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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2020 TO 10/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	2025	05/11/2020		Bond Future	144.8276	144.8276	144.8276	144.8276	0.000	0.0000	0.0000	0
2020/11/10	2025	04/02/2021		Bond Future	146.4125	146.4125	146.4071	146.4071	(0.004)	0.0000	0.0000	3,376

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
2020/11/10	2025	06/05/2021			Bond Future	147.9967	147.9967	147.9982	147.9982	0.001	0.0000	0.0000	0
2020/11/10	2025	05/08/2021			Bond Future	148.1015	148.1015	148.1099	148.1099	0.006	0.0000	0.0000	0
2020/11/10	2025	04/11/2021			Bond Future	149.6167	149.6167	149.7365	149.7365	0.080	0.0000	0.0000	0
2020/11/10	2029	05/11/2020			Bond Future	100.0403	100.0403	100.0403	100.0403	0.000	0.0000	0.0000	0
2020/11/10	2029	04/02/2021			Bond Future	102.8585	102.8585	102.3161	102.3161	(0.527)	0.0000	0.0000	2,232
2020/11/10	2029	06/05/2021			Bond Future	102.8338	102.8338	102.2903	102.2903	(0.528)	0.0000	0.0000	0
2020/11/10	2029	05/08/2021			Bond Future	103.9684	103.9684	103.4237	103.4237	(0.524)	0.0000	0.0000	0
2020/11/10	2029	04/11/2021			Bond Future	103.8842	103.8842	103.4111	103.4111	(0.455)	0.0000	0.0000	0
2020/11/10	2030	05/11/2020			Bond Future	9.0600	95.6630	9.0600	95.6630	0.000	0.0000	0.0000	0
2020/11/10	2030	04/02/2021	9.16	Call	Bond Future	3,414.1600	3.4142	2,975.3400	2.9753	(12.853)	0	0	0
2020/11/10	2030	04/02/2021	9.16	Put	Bond Future	1,885.3000	1.8853	2,171.3200	2.1713	15.171	0	0	0
2020/11/10	2030	04/02/2021	9.15	Call	Bond Future	3,379.6200	3.3796	2,943.3100	2.9433	(12.910)	0	0	0
2020/11/10	2030	04/02/2021	9.15	Put	Bond Future	1,908.3200	1.9083	2,196.8500	2.1969	15.120	0	0	0
2020/11/10	2030	04/02/2021	8.36	Put	Bond Future	4,461.9700	4.4620	4,959.8100	4.9598	11.157	0	0	0
2020/11/10	2030	04/02/2021	8.36	Call	Bond Future	1,236.5300	1.2365	1,009.5300	1.0095	(18.358)	0	0	800
2020/11/10	2030	04/02/2021	9.12	Put	Bond Future	1,978.8700	1.9789	2,274.9700	2.2750	14.963	0	0	0
2020/11/10	2030	04/02/2021	9.12	Call	Bond Future	3,277.2100	3.2772	2,848.4700	2.8485	(13.082)	0	0	1,000
2020/11/10	2030	04/02/2021	9.20	Put	Bond Future	1,795.1800	1.7952	2,071.2700	2.0713	15.380	0	0	0
2020/11/10	2030	04/02/2021	9.20	Call	Bond Future	3,553.8200	3.5538	3,105.0700	3.1051	(12.627)	0	0	1,600
2020/11/10	2030	04/02/2021	8.20	Put	Bond Future	5,174.3000	5.1743	5,710.8600	5.7109	10.370	0	0	0
2020/11/10	2030	04/02/2021			Bond Future	8.8971	94.7281	9.0210	94.0033	1.393	0.0000	0.0000	108,726
2020/11/10	2030	04/02/2021	9.17	Call	Bond Future	3,448.8600	3.4489	3,007.5500	3.0075	(12.796)	0	0	0
2020/11/10	2030	04/02/2021	9.17	Put	Bond Future	1,862.4900	1.8625	2,146.0200	2.1460	15.223	0	0	0
2020/11/10	2030	04/02/2021	8.86	Put	Bond Future	2,671.7400	2.6717	3,036.0100	3.0360	13.634	0	0	0
2020/11/10	2030	04/02/2021	8.86	Call	Bond Future	2,453.5100	2.4535	2,092.9400	2.0929	(14.696)	0	0	800
2020/11/10	2030	04/02/2021	10.20	Call	Bond Future	7,763.0700	7.7631	7,133.8700	7.1339	(8.105)	0	0	0
2020/11/10	2030	04/02/2021	10.20	Put	Bond Future	492.3300	0.4923	587.9700	0.5880	19.426	0	0	1,800
2020/11/10	2030	04/02/2021	8.37	Put	Bond Future	4,419.9200	4.4199	4,915.2200	4.9152	11.206	0	0	0
2020/11/10	2030	04/02/2021	8.37	Call	Bond Future	1,255.8200	1.2558	1,026.2800	1.0263	(18.278)	0	0	1,000
2020/11/10	2030	04/02/2021	8.20	Call	Bond Future	960.6300	0.9606	772.3500	0.7723	(19.600)	0	0	1,600
2020/11/10	2030	04/02/2021	9.30	Call	Bond Future	3,915.1600	3.9152	3,442.2800	3.4423	(12.078)	0	0	0
2020/11/10	2030	04/02/2021	9.30	Put	Bond Future	1,585.2800	1.5853	1,837.2400	1.8372	15.894	0	0	2,000
2020/11/10	2030	04/02/2021	9.35	Call	Bond Future	4,102.0200	4.1020	3,617.4900	3.6175	(11.812)	0	0	0
2020/11/10	2030	04/02/2021	9.35	Put	Bond Future	1,488.2300	1.4882	1,728.5400	1.7285	16.147	0	0	2,000
2020/11/10	2030	06/05/2021	10.04	Call	Bond Future	6,746.0100	6.7460	6,210.1700	6.2102	(7.943)	0	0	0
2020/11/10	2030	06/05/2021	10.04	Put	Bond Future	1,526.7700	1.5268	1,718.8200	1.7188	12.579	0	0	0
2020/11/10	2030	06/05/2021	9.15	Put	Bond Future	3,254.0400	3.2540	3,595.7200	3.5957	10.500	0	0	0
2020/11/10	2030	06/05/2021	9.15	Call	Bond Future	3,607.0200	3.6070	3,220.8100	3.2208	(10.707)	0	0	0
2020/11/10	2030	06/05/2021	9.92	Call	Bond Future	6,273.5100	6.2735	5,754.5700	5.7546	(8.272)	0	0	0
2020/11/10	2030	06/05/2021	7.97	Call	Bond Future	1,061.6700	1.0617	896.7800	0.8968	(15.531)	0	0	700
2020/11/10	2030	06/05/2021	9.27	Put	Bond Future	2,944.8100	2.9448	3,263.6600	3.2637	10.828	0	0	0
2020/11/10	2030	06/05/2021	9.27	Call	Bond Future	3,973.8200	3.9738	3,564.7800	3.5648	(10.293)	0	0	300
2020/11/10	2030	06/05/2021	10.95	Call	Bond Future	10,441.8000	10.4418	9,802.7000	9.8027	(6.121)	0	0	0
2020/11/10	2030	06/05/2021	10.95	Put	Bond Future	583.0900	0.5831	671.8800	0.6719	15.227	0	0	300
2020/11/10	2030	06/05/2021	11.70	Call	Bond Future	13,666.7800	13.6668	12,978.3900	12.9784	(5.037)	0	0	0
2020/11/10	2030	06/05/2021	11.70	Put	Bond Future	221.6200	0.2216	261.1200	0.2611	17.823	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
2020/11/10	2030	06/05/2021	11.69	Call	Bond Future	13,623.3700	13.6234	12,935.4500	12.9355	(5.050)	0	0	0
2020/11/10	2030	06/05/2021	11.69	Put	Bond Future	224.6900	0.2247	264.6600	0.2647	17.789	0	0	0
2020/11/10	2030	06/05/2021			Bond Future	9.0878	95.7310	9.2164	95.0031	1.415	0.0000	0.0000	0
2020/11/10	2030	06/05/2021	10.74	Call	Bond Future	9,563.5800	9.5636	8,944.1300	8.9441	(6.477)	0	0	0
2020/11/10	2030	06/05/2021	10.74	Put	Bond Future	746.7200	0.7467	855.1600	0.8552	14.522	0	0	0
2020/11/10	2030	06/05/2021	9.92	Put	Bond Future	1,690.8700	1.6909	1,899.8200	1.8998	12.358	0	0	700
2020/11/10	2030	06/05/2021	9.22	Call	Bond Future	3,818.6900	3.8187	3,419.1100	3.4191	(10.464)	0	0	0
2020/11/10	2030	06/05/2021	9.22	Put	Bond Future	3,070.5900	3.0706	3,398.9000	3.3989	10.692	0	0	700
2020/11/10	2030	06/05/2021	7.97	Put	Bond Future	7,707.3600	7.7074	8,270.3600	8.2704	7.305	0	0	0
2020/11/10	2030	06/05/2021	8.77	Put	Bond Future	4,396.0900	4.3961	4,812.4500	4.8125	9.471	0	0	0
2020/11/10	2030	06/05/2021	8.77	Call	Bond Future	2,565.8500	2.5658	2,254.3200	2.2543	(12.141)	0	0	300
2020/11/10	2030	06/05/2021	11.71	Call	Bond Future	13,710.1900	13.7102	13,021.3300	13.0213	(5.024)	0	0	0
2020/11/10	2030	06/05/2021	11.71	Put	Bond Future	218.5900	0.2186	257.6200	0.2576	17.855	0	0	0
2020/11/10	2030	05/08/2021	9.45	Call	Bond Future	4,132.0000	4.1320	3,729.6800	3.7297	(9.737)	0	0	600
2020/11/10	2030	05/08/2021	12.10	Call	Bond Future	14,164.2600	14.1643	13,478.7200	13.4787	(4.840)	0	0	0
2020/11/10	2030	05/08/2021	12.10	Put	Bond Future	280.1300	0.2801	325.8800	0.3259	16.332	0	0	600
2020/11/10	2030	05/08/2021	10.42	Call	Bond Future	7,532.7000	7.5327	6,988.9800	6.9890	(7.218)	0	0	0
2020/11/10	2030	05/08/2021	10.42	Put	Bond Future	1,606.5100	1.6065	1,794.0800	1.7941	11.676	0	0	0
2020/11/10	2030	05/08/2021	10.41	Call	Bond Future	7,493.5500	7.4936	6,950.9800	6.9510	(7.240)	0	0	0
2020/11/10	2030	05/08/2021	10.41	Put	Bond Future	1,617.8100	1.6178	1,806.5300	1.8065	11.665	0	0	0
2020/11/10	2030	05/08/2021			Bond Future	9.2943	92.7593	9.4281	92.0280	1.440	0.0000	0.0000	0
2020/11/10	2030	05/08/2021	8.95	Put	Bond Future	4,674.7100	4.6747	5,092.4800	5.0925	8.937	0	0	0
2020/11/10	2030	05/08/2021	8.95	Call	Bond Future	2,758.0400	2.7580	2,444.5200	2.4445	(11.367)	0	0	600
2020/11/10	2030	05/08/2021	9.45	Put	Bond Future	3,281.8400	3.2818	3,610.8100	3.6108	10.024	0	0	0
2020/11/10	2030	05/08/2021	10.43	Call	Bond Future	7,571.6400	7.5716	7,026.7700	7.0268	(7.196)	0	0	0
2020/11/10	2030	05/08/2021	10.43	Put	Bond Future	1,595.0400	1.5950	1,781.4600	1.7815	11.687	0	0	0
2020/11/10	2030	04/11/2021	10.60	Call	Bond Future	7,642.6800	7.6427	7,165.7300	7.1657	(6.241)	0	0	0
2020/11/10	2030	04/11/2021	10.60	Put	Bond Future	2,086.9200	2.0869	2,277.3000	2.2773	9.123	0	0	0
2020/11/10	2030	04/11/2021	10.59	Put	Bond Future	2,099.3900	2.0994	2,290.7500	2.2907	9.115	0	0	0
2020/11/10	2030	04/11/2021			Bond Future	9.5106	93.6856	9.6369	93.0183	1.328	0.0000	0.0000	0
