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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2020 TO 24/11/2020

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
2020/11/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	2025	04/02/2021		Bond Future	146.3689	146.3689	146.3730	146.3730	0.003	0.0000	0.0000	3,526
2020/11/24	2025	06/05/2021		Bond Future	147.9441	147.9441	147.9379	147.9379	(0.004)	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
2020/11/24	2025	05/08/2021			Bond Future	148.0486	148.0486	148.0549	148.0549	0.004	0.0000	0.0000	0
2020/11/24	2025	04/11/2021			Bond Future	149.6707	149.6707	149.6826	149.6826	0.008	0.0000	0.0000	0
2020/11/24	2029	04/02/2021			Bond Future	102.5550	102.5550	102.4845	102.4845	(0.069)	0.0000	0.0000	2,232
2020/11/24	2029	06/05/2021			Bond Future	102.5210	102.5210	102.4427	102.4427	(0.076)	0.0000	0.0000	0
2020/11/24	2029	05/08/2021			Bond Future	103.6525	103.6525	103.5820	103.5820	(0.068)	0.0000	0.0000	0
2020/11/24	2029	04/11/2021			Bond Future	103.6397	103.6397	103.5723	103.5723	(0.065)	0.0000	0.0000	0
2020/11/24	2030	04/02/2021	9.16	Call	Bond Future	2,417.4800	2.4175	2,428.0800	2.4281	0.438	0	0	0
2020/11/24	2030	04/02/2021	9.16	Put	Bond Future	1,716.6000	1.7166	1,683.9100	1.6839	(1.904)	0	0	0
2020/11/24	2030	04/02/2021	9.15	Call	Bond Future	2,385.0000	2.3850	2,395.4000	2.3954	0.436	0	0	0
2020/11/24	2030	04/02/2021	9.15	Put	Bond Future	1,741.6800	1.7417	1,708.7900	1.7088	(1.888)	0	0	0
2020/11/24	2030	04/02/2021	8.20	Put	Bond Future	5,442.2600	5.4423	5,397.8200	5.3978	(0.817)	0	0	0
2020/11/24	2030	04/02/2021	9.20	Put	Bond Future	1,618.6500	1.6187	1,586.8100	1.5868	(1.967)	0	0	0
2020/11/24	2030	04/02/2021	9.20	Call	Bond Future	2,549.3100	2.5493	2,560.7600	2.5608	0.449	0	0	1,600
2020/11/24	2030	04/02/2021	9.12	Put	Bond Future	1,818.7500	1.8188	1,785.2400	1.7852	(1.842)	0	0	0
2020/11/24	2030	04/02/2021	9.12	Call	Bond Future	2,289.1100	2.2891	2,298.8900	2.2989	0.427	0	0	1,000
2020/11/24	2030	04/02/2021	8.36	Put	Bond Future	4,640.6200	4.6406	4,596.8500	4.5969	(0.943)	0	0	0
2020/11/24	2030	04/02/2021	8.36	Call	Bond Future	587.2000	0.5872	586.7200	0.5867	(0.082)	0	0	800
2020/11/24	2030	04/02/2021			Bond Future	9.0388	93.9001	9.0313	93.9434	(0.082)	0.0000	0.0000	110,485
2020/11/24	2030	04/02/2021	9.17	Call	Bond Future	2,450.0100	2.4500	2,460.8300	2.4608	0.442	0	0	0
2020/11/24	2030	04/02/2021	9.17	Put	Bond Future	1,691.6200	1.6916	1,659.1500	1.6591	(1.919)	0	0	0
2020/11/24	2030	04/02/2021	9.30	Call	Bond Future	2,897.9000	2.8979	2,911.4900	2.9115	0.469	0	0	0
2020/11/24	2030	04/02/2021	9.30	Put	Bond Future	1,396.0000	1.3960	1,366.3000	1.3663	(2.128)	0	0	2,000
2020/11/24	2030	04/02/2021	9.35	Call	Bond Future	3,081.7100	3.0817	3,096.3600	3.0964	0.475	0	0	0
2020/11/24	2030	04/02/2021	9.35	Put	Bond Future	1,295.9000	1.2959	1,267.2600	1.2673	(2.210)	0	0	2,000
2020/11/24	2030	04/02/2021	8.20	Call	Bond Future	400.6100	0.4006	399.4600	0.3995	(0.287)	0	0	1,600
2020/11/24	2030	04/02/2021	8.37	Put	Bond Future	4,592.8300	4.5928	4,549.1100	4.5491	(0.952)	0	0	0
2020/11/24	2030	04/02/2021	8.37	Call	Bond Future	600.7500	0.6008	600.3200	0.6003	(0.072)	0	0	1,000
2020/11/24	2030	04/02/2021	8.86	Put	Bond Future	2,595.4100	2.5954	2,557.0900	2.5571	(1.476)	0	0	0
2020/11/24	2030	04/02/2021	8.86	Call	Bond Future	1,549.2000	1.5492	1,554.1700	1.5542	0.321	0	0	800
2020/11/24	2030	04/02/2021	10.20	Call	Bond Future	6,752.1200	6.7521	6,783.4300	6.7834	0.464	0	0	0
2020/11/24	2030	04/02/2021	10.20	Put	Bond Future	309.3600	0.3094	297.3800	0.2974	(3.873)	0	0	1,800
2020/11/24	2030	06/05/2021	10.95	Call	Bond Future	9,442.9800	9.4430	9,471.5900	9.4716	0.303	0	0	0
2020/11/24	2030	06/05/2021	10.95	Put	Bond Future	426.7100	0.4267	418.2600	0.4183	(1.980)	0	0	300
2020/11/24	2030	06/05/2021	9.27	Put	Bond Future	2,812.7900	2.8128	2,786.3800	2.7864	(0.939)	0	0	0
2020/11/24	2030	06/05/2021	9.27	Call	Bond Future	2,999.3600	2.9994	3,010.0100	3.0100	0.355	0	0	300
2020/11/24	2030	06/05/2021	7.97	Call	Bond Future	540.5900	0.5406	541.3500	0.5413	0.141	0	0	700
2020/11/24	2030	06/05/2021	10.04	Call	Bond Future	5,701.8200	5.7018	5,721.1900	5.7212	0.340	0	0	0
2020/11/24	2030	06/05/2021	10.04	Put	Bond Future	1,325.0200	1.3250	1,307.3300	1.3073	(1.335)	0	0	0
2020/11/24	2030	06/05/2021	9.15	Put	Bond Future	3,148.2200	3.1482	3,120.4700	3.1205	(0.881)	0	0	0
2020/11/24	2030	06/05/2021	9.15	Call	Bond Future	2,658.7600	2.6588	2,668.0700	2.6681	0.350	0	0	0
2020/11/24	2030	06/05/2021	9.92	Call	Bond Future	5,231.8600	5.2319	5,249.9400	5.2499	0.346	0	0	0
2020/11/24	2030	06/05/2021	11.69	Call	Bond Future	12,691.3400	12.6913	12,724.8000	12.7248	0.264	0	0	0
2020/11/24	2030	06/05/2021	11.69	Put	Bond Future	135.1000	0.1351	131.5000	0.1315	(2.665)	0	0	0
2020/11/24	2030	06/05/2021	11.70	Call	Bond Future	12,735.5700	12.7356	12,769.0800	12.7691	0.263	0	0	0
2020/11/24	2030	06/05/2021	11.70	Put	Bond Future	132.8500	0.1329	129.3000	0.1293	(2.672)	0	0	0
2020/11/24	2030	06/05/2021			Bond Future	9.2368	94.8885	9.2302	94.9256	(0.071)	0.0000	0.0000	0

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2020/11/24	2030	06/05/2021	8.77	Put	Bond Future	4,399.1000	4.3991	4,367.5700	4.3676	(0.717)	0	0	0
2020/11/24	2030	06/05/2021	8.77	Call	Bond Future	1,726.4200	1.7264	1,731.9500	1.7319	0.320	0	0	300
2020/11/24	2030	06/05/2021	9.22	Call	Bond Future	2,854.6400	2.8546	2,864.7300	2.8647	0.353	0	0	0
2020/11/24	2030	06/05/2021	9.22	Put	Bond Future	2,948.9800	2.9490	2,922.0100	2.9220	(0.915)	0	0	700
2020/11/24	2030	06/05/2021	7.97	Put	Bond Future	8,028.7200	8.0287	7,992.4200	7.9924	(0.452)	0	0	0
2020/11/24	2030	06/05/2021	9.92	Put	Bond Future	1,491.6600	1.4917	1,472.6800	1.4727	(1.272)	0	0	700
2020/11/24	2030	06/05/2021	11.71	Call	Bond Future	12,779.8000	12.7798	12,813.3500	12.8134	0.263	0	0	0
2020/11/24	2030	06/05/2021	11.71	Put	Bond Future	130.6400	0.1306	127.1300	0.1271	(2.687)	0	0	0
2020/11/24	2030	06/05/2021	10.74	Call	Bond Future	8,546.9700	8.5470	8,573.6800	8.5737	0.313	0	0	0
2020/11/24	2030	06/05/2021	10.74	Put	Bond Future	572.5500	0.5726	562.2000	0.5622	(1.808)	0	0	0
2020/11/24	2030	05/08/2021	12.10	Call	Bond Future	13,253.4300	13.2534	13,294.4800	13.2945	0.310	0	0	0
2020/11/24	2030	05/08/2021	12.10	Put	Bond Future	220.6600	0.2207	216.2000	0.2162	(2.021)	0	0	600
2020/11/24	2030	05/08/2021	9.45	Call	Bond Future	3,317.3600	3.3174	3,334.4800	3.3345	0.516	0	0	600
2020/11/24	2030	05/08/2021	10.41	Call	Bond Future	6,562.6000	6.5626	6,590.2300	6.5902	0.421	0	0	0
2020/11/24	2030	05/08/2021	10.41	Put	Bond Future	1,538.2200	1.5382	1,520.3400	1.5203	(1.162)	0	0	0
2020/11/24	2030	05/08/2021	10.42	Call	Bond Future	6,600.7500	6.6008	6,628.4700	6.6285	0.420	0	0	0
2020/11/24	2030	05/08/2021	10.42	Put	Bond Future	1,525.9200	1.5259	1,508.1300	1.5081	(1.166)	0	0	0
2020/11/24	2030	05/08/2021			Bond Future	9.4502	91.9079	9.4418	91.9534	(0.089)	0.0000	0.0000	0
2020/11/24	2030	05/08/2021	8.95	Put	Bond Future	4,835.2600	4.8353	4,801.2300	4.8012	(0.704)	0	0	0
2020/11/24	2030	05/08/2021	8.95	Call	Bond Future	2,067.2300	2.0672	2,078.7100	2.0787	0.555	0	0	600
2020/11/24	2030	05/08/2021	9.45	Put	Bond Future	3,318.5600	3.3186	3,290.1700	3.2902	(0.855)	0	0	0
2020/11/24	2030	05/08/2021	10.43	Call	Bond Future	6,639.2000	6.6392	6,667.0200	6.6670	0.419	0	0	0
2020/11/24	2030	05/08/2021	10.43	Put	Bond Future	1,513.9600	1.5140	1,496.2700	1.4963	(1.168)	0	0	0
2020/11/24	2030	04/11/2021	8.27	Put	Bond Future	8,693.9600	8.6940	8,651.3000	8.6513	(0.491)	0	0	0
2020/11/24	2030	04/11/2021	8.27	Call	Bond Future	1,001.2400	1.0012	1,008.1000	1.0081	0.685	0	0	300
2020/11/24	2030	04/11/2021	8.77	Put	Bond Future	6,497.4600	6.4975	6,458.9200	6.4589	(0.593)	0	0	0
2020/11/24	2030	04/11/2021	11.44	Put	Bond Future	951.6300	0.9516	939.6900	0.9397	(1.255)	0	0	300
2020/11/24	2030	04/11/2021	10.59	Put	Bond Future	1,962.0200	1.9620	1,942.5100	1.9425	(0.994)	0	0	0
2020/11/24	2030	04/11/2021	10.60	Call	Bond Future	6,713.7700	6.7138	6,743.8600	6.7439	0.448	0	0	0
2020/11/24	2030	04/11/2021	10.60	Put	Bond Future	1,949.1900	1.9492	1,929.7600	1.9298	(0.997)	0	0	0
