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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2020 TO 26/11/2020

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
2020/11/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	2025	04/02/2021		Bond Future	146.7039	146.7039	146.7071	146.7071	0.002	0.0000	0.0000	3,729
2020/11/26	2025	06/05/2021		Bond Future	148.2706	148.2706	148.2733	148.2733	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
2020/11/26	2025	05/08/2021			Bond Future	148.3904		148.3928		0.002	0.0000	0.0000	0
2020/11/26	2025	04/11/2021			Bond Future	150.0214		150.0237		0.002	0.0000	0.0000	0
2020/11/26	2029	04/02/2021			Bond Future	102.5801		102.7404		0.156	0.0000	0.0000	2,232
2020/11/26	2029	06/05/2021			Bond Future	102.5382		102.6998		0.158	0.0000	0.0000	0
2020/11/26	2029	05/08/2021			Bond Future	103.6779		103.8410		0.157	0.0000	0.0000	0
2020/11/26	2029	04/11/2021			Bond Future	103.6690		103.8339		0.159	0.0000	0.0000	0
2020/11/26	2030	04/02/2021	9.16	Call	Bond Future	2,493.7200	2.4937	2,400.6100	2.4006	(3.734)	0	0	0
2020/11/26	2030	04/02/2021	9.16	Put	Bond Future	1,620.9500	1.6209	1,665.5000	1.6655	2.748	0	0	0
2020/11/26	2030	04/02/2021	9.15	Call	Bond Future	2,460.4600	2.4605	2,367.9400	2.3679	(3.760)	0	0	0
2020/11/26	2030	04/02/2021	9.15	Put	Bond Future	1,645.2500	1.6453	1,690.3900	1.6904	2.744	0	0	0
2020/11/26	2030	04/02/2021	8.20	Put	Bond Future	5,283.6700	5.2837	5,390.7200	5.3907	2.026	0	0	0
2020/11/26	2030	04/02/2021	9.20	Put	Bond Future	1,526.4700	1.5265	1,568.6800	1.5687	2.765	0	0	0
2020/11/26	2030	04/02/2021	9.20	Call	Bond Future	2,629.0200	2.6290	2,533.5700	2.5336	(3.631)	0	0	1,600
2020/11/26	2030	04/02/2021	9.12	Put	Bond Future	1,719.8100	1.7198	1,766.7500	1.7668	2.729	0	0	0
2020/11/26	2030	04/02/2021	9.12	Call	Bond Future	2,362.0600	2.3621	2,271.3400	2.2713	(3.841)	0	0	1,000
2020/11/26	2030	04/02/2021	8.36	Put	Bond Future	4,487.7400	4.4877	4,585.3200	4.5853	2.174	0	0	0
2020/11/26	2030	04/02/2021	8.36	Call	Bond Future	606.2100	0.6062	566.1300	0.5661	(6.612)	0	0	800
2020/11/26	2030	04/02/2021			Bond Future	9.0092	94.0720	9.0329	93.9344	0.263	0.0000	0.0000	110,445
2020/11/26	2030	04/02/2021	9.17	Call	Bond Future	2,527.2100	2.5272	2,433.5000	2.4335	(3.708)	0	0	0
2020/11/26	2030	04/02/2021	9.17	Put	Bond Future	1,596.9300	1.5969	1,640.8800	1.6409	2.752	0	0	0
2020/11/26	2030	04/02/2021	9.30	Call	Bond Future	2,985.9600	2.9860	2,884.9700	2.8850	(3.382)	0	0	0
2020/11/26	2030	04/02/2021	9.30	Put	Bond Future	1,312.1700	1.3122	1,348.8400	1.3488	2.795	0	0	2,000
2020/11/26	2030	04/02/2021	9.35	Call	Bond Future	3,173.8100	3.1738	3,070.2400	3.0702	(3.263)	0	0	0
2020/11/26	2030	04/02/2021	9.35	Put	Bond Future	1,216.1100	1.2161	1,250.2000	1.2502	2.803	0	0	2,000
2020/11/26	2030	04/02/2021	8.20	Call	Bond Future	413.9100	0.4139	383.3000	0.3833	(7.395)	0	0	1,600
2020/11/26	2030	04/02/2021	8.37	Put	Bond Future	4,440.4000	4.4404	4,537.3500	4.5374	2.183	0	0	0
2020/11/26	2030	04/02/2021	8.37	Call	Bond Future	620.2100	0.6202	579.5000	0.5795	(6.564)	0	0	1,000
2020/11/26	2030	04/02/2021	8.86	Put	Bond Future	2,475.7400	2.4757	2,539.4600	2.5395	2.574	0	0	0
2020/11/26	2030	04/02/2021	8.86	Call	Bond Future	1,601.4200	1.6014	1,527.4800	1.5275	(4.617)	0	0	800
2020/11/26	2030	04/02/2021	10.20	Call	Bond Future	6,895.1300	6.8951	6,764.7600	6.7648	(1.891)	0	0	0
2020/11/26	2030	04/02/2021	10.20	Put	Bond Future	280.4800	0.2805	287.7700	0.2878	2.599	0	0	1,800
2020/11/26	2030	06/05/2021	10.95	Call	Bond Future	9,590.4300	9.5904	9,461.2100	9.4612	(1.347)	0	0	0
2020/11/26	2030	06/05/2021	10.95	Put	Bond Future	408.3500	0.4084	418.5700	0.4186	2.503	0	0	300
2020/11/26	2030	06/05/2021	9.27	Put	Bond Future	2,737.2500	2.7373	2,793.7000	2.7937	2.062	0	0	0
2020/11/26	2030	06/05/2021	9.27	Call	Bond Future	3,089.6300	3.0896	3,006.6400	3.0066	(2.686)	0	0	300
2020/11/26	2030	06/05/2021	7.97	Call	Bond Future	573.6200	0.5736	546.1900	0.5462	(4.782)	0	0	700
2020/11/26	2030	06/05/2021	10.04	Call	Bond Future	5,822.7000	5.8227	5,712.2000	5.7122	(1.898)	0	0	0
2020/11/26	2030	06/05/2021	10.04	Put	Bond Future	1,280.0900	1.2801	1,309.0300	1.3090	2.261	0	0	0
2020/11/26	2030	06/05/2021	9.15	Put	Bond Future	3,067.6600	3.0677	3,129.3100	3.1293	2.010	0	0	0
2020/11/26	2030	06/05/2021	9.15	Call	Bond Future	2,744.0100	2.7440	2,666.2200	2.6662	(2.835)	0	0	0
2020/11/26	2030	06/05/2021	9.92	Call	Bond Future	5,348.4100	5.3484	5,241.3800	5.2414	(2.001)	0	0	0
2020/11/26	2030	06/05/2021	11.69	Call	Bond Future	12,850.1700	12.8502	12,714.1500	12.7141	(1.059)	0	0	0
2020/11/26	2030	06/05/2021	11.69	Put	Bond Future	128.1200	0.1281	131.5400	0.1315	2.669	0	0	0
2020/11/26	2030	06/05/2021	11.70	Call	Bond Future	12,894.5000	12.8945	12,758.4200	12.7584	(1.055)	0	0	0
2020/11/26	2030	06/05/2021	11.70	Put	Bond Future	125.9700	0.1260	129.3300	0.1293	2.667	0	0	0
2020/11/26	2030	06/05/2021			Bond Future	9.2073	95.0543	9.2321	94.9149	0.269	0.0000	0.0000	0

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2020/11/26	2030	06/05/2021	8.77	Put	Bond Future	4,300.3600	4.3004	4,379.3000	4.3793	1.836	0	0	0
2020/11/26	2030	06/05/2021	8.77	Call	Bond Future	1,793.4900	1.7935	1,732.9900	1.7330	(3.373)	0	0	300
2020/11/26	2030	06/05/2021	9.22	Call	Bond Future	2,942.6600	2.9427	2,861.8200	2.8618	(2.747)	0	0	0
