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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2020 TO 19/11/2020

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
2020/11/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	2025	04/02/2021		Bond Future	146.5341	146.5341	146.5375	146.5375	0.002	0.0000	0.0000	3,276
2020/11/19	2025	06/05/2021		Bond Future	148.1129	148.1129	148.1157	148.1157	0.002	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
2020/11/19	2025	05/08/2021			Bond Future	148.2200	148.2200	148.2226	148.2226	0.002	0.0000	0.0000	0
2020/11/19	2025	04/11/2021			Bond Future	149.8443	149.8443	149.8468	149.8468	0.002	0.0000	0.0000	0
2020/11/19	2029	04/02/2021			Bond Future	102.9229	102.9229	102.9290	102.9290	0.006	0.0000	0.0000	2,232
2020/11/19	2029	06/05/2021			Bond Future	102.8942	102.8942	102.9000	102.9000	0.006	0.0000	0.0000	0
2020/11/19	2029	05/08/2021			Bond Future	104.0303	104.0303	104.0359	104.0359	0.005	0.0000	0.0000	0
2020/11/19	2029	04/11/2021			Bond Future	104.0219	104.0219	104.0275	104.0275	0.005	0.0000	0.0000	0
2020/11/19	2030	04/02/2021	9.16	Call	Bond Future	2,726.1100	2.7261	2,684.3300	2.6843	(1.533)	0	0	0
2020/11/19	2030	04/02/2021	9.16	Put	Bond Future	1,610.2000	1.6102	1,616.3800	1.6164	0.384	0	0	0
2020/11/19	2030	04/02/2021	9.15	Call	Bond Future	2,691.9500	2.6919	2,650.3500	2.6504	(1.545)	0	0	0
2020/11/19	2030	04/02/2021	9.15	Put	Bond Future	1,633.6000	1.6336	1,639.9600	1.6400	0.389	0	0	0
2020/11/19	2030	04/02/2021	8.20	Put	Bond Future	5,142.4300	5.1424	5,172.6000	5.1726	0.587	0	0	0
2020/11/19	2030	04/02/2021	9.20	Put	Bond Future	1,518.8200	1.5188	1,524.3200	1.5243	0.362	0	0	0
2020/11/19	2030	04/02/2021	9.20	Call	Bond Future	2,864.5100	2.8645	2,822.0500	2.8220	(1.482)	0	0	1,600
2020/11/19	2030	04/02/2021	9.12	Put	Bond Future	1,705.5500	1.7056	1,712.4500	1.7125	0.405	0	0	0
2020/11/19	2030	04/02/2021	9.12	Call	Bond Future	2,590.9400	2.5909	2,549.8800	2.5499	(1.585)	0	0	1,000
2020/11/19	2030	04/02/2021	8.36	Put	Bond Future	4,372.4900	4.3725	4,398.3000	4.3983	0.590	0	0	0
2020/11/19	2030	04/02/2021	8.36	Call	Bond Future	734.1000	0.7341	711.9500	0.7119	(3.017)	0	0	800
2020/11/19	2030	04/02/2021			Bond Future	8.9675	94.3152	8.9758	94.2672	0.092	0.0000	0.0000	110,633
2020/11/19	2030	04/02/2021	9.17	Call	Bond Future	2,760.3100	2.7603	2,718.3600	2.7184	(1.520)	0	0	0
2020/11/19	2030	04/02/2021	9.17	Put	Bond Future	1,586.8900	1.5869	1,592.9000	1.5929	0.379	0	0	0
2020/11/19	2030	04/02/2021	9.30	Call	Bond Future	3,228.5500	3.2286	3,184.5200	3.1845	(1.364)	0	0	0
2020/11/19	2030	04/02/2021	9.30	Put	Bond Future	1,311.6200	1.3116	1,315.5500	1.3156	0.300	0	0	2,000
2020/11/19	2030	04/02/2021	9.35	Call	Bond Future	3,419.5000	3.4195	3,374.7700	3.3748	(1.308)	0	0	0
2020/11/19	2030	04/02/2021	9.35	Put	Bond Future	1,218.6600	1.2187	1,221.8900	1.2219	0.265	0	0	2,000
2020/11/19	2030	04/02/2021	8.20	Call	Bond Future	515.8100	0.5158	498.0200	0.4980	(3.449)	0	0	1,600
2020/11/19	2030	04/02/2021	8.37	Put	Bond Future	4,326.7800	4.3268	4,352.3100	4.3523	0.590	0	0	0
2020/11/19	2030	04/02/2021	8.37	Call	Bond Future	749.7300	0.7497	727.3000	0.7273	(2.992)	0	0	1,000
2020/11/19	2030	04/02/2021	8.86	Put	Bond Future	2,433.1500	2.4331	2,445.5700	2.4456	0.510	0	0	0
2020/11/19	2030	04/02/2021	8.86	Call	Bond Future	1,801.9700	1.8020	1,766.4300	1.7664	(1.972)	0	0	800
2020/11/19	2030	04/02/2021	10.20	Call	Bond Future	7,157.4500	7.1575	7,107.7200	7.1077	(0.695)	0	0	0
2020/11/19	2030	04/02/2021	10.20	Put	Bond Future	299.6600	0.2997	297.8900	0.2979	(0.591)	0	0	1,800
2020/11/19	2030	06/05/2021	10.95	Call	Bond Future	9,841.3800	9.8414	9,793.2100	9.7932	(0.489)	0	0	0
2020/11/19	2030	06/05/2021	10.95	Put	Bond Future	404.4400	0.4044	405.1700	0.4052	0.180	0	0	300
2020/11/19	2030	06/05/2021	9.27	Put	Bond Future	2,661.8800	2.6619	2,675.3200	2.6753	0.505	0	0	0
2020/11/19	2030	06/05/2021	9.27	Call	Bond Future	3,269.1200	3.2691	3,233.6600	3.2337	(1.085)	0	0	300
2020/11/19	2030	06/05/2021	7.97	Call	Bond Future	635.8200	0.6358	622.0400	0.6220	(2.167)	0	0	700
2020/11/19	2030	06/05/2021	10.04	Call	Bond Future	6,051.0200	6.0510	6,007.0400	6.0070	(0.727)	0	0	0
2020/11/19	2030	06/05/2021	10.04	Put	Bond Future	1,253.5500	1.2536	1,258.4700	1.2585	0.392	0	0	0
2020/11/19	2030	06/05/2021	9.15	Put	Bond Future	2,981.7600	2.9818	2,996.9800	2.9970	0.510	0	0	0
2020/11/19	2030	06/05/2021	9.15	Call	Bond Future	2,912.9700	2.9130	2,879.2900	2.8793	(1.156)	0	0	0
2020/11/19	2030	06/05/2021	9.92	Call	Bond Future	5,571.3300	5.5713	5,528.3300	5.5283	(0.772)	0	0	0
2020/11/19	2030	06/05/2021	11.69	Call	Bond Future	13,105.6100	13.1056	13,056.6000	13.0566	(0.374)	0	0	0
2020/11/19	2030	06/05/2021	11.69	Put	Bond Future	128.7000	0.1287	128.5900	0.1286	(0.085)	0	0	0
2020/11/19	2030	06/05/2021	11.70	Call	Bond Future	13,149.9700	13.1500	13,100.9400	13.1009	(0.373)	0	0	0
2020/11/19	2030	06/05/2021	11.70	Put	Bond Future	126.5800	0.1266	126.4500	0.1264	(0.103)	0	0	0
2020/11/19	2030	06/05/2021			Bond Future	9.1622	95.3092	9.1708	95.2603	0.094	0.0000	0.0000	0

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2020/11/19	2030	06/05/2021	8.77	Put	Bond Future	4,179.7900	4.1798	4,201.2900	4.2013	0.514	0	0	0
2020/11/19	2030	06/05/2021	8.77	Call	Bond Future	1,927.7800	1.9278	1,900.3800	1.9004	(1.421)	0	0	300
2020/11/19	2030	06/05/2021	9.22	Call	Bond Future	3,118.0000	3.1180	3,083.2600	3.0833	(1.114)	0	0	0
2020/11/19	2030	06/05/2021	9.22	Put	Bond Future	2,791.6700	2.7917	2,805.8300	2.8058	0.507	0	0	700
2020/11/19	2030	06/05/2021	7.97	Put	Bond Future	7,703.2800	7.7033	7,738.4000	7.7384	0.456	0	0	0
2020/11/19	2030	06/05/2021	9.92	Put	Bond Future	1,410.4600	1.4105	1,416.3600	1.4164	0.418	0	0	700
2020/11/19	2030	06/05/2021	11.71	Call	Bond Future	13,194.3100	13.1943	13,145.2800	13.1453	(0.372)	0	0	0
2020/11/19	2030	06/05/2021	11.71	Put	Bond Future	124.4800	0.1245	124.3500	0.1244	(0.104)	0	0	0
2020/11/19	2030	06/05/2021	10.74	Call	Bond Future	8,937.4600	8.9375	8,889.8400	8.8898	(0.533)	0	0	0
2020/11/19	2030	06/05/2021	10.74	Put	Bond Future	542.3700	0.5424	543.6500	0.5437	0.236	0	0	0
2020/11/19	2030	05/08/2021	12.10	Call	Bond Future	13,665.9800	13.6660	13,617.1000	13.6171	(0.358)	0	0	0
2020/11/19	2030	05/08/2021	12.10	Put	Bond Future	207.5900	0.2076	208.2800	0.2083	0.332	0	0	600
2020/11/19	2030	05/08/2021	9.45	Call	Bond Future	3,574.5300	3.5745	3,541.4600	3.5415	(0.925)	0	0	600
2020/11/19	2030	05/08/2021	10.41	Call	Bond Future	6,906.1700	6.9062	6,863.5600	6.8636	(0.617)	0	0	0
2020/11/19	2030	05/08/2021	10.41	Put	Bond Future	1,456.1700	1.4562	1,463.1300	1.4631	0.478	0	0	0
2020/11/19	2030	05/08/2021	10.42	Call	Bond Future	6,944.9900	6.9450	6,902.3000	6.9023	(0.615)	0	0	0
2020/11/19	2030	05/08/2021	10.42	Put	Bond Future	1,444.5400	1.4445	1,451.4200	1.4514	0.476	0	0	0
2020/11/19	2030	05/08/2021			Bond Future	9.3721	92.3335	9.3811	92.2840	0.097	0.0000	0.0000	0
2020/11/19	2030	05/08/2021	8.95	Put	Bond Future	4,608.1900	4.6082	4,631.6000	4.6316	0.508	0	0	0
2020/11/19	2030	05/08/2021	8.95	Call	Bond Future	2,265.7800	2.2658	2,239.6200	2.2396	(1.155)	0	0	600
2020/11/19	2030	05/08/2021	9.45	Put	Bond Future	3,150.1100	3.1501	3,166.6100	3.1666	0.524	0	0	0
2020/11/19	2030	05/08/2021	10.43	Call	Bond Future	6,984.1000	6.9841	6,941.3500	6.9413	(0.612)	0	0	0
2020/11/19	2030	05/08/2021	10.43	Put	Bond Future	1,433.2400	1.4332	1,440.0600	1.4401	0.476	0	0	0
2020/11/19	2030	04/11/2021	8.27	Put	Bond Future	8,376.7800	8.3768	8,411.7300	8.4117	0.417	0	0	0
2020/11/19	2030	04/11/2021	8.27	Call	Bond Future	1,114.4500	1.1144	1,099.2900	1.0993	(1.360)	0	0	300
2020/11/19	2030	04/11/2021	8.77	Put	Bond Future	6,227.6100	6.2276	6,256.6800	6.2567	0.467	0	0	0
2020/11/19	2030	04/11/2021	11.44	Put	Bond Future	899.3500	0.8994	903.7900	0.9038	0.494	0	0	300
2020/11/19	2030	04/11/2021	10.59	Put	Bond Future	1,862.6000	1.8626	1,871.8800	1.8719	0.498	0	0	0
2020/11/19	2030	04/11/2021	10.60	Call	Bond Future	7,045.3800	7.0454	7,004.4800	7.0045	(0.581)	0	0	0
2020/11/19	2030	04/11/2021	10.60	Put	Bond Future	1,850.4100	1.8504	1,859.6200	1.8596	0.498	0	0	0