2020/11/10	2030	04/11/2021	10.61	Call	Bond Future	7,679.2400	7.6792	7,201.3200	7.2013	(6.224)	0	0	0
2020/11/10	2030	04/11/2021	10.61	Put	Bond Future	2,074.5200	2.0745	2,263.9300	2.2639	9.130	0	0	0
2020/11/10	2030	04/11/2021	10.59	Call	Bond Future	7,606.1600	7.6062	7,130.1900	7.1302	(6.258)	0	0	0
2020/11/10	2032	05/11/2020			Bond Future	10.2000	87.9518	10.2000	87.9518	0.000	0.0000	0.0000	0
2020/11/10	2032	04/02/2021	9.63	Call	Bond Future	1,938.8900	1.9389	1,709.9900	1.7100	(11.806)	0	0	0
2020/11/10	2032	04/02/2021	9.63	Put	Bond Future	4,158.6300	4.1586	4,489.7600	4.4898	7.962	0	0	0
2020/11/10	2032	04/02/2021	9.29	Put	Bond Future	5,605.5000	5.6055	6,000.4900	6.0005	7.046	0	0	0
2020/11/10	2032	04/02/2021	9.29	Call	Bond Future	1,205.0400	1.2050	1,040.0000	1.0400	(13.696)	0	0	800
2020/11/10	2032	04/02/2021	10.82	Call	Bond Future	6,080.8100	6.0808	5,650.5000	5.6505	(7.077)	0	0	0
2020/11/10	2032	04/02/2021	10.82	Put	Bond Future	1,194.3800	1.1944	1,324.1000	1.3241	10.861	0	0	800
2020/11/10	2032	04/02/2021			Bond Future	9.9877	91.4496	10.0798	90.8896	0.923	0.0000	0.0000	120,428
2020/11/10	2032	04/02/2021	9.62	Call	Bond Future	1,914.0100	1.9140	1,687.0400	1.6870	(11.858)	0	0	0
2020/11/10	2032	04/02/2021	9.62	Put	Bond Future	4,196.8900	4.1969	4,529.9500	4.5300	7.936	0	0	0
2020/11/10	2032	04/02/2021	9.61	Call	Bond Future	1,889.1500	1.8891	1,664.1200	1.6641	(11.912)	0	0	0
2020/11/10	2032	04/02/2021	9.61	Put	Bond Future	4,235.2300	4.2352	4,570.2300	4.5702	7.910	0	0	0
2020/11/10	2032	04/02/2021	8.79	Put	Bond Future	8,290.3900	8.2904	8,759.8500	8.7599	5.663	0	0	0
2020/11/10	2032	04/02/2021	8.79	Call	Bond Future	552.5400	0.5525	461.9700	0.4620	(16.392)	0	0	800

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2020/11/10	2032	06/05/2021	12.57	Call	Bond Future	13,108.9000	13.1089	12,596.1700	12.5962	(3.911)	0	0	0
2020/11/10	2032	06/05/2021	12.12	Call	Bond Future	11,221.6100	11.2216	10,733.2900	10.7333	(4.352)	0	0	0
2020/11/10	2032	06/05/2021	12.12	Put	Bond Future	789.0500	0.7891	862.3600	0.8624	9.291	0	0	0
2020/11/10	2032	06/05/2021			Bond Future	10.1980	88.2725	10.2933	87.7109	0.935	0.0000	0.0000	0
2020/11/10	2032	06/05/2021	12.57	Put	Bond Future	485.0400	0.4850	533.9400	0.5339	10.082	0	0	736
2020/11/10	2032	06/05/2021	10.33	Put	Bond Future	3,554.1400	3.5541	3,800.1500	3.8001	6.922	0	0	0
2020/11/10	2032	06/05/2021	10.33	Call	Bond Future	4,330.8900	4.3309	4,015.2700	4.0153	(7.288)	0	0	736
2020/11/10	2032	06/05/2021	12.11	Call	Bond Future	11,180.1800	11.1802	10,692.4800	10.6925	(4.362)	0	0	0
2020/11/10	2032	06/05/2021	12.11	Put	Bond Future	797.3200	0.7973	871.2500	0.8713	9.272	0	0	0
2020/11/10	2032	06/05/2021	12.10	Call	Bond Future	11,138.7500	11.1388	10,651.6900	10.6517	(4.373)	0	0	0
2020/11/10	2032	06/05/2021	12.10	Put	Bond Future	805.6500	0.8056	880.2200	0.8802	9.256	0	0	0
2020/11/10	2032	05/08/2021	11.37	Call	Bond Future	7,423.8700	7.4239	7,022.9700	7.0230	(5.400)	0	0	0
2020/11/10	2032	05/08/2021	11.37	Put	Bond Future	2,196.2300	2.1962	2,358.8600	2.3589	7.405	0	0	0
2020/11/10	2032	05/08/2021			Bond Future	10.4191	89.2258	10.5178	88.6622	0.947	0.0000	0.0000	0
2020/11/10	2032	05/08/2021	11.35	Call	Bond Future	7,347.0300	7.3470	6,947.9400	6.9479	(5.432)	0	0	0
2020/11/10	2032	05/08/2021	11.35	Put	Bond Future	2,224.8200	2.2248	2,389.2600	2.3893	7.391	0	0	0
2020/11/10	2032	05/08/2021	11.36	Call	Bond Future	7,385.3000	7.3853	6,985.3000	6.9853	(5.416)	0	0	0
2020/11/10	2032	05/08/2021	11.36	Put	Bond Future	2,210.3500	2.2103	2,373.8800	2.3739	7.398	0	0	0
2020/11/10	2032	04/11/2021	11.71	Put	Bond Future	2,570.6500	2.5706	2,717.5900	2.7176	5.716	0	0	0
2020/11/10	2032	04/11/2021	11.69	Call	Bond Future	8,074.5800	8.0746	7,720.5200	7.7205	(4.385)	0	0	0
2020/11/10	2032	04/11/2021	11.70	Call	Bond Future	8,111.2600	8.1113	7,756.5000	7.7565	(4.374)	0	0	0
2020/11/10	2032	04/11/2021			Bond Future	10.6584	85.9738	10.7493	85.4714	0.852	0.0000	0.0000	0
2020/11/10	2032	04/11/2021	11.71	Call	Bond Future	8,147.6800	8.1477	7,792.2200	7.7922	(4.363)	0	0	0
2020/11/10	2032	04/11/2021	11.69	Put	Bond Future	2,598.8900	2.5989	2,747.2300	2.7472	5.708	0	0	0
2020/11/10	2032	04/11/2021	11.70	Put	Bond Future	2,584.8800	2.5849	2,732.5200	2.7325	5.712	0	0	0
2020/11/10	2033	05/11/2020			Bond Future	94.1995	94.1995	94.1995	94.1995	0.000	0.0000	0.0000	0
2020/11/10	2033	04/02/2021			Bond Future	96.7609	96.7609	97.6805	97.6805	0.950	0.0000	0.0000	7,616
2020/11/10	2033	06/05/2021			Bond Future	96.5941	96.5941	97.5282	97.5282	0.967	0.0000	0.0000	0
2020/11/10	2033	05/08/2021			Bond Future	97.6598	97.6598	98.6088	98.6088	0.972	0.0000	0.0000	0
2020/11/10	2033	04/11/2021			Bond Future	97.4370	97.4370	98.4692	98.4692	1.059	0.0000	0.0000	0
2020/11/10	2037	05/11/2020			Bond Future	11.2500	82.0233	11.2500	82.0233	0.000	0.0000	0.0000	0
2020/11/10	2037	04/02/2021	13.73	Call	Bond Future	15,791.9100	15.7919	15,342.9400	15.3429	(2.843)	0	0	0
2020/11/10	2037	04/02/2021	13.73	Put	Bond Future	104.1400	0.1041	113.9200	0.1139	9.391	0	0	300
2020/11/10	2037	04/02/2021	10.85	Call	Bond Future	3,206.0100	3.2060	2,957.7600	2.9578	(7.743)	0	0	0
2020/11/10	2037	04/02/2021	10.85	Put	Bond Future	3,391.2500	3.3913	3,601.7500	3.6018	6.207	0	0	72
2020/11/10	2037	04/02/2021	10.35	Call	Bond Future	1,817.3700	1.8174	1,643.9000	1.6439	(9.545)	0	0	0
2020/11/10	2037	04/02/2021	10.35	Put	Bond Future	5,348.1100	5.3481	5,633.3900	5.6334	5.334	0	0	72
2020/11/10	2037	04/02/2021	10.28	Call	Bond Future	1,668.9100	1.6689	1,505.4300	1.5054	(9.796)	0	0	0
2020/11/10	2037	04/02/2021	10.28	Put	Bond Future	5,684.2800	5.6843	5,979.5500	5.9796	5.195	0	0	0
2020/11/10	2037	04/02/2021	11.90	Call	Bond Future	7,376.1600	7.3762	7,004.6800	7.0047	(5.036)	0	0	0
2020/11/10	2037	04/02/2021	10.27	Call	Bond Future	1,648.3900	1.6484	1,486.3300	1.4863	(9.831)	0	0	0
2020/11/10	2037	04/02/2021	10.27	Put	Bond Future	5,733.3300	5.7333	6,030.0200	6.0300	5.175	0	0	0
2020/11/10	2037	04/02/2021			Bond Future	10.8786	82.3667	10.9498	81.9079	0.654	0.0000	0.0000	129,637
2020/11/10	2037	04/02/2021	11.97	Put	Bond Future	1,069.3300	1.0693	1,150.9700	1.1510	7.635	0	0	0
2020/11/10	2037	04/02/2021	11.97	Call	Bond Future	7,694.0600	7.6941	7,316.9500	7.3170	(4.901)	0	0	300
2020/11/10	2037	04/02/2021	9.65	Put	Bond Future	9,258.9900	9.2590	9,632.8700	9.6329	4.038	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
2020/11/10	2037	04/02/2021	9.65	Call	Bond Future	691.8100	0.6918	606.9400	0.6069	(12.268)	0	0	72
2020/11/10	2037	04/02/2021	10.29	Call	Bond Future	1,689.5900	1.6896	1,524.7000	1.5247	(9.759)	0	0	0
2020/11/10	2037	04/02/2021	10.29	Put	Bond Future	5,635.4800	5.6355	5,929.3400	5.9293	5.214	0	0	0
2020/11/10	2037	04/02/2021	11.90	Put	Bond Future	1,151.2900	1.1513	1,238.5600	1.2386	7.580	0	0	240
2020/11/10	2037	04/02/2021	10.48	Put	Bond Future	4,757.3600	4.7574	5,023.6900	5.0237	5.598	0	0	0
2020/11/10	2037	04/02/2021	10.48	Call	Bond Future	2,115.8600	2.1159	1,923.4400	1.9234	(9.094)	0	0	240
2020/11/10	2037	06/05/2021	12.42	Call	Bond Future	9,447.0800	9.4471	9,084.4200	9.0844	(3.839)	0	0	0
2020/11/10	2037	06/05/2021	12.43	Call	Bond Future	9,489.3800	9.4894	9,126.1200	9.1261	(3.828)	0	0	0
2020/11/10	2037	06/05/2021	12.44	Put	Bond Future	1,685.6100	1.6856	1,781.2300	1.7812	5.673	0	0	0
2020/11/10	2037	06/05/2021			Bond Future	11.0908	83.2389	11.1642	82.7794	0.662	0.0000	0.0000	0
2020/11/10	2037	06/05/2021	12.42	Put	Bond Future	1,708.6000	1.7086	1,805.4100	1.8054	5.666	0	0	0
2020/11/10	2037	06/05/2021	12.43	Put	Bond Future	1,697.0700	1.6971	1,793.2800	1.7933	5.669	0	0	0
2020/11/10	2037	06/05/2021	12.44	Call	Bond Future	9,531.7000	9.5317	9,167.8500	9.1678	(3.817)	0	0	0
2020/11/10	2037	05/08/2021	12.26	Put	Bond Future	2,560.0900	2.5601	2,692.2300	2.6922	5.162	0	0	0
2020/11/10	2037	05/08/2021	12.27	Call	Bond Future	8,035.7100	8.0357	7,706.5800	7.7066	(4.096)	0	0	0
2020/11/10	2037	05/08/2021	12.27	Put	Bond Future	2,544.1000	2.5441	2,675.5300	2.6755	5.166	0	0	0
2020/11/10	2037	05/08/2021	12.28	Call	Bond Future	8,074.6300	8.0746	7,744.8100	7.7448	(4.085)	0	0	0