2020/11/26	2030	06/05/2021	9.22	Put	Bond Future	2,871.1900	2.8712	2,929.7900	2.9298	2.041	0	0	700
2020/11/26	2030	06/05/2021	7.97	Put	Bond Future	7,895.9400	7.8959	8,007.9500	8.0079	1.419	0	0	0
2020/11/26	2030	06/05/2021	9.92	Put	Bond Future	1,442.4000	1.4424	1,474.8100	1.4748	2.247	0	0	700
2020/11/26	2030	06/05/2021	11.71	Call	Bond Future	12,938.8300	12.9388	12,802.6900	12.8027	(1.052)	0	0	0
2020/11/26	2030	06/05/2021	11.71	Put	Bond Future	123.8600	0.1239	127.1600	0.1272	2.664	0	0	0
2020/11/26	2030	06/05/2021	10.74	Call	Bond Future	8,689.5000	8.6895	8,563.4600	8.5635	(1.450)	0	0	0
2020/11/26	2030	06/05/2021	10.74	Put	Bond Future	549.2700	0.5493	562.6700	0.5627	2.440	0	0	0
2020/11/26	2030	05/08/2021	12.10	Call	Bond Future	13,421.8100	13.4218	13,286.3400	13.2863	(1.009)	0	0	0
2020/11/26	2030	05/08/2021	12.10	Put	Bond Future	213.9700	0.2140	219.6300	0.2196	2.645	0	0	600
2020/11/26	2030	05/08/2021	9.45	Call	Bond Future	3,422.6000	3.4226	3,342.1900	3.3422	(2.349)	0	0	600
2020/11/26	2030	05/08/2021	10.41	Call	Bond Future	6,698.9600	6.6990	6,589.1300	6.5891	(1.640)	0	0	0
2020/11/26	2030	05/08/2021	10.41	Put	Bond Future	1,499.5100	1.4995	1,530.8100	1.5308	2.087	0	0	0
2020/11/26	2030	05/08/2021	10.42	Call	Bond Future	6,737.6300	6.7376	6,627.5700	6.6276	(1.634)	0	0	0
2020/11/26	2030	05/08/2021	10.42	Put	Bond Future	1,487.7300	1.4877	1,518.8000	1.5188	2.088	0	0	0
2020/11/26	2030	05/08/2021			Bond Future	9.4180	92.0830	9.4440	91.9419	0.276	0.0000	0.0000	0
2020/11/26	2030	05/08/2021	8.95	Put	Bond Future	4,739.5800	4.7396	4,819.5600	4.8196	1.687	0	0	0
2020/11/26	2030	05/08/2021	8.95	Call	Bond Future	2,146.6200	2.1466	2,085.4700	2.0855	(2.849)	0	0	600
2020/11/26	2030	05/08/2021	9.45	Put	Bond Future	3,248.7300	3.2487	3,309.4500	3.3094	1.869	0	0	0
2020/11/26	2030	05/08/2021	10.43	Call	Bond Future	6,776.3500	6.7763	6,666.0600	6.6661	(1.628)	0	0	0
2020/11/26	2030	05/08/2021	10.43	Put	Bond Future	1,476.0400	1.4760	1,506.8800	1.5069	2.089	0	0	0
2020/11/26	2030	04/11/2021	8.27	Put	Bond Future	8,609.2300	8.6092	8,716.6400	8.7166	1.248	0	0	0
2020/11/26	2030	04/11/2021	8.27	Call	Bond Future	1,096.7100	1.0967	1,061.3600	1.0614	(3.223)	0	0	300
2020/11/26	2030	04/11/2021	8.77	Put	Bond Future	6,442.5400	6.4425	6,535.0000	6.5350	1.435	0	0	0
2020/11/26	2030	04/11/2021	11.44	Put	Bond Future	966.1400	0.9661	986.4400	0.9864	2.101	0	0	300
2020/11/26	2030	04/11/2021	10.59	Put	Bond Future	1,970.7000	1.9707	2,007.5400	2.0075	1.869	0	0	0
2020/11/26	2030	04/11/2021	10.60	Call	Bond Future	6,902.7700	6.9028	6,796.6200	6.7966	(1.538)	0	0	0
2020/11/26	2030	04/11/2021	10.60	Put	Bond Future	1,957.9900	1.9580	1,994.6000	1.9946	1.870	0	0	0
2020/11/26	2030	04/11/2021			Bond Future	9.6262	93.0746	9.6534	92.9319	0.282	0.0000	0.0000	0
2020/11/26	2030	04/11/2021	8.77	Call	Bond Future	1,788.8600	1.7889	1,738.5600	1.7386	(2.812)	0	0	300
2020/11/26	2030	04/11/2021	11.44	Call	Bond Future	9,900.0000	9.9000	9,777.5400	9.7775	(1.237)	0	0	0
2020/11/26	2030	04/11/2021	10.59	Call	Bond Future	6,866.4900	6.8665	6,760.5700	6.7606	(1.543)	0	0	0
2020/11/26	2030	04/11/2021	10.61	Call	Bond Future	6,939.0900	6.9391	6,832.7300	6.8327	(1.533)	0	0	0
2020/11/26	2030	04/11/2021	10.61	Put	Bond Future	1,945.3500	1.9453	1,981.7500	1.9818	1.871	0	0	0
2020/11/26	2032	04/02/2021	9.63	Call	Bond Future	1,245.6200	1.2456	1,236.0700	1.2361	(0.767)	0	0	0
2020/11/26	2032	04/02/2021	9.63	Put	Bond Future	3,681.3900	3.6814	3,657.3600	3.6574	(0.653)	0	0	0
2020/11/26	2032	04/02/2021	9.29	Put	Bond Future	5,247.3700	5.2474	5,224.8900	5.2249	(0.428)	0	0	0
2020/11/26	2032	04/02/2021	9.29	Call	Bond Future	630.8800	0.6309	622.8800	0.6229	(1.268)	0	0	800
2020/11/26	2032	04/02/2021	10.82	Call	Bond Future	5,434.1600	5.4342	5,433.0000	5.4330	(0.021)	0	0	0
2020/11/26	2032	04/02/2021	10.82	Put	Bond Future	763.7600	0.7638	748.1200	0.7481	(2.048)	0	0	800
2020/11/26	2032	04/02/2021			Bond Future	10.0231	91.2336	10.0207	91.2481	(0.024)	0.0000	0.0000	118,082
2020/11/26	2032	04/02/2021	9.62	Call	Bond Future	1,223.6200	1.2236	1,214.0900	1.2141	(0.779)	0	0	0
2020/11/26	2032	04/02/2021	9.62	Put	Bond Future	3,722.5300	3.7225	3,698.5200	3.6985	(0.645)	0	0	0
2020/11/26	2032	04/02/2021	9.61	Call	Bond Future	1,201.7100	1.2017	1,192.2000	1.1922	(0.791)	0	0	0
2020/11/26	2032	04/02/2021	9.61	Put	Bond Future	3,763.8200	3.7638	3,739.8300	3.7398	(0.637)	0	0	0

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2020/11/26	2032	04/02/2021	8.79	Put	Bond Future	8,142.6100	8.1426	8,123.7200	8.1237	(0.232)	0	0	0
2020/11/26	2032	04/02/2021	8.79	Call	Bond Future	188.7300	0.1887	184.3200	0.1843	(2.337)	0	0	800
2020/11/26	2032	06/05/2021	12.57	Call	Bond Future	12,658.1700	12.6582	12,668.0100	12.6680	0.078	0	0	0
2020/11/26	2032	06/05/2021	12.12	Call	Bond Future	10,689.0400	10.6890	10,696.6300	10.6966	0.071	0	0	0
2020/11/26	2032	06/05/2021	12.12	Put	Bond Future	487.5300	0.4875	480.8500	0.4809	(1.370)	0	0	0
2020/11/26	2032	06/05/2021			Bond Future	10.2371	88.0414	10.2347	88.0557	(0.024)	0.0000	0.0000	0
2020/11/26	2032	06/05/2021	12.57	Put	Bond Future	265.3600	0.2654	260.9300	0.2609	(1.669)	0	0	736
2020/11/26	2032	06/05/2021	10.33	Put	Bond Future	3,074.3400	3.0743	3,057.5500	3.0575	(0.546)	0	0	0