2020/11/19	2030	04/11/2021			Bond Future	9.5788	93.3248	9.5883	93.2747	0.099	0.0000	0.0000	0
2020/11/19	2030	04/11/2021	8.77	Call	Bond Future	1,824.1200	1.8241	1,803.0800	1.8031	(1.153)	0	0	300
2020/11/19	2030	04/11/2021	11.44	Call	Bond Future	10,083.4000	10.0834	10,037.7300	10.0377	(0.453)	0	0	0
2020/11/19	2030	04/11/2021	10.59	Call	Bond Future	7,008.5800	7.0086	6,967.7500	6.9677	(0.583)	0	0	0
2020/11/19	2030	04/11/2021	10.61	Call	Bond Future	7,082.2300	7.0822	7,041.2600	7.0413	(0.578)	0	0	0
2020/11/19	2030	04/11/2021	10.61	Put	Bond Future	1,838.3000	1.8383	1,847.4400	1.8474	0.497	0	0	0
2020/11/19	2032	04/02/2021	9.63	Call	Bond Future	1,335.2600	1.3353	1,359.5400	1.3595	1.818	0	0	0
2020/11/19	2032	04/02/2021	9.63	Put	Bond Future	3,841.3000	3.8413	3,756.6700	3.7567	(2.203)	0	0	0
2020/11/19	2032	04/02/2021	9.29	Put	Bond Future	5,393.4700	5.3935	5,297.9000	5.2979	(1.772)	0	0	0
2020/11/19	2032	04/02/2021	9.29	Call	Bond Future	706.7100	0.7067	720.0500	0.7200	1.888	0	0	800
2020/11/19	2032	04/02/2021	10.82	Call	Bond Future	5,472.7800	5.4728	5,545.2000	5.5452	1.323	0	0	0
2020/11/19	2032	04/02/2021	10.82	Put	Bond Future	872.6500	0.8727	836.1600	0.8362	(4.182)	0	0	800
2020/11/19	2032	04/02/2021			Bond Future	10.0347	91.1633	10.0168	91.2722	(0.178)	0.0000	0.0000	119,554
2020/11/19	2032	04/02/2021	9.62	Call	Bond Future	1,312.9500	1.3129	1,336.8600	1.3369	1.821	0	0	0
2020/11/19	2032	04/02/2021	9.62	Put	Bond Future	3,882.1300	3.8821	3,797.1300	3.7971	(2.190)	0	0	0
2020/11/19	2032	04/02/2021	9.61	Call	Bond Future	1,291.0300	1.2910	1,314.5800	1.3146	1.824	0	0	0
2020/11/19	2032	04/02/2021	9.61	Put	Bond Future	3,923.4100	3.9234	3,838.0500	3.8381	(2.176)	0	0	0

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2020/11/19	2032	04/02/2021	8.79	Put	Bond Future	8,251.3000	8.2513	8,146.3700	8.1464	(1.272)	0	0	0
2020/11/19	2032	04/02/2021	8.79	Call	Bond Future	227.1500	0.2271	231.1300	0.2311	1.752	0	0	800
2020/11/19	2032	06/05/2021	12.57	Call	Bond Future	12,627.4000	12.6274	12,725.9600	12.7260	0.781	0	0	0
2020/11/19	2032	06/05/2021	12.12	Call	Bond Future	10,673.3800	10.6734	10,765.5900	10.7656	0.864	0	0	0
2020/11/19	2032	06/05/2021	12.12	Put	Bond Future	534.3000	0.5343	516.8300	0.5168	(3.270)	0	0	0
2020/11/19	2032	06/05/2021			Bond Future	10.2477	87.9790	10.2291	88.0887	(0.182)	0.0000	0.0000	0
2020/11/19	2032	06/05/2021	12.57	Put	Bond Future	297.0200	0.2970	285.9000	0.2859	(3.744)	0	0	736
2020/11/19	2032	06/05/2021	10.33	Put	Bond Future	3,177.1300	3.1771	3,117.0700	3.1171	(1.890)	0	0	0
2020/11/19	2032	06/05/2021	10.33	Call	Bond Future	3,660.4000	3.6604	3,710.0200	3.7100	1.356	0	0	736
2020/11/19	2032	06/05/2021	12.11	Call	Bond Future	10,630.4000	10.6304	10,722.4500	10.7224	0.866	0	0	0
2020/11/19	2032	06/05/2021	12.11	Put	Bond Future	541.0200	0.5410	523.3900	0.5234	(3.259)	0	0	0
2020/11/19	2032	06/05/2021	12.10	Call	Bond Future	10,587.4400	10.5874	10,679.3100	10.6793	0.868	0	0	0
2020/11/19	2032	06/05/2021	12.10	Put	Bond Future	547.8200	0.5478	530.0100	0.5300	(3.251)	0	0	0
2020/11/19	2032	05/08/2021	11.37	Call	Bond Future	6,996.0400	6.9960	7,067.5200	7.0675	1.022	0	0	0
2020/11/19	2032	05/08/2021	11.37	Put	Bond Future	2,064.5000	2.0645	2,025.2900	2.0253	(1.899)	0	0	0
2020/11/19	2032	05/08/2021			Bond Future	10.4709	88.9297	10.4515	89.0404	(0.185)	0.0000	0.0000	0
2020/11/19	2032	05/08/2021	11.35	Call	Bond Future	6,918.9000	6.9189	6,989.9800	6.9900	1.027	0	0	0
2020/11/19	2032	05/08/2021	11.35	Put	Bond Future	2,092.7900	2.0928	2,053.1800	2.0532	(1.893)	0	0	0
2020/11/19	2032	05/08/2021	11.36	Call	Bond Future	6,957.4500	6.9575	7,028.7300	7.0287	1.025	0	0	0
2020/11/19	2032	05/08/2021	11.36	Put	Bond Future	2,078.6000	2.0786	2,039.1900	2.0392	(1.896)	0	0	0
2020/11/19	2032	04/11/2021	9.83	Call	Bond Future	2,158.7700	2.1588	2,191.4800	2.1915	1.515	0	0	700
2020/11/19	2032	04/11/2021	11.71	Put	Bond Future	2,351.5200	2.3515	2,312.9700	2.3130	(1.639)	0	0	0
2020/11/19	2032	04/11/2021	11.69	Call	Bond Future	7,620.4900	7.6205	7,693.3800	7.6934	0.957	0	0	0
2020/11/19	2032	04/11/2021	11.70	Call	Bond Future	7,657.4200	7.6574	7,730.4800	7.7305	0.954	0	0	0
2020/11/19	2032	04/11/2021			Bond Future	10.7007	85.7396	10.6805	85.8514	(0.189)	0.0000	0.0000	0
2020/11/19	2032	04/11/2021	9.83	Put	Bond Future	7,166.1500	7.1662	7,087.0700	7.0871	(1.104)	0	0	0
2020/11/19	2032	04/11/2021	12.81	Call	Bond Future	11,632.3900	11.6324	11,723.6000	11.7236	0.784	0	0	0
2020/11/19	2032	04/11/2021	12.81	Put	Bond Future	978.3800	0.9784	957.8000	0.9578	(2.103)	0	0	700
2020/11/19	2032	04/11/2021	11.71	Call	Bond Future	7,694.3800	7.6944	7,767.6200	7.7676	0.952	0	0	0
2020/11/19	2032	04/11/2021	11.69	Put	Bond Future	2,378.9700	2.3790	2,340.0700	2.3401	(1.635)	0	0	0
2020/11/19	2032	04/11/2021	9.33	Put	Bond Future	9,437.2100	9.4372	9,348.1400	9.3481	(0.944)	0	0	0
2020/11/19	2032	04/11/2021	9.33	Call	Bond Future	1,373.7400	1.3737	1,396.4600	1.3965	1.654	0	0	700
2020/11/19	2032	04/11/2021	11.70	Put	Bond Future	2,365.2100	2.3652	2,326.4800	2.3265	(1.637)	0	0	0
2020/11/19	2033	04/02/2021			Bond Future	96.7371	96.7371	96.3407	96.3407	(0.410)	0.0000	0.0000	7,616
2020/11/19	2033	06/05/2021			Bond Future	96.5657	96.5657	96.1646	96.1646	(0.415)	0.0000	0.0000	0
2020/11/19	2033	05/08/2021			Bond Future	97.6317	97.6317	97.2261	97.2261	(0.415)	0.0000	0.0000	0
2020/11/19	2033	04/11/2021			Bond Future	97.4791	97.4791	97.0690	97.0690	(0.421)	0.0000	0.0000	0
2020/11/19	2037	04/02/2021	10.28	Call	Bond Future	809.2500	0.8092	861.6400	0.8616	6.474	0	0	0
2020/11/19	2037	04/02/2021	10.28	Put	Bond Future	5,985.2700	5.9853	5,759.2000	5.7592	(3.777)	0	0	0
2020/11/19	2037	04/02/2021	10.27	Call	Bond Future	793.2200	0.7932	844.7800	0.8448	6.500	0	0	0
2020/11/19	2037	04/02/2021	10.27	Put	Bond Future	6,038.8100	6.0388	5,811.9100	5.8119	(3.757)	0	0	0
2020/11/19	2037	04/02/2021	11.90	Call	Bond Future	6,081.5800	6.0816	6,284.5600	6.2846	3.338	0	0	0
2020/11/19	2037	04/02/2021	13.73	Call	Bond Future	14,567.2300	14.5672	14,840.1600	14.8402	1.874	0	0	0
2020/11/19	2037	04/02/2021	13.73	Put	Bond Future	40.1100	0.0401	34.5800	0.0346	(13.787)	0	0	300
2020/11/19	2037	04/02/2021	10.85	Call	Bond Future	2,080.8500	2.0809	2,187.7700	2.1878	5.138	0	0	0
2020/11/19	2037	04/02/2021	10.85	Put	Bond Future	3,426.7400	3.4267	3,255.2000	3.2552	(5.006)	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
2020/11/19	2037	04/02/2021	10.35	Call	Bond Future	927.7900	0.9278	986.1400	0.9861	6.289	0	0	0
2020/11/19	2037	04/02/2021	10.35	Put	Bond Future	5,619.1800	5.6192	5,399.0700	5.3991	(3.917)	0	0	72
2020/11/19	2037	04/02/2021			Bond Future	11.0599	81.2060	11.0160	81.4845	(0.397)	0.0000	0.0000	129,306
2020/11/19	2037	04/02/2021	10.29	Call	Bond Future	825.5000	0.8255	878.7200	0.8787	6.447	0	0	0
2020/11/19	2037	04/02/2021	10.29	Put	Bond Future	5,932.0400	5.9320	5,706.8000	5.7068	(3.797)	0	0	0
2020/11/19	2037	04/02/2021	11.97	Put	Bond Future	936.4200	0.9364	865.5900	0.8656	(7.564)	0	0	0
2020/11/19	2037	04/02/2021	11.97	Call	Bond Future	6,400.5000	6.4005	6,608.1300	6.6081	3.244	0	0	300
2020/11/19	2037	04/02/2021	11.90	Put	Bond Future	1,017.3600	1.0174	941.8800	0.9419	(7.419)	0	0	240
2020/11/19	2037	04/02/2021	10.48	Put	Bond Future	4,978.7000	4.9787	4,770.3600	4.7704	(4.185)	0	0	0
2020/11/19	2037	04/02/2021	10.48	Call	Bond Future	1,176.5500	1.1766	1,246.6700	1.2467	5.960	0	0	240
2020/11/19	2037	04/02/2021	9.65	Put	Bond Future	9,930.9400	9.9309	9,668.2700	9.6683	(2.645)	0	0	0
2020/11/19	2037	04/02/2021	9.65	Call	Bond Future	203.1100	0.2031	218.9000	0.2189	7.774	0	0	72
2020/11/19	2037	06/05/2021	12.42	Call	Bond Future	8,132.7400	8.1327	8,338.5800	8.3386	2.531	0	0	0
2020/11/19	2037	06/05/2021	12.43	Call	Bond Future	8,171.5900	8.1716	8,377.9400	8.3779	2.525	0	0	0
2020/11/19	2037	06/05/2021	12.44	Put	Bond Future	1,541.1600	1.5412	1,467.0000	1.4670	(4.812)	0	0	0
2020/11/19	2037	06/05/2021			Bond Future	11.2802	82.0621	11.2346	82.3431	(0.404)	0.0000	0.0000	0
2020/11/19	2037	06/05/2021	12.42	Put	Bond Future	1,571.0100	1.5710	1,495.8300	1.4958	(4.785)	0	0	0
2020/11/19	2037	06/05/2021	12.43	Put	Bond Future	1,556.0300	1.5560	1,481.3600	1.4814	(4.799)	0	0	0