2020/11/10	2037	05/08/2021			Bond Future	11.3182	79.8821	11.3941	79.4216	0.671	0.0000	0.0000	0
2020/11/10	2037	05/08/2021	12.26	Call	Bond Future	7,997.0500	7.9971	7,668.6300	7.6686	(4.107)	0	0	0
2020/11/10	2037	05/08/2021	12.28	Put	Bond Future	2,528.4400	2.5284	2,659.1800	2.6592	5.171	0	0	0
2020/11/10	2037	04/11/2021	12.82	Put	Bond Future	2,640.5700	2.6406	2,746.2100	2.7462	4.001	0	0	0
2020/11/10	2037	04/11/2021	12.83	Call	Bond Future	9,674.3300	9.6743	9,376.3700	9.3764	(3.080)	0	0	0
2020/11/10	2037	04/11/2021			Bond Future	11.5491	80.6796	11.6176	80.2764	0.593	0.0000	0.0000	0
2020/11/10	2037	04/11/2021	12.81	Call	Bond Future	9,598.2900	9.5983	9,301.2800	9.3013	(3.094)	0	0	0
2020/11/10	2037	04/11/2021	12.81	Put	Bond Future	2,653.8000	2.6538	2,759.9100	2.7599	3.998	0	0	0
2020/11/10	2037	04/11/2021	12.82	Call	Bond Future	9,636.3000	9.6363	9,338.8200	9.3388	(3.087)	0	0	0
2020/11/10	2037	04/11/2021	12.83	Put	Bond Future	2,627.4100	2.6274	2,732.5700	2.7326	4.002	0	0	0
2020/11/10	2038	05/11/2020			Bond Future	105.2041	105.2041	105.2041	105.2041	0.000	0.0000	0.0000	0
2020/11/10	2038	04/02/2021			Bond Future	106.9931	106.9931	107.2836	107.2836	0.272	0.0000	0.0000	9,468
2020/11/10	2038	06/05/2021			Bond Future	108.1509	108.1509	108.4498	108.4498	0.276	0.0000	0.0000	0
2020/11/10	2038	05/08/2021			Bond Future	107.6250	107.6250	107.9324	107.9324	0.286	0.0000	0.0000	0
2020/11/10	2038	04/11/2021			Bond Future	108.7259	108.7259	109.1179	109.1179	0.361	0.0000	0.0000	0
2020/11/10	2040	05/11/2020			Bond Future	11.4300	83.7134	11.4300	83.7134	0.000	0.0000	0.0000	0
2020/11/10	2040	04/02/2021	10.42	Call	Bond Future	1,728.5700	1.7286	1,576.9700	1.5770	(8.770)	0	0	0
2020/11/10	2040	04/02/2021	10.42	Put	Bond Future	5,879.3000	5.8793	6,145.3800	6.1454	4.526	0	0	0
2020/11/10	2040	04/02/2021	9.57	Put	Bond Future	11,324.2600	11.3243	11,684.7600	11.6848	3.183	0	0	0
2020/11/10	2040	04/02/2021	9.57	Call	Bond Future	474.0500	0.4741	416.8700	0.4169	(12.062)	0	0	800
2020/11/10	2040	04/02/2021	10.07	Put	Bond Future	7,886.1700	7.8862	8,196.5800	8.1966	3.936	0	0	0
2020/11/10	2040	04/02/2021	9.49	Put	Bond Future	11,931.2600	11.9313	12,298.0700	12.2981	3.074	0	0	0
2020/11/10	2040	04/02/2021	9.49	Call	Bond Future	409.9600	0.4100	359.0900	0.3591	(12.409)	0	0	500
2020/11/10	2040	04/02/2021			Bond Future	10.9995	84.4232	11.0603	84.0055	0.553	0.0000	0.0000	78,313
2020/11/10	2040	04/02/2021	10.41	Call	Bond Future	1,706.6200	1.7066	1,556.3500	1.5563	(8.805)	0	0	0
2020/11/10	2040	04/02/2021	10.41	Put	Bond Future	5,931.8100	5.9318	6,199.2200	6.1992	4.508	0	0	0
2020/11/10	2040	04/02/2021	10.40	Call	Bond Future	1,684.8500	1.6849	1,535.9200	1.5359	(8.839)	0	0	0
2020/11/10	2040	04/02/2021	10.40	Put	Bond Future	5,984.6000	5.9846	6,253.3500	6.2534	4.491	0	0	0
2020/11/10	2040	04/02/2021	10.07	Call	Bond Future	1,069.2700	1.0693	962.0000	0.9620	(10.032)	0	0	800

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	
2020/11/10	2040	04/02/2021	11.74	Call	Bond Future	6,497.8300	6.4978	6,179.7700	6.1798	(4.895)	0	0	0
2020/11/10	2040	04/02/2021	11.74	Put	Bond Future	1,632.2200	1.6322	1,731.8400	1.7318	6.103	0	0	800
2020/11/10	2040	04/02/2021	10.24	Put	Bond Future	6,868.2000	6.8682	7,157.8200	7.1578	4.217	0	0	0
2020/11/10	2040	04/02/2021	10.24	Call	Bond Future	1,361.8900	1.3619	1,233.8300	1.2338	(9.403)	0	0	500
2020/11/10	2040	04/02/2021	11.57	Call	Bond Future	5,746.5200	5.7465	5,445.0500	5.4450	(5.246)	0	0	0
2020/11/10	2040	04/02/2021	11.57	Put	Bond Future	1,957.0200	1.9570	2,073.2300	2.0732	5.938	0	0	500
2020/11/10	2040	06/05/2021	10.83	Put	Bond Future	6,080.0200	6.0800	6,304.7500	6.3048	3.696	0	0	0
2020/11/10	2040	06/05/2021	10.83	Call	Bond Future	3,492.7300	3.4927	3,299.4800	3.2995	(5.533)	0	0	300
2020/11/10	2040	06/05/2021	11.58	Put	Bond Future	3,634.9800	3.6350	3,788.3300	3.7883	4.219	0	0	0
2020/11/10	2040	06/05/2021	11.58	Call	Bond Future	6,069.9700	6.0700	5,805.3400	5.8053	(4.360)	0	0	300
2020/11/10	2040	06/05/2021	12.44	Call	Bond Future	9,606.4000	9.6064	9,280.3200	9.2803	(3.394)	0	0	0
2020/11/10	2040	06/05/2021	12.44	Put	Bond Future	1,975.5400	1.9755	2,067.4400	2.0674	4.652	0	0	0
2020/11/10	2040	06/05/2021			Bond Future	11.2073	85.3173	11.2700	84.8993	0.560	0.0000	0.0000	0
2020/11/10	2040	06/05/2021	13.38	Call	Bond Future	13,631.5900	13.6316	13,261.6300	13.2616	(2.714)	0	0	0
2020/11/10	2040	06/05/2021	13.38	Put	Bond Future	925.4100	0.9254	973.4300	0.9734	5.189	0	0	300
2020/11/10	2040	06/05/2021	12.43	Call	Bond Future	9,562.3300	9.5623	9,236.8100	9.2368	(3.404)	0	0	0
2020/11/10	2040	06/05/2021	12.43	Put	Bond Future	1,988.7100	1.9887	2,081.1700	2.0812	4.649	0	0	0
2020/11/10	2040	06/05/2021	12.42	Call	Bond Future	9,518.4800	9.5185	9,193.5400	9.1935	(3.414)	0	0	0
2020/11/10	2040	06/05/2021	12.42	Put	Bond Future	2,002.1600	2.0022	2,095.2000	2.0952	4.647	0	0	0
2020/11/10	2040	05/08/2021	11.05	Put	Bond Future	6,269.6600	6.2697	6,494.6900	6.4947	3.589	0	0	0
2020/11/10	2040	05/08/2021	11.05	Call	Bond Future	3,747.3200	3.7473	3,553.9000	3.5539	(5.162)	0	0	900
2020/11/10	2040	05/08/2021	12.48	Call	Bond Future	8,916.1100	8.9161	8,609.1100	8.6091	(3.443)	0	0	0
2020/11/10	2040	05/08/2021	12.49	Put	Bond Future	2,525.0900	2.5251	2,635.9500	2.6360	4.390	0	0	0
2020/11/10	2040	05/08/2021	12.47	Call	Bond Future	8,875.0200	8.8750	8,568.6200	8.5686	(3.452)	0	0	0
2020/11/10	2040	05/08/2021			Bond Future	11.4297	81.7326	11.4945	81.3142	0.567	0.0000	0.0000	0
2020/11/10	2040	05/08/2021	11.55	Put	Bond Future	4,609.6400	4.6096	4,789.3100	4.7893	3.898	0	0	0
2020/11/10	2040	05/08/2021	11.55	Call	Bond Future	5,383.3200	5.3833	5,144.5400	5.1445	(4.436)	0	0	900
2020/11/10	2040	05/08/2021	14.80	Call	Bond Future	18,274.5400	18.2745	17,880.2200	17.8802	(2.158)	0	0	0
2020/11/10	2040	05/08/2021	14.80	Put	Bond Future	417.3600	0.4174	441.4900	0.4415	5.782	0	0	900
2020/11/10	2040	05/08/2021	12.48	Put	Bond Future	2,540.7400	2.5407	2,652.1900	2.6522	4.387	0	0	0
2020/11/10	2040	05/08/2021	12.49	Call	Bond Future	8,957.2200	8.9572	8,649.6300	8.6496	(3.434)	0	0	0
2020/11/10	2040	05/08/2021	12.47	Put	Bond Future	2,556.4800	2.5565	2,668.5300	2.6685	4.383	0	0	0
2020/11/10	2040	04/11/2021	12.90	Call	Bond Future	10,078.5000	10.0785	9,812.9600	9.8130	(2.635)	0	0	0
2020/11/10	2040	04/11/2021	12.90	Put	Bond Future	2,830.0200	2.8300	2,923.5200	2.9235	3.304	0	0	0
2020/11/10	2040	04/11/2021	12.89	Call	Bond Future	10,038.8500	10.0388	9,773.7400	9.7737	(2.641)	0	0	0
2020/11/10	2040	04/11/2021	12.89	Put	Bond Future	2,844.2800	2.8443	2,938.2100	2.9382	3.302	0	0	0
2020/11/10	2040	04/11/2021			Bond Future	11.6550	82.5485	11.7124	82.1894	0.492	0.0000	0.0000	0
2020/11/10	2040	04/11/2021	12.91	Call	Bond Future	10,118.4300	10.1184	9,852.4800	9.8525	(2.628)	0	0	0
2020/11/10	2040	04/11/2021	12.91	Put	Bond Future	2,816.1100	2.8161	2,909.2000	2.9092	3.306	0	0	0
2020/11/10	2044	05/11/2020			Bond Future	11.5450	79.9717	11.5450	79.9717	0.000	0.0000	0.0000	0
2020/11/10	2044	04/02/2021	10.36	Put	Bond Future	7,013.3300	7.0133	7,250.1200	7.2501	3.376	0	0	0
2020/11/10	2044	04/02/2021	10.37	Call	Bond Future	1,367.4400	1.3674	1,258.3300	1.2583	(7.979)	0	0	0
2020/11/10	2044	04/02/2021	10.35	Put	Bond Future	7,071.8100	7.0718	7,309.6600	7.3097	3.363	0	0	0
2020/11/10	2044	04/02/2021	10.04	Put	Bond Future	9,026.8200	9.0268	9,295.1100	9.2951	2.972	0	0	0
2020/11/10	2044	04/02/2021	10.04	Call	Bond Future	843.1800	0.8432	766.6200	0.7666	(9.080)	0	0	0
2020/11/10	2044	04/02/2021	10.84	Call	Bond Future	2,472.9700	2.4730	2,310.7300	2.3107	(6.561)	0	0	0
2020/11/10	2044	04/02/2021			Bond Future	11.1403	80.5336	11.1908	80.1887	0.453	0.0000	0.0000	39,139

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
2020/11/10	2044	04/02/2021	10.36	Call	Bond Future	1,348.8300	1.3488	1,240.7700	1.2408	(8.011)	0	0	0
2020/11/10	2044	04/02/2021	10.37	Put	Bond Future	6,955.1400	6.9551	7,190.8800	7.1909	3.389	0	0	0
2020/11/10	2044	04/02/2021	10.35	Call	Bond Future	1,330.4000	1.3304	1,223.4000	1.2234	(8.043)	0	0	0
