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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2020 TO 18/11/2020

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
2020/11/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	2025	04/02/2021		Bond Future	146.4655	146.4655	146.5341	146.5341	0.047	0.0000	0.0000	3,176
2020/11/18	2025	06/05/2021		Bond Future	148.0455	148.0455	148.1129	148.1129	0.046	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
2020/11/18	2025	05/08/2021			Bond Future	148.1524		148.2200		0.046	0.0000	0.0000	0
2020/11/18	2025	04/11/2021			Bond Future	149.7764		149.8443		0.045	0.0000	0.0000	0
2020/11/18	2029	04/02/2021			Bond Future	103.4492		102.9229		(0.509)	0.0000	0.0000	2,232
2020/11/18	2029	06/05/2021			Bond Future	103.4275		102.8942		(0.516)	0.0000	0.0000	0
2020/11/18	2029	05/08/2021			Bond Future	104.5698		104.0303		(0.516)	0.0000	0.0000	0
2020/11/18	2029	04/11/2021			Bond Future	104.5676		104.0219		(0.522)	0.0000	0.0000	0
2020/11/18	2030	04/02/2021	9.16	Call	Bond Future	2,607.9400	2.6079	2,726.1100	2.7261	4.531	0	0	0
2020/11/18	2030	04/02/2021	9.16	Put	Bond Future	1,742.0500	1.7421	1,610.2000	1.6102	(7.569)	0	0	0
2020/11/18	2030	04/02/2021	9.15	Call	Bond Future	2,574.8800	2.5749	2,691.9500	2.6919	4.547	0	0	0
2020/11/18	2030	04/02/2021	9.15	Put	Bond Future	1,766.5500	1.7666	1,633.6000	1.6336	(7.526)	0	0	0
2020/11/18	2030	04/02/2021	8.36	Put	Bond Future	4,582.8400	4.5828	4,372.4900	4.3725	(4.590)	0	0	0
2020/11/18	2030	04/02/2021	8.36	Call	Bond Future	694.4300	0.6944	734.1000	0.7341	5.713	0	0	800
2020/11/18	2030	04/02/2021	9.12	Put	Bond Future	1,841.6300	1.8416	1,705.5500	1.7056	(7.389)	0	0	0
2020/11/18	2030	04/02/2021	9.12	Call	Bond Future	2,477.0000	2.4770	2,590.9400	2.5909	4.600	0	0	1,000
2020/11/18	2030	04/02/2021	9.20	Put	Bond Future	1,646.6200	1.6466	1,518.8200	1.5188	(7.761)	0	0	0
2020/11/18	2030	04/02/2021	9.20	Call	Bond Future	2,742.2900	2.7423	2,864.5100	2.8645	4.457	0	0	1,600
2020/11/18	2030	04/02/2021	8.20	Put	Bond Future	5,363.8800	5.3639	5,142.4300	5.1424	(4.129)	0	0	0
2020/11/18	2030	04/02/2021			Bond Future	9.0104	94.0651	8.9675	94.3152	(0.476)	0.0000	0.0000	110,658
2020/11/18	2030	04/02/2021	9.17	Call	Bond Future	2,641.2100	2.6412	2,760.3100	2.7603	4.509	0	0	0
2020/11/18	2030	04/02/2021	9.17	Put	Bond Future	1,717.8100	1.7178	1,586.8900	1.5869	(7.621)	0	0	0
2020/11/18	2030	04/02/2021	8.86	Put	Bond Future	2,597.7700	2.5978	2,433.1500	2.4331	(6.337)	0	0	0
2020/11/18	2030	04/02/2021	8.86	Call	Bond Future	1,716.5700	1.7166	1,801.9700	1.8020	4.975	0	0	800
2020/11/18	2030	04/02/2021	10.20	Call	Bond Future	6,948.5800	6.9486	7,157.4500	7.1575	3.006	0	0	0
2020/11/18	2030	04/02/2021	10.20	Put	Bond Future	340.8100	0.3408	299.6600	0.2997	(12.074)	0	0	1,800
2020/11/18	2030	04/02/2021	8.37	Put	Bond Future	4,536.3600	4.5364	4,326.7800	4.3268	(4.620)	0	0	0
2020/11/18	2030	04/02/2021	8.37	Call	Bond Future	709.2900	0.7093	749.7300	0.7497	5.701	0	0	1,000
2020/11/18	2030	04/02/2021	8.20	Call	Bond Future	487.2400	0.4872	515.8100	0.5158	5.864	0	0	1,600
2020/11/18	2030	04/02/2021	9.30	Call	Bond Future	3,095.5300	3.0955	3,228.5500	3.2286	4.297	0	0	0
2020/11/18	2030	04/02/2021	9.30	Put	Bond Future	1,428.6200	1.4286	1,311.6200	1.3116	(8.190)	0	0	2,000
2020/11/18	2030	04/02/2021	9.35	Call	Bond Future	3,280.9100	3.2809	3,419.5000	3.4195	4.224	0	0	0
2020/11/18	2030	04/02/2021	9.35	Put	Bond Future	1,330.0900	1.3301	1,218.6600	1.2187	(8.378)	0	0	2,000
2020/11/18	2030	06/05/2021	10.04	Call	Bond Future	5,881.1900	5.8812	6,051.0200	6.0510	2.888	0	0	0
2020/11/18	2030	06/05/2021	10.04	Put	Bond Future	1,335.0900	1.3351	1,253.5500	1.2536	(6.107)	0	0	0
2020/11/18	2030	06/05/2021	9.15	Put	Bond Future	3,125.2300	3.1252	2,981.7600	2.9818	(4.591)	0	0	0
2020/11/18	2030	06/05/2021	9.15	Call	Bond Future	2,805.0700	2.8051	2,912.9700	2.9130	3.847	0	0	0
2020/11/18	2030	06/05/2021	9.92	Call	Bond Future	5,408.3100	5.4083	5,571.3300	5.5713	3.014	0	0	0
2020/11/18	2030	06/05/2021	7.97	Call	Bond Future	604.7300	0.6047	635.8200	0.6358	5.141	0	0	700
2020/11/18	2030	06/05/2021	9.27	Put	Bond Future	2,796.4400	2.7964	2,661.8800	2.6619	(4.812)	0	0	0
2020/11/18	2030	06/05/2021	9.27	Call	Bond Future	3,152.3100	3.1523	3,269.1200	3.2691	3.706	0	0	300
2020/11/18	2030	06/05/2021	10.95	Call	Bond Future	9,626.7100	9.6267	9,841.3800	9.8414	2.230	0	0	0
2020/11/18	2030	06/05/2021	10.95	Put	Bond Future	441.1400	0.4411	404.4400	0.4044	(8.319)	0	0	300
2020/11/18	2030	06/05/2021	11.70	Call	Bond Future	12,913.4100	12.9134	13,149.9700	13.1500	1.832	0	0	0
2020/11/18	2030	06/05/2021	11.70	Put	Bond Future	141.3900	0.1414	126.5800	0.1266	(10.475)	0	0	0
2020/11/18	2030	06/05/2021	11.69	Call	Bond Future	12,869.2600	12.8693	13,105.6100	13.1056	1.837	0	0	0
2020/11/18	2030	06/05/2021	11.69	Put	Bond Future	143.7200	0.1437	128.7000	0.1287	(10.451)	0	0	0
2020/11/18	2030	06/05/2021			Bond Future	9.2067	95.0578	9.1622	95.3092	(0.484)	0.0000	0.0000	0

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2020/11/18	2030	06/05/2021	10.74	Call	Bond Future	8,731.7300	8.7317	8,937.4600	8.9375	2.356	0	0	0
2020/11/18	2030	06/05/2021	10.74	Put	Bond Future	588.0100	0.5880	542.3700	0.5424	(7.762)	0	0	0
2020/11/18	2030	06/05/2021	9.92	Put	Bond Future	1,498.8100	1.4988	1,410.4600	1.4105	(5.895)	0	0	700
2020/11/18	2030	06/05/2021	9.22	Call	Bond Future	3,004.7500	3.0048	3,118.0000	3.1180	3.769	0	0	0
2020/11/18	2030	06/05/2021	9.22	Put	Bond Future	2,929.7900	2.9298	2,791.6700	2.7917	(4.714)	0	0	700
2020/11/18	2030	06/05/2021	7.97	Put	Bond Future	7,923.5600	7.9236	7,703.2800	7.7033	(2.780)	0	0	0
2020/11/18	2030	06/05/2021	8.77	Put	Bond Future	4,351.9000	4.3519	4,179.7900	4.1798	(3.955)	0	0	0
2020/11/18	2030	06/05/2021	8.77	Call	Bond Future	1,848.5200	1.8485	1,927.7800	1.9278	4.288	0	0	300
2020/11/18	2030	06/05/2021	11.71	Call	Bond Future	12,957.5500	12.9576	13,194.3100	13.1943	1.827	0	0	0
2020/11/18	2030	06/05/2021	11.71	Put	Bond Future	139.0900	0.1391	124.4800	0.1245	(10.504)	0	0	0
2020/11/18	2030	05/08/2021	9.45	Call	Bond Future	3,610.2500	3.6102	3,574.5300	3.5745	(0.989)	0	0	600
2020/11/18	2030	05/08/2021	12.10	Call	Bond Future	13,471.3700	13.4714	13,665.9800	13.6660	1.445	0	0	0
2020/11/18	2030	05/08/2021	12.10	Put	Bond Future	266.5800	0.2666	207.5900	0.2076	(22.128)	0	0	600
2020/11/18	2030	05/08/2021	10.42	Call	Bond Future	6,884.2000	6.8842	6,944.9900	6.9450	0.883	0	0	0
2020/11/18	2030	05/08/2021	10.42	Put	Bond Future	1,637.3500	1.6374	1,444.5400	1.4445	(11.776)	0	0	0
2020/11/18	2030	05/08/2021	10.41	Call	Bond Future	6,846.2400	6.8462	6,906.1700	6.9062	0.875	0	0	0
2020/11/18	2030	05/08/2021	10.41	Put	Bond Future	1,649.8400	1.6498	1,456.1700	1.4562	(11.739)	0	0	0
2020/11/18	2030	05/08/2021			Bond Future	9.4186	92.0799	9.3721	92.3335	(0.494)	0.0000	0.0000	0
2020/11/18	2030	05/08/2021	8.95	Put	Bond Future	4,932.2200	4.9322	4,608.1900	4.6082	(6.570)	0	0	0
2020/11/18	2030	05/08/2021	8.95	Call	Bond Future	2,336.2100	2.3362	2,265.7800	2.2658	(3.015)	0	0	600
2020/11/18	2030	05/08/2021	9.45	Put	Bond Future	3,439.4300	3.4394	3,150.1100	3.1501	(8.412)	0	0	0
2020/11/18	2030	05/08/2021	10.43	Call	Bond Future	6,922.4600	6.9225	6,984.1000	6.9841	0.890	0	0	0
2020/11/18	2030	05/08/2021	10.43	Put	Bond Future	1,625.2000	1.6252	1,433.2400	1.4332	(11.811)	0	0	0
2020/11/18	2030	04/11/2021	8.27	Put	Bond Future	0.0000	0.0000	8,376.7800	8.3768	100.000	0	0	0
2020/11/18	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	1,114.4500	1.1144	100.000	0	0	300
2020/11/18	2030	04/11/2021	8.77	Put	Bond Future	0.0000	0.0000	6,227.6100	6.2276	100.000	0	0	0
2020/11/18	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	899.3500	0.8994	100.000	0	0	300
2020/11/18	2030	04/11/2021	10.60	Call	Bond Future	6,866.9600	6.8670	7,045.3800	7.0454	2.598	0	0	0
2020/11/18	2030	04/11/2021	10.60	Put	Bond Future	1,928.0200	1.9280	1,850.4100	1.8504	(4.025)	0	0	0
2020/11/18	2030	04/11/2021	10.59	Put	Bond Future	1,940.6200	1.9406	1,862.6000	1.8626	(4.020)	0	0	0
2020/11/18	2030	04/11/2021			Bond Future	9.6273	93.0688	9.5788	93.3248	(0.504)	0.0000	0.0000	0