2020/11/19	2037	06/05/2021	12.44	Call	Bond Future	8,210.5000	8.2105	8,417.3600	8.4174	2.519	0	0	0
2020/11/19	2037	05/08/2021	12.26	Put	Bond Future	2,747.2800	2.7473	2,647.3400	2.6473	(3.638)	0	0	0
2020/11/19	2037	05/08/2021	12.27	Call	Bond Future	7,033.3400	7.0333	7,217.7700	7.2178	2.622	0	0	0
2020/11/19	2037	05/08/2021	12.27	Put	Bond Future	2,730.6800	2.7307	2,631.2200	2.6312	(3.642)	0	0	0
2020/11/19	2037	05/08/2021	12.28	Call	Bond Future	7,071.4400	7.0714	7,256.3500	7.2563	2.615	0	0	0
2020/11/19	2037	05/08/2021			Bond Future	11.5156	78.6932	11.4681	78.9771	(0.413)	0.0000	0.0000	0
2020/11/19	2037	05/08/2021	12.26	Call	Bond Future	6,995.2900	6.9953	7,179.2400	7.1792	2.630	0	0	0
2020/11/19	2037	05/08/2021	12.28	Put	Bond Future	2,714.2000	2.7142	2,615.2200	2.6152	(3.647)	0	0	0
2020/11/19	2037	04/11/2021	12.82	Put	Bond Future	2,716.1100	2.7161	2,626.1200	2.6261	(3.313)	0	0	0
2020/11/19	2037	04/11/2021	12.83	Call	Bond Future	8,603.6000	8.6036	8,800.8600	8.8009	2.293	0	0	0
2020/11/19	2037	04/11/2021			Bond Future	11.7444	79.5383	11.6949	79.8251	(0.421)	0.0000	0.0000	0
2020/11/19	2037	04/11/2021	12.81	Call	Bond Future	8,537.5300	8.5375	8,733.9500	8.7339	2.301	0	0	0
2020/11/19	2037	04/11/2021	12.81	Put	Bond Future	2,734.3400	2.7343	2,643.9200	2.6439	(3.307)	0	0	0
2020/11/19	2037	04/11/2021	12.82	Call	Bond Future	8,570.5400	8.5705	8,767.3900	8.7674	2.297	0	0	0
2020/11/19	2037	04/11/2021	12.83	Put	Bond Future	2,697.9800	2.6980	2,608.4000	2.6084	(3.320)	0	0	0
2020/11/19	2038	04/02/2021			Bond Future	106.5067	106.5067	106.5152	106.5152	0.008	0.0000	0.0000	9,468
2020/11/19	2038	06/05/2021			Bond Future	107.6545	107.6545	107.6624	107.6624	0.007	0.0000	0.0000	0
2020/11/19	2038	05/08/2021			Bond Future	107.1240	107.1240	107.1319	107.1319	0.007	0.0000	0.0000	0
2020/11/19	2038	04/11/2021			Bond Future	108.2982	108.2982	108.3059	108.3059	0.007	0.0000	0.0000	0
2020/11/19	2040	04/02/2021	10.42	Call	Bond Future	686.5400	0.6865	770.7000	0.7707	12.259	0	0	0
2020/11/19	2040	04/02/2021	10.42	Put	Bond Future	6,700.0600	6.7001	6,318.1200	6.3181	(5.701)	0	0	0
2020/11/19	2040	04/02/2021	9.49	Put	Bond Future	13,452.1200	13.4521	12,997.3900	12.9974	(3.380)	0	0	0
2020/11/19	2040	04/02/2021	9.49	Call	Bond Future	68.0300	0.0680	79.4000	0.0794	16.713	0	0	500
2020/11/19	2040	04/02/2021	9.57	Put	Bond Future	12,798.7900	12.7988	12,346.7400	12.3467	(3.532)	0	0	0
2020/11/19	2040	04/02/2021	9.57	Call	Bond Future	85.7900	0.0858	99.8400	0.0998	16.377	0	0	800
2020/11/19	2040	04/02/2021	10.07	Put	Bond Future	8,990.0000	8.9900	8,567.8300	8.5678	(4.696)	0	0	0
2020/11/19	2040	04/02/2021			Bond Future	11.2746	82.5604	11.2049	83.0265	(0.619)	0.0000	0.0000	76,276
2020/11/19	2040	04/02/2021	10.41	Call	Bond Future	671.5600	0.6716	754.3000	0.7543	12.321	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
2020/11/19	2040	04/02/2021	10.41	Put	Bond Future	6,759.5400	6.7595	6,376.1800	6.3762	(5.671)	0	0	0
2020/11/19	2040	04/02/2021	10.40	Call	Bond Future	656.9100	0.6569	738.2400	0.7382	12.381	0	0	0
2020/11/19	2040	04/02/2021	10.40	Put	Bond Future	6,819.4500	6.8195	6,434.6800	6.4347	(5.642)	0	0	0
2020/11/19	2040	04/02/2021	10.24	Put	Bond Future	7,821.2300	7.8212	7,415.7100	7.4157	(5.185)	0	0	0
2020/11/19	2040	04/02/2021	10.24	Call	Bond Future	452.1300	0.4521	512.7100	0.5127	13.399	0	0	500
2020/11/19	2040	04/02/2021	11.57	Call	Bond Future	3,926.0900	3.9261	4,204.5400	4.2045	7.092	0	0	0
2020/11/19	2040	04/02/2021	11.57	Put	Bond Future	1,999.3800	1.9994	1,811.7300	1.8117	(9.385)	0	0	500
2020/11/19	2040	04/02/2021	10.07	Call	Bond Future	310.3100	0.3103	354.2400	0.3542	14.157	0	0	800
2020/11/19	2040	04/02/2021	11.74	Call	Bond Future	4,638.9400	4.6389	4,942.9700	4.9430	6.554	0	0	0
2020/11/19	2040	04/02/2021	11.74	Put	Bond Future	1,636.1200	1.6361	1,474.0500	1.4741	(9.906)	0	0	800
2020/11/19	2040	06/05/2021	10.83	Put	Bond Future	6,597.2700	6.5973	6,283.6500	6.2837	(4.754)	0	0	0
2020/11/19	2040	06/05/2021	10.83	Call	Bond Future	2,123.5500	2.1235	2,280.5200	2.2805	7.392	0	0	300
2020/11/19	2040	06/05/2021	11.58	Put	Bond Future	3,790.0900	3.7901	3,568.6400	3.5686	(5.843)	0	0	0
2020/11/19	2040	06/05/2021	11.58	Call	Bond Future	4,338.6500	4.3387	4,587.7900	4.5878	5.742	0	0	300
2020/11/19	2040	06/05/2021	12.44	Call	Bond Future	7,719.9200	7.7199	8,055.0300	8.0550	4.341	0	0	0
2020/11/19	2040	06/05/2021	12.44	Put	Bond Future	1,975.4900	1.9755	1,840.0100	1.8400	(6.858)	0	0	0
2020/11/19	2040	06/05/2021			Bond Future	11.4945	83.4308	11.4218	83.9014	(0.632)	0.0000	0.0000	0
2020/11/19	2040	06/05/2021	13.38	Call	Bond Future	11,611.1600	11.6112	12,014.3300	12.0143	3.472	0	0	0
2020/11/19	2040	06/05/2021	13.38	Put	Bond Future	791.4100	0.7914	723.9900	0.7240	(8.519)	0	0	300
2020/11/19	2040	06/05/2021	12.43	Call	Bond Future	7,677.1500	7.6772	8,011.4600	8.0115	4.355	0	0	0
2020/11/19	2040	06/05/2021	12.43	Put	Bond Future	1,989.9600	1.9900	1,853.6800	1.8537	(6.848)	0	0	0
2020/11/19	2040	06/05/2021	12.42	Call	Bond Future	7,634.2500	7.6342	7,967.7400	7.9677	4.368	0	0	0
2020/11/19	2040	06/05/2021	12.42	Put	Bond Future	2,004.3600	2.0044	1,867.2600	1.8673	(6.840)	0	0	0
2020/11/19	2040	05/08/2021	11.05	Put	Bond Future	7,117.2000	7.1172	6,815.8400	6.8158	(4.234)	0	0	0
2020/11/19	2040	05/08/2021	11.05	Call	Bond Future	2,688.5900	2.6886	2,862.8100	2.8628	6.480	0	0	900
2020/11/19	2040	05/08/2021	12.48	Call	Bond Future	7,354.5500	7.3546	7,669.5700	7.6696	4.283	0	0	0
2020/11/19	2040	05/08/2021	12.49	Put	Bond Future	2,867.8100	2.8678	2,708.0300	2.7080	(5.571)	0	0	0
2020/11/19	2040	05/08/2021	12.47	Call	Bond Future	7,315.4700	7.3155	7,629.7000	7.6297	4.295	0	0	0
2020/11/19	2040	05/08/2021			Bond Future	11.7294	79.8263	11.6536	80.3019	(0.647)	0.0000	0.0000	0
2020/11/19	2040	05/08/2021	11.55	Put	Bond Future	5,224.2800	5.2243	4,976.7300	4.9767	(4.738)	0	0	0
2020/11/19	2040	05/08/2021	11.55	Call	Bond Future	4,091.6900	4.0917	4,319.7200	4.3197	5.573	0	0	900
2020/11/19	2040	05/08/2021	14.80	Call	Bond Future	16,367.2600	16.3673	16,807.8300	16.8078	2.692	0	0	0
2020/11/19	2040	05/08/2021	14.80	Put	Bond Future	416.3500	0.4163	381.3400	0.3813	(8.409)	0	0	900
2020/11/19	2040	05/08/2021	12.48	Put	Bond Future	2,885.4500	2.8855	2,724.8900	2.7249	(5.564)	0	0	0
2020/11/19	2040	05/08/2021	12.49	Call	Bond Future	7,393.6700	7.3937	7,709.4700	7.7095	4.271	0	0	0
2020/11/19	2040	05/08/2021	12.47	Put	Bond Future	2,903.2000	2.9032	2,741.8500	2.7419	(5.558)	0	0	0
2020/11/19	2040	04/11/2021	12.90	Call	Bond Future	8,479.3100	8.4793	8,805.2700	8.8053	3.844	0	0	0
2020/11/19	2040	04/11/2021	12.90	Put	Bond Future	3,095.6800	3.0957	2,941.0300	2.9410	(4.996)	0	0	0
2020/11/19	2040	04/11/2021	12.89	Call	Bond Future	8,441.2700	8.4413	8,766.5700	8.7666	3.854	0	0	0
2020/11/19	2040	04/11/2021	12.89	Put	Bond Future	3,111.5500	3.1115	2,956.2400	2.9562	(4.991)	0	0	0
2020/11/19	2040	04/11/2021			Bond Future	11.9574	80.6836	11.8784	81.1643	(0.661)	0.0000	0.0000	0
2020/11/19	2040	04/11/2021	12.91	Call	Bond Future	8,517.6600	8.5177	8,844.2700	8.8443	3.835	0	0	0
2020/11/19	2040	04/11/2021	12.91	Put	Bond Future	3,080.1900	3.0802	2,926.1900	2.9262	(5.000)	0	0	0
2020/11/19	2044	04/02/2021	10.36	Put	Bond Future	7,848.2800	7.8483	7,446.3400	7.4463	(5.121)	0	0	0
2020/11/19	2044	04/02/2021	10.37	Call	Bond Future	477.0700	0.4771	539.4600	0.5395	13.078	0	0	0
2020/11/19	2044	04/02/2021	10.35	Put	Bond Future	7,915.4200	7.9154	7,512.4000	7.5124	(5.092)	0	0	0
2020/11/19	2044	04/02/2021	10.04	Put	Bond Future	10,126.0600	10.1261	9,695.5900	9.6956	(4.251)	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
2020/11/19	2044	04/02/2021	10.04	Call	Bond Future	225.7900	0.2258	258.5500	0.2586	14.509	0	0	0
2020/11/19	2044	04/02/2021	10.84	Call	Bond Future	1,236.9200	1.2369	1,367.4300	1.3674	10.551	0	0	0
2020/11/19	2044	04/02/2021			Bond Future	11.3954	78.8170	11.3256	79.2802	(0.612)	0.0000	0.0000	38,980
2020/11/19	2044	04/02/2021	10.36	Call	Bond Future	467.1500	0.4672	528.4400	0.5284	13.120	0	0	0
2020/11/19	2044	04/02/2021	10.37	Put	Bond Future	7,781.4000	7.7814	7,380.5600	7.3806	(5.151)	0	0	0