2020/11/10	2044	04/02/2021	9.66	Put	Bond Future	11,780.5800	11.7806	12,078.9100	12.0789	2.532	0	0	0
2020/11/10	2044	04/02/2021	9.66	Call	Bond Future	443.4500	0.4434	396.9300	0.3969	(10.490)	0	0	265
2020/11/10	2044	04/02/2021	10.84	Put	Bond Future	4,576.3500	4.5763	4,758.9600	4.7590	3.990	0	0	265
2020/11/10	2044	04/02/2021	10.29	Call	Bond Future	1,223.4800	1.2235	1,122.7200	1.1227	(8.236)	0	0	0
2020/11/10	2044	04/02/2021	10.29	Put	Bond Future	7,428.7900	7.4288	7,672.8800	7.6729	3.286	0	0	265
2020/11/10	2044	06/05/2021	12.43	Call	Bond Future	8,864.7600	8.8648	8,600.7700	8.6008	(2.978)	0	0	0
2020/11/10	2044	06/05/2021	12.43	Put	Bond Future	2,168.0800	2.1681	2,248.5600	2.2486	3.712	0	0	0
2020/11/10	2044	06/05/2021	11.40	Call	Bond Future	0.0000	0.0000	4,689.9200	4.6899	100.000	0	0	0
2020/11/10	2044	06/05/2021	11.40	Put	Bond Future	0.0000	0.0000	4,660.8900	4.6609	100.000	0	0	3,100
2020/11/10	2044	06/05/2021	12.50	Call	Bond Future	9,159.5400	9.1595	8,892.1300	8.8921	(2.919)	0	0	0
2020/11/10	2044	06/05/2021	12.50	Put	Bond Future	2,065.1400	2.0651	2,142.2000	2.1422	3.731	0	0	3,100
2020/11/10	2044	06/05/2021	12.44	Call	Bond Future	8,906.8100	8.9068	8,642.3300	8.6423	(2.969)	0	0	0
2020/11/10	2044	06/05/2021	12.44	Put	Bond Future	2,153.0800	2.1531	2,233.0700	2.2331	3.715	0	0	0
2020/11/10	2044	06/05/2021			Bond Future	11.3436	81.3865	11.3956	81.0420	0.458	0.0000	0.0000	0
2020/11/10	2044	06/05/2021	11.90	Call	Bond Future	6,728.6200	6.7286	6,495.2100	6.4952	(3.469)	0	0	0
2020/11/10	2044	06/05/2021	11.90	Put	Bond Future	3,171.5500	3.1715	3,282.6100	3.2826	3.502	0	0	0
2020/11/10	2044	06/05/2021	11.35	Put	Bond Future	4,671.9300	4.6719	4,822.6000	4.8226	3.225	0	0	0
2020/11/10	2044	06/05/2021	11.35	Call	Bond Future	4,714.4700	4.7145	4,520.6700	4.5207	(4.111)	0	0	3,100
2020/11/10	2044	06/05/2021	12.45	Call	Bond Future	8,948.9000	8.9489	8,683.9200	8.6839	(2.961)	0	0	0
2020/11/10	2044	06/05/2021	12.45	Put	Bond Future	2,138.2000	2.1382	2,217.6900	2.2177	3.718	0	0	0
2020/11/10	2044	05/08/2021	12.61	Call	Bond Future	8,807.8000	8.8078	8,553.3000	8.5533	(2.889)	0	0	0
2020/11/10	2044	05/08/2021	12.61	Put	Bond Future	2,527.9200	2.5279	2,617.8800	2.6179	3.559	0	0	0
2020/11/10	2044	05/08/2021	12.60	Put	Bond Future	2,543.3400	2.5433	2,633.7900	2.6338	3.556	0	0	0
2020/11/10	2044	05/08/2021			Bond Future	11.5612	77.8847	11.6149	77.5402	0.465	0.0000	0.0000	0
2020/11/10	2044	05/08/2021	12.59	Call	Bond Future	8,727.5200	8.7275	8,474.0000	8.4740	(2.905)	0	0	0
2020/11/10	2044	05/08/2021	12.59	Put	Bond Future	2,559.1000	2.5591	2,650.0400	2.6500	3.554	0	0	0
2020/11/10	2044	05/08/2021	12.60	Call	Bond Future	8,767.5300	8.7675	8,513.5200	8.5135	(2.897)	0	0	0
2020/11/10	2044	04/11/2021	12.91	Call	Bond Future	9,598.1700	9.5982	9,388.6600	9.3887	(2.183)	0	0	0
2020/11/10	2044	04/11/2021	12.91	Put	Bond Future	3,078.6800	3.0787	3,156.2800	3.1563	2.521	0	0	0
2020/11/10	2044	04/11/2021			Bond Future	11.7812	78.6620	11.8274	78.3749	0.392	0.0000	0.0000	0
2020/11/10	2044	04/11/2021	12.89	Call	Bond Future	9,521.3500	9.5213	9,312.5400	9.3125	(2.193)	0	0	0
2020/11/10	2044	04/11/2021	12.89	Put	Bond Future	3,108.8900	3.1089	3,187.1900	3.1872	2.519	0	0	0
2020/11/10	2044	04/11/2021	12.90	Call	Bond Future	9,559.7500	9.5598	9,350.5900	9.3506	(2.188)	0	0	0
2020/11/10	2044	04/11/2021	12.90	Put	Bond Future	3,093.7400	3.0937	3,171.6900	3.1717	2.520	0	0	0
2020/11/10	2046	05/11/2020			Bond Future	92.3387	92.3387	92.3387	92.3387	0.000	0.0000	0.0000	0
2020/11/10	2046	04/02/2021			Bond Future	95.6353	95.6353	96.1187	96.1187	0.506	0.0000	0.0000	14,771
2020/11/10	2046	06/05/2021			Bond Future	94.8826	94.8826	95.3759	95.3759	0.520	0.0000	0.0000	0
2020/11/10	2046	05/08/2021			Bond Future	95.9296	95.9296	96.4329	96.4329	0.525	0.0000	0.0000	0
2020/11/10	2046	04/11/2021			Bond Future	95.1070	95.1070	95.6874	95.6874	0.610	0.0000	0.0000	0
2020/11/10	2050	05/11/2020			Bond Future	94.3800	94.3800	94.3800	94.3800	0.000	0.0000	0.0000	0
2020/11/10	2050	04/02/2021			Bond Future	95.8759	95.8759	96.5870	96.5870	0.742	0.0000	0.0000	12,407
2020/11/10	2050	06/05/2021			Bond Future	96.9133	96.9133	97.6367	97.6367	0.747	0.0000	0.0000	0
2020/11/10	2050	05/08/2021			Bond Future	96.0578	96.0578	96.7938	96.7938	0.766	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
2020/11/10	2050	04/11/2021			Bond Future	97.0403	97.0403	97.8570	97.8570	0.842	0.0000	0.0000	0
2020/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	AL37	04/02/2021			Index Future	782.9490	782.9490	776.8970	776.8970	(0.773)	0.0000	0.0000	0
2020/11/10	AL37	06/05/2021			Index Future	791.2200	791.2200	785.1400	785.1400	(0.768)	0.0000	0.0000	0
2020/11/10	AL37	05/08/2021			Index Future	799.6660	799.6660	793.5570	793.5570	(0.764)	0.0000	0.0000	0
2020/11/10	AL37	04/11/2021			Index Future	807.7570	807.7570	802.1750	802.1750	(0.691)	0.0000	0.0000	0
2020/11/10	AL7T	04/02/2021			Index Future	862.0730	862.0730	856.0380	856.0380	(0.700)	0.0000	0.0000	0
2020/11/10	AL7T	06/05/2021			Index Future	871.1800	871.1800	865.1210	865.1210	(0.695)	0.0000	0.0000	0
2020/11/10	AL7T	05/08/2021			Index Future	880.4790	880.4790	874.3960	874.3960	(0.691)	0.0000	0.0000	0
2020/11/10	AL7T	04/11/2021			Index Future	889.3880	889.3880	883.8910	883.8910	(0.618)	0.0000	0.0000	0
2020/11/10	ALBI	04/02/2021			Index Future	756.3250	756.3250	751.8610	751.8610	(0.590)	0.0000	0.0000	227
2020/11/10	ALBI	06/05/2021			Index Future	764.3150	764.3150	759.8390	759.8390	(0.586)	0.0000	0.0000	0
2020/11/10	ALBI	05/08/2021			Index Future	772.4740	772.4740	767.9840	767.9840	(0.581)	0.0000	0.0000	0
2020/11/10	ALBI	04/11/2021			Index Future	780.2900	780.2900	776.3240	776.3240	(0.508)	0.0000	0.0000	0
2020/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C070	01/08/2021			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
2020/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/10	ES33	05/11/2020			Bond Future	11.7400	73.3635	11.7400	73.3635	0.000	0.0000	0.0000	0
2020/11/10	ES33	04/02/2021			Bond Future	11.3977	77.2991	11.4895	76.8100	0.805	0.0000	0.0000	350
2020/11/10	ES33	06/05/2021			Bond Future	11.6456	74.3424	11.7406	73.8517	0.815	0.0000	0.0000	0
2020/11/10	ES33	05/08/2021			Bond Future	11.9069	75.1452	12.0054	74.6527	0.826	0.0000	0.0000	0
2020/11/10	ES33	04/11/2021			Bond Future	12.1876	72.1227	12.2787	71.6814	0.747	0.0000	0.0000	0
2020/11/10	ES42	05/11/2020			Bond Future	12.3600	71.5161	12.3600	71.5161	0.000	0.0000	0.0000	0
2020/11/10	ES42	04/02/2021			Bond Future	11.9854	75.8523	12.0356	75.5562	0.419	0.0000	0.0000	4,789
2020/11/10	ES42	06/05/2021			Bond Future	12.2302	72.3966	12.2821	72.1011	0.425	0.0000	0.0000	0

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2020/11/10	ES42	05/08/2021			Bond Future	12.4814	73.1787	12.5351	72.8834	0.430	0.0000	0.0000	0
2020/11/10	ES42	04/11/2021			Bond Future	12.7525	69.6527	12.7982	69.4099	0.359	0.0000	0.0000	0
2020/11/10	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	04/02/2021	750.96	Put	GOVI	43,680.0000	4.3680	87,980.0000	8.7980	101.419	0	0	0
2020/11/10	GOVI	04/02/2021			GOVI	746.5920	746.5920	742.1620	742.1620	(0.593)	0.0000	0.0000	1,004
2020/11/10	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	04/02/2021	750.95	Put	GOVI	43,580.0000	4.3580	87,880.0000	8.7880	101.652	0	0	0
2020/11/10	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	04/02/2021	750.94	Put	GOVI	43,480.0000	4.3480	87,780.0000	8.7780	101.886	0	0	0
2020/11/10	GOVI	06/05/2021	678.68	Call	GOVI	757,990.0000	75.7990	713,560.0000	71.3560	(5.862)	0	0	0
2020/11/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	06/05/2021	678.67	Call	GOVI	758,090.0000	75.8090	713,660.0000	71.3660	(5.861)	0	0	0
2020/11/10	GOVI	06/05/2021			GOVI	754.4790	754.4790	750.0360	750.0360	(0.589)	0.0000	0.0000	0
2020/11/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	06/05/2021	678.69	Call	GOVI	757,890.0000	75.7890	713,460.0000	71.3460	(5.862)	0	0	0
2020/11/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	05/08/2021	719.14	Call	GOVI	433,930.0000	43.3930	389,370.0000	38.9370	(10.269)	0	0	0