2020/11/24	2030	04/11/2021			Bond Future	9.6605	92.8944	9.6511	92.9440	(0.098)	0.0000	0.0000	0
2020/11/24	2030	04/11/2021	8.77	Call	Bond Future	1,663.5800	1.6636	1,674.5600	1.6746	0.660	0	0	300
2020/11/24	2030	04/11/2021	11.44	Call	Bond Future	9,705.2900	9.7053	9,742.8700	9.7429	0.387	0	0	0
2020/11/24	2030	04/11/2021	10.59	Call	Bond Future	6,677.6100	6.6776	6,707.6200	6.7076	0.449	0	0	0
2020/11/24	2030	04/11/2021	10.61	Call	Bond Future	6,749.9700	6.7500	6,780.1500	6.7801	0.447	0	0	0
2020/11/24	2030	04/11/2021	10.61	Put	Bond Future	1,936.4300	1.9364	1,917.0900	1.9171	(0.999)	0	0	0
2020/11/24	2032	04/02/2021	9.63	Call	Bond Future	1,247.0600	1.2471	1,237.7700	1.2378	(0.745)	0	0	0
2020/11/24	2032	04/02/2021	9.63	Put	Bond Future	3,803.9300	3.8039	3,779.7700	3.7798	(0.635)	0	0	0
2020/11/24	2032	04/02/2021	9.29	Put	Bond Future	5,378.7100	5.3787	5,356.0000	5.3560	(0.422)	0	0	0
2020/11/24	2032	04/02/2021	9.29	Call	Bond Future	641.1200	0.6411	633.2800	0.6333	(1.223)	0	0	800
2020/11/24	2032	04/02/2021	10.82	Call	Bond Future	5,370.0200	5.3700	5,368.8600	5.3689	(0.022)	0	0	0
2020/11/24	2032	04/02/2021	10.82	Put	Bond Future	820.7200	0.8207	804.6900	0.8047	(1.953)	0	0	800
2020/11/24	2032	04/02/2021			Bond Future	10.0430	91.1125	10.0406	91.1274	(0.024)	0.0000	0.0000	118,214
2020/11/24	2032	04/02/2021	9.62	Call	Bond Future	1,225.3400	1.2253	1,216.0700	1.2161	(0.757)	0	0	0
2020/11/24	2032	04/02/2021	9.62	Put	Bond Future	3,845.3500	3.8454	3,821.2100	3.8212	(0.628)	0	0	0
2020/11/24	2032	04/02/2021	9.61	Call	Bond Future	1,204.0000	1.2040	1,194.7500	1.1947	(0.768)	0	0	0
2020/11/24	2032	04/02/2021	9.61	Put	Bond Future	3,887.2100	3.8872	3,863.0900	3.8631	(0.620)	0	0	0

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2020/11/24	2032	04/02/2021	8.79	Put	Bond Future	8,269.3300	8.2693	8,250.1000	8.2501	(0.233)	0	0	0
2020/11/24	2032	04/02/2021	8.79	Call	Bond Future	194.3500	0.1943	189.9900	0.1900	(2.243)	0	0	800
2020/11/24	2032	06/05/2021	12.57	Call	Bond Future	12,560.1400	12.5601	12,564.7000	12.5647	0.036	0	0	0
2020/11/24	2032	06/05/2021	12.12	Call	Bond Future	10,600.2900	10.6003	10,602.8200	10.6028	0.024	0	0	0
2020/11/24	2032	06/05/2021	12.12	Put	Bond Future	513.8000	0.5138	507.5500	0.5076	(1.216)	0	0	0
2020/11/24	2032	06/05/2021			Bond Future	10.2566	87.9264	10.2551	87.9352	(0.015)	0.0000	0.0000	0
2020/11/24	2032	06/05/2021	12.57	Put	Bond Future	282.3500	0.2823	278.1300	0.2781	(1.495)	0	0	736
2020/11/24	2032	06/05/2021	10.33	Put	Bond Future	3,150.5300	3.1505	3,136.2500	3.1363	(0.453)	0	0	0
2020/11/24	2032	06/05/2021	10.33	Call	Bond Future	3,581.2100	3.5812	3,575.7100	3.5757	(0.154)	0	0	736
2020/11/24	2032	06/05/2021	12.11	Call	Bond Future	10,557.1700	10.5572	10,559.6600	10.5597	0.024	0	0	0
2020/11/24	2032	06/05/2021	12.11	Put	Bond Future	520.3800	0.5204	514.0900	0.5141	(1.209)	0	0	0
2020/11/24	2032	06/05/2021	12.10	Call	Bond Future	10,514.0700	10.5141	10,516.5100	10.5165	0.023	0	0	0
2020/11/24	2032	06/05/2021	12.10	Put	Bond Future	527.0400	0.5270	520.7000	0.5207	(1.203)	0	0	0
2020/11/24	2032	05/08/2021	11.37	Call	Bond Future	6,923.3200	6.9233	6,927.9600	6.9280	0.067	0	0	0
2020/11/24	2032	05/08/2021	11.37	Put	Bond Future	2,045.3700	2.0454	2,033.5200	2.0335	(0.579)	0	0	0
2020/11/24	2032	05/08/2021			Bond Future	10.4803	88.8761	10.4774	88.8926	(0.028)	0.0000	0.0000	0
2020/11/24	2032	05/08/2021	11.35	Call	Bond Future	6,846.2500	6.8463	6,850.8100	6.8508	0.067	0	0	0
2020/11/24	2032	05/08/2021	11.35	Put	Bond Future	2,073.7300	2.0737	2,061.8000	2.0618	(0.575)	0	0	0
2020/11/24	2032	05/08/2021	11.36	Call	Bond Future	6,884.7600	6.8848	6,889.3600	6.8894	0.067	0	0	0
2020/11/24	2032	05/08/2021	11.36	Put	Bond Future	2,059.5000	2.0595	2,047.6100	2.0476	(0.577)	0	0	0
2020/11/24	2032	04/11/2021	9.83	Call	Bond Future	2,113.7700	2.1138	2,115.0900	2.1151	0.062	0	0	700
2020/11/24	2032	04/11/2021	11.71	Put	Bond Future	2,338.6300	2.3386	2,326.9400	2.3269	(0.500)	0	0	0
2020/11/24	2032	04/11/2021	11.69	Call	Bond Future	7,553.3300	7.5533	7,561.4600	7.5615	0.108	0	0	0
2020/11/24	2032	04/11/2021	11.70	Call	Bond Future	7,590.2100	7.5902	7,598.3800	7.5984	0.108	0	0	0
2020/11/24	2032	04/11/2021			Bond Future	10.7105	85.6853	10.7069	85.7052	(0.034)	0.0000	0.0000	0
2020/11/24	2032	04/11/2021	9.83	Put	Bond Future	7,175.5000	7.1755	7,156.9200	7.1569	(0.259)	0	0	0
2020/11/24	2032	04/11/2021	12.81	Call	Bond Future	11,566.5600	11.5666	11,579.5500	11.5795	0.112	0	0	0
2020/11/24	2032	04/11/2021	12.81	Put	Bond Future	966.9000	0.9669	959.9900	0.9600	(0.715)	0	0	700
2020/11/24	2032	04/11/2021	11.71	Call	Bond Future	7,627.1400	7.6271	7,635.3500	7.6353	0.108	0	0	0
2020/11/24	2032	04/11/2021	11.69	Put	Bond Future	2,366.1600	2.3662	2,354.3900	2.3544	(0.497)	0	0	0
2020/11/24	2032	04/11/2021	9.33	Put	Bond Future	9,455.8800	9.4559	9,436.2100	9.4362	(0.208)	0	0	0
2020/11/24	2032	04/11/2021	9.33	Call	Bond Future	1,338.0600	1.3381	1,338.2900	1.3383	0.017	0	0	700
2020/11/24	2032	04/11/2021	11.70	Put	Bond Future	2,352.3500	2.3524	2,340.6200	2.3406	(0.499)	0	0	0
2020/11/24	2033	04/02/2021			Bond Future	96.1545	96.1545	96.1622	96.1622	0.008	0.0000	0.0000	7,616
2020/11/24	2033	06/05/2021			Bond Future	95.9755	95.9755	95.9767	95.9767	0.001	0.0000	0.0000	0
2020/11/24	2033	05/08/2021			Bond Future	97.0346	97.0346	97.0440	97.0440	0.010	0.0000	0.0000	0
2020/11/24	2033	04/11/2021			Bond Future	96.8753	96.8753	96.8883	96.8883	0.013	0.0000	0.0000	0
2020/11/24	2037	04/02/2021	10.28	Call	Bond Future	840.7200	0.8407	855.1400	0.8551	1.715	0	0	0
2020/11/24	2037	04/02/2021	10.28	Put	Bond Future	5,608.4000	5.6084	5,507.9000	5.5079	(1.792)	0	0	0
2020/11/24	2037	04/02/2021	10.27	Call	Bond Future	823.8800	0.8239	838.0100	0.8380	1.715	0	0	0
2020/11/24	2037	04/02/2021	10.27	Put	Bond Future	5,661.1300	5.6611	5,560.3400	5.5603	(1.780)	0	0	0
2020/11/24	2037	04/02/2021	11.90	Call	Bond Future	6,331.3800	6.3314	6,409.3600	6.4094	1.232	0	0	0
2020/11/24	2037	04/02/2021	13.73	Call	Bond Future	14,962.5000	14.9625	15,074.9000	15.0749	0.751	0	0	0
2020/11/24	2037	04/02/2021	13.73	Put	Bond Future	27.0400	0.0270	24.5200	0.0245	(9.320)	0	0	300
2020/11/24	2037	04/02/2021	10.85	Call	Bond Future	2,177.0800	2.1771	2,212.3800	2.2124	1.621	0	0	0
2020/11/24	2037	04/02/2021	10.85	Put	Bond Future	3,114.6300	3.1146	3,035.0100	3.0350	(2.556)	0	0	72

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/24	2037	04/02/2021	10.35	Call	Bond Future	965.2700		0.9653	981.8000	0.9818	1.712	0	0	0
2020/11/24	2037	04/02/2021	10.35	Put	Bond Future	5,248.3200		5.2483	5,149.9300	5.1499	(1.875)	0	0	72
2020/11/24	2037	04/02/2021			Bond Future	10.9957		81.6144	10.9777	81.7293	(0.164)	0.0000	0.0000	129,149
2020/11/24	2037	04/02/2021	10.29	Call	Bond Future	857.7900		0.8578	872.5000	0.8725	1.715	0	0	0
2020/11/24	2037	04/02/2021	10.29	Put	Bond Future	5,555.9900		5.5560	5,455.7800	5.4558	(1.804)	0	0	0
2020/11/24	2037	04/02/2021	11.97	Put	Bond Future	786.4300		0.7864	751.6800	0.7517	(4.419)	0	0	0
2020/11/24	2037	04/02/2021	11.97	Call	Bond Future	6,658.8500		6.6588	6,739.0200	6.7390	1.204	0	0	300
2020/11/24	2037	04/02/2021	11.90	Put	Bond Future	858.8200		0.8588	821.8800	0.8219	(4.301)	0	0	240
2020/11/24	2037	04/02/2021	10.48	Put	Bond Future	4,620.5600		4.6206	4,526.4500	4.5264	(2.037)	0	0	0
2020/11/24	2037	04/02/2021	10.48	Call	Bond Future	1,226.7500		1.2267	1,247.5600	1.2476	1.696	0	0	240
2020/11/24	2037	04/02/2021	9.65	Put	Bond Future	9,524.6100		9.5246	9,412.6000	9.4126	(1.176)	0	0	0
2020/11/24	2037	04/02/2021	9.65	Call	Bond Future	205.1200		0.2051	208.0300	0.2080	1.419	0	0	72
2020/11/24	2037	06/05/2021	12.42	Call	Bond Future	8,401.5900		8.4016	8,477.9900	8.4780	0.909	0	0	0
2020/11/24	2037	06/05/2021	12.43	Call	Bond Future	8,441.3300		8.4413	8,517.9500	8.5179	0.908	0	0	0
2020/11/24	2037	06/05/2021	12.44	Put	Bond Future	1,400.2400		1.4002	1,366.8200	1.3668	(2.387)	0	0	0
2020/11/24	2037	06/05/2021			Bond Future	11.2135		82.4737	11.1957	82.5839	(0.159)	0.0000	0.0000	0
2020/11/24	2037	06/05/2021	12.42	Put	Bond Future	1,428.3000		1.4283	1,394.4400	1.3944	(2.371)	0	0	0
2020/11/24	2037	06/05/2021	12.43	Put	Bond Future	1,414.2100		1.4142	1,380.5700	1.3806	(2.379)	0	0	0