2020/11/26	2032	06/05/2021	10.33	Call	Bond Future	3,620.0400	3.6200	3,617.5200	3.6175	(0.070)	0	0	736
2020/11/26	2032	06/05/2021	12.11	Call	Bond Future	10,645.6900	10.6457	10,653.2300	10.6532	0.071	0	0	0
2020/11/26	2032	06/05/2021	12.11	Put	Bond Future	493.8800	0.4939	487.1500	0.4872	(1.363)	0	0	0
2020/11/26	2032	06/05/2021	12.10	Call	Bond Future	10,602.3500	10.6023	10,609.8300	10.6098	0.071	0	0	0
2020/11/26	2032	06/05/2021	12.10	Put	Bond Future	500.3000	0.5003	493.5100	0.4935	(1.357)	0	0	0
2020/11/26	2032	05/08/2021	11.37	Call	Bond Future	7,001.7600	7.0018	7,004.8700	7.0049	0.044	0	0	0
2020/11/26	2032	05/08/2021	11.37	Put	Bond Future	2,000.4700	2.0005	1,989.3400	1.9893	(0.556)	0	0	0
2020/11/26	2032	05/08/2021			Bond Future	10.4587	88.9994	10.4562	89.0137	(0.024)	0.0000	0.0000	0
2020/11/26	2032	05/08/2021	11.35	Call	Bond Future	6,924.2500	6.9242	6,927.2900	6.9273	0.044	0	0	0
2020/11/26	2032	05/08/2021	11.35	Put	Bond Future	2,028.3900	2.0284	2,017.1900	2.0172	(0.552)	0	0	0
2020/11/26	2032	05/08/2021	11.36	Call	Bond Future	6,962.9800	6.9630	6,966.0600	6.9661	0.044	0	0	0
2020/11/26	2032	05/08/2021	11.36	Put	Bond Future	2,014.3800	2.0144	2,003.2200	2.0032	(0.554)	0	0	0
2020/11/26	2032	04/11/2021	9.83	Call	Bond Future	2,212.0900	2.2121	2,211.4900	2.2115	(0.027)	0	0	700
2020/11/26	2032	04/11/2021	11.71	Put	Bond Future	2,343.9300	2.3439	2,333.8300	2.3338	(0.431)	0	0	0
2020/11/26	2032	04/11/2021	11.69	Call	Bond Future	7,686.1200	7.6861	7,690.3100	7.6903	0.055	0	0	0
2020/11/26	2032	04/11/2021	11.70	Call	Bond Future	7,723.0800	7.7231	7,727.3000	7.7273	0.055	0	0	0
2020/11/26	2032	04/11/2021			Bond Future	10.6874	85.8129	10.6848	85.8273	(0.024)	0.0000	0.0000	0
2020/11/26	2032	04/11/2021	9.83	Put	Bond Future	7,146.1800	7.1462	7,131.2300	7.1312	(0.209)	0	0	0
2020/11/26	2032	04/11/2021	12.81	Call	Bond Future	11,704.0400	11.7040	11,712.2400	11.7122	0.070	0	0	0
2020/11/26	2032	04/11/2021	12.81	Put	Bond Future	976.7400	0.9767	970.5900	0.9706	(0.630)	0	0	700
2020/11/26	2032	04/11/2021	11.71	Call	Bond Future	7,760.0800	7.7601	7,764.3300	7.7643	0.055	0	0	0
2020/11/26	2032	04/11/2021	11.69	Put	Bond Future	2,371.3100	2.3713	2,361.1500	2.3612	(0.428)	0	0	0
2020/11/26	2032	04/11/2021	9.33	Put	Bond Future	9,407.3600	9.4074	9,391.8400	9.3918	(0.165)	0	0	0
2020/11/26	2032	04/11/2021	9.33	Call	Bond Future	1,417.1800	1.4172	1,416.0100	1.4160	(0.083)	0	0	700
2020/11/26	2032	04/11/2021	11.70	Put	Bond Future	2,357.5800	2.3576	2,347.4500	2.3475	(0.430)	0	0	0
2020/11/26	2033	04/02/2021			Bond Future	96.1843	96.1843	96.1917	96.1917	0.008	0.0000	0.0000	7,717
2020/11/26	2033	06/05/2021			Bond Future	95.9979	95.9979	96.0050	96.0050	0.007	0.0000	0.0000	0
2020/11/26	2033	05/08/2021			Bond Future	97.0649	97.0649	97.0718	97.0718	0.007	0.0000	0.0000	0
2020/11/26	2033	04/11/2021			Bond Future	96.9092	96.9092	96.9161	96.9161	0.007	0.0000	0.0000	0
2020/11/26	2037	04/02/2021	10.28	Call	Bond Future	809.8300	0.8098	865.1300	0.8651	6.829	0	0	0
2020/11/26	2037	04/02/2021	10.28	Put	Bond Future	5,416.0800	5.4161	5,191.1000	5.1911	(4.154)	0	0	0
2020/11/26	2037	04/02/2021	10.27	Call	Bond Future	792.7900	0.7928	847.1700	0.8472	6.859	0	0	0
2020/11/26	2037	04/02/2021	10.27	Put	Bond Future	5,468.6100	5.4686	5,242.7100	5.2427	(4.131)	0	0	0
2020/11/26	2037	04/02/2021	11.90	Call	Bond Future	6,411.2000	6.4112	6,626.1000	6.6261	3.352	0	0	0
2020/11/26	2037	04/02/2021	13.73	Call	Bond Future	15,117.7900	15.1178	15,394.7400	15.3947	1.832	0	0	0
2020/11/26	2037	04/02/2021	13.73	Put	Bond Future	20.9000	0.0209	17.5700	0.0176	(15.933)	0	0	300
2020/11/26	2037	04/02/2021	10.85	Call	Bond Future	2,174.2200	2.1742	2,289.6200	2.2896	5.308	0	0	0
2020/11/26	2037	04/02/2021	10.85	Put	Bond Future	2,950.3400	2.9503	2,785.4600	2.7855	(5.589)	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
2020/11/26	2037	04/02/2021	10.35	Call	Bond Future	936.1300	0.9361	998.0600	0.9981	6.616	0	0	0
2020/11/26	2037	04/02/2021	10.35	Put	Bond Future	5,057.7500	5.0577	4,839.4000	4.8394	(4.317)	0	0	72
2020/11/26	2037	04/02/2021			Bond Future	10.9704	81.7758	10.9267	82.0561	(0.398)	0.0000	0.0000	129,302
2020/11/26	2037	04/02/2021	10.29	Call	Bond Future	827.1100	0.8271	883.3400	0.8833	6.798	0	0	0
2020/11/26	2037	04/02/2021	10.29	Put	Bond Future	5,363.8800	5.3639	5,139.8300	5.1398	(4.177)	0	0	0
2020/11/26	2037	04/02/2021	11.97	Put	Bond Future	709.2400	0.7092	648.3700	0.6484	(8.582)	0	0	0
2020/11/26	2037	04/02/2021	11.97	Call	Bond Future	6,743.0900	6.7431	6,962.5000	6.9625	3.254	0	0	300
2020/11/26	2037	04/02/2021	11.90	Put	Bond Future	777.2100	0.7772	711.8300	0.7118	(8.412)	0	0	240
2020/11/26	2037	04/02/2021	10.48	Put	Bond Future	4,435.0100	4.4350	4,229.7300	4.2297	(4.629)	0	0	0
2020/11/26	2037	04/02/2021	10.48	Call	Bond Future	1,202.6300	1.2026	1,277.6300	1.2776	6.236	0	0	240
2020/11/26	2037	04/02/2021	9.65	Put	Bond Future	9,346.5400	9.3465	9,081.7900	9.0818	(2.833)	0	0	0
2020/11/26	2037	04/02/2021	9.65	Call	Bond Future	188.4800	0.1885	204.0100	0.2040	8.240	0	0	72
2020/11/26	2037	06/05/2021	12.42	Call	Bond Future	8,475.3900	8.4754	8,689.3100	8.6893	2.524	0	0	0
2020/11/26	2037	06/05/2021	12.43	Call	Bond Future	8,515.6000	8.5156	8,730.0300	8.7300	2.518	0	0	0
2020/11/26	2037	06/05/2021	12.44	Put	Bond Future	1,318.7700	1.3188	1,250.7600	1.2508	(5.157)	0	0	0