2020/11/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	05/08/2021	719.13	Call	GOVI	434,030.0000	43.4030	389,470.0000	38.9470	(10.267)	0	0	0
2020/11/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	05/08/2021			GOVI	762.5330	762.5330	758.0770	758.0770	(0.584)	0.0000	0.0000	0
2020/11/10	GOVI	05/08/2021	719.15	Call	GOVI	433,830.0000	43.3830	389,270.0000	38.9270	(10.271)	0	0	0
2020/11/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	04/11/2021	728.41	Call	GOVI	418,380.0000	41.8380	378,990.0000	37.8990	(9.415)	0	0	0
2020/11/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	04/11/2021	728.40	Call	GOVI	418,480.0000	41.8480	379,090.0000	37.9090	(9.413)	0	0	0
2020/11/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GOVI	04/11/2021			GOVI	770.2480	770.2480	766.3090	766.3090	(0.511)	0.0000	0.0000	0
2020/11/10	GOVI	04/11/2021	728.42	Call	GOVI	418,280.0000	41.8280	378,890.0000	37.8890	(9.417)	0	0	0
2020/11/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/10	IGOV	04/02/2021			Index Future	263.9350	263.9350	264.5090	264.5090	0.217	0.0000	0.0000	989
2020/11/10	IGOV	06/05/2021			Index Future	266.7880	266.7880	267.3800	267.3800	0.222	0.0000	0.0000	21
2020/11/10	IGOV	05/08/2021			Index Future	269.7000	269.7000	270.3110	270.3110	0.227	0.0000	0.0000	0
2020/11/10	IGOV	04/11/2021			Index Future	272.4920	272.4920	273.3090	273.3090	0.300	0.0000	0.0000	0
2020/11/10	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/10	IS05	16/03/2021			Interest Rate Swap	92.1200	92.1200	92.1300	92.1300	0.011	0.0000	0.0000	0
2020/11/10	IS05	15/06/2021			Interest Rate Swap	90.1700	90.1700	90.2000	90.2000	0.033	0.0000	0.0000	0
2020/11/10	IS05	21/09/2021			Interest Rate Swap	89.0000	89.0000	89.0600	89.0600	0.067	0.0000	0.0000	0
2020/11/10	IS05	21/12/2021			Interest Rate Swap	90.1300	90.1300	90.2100	90.2100	0.089	0.0000	0.0000	51
2020/11/10	IS05	15/03/2022			Interest Rate Swap	89.4100	89.4100	89.5200	89.5200	0.123	0.0000	0.0000	0
2020/11/10	IS05	21/06/2022			Interest Rate Swap	89.3600	89.3600	89.5100	89.5100	0.168	0.0000	0.0000	0
2020/11/10	IS05	20/09/2022			Interest Rate Swap	92.3400	92.3400	92.5200	92.5200	0.195	0.0000	0.0000	0
2020/11/10	IS05	20/12/2022			Interest Rate Swap	92.6900	92.6900	92.9100	92.9100	0.237	0.0000	0.0000	0

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2020/11/10	IS05	22/03/2023			Interest Rate Swap	84.9400	84.9400	85.2000	85.2000	0.306	0.0000	0.0000	0
2020/11/10	IS05	20/06/2023			Interest Rate Swap	90.4000	90.4000	90.6900	90.6900	0.321	0.0000	0.0000	0
2020/11/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/10	IS10	17/12/2025			Interest Rate Swap	77.2600	77.2600	78.0000	78.0000	0.958	0.0000	0.0000	0
2020/11/10	IS10	16/03/2026			Interest Rate Swap	73.7300	73.7300	74.5200	74.5200	1.071	0.0000	0.0000	0
2020/11/10	IS10	15/06/2026			Interest Rate Swap	72.1000	72.1000	72.9400	72.9400	1.165	0.0000	0.0000	0
2020/11/10	IS10	21/09/2026			Interest Rate Swap	74.1300	74.1300	75.0000	75.0000	1.174	0.0000	0.0000	0
2020/11/10	IS10	21/12/2026			Interest Rate Swap	78.1700	78.1700	79.0600	79.0600	1.139	0.0000	0.0000	0
2020/11/10	IS10	15/03/2027			Interest Rate Swap	76.6500	76.6500	77.5700	77.5700	1.200	0.0000	0.0000	0
2020/11/10	IS10	21/06/2027			Interest Rate Swap	78.7500	78.7500	79.6900	79.6900	1.194	0.0000	0.0000	0
2020/11/10	IS10	20/09/2027			Interest Rate Swap	84.6300	84.6300	85.5800	85.5800	1.123	0.0000	0.0000	0
2020/11/10	IS10	20/12/2027			Interest Rate Swap	85.0700	85.0700	86.0600	86.0600	1.164	0.0000	0.0000	0
2020/11/10	IS10	22/03/2028			Interest Rate Swap	78.0700	78.0700	79.1400	79.1400	1.371	0.0000	0.0000	0
2020/11/10	IS10	20/06/2028			Interest Rate Swap	86.0700	86.0700	87.1700	87.1700	1.278	0.0000	0.0000	0
2020/11/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/10	JBAF	18/11/2020			Jibar Tradeable Future	3.3250	96.6750	3.3350	96.6650	0.301	0.0000	0.0000	0
2020/11/10	JBAF	15/12/2020			Jibar Tradeable Future	3.1450	96.8550	3.2050	96.7950	1.908	0.0000	0.0000	30,010
2020/11/10	JBAF	20/01/2021			Jibar Tradeable Future	3.1300	96.8700	3.2000	96.8000	2.236	0.0000	0.0000	0
2020/11/10	JBAF	17/02/2021			Jibar Tradeable Future	3.0600	96.9400	3.1500	96.8500	2.941	0.0000	0.0000	0
2020/11/10	JBAF	17/03/2021			Jibar Tradeable Future	3.0550	96.9450	3.1650	96.8350	3.601	0.0000	0.0000	0
2020/11/10	JBAF	21/04/2021			Jibar Tradeable Future	3.0600	96.9400	3.1900	96.8100	4.248	0.0000	0.0000	0
2020/11/10	JBAF	15/06/2021			Jibar Tradeable Future	3.0700	96.9300	3.2300	96.7700	5.212	0.0000	0.0000	0
2020/11/10	JBAF	15/09/2021			Jibar Tradeable Future	3.1650	96.8350	3.3050	96.6950	4.423	0.0000	0.0000	30,000
2020/11/10	JBAF	15/12/2021			Jibar Tradeable Future	3.3050	96.6950	3.4850	96.5150	5.446	0.0000	0.0000	0
2020/11/10	JBAF	16/03/2022			Jibar Tradeable Future	3.3900	96.6100	3.5800	96.4200	5.605	0.0000	0.0000	0
2020/11/10	JBAF	15/06/2022			Jibar Tradeable Future	3.7200	96.2800	3.8650	96.1350	3.898	0.0000	0.0000	0
2020/11/10	JBAF	21/09/2022			Jibar Tradeable Future	3.7850	96.2150	3.9450	96.0550	4.227	0.0000	0.0000	0
2020/11/10	R023	05/11/2020			Bond Future	4.1900	109.2518	4.1900	109.2518	0.000	0.0000	0.0000	0
2020/11/10	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/10	R023	04/02/2021	6.34	Call	Bond Future	4,962.6700	4.9627	4,609.3300	4.6093	(7.120)	0	0	0
2020/11/10	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/10	R023	04/02/2021			Bond Future	3.8460	111.0993	4.0186	110.7460	4.489	0.0000	0.0000	31,134
2020/11/10	R023	04/02/2021	6.33	Call	Bond Future	4,943.3700	4.9434	4,590.0300	4.5900	(7.148)	0	0	0
2020/11/10	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/10	R023	04/02/2021	6.32	Call	Bond Future	4,924.0600	4.9241	4,570.7200	4.5707	(7.176)	0	0	0
2020/11/10	R023	06/05/2021	7.58	Call	Bond Future	6,586.7600	6.5868	6,234.9200	6.2349	(5.342)	0	0	0
2020/11/10	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	R023	06/05/2021			Bond Future	3.7811	108.3677	3.9762	108.0158	5.159	0.0000	0.0000	0
2020/11/10	R023	06/05/2021	7.57	Call	Bond Future	6,570.1300	6.5701	6,218.2900	6.2183	(5.355)	0	0	0
2020/11/10	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/10	R023	06/05/2021	7.56	Call	Bond Future	6,553.5000	6.5535	6,201.6700	6.2017	(5.369)	0	0	0
2020/11/10	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/10	R023	05/08/2021	5.30	Call	Bond Future	2,517.2700	2.5173	2,190.9900	2.1910	(12.962)	0	0	0

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2020/11/10	R023	05/08/2021	5.30	Put	Bond Future	38.4800	0.0385	62.7600	0.0628	63.098	0	0	0
2020/11/10	R023	05/08/2021	5.29	Call	Bond Future	2,503.0500	2.5031	2,177.2200	2.1772	(13.017)	0	0	0
2020/11/10	R023	05/08/2021	5.29	Put	Bond Future	39.3700	0.0394	64.1000	0.0641	62.814	0	0	0
2020/11/10	R023	05/08/2021			Bond Future	3.6846	109.5375	3.9100	109.1869	6.115	0.0000	0.0000	0
2020/11/10	R023	05/08/2021	5.31	Call	Bond Future	2,531.5000	2.5315	2,204.7700	2.2048	(12.907)	0	0	0
2020/11/10	R023	05/08/2021	5.31	Put	Bond Future	37.6100	0.0376	61.4400	0.0614	63.361	0	0	0
2020/11/10	R023	04/11/2021	4.91	Call	Bond Future	1,780.4300	1.7804	1,547.1200	1.5471	(13.104)	0	0	0
2020/11/10	R023	04/11/2021	4.91	Put	Bond Future	93.4900	0.0935	132.6700	0.1327	41.908	0	0	0
2020/11/10	R023	04/11/2021	4.90	Call	Bond Future	1,768.8100	1.7688	1,535.9600	1.5360	(13.164)	0	0	0
2020/11/10	R023	04/11/2021	4.90	Put	Bond Future	94.7100	0.0947	134.3500	0.1344	41.854	0	0	0
2020/11/10	R023	04/11/2021			Bond Future	3.6112	106.7267	3.8190	106.4542	5.755	0.0000	0.0000	0
2020/11/10	R023	04/11/2021	4.92	Call	Bond Future	1,791.8500	1.7919	1,558.0500	1.5581	(13.048)	0	0	0
2020/11/10	R023	04/11/2021	4.92	Put	Bond Future	92.0700	0.0921	130.7600	0.1308	42.022	0	0	0
2020/11/10	R035	05/11/2020			Bond Future	11.0300	86.3811	11.0300	86.3811	0.000	0.0000	0.0000	0
2020/11/10	R035	04/02/2021	10.05	Call	Bond Future	1,574.1700	1.5742	1,345.6500	1.3456	(14.517)	0	0	0
2020/11/10	R035	04/02/2021	10.05	Put	Bond Future	5,663.7000	5.6637	6,132.6300	6.1326	8.280	0	0	0