2020/11/24	2037	06/05/2021	12.44	Call	Bond Future	8,481.1400		8.4811	8,557.9800	8.5580	0.906	0	0	0
2020/11/24	2037	05/08/2021	12.26	Put	Bond Future	2,573.1300		2.5731	2,528.0100	2.5280	(1.754)	0	0	0
2020/11/24	2037	05/08/2021	12.27	Call	Bond Future	7,275.5200		7.2755	7,349.0900	7.3491	1.011	0	0	0
2020/11/24	2037	05/08/2021	12.27	Put	Bond Future	2,557.2700		2.5573	2,512.3500	2.5124	(1.757)	0	0	0
2020/11/24	2037	05/08/2021	12.28	Call	Bond Future	7,314.3400		7.3143	7,388.1200	7.3881	1.009	0	0	0
2020/11/24	2037	05/08/2021			Bond Future	11.4461		79.1088	11.4264	79.2273	(0.172)	0.0000	0.0000	0
2020/11/24	2037	05/08/2021	12.26	Call	Bond Future	7,236.7300		7.2367	7,310.1000	7.3101	1.014	0	0	0
2020/11/24	2037	05/08/2021	12.28	Put	Bond Future	2,541.5100		2.5415	2,496.8000	2.4968	(1.759)	0	0	0
2020/11/24	2037	04/11/2021	12.82	Put	Bond Future	2,562.1500		2.5621	2,521.0900	2.5211	(1.603)	0	0	0
2020/11/24	2037	04/11/2021	12.83	Call	Bond Future	8,870.1400		8.8701	8,952.0700	8.9521	0.924	0	0	0
2020/11/24	2037	04/11/2021			Bond Future	11.6720		79.9581	11.6510	80.0809	(0.180)	0.0000	0.0000	0
2020/11/24	2037	04/11/2021	12.81	Call	Bond Future	8,802.7300		8.8027	8,884.2900	8.8843	0.927	0	0	0
2020/11/24	2037	04/11/2021	12.81	Put	Bond Future	2,579.7100		2.5797	2,538.4600	2.5385	(1.599)	0	0	0
2020/11/24	2037	04/11/2021	12.82	Call	Bond Future	8,836.4100		8.8364	8,918.1600	8.9182	0.925	0	0	0
2020/11/24	2037	04/11/2021	12.83	Put	Bond Future	2,544.6900		2.5447	2,503.8100	2.5038	(1.606)	0	0	0
2020/11/24	2038	04/02/2021			Bond Future	106.2461		106.2461	106.5405	106.5405	0.277	0.0000	0.0000	9,468
2020/11/24	2038	06/05/2021			Bond Future	107.3896		107.3896	107.6797	107.6797	0.270	0.0000	0.0000	0
2020/11/24	2038	05/08/2021			Bond Future	106.8558		106.8558	107.1581	107.1581	0.283	0.0000	0.0000	0
2020/11/24	2038	04/11/2021			Bond Future	108.0267		108.0267	108.3364	108.3364	0.287	0.0000	0.0000	0
2020/11/24	2040	04/02/2021	10.42	Call	Bond Future	804.0200		0.8040	834.8800	0.8349	3.838	0	0	0
2020/11/24	2040	04/02/2021	10.42	Put	Bond Future	5,970.3800		5.9704	5,809.5200	5.8095	(2.694)	0	0	0
2020/11/24	2040	04/02/2021	9.49	Put	Bond Future	12,616.5100		12.6165	12,428.0700	12.4281	(1.494)	0	0	0
2020/11/24	2040	04/02/2021	9.49	Call	Bond Future	79.5800		0.0796	82.8600	0.0829	4.122	0	0	500
2020/11/24	2040	04/02/2021	9.57	Put	Bond Future	11,966.4600		11.9665	11,778.9000	11.7789	(1.567)	0	0	0
2020/11/24	2040	04/02/2021	9.57	Call	Bond Future	100.6200		0.1006	104.7800	0.1048	4.134	0	0	800
2020/11/24	2040	04/02/2021	10.07	Put	Bond Future	8,198.8000		8.1988	8,022.1900	8.0222	(2.154)	0	0	0
2020/11/24	2040	04/02/2021			Bond Future	11.1483		83.4075	11.1200	83.5992	(0.254)	0.0000	0.0000	76,509
2020/11/24	2040	04/02/2021	10.41	Call	Bond Future	786.8100		0.7868	817.1100	0.8171	3.851	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
2020/11/24	2040	04/02/2021	10.41	Put	Bond Future	6,027.6300	6.0276	5,866.2100	5.8662	(2.678)	0	0	0
2020/11/24	2040	04/02/2021	10.40	Call	Bond Future	769.9500	0.7700	799.7000	0.7997	3.864	0	0	0
2020/11/24	2040	04/02/2021	10.40	Put	Bond Future	6,085.3300	6.0853	5,923.3600	5.9234	(2.662)	0	0	0
2020/11/24	2040	04/02/2021	10.24	Put	Bond Future	7,055.1700	7.0552	6,885.0700	6.8851	(2.411)	0	0	0
2020/11/24	2040	04/02/2021	10.24	Call	Bond Future	533.2300	0.5332	554.8500	0.5548	4.055	0	0	500
2020/11/24	2040	04/02/2021	11.57	Call	Bond Future	4,385.4000	4.3854	4,497.3500	4.4974	2.553	0	0	0
2020/11/24	2040	04/02/2021	11.57	Put	Bond Future	1,611.5300	1.6115	1,531.7600	1.5318	(4.950)	0	0	500
2020/11/24	2040	04/02/2021	10.07	Call	Bond Future	366.2700	0.3663	381.3800	0.3814	4.125	0	0	800
2020/11/24	2040	04/02/2021	11.74	Call	Bond Future	5,147.3600	5.1474	5,270.2500	5.2702	2.387	0	0	0
2020/11/24	2040	04/02/2021	11.74	Put	Bond Future	1,297.3800	1.2974	1,228.5500	1.2286	(5.305)	0	0	800
2020/11/24	2040	06/05/2021	10.83	Put	Bond Future	5,998.0500	5.9980	5,870.6900	5.8707	(2.123)	0	0	0
2020/11/24	2040	06/05/2021	10.83	Call	Bond Future	2,379.2700	2.3793	2,439.6900	2.4397	2.539	0	0	300
2020/11/24	2040	06/05/2021	11.58	Put	Bond Future	3,355.7100	3.3557	3,265.2300	3.2652	(2.696)	0	0	0
2020/11/24	2040	06/05/2021	11.58	Call	Bond Future	4,759.2100	4.7592	4,856.5100	4.8565	2.044	0	0	300
2020/11/24	2040	06/05/2021	12.44	Call	Bond Future	8,300.5000	8.3005	8,432.4100	8.4324	1.589	0	0	0
2020/11/24	2040	06/05/2021	12.44	Put	Bond Future	1,701.1300	1.7011	1,645.2600	1.6453	(3.284)	0	0	0
2020/11/24	2040	06/05/2021			Bond Future	11.3630	84.2858	11.3344	84.4735	(0.252)	0.0000	0.0000	0
2020/11/24	2040	06/05/2021	13.38	Call	Bond Future	12,326.3200	12.3263	12,486.5200	12.4865	1.300	0	0	0
2020/11/24	2040	06/05/2021	13.38	Put	Bond Future	651.6300	0.6516	624.0500	0.6241	(4.232)	0	0	300
2020/11/24	2040	06/05/2021	12.43	Call	Bond Future	8,256.2000	8.2562	8,387.7900	8.3878	1.594	0	0	0
2020/11/24	2040	06/05/2021	12.43	Put	Bond Future	1,714.0700	1.7141	1,657.8800	1.6579	(3.278)	0	0	0
2020/11/24	2040	06/05/2021	12.42	Call	Bond Future	8,211.7700	8.2118	8,343.0300	8.3430	1.598	0	0	0
2020/11/24	2040	06/05/2021	12.42	Put	Bond Future	1,726.9400	1.7269	1,670.4200	1.6704	(3.273)	0	0	0
2020/11/24	2040	05/08/2021	11.05	Put	Bond Future	6,548.4700	6.5485	6,423.1800	6.4232	(1.913)	0	0	0
2020/11/24	2040	05/08/2021	11.05	Call	Bond Future	2,983.6500	2.9837	3,055.3300	3.0553	2.402	0	0	900
2020/11/24	2040	05/08/2021	12.48	Call	Bond Future	7,904.8000	7.9048	8,034.6600	8.0347	1.643	0	0	0
2020/11/24	2040	05/08/2021	12.49	Put	Bond Future	2,555.7200	2.5557	2,488.9400	2.4889	(2.613)	0	0	0
2020/11/24	2040	05/08/2021	12.47	Call	Bond Future	7,864.2600	7.8643	7,993.7900	7.9938	1.647	0	0	0
2020/11/24	2040	05/08/2021			Bond Future	11.5922	80.6901	11.5613	80.8871	(0.267)	0.0000	0.0000	0
2020/11/24	2040	05/08/2021	11.55	Put	Bond Future	4,751.6600	4.7517	4,648.6000	4.6486	(2.169)	0	0	0
2020/11/24	2040	05/08/2021	11.55	Call	Bond Future	4,482.8600	4.4829	4,576.7700	4.5768	2.095	0	0	900
2020/11/24	2040	05/08/2021	14.80	Call	Bond Future	17,159.9500	17.1599	17,342.5400	17.3425	1.064	0	0	0
2020/11/24	2040	05/08/2021	14.80	Put	Bond Future	345.2500	0.3452	330.8700	0.3309	(4.165)	0	0	900
2020/11/24	2040	05/08/2021	12.48	Put	Bond Future	2,571.9100	2.5719	2,504.8000	2.5048	(2.609)	0	0	0
2020/11/24	2040	05/08/2021	12.49	Call	Bond Future	7,945.3700	7.9454	8,075.5600	8.0756	1.639	0	0	0
2020/11/24	2040	05/08/2021	12.47	Put	Bond Future	2,588.2000	2.5882	2,520.7600	2.5208	(2.606)	0	0	0
2020/11/24	2040	04/11/2021	12.90	Call	Bond Future	9,053.6600	9.0537	9,190.7100	9.1907	1.514	0	0	0
2020/11/24	2040	04/11/2021	12.90	Put	Bond Future	2,797.2000	2.7972	2,732.0200	2.7320	(2.330)	0	0	0
2020/11/24	2040	04/11/2021	12.89	Call	Bond Future	9,014.4000	9.0144	9,151.1800	9.1512	1.517	0	0	0
2020/11/24	2040	04/11/2021	12.89	Put	Bond Future	2,811.8500	2.8119	2,746.4000	2.7464	(2.328)	0	0	0
2020/11/24	2040	04/11/2021			Bond Future	11.8144	81.5565	11.7817	81.7587	(0.277)	0.0000	0.0000	0
2020/11/24	2040	04/11/2021	12.91	Call	Bond Future	9,093.2000	9.0932	9,230.5300	9.2305	1.510	0	0	0
2020/11/24	2040	04/11/2021	12.91	Put	Bond Future	2,782.9000	2.7829	2,718.0000	2.7180	(2.332)	0	0	0
2020/11/24	2044	04/02/2021	10.36	Put	Bond Future	6,943.7800	6.9438	6,832.9100	6.8329	(1.597)	0	0	0
2020/11/24	2044	04/02/2021	10.37	Call	Bond Future	590.9700	0.5910	601.4300	0.6014	1.770	0	0	0
2020/11/24	2044	04/02/2021	10.35	Put	Bond Future	7,008.7700	7.0088	6,897.6600	6.8977	(1.585)	0	0	0
2020/11/24	2044	04/02/2021	10.04	Put	Bond Future	9,165.9300	9.1659	9,049.2400	9.0492	(1.273)	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
2020/11/24	2044	04/02/2021	10.04	Call	Bond Future	281.8600	0.2819	286.2600	0.2863	1.561	0	0	0
2020/11/24	2044	04/02/2021	10.84	Call	Bond Future	1,490.3800	1.4904	1,516.5800	1.5166	1.758	0	0	0
2020/11/24	2044	04/02/2021			Bond Future	11.2432	79.8332	11.2253	79.9543	(0.159)	0.0000	0.0000	44,161
2020/11/24	2044	04/02/2021	10.36	Call	Bond Future	578.8500	0.5788	589.0700	0.5891	1.766	0	0	0
2020/11/24	2044	04/02/2021	10.37	Put	Bond Future	6,879.1000	6.8791	6,768.4700	6.7685	(1.608)	0	0	0