2020/11/26	2037	06/05/2021			Bond Future	11.1883	82.6299	11.1429	82.9128	(0.406)	0.0000	0.0000	0
2020/11/26	2037	06/05/2021	12.42	Put	Bond Future	1,345.8900	1.3459	1,276.8700	1.2769	(5.128)	0	0	0
2020/11/26	2037	06/05/2021	12.43	Put	Bond Future	1,332.2700	1.3323	1,263.7600	1.2638	(5.142)	0	0	0
2020/11/26	2037	06/05/2021	12.44	Call	Bond Future	8,555.8800	8.5559	8,770.8100	8.7708	2.512	0	0	0
2020/11/26	2037	05/08/2021	12.26	Put	Bond Future	2,491.7200	2.4917	2,396.8600	2.3969	(3.807)	0	0	0
2020/11/26	2037	05/08/2021	12.27	Call	Bond Future	7,358.9000	7.3589	7,550.2700	7.5503	2.601	0	0	0
2020/11/26	2037	05/08/2021	12.27	Put	Bond Future	2,476.1800	2.4762	2,381.7900	2.3818	(3.812)	0	0	0
2020/11/26	2037	05/08/2021	12.28	Call	Bond Future	7,398.0400	7.3980	7,589.8900	7.5899	2.593	0	0	0
2020/11/26	2037	05/08/2021			Bond Future	11.4187	79.2732	11.3714	79.5590	(0.414)	0.0000	0.0000	0
2020/11/26	2037	05/08/2021	12.26	Call	Bond Future	7,319.7900	7.3198	7,510.6900	7.5107	2.608	0	0	0
2020/11/26	2037	05/08/2021	12.28	Put	Bond Future	2,460.7400	2.4607	2,366.8300	2.3668	(3.816)	0	0	0
2020/11/26	2037	04/11/2021	12.82	Put	Bond Future	2,527.8200	2.5278	2,441.7700	2.4418	(3.404)	0	0	0
2020/11/26	2037	04/11/2021	12.83	Call	Bond Future	9,005.0600	9.0051	9,208.1700	9.2082	2.256	0	0	0
2020/11/26	2037	04/11/2021			Bond Future	11.6431	80.1271	11.5938	80.4159	(0.423)	0.0000	0.0000	0
2020/11/26	2037	04/11/2021	12.81	Call	Bond Future	8,937.2400	8.9372	9,139.5200	9.1395	2.263	0	0	0
2020/11/26	2037	04/11/2021	12.81	Put	Bond Future	2,545.1800	2.5452	2,458.7000	2.4587	(3.398)	0	0	0
2020/11/26	2037	04/11/2021	12.82	Call	Bond Future	8,971.1200	8.9711	9,173.8300	9.1738	2.260	0	0	0
2020/11/26	2037	04/11/2021	12.83	Put	Bond Future	2,510.5700	2.5106	2,424.9200	2.4249	(3.412)	0	0	0
2020/11/26	2038	04/02/2021			Bond Future	106.5655	106.5655	106.2883	106.2883	(0.260)	0.0000	0.0000	9,468
2020/11/26	2038	06/05/2021			Bond Future	107.7037	107.7037	107.4231	107.4231	(0.261)	0.0000	0.0000	0
2020/11/26	2038	05/08/2021			Bond Future	107.1816	107.1816	106.8978	106.8978	(0.265)	0.0000	0.0000	0
2020/11/26	2038	04/11/2021			Bond Future	108.3599	108.3599	108.0728	108.0728	(0.265)	0.0000	0.0000	0
2020/11/26	2040	04/02/2021	10.42	Call	Bond Future	821.3100	0.8213	932.2100	0.9322	13.503	0	0	0
2020/11/26	2040	04/02/2021	10.42	Put	Bond Future	5,747.3500	5.7474	5,348.9400	5.3489	(6.932)	0	0	0
2020/11/26	2040	04/02/2021	9.49	Put	Bond Future	12,362.3300	12.3623	11,866.2000	11.8662	(4.013)	0	0	0
2020/11/26	2040	04/02/2021	9.49	Call	Bond Future	65.7200	0.0657	78.9000	0.0789	20.055	0	0	500
2020/11/26	2040	04/02/2021	9.57	Put	Bond Future	11,709.9700	11.7100	11,217.2000	11.2172	(4.208)	0	0	0
2020/11/26	2040	04/02/2021	9.57	Call	Bond Future	84.4500	0.0845	100.9900	0.1010	19.586	0	0	800
2020/11/26	2040	04/02/2021	10.07	Put	Bond Future	7,934.7700	7.9348	7,481.5800	7.4816	(5.711)	0	0	0
2020/11/26	2040	04/02/2021			Bond Future	11.1128	83.6478	11.0382	84.1572	(0.672)	0.0000	0.0000	78,911
2020/11/26	2040	04/02/2021	10.41	Call	Bond Future	803.0300	0.8030	912.1000	0.9121	13.582	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
2020/11/26	2040	04/02/2021	10.41	Put	Bond Future	5,803.5300	5.8035	5,403.2900	5.4033	(6.896)	0	0	0
2020/11/26	2040	04/02/2021	10.40	Call	Bond Future	785.0200	0.7850	892.2600	0.8923	13.661	0	0	0
2020/11/26	2040	04/02/2021	10.40	Put	Bond Future	5,860.0800	5.8601	5,458.0100	5.4580	(6.861)	0	0	0
2020/11/26	2040	04/02/2021	10.24	Put	Bond Future	6,814.4900	6.8145	6,385.1200	6.3851	(6.301)	0	0	0
2020/11/26	2040	04/02/2021	10.24	Call	Bond Future	532.8700	0.5329	612.8100	0.6128	15.002	0	0	500
2020/11/26	2040	04/02/2021	11.57	Call	Bond Future	4,529.6500	4.5296	4,866.9000	4.8669	7.445	0	0	0
2020/11/26	2040	04/02/2021	11.57	Put	Bond Future	1,515.4600	1.5155	1,343.4000	1.3434	(11.354)	0	0	500
2020/11/26	2040	04/02/2021	10.07	Call	Bond Future	342.5600	0.3426	398.6800	0.3987	16.383	0	0	800
2020/11/26	2040	04/02/2021	11.74	Call	Bond Future	5,312.9200	5.3129	5,676.4200	5.6764	6.842	0	0	0
2020/11/26	2040	04/02/2021	11.74	Put	Bond Future	1,222.6200	1.2226	1,076.8100	1.0768	(11.926)	0	0	800
2020/11/26	2040	06/05/2021	10.83	Put	Bond Future	5,833.5100	5.8335	5,511.7900	5.5118	(5.515)	0	0	0
2020/11/26	2040	06/05/2021	10.83	Call	Bond Future	2,450.5800	2.4506	2,643.1000	2.6431	7.856	0	0	300
2020/11/26	2040	06/05/2021	11.58	Put	Bond Future	3,232.1500	3.2321	3,013.4300	3.0134	(6.767)	0	0	0
2020/11/26	2040	06/05/2021	11.58	Call	Bond Future	4,871.5000	4.8715	5,167.0200	5.1670	6.066	0	0	300
2020/11/26	2040	06/05/2021	12.44	Call	Bond Future	8,422.7200	8.4227	8,809.8600	8.8099	4.596	0	0	0
2020/11/26	2040	06/05/2021	12.44	Put	Bond Future	1,587.5000	1.5875	1,460.4000	1.4604	(8.006)	0	0	0
2020/11/26	2040	06/05/2021			Bond Future	11.3271	84.5216	11.2494	85.0358	(0.686)	0.0000	0.0000	0
2020/11/26	2040	06/05/2021	13.38	Call	Bond Future	12,488.6100	12.4886	12,944.9500	12.9449	3.654	0	0	0
2020/11/26	2040	06/05/2021	13.38	Put	Bond Future	578.0700	0.5781	520.1700	0.5202	(10.016)	0	0	300
2020/11/26	2040	06/05/2021	12.43	Call	Bond Future	8,381.3400	8.3813	8,767.5400	8.7675	4.608	0	0	0
2020/11/26	2040	06/05/2021	12.43	Put	Bond Future	1,603.3600	1.6034	1,475.3200	1.4753	(7.986)	0	0	0