2020/11/10	R035	04/02/2021	10.04	Call	Bond Future	1,551.9300	1.5519	1,325.6700	1.3257	(14.579)	0	0	0
2020/11/10	R035	04/02/2021	10.04	Put	Bond Future	5,711.1700	5.7112	6,182.3600	6.1824	8.250	0	0	0
2020/11/10	R035	04/02/2021	10.14	Put	Bond Future	5,249.1000	5.2491	5,697.4600	5.6975	8.542	0	0	650
2020/11/10	R035	04/02/2021	11.14	Call	Bond Future	5,085.5600	5.0856	4,617.1200	4.6171	(9.211)	0	0	0
2020/11/10	R035	04/02/2021	11.14	Put	Bond Future	2,017.7600	2.0178	2,246.7700	2.2468	11.350	0	0	650
2020/11/10	R035	04/02/2021			Bond Future	10.6568	91.1277	10.7644	90.4303	1.010	0.0000	0.0000	100,117
2020/11/10	R035	04/02/2021	10.06	Call	Bond Future	1,596.6100	1.5966	1,365.8200	1.3658	(14.455)	0	0	0
2020/11/10	R035	04/02/2021	10.06	Put	Bond Future	5,616.5100	5.6165	6,083.1700	6.0832	8.309	0	0	0
2020/11/10	R035	04/02/2021	10.14	Call	Bond Future	1,783.5000	1.7835	1,534.4100	1.5344	(13.966)	0	0	0
2020/11/10	R035	06/05/2021	10.24	Put	Bond Future	6,734.5900	6.7346	7,169.0500	7.1690	6.451	0	0	0
2020/11/10	R035	06/05/2021	10.24	Call	Bond Future	2,614.1300	2.6141	2,348.0100	2.3480	(10.180)	0	0	793
2020/11/10	R035	06/05/2021	11.55	Call	Bond Future	6,863.8800	6.8639	6,391.5200	6.3915	(6.882)	0	0	0
2020/11/10	R035	06/05/2021	11.55	Put	Bond Future	2,708.0000	2.7080	2,936.2200	2.9362	8.428	0	0	1,650
2020/11/10	R035	06/05/2021	12.77	Call	Bond Future	11,932.3300	11.9323	11,335.5400	11.3355	(5.001)	0	0	0
2020/11/10	R035	06/05/2021	12.77	Put	Bond Future	1,040.1400	1.0401	1,143.9300	1.1439	9.978	0	0	1,650
2020/11/10	R035	06/05/2021	12.91	Put	Bond Future	910.8200	0.9108	1,004.0100	1.0040	10.231	0	0	600
2020/11/10	R035	06/05/2021	12.37	Call	Bond Future	10,276.2200	10.2762	9,714.3300	9.7143	(5.468)	0	0	0
2020/11/10	R035	06/05/2021	12.35	Put	Bond Future	1,524.9600	1.5250	1,665.5800	1.6656	9.221	0	0	0
2020/11/10	R035	06/05/2021	10.40	Put	Bond Future	6,073.2800	6.0733	6,480.5800	6.4806	6.706	0	0	0
2020/11/10	R035	06/05/2021	12.36	Put	Bond Future	1,511.5500	1.5116	1,651.2000	1.6512	9.239	0	0	0
2020/11/10	R035	06/05/2021			Bond Future	10.8691	87.6179	10.9805	86.9173	1.024	0.0000	0.0000	0
2020/11/10	R035	06/05/2021	11.32	Call	Bond Future	5,991.9500	5.9920	5,551.3700	5.5514	(7.353)	0	0	0
2020/11/10	R035	06/05/2021	11.32	Put	Bond Future	3,206.2900	3.2063	3,466.2900	3.4663	8.109	0	0	793
2020/11/10	R035	06/05/2021	12.02	Call	Bond Future	8,798.3200	8.7983	8,270.5900	8.2706	(5.998)	0	0	0
2020/11/10	R035	06/05/2021	12.02	Put	Bond Future	1,944.3600	1.9444	2,117.2100	2.1172	8.890	0	0	793
2020/11/10	R035	06/05/2021	11.15	Put	Bond Future	3,629.2700	3.6293	3,914.3700	3.9144	7.856	0	0	0
2020/11/10	R035	06/05/2021	11.15	Call	Bond Future	5,380.3300	5.3803	4,964.8500	4.9649	(7.722)	0	0	600
2020/11/10	R035	06/05/2021	12.91	Call	Bond Future	12,522.4000	12.5224	11,915.0100	11.9150	(4.850)	0	0	0
2020/11/10	R035	06/05/2021	10.81	Put	Bond Future	4,615.0500	4.6150	4,953.6600	4.9537	7.337	0	0	0
2020/11/10	R035	06/05/2021	10.81	Call	Bond Future	4,239.4800	4.2395	3,877.5100	3.8775	(8.538)	0	0	1,650
2020/11/10	R035	06/05/2021	12.37	Put	Bond Future	1,498.2300	1.4982	1,636.9200	1.6369	9.257	0	0	0

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2020/11/10	R035	06/05/2021	12.35	Call	Bond Future	10,194.9000	10.1949	9,634.9400	9.6349	(5.493)	0	0	0
2020/11/10	R035	06/05/2021	10.40	Call	Bond Future	3,027.4600	3.0275	2,734.1800	2.7342	(9.687)	0	0	600
2020/11/10	R035	06/05/2021	12.36	Call	Bond Future	10,235.5400	10.2355	9,674.6100	9.6746	(5.480)	0	0	0
2020/11/10	R035	05/08/2021	5.31	Call	Bond Future	0.8500	0.0009	0.6400	0.0006	(24.706)	0	0	0
2020/11/10	R035	05/08/2021	5.31	Put	Bond Future	49,527.6200	49.5276	50,231.4200	50.2314	1.421	0	0	0
2020/11/10	R035	05/08/2021			Bond Future	11.0951	88.5639	11.2105	87.8599	1.040	0.0000	0.0000	0
2020/11/10	R035	05/08/2021	5.29	Call	Bond Future	0.8100	0.0008	0.6100	0.0006	(24.691)	0	0	0
2020/11/10	R035	05/08/2021	5.29	Put	Bond Future	49,760.8700	49.7609	50,464.6800	50.4647	1.414	0	0	0
2020/11/10	R035	05/08/2021	5.30	Call	Bond Future	0.8300	0.0008	0.6200	0.0006	(25.301)	0	0	0
2020/11/10	R035	05/08/2021	5.30	Put	Bond Future	49,644.1800	49.6442	50,347.9800	50.3480	1.418	0	0	0
2020/11/10	R035	04/11/2021	12.53	Call	Bond Future	9,434.7800	9.4348	8,970.9100	8.9709	(4.917)	0	0	0
2020/11/10	R035	04/11/2021	12.53	Put	Bond Future	2,761.8600	2.7619	2,943.3300	2.9433	6.571	0	0	0
2020/11/10	R035	04/11/2021			Bond Future	11.3371	84.9762	11.4463	84.3309	0.963	0.0000	0.0000	0
2020/11/10	R035	04/11/2021	12.51	Call	Bond Future	9,357.2000	9.3572	8,894.9500	8.8950	(4.940)	0	0	0
2020/11/10	R035	04/11/2021	12.51	Put	Bond Future	2,789.5600	2.7896	2,972.6500	2.9726	6.563	0	0	0
2020/11/10	R035	04/11/2021	12.52	Call	Bond Future	9,395.9800	9.3960	8,932.9200	8.9329	(4.928)	0	0	0
2020/11/10	R035	04/11/2021	12.52	Put	Bond Future	2,775.6700	2.7757	2,957.9500	2.9580	6.567	0	0	0
2020/11/10	R186	05/11/2020			Bond Future	6.8450	122.0667	6.8450	122.0667	0.000	0.0000	0.0000	0
2020/11/10	R186	04/02/2021	8.16	Call	Bond Future	6,442.7100	6.4427	5,582.0200	5.5820	(13.359)	0	0	0
2020/11/10	R186	04/02/2021	8.17	Put	Bond Future	213.0000	0.2130	312.0200	0.3120	46.488	0	0	0
2020/11/10	R186	04/02/2021	8.15	Call	Bond Future	6,398.7200	6.3987	5,539.8800	5.5399	(13.422)	0	0	0
2020/11/10	R186	04/02/2021	8.00	Put	Bond Future	309.3400	0.3093	442.8100	0.4428	43.147	0	0	15,177
2020/11/10	R186	04/02/2021			Bond Future	6.9314	118.3800	7.1157	117.4185	2.659	0.0000	0.0000	77,849
2020/11/10	R186	04/02/2021	8.16	Put	Bond Future	217.8700	0.2179	318.7100	0.3187	46.284	0	0	0
2020/11/10	R186	04/02/2021	8.17	Call	Bond Future	6,486.7700	6.4868	5,624.2600	5.6243	(13.296)	0	0	0
2020/11/10	R186	04/02/2021	8.15	Put	Bond Future	222.8300	0.2228	325.5200	0.3255	46.084	0	0	0
2020/11/10	R186	04/02/2021	8.00	Call	Bond Future	5,747.5900	5.7476	4,919.5300	4.9195	(14.407)	0	0	0
2020/11/10	R186	06/05/2021	10.76	Call	Bond Future	16,668.2600	16.6683	15,704.8800	15.7049	(5.780)	0	0	0
2020/11/10	R186	06/05/2021	10.76	Put	Bond Future	4.4500	0.0045	7.1100	0.0071	59.775	0	0	0
2020/11/10	R186	06/05/2021	10.77	Call	Bond Future	16,709.2000	16.7092	15,745.7600	15.7458	(5.766)	0	0	0
2020/11/10	R186	06/05/2021	10.77	Put	Bond Future	4.3400	0.0043	6.9400	0.0069	59.908	0	0	0
2020/11/10	R186	06/05/2021			Bond Future	7.0870	119.6325	7.2812	118.6664	2.741	0.0000	0.0000	0
2020/11/10	R186	06/05/2021	10.78	Call	Bond Future	16,750.1200	16.7501	15,786.6300	15.7866	(5.752)	0	0	0
2020/11/10	R186	06/05/2021	10.78	Put	Bond Future	4.2300	0.0042	6.7800	0.0068	60.284	0	0	0
2020/11/10	R186	05/08/2021	8.62	Call	Bond Future	6,931.1500	6.9312	6,141.2200	6.1412	(11.397)	0	0	0
2020/11/10	R186	05/08/2021	8.62	Put	Bond Future	665.9100	0.6659	846.9500	0.8469	27.187	0	0	0
2020/11/10	R186	05/08/2021	8.61	Call	Bond Future	6,895.1800	6.8952	6,106.9900	6.1070	(11.431)	0	0	0
2020/11/10	R186	05/08/2021	8.61	Put	Bond Future	674.2800	0.6743	857.0600	0.8571	27.107	0	0	0
2020/11/10	R186	05/08/2021			Bond Future	7.2558	115.6428	7.4610	114.6719	2.828	0.0000	0.0000	0
2020/11/10	R186	05/08/2021	8.63	Call	Bond Future	6,967.1700	6.9672	6,175.5100	6.1755	(11.363)	0	0	0
2020/11/10	R186	05/08/2021	8.63	Put	Bond Future	657.6300	0.6576	836.9400	0.8369	27.266	0	0	0
2020/11/10	R186	04/11/2021	8.09	Call	Bond Future	4,581.7900	4.5818	4,007.3900	4.0074	(12.537)	0	0	0
2020/11/10	R186	04/11/2021	8.09	Put	Bond Future	1,743.5700	1.7436	2,061.7500	2.0618	18.249	0	0	0
2020/11/10	R186	04/11/2021	8.10	Call	Bond Future	4,612.2600	4.6123	4,035.9700	4.0360	(12.495)	0	0	0
2020/11/10	R186	04/11/2021	8.10	Put	Bond Future	1,730.3000	1.7303	2,046.5900	2.0466	18.279	0	0	0
2020/11/10	R186	04/11/2021			Bond Future	7.4517	116.7981	7.6502	115.9056	2.665	0.0000	0.0000	0
2020/11/10	R186	04/11/2021	8.11	Call	Bond Future	4,642.8200	4.6428	4,064.6300	4.0646	(12.453)	0	0	0

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2020/11/10	R186	04/11/2021	8.11	Put	Bond Future	1,717.1300	1.7171	2,031.5200	2.0315	18.309	0	0	0
2020/11/10	R197	05/11/2020			Bond Future	317.2581	317.2581	317.2581	317.2581	0.000	0.0000	0.0000	0
