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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2020 TO 25/11/2020

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
2020/11/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	2025	04/02/2021		Bond Future	146.3730	146.3730	146.7039	146.7039	0.226	0.0000	0.0000	3,729
2020/11/25	2025	06/05/2021		Bond Future	147.9379	147.9379	148.2706	148.2706	0.225	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
2020/11/25	2025	05/08/2021			Bond Future	148.0549		148.0549	148.3904	0.227	0.0000	0.0000	0
2020/11/25	2025	04/11/2021			Bond Future	149.6826		149.6826	150.0214	0.226	0.0000	0.0000	0
2020/11/25	2029	04/02/2021			Bond Future	102.4845		102.4845	102.5801	0.093	0.0000	0.0000	2,232
2020/11/25	2029	06/05/2021			Bond Future	102.4427		102.4427	102.5382	0.093	0.0000	0.0000	0
2020/11/25	2029	05/08/2021			Bond Future	103.5820		103.5820	103.6779	0.093	0.0000	0.0000	0
2020/11/25	2029	04/11/2021			Bond Future	103.5723		103.5723	103.6690	0.093	0.0000	0.0000	0
2020/11/25	2030	04/02/2021	9.16	Call	Bond Future	2,428.0800	2.4281	2,493.7200	2.4937	2.703	0	0	0
2020/11/25	2030	04/02/2021	9.16	Put	Bond Future	1,683.9100	1.6839	1,620.9500	1.6209	(3.739)	0	0	0
2020/11/25	2030	04/02/2021	9.15	Call	Bond Future	2,395.4000	2.3954	2,460.4600	2.4605	2.716	0	0	0
2020/11/25	2030	04/02/2021	9.15	Put	Bond Future	1,708.7900	1.7088	1,645.2500	1.6453	(3.718)	0	0	0
2020/11/25	2030	04/02/2021	8.20	Put	Bond Future	5,397.8200	5.3978	5,283.6700	5.2837	(2.115)	0	0	0
2020/11/25	2030	04/02/2021	9.20	Put	Bond Future	1,586.8100	1.5868	1,526.4700	1.5265	(3.803)	0	0	0
2020/11/25	2030	04/02/2021	9.20	Call	Bond Future	2,560.7600	2.5608	2,629.0200	2.6290	2.666	0	0	1,600
2020/11/25	2030	04/02/2021	9.12	Put	Bond Future	1,785.2400	1.7852	1,719.8100	1.7198	(3.665)	0	0	0
2020/11/25	2030	04/02/2021	9.12	Call	Bond Future	2,298.8900	2.2989	2,362.0600	2.3621	2.748	0	0	1,000
2020/11/25	2030	04/02/2021	8.36	Put	Bond Future	4,596.8500	4.5969	4,487.7400	4.4877	(2.374)	0	0	0
2020/11/25	2030	04/02/2021	8.36	Call	Bond Future	586.7200	0.5867	606.2100	0.6062	3.322	0	0	800
2020/11/25	2030	04/02/2021			Bond Future	9.0313	93.9434	9.0092	94.0720	(0.245)	0.0000	0.0000	110,485
2020/11/25	2030	04/02/2021	9.17	Call	Bond Future	2,460.8300	2.4608	2,527.2100	2.5272	2.697	0	0	0
2020/11/25	2030	04/02/2021	9.17	Put	Bond Future	1,659.1500	1.6591	1,596.9300	1.5969	(3.750)	0	0	0
2020/11/25	2030	04/02/2021	9.30	Call	Bond Future	2,911.4900	2.9115	2,985.9600	2.9860	2.558	0	0	0
2020/11/25	2030	04/02/2021	9.30	Put	Bond Future	1,366.3000	1.3663	1,312.1700	1.3122	(3.962)	0	0	2,000
2020/11/25	2030	04/02/2021	9.35	Call	Bond Future	3,096.3600	3.0964	3,173.8100	3.1738	2.501	0	0	0
2020/11/25	2030	04/02/2021	9.35	Put	Bond Future	1,267.2600	1.2673	1,216.1100	1.2161	(4.036)	0	0	2,000
2020/11/25	2030	04/02/2021	8.20	Call	Bond Future	399.4600	0.3995	413.9100	0.4139	3.617	0	0	1,600
2020/11/25	2030	04/02/2021	8.37	Put	Bond Future	4,549.1100	4.5491	4,440.4000	4.4404	(2.390)	0	0	0
2020/11/25	2030	04/02/2021	8.37	Call	Bond Future	600.3200	0.6003	620.2100	0.6202	3.313	0	0	1,000
2020/11/25	2030	04/02/2021	8.86	Put	Bond Future	2,557.0900	2.5571	2,475.7400	2.4757	(3.181)	0	0	0
2020/11/25	2030	04/02/2021	8.86	Call	Bond Future	1,554.1700	1.5542	1,601.4200	1.6014	3.040	0	0	800
2020/11/25	2030	04/02/2021	10.20	Call	Bond Future	6,783.4300	6.7834	6,895.1300	6.8951	1.647	0	0	0
2020/11/25	2030	04/02/2021	10.20	Put	Bond Future	297.3800	0.2974	280.4800	0.2805	(5.683)	0	0	1,800
2020/11/25	2030	06/05/2021	10.95	Call	Bond Future	9,471.5900	9.4716	9,590.4300	9.5904	1.255	0	0	0
2020/11/25	2030	06/05/2021	10.95	Put	Bond Future	418.2600	0.4183	408.3500	0.4084	(2.369)	0	0	300
2020/11/25	2030	06/05/2021	9.27	Put	Bond Future	2,786.3800	2.7864	2,737.2500	2.7373	(1.763)	0	0	0
2020/11/25	2030	06/05/2021	9.27	Call	Bond Future	3,010.0100	3.0100	3,089.6300	3.0896	2.645	0	0	300
2020/11/25	2030	06/05/2021	7.97	Call	Bond Future	541.3500	0.5413	573.6200	0.5736	5.961	0	0	700
2020/11/25	2030	06/05/2021	10.04	Call	Bond Future	5,721.1900	5.7212	5,822.7000	5.8227	1.774	0	0	0
2020/11/25	2030	06/05/2021	10.04	Put	Bond Future	1,307.3300	1.3073	1,280.0900	1.2801	(2.084)	0	0	0
2020/11/25	2030	06/05/2021	9.15	Put	Bond Future	3,120.4700	3.1205	3,067.6600	3.0677	(1.692)	0	0	0
2020/11/25	2030	06/05/2021	9.15	Call	Bond Future	2,668.0700	2.6681	2,744.0100	2.7440	2.846	0	0	0
2020/11/25	2030	06/05/2021	9.92	Call	Bond Future	5,249.9400	5.2499	5,348.4100	5.3484	1.876	0	0	0
2020/11/25	2030	06/05/2021	11.69	Call	Bond Future	12,724.8000	12.7248	12,850.1700	12.8502	0.985	0	0	0
2020/11/25	2030	06/05/2021	11.69	Put	Bond Future	131.5000	0.1315	128.1200	0.1281	(2.570)	0	0	0
2020/11/25	2030	06/05/2021	11.70	Call	Bond Future	12,769.0800	12.7691	12,894.5000	12.8945	0.982	0	0	0
2020/11/25	2030	06/05/2021	11.70	Put	Bond Future	129.3000	0.1293	125.9700	0.1260	(2.575)	0	0	0
2020/11/25	2030	06/05/2021			Bond Future	9.2302	94.9256	9.2073	95.0543	(0.248)	0.0000	0.0000	0

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2020/11/25	2030	06/05/2021	8.77	Put	Bond Future	4,367.5700	4.3676	4,300.3600	4.3004	(1.539)	0	0	0
2020/11/25	2030	06/05/2021	8.77	Call	Bond Future	1,731.9500	1.7319	1,793.4900	1.7935	3.553	0	0	300
2020/11/25	2030	06/05/2021	9.22	Call	Bond Future	2,864.7300	2.8647	2,942.6600	2.9427	2.720	0	0	0
2020/11/25	2030	06/05/2021	9.22	Put	Bond Future	2,922.0100	2.9220	2,871.1900	2.8712	(1.739)	0	0	700
2020/11/25	2030	06/05/2021	7.97	Put	Bond Future	7,992.4200	7.9924	7,895.9400	7.8959	(1.207)	0	0	0
2020/11/25	2030	06/05/2021	9.92	Put	Bond Future	1,472.6800	1.4727	1,442.4000	1.4424	(2.056)	0	0	700
2020/11/25	2030	06/05/2021	11.71	Call	Bond Future	12,813.3500	12.8134	12,938.8300	12.9388	0.979	0	0	0
2020/11/25	2030	06/05/2021	11.71	Put	Bond Future	127.1300	0.1271	123.8600	0.1239	(2.572)	0	0	0
2020/11/25	2030	06/05/2021	10.74	Call	Bond Future	8,573.6800	8.5737	8,689.5000	8.6895	1.351	0	0	0
2020/11/25	2030	06/05/2021	10.74	Put	Bond Future	562.2000	0.5622	549.2700	0.5493	(2.300)	0	0	0
2020/11/25	2030	05/08/2021	12.10	Call	Bond Future	13,294.4800	13.2945	13,421.8100	13.4218	0.958	0	0	0
2020/11/25	2030	05/08/2021	12.10	Put	Bond Future	216.2000	0.2162	213.9700	0.2140	(1.031)	0	0	600
2020/11/25	2030	05/08/2021	9.45	Call	Bond Future	3,334.4800	3.3345	3,422.6000	3.4226	2.643	0	0	600
2020/11/25	2030	05/08/2021	10.41	Call	Bond Future	6,590.2300	6.5902	6,698.9600	6.6990	1.650	0	0	0
2020/11/25	2030	05/08/2021	10.41	Put	Bond Future	1,520.3400	1.5203	1,499.5100	1.4995	(1.370)	0	0	0
2020/11/25	2030	05/08/2021	10.42	Call	Bond Future	6,628.4700	6.6285	6,737.6300	6.7376	1.647	0	0	0
2020/11/25	2030	05/08/2021	10.42	Put	Bond Future	1,508.1300	1.5081	1,487.7300	1.4877	(1.353)	0	0	0
2020/11/25	2030	05/08/2021			Bond Future	9.4418	91.9534	9.4180	92.0830	(0.252)	0.0000	0.0000	0
2020/11/25	2030	05/08/2021	8.95	Put	Bond Future	4,801.2300	4.8012	4,739.5800	4.7396	(1.284)	0	0	0
2020/11/25	2030	05/08/2021	8.95	Call	Bond Future	2,078.7100	2.0787	2,146.6200	2.1466	3.267	0	0	600
2020/11/25	2030	05/08/2021	9.45	Put	Bond Future	3,290.1700	3.2902	3,248.7300	3.2487	(1.260)	0	0	0
2020/11/25	2030	05/08/2021	10.43	Call	Bond Future	6,667.0200	6.6670	6,776.3500	6.7763	1.640	0	0	0
2020/11/25	2030	05/08/2021	10.43	Put	Bond Future	1,496.2700	1.4963	1,476.0400	1.4760	(1.352)	0	0	0
2020/11/25	2030	04/11/2021	8.27	Put	Bond Future	8,651.3000	8.6513	8,609.2300	8.6092	(0.486)	0	0	0
2020/11/25	2030	04/11/2021	8.27	Call	Bond Future	1,008.1000	1.0081	1,096.7100	1.0967	8.790	0	0	300
2020/11/25	2030	04/11/2021	8.77	Put	Bond Future	6,458.9200	6.4589	6,442.5400	6.4425	(0.254)	0	0	0
2020/11/25	2030	04/11/2021	11.44	Put	Bond Future	939.6900	0.9397	966.1400	0.9661	2.815	0	0	300
2020/11/25	2030	04/11/2021	10.59	Put	Bond Future	1,942.5100	1.9425	1,970.7000	1.9707	1.451	0	0	0
2020/11/25	2030	04/11/2021	10.60	Call	Bond Future	6,743.8600	6.7439	6,902.7700	6.9028	2.356	0	0	0
2020/11/25	2030	04/11/2021	10.60	Put	Bond Future	1,929.7600	1.9298	1,957.9900	1.9580	1.463	0	0	0
2020/11/25	2030	04/11/2021			Bond Future	9.6511	92.9440	9.6262	93.0746	(0.257)	0.0000	0.0000	0
