Future	1,247.7800	1.2478	1,325.0200	1.3250	6.190	0	0	0
2020/11/23	2030	06/05/2021	9.15	Put	Bond Future	2,982.1500	2.9821	3,148.2200	3.1482	5.569	0	0	0
2020/11/23	2030	06/05/2021	9.15	Call	Bond Future	2,876.8400	2.8768	2,658.7600	2.6588	(7.581)	0	0	0
2020/11/23	2030	06/05/2021	9.92	Call	Bond Future	5,529.4200	5.5294	5,231.8600	5.2319	(5.381)	0	0	0
2020/11/23	2030	06/05/2021	11.69	Call	Bond Future	13,066.5100	13.0665	12,691.3400	12.6913	(2.871)	0	0	0
2020/11/23	2030	06/05/2021	11.69	Put	Bond Future	126.1200	0.1261	135.1000	0.1351	7.120	0	0	0
2020/11/23	2030	06/05/2021	11.70	Call	Bond Future	13,110.8900	13.1109	12,735.5700	12.7356	(2.863)	0	0	0
2020/11/23	2030	06/05/2021	11.70	Put	Bond Future	124.0200	0.1240	132.8500	0.1329	7.120	0	0	0
2020/11/23	2030	06/05/2021			Bond Future	9.1686	95.2727	9.2368	94.8885	0.743	0.0000	0.0000	0

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2020/11/23	2030	06/05/2021	8.77	Put	Bond Future	4,185.5000	4.1855	4,399.1000	4.3991	5.103	0	0	0
2020/11/23	2030	06/05/2021	8.77	Call	Bond Future	1,896.9700	1.8970	1,726.4200	1.7264	(8.991)	0	0	300
2020/11/23	2030	06/05/2021	9.22	Call	Bond Future	3,081.0700	3.0811	2,854.6400	2.8546	(7.349)	0	0	0
2020/11/23	2030	06/05/2021	9.22	Put	Bond Future	2,791.2600	2.7913	2,948.9800	2.9490	5.650	0	0	700
2020/11/23	2030	06/05/2021	7.97	Put	Bond Future	7,722.8400	7.7228	8,028.7200	8.0287	3.961	0	0	0
2020/11/23	2030	06/05/2021	9.92	Put	Bond Future	1,405.0700	1.4051	1,491.6600	1.4917	6.163	0	0	700
2020/11/23	2030	06/05/2021	11.71	Call	Bond Future	13,155.2600	13.1553	12,779.8000	12.7798	(2.854)	0	0	0
2020/11/23	2030	06/05/2021	11.71	Put	Bond Future	121.9500	0.1220	130.6400	0.1306	7.126	0	0	0
2020/11/23	2030	06/05/2021	10.74	Call	Bond Future	8,895.5600	8.8956	8,546.9700	8.5470	(3.919)	0	0	0
2020/11/23	2030	06/05/2021	10.74	Put	Bond Future	536.9900	0.5370	572.5500	0.5726	6.622	0	0	0
2020/11/23	2030	05/08/2021	12.10	Call	Bond Future	13,626.9100	13.6269	13,253.4300	13.2534	(2.741)	0	0	0
2020/11/23	2030	05/08/2021	12.10	Put	Bond Future	205.7600	0.2058	220.6600	0.2207	7.241	0	0	600
2020/11/23	2030	05/08/2021	9.45	Call	Bond Future	3,541.6000	3.5416	3,317.3600	3.3174	(6.332)	0	0	600
2020/11/23	2030	05/08/2021	10.41	Call	Bond Future	6,867.1100	6.8671	6,562.6000	6.5626	(4.434)	0	0	0
2020/11/23	2030	05/08/2021	10.41	Put	Bond Future	1,454.3500	1.4544	1,538.2200	1.5382	5.767	0	0	0
2020/11/23	2030	05/08/2021	10.42	Call	Bond Future	6,905.8900	6.9059	6,600.7500	6.6008	(4.419)	0	0	0
2020/11/23	2030	05/08/2021	10.42	Put	Bond Future	1,442.6800	1.4427	1,525.9200	1.5259	5.770	0	0	0
2020/11/23	2030	05/08/2021			Bond Future	9.3789	92.2963	9.4502	91.9079	0.761	0.0000	0.0000	0
2020/11/23	2030	05/08/2021	8.95	Put	Bond Future	4,618.1400	4.6181	4,835.2600	4.8353	4.701	0	0	0
2020/11/23	2030	05/08/2021	8.95	Call	Bond Future	2,238.4900	2.2385	2,067.2300	2.0672	(7.651)	0	0	600
2020/11/23	2030	05/08/2021	9.45	Put	Bond Future	3,154.4200	3.1544	3,318.5600	3.3186	5.203	0	0	0
2020/11/23	2030	05/08/2021	10.43	Call	Bond Future	6,944.9700	6.9450	6,639.2000	6.6392	(4.403)	0	0	0
2020/11/23	2030	05/08/2021	10.43	Put	Bond Future	1,431.3500	1.4313	1,513.9600	1.5140	5.771	0	0	0
2020/11/23	2030	04/11/2021	8.27	Put	Bond Future	8,398.3800	8.3984	8,693.9600	8.6940	3.519	0	0	0
2020/11/23	2030	04/11/2021	8.27	Call	Bond Future	1,098.3000	1.0983	1,001.2400	1.0012	(8.837)	0	0	300
2020/11/23	2030	04/11/2021	8.77	Put	Bond Future	6,243.8200	6.2438	6,497.4600	6.4975	4.062	0	0	0
2020/11/23	2030	04/11/2021	11.44	Put	Bond Future	898.2700	0.8983	951.6300	0.9516	5.940	0	0	300
2020/11/23	2030	04/11/2021	10.59	Put	Bond Future	1,863.5200	1.8635	1,962.0200	1.9620	5.286	0	0	0
2020/11/23	2030	04/11/2021	10.60	Call	Bond Future	7,008.5100	7.0085	6,713.7700	6.7138	(4.205)	0	0	0
2020/11/23	2030	04/11/2021	10.60	Put	Bond Future	1,851.2900	1.8513	1,949.1900	1.9492	5.288	0	0	0
2020/11/23	2030	04/11/2021			Bond Future	9.5859	93.2871	9.6605	92.8944	0.778	0.0000	0.0000	0
2020/11/23	2030	04/11/2021	8.77	Call	Bond Future	1,802.5800	1.8026	1,663.5800	1.6636	(7.711)	0	0	300
2020/11/23	2030	04/11/2021	11.44	Call	Bond Future	10,044.5700	10.0446	9,705.2900	9.7053	(3.378)	0	0	0
2020/11/23	2030	04/11/2021	10.59	Call	Bond Future	6,971.7500	6.9717	6,677.6100	6.6776	(4.219)	0	0	0
2020/11/23	2030	04/11/2021	10.61	Call	Bond Future	7,045.3200	7.0453	6,749.9700	6.7500	(4.192)	0	0	0
2020/11/23	2030	04/11/2021	10.61	Put	Bond Future	1,839.1400	1.8391	1,936.4300	1.9364	5.290	0	0	0
2020/11/23	2032	04/02/2021	9.63	Call	Bond Future	1,384.2800	1.3843	1,247.0600	1.2471	(9.913)	0	0	0
2020/11/23	2032	04/02/2021	9.63	Put	Bond Future	3,672.4500	3.6725	3,803.9300	3.8039	3.580	0	0	0
2020/11/23	2032	04/02/2021	9.29	Put	Bond Future	5,202.5400	5.2025	5,378.7100	5.3787	3.386	0	0	0
2020/11/23	2032	04/02/2021	9.29	Call	Bond Future	733.6500	0.7336	641.1200	0.6411	(12.612)	0	0	800
2020/11/23	2032	04/02/2021	10.82	Call	Bond Future	5,618.4500	5.6185	5,370.0200	5.3700	(4.422)	0	0	0
2020/11/23	2032	04/02/2021	10.82	Put	Bond Future	800.4500	0.8005	820.7200	0.8207	2.532	0	0	800
2020/11/23	2032	04/02/2021			Bond Future	9.9989	91.3812	10.0430	91.1125	0.442	0.0000	0.0000	119,554
2020/11/23	2032	04/02/2021	9.62	Call	Bond Future	1,361.2400	1.3612	1,225.3400	1.2253	(9.984)	0	0	0
2020/11/23	2032	04/02/2021	9.62	Put	Bond Future	3,712.5500	3.7125	3,845.3500	3.8454	3.577	0	0	0
2020/11/23	2032	04/02/2021	9.61	Call	Bond Future	1,338.5800	1.3386	1,204.0000	1.2040	(10.054)	0	0	0
2020/11/23	2032	04/02/2021	9.61	Put	Bond Future	3,753.0900	3.7531	3,887.2100	3.8872	3.574	0	0	0

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2020/11/23	2032	04/02/2021	8.79	Put	Bond Future	8,041.4600	8.0415	8,269.3300	8.2693	2.834	0	0	0
2020/11/23	2032	04/02/2021	8.79	Call	Bond Future	235.1800	0.2352	194.3500	0.1943	(17.361)	0	0	800
2020/11/23	2032	06/05/2021	12.57	Call	Bond Future	12,824.8300	12.8248	12,560.1400	12.5601	(2.064)	0	0	0
2020/11/23	2032	06/05/2021	12.12	Call	Bond Future	10,858.1900	10.8582	10,600.2900	10.6003	(2.375)	0	0	0
2020/11/23	2032	06/05/2021	12.12	Put	Bond Future	499.7400	0.4997	513.8000	0.5138	2.813	0	0	0
2020/11/23	2032	06/05/2021			Bond Future	10.2105	88.1984	10.2566	87.9264	0.451	0.0000	0.0000	0
2020/11/23	2032	06/05/2021	12.57	Put	Bond Future	275.0800	0.2751	282.3500	0.2823	2.643	0	0	736
2020/11/23	2032	06/05/2021	10.33	Put	Bond Future	3,057.5400	3.0575	3,150.5300	3.1505	3.041	0	0	0
2020/11/23	2032	06/05/2021	10.33	Call	Bond Future	3,760.1800	3.7602	3,581.2100	3.5812	(4.760)	0	0	736
2020/11/23	2032	06/05/2021	12.11	Call	Bond Future	10,814.8900	10.8149	10,557.1700	10.5572	(2.383)	0	0	0
2020/11/23	2032	06/05/2021	12.11	Put	Bond Future	506.1400	0.5061	520.3800	0.5204	2.813	0	0	0
2020/11/23	2032	06/05/2021	12.10	Call	Bond Future	10,771.5900	10.7716	10,514.0700	10.5141	(2.391)	0	0	0
2020/11/23	2032	06/05/2021	12.10	Put	Bond Future	512.6000	0.5126	527.0400	0.5270	2.817	0	0	0
2020/11/23	2032	05/08/2021	11.37	Call	Bond Future	7,139.5000	7.1395	6,923.3200	6.9233	(3.028)	0	0	0
2020/11/23	2032	05/08/2021	11.37	Put	Bond Future	1,986.5000	1.9865	2,045.3700	2.0454	2.964	0	0	0
2020/11/23	2032	05/08/2021			Bond Future	10.4322	89.1511	10.4803	88.8761	0.461	0.0000	0.0000	0
2020/11/23	2032	05/08/2021	11.35	Call	Bond Future	7,061.5800	7.0616	6,846.2500	6.8463	(3.049)	0	0	0
2020/11/23	2032	05/08/2021	11.35	Put	Bond Future	2,014.0100	2.0140	2,073.7300	2.0737	2.965	0	0	0
2020/11/23	2032	05/08/2021	11.36	Call	Bond Future	7,100.5200	7.1005	6,884.7600	6.8848	(3.039)	0	0	0
2020/11/23	2032	05/08/2021	11.36	Put	Bond Future	2,000.2100	2.0002	2,059.5000	2.0595	2.964	0	0	0