2020/11/10	R197	04/02/2021			Bond Future	315.0886	315.0886	315.5204	315.5204	0.137	0.0000	0.0000	2,460
2020/11/10	R197	06/05/2021			Bond Future	318.4976	318.4976	318.9491	318.9491	0.142	0.0000	0.0000	0
2020/11/10	R197	05/08/2021			Bond Future	314.0202	314.0202	314.4915	314.4915	0.150	0.0000	0.0000	0
2020/11/10	R197	04/11/2021			Bond Future	317.2321	317.2321	317.9459	317.9459	0.225	0.0000	0.0000	0
2020/11/10	R202	05/11/2020			Bond Future	212.5368	212.5368	212.5368	212.5368	0.000	0.0000	0.0000	0
2020/11/10	R202	04/02/2021			Bond Future	214.6493	214.6493	214.6523	214.6523	0.001	0.0000	0.0000	7,827
2020/11/10	R202	06/05/2021			Bond Future	216.9714	216.9714	216.9847	216.9847	0.006	0.0000	0.0000	0
2020/11/10	R202	05/08/2021			Bond Future	215.1206	215.1206	215.1441	215.1441	0.011	0.0000	0.0000	0
2020/11/10	R202	04/11/2021			Bond Future	217.3213	217.3213	217.5071	217.5071	0.086	0.0000	0.0000	0
2020/11/10	R208	05/11/2020			Bond Future	3.5000	101.9960	3.5000	101.9960	0.000	0.0000	0.0000	0
2020/11/10	R209	05/11/2020			Bond Future	10.7400	67.2420	10.7400	67.2420	0.000	0.0000	0.0000	0
2020/11/10	R209	04/02/2021	10.12	Call	Bond Future	2,406.8100	2.4068	2,155.8400	2.1558	(10.427)	0	0	0
2020/11/10	R209	04/02/2021	10.12	Put	Bond Future	3,646.4400	3.6464	3,927.2800	3.9273	7.702	0	0	0
2020/11/10	R209	04/02/2021			Bond Future	10.3303	71.3510	10.4221	70.8191	0.889	0.0000	0.0000	27,681
2020/11/10	R209	04/02/2021	10.11	Call	Bond Future	2,380.6600	2.3807	2,131.4100	2.1314	(10.470)	0	0	0
2020/11/10	R209	04/02/2021	10.11	Put	Bond Future	3,680.0400	3.6800	3,962.6000	3.9626	7.678	0	0	0
2020/11/10	R209	04/02/2021	10.10	Call	Bond Future	2,354.6600	2.3547	2,107.1300	2.1071	(10.512)	0	0	0
2020/11/10	R209	04/02/2021	10.10	Put	Bond Future	3,713.8600	3.7139	3,998.1400	3.9981	7.655	0	0	0
2020/11/10	R209	06/05/2021	12.25	Call	Bond Future	9,982.6500	9.9826	9,534.4600	9.5345	(4.490)	0	0	0
2020/11/10	R209	06/05/2021	12.25	Put	Bond Future	1,063.1200	1.0631	1,149.0300	1.1490	8.081	0	0	9,150
2020/11/10	R209	06/05/2021	11.00	Call	Bond Future	5,452.9400	5.4529	5,108.4200	5.1084	(6.318)	0	0	0
2020/11/10	R209	06/05/2021	11.00	Put	Bond Future	2,759.5300	2.7595	2,949.1100	2.9491	6.870	0	0	3,500
2020/11/10	R209	06/05/2021	10.00	Put	Bond Future	0.0000	0.0000	5,942.1400	5.9421	100.000	0	0	0
2020/11/10	R209	06/05/2021	10.00	Call	Bond Future	0.0000	0.0000	2,415.0600	2.4151	100.000	0	0	1,500
2020/11/10	R209	06/05/2021	12.23	Call	Bond Future	9,909.8200	9.9098	9,462.9200	9.4629	(4.510)	0	0	0
2020/11/10	R209	06/05/2021	12.23	Put	Bond Future	1,082.9400	1.0829	1,170.1400	1.1701	8.052	0	0	0
2020/11/10	R209	06/05/2021	12.22	Call	Bond Future	9,873.4400	9.8734	9,427.1900	9.4272	(4.520)	0	0	0
2020/11/10	R209	06/05/2021	12.22	Put	Bond Future	1,092.9600	1.0930	1,180.8100	1.1808	8.038	0	0	0
2020/11/10	R209	06/05/2021			Bond Future	10.5115	68.9660	10.6061	68.4319	0.900	0.0000	0.0000	3,280
2020/11/10	R209	06/05/2021	11.25	Call	Bond Future	6,293.4600	6.2935	5,923.0000	5.9230	(5.886)	0	0	0
2020/11/10	R209	06/05/2021	11.25	Put	Bond Future	2,280.8300	2.2808	2,444.4700	2.4445	7.175	0	0	9,150
2020/11/10	R209	06/05/2021	10.25	Put	Bond Future	4,750.3600	4.7504	5,029.6100	5.0296	5.879	0	0	0
2020/11/10	R209	06/05/2021	10.25	Call	Bond Future	3,243.2400	3.2432	2,988.3900	2.9884	(7.858)	0	0	6,325
2020/11/10	R209	06/05/2021	12.24	Call	Bond Future	9,946.2200	9.9462	9,498.6800	9.4987	(4.500)	0	0	0
2020/11/10	R209	06/05/2021	12.24	Put	Bond Future	1,072.9800	1.0730	1,159.5400	1.1595	8.067	0	0	0
2020/11/10	R209	05/08/2021	11.81	Call	Bond Future	7,834.4500	7.8345	7,440.6700	7.4407	(5.026)	0	0	0
2020/11/10	R209	05/08/2021	11.81	Put	Bond Future	2,077.1700	2.0772	2,220.0200	2.2200	6.877	0	0	0
2020/11/10	R209	05/08/2021			Bond Future	10.7000	69.7107	10.7976	69.1741	0.912	0.0000	0.0000	0
2020/11/10	R209	05/08/2021	11.79	Call	Bond Future	7,762.2900	7.7623	7,370.0300	7.3700	(5.053)	0	0	0
2020/11/10	R209	05/08/2021	11.79	Put	Bond Future	2,102.3300	2.1023	2,246.7000	2.2467	6.867	0	0	0
2020/11/10	R209	05/08/2021	11.80	Call	Bond Future	7,798.4600	7.7985	7,405.4400	7.4054	(5.040)	0	0	0
2020/11/10	R209	05/08/2021	11.80	Put	Bond Future	2,089.8100	2.0898	2,233.4200	2.2334	6.872	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
2020/11/10	R209	04/11/2021	12.19	Call	Bond Future	8,792.1000	8.7921	8,430.4600	8.4305	(4.113)	0	0	0
2020/11/10	R209	04/11/2021	12.19	Put	Bond Future	2,343.7100	2.3437	2,471.9500	2.4719	5.472	0	0	0
2020/11/10	R209	04/11/2021	12.17	Call	Bond Future	8,723.0600	8.7231	8,362.5900	8.3626	(4.132)	0	0	0
2020/11/10	R209	04/11/2021			Bond Future	10.9012	67.2682	10.9927	66.7783	0.839	0.0000	0.0000	0
2020/11/10	R209	04/11/2021	12.17	Put	Bond Future	2,367.6800	2.3677	2,497.0900	2.4971	5.466	0	0	0
2020/11/10	R209	04/11/2021	12.18	Call	Bond Future	8,757.4600	8.7575	8,396.4100	8.3964	(4.123)	0	0	0
2020/11/10	R209	04/11/2021	12.18	Put	Bond Future	2,355.5500	2.3556	2,484.3800	2.4844	5.469	0	0	0
2020/11/10	R210	05/11/2020			Bond Future	188.1584	188.1584	188.1584	188.1584	0.000	0.0000	0.0000	0
2020/11/10	R210	04/02/2021			Bond Future	191.5600	191.5600	191.5591	191.5591	0.000	0.0000	0.0000	1,254
2020/11/10	R210	06/05/2021			Bond Future	190.9229	190.9229	190.9311	190.9311	0.004	0.0000	0.0000	0
2020/11/10	R210	05/08/2021			Bond Future	193.0295	193.0295	193.0468	193.0468	0.009	0.0000	0.0000	0
2020/11/10	R210	04/11/2021			Bond Future	192.2698	192.2698	192.4314	192.4314	0.084	0.0000	0.0000	0
2020/11/10	R212	05/11/2020			Bond Future	170.0601	170.0601	170.0601	170.0601	0.000	0.0000	0.0000	0
2020/11/10	R212	04/02/2021			Bond Future	169.7206	169.7206	169.8100	169.8100	0.053	0.0000	0.0000	7,050
2020/11/10	R212	06/05/2021			Bond Future	171.5572	171.5572	171.6556	171.6556	0.057	0.0000	0.0000	0
2020/11/10	R212	05/08/2021			Bond Future	171.1217	171.1217	171.2292	171.2292	0.063	0.0000	0.0000	0
2020/11/10	R212	04/11/2021			Bond Future	172.8722	172.8722	173.1099	173.1099	0.137	0.0000	0.0000	0
2020/11/10	R213	05/11/2020			Bond Future	9.5800	84.6909	9.5800	84.6909	0.000	0.0000	0.0000	0
2020/11/10	R213	04/02/2021	9.40	Call	Bond Future	2,519.6500	2.5197	2,197.1100	2.1971	(12.801)	0	0	0
2020/11/10	R213	04/02/2021	9.40	Put	Bond Future	2,836.1600	2.8362	3,157.6100	3.1576	11.334	0	0	0
2020/11/10	R213	04/02/2021	9.39	Call	Bond Future	2,491.4000	2.4914	2,171.1100	2.1711	(12.856)	0	0	0
2020/11/10	R213	04/02/2021	9.39	Put	Bond Future	2,865.4400	2.8654	3,189.1400	3.1891	11.297	0	0	0
2020/11/10	R213	04/02/2021			Bond Future	9.4552	87.4170	9.5683	86.7730	1.196	0.0000	0.0000	8,955
2020/11/10	R213	04/02/2021	9.41	Call	Bond Future	2,547.8800	2.5479	2,223.1100	2.2231	(12.747)	0	0	0
2020/11/10	R213	04/02/2021	9.41	Put	Bond Future	2,806.9200	2.8069	3,126.1400	3.1261	11.373	0	0	0
2020/11/10	R213	06/05/2021	11.91	Call	Bond Future	11,870.6600	11.8707	11,282.6300	11.2826	(4.954)	0	0	0
2020/11/10	R213	06/05/2021	11.91	Put	Bond Future	438.2000	0.4382	496.8700	0.4969	13.389	0	0	0
2020/11/10	R213	06/05/2021			Bond Future	9.6457	84.8129	9.7626	84.1662	1.213	0.0000	0.0000	0
2020/11/10	R213	06/05/2021	11.90	Call	Bond Future	11,830.0700	11.8301	11,242.6300	11.2426	(4.966)	0	0	0
2020/11/10	R213	06/05/2021	11.90	Put	Bond Future	443.3900	0.4434	502.6500	0.5027	13.365	0	0	0
2020/11/10	R213	06/05/2021	11.89	Call	Bond Future	11,789.5000	11.7895	11,202.6400	11.2026	(4.978)	0	0	0
2020/11/10	R213	06/05/2021	11.89	Put	Bond Future	448.6400	0.4486	508.4800	0.5085	13.338	0	0	0
2020/11/10	R213	05/08/2021	10.85	Call	Bond Future	7,047.7300	7.0477	6,580.2900	6.5803	(6.632)	0	0	0
2020/11/10	R213	05/08/2021	10.85	Put	Bond Future	1,876.1000	1.8761	2,058.3900	2.0584	9.716	0	0	0
2020/11/10	R213	05/08/2021	10.84	Call	Bond Future	7,010.9100	7.0109	6,544.5300	6.5445	(6.652)	0	0	0
2020/11/10	R213	05/08/2021	10.84	Put	Bond Future	1,888.8200	1.8888	2,072.1700	2.0722	9.707	0	0	0
2020/11/10	R213	05/08/2021	10.14	Put	Bond Future	3,108.3300	3.1083	3,378.6900	3.3787	8.698	0	0	200
2020/11/10	R213	05/08/2021	9.34	Put	Bond Future	5,310.8400	5.3108	5,700.8600	5.7009	7.344	0	0	0