2020/11/25	2030	04/11/2021	8.77	Call	Bond Future	1,674.5600	1.6746	1,788.8600	1.7889	6.826	0	0	300
2020/11/25	2030	04/11/2021	11.44	Call	Bond Future	9,742.8700	9.7429	9,900.0000	9.9000	1.613	0	0	0
2020/11/25	2030	04/11/2021	10.59	Call	Bond Future	6,707.6200	6.7076	6,866.4900	6.8665	2.369	0	0	0
2020/11/25	2030	04/11/2021	10.61	Call	Bond Future	6,780.1500	6.7801	6,939.0900	6.9391	2.344	0	0	0
2020/11/25	2030	04/11/2021	10.61	Put	Bond Future	1,917.0900	1.9171	1,945.3500	1.9453	1.474	0	0	0
2020/11/25	2032	04/02/2021	9.63	Call	Bond Future	1,237.7700	1.2378	1,245.6200	1.2456	0.634	0	0	0
2020/11/25	2032	04/02/2021	9.63	Put	Bond Future	3,779.7700	3.7798	3,681.3900	3.6814	(2.603)	0	0	0
2020/11/25	2032	04/02/2021	9.29	Put	Bond Future	5,356.0000	5.3560	5,247.3700	5.2474	(2.028)	0	0	0
2020/11/25	2032	04/02/2021	9.29	Call	Bond Future	633.2800	0.6333	630.8800	0.6309	(0.379)	0	0	800
2020/11/25	2032	04/02/2021	10.82	Call	Bond Future	5,368.8600	5.3689	5,434.1600	5.4342	1.216	0	0	0
2020/11/25	2032	04/02/2021	10.82	Put	Bond Future	804.6900	0.8047	763.7600	0.7638	(5.086)	0	0	800
2020/11/25	2032	04/02/2021			Bond Future	10.0406	91.1274	10.0231	91.2336	(0.174)	0.0000	0.0000	118,212
2020/11/25	2032	04/02/2021	9.62	Call	Bond Future	1,216.0700	1.2161	1,223.6200	1.2236	0.621	0	0	0
2020/11/25	2032	04/02/2021	9.62	Put	Bond Future	3,821.2100	3.8212	3,722.5300	3.7225	(2.582)	0	0	0
2020/11/25	2032	04/02/2021	9.61	Call	Bond Future	1,194.7500	1.1947	1,201.7100	1.2017	0.583	0	0	0
2020/11/25	2032	04/02/2021	9.61	Put	Bond Future	3,863.0900	3.8631	3,763.8200	3.7638	(2.570)	0	0	0

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2020/11/25	2032	04/02/2021	8.79	Put	Bond Future	8,250.1000	8.2501	8,142.6100	8.1426	(1.303)	0	0	0
2020/11/25	2032	04/02/2021	8.79	Call	Bond Future	189.9900	0.1900	188.7300	0.1887	(0.663)	0	0	800
2020/11/25	2032	06/05/2021	12.57	Call	Bond Future	12,564.7000	12.5647	12,658.1700	12.6582	0.744	0	0	0
2020/11/25	2032	06/05/2021	12.12	Call	Bond Future	10,602.8200	10.6028	10,689.0400	10.6890	0.813	0	0	0
2020/11/25	2032	06/05/2021	12.12	Put	Bond Future	507.5500	0.5076	487.5300	0.4875	(3.944)	0	0	0
2020/11/25	2032	06/05/2021			Bond Future	10.2551	87.9352	10.2371	88.0414	(0.176)	0.0000	0.0000	0
2020/11/25	2032	06/05/2021	12.57	Put	Bond Future	278.1300	0.2781	265.3600	0.2654	(4.591)	0	0	736
2020/11/25	2032	06/05/2021	10.33	Put	Bond Future	3,136.2500	3.1363	3,074.3400	3.0743	(1.974)	0	0	0
2020/11/25	2032	06/05/2021	10.33	Call	Bond Future	3,575.7100	3.5757	3,620.0400	3.6200	1.240	0	0	736
2020/11/25	2032	06/05/2021	12.11	Call	Bond Future	10,559.6600	10.5597	10,645.6900	10.6457	0.815	0	0	0
2020/11/25	2032	06/05/2021	12.11	Put	Bond Future	514.0900	0.5141	493.8800	0.4939	(3.931)	0	0	0
2020/11/25	2032	06/05/2021	12.10	Call	Bond Future	10,516.5100	10.5165	10,602.3500	10.6023	0.816	0	0	0
2020/11/25	2032	06/05/2021	12.10	Put	Bond Future	520.7000	0.5207	500.3000	0.5003	(3.918)	0	0	0
2020/11/25	2032	05/08/2021	11.37	Call	Bond Future	6,927.9600	6.9280	7,001.7600	7.0018	1.065	0	0	0
2020/11/25	2032	05/08/2021	11.37	Put	Bond Future	2,033.5200	2.0335	2,000.4700	2.0005	(1.625)	0	0	0
2020/11/25	2032	05/08/2021			Bond Future	10.4774	88.8926	10.4587	88.9994	(0.179)	0.0000	0.0000	0
2020/11/25	2032	05/08/2021	11.35	Call	Bond Future	6,850.8100	6.8508	6,924.2500	6.9242	1.072	0	0	0
2020/11/25	2032	05/08/2021	11.35	Put	Bond Future	2,061.8000	2.0618	2,028.3900	2.0284	(1.620)	0	0	0
2020/11/25	2032	05/08/2021	11.36	Call	Bond Future	6,889.3600	6.8894	6,962.9800	6.9630	1.069	0	0	0
2020/11/25	2032	05/08/2021	11.36	Put	Bond Future	2,047.6100	2.0476	2,014.3800	2.0144	(1.623)	0	0	0
2020/11/25	2032	04/11/2021	9.83	Call	Bond Future	2,115.0900	2.1151	2,212.0900	2.2121	4.586	0	0	700
2020/11/25	2032	04/11/2021	11.71	Put	Bond Future	2,326.9400	2.3269	2,343.9300	2.3439	0.730	0	0	0
2020/11/25	2032	04/11/2021	11.69	Call	Bond Future	7,561.4600	7.5615	7,686.1200	7.6861	1.649	0	0	0
2020/11/25	2032	04/11/2021	11.70	Call	Bond Future	7,598.3800	7.5984	7,723.0800	7.7231	1.641	0	0	0
2020/11/25	2032	04/11/2021			Bond Future	10.7069	85.7052	10.6874	85.8129	(0.182)	0.0000	0.0000	0
2020/11/25	2032	04/11/2021	9.83	Put	Bond Future	7,156.9200	7.1569	7,146.1800	7.1462	(0.150)	0	0	0
2020/11/25	2032	04/11/2021	12.81	Call	Bond Future	11,579.5500	11.5795	11,704.0400	11.7040	1.075	0	0	0
2020/11/25	2032	04/11/2021	12.81	Put	Bond Future	959.9900	0.9600	976.7400	0.9767	1.745	0	0	700
2020/11/25	2032	04/11/2021	11.71	Call	Bond Future	7,635.3500	7.6353	7,760.0800	7.7601	1.634	0	0	0
2020/11/25	2032	04/11/2021	11.69	Put	Bond Future	2,354.3900	2.3544	2,371.3100	2.3713	0.719	0	0	0
2020/11/25	2032	04/11/2021	9.33	Put	Bond Future	9,436.2100	9.4362	9,407.3600	9.4074	(0.306)	0	0	0
2020/11/25	2032	04/11/2021	9.33	Call	Bond Future	1,338.2900	1.3383	1,417.1800	1.4172	5.895	0	0	700
2020/11/25	2032	04/11/2021	11.70	Put	Bond Future	2,340.6200	2.3406	2,357.5800	2.3576	0.725	0	0	0
2020/11/25	2033	04/02/2021			Bond Future	96.1622	96.1622	96.1843	96.1843	0.023	0.0000	0.0000	7,717
2020/11/25	2033	06/05/2021			Bond Future	95.9767	95.9767	95.9979	95.9979	0.022	0.0000	0.0000	0
2020/11/25	2033	05/08/2021			Bond Future	97.0440	97.0440	97.0649	97.0649	0.021	0.0000	0.0000	0
2020/11/25	2033	04/11/2021			Bond Future	96.8883	96.8883	96.9092	96.9092	0.022	0.0000	0.0000	0
2020/11/25	2037	04/02/2021	10.28	Call	Bond Future	855.1400	0.8551	809.8300	0.8098	(5.299)	0	0	0
2020/11/25	2037	04/02/2021	10.28	Put	Bond Future	5,507.9000	5.5079	5,416.0800	5.4161	(1.667)	0	0	0
2020/11/25	2037	04/02/2021	10.27	Call	Bond Future	838.0100	0.8380	792.7900	0.7928	(5.396)	0	0	0
2020/11/25	2037	04/02/2021	10.27	Put	Bond Future	5,560.3400	5.5603	5,468.6100	5.4686	(1.650)	0	0	0
2020/11/25	2037	04/02/2021	11.90	Call	Bond Future	6,409.3600	6.4094	6,411.2000	6.4112	0.029	0	0	0
2020/11/25	2037	04/02/2021	13.73	Call	Bond Future	15,074.9000	15.0749	15,117.7900	15.1178	0.285	0	0	0
2020/11/25	2037	04/02/2021	13.73	Put	Bond Future	24.5200	0.0245	20.9000	0.0209	(14.763)	0	0	300
2020/11/25	2037	04/02/2021	10.85	Call	Bond Future	2,212.3800	2.2124	2,174.2200	2.1742	(1.725)	0	0	0
2020/11/25	2037	04/02/2021	10.85	Put	Bond Future	3,035.0100	3.0350	2,950.3400	2.9503	(2.790)	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
2020/11/25	2037	04/02/2021	10.35	Call	Bond Future	981.8000	0.9818	936.1300	0.9361	(4.652)	0	0	0
2020/11/25	2037	04/02/2021	10.35	Put	Bond Future	5,149.9300	5.1499	5,057.7500	5.0577	(1.790)	0	0	72
2020/11/25	2037	04/02/2021			Bond Future	10.9777	81.7293	10.9704	81.7758	(0.066)	0.0000	0.0000	129,149
2020/11/25	2037	04/02/2021	10.29	Call	Bond Future	872.5000	0.8725	827.1100	0.8271	(5.202)	0	0	0
2020/11/25	2037	04/02/2021	10.29	Put	Bond Future	5,455.7800	5.4558	5,363.8800	5.3639	(1.684)	0	0	0
2020/11/25	2037	04/02/2021	11.97	Put	Bond Future	751.6800	0.7517	709.2400	0.7092	(5.646)	0	0	0
2020/11/25	2037	04/02/2021	11.97	Call	Bond Future	6,739.0200	6.7390	6,743.0900	6.7431	0.060	0	0	300
2020/11/25	2037	04/02/2021	11.90	Put	Bond Future	821.8800	0.8219	777.2100	0.7772	(5.435)	0	0	240
2020/11/25	2037	04/02/2021	10.48	Put	Bond Future	4,526.4500	4.5264	4,435.0100	4.4350	(2.020)	0	0	0
2020/11/25	2037	04/02/2021	10.48	Call	Bond Future	1,247.5600	1.2476	1,202.6300	1.2026	(3.601)	0	0	240
2020/11/25	2037	04/02/2021	9.65	Put	Bond Future	9,412.6000	9.4126	9,346.5400	9.3465	(0.702)	0	0	0
2020/11/25	2037	04/02/2021	9.65	Call	Bond Future	208.0300	0.2080	188.4800	0.1885	(9.398)	0	0	72
2020/11/25	2037	06/05/2021	12.42	Call	Bond Future	8,477.9900	8.4780	8,475.3900	8.4754	(0.031)	0	0	0
2020/11/25	2037	06/05/2021	12.43	Call	Bond Future	8,517.9500	8.5179	8,515.6000	8.5156	(0.028)	0	0	0
2020/11/25	2037	06/05/2021	12.44	Put	Bond Future	1,366.8200	1.3668	1,318.7700	1.3188	(3.515)	0	0	0
2020/11/25	2037	06/05/2021			Bond Future	11.1957	82.5839	11.1883	82.6299	(0.066)	0.0000	0.0000	0
2020/11/25	2037	06/05/2021	12.42	Put	Bond Future	1,394.4400	1.3944	1,345.8900	1.3459	(3.482)	0	0	0
2020/11/25	2037	06/05/2021	12.43	Put	Bond Future	1,380.5700	1.3806	1,332.2700	1.3323	(3.499)	0	0	0
2020/11/25	2037	06/05/2021	12.44	Call	Bond Future	8,557.9800	8.5580	8,555.8800	8.5559	(0.025)	0	0	0
2020/11/25	2037	05/08/2021	12.26	Put	Bond Future	2,528.0100	2.5280	2,491.7200	2.4917	(1.436)	0	0	0