2020/11/18	2030	04/11/2021	8.77	Call	Bond Future	0.0000	0.0000	1,824.1200	1.8241	100.000	0	0	300
2020/11/18	2030	04/11/2021	11.44	Call	Bond Future	0.0000	0.0000	10,083.4000	10.0834	100.000	0	0	0
2020/11/18	2030	04/11/2021	10.61	Call	Bond Future	6,903.4000	6.9034	7,082.2300	7.0822	2.590	0	0	0
2020/11/18	2030	04/11/2021	10.61	Put	Bond Future	1,915.5000	1.9155	1,838.3000	1.8383	(4.030)	0	0	0
2020/11/18	2030	04/11/2021	10.59	Call	Bond Future	6,830.5700	6.8306	7,008.5800	7.0086	2.606	0	0	0
2020/11/18	2032	04/02/2021	9.63	Call	Bond Future	1,265.2500	1.2653	1,335.2600	1.3353	5.533	0	0	0
2020/11/18	2032	04/02/2021	9.63	Put	Bond Future	4,034.6700	4.0347	3,841.3000	3.8413	(4.793)	0	0	0
2020/11/18	2032	04/02/2021	9.29	Put	Bond Future	5,615.6500	5.6157	5,393.4700	5.3935	(3.956)	0	0	0
2020/11/18	2032	04/02/2021	9.29	Call	Bond Future	665.5100	0.6655	706.7100	0.7067	6.191	0	0	800
2020/11/18	2032	04/02/2021	10.82	Call	Bond Future	5,288.0300	5.2880	5,472.7800	5.4728	3.494	0	0	0
2020/11/18	2032	04/02/2021	10.82	Put	Bond Future	951.2800	0.9513	872.6500	0.8727	(8.266)	0	0	800
2020/11/18	2032	04/02/2021			Bond Future	10.0781	90.8999	10.0347	91.1633	(0.431)	0.0000	0.0000	119,554
2020/11/18	2032	04/02/2021	9.62	Call	Bond Future	1,243.8900	1.2439	1,312.9500	1.3129	5.552	0	0	0
2020/11/18	2032	04/02/2021	9.62	Put	Bond Future	4,076.4500	4.0764	3,882.1300	3.8821	(4.767)	0	0	0
2020/11/18	2032	04/02/2021	9.61	Call	Bond Future	1,222.9000	1.2229	1,291.0300	1.2910	5.571	0	0	0
2020/11/18	2032	04/02/2021	9.61	Put	Bond Future	4,118.6600	4.1187	3,923.4100	3.9234	(4.741)	0	0	0

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2020/11/18	2032	04/02/2021	8.79	Put	Bond Future	8,500.0900	8.5001	8,251.3000	8.2513	(2.927)	0	0	0
2020/11/18	2032	04/02/2021	8.79	Call	Bond Future	212.5600	0.2126	227.1500	0.2271	6.864	0	0	800
2020/11/18	2032	06/05/2021	12.57	Call	Bond Future	12,386.0100	12.3860	12,627.4000	12.6274	1.949	0	0	0
2020/11/18	2032	06/05/2021	12.12	Call	Bond Future	10,445.7600	10.4458	10,673.3800	10.6734	2.179	0	0	0
2020/11/18	2032	06/05/2021	12.12	Put	Bond Future	571.6000	0.5716	534.3000	0.5343	(6.526)	0	0	0
2020/11/18	2032	06/05/2021			Bond Future	10.2927	87.7141	10.2477	87.9790	(0.438)	0.0000	0.0000	0
2020/11/18	2032	06/05/2021	12.57	Put	Bond Future	320.5500	0.3205	297.0200	0.2970	(7.341)	0	0	736
2020/11/18	2032	06/05/2021	10.33	Put	Bond Future	3,310.1800	3.3102	3,177.1300	3.1771	(4.019)	0	0	0
2020/11/18	2032	06/05/2021	10.33	Call	Bond Future	3,528.5300	3.5285	3,660.4000	3.6604	3.737	0	0	736
2020/11/18	2032	06/05/2021	12.11	Call	Bond Future	10,403.1400	10.4031	10,630.4000	10.6304	2.185	0	0	0
2020/11/18	2032	06/05/2021	12.11	Put	Bond Future	578.6800	0.5787	541.0200	0.5410	(6.508)	0	0	0
2020/11/18	2032	06/05/2021	12.10	Call	Bond Future	10,360.5400	10.3605	10,587.4400	10.5874	2.190	0	0	0
2020/11/18	2032	06/05/2021	12.10	Put	Bond Future	585.8400	0.5858	547.8200	0.5478	(6.490)	0	0	0
2020/11/18	2032	05/08/2021	11.37	Call	Bond Future	6,950.8700	6.9509	6,996.0400	6.9960	0.650	0	0	0
2020/11/18	2032	05/08/2021	11.37	Put	Bond Future	2,286.7600	2.2868	2,064.5000	2.0645	(9.719)	0	0	0
2020/11/18	2032	05/08/2021			Bond Future	10.5178	88.6622	10.4709	88.9297	(0.446)	0.0000	0.0000	0
2020/11/18	2032	05/08/2021	11.35	Call	Bond Future	6,875.3400	6.8753	6,918.9000	6.9189	0.634	0	0	0
2020/11/18	2032	05/08/2021	11.35	Put	Bond Future	2,316.6600	2.3167	2,092.7900	2.0928	(9.663)	0	0	0
2020/11/18	2032	05/08/2021	11.36	Call	Bond Future	6,913.0800	6.9131	6,957.4500	6.9575	0.642	0	0	0
2020/11/18	2032	05/08/2021	11.36	Put	Bond Future	2,301.6600	2.3017	2,078.6000	2.0786	(9.691)	0	0	0
2020/11/18	2032	04/11/2021	9.83	Call	Bond Future	0.0000	0.0000	2,158.7700	2.1588	100.000	0	0	700
2020/11/18	2032	04/11/2021	11.71	Put	Bond Future	2,423.4700	2.4235	2,351.5200	2.3515	(2.969)	0	0	0
2020/11/18	2032	04/11/2021	11.69	Call	Bond Future	7,423.0800	7.4231	7,620.4900	7.6205	2.659	0	0	0
2020/11/18	2032	04/11/2021	11.70	Call	Bond Future	7,459.6300	7.4596	7,657.4200	7.6574	2.651	0	0	0
2020/11/18	2032	04/11/2021			Bond Future	10.7496	85.4695	10.7007	85.7396	(0.455)	0.0000	0.0000	0
2020/11/18	2032	04/11/2021	9.83	Put	Bond Future	0.0000	0.0000	7,166.1500	7.1662	100.000	0	0	0
2020/11/18	2032	04/11/2021	12.81	Call	Bond Future	0.0000	0.0000	11,632.3900	11.6324	100.000	0	0	0
2020/11/18	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	978.3800	0.9784	100.000	0	0	700
2020/11/18	2032	04/11/2021	11.71	Call	Bond Future	7,496.2300	7.4962	7,694.3800	7.6944	2.643	0	0	0
2020/11/18	2032	04/11/2021	11.69	Put	Bond Future	2,451.6600	2.4517	2,378.9700	2.3790	(2.965)	0	0	0
2020/11/18	2032	04/11/2021	9.33	Put	Bond Future	0.0000	0.0000	9,437.2100	9.4372	100.000	0	0	0
2020/11/18	2032	04/11/2021	9.33	Call	Bond Future	0.0000	0.0000	1,373.7400	1.3737	100.000	0	0	700
2020/11/18	2032	04/11/2021	11.70	Put	Bond Future	2,437.5200	2.4375	2,365.2100	2.3652	(2.967)	0	0	0
2020/11/18	2033	04/02/2021			Bond Future	97.3248	97.3248	96.7371	96.7371	(0.604)	0.0000	0.0000	7,616
2020/11/18	2033	06/05/2021			Bond Future	97.1609	97.1609	96.5657	96.5657	(0.613)	0.0000	0.0000	0
2020/11/18	2033	05/08/2021			Bond Future	98.2340	98.2340	97.6317	97.6317	(0.613)	0.0000	0.0000	0
2020/11/18	2033	04/11/2021			Bond Future	98.0882	98.0882	97.4791	97.4791	(0.621)	0.0000	0.0000	0
2020/11/18	2037	04/02/2021	13.73	Call	Bond Future	14,324.7100	14.3247	14,567.2300	14.5672	1.693	0	0	0
2020/11/18	2037	04/02/2021	13.73	Put	Bond Future	40.7000	0.0407	40.1100	0.0401	(1.450)	0	0	300
2020/11/18	2037	04/02/2021	10.85	Call	Bond Future	1,940.5000	1.9405	2,080.8500	2.0809	7.233	0	0	0
2020/11/18	2037	04/02/2021	10.85	Put	Bond Future	3,529.5000	3.5295	3,426.7400	3.4267	(2.911)	0	0	72
2020/11/18	2037	04/02/2021	10.35	Call	Bond Future	835.6400	0.8356	927.7900	0.9278	11.027	0	0	0
2020/11/18	2037	04/02/2021	10.35	Put	Bond Future	5,770.1400	5.7701	5,619.1800	5.6192	(2.616)	0	0	72
2020/11/18	2037	04/02/2021	10.28	Call	Bond Future	723.7400	0.7237	809.2500	0.8092	11.815	0	0	0
2020/11/18	2037	04/02/2021	10.28	Put	Bond Future	6,142.8700	6.1429	5,985.2700	5.9853	(2.566)	0	0	0
2020/11/18	2037	04/02/2021	11.90	Call	Bond Future	5,869.4200	5.8694	6,081.5800	6.0816	3.615	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
2020/11/18	2037	04/02/2021	10.27	Call	Bond Future	708.5600	0.7086	793.2200	0.7932	11.948	0	0	0
2020/11/18	2037	04/02/2021	10.27	Put	Bond Future	6,197.2600	6.1973	6,038.8100	6.0388	(2.557)	0	0	0
2020/11/18	2037	04/02/2021			Bond Future	11.0984	80.9629	11.0599	81.2060	(0.347)	0.0000	0.0000	129,306
2020/11/18	2037	04/02/2021	11.97	Put	Bond Future	965.0100	0.9650	936.4200	0.9364	(2.963)	0	0	0
2020/11/18	2037	04/02/2021	11.97	Call	Bond Future	6,185.9800	6.1860	6,400.5000	6.4005	3.468	0	0	300
2020/11/18	2037	04/02/2021	9.65	Put	Bond Future	10,140.4500	10.1404	9,930.9400	9.9309	(2.066)	0	0	0
2020/11/18	2037	04/02/2021	9.65	Call	Bond Future	169.5100	0.1695	203.1100	0.2031	19.822	0	0	72
2020/11/18	2037	04/02/2021	10.29	Call	Bond Future	739.0200	0.7390	825.5000	0.8255	11.702	0	0	0
2020/11/18	2037	04/02/2021	10.29	Put	Bond Future	6,088.6700	6.0887	5,932.0400	5.9320	(2.572)	0	0	0
2020/11/18	2037	04/02/2021	11.90	Put	Bond Future	1,048.3100	1.0483	1,017.3600	1.0174	(2.952)	0	0	240
2020/11/18	2037	04/02/2021	10.48	Put	Bond Future	5,117.5900	5.1176	4,978.7000	4.9787	(2.714)	0	0	0
2020/11/18	2037	04/02/2021	10.48	Call	Bond Future	1,072.3300	1.0723	1,176.5500	1.1766	9.719	0	0	240
2020/11/18	2037	06/05/2021	12.42	Call	Bond Future	7,906.2000	7.9062	8,132.7400	8.1327	2.865	0	0	0
2020/11/18	2037	06/05/2021	12.43	Call	Bond Future	7,944.7800	7.9448	8,171.5900	8.1716	2.855	0	0	0
2020/11/18	2037	06/05/2021	12.44	Put	Bond Future	1,558.6200	1.5586	1,541.1600	1.5412	(1.120)	0	0	0
2020/11/18	2037	06/05/2021			Bond Future	11.3200	81.8176	11.2802	82.0621	(0.352)	0.0000	0.0000	0
2020/11/18	2037	06/05/2021	12.42	Put	Bond Future	1,589.0100	1.5890	1,571.0100	1.5710	(1.133)	0	0	0
2020/11/18	2037	06/05/2021	12.43	Put	Bond Future	1,573.7600	1.5738	1,556.0300	1.5560	(1.127)	0	0	0
2020/11/18	2037	06/05/2021	12.44	Call	Bond Future	7,983.4200	7.9834	8,210.5000	8.2105	2.844	0	0	0