2020/11/19	2044	04/02/2021	10.35	Call	Bond Future	457.3800	0.4574	517.5900	0.5176	13.164	0	0	0
2020/11/19	2044	04/02/2021	10.84	Put	Bond Future	5,056.9300	5.0569	4,724.2100	4.7242	(6.579)	0	0	265
2020/11/19	2044	04/02/2021	10.29	Call	Bond Future	402.1000	0.4021	456.0700	0.4561	13.422	0	0	0
2020/11/19	2044	04/02/2021	10.29	Put	Bond Future	8,324.0400	8.3240	7,914.7800	7.9148	(4.917)	0	0	265
2020/11/19	2044	04/02/2021	9.66	Put	Bond Future	13,135.9700	13.1360	12,686.0100	12.6860	(3.425)	0	0	0
2020/11/19	2044	04/02/2021	9.66	Call	Bond Future	82.2100	0.0822	95.4800	0.0955	16.142	0	0	265
2020/11/19	2044	06/05/2021	11.10	Call	Bond Future	2,505.3200	2.5053	2,680.8500	2.6808	7.006	0	0	0
2020/11/19	2044	06/05/2021	11.40	Call	Bond Future	3,368.1900	3.3682	3,580.9500	3.5810	6.317	0	0	0
2020/11/19	2044	06/05/2021	11.40	Put	Bond Future	4,733.2300	4.7332	4,478.2600	4.4783	(5.387)	0	0	3,100
2020/11/19	2044	06/05/2021	11.79	Call	Bond Future	4,643.7100	4.6437	4,902.5900	4.9026	5.575	0	0	0
2020/11/19	2044	06/05/2021	11.79	Put	Bond Future	3,506.4000	3.5064	3,297.5500	3.2975	(5.956)	0	0	3,100
2020/11/19	2044	06/05/2021	12.50	Call	Bond Future	7,392.8200	7.3928	7,721.6900	7.7217	4.449	0	0	0
2020/11/19	2044	06/05/2021	12.50	Put	Bond Future	2,036.9600	2.0370	1,898.1000	1.8981	(6.817)	0	0	3,100
2020/11/19	2044	06/05/2021	12.43	Call	Bond Future	7,103.0200	7.1030	7,426.0300	7.4260	4.548	0	0	0
2020/11/19	2044	06/05/2021	12.43	Put	Bond Future	2,144.8800	2.1449	2,000.1600	2.0002	(6.747)	0	0	0
2020/11/19	2044	06/05/2021	12.44	Call	Bond Future	7,144.3500	7.1443	7,468.2000	7.4682	4.533	0	0	0
2020/11/19	2044	06/05/2021	12.44	Put	Bond Future	2,129.1600	2.1292	1,985.2800	1.9853	(6.758)	0	0	0
2020/11/19	2044	06/05/2021			Bond Future	11.6101	79.6480	11.5374	80.1157	(0.626)	0.0000	0.0000	0
2020/11/19	2044	06/05/2021	11.10	Put	Bond Future	5,892.1900	5.8922	5,599.9900	5.6000	(4.959)	0	0	3,100
2020/11/19	2044	06/05/2021	10.70	Put	Bond Future	7,792.6100	7.7926	7,451.4700	7.4515	(4.378)	0	0	0
2020/11/19	2044	06/05/2021	10.70	Call	Bond Future	1,570.0200	1.5700	1,696.6100	1.6966	8.063	0	0	3,100
2020/11/19	2044	06/05/2021	11.35	Put	Bond Future	4,912.6200	4.9126	4,651.5200	4.6515	(5.315)	0	0	0
2020/11/19	2044	06/05/2021	11.35	Call	Bond Future	3,216.6200	3.2166	3,423.2500	3.4232	6.424	0	0	3,100
2020/11/19	2044	06/05/2021	11.90	Call	Bond Future	5,034.1800	5.0342	5,305.3200	5.3053	5.386	0	0	0
2020/11/19	2044	06/05/2021	11.90	Put	Bond Future	3,215.6500	3.2156	3,019.0600	3.0191	(6.114)	0	0	0
2020/11/19	2044	06/05/2021	12.45	Call	Bond Future	7,185.5300	7.1855	7,510.2300	7.5102	4.519	0	0	0
2020/11/19	2044	06/05/2021	12.45	Put	Bond Future	2,113.3700	2.1134	1,970.3400	1.9703	(6.768)	0	0	0
2020/11/19	2044	05/08/2021	12.60	Put	Bond Future	2,835.7900	2.8358	2,677.4600	2.6775	(5.583)	0	0	0
2020/11/19	2044	05/08/2021	12.61	Call	Bond Future	7,341.6100	7.3416	7,656.7300	7.6567	4.292	0	0	0
2020/11/19	2044	05/08/2021	12.61	Put	Bond Future	2,818.6100	2.8186	2,661.0600	2.6611	(5.590)	0	0	0
2020/11/19	2044	05/08/2021			Bond Future	11.8395	76.1278	11.7636	76.6004	(0.642)	0.0000	0.0000	0
2020/11/19	2044	05/08/2021	12.59	Call	Bond Future	7,264.6200	7.2646	7,578.1900	7.5782	4.316	0	0	0
2020/11/19	2044	05/08/2021	12.59	Put	Bond Future	2,853.0800	2.8531	2,693.9800	2.6940	(5.576)	0	0	0
2020/11/19	2044	05/08/2021	12.60	Call	Bond Future	7,303.1000	7.3031	7,617.4400	7.6174	4.304	0	0	0
2020/11/19	2044	04/11/2021	12.91	Call	Bond Future	8,126.2200	8.1262	8,443.1100	8.4431	3.900	0	0	0
2020/11/19	2044	04/11/2021	12.91	Put	Bond Future	3,323.3600	3.3234	3,162.5700	3.1626	(4.838)	0	0	0
2020/11/19	2044	04/11/2021			Bond Future	12.0619	76.9454	11.9827	77.4231	(0.657)	0.0000	0.0000	0
2020/11/19	2044	04/11/2021	12.89	Call	Bond Future	8,052.1400	8.0521	8,367.7000	8.3677	3.919	0	0	0
2020/11/19	2044	04/11/2021	12.89	Put	Bond Future	3,356.3100	3.3563	3,194.1900	3.1942	(4.830)	0	0	0
2020/11/19	2044	04/11/2021	12.90	Call	Bond Future	8,089.0300	8.0890	8,405.2600	8.4053	3.909	0	0	0
2020/11/19	2044	04/11/2021	12.90	Put	Bond Future	3,339.6500	3.3396	3,178.2000	3.1782	(4.834)	0	0	0
2020/11/19	2046	04/02/2021			Bond Future	96.2776	96.2776	96.2046	96.2046	(0.076)	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
2020/11/19	2046	06/05/2021			Bond Future	95.5276	95.5276	95.4533	95.4533	(0.078)	0.0000	0.0000	0
2020/11/19	2046	05/08/2021			Bond Future	96.5824	96.5824	96.5071	96.5071	(0.078)	0.0000	0.0000	0
2020/11/19	2046	04/11/2021			Bond Future	95.8364	95.8364	95.7604	95.7604	(0.079)	0.0000	0.0000	0
2020/11/19	2050	04/02/2021			Bond Future	95.7809	95.7809	95.7885	95.7885	0.008	0.0000	0.0000	10,946
2020/11/19	2050	06/05/2021			Bond Future	96.8128	96.8128	96.8202	96.8202	0.008	0.0000	0.0000	0
2020/11/19	2050	05/08/2021			Bond Future	95.9570	95.9570	95.9642	95.9642	0.008	0.0000	0.0000	0
2020/11/19	2050	04/11/2021			Bond Future	97.0088	97.0088	97.0159	97.0159	0.007	0.0000	0.0000	0
2020/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	AL37	04/02/2021			Index Future	778.3150	778.3150	777.6780	777.6780	(0.082)	0.0000	0.0000	0
2020/11/19	AL37	06/05/2021			Index Future	786.5080	786.5080	785.8610	785.8610	(0.082)	0.0000	0.0000	0
2020/11/19	AL37	05/08/2021			Index Future	794.9110	794.9110	794.2550	794.2550	(0.083)	0.0000	0.0000	0
2020/11/19	AL37	04/11/2021			Index Future	803.5260	803.5260	802.8620	802.8620	(0.083)	0.0000	0.0000	0
2020/11/19	AL7T	04/02/2021			Index Future	858.7870	858.7870	859.0400	859.0400	0.029	0.0000	0.0000	0
2020/11/19	AL7T	06/05/2021			Index Future	867.8270	867.8270	868.0790	868.0790	0.029	0.0000	0.0000	0
2020/11/19	AL7T	05/08/2021			Index Future	877.0980	877.0980	877.3520	877.3520	0.029	0.0000	0.0000	0
2020/11/19	AL7T	04/11/2021			Index Future	886.6040	886.6040	886.8590	886.8590	0.029	0.0000	0.0000	0
2020/11/19	ALBI	04/02/2021			Index Future	748.1730	748.1730	749.6240	749.6240	0.194	0.0000	0.0000	230
2020/11/19	ALBI	06/05/2021			Index Future	756.0490	756.0490	757.5110	757.5110	0.193	0.0000	0.0000	0
2020/11/19	ALBI	05/08/2021			Index Future	764.1260	764.1260	765.6030	765.6030	0.193	0.0000	0.0000	0
2020/11/19	ALBI	04/11/2021			Index Future	772.4070	772.4070	773.9000	773.9000	0.193	0.0000	0.0000	0
2020/11/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	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
2020/11/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/19	ES33	04/02/2021			Bond Future	11.5746	76.3606	11.5302	76.5944	(0.383)	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
2020/11/19	ES33	06/05/2021			Bond Future	11.8307	73.3905	11.7845	73.6264	(0.390)	0.0000	0.0000	0
2020/11/19	ES33	05/08/2021			Bond Future	12.1000	74.1834	12.0518	74.4218	(0.398)	0.0000	0.0000	0
2020/11/19	ES33	04/11/2021			Bond Future	12.3779	71.2053	12.3276	71.4461	(0.406)	0.0000	0.0000	0
2020/11/19	ES42	04/02/2021			Bond Future	12.2471	74.3322	12.1768	74.7352	(0.574)	0.0000	0.0000	4,779
2020/11/19	ES42	06/05/2021			Bond Future	12.5047	70.8571	12.4311	71.2640	(0.588)	0.0000	0.0000	0
2020/11/19	ES42	05/08/2021			Bond Future	12.7686	71.6230	12.6916	72.0343	(0.603)	0.0000	0.0000	0
2020/11/19	ES42	04/11/2021			Bond Future	13.0432	68.1343	12.9625	68.5498	(0.618)	0.0000	0.0000	0
2020/11/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	04/02/2021	750.96	Put	GOVI	120,810.0000	12.0810	107,290.0000	10.7290	(11.191)	0	0	0
2020/11/19	GOVI	04/02/2021			GOVI	738.8790	738.8790	740.2310	740.2310	0.183	0.0000	0.0000	970
2020/11/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	04/02/2021	750.95	Put	GOVI	120,710.0000	12.0710	107,190.0000	10.7190	(11.200)	0	0	0
2020/11/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	04/02/2021	750.94	Put	GOVI	120,610.0000	12.0610	107,090.0000	10.7090	(11.210)	0	0	0
2020/11/19	GOVI	06/05/2021	678.68	Call	GOVI	679,770.0000	67.9770	693,400.0000	69.3400	2.005	0	0	0
2020/11/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	06/05/2021	678.67	Call	GOVI	679,870.0000	67.9870	693,500.0000	69.3500	2.005	0	0	0
2020/11/19	GOVI	06/05/2021			GOVI	746.6570	746.6570	748.0200	748.0200	0.183	0.0000	0.0000	0
2020/11/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	06/05/2021	678.69	Call	GOVI	679,670.0000	67.9670	693,300.0000	69.3300	2.005	0	0	0