2020/11/25	2037	05/08/2021	12.27	Call	Bond Future	7,349.0900	7.3491	7,358.9000	7.3589	0.133	0	0	0
2020/11/25	2037	05/08/2021	12.27	Put	Bond Future	2,512.3500	2.5124	2,476.1800	2.4762	(1.440)	0	0	0
2020/11/25	2037	05/08/2021	12.28	Call	Bond Future	7,388.1200	7.3881	7,398.0400	7.3980	0.134	0	0	0
2020/11/25	2037	05/08/2021			Bond Future	11.4264	79.2273	11.4187	79.2732	(0.067)	0.0000	0.0000	0
2020/11/25	2037	05/08/2021	12.26	Call	Bond Future	7,310.1000	7.3101	7,319.7900	7.3198	0.133	0	0	0
2020/11/25	2037	05/08/2021	12.28	Put	Bond Future	2,496.8000	2.4968	2,460.7400	2.4607	(1.444)	0	0	0
2020/11/25	2037	04/11/2021	12.82	Put	Bond Future	2,521.0900	2.5211	2,527.8200	2.5278	0.267	0	0	0
2020/11/25	2037	04/11/2021	12.83	Call	Bond Future	8,952.0700	8.9521	9,005.0600	9.0051	0.592	0	0	0
2020/11/25	2037	04/11/2021			Bond Future	11.6510	80.0809	11.6431	80.1271	(0.068)	0.0000	0.0000	0
2020/11/25	2037	04/11/2021	12.81	Call	Bond Future	8,884.2900	8.8843	8,937.2400	8.9372	0.596	0	0	0
2020/11/25	2037	04/11/2021	12.81	Put	Bond Future	2,538.4600	2.5385	2,545.1800	2.5452	0.265	0	0	0
2020/11/25	2037	04/11/2021	12.82	Call	Bond Future	8,918.1600	8.9182	8,971.1200	8.9711	0.594	0	0	0
2020/11/25	2037	04/11/2021	12.83	Put	Bond Future	2,503.8100	2.5038	2,510.5700	2.5106	0.270	0	0	0
2020/11/25	2038	04/02/2021			Bond Future	106.5405	106.5405	106.5655	106.5655	0.023	0.0000	0.0000	9,468
2020/11/25	2038	06/05/2021			Bond Future	107.6797	107.6797	107.7037	107.7037	0.022	0.0000	0.0000	0
2020/11/25	2038	05/08/2021			Bond Future	107.1581	107.1581	107.1816	107.1816	0.022	0.0000	0.0000	0
2020/11/25	2038	04/11/2021			Bond Future	108.3364	108.3364	108.3599	108.3599	0.022	0.0000	0.0000	0
2020/11/25	2040	04/02/2021	10.42	Call	Bond Future	834.8800	0.8349	821.3100	0.8213	(1.625)	0	0	0
2020/11/25	2040	04/02/2021	10.42	Put	Bond Future	5,809.5200	5.8095	5,747.3500	5.7474	(1.070)	0	0	0
2020/11/25	2040	04/02/2021	9.49	Put	Bond Future	12,428.0700	12.4281	12,362.3300	12.3623	(0.529)	0	0	0
2020/11/25	2040	04/02/2021	9.49	Call	Bond Future	82.8600	0.0829	65.7200	0.0657	(20.685)	0	0	500
2020/11/25	2040	04/02/2021	9.57	Put	Bond Future	11,778.9000	11.7789	11,709.9700	11.7100	(0.585)	0	0	0
2020/11/25	2040	04/02/2021	9.57	Call	Bond Future	104.7800	0.1048	84.4500	0.0845	(19.403)	0	0	800
2020/11/25	2040	04/02/2021	10.07	Put	Bond Future	8,022.1900	8.0222	7,934.7700	7.9348	(1.090)	0	0	0
2020/11/25	2040	04/02/2021			Bond Future	11.1200	83.5992	11.1128	83.6478	(0.064)	0.0000	0.0000	76,509
2020/11/25	2040	04/02/2021	10.41	Call	Bond Future	817.1100	0.8171	803.0300	0.8030	(1.723)	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
2020/11/25	2040	04/02/2021	10.41	Put	Bond Future	5,866.2100	5.8662	5,803.5300	5.8035	(1.068)	0	0	0
2020/11/25	2040	04/02/2021	10.40	Call	Bond Future	799.7000	0.7997	785.0200	0.7850	(1.836)	0	0	0
2020/11/25	2040	04/02/2021	10.40	Put	Bond Future	5,923.3600	5.9234	5,860.0800	5.8601	(1.068)	0	0	0
2020/11/25	2040	04/02/2021	10.24	Put	Bond Future	6,885.0700	6.8851	6,814.4900	6.8145	(1.025)	0	0	0
2020/11/25	2040	04/02/2021	10.24	Call	Bond Future	554.8500	0.5548	532.8700	0.5329	(3.961)	0	0	500
2020/11/25	2040	04/02/2021	11.57	Call	Bond Future	4,497.3500	4.4974	4,529.6500	4.5296	0.718	0	0	0
2020/11/25	2040	04/02/2021	11.57	Put	Bond Future	1,531.7600	1.5318	1,515.4600	1.5155	(1.064)	0	0	500
2020/11/25	2040	04/02/2021	10.07	Call	Bond Future	381.3800	0.3814	342.5600	0.3426	(10.179)	0	0	800
2020/11/25	2040	04/02/2021	11.74	Call	Bond Future	5,270.2500	5.2702	5,312.9200	5.3129	0.810	0	0	0
2020/11/25	2040	04/02/2021	11.74	Put	Bond Future	1,228.5500	1.2286	1,222.6200	1.2226	(0.483)	0	0	800
2020/11/25	2040	06/05/2021	10.83	Put	Bond Future	5,870.6900	5.8707	5,833.5100	5.8335	(0.633)	0	0	0
2020/11/25	2040	06/05/2021	10.83	Call	Bond Future	2,439.6900	2.4397	2,450.5800	2.4506	0.446	0	0	300
2020/11/25	2040	06/05/2021	11.58	Put	Bond Future	3,265.2300	3.2652	3,232.1500	3.2321	(1.013)	0	0	0
2020/11/25	2040	06/05/2021	11.58	Call	Bond Future	4,856.5100	4.8565	4,871.5000	4.8715	0.309	0	0	300
2020/11/25	2040	06/05/2021	12.44	Call	Bond Future	8,432.4100	8.4324	8,422.7200	8.4227	(0.115)	0	0	0
2020/11/25	2040	06/05/2021	12.44	Put	Bond Future	1,645.2600	1.6453	1,587.5000	1.5875	(3.511)	0	0	0
2020/11/25	2040	06/05/2021			Bond Future	11.3344	84.4735	11.3271	84.5216	(0.064)	0.0000	0.0000	0
2020/11/25	2040	06/05/2021	13.38	Call	Bond Future	12,486.5200	12.4865	12,488.6100	12.4886	0.017	0	0	0
2020/11/25	2040	06/05/2021	13.38	Put	Bond Future	624.0500	0.6241	578.0700	0.5781	(7.368)	0	0	300
2020/11/25	2040	06/05/2021	12.43	Call	Bond Future	8,387.7900	8.3878	8,381.3400	8.3813	(0.077)	0	0	0
2020/11/25	2040	06/05/2021	12.43	Put	Bond Future	1,657.8800	1.6579	1,603.3600	1.6034	(3.289)	0	0	0
2020/11/25	2040	06/05/2021	12.42	Call	Bond Future	8,343.0300	8.3430	8,340.0200	8.3400	(0.036)	0	0	0
2020/11/25	2040	06/05/2021	12.42	Put	Bond Future	1,670.4200	1.6704	1,619.3400	1.6193	(3.058)	0	0	0
2020/11/25	2040	05/08/2021	11.05	Put	Bond Future	6,423.1800	6.4232	6,445.0700	6.4451	0.341	0	0	0
2020/11/25	2040	05/08/2021	11.05	Call	Bond Future	3,055.3300	3.0553	3,125.3100	3.1253	2.290	0	0	900
2020/11/25	2040	05/08/2021	12.48	Call	Bond Future	8,034.6600	8.0347	8,138.2500	8.1383	1.289	0	0	0
2020/11/25	2040	05/08/2021	12.49	Put	Bond Future	2,488.9400	2.4889	2,544.8000	2.5448	2.244	0	0	0
2020/11/25	2040	05/08/2021	12.47	Call	Bond Future	7,993.7900	7.9938	8,097.2600	8.0973	1.294	0	0	0
2020/11/25	2040	05/08/2021			Bond Future	11.5613	80.8871	11.5537	80.9352	(0.065)	0.0000	0.0000	0
2020/11/25	2040	05/08/2021	11.55	Put	Bond Future	4,648.6000	4.6486	4,659.6700	4.6597	0.238	0	0	0
2020/11/25	2040	05/08/2021	11.55	Call	Bond Future	4,576.7700	4.5768	4,635.9300	4.6359	1.293	0	0	900
2020/11/25	2040	05/08/2021	14.80	Call	Bond Future	17,342.5400	17.3425	17,375.1600	17.3752	0.188	0	0	0
2020/11/25	2040	05/08/2021	14.80	Put	Bond Future	330.8700	0.3309	315.4000	0.3154	(4.676)	0	0	900
2020/11/25	2040	05/08/2021	12.48	Put	Bond Future	2,504.8000	2.5048	2,560.3000	2.5603	2.216	0	0	0
2020/11/25	2040	05/08/2021	12.49	Call	Bond Future	8,075.5600	8.0756	8,179.5100	8.1795	1.287	0	0	0
2020/11/25	2040	05/08/2021	12.47	Put	Bond Future	2,520.7600	2.5208	2,576.1400	2.5761	2.197	0	0	0
2020/11/25	2040	04/11/2021	12.90	Call	Bond Future	9,190.7100	9.1907	9,254.5000	9.2545	0.694	0	0	0
2020/11/25	2040	04/11/2021	12.90	Put	Bond Future	2,732.0200	2.7320	2,747.4700	2.7475	0.566	0	0	0
2020/11/25	2040	04/11/2021	12.89	Call	Bond Future	9,151.1800	9.1512	9,219.3000	9.2193	0.744	0	0	0
2020/11/25	2040	04/11/2021	12.89	Put	Bond Future	2,746.4000	2.7464	2,766.1800	2.7662	0.720	0	0	0
2020/11/25	2040	04/11/2021			Bond Future	11.7817	81.7587	11.7739	81.8070	(0.066)	0.0000	0.0000	0
2020/11/25	2040	04/11/2021	12.91	Call	Bond Future	9,230.5300	9.2305	9,289.7300	9.2897	0.641	0	0	0
2020/11/25	2040	04/11/2021	12.91	Put	Bond Future	2,718.0000	2.7180	2,728.8600	2.7289	0.400	0	0	0
2020/11/25	2044	04/02/2021	10.36	Put	Bond Future	6,832.9100	6.8329	6,682.3300	6.6823	(2.204)	0	0	0
2020/11/25	2044	04/02/2021	10.37	Call	Bond Future	601.4300	0.6014	569.5300	0.5695	(5.304)	0	0	0
2020/11/25	2044	04/02/2021	10.35	Put	Bond Future	6,897.6600	6.8977	6,745.7700	6.7458	(2.202)	0	0	0
2020/11/25	2044	04/02/2021	10.04	Put	Bond Future	9,049.2400	9.0492	8,896.6600	8.8967	(1.686)	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
2020/11/25	2044	04/02/2021	10.04	Call	Bond Future	286.2600	0.2863	251.0200	0.2510	(12.310)	0	0	0
2020/11/25	2044	04/02/2021	10.84	Call	Bond Future	1,516.5800	1.5166	1,530.3600	1.5304	0.909	0	0	0
2020/11/25	2044	04/02/2021			Bond Future	11.2253	79.9543	11.2080	80.0716	(0.154)	0.0000	0.0000	44,161
2020/11/25	2044	04/02/2021	10.36	Call	Bond Future	589.0700	0.5891	555.8300	0.5558	(5.643)	0	0	0
2020/11/25	2044	04/02/2021	10.37	Put	Bond Future	6,768.4700	6.7685	6,619.2300	6.6192	(2.205)	0	0	0
2020/11/25	2044	04/02/2021	10.35	Call	Bond Future	576.9100	0.5769	542.3600	0.5424	(5.989)	0	0	0
2020/11/25	2044	04/02/2021	10.84	Put	Bond Future	4,199.3000	4.1993	4,095.7400	4.0957	(2.466)	0	0	265
2020/11/25	2044	04/02/2021	10.29	Call	Bond Future	507.8800	0.5079	466.4300	0.4664	(8.161)	0	0	0