2020/11/10	R213	05/08/2021	9.34	Call	Bond Future	2,507.6900	2.5077	2,247.9800	2.2480	(10.357)	0	0	200
2020/11/10	R213	05/08/2021			Bond Future	9.8491	85.7286	9.9703	85.0789	1.231	0.0000	0.0000	0
2020/11/10	R213	05/08/2021	10.86	Call	Bond Future	7,084.3500	7.0843	6,615.8600	6.6159	(6.613)	0	0	0
2020/11/10	R213	05/08/2021	10.86	Put	Bond Future	1,863.2200	1.8632	2,044.4600	2.0445	9.727	0	0	0
2020/11/10	R213	05/08/2021	10.78	Call	Bond Future	6,791.9700	6.7920	6,332.0400	6.3320	(6.772)	0	0	0
2020/11/10	R213	05/08/2021	10.78	Put	Bond Future	1,968.0000	1.9680	2,157.8000	2.1578	9.644	0	0	200
2020/11/10	R213	05/08/2021	10.14	Call	Bond Future	4,656.8600	4.6569	4,277.4900	4.2775	(8.146)	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
2020/11/10	R213	04/11/2021	11.10	Put	Bond Future	2,386.5600	2.3866	2,563.5300	2.5635	7.415	0	0	0
2020/11/10	R213	04/11/2021	11.11	Call	Bond Future	7,569.2300	7.5692	7,152.7700	7.1528	(5.502)	0	0	0
2020/11/10	R213	04/11/2021	11.09	Put	Bond Future	2,399.6500	2.3997	2,577.4600	2.5775	7.410	0	0	0
2020/11/10	R213	04/11/2021			Bond Future	10.0714	83.0576	10.1855	82.4651	1.132	0.0000	0.0000	0
2020/11/10	R213	04/11/2021	11.10	Call	Bond Future	7,534.5900	7.5346	7,118.9700	7.1190	(5.516)	0	0	0
2020/11/10	R213	04/11/2021	11.11	Put	Bond Future	2,373.2500	2.3732	2,549.3800	2.5494	7.421	0	0	0
2020/11/10	R213	04/11/2021	11.09	Call	Bond Future	7,499.7000	7.4997	7,084.9200	7.0849	(5.531)	0	0	0
2020/11/10	R214	05/11/2020			Bond Future	11.2300	63.7162	11.2300	63.7162	0.000	0.0000	0.0000	0
2020/11/10	R214	04/02/2021	10.33	Call	Bond Future	1,895.1900	1.8952	1,770.1700	1.7702	(6.597)	0	0	0
2020/11/10	R214	04/02/2021	10.33	Put	Bond Future	4,756.5600	4.7566	4,923.8000	4.9238	3.516	0	0	0
2020/11/10	R214	04/02/2021			Bond Future	10.8058	67.8831	10.8563	67.5909	0.467	0.0000	0.0000	15,428
2020/11/10	R214	04/02/2021	10.32	Call	Bond Future	1,873.5800	1.8736	1,749.4700	1.7495	(6.624)	0	0	0
2020/11/10	R214	04/02/2021	10.32	Put	Bond Future	4,797.2200	4.7972	4,965.3700	4.9654	3.505	0	0	0
2020/11/10	R214	04/02/2021	10.31	Call	Bond Future	1,852.1100	1.8521	1,728.9300	1.7289	(6.651)	0	0	0
2020/11/10	R214	04/02/2021	10.31	Put	Bond Future	4,838.1000	4.8381	5,007.1800	5.0072	3.495	0	0	0
2020/11/10	R214	06/05/2021	12.26	Call	Bond Future	8,295.8200	8.2958	8,064.6100	8.0646	(2.787)	0	0	0
2020/11/10	R214	06/05/2021	12.26	Put	Bond Future	1,689.5500	1.6896	1,750.4600	1.7505	3.605	0	0	0
2020/11/10	R214	06/05/2021	12.25	Call	Bond Future	8,259.1700	8.2592	8,028.3400	8.0283	(2.795)	0	0	0
2020/11/10	R214	06/05/2021	12.25	Put	Bond Future	1,700.4100	1.7004	1,761.7000	1.7617	3.604	0	0	0
2020/11/10	R214	06/05/2021			Bond Future	10.9866	65.3246	11.0384	65.0324	0.471	0.0000	0.0000	0
2020/11/10	R214	06/05/2021	12.27	Call	Bond Future	8,332.4700	8.3325	8,100.9000	8.1009	(2.779)	0	0	0
2020/11/10	R214	06/05/2021	12.27	Put	Bond Future	1,678.7600	1.6788	1,739.3100	1.7393	3.607	0	0	0
2020/11/10	R214	05/08/2021	12.03	Put	Bond Future	2,614.0000	2.6140	2,699.6000	2.6996	3.275	0	0	0
2020/11/10	R214	05/08/2021	12.01	Call	Bond Future	6,976.4900	6.9765	6,770.7500	6.7708	(2.949)	0	0	0
2020/11/10	R214	05/08/2021			Bond Future	11.1775	66.0299	11.2307	65.7377	0.476	0.0000	0.0000	0
2020/11/10	R214	05/08/2021	12.02	Call	Bond Future	7,010.0400	7.0100	6,803.8500	6.8038	(2.941)	0	0	0
2020/11/10	R214	05/08/2021	12.02	Put	Bond Future	2,629.6500	2.6296	2,715.6900	2.7157	3.272	0	0	0
2020/11/10	R214	05/08/2021	12.03	Call	Bond Future	7,043.4100	7.0434	6,836.7800	6.8368	(2.934)	0	0	0
2020/11/10	R214	05/08/2021	12.01	Put	Bond Future	2,645.1800	2.6452	2,731.6700	2.7317	3.270	0	0	0
2020/11/10	R214	04/11/2021	12.47	Call	Bond Future	8,207.9000	8.2079	8,029.3800	8.0294	(2.175)	0	0	0
2020/11/10	R214	04/11/2021	12.46	Call	Bond Future	8,175.6700	8.1757	7,997.4500	7.9975	(2.180)	0	0	0
2020/11/10	R214	04/11/2021	12.46	Put	Bond Future	2,799.3500	2.7994	2,867.1200	2.8671	2.421	0	0	0
2020/11/10	R214	04/11/2021			Bond Future	11.3801	63.4140	11.4262	63.1680	0.405	0.0000	0.0000	0
2020/11/10	R214	04/11/2021	12.47	Put	Bond Future	2,785.3500	2.7854	2,852.8200	2.8528	2.422	0	0	0
2020/11/10	R214	04/11/2021	12.48	Call	Bond Future	8,240.1500	8.2401	8,061.3300	8.0613	(2.170)	0	0	0
2020/11/10	R214	04/11/2021	12.48	Put	Bond Future	2,771.4400	2.7714	2,838.6100	2.8386	2.424	0	0	0
2020/11/10	R248	05/11/2020			Bond Future	11.5550	78.5418	11.5550	78.5418	0.000	0.0000	0.0000	0
2020/11/10	R248	04/02/2021	10.47	Call	Bond Future	1,638.7500	1.6388	1,534.3800	1.5344	(6.369)	0	0	0
2020/11/10	R248	04/02/2021	10.47	Put	Bond Future	6,192.6700	6.1927	6,369.5400	6.3695	2.856	0	0	0
2020/11/10	R248	04/02/2021	10.46	Call	Bond Future	1,617.0000	1.6170	1,513.5700	1.5136	(6.396)	0	0	0
2020/11/10	R248	04/02/2021	10.46	Put	Bond Future	6,248.4400	6.2484	6,426.2500	6.4263	2.846	0	0	0
2020/11/10	R248	04/02/2021	10.75	Call	Bond Future	2,398.5600	2.3986	2,265.9800	2.2660	(5.527)	0	0	0
2020/11/10	R248	04/02/2021			Bond Future	11.0872	83.9624	11.1273	83.6811	0.362	0.0000	0.0000	111,223
2020/11/10	R248	04/02/2021	10.48	Call	Bond Future	1,660.6900	1.6607	1,555.3800	1.5554	(6.341)	0	0	0
2020/11/10	R248	04/02/2021	10.48	Put	Bond Future	6,137.2200	6.1372	6,313.1500	6.3132	2.867	0	0	0
2020/11/10	R248	04/02/2021	9.80	Put	Bond Future	0.0000	0.0000	10,846.9600	10.8470	100.000	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
2020/11/10	R248	04/02/2021	9.80	Call	Bond Future	0.0000	0.0000	531.3000	0.5313	100.000	0	0	2,140
2020/11/10	R248	04/02/2021	10.80	Put	Bond Future	0.0000	0.0000	4,761.5900	4.7616	100.000	0	0	0
2020/11/10	R248	04/02/2021	10.80	Call	Bond Future	0.0000	0.0000	2,416.4100	2.4164	100.000	0	0	2,140
2020/11/10	R248	04/02/2021	11.50	Put	Bond Future	2,344.9800	2.3450	2,427.1300	2.4271	3.503	0	0	0
2020/11/10	R248	04/02/2021	11.50	Call	Bond Future	5,154.9000	5.1549	4,955.8100	4.9558	(3.862)	0	0	0
2020/11/10	R248	04/02/2021	10.75	Put	Bond Future	4,831.4500	4.8314	4,980.1100	4.9801	3.077	0	0	0
2020/11/10	R248	06/05/2021	12.36	Call	Bond Future	9,037.7100	9.0377	8,820.5500	8.8205	(2.403)	0	0	0
2020/11/10	R248	06/05/2021	12.36	Put	Bond Future	2,244.8600	2.2449	2,307.8700	2.3079	2.807	0	0	0
2020/11/10	R248	06/05/2021			Bond Future	11.2798	80.4397	11.3211	80.1595	0.366	0.0000	0.0000	0
2020/11/10	R248	06/05/2021	12.34	Call	Bond Future	8,951.6300	8.9516	8,735.2600	8.7353	(2.417)	0	0	0
2020/11/10	R248	06/05/2021	12.34	Put	Bond Future	2,274.8700	2.2749	2,338.6700	2.3387	2.805	0	0	0
2020/11/10	R248	06/05/2021	12.35	Call	Bond Future	8,994.7600	8.9948	8,777.9800	8.7780	(2.410)	0	0	0
2020/11/10	R248	06/05/2021	12.35	Put	Bond Future	2,259.9100	2.2599	2,323.3000	2.3233	2.805	0	0	0
2020/11/10	R248	05/08/2021	12.50	Put	Bond Future	2,632.0400	2.6320	2,704.5200	2.7045	2.754	0	0	0
2020/11/10	R248	05/08/2021	12.51	Put	Bond Future	2,616.7700	2.6168	2,688.8500	2.6888	2.755	0	0	0
2020/11/10	R248	05/08/2021	12.52	Call	Bond Future	8,937.7700	8.9378	8,729.9800	8.7300	(2.325)	0	0	0
2020/11/10	R248	05/08/2021			Bond Future	11.4839	81.3083	11.5264	81.0289	0.370	0.0000	0.0000	0
2020/11/10	R248	05/08/2021	12.50	Call	Bond Future	8,854.8400	8.8548	8,647.8400	8.6478	(2.338)	0	0	0
2020/11/10	R248	05/08/2021	12.51	Call	Bond Future	8,896.3000	8.8963	8,688.9000	8.6889	(2.331)	0	0	0
2020/11/10	R248	05/08/2021	12.52	Put	Bond Future	2,601.6000	2.6016	2,673.2900	2.6733	2.756	0	0	0
2020/11/10	R248	04/11/2021	12.85	Call	Bond Future	9,755.6900	9.7557	9,590.8700	9.5909	(1.689)	0	0	0
2020/11/10	R248	04/11/2021	12.85	Put	Bond Future	3,002.8800	3.0029	3,059.7000	3.0597	1.892	0	0	0
2020/11/10	R248	04/11/2021			Bond Future	11.7007	77.7111	11.7355	77.4894	0.297	0.0000	0.0000	0
2020/11/10	R248	04/11/2021	12.83	Call	Bond Future	9,677.7500	9.6777	9,513.4600	9.5135	(1.698)	0	0	0
2020/11/10	R248	04/11/2021	12.83	Put	Bond Future	3,033.0800	3.0331	3,090.4300	3.0904	1.891	0	0	0
2020/11/10	R248	04/11/2021	12.84	Call	Bond Future	9,716.7200	9.7167	9,552.1600	9.5522	(1.694)	0	0	0
2020/11/10	R248	04/11/2021	12.84	Put	Bond Future	3,017.9400	3.0179	3,075.0200	3.0750	1.891	0	0	0

Total

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