2020/11/23	2032	04/11/2021	9.83	Call	Bond Future	2,224.6100	2.2246	2,113.7700	2.1138	(4.982)	0	0	700
2020/11/23	2032	04/11/2021	11.71	Put	Bond Future	2,274.7900	2.2748	2,338.6300	2.3386	2.806	0	0	0
2020/11/23	2032	04/11/2021	11.69	Call	Bond Future	7,766.7500	7.7667	7,553.3300	7.5533	(2.748)	0	0	0
2020/11/23	2032	04/11/2021	11.70	Call	Bond Future	7,804.0100	7.8040	7,590.2100	7.5902	(2.740)	0	0	0
2020/11/23	2032	04/11/2021			Bond Future	10.6603	85.9633	10.7105	85.6853	0.471	0.0000	0.0000	0
2020/11/23	2032	04/11/2021	9.83	Put	Bond Future	7,008.3200	7.0083	7,175.5000	7.1755	2.385	0	0	0
2020/11/23	2032	04/11/2021	12.81	Call	Bond Future	11,815.2000	11.8152	11,566.5600	11.5666	(2.104)	0	0	0
2020/11/23	2032	04/11/2021	12.81	Put	Bond Future	937.5200	0.9375	966.9000	0.9669	3.134	0	0	700
2020/11/23	2032	04/11/2021	11.71	Call	Bond Future	7,841.3200	7.8413	7,627.1400	7.6271	(2.731)	0	0	0
2020/11/23	2032	04/11/2021	11.69	Put	Bond Future	2,301.5600	2.3016	2,366.1600	2.3662	2.807	0	0	0
2020/11/23	2032	04/11/2021	9.33	Put	Bond Future	9,259.3000	9.2593	9,455.8800	9.4559	2.123	0	0	0
2020/11/23	2032	04/11/2021	9.33	Call	Bond Future	1,419.5000	1.4195	1,338.0600	1.3381	(5.737)	0	0	700
2020/11/23	2032	04/11/2021	11.70	Put	Bond Future	2,288.1300	2.2881	2,352.3500	2.3524	2.807	0	0	0
2020/11/23	2033	04/02/2021			Bond Future	96.1471	96.1471	96.1545	96.1545	0.008	0.0000	0.0000	7,616
2020/11/23	2033	06/05/2021			Bond Future	95.9685	95.9685	95.9755	95.9755	0.007	0.0000	0.0000	0
2020/11/23	2033	05/08/2021			Bond Future	97.0277	97.0277	97.0346	97.0346	0.007	0.0000	0.0000	0
2020/11/23	2033	04/11/2021			Bond Future	96.8683	96.8683	96.8753	96.8753	0.007	0.0000	0.0000	0
2020/11/23	2037	04/02/2021	10.28	Call	Bond Future	917.1700	0.9172	840.7200	0.8407	(8.335)	0	0	0
2020/11/23	2037	04/02/2021	10.28	Put	Bond Future	5,535.1300	5.5351	5,608.4000	5.6084	1.324	0	0	0
2020/11/23	2037	04/02/2021	10.27	Call	Bond Future	899.4500	0.8994	823.8800	0.8239	(8.402)	0	0	0
2020/11/23	2037	04/02/2021	10.27	Put	Bond Future	5,586.9800	5.5870	5,661.1300	5.6611	1.327	0	0	0
2020/11/23	2037	04/02/2021	11.90	Call	Bond Future	6,492.2000	6.4922	6,331.3800	6.3314	(2.477)	0	0	0
2020/11/23	2037	04/02/2021	13.73	Call	Bond Future	15,114.8600	15.1149	14,962.5000	14.9625	(1.008)	0	0	0
2020/11/23	2037	04/02/2021	13.73	Put	Bond Future	29.6800	0.0297	27.0400	0.0270	(8.895)	0	0	300
2020/11/23	2037	04/02/2021	10.85	Call	Bond Future	2,299.4200	2.2994	2,177.0800	2.1771	(5.320)	0	0	0
2020/11/23	2037	04/02/2021	10.85	Put	Bond Future	3,087.2500	3.0873	3,114.6300	3.1146	0.887	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
2020/11/23	2037	04/02/2021	10.35	Call	Bond Future	1,047.8700	1.0479	965.2700	0.9653	(7.883)	0	0	0
2020/11/23	2037	04/02/2021	10.35	Put	Bond Future	5,181.2000	5.1812	5,248.3200	5.2483	1.295	0	0	72
2020/11/23	2037	04/02/2021			Bond Future	10.9722	81.7641	10.9957	81.6144	0.214	0.0000	0.0000	129,306
2020/11/23	2037	04/02/2021	10.29	Call	Bond Future	935.1200	0.9351	857.7900	0.8578	(8.270)	0	0	0
2020/11/23	2037	04/02/2021	10.29	Put	Bond Future	5,483.6000	5.4836	5,555.9900	5.5560	1.320	0	0	0
2020/11/23	2037	04/02/2021	11.97	Put	Bond Future	798.1900	0.7982	786.4300	0.7864	(1.473)	0	0	0
2020/11/23	2037	04/02/2021	11.97	Call	Bond Future	6,820.3300	6.8203	6,658.8500	6.6588	(2.368)	0	0	300
2020/11/23	2037	04/02/2021	11.90	Put	Bond Future	869.9200	0.8699	858.8200	0.8588	(1.276)	0	0	240
2020/11/23	2037	04/02/2021	10.48	Put	Bond Future	4,564.6900	4.5647	4,620.5600	4.6206	1.224	0	0	0
2020/11/23	2037	04/02/2021	10.48	Call	Bond Future	1,320.6000	1.3206	1,226.7500	1.2267	(7.107)	0	0	240
2020/11/23	2037	04/02/2021	9.65	Put	Bond Future	9,405.6700	9.4057	9,524.6100	9.5246	1.265	0	0	0
2020/11/23	2037	04/02/2021	9.65	Call	Bond Future	235.9000	0.2359	205.1200	0.2051	(13.048)	0	0	72
2020/11/23	2037	06/05/2021	12.42	Call	Bond Future	8,547.8600	8.5479	8,401.5900	8.4016	(1.711)	0	0	0
2020/11/23	2037	06/05/2021	12.43	Call	Bond Future	8,587.7300	8.5877	8,441.3300	8.4413	(1.705)	0	0	0
2020/11/23	2037	06/05/2021	12.44	Put	Bond Future	1,395.1400	1.3951	1,400.2400	1.4002	0.366	0	0	0
2020/11/23	2037	06/05/2021			Bond Future	11.1890	82.6253	11.2135	82.4737	0.218	0.0000	0.0000	0
2020/11/23	2037	06/05/2021	12.42	Put	Bond Future	1,422.9500	1.4229	1,428.3000	1.4283	0.376	0	0	0
2020/11/23	2037	06/05/2021	12.43	Put	Bond Future	1,408.9900	1.4090	1,414.2100	1.4142	0.370	0	0	0
2020/11/23	2037	06/05/2021	12.44	Call	Bond Future	8,627.6600	8.6277	8,481.1400	8.4811	(1.698)	0	0	0
2020/11/23	2037	05/08/2021	12.26	Put	Bond Future	2,549.5800	2.5496	2,573.1300	2.5731	0.924	0	0	0
2020/11/23	2037	05/08/2021	12.27	Call	Bond Future	7,405.5900	7.4056	7,275.5200	7.2755	(1.756)	0	0	0
2020/11/23	2037	05/08/2021	12.27	Put	Bond Future	2,533.9400	2.5339	2,557.2700	2.5573	0.921	0	0	0
2020/11/23	2037	05/08/2021	12.28	Call	Bond Future	7,444.6300	7.4446	7,314.3400	7.3143	(1.750)	0	0	0
2020/11/23	2037	05/08/2021			Bond Future	11.4206	79.2622	11.4461	79.1088	0.223	0.0000	0.0000	0
2020/11/23	2037	05/08/2021	12.26	Call	Bond Future	7,366.5800	7.3666	7,236.7300	7.2367	(1.763)	0	0	0
2020/11/23	2037	05/08/2021	12.28	Put	Bond Future	2,518.4000	2.5184	2,541.5100	2.5415	0.918	0	0	0
2020/11/23	2037	04/11/2021	12.82	Put	Bond Future	2,537.9600	2.5380	2,562.1500	2.5621	0.953	0	0	0
2020/11/23	2037	04/11/2021	12.83	Call	Bond Future	9,001.2500	9.0013	8,870.1400	8.8701	(1.457)	0	0	0
2020/11/23	2037	04/11/2021			Bond Future	11.6455	80.1132	11.6720	79.9581	0.228	0.0000	0.0000	0
2020/11/23	2037	04/11/2021	12.81	Call	Bond Future	8,933.5000	8.9335	8,802.7300	8.8027	(1.464)	0	0	0
2020/11/23	2037	04/11/2021	12.81	Put	Bond Future	2,555.3500	2.5553	2,579.7100	2.5797	0.953	0	0	0
2020/11/23	2037	04/11/2021	12.82	Call	Bond Future	8,967.3500	8.9674	8,836.4100	8.8364	(1.460)	0	0	0
2020/11/23	2037	04/11/2021	12.83	Put	Bond Future	2,520.6700	2.5207	2,544.6900	2.5447	0.953	0	0	0
2020/11/23	2038	04/02/2021			Bond Future	106.2378	106.2378	106.2461	106.2461	0.008	0.0000	0.0000	9,468
2020/11/23	2038	06/05/2021			Bond Future	107.3817	107.3817	107.3896	107.3896	0.007	0.0000	0.0000	0
2020/11/23	2038	05/08/2021			Bond Future	106.8478	106.8478	106.8558	106.8558	0.007	0.0000	0.0000	0
2020/11/23	2038	04/11/2021			Bond Future	108.0188	108.0188	108.0267	108.0267	0.007	0.0000	0.0000	0
2020/11/23	2040	04/02/2021	10.42	Call	Bond Future	880.6300	0.8806	804.0200	0.8040	(8.699)	0	0	0
2020/11/23	2040	04/02/2021	10.42	Put	Bond Future	5,888.0300	5.8880	5,970.3800	5.9704	1.399	0	0	0
2020/11/23	2040	04/02/2021	9.49	Put	Bond Future	12,473.2300	12.4732	12,616.5100	12.6165	1.149	0	0	0
2020/11/23	2040	04/02/2021	9.49	Call	Bond Future	95.2600	0.0953	79.5800	0.0796	(16.460)	0	0	500
2020/11/23	2040	04/02/2021	9.57	Put	Bond Future	11,826.2000	11.8262	11,966.4600	11.9665	1.186	0	0	0
2020/11/23	2040	04/02/2021	9.57	Call	Bond Future	119.3200	0.1193	100.6200	0.1006	(15.672)	0	0	800
2020/11/23	2040	04/02/2021	10.07	Put	Bond Future	8,086.7000	8.0867	8,198.8000	8.1988	1.386	0	0	0
2020/11/23	2040	04/02/2021			Bond Future	11.1248	83.5665	11.1483	83.4075	0.211	0.0000	0.0000	76,276
2020/11/23	2040	04/02/2021	10.41	Call	Bond Future	862.4600	0.8625	786.8100	0.7868	(8.771)	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
2020/11/23	2040	04/02/2021	10.41	Put	Bond Future	5,944.3200	5.9443	6,027.6300	6.0276	1.402	0	0	0
2020/11/23	2040	04/02/2021	10.40	Call	Bond Future	844.6500	0.8447	769.9500	0.7700	(8.844)	0	0	0
2020/11/23	2040	04/02/2021	10.40	Put	Bond Future	6,001.0700	6.0011	6,085.3300	6.0853	1.404	0	0	0