2020/11/25	2044	04/02/2021	10.29	Put	Bond Future	7,292.5300	7.2925	7,133.7400	7.1337	(2.177)	0	0	265
2020/11/25	2044	04/02/2021	9.66	Put	Bond Future	12,020.5000	12.0205	11,884.5800	11.8846	(1.131)	0	0	0
2020/11/25	2044	04/02/2021	9.66	Call	Bond Future	104.0300	0.1040	85.4500	0.0854	(17.860)	0	0	265
2020/11/25	2044	06/05/2021	11.10	Call	Bond Future	2,907.1500	2.9071	2,950.4300	2.9504	1.489	0	0	0
2020/11/25	2044	06/05/2021	11.40	Call	Bond Future	3,859.8500	3.8599	3,903.2000	3.9032	1.123	0	0	0
2020/11/25	2044	06/05/2021	11.40	Put	Bond Future	4,082.4500	4.0825	4,008.2200	4.0082	(1.818)	0	0	3,100
2020/11/25	2044	06/05/2021	11.79	Call	Bond Future	5,248.4300	5.2484	5,306.8900	5.3069	1.114	0	0	0
2020/11/25	2044	06/05/2021	11.79	Put	Bond Future	2,968.6800	2.9687	2,909.5600	2.9096	(1.991)	0	0	3,100
2020/11/25	2044	06/05/2021	12.50	Call	Bond Future	8,171.5200	8.1715	8,283.5000	8.2835	1.370	0	0	0
2020/11/25	2044	06/05/2021	12.50	Put	Bond Future	1,673.2200	1.6732	1,667.6200	1.6676	(0.335)	0	0	3,100
2020/11/25	2044	06/05/2021	12.43	Call	Bond Future	7,867.0600	7.8671	7,977.1300	7.9771	1.399	0	0	0
2020/11/25	2044	06/05/2021	12.43	Put	Bond Future	1,766.4800	1.7665	1,758.9700	1.7590	(0.425)	0	0	0
2020/11/25	2044	06/05/2021	12.44	Call	Bond Future	7,910.5000	7.9105	8,020.8600	8.0209	1.395	0	0	0
2020/11/25	2044	06/05/2021	12.44	Put	Bond Future	1,752.8700	1.7529	1,745.6500	1.7456	(0.412)	0	0	0
2020/11/25	2044	06/05/2021			Bond Future	11.4338	80.7904	11.4159	80.9080	(0.156)	0.0000	0.0000	0
2020/11/25	2044	06/05/2021	11.10	Put	Bond Future	5,151.5800	5.1516	5,077.2800	5.0773	(1.442)	0	0	3,100
2020/11/25	2044	06/05/2021	10.70	Put	Bond Future	6,935.6600	6.9357	6,834.0400	6.8340	(1.465)	0	0	0
2020/11/25	2044	06/05/2021	10.70	Call	Bond Future	1,855.5100	1.8555	1,871.4700	1.8715	0.860	0	0	3,100
2020/11/25	2044	06/05/2021	11.35	Put	Bond Future	4,246.9600	4.2470	4,172.9000	4.1729	(1.744)	0	0	0
2020/11/25	2044	06/05/2021	11.35	Call	Bond Future	3,693.4000	3.6934	3,736.9200	3.7369	1.178	0	0	3,100
2020/11/25	2044	06/05/2021	11.90	Call	Bond Future	5,669.2400	5.6692	5,741.3700	5.7414	1.272	0	0	0
2020/11/25	2044	06/05/2021	11.90	Put	Bond Future	2,708.2700	2.7083	2,662.8200	2.6628	(1.678)	0	0	0
2020/11/25	2044	06/05/2021	12.45	Call	Bond Future	7,953.8100	7.9538	8,064.4400	8.0644	1.391	0	0	0
2020/11/25	2044	06/05/2021	12.45	Put	Bond Future	1,739.2100	1.7392	1,732.2600	1.7323	(0.400)	0	0	0
2020/11/25	2044	05/08/2021	12.60	Put	Bond Future	2,429.3400	2.4293	2,465.1900	2.4652	1.476	0	0	0
2020/11/25	2044	05/08/2021	12.61	Call	Bond Future	8,098.3800	8.0984	8,253.0500	8.2530	1.910	0	0	0
2020/11/25	2044	05/08/2021	12.61	Put	Bond Future	2,414.0700	2.4141	2,450.3600	2.4504	1.503	0	0	0
2020/11/25	2044	05/08/2021			Bond Future	11.6543	77.2891	11.6357	77.4075	(0.160)	0.0000	0.0000	0
2020/11/25	2044	05/08/2021	12.59	Call	Bond Future	8,017.5600	8.0176	8,171.5700	8.1716	1.921	0	0	0
2020/11/25	2044	05/08/2021	12.59	Put	Bond Future	2,444.7100	2.4447	2,480.3400	2.4803	1.457	0	0	0
2020/11/25	2044	05/08/2021	12.60	Call	Bond Future	8,057.9600	8.0580	8,212.1900	8.2122	1.914	0	0	0
2020/11/25	2044	04/11/2021	12.91	Call	Bond Future	8,892.4500	8.8925	9,007.2000	9.0072	1.290	0	0	0
2020/11/25	2044	04/11/2021	12.91	Put	Bond Future	2,913.0700	2.9131	2,908.4500	2.9085	(0.159)	0	0	0
2020/11/25	2044	04/11/2021			Bond Future	11.8683	78.1219	11.8490	78.2413	(0.163)	0.0000	0.0000	0
2020/11/25	2044	04/11/2021	12.89	Call	Bond Future	8,815.1100	8.8151	8,938.8900	8.9389	1.404	0	0	0
2020/11/25	2044	04/11/2021	12.89	Put	Bond Future	2,942.7600	2.9428	2,947.1700	2.9472	0.150	0	0	0
2020/11/25	2044	04/11/2021	12.90	Call	Bond Future	8,853.6400	8.8536	8,973.0300	8.9730	1.348	0	0	0
2020/11/25	2044	04/11/2021	12.90	Put	Bond Future	2,927.7400	2.9277	2,927.7600	2.9278	0.001	0	0	0
2020/11/25	2046	04/02/2021			Bond Future	95.4274	95.4274	95.4501	95.4501	0.024	0.0000	0.0000	14,890

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
2020/11/25	2046	06/05/2021			Bond Future	94.6604	94.6604	94.6821	94.6821	0.023	0.0000	0.0000	0
2020/11/25	2046	05/08/2021			Bond Future	95.7132	95.7132	95.7347	95.7347	0.022	0.0000	0.0000	0
2020/11/25	2046	04/11/2021			Bond Future	94.9610	94.9610	94.9825	94.9825	0.023	0.0000	0.0000	0
2020/11/25	2050	04/02/2021			Bond Future	95.4610	95.4610	95.4838	95.4838	0.024	0.0000	0.0000	11,021
2020/11/25	2050	06/05/2021			Bond Future	96.4816	96.4816	96.5036	96.5036	0.023	0.0000	0.0000	0
2020/11/25	2050	05/08/2021			Bond Future	95.6297	95.6297	95.6514	95.6514	0.023	0.0000	0.0000	0
2020/11/25	2050	04/11/2021			Bond Future	96.6812	96.6812	96.7029	96.7029	0.022	0.0000	0.0000	0
2020/11/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	AL37	04/02/2021			Index Future	777.6680	777.6680	777.7340	777.7340	0.008	0.0000	0.0000	0
2020/11/25	AL37	06/05/2021			Index Future	785.7830	785.7830	785.8470	785.8470	0.008	0.0000	0.0000	0
2020/11/25	AL37	05/08/2021			Index Future	794.2380	794.2380	794.3000	794.3000	0.008	0.0000	0.0000	0
2020/11/25	AL37	04/11/2021			Index Future	802.8710	802.8710	802.9340	802.9340	0.008	0.0000	0.0000	0
2020/11/25	AL7T	04/02/2021			Index Future	857.0240	857.0240	857.7190	857.7190	0.081	0.0000	0.0000	0
2020/11/25	AL7T	06/05/2021			Index Future	865.9680	865.9680	866.6660	866.6660	0.081	0.0000	0.0000	0
2020/11/25	AL7T	05/08/2021			Index Future	875.2850	875.2850	875.9890	875.9890	0.080	0.0000	0.0000	0
2020/11/25	AL7T	04/11/2021			Index Future	884.8000	884.8000	885.5110	885.5110	0.080	0.0000	0.0000	0
2020/11/25	ALBI	04/02/2021			Index Future	751.2420	751.2420	751.6740	751.6740	0.058	0.0000	0.0000	230
2020/11/25	ALBI	06/05/2021			Index Future	759.0820	759.0820	759.5160	759.5160	0.057	0.0000	0.0000	0
2020/11/25	ALBI	05/08/2021			Index Future	767.2490	767.2490	767.6860	767.6860	0.057	0.0000	0.0000	0
2020/11/25	ALBI	04/11/2021			Index Future	775.5890	775.5890	776.0300	776.0300	0.057	0.0000	0.0000	0
2020/11/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	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
2020/11/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/25	ES33	04/02/2021			Bond Future	11.5008	76.7498	11.4871	76.8227	(0.120)	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
2020/11/25	ES33	06/05/2021			Bond Future	11.7551	73.7775	11.7409	73.8503	(0.121)	0.0000	0.0000	0
2020/11/25	ES33	05/08/2021			Bond Future	12.0198	74.5807	12.0051	74.6539	(0.122)	0.0000	0.0000	0
2020/11/25	ES33	04/11/2021			Bond Future	12.2936	71.6094	12.2783	71.6831	(0.124)	0.0000	0.0000	0
2020/11/25	ES42	04/02/2021			Bond Future	12.1010	75.1738	12.0876	75.2518	(0.111)	0.0000	0.0000	4,779
2020/11/25	ES42	06/05/2021			Bond Future	12.3529	71.7013	12.3390	71.7792	(0.112)	0.0000	0.0000	0
2020/11/25	ES42	05/08/2021			Bond Future	12.6086	72.4824	12.5942	72.5607	(0.114)	0.0000	0.0000	0
2020/11/25	ES42	04/11/2021			Bond Future	12.8751	69.0053	12.8600	69.0843	(0.117)	0.0000	0.0000	0
2020/11/25	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	04/02/2021	750.96	Put	GOVI	92,320.0000	9.2320	87,940.0000	8.7940	(4.744)	0	0	0
2020/11/25	GOVI	04/02/2021			GOVI	741.7280	741.7280	742.1660	742.1660	0.059	0.0000	0.0000	969
2020/11/25	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	04/02/2021	750.95	Put	GOVI	92,220.0000	9.2220	87,840.0000	8.7840	(4.750)	0	0	0
2020/11/25	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	04/02/2021	750.94	Put	GOVI	92,120.0000	9.2120	87,740.0000	8.7740	(4.755)	0	0	0
2020/11/25	GOVI	06/05/2021	678.68	Call	GOVI	707,890.0000	70.7890	712,280.0000	71.2280	0.620	0	0	0
2020/11/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	06/05/2021	678.67	Call	GOVI	707,990.0000	70.7990	712,380.0000	71.2380	0.620	0	0	0
2020/11/25	GOVI	06/05/2021			GOVI	749.4690	749.4690	749.9080	749.9080	0.059	0.0000	0.0000	0
2020/11/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	06/05/2021	678.69	Call	GOVI	707,790.0000	70.7790	712,180.0000	71.2180	0.620	0	0	0
2020/11/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	05/08/2021	719.14	Call	GOVI	383,930.0000	38.3930	388,350.0000	38.8350	1.151	0	0	0
2020/11/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	05/08/2021	719.13	Call	GOVI	384,030.0000	38.4030	388,450.0000	38.8450	1.151	0	0	0