2020/11/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	05/08/2021	719.14	Call	GOVI	354,940.0000	35.4940	368,710.0000	36.8710	3.880	0	0	0
2020/11/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	05/08/2021	719.13	Call	GOVI	355,040.0000	35.5040	368,810.0000	36.8810	3.878	0	0	0
2020/11/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	05/08/2021			GOVI	754.6340	754.6340	756.0110	756.0110	0.182	0.0000	0.0000	0
2020/11/19	GOVI	05/08/2021	719.15	Call	GOVI	354,840.0000	35.4840	368,610.0000	36.8610	3.881	0	0	0
2020/11/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	04/11/2021	728.41	Call	GOVI	344,020.0000	34.4020	357,930.0000	35.7930	4.043	0	0	0
2020/11/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	04/11/2021	728.40	Call	GOVI	344,120.0000	34.4120	358,030.0000	35.8030	4.042	0	0	0
2020/11/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GOVI	04/11/2021			GOVI	762.8120	762.8120	764.2030	764.2030	0.182	0.0000	0.0000	0
2020/11/19	GOVI	04/11/2021	728.42	Call	GOVI	343,920.0000	34.3920	357,830.0000	35.7830	4.045	0	0	0
2020/11/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/19	IGOV	04/02/2021			Index Future	264.0910	264.0910	263.9830	263.9830	(0.041)	0.0000	0.0000	1,090
2020/11/19	IGOV	06/05/2021			Index Future	266.9360	266.9360	266.8250	266.8250	(0.042)	0.0000	0.0000	21
2020/11/19	IGOV	05/08/2021			Index Future	269.8520	269.8520	269.7390	269.7390	(0.042)	0.0000	0.0000	0
2020/11/19	IGOV	04/11/2021			Index Future	272.8390	272.8390	272.7260	272.7260	(0.041)	0.0000	0.0000	0
2020/11/19	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/19	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1700	92.1700	0.011	0.0000	0.0000	0
2020/11/19	IS05	15/06/2021			Interest Rate Swap	90.2600	90.2600	90.2800	90.2800	0.022	0.0000	0.0000	0

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2020/11/19	IS05	21/09/2021			Interest Rate Swap	89.1300	89.1300	89.1600	89.1600	0.034	0.0000	0.0000	0
2020/11/19	IS05	21/12/2021			Interest Rate Swap	90.3100	90.3100	90.3400	90.3400	0.033	0.0000	0.0000	51
2020/11/19	IS05	15/03/2022			Interest Rate Swap	89.6500	89.6500	89.6900	89.6900	0.045	0.0000	0.0000	0
2020/11/19	IS05	21/06/2022			Interest Rate Swap	89.6700	89.6700	89.7200	89.7200	0.056	0.0000	0.0000	0
2020/11/19	IS05	20/09/2022			Interest Rate Swap	92.7200	92.7200	92.7700	92.7700	0.054	0.0000	0.0000	0
2020/11/19	IS05	20/12/2022			Interest Rate Swap	93.1300	93.1300	93.1800	93.1800	0.054	0.0000	0.0000	0
2020/11/19	IS05	22/03/2023			Interest Rate Swap	85.4500	85.4500	85.5100	85.5100	0.070	0.0000	0.0000	0
2020/11/19	IS05	20/06/2023			Interest Rate Swap	90.9600	90.9600	91.0100	91.0100	0.055	0.0000	0.0000	0
2020/11/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/19	IS10	17/12/2025			Interest Rate Swap	78.1500	78.1500	78.2100	78.2100	0.077	0.0000	0.0000	0
2020/11/19	IS10	16/03/2026			Interest Rate Swap	74.6400	74.6400	74.6900	74.6900	0.067	0.0000	0.0000	0
2020/11/19	IS10	15/06/2026			Interest Rate Swap	73.0300	73.0300	73.0700	73.0700	0.055	0.0000	0.0000	0
2020/11/19	IS10	21/09/2026			Interest Rate Swap	75.0600	75.0600	75.0900	75.0900	0.040	0.0000	0.0000	0
2020/11/19	IS10	21/12/2026			Interest Rate Swap	79.1100	79.1100	79.1300	79.1300	0.025	0.0000	0.0000	0
2020/11/19	IS10	15/03/2027			Interest Rate Swap	77.6000	77.6000	77.6100	77.6100	0.013	0.0000	0.0000	0
2020/11/19	IS10	21/06/2027			Interest Rate Swap	79.7000	79.7000	79.7100	79.7100	0.013	0.0000	0.0000	0
2020/11/19	IS10	20/09/2027			Interest Rate Swap	85.5700	85.5700	85.5700	85.5700	0.000	0.0000	0.0000	0
2020/11/19	IS10	20/12/2027			Interest Rate Swap	86.0100	86.0100	86.0000	86.0000	(0.012)	0.0000	0.0000	0
2020/11/19	IS10	22/03/2028			Interest Rate Swap	79.0400	79.0400	79.0100	79.0100	(0.038)	0.0000	0.0000	0
2020/11/19	IS10	20/06/2028			Interest Rate Swap	87.0100	87.0100	86.9600	86.9600	(0.057)	0.0000	0.0000	0
2020/11/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/19	JBAF	15/12/2020			Jibar Tradeable Future	3.2750	96.7250	3.3650	96.6350	2.748	0.0000	0.0000	30,010
2020/11/19	JBAF	20/01/2021			Jibar Tradeable Future	3.2700	96.7300	3.3650	96.6350	2.905	0.0000	0.0000	0
2020/11/19	JBAF	17/02/2021			Jibar Tradeable Future	3.2400	96.7600	3.3500	96.6500	3.395	0.0000	0.0000	0
2020/11/19	JBAF	17/03/2021			Jibar Tradeable Future	3.2350	96.7650	3.3450	96.6550	3.400	0.0000	0.0000	0
2020/11/19	JBAF	21/04/2021			Jibar Tradeable Future	3.2400	96.7600	3.3700	96.6300	4.012	0.0000	0.0000	0
2020/11/19	JBAF	19/05/2021			Jibar Tradeable Future	3.2500	96.7500	3.3800	96.6200	4.000	0.0000	0.0000	0
2020/11/19	JBAF	15/06/2021			Jibar Tradeable Future	3.2900	96.7100	3.4050	96.5950	3.495	0.0000	0.0000	0
2020/11/19	JBAF	15/09/2021			Jibar Tradeable Future	3.3550	96.6450	3.4850	96.5150	3.875	0.0000	0.0000	30,000
2020/11/19	JBAF	15/12/2021			Jibar Tradeable Future	3.5750	96.4250	3.6200	96.3800	1.259	0.0000	0.0000	0
2020/11/19	JBAF	16/03/2022			Jibar Tradeable Future	3.6800	96.3200	3.7800	96.2200	2.717	0.0000	0.0000	0
2020/11/19	JBAF	15/06/2022			Jibar Tradeable Future	4.0150	95.9850	4.0900	95.9100	1.868	0.0000	0.0000	0
2020/11/19	JBAF	21/09/2022			Jibar Tradeable Future	4.0950	95.9050	4.1850	95.8150	2.198	0.0000	0.0000	0
2020/11/19	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	R023	04/02/2021	6.34	Call	Bond Future	4,265.3900	4.2654	4,164.4200	4.1644	(2.367)	0	0	0
2020/11/19	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/19	R023	04/02/2021			Bond Future	4.1873	110.4021	4.2370	110.3011	1.186	0.0000	0.0000	31,128
2020/11/19	R023	04/02/2021	6.33	Call	Bond Future	4,246.0900	4.2461	4,145.1200	4.1451	(2.378)	0	0	0
2020/11/19	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	R023	04/02/2021	6.32	Call	Bond Future	4,226.7800	4.2268	4,125.8200	4.1258	(2.389)	0	0	0
2020/11/19	R023	06/05/2021	7.58	Call	Bond Future	5,877.0700	5.8771	5,774.5800	5.7746	(1.744)	0	0	0
2020/11/19	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	R023	06/05/2021			Bond Future	4.1754	107.6580	4.2327	107.5555	1.371	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
2020/11/19	R023	06/05/2021	7.57	Call	Bond Future	5,860.4400	5.8604	5,757.9500	5.7579	(1.749)	0	0	0
2020/11/19	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	R023	06/05/2021	7.56	Call	Bond Future	5,843.8100	5.8438	5,741.3200	5.7413	(1.754)	0	0	0
2020/11/19	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/19	R023	05/08/2021	5.30	Call	Bond Future	1,842.4200	1.8424	1,750.4000	1.7504	(4.995)	0	0	0
2020/11/19	R023	05/08/2021	5.30	Put	Bond Future	80.2800	0.0803	92.0500	0.0921	14.661	0	0	0
2020/11/19	R023	05/08/2021	5.29	Call	Bond Future	1,829.0600	1.8291	1,737.2400	1.7372	(5.020)	0	0	0
2020/11/19	R023	05/08/2021	5.29	Put	Bond Future	82.0300	0.0820	94.0000	0.0940	14.592	0	0	0
2020/11/19	R023	05/08/2021			Bond Future	4.1464	108.8208	4.2136	108.7170	1.621	0.0000	0.0000	0
2020/11/19	R023	05/08/2021	5.31	Call	Bond Future	1,855.8100	1.8558	1,763.5700	1.7636	(4.970)	0	0	0
2020/11/19	R023	05/08/2021	5.31	Put	Bond Future	78.5700	0.0786	90.1200	0.0901	14.700	0	0	0
2020/11/19	R023	04/11/2021	4.91	Call	Bond Future	1,222.1800	1.2222	1,141.2700	1.1413	(6.620)	0	0	0
2020/11/19	R023	04/11/2021	4.91	Put	Bond Future	180.3600	0.1804	204.4200	0.2044	13.340	0	0	0
2020/11/19	R023	04/11/2021	4.90	Call	Bond Future	1,211.6500	1.2117	1,131.0100	1.1310	(6.655)	0	0	0
2020/11/19	R023	04/11/2021	4.90	Put	Bond Future	182.6700	0.1827	207.0000	0.2070	13.319	0	0	0
2020/11/19	R023	04/11/2021			Bond Future	4.1044	106.0816	4.1851	105.9766	1.965	0.0000	0.0000	0
2020/11/19	R023	04/11/2021	4.92	Call	Bond Future	1,232.4200	1.2324	1,151.2300	1.1512	(6.588)	0	0	0
2020/11/19	R023	04/11/2021	4.92	Put	Bond Future	177.7600	0.1778	201.5400	0.2015	13.378	0	0	0
2020/11/19	R035	04/02/2021	10.05	Call	Bond Future	757.1000	0.7571	808.0900	0.8081	6.735	0	0	0
2020/11/19	R035	04/02/2021	10.05	Put	Bond Future	6,011.9200	6.0119	5,781.1900	5.7812	(3.838)	0	0	0
2020/11/19	R035	04/02/2021	10.04	Call	Bond Future	741.4600	0.7415	791.6100	0.7916	6.764	0	0	0