2020/11/23	2040	04/02/2021	10.24	Put	Bond Future	6,955.9800	6.9560	7,055.1700	7.0552	1.426	0	0	0
2020/11/23	2040	04/02/2021	10.24	Call	Bond Future	593.0000	0.5930	533.2300	0.5332	(10.079)	0	0	500
2020/11/23	2040	04/02/2021	11.57	Call	Bond Future	4,544.4700	4.5445	4,385.4000	4.3854	(3.500)	0	0	0
2020/11/23	2040	04/02/2021	11.57	Put	Bond Future	1,611.6400	1.6116	1,611.5300	1.6115	(0.007)	0	0	500
2020/11/23	2040	04/02/2021	10.07	Call	Bond Future	413.1300	0.4131	366.2700	0.3663	(11.343)	0	0	800
2020/11/23	2040	04/02/2021	11.74	Call	Bond Future	5,311.6100	5.3116	5,147.3600	5.1474	(3.092)	0	0	0
2020/11/23	2040	04/02/2021	11.74	Put	Bond Future	1,302.6700	1.3027	1,297.3800	1.2974	(0.406)	0	0	800
2020/11/23	2040	06/05/2021	10.83	Put	Bond Future	5,932.1100	5.9321	5,998.0500	5.9980	1.112	0	0	0
2020/11/23	2040	06/05/2021	10.83	Call	Bond Future	2,474.2600	2.4743	2,379.2700	2.3793	(3.839)	0	0	300
2020/11/23	2040	06/05/2021	11.58	Put	Bond Future	3,324.6100	3.3246	3,355.7100	3.3557	0.935	0	0	0
2020/11/23	2040	06/05/2021	11.58	Call	Bond Future	4,889.0400	4.8890	4,759.2100	4.7592	(2.656)	0	0	300
2020/11/23	2040	06/05/2021	12.44	Call	Bond Future	8,453.6100	8.4536	8,300.5000	8.3005	(1.811)	0	0	0
2020/11/23	2040	06/05/2021	12.44	Put	Bond Future	1,693.3100	1.6933	1,701.1300	1.7011	0.462	0	0	0
2020/11/23	2040	06/05/2021			Bond Future	11.3385	84.4467	11.3630	84.2858	0.216	0.0000	0.0000	0
2020/11/23	2040	06/05/2021	13.38	Call	Bond Future	12,488.3200	12.4883	12,326.3200	12.3263	(1.297)	0	0	0
2020/11/23	2040	06/05/2021	13.38	Put	Bond Future	652.7000	0.6527	651.6300	0.6516	(0.164)	0	0	300
2020/11/23	2040	06/05/2021	12.43	Call	Bond Future	8,409.1300	8.4091	8,256.2000	8.2562	(1.819)	0	0	0
2020/11/23	2040	06/05/2021	12.43	Put	Bond Future	1,706.0700	1.7061	1,714.0700	1.7141	0.469	0	0	0
2020/11/23	2040	06/05/2021	12.42	Call	Bond Future	8,364.5200	8.3645	8,211.7700	8.2118	(1.826)	0	0	0
2020/11/23	2040	06/05/2021	12.42	Put	Bond Future	1,718.7600	1.7188	1,726.9400	1.7269	0.476	0	0	0
2020/11/23	2040	05/08/2021	11.05	Put	Bond Future	6,477.3500	6.4774	6,548.4700	6.5485	1.098	0	0	0
2020/11/23	2040	05/08/2021	11.05	Call	Bond Future	3,075.3500	3.0754	2,983.6500	2.9837	(2.982)	0	0	900
2020/11/23	2040	05/08/2021	12.48	Call	Bond Future	8,044.2000	8.0442	7,904.8000	7.9048	(1.733)	0	0	0
2020/11/23	2040	05/08/2021	12.49	Put	Bond Future	2,532.5200	2.5325	2,555.7200	2.5557	0.916	0	0	0
2020/11/23	2040	05/08/2021	12.47	Call	Bond Future	8,003.4400	8.0034	7,864.2600	7.8643	(1.739)	0	0	0
2020/11/23	2040	05/08/2021			Bond Future	11.5666	80.8530	11.5922	80.6901	0.221	0.0000	0.0000	0
2020/11/23	2040	05/08/2021	11.55	Put	Bond Future	4,700.9100	4.7009	4,751.6600	4.7517	1.080	0	0	0
2020/11/23	2040	05/08/2021	11.55	Call	Bond Future	4,594.9300	4.5949	4,482.8600	4.4829	(2.439)	0	0	900
2020/11/23	2040	05/08/2021	14.80	Call	Bond Future	17,321.9500	17.3219	17,159.9500	17.1599	(0.935)	0	0	0
2020/11/23	2040	05/08/2021	14.80	Put	Bond Future	344.4300	0.3444	345.2500	0.3452	0.238	0	0	900
2020/11/23	2040	05/08/2021	12.48	Put	Bond Future	2,548.4900	2.5485	2,571.9100	2.5719	0.919	0	0	0
2020/11/23	2040	05/08/2021	12.49	Call	Bond Future	8,084.9900	8.0850	7,945.3700	7.9454	(1.727)	0	0	0
2020/11/23	2040	05/08/2021	12.47	Put	Bond Future	2,564.5600	2.5646	2,588.2000	2.5882	0.922	0	0	0
2020/11/23	2040	04/11/2021	12.90	Call	Bond Future	9,191.4500	9.1914	9,053.6600	9.0537	(1.499)	0	0	0
2020/11/23	2040	04/11/2021	12.90	Put	Bond Future	2,770.2900	2.7703	2,797.2000	2.7972	0.971	0	0	0
2020/11/23	2040	04/11/2021	12.89	Call	Bond Future	9,152.0100	9.1520	9,014.4000	9.0144	(1.504)	0	0	0
2020/11/23	2040	04/11/2021	12.89	Put	Bond Future	2,784.7600	2.7848	2,811.8500	2.8119	0.973	0	0	0
2020/11/23	2040	04/11/2021			Bond Future	11.7878	81.7212	11.8144	81.5565	0.226	0.0000	0.0000	0
2020/11/23	2040	04/11/2021	12.91	Call	Bond Future	9,231.1900	9.2312	9,093.2000	9.0932	(1.495)	0	0	0
2020/11/23	2040	04/11/2021	12.91	Put	Bond Future	2,756.1900	2.7562	2,782.9000	2.7829	0.969	0	0	0
2020/11/23	2044	04/02/2021	10.36	Put	Bond Future	6,819.0000	6.8190	6,943.7800	6.9438	1.830	0	0	0
2020/11/23	2044	04/02/2021	10.37	Call	Bond Future	661.5100	0.6615	590.9700	0.5910	(10.663)	0	0	0
2020/11/23	2044	04/02/2021	10.35	Put	Bond Future	6,883.0700	6.8831	7,008.7700	7.0088	1.826	0	0	0
2020/11/23	2044	04/02/2021	10.04	Put	Bond Future	9,014.5900	9.0146	9,165.9300	9.1659	1.679	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
2020/11/23	2044	04/02/2021	10.04	Call	Bond Future	324.9200	0.3249	281.8600	0.2819	(13.252)	0	0	0
2020/11/23	2044	04/02/2021	10.84	Call	Bond Future	1,610.1700	1.6102	1,490.3800	1.4904	(7.440)	0	0	0
2020/11/23	2044	04/02/2021			Bond Future	11.2145	80.0276	11.2432	79.8332	0.256	0.0000	0.0000	44,047
2020/11/23	2044	04/02/2021	10.36	Call	Bond Future	648.4700	0.6485	578.8500	0.5788	(10.736)	0	0	0
2020/11/23	2044	04/02/2021	10.37	Put	Bond Future	6,755.2400	6.7552	6,879.1000	6.8791	1.834	0	0	0
2020/11/23	2044	04/02/2021	10.35	Call	Bond Future	635.6300	0.6356	566.9300	0.5669	(10.808)	0	0	0
2020/11/23	2044	04/02/2021	10.84	Put	Bond Future	4,219.5800	4.2196	4,294.1900	4.2942	1.768	0	0	265
2020/11/23	2044	04/02/2021	10.29	Call	Bond Future	562.5500	0.5626	499.2400	0.4992	(11.254)	0	0	0
2020/11/23	2044	04/02/2021	10.29	Put	Bond Future	7,273.8900	7.2739	7,404.9800	7.4050	1.802	0	0	265
2020/11/23	2044	04/02/2021	9.66	Put	Bond Future	11,966.6900	11.9667	12,140.4100	12.1404	1.452	0	0	0
2020/11/23	2044	04/02/2021	9.66	Call	Bond Future	123.5300	0.1235	102.8500	0.1029	(16.741)	0	0	265
2020/11/23	2044	06/05/2021	11.10	Call	Bond Future	2,988.7500	2.9888	2,868.5500	2.8686	(4.022)	0	0	0
2020/11/23	2044	06/05/2021	11.40	Call	Bond Future	3,949.6900	3.9497	3,812.1200	3.8121	(3.483)	0	0	0
2020/11/23	2044	06/05/2021	11.40	Put	Bond Future	4,092.1400	4.0921	4,151.3400	4.1513	1.447	0	0	3,100
2020/11/23	2044	06/05/2021	11.79	Call	Bond Future	5,345.2700	5.3453	5,189.0400	5.1890	(2.923)	0	0	0
2020/11/23	2044	06/05/2021	11.79	Put	Bond Future	2,985.3700	2.9854	3,025.9100	3.0259	1.358	0	0	3,100
2020/11/23	2044	06/05/2021	12.50	Call	Bond Future	8,273.5000	8.2735	8,094.0200	8.0940	(2.169)	0	0	0
2020/11/23	2044	06/05/2021	12.50	Put	Bond Future	1,695.0500	1.6950	1,712.3400	1.7123	1.020	0	0	3,100
2020/11/23	2044	06/05/2021	12.43	Call	Bond Future	7,968.8500	7.9688	7,791.0800	7.7911	(2.231)	0	0	0
2020/11/23	2044	06/05/2021	12.43	Put	Bond Future	1,788.1200	1.7881	1,807.1200	1.8071	1.063	0	0	0
2020/11/23	2044	06/05/2021	12.44	Call	Bond Future	8,012.3300	8.0123	7,834.3100	7.8343	(2.222)	0	0	0
2020/11/23	2044	06/05/2021	12.44	Put	Bond Future	1,774.5500	1.7746	1,793.3000	1.7933	1.057	0	0	0
2020/11/23	2044	06/05/2021			Bond Future	11.4216	80.8706	11.4516	80.6738	0.263	0.0000	0.0000	0
2020/11/23	2044	06/05/2021	11.10	Put	Bond Future	5,153.0300	5.1530	5,229.6000	5.2296	1.486	0	0	3,100
2020/11/23	2044	06/05/2021	10.70	Put	Bond Future	6,922.8600	6.9229	7,025.3500	7.0253	1.480	0	0	0
2020/11/23	2044	06/05/2021	10.70	Call	Bond Future	1,922.8600	1.9229	1,828.5800	1.8286	(4.903)	0	0	3,100
2020/11/23	2044	06/05/2021	11.35	Put	Bond Future	4,255.4400	4.2554	4,317.3600	4.3174	1.455	0	0	0
2020/11/23	2044	06/05/2021	11.35	Call	Bond Future	3,782.0300	3.7820	3,647.1800	3.6472	(3.566)	0	0	3,100
2020/11/23	2044	06/05/2021	11.90	Call	Bond Future	5,767.4100	5.7674	5,606.6900	5.6067	(2.787)	0	0	0
2020/11/23	2044	06/05/2021	11.90	Put	Bond Future	2,726.2900	2.7263	2,762.3400	2.7623	1.322	0	0	0
2020/11/23	2044	06/05/2021	12.45	Call	Bond Future	8,055.6600	8.0557	7,877.3900	7.8774	(2.213)	0	0	0