2020/11/18	2037	05/08/2021	12.26	Put	Bond Future	2,924.2600	2.9243	2,747.2800	2.7473	(6.052)	0	0	0
2020/11/18	2037	05/08/2021	12.27	Call	Bond Future	6,962.8800	6.9629	7,033.3400	7.0333	1.012	0	0	0
2020/11/18	2037	05/08/2021	12.27	Put	Bond Future	2,907.0800	2.9071	2,730.6800	2.7307	(6.068)	0	0	0
2020/11/18	2037	05/08/2021	12.28	Call	Bond Future	7,000.1500	7.0001	7,071.4400	7.0714	1.018	0	0	0
2020/11/18	2037	05/08/2021			Bond Future	11.5572	78.4463	11.5156	78.6932	(0.360)	0.0000	0.0000	0
2020/11/18	2037	05/08/2021	12.26	Call	Bond Future	6,925.4100	6.9254	6,995.2900	6.9953	1.009	0	0	0
2020/11/18	2037	05/08/2021	12.28	Put	Bond Future	2,889.7700	2.8898	2,714.2000	2.7142	(6.076)	0	0	0
2020/11/18	2037	04/11/2021	12.82	Put	Bond Future	2,710.3200	2.7103	2,716.1100	2.7161	0.214	0	0	0
2020/11/18	2037	04/11/2021	12.83	Call	Bond Future	8,348.3700	8.3484	8,603.6000	8.6036	3.057	0	0	0
2020/11/18	2037	04/11/2021			Bond Future	11.7876	79.2890	11.7444	79.5383	(0.367)	0.0000	0.0000	0
2020/11/18	2037	04/11/2021	12.81	Call	Bond Future	8,282.6700	8.2827	8,537.5300	8.5375	3.077	0	0	0
2020/11/18	2037	04/11/2021	12.81	Put	Bond Future	2,728.7300	2.7287	2,734.3400	2.7343	0.206	0	0	0
2020/11/18	2037	04/11/2021	12.82	Call	Bond Future	8,315.5000	8.3155	8,570.5400	8.5705	3.067	0	0	0
2020/11/18	2037	04/11/2021	12.83	Put	Bond Future	2,692.0000	2.6920	2,697.9800	2.6980	0.222	0	0	0
2020/11/18	2038	04/02/2021			Bond Future	107.3450	107.3450	106.5067	106.5067	(0.781)	0.0000	0.0000	9,468
2020/11/18	2038	06/05/2021			Bond Future	108.5031	108.5031	107.6545	107.6545	(0.782)	0.0000	0.0000	0
2020/11/18	2038	05/08/2021			Bond Future	107.9824	107.9824	107.1240	107.1240	(0.795)	0.0000	0.0000	0
2020/11/18	2038	04/11/2021			Bond Future	109.1662	109.1662	108.2982	108.2982	(0.795)	0.0000	0.0000	0
2020/11/18	2040	04/02/2021	10.42	Call	Bond Future	615.3100	0.6153	686.5400	0.6865	11.576	0	0	0
2020/11/18	2040	04/02/2021	10.42	Put	Bond Future	6,918.5800	6.9186	6,700.0600	6.7001	(3.158)	0	0	0
2020/11/18	2040	04/02/2021	9.57	Put	Bond Future	13,060.1200	13.0601	12,798.7900	12.7988	(2.001)	0	0	0
2020/11/18	2040	04/02/2021	9.57	Call	Bond Future	57.3700	0.0574	85.7900	0.0858	49.538	0	0	800
2020/11/18	2040	04/02/2021	10.07	Put	Bond Future	9,211.9400	9.2119	8,990.0000	8.9900	(2.409)	0	0	0
2020/11/18	2040	04/02/2021	9.49	Put	Bond Future	13,718.3400	13.7183	13,452.1200	13.4521	(1.941)	0	0	0
2020/11/18	2040	04/02/2021	9.49	Call	Bond Future	44.5000	0.0445	68.0300	0.0680	52.876	0	0	500
2020/11/18	2040	04/02/2021			Bond Future	11.3184	82.2706	11.2746	82.5604	(0.386)	0.0000	0.0000	76,191
2020/11/18	2040	04/02/2021	10.41	Call	Bond Future	601.0000	0.6010	671.5600	0.6716	11.740	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
2020/11/18	2040	04/02/2021	10.41	Put	Bond Future	6,978.7300	6.9787	6,759.5400	6.7595	(3.141)	0	0	0
2020/11/18	2040	04/02/2021	10.40	Call	Bond Future	586.9300	0.5869	656.9100	0.6569	11.923	0	0	0
2020/11/18	2040	04/02/2021	10.40	Put	Bond Future	7,039.2200	7.0392	6,819.4500	6.8195	(3.122)	0	0	0
2020/11/18	2040	04/02/2021	10.07	Call	Bond Future	242.5000	0.2425	310.3100	0.3103	27.963	0	0	800
2020/11/18	2040	04/02/2021	11.74	Call	Bond Future	4,447.4000	4.4474	4,638.9400	4.6389	4.307	0	0	0
2020/11/18	2040	04/02/2021	11.74	Put	Bond Future	1,734.3300	1.7343	1,636.1200	1.6361	(5.663)	0	0	800
2020/11/18	2040	04/02/2021	10.24	Put	Bond Future	8,050.3400	8.0503	7,821.2300	7.8212	(2.846)	0	0	0
2020/11/18	2040	04/02/2021	10.24	Call	Bond Future	391.4900	0.3915	452.1300	0.4521	15.490	0	0	500
2020/11/18	2040	04/02/2021	11.57	Call	Bond Future	3,742.2300	3.7422	3,926.0900	3.9261	4.913	0	0	0
2020/11/18	2040	04/02/2021	11.57	Put	Bond Future	2,105.2700	2.1053	1,999.3800	1.9994	(5.030)	0	0	500
2020/11/18	2040	06/05/2021	10.83	Put	Bond Future	6,760.2400	6.7602	6,597.2700	6.5973	(2.411)	0	0	0
2020/11/18	2040	06/05/2021	10.83	Call	Bond Future	1,994.8800	1.9949	2,123.5500	2.1235	6.450	0	0	300
2020/11/18	2040	06/05/2021	11.58	Put	Bond Future	3,889.9300	3.8899	3,790.0900	3.7901	(2.567)	0	0	0
2020/11/18	2040	06/05/2021	11.58	Call	Bond Future	4,146.8500	4.1469	4,338.6500	4.3387	4.625	0	0	300
2020/11/18	2040	06/05/2021	12.44	Call	Bond Future	7,440.3100	7.4403	7,719.9200	7.7199	3.758	0	0	0
2020/11/18	2040	06/05/2021	12.44	Put	Bond Future	1,987.5200	1.9875	1,975.4900	1.9755	(0.605)	0	0	0
2020/11/18	2040	06/05/2021			Bond Future	11.5398	83.1392	11.4945	83.4308	(0.393)	0.0000	0.0000	0
2020/11/18	2040	06/05/2021	13.38	Call	Bond Future	11,299.3700	11.2994	11,611.1600	11.6112	2.759	0	0	0
2020/11/18	2040	06/05/2021	13.38	Put	Bond Future	771.2600	0.7713	791.4100	0.7914	2.613	0	0	300
2020/11/18	2040	06/05/2021	12.43	Call	Bond Future	7,401.6400	7.4016	7,677.1500	7.6772	3.722	0	0	0
2020/11/18	2040	06/05/2021	12.43	Put	Bond Future	2,006.0900	2.0061	1,989.9600	1.9900	(0.804)	0	0	0
2020/11/18	2040	06/05/2021	12.42	Call	Bond Future	7,363.0500	7.3630	7,634.2500	7.6342	3.683	0	0	0
2020/11/18	2040	06/05/2021	12.42	Put	Bond Future	2,024.8000	2.0248	2,004.3600	2.0044	(1.009)	0	0	0
2020/11/18	2040	05/08/2021	11.05	Put	Bond Future	7,447.4900	7.4475	7,117.2000	7.1172	(4.435)	0	0	0
2020/11/18	2040	05/08/2021	11.05	Call	Bond Future	2,724.4800	2.7245	2,688.5900	2.6886	(1.317)	0	0	900
2020/11/18	2040	05/08/2021	12.48	Call	Bond Future	7,305.7000	7.3057	7,354.5500	7.3546	0.669	0	0	0
2020/11/18	2040	05/08/2021	12.49	Put	Bond Future	3,112.8400	3.1128	2,867.8100	2.8678	(7.872)	0	0	0
2020/11/18	2040	05/08/2021	12.47	Call	Bond Future	7,267.1400	7.2671	7,315.4700	7.3155	0.665	0	0	0
2020/11/18	2040	05/08/2021			Bond Future	11.7768	79.5319	11.7294	79.8263	(0.402)	0.0000	0.0000	0
2020/11/18	2040	05/08/2021	11.55	Put	Bond Future	5,506.9300	5.5069	5,224.2800	5.2243	(5.133)	0	0	0
2020/11/18	2040	05/08/2021	11.55	Call	Bond Future	4,079.9400	4.0799	4,091.6900	4.0917	0.288	0	0	900
2020/11/18	2040	05/08/2021	14.80	Call	Bond Future	16,106.5300	16.1065	16,367.2600	16.3673	1.619	0	0	0
2020/11/18	2040	05/08/2021	14.80	Put	Bond Future	450.0200	0.4500	416.3500	0.4163	(7.482)	0	0	900
2020/11/18	2040	05/08/2021	12.48	Put	Bond Future	3,131.0000	3.1310	2,885.4500	2.8855	(7.843)	0	0	0
2020/11/18	2040	05/08/2021	12.49	Call	Bond Future	7,344.3000	7.3443	7,393.6700	7.3937	0.672	0	0	0
2020/11/18	2040	05/08/2021	12.47	Put	Bond Future	3,149.2700	3.1493	2,903.2000	2.9032	(7.814)	0	0	0
2020/11/18	2040	04/11/2021	12.90	Call	Bond Future	8,180.0100	8.1800	8,479.3100	8.4793	3.659	0	0	0
2020/11/18	2040	04/11/2021	12.90	Put	Bond Future	3,093.7400	3.0937	3,095.6800	3.0957	0.063	0	0	0
2020/11/18	2040	04/11/2021	12.89	Call	Bond Future	8,146.7200	8.1467	8,441.2700	8.4413	3.616	0	0	0
2020/11/18	2040	04/11/2021	12.89	Put	Bond Future	3,114.3600	3.1144	3,111.5500	3.1115	(0.090)	0	0	0
2020/11/18	2040	04/11/2021			Bond Future	12.0067	80.3863	11.9574	80.6836	(0.411)	0.0000	0.0000	0
2020/11/18	2040	04/11/2021	12.91	Call	Bond Future	8,213.3600	8.2134	8,517.6600	8.5177	3.705	0	0	0
2020/11/18	2040	04/11/2021	12.91	Put	Bond Future	3,073.2500	3.0732	3,080.1900	3.0802	0.226	0	0	0
2020/11/18	2044	04/02/2021	10.36	Put	Bond Future	8,025.1600	8.0252	7,848.2800	7.8483	(2.204)	0	0	0
2020/11/18	2044	04/02/2021	10.37	Call	Bond Future	401.7700	0.4018	477.0700	0.4771	18.742	0	0	0
2020/11/18	2044	04/02/2021	10.35	Put	Bond Future	8,091.7400	8.0917	7,915.4200	7.9154	(2.179)	0	0	0
2020/11/18	2044	04/02/2021	10.04	Put	Bond Future	10,322.8500	10.3229	10,126.0600	10.1261	(1.906)	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
2020/11/18	2044	04/02/2021	10.04	Call	Bond Future	169.7900	0.1698	225.7900	0.2258	32.982	0	0	0
2020/11/18	2044	04/02/2021	10.84	Call	Bond Future	1,150.1200	1.1501	1,236.9200	1.2369	7.547	0	0	0
2020/11/18	2044	04/02/2021			Bond Future	11.4337	78.5642	11.3954	78.8170	(0.336)	0.0000	0.0000	39,031
2020/11/18	2044	04/02/2021	10.36	Call	Bond Future	391.2400	0.3912	467.1500	0.4672	19.402	0	0	0
2020/11/18	2044	04/02/2021	10.37	Put	Bond Future	7,958.8900	7.9589	7,781.4000	7.7814	(2.230)	0	0	0
2020/11/18	2044	04/02/2021	10.35	Call	Bond Future	380.9100	0.3809	457.3800	0.4574	20.076	0	0	0