2020/11/24	2044	04/02/2021	10.35	Call	Bond Future	566.9300	0.5669	576.9100	0.5769	1.760	0	0	0
2020/11/24	2044	04/02/2021	10.84	Put	Bond Future	4,294.1900	4.2942	4,199.3000	4.1993	(2.210)	0	0	265
2020/11/24	2044	04/02/2021	10.29	Call	Bond Future	499.2400	0.4992	507.8800	0.5079	1.731	0	0	0
2020/11/24	2044	04/02/2021	10.29	Put	Bond Future	7,404.9800	7.4050	7,292.5300	7.2925	(1.519)	0	0	265
2020/11/24	2044	04/02/2021	9.66	Put	Bond Future	12,140.4100	12.1404	12,020.5000	12.0205	(0.988)	0	0	0
2020/11/24	2044	04/02/2021	9.66	Call	Bond Future	102.8500	0.1029	104.0300	0.1040	1.147	0	0	265
2020/11/24	2044	06/05/2021	11.10	Call	Bond Future	2,868.5500	2.8686	2,907.1500	2.9071	1.346	0	0	0
2020/11/24	2044	06/05/2021	11.40	Call	Bond Future	3,812.1200	3.8121	3,859.8500	3.8599	1.252	0	0	0
2020/11/24	2044	06/05/2021	11.40	Put	Bond Future	4,151.3400	4.1513	4,082.4500	4.0825	(1.659)	0	0	3,100
2020/11/24	2044	06/05/2021	11.79	Call	Bond Future	5,189.0400	5.1890	5,248.4300	5.2484	1.145	0	0	0
2020/11/24	2044	06/05/2021	11.79	Put	Bond Future	3,025.9100	3.0259	2,968.6800	2.9687	(1.891)	0	0	3,100
2020/11/24	2044	06/05/2021	12.50	Call	Bond Future	8,094.0200	8.0940	8,171.5200	8.1715	0.957	0	0	0
2020/11/24	2044	06/05/2021	12.50	Put	Bond Future	1,712.3400	1.7123	1,673.2200	1.6732	(2.285)	0	0	3,100
2020/11/24	2044	06/05/2021	12.43	Call	Bond Future	7,791.0800	7.7911	7,867.0600	7.8671	0.975	0	0	0
2020/11/24	2044	06/05/2021	12.43	Put	Bond Future	1,807.1200	1.8071	1,766.4800	1.7665	(2.249)	0	0	0
2020/11/24	2044	06/05/2021	12.44	Call	Bond Future	7,834.3100	7.8343	7,910.5000	7.9105	0.973	0	0	0
2020/11/24	2044	06/05/2021	12.44	Put	Bond Future	1,793.3000	1.7933	1,752.8700	1.7529	(2.255)	0	0	0
2020/11/24	2044	06/05/2021			Bond Future	11.4516	80.6738	11.4338	80.7904	(0.155)	0.0000	0.0000	0
2020/11/24	2044	06/05/2021	11.10	Put	Bond Future	5,229.6000	5.2296	5,151.5800	5.1516	(1.492)	0	0	3,100
2020/11/24	2044	06/05/2021	10.70	Put	Bond Future	7,025.3500	7.0253	6,935.6600	6.9357	(1.277)	0	0	0
2020/11/24	2044	06/05/2021	10.70	Call	Bond Future	1,828.5800	1.8286	1,855.5100	1.8555	1.473	0	0	3,100
2020/11/24	2044	06/05/2021	11.35	Put	Bond Future	4,317.3600	4.3174	4,246.9600	4.2470	(1.631)	0	0	0
2020/11/24	2044	06/05/2021	11.35	Call	Bond Future	3,647.1800	3.6472	3,693.4000	3.6934	1.267	0	0	3,100
2020/11/24	2044	06/05/2021	11.90	Call	Bond Future	5,606.6900	5.6067	5,669.2400	5.6692	1.116	0	0	0
2020/11/24	2044	06/05/2021	11.90	Put	Bond Future	2,762.3400	2.7623	2,708.2700	2.7083	(1.957)	0	0	0
2020/11/24	2044	06/05/2021	12.45	Call	Bond Future	7,877.3900	7.8774	7,953.8100	7.9538	0.970	0	0	0
2020/11/24	2044	06/05/2021	12.45	Put	Bond Future	1,779.4100	1.7794	1,739.2100	1.7392	(2.259)	0	0	0
2020/11/24	2044	05/08/2021	12.60	Put	Bond Future	2,473.9800	2.4740	2,429.3400	2.4293	(1.804)	0	0	0
2020/11/24	2044	05/08/2021	12.61	Call	Bond Future	8,018.0400	8.0180	8,098.3800	8.0984	1.002	0	0	0
2020/11/24	2044	05/08/2021	12.61	Put	Bond Future	2,458.5100	2.4585	2,414.0700	2.4141	(1.808)	0	0	0
2020/11/24	2044	05/08/2021			Bond Future	11.6740	77.1643	11.6543	77.2891	(0.168)	0.0000	0.0000	0
2020/11/24	2044	05/08/2021	12.59	Call	Bond Future	7,937.6400	7.9376	8,017.5600	8.0176	1.007	0	0	0
2020/11/24	2044	05/08/2021	12.59	Put	Bond Future	2,489.5700	2.4896	2,444.7100	2.4447	(1.802)	0	0	0
2020/11/24	2044	05/08/2021	12.60	Call	Bond Future	7,977.8200	7.9778	8,057.9600	8.0580	1.005	0	0	0
2020/11/24	2044	04/11/2021	12.91	Call	Bond Future	8,809.0200	8.8090	8,892.4500	8.8925	0.947	0	0	0
2020/11/24	2044	04/11/2021	12.91	Put	Bond Future	2,958.7000	2.9587	2,913.0700	2.9131	(1.542)	0	0	0
2020/11/24	2044	04/11/2021			Bond Future	11.8893	77.9929	11.8683	78.1219	(0.176)	0.0000	0.0000	0
2020/11/24	2044	04/11/2021	12.89	Call	Bond Future	8,732.0300	8.7320	8,815.1100	8.8151	0.951	0	0	0
2020/11/24	2044	04/11/2021	12.89	Put	Bond Future	2,988.7400	2.9887	2,942.7600	2.9428	(1.538)	0	0	0
2020/11/24	2044	04/11/2021	12.90	Call	Bond Future	8,770.3800	8.7704	8,853.6400	8.8536	0.949	0	0	0
2020/11/24	2044	04/11/2021	12.90	Put	Bond Future	2,973.5400	2.9735	2,927.7400	2.9277	(1.540)	0	0	0
2020/11/24	2046	04/02/2021			Bond Future	95.4195	95.4195	95.4274	95.4274	0.008	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
2020/11/24	2046	06/05/2021			Bond Future	94.6589	94.6589	94.6604	94.6604	0.002	0.0000	0.0000	0
2020/11/24	2046	05/08/2021			Bond Future	95.7038	95.7038	95.7132	95.7132	0.010	0.0000	0.0000	0
2020/11/24	2046	04/11/2021			Bond Future	94.9479	94.9479	94.9610	94.9610	0.014	0.0000	0.0000	0
2020/11/24	2050	04/02/2021			Bond Future	95.4529	95.4529	95.4610	95.4610	0.009	0.0000	0.0000	11,021
2020/11/24	2050	06/05/2021			Bond Future	96.4800	96.4800	96.4816	96.4816	0.002	0.0000	0.0000	0
2020/11/24	2050	05/08/2021			Bond Future	95.6201	95.6201	95.6297	95.6297	0.010	0.0000	0.0000	0
2020/11/24	2050	04/11/2021			Bond Future	96.6680	96.6680	96.6812	96.6812	0.014	0.0000	0.0000	0
2020/11/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	AL37	04/02/2021			Index Future	776.5680	776.5680	777.6680	777.6680	0.142	0.0000	0.0000	0
2020/11/24	AL37	06/05/2021			Index Future	784.7260	784.7260	785.7830	785.7830	0.135	0.0000	0.0000	0
2020/11/24	AL37	05/08/2021			Index Future	793.1040	793.1040	794.2380	794.2380	0.143	0.0000	0.0000	0
2020/11/24	AL37	04/11/2021			Index Future	801.6960	801.6960	802.8710	802.8710	0.147	0.0000	0.0000	0
2020/11/24	AL7T	04/02/2021			Index Future	856.6550	856.6550	857.0240	857.0240	0.043	0.0000	0.0000	0
2020/11/24	AL7T	06/05/2021			Index Future	865.6540	865.6540	865.9680	865.9680	0.036	0.0000	0.0000	0
2020/11/24	AL7T	05/08/2021			Index Future	874.8960	874.8960	875.2850	875.2850	0.044	0.0000	0.0000	0
2020/11/24	AL7T	04/11/2021			Index Future	884.3730	884.3730	884.8000	884.8000	0.048	0.0000	0.0000	0
2020/11/24	ALBI	04/02/2021			Index Future	750.3210	750.3210	751.2420	751.2420	0.123	0.0000	0.0000	230
2020/11/24	ALBI	06/05/2021			Index Future	758.2030	758.2030	759.0820	759.0820	0.116	0.0000	0.0000	0
2020/11/24	ALBI	05/08/2021			Index Future	766.2980	766.2980	767.2490	767.2490	0.124	0.0000	0.0000	0
2020/11/24	ALBI	04/11/2021			Index Future	774.5990	774.5990	775.5890	775.5890	0.128	0.0000	0.0000	0
2020/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	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
2020/11/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/24	ES33	04/02/2021			Bond Future	11.5245	76.6248	11.5008	76.7498	(0.205)	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
2020/11/24	ES33	06/05/2021			Bond Future	11.7787	73.6564	11.7551	73.7775	(0.201)	0.0000	0.0000	0
2020/11/24	ES33	05/08/2021			Bond Future	12.0458	74.4519	12.0198	74.5807	(0.215)	0.0000	0.0000	0
2020/11/24	ES33	04/11/2021			Bond Future	12.3213	71.4764	12.2936	71.6094	(0.224)	0.0000	0.0000	0
2020/11/24	ES42	04/02/2021			Bond Future	12.1246	75.0371	12.1010	75.1738	(0.194)	0.0000	0.0000	4,779
2020/11/24	ES42	06/05/2021			Bond Future	12.3766	71.5684	12.3529	71.7013	(0.191)	0.0000	0.0000	0
2020/11/24	ES42	05/08/2021			Bond Future	12.6346	72.3417	12.6086	72.4824	(0.205)	0.0000	0.0000	0
2020/11/24	ES42	04/11/2021			Bond Future	12.9028	68.8604	12.8751	69.0053	(0.215)	0.0000	0.0000	0
2020/11/24	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	04/02/2021	750.96	Put	GOVI	100,970.0000	10.0970	92,320.0000	9.2320	(8.567)	0	0	0
2020/11/24	GOVI	04/02/2021			GOVI	740.8630	740.8630	741.7280	741.7280	0.117	0.0000	0.0000	969
2020/11/24	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	04/02/2021	750.95	Put	GOVI	100,870.0000	10.0870	92,220.0000	9.2220	(8.575)	0	0	0
2020/11/24	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	04/02/2021	750.94	Put	GOVI	100,770.0000	10.0770	92,120.0000	9.2120	(8.584)	0	0	0
2020/11/24	GOVI	06/05/2021	678.68	Call	GOVI	699,660.0000	69.9660	707,890.0000	70.7890	1.176	0	0	0
2020/11/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	06/05/2021	678.67	Call	GOVI	699,760.0000	69.9760	707,990.0000	70.7990	1.176	0	0	0
2020/11/24	GOVI	06/05/2021			GOVI	748.6460	748.6460	749.4690	749.4690	0.110	0.0000	0.0000	0