2020/11/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	05/08/2021			GOVI	757.5330	757.5330	757.9750	757.9750	0.058	0.0000	0.0000	0
2020/11/25	GOVI	05/08/2021	719.15	Call	GOVI	383,830.0000	38.3830	388,250.0000	38.8250	1.152	0	0	0
2020/11/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	04/11/2021	728.41	Call	GOVI	373,570.0000	37.3570	378,030.0000	37.8030	1.194	0	0	0
2020/11/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	04/11/2021	728.40	Call	GOVI	373,670.0000	37.3670	378,130.0000	37.8130	1.194	0	0	0
2020/11/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GOVI	04/11/2021			GOVI	765.7670	765.7670	766.2130	766.2130	0.058	0.0000	0.0000	0
2020/11/25	GOVI	04/11/2021	728.42	Call	GOVI	373,470.0000	37.3470	377,930.0000	37.7930	1.194	0	0	0
2020/11/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/25	IGOV	04/02/2021			Index Future	263.4960	263.4960	263.6230	263.6230	0.048	0.0000	0.0000	1,090
2020/11/25	IGOV	06/05/2021			Index Future	266.3100	266.3100	266.4380	266.4380	0.048	0.0000	0.0000	21
2020/11/25	IGOV	05/08/2021			Index Future	269.2400	269.2400	269.3680	269.3680	0.048	0.0000	0.0000	0
2020/11/25	IGOV	04/11/2021			Index Future	272.2290	272.2290	272.3590	272.3590	0.048	0.0000	0.0000	0
2020/11/25	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/25	IS05	16/03/2021			Interest Rate Swap	92.1800	92.1800	92.1900	92.1900	0.011	0.0000	0.0000	0
2020/11/25	IS05	15/06/2021			Interest Rate Swap	90.3000	90.3000	90.3100	90.3100	0.011	0.0000	0.0000	0

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2020/11/25	IS05	21/09/2021			Interest Rate Swap	89.1900	89.1900	89.2200	89.2200	0.034	0.0000	0.0000	0
2020/11/25	IS05	21/12/2021			Interest Rate Swap	90.3900	90.3900	90.4200	90.4200	0.033	0.0000	0.0000	51
2020/11/25	IS05	15/03/2022			Interest Rate Swap	89.7500	89.7500	89.7900	89.7900	0.045	0.0000	0.0000	0
2020/11/25	IS05	21/06/2022			Interest Rate Swap	89.7900	89.7900	89.8400	89.8400	0.056	0.0000	0.0000	0
2020/11/25	IS05	20/09/2022			Interest Rate Swap	92.8600	92.8600	92.9200	92.9200	0.065	0.0000	0.0000	0
2020/11/25	IS05	20/12/2022			Interest Rate Swap	93.3000	93.3000	93.3600	93.3600	0.064	0.0000	0.0000	0
2020/11/25	IS05	22/03/2023			Interest Rate Swap	85.6400	85.6400	85.7000	85.7000	0.070	0.0000	0.0000	0
2020/11/25	IS05	20/06/2023			Interest Rate Swap	91.1600	91.1600	91.2000	91.2000	0.044	0.0000	0.0000	0
2020/11/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/25	IS10	17/12/2025			Interest Rate Swap	78.5200	78.5200	78.5100	78.5100	(0.013)	0.0000	0.0000	0
2020/11/25	IS10	16/03/2026			Interest Rate Swap	75.0100	75.0100	75.0000	75.0000	(0.013)	0.0000	0.0000	0
2020/11/25	IS10	15/06/2026			Interest Rate Swap	73.3900	73.3900	73.3900	73.3900	0.000	0.0000	0.0000	0
2020/11/25	IS10	21/09/2026			Interest Rate Swap	75.4100	75.4100	75.4000	75.4000	(0.013)	0.0000	0.0000	0
2020/11/25	IS10	21/12/2026			Interest Rate Swap	79.4300	79.4300	79.4300	79.4300	0.000	0.0000	0.0000	0
2020/11/25	IS10	15/03/2027			Interest Rate Swap	77.9200	77.9200	77.9100	77.9100	(0.013)	0.0000	0.0000	0
2020/11/25	IS10	21/06/2027			Interest Rate Swap	80.0100	80.0100	79.9900	79.9900	(0.025)	0.0000	0.0000	0
2020/11/25	IS10	20/09/2027			Interest Rate Swap	85.8500	85.8500	85.8400	85.8400	(0.012)	0.0000	0.0000	0
2020/11/25	IS10	20/12/2027			Interest Rate Swap	86.2800	86.2800	86.2700	86.2700	(0.012)	0.0000	0.0000	0
2020/11/25	IS10	22/03/2028			Interest Rate Swap	79.3100	79.3100	79.3000	79.3000	(0.013)	0.0000	0.0000	0
2020/11/25	IS10	20/06/2028			Interest Rate Swap	87.2600	87.2600	87.2500	87.2500	(0.011)	0.0000	0.0000	0
2020/11/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/25	JBAF	15/12/2020			Jibar Tradeable Future	3.4050	96.5950	3.4150	96.5850	0.294	0.0000	0.0000	30,010
2020/11/25	JBAF	20/01/2021			Jibar Tradeable Future	3.4350	96.5650	3.4350	96.5650	0.000	0.0000	0.0000	0
2020/11/25	JBAF	17/02/2021			Jibar Tradeable Future	3.3700	96.6300	3.4000	96.6000	0.890	0.0000	0.0000	0
2020/11/25	JBAF	17/03/2021			Jibar Tradeable Future	3.3650	96.6350	3.4050	96.5950	1.189	0.0000	0.0000	0
2020/11/25	JBAF	21/04/2021			Jibar Tradeable Future	3.3800	96.6200	3.4100	96.5900	0.888	0.0000	0.0000	0
2020/11/25	JBAF	19/05/2021			Jibar Tradeable Future	3.4100	96.5900	3.4300	96.5700	0.587	0.0000	0.0000	0
2020/11/25	JBAF	15/06/2021			Jibar Tradeable Future	3.4000	96.6000	3.4400	96.5600	1.176	0.0000	0.0000	0
2020/11/25	JBAF	15/09/2021			Jibar Tradeable Future	3.4950	96.5050	3.5350	96.4650	1.144	0.0000	0.0000	30,000
2020/11/25	JBAF	15/12/2021			Jibar Tradeable Future	3.6500	96.3500	3.6800	96.3200	0.822	0.0000	0.0000	0
2020/11/25	JBAF	16/03/2022			Jibar Tradeable Future	3.8100	96.1900	3.8100	96.1900	0.000	0.0000	0.0000	0
2020/11/25	JBAF	15/06/2022			Jibar Tradeable Future	4.0950	95.9050	4.0850	95.9150	(0.244)	0.0000	0.0000	0
2020/11/25	JBAF	21/09/2022			Jibar Tradeable Future	4.2550	95.7450	4.2350	95.7650	(0.470)	0.0000	0.0000	0
2020/11/25	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	R023	04/02/2021	6.34	Call	Bond Future	4,291.9600	4.2920	4,339.4600	4.3395	1.107	0	0	0
2020/11/25	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	R023	04/02/2021			Bond Future	4.1743	110.4286	4.1509	110.4761	(0.559)	0.0000	0.0000	31,128
2020/11/25	R023	04/02/2021	6.33	Call	Bond Future	4,272.6600	4.2727	4,320.1600	4.3202	1.112	0	0	0
2020/11/25	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	R023	04/02/2021	6.32	Call	Bond Future	4,253.3500	4.2533	4,300.8500	4.3008	1.117	0	0	0
2020/11/25	R023	06/05/2021	7.58	Call	Bond Future	5,894.9200	5.8949	5,941.6200	5.9416	0.792	0	0	0
2020/11/25	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	R023	06/05/2021			Bond Future	4.1655	107.6758	4.1394	107.7225	(0.625)	0.0000	0.0000	0

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2020/11/25	R023	06/05/2021	7.57	Call	Bond Future	5,878.2900	5.8783	5,924.9900	5.9250	0.794	0	0	0
2020/11/25	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	R023	06/05/2021	7.56	Call	Bond Future	5,861.6600	5.8617	5,908.3600	5.9084	0.797	0	0	0
2020/11/25	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/25	R023	05/08/2021	5.30	Call	Bond Future	1,863.0300	1.8630	1,905.8800	1.9059	2.300	0	0	0
2020/11/25	R023	05/08/2021	5.30	Put	Bond Future	74.1800	0.0742	70.4800	0.0705	(4.988)	0	0	0
2020/11/25	R023	05/08/2021	5.29	Call	Bond Future	1,849.5800	1.8496	1,892.3500	1.8924	2.312	0	0	0
2020/11/25	R023	05/08/2021	5.29	Put	Bond Future	75.8400	0.0758	72.0600	0.0721	(4.984)	0	0	0
2020/11/25	R023	05/08/2021			Bond Future	4.1291	108.8475	4.0990	108.8941	(0.729)	0.0000	0.0000	0
2020/11/25	R023	05/08/2021	5.31	Call	Bond Future	1,876.5100	1.8765	1,919.4300	1.9194	2.287	0	0	0
2020/11/25	R023	05/08/2021	5.31	Put	Bond Future	72.5600	0.0726	68.9300	0.0689	(5.003)	0	0	0
2020/11/25	R023	04/11/2021	4.91	Call	Bond Future	1,242.6400	1.2426	1,279.0000	1.2790	2.926	0	0	0
2020/11/25	R023	04/11/2021	4.91	Put	Bond Future	170.0900	0.1701	159.6900	0.1597	(6.114)	0	0	0
2020/11/25	R023	04/11/2021	4.90	Call	Bond Future	1,232.0200	1.2320	1,268.2700	1.2683	2.942	0	0	0
2020/11/25	R023	04/11/2021	4.90	Put	Bond Future	172.3100	0.1723	161.8000	0.1618	(6.099)	0	0	0
2020/11/25	R023	04/11/2021			Bond Future	4.0808	106.1123	4.0449	106.1590	(0.879)	0.0000	0.0000	0
2020/11/25	R023	04/11/2021	4.92	Call	Bond Future	1,252.9800	1.2530	1,289.4700	1.2895	2.912	0	0	0
2020/11/25	R023	04/11/2021	4.92	Put	Bond Future	167.5900	0.1676	157.3200	0.1573	(6.128)	0	0	0
2020/11/25	R035	04/02/2021	10.05	Call	Bond Future	802.7200	0.8027	775.8500	0.7758	(3.347)	0	0	0
2020/11/25	R035	04/02/2021	10.05	Put	Bond Future	5,526.9900	5.5270	5,384.8400	5.3848	(2.572)	0	0	0
2020/11/25	R035	04/02/2021	10.04	Call	Bond Future	785.9600	0.7860	759.0300	0.7590	(3.426)	0	0	0
2020/11/25	R035	04/02/2021	10.04	Put	Bond Future	5,579.9400	5.5799	5,437.7300	5.4377	(2.549)	0	0	0
2020/11/25	R035	04/02/2021	10.14	Put	Bond Future	5,064.6800	5.0647	4,923.7300	4.9237	(2.783)	0	0	650
2020/11/25	R035	04/02/2021	11.14	Call	Bond Future	4,014.8100	4.0148	4,042.2600	4.0423	0.684	0	0	0
2020/11/25	R035	04/02/2021	11.14	Put	Bond Future	1,581.7500	1.5818	1,493.9200	1.4939	(5.553)	0	0	650