2020/11/19	R035	04/02/2021	10.04	Put	Bond Future	6,065.9900	6.0660	5,834.4200	5.8344	(3.818)	0	0	0
2020/11/19	R035	04/02/2021	10.14	Put	Bond Future	5,538.8900	5.5389	5,316.0000	5.3160	(4.024)	0	0	650
2020/11/19	R035	04/02/2021	11.14	Call	Bond Future	3,775.9400	3.7759	3,937.4200	3.9374	4.277	0	0	0
2020/11/19	R035	04/02/2021	11.14	Put	Bond Future	1,873.4300	1.8734	1,753.1900	1.7532	(6.418)	0	0	650
2020/11/19	R035	04/02/2021			Bond Future	10.8374	89.9625	10.7934	90.2442	(0.406)	0.0000	0.0000	99,217
2020/11/19	R035	04/02/2021	10.06	Call	Bond Future	772.9700	0.7730	824.8100	0.8248	6.707	0	0	0
2020/11/19	R035	04/02/2021	10.06	Put	Bond Future	5,958.1600	5.9582	5,728.2800	5.7283	(3.858)	0	0	0
2020/11/19	R035	04/02/2021	10.14	Call	Bond Future	908.0000	0.9080	966.8300	0.9668	6.479	0	0	0
2020/11/19	R035	06/05/2021	12.91	Put	Bond Future	709.2500	0.7092	666.9900	0.6670	(5.958)	0	0	600
2020/11/19	R035	06/05/2021	10.40	Put	Bond Future	6,225.7600	6.2258	6,031.1300	6.0311	(3.126)	0	0	0
2020/11/19	R035	06/05/2021	11.55	Call	Bond Future	5,556.9200	5.5569	5,729.8700	5.7299	3.112	0	0	0
2020/11/19	R035	06/05/2021	11.55	Put	Bond Future	2,582.7400	2.5827	2,471.4200	2.4714	(4.310)	0	0	1,650
2020/11/19	R035	06/05/2021	12.77	Call	Bond Future	10,539.1900	10.5392	10,775.8000	10.7758	2.245	0	0	0
2020/11/19	R035	06/05/2021	12.77	Put	Bond Future	828.7000	0.8287	781.0400	0.7810	(5.751)	0	0	1,650
2020/11/19	R035	06/05/2021	10.24	Put	Bond Future	6,951.6700	6.9517	6,745.4600	6.7455	(2.966)	0	0	0
2020/11/19	R035	06/05/2021	10.24	Call	Bond Future	1,649.5100	1.6495	1,727.5700	1.7276	4.732	0	0	793
2020/11/19	R035	06/05/2021	12.37	Call	Bond Future	8,863.3300	8.8633	9,081.9600	9.0820	2.467	0	0	0
2020/11/19	R035	06/05/2021	12.35	Put	Bond Future	1,293.2100	1.2932	1,226.5700	1.2266	(5.153)	0	0	0
2020/11/19	R035	06/05/2021	12.36	Put	Bond Future	1,280.0700	1.2801	1,213.9300	1.2139	(5.167)	0	0	0
2020/11/19	R035	06/05/2021			Bond Future	11.0578	86.4362	11.0120	86.7205	(0.413)	0.0000	0.0000	0
2020/11/19	R035	06/05/2021	11.15	Put	Bond Future	3,542.4200	3.5424	3,403.6800	3.4037	(3.917)	0	0	0
2020/11/19	R035	06/05/2021	11.15	Call	Bond Future	4,111.7800	4.1118	4,257.3100	4.2573	3.539	0	0	600
2020/11/19	R035	06/05/2021	12.91	Call	Bond Future	11,139.1300	11.1391	11,381.1400	11.3811	2.173	0	0	0
2020/11/19	R035	06/05/2021	10.40	Call	Bond Future	1,998.2400	1.9982	2,087.8800	2.0879	4.486	0	0	600
2020/11/19	R035	06/05/2021	10.81	Put	Bond Future	4,619.5400	4.6195	4,455.6000	4.4556	(3.549)	0	0	0
2020/11/19	R035	06/05/2021	10.81	Call	Bond Future	3,062.2700	3.0623	3,182.6000	3.1826	3.929	0	0	1,650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/19	R035	06/05/2021	11.32	Call	Bond Future	4,698.1600		4.6982	4,855.7700	4.8558	3.355	0	0	0
2020/11/19	R035	06/05/2021	11.32	Put	Bond Future	3,094.2000		3.0942	2,967.5400	2.9675	(4.093)	0	0	793
2020/11/19	R035	06/05/2021	12.37	Put	Bond Future	1,267.0400		1.2670	1,201.4000	1.2014	(5.181)	0	0	0
2020/11/19	R035	06/05/2021	12.35	Call	Bond Future	8,781.4500		8.7814	8,999.0800	8.9991	2.478	0	0	0
2020/11/19	R035	06/05/2021	12.02	Call	Bond Future	7,464.8900		7.4649	7,664.8200	7.6648	2.678	0	0	0
2020/11/19	R035	06/05/2021	12.02	Put	Bond Future	1,792.6300		1.7926	1,708.2900	1.7083	(4.705)	0	0	793
2020/11/19	R035	06/05/2021	12.36	Call	Bond Future	8,822.3600		8.8224	9,040.4900	9.0405	2.472	0	0	0
2020/11/19	R035	05/08/2021	5.31	Call	Bond Future	0.1300		0.0001	0.1400	0.0001	7.692	0	0	0
2020/11/19	R035	05/08/2021	5.31	Put	Bond Future	50,720.7800		50.7208	50,433.6000	50.4336	(0.566)	0	0	0
2020/11/19	R035	05/08/2021			Bond Future	11.2917		87.3700	11.2440	87.6572	(0.422)	0.0000	0.0000	0
2020/11/19	R035	05/08/2021	5.29	Call	Bond Future	0.1200		0.0001	0.1300	0.0001	8.333	0	0	0
2020/11/19	R035	05/08/2021	5.29	Put	Bond Future	50,954.0600		50.9541	50,666.8800	50.6669	(0.564)	0	0	0
2020/11/19	R035	05/08/2021	5.30	Call	Bond Future	0.1200		0.0001	0.1400	0.0001	16.667	0	0	0
2020/11/19	R035	05/08/2021	5.30	Put	Bond Future	50,837.3500		50.8373	50,550.1800	50.5502	(0.565)	0	0	0
2020/11/19	R035	04/11/2021	10.62	Put	Bond Future	8,038.8700		8.0389	7,843.9000	7.8439	(2.425)	0	0	0
2020/11/19	R035	04/11/2021	10.62	Call	Bond Future	2,468.2900		2.4683	2,563.5700	2.5636	3.860	0	0	400
2020/11/19	R035	04/11/2021	11.08	Call	Bond Future	3,588.6700		3.5887	3,710.9300	3.7109	3.407	0	0	0
2020/11/19	R035	04/11/2021	11.08	Put	Bond Future	6,280.9000		6.2809	6,112.9100	6.1129	(2.675)	0	0	782
2020/11/19	R035	04/11/2021	10.23	Put	Bond Future	9,890.7400		9.8907	9,674.7900	9.6748	(2.183)	0	0	0
2020/11/19	R035	04/11/2021	10.12	Put	Bond Future	10,468.0700		10.4681	10,246.7300	10.2467	(2.114)	0	0	0
2020/11/19	R035	04/11/2021	10.12	Call	Bond Future	1,606.5800		1.6066	1,675.4900	1.6755	4.289	0	0	400
2020/11/19	R035	04/11/2021	11.75	Put	Bond Future	4,286.9900		4.2870	4,156.6100	4.1566	(3.041)	0	0	782
2020/11/19	R035	04/11/2021	12.53	Call	Bond Future	8,313.9500		8.3139	8,510.5400	8.5105	2.365	0	0	0
2020/11/19	R035	04/11/2021	12.53	Put	Bond Future	2,783.6000		2.7836	2,689.9400	2.6899	(3.365)	0	0	0
2020/11/19	R035	04/11/2021			Bond Future	11.5312		83.8336	11.4816	84.1239	(0.431)	0.0000	0.0000	0
2020/11/19	R035	04/11/2021	13.82	Call	Bond Future	12,957.7400		12.9577	13,201.9700	13.2020	1.885	0	0	0
2020/11/19	R035	04/11/2021	13.82	Put	Bond Future	1,068.5700		1.0686	1,022.5500	1.0225	(4.307)	0	0	400
2020/11/19	R035	04/11/2021	10.23	Call	Bond Future	1,768.2600		1.7683	1,842.5600	1.8426	4.202	0	0	782
2020/11/19	R035	04/11/2021	11.75	Call	Bond Future	5,547.4500		5.5475	5,707.3200	5.7073	2.882	0	0	0
2020/11/19	R035	04/11/2021	12.51	Call	Bond Future	8,246.8600		8.2469	8,442.5500	8.4425	2.373	0	0	0
2020/11/19	R035	04/11/2021	12.51	Put	Bond Future	2,821.7900		2.8218	2,727.2300	2.7272	(3.351)	0	0	0
2020/11/19	R035	04/11/2021	12.52	Call	Bond Future	8,280.3800		8.2804	8,476.5300	8.4765	2.369	0	0	0
2020/11/19	R035	04/11/2021	12.52	Put	Bond Future	2,802.6400		2.8026	2,708.5400	2.7085	(3.358)	0	0	0
2020/11/19	R186	04/02/2021	8.16	Call	Bond Future	5,683.5600		5.6836	5,588.9400	5.5889	(1.665)	0	0	0
2020/11/19	R186	04/02/2021	8.17	Put	Bond Future	175.3900		0.1754	179.8100	0.1798	2.520	0	0	0
2020/11/19	R186	04/02/2021	8.15	Call	Bond Future	5,639.3500		5.6393	5,544.8600	5.5449	(1.676)	0	0	0
2020/11/19	R186	04/02/2021	8.00	Put	Bond Future	269.5000		0.2695	276.4000	0.2764	2.560	0	0	15,177
2020/11/19	R186	04/02/2021			Bond Future	7.0695		117.6587	7.0886	117.5595	0.270	0.0000	0.0000	79,275
2020/11/19	R186	04/02/2021	8.16	Put	Bond Future	180.0300		0.1800	184.5800	0.1846	2.527	0	0	0
2020/11/19	R186	04/02/2021	8.17	Call	Bond Future	5,727.8500		5.7278	5,633.1000	5.6331	(1.654)	0	0	0
2020/11/19	R186	04/02/2021	8.15	Put	Bond Future	184.7700		0.1848	189.4500	0.1895	2.533	0	0	0
2020/11/19	R186	04/02/2021	8.00	Call	Bond Future	4,986.4400		4.9864	4,894.1700	4.8942	(1.850)	0	0	0
2020/11/19	R186	06/05/2021	10.77	Call	Bond Future	15,972.6000		15.9726	15,871.9300	15.8719	(0.630)	0	0	0
2020/11/19	R186	06/05/2021	10.77	Put	Bond Future	2.3300		0.0023	2.3900	0.0024	2.575	0	0	0
2020/11/19	R186	06/05/2021	10.76	Call	Bond Future	15,931.6200		15.9316	15,830.9500	15.8310	(0.632)	0	0	0
2020/11/19	R186	06/05/2021	10.76	Put	Bond Future	2.4000		0.0024	2.4600	0.0025	2.500	0	0	0
2020/11/19	R186	06/05/2021			Bond Future	7.2345		118.8979	7.2548	118.7971	0.281	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
2020/11/19	R186	06/05/2021	10.78	Call	Bond Future	16,013.5600	16.0136	15,912.8900	15.9129	(0.629)	0	0	0
2020/11/19	R186	06/05/2021	10.78	Put	Bond Future	2.2600	0.0023	2.3200	0.0023	2.655	0	0	0
2020/11/19	R186	05/08/2021	8.62	Call	Bond Future	6,228.0800	6.2281	6,141.9900	6.1420	(1.382)	0	0	0
2020/11/19	R186	05/08/2021	8.62	Put	Bond Future	704.5800	0.7046	720.5500	0.7206	2.267	0	0	0
2020/11/19	R186	05/08/2021	8.61	Call	Bond Future	6,192.8500	6.1928	6,106.9400	6.1069	(1.387)	0	0	0
2020/11/19	R186	05/08/2021	8.61	Put	Bond Future	713.6900	0.7137	729.8400	0.7298	2.263	0	0	0
2020/11/19	R186	05/08/2021			Bond Future	7.4123	114.9011	7.4340	114.7990	0.292	0.0000	0.0000	0
2020/11/19	R186	05/08/2021	8.63	Call	Bond Future	6,263.3700	6.2634	6,177.1000	6.1771	(1.377)	0	0	0