2020/11/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	06/05/2021	678.69	Call	GOVI	699,560.0000	69.9560	707,790.0000	70.7790	1.176	0	0	0
2020/11/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	05/08/2021	719.14	Call	GOVI	374,990.0000	37.4990	383,930.0000	38.3930	2.384	0	0	0
2020/11/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	05/08/2021	719.13	Call	GOVI	375,090.0000	37.5090	384,030.0000	38.4030	2.383	0	0	0
2020/11/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	05/08/2021			GOVI	756.6390	756.6390	757.5330	757.5330	0.118	0.0000	0.0000	0
2020/11/24	GOVI	05/08/2021	719.15	Call	GOVI	374,890.0000	37.4890	383,830.0000	38.3830	2.385	0	0	0
2020/11/24	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	04/11/2021	728.41	Call	GOVI	364,250.0000	36.4250	373,570.0000	37.3570	2.559	0	0	0
2020/11/24	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	04/11/2021	728.40	Call	GOVI	364,350.0000	36.4350	373,670.0000	37.3670	2.558	0	0	0
2020/11/24	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GOVI	04/11/2021			GOVI	764.8350	764.8350	765.7670	765.7670	0.122	0.0000	0.0000	0
2020/11/24	GOVI	04/11/2021	728.42	Call	GOVI	364,150.0000	36.4150	373,470.0000	37.3470	2.559	0	0	0
2020/11/24	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/24	IGOV	04/02/2021			Index Future	263.4330	263.4330	263.4960	263.4960	0.024	0.0000	0.0000	1,090
2020/11/24	IGOV	06/05/2021			Index Future	266.2650	266.2650	266.3100	266.3100	0.017	0.0000	0.0000	21
2020/11/24	IGOV	05/08/2021			Index Future	269.1710	269.1710	269.2400	269.2400	0.026	0.0000	0.0000	0
2020/11/24	IGOV	04/11/2021			Index Future	272.1500	272.1500	272.2290	272.2290	0.029	0.0000	0.0000	0
2020/11/24	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/24	IS05	16/03/2021			Interest Rate Swap	92.1800	92.1800	92.1800	92.1800	0.000	0.0000	0.0000	0
2020/11/24	IS05	15/06/2021			Interest Rate Swap	90.3100	90.3100	90.3000	90.3000	(0.011)	0.0000	0.0000	0

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2020/11/24	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.1900	89.1900	(0.022)	0.0000	0.0000	0
2020/11/24	IS05	21/12/2021			Interest Rate Swap	90.4200	90.4200	90.3900	90.3900	(0.033)	0.0000	0.0000	51
2020/11/24	IS05	15/03/2022			Interest Rate Swap	89.7900	89.7900	89.7500	89.7500	(0.045)	0.0000	0.0000	0
2020/11/24	IS05	21/06/2022			Interest Rate Swap	89.8400	89.8400	89.7900	89.7900	(0.056)	0.0000	0.0000	0
2020/11/24	IS05	20/09/2022			Interest Rate Swap	92.9200	92.9200	92.8600	92.8600	(0.065)	0.0000	0.0000	0
2020/11/24	IS05	20/12/2022			Interest Rate Swap	93.3700	93.3700	93.3000	93.3000	(0.075)	0.0000	0.0000	0
2020/11/24	IS05	22/03/2023			Interest Rate Swap	85.7300	85.7300	85.6400	85.6400	(0.105)	0.0000	0.0000	0
2020/11/24	IS05	20/06/2023			Interest Rate Swap	91.2400	91.2400	91.1600	91.1600	(0.088)	0.0000	0.0000	0
2020/11/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/24	IS10	17/12/2025			Interest Rate Swap	78.7100	78.7100	78.5200	78.5200	(0.241)	0.0000	0.0000	0
2020/11/24	IS10	16/03/2026			Interest Rate Swap	75.2000	75.2000	75.0100	75.0100	(0.253)	0.0000	0.0000	0
2020/11/24	IS10	15/06/2026			Interest Rate Swap	73.5800	73.5800	73.3900	73.3900	(0.258)	0.0000	0.0000	0
2020/11/24	IS10	21/09/2026			Interest Rate Swap	75.6000	75.6000	75.4100	75.4100	(0.251)	0.0000	0.0000	0
2020/11/24	IS10	21/12/2026			Interest Rate Swap	79.6200	79.6200	79.4300	79.4300	(0.239)	0.0000	0.0000	0
2020/11/24	IS10	15/03/2027			Interest Rate Swap	78.1000	78.1000	77.9200	77.9200	(0.230)	0.0000	0.0000	0
2020/11/24	IS10	21/06/2027			Interest Rate Swap	80.1800	80.1800	80.0100	80.0100	(0.212)	0.0000	0.0000	0
2020/11/24	IS10	20/09/2027			Interest Rate Swap	86.0200	86.0200	85.8500	85.8500	(0.198)	0.0000	0.0000	0
2020/11/24	IS10	20/12/2027			Interest Rate Swap	86.4500	86.4500	86.2800	86.2800	(0.197)	0.0000	0.0000	0
2020/11/24	IS10	22/03/2028			Interest Rate Swap	79.5000	79.5000	79.3100	79.3100	(0.239)	0.0000	0.0000	0
2020/11/24	IS10	20/06/2028			Interest Rate Swap	87.4500	87.4500	87.2600	87.2600	(0.217)	0.0000	0.0000	0
2020/11/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/24	JBAF	15/12/2020			Jibar Tradeable Future	3.3750	96.6250	3.4050	96.5950	0.889	0.0000	0.0000	30,010
2020/11/24	JBAF	20/01/2021			Jibar Tradeable Future	3.3950	96.6050	3.4350	96.5650	1.178	0.0000	0.0000	0
2020/11/24	JBAF	17/02/2021			Jibar Tradeable Future	3.3600	96.6400	3.3700	96.6300	0.298	0.0000	0.0000	0
2020/11/24	JBAF	17/03/2021			Jibar Tradeable Future	3.3650	96.6350	3.3650	96.6350	0.000	0.0000	0.0000	0
2020/11/24	JBAF	21/04/2021			Jibar Tradeable Future	3.3700	96.6300	3.3800	96.6200	0.297	0.0000	0.0000	0
2020/11/24	JBAF	19/05/2021			Jibar Tradeable Future	3.3800	96.6200	3.4100	96.5900	0.888	0.0000	0.0000	0
2020/11/24	JBAF	15/06/2021			Jibar Tradeable Future	3.4000	96.6000	3.4000	96.6000	0.000	0.0000	0.0000	0
2020/11/24	JBAF	15/09/2021			Jibar Tradeable Future	3.4850	96.5150	3.4950	96.5050	0.287	0.0000	0.0000	30,000
2020/11/24	JBAF	15/12/2021			Jibar Tradeable Future	3.6400	96.3600	3.6500	96.3500	0.275	0.0000	0.0000	0
2020/11/24	JBAF	16/03/2022			Jibar Tradeable Future	3.8000	96.2000	3.8100	96.1900	0.263	0.0000	0.0000	0
2020/11/24	JBAF	15/06/2022			Jibar Tradeable Future	4.0650	95.9350	4.0950	95.9050	0.738	0.0000	0.0000	0
2020/11/24	JBAF	21/09/2022			Jibar Tradeable Future	4.2350	95.7650	4.2550	95.7450	0.472	0.0000	0.0000	0
2020/11/24	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	R023	04/02/2021	6.34	Call	Bond Future	4,200.3300	4.2003	4,291.9600	4.2920	2.181	0	0	0
2020/11/24	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	R023	04/02/2021			Bond Future	4.2193	110.3370	4.1743	110.4286	(1.068)	0.0000	0.0000	31,128
2020/11/24	R023	04/02/2021	6.33	Call	Bond Future	4,181.0300	4.1810	4,272.6600	4.2727	2.192	0	0	0
2020/11/24	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	R023	04/02/2021	6.32	Call	Bond Future	4,161.7200	4.1617	4,253.3500	4.2533	2.202	0	0	0
2020/11/24	R023	06/05/2021	7.58	Call	Bond Future	5,809.9000	5.8099	5,894.9200	5.8949	1.463	0	0	0
2020/11/24	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	R023	06/05/2021			Bond Future	4.2129	107.5908	4.1655	107.6758	(1.127)	0.0000	0.0000	0

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2020/11/24	R023	06/05/2021	7.57	Call	Bond Future	5,793.2700	5.7933	5,878.2900	5.8783	1.468	0	0	0
2020/11/24	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	R023	06/05/2021	7.56	Call	Bond Future	5,776.6400	5.7766	5,861.6600	5.8617	1.472	0	0	0
2020/11/24	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/24	R023	05/08/2021	5.30	Call	Bond Future	1,779.1400	1.7791	1,863.0300	1.8630	4.715	0	0	0
2020/11/24	R023	05/08/2021	5.30	Put	Bond Future	85.4200	0.0854	74.1800	0.0742	(13.159)	0	0	0
2020/11/24	R023	05/08/2021	5.29	Call	Bond Future	1,765.8800	1.7659	1,849.5800	1.8496	4.740	0	0	0
2020/11/24	R023	05/08/2021	5.29	Put	Bond Future	87.2700	0.0873	75.8400	0.0758	(13.097)	0	0	0
2020/11/24	R023	05/08/2021			Bond Future	4.1907	108.7524	4.1291	108.8475	(1.470)	0.0000	0.0000	0
2020/11/24	R023	05/08/2021	5.31	Call	Bond Future	1,792.4200	1.7924	1,876.5100	1.8765	4.691	0	0	0
2020/11/24	R023	05/08/2021	5.31	Put	Bond Future	83.6000	0.0836	72.5600	0.0726	(13.206)	0	0	0
2020/11/24	R023	04/11/2021	4.91	Call	Bond Future	1,165.7400	1.1657	1,242.6400	1.2426	6.597	0	0	0
2020/11/24	R023	04/11/2021	4.91	Put	Bond Future	193.3300	0.1933	170.0900	0.1701	(12.021)	0	0	0
2020/11/24	R023	04/11/2021	4.90	Call	Bond Future	1,155.3800	1.1554	1,232.0200	1.2320	6.633	0	0	0
2020/11/24	R023	04/11/2021	4.90	Put	Bond Future	195.8100	0.1958	172.3100	0.1723	(12.001)	0	0	0
2020/11/24	R023	04/11/2021			Bond Future	4.1577	106.0121	4.0808	106.1123	(1.850)	0.0000	0.0000	0
2020/11/24	R023	04/11/2021	4.92	Call	Bond Future	1,175.8200	1.1758	1,252.9800	1.2530	6.562	0	0	0
2020/11/24	R023	04/11/2021	4.92	Put	Bond Future	190.5700	0.1906	167.5900	0.1676	(12.059)	0	0	0
2020/11/24	R035	04/02/2021	10.05	Call	Bond Future	780.8600	0.7809	802.7200	0.8027	2.799	0	0	0
2020/11/24	R035	04/02/2021	10.05	Put	Bond Future	5,654.9900	5.6550	5,526.9900	5.5270	(2.263)	0	0	0
2020/11/24	R035	04/02/2021	10.04	Call	Bond Future	764.5100	0.7645	785.9600	0.7860	2.806	0	0	0