2020/11/26	2040	06/05/2021	12.42	Call	Bond Future	8,340.0200	8.3400	8,725.2800	8.7253	4.619	0	0	0
2020/11/26	2040	06/05/2021	12.42	Put	Bond Future	1,619.3400	1.6193	1,490.3600	1.4904	(7.965)	0	0	0
2020/11/26	2040	05/08/2021	11.05	Put	Bond Future	6,445.0700	6.4451	6,136.1600	6.1362	(4.793)	0	0	0
2020/11/26	2040	05/08/2021	11.05	Call	Bond Future	3,125.3100	3.1253	3,336.1000	3.3361	6.745	0	0	900
2020/11/26	2040	05/08/2021	12.48	Call	Bond Future	8,138.2500	8.1383	8,499.4100	8.4994	4.438	0	0	0
2020/11/26	2040	05/08/2021	12.49	Put	Bond Future	2,544.8000	2.5448	2,387.0600	2.3871	(6.199)	0	0	0
2020/11/26	2040	05/08/2021	12.47	Call	Bond Future	8,097.2600	8.0973	8,457.6100	8.4576	4.450	0	0	0
2020/11/26	2040	05/08/2021			Bond Future	11.5537	80.9352	11.4727	81.4549	(0.701)	0.0000	0.0000	0
2020/11/26	2040	05/08/2021	11.55	Put	Bond Future	4,659.6700	4.6597	4,409.7200	4.4097	(5.364)	0	0	0
2020/11/26	2040	05/08/2021	11.55	Call	Bond Future	4,635.9300	4.6359	4,905.6800	4.9057	5.819	0	0	900
2020/11/26	2040	05/08/2021	14.80	Call	Bond Future	17,375.1600	17.3752	17,864.6500	17.8646	2.817	0	0	0
2020/11/26	2040	05/08/2021	14.80	Put	Bond Future	315.4000	0.3154	285.1900	0.2852	(9.578)	0	0	900
2020/11/26	2040	05/08/2021	12.48	Put	Bond Future	2,560.3000	2.5603	2,401.7600	2.4018	(6.192)	0	0	0
2020/11/26	2040	05/08/2021	12.49	Call	Bond Future	8,179.5100	8.1795	8,541.4700	8.5415	4.425	0	0	0
2020/11/26	2040	05/08/2021	12.47	Put	Bond Future	2,576.1400	2.5761	2,416.7900	2.4168	(6.186)	0	0	0
2020/11/26	2040	04/11/2021	12.90	Call	Bond Future	9,254.5000	9.2545	9,626.3400	9.6263	4.018	0	0	0
2020/11/26	2040	04/11/2021	12.90	Put	Bond Future	2,747.4700	2.7475	2,594.1100	2.5941	(5.582)	0	0	0
2020/11/26	2040	04/11/2021	12.89	Call	Bond Future	9,219.3000	9.2193	9,590.3900	9.5904	4.025	0	0	0
2020/11/26	2040	04/11/2021	12.89	Put	Bond Future	2,766.1800	2.7662	2,612.0700	2.6121	(5.571)	0	0	0
2020/11/26	2040	04/11/2021			Bond Future	11.7739	81.8070	11.6895	82.3322	(0.717)	0.0000	0.0000	0
2020/11/26	2040	04/11/2021	12.91	Call	Bond Future	9,289.7300	9.2897	9,662.3200	9.6623	4.011	0	0	0
2020/11/26	2040	04/11/2021	12.91	Put	Bond Future	2,728.8600	2.7289	2,576.2500	2.5763	(5.592)	0	0	0
2020/11/26	2044	04/02/2021	10.36	Put	Bond Future	6,682.3300	6.6823	6,142.7300	6.1427	(8.075)	0	0	0
2020/11/26	2044	04/02/2021	10.37	Call	Bond Future	569.5300	0.5695	682.8900	0.6829	19.904	0	0	0
2020/11/26	2044	04/02/2021	10.35	Put	Bond Future	6,745.7700	6.7458	6,204.0900	6.2041	(8.030)	0	0	0
2020/11/26	2044	04/02/2021	10.04	Put	Bond Future	8,896.6600	8.8967	8,303.8800	8.3039	(6.663)	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
2020/11/26	2044	04/02/2021	10.04	Call	Bond Future	251.0200	0.2510	309.0900	0.3091	23.134	0	0	0
2020/11/26	2044	04/02/2021	10.84	Call	Bond Future	1,530.3600	1.5304	1,761.1400	1.7611	15.080	0	0	0
2020/11/26	2044	04/02/2021			Bond Future	11.2080	80.0716	11.1128	80.7224	(0.850)	0.0000	0.0000	44,171
2020/11/26	2044	04/02/2021	10.36	Call	Bond Future	555.8300	0.5558	667.0800	0.6671	20.015	0	0	0
2020/11/26	2044	04/02/2021	10.37	Put	Bond Future	6,619.2300	6.6192	6,081.7400	6.0817	(8.120)	0	0	0
2020/11/26	2044	04/02/2021	10.35	Call	Bond Future	542.3600	0.5424	651.5300	0.6515	20.129	0	0	0
2020/11/26	2044	04/02/2021	10.84	Put	Bond Future	4,095.7400	4.0957	3,675.6700	3.6757	(10.256)	0	0	265
2020/11/26	2044	04/02/2021	10.29	Call	Bond Future	466.4300	0.4664	563.5200	0.5635	20.816	0	0	0
2020/11/26	2044	04/02/2021	10.29	Put	Bond Future	7,133.7400	7.1337	6,579.9800	6.5800	(7.763)	0	0	265
2020/11/26	2044	04/02/2021	9.66	Put	Bond Future	11,884.5800	11.8846	11,256.4600	11.2565	(5.285)	0	0	0
2020/11/26	2044	04/02/2021	9.66	Call	Bond Future	85.4500	0.0854	108.1800	0.1082	26.600	0	0	265
2020/11/26	2044	06/05/2021	11.10	Call	Bond Future	2,950.4300	2.9504	3,235.0100	3.2350	9.645	0	0	0
2020/11/26	2044	06/05/2021	11.40	Call	Bond Future	3,903.2000	3.9032	4,241.5000	4.2415	8.667	0	0	0
2020/11/26	2044	06/05/2021	11.40	Put	Bond Future	4,008.2200	4.0082	3,689.2700	3.6893	(7.957)	0	0	3,100
2020/11/26	2044	06/05/2021	11.79	Call	Bond Future	5,306.8900	5.3069	5,709.7500	5.7098	7.591	0	0	0
2020/11/26	2044	06/05/2021	11.79	Put	Bond Future	2,909.5600	2.9096	2,655.1700	2.6552	(8.743)	0	0	3,100
2020/11/26	2044	06/05/2021	12.50	Call	Bond Future	8,283.5000	8.2835	8,777.7300	8.7777	5.966	0	0	0
2020/11/26	2044	06/05/2021	12.50	Put	Bond Future	1,667.6200	1.6676	1,504.6000	1.5046	(9.776)	0	0	3,100
2020/11/26	2044	06/05/2021	12.43	Call	Bond Future	7,977.1300	7.9771	8,463.9200	8.4639	6.102	0	0	0
2020/11/26	2044	06/05/2021	12.43	Put	Bond Future	1,758.9700	1.7590	1,588.5100	1.5885	(9.691)	0	0	0
2020/11/26	2044	06/05/2021	12.44	Call	Bond Future	8,020.8600	8.0209	8,508.7300	8.5087	6.083	0	0	0
2020/11/26	2044	06/05/2021	12.44	Put	Bond Future	1,745.6500	1.7456	1,576.2700	1.5763	(9.703)	0	0	0
2020/11/26	2044	06/05/2021			Bond Future	11.4159	80.9080	11.3168	81.5652	(0.869)	0.0000	0.0000	0
2020/11/26	2044	06/05/2021	11.10	Put	Bond Future	5,077.2800	5.0773	4,704.6100	4.7046	(7.340)	0	0	3,100
2020/11/26	2044	06/05/2021	10.70	Put	Bond Future	6,834.0400	6.8340	6,387.5600	6.3876	(6.533)	0	0	0
2020/11/26	2044	06/05/2021	10.70	Call	Bond Future	1,871.4700	1.8715	2,082.2400	2.0822	11.262	0	0	3,100