2020/11/19	R186	05/08/2021	8.63	Put	Bond Future	695.5700	0.6956	711.3600	0.7114	2.270	0	0	0
2020/11/19	R186	04/11/2021	8.09	Call	Bond Future	3,948.1100	3.9481	3,879.0300	3.8790	(1.750)	0	0	0
2020/11/19	R186	04/11/2021	8.09	Put	Bond Future	1,773.6100	1.7736	1,807.7500	1.8078	1.925	0	0	0
2020/11/19	R186	04/11/2021	8.10	Call	Bond Future	3,977.1400	3.9771	3,907.8200	3.9078	(1.743)	0	0	0
2020/11/19	R186	04/11/2021	8.10	Put	Bond Future	1,758.9000	1.7589	1,792.8000	1.7928	1.927	0	0	0
2020/11/19	R186	04/11/2021			Bond Future	7.5991	116.1344	7.6222	116.0312	0.303	0.0000	0.0000	0
2020/11/19	R186	04/11/2021	8.11	Call	Bond Future	4,006.2600	4.0063	3,936.7100	3.9367	(1.736)	0	0	0
2020/11/19	R186	04/11/2021	8.11	Put	Bond Future	1,744.2900	1.7443	1,777.9600	1.7780	1.930	0	0	0
2020/11/19	R197	04/02/2021			Bond Future	316.1554	316.1554	316.1545	316.1545	0.000	0.0000	0.0000	2,460
2020/11/19	R197	06/05/2021			Bond Future	319.5613	319.5613	319.5591	319.5591	(0.001)	0.0000	0.0000	0
2020/11/19	R197	05/08/2021			Bond Future	315.0978	315.0978	315.0951	315.0951	(0.001)	0.0000	0.0000	0
2020/11/19	R197	04/11/2021			Bond Future	318.5515	318.5515	318.5484	318.5484	(0.001)	0.0000	0.0000	0
2020/11/19	R202	04/02/2021			Bond Future	213.5074	213.5074	213.3060	213.3060	(0.094)	0.0000	0.0000	7,827
2020/11/19	R202	06/05/2021			Bond Future	215.8075	215.8075	215.6029	215.6029	(0.095)	0.0000	0.0000	0
2020/11/19	R202	05/08/2021			Bond Future	213.9453	213.9453	213.7381	213.7381	(0.097)	0.0000	0.0000	0
2020/11/19	R202	04/11/2021			Bond Future	216.2900	216.2900	216.0805	216.0805	(0.097)	0.0000	0.0000	0
2020/11/19	R209	04/02/2021	10.12	Call	Bond Future	1,446.8000	1.4468	1,525.2100	1.5252	5.420	0	0	0
2020/11/19	R209	04/02/2021	10.12	Put	Bond Future	3,746.4600	3.7465	3,577.3700	3.5774	(4.513)	0	0	0
2020/11/19	R209	04/02/2021			Bond Future	10.5144	70.2909	10.4710	70.5384	(0.412)	0.0000	0.0000	26,668
2020/11/19	R209	04/02/2021	10.11	Call	Bond Future	1,425.3100	1.4253	1,502.8400	1.5028	5.440	0	0	0
2020/11/19	R209	04/02/2021	10.11	Put	Bond Future	3,784.7200	3.7847	3,614.7500	3.6148	(4.491)	0	0	0
2020/11/19	R209	04/02/2021	10.10	Call	Bond Future	1,404.0100	1.4040	1,480.6700	1.4807	5.460	0	0	0
2020/11/19	R209	04/02/2021	10.10	Put	Bond Future	3,823.2400	3.8232	3,652.4000	3.6524	(4.468)	0	0	0
2020/11/19	R209	06/05/2021	11.00	Call	Bond Future	4,284.1100	4.2841	4,425.4700	4.4255	3.300	0	0	0
2020/11/19	R209	06/05/2021	11.00	Put	Bond Future	2,665.1800	2.6652	2,556.7100	2.5567	(4.070)	0	0	3,500
2020/11/19	R209	06/05/2021	10.00	Put	Bond Future	5,778.6700	5.7787	5,605.2900	5.6053	(3.000)	0	0	0
2020/11/19	R209	06/05/2021	10.00	Call	Bond Future	1,711.2100	1.7112	1,787.6600	1.7877	4.468	0	0	1,500
2020/11/19	R209	06/05/2021	12.25	Call	Bond Future	8,726.6700	8.7267	8,928.8300	8.9288	2.317	0	0	0
2020/11/19	R209	06/05/2021	12.25	Put	Bond Future	881.6200	0.8816	833.9500	0.8339	(5.407)	0	0	9,150
2020/11/19	R209	06/05/2021	12.23	Call	Bond Future	8,653.0400	8.6530	8,854.4300	8.8544	2.327	0	0	0
2020/11/19	R209	06/05/2021	12.23	Put	Bond Future	900.6400	0.9006	852.2000	0.8522	(5.378)	0	0	0
2020/11/19	R209	06/05/2021	12.22	Call	Bond Future	8,616.2800	8.6163	8,817.2800	8.8173	2.333	0	0	0
2020/11/19	R209	06/05/2021	12.22	Put	Bond Future	910.2800	0.9103	861.4500	0.8614	(5.364)	0	0	0
2020/11/19	R209	06/05/2021			Bond Future	10.7030	67.8915	10.6581	68.1413	(0.420)	0.0000	0.0000	2,850
2020/11/19	R209	06/05/2021	10.25	Put	Bond Future	4,822.7600	4.8228	4,665.6100	4.6656	(3.259)	0	0	0
2020/11/19	R209	06/05/2021	10.25	Call	Bond Future	2,241.1600	2.2412	2,333.8400	2.3338	4.135	0	0	5,325
2020/11/19	R209	06/05/2021	11.25	Call	Bond Future	5,116.2500	5.1163	5,272.1600	5.2722	3.047	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
2020/11/19	R209	06/05/2021	11.25	Put	Bond Future	2,178.1000	2.1781	2,084.1800	2.0842	(4.312)	0	0	9,150
2020/11/19	R209	06/05/2021	12.24	Call	Bond Future	8,689.8500	8.6899	8,891.6200	8.8916	2.322	0	0	0
2020/11/19	R209	06/05/2021	12.24	Put	Bond Future	891.0900	0.8911	843.0300	0.8430	(5.393)	0	0	0
2020/11/19	R209	05/08/2021	11.81	Call	Bond Future	6,773.1400	6.7731	6,945.3900	6.9454	2.543	0	0	0
2020/11/19	R209	05/08/2021	11.81	Put	Bond Future	2,101.5100	2.1015	2,021.3600	2.0214	(3.814)	0	0	0
2020/11/19	R209	05/08/2021			Bond Future	10.8986	68.6251	10.8520	68.8775	(0.427)	0.0000	0.0000	0
2020/11/19	R209	05/08/2021	11.80	Call	Bond Future	6,737.9200	6.7379	6,909.7600	6.9098	2.550	0	0	0
2020/11/19	R209	05/08/2021	11.80	Put	Bond Future	2,114.9200	2.1149	2,034.3600	2.0344	(3.809)	0	0	0
2020/11/19	R209	05/08/2021	11.79	Call	Bond Future	6,702.5400	6.7025	6,873.9600	6.8740	2.558	0	0	0
2020/11/19	R209	05/08/2021	11.79	Put	Bond Future	2,128.2300	2.1282	2,047.2500	2.0472	(3.805)	0	0	0
2020/11/19	R209	04/11/2021	12.19	Call	Bond Future	7,699.1700	7.6992	7,876.8500	7.8768	2.308	0	0	0
2020/11/19	R209	04/11/2021	12.19	Put	Bond Future	2,297.2200	2.2972	2,219.8200	2.2198	(3.369)	0	0	0
2020/11/19	R209	04/11/2021	12.17	Call	Bond Future	7,631.1500	7.6312	7,808.1300	7.8081	2.319	0	0	0
2020/11/19	R209	04/11/2021			Bond Future	11.0979	66.2218	11.0495	66.4768	(0.436)	0.0000	0.0000	0
2020/11/19	R209	04/11/2021	12.18	Call	Bond Future	7,665.1500	7.6651	7,842.4800	7.8425	2.313	0	0	0
2020/11/19	R209	04/11/2021	12.18	Put	Bond Future	2,309.6800	2.3097	2,231.9300	2.2319	(3.366)	0	0	0
2020/11/19	R209	04/11/2021	12.17	Put	Bond Future	2,322.2100	2.3222	2,244.1100	2.2441	(3.363)	0	0	0
2020/11/19	R210	04/02/2021			Bond Future	192.8053	192.8053	192.8155	192.8155	0.005	0.0000	0.0000	1,254
2020/11/19	R210	06/05/2021			Bond Future	192.1729	192.1729	192.1824	192.1824	0.005	0.0000	0.0000	0
2020/11/19	R210	05/08/2021			Bond Future	194.2948	194.2948	194.3040	194.3040	0.005	0.0000	0.0000	0
2020/11/19	R210	04/11/2021			Bond Future	193.6885	193.6885	193.6978	193.6978	0.005	0.0000	0.0000	0
2020/11/19	R212	04/02/2021			Bond Future	169.9287	169.9287	169.9655	169.9655	0.022	0.0000	0.0000	6,639
2020/11/19	R212	06/05/2021			Bond Future	171.7598	171.7598	171.7963	171.7963	0.021	0.0000	0.0000	0
2020/11/19	R212	05/08/2021			Bond Future	171.3277	171.3277	171.3643	171.3643	0.021	0.0000	0.0000	0
2020/11/19	R212	04/11/2021			Bond Future	173.2054	173.2054	173.2423	173.2423	0.021	0.0000	0.0000	0
2020/11/19	R213	04/02/2021	9.40	Call	Bond Future	1,945.0300	1.9450	1,965.1300	1.9651	1.033	0	0	0
2020/11/19	R213	04/02/2021	9.40	Put	Bond Future	2,479.8100	2.4798	2,428.1300	2.4281	(2.084)	0	0	0
2020/11/19	R213	04/02/2021	9.39	Call	Bond Future	1,918.0400	1.9180	1,937.8600	1.9379	1.033	0	0	0
2020/11/19	R213	04/02/2021	9.39	Put	Bond Future	2,510.3500	2.5103	2,458.3900	2.4584	(2.070)	0	0	0
2020/11/19	R213	04/02/2021			Bond Future	9.4934	87.1987	9.4808	87.2705	(0.133)	0.0000	0.0000	8,945
2020/11/19	R213	04/02/2021	9.41	Call	Bond Future	1,972.2400	1.9722	1,992.6200	1.9926	1.033	0	0	0
2020/11/19	R213	04/02/2021	9.41	Put	Bond Future	2,449.5500	2.4496	2,398.1500	2.3981	(2.098)	0	0	0
2020/11/19	R213	06/05/2021	11.91	Call	Bond Future	11,476.5600	11.4766	11,540.4900	11.5405	0.557	0	0	0
2020/11/19	R213	06/05/2021	11.91	Put	Bond Future	268.6500	0.2686	260.3900	0.2604	(3.075)	0	0	0
2020/11/19	R213	06/05/2021			Bond Future	9.6862	84.5884	9.6731	84.6606	(0.135)	0.0000	0.0000	0
2020/11/19	R213	06/05/2021	11.90	Call	Bond Future	11,434.6300	11.4346	11,498.4800	11.4985	0.558	0	0	0
2020/11/19	R213	06/05/2021	11.90	Put	Bond Future	272.5000	0.2725	264.1600	0.2642	(3.061)	0	0	0
2020/11/19	R213	06/05/2021	11.89	Call	Bond Future	11,392.7200	11.3927	11,456.4700	11.4565	0.560	0	0	0
2020/11/19	R213	06/05/2021	11.89	Put	Bond Future	276.4100	0.2764	267.9700	0.2680	(3.053)	0	0	0
2020/11/19	R213	05/08/2021	10.14	Put	Bond Future	2,904.9200	2.9049	2,867.7300	2.8677	(1.280)	0	0	200
2020/11/19	R213	05/08/2021	9.34	Put	Bond Future	5,166.3800	5.1664	5,115.2000	5.1152	(0.991)	0	0	0
2020/11/19	R213	05/08/2021	9.34	Call	Bond Future	2,136.7300	2.1367	2,158.4000	2.1584	1.014	0	0	200
2020/11/19	R213	05/08/2021	10.85	Call	Bond Future	6,657.4800	6.6575	6,704.2000	6.7042	0.702	0	0	0