2020/11/24	R035	04/02/2021	10.04	Put	Bond Future	5,708.3500	5.7084	5,579.9400	5.5799	(2.250)	0	0	0
2020/11/24	R035	04/02/2021	10.14	Put	Bond Future	5,188.8200	5.1888	5,064.6800	5.0647	(2.392)	0	0	650
2020/11/24	R035	04/02/2021	11.14	Call	Bond Future	3,933.8700	3.9339	4,014.8100	4.0148	2.058	0	0	0
2020/11/24	R035	04/02/2021	11.14	Put	Bond Future	1,650.6700	1.6507	1,581.7500	1.5818	(4.175)	0	0	650
2020/11/24	R035	04/02/2021			Bond Future	10.7780	90.3431	10.7547	90.4930	(0.216)	0.0000	0.0000	97,120
2020/11/24	R035	04/02/2021	10.06	Call	Bond Future	797.4400	0.7974	819.7200	0.8197	2.794	0	0	0
2020/11/24	R035	04/02/2021	10.06	Put	Bond Future	5,601.9400	5.6019	5,474.3600	5.4744	(2.277)	0	0	0
2020/11/24	R035	04/02/2021	10.14	Call	Bond Future	938.6200	0.9386	964.3400	0.9643	2.740	0	0	0
2020/11/24	R035	06/05/2021	12.91	Put	Bond Future	629.9700	0.6300	606.8300	0.6068	(3.673)	0	0	600
2020/11/24	R035	06/05/2021	10.40	Put	Bond Future	5,926.4100	5.9264	5,823.2400	5.8232	(1.741)	0	0	0
2020/11/24	R035	06/05/2021	11.55	Call	Bond Future	5,751.0000	5.7510	5,835.8800	5.8359	1.476	0	0	0
2020/11/24	R035	06/05/2021	11.55	Put	Bond Future	2,393.3000	2.3933	2,332.9600	2.3330	(2.521)	0	0	1,650
2020/11/24	R035	06/05/2021	12.77	Call	Bond Future	10,834.0300	10.8340	10,953.1500	10.9532	1.099	0	0	0
2020/11/24	R035	06/05/2021	12.77	Put	Bond Future	740.0200	0.7400	713.9200	0.7139	(3.527)	0	0	1,650
2020/11/24	R035	06/05/2021	10.24	Put	Bond Future	6,638.9200	6.6389	6,530.0000	6.5300	(1.641)	0	0	0
2020/11/24	R035	06/05/2021	10.24	Call	Bond Future	1,720.2800	1.7203	1,756.5800	1.7566	2.110	0	0	793
2020/11/24	R035	06/05/2021	12.37	Call	Bond Future	9,127.7500	9.1277	9,237.0200	9.2370	1.197	0	0	0
2020/11/24	R035	06/05/2021	12.35	Put	Bond Future	1,172.4600	1.1725	1,135.9600	1.1360	(3.113)	0	0	0
2020/11/24	R035	06/05/2021	12.36	Put	Bond Future	1,160.1500	1.1602	1,123.9200	1.1239	(3.123)	0	0	0
2020/11/24	R035	06/05/2021			Bond Future	10.9961	86.8197	10.9729	86.9649	(0.211)	0.0000	0.0000	0
2020/11/24	R035	06/05/2021	11.15	Put	Bond Future	3,314.5200	3.3145	3,239.8800	3.2399	(2.252)	0	0	0
2020/11/24	R035	06/05/2021	11.15	Call	Bond Future	4,267.4000	4.2674	4,337.9800	4.3380	1.654	0	0	600
2020/11/24	R035	06/05/2021	12.91	Call	Bond Future	11,443.3700	11.4434	11,565.4500	11.5655	1.067	0	0	0
2020/11/24	R035	06/05/2021	10.40	Call	Bond Future	2,082.4100	2.0824	2,124.4600	2.1245	2.019	0	0	600
2020/11/24	R035	06/05/2021	10.81	Put	Bond Future	4,358.0600	4.3581	4,270.4100	4.2704	(2.011)	0	0	0
2020/11/24	R035	06/05/2021	10.81	Call	Bond Future	3,184.3100	3.1843	3,241.8800	3.2419	1.808	0	0	1,650

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2020/11/24	R035	06/05/2021	11.32	Call	Bond Future	4,870.5100	4.8705	4,947.3900	4.9474	1.578	0	0	0
2020/11/24	R035	06/05/2021	11.32	Put	Bond Future	2,883.0300	2.8830	2,814.6900	2.8147	(2.370)	0	0	793
2020/11/24	R035	06/05/2021	12.37	Put	Bond Future	1,147.9400	1.1479	1,111.9900	1.1120	(3.132)	0	0	0
2020/11/24	R035	06/05/2021	12.35	Call	Bond Future	9,044.2200	9.0442	9,152.9400	9.1529	1.202	0	0	0
2020/11/24	R035	06/05/2021	12.02	Call	Bond Future	7,698.9100	7.6989	7,798.0100	7.7980	1.287	0	0	0
2020/11/24	R035	06/05/2021	12.02	Put	Bond Future	1,643.1300	1.6431	1,597.0100	1.5970	(2.807)	0	0	793
2020/11/24	R035	06/05/2021	12.36	Call	Bond Future	9,085.9600	9.0860	9,194.9500	9.1950	1.200	0	0	0
2020/11/24	R035	05/08/2021	5.31	Call	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2020/11/24	R035	05/08/2021	5.31	Put	Bond Future	50,333.5200	50.3335	50,179.2400	50.1792	(0.307)	0	0	0
2020/11/24	R035	05/08/2021			Bond Future	11.2274	87.7573	11.2020	87.9116	(0.227)	0.0000	0.0000	0
2020/11/24	R035	05/08/2021	5.29	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2020/11/24	R035	05/08/2021	5.29	Put	Bond Future	50,566.8000	50.5668	50,412.5200	50.4125	(0.305)	0	0	0
2020/11/24	R035	05/08/2021	5.30	Call	Bond Future	0.1200	0.0001	0.1300	0.0001	8.333	0	0	0
2020/11/24	R035	05/08/2021	5.30	Put	Bond Future	50,450.0900	50.4501	50,295.8200	50.2958	(0.306)	0	0	0
2020/11/24	R035	04/11/2021	10.62	Put	Bond Future	7,754.1700	7.7542	7,645.8300	7.6458	(1.397)	0	0	0
2020/11/24	R035	04/11/2021	10.62	Call	Bond Future	2,574.7400	2.5747	2,625.5900	2.6256	1.975	0	0	400
2020/11/24	R035	04/11/2021	11.08	Call	Bond Future	3,729.3400	3.7293	3,794.8700	3.7949	1.757	0	0	0
2020/11/24	R035	04/11/2021	11.08	Put	Bond Future	6,030.4200	6.0304	5,936.7600	5.9368	(1.553)	0	0	782
2020/11/24	R035	04/11/2021	10.23	Put	Bond Future	9,580.0200	9.5800	9,460.2400	9.4602	(1.250)	0	0	0
2020/11/24	R035	04/11/2021	10.12	Put	Bond Future	10,150.7800	10.1508	10,028.0600	10.0281	(1.209)	0	0	0
2020/11/24	R035	04/11/2021	10.12	Call	Bond Future	1,680.4400	1.6804	1,716.9100	1.7169	2.170	0	0	400
2020/11/24	R035	04/11/2021	11.75	Put	Bond Future	4,086.5600	4.0866	4,013.5500	4.0136	(1.787)	0	0	782
2020/11/24	R035	04/11/2021	12.53	Call	Bond Future	8,555.6200	8.5556	8,662.0200	8.6620	1.244	0	0	0
2020/11/24	R035	04/11/2021	12.53	Put	Bond Future	2,634.1200	2.6341	2,581.3300	2.5813	(2.004)	0	0	0
2020/11/24	R035	04/11/2021			Bond Future	11.4643	84.2248	11.4373	84.3840	(0.236)	0.0000	0.0000	0
2020/11/24	R035	04/11/2021	13.82	Call	Bond Future	13,271.9300	13.2719	13,405.1600	13.4052	1.004	0	0	0
2020/11/24	R035	04/11/2021	13.82	Put	Bond Future	991.6100	0.9916	965.6500	0.9656	(2.618)	0	0	400
2020/11/24	R035	04/11/2021	10.23	Call	Bond Future	1,848.6900	1.8487	1,888.1000	1.8881	2.132	0	0	782
2020/11/24	R035	04/11/2021	11.75	Call	Bond Future	5,738.1700	5.7382	5,824.3500	5.8243	1.502	0	0	0
2020/11/24	R035	04/11/2021	12.51	Call	Bond Future	8,487.2100	8.4872	8,593.1100	8.5931	1.248	0	0	0
2020/11/24	R035	04/11/2021	12.51	Put	Bond Future	2,670.9900	2.6710	2,617.7000	2.6177	(1.995)	0	0	0
2020/11/24	R035	04/11/2021	12.52	Call	Bond Future	8,521.3900	8.5214	8,627.5400	8.6275	1.246	0	0	0
2020/11/24	R035	04/11/2021	12.52	Put	Bond Future	2,652.5000	2.6525	2,599.4600	2.5995	(2.000)	0	0	0
2020/11/24	R186	04/02/2021	8.16	Call	Bond Future	5,391.1900	5.3912	5,544.5000	5.5445	2.844	0	0	0
2020/11/24	R186	04/02/2021	8.17	Put	Bond Future	179.6100	0.1796	159.7700	0.1598	(11.046)	0	0	0
2020/11/24	R186	04/02/2021	8.15	Call	Bond Future	5,347.2200	5.3472	5,500.1000	5.5001	2.859	0	0	0
2020/11/24	R186	04/02/2021	8.00	Put	Bond Future	278.6300	0.2786	250.6100	0.2506	(10.056)	0	0	15,177
2020/11/24	R186	04/02/2021			Bond Future	7.1266	117.3619	7.0932	117.5355	(0.469)	0.0000	0.0000	78,603
2020/11/24	R186	04/02/2021	8.16	Put	Bond Future	184.4800	0.1845	164.2000	0.1642	(10.993)	0	0	0
2020/11/24	R186	04/02/2021	8.17	Call	Bond Future	5,435.2500	5.4352	5,589.0000	5.5890	2.829	0	0	0
2020/11/24	R186	04/02/2021	8.15	Put	Bond Future	189.4600	0.1895	168.7500	0.1688	(10.931)	0	0	0
2020/11/24	R186	04/02/2021	8.00	Call	Bond Future	4,698.7500	4.6988	4,844.3200	4.8443	3.098	0	0	0
2020/11/24	R186	06/05/2021	10.77	Call	Bond Future	15,671.1500	15.6712	15,837.9500	15.8380	1.064	0	0	0
2020/11/24	R186	06/05/2021	10.77	Put	Bond Future	2.3600	0.0024	2.0500	0.0021	(13.136)	0	0	0
2020/11/24	R186	06/05/2021	10.76	Call	Bond Future	15,630.1700	15.6302	15,796.9600	15.7970	1.067	0	0	0
2020/11/24	R186	06/05/2021	10.76	Put	Bond Future	2.4300	0.0024	2.1100	0.0021	(13.169)	0	0	0
2020/11/24	R186	06/05/2021			Bond Future	7.2954	118.5964	7.2616	118.7635	(0.463)	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
2020/11/24	R186	06/05/2021	10.78	Call	Bond Future	15,712.1100	15.7121	15,878.9200	15.8789	1.062	0	0	0
2020/11/24	R186	06/05/2021	10.78	Put	Bond Future	2.2900	0.0023	1.9900	0.0020	(13.100)	0	0	0
2020/11/24	R186	05/08/2021	8.62	Call	Bond Future	5,964.3300	5.9643	6,104.8200	6.1048	2.356	0	0	0
2020/11/24	R186	05/08/2021	8.62	Put	Bond Future	746.1900	0.7462	707.7400	0.7077	(5.153)	0	0	0
2020/11/24	R186	05/08/2021	8.61	Call	Bond Future	5,929.5900	5.9296	6,069.7100	6.0697	2.363	0	0	0
2020/11/24	R186	05/08/2021	8.61	Put	Bond Future	755.7900	0.7558	716.9700	0.7170	(5.136)	0	0	0
2020/11/24	R186	05/08/2021			Bond Future	7.4771	114.5957	7.4391	114.7747	(0.508)	0.0000	0.0000	0