2020/11/26	2044	06/05/2021	11.35	Put	Bond Future	4,172.9000	4.1729	3,845.2000	3.8452	(7.853)	0	0	0
2020/11/26	2044	06/05/2021	11.35	Call	Bond Future	3,736.9200	3.7369	4,066.4700	4.0665	8.819	0	0	3,100
2020/11/26	2044	06/05/2021	11.90	Call	Bond Future	5,741.3700	5.7414	6,160.7500	6.1608	7.305	0	0	0
2020/11/26	2044	06/05/2021	11.90	Put	Bond Future	2,662.8200	2.6628	2,424.9500	2.4250	(8.933)	0	0	0
2020/11/26	2044	06/05/2021	12.45	Call	Bond Future	8,064.4400	8.0644	8,553.3900	8.5534	6.063	0	0	0
2020/11/26	2044	06/05/2021	12.45	Put	Bond Future	1,732.2600	1.7323	1,563.9600	1.5640	(9.716)	0	0	0
2020/11/26	2044	05/08/2021	12.60	Put	Bond Future	2,465.1900	2.4652	2,271.2300	2.2712	(7.868)	0	0	0
2020/11/26	2044	05/08/2021	12.61	Call	Bond Future	8,253.0500	8.2530	8,724.3800	8.7244	5.711	0	0	0
2020/11/26	2044	05/08/2021	12.61	Put	Bond Future	2,450.3600	2.4504	2,257.3900	2.2574	(7.875)	0	0	0
2020/11/26	2044	05/08/2021			Bond Future	11.6357	77.4075	11.5322	78.0718	(0.890)	0.0000	0.0000	0
2020/11/26	2044	05/08/2021	12.59	Call	Bond Future	8,171.5700	8.1716	8,640.9100	8.6409	5.744	0	0	0
2020/11/26	2044	05/08/2021	12.59	Put	Bond Future	2,480.3400	2.4803	2,285.3800	2.2854	(7.860)	0	0	0
2020/11/26	2044	05/08/2021	12.60	Call	Bond Future	8,212.1900	8.2122	8,682.5300	8.6825	5.727	0	0	0
2020/11/26	2044	04/11/2021	12.91	Call	Bond Future	9,007.2000	9.0072	9,478.9300	9.4789	5.237	0	0	0
2020/11/26	2044	04/11/2021	12.91	Put	Bond Future	2,908.4500	2.9085	2,708.8200	2.7088	(6.864)	0	0	0
2020/11/26	2044	04/11/2021			Bond Future	11.8490	78.2413	11.7411	78.9127	(0.910)	0.0000	0.0000	0
2020/11/26	2044	04/11/2021	12.89	Call	Bond Future	8,938.8900	8.9389	9,408.7200	9.4087	5.256	0	0	0
2020/11/26	2044	04/11/2021	12.89	Put	Bond Future	2,947.1700	2.9472	2,745.6400	2.7456	(6.838)	0	0	0
2020/11/26	2044	04/11/2021	12.90	Call	Bond Future	8,973.0300	8.9730	9,443.8100	9.4438	5.247	0	0	0
2020/11/26	2044	04/11/2021	12.90	Put	Bond Future	2,927.7600	2.9278	2,727.1800	2.7272	(6.851)	0	0	0
2020/11/26	2046	04/02/2021			Bond Future	95.4501	95.4501	95.4577	95.4577	0.008	0.0000	0.0000	14,890

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/26	2046	06/05/2021			Bond Future	94.6821	94.6821	94.6894	94.6894	0.008	0.0000	0.0000	0
2020/11/26	2046	05/08/2021			Bond Future	95.7347	95.7347	95.7419	95.7419	0.008	0.0000	0.0000	0
2020/11/26	2046	04/11/2021			Bond Future	94.9825	94.9825	94.9897	94.9897	0.008	0.0000	0.0000	0
2020/11/26	2050	04/02/2021			Bond Future	95.4838	95.4838	95.8422	95.8422	0.375	0.0000	0.0000	11,021
2020/11/26	2050	06/05/2021			Bond Future	96.5036	96.5036	96.8653	96.8653	0.375	0.0000	0.0000	0
2020/11/26	2050	05/08/2021			Bond Future	95.6514	95.6514	96.0169	96.0169	0.382	0.0000	0.0000	0
2020/11/26	2050	04/11/2021			Bond Future	96.7029	96.7029	97.0723	97.0723	0.382	0.0000	0.0000	0
2020/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	AL37	04/02/2021			Index Future	777.7340	777.7340	777.1140	777.1140	(0.080)	0.0000	0.0000	0
2020/11/26	AL37	06/05/2021			Index Future	785.8470	785.8470	785.2180	785.2180	(0.080)	0.0000	0.0000	0
2020/11/26	AL37	05/08/2021			Index Future	794.3000	794.3000	793.6640	793.6640	(0.080)	0.0000	0.0000	0
2020/11/26	AL37	04/11/2021			Index Future	802.9340	802.9340	802.2890	802.2890	(0.080)	0.0000	0.0000	0
2020/11/26	AL7T	04/02/2021			Index Future	857.7190	857.7190	857.1370	857.1370	(0.068)	0.0000	0.0000	0
2020/11/26	AL7T	06/05/2021			Index Future	866.6660	866.6660	866.0760	866.0760	(0.068)	0.0000	0.0000	0
2020/11/26	AL7T	05/08/2021			Index Future	875.9890	875.9890	875.3910	875.3910	(0.068)	0.0000	0.0000	0
2020/11/26	AL7T	04/11/2021			Index Future	885.5110	885.5110	884.9040	884.9040	(0.069)	0.0000	0.0000	0
2020/11/26	ALBI	04/02/2021			Index Future	751.6740	751.6740	753.0540	753.0540	0.184	0.0000	0.0000	230
2020/11/26	ALBI	06/05/2021			Index Future	759.5160	759.5160	760.9070	760.9070	0.183	0.0000	0.0000	0
2020/11/26	ALBI	05/08/2021			Index Future	767.6860	767.6860	769.0910	769.0910	0.183	0.0000	0.0000	0
2020/11/26	ALBI	04/11/2021			Index Future	776.0300	776.0300	777.4500	777.4500	0.183	0.0000	0.0000	0
2020/11/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	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
2020/11/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/26	ES33	04/02/2021			Bond Future	11.4871	76.8227	11.4481	77.0302	(0.340)	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
2020/11/26	ES33	06/05/2021			Bond Future	11.7409	73.8503	11.7003	74.0596	(0.346)	0.0000	0.0000	0
2020/11/26	ES33	05/08/2021			Bond Future	12.0051	74.6539	11.9628	74.8653	(0.353)	0.0000	0.0000	0
2020/11/26	ES33	04/11/2021			Bond Future	12.2783	71.6831	12.2341	71.8968	(0.360)	0.0000	0.0000	0
2020/11/26	ES42	04/02/2021			Bond Future	12.0876	75.2518	12.0177	75.6616	(0.579)	0.0000	0.0000	4,779
2020/11/26	ES42	06/05/2021			Bond Future	12.3390	71.7792	12.2659	72.1931	(0.593)	0.0000	0.0000	0
2020/11/26	ES42	05/08/2021			Bond Future	12.5942	72.5607	12.5177	72.9789	(0.607)	0.0000	0.0000	0
2020/11/26	ES42	04/11/2021			Bond Future	12.8600	69.0843	12.7799	69.5069	(0.623)	0.0000	0.0000	0
2020/11/26	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	04/02/2021	750.96	Put	GOVI	87,940.0000	8.7940	74,610.0000	7.4610	(15.158)	0	0	0