2020/11/23	2044	06/05/2021	12.45	Put	Bond Future	1,760.9100	1.7609	1,779.4100	1.7794	1.051	0	0	0
2020/11/23	2044	05/08/2021	12.60	Put	Bond Future	2,440.8500	2.4409	2,473.9800	2.4740	1.357	0	0	0
2020/11/23	2044	05/08/2021	12.61	Call	Bond Future	8,184.2200	8.1842	8,018.0400	8.0180	(2.030)	0	0	0
2020/11/23	2044	05/08/2021	12.61	Put	Bond Future	2,425.6500	2.4256	2,458.5100	2.4585	1.355	0	0	0
2020/11/23	2044	05/08/2021			Bond Future	11.6427	77.3633	11.6740	77.1643	0.269	0.0000	0.0000	0
2020/11/23	2044	05/08/2021	12.59	Call	Bond Future	8,103.2700	8.1033	7,937.6400	7.9376	(2.044)	0	0	0
2020/11/23	2044	05/08/2021	12.59	Put	Bond Future	2,456.1600	2.4562	2,489.5700	2.4896	1.360	0	0	0
2020/11/23	2044	05/08/2021	12.60	Call	Bond Future	8,143.7300	8.1437	7,977.8200	7.9778	(2.037)	0	0	0
2020/11/23	2044	04/11/2021	12.91	Call	Bond Future	8,971.3100	8.9713	8,809.0200	8.8090	(1.809)	0	0	0
2020/11/23	2044	04/11/2021	12.91	Put	Bond Future	2,919.7900	2.9198	2,958.7000	2.9587	1.333	0	0	0
2020/11/23	2044	04/11/2021			Bond Future	11.8566	78.1941	11.8893	77.9929	0.276	0.0000	0.0000	0
2020/11/23	2044	04/11/2021	12.89	Call	Bond Future	8,893.8400	8.8938	8,732.0300	8.7320	(1.819)	0	0	0
2020/11/23	2044	04/11/2021	12.89	Put	Bond Future	2,949.3500	2.9494	2,988.7400	2.9887	1.336	0	0	0
2020/11/23	2044	04/11/2021	12.90	Call	Bond Future	8,932.4300	8.9324	8,770.3800	8.7704	(1.814)	0	0	0
2020/11/23	2044	04/11/2021	12.90	Put	Bond Future	2,934.3900	2.9344	2,973.5400	2.9735	1.334	0	0	0
2020/11/23	2046	04/02/2021			Bond Future	95.5871	95.5871	95.4195	95.4195	(0.175)	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
2020/11/23	2046	06/05/2021			Bond Future	94.8288	94.8288	94.6589	94.6589	(0.179)	0.0000	0.0000	0
2020/11/23	2046	05/08/2021			Bond Future	95.8757	95.8757	95.7038	95.7038	(0.179)	0.0000	0.0000	0
2020/11/23	2046	04/11/2021			Bond Future	95.1218	95.1218	94.9479	94.9479	(0.183)	0.0000	0.0000	0
2020/11/23	2050	04/02/2021			Bond Future	95.8137	95.8137	95.4529	95.4529	(0.377)	0.0000	0.0000	11,046
2020/11/23	2050	06/05/2021			Bond Future	96.8453	96.8453	96.4800	96.4800	(0.377)	0.0000	0.0000	0
2020/11/23	2050	05/08/2021			Bond Future	95.9895	95.9895	95.6201	95.6201	(0.385)	0.0000	0.0000	0
2020/11/23	2050	04/11/2021			Bond Future	97.0413	97.0413	96.6680	96.6680	(0.385)	0.0000	0.0000	0
2020/11/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	AL37	04/02/2021			Index Future	778.2610	778.2610	776.5680	776.5680	(0.218)	0.0000	0.0000	0
2020/11/23	AL37	06/05/2021			Index Future	786.4470	786.4470	784.7260	784.7260	(0.219)	0.0000	0.0000	0
2020/11/23	AL37	05/08/2021			Index Future	794.8470	794.8470	793.1040	793.1040	(0.219)	0.0000	0.0000	0
2020/11/23	AL37	04/11/2021			Index Future	803.4590	803.4590	801.6960	801.6960	(0.219)	0.0000	0.0000	0
2020/11/23	AL7T	04/02/2021			Index Future	859.4970	859.4970	856.6550	856.6550	(0.331)	0.0000	0.0000	0
2020/11/23	AL7T	06/05/2021			Index Future	868.5370	868.5370	865.6540	865.6540	(0.332)	0.0000	0.0000	0
2020/11/23	AL7T	05/08/2021			Index Future	877.8130	877.8130	874.8960	874.8960	(0.332)	0.0000	0.0000	0
2020/11/23	AL7T	04/11/2021			Index Future	887.3250	887.3250	884.3730	884.3730	(0.333)	0.0000	0.0000	0
2020/11/23	ALBI	04/02/2021			Index Future	751.8540	751.8540	750.3210	750.3210	(0.204)	0.0000	0.0000	230
2020/11/23	ALBI	06/05/2021			Index Future	759.7620	759.7620	758.2030	758.2030	(0.205)	0.0000	0.0000	0
2020/11/23	ALBI	05/08/2021			Index Future	767.8770	767.8770	766.2980	766.2980	(0.206)	0.0000	0.0000	0
2020/11/23	ALBI	04/11/2021			Index Future	776.1970	776.1970	774.5990	774.5990	(0.206)	0.0000	0.0000	0
2020/11/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	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
2020/11/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/23	ES33	04/02/2021			Bond Future	11.4963	76.7740	11.5245	76.6248	0.245	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
2020/11/23	ES33	06/05/2021			Bond Future	11.7492	73.8076	11.7787	73.6564	0.251	0.0000	0.0000	0
2020/11/23	ES33	05/08/2021			Bond Future	12.0150	74.6048	12.0458	74.4519	0.256	0.0000	0.0000	0
2020/11/23	ES33	04/11/2021			Bond Future	12.2891	71.6311	12.3213	71.4764	0.262	0.0000	0.0000	0
2020/11/23	ES42	04/02/2021			Bond Future	12.0962	75.2020	12.1246	75.0371	0.235	0.0000	0.0000	4,779
2020/11/23	ES42	06/05/2021			Bond Future	12.3468	71.7353	12.3766	71.5684	0.241	0.0000	0.0000	0
2020/11/23	ES42	05/08/2021			Bond Future	12.6035	72.5106	12.6346	72.3417	0.247	0.0000	0.0000	0
2020/11/23	ES42	04/11/2021			Bond Future	12.8701	69.0312	12.9028	68.8604	0.254	0.0000	0.0000	0
2020/11/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	04/02/2021	750.96	Put	GOVI	85,380.0000	8.5380	100,970.0000	10.0970	18.260	0	0	0
2020/11/23	GOVI	04/02/2021			GOVI	742.4220	742.4220	740.8630	740.8630	(0.210)	0.0000	0.0000	969
2020/11/23	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	04/02/2021	750.95	Put	GOVI	85,280.0000	8.5280	100,870.0000	10.0870	18.281	0	0	0
2020/11/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	04/02/2021	750.94	Put	GOVI	85,180.0000	8.5180	100,770.0000	10.0770	18.302	0	0	0
2020/11/23	GOVI	06/05/2021	678.68	Call	GOVI	715,500.0000	71.5500	699,660.0000	69.9660	(2.214)	0	0	0
2020/11/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	06/05/2021	678.67	Call	GOVI	715,600.0000	71.5600	699,760.0000	69.9760	(2.214)	0	0	0
2020/11/23	GOVI	06/05/2021			GOVI	750.2300	750.2300	748.6460	748.6460	(0.211)	0.0000	0.0000	0
2020/11/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	06/05/2021	678.69	Call	GOVI	715,400.0000	71.5400	699,560.0000	69.9560	(2.214)	0	0	0
2020/11/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	05/08/2021	719.14	Call	GOVI	391,030.0000	39.1030	374,990.0000	37.4990	(4.102)	0	0	0
2020/11/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	05/08/2021	719.13	Call	GOVI	391,130.0000	39.1130	375,090.0000	37.5090	(4.101)	0	0	0
2020/11/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	05/08/2021			GOVI	758.2430	758.2430	756.6390	756.6390	(0.212)	0.0000	0.0000	0
2020/11/23	GOVI	05/08/2021	719.15	Call	GOVI	390,930.0000	39.0930	374,890.0000	37.4890	(4.103)	0	0	0
2020/11/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	04/11/2021	728.41	Call	GOVI	380,490.0000	38.0490	364,250.0000	36.4250	(4.268)	0	0	0
2020/11/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	04/11/2021	728.40	Call	GOVI	380,590.0000	38.0590	364,350.0000	36.4350	(4.267)	0	0	0
2020/11/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GOVI	04/11/2021			GOVI	766.4590	766.4590	764.8350	764.8350	(0.212)	0.0000	0.0000	0
2020/11/23	GOVI	04/11/2021	728.42	Call	GOVI	380,390.0000	38.0390	364,150.0000	36.4150	(4.269)	0	0	0
2020/11/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/23	IGOV	04/02/2021			Index Future	263.5480	263.5480	263.4330	263.4330	(0.044)	0.0000	0.0000	1,090
2020/11/23	IGOV	06/05/2021			Index Future	266.3850	266.3850	266.2650	266.2650	(0.045)	0.0000	0.0000	21
2020/11/23	IGOV	05/08/2021			Index Future	269.2940	269.2940	269.1710	269.1710	(0.046)	0.0000	0.0000	0
2020/11/23	IGOV	04/11/2021			Index Future	272.2750	272.2750	272.1500	272.1500	(0.046)	0.0000	0.0000	0
2020/11/23	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/23	IS05	16/03/2021			Interest Rate Swap	92.1800	92.1800	92.1800	92.1800	0.000	0.0000	0.0000	0
2020/11/23	IS05	15/06/2021			Interest Rate Swap	90.2900	90.2900	90.3100	90.3100	0.022	0.0000	0.0000	0

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2020/11/23	IS05	21/09/2021			Interest Rate Swap	89.1800	89.1800	89.2100	89.2100	0.034	0.0000	0.0000	0