2020/11/24	R186	05/08/2021	8.63	Call	Bond Future	5,999.1400	5.9991	6,140.0000	6.1400	2.348	0	0	0
2020/11/24	R186	05/08/2021	8.63	Put	Bond Future	736.7000	0.7367	698.6200	0.6986	(5.169)	0	0	0
2020/11/24	R186	04/11/2021	8.09	Call	Bond Future	3,735.4800	3.7355	3,847.5000	3.8475	2.999	0	0	0
2020/11/24	R186	04/11/2021	8.09	Put	Bond Future	1,869.9200	1.8699	1,796.7300	1.7967	(3.914)	0	0	0
2020/11/24	R186	04/11/2021	8.10	Call	Bond Future	3,763.8000	3.7638	3,876.2600	3.8763	2.988	0	0	0
2020/11/24	R186	04/11/2021	8.10	Put	Bond Future	1,854.5000	1.8545	1,781.7500	1.7818	(3.923)	0	0	0
2020/11/24	R186	04/11/2021			Bond Future	7.6681	115.8255	7.6267	116.0107	(0.540)	0.0000	0.0000	0
2020/11/24	R186	04/11/2021	8.11	Call	Bond Future	3,792.2100	3.7922	3,905.1200	3.9051	2.977	0	0	0
2020/11/24	R186	04/11/2021	8.11	Put	Bond Future	1,839.1800	1.8392	1,766.8800	1.7669	(3.931)	0	0	0
2020/11/24	R197	04/02/2021			Bond Future	315.9298	315.9298	316.1976	316.1976	0.085	0.0000	0.0000	2,460
2020/11/24	R197	06/05/2021			Bond Future	319.3291	319.3291	319.5775	319.5775	0.078	0.0000	0.0000	0
2020/11/24	R197	05/08/2021			Bond Future	314.8617	314.8617	315.1394	315.1394	0.088	0.0000	0.0000	0
2020/11/24	R197	04/11/2021			Bond Future	318.3120	318.3120	318.6045	318.6045	0.092	0.0000	0.0000	0
2020/11/24	R202	04/02/2021			Bond Future	213.0127	213.0127	212.7077	212.7077	(0.143)	0.0000	0.0000	7,827
2020/11/24	R202	06/05/2021			Bond Future	215.3045	215.3045	214.9814	214.9814	(0.150)	0.0000	0.0000	0
2020/11/24	R202	05/08/2021			Bond Future	213.4358	213.4358	213.1269	213.1269	(0.145)	0.0000	0.0000	0
2020/11/24	R202	04/11/2021			Bond Future	215.7744	215.7744	215.4703	215.4703	(0.141)	0.0000	0.0000	0
2020/11/24	R209	04/02/2021	10.12	Call	Bond Future	1,474.5200	1.4745	1,509.4300	1.5094	2.368	0	0	0
2020/11/24	R209	04/02/2021	10.12	Put	Bond Future	3,502.5900	3.5026	3,407.0600	3.4071	(2.727)	0	0	0
2020/11/24	R209	04/02/2021			Bond Future	10.4668	70.5625	10.4441	70.6930	(0.217)	0.0000	0.0000	26,668
2020/11/24	R209	04/02/2021	10.11	Call	Bond Future	1,452.2800	1.4523	1,486.7400	1.4867	2.373	0	0	0
2020/11/24	R209	04/02/2021	10.11	Put	Bond Future	3,540.1000	3.5401	3,444.1200	3.4441	(2.711)	0	0	0
2020/11/24	R209	04/02/2021	10.10	Call	Bond Future	1,430.2400	1.4302	1,464.2500	1.4643	2.378	0	0	0
2020/11/24	R209	04/02/2021	10.10	Put	Bond Future	3,577.8800	3.5779	3,481.4500	3.4814	(2.695)	0	0	0
2020/11/24	R209	06/05/2021	11.00	Call	Bond Future	4,400.1800	4.4002	4,468.3300	4.4683	1.549	0	0	0
2020/11/24	R209	06/05/2021	11.00	Put	Bond Future	2,507.7100	2.5077	2,448.9300	2.4489	(2.344)	0	0	3,500
2020/11/24	R209	06/05/2021	10.00	Put	Bond Future	5,553.5900	5.5536	5,461.7300	5.4617	(1.654)	0	0	0
2020/11/24	R209	06/05/2021	10.00	Call	Bond Future	1,759.6700	1.7597	1,794.7400	1.7947	1.993	0	0	1,500
2020/11/24	R209	06/05/2021	12.25	Call	Bond Future	8,921.8600	8.9219	9,022.4500	9.0225	1.127	0	0	0
2020/11/24	R209	06/05/2021	12.25	Put	Bond Future	803.2700	0.8033	776.9300	0.7769	(3.279)	0	0	9,150
2020/11/24	R209	06/05/2021	12.23	Call	Bond Future	8,847.0900	8.8471	8,947.2500	8.9473	1.132	0	0	0
2020/11/24	R209	06/05/2021	12.23	Put	Bond Future	821.1500	0.8211	794.3800	0.7944	(3.260)	0	0	0
2020/11/24	R209	06/05/2021	12.22	Call	Bond Future	8,809.7500	8.8098	8,909.7000	8.9097	1.135	0	0	0
2020/11/24	R209	06/05/2021	12.22	Put	Bond Future	830.2100	0.8302	803.2300	0.8032	(3.250)	0	0	0
2020/11/24	R209	06/05/2021			Bond Future	10.6538	68.1650	10.6311	68.2920	(0.213)	0.0000	0.0000	2,850
2020/11/24	R209	06/05/2021	10.25	Put	Bond Future	4,612.9000	4.6129	4,529.1400	4.5291	(1.816)	0	0	0
2020/11/24	R209	06/05/2021	10.25	Call	Bond Future	2,304.8400	2.3048	2,348.0100	2.3480	1.873	0	0	5,325
2020/11/24	R209	06/05/2021	11.25	Call	Bond Future	5,249.5700	5.2496	5,325.3300	5.3253	1.443	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
2020/11/24	R209	06/05/2021	11.25	Put	Bond Future	2,037.8800	2.0379	1,986.7100	1.9867	(2.511)	0	0	9,150
2020/11/24	R209	06/05/2021	12.24	Call	Bond Future	8,884.4700	8.8845	8,984.8400	8.9848	1.130	0	0	0
2020/11/24	R209	06/05/2021	12.24	Put	Bond Future	812.1700	0.8122	785.6100	0.7856	(3.270)	0	0	0
2020/11/24	R209	05/08/2021	11.81	Call	Bond Future	6,934.9100	6.9349	7,024.4200	7.0244	1.291	0	0	0
2020/11/24	R209	05/08/2021	11.81	Put	Bond Future	1,987.0800	1.9871	1,942.3700	1.9424	(2.250)	0	0	0
2020/11/24	R209	05/08/2021			Bond Future	10.8477	68.9013	10.8230	69.0355	(0.227)	0.0000	0.0000	0
2020/11/24	R209	05/08/2021	11.80	Call	Bond Future	6,899.1900	6.8992	6,988.4900	6.9885	1.294	0	0	0
2020/11/24	R209	05/08/2021	11.80	Put	Bond Future	1,999.9900	2.0000	1,955.0700	1.9551	(2.246)	0	0	0
2020/11/24	R209	05/08/2021	11.79	Call	Bond Future	6,863.3200	6.8633	6,952.3900	6.9524	1.298	0	0	0
2020/11/24	R209	05/08/2021	11.79	Put	Bond Future	2,012.8100	2.0128	1,967.6600	1.9677	(2.243)	0	0	0
2020/11/24	R209	04/11/2021	12.19	Call	Bond Future	7,871.5300	7.8715	7,966.2400	7.9662	1.203	0	0	0
2020/11/24	R209	04/11/2021	12.19	Put	Bond Future	2,190.5800	2.1906	2,147.0600	2.1471	(1.987)	0	0	0
2020/11/24	R209	04/11/2021	12.17	Call	Bond Future	7,802.7000	7.8027	7,897.0200	7.8970	1.209	0	0	0
2020/11/24	R209	04/11/2021			Bond Future	11.0450	66.5008	11.0189	66.6390	(0.236)	0.0000	0.0000	0
2020/11/24	R209	04/11/2021	12.18	Call	Bond Future	7,837.1000	7.8371	7,931.6200	7.9316	1.206	0	0	0
2020/11/24	R209	04/11/2021	12.18	Put	Bond Future	2,202.6300	2.2026	2,158.9200	2.1589	(1.984)	0	0	0
2020/11/24	R209	04/11/2021	12.17	Put	Bond Future	2,214.7600	2.2148	2,170.8500	2.1709	(1.983)	0	0	0
2020/11/24	R210	04/02/2021			Bond Future	192.8358	192.8358	192.8467	192.8467	0.006	0.0000	0.0000	1,254
2020/11/24	R210	06/05/2021			Bond Future	192.2012	192.2012	192.1989	192.1989	(0.001)	0.0000	0.0000	0
2020/11/24	R210	05/08/2021			Bond Future	194.3226	194.3226	194.3365	194.3365	0.007	0.0000	0.0000	0
2020/11/24	R210	04/11/2021			Bond Future	193.7162	193.7162	193.7375	193.7375	0.011	0.0000	0.0000	0
2020/11/24	R212	04/02/2021			Bond Future	169.9592	169.9592	169.9568	169.9568	(0.001)	0.0000	0.0000	6,631
2020/11/24	R212	06/05/2021			Bond Future	171.7884	171.7884	171.7741	171.7741	(0.008)	0.0000	0.0000	0
2020/11/24	R212	05/08/2021			Bond Future	171.3559	171.3559	171.3559	171.3559	0.000	0.0000	0.0000	0
2020/11/24	R212	04/11/2021			Bond Future	173.2335	173.2335	173.2399	173.2399	0.004	0.0000	0.0000	0
2020/11/24	R213	04/02/2021	9.40	Call	Bond Future	1,768.4700	1.7685	1,786.9300	1.7869	1.044	0	0	0
2020/11/24	R213	04/02/2021	9.40	Put	Bond Future	2,530.0500	2.5300	2,476.5300	2.4765	(2.115)	0	0	0
2020/11/24	R213	04/02/2021	9.39	Call	Bond Future	1,742.5500	1.7425	1,760.7300	1.7607	1.043	0	0	0
2020/11/24	R213	04/02/2021	9.39	Put	Bond Future	2,561.6600	2.5617	2,507.8600	2.5079	(2.100)	0	0	0
2020/11/24	R213	04/02/2021			Bond Future	9.5332	86.9719	9.5206	87.0439	(0.133)	0.0000	0.0000	8,945
2020/11/24	R213	04/02/2021	9.41	Call	Bond Future	1,794.6100	1.7946	1,813.3600	1.8134	1.045	0	0	0
2020/11/24	R213	04/02/2021	9.41	Put	Bond Future	2,498.7200	2.4987	2,445.4900	2.4455	(2.130)	0	0	0
2020/11/24	R213	06/05/2021	11.91	Call	Bond Future	11,245.5500	11.2456	11,304.3200	11.3043	0.523	0	0	0
2020/11/24	R213	06/05/2021	11.91	Put	Bond Future	267.9600	0.2680	259.9400	0.2599	(2.993)	0	0	0
2020/11/24	R213	06/05/2021			Bond Future	9.7278	84.3581	9.7157	84.4249	(0.124)	0.0000	0.0000	0
2020/11/24	R213	06/05/2021	11.90	Call	Bond Future	11,203.6700	11.2037	11,262.3500	11.2623	0.524	0	0	0
2020/11/24	R213	06/05/2021	11.90	Put	Bond Future	271.8600	0.2719	263.7500	0.2638	(2.983)	0	0	0
2020/11/24	R213	06/05/2021	11.89	Call	Bond Future	11,161.7900	11.1618	11,220.3800	11.2204	0.525	0	0	0
2020/11/24	R213	06/05/2021	11.89	Put	Bond Future	275.8000	0.2758	267.6000	0.2676	(2.973)	0	0	0
2020/11/24	R213	05/08/2021	10.14	Put	Bond Future	2,970.3200	2.9703	2,931.5500	2.9315	(1.305)	0	0	200
2020/11/24	R213	05/08/2021	9.34	Put	Bond Future	5,280.9300	5.2809	5,227.7500	5.2277	(1.007)	0	0	0
2020/11/24	R213	05/08/2021	9.34	Call	Bond Future	2,018.1500	2.0181	2,039.6400	2.0396	1.065	0	0	200
2020/11/24	R213	05/08/2021	10.85	Call	Bond Future	6,458.8400	6.4588	6,506.2700	6.5063	0.734	0	0	0