2020/11/19	R213	05/08/2021	10.85	Put	Bond Future	1,712.3500	1.7124	1,686.2200	1.6862	(1.526)	0	0	0
2020/11/19	R213	05/08/2021	10.84	Call	Bond Future	6,620.1900	6.6202	6,666.7800	6.6668	0.704	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/19	R213	05/08/2021	10.84	Put	Bond Future	1,724.6000		1.7246	1,698.3400	1.6983	(1.523)	0	0	0
2020/11/19	R213	05/08/2021			Bond Future	9.8912		85.5021	9.8776	85.5750	(0.137)	0.0000	0.0000	0
2020/11/19	R213	05/08/2021	10.78	Call	Bond Future	6,398.2300		6.3982	6,444.0000	6.4440	0.715	0	0	0
2020/11/19	R213	05/08/2021	10.78	Put	Bond Future	1,800.7600		1.8008	1,773.6800	1.7737	(1.504)	0	0	200
2020/11/19	R213	05/08/2021	10.14	Call	Bond Future	4,226.9500		4.2269	4,262.6100	4.2626	0.844	0	0	0
2020/11/19	R213	05/08/2021	10.86	Call	Bond Future	6,694.8100		6.6948	6,741.6700	6.7417	0.700	0	0	0
2020/11/19	R213	05/08/2021	10.86	Put	Bond Future	1,700.1800		1.7002	1,674.1900	1.6742	(1.529)	0	0	0
2020/11/19	R213	04/11/2021	11.10	Put	Bond Future	2,062.2600		2.0623	2,035.8200	2.0358	(1.282)	0	0	0
2020/11/19	R213	04/11/2021	11.11	Call	Bond Future	7,078.6700		7.0787	7,125.8600	7.1259	0.667	0	0	0
2020/11/19	R213	04/11/2021	11.09	Put	Bond Future	2,074.7900		2.0748	2,048.2300	2.0482	(1.280)	0	0	0
2020/11/19	R213	04/11/2021			Bond Future	10.1034		82.8908	10.0893	82.9643	(0.140)	0.0000	0.0000	0
2020/11/19	R213	04/11/2021	11.10	Call	Bond Future	7,043.4600		7.0435	7,090.5300	7.0905	0.668	0	0	0
2020/11/19	R213	04/11/2021	11.11	Put	Bond Future	2,049.5200		2.0495	2,023.2000	2.0232	(1.284)	0	0	0
2020/11/19	R213	04/11/2021	11.09	Call	Bond Future	7,008.0100		7.0080	7,054.9600	7.0550	0.670	0	0	0
2020/11/19	R214	04/02/2021	10.33	Call	Bond Future	916.6500		0.9167	1,008.5700	1.0086	10.028	0	0	0
2020/11/19	R214	04/02/2021	10.33	Put	Bond Future	5,298.1300		5.2981	4,999.7300	4.9997	(5.632)	0	0	0
2020/11/19	R214	04/02/2021			Bond Future	11.0723		66.3630	11.0029	66.7533	(0.627)	0.0000	0.0000	15,428
2020/11/19	R214	04/02/2021	10.32	Call	Bond Future	901.1200		0.9011	991.8400	0.9918	10.067	0	0	0
2020/11/19	R214	04/02/2021	10.32	Put	Bond Future	5,344.8700		5.3449	5,045.2700	5.0453	(5.605)	0	0	0
2020/11/19	R214	04/02/2021	10.31	Call	Bond Future	885.8600		0.8859	975.4000	0.9754	10.108	0	0	0
2020/11/19	R214	04/02/2021	10.31	Put	Bond Future	5,391.9600		5.3920	5,091.1800	5.0912	(5.578)	0	0	0
2020/11/19	R214	06/05/2021	12.26	Call	Bond Future	6,761.5300		6.7615	7,044.0400	7.0440	4.178	0	0	0
2020/11/19	R214	06/05/2021	12.26	Put	Bond Future	1,694.4400		1.6944	1,582.8000	1.5828	(6.589)	0	0	0
2020/11/19	R214	06/05/2021	12.25	Call	Bond Future	6,729.1900		6.7292	7,010.9900	7.0110	4.188	0	0	0
2020/11/19	R214	06/05/2021	12.25	Put	Bond Future	1,709.6100		1.7096	1,597.2600	1.5973	(6.572)	0	0	0
2020/11/19	R214	06/05/2021			Bond Future	11.2638		63.7854	11.1918	64.1795	(0.639)	0.0000	0.0000	0
2020/11/19	R214	06/05/2021	12.27	Call	Bond Future	6,793.9100		6.7939	7,077.1400	7.0771	4.169	0	0	0
2020/11/19	R214	06/05/2021	12.27	Put	Bond Future	1,679.3800		1.6794	1,568.4600	1.5685	(6.605)	0	0	0
2020/11/19	R214	05/08/2021	12.03	Put	Bond Future	2,823.1400		2.8231	2,675.4300	2.6754	(5.232)	0	0	0
2020/11/19	R214	05/08/2021	12.01	Call	Bond Future	5,632.9300		5.6329	5,882.0600	5.8821	4.423	0	0	0
2020/11/19	R214	05/08/2021			Bond Future	11.4656		64.4746	11.3907	64.8728	(0.653)	0.0000	0.0000	0
2020/11/19	R214	05/08/2021	12.02	Call	Bond Future	5,665.0600		5.6651	5,914.8900	5.9149	4.410	0	0	0
2020/11/19	R214	05/08/2021	12.02	Put	Bond Future	2,839.9900		2.8400	2,691.5800	2.6916	(5.226)	0	0	0
2020/11/19	R214	05/08/2021	12.03	Call	Bond Future	5,697.2300		5.6972	5,947.7600	5.9478	4.397	0	0	0
2020/11/19	R214	05/08/2021	12.01	Put	Bond Future	2,856.9400		2.8569	2,707.8300	2.7078	(5.219)	0	0	0
2020/11/19	R214	04/11/2021	12.47	Call	Bond Future	6,810.5300		6.8105	7,075.6400	7.0756	3.893	0	0	0
2020/11/19	R214	04/11/2021	12.46	Call	Bond Future	6,779.0800		6.7791	7,043.6100	7.0436	3.902	0	0	0
2020/11/19	R214	04/11/2021	12.46	Put	Bond Future	2,926.9800		2.9270	2,789.0300	2.7890	(4.713)	0	0	0
2020/11/19	R214	04/11/2021			Bond Future	11.6706		61.8897	11.5927	62.2922	(0.667)	0.0000	0.0000	0
2020/11/19	R214	04/11/2021	12.47	Put	Bond Future	2,912.2000		2.9122	2,774.8300	2.7748	(4.717)	0	0	0
2020/11/19	R214	04/11/2021	12.48	Call	Bond Future	6,841.7900		6.8418	7,107.4700	7.1075	3.883	0	0	0
2020/11/19	R214	04/11/2021	12.48	Put	Bond Future	2,897.3000		2.8973	2,760.5000	2.7605	(4.722)	0	0	0
2020/11/19	R248	04/02/2021	10.47	Call	Bond Future	691.5700		0.6916	777.4100	0.7774	12.412	0	0	0
2020/11/19	R248	04/02/2021	10.47	Put	Bond Future	6,796.8700		6.7969	6,406.6800	6.4067	(5.741)	0	0	0
2020/11/19	R248	04/02/2021	10.46	Call	Bond Future	675.9200		0.6759	760.2700	0.7603	12.479	0	0	0
2020/11/19	R248	04/02/2021	10.46	Put	Bond Future	6,858.7400		6.8587	6,467.0600	6.4671	(5.711)	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
2020/11/19	R248	04/02/2021	10.75	Call	Bond Future	1,234.3600	1.2344	1,366.3700	1.3664	10.695	0	0	0
2020/11/19	R248	04/02/2021			Bond Future	11.3118	82.4110	11.2421	82.8870	(0.617)	0.0000	0.0000	115,206
2020/11/19	R248	04/02/2021	10.48	Call	Bond Future	707.3500	0.7073	794.7000	0.7947	12.349	0	0	0
2020/11/19	R248	04/02/2021	10.48	Put	Bond Future	6,735.2600	6.7353	6,346.5800	6.3466	(5.771)	0	0	0
2020/11/19	R248	04/02/2021	10.80	Put	Bond Future	4,965.8900	4.9659	4,630.6900	4.6307	(6.750)	0	0	0
2020/11/19	R248	04/02/2021	10.80	Call	Bond Future	1,350.5700	1.3506	1,491.4000	1.4914	10.427	0	0	2,140
2020/11/19	R248	04/02/2021	9.80	Put	Bond Future	11,713.8100	11.7138	11,258.3800	11.2584	(3.888)	0	0	0
2020/11/19	R248	04/02/2021	9.80	Call	Bond Future	128.0100	0.1280	148.6100	0.1486	16.092	0	0	2,140
2020/11/19	R248	04/02/2021	11.50	Put	Bond Future	2,297.2200	2.2972	2,088.3000	2.0883	(9.094)	0	0	0
2020/11/19	R248	04/02/2021	11.50	Call	Bond Future	3,555.7600	3.5558	3,822.8700	3.8229	7.512	0	0	0
2020/11/19	R248	04/02/2021	10.75	Put	Bond Future	5,218.6300	5.2186	4,874.6100	4.8746	(6.592)	0	0	0
2020/11/19	R248	06/05/2021	12.36	Call	Bond Future	7,381.6500	7.3816	7,716.1100	7.7161	4.531	0	0	0
2020/11/19	R248	06/05/2021	12.36	Put	Bond Future	2,160.2900	2.1603	2,014.0500	2.0141	(6.769)	0	0	0
2020/11/19	R248	06/05/2021			Bond Future	11.5145	78.8682	11.4418	79.3489	(0.631)	0.0000	0.0000	0
2020/11/19	R248	06/05/2021	12.35	Call	Bond Future	7,339.4700	7.3395	7,673.0800	7.6731	4.545	0	0	0
2020/11/19	R248	06/05/2021	12.35	Put	Bond Future	2,176.1100	2.1761	2,029.0200	2.0290	(6.759)	0	0	0
2020/11/19	R248	06/05/2021	12.34	Call	Bond Future	7,297.1500	7.2972	7,629.9000	7.6299	4.560	0	0	0
2020/11/19	R248	06/05/2021	12.34	Put	Bond Future	2,191.8800	2.1919	2,043.9300	2.0439	(6.750)	0	0	0
2020/11/19	R248	05/08/2021	12.51	Put	Bond Future	2,872.4800	2.8725	2,711.0600	2.7111	(5.620)	0	0	0
2020/11/19	R248	05/08/2021	12.52	Call	Bond Future	7,603.7700	7.6038	7,928.9000	7.9289	4.276	0	0	0
2020/11/19	R248	05/08/2021	12.50	Put	Bond Future	2,889.7300	2.8897	2,727.5300	2.7275	(5.613)	0	0	0
2020/11/19	R248	05/08/2021			Bond Future	11.7289	79.7203	11.6530	80.2061	(0.647)	0.0000	0.0000	0
2020/11/19	R248	05/08/2021	12.51	Call	Bond Future	7,564.0300	7.5640	7,888.3800	7.8884	4.288	0	0	0
2020/11/19	R248	05/08/2021	12.52	Put	Bond Future	2,855.5800	2.8556	2,694.9400	2.6949	(5.625)	0	0	0
2020/11/19	R248	05/08/2021	12.50	Call	Bond Future	7,524.5500	7.5246	7,848.1200	7.8481	4.300	0	0	0
2020/11/19	R248	04/11/2021	12.85	Call	Bond Future	8,389.3300	8.3893	8,720.7700	8.7208	3.951	0	0	0
2020/11/19	R248	04/11/2021	12.85	Put	Bond Future	3,182.7000	3.1827	3,023.2000	3.0232	(5.011)	0	0	0
2020/11/19	R248	04/11/2021			Bond Future	11.9472	76.1649	11.8679	76.6558	(0.664)	0.0000	0.0000	0
2020/11/19	R248	04/11/2021	12.83	Call	Bond Future	8,313.6400	8.3136	8,643.7200	8.6437	3.970	0	0	0
2020/11/19	R248	04/11/2021	12.83	Put	Bond Future	3,215.1500	3.2151	3,054.2900	3.0543	(5.003)	0	0	0
2020/11/19	R248	04/11/2021	12.84	Call	Bond Future	8,351.6100	8.3516	8,682.3700	8.6824	3.960	0	0	0
2020/11/19	R248	04/11/2021	12.84	Put	Bond Future	3,199.0100	3.1990	3,038.8300	3.0388	(5.007)	0	0	0

Total

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