2020/11/23	IS05	21/12/2021			Interest Rate Swap	90.3800	90.3800	90.4200	90.4200	0.044	0.0000	0.0000	51
2020/11/23	IS05	15/03/2022			Interest Rate Swap	89.7300	89.7300	89.7900	89.7900	0.067	0.0000	0.0000	0
2020/11/23	IS05	21/06/2022			Interest Rate Swap	89.7700	89.7700	89.8400	89.8400	0.078	0.0000	0.0000	0
2020/11/23	IS05	20/09/2022			Interest Rate Swap	92.8300	92.8300	92.9200	92.9200	0.097	0.0000	0.0000	0
2020/11/23	IS05	20/12/2022			Interest Rate Swap	93.2800	93.2800	93.3700	93.3700	0.096	0.0000	0.0000	0
2020/11/23	IS05	22/03/2023			Interest Rate Swap	85.6100	85.6100	85.7300	85.7300	0.140	0.0000	0.0000	0
2020/11/23	IS05	20/06/2023			Interest Rate Swap	91.1100	91.1100	91.2400	91.2400	0.143	0.0000	0.0000	0
2020/11/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/23	IS10	17/12/2025			Interest Rate Swap	78.3900	78.3900	78.7100	78.7100	0.408	0.0000	0.0000	0
2020/11/23	IS10	16/03/2026			Interest Rate Swap	74.8800	74.8800	75.2000	75.2000	0.427	0.0000	0.0000	0
2020/11/23	IS10	15/06/2026			Interest Rate Swap	73.2500	73.2500	73.5800	73.5800	0.451	0.0000	0.0000	0
2020/11/23	IS10	21/09/2026			Interest Rate Swap	75.2600	75.2600	75.6000	75.6000	0.452	0.0000	0.0000	0
2020/11/23	IS10	21/12/2026			Interest Rate Swap	79.2800	79.2800	79.6200	79.6200	0.429	0.0000	0.0000	0
2020/11/23	IS10	15/03/2027			Interest Rate Swap	77.7600	77.7600	78.1000	78.1000	0.437	0.0000	0.0000	0
2020/11/23	IS10	21/06/2027			Interest Rate Swap	79.8400	79.8400	80.1800	80.1800	0.426	0.0000	0.0000	0
2020/11/23	IS10	20/09/2027			Interest Rate Swap	85.6800	85.6800	86.0200	86.0200	0.397	0.0000	0.0000	0
2020/11/23	IS10	20/12/2027			Interest Rate Swap	86.1000	86.1000	86.4500	86.4500	0.407	0.0000	0.0000	0
2020/11/23	IS10	22/03/2028			Interest Rate Swap	79.1200	79.1200	79.5000	79.5000	0.480	0.0000	0.0000	0
2020/11/23	IS10	20/06/2028			Interest Rate Swap	87.0700	87.0700	87.4500	87.4500	0.436	0.0000	0.0000	0
2020/11/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/23	JBAF	15/12/2020			Jibar Tradeable Future	3.3650	96.6350	3.3750	96.6250	0.297	0.0000	0.0000	30,010
2020/11/23	JBAF	20/01/2021			Jibar Tradeable Future	3.3750	96.6250	3.3950	96.6050	0.593	0.0000	0.0000	0
2020/11/23	JBAF	17/02/2021			Jibar Tradeable Future	3.3500	96.6500	3.3600	96.6400	0.299	0.0000	0.0000	0
2020/11/23	JBAF	17/03/2021			Jibar Tradeable Future	3.3550	96.6450	3.3650	96.6350	0.298	0.0000	0.0000	0
2020/11/23	JBAF	21/04/2021			Jibar Tradeable Future	3.3700	96.6300	3.3700	96.6300	0.000	0.0000	0.0000	0
2020/11/23	JBAF	19/05/2021			Jibar Tradeable Future	3.3800	96.6200	3.3800	96.6200	0.000	0.0000	0.0000	0
2020/11/23	JBAF	15/06/2021			Jibar Tradeable Future	3.4100	96.5900	3.4000	96.6000	(0.293)	0.0000	0.0000	0
2020/11/23	JBAF	15/09/2021			Jibar Tradeable Future	3.4850	96.5150	3.4850	96.5150	0.000	0.0000	0.0000	30,000
2020/11/23	JBAF	15/12/2021			Jibar Tradeable Future	3.6400	96.3600	3.6400	96.3600	0.000	0.0000	0.0000	0
2020/11/23	JBAF	16/03/2022			Jibar Tradeable Future	3.7800	96.2200	3.8000	96.2000	0.529	0.0000	0.0000	0
2020/11/23	JBAF	15/06/2022			Jibar Tradeable Future	4.0350	95.9650	4.0650	95.9350	0.743	0.0000	0.0000	0
2020/11/23	JBAF	21/09/2022			Jibar Tradeable Future	4.1950	95.8050	4.2350	95.7650	0.954	0.0000	0.0000	0
2020/11/23	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	R023	04/02/2021	6.34	Call	Bond Future	4,199.3300	4.1993	4,200.3300	4.2003	0.024	0	0	0
2020/11/23	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	R023	04/02/2021			Bond Future	4.2198	110.3360	4.2193	110.3370	(0.012)	0.0000	0.0000	31,128
2020/11/23	R023	04/02/2021	6.33	Call	Bond Future	4,180.0300	4.1800	4,181.0300	4.1810	0.024	0	0	0
2020/11/23	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	R023	04/02/2021	6.32	Call	Bond Future	4,160.7200	4.1607	4,161.7200	4.1617	0.024	0	0	0
2020/11/23	R023	06/05/2021	7.58	Call	Bond Future	5,809.4000	5.8094	5,809.9000	5.8099	0.009	0	0	0
2020/11/23	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	R023	06/05/2021			Bond Future	4.2132	107.5903	4.2129	107.5908	(0.007)	0.0000	0.0000	0

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2020/11/23	R023	06/05/2021	7.57	Call	Bond Future	5,792.7700	5.7928	5,793.2700	5.7933	0.009	0	0	0
2020/11/23	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	R023	06/05/2021	7.56	Call	Bond Future	5,776.1400	5.7761	5,776.6400	5.7766	0.009	0	0	0
2020/11/23	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/23	R023	05/08/2021	5.30	Call	Bond Future	1,780.5400	1.7805	1,779.1400	1.7791	(0.079)	0	0	0
2020/11/23	R023	05/08/2021	5.30	Put	Bond Future	87.1600	0.0872	85.4200	0.0854	(1.996)	0	0	0
2020/11/23	R023	05/08/2021	5.29	Call	Bond Future	1,767.3100	1.7673	1,765.8800	1.7659	(0.081)	0	0	0
2020/11/23	R023	05/08/2021	5.29	Put	Bond Future	89.0400	0.0890	87.2700	0.0873	(1.988)	0	0	0
2020/11/23	R023	05/08/2021			Bond Future	4.1909	108.7521	4.1907	108.7524	(0.005)	0.0000	0.0000	0
2020/11/23	R023	05/08/2021	5.31	Call	Bond Future	1,793.8000	1.7938	1,792.4200	1.7924	(0.077)	0	0	0
2020/11/23	R023	05/08/2021	5.31	Put	Bond Future	85.3200	0.0853	83.6000	0.0836	(2.016)	0	0	0
2020/11/23	R023	04/11/2021	4.91	Call	Bond Future	1,167.3900	1.1674	1,165.7400	1.1657	(0.141)	0	0	0
2020/11/23	R023	04/11/2021	4.91	Put	Bond Future	195.2400	0.1952	193.3300	0.1933	(0.978)	0	0	0
2020/11/23	R023	04/11/2021	4.90	Call	Bond Future	1,157.0400	1.1570	1,155.3800	1.1554	(0.143)	0	0	0
2020/11/23	R023	04/11/2021	4.90	Put	Bond Future	197.7300	0.1977	195.8100	0.1958	(0.971)	0	0	0
2020/11/23	R023	04/11/2021			Bond Future	4.1579	106.0119	4.1577	106.0121	(0.005)	0.0000	0.0000	0
2020/11/23	R023	04/11/2021	4.92	Call	Bond Future	1,177.4600	1.1775	1,175.8200	1.1758	(0.139)	0	0	0
2020/11/23	R023	04/11/2021	4.92	Put	Bond Future	192.4700	0.1925	190.5700	0.1906	(0.987)	0	0	0
2020/11/23	R035	04/02/2021	10.05	Call	Bond Future	870.3800	0.8704	780.8600	0.7809	(10.285)	0	0	0
2020/11/23	R035	04/02/2021	10.05	Put	Bond Future	5,527.2900	5.5273	5,654.9900	5.6550	2.310	0	0	0
2020/11/23	R035	04/02/2021	10.04	Call	Bond Future	852.9000	0.8529	764.5100	0.7645	(10.363)	0	0	0
2020/11/23	R035	04/02/2021	10.04	Put	Bond Future	5,579.5200	5.5795	5,708.3500	5.7084	2.309	0	0	0
2020/11/23	R035	04/02/2021	10.14	Put	Bond Future	5,071.3700	5.0714	5,188.8200	5.1888	2.316	0	0	650
2020/11/23	R035	04/02/2021	11.14	Call	Bond Future	4,126.1800	4.1262	3,933.8700	3.9339	(4.661)	0	0	0
2020/11/23	R035	04/02/2021	11.14	Put	Bond Future	1,625.7600	1.6258	1,650.6700	1.6507	1.532	0	0	650
2020/11/23	R035	04/02/2021			Bond Future	10.7443	90.5604	10.7780	90.3431	0.314	0.0000	0.0000	99,217
2020/11/23	R035	04/02/2021	10.06	Call	Bond Future	888.1000	0.8881	797.4400	0.7974	(10.208)	0	0	0
2020/11/23	R035	04/02/2021	10.06	Put	Bond Future	5,475.3800	5.4754	5,601.9400	5.6019	2.311	0	0	0
2020/11/23	R035	04/02/2021	10.14	Call	Bond Future	1,038.3900	1.0384	938.6200	0.9386	(9.608)	0	0	0
2020/11/23	R035	06/05/2021	12.91	Put	Bond Future	622.6200	0.6226	629.9700	0.6300	1.180	0	0	600
2020/11/23	R035	06/05/2021	10.40	Put	Bond Future	5,817.4500	5.8175	5,926.4100	5.9264	1.873	0	0	0
2020/11/23	R035	06/05/2021	11.55	Call	Bond Future	5,929.1000	5.9291	5,751.0000	5.7510	(3.004)	0	0	0
2020/11/23	R035	06/05/2021	11.55	Put	Bond Future	2,351.5300	2.3515	2,393.3000	2.3933	1.776	0	0	1,650
2020/11/23	R035	06/05/2021	12.77	Call	Bond Future	11,044.7200	11.0447	10,834.0300	10.8340	(1.908)	0	0	0
2020/11/23	R035	06/05/2021	12.77	Put	Bond Future	730.8400	0.7308	740.0200	0.7400	1.256	0	0	1,650
2020/11/23	R035	06/05/2021	10.24	Put	Bond Future	6,518.4900	6.5185	6,638.9200	6.6389	1.848	0	0	0