2020/11/24	R213	05/08/2021	10.85	Put	Bond Future	1,746.8400	1.7468	1,719.6000	1.7196	(1.559)	0	0	0
2020/11/24	R213	05/08/2021	10.84	Call	Bond Future	6,421.8900	6.4219	6,469.1800	6.4692	0.736	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
2020/11/24	R213	05/08/2021	10.84	Put	Bond Future	1,759.4300	1.7594	1,732.0500	1.7321	(1.556)	0	0	0
2020/11/24	R213	05/08/2021			Bond Future	9.9347	85.2690	9.9207	85.3436	(0.140)	0.0000	0.0000	0
2020/11/24	R213	05/08/2021	10.78	Call	Bond Future	6,202.0400	6.2020	6,248.4600	6.2485	0.748	0	0	0
2020/11/24	R213	05/08/2021	10.78	Put	Bond Future	1,837.7000	1.8377	1,809.4500	1.8094	(1.537)	0	0	200
2020/11/24	R213	05/08/2021	10.14	Call	Bond Future	4,059.2200	4.0592	4,095.1200	4.0951	0.884	0	0	0
2020/11/24	R213	05/08/2021	10.86	Call	Bond Future	6,495.8400	6.4958	6,543.4000	6.5434	0.732	0	0	0
2020/11/24	R213	05/08/2021	10.86	Put	Bond Future	1,734.3400	1.7343	1,707.2300	1.7072	(1.563)	0	0	0
2020/11/24	R213	04/11/2021	11.10	Put	Bond Future	2,105.7300	2.1057	2,077.2000	2.0772	(1.355)	0	0	0
2020/11/24	R213	04/11/2021	11.11	Call	Bond Future	6,885.9300	6.8859	6,936.1800	6.9362	0.730	0	0	0
2020/11/24	R213	04/11/2021	11.09	Put	Bond Future	2,118.5800	2.1186	2,089.9300	2.0899	(1.352)	0	0	0
2020/11/24	R213	04/11/2021			Bond Future	10.1488	82.6549	10.1337	82.7336	(0.149)	0.0000	0.0000	0
2020/11/24	R213	04/11/2021	11.10	Call	Bond Future	6,851.0400	6.8510	6,901.1500	6.9012	0.731	0	0	0
2020/11/24	R213	04/11/2021	11.11	Put	Bond Future	2,092.6700	2.0927	2,064.2800	2.0643	(1.357)	0	0	0
2020/11/24	R213	04/11/2021	11.09	Call	Bond Future	6,815.9100	6.8159	6,865.9000	6.8659	0.733	0	0	0
2020/11/24	R214	04/02/2021	10.33	Call	Bond Future	1,035.6300	1.0356	1,059.5300	1.0595	2.308	0	0	0
2020/11/24	R214	04/02/2021	10.33	Put	Bond Future	4,738.3900	4.7384	4,631.9100	4.6319	(2.247)	0	0	0
2020/11/24	R214	04/02/2021			Bond Future	10.9521	67.0417	10.9292	67.1721	(0.209)	0.0000	0.0000	15,428
2020/11/24	R214	04/02/2021	10.32	Call	Bond Future	1,018.2700	1.0183	1,041.8000	1.0418	2.311	0	0	0
2020/11/24	R214	04/02/2021	10.32	Put	Bond Future	4,783.3000	4.7833	4,676.4500	4.6764	(2.234)	0	0	0
2020/11/24	R214	04/02/2021	10.31	Call	Bond Future	1,001.2000	1.0012	1,024.3600	1.0244	2.313	0	0	0
2020/11/24	R214	04/02/2021	10.31	Put	Bond Future	4,828.5800	4.8286	4,721.3600	4.7214	(2.221)	0	0	0
2020/11/24	R214	06/05/2021	12.26	Call	Bond Future	7,226.3700	7.2264	7,314.0400	7.3140	1.213	0	0	0
2020/11/24	R214	06/05/2021	12.26	Put	Bond Future	1,474.2900	1.4743	1,434.8100	1.4348	(2.678)	0	0	0
2020/11/24	R214	06/05/2021	12.25	Call	Bond Future	7,192.6900	7.1927	7,280.1000	7.2801	1.215	0	0	0
2020/11/24	R214	06/05/2021	12.25	Put	Bond Future	1,488.1200	1.4881	1,448.3800	1.4484	(2.670)	0	0	0
2020/11/24	R214	06/05/2021			Bond Future	11.1391	64.4704	11.1162	64.5975	(0.206)	0.0000	0.0000	0
2020/11/24	R214	06/05/2021	12.27	Call	Bond Future	7,260.1000	7.2601	7,348.0100	7.3480	1.211	0	0	0
2020/11/24	R214	06/05/2021	12.27	Put	Bond Future	1,460.5800	1.4606	1,421.3400	1.4213	(2.687)	0	0	0
2020/11/24	R214	05/08/2021	12.03	Put	Bond Future	2,545.6100	2.5456	2,493.6400	2.4936	(2.042)	0	0	0
2020/11/24	R214	05/08/2021	12.01	Call	Bond Future	6,045.0300	6.0450	6,126.6400	6.1266	1.350	0	0	0
2020/11/24	R214	05/08/2021			Bond Future	11.3359	65.1666	11.3111	65.3007	(0.219)	0.0000	0.0000	0
2020/11/24	R214	05/08/2021	12.02	Call	Bond Future	6,078.3900	6.0784	6,160.2400	6.1602	1.347	0	0	0
2020/11/24	R214	05/08/2021	12.02	Put	Bond Future	2,561.2300	2.5612	2,509.0300	2.5090	(2.038)	0	0	0
2020/11/24	R214	05/08/2021	12.03	Call	Bond Future	6,111.7900	6.1118	6,193.8700	6.1939	1.343	0	0	0
2020/11/24	R214	05/08/2021	12.01	Put	Bond Future	2,576.9500	2.5769	2,524.5100	2.5245	(2.035)	0	0	0
2020/11/24	R214	04/11/2021	12.47	Call	Bond Future	7,254.4400	7.2544	7,343.7000	7.3437	1.230	0	0	0
2020/11/24	R214	04/11/2021	12.46	Call	Bond Future	7,221.9800	7.2220	7,311.0500	7.3111	1.233	0	0	0
2020/11/24	R214	04/11/2021	12.46	Put	Bond Future	2,670.5500	2.6706	2,621.7200	2.6217	(1.828)	0	0	0
2020/11/24	R214	04/11/2021			Bond Future	11.5359	62.5891	11.5096	62.7270	(0.228)	0.0000	0.0000	0
2020/11/24	R214	04/11/2021	12.47	Put	Bond Future	2,656.7800	2.6568	2,608.1400	2.6081	(1.831)	0	0	0
2020/11/24	R214	04/11/2021	12.48	Call	Bond Future	7,286.7000	7.2867	7,376.1600	7.3762	1.228	0	0	0
2020/11/24	R214	04/11/2021	12.48	Put	Bond Future	2,642.8800	2.6429	2,594.4400	2.5944	(1.833)	0	0	0
2020/11/24	R248	04/02/2021	10.47	Call	Bond Future	836.4100	0.8364	851.8300	0.8518	1.844	0	0	0
2020/11/24	R248	04/02/2021	10.47	Put	Bond Future	5,969.0900	5.9691	5,860.3800	5.8604	(1.821)	0	0	0
2020/11/24	R248	04/02/2021	10.46	Call	Bond Future	818.0100	0.8180	833.0900	0.8331	1.843	0	0	0
2020/11/24	R248	04/02/2021	10.46	Put	Bond Future	6,028.2100	6.0282	5,919.1600	5.9192	(1.809)	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
2020/11/24	R248	04/02/2021	10.75	Call	Bond Future	1,466.1000	1.4661	1,492.1400	1.4921	1.776	0	0	0
2020/11/24	R248	04/02/2021			Bond Future	11.1701	83.3836	11.1522	83.5077	(0.160)	0.0000	0.0000	115,256
2020/11/24	R248	04/02/2021	10.48	Call	Bond Future	854.9700	0.8550	870.7100	0.8707	1.841	0	0	0
2020/11/24	R248	04/02/2021	10.48	Put	Bond Future	5,910.2600	5.9103	5,801.8700	5.8019	(1.834)	0	0	0
2020/11/24	R248	04/02/2021	10.80	Put	Bond Future	4,242.0700	4.2421	4,146.1200	4.1461	(2.262)	0	0	0
2020/11/24	R248	04/02/2021	10.80	Call	Bond Future	1,599.3700	1.5994	1,627.5500	1.6275	1.762	0	0	2,140
2020/11/24	R248	04/02/2021	9.80	Put	Bond Future	10,770.9900	10.7710	10,649.2000	10.6492	(1.131)	0	0	0
2020/11/24	R248	04/02/2021	9.80	Call	Bond Future	157.8100	0.1578	160.1500	0.1602	1.483	0	0	2,140
2020/11/24	R248	04/02/2021	11.50	Put	Bond Future	1,829.9300	1.8299	1,767.4900	1.7675	(3.412)	0	0	0
2020/11/24	R248	04/02/2021	11.50	Call	Bond Future	4,061.0900	4.0611	4,122.7800	4.1228	1.519	0	0	0
2020/11/24	R248	04/02/2021	10.75	Put	Bond Future	4,477.7500	4.4777	4,379.6600	4.3797	(2.191)	0	0	0
2020/11/24	R248	06/05/2021	12.36	Call	Bond Future	8,040.4900	8.0405	8,118.8200	8.1188	0.974	0	0	0
2020/11/24	R248	06/05/2021	12.36	Put	Bond Future	1,837.3700	1.8374	1,796.0100	1.7960	(2.251)	0	0	0
2020/11/24	R248	06/05/2021			Bond Future	11.3669	79.8500	11.3491	79.9697	(0.156)	0.0000	0.0000	0
2020/11/24	R248	06/05/2021	12.35	Call	Bond Future	7,996.5100	7.9965	8,074.6200	8.0746	0.977	0	0	0
2020/11/24	R248	06/05/2021	12.35	Put	Bond Future	1,851.3900	1.8514	1,809.8100	1.8098	(2.246)	0	0	0
2020/11/24	R248	06/05/2021	12.34	Call	Bond Future	7,952.3900	7.9524	8,030.2700	8.0303	0.979	0	0	0
2020/11/24	R248	06/05/2021	12.34	Put	Bond Future	1,865.3600	1.8654	1,823.5500	1.8235	(2.241)	0	0	0
2020/11/24	R248	05/08/2021	12.51	Put	Bond Future	2,524.9700	2.5250	2,479.2900	2.4793	(1.809)	0	0	0
2020/11/24	R248	05/08/2021	12.52	Call	Bond Future	8,249.8500	8.2499	8,332.2700	8.3323	0.999	0	0	0
2020/11/24	R248	05/08/2021	12.50	Put	Bond Future	2,540.6100	2.5406	2,494.7200	2.4947	(1.806)	0	0	0
2020/11/24	R248	05/08/2021			Bond Future	11.5748	80.7123	11.5552	80.8402	(0.169)	0.0000	0.0000	0
2020/11/24	R248	05/08/2021	12.51	Call	Bond Future	8,208.5000	8.2085	8,290.7100	8.2907	1.002	0	0	0
2020/11/24	R248	05/08/2021	12.52	Put	Bond Future	2,509.6800	2.5097	2,464.2100	2.4642	(1.812)	0	0	0
2020/11/24	R248	05/08/2021	12.50	Call	Bond Future	8,167.4100	8.1674	8,249.4100	8.2494	1.004	0	0	0
2020/11/24	R248	04/11/2021	12.85	Call	Bond Future	9,051.9900	9.0520	9,139.0100	9.1390	0.961	0	0	0
2020/11/24	R248	04/11/2021	12.85	Put	Bond Future	2,842.9000	2.8429	2,797.6600	2.7977	(1.591)	0	0	0
2020/11/24	R248	04/11/2021			Bond Future	11.7863	77.1673	11.7654	77.2996	(0.178)	0.0000	0.0000	0
2020/11/24	R248	04/11/2021	12.83	Call	Bond Future	8,973.5200	8.9735	9,060.1800	9.0602	0.966	0	0	0
2020/11/24	R248	04/11/2021	12.83	Put	Bond Future	2,872.5700	2.8726	2,826.9700	2.8270	(1.587)	0	0	0
2020/11/24	R248	04/11/2021	12.84	Call	Bond Future	9,012.8800	9.0129	9,099.7200	9.0997	0.964	0	0	0
2020/11/24	R248	04/11/2021	12.84	Put	Bond Future	2,857.8200	2.8578	2,812.4000	2.8124	(1.589)	0	0	0

Total

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