2020/11/25	R035	04/02/2021			Bond Future	10.7547	90.4930	10.7368	90.6083	(0.166)	0.0000	0.0000	97,120
2020/11/25	R035	04/02/2021	10.06	Call	Bond Future	819.7200	0.8197	793.0300	0.7930	(3.256)	0	0	0
2020/11/25	R035	04/02/2021	10.06	Put	Bond Future	5,474.3600	5.4744	5,332.3900	5.3324	(2.593)	0	0	0
2020/11/25	R035	04/02/2021	10.14	Call	Bond Future	964.3400	0.9643	938.6700	0.9387	(2.662)	0	0	0
2020/11/25	R035	06/05/2021	10.55	Call	Bond Future	0.0000	0.0000	2,507.4600	2.5075	100.000	0	0	0
2020/11/25	R035	06/05/2021	10.55	Put	Bond Future	0.0000	0.0000	5,100.1700	5.1002	100.000	0	0	500
2020/11/25	R035	06/05/2021	10.05	Put	Bond Future	0.0000	0.0000	7,324.9800	7.3250	100.000	0	0	0
2020/11/25	R035	06/05/2021	10.05	Call	Bond Future	0.0000	0.0000	1,366.3100	1.3663	100.000	0	0	500
2020/11/25	R035	06/05/2021	12.91	Put	Bond Future	606.8300	0.6068	567.8400	0.5678	(6.425)	0	0	600
2020/11/25	R035	06/05/2021	10.40	Put	Bond Future	5,823.2400	5.8232	5,706.8300	5.7068	(1.999)	0	0	0
2020/11/25	R035	06/05/2021	11.55	Call	Bond Future	5,835.8800	5.8359	5,865.8900	5.8659	0.514	0	0	0
2020/11/25	R035	06/05/2021	11.55	Put	Bond Future	2,332.9600	2.3330	2,247.5700	2.2476	(3.660)	0	0	1,650
2020/11/25	R035	06/05/2021	12.77	Call	Bond Future	10,953.1500	10.9532	11,025.1200	11.0251	0.657	0	0	0
2020/11/25	R035	06/05/2021	12.77	Put	Bond Future	713.9200	0.7139	670.4900	0.6705	(6.083)	0	0	1,650
2020/11/25	R035	06/05/2021	10.24	Put	Bond Future	6,530.0000	6.5300	6,410.4400	6.4104	(1.831)	0	0	0
2020/11/25	R035	06/05/2021	10.24	Call	Bond Future	1,756.5800	1.7566	1,752.4200	1.7524	(0.237)	0	0	793
2020/11/25	R035	06/05/2021	12.37	Call	Bond Future	9,237.0200	9.2370	9,295.0400	9.2950	0.628	0	0	0
2020/11/25	R035	06/05/2021	12.35	Put	Bond Future	1,135.9600	1.1360	1,077.8500	1.0778	(5.115)	0	0	0
2020/11/25	R035	06/05/2021	12.36	Put	Bond Future	1,123.9200	1.1239	1,066.1800	1.0662	(5.137)	0	0	0
2020/11/25	R035	06/05/2021			Bond Future	10.9729	86.9649	10.9545	87.0803	(0.168)	0.0000	0.0000	0
2020/11/25	R035	06/05/2021	11.05	Call	Bond Future	0.0000	0.0000	4,012.7100	4.0127	100.000	0	0	0
2020/11/25	R035	06/05/2021	11.05	Put	Bond Future	0.0000	0.0000	3,416.6500	3.4167	100.000	0	0	500

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2020/11/25	R035	06/05/2021	11.15	Put	Bond Future	3,239.8800	3.2399	3,141.5000	3.1415	(3.037)	0	0	0
2020/11/25	R035	06/05/2021	11.15	Call	Bond Future	4,337.9800	4.3380	4,355.0000	4.3550	0.392	0	0	600
2020/11/25	R035	06/05/2021	12.91	Call	Bond Future	11,565.4500	11.5655	11,641.8600	11.6419	0.661	0	0	0
2020/11/25	R035	06/05/2021	10.40	Call	Bond Future	2,124.4600	2.1245	2,123.4500	2.1234	(0.048)	0	0	600
2020/11/25	R035	06/05/2021	10.81	Put	Bond Future	4,270.4100	4.2704	4,161.5400	4.1615	(2.549)	0	0	0
2020/11/25	R035	06/05/2021	10.81	Call	Bond Future	3,241.8800	3.2419	3,248.4100	3.2484	0.201	0	0	1,650
2020/11/25	R035	06/05/2021	11.32	Call	Bond Future	4,947.3900	4.9474	4,970.6300	4.9706	0.470	0	0	0
2020/11/25	R035	06/05/2021	11.32	Put	Bond Future	2,814.6900	2.8147	2,722.5300	2.7225	(3.274)	0	0	793
2020/11/25	R035	06/05/2021	12.37	Put	Bond Future	1,111.9900	1.1120	1,054.6100	1.0546	(5.160)	0	0	0
2020/11/25	R035	06/05/2021	12.35	Call	Bond Future	9,152.9400	9.1529	9,210.2300	9.2102	0.626	0	0	0
2020/11/25	R035	06/05/2021	12.02	Call	Bond Future	7,798.0100	7.7980	7,842.7100	7.8427	0.573	0	0	0
2020/11/25	R035	06/05/2021	12.02	Put	Bond Future	1,597.0100	1.5970	1,526.3100	1.5263	(4.427)	0	0	793
2020/11/25	R035	06/05/2021	12.36	Call	Bond Future	9,194.9500	9.1950	9,252.6100	9.2526	0.627	0	0	0
2020/11/25	R035	05/08/2021	5.31	Call	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2020/11/25	R035	05/08/2021	5.31	Put	Bond Future	50,179.2400	50.1792	50,063.1600	50.0632	(0.231)	0	0	0
2020/11/25	R035	05/08/2021			Bond Future	11.2020	87.9116	11.1829	88.0277	(0.171)	0.0000	0.0000	0
2020/11/25	R035	05/08/2021	5.29	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2020/11/25	R035	05/08/2021	5.29	Put	Bond Future	50,412.5200	50.4125	50,296.4400	50.2964	(0.230)	0	0	0
2020/11/25	R035	05/08/2021	5.30	Call	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2020/11/25	R035	05/08/2021	5.30	Put	Bond Future	50,295.8200	50.2958	50,179.7400	50.1797	(0.231)	0	0	0
2020/11/25	R035	04/11/2021	10.62	Put	Bond Future	7,645.8300	7.6458	7,606.5700	7.6066	(0.513)	0	0	0
2020/11/25	R035	04/11/2021	10.62	Call	Bond Future	2,625.5900	2.6256	2,703.4300	2.7034	2.965	0	0	400
2020/11/25	R035	04/11/2021	11.08	Call	Bond Future	3,794.8700	3.7949	3,877.6100	3.8776	2.180	0	0	0
2020/11/25	R035	04/11/2021	11.08	Put	Bond Future	5,936.7600	5.9368	5,902.4000	5.9024	(0.579)	0	0	782
2020/11/25	R035	04/11/2021	10.23	Put	Bond Future	9,460.2400	9.4602	9,410.2900	9.4103	(0.528)	0	0	0
2020/11/25	R035	04/11/2021	10.12	Put	Bond Future	10,028.0600	10.0281	9,974.6500	9.9747	(0.533)	0	0	0
2020/11/25	R035	04/11/2021	10.12	Call	Bond Future	1,716.9100	1.7169	1,780.6000	1.7806	3.710	0	0	400
2020/11/25	R035	04/11/2021	11.75	Put	Bond Future	4,013.5500	4.0136	3,990.0700	3.9901	(0.585)	0	0	782
2020/11/25	R035	04/11/2021	12.53	Call	Bond Future	8,662.0200	8.6620	8,764.1200	8.7641	1.179	0	0	0
2020/11/25	R035	04/11/2021	12.53	Put	Bond Future	2,581.3300	2.5813	2,566.3300	2.5663	(0.581)	0	0	0
2020/11/25	R035	04/11/2021			Bond Future	11.4373	84.3840	11.4174	84.5011	(0.174)	0.0000	0.0000	0
2020/11/25	R035	04/11/2021	13.82	Call	Bond Future	13,405.1600	13.4052	13,518.3400	13.5183	0.844	0	0	0
2020/11/25	R035	04/11/2021	13.82	Put	Bond Future	965.6500	0.9656	961.7300	0.9617	(0.406)	0	0	400
2020/11/25	R035	04/11/2021	10.23	Call	Bond Future	1,888.1000	1.8881	1,955.2500	1.9553	3.556	0	0	782
2020/11/25	R035	04/11/2021	11.75	Call	Bond Future	5,824.3500	5.8243	5,917.9700	5.9180	1.607	0	0	0
2020/11/25	R035	04/11/2021	12.51	Call	Bond Future	8,593.1100	8.5931	8,694.9500	8.6950	1.185	0	0	0
2020/11/25	R035	04/11/2021	12.51	Put	Bond Future	2,617.7000	2.6177	2,602.4400	2.6024	(0.583)	0	0	0
2020/11/25	R035	04/11/2021	12.52	Call	Bond Future	8,627.5400	8.6275	8,729.5100	8.7295	1.182	0	0	0
2020/11/25	R035	04/11/2021	12.52	Put	Bond Future	2,599.4600	2.5995	2,584.3300	2.5843	(0.582)	0	0	0
2020/11/25	R186	04/02/2021	8.16	Call	Bond Future	5,544.5000	5.5445	5,561.9400	5.5619	0.315	0	0	0
2020/11/25	R186	04/02/2021	8.17	Put	Bond Future	159.7700	0.1598	147.5000	0.1475	(7.680)	0	0	0
2020/11/25	R186	04/02/2021	8.15	Call	Bond Future	5,500.1000	5.5001	5,517.3000	5.5173	0.313	0	0	0
2020/11/25	R186	04/02/2021	8.00	Put	Bond Future	250.6100	0.2506	234.0900	0.2341	(6.592)	0	0	15,177
2020/11/25	R186	04/02/2021			Bond Future	7.0932	117.5355	7.0874	117.5654	(0.081)	0.0000	0.0000	78,603
2020/11/25	R186	04/02/2021	8.16	Put	Bond Future	164.2000	0.1642	151.7100	0.1517	(7.607)	0	0	0
2020/11/25	R186	04/02/2021	8.17	Call	Bond Future	5,589.0000	5.5890	5,606.6600	5.6067	0.316	0	0	0
2020/11/25	R186	04/02/2021	8.15	Put	Bond Future	168.7500	0.1688	156.0200	0.1560	(7.544)	0	0	0

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2020/11/25	R186	04/02/2021	8.00	Call	Bond Future	4,844.3200	4.8443	4,857.7300	4.8577	0.277	0	0	0
2020/11/25	R186	06/05/2021	10.77	Call	Bond Future	15,837.9500	15.8380	15,866.4700	15.8665	0.180	0	0	0
2020/11/25	R186	06/05/2021	10.77	Put	Bond Future	2.0500	0.0021	1.7900	0.0018	(12.683)	0	0	0
2020/11/25	R186	06/05/2021	10.76	Call	Bond Future	15,796.9600	15.7970	15,825.4800	15.8255	0.181	0	0	0
2020/11/25	R186	06/05/2021	10.76	Put	Bond Future	2.1100	0.0021	1.8500	0.0019	(12.322)	0	0	0
2020/11/25	R186	06/05/2021			Bond Future	7.2616	118.7635	7.2558	118.7923	(0.080)	0.0000	0.0000	0
2020/11/25	R186	06/05/2021	10.78	Call	Bond Future	15,878.9200	15.8789	15,907.4500	15.9074	0.180	0	0	0
2020/11/25	R186	06/05/2021	10.78	Put	Bond Future	1.9900	0.0020	1.7400	0.0017	(12.563)	0	0	0
2020/11/25	R186	05/08/2021	8.62	Call	Bond Future	6,104.8200	6.1048	6,119.1200	6.1191	0.234	0	0	0
2020/11/25	R186	05/08/2021	8.62	Put	Bond Future	707.7400	0.7077	693.6700	0.6937	(1.988)	0	0	0
2020/11/25	R186	05/08/2021	8.61	Call	Bond Future	6,069.7100	6.0697	6,083.9000	6.0839	0.234	0	0	0
2020/11/25	R186	05/08/2021	8.61	Put	Bond Future	716.9700	0.7170	702.7900	0.7028	(1.978)	0	0	0