2020/11/18	2044	04/02/2021	9.66	Put	Bond Future	13,363.2500	13.3633	13,135.9700	13.1360	(1.701)	0	0	0
2020/11/18	2044	04/02/2021	9.66	Call	Bond Future	56.7000	0.0567	82.2100	0.0822	44.991	0	0	265
2020/11/18	2044	04/02/2021	10.84	Put	Bond Future	5,222.9200	5.2229	5,056.9300	5.0569	(3.178)	0	0	265
2020/11/18	2044	04/02/2021	10.29	Call	Bond Future	323.2200	0.3232	402.1000	0.4021	24.404	0	0	0
2020/11/18	2044	04/02/2021	10.29	Put	Bond Future	8,497.9500	8.4979	8,324.0400	8.3240	(2.046)	0	0	265
2020/11/18	2044	06/05/2021	11.79	Call	Bond Future	4,477.2400	4.4772	4,643.7100	4.6437	3.718	0	0	0
2020/11/18	2044	06/05/2021	11.79	Put	Bond Future	3,594.3200	3.5943	3,506.4000	3.5064	(2.446)	0	0	3,100
2020/11/18	2044	06/05/2021	11.10	Call	Bond Future	2,387.7400	2.3877	2,505.3200	2.5053	4.924	0	0	0
2020/11/18	2044	06/05/2021	12.50	Call	Bond Future	7,228.9900	7.2290	7,392.8200	7.3928	2.266	0	0	0
2020/11/18	2044	06/05/2021	12.50	Put	Bond Future	2,127.5200	2.1275	2,036.9600	2.0370	(4.257)	0	0	3,100
2020/11/18	2044	06/05/2021	12.43	Call	Bond Future	6,941.3300	6.9413	7,103.0200	7.1030	2.329	0	0	0
2020/11/18	2044	06/05/2021	12.43	Put	Bond Future	2,237.5800	2.2376	2,144.8800	2.1449	(4.143)	0	0	0
2020/11/18	2044	06/05/2021	11.40	Call	Bond Future	3,221.5500	3.2215	3,368.1900	3.3682	4.552	0	0	0
2020/11/18	2044	06/05/2021	11.40	Put	Bond Future	4,840.9800	4.8410	4,733.2300	4.7332	(2.226)	0	0	3,100
2020/11/18	2044	06/05/2021	12.44	Call	Bond Future	6,982.3500	6.9824	7,144.3500	7.1443	2.320	0	0	0
2020/11/18	2044	06/05/2021	12.44	Put	Bond Future	2,221.5500	2.2216	2,129.1600	2.1292	(4.159)	0	0	0
2020/11/18	2044	06/05/2021			Bond Future	11.6499	79.3936	11.6101	79.6480	(0.342)	0.0000	0.0000	0
2020/11/18	2044	06/05/2021	11.90	Call	Bond Future	4,871.5100	4.8715	5,034.1800	5.0342	3.339	0	0	0
2020/11/18	2044	06/05/2021	11.90	Put	Bond Future	3,307.3700	3.3074	3,215.6500	3.2156	(2.773)	0	0	0
2020/11/18	2044	06/05/2021	11.35	Put	Bond Future	5,025.5300	5.0255	4,912.6200	4.9126	(2.247)	0	0	0
2020/11/18	2044	06/05/2021	11.35	Call	Bond Future	3,075.1400	3.0751	3,216.6200	3.2166	4.601	0	0	3,100
2020/11/18	2044	06/05/2021	11.10	Put	Bond Future	6,029.0000	6.0290	5,892.1900	5.8922	(2.269)	0	0	3,100
2020/11/18	2044	06/05/2021	10.70	Put	Bond Future	7,943.5900	7.9436	7,792.6100	7.7926	(1.901)	0	0	0
2020/11/18	2044	06/05/2021	10.70	Call	Bond Future	1,466.6100	1.4666	1,570.0200	1.5700	7.051	0	0	3,100
2020/11/18	2044	06/05/2021	12.45	Call	Bond Future	7,023.2200	7.0232	7,185.5300	7.1855	2.311	0	0	0
2020/11/18	2044	06/05/2021	12.45	Put	Bond Future	2,205.4500	2.2054	2,113.3700	2.1134	(4.175)	0	0	0
2020/11/18	2044	05/08/2021	12.61	Call	Bond Future	7,394.3700	7.3944	7,341.6100	7.3416	(0.714)	0	0	0
2020/11/18	2044	05/08/2021	12.61	Put	Bond Future	3,128.1000	3.1281	2,818.6100	2.8186	(9.894)	0	0	0
2020/11/18	2044	05/08/2021	12.60	Put	Bond Future	3,150.3400	3.1503	2,835.7900	2.8358	(9.985)	0	0	0
2020/11/18	2044	05/08/2021			Bond Future	11.8811	75.8710	11.8395	76.1278	(0.350)	0.0000	0.0000	0
2020/11/18	2044	05/08/2021	12.59	Call	Bond Future	7,327.5300	7.3275	7,264.6200	7.2646	(0.859)	0	0	0
2020/11/18	2044	05/08/2021	12.59	Put	Bond Future	3,172.7200	3.1727	2,853.0800	2.8531	(10.075)	0	0	0
2020/11/18	2044	05/08/2021	12.60	Call	Bond Future	7,360.9200	7.3609	7,303.1000	7.3031	(0.785)	0	0	0
2020/11/18	2044	04/11/2021	12.91	Call	Bond Future	7,867.9600	7.8680	8,126.2200	8.1262	3.282	0	0	0
2020/11/18	2044	04/11/2021	12.91	Put	Bond Future	3,324.3800	3.3244	3,323.3600	3.3234	(0.031)	0	0	0
2020/11/18	2044	04/11/2021			Bond Future	12.1052	76.6861	12.0619	76.9454	(0.358)	0.0000	0.0000	0
2020/11/18	2044	04/11/2021	12.89	Call	Bond Future	7,803.9200	7.8039	8,052.1400	8.0521	3.181	0	0	0
2020/11/18	2044	04/11/2021	12.89	Put	Bond Future	3,367.3700	3.3674	3,356.3100	3.3563	(0.328)	0	0	0
2020/11/18	2044	04/11/2021	12.90	Call	Bond Future	7,835.9200	7.8359	8,089.0300	8.0890	3.230	0	0	0
2020/11/18	2044	04/11/2021	12.90	Put	Bond Future	3,345.8200	3.3458	3,339.6500	3.3396	(0.184)	0	0	0
2020/11/18	2046	04/02/2021			Bond Future	96.2551	96.2551	96.2776	96.2776	0.023	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
2020/11/18	2046	06/05/2021			Bond Future	95.5061	95.5061	95.5276	95.5276	0.022	0.0000	0.0000	0
2020/11/18	2046	05/08/2021			Bond Future	96.5611	96.5611	96.5824	96.5824	0.022	0.0000	0.0000	0
2020/11/18	2046	04/11/2021			Bond Future	95.8151	95.8151	95.8364	95.8364	0.022	0.0000	0.0000	0
2020/11/18	2050	04/02/2021			Bond Future	96.3766	96.3766	95.7809	95.7809	(0.618)	0.0000	0.0000	10,946
2020/11/18	2050	06/05/2021			Bond Future	97.4162	97.4162	96.8128	96.8128	(0.619)	0.0000	0.0000	0
2020/11/18	2050	05/08/2021			Bond Future	96.5674	96.5674	95.9570	95.9570	(0.632)	0.0000	0.0000	0
2020/11/18	2050	04/11/2021			Bond Future	97.6261	97.6261	97.0088	97.0088	(0.632)	0.0000	0.0000	0
2020/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	AL37	04/02/2021			Index Future	777.0420	777.0420	778.3150	778.3150	0.164	0.0000	0.0000	0
2020/11/18	AL37	06/05/2021			Index Future	785.2250	785.2250	786.5080	786.5080	0.163	0.0000	0.0000	0
2020/11/18	AL37	05/08/2021			Index Future	793.6150	793.6150	794.9110	794.9110	0.163	0.0000	0.0000	0
2020/11/18	AL37	04/11/2021			Index Future	802.2170	802.2170	803.5260	803.5260	0.163	0.0000	0.0000	0
2020/11/18	AL7T	04/02/2021			Index Future	856.7050	856.7050	858.7870	858.7870	0.243	0.0000	0.0000	0
2020/11/18	AL7T	06/05/2021			Index Future	865.7270	865.7270	867.8270	867.8270	0.243	0.0000	0.0000	0
2020/11/18	AL7T	05/08/2021			Index Future	874.9780	874.9780	877.0980	877.0980	0.242	0.0000	0.0000	0
2020/11/18	AL7T	04/11/2021			Index Future	884.4610	884.4610	886.6040	886.6040	0.242	0.0000	0.0000	0
2020/11/18	ALBI	04/02/2021			Index Future	746.5730	746.5730	748.1730	748.1730	0.214	0.0000	0.0000	230
2020/11/18	ALBI	06/05/2021			Index Future	754.4350	754.4350	756.0490	756.0490	0.214	0.0000	0.0000	0
2020/11/18	ALBI	05/08/2021			Index Future	762.4970	762.4970	764.1260	764.1260	0.214	0.0000	0.0000	0
2020/11/18	ALBI	04/11/2021			Index Future	770.7600	770.7600	772.4070	772.4070	0.214	0.0000	0.0000	0
2020/11/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	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 Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/18	ES33	04/02/2021			Bond Future	11.6196	76.1243	11.5746	76.3606	(0.388)	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
2020/11/18	ES33	06/05/2021			Bond Future	11.8775	73.1527	11.8307	73.3905	(0.394)	0.0000	0.0000	0
2020/11/18	ES33	05/08/2021			Bond Future	12.1488	73.9434	12.1000	74.1834	(0.401)	0.0000	0.0000	0
2020/11/18	ES33	04/11/2021			Bond Future	12.4287	70.9629	12.3779	71.2053	(0.409)	0.0000	0.0000	0
2020/11/18	ES42	04/02/2021			Bond Future	12.2919	74.0771	12.2471	74.3322	(0.365)	0.0000	0.0000	4,779
2020/11/18	ES42	06/05/2021			Bond Future	12.5514	70.6003	12.5047	70.8571	(0.373)	0.0000	0.0000	0
2020/11/18	ES42	05/08/2021			Bond Future	12.8175	71.3638	12.7686	71.6230	(0.382)	0.0000	0.0000	0
2020/11/18	ES42	04/11/2021			Bond Future	13.0945	67.8724	13.0432	68.1343	(0.391)	0.0000	0.0000	0
2020/11/18	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	04/02/2021	750.96	Put	GOVI	136,410.0000	13.6410	120,810.0000	12.0810	(11.436)	0	0	0
2020/11/18	GOVI	04/02/2021			GOVI	737.3190	737.3190	738.8790	738.8790	0.212	0.0000	0.0000	970
2020/11/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	04/02/2021	750.95	Put	GOVI	136,310.0000	13.6310	120,710.0000	12.0710	(11.445)	0	0	0
2020/11/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	04/02/2021	750.94	Put	GOVI	136,210.0000	13.6210	120,610.0000	12.0610	(11.453)	0	0	0
2020/11/18	GOVI	06/05/2021	678.68	Call	GOVI	664,040.0000	66.4040	679,770.0000	67.9770	2.369	0	0	0
2020/11/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	06/05/2021	678.67	Call	GOVI	664,140.0000	66.4140	679,870.0000	67.9870	2.368	0	0	0
2020/11/18	GOVI	06/05/2021			GOVI	745.0840	745.0840	746.6570	746.6570	0.211	0.0000	0.0000	0
2020/11/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	06/05/2021	678.69	Call	GOVI	663,940.0000	66.3940	679,670.0000	67.9670	2.369	0	0	0