2020/11/26	GOVI	04/02/2021			GOVI	742.1660	742.1660	743.4990	743.4990	0.180	0.0000	0.0000	969
2020/11/26	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	04/02/2021	750.95	Put	GOVI	87,840.0000	8.7840	74,510.0000	7.4510	(15.175)	0	0	0
2020/11/26	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	04/02/2021	750.94	Put	GOVI	87,740.0000	8.7740	74,410.0000	7.4410	(15.193)	0	0	0
2020/11/26	GOVI	06/05/2021	678.68	Call	GOVI	712,280.0000	71.2280	725,720.0000	72.5720	1.887	0	0	0
2020/11/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	06/05/2021	678.67	Call	GOVI	712,380.0000	71.2380	725,820.0000	72.5820	1.887	0	0	0
2020/11/26	GOVI	06/05/2021			GOVI	749.9080	749.9080	751.2520	751.2520	0.179	0.0000	0.0000	0
2020/11/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	06/05/2021	678.69	Call	GOVI	712,180.0000	71.2180	725,620.0000	72.5620	1.887	0	0	0
2020/11/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	05/08/2021	719.14	Call	GOVI	388,350.0000	38.8350	401,920.0000	40.1920	3.494	0	0	0
2020/11/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	05/08/2021	719.13	Call	GOVI	388,450.0000	38.8450	402,020.0000	40.2020	3.493	0	0	0
2020/11/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	05/08/2021			GOVI	757.9750	757.9750	759.3320	759.3320	0.179	0.0000	0.0000	0
2020/11/26	GOVI	05/08/2021	719.15	Call	GOVI	388,250.0000	38.8250	401,820.0000	40.1820	3.495	0	0	0
2020/11/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	04/11/2021	728.41	Call	GOVI	378,030.0000	37.8030	391,750.0000	39.1750	3.629	0	0	0
2020/11/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	04/11/2021	728.40	Call	GOVI	378,130.0000	37.8130	391,850.0000	39.1850	3.628	0	0	0
2020/11/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GOVI	04/11/2021			GOVI	766.2130	766.2130	767.5850	767.5850	0.179	0.0000	0.0000	0
2020/11/26	GOVI	04/11/2021	728.42	Call	GOVI	377,930.0000	37.7930	391,650.0000	39.1650	3.630	0	0	0
2020/11/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/26	IGOV	04/02/2021			Index Future	263.6230	263.6230	263.5750	263.5750	(0.018)	0.0000	0.0000	1,090
2020/11/26	IGOV	06/05/2021			Index Future	266.4380	266.4380	266.3880	266.3880	(0.019)	0.0000	0.0000	21
2020/11/26	IGOV	05/08/2021			Index Future	269.3680	269.3680	269.3170	269.3170	(0.019)	0.0000	0.0000	0
2020/11/26	IGOV	04/11/2021			Index Future	272.3590	272.3590	272.3070	272.3070	(0.019)	0.0000	0.0000	0
2020/11/26	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/26	IS05	16/03/2021			Interest Rate Swap	92.1900	92.1900	92.2000	92.2000	0.011	0.0000	0.0000	0
2020/11/26	IS05	15/06/2021			Interest Rate Swap	90.3100	90.3100	90.3500	90.3500	0.044	0.0000	0.0000	0

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2020/11/26	IS05	21/09/2021			Interest Rate Swap	89.2200	89.2200	89.2800	89.2800	0.067	0.0000	0.0000	0
2020/11/26	IS05	21/12/2021			Interest Rate Swap	90.4200	90.4200	90.5000	90.5000	0.088	0.0000	0.0000	51
2020/11/26	IS05	15/03/2022			Interest Rate Swap	89.7900	89.7900	89.8800	89.8800	0.100	0.0000	0.0000	0
2020/11/26	IS05	21/06/2022			Interest Rate Swap	89.8400	89.8400	89.9500	89.9500	0.122	0.0000	0.0000	0
2020/11/26	IS05	20/09/2022			Interest Rate Swap	92.9200	92.9200	93.0500	93.0500	0.140	0.0000	0.0000	0
2020/11/26	IS05	20/12/2022			Interest Rate Swap	93.3600	93.3600	93.5200	93.5200	0.171	0.0000	0.0000	0
2020/11/26	IS05	22/03/2023			Interest Rate Swap	85.7000	85.7000	85.8900	85.8900	0.222	0.0000	0.0000	0
2020/11/26	IS05	20/06/2023			Interest Rate Swap	91.2000	91.2000	91.4300	91.4300	0.252	0.0000	0.0000	0
2020/11/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/26	IS10	17/12/2025			Interest Rate Swap	78.5100	78.5100	78.8900	78.8900	0.484	0.0000	0.0000	0
2020/11/26	IS10	16/03/2026			Interest Rate Swap	75.0000	75.0000	75.3800	75.3800	0.507	0.0000	0.0000	0
2020/11/26	IS10	15/06/2026			Interest Rate Swap	73.3900	73.3900	73.7600	73.7600	0.504	0.0000	0.0000	0
2020/11/26	IS10	21/09/2026			Interest Rate Swap	75.4000	75.4000	75.7500	75.7500	0.464	0.0000	0.0000	0
2020/11/26	IS10	21/12/2026			Interest Rate Swap	79.4300	79.4300	79.7600	79.7600	0.415	0.0000	0.0000	0
2020/11/26	IS10	15/03/2027			Interest Rate Swap	77.9100	77.9100	78.2300	78.2300	0.411	0.0000	0.0000	0
2020/11/26	IS10	21/06/2027			Interest Rate Swap	79.9900	79.9900	80.3100	80.3100	0.400	0.0000	0.0000	0
2020/11/26	IS10	20/09/2027			Interest Rate Swap	85.8400	85.8400	86.1300	86.1300	0.338	0.0000	0.0000	0
2020/11/26	IS10	20/12/2027			Interest Rate Swap	86.2700	86.2700	86.5400	86.5400	0.313	0.0000	0.0000	0
2020/11/26	IS10	22/03/2028			Interest Rate Swap	79.3000	79.3000	79.5500	79.5500	0.315	0.0000	0.0000	0
2020/11/26	IS10	20/06/2028			Interest Rate Swap	87.2500	87.2500	87.4600	87.4600	0.241	0.0000	0.0000	0
2020/11/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/26	JBAF	15/12/2020			Jibar Tradeable Future	3.4150	96.5850	3.4750	96.5250	1.757	0.0000	0.0000	30,010
2020/11/26	JBAF	20/01/2021			Jibar Tradeable Future	3.4350	96.5650	3.5050	96.4950	2.038	0.0000	0.0000	0
2020/11/26	JBAF	17/02/2021			Jibar Tradeable Future	3.4000	96.6000	3.4900	96.5100	2.647	0.0000	0.0000	0
2020/11/26	JBAF	17/03/2021			Jibar Tradeable Future	3.4050	96.5950	3.5050	96.4950	2.937	0.0000	0.0000	0
2020/11/26	JBAF	21/04/2021			Jibar Tradeable Future	3.4100	96.5900	3.4800	96.5200	2.053	0.0000	0.0000	0