2020/11/25	R186	05/08/2021			Bond Future	7.4391	114.7747	7.4331	114.8030	(0.081)	0.0000	0.0000	0
2020/11/25	R186	05/08/2021	8.63	Call	Bond Future	6,140.0000	6.1400	6,154.4000	6.1544	0.235	0	0	0
2020/11/25	R186	05/08/2021	8.63	Put	Bond Future	698.6200	0.6986	684.6500	0.6847	(2.000)	0	0	0
2020/11/25	R186	04/11/2021	8.09	Call	Bond Future	3,847.5000	3.8475	3,891.3600	3.8914	1.140	0	0	0
2020/11/25	R186	04/11/2021	8.09	Put	Bond Future	1,796.7300	1.7967	1,812.2900	1.8123	0.866	0	0	0
2020/11/25	R186	04/11/2021	8.10	Call	Bond Future	3,876.2600	3.8763	3,920.1300	3.9201	1.132	0	0	0
2020/11/25	R186	04/11/2021	8.10	Put	Bond Future	1,781.7500	1.7818	1,797.3200	1.7973	0.874	0	0	0
2020/11/25	R186	04/11/2021			Bond Future	7.6267	116.0107	7.6204	116.0390	(0.083)	0.0000	0.0000	0
2020/11/25	R186	04/11/2021	8.11	Call	Bond Future	3,905.1200	3.9051	3,949.0000	3.9490	1.124	0	0	0
2020/11/25	R186	04/11/2021	8.11	Put	Bond Future	1,766.8800	1.7669	1,782.4600	1.7825	0.882	0	0	0
2020/11/25	R197	04/02/2021			Bond Future	316.1976	316.1976	316.3282	316.3282	0.041	0.0000	0.0000	2,460
2020/11/25	R197	06/05/2021			Bond Future	319.5775	319.5775	319.7059	319.7059	0.040	0.0000	0.0000	0
2020/11/25	R197	05/08/2021			Bond Future	315.1394	315.1394	315.2674	315.2674	0.041	0.0000	0.0000	0
2020/11/25	R197	04/11/2021			Bond Future	318.6045	318.6045	318.7331	318.7331	0.040	0.0000	0.0000	0
2020/11/25	R202	04/02/2021			Bond Future	212.7077	212.7077	212.7557	212.7557	0.023	0.0000	0.0000	7,827
2020/11/25	R202	06/05/2021			Bond Future	214.9814	214.9814	215.0274	215.0274	0.021	0.0000	0.0000	0
2020/11/25	R202	05/08/2021			Bond Future	213.1269	213.1269	213.1724	213.1724	0.021	0.0000	0.0000	0
2020/11/25	R202	04/11/2021			Bond Future	215.4703	215.4703	215.5156	215.5156	0.021	0.0000	0.0000	0
2020/11/25	R209	04/02/2021	10.12	Call	Bond Future	1,509.4300	1.5094	1,488.9200	1.4889	(1.359)	0	0	0
2020/11/25	R209	04/02/2021	10.12	Put	Bond Future	3,407.0600	3.4071	3,320.8800	3.3209	(2.529)	0	0	0
2020/11/25	R209	04/02/2021			Bond Future	10.4441	70.6930	10.4327	70.7586	(0.109)	0.0000	0.0000	26,668
2020/11/25	R209	04/02/2021	10.11	Call	Bond Future	1,486.7400	1.4867	1,465.9900	1.4660	(1.396)	0	0	0
2020/11/25	R209	04/02/2021	10.11	Put	Bond Future	3,444.1200	3.4441	3,357.7000	3.3577	(2.509)	0	0	0
2020/11/25	R209	04/02/2021	10.10	Call	Bond Future	1,464.2500	1.4643	1,443.2700	1.4433	(1.433)	0	0	0
2020/11/25	R209	04/02/2021	10.10	Put	Bond Future	3,481.4500	3.4814	3,394.8000	3.3948	(2.489)	0	0	0
2020/11/25	R209	06/05/2021	11.00	Call	Bond Future	4,468.3300	4.4683	4,479.9000	4.4799	0.259	0	0	0
2020/11/25	R209	06/05/2021	11.00	Put	Bond Future	2,448.9300	2.4489	2,395.0000	2.3950	(2.202)	0	0	3,500
2020/11/25	R209	06/05/2021	10.00	Put	Bond Future	5,461.7300	5.4617	5,396.5400	5.3965	(1.194)	0	0	0
2020/11/25	R209	06/05/2021	10.00	Call	Bond Future	1,794.7400	1.7947	1,795.0500	1.7950	0.017	0	0	1,500
2020/11/25	R209	06/05/2021	12.25	Call	Bond Future	9,022.4500	9.0225	9,055.4700	9.0555	0.366	0	0	0
2020/11/25	R209	06/05/2021	12.25	Put	Bond Future	776.9300	0.7769	744.4500	0.7444	(4.181)	0	0	9,150
2020/11/25	R209	06/05/2021	12.23	Call	Bond Future	8,947.2500	8.9473	8,979.8300	8.9798	0.364	0	0	0
2020/11/25	R209	06/05/2021	12.23	Put	Bond Future	794.3800	0.7944	761.4600	0.7615	(4.144)	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
2020/11/25	R209	06/05/2021	12.22	Call	Bond Future	8,909.7000	8.9097	8,942.0500	8.9421	0.363	0	0	0
2020/11/25	R209	06/05/2021	12.22	Put	Bond Future	803.2300	0.8032	770.0800	0.7701	(4.127)	0	0	0
2020/11/25	R209	06/05/2021			Bond Future	10.6311	68.2920	10.6194	68.3575	(0.110)	0.0000	0.0000	2,850
2020/11/25	R209	06/05/2021	10.25	Put	Bond Future	4,529.1400	4.5291	4,465.3400	4.4653	(1.409)	0	0	0
2020/11/25	R209	06/05/2021	10.25	Call	Bond Future	2,348.0100	2.3480	2,349.7100	2.3497	0.072	0	0	5,325
2020/11/25	R209	06/05/2021	11.25	Call	Bond Future	5,325.3300	5.3253	5,340.4800	5.3405	0.284	0	0	0
2020/11/25	R209	06/05/2021	11.25	Put	Bond Future	1,986.7100	1.9867	1,936.3600	1.9364	(2.534)	0	0	9,150
2020/11/25	R209	06/05/2021	12.24	Call	Bond Future	8,984.8400	8.9848	9,017.6400	9.0176	0.365	0	0	0
2020/11/25	R209	06/05/2021	12.24	Put	Bond Future	785.6100	0.7856	752.9100	0.7529	(4.162)	0	0	0
2020/11/25	R209	05/08/2021	11.81	Call	Bond Future	7,024.4200	7.0244	7,105.5600	7.1056	1.155	0	0	0
2020/11/25	R209	05/08/2021	11.81	Put	Bond Future	1,942.3700	1.9424	1,957.7300	1.9577	0.791	0	0	0
2020/11/25	R209	05/08/2021			Bond Future	10.8230	69.0355	10.8109	69.1013	(0.111)	0.0000	0.0000	0
2020/11/25	R209	05/08/2021	11.80	Call	Bond Future	6,988.4900	6.9885	7,073.1100	7.0731	1.211	0	0	0
2020/11/25	R209	05/08/2021	11.80	Put	Bond Future	1,955.0700	1.9551	1,973.9100	1.9739	0.964	0	0	0
2020/11/25	R209	05/08/2021	11.79	Call	Bond Future	6,952.3900	6.9524	7,040.7100	7.0407	1.270	0	0	0
2020/11/25	R209	05/08/2021	11.79	Put	Bond Future	1,967.6600	1.9677	1,990.2000	1.9902	1.146	0	0	0
2020/11/25	R209	04/11/2021	12.19	Call	Bond Future	7,966.2400	7.9662	8,050.5000	8.0505	1.058	0	0	0
2020/11/25	R209	04/11/2021	12.19	Put	Bond Future	2,147.0600	2.1471	2,165.0600	2.1651	0.838	0	0	0
2020/11/25	R209	04/11/2021	12.17	Call	Bond Future	7,897.0200	7.8970	7,988.6300	7.9886	1.160	0	0	0
2020/11/25	R209	04/11/2021			Bond Future	11.0189	66.6390	11.0065	66.7052	(0.113)	0.0000	0.0000	0
2020/11/25	R209	04/11/2021	12.18	Call	Bond Future	7,931.6200	7.9316	8,019.5500	8.0196	1.109	0	0	0
2020/11/25	R209	04/11/2021	12.18	Put	Bond Future	2,158.9200	2.1589	2,180.5900	2.1806	1.004	0	0	0
2020/11/25	R209	04/11/2021	12.17	Put	Bond Future	2,170.8500	2.1709	2,196.2000	2.1962	1.168	0	0	0
2020/11/25	R210	04/02/2021			Bond Future	192.8467	192.8467	192.8771	192.8771	0.016	0.0000	0.0000	1,254
2020/11/25	R210	06/05/2021			Bond Future	192.1989	192.1989	192.2274	192.2274	0.015	0.0000	0.0000	0
2020/11/25	R210	05/08/2021			Bond Future	194.3365	194.3365	194.3642	194.3642	0.014	0.0000	0.0000	0
2020/11/25	R210	04/11/2021			Bond Future	193.7375	193.7375	193.7650	193.7650	0.014	0.0000	0.0000	0
2020/11/25	R212	04/02/2021			Bond Future	169.9568	169.9568	169.9473	169.9473	(0.006)	0.0000	0.0000	6,342
2020/11/25	R212	06/05/2021			Bond Future	171.7741	171.7741	171.7625	171.7625	(0.007)	0.0000	0.0000	0
2020/11/25	R212	05/08/2021			Bond Future	171.3559	171.3559	171.3432	171.3432	(0.007)	0.0000	0.0000	0
2020/11/25	R212	04/11/2021			Bond Future	173.2399	173.2399	173.2266	173.2266	(0.008)	0.0000	0.0000	0
2020/11/25	R213	04/02/2021	9.40	Call	Bond Future	1,786.9300	1.7869	1,785.4500	1.7854	(0.083)	0	0	0
2020/11/25	R213	04/02/2021	9.40	Put	Bond Future	2,476.5300	2.4765	2,436.6900	2.4367	(1.609)	0	0	0
2020/11/25	R213	04/02/2021	9.39	Call	Bond Future	1,760.7300	1.7607	1,759.1100	1.7591	(0.092)	0	0	0
2020/11/25	R213	04/02/2021	9.39	Put	Bond Future	2,507.8600	2.5079	2,467.8800	2.4679	(1.594)	0	0	0
2020/11/25	R213	04/02/2021			Bond Future	9.5206	87.0439	9.5138	87.0823	(0.071)	0.0000	0.0000	8,945
2020/11/25	R213	04/02/2021	9.41	Call	Bond Future	1,813.3600	1.8134	1,812.0100	1.8120	(0.074)	0	0	0
2020/11/25	R213	04/02/2021	9.41	Put	Bond Future	2,445.4900	2.4455	2,405.7800	2.4058	(1.624)	0	0	0
2020/11/25	R213	06/05/2021	11.91	Call	Bond Future	11,304.3200	11.3043	11,336.1500	11.3362	0.282	0	0	0
2020/11/25	R213	06/05/2021	11.91	Put	Bond Future	259.9400	0.2599	254.0300	0.2540	(2.274)	0	0	0
2020/11/25	R213	06/05/2021			Bond Future	9.7157	84.4249	9.7089	84.4626	(0.070)	0.0000	0.0000	0
2020/11/25	R213	06/05/2021	11.90	Call	Bond Future	11,262.3500	11.2623	11,294.1100	11.2941	0.282	0	0	0
2020/11/25	R213	06/05/2021	11.90	Put	Bond Future	263.7500	0.2638	257.7700	0.2578	(2.267)	0	0	0
2020/11/25	R213	06/05/2021	11.89	Call	Bond Future	11,220.3800	11.2204	11,252.0900	11.2521	0.283	0	0	0
2020/11/25	R213	06/05/2021	11.89	Put	Bond Future	267.6000	0.2676	261.5700	0.2616	(2.253)	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
2020/11/25	R213	05/08/2021	10.14	Put	Bond Future	2,931.5500	2.9315	2,917.0700	2.9171	(0.494)	0	0	200
2020/11/25	R213	05/08/2021	9.34	Put	Bond Future	5,227.7500	5.2277	5,208.6700	5.2087	(0.365)	0	0	0
2020/11/25	R213	05/08/2021	9.34	Call	Bond Future	2,039.6400	2.0396	2,058.2200	2.0582	0.911	0	0	200