2020/11/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	05/08/2021	719.14	Call	GOVI	339,050.0000	33.9050	354,940.0000	35.4940	4.687	0	0	0
2020/11/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	05/08/2021	719.13	Call	GOVI	339,150.0000	33.9150	355,040.0000	35.5040	4.685	0	0	0
2020/11/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	05/08/2021			GOVI	753.0450	753.0450	754.6340	754.6340	0.211	0.0000	0.0000	0
2020/11/18	GOVI	05/08/2021	719.15	Call	GOVI	338,950.0000	33.8950	354,840.0000	35.4840	4.688	0	0	0
2020/11/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	04/11/2021	728.41	Call	GOVI	327,970.0000	32.7970	344,020.0000	34.4020	4.894	0	0	0
2020/11/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	04/11/2021	728.40	Call	GOVI	328,070.0000	32.8070	344,120.0000	34.4120	4.892	0	0	0
2020/11/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GOVI	04/11/2021			GOVI	761.2070	761.2070	762.8120	762.8120	0.211	0.0000	0.0000	0
2020/11/18	GOVI	04/11/2021	728.42	Call	GOVI	327,870.0000	32.7870	343,920.0000	34.3920	4.895	0	0	0
2020/11/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/18	IGOV	04/02/2021			Index Future	264.8960	264.8960	264.0910	264.0910	(0.304)	0.0000	0.0000	1,090
2020/11/18	IGOV	06/05/2021			Index Future	267.7500	267.7500	266.9360	266.9360	(0.304)	0.0000	0.0000	21
2020/11/18	IGOV	05/08/2021			Index Future	270.6760	270.6760	269.8520	269.8520	(0.304)	0.0000	0.0000	0
2020/11/18	IGOV	04/11/2021			Index Future	273.6730	273.6730	272.8390	272.8390	(0.305)	0.0000	0.0000	0
2020/11/18	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/18	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1600	92.1600	0.000	0.0000	0.0000	0
2020/11/18	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2600	90.2600	0.022	0.0000	0.0000	0

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2020/11/18	IS05	21/09/2021			Interest Rate Swap	89.1200	89.1200	89.1300	89.1300	0.011	0.0000	0.0000	0
2020/11/18	IS05	21/12/2021			Interest Rate Swap	90.2900	90.2900	90.3100	90.3100	0.022	0.0000	0.0000	51
2020/11/18	IS05	15/03/2022			Interest Rate Swap	89.6300	89.6300	89.6500	89.6500	0.022	0.0000	0.0000	0
2020/11/18	IS05	21/06/2022			Interest Rate Swap	89.6500	89.6500	89.6700	89.6700	0.022	0.0000	0.0000	0
2020/11/18	IS05	20/09/2022			Interest Rate Swap	92.6900	92.6900	92.7200	92.7200	0.032	0.0000	0.0000	0
2020/11/18	IS05	20/12/2022			Interest Rate Swap	93.1100	93.1100	93.1300	93.1300	0.021	0.0000	0.0000	0
2020/11/18	IS05	22/03/2023			Interest Rate Swap	85.4500	85.4500	85.4500	85.4500	0.000	0.0000	0.0000	0
2020/11/18	IS05	20/06/2023			Interest Rate Swap	90.9600	90.9600	90.9600	90.9600	0.000	0.0000	0.0000	0
2020/11/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/18	IS10	17/12/2025			Interest Rate Swap	78.1800	78.1800	78.1500	78.1500	(0.038)	0.0000	0.0000	0
2020/11/18	IS10	16/03/2026			Interest Rate Swap	74.6700	74.6700	74.6400	74.6400	(0.040)	0.0000	0.0000	0
2020/11/18	IS10	15/06/2026			Interest Rate Swap	73.0700	73.0700	73.0300	73.0300	(0.055)	0.0000	0.0000	0
2020/11/18	IS10	21/09/2026			Interest Rate Swap	75.1000	75.1000	75.0600	75.0600	(0.053)	0.0000	0.0000	0
2020/11/18	IS10	21/12/2026			Interest Rate Swap	79.1500	79.1500	79.1100	79.1100	(0.051)	0.0000	0.0000	0
2020/11/18	IS10	15/03/2027			Interest Rate Swap	77.6500	77.6500	77.6000	77.6000	(0.064)	0.0000	0.0000	0
2020/11/18	IS10	21/06/2027			Interest Rate Swap	79.7600	79.7600	79.7000	79.7000	(0.075)	0.0000	0.0000	0
2020/11/18	IS10	20/09/2027			Interest Rate Swap	85.6400	85.6400	85.5700	85.5700	(0.082)	0.0000	0.0000	0
2020/11/18	IS10	20/12/2027			Interest Rate Swap	86.0900	86.0900	86.0100	86.0100	(0.093)	0.0000	0.0000	0
2020/11/18	IS10	22/03/2028			Interest Rate Swap	79.1200	79.1200	79.0400	79.0400	(0.101)	0.0000	0.0000	0
2020/11/18	IS10	20/06/2028			Interest Rate Swap	87.0900	87.0900	87.0100	87.0100	(0.092)	0.0000	0.0000	0
2020/11/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/18	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3420	96.6580	0.210	0.0000	0.0000	0
2020/11/18	JBAF	15/12/2020			Jibar Tradeable Future	3.2750	96.7250	3.2750	96.7250	0.000	0.0000	0.0000	30,010
2020/11/18	JBAF	20/01/2021			Jibar Tradeable Future	3.2700	96.7300	3.2700	96.7300	0.000	0.0000	0.0000	0
2020/11/18	JBAF	17/02/2021			Jibar Tradeable Future	3.2400	96.7600	3.2400	96.7600	0.000	0.0000	0.0000	0
2020/11/18	JBAF	17/03/2021			Jibar Tradeable Future	3.2350	96.7650	3.2350	96.7650	0.000	0.0000	0.0000	0
2020/11/18	JBAF	21/04/2021			Jibar Tradeable Future	3.2500	96.7500	3.2400	96.7600	(0.308)	0.0000	0.0000	0
2020/11/18	JBAF	21/05/2021			Jibar Tradeable Future	3.2500	96.7500	3.2500	96.7500	0.000	0.0000	0.0000	0
2020/11/18	JBAF	15/06/2021			Jibar Tradeable Future	3.2900	96.7100	3.2900	96.7100	0.000	0.0000	0.0000	0
2020/11/18	JBAF	15/09/2021			Jibar Tradeable Future	3.3650	96.6350	3.3550	96.6450	(0.297)	0.0000	0.0000	30,000
2020/11/18	JBAF	15/12/2021			Jibar Tradeable Future	3.6050	96.3950	3.5750	96.4250	(0.832)	0.0000	0.0000	0
2020/11/18	JBAF	16/03/2022			Jibar Tradeable Future	3.7100	96.2900	3.6800	96.3200	(0.809)	0.0000	0.0000	0
2020/11/18	JBAF	15/06/2022			Jibar Tradeable Future	4.0350	95.9650	4.0150	95.9850	(0.496)	0.0000	0.0000	0
2020/11/18	JBAF	21/09/2022			Jibar Tradeable Future	4.1150	95.8850	4.0950	95.9050	(0.486)	0.0000	0.0000	0
2020/11/18	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	R023	04/02/2021	6.34	Call	Bond Future	4,274.0800	4.2741	4,265.3900	4.2654	(0.203)	0	0	0
2020/11/18	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	R023	04/02/2021			Bond Future	4.1831	110.4108	4.1873	110.4021	0.102	0.0000	0.0000	31,128
2020/11/18	R023	04/02/2021	6.33	Call	Bond Future	4,254.7800	4.2548	4,246.0900	4.2461	(0.204)	0	0	0
2020/11/18	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	R023	04/02/2021	6.32	Call	Bond Future	4,235.4700	4.2355	4,226.7800	4.2268	(0.205)	0	0	0
2020/11/18	R023	06/05/2021	7.58	Call	Bond Future	5,887.3200	5.8873	5,877.0700	5.8771	(0.174)	0	0	0
2020/11/18	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/11/18	R023	06/05/2021			Bond Future	4.1697	107.6682	4.1754	107.6580	0.137	0.0000	0.0000	0
2020/11/18	R023	06/05/2021	7.57	Call	Bond Future	5,870.6900	5.8707	5,860.4400	5.8604	(0.175)	0	0	0
2020/11/18	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	R023	06/05/2021	7.56	Call	Bond Future	5,854.0600	5.8541	5,843.8100	5.8438	(0.175)	0	0	0
2020/11/18	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/18	R023	05/08/2021	5.30	Call	Bond Future	1,850.8300	1.8508	1,842.4200	1.8424	(0.454)	0	0	0
2020/11/18	R023	05/08/2021	5.30	Put	Bond Future	77.8800	0.0779	80.2800	0.0803	3.082	0	0	0
2020/11/18	R023	05/08/2021	5.29	Call	Bond Future	1,837.4300	1.8374	1,829.0600	1.8291	(0.456)	0	0	0
2020/11/18	R023	05/08/2021	5.29	Put	Bond Future	79.5900	0.0796	82.0300	0.0820	3.066	0	0	0
2020/11/18	R023	05/08/2021			Bond Future	4.1394	108.8317	4.1464	108.8208	0.169	0.0000	0.0000	0
2020/11/18	R023	05/08/2021	5.31	Call	Bond Future	1,864.2500	1.8643	1,855.8100	1.8558	(0.453)	0	0	0
2020/11/18	R023	05/08/2021	5.31	Put	Bond Future	76.2000	0.0762	78.5700	0.0786	3.110	0	0	0
2020/11/18	R023	04/11/2021	4.91	Call	Bond Future	1,217.3900	1.2174	1,222.1800	1.2222	0.393	0	0	0
2020/11/18	R023	04/11/2021	4.91	Put	Bond Future	164.3400	0.1643	180.3600	0.1804	9.748	0	0	0
2020/11/18	R023	04/11/2021	4.90	Call	Bond Future	1,207.3600	1.2074	1,211.6500	1.2117	0.355	0	0	0
2020/11/18	R023	04/11/2021	4.90	Put	Bond Future	167.1500	0.1671	182.6700	0.1827	9.285	0	0	0
2020/11/18	R023	04/11/2021			Bond Future	4.0958	106.0928	4.1044	106.0816	0.210	0.0000	0.0000	0
2020/11/18	R023	04/11/2021	4.92	Call	Bond Future	1,227.4600	1.2275	1,232.4200	1.2324	0.404	0	0	0
2020/11/18	R023	04/11/2021	4.92	Put	Bond Future	161.5700	0.1616	177.7600	0.1778	10.020	0	0	0
2020/11/18	R035	04/02/2021	10.05	Call	Bond Future	691.1900	0.6912	757.1000	0.7571	9.536	0	0	0
2020/11/18	R035	04/02/2021	10.05	Put	Bond Future	6,160.2100	6.1602	6,011.9200	6.0119	(2.407)	0	0	0
2020/11/18	R035	04/02/2021	10.04	Call	Bond Future	676.4300	0.6764	741.4600	0.7415	9.614	0	0	0