2020/11/23	R035	06/05/2021	10.24	Call	Bond Future	1,819.7200	1.8197	1,720.2800	1.7203	(5.465)	0	0	793
2020/11/23	R035	06/05/2021	12.37	Call	Bond Future	9,331.3800	9.3314	9,127.7500	9.1277	(2.182)	0	0	0
2020/11/23	R035	06/05/2021	12.35	Put	Bond Future	1,155.7800	1.1558	1,172.4600	1.1725	1.443	0	0	0
2020/11/23	R035	06/05/2021	12.36	Put	Bond Future	1,143.6900	1.1437	1,160.1500	1.1602	1.439	0	0	0
2020/11/23	R035	06/05/2021			Bond Future	10.9610	87.0396	10.9961	86.8197	0.321	0.0000	0.0000	0
2020/11/23	R035	06/05/2021	11.15	Put	Bond Future	3,253.2500	3.2532	3,314.5200	3.3145	1.883	0	0	0
2020/11/23	R035	06/05/2021	11.15	Call	Bond Future	4,426.0000	4.4260	4,267.4000	4.2674	(3.583)	0	0	600
2020/11/23	R035	06/05/2021	12.91	Call	Bond Future	11,655.8900	11.6559	11,443.3700	11.4434	(1.823)	0	0	0
2020/11/23	R035	06/05/2021	10.40	Call	Bond Future	2,193.3200	2.1933	2,082.4100	2.0824	(5.057)	0	0	600
2020/11/23	R035	06/05/2021	10.81	Put	Bond Future	4,276.8100	4.2768	4,358.0600	4.3581	1.900	0	0	0
2020/11/23	R035	06/05/2021	10.81	Call	Bond Future	3,322.9300	3.3229	3,184.3100	3.1843	(4.172)	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
2020/11/23	R035	06/05/2021	11.32	Call	Bond Future	5,037.9800	5.0380	4,870.5100	4.8705	(3.324)	0	0	0
2020/11/23	R035	06/05/2021	11.32	Put	Bond Future	2,830.6300	2.8306	2,883.0300	2.8830	1.851	0	0	793
2020/11/23	R035	06/05/2021	12.37	Put	Bond Future	1,131.7000	1.1317	1,147.9400	1.1479	1.435	0	0	0
2020/11/23	R035	06/05/2021	12.35	Call	Bond Future	9,247.4100	9.2474	9,044.2200	9.0442	(2.197)	0	0	0
2020/11/23	R035	06/05/2021	12.02	Call	Bond Future	7,893.7700	7.8938	7,698.9100	7.6989	(2.469)	0	0	0
2020/11/23	R035	06/05/2021	12.02	Put	Bond Future	1,618.1200	1.6181	1,643.1300	1.6431	1.546	0	0	793
2020/11/23	R035	06/05/2021	12.36	Call	Bond Future	9,289.3700	9.2894	9,085.9600	9.0860	(2.190)	0	0	0
2020/11/23	R035	05/08/2021	5.31	Call	Bond Future	0.1600	0.0002	0.1300	0.0001	(18.750)	0	0	0
2020/11/23	R035	05/08/2021	5.31	Put	Bond Future	50,111.1400	50.1111	50,333.5200	50.3335	0.444	0	0	0
2020/11/23	R035	05/08/2021			Bond Future	11.1908	87.9797	11.2274	87.7573	0.328	0.0000	0.0000	0
2020/11/23	R035	05/08/2021	5.29	Call	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2020/11/23	R035	05/08/2021	5.29	Put	Bond Future	50,344.4200	50.3444	50,566.8000	50.5668	0.442	0	0	0
2020/11/23	R035	05/08/2021	5.30	Call	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2020/11/23	R035	05/08/2021	5.30	Put	Bond Future	50,227.7100	50.2277	50,450.0900	50.4501	0.443	0	0	0
2020/11/23	R035	04/11/2021	10.62	Put	Bond Future	7,628.8600	7.6289	7,754.1700	7.7542	1.643	0	0	0
2020/11/23	R035	04/11/2021	10.62	Call	Bond Future	2,674.3300	2.6743	2,574.7400	2.5747	(3.724)	0	0	400
2020/11/23	R035	04/11/2021	11.08	Call	Bond Future	3,852.2200	3.8522	3,729.3400	3.7293	(3.190)	0	0	0
2020/11/23	R035	04/11/2021	11.08	Put	Bond Future	5,928.4000	5.9284	6,030.4200	6.0304	1.721	0	0	782
2020/11/23	R035	04/11/2021	10.23	Put	Bond Future	9,435.7700	9.4358	9,580.0200	9.5800	1.529	0	0	0
2020/11/23	R035	04/11/2021	10.12	Put	Bond Future	10,001.5200	10.0015	10,150.7800	10.1508	1.492	0	0	0
2020/11/23	R035	04/11/2021	10.12	Call	Bond Future	1,756.0800	1.7561	1,680.4400	1.6804	(4.307)	0	0	400
2020/11/23	R035	04/11/2021	11.75	Put	Bond Future	4,014.2800	4.0143	4,086.5600	4.0866	1.801	0	0	782
2020/11/23	R035	04/11/2021	12.53	Call	Bond Future	8,734.7500	8.7348	8,555.6200	8.5556	(2.051)	0	0	0
2020/11/23	R035	04/11/2021	12.53	Put	Bond Future	2,588.3500	2.5883	2,634.1200	2.6341	1.768	0	0	0
2020/11/23	R035	04/11/2021			Bond Future	11.4261	84.4497	11.4643	84.2248	0.335	0.0000	0.0000	0
2020/11/23	R035	04/11/2021	13.82	Call	Bond Future	13,478.5200	13.4785	13,271.9300	13.2719	(1.533)	0	0	0
2020/11/23	R035	04/11/2021	13.82	Put	Bond Future	973.3000	0.9733	991.6100	0.9916	1.881	0	0	400
2020/11/23	R035	04/11/2021	10.23	Call	Bond Future	1,929.3400	1.9293	1,848.6900	1.8487	(4.180)	0	0	782
2020/11/23	R035	04/11/2021	11.75	Call	Bond Future	5,890.7900	5.8908	5,738.1700	5.7382	(2.591)	0	0	0
2020/11/23	R035	04/11/2021	12.51	Call	Bond Future	8,665.7700	8.6658	8,487.2100	8.4872	(2.061)	0	0	0
2020/11/23	R035	04/11/2021	12.51	Put	Bond Future	2,624.6500	2.6246	2,670.9900	2.6710	1.766	0	0	0
2020/11/23	R035	04/11/2021	12.52	Call	Bond Future	8,700.2400	8.7002	8,521.3900	8.5214	(2.056)	0	0	0
2020/11/23	R035	04/11/2021	12.52	Put	Bond Future	2,606.4500	2.6064	2,652.5000	2.6525	1.767	0	0	0
2020/11/23	R186	04/02/2021	8.16	Call	Bond Future	5,667.9600	5.6680	5,391.1900	5.3912	(4.883)	0	0	0
2020/11/23	R186	04/02/2021	8.17	Put	Bond Future	167.3600	0.1674	179.6100	0.1796	7.320	0	0	0
2020/11/23	R186	04/02/2021	8.15	Call	Bond Future	5,623.6200	5.6236	5,347.2200	5.3472	(4.915)	0	0	0
2020/11/23	R186	04/02/2021	8.00	Put	Bond Future	259.1700	0.2592	278.6300	0.2786	7.509	0	0	15,177
2020/11/23	R186	04/02/2021			Bond Future	7.0709	117.6513	7.1266	117.3619	0.788	0.0000	0.0000	79,382
2020/11/23	R186	04/02/2021	8.16	Put	Bond Future	171.8700	0.1719	184.4800	0.1845	7.337	0	0	0
2020/11/23	R186	04/02/2021	8.17	Call	Bond Future	5,712.3800	5.7124	5,435.2500	5.4352	(4.851)	0	0	0
2020/11/23	R186	04/02/2021	8.15	Put	Bond Future	176.4800	0.1765	189.4600	0.1895	7.355	0	0	0
2020/11/23	R186	04/02/2021	8.00	Call	Bond Future	4,968.6700	4.9687	4,698.7500	4.6988	(5.432)	0	0	0
2020/11/23	R186	06/05/2021	10.77	Call	Bond Future	15,963.8800	15.9639	15,671.1500	15.6712	(1.834)	0	0	0
2020/11/23	R186	06/05/2021	10.77	Put	Bond Future	2.1900	0.0022	2.3600	0.0024	7.763	0	0	0
2020/11/23	R186	06/05/2021	10.76	Call	Bond Future	15,922.8900	15.9229	15,630.1700	15.6302	(1.838)	0	0	0
2020/11/23	R186	06/05/2021	10.76	Put	Bond Future	2.2500	0.0023	2.4300	0.0024	8.000	0	0	0
2020/11/23	R186	06/05/2021			Bond Future	7.2363	118.8893	7.2954	118.5964	0.817	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
2020/11/23	R186	06/05/2021	10.78	Call	Bond Future	16,004.8400	16.0048	15,712.1100	15.7121	(1.829)	0	0	0
2020/11/23	R186	06/05/2021	10.78	Put	Bond Future	2.1200	0.0021	2.2900	0.0023	8.019	0	0	0
2020/11/23	R186	05/08/2021	8.62	Call	Bond Future	6,213.8000	6.2138	5,964.3300	5.9643	(4.015)	0	0	0
2020/11/23	R186	05/08/2021	8.62	Put	Bond Future	699.4100	0.6994	746.1900	0.7462	6.688	0	0	0
2020/11/23	R186	05/08/2021	8.61	Call	Bond Future	6,178.5500	6.1786	5,929.5900	5.9296	(4.029)	0	0	0
2020/11/23	R186	05/08/2021	8.61	Put	Bond Future	708.5000	0.7085	755.7900	0.7558	6.675	0	0	0
2020/11/23	R186	05/08/2021			Bond Future	7.4142	114.8920	7.4771	114.5957	0.848	0.0000	0.0000	0
2020/11/23	R186	05/08/2021	8.63	Call	Bond Future	6,249.1200	6.2491	5,999.1400	5.9991	(4.000)	0	0	0
2020/11/23	R186	05/08/2021	8.63	Put	Bond Future	690.4300	0.6904	736.7000	0.7367	6.702	0	0	0
2020/11/23	R186	04/11/2021	8.09	Call	Bond Future	3,934.7300	3.9347	3,735.4800	3.7355	(5.064)	0	0	0
2020/11/23	R186	04/11/2021	8.09	Put	Bond Future	1,769.6500	1.7697	1,869.9200	1.8699	5.666	0	0	0
2020/11/23	R186	04/11/2021	8.10	Call	Bond Future	3,963.7500	3.9638	3,763.8000	3.7638	(5.044)	0	0	0
2020/11/23	R186	04/11/2021	8.10	Put	Bond Future	1,754.9300	1.7549	1,854.5000	1.8545	5.674	0	0	0
2020/11/23	R186	04/11/2021			Bond Future	7.6012	116.1250	7.6681	115.8255	0.880	0.0000	0.0000	0
2020/11/23	R186	04/11/2021	8.11	Call	Bond Future	3,992.8600	3.9929	3,792.2100	3.7922	(5.025)	0	0	0
2020/11/23	R186	04/11/2021	8.11	Put	Bond Future	1,740.3100	1.7403	1,839.1800	1.8392	5.681	0	0	0
2020/11/23	R197	04/02/2021			Bond Future	315.9304	315.9304	315.9298	315.9298	0.000	0.0000	0.0000	2,460
2020/11/23	R197	06/05/2021			Bond Future	319.3311	319.3311	319.3291	319.3291	(0.001)	0.0000	0.0000	0