2020/11/25	R213	05/08/2021	10.85	Call	Bond Future	6,506.2700	6.5063	6,531.9800	6.5320	0.395	0	0	0
2020/11/25	R213	05/08/2021	10.85	Put	Bond Future	1,719.6000	1.7196	1,707.6500	1.7076	(0.695)	0	0	0
2020/11/25	R213	05/08/2021	10.84	Call	Bond Future	6,469.1800	6.4692	6,494.8300	6.4948	0.396	0	0	0
2020/11/25	R213	05/08/2021	10.84	Put	Bond Future	1,732.0500	1.7321	1,720.0400	1.7200	(0.693)	0	0	0
2020/11/25	R213	05/08/2021			Bond Future	9.9207	85.3436	9.9137	85.3813	(0.071)	0.0000	0.0000	0
2020/11/25	R213	05/08/2021	10.78	Call	Bond Future	6,248.4600	6.2485	6,273.7300	6.2737	0.404	0	0	0
2020/11/25	R213	05/08/2021	10.78	Put	Bond Future	1,809.4500	1.8094	1,797.0600	1.7971	(0.685)	0	0	200
2020/11/25	R213	05/08/2021	10.14	Call	Bond Future	4,095.1200	4.0951	4,118.3000	4.1183	0.566	0	0	0
2020/11/25	R213	05/08/2021	10.86	Call	Bond Future	6,543.4000	6.5434	6,569.1800	6.5692	0.394	0	0	0
2020/11/25	R213	05/08/2021	10.86	Put	Bond Future	1,707.2300	1.7072	1,695.3500	1.6953	(0.696)	0	0	0
2020/11/25	R213	04/11/2021	11.10	Put	Bond Future	2,077.2000	2.0772	2,117.9300	2.1179	1.961	0	0	0
2020/11/25	R213	04/11/2021	11.11	Call	Bond Future	6,936.1800	6.9362	7,014.6500	7.0147	1.131	0	0	0
2020/11/25	R213	04/11/2021	11.09	Put	Bond Future	2,089.9300	2.0899	2,130.7300	2.1307	1.952	0	0	0
2020/11/25	R213	04/11/2021			Bond Future	10.1337	82.7336	10.1264	82.7714	(0.072)	0.0000	0.0000	0
2020/11/25	R213	04/11/2021	11.10	Call	Bond Future	6,901.1500	6.9012	6,979.7000	6.9797	1.138	0	0	0
2020/11/25	R213	04/11/2021	11.11	Put	Bond Future	2,064.2800	2.0643	2,104.9300	2.1049	1.969	0	0	0
2020/11/25	R213	04/11/2021	11.09	Call	Bond Future	6,865.9000	6.8659	6,944.5200	6.9445	1.145	0	0	0
2020/11/25	R214	04/02/2021	10.33	Call	Bond Future	1,059.5300	1.0595	1,018.7400	1.0187	(3.850)	0	0	0
2020/11/25	R214	04/02/2021	10.33	Put	Bond Future	4,631.9100	4.6319	4,524.5300	4.5245	(2.318)	0	0	0
2020/11/25	R214	04/02/2021			Bond Future	10.9292	67.1721	10.9176	67.2387	(0.107)	0.0000	0.0000	15,428
2020/11/25	R214	04/02/2021	10.32	Call	Bond Future	1,041.8000	1.0418	1,001.1300	1.0011	(3.904)	0	0	0
2020/11/25	R214	04/02/2021	10.32	Put	Bond Future	4,676.4500	4.6764	4,569.1900	4.5692	(2.294)	0	0	0
2020/11/25	R214	04/02/2021	10.31	Call	Bond Future	1,024.3600	1.0244	983.6100	0.9836	(3.978)	0	0	0
2020/11/25	R214	04/02/2021	10.31	Put	Bond Future	4,721.3600	4.7214	4,614.0200	4.6140	(2.273)	0	0	0
2020/11/25	R214	06/05/2021	12.26	Call	Bond Future	7,314.0400	7.3140	7,324.2000	7.3242	0.139	0	0	0
2020/11/25	R214	06/05/2021	12.26	Put	Bond Future	1,434.8100	1.4348	1,378.4800	1.3785	(3.926)	0	0	0
2020/11/25	R214	06/05/2021	12.25	Call	Bond Future	7,280.1000	7.2801	7,289.9900	7.2900	0.136	0	0	0
2020/11/25	R214	06/05/2021	12.25	Put	Bond Future	1,448.3800	1.4484	1,391.7800	1.3918	(3.908)	0	0	0
2020/11/25	R214	06/05/2021			Bond Future	11.1162	64.5975	11.1043	64.6640	(0.108)	0.0000	0.0000	0
2020/11/25	R214	06/05/2021	12.27	Call	Bond Future	7,348.0100	7.3480	7,358.4500	7.3585	0.142	0	0	0
2020/11/25	R214	06/05/2021	12.27	Put	Bond Future	1,421.3400	1.4213	1,365.2900	1.3653	(3.943)	0	0	0
2020/11/25	R214	05/08/2021	12.03	Put	Bond Future	2,493.6400	2.4936	2,508.0500	2.5081	0.578	0	0	0
2020/11/25	R214	05/08/2021	12.01	Call	Bond Future	6,126.6400	6.1266	6,207.3500	6.2074	1.317	0	0	0
2020/11/25	R214	05/08/2021			Bond Future	11.3111	65.3007	11.2988	65.3675	(0.109)	0.0000	0.0000	0
2020/11/25	R214	05/08/2021	12.02	Call	Bond Future	6,160.2400	6.1602	6,241.1800	6.2412	1.314	0	0	0
2020/11/25	R214	05/08/2021	12.02	Put	Bond Future	2,509.0300	2.5090	2,523.2100	2.5232	0.565	0	0	0
2020/11/25	R214	05/08/2021	12.03	Call	Bond Future	6,193.8700	6.1939	6,275.0400	6.2750	1.310	0	0	0
2020/11/25	R214	05/08/2021	12.01	Put	Bond Future	2,524.5100	2.5245	2,538.4600	2.5385	0.553	0	0	0
2020/11/25	R214	04/11/2021	12.47	Call	Bond Future	7,343.7000	7.3437	7,485.6700	7.4857	1.933	0	0	0
2020/11/25	R214	04/11/2021	12.46	Call	Bond Future	7,311.0500	7.3111	7,452.6800	7.4527	1.937	0	0	0
2020/11/25	R214	04/11/2021	12.46	Put	Bond Future	2,621.7200	2.6217	2,696.0300	2.6960	2.834	0	0	0
2020/11/25	R214	04/11/2021			Bond Future	11.5096	62.7270	11.4968	62.7943	(0.111)	0.0000	0.0000	0
2020/11/25	R214	04/11/2021	12.47	Put	Bond Future	2,608.1400	2.6081	2,682.7900	2.6828	2.862	0	0	0
2020/11/25	R214	04/11/2021	12.48	Call	Bond Future	7,376.1600	7.3762	7,518.4500	7.5185	1.929	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
2020/11/25	R214	04/11/2021	12.48	Put	Bond Future	2,594.4400	2.5944	2,669.4100	2.6694	2.890	0	0	0
2020/11/25	R248	04/02/2021	10.47	Call	Bond Future	851.8300	0.8518	789.0600	0.7891	(7.369)	0	0	0
2020/11/25	R248	04/02/2021	10.47	Put	Bond Future	5,860.3800	5.8604	5,678.0200	5.6780	(3.112)	0	0	0
2020/11/25	R248	04/02/2021	10.46	Call	Bond Future	833.0900	0.8331	771.0500	0.7711	(7.447)	0	0	0
2020/11/25	R248	04/02/2021	10.46	Put	Bond Future	5,919.1600	5.9192	5,737.5300	5.7375	(3.069)	0	0	0
2020/11/25	R248	04/02/2021	10.75	Call	Bond Future	1,492.1400	1.4921	1,434.9200	1.4349	(3.835)	0	0	0
2020/11/25	R248	04/02/2021			Bond Future	11.1522	83.5077	11.1351	83.6273	(0.154)	0.0000	0.0000	115,327
2020/11/25	R248	04/02/2021	10.48	Call	Bond Future	870.7100	0.8707	807.3300	0.8073	(7.279)	0	0	0
2020/11/25	R248	04/02/2021	10.48	Put	Bond Future	5,801.8700	5.8019	5,618.9000	5.6189	(3.154)	0	0	0
2020/11/25	R248	04/02/2021	10.80	Put	Bond Future	4,146.1200	4.1461	3,972.2200	3.9722	(4.194)	0	0	0
2020/11/25	R248	04/02/2021	10.80	Call	Bond Future	1,627.5500	1.6275	1,573.2400	1.5732	(3.337)	0	0	2,140
2020/11/25	R248	04/02/2021	9.80	Put	Bond Future	10,649.2000	10.6492	10,504.5800	10.5046	(1.358)	0	0	0
2020/11/25	R248	04/02/2021	9.80	Call	Bond Future	160.1500	0.1602	135.1200	0.1351	(15.629)	0	0	2,140
2020/11/25	R248	04/02/2021	11.50	Put	Bond Future	1,767.4900	1.7675	1,647.7800	1.6478	(6.773)	0	0	0
2020/11/25	R248	04/02/2021	11.50	Call	Bond Future	4,122.7800	4.1228	4,122.6600	4.1227	(0.003)	0	0	0
2020/11/25	R248	04/02/2021	10.75	Put	Bond Future	4,379.6600	4.3797	4,202.8500	4.2029	(4.037)	0	0	0
2020/11/25	R248	06/05/2021	12.36	Call	Bond Future	8,118.8200	8.1188	8,193.2400	8.1932	0.917	0	0	0
2020/11/25	R248	06/05/2021	12.36	Put	Bond Future	1,796.0100	1.7960	1,750.5500	1.7506	(2.531)	0	0	0
2020/11/25	R248	06/05/2021			Bond Future	11.3491	79.9697	11.3314	80.0896	(0.156)	0.0000	0.0000	0
2020/11/25	R248	06/05/2021	12.35	Call	Bond Future	8,074.6200	8.0746	8,152.3700	8.1524	0.963	0	0	0
2020/11/25	R248	06/05/2021	12.35	Put	Bond Future	1,809.8100	1.8098	1,767.6800	1.7677	(2.328)	0	0	0
2020/11/25	R248	06/05/2021	12.34	Call	Bond Future	8,030.2700	8.0303	8,111.5400	8.1115	1.012	0	0	0
2020/11/25	R248	06/05/2021	12.34	Put	Bond Future	1,823.5500	1.8235	1,784.9400	1.7849	(2.117)	0	0	0
2020/11/25	R248	05/08/2021	12.51	Put	Bond Future	2,479.2900	2.4793	2,528.2300	2.5282	1.974	0	0	0
2020/11/25	R248	05/08/2021	12.52	Call	Bond Future	8,332.2700	8.3323	8,497.4700	8.4975	1.983	0	0	0
2020/11/25	R248	05/08/2021	12.50	Put	Bond Future	2,494.7200	2.4947	2,547.6100	2.5476	2.120	0	0	0
2020/11/25	R248	05/08/2021			Bond Future	11.5552	80.8402	11.5368	80.9609	(0.160)	0.0000	0.0000	0
2020/11/25	R248	05/08/2021	12.51	Call	Bond Future	8,290.7100	8.2907	8,460.3100	8.4603	2.046	0	0	0
2020/11/25	R248	05/08/2021	12.52	Put	Bond Future	2,464.2100	2.4642	2,508.7500	2.5088	1.807	0	0	0
2020/11/25	R248	05/08/2021	12.50	Call	Bond Future	8,249.4100	8.2494	8,422.9600	8.4230	2.104	0	0	0
2020/11/25	R248	04/11/2021	12.85	Call	Bond Future	9,139.0100	9.1390	9,286.3400	9.2863	1.612	0	0	0
2020/11/25	R248	04/11/2021	12.85	Put	Bond Future	2,797.6600	2.7977	2,823.3000	2.8233	0.916	0	0	0
2020/11/25	R248	04/11/2021			Bond Future	11.7654	77.2996	11.7462	77.4213	(0.163)	0.0000	0.0000	0
2020/11/25	R248	04/11/2021	12.83	Call	Bond Future	9,060.1800	9.0602	9,216.4500	9.2164	1.725	0	0	0
2020/11/25	R248	04/11/2021	12.83	Put	Bond Future	2,826.9700	2.8270	2,861.5500	2.8615	1.223	0	0	0
2020/11/25	R248	04/11/2021	12.84	Call	Bond Future	9,099.7200	9.0997	9,251.3800	9.2514	1.667	0	0	0
2020/11/25	R248	04/11/2021	12.84	Put	Bond Future	2,812.4000	2.8124	2,842.3700	2.8424	1.066	0	0	0

Total

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