2020/11/18	R035	04/02/2021	10.04	Put	Bond Future	6,215.1600	6.2152	6,065.9900	6.0660	(2.400)	0	0	0
2020/11/18	R035	04/02/2021	10.14	Put	Bond Future	5,679.9600	5.6800	5,538.8900	5.5389	(2.484)	0	0	650
2020/11/18	R035	04/02/2021	11.14	Call	Bond Future	3,622.5300	3.6225	3,775.9400	3.7759	4.235	0	0	0
2020/11/18	R035	04/02/2021	11.14	Put	Bond Future	1,934.2200	1.9342	1,873.4300	1.8734	(3.143)	0	0	650
2020/11/18	R035	04/02/2021			Bond Future	10.8709	89.7483	10.8374	89.9625	(0.309)	0.0000	0.0000	100,305
2020/11/18	R035	04/02/2021	10.06	Call	Bond Future	706.2900	0.7063	772.9700	0.7730	9.441	0	0	0
2020/11/18	R035	04/02/2021	10.06	Put	Bond Future	6,105.6800	6.1057	5,958.1600	5.9582	(2.416)	0	0	0
2020/11/18	R035	04/02/2021	10.14	Call	Bond Future	834.8700	0.8349	908.0000	0.9080	8.759	0	0	0
2020/11/18	R035	06/05/2021	10.24	Put	Bond Future	7,067.1700	7.0672	6,951.6700	6.9517	(1.634)	0	0	0
2020/11/18	R035	06/05/2021	10.24	Call	Bond Future	1,549.6900	1.5497	1,649.5100	1.6495	6.441	0	0	793
2020/11/18	R035	06/05/2021	11.55	Call	Bond Future	5,382.4200	5.3824	5,556.9200	5.5569	3.242	0	0	0
2020/11/18	R035	06/05/2021	11.55	Put	Bond Future	2,623.5600	2.6236	2,582.7400	2.5827	(1.556)	0	0	1,650
2020/11/18	R035	06/05/2021	12.77	Call	Bond Future	10,331.5000	10.3315	10,539.1900	10.5392	2.010	0	0	0
2020/11/18	R035	06/05/2021	12.77	Put	Bond Future	836.3300	0.8363	828.7000	0.8287	(0.912)	0	0	1,650
2020/11/18	R035	06/05/2021	12.91	Put	Bond Future	715.1000	0.7151	709.2500	0.7092	(0.818)	0	0	600
2020/11/18	R035	06/05/2021	12.37	Call	Bond Future	8,662.5700	8.6626	8,863.3300	8.8633	2.318	0	0	0
2020/11/18	R035	06/05/2021	12.35	Put	Bond Future	1,308.1900	1.3082	1,293.2100	1.2932	(1.145)	0	0	0
2020/11/18	R035	06/05/2021	10.40	Put	Bond Future	6,331.5900	6.3316	6,225.7600	6.2258	(1.671)	0	0	0
2020/11/18	R035	06/05/2021	12.36	Put	Bond Future	1,294.8400	1.2948	1,280.0700	1.2801	(1.141)	0	0	0
2020/11/18	R035	06/05/2021			Bond Future	11.0925	86.2209	11.0578	86.4362	(0.314)	0.0000	0.0000	0
2020/11/18	R035	06/05/2021	11.32	Call	Bond Future	4,534.6600	4.5347	4,698.1600	4.6982	3.606	0	0	0
2020/11/18	R035	06/05/2021	11.32	Put	Bond Future	3,146.0200	3.1460	3,094.2000	3.0942	(1.647)	0	0	793
2020/11/18	R035	06/05/2021	12.02	Call	Bond Future	7,272.8400	7.2728	7,464.8900	7.4649	2.641	0	0	0
2020/11/18	R035	06/05/2021	12.02	Put	Bond Future	1,815.9000	1.8159	1,792.6300	1.7926	(1.281)	0	0	793
2020/11/18	R035	06/05/2021	11.15	Put	Bond Future	3,602.4200	3.6024	3,542.4200	3.5424	(1.666)	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
2020/11/18	R035	06/05/2021	11.15	Call	Bond Future	3,956.4600	3.9565	4,111.7800	4.1118	3.926	0	0	600
2020/11/18	R035	06/05/2021	12.91	Call	Bond Future	10,929.6600	10.9297	11,139.1300	11.1391	1.917	0	0	0
2020/11/18	R035	06/05/2021	10.81	Put	Bond Future	4,697.3400	4.6973	4,619.5400	4.6195	(1.656)	0	0	0
2020/11/18	R035	06/05/2021	10.81	Call	Bond Future	2,924.7500	2.9248	3,062.2700	3.0623	4.702	0	0	1,650
2020/11/18	R035	06/05/2021	12.37	Put	Bond Future	1,281.6000	1.2816	1,267.0400	1.2670	(1.136)	0	0	0
2020/11/18	R035	06/05/2021	12.35	Call	Bond Future	8,581.1100	8.5811	8,781.4500	8.7814	2.335	0	0	0
2020/11/18	R035	06/05/2021	10.40	Call	Bond Future	1,888.7500	1.8888	1,998.2400	1.9982	5.797	0	0	600
2020/11/18	R035	06/05/2021	12.36	Call	Bond Future	8,621.8100	8.6218	8,822.3600	8.8224	2.326	0	0	0
2020/11/18	R035	05/08/2021	5.31	Call	Bond Future	0.2300	0.0002	0.1300	0.0001	(43.478)	0	0	0
2020/11/18	R035	05/08/2021	5.31	Put	Bond Future	50,938.1100	50.9381	50,720.7800	50.7208	(0.427)	0	0	0
2020/11/18	R035	05/08/2021			Bond Future	11.3279	87.1528	11.2917	87.3700	(0.320)	0.0000	0.0000	0
2020/11/18	R035	05/08/2021	5.29	Call	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	0
2020/11/18	R035	05/08/2021	5.29	Put	Bond Future	51,171.3800	51.1714	50,954.0600	50.9541	(0.425)	0	0	0
2020/11/18	R035	05/08/2021	5.30	Call	Bond Future	0.2200	0.0002	0.1200	0.0001	(45.455)	0	0	0
2020/11/18	R035	05/08/2021	5.30	Put	Bond Future	51,054.6800	51.0547	50,837.3500	50.8373	(0.426)	0	0	0
2020/11/18	R035	04/11/2021	11.08	Call	Bond Future	3,422.2300	3.4222	3,588.6700	3.5887	4.863	0	0	0
2020/11/18	R035	04/11/2021	11.08	Put	Bond Future	6,333.7800	6.3338	6,280.9000	6.2809	(0.835)	0	0	782
2020/11/18	R035	04/11/2021	10.23	Put	Bond Future	9,995.1300	9.9951	9,890.7400	9.8907	(1.044)	0	0	0
2020/11/18	R035	04/11/2021	10.62	Put	Bond Future	0.0000	0.0000	8,038.8700	8.0389	100.000	0	0	0
2020/11/18	R035	04/11/2021	10.62	Call	Bond Future	0.0000	0.0000	2,468.2900	2.4683	100.000	0	0	400
2020/11/18	R035	04/11/2021	11.75	Put	Bond Future	4,308.1100	4.3081	4,286.9900	4.2870	(0.490)	0	0	782
2020/11/18	R035	04/11/2021	12.53	Call	Bond Future	8,093.3400	8.0933	8,313.9500	8.3139	2.726	0	0	0
2020/11/18	R035	04/11/2021	12.53	Put	Bond Future	2,782.3100	2.7823	2,783.6000	2.7836	0.046	0	0	0
2020/11/18	R035	04/11/2021	10.12	Put	Bond Future	0.0000	0.0000	10,468.0700	10.4681	100.000	0	0	0
2020/11/18	R035	04/11/2021	10.12	Call	Bond Future	0.0000	0.0000	1,606.5800	1.6066	100.000	0	0	400
2020/11/18	R035	04/11/2021			Bond Future	11.5689	83.6143	11.5312	83.8336	(0.326)	0.0000	0.0000	0
2020/11/18	R035	04/11/2021	10.23	Call	Bond Future	1,653.3300	1.6533	1,768.2600	1.7683	6.951	0	0	782
2020/11/18	R035	04/11/2021	13.82	Call	Bond Future	0.0000	0.0000	12,957.7400	12.9577	100.000	0	0	0
2020/11/18	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	1,068.5700	1.0686	100.000	0	0	400
2020/11/18	R035	04/11/2021	11.75	Call	Bond Future	5,349.2500	5.3492	5,547.4500	5.5475	3.705	0	0	0
2020/11/18	R035	04/11/2021	12.51	Call	Bond Future	8,026.6100	8.0266	8,246.8600	8.2469	2.744	0	0	0
2020/11/18	R035	04/11/2021	12.51	Put	Bond Future	2,820.8600	2.8209	2,821.7900	2.8218	0.033	0	0	0
2020/11/18	R035	04/11/2021	12.52	Call	Bond Future	8,059.9500	8.0600	8,280.3800	8.2804	2.735	0	0	0
2020/11/18	R035	04/11/2021	12.52	Put	Bond Future	2,801.5300	2.8015	2,802.6400	2.8026	0.040	0	0	0
2020/11/18	R186	04/02/2021	8.16	Call	Bond Future	5,495.0000	5.4950	5,683.5600	5.6836	3.431	0	0	0
2020/11/18	R186	04/02/2021	8.17	Put	Bond Future	207.0700	0.2071	175.3900	0.1754	(15.299)	0	0	0
2020/11/18	R186	04/02/2021	8.15	Call	Bond Future	5,451.4200	5.4514	5,639.3500	5.6393	3.447	0	0	0
2020/11/18	R186	04/02/2021	8.00	Put	Bond Future	312.8300	0.3128	269.5000	0.2695	(13.851)	0	0	15,177
2020/11/18	R186	04/02/2021			Bond Future	7.1120	117.4378	7.0695	117.6587	(0.598)	0.0000	0.0000	79,192
2020/11/18	R186	04/02/2021	8.16	Put	Bond Future	212.3300	0.2123	180.0300	0.1800	(15.212)	0	0	0
2020/11/18	R186	04/02/2021	8.17	Call	Bond Future	5,538.6700	5.5387	5,727.8500	5.7278	3.416	0	0	0
2020/11/18	R186	04/02/2021	8.15	Put	Bond Future	217.7000	0.2177	184.7700	0.1848	(15.126)	0	0	0
2020/11/18	R186	04/02/2021	8.00	Call	Bond Future	4,808.9100	4.8089	4,986.4400	4.9864	3.692	0	0	0
2020/11/18	R186	06/05/2021	10.76	Call	Bond Future	15,710.6300	15.7106	15,931.6200	15.9316	1.407	0	0	0
2020/11/18	R186	06/05/2021	10.76	Put	Bond Future	2.9600	0.0030	2.4000	0.0024	(18.919)	0	0	0
2020/11/18	R186	06/05/2021	10.77	Call	Bond Future	15,751.6000	15.7516	15,972.6000	15.9726	1.403	0	0	0
2020/11/18	R186	06/05/2021	10.77	Put	Bond Future	2.8800	0.0029	2.3300	0.0023	(19.097)	0	0	0

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2020/11/18	R186	06/05/2021			Bond Future	7.2792	118.6763	7.2345	118.8979	(0.614)	0.0000	0.0000	0
2020/11/18	R186	06/05/2021	10.78	Call	Bond Future	15,792.5500	15.7926	16,013.5600	16.0136	1.399	0	0	0
2020/11/18	R186	06/05/2021	10.78	Put	Bond Future	2.8000	0.0028	2.2600	0.0023	(19.286)	0	0	0
2020/11/18	R186	05/08/2021	8.62	Call	Bond Future	6,138.9900	6.1390	6,228.0800	6.2281	1.451	0	0	0
2020/11/18	R186	05/08/2021	8.62	Put	Bond Future	838.9800	0.8390	704.5800	0.7046	(16.019)	0	0	0
2020/11/18	R186	05/08/2021	8.61	Call	Bond Future	6,104.7100	6.1047	6,192.8500	6.1928	1.444	0	0	0
2020/11/18	R186	05/08/2021	8.61	Put	Bond Future	849.0400	0.8490	713.6900	0.7137	(15.942)	0	0	0
2020/11/18	R186	05/08/2021			Bond Future	7.4597	114.6776	7.4123	114.9011	(0.636)	0.0000	0.0000	0
2020/11/18	R186	05/08/2021	8.63	Call	Bond Future	6,173.3300	6.1733	6,263.3700	6.2634	1.459	0	0	0