2020/11/23	R197	05/08/2021			Bond Future	314.8642	314.8642	314.8617	314.8617	(0.001)	0.0000	0.0000	0
2020/11/23	R197	04/11/2021			Bond Future	318.3147	318.3147	318.3120	318.3120	(0.001)	0.0000	0.0000	0
2020/11/23	R202	04/02/2021			Bond Future	212.9963	212.9963	213.0127	213.0127	0.008	0.0000	0.0000	7,827
2020/11/23	R202	06/05/2021			Bond Future	215.2890	215.2890	215.3045	215.3045	0.007	0.0000	0.0000	0
2020/11/23	R202	05/08/2021			Bond Future	213.4204	213.4204	213.4358	213.4358	0.007	0.0000	0.0000	0
2020/11/23	R202	04/11/2021			Bond Future	215.7590	215.7590	215.7744	215.7744	0.007	0.0000	0.0000	0
2020/11/23	R209	04/02/2021	10.12	Call	Bond Future	1,583.9600	1.5840	1,474.5200	1.4745	(6.909)	0	0	0
2020/11/23	R209	04/02/2021	10.12	Put	Bond Future	3,446.7200	3.4467	3,502.5900	3.5026	1.621	0	0	0
2020/11/23	R209	04/02/2021			Bond Future	10.4380	70.7278	10.4668	70.5625	0.276	0.0000	0.0000	26,668
2020/11/23	R209	04/02/2021	10.11	Call	Bond Future	1,560.9100	1.5609	1,452.2800	1.4523	(6.959)	0	0	0
2020/11/23	R209	04/02/2021	10.11	Put	Bond Future	3,483.4200	3.4834	3,540.1000	3.5401	1.627	0	0	0
2020/11/23	R209	04/02/2021	10.10	Call	Bond Future	1,538.0700	1.5381	1,430.2400	1.4302	(7.011)	0	0	0
2020/11/23	R209	04/02/2021	10.10	Put	Bond Future	3,520.4000	3.5204	3,577.8800	3.5779	1.633	0	0	0
2020/11/23	R209	06/05/2021	11.00	Call	Bond Future	4,533.1500	4.5331	4,400.1800	4.4002	(2.933)	0	0	0
2020/11/23	R209	06/05/2021	11.00	Put	Bond Future	2,473.3400	2.4733	2,507.7100	2.5077	1.390	0	0	3,500
2020/11/23	R209	06/05/2021	10.00	Put	Bond Future	5,472.2500	5.4723	5,553.5900	5.5536	1.486	0	0	0
2020/11/23	R209	06/05/2021	10.00	Call	Bond Future	1,845.6700	1.8457	1,759.6700	1.7597	(4.660)	0	0	1,500
2020/11/23	R209	06/05/2021	12.25	Call	Bond Future	9,083.1900	9.0832	8,921.8600	8.9219	(1.776)	0	0	0
2020/11/23	R209	06/05/2021	12.25	Put	Bond Future	797.2600	0.7973	803.2700	0.8033	0.754	0	0	9,150
2020/11/23	R209	06/05/2021	12.23	Call	Bond Future	9,008.1800	9.0082	8,847.0900	8.8471	(1.788)	0	0	0
2020/11/23	R209	06/05/2021	12.23	Put	Bond Future	814.9000	0.8149	821.1500	0.8211	0.767	0	0	0
2020/11/23	R209	06/05/2021	12.22	Call	Bond Future	8,970.7300	8.9707	8,809.7500	8.8098	(1.795)	0	0	0
2020/11/23	R209	06/05/2021	12.22	Put	Bond Future	823.8500	0.8239	830.2100	0.8302	0.772	0	0	0
2020/11/23	R209	06/05/2021			Bond Future	10.6239	68.3324	10.6538	68.1650	0.282	0.0000	0.0000	2,850
2020/11/23	R209	06/05/2021	10.25	Put	Bond Future	4,544.9700	4.5450	4,612.9000	4.6129	1.495	0	0	0
2020/11/23	R209	06/05/2021	10.25	Call	Bond Future	2,404.2500	2.4043	2,304.8400	2.3048	(4.135)	0	0	5,325
2020/11/23	R209	06/05/2021	11.25	Call	Bond Future	5,390.9700	5.3910	5,249.5700	5.2496	(2.623)	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
2020/11/23	R209	06/05/2021	11.25	Put	Bond Future	2,011.9400	2.0119	2,037.8800	2.0379	1.289	0	0	9,150
2020/11/23	R209	06/05/2021	12.24	Call	Bond Future	9,045.6800	9.0457	8,884.4700	8.8845	(1.782)	0	0	0
2020/11/23	R209	06/05/2021	12.24	Put	Bond Future	806.0400	0.8060	812.1700	0.8122	0.761	0	0	0
2020/11/23	R209	05/08/2021	11.81	Call	Bond Future	7,076.9900	7.0770	6,934.9100	6.9349	(2.008)	0	0	0
2020/11/23	R209	05/08/2021	11.81	Put	Bond Future	1,959.9400	1.9599	1,987.0800	1.9871	1.385	0	0	0
2020/11/23	R209	05/08/2021			Bond Future	10.8166	69.0705	10.8477	68.9013	0.287	0.0000	0.0000	0
2020/11/23	R209	05/08/2021	11.80	Call	Bond Future	7,041.0500	7.0411	6,899.1900	6.8992	(2.015)	0	0	0
2020/11/23	R209	05/08/2021	11.80	Put	Bond Future	1,972.6300	1.9726	1,999.9900	2.0000	1.387	0	0	0
2020/11/23	R209	05/08/2021	11.79	Call	Bond Future	7,004.9400	7.0049	6,863.3200	6.8633	(2.022)	0	0	0
2020/11/23	R209	05/08/2021	11.79	Put	Bond Future	1,985.2100	1.9852	2,012.8100	2.0128	1.390	0	0	0
2020/11/23	R209	04/11/2021	12.19	Call	Bond Future	8,012.6900	8.0127	7,871.5300	7.8715	(1.762)	0	0	0
2020/11/23	R209	04/11/2021	12.19	Put	Bond Future	2,160.6300	2.1606	2,190.5800	2.1906	1.386	0	0	0
2020/11/23	R209	04/11/2021	12.17	Call	Bond Future	7,943.4500	7.9435	7,802.7000	7.8027	(1.772)	0	0	0
2020/11/23	R209	04/11/2021			Bond Future	11.0127	66.6719	11.0450	66.5008	0.293	0.0000	0.0000	0
2020/11/23	R209	04/11/2021	12.18	Call	Bond Future	7,978.0600	7.9781	7,837.1000	7.8371	(1.767)	0	0	0
2020/11/23	R209	04/11/2021	12.18	Put	Bond Future	2,172.4800	2.1725	2,202.6300	2.2026	1.388	0	0	0
2020/11/23	R209	04/11/2021	12.17	Put	Bond Future	2,184.4000	2.1844	2,214.7600	2.2148	1.390	0	0	0
2020/11/23	R210	04/02/2021			Bond Future	192.8256	192.8256	192.8358	192.8358	0.005	0.0000	0.0000	1,254
2020/11/23	R210	06/05/2021			Bond Future	192.1918	192.1918	192.2012	192.2012	0.005	0.0000	0.0000	0
2020/11/23	R210	05/08/2021			Bond Future	194.3133	194.3133	194.3226	194.3226	0.005	0.0000	0.0000	0
2020/11/23	R210	04/11/2021			Bond Future	193.7070	193.7070	193.7162	193.7162	0.005	0.0000	0.0000	0
2020/11/23	R212	04/02/2021			Bond Future	169.9624	169.9624	169.9592	169.9592	(0.002)	0.0000	0.0000	6,639
2020/11/23	R212	06/05/2021			Bond Future	171.7923	171.7923	171.7884	171.7884	(0.002)	0.0000	0.0000	0
2020/11/23	R212	05/08/2021			Bond Future	171.3601	171.3601	171.3559	171.3559	(0.002)	0.0000	0.0000	0
2020/11/23	R212	04/11/2021			Bond Future	173.2379	173.2379	173.2335	173.2335	(0.003)	0.0000	0.0000	0
2020/11/23	R213	04/02/2021	9.40	Call	Bond Future	1,971.2200	1.9712	1,768.4700	1.7685	(10.286)	0	0	0
2020/11/23	R213	04/02/2021	9.40	Put	Bond Future	2,391.9600	2.3920	2,530.0500	2.5300	5.773	0	0	0
2020/11/23	R213	04/02/2021	9.39	Call	Bond Future	1,943.7800	1.9438	1,742.5500	1.7425	(10.353)	0	0	0
2020/11/23	R213	04/02/2021	9.39	Put	Bond Future	2,422.0500	2.4221	2,561.6600	2.5617	5.764	0	0	0
2020/11/23	R213	04/02/2021			Bond Future	9.4734	87.3128	9.5332	86.9719	0.631	0.0000	0.0000	8,945
2020/11/23	R213	04/02/2021	9.41	Call	Bond Future	1,998.8600	1.9989	1,794.6100	1.7946	(10.218)	0	0	0
2020/11/23	R213	04/02/2021	9.41	Put	Bond Future	2,362.1300	2.3621	2,498.7200	2.4987	5.782	0	0	0
2020/11/23	R213	06/05/2021	11.91	Call	Bond Future	11,576.7100	11.5767	11,245.5500	11.2456	(2.861)	0	0	0
2020/11/23	R213	06/05/2021	11.91	Put	Bond Future	254.2900	0.2543	267.9600	0.2680	5.376	0	0	0
2020/11/23	R213	06/05/2021			Bond Future	9.6655	84.7029	9.7278	84.3581	0.645	0.0000	0.0000	0
2020/11/23	R213	06/05/2021	11.90	Call	Bond Future	11,534.6300	11.5346	11,203.6700	11.2037	(2.869)	0	0	0
2020/11/23	R213	06/05/2021	11.90	Put	Bond Future	257.9900	0.2580	271.8600	0.2719	5.376	0	0	0
2020/11/23	R213	06/05/2021	11.89	Call	Bond Future	11,492.5600	11.4926	11,161.7900	11.1618	(2.878)	0	0	0
2020/11/23	R213	06/05/2021	11.89	Put	Bond Future	261.7400	0.2617	275.8000	0.2758	5.372	0	0	0
2020/11/23	R213	05/08/2021	10.14	Put	Bond Future	2,843.2600	2.8433	2,970.3200	2.9703	4.469	0	0	200
2020/11/23	R213	05/08/2021	9.34	Put	Bond Future	5,082.7000	5.0827	5,280.9300	5.2809	3.900	0	0	0
2020/11/23	R213	05/08/2021	9.34	Call	Bond Future	2,168.5900	2.1686	2,018.1500	2.0181	(6.937)	0	0	200
2020/11/23	R213	05/08/2021	10.85	Call	Bond Future	6,729.1700	6.7292	6,458.8400	6.4588	(4.017)	0	0	0
2020/11/23	R213	05/08/2021	10.85	Put	Bond Future	1,668.5000	1.6685	1,746.8400	1.7468	4.695	0	0	0
2020/11/23	R213	05/08/2021	10.84	Call	Bond Future	6,691.6600	6.6917	6,421.8900	6.4219	(4.031)	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
2020/11/23	R213	05/08/2021	10.84	Put	Bond Future	1,680.5300	1.6805	1,759.4300	1.7594	4.695	0	0	0
2020/11/23	R213	05/08/2021			Bond Future	9.8697	85.6176	9.9347	85.2690	0.659	0.0000	0.0000	0
2020/11/23	R213	05/08/2021	10.78	Call	Bond Future	6,468.3700	6.4684	6,202.0400	6.2020	(4.117)	0	0	0