2020/11/18	R186	05/08/2021	8.63	Put	Bond Future	829.0200	0.8290	695.5700	0.6956	(16.097)	0	0	0
2020/11/18	R186	04/11/2021	8.09	Call	Bond Future	3,827.0300	3.8270	3,948.1100	3.9481	3.164	0	0	0
2020/11/18	R186	04/11/2021	8.09	Put	Bond Future	1,878.0800	1.8781	1,773.6100	1.7736	(5.563)	0	0	0
2020/11/18	R186	04/11/2021	8.10	Call	Bond Future	3,855.4900	3.8555	3,977.1400	3.9771	3.155	0	0	0
2020/11/18	R186	04/11/2021	8.10	Put	Bond Future	1,862.8000	1.8628	1,758.9000	1.7589	(5.578)	0	0	0
2020/11/18	R186	04/11/2021			Bond Future	7.6495	115.9089	7.5991	116.1344	(0.658)	0.0000	0.0000	0
2020/11/18	R186	04/11/2021	8.11	Call	Bond Future	3,884.0400	3.8840	4,006.2600	4.0063	3.147	0	0	0
2020/11/18	R186	04/11/2021	8.11	Put	Bond Future	1,847.6200	1.8476	1,744.2900	1.7443	(5.593)	0	0	0
2020/11/18	R197	04/02/2021			Bond Future	316.3375	316.3375	316.1554	316.1554	(0.058)	0.0000	0.0000	2,460
2020/11/18	R197	06/05/2021			Bond Future	319.7496	319.7496	319.5613	319.5613	(0.059)	0.0000	0.0000	0
2020/11/18	R197	05/08/2021			Bond Future	315.2896	315.2896	315.0978	315.0978	(0.061)	0.0000	0.0000	0
2020/11/18	R197	04/11/2021			Bond Future	318.7461	318.7461	318.5515	318.5515	(0.061)	0.0000	0.0000	0
2020/11/18	R202	04/02/2021			Bond Future	214.7714	214.7714	213.5074	213.5074	(0.589)	0.0000	0.0000	7,827
2020/11/18	R202	06/05/2021			Bond Future	217.0877	217.0877	215.8075	215.8075	(0.590)	0.0000	0.0000	0
2020/11/18	R202	05/08/2021			Bond Future	215.2407	215.2407	213.9453	213.9453	(0.602)	0.0000	0.0000	0
2020/11/18	R202	04/11/2021			Bond Future	217.6001	217.6001	216.2900	216.2900	(0.602)	0.0000	0.0000	0
2020/11/18	R209	04/02/2021	10.12	Call	Bond Future	1,353.0900	1.3531	1,446.8000	1.4468	6.926	0	0	0
2020/11/18	R209	04/02/2021	10.12	Put	Bond Future	3,894.1900	3.8942	3,746.4600	3.7465	(3.794)	0	0	0
2020/11/18	R209	04/02/2021			Bond Future	10.5569	70.0495	10.5144	70.2909	(0.403)	0.0000	0.0000	26,743
2020/11/18	R209	04/02/2021	10.11	Call	Bond Future	1,332.5100	1.3325	1,425.3100	1.4253	6.964	0	0	0
2020/11/18	R209	04/02/2021	10.11	Put	Bond Future	3,933.3600	3.9334	3,784.7200	3.7847	(3.779)	0	0	0
2020/11/18	R209	04/02/2021	10.10	Call	Bond Future	1,312.0100	1.3120	1,404.0100	1.4040	7.012	0	0	0
2020/11/18	R209	04/02/2021	10.10	Put	Bond Future	3,972.6800	3.9727	3,823.2400	3.8232	(3.762)	0	0	0
2020/11/18	R209	06/05/2021	12.25	Call	Bond Future	8,509.6000	8.5096	8,726.6700	8.7267	2.551	0	0	0
2020/11/18	R209	06/05/2021	12.25	Put	Bond Future	907.6000	0.9076	881.6200	0.8816	(2.862)	0	0	9,150
2020/11/18	R209	06/05/2021	11.00	Call	Bond Future	4,187.2900	4.1873	4,284.1100	4.2841	2.312	0	0	0
2020/11/18	R209	06/05/2021	11.00	Put	Bond Future	2,811.4100	2.8114	2,665.1800	2.6652	(5.201)	0	0	3,500
2020/11/18	R209	06/05/2021	10.00	Put	Bond Future	5,964.9400	5.9649	5,778.6700	5.7787	(3.123)	0	0	0
2020/11/18	R209	06/05/2021	10.00	Call	Bond Future	1,654.4300	1.6544	1,711.2100	1.7112	3.432	0	0	1,500
2020/11/18	R209	06/05/2021	12.23	Call	Bond Future	8,436.5100	8.4365	8,653.0400	8.6530	2.567	0	0	0
2020/11/18	R209	06/05/2021	12.23	Put	Bond Future	927.1600	0.9272	900.6400	0.9006	(2.860)	0	0	0
2020/11/18	R209	06/05/2021	12.22	Call	Bond Future	8,400.0200	8.4000	8,616.2800	8.6163	2.575	0	0	0
2020/11/18	R209	06/05/2021	12.22	Put	Bond Future	937.0700	0.9371	910.2800	0.9103	(2.859)	0	0	0
2020/11/18	R209	06/05/2021			Bond Future	10.7469	67.6485	10.7030	67.8915	(0.409)	0.0000	0.0000	2,850
2020/11/18	R209	06/05/2021	11.25	Call	Bond Future	5,015.6900	5.0157	5,116.2500	5.1163	2.005	0	0	0
2020/11/18	R209	06/05/2021	11.25	Put	Bond Future	2,320.5900	2.3206	2,178.1000	2.1781	(6.140)	0	0	9,150

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
2020/11/18	R209	06/05/2021	10.25	Put	Bond Future	4,994.4400	4.9944	4,822.7600	4.8228	(3.437)	0	0	0
2020/11/18	R209	06/05/2021	10.25	Call	Bond Future	2,169.7900	2.1698	2,241.1600	2.2412	3.289	0	0	5,325
2020/11/18	R209	06/05/2021	12.24	Call	Bond Future	8,473.0500	8.4730	8,689.8500	8.6899	2.559	0	0	0
2020/11/18	R209	06/05/2021	12.24	Put	Bond Future	917.3400	0.9173	891.0900	0.8911	(2.862)	0	0	0
2020/11/18	R209	05/08/2021	11.81	Call	Bond Future	6,770.2200	6.7702	6,773.1400	6.7731	0.043	0	0	0
2020/11/18	R209	05/08/2021	11.81	Put	Bond Future	2,343.9700	2.3440	2,101.5100	2.1015	(10.344)	0	0	0
2020/11/18	R209	05/08/2021			Bond Future	10.9442	68.3797	10.8986	68.6251	(0.416)	0.0000	0.0000	0
2020/11/18	R209	05/08/2021	11.79	Call	Bond Future	6,708.7400	6.7087	6,702.5400	6.7025	(0.092)	0	0	0
2020/11/18	R209	05/08/2021	11.79	Put	Bond Future	2,379.8100	2.3798	2,128.2300	2.1282	(10.571)	0	0	0
2020/11/18	R209	05/08/2021	11.80	Call	Bond Future	6,739.4600	6.7395	6,737.9200	6.7379	(0.023)	0	0	0
2020/11/18	R209	05/08/2021	11.80	Put	Bond Future	2,361.8400	2.3618	2,114.9200	2.1149	(10.455)	0	0	0
2020/11/18	R209	04/11/2021	12.19	Call	Bond Future	7,482.8100	7.4828	7,699.1700	7.6992	2.891	0	0	0
2020/11/18	R209	04/11/2021	12.19	Put	Bond Future	2,328.6600	2.3287	2,297.2200	2.2972	(1.350)	0	0	0
2020/11/18	R209	04/11/2021	12.17	Call	Bond Future	7,422.8600	7.4229	7,631.1500	7.6312	2.806	0	0	0
2020/11/18	R209	04/11/2021			Bond Future	11.1451	65.9740	11.0979	66.2218	(0.424)	0.0000	0.0000	0
2020/11/18	R209	04/11/2021	12.17	Put	Bond Future	2,361.7200	2.3617	2,322.2100	2.3222	(1.673)	0	0	0
2020/11/18	R209	04/11/2021	12.18	Call	Bond Future	7,452.8100	7.4528	7,665.1500	7.6651	2.849	0	0	0
2020/11/18	R209	04/11/2021	12.18	Put	Bond Future	2,345.1400	2.3451	2,309.6800	2.3097	(1.512)	0	0	0
2020/11/18	R210	04/02/2021			Bond Future	192.7749	192.7749	192.8053	192.8053	0.016	0.0000	0.0000	1,254
2020/11/18	R210	06/05/2021			Bond Future	192.1447	192.1447	192.1729	192.1729	0.015	0.0000	0.0000	0
2020/11/18	R210	05/08/2021			Bond Future	194.2669	194.2669	194.2948	194.2948	0.014	0.0000	0.0000	0
2020/11/18	R210	04/11/2021			Bond Future	193.6609	193.6609	193.6885	193.6885	0.014	0.0000	0.0000	0
2020/11/18	R212	04/02/2021			Bond Future	169.8976	169.8976	169.9287	169.9287	0.018	0.0000	0.0000	7,050
2020/11/18	R212	06/05/2021			Bond Future	171.7305	171.7305	171.7598	171.7598	0.017	0.0000	0.0000	0
2020/11/18	R212	05/08/2021			Bond Future	171.2988	171.2988	171.3277	171.3277	0.017	0.0000	0.0000	0
2020/11/18	R212	04/11/2021			Bond Future	173.1767	173.1767	173.2054	173.2054	0.017	0.0000	0.0000	0
2020/11/18	R213	04/02/2021	9.40	Call	Bond Future	1,869.1700	1.8692	1,945.0300	1.9450	4.058	0	0	0
2020/11/18	R213	04/02/2021	9.40	Put	Bond Future	2,648.7000	2.6487	2,479.8100	2.4798	(6.376)	0	0	0
2020/11/18	R213	04/02/2021	9.39	Call	Bond Future	1,843.1500	1.8431	1,918.0400	1.9180	4.063	0	0	0
2020/11/18	R213	04/02/2021	9.39	Put	Bond Future	2,680.2100	2.6802	2,510.3500	2.5103	(6.338)	0	0	0
2020/11/18	R213	04/02/2021			Bond Future	9.5364	86.9540	9.4934	87.1987	(0.451)	0.0000	0.0000	8,955
2020/11/18	R213	04/02/2021	9.41	Call	Bond Future	1,895.4000	1.8954	1,972.2400	1.9722	4.054	0	0	0
2020/11/18	R213	04/02/2021	9.41	Put	Bond Future	2,617.4600	2.6175	2,449.5500	2.4496	(6.415)	0	0	0
2020/11/18	R213	06/05/2021	11.91	Call	Bond Future	11,258.7600	11.2588	11,476.5600	11.4766	1.934	0	0	0
2020/11/18	R213	06/05/2021	11.91	Put	Bond Future	297.0100	0.2970	268.6500	0.2686	(9.549)	0	0	0
2020/11/18	R213	06/05/2021			Bond Future	9.7307	84.3422	9.6862	84.5884	(0.458)	0.0000	0.0000	0
2020/11/18	R213	06/05/2021	11.90	Call	Bond Future	11,217.1500	11.2171	11,434.6300	11.4346	1.939	0	0	0
2020/11/18	R213	06/05/2021	11.90	Put	Bond Future	301.1800	0.3012	272.5000	0.2725	(9.523)	0	0	0
2020/11/18	R213	06/05/2021	11.89	Call	Bond Future	11,175.5500	11.1756	11,392.7200	11.3927	1.943	0	0	0
2020/11/18	R213	06/05/2021	11.89	Put	Bond Future	305.4000	0.3054	276.4100	0.2764	(9.492)	0	0	0
2020/11/18	R213	05/08/2021	10.85	Call	Bond Future	6,630.8800	6.6309	6,657.4800	6.6575	0.401	0	0	0
2020/11/18	R213	05/08/2021	10.85	Put	Bond Future	1,934.1800	1.9342	1,712.3500	1.7124	(11.469)	0	0	0
2020/11/18	R213	05/08/2021	10.84	Call	Bond Future	6,594.6700	6.5947	6,620.1900	6.6202	0.387	0	0	0
2020/11/18	R213	05/08/2021	10.84	Put	Bond Future	1,947.5100	1.9475	1,724.6000	1.7246	(11.446)	0	0	0
2020/11/18	R213	05/08/2021	10.14	Put	Bond Future	3,197.0200	3.1970	2,904.9200	2.9049	(9.137)	0	0	200

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
2020/11/18	R213	05/08/2021	9.34	Put	Bond Future	5,514.3000	5.5143	5,166.3800	5.1664	(6.309)	0	0	0
2020/11/18	R213	05/08/2021	9.34	Call	Bond Future	2,236.2200	2.2362	2,136.7300	2.1367	(4.449)	0	0	200
2020/11/18	R213	05/08/2021			Bond Future	9.9375	85.2537	9.8912	85.5021	(0.467)	0.0000	0.0000	0
2020/11/18	R213	05/08/2021	10.86	Call	Bond Future	6,667.1300	6.6671	6,694.8100	6.6948	0.415	0	0	0
2020/11/18	R213	05/08/2021	10.86	Put	Bond Future	1,920.9300	1.9209	1,700.1800	1.7002	(11.492)	0	0	0
2020/11/18	R213	05/08/2021	10.78	Call	Bond Future	6,378.7700	6.3788	6,398.2300	6.3982	0.305	0	0	0
2020/11/18	R213	05/08/2021	10.78	Put	Bond Future	2,029.7300	2.0297	1,800.7600	1.8008	(11.281)	0	0	200
2020/11/18	R213	05/08/2021	10.14	Call	Bond Future	4,270.6200	4.2706	4,226.9500	4.2269	(1.023)	0	0	0
2020/11/18	R213	04/11/2021	11.10	Put	Bond Future	2,154.4700	2.1545	2,062.2600	2.0623	(4.280)	0	0	0
2020/11/18	R213	04/11/2021	11.11	Call	Bond Future	6,919.5300	6.9195	7,078.6700	7.0787	2.300	0	0	0
2020/11/18	R213	04/11/2021	11.09	Put	Bond Future	2,167.4200	2.1674	2,074.7900	2.0748	(4.274)	0	0	0
2020/11/18	R213	04/11/2021			Bond Future	10.1517	82.6399	10.1034	82.8908	(0.476)	0.0000	0.0000	0
2020/11/18	R213	04/11/2021	11.10	Call	Bond Future	6,884.7400	6.8847	7,043.4600	7.0435	2.305	0	0	0
2020/11/18	R213	04/11/2021	11.11	Put	Bond Future	2,141.3100	2.1413	2,049.5200	2.0495	(4.287)	0	0	0
2020/11/18	R213	04/11/2021	11.09	Call	Bond Future	6,849.7100	6.8497	7,008.0100	7.0080	2.311	0	0	0
2020/11/18	R214	04/02/2021	10.33	Call	Bond Future	856.9400	0.8569	916.6500	0.9167	6.968	0	0	0
2020/11/18	R214	04/02/2021	10.33	Put	Bond Future	5,477.8600	5.4779	5,298.1300	5.2981	(3.281)	0	0	0
2020/11/18	R214	04/02/2021			Bond Future	11.1153	66.1236	11.0723	66.3630	(0.386)	0.0000	0.0000	15,428
2020/11/18	R214	04/02/2021	10.32	Call	Bond Future	842.0600	0.8421	901.1200	0.9011	7.014	0	0	0
2020/11/18	R214	04/02/2021	10.32	Put	Bond Future	5,525.2500	5.5252	5,344.8700	5.3449	(3.265)	0	0	0
2020/11/18	R214	04/02/2021	10.31	Call	Bond Future	827.3600	0.8274	885.8600	0.8859	7.071	0	0	0
2020/11/18	R214	04/02/2021	10.31	Put	Bond Future	5,572.9000	5.5729	5,391.9600	5.3920	(3.247)	0	0	0
2020/11/18	R214	06/05/2021	12.26	Call	Bond Future	6,543.1700	6.5432	6,761.5300	6.7615	3.337	0	0	0
2020/11/18	R214	06/05/2021	12.26	Put	Bond Future	1,717.1600	1.7172	1,694.4400	1.6944	(1.323)	0	0	0
2020/11/18	R214	06/05/2021	12.25	Call	Bond Future	6,511.1200	6.5111	6,729.1900	6.7292	3.349	0	0	0
2020/11/18	R214	06/05/2021	12.25	Put	Bond Future	1,732.6200	1.7326	1,709.6100	1.7096	(1.328)	0	0	0
2020/11/18	R214	06/05/2021			Bond Future	11.3083	63.5443	11.2638	63.7854	(0.393)	0.0000	0.0000	0
2020/11/18	R214	06/05/2021	12.27	Call	Bond Future	6,575.2600	6.5753	6,793.9100	6.7939	3.325	0	0	0
2020/11/18	R214	06/05/2021	12.27	Put	Bond Future	1,701.8100	1.7018	1,679.3800	1.6794	(1.318)	0	0	0
2020/11/18	R214	05/08/2021	12.03	Put	Bond Future	3,083.3600	3.0834	2,823.1400	2.8231	(8.439)	0	0	0
2020/11/18	R214	05/08/2021	12.01	Call	Bond Future	5,650.8600	5.6509	5,632.9300	5.6329	(0.317)	0	0	0
2020/11/18	R214	05/08/2021			Bond Future	11.5117	64.2311	11.4656	64.4746	(0.401)	0.0000	0.0000	0
2020/11/18	R214	05/08/2021	12.02	Call	Bond Future	5,682.5200	5.6825	5,665.0600	5.6651	(0.307)	0	0	0
2020/11/18	R214	05/08/2021	12.02	Put	Bond Future	3,100.8900	3.1009	2,839.9900	2.8400	(8.414)	0	0	0
2020/11/18	R214	05/08/2021	12.03	Call	Bond Future	5,714.0100	5.7140	5,697.2300	5.6972	(0.294)	0	0	0
2020/11/18	R214	05/08/2021	12.01	Put	Bond Future	3,118.3100	3.1183	2,856.9400	2.8569	(8.382)	0	0	0
2020/11/18	R214	04/11/2021	12.47	Call	Bond Future	6,641.2600	6.6413	6,810.5300	6.8105	2.549	0	0	0
2020/11/18	R214	04/11/2021	12.46	Call	Bond Future	6,609.9100	6.6099	6,779.0800	6.7791	2.559	0	0	0
2020/11/18	R214	04/11/2021	12.46	Put	Bond Future	3,003.6900	3.0037	2,926.9800	2.9270	(2.554)	0	0	0
2020/11/18	R214	04/11/2021			Bond Future	11.7185	61.6439	11.6706	61.8897	(0.409)	0.0000	0.0000	0
2020/11/18	R214	04/11/2021	12.47	Put	Bond Future	2,988.8100	2.9888	2,912.2000	2.9122	(2.563)	0	0	0
2020/11/18	R214	04/11/2021	12.48	Call	Bond Future	6,672.6200	6.6726	6,841.7900	6.8418	2.535	0	0	0
2020/11/18	R214	04/11/2021	12.48	Put	Bond Future	2,974.0100	2.9740	2,897.3000	2.8973	(2.579)	0	0	0
2020/11/18	R248	04/02/2021	10.47	Call	Bond Future	573.9300	0.5739	691.5700	0.6916	20.497	0	0	0
2020/11/18	R248	04/02/2021	10.47	Put	Bond Future	6,938.0400	6.9380	6,796.8700	6.7969	(2.035)	0	0	0
2020/11/18	R248	04/02/2021	10.46	Call	Bond Future	559.7000	0.5597	675.9200	0.6759	20.765	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
2020/11/18	R248	04/02/2021	10.46	Put	Bond Future	7,001.3300	7.0013	6,858.7400	6.8587	(2.037)	0	0	0
2020/11/18	R248	04/02/2021	10.75	Call	Bond Future	1,081.9200	1.0819	1,234.3600	1.2344	14.090	0	0	0
2020/11/18	R248	04/02/2021			Bond Future	11.3501	82.1522	11.3118	82.4110	(0.337)	0.0000	0.0000	115,206
2020/11/18	R248	04/02/2021	10.48	Call	Bond Future	588.4100	0.5884	707.3500	0.7073	20.214	0	0	0
2020/11/18	R248	04/02/2021	10.48	Put	Bond Future	6,875.1300	6.8751	6,735.2600	6.7353	(2.034)	0	0	0
2020/11/18	R248	04/02/2021	9.80	Put	Bond Future	11,935.1200	11.9351	11,713.8100	11.7138	(1.854)	0	0	0
2020/11/18	R248	04/02/2021	9.80	Call	Bond Future	90.5100	0.0905	128.0100	0.1280	41.432	0	0	2,140
2020/11/18	R248	04/02/2021	10.80	Put	Bond Future	5,065.7800	5.0658	4,965.8900	4.9659	(1.972)	0	0	0
2020/11/18	R248	04/02/2021	10.80	Call	Bond Future	1,191.6500	1.1917	1,350.5700	1.3506	13.336	0	0	2,140
2020/11/18	R248	04/02/2021	11.50	Put	Bond Future	2,326.8200	2.3268	2,297.2200	2.2972	(1.272)	0	0	0
2020/11/18	R248	04/02/2021	11.50	Call	Bond Future	3,326.5500	3.3265	3,555.7600	3.5558	6.890	0	0	0
2020/11/18	R248	04/02/2021	10.75	Put	Bond Future	5,325.0000	5.3250	5,218.6300	5.2186	(1.998)	0	0	0
2020/11/18	R248	06/05/2021	12.36	Call	Bond Future	7,172.1900	7.1722	7,381.6500	7.3816	2.920	0	0	0
2020/11/18	R248	06/05/2021	12.36	Put	Bond Future	2,211.2600	2.2113	2,160.2900	2.1603	(2.305)	0	0	0
2020/11/18	R248	06/05/2021			Bond Future	11.5542	78.6078	11.5145	78.8682	(0.344)	0.0000	0.0000	0
2020/11/18	R248	06/05/2021	12.34	Call	Bond Future	7,096.4800	7.0965	7,297.1500	7.2972	2.828	0	0	0
2020/11/18	R248	06/05/2021	12.34	Put	Bond Future	2,251.6400	2.2516	2,191.8800	2.1919	(2.654)	0	0	0
2020/11/18	R248	06/05/2021	12.35	Call	Bond Future	7,134.3000	7.1343	7,339.4700	7.3395	2.876	0	0	0
2020/11/18	R248	06/05/2021	12.35	Put	Bond Future	2,231.3700	2.2314	2,176.1100	2.1761	(2.477)	0	0	0
2020/11/18	R248	05/08/2021	12.50	Put	Bond Future	3,147.4600	3.1475	2,889.7300	2.8897	(8.189)	0	0	0
2020/11/18	R248	05/08/2021	12.51	Put	Bond Future	3,125.3100	3.1253	2,872.4800	2.8725	(8.090)	0	0	0
2020/11/18	R248	05/08/2021	12.52	Call	Bond Future	7,588.3500	7.5884	7,603.7700	7.6038	0.203	0	0	0
2020/11/18	R248	05/08/2021			Bond Future	11.7704	79.4575	11.7289	79.7203	(0.352)	0.0000	0.0000	0
2020/11/18	R248	05/08/2021	12.50	Call	Bond Future	7,519.4000	7.5194	7,524.5500	7.5246	0.068	0	0	0
2020/11/18	R248	05/08/2021	12.51	Call	Bond Future	7,553.9800	7.5540	7,564.0300	7.5640	0.133	0	0	0
2020/11/18	R248	05/08/2021	12.52	Put	Bond Future	3,103.0400	3.1030	2,855.5800	2.8556	(7.975)	0	0	0
2020/11/18	R248	04/11/2021	12.85	Call	Bond Future	8,155.5400	8.1555	8,389.3300	8.3893	2.867	0	0	0
2020/11/18	R248	04/11/2021	12.85	Put	Bond Future	3,214.3400	3.2143	3,182.7000	3.1827	(0.984)	0	0	0
2020/11/18	R248	04/11/2021			Bond Future	11.9905	75.8994	11.9472	76.1649	(0.361)	0.0000	0.0000	0
2020/11/18	R248	04/11/2021	12.83	Call	Bond Future	8,089.7700	8.0898	8,313.6400	8.3136	2.767	0	0	0
2020/11/18	R248	04/11/2021	12.83	Put	Bond Future	3,256.7100	3.2567	3,215.1500	3.2151	(1.276)	0	0	0
2020/11/18	R248	04/11/2021	12.84	Call	Bond Future	8,122.6400	8.1226	8,351.6100	8.3516	2.819	0	0	0
2020/11/18	R248	04/11/2021	12.84	Put	Bond Future	3,235.4700	3.2355	3,199.0100	3.1990	(1.127)	0	0	0

Total

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