2020/11/23	R213	05/08/2021	10.78	Put	Bond Future	1,755.3600	1.7554	1,837.7000	1.8377	4.691	0	0	200
2020/11/23	R213	05/08/2021	10.14	Call	Bond Future	4,280.8300	4.2808	4,059.2200	4.0592	(5.177)	0	0	0
2020/11/23	R213	05/08/2021	10.86	Call	Bond Future	6,766.7200	6.7667	6,495.8400	6.4958	(4.003)	0	0	0
2020/11/23	R213	05/08/2021	10.86	Put	Bond Future	1,656.5500	1.6566	1,734.3400	1.7343	4.696	0	0	0
2020/11/23	R213	04/11/2021	11.10	Put	Bond Future	2,018.2900	2.0183	2,105.7300	2.1057	4.332	0	0	0
2020/11/23	R213	04/11/2021	11.11	Call	Bond Future	7,151.4800	7.1515	6,885.9300	6.8859	(3.713)	0	0	0
2020/11/23	R213	04/11/2021	11.09	Put	Bond Future	2,030.6300	2.0306	2,118.5800	2.1186	4.331	0	0	0
2020/11/23	R213	04/11/2021			Bond Future	10.0810	83.0074	10.1488	82.6549	0.672	0.0000	0.0000	0
2020/11/23	R213	04/11/2021	11.10	Call	Bond Future	7,116.0700	7.1161	6,851.0400	6.8510	(3.724)	0	0	0
2020/11/23	R213	04/11/2021	11.11	Put	Bond Future	2,005.7500	2.0057	2,092.6700	2.0927	4.334	0	0	0
2020/11/23	R213	04/11/2021	11.09	Call	Bond Future	7,080.4300	7.0804	6,815.9100	6.8159	(3.736)	0	0	0
2020/11/23	R214	04/02/2021	10.33	Call	Bond Future	1,126.4000	1.1264	1,035.6300	1.0356	(8.058)	0	0	0
2020/11/23	R214	04/02/2021	10.33	Put	Bond Future	4,664.8400	4.6648	4,738.3900	4.7384	1.577	0	0	0
2020/11/23	R214	04/02/2021			Bond Future	10.9233	67.2060	10.9521	67.0417	0.264	0.0000	0.0000	15,428
2020/11/23	R214	04/02/2021	10.32	Call	Bond Future	1,108.2000	1.1082	1,018.2700	1.0183	(8.115)	0	0	0
2020/11/23	R214	04/02/2021	10.32	Put	Bond Future	4,708.9100	4.7089	4,783.3000	4.7833	1.580	0	0	0
2020/11/23	R214	04/02/2021	10.31	Call	Bond Future	1,090.3100	1.0903	1,001.2000	1.0012	(8.173)	0	0	0
2020/11/23	R214	04/02/2021	10.31	Put	Bond Future	4,753.3700	4.7534	4,828.5800	4.8286	1.582	0	0	0
2020/11/23	R214	06/05/2021	12.26	Call	Bond Future	7,380.0700	7.3801	7,226.3700	7.2264	(2.083)	0	0	0
2020/11/23	R214	06/05/2021	12.26	Put	Bond Future	1,461.6300	1.4616	1,474.2900	1.4743	0.866	0	0	0
2020/11/23	R214	06/05/2021	12.25	Call	Bond Future	7,346.2100	7.3462	7,192.6900	7.1927	(2.090)	0	0	0
2020/11/23	R214	06/05/2021	12.25	Put	Bond Future	1,475.2800	1.4753	1,488.1200	1.4881	0.870	0	0	0
2020/11/23	R214	06/05/2021			Bond Future	11.1092	64.6367	11.1391	64.4704	0.270	0.0000	0.0000	0
2020/11/23	R214	06/05/2021	12.27	Call	Bond Future	7,413.9700	7.4140	7,260.1000	7.2601	(2.075)	0	0	0
2020/11/23	R214	06/05/2021	12.27	Put	Bond Future	1,448.0900	1.4481	1,460.5800	1.4606	0.863	0	0	0
2020/11/23	R214	05/08/2021	12.03	Put	Bond Future	2,512.3200	2.5123	2,545.6100	2.5456	1.325	0	0	0
2020/11/23	R214	05/08/2021	12.01	Call	Bond Future	6,179.3900	6.1794	6,045.0300	6.0450	(2.174)	0	0	0
2020/11/23	R214	05/08/2021			Bond Future	11.3048	65.3348	11.3359	65.1666	0.276	0.0000	0.0000	0
2020/11/23	R214	05/08/2021	12.02	Call	Bond Future	6,213.0100	6.2130	6,078.3900	6.0784	(2.167)	0	0	0
2020/11/23	R214	05/08/2021	12.02	Put	Bond Future	2,527.6800	2.5277	2,561.2300	2.5612	1.327	0	0	0
2020/11/23	R214	05/08/2021	12.03	Call	Bond Future	6,246.6700	6.2467	6,111.7900	6.1118	(2.159)	0	0	0
2020/11/23	R214	05/08/2021	12.01	Put	Bond Future	2,543.1400	2.5431	2,576.9500	2.5769	1.329	0	0	0
2020/11/23	R214	04/11/2021	12.47	Call	Bond Future	7,390.3700	7.3904	7,254.4400	7.2544	(1.839)	0	0	0
2020/11/23	R214	04/11/2021	12.46	Call	Bond Future	7,357.6900	7.3577	7,221.9800	7.2220	(1.844)	0	0	0
2020/11/23	R214	04/11/2021	12.46	Put	Bond Future	2,636.1600	2.6362	2,670.5500	2.6706	1.305	0	0	0
2020/11/23	R214	04/11/2021			Bond Future	11.5035	62.7592	11.5359	62.5891	0.282	0.0000	0.0000	0
2020/11/23	R214	04/11/2021	12.47	Put	Bond Future	2,622.6100	2.6226	2,656.7800	2.6568	1.303	0	0	0
2020/11/23	R214	04/11/2021	12.48	Call	Bond Future	7,422.8400	7.4228	7,286.7000	7.2867	(1.834)	0	0	0
2020/11/23	R214	04/11/2021	12.48	Put	Bond Future	2,608.9200	2.6089	2,642.8800	2.6429	1.302	0	0	0
2020/11/23	R248	04/02/2021	10.47	Call	Bond Future	916.0100	0.9160	836.4100	0.8364	(8.690)	0	0	0
2020/11/23	R248	04/02/2021	10.47	Put	Bond Future	5,884.5500	5.8846	5,969.0900	5.9691	1.437	0	0	0
2020/11/23	R248	04/02/2021	10.46	Call	Bond Future	896.5900	0.8966	818.0100	0.8180	(8.764)	0	0	0
2020/11/23	R248	04/02/2021	10.46	Put	Bond Future	5,942.6500	5.9426	6,028.2100	6.0282	1.440	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
2020/11/23	R248	04/02/2021	10.75	Call	Bond Future	1,573.8100	1.5738	1,466.1000	1.4661	(6.844)	0	0	0
2020/11/23	R248	04/02/2021			Bond Future	11.1465	83.5477	11.1701	83.3836	0.212	0.0000	0.0000	115,206
2020/11/23	R248	04/02/2021	10.48	Call	Bond Future	935.5800	0.9356	854.9700	0.8550	(8.616)	0	0	0
2020/11/23	R248	04/02/2021	10.48	Put	Bond Future	5,826.7300	5.8267	5,910.2600	5.9103	1.434	0	0	0
2020/11/23	R248	04/02/2021	10.80	Put	Bond Future	4,190.3100	4.1903	4,242.0700	4.2421	1.235	0	0	0
2020/11/23	R248	04/02/2021	10.80	Call	Bond Future	1,711.7500	1.7118	1,599.3700	1.5994	(6.565)	0	0	2,140
2020/11/23	R248	04/02/2021	9.80	Put	Bond Future	10,633.2400	10.6332	10,770.9900	10.7710	1.295	0	0	0
2020/11/23	R248	04/02/2021	9.80	Call	Bond Future	184.2000	0.1842	157.8100	0.1578	(14.327)	0	0	2,140
2020/11/23	R248	04/02/2021	11.50	Put	Bond Future	1,825.5800	1.8256	1,829.9300	1.8299	0.238	0	0	0
2020/11/23	R248	04/02/2021	11.50	Call	Bond Future	4,220.8800	4.2209	4,061.0900	4.0611	(3.786)	0	0	0
2020/11/23	R248	04/02/2021	10.75	Put	Bond Future	4,421.3200	4.4213	4,477.7500	4.4777	1.276	0	0	0
2020/11/23	R248	06/05/2021	12.36	Call	Bond Future	8,196.7000	8.1967	8,040.4900	8.0405	(1.906)	0	0	0
2020/11/23	R248	06/05/2021	12.36	Put	Bond Future	1,827.3300	1.8273	1,837.3700	1.8374	0.549	0	0	0
2020/11/23	R248	06/05/2021			Bond Future	11.3422	80.0162	11.3669	79.8500	0.218	0.0000	0.0000	0
2020/11/23	R248	06/05/2021	12.35	Call	Bond Future	8,152.5200	8.1525	7,996.5100	7.9965	(1.914)	0	0	0
2020/11/23	R248	06/05/2021	12.35	Put	Bond Future	1,841.1500	1.8412	1,851.3900	1.8514	0.556	0	0	0
2020/11/23	R248	06/05/2021	12.34	Call	Bond Future	8,108.2000	8.1082	7,952.3900	7.9524	(1.922)	0	0	0
2020/11/23	R248	06/05/2021	12.34	Put	Bond Future	1,854.9200	1.8549	1,865.3600	1.8654	0.563	0	0	0
2020/11/23	R248	05/08/2021	12.51	Put	Bond Future	2,501.4500	2.5015	2,524.9700	2.5250	0.940	0	0	0
2020/11/23	R248	05/08/2021	12.52	Call	Bond Future	8,394.6900	8.3947	8,249.8500	8.2499	(1.725)	0	0	0
2020/11/23	R248	05/08/2021	12.50	Put	Bond Future	2,516.8700	2.5169	2,540.6100	2.5406	0.943	0	0	0
2020/11/23	R248	05/08/2021			Bond Future	11.5490	80.8805	11.5748	80.7123	0.223	0.0000	0.0000	0
2020/11/23	R248	05/08/2021	12.51	Call	Bond Future	8,353.1200	8.3531	8,208.5000	8.2085	(1.731)	0	0	0
2020/11/23	R248	05/08/2021	12.52	Put	Bond Future	2,486.3800	2.4864	2,509.6800	2.5097	0.937	0	0	0
2020/11/23	R248	05/08/2021	12.50	Call	Bond Future	8,311.8100	8.3118	8,167.4100	8.1674	(1.737)	0	0	0
2020/11/23	R248	04/11/2021	12.85	Call	Bond Future	9,193.7300	9.1937	9,051.9900	9.0520	(1.542)	0	0	0
2020/11/23	R248	04/11/2021	12.85	Put	Bond Future	2,814.6000	2.8146	2,842.9000	2.8429	1.005	0	0	0
2020/11/23	R248	04/11/2021			Bond Future	11.7594	77.3374	11.7863	77.1673	0.229	0.0000	0.0000	0
2020/11/23	R248	04/11/2021	12.83	Call	Bond Future	9,114.8600	9.1149	8,973.5200	8.9735	(1.551)	0	0	0
2020/11/23	R248	04/11/2021	12.83	Put	Bond Future	2,843.8700	2.8439	2,872.5700	2.8726	1.009	0	0	0
2020/11/23	R248	04/11/2021	12.84	Call	Bond Future	9,154.4200	9.1544	9,012.8800	9.0129	(1.546)	0	0	0
2020/11/23	R248	04/11/2021	12.84	Put	Bond Future	2,829.3200	2.8293	2,857.8200	2.8578	1.007	0	0	0

**Total**

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