2020/11/26	JBAF	19/05/2021			Jibar Tradeable Future	3.4300	96.5700	3.5000	96.5000	2.041	0.0000	0.0000	0
2020/11/26	JBAF	15/06/2021			Jibar Tradeable Future	3.4400	96.5600	3.5100	96.4900	2.035	0.0000	0.0000	0
2020/11/26	JBAF	15/09/2021			Jibar Tradeable Future	3.5350	96.4650	3.6150	96.3850	2.263	0.0000	0.0000	30,000
2020/11/26	JBAF	15/12/2021			Jibar Tradeable Future	3.6800	96.3200	3.7700	96.2300	2.446	0.0000	0.0000	0
2020/11/26	JBAF	16/03/2022			Jibar Tradeable Future	3.8100	96.1900	3.9000	96.1000	2.362	0.0000	0.0000	0
2020/11/26	JBAF	15/06/2022			Jibar Tradeable Future	4.0850	95.9150	4.1750	95.8250	2.203	0.0000	0.0000	0
2020/11/26	JBAF	21/09/2022			Jibar Tradeable Future	4.2350	95.7650	4.3450	95.6550	2.597	0.0000	0.0000	0
2020/11/26	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/26	R023	04/02/2021	6.34	Call	Bond Future	4,339.4600	4.3395	3,925.8500	3.9258	(9.531)	0	0	0
2020/11/26	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/26	R023	04/02/2021			Bond Future	4.1509	110.4761	4.3546	110.0625	4.907	0.0000	0.0000	31,328
2020/11/26	R023	04/02/2021	6.33	Call	Bond Future	4,320.1600	4.3202	3,906.5500	3.9065	(9.574)	0	0	0
2020/11/26	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/26	R023	04/02/2021	6.32	Call	Bond Future	4,300.8500	4.3008	3,887.2400	3.8872	(9.617)	0	0	0
2020/11/26	R023	06/05/2021	7.58	Call	Bond Future	5,941.6200	5.9416	5,523.2500	5.5233	(7.041)	0	0	0
2020/11/26	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	R023	06/05/2021			Bond Future	4.1394	107.7225	4.3733	107.3042	5.651	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
2020/11/26	R023	06/05/2021	7.57	Call	Bond Future	5,924.9900	5.9250	5,506.6200	5.5066	(7.061)	0	0	0
2020/11/26	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/26	R023	06/05/2021	7.56	Call	Bond Future	5,908.3600	5.9084	5,490.0000	5.4900	(7.081)	0	0	0
2020/11/26	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/26	R023	05/08/2021	5.30	Call	Bond Future	1,905.8800	1.9059	1,537.1100	1.5371	(19.349)	0	0	0
2020/11/26	R023	05/08/2021	5.30	Put	Bond Future	70.4800	0.0705	124.8400	0.1248	77.128	0	0	0
2020/11/26	R023	05/08/2021	5.29	Call	Bond Future	1,892.3500	1.8924	1,524.5100	1.5245	(19.438)	0	0	0
2020/11/26	R023	05/08/2021	5.29	Put	Bond Future	72.0600	0.0721	127.3500	0.1273	76.728	0	0	0
2020/11/26	R023	05/08/2021			Bond Future	4.0990	108.8941	4.3733	108.4710	6.693	0.0000	0.0000	0
2020/11/26	R023	05/08/2021	5.31	Call	Bond Future	1,919.4300	1.9194	1,549.7300	1.5497	(19.261)	0	0	0
2020/11/26	R023	05/08/2021	5.31	Put	Bond Future	68.9300	0.0689	122.3600	0.1224	77.513	0	0	0
2020/11/26	R023	04/11/2021	4.91	Call	Bond Future	1,279.0000	1.2790	958.6900	0.9587	(25.044)	0	0	0
2020/11/26	R023	04/11/2021	4.91	Put	Bond Future	159.6900	0.1597	267.1600	0.2672	67.299	0	0	0
2020/11/26	R023	04/11/2021	4.90	Call	Bond Future	1,268.2700	1.2683	949.1100	0.9491	(25.165)	0	0	0
2020/11/26	R023	04/11/2021	4.90	Put	Bond Future	161.8000	0.1618	270.4200	0.2704	67.132	0	0	0
2020/11/26	R023	04/11/2021			Bond Future	4.0449	106.1590	4.3740	105.7313	8.135	0.0000	0.0000	0
2020/11/26	R023	04/11/2021	4.92	Call	Bond Future	1,289.4700	1.2895	967.9500	0.9680	(24.934)	0	0	0
2020/11/26	R023	04/11/2021	4.92	Put	Bond Future	157.3200	0.1573	263.5800	0.2636	67.544	0	0	0
2020/11/26	R035	04/02/2021	10.05	Call	Bond Future	775.8500	0.7758	806.3300	0.8063	3.929	0	0	0
2020/11/26	R035	04/02/2021	10.05	Put	Bond Future	5,384.8400	5.3848	5,232.1300	5.2321	(2.836)	0	0	0
2020/11/26	R035	04/02/2021	10.04	Call	Bond Future	759.0300	0.7590	788.9600	0.7890	3.943	0	0	0
2020/11/26	R035	04/02/2021	10.04	Put	Bond Future	5,437.7300	5.4377	5,284.4700	5.2845	(2.818)	0	0	0
2020/11/26	R035	04/02/2021	10.14	Put	Bond Future	4,923.7300	4.9237	4,776.2900	4.7763	(2.994)	0	0	650
2020/11/26	R035	04/02/2021	11.14	Call	Bond Future	4,042.2600	4.0423	4,148.7700	4.1488	2.635	0	0	0
2020/11/26	R035	04/02/2021	11.14	Put	Bond Future	1,493.9200	1.4939	1,417.2400	1.4172	(5.133)	0	0	650
2020/11/26	R035	04/02/2021			Bond Future	10.7368	90.6083	10.7085	90.7915	(0.264)	0.0000	0.0000	98,050
2020/11/26	R035	04/02/2021	10.06	Call	Bond Future	793.0300	0.7930	824.0900	0.8241	3.917	0	0	0
2020/11/26	R035	04/02/2021	10.06	Put	Bond Future	5,332.3900	5.3324	5,180.2600	5.1803	(2.853)	0	0	0
2020/11/26	R035	04/02/2021	10.14	Call	Bond Future	938.6700	0.9387	974.4200	0.9744	3.809	0	0	0
2020/11/26	R035	06/05/2021	10.55	Call	Bond Future	2,507.4600	2.5075	2,572.8200	2.5728	2.607	0	0	0
2020/11/26	R035	06/05/2021	10.55	Put	Bond Future	5,100.1700	5.1002	4,980.7200	4.9807	(2.342)	0	0	500
2020/11/26	R035	06/05/2021	10.05	Put	Bond Future	7,324.9800	7.3250	7,181.7000	7.1817	(1.956)	0	0	0
2020/11/26	R035	06/05/2021	10.05	Call	Bond Future	1,366.3100	1.3663	1,407.8400	1.4078	3.040	0	0	500
2020/11/26	R035	06/05/2021	12.91	Put	Bond Future	567.8400	0.5678	542.0200	0.5420	(4.547)	0	0	600
2020/11/26	R035	06/05/2021	10.40	Put	Bond Future	5,706.8300	5.7068	5,579.9600	5.5800	(2.223)	0	0	0
2020/11/26	R035	06/05/2021	11.55	Call	Bond Future	5,865.8900	5.8659	5,979.3500	5.9793	1.934	0	0	0
2020/11/26	R035	06/05/2021	11.55	Put	Bond Future	2,247.5700	2.2476	2,176.2200	2.1762	(3.175)	0	0	1,650
2020/11/26	R035	06/05/2021	12.77	Call	Bond Future	11,025.1200	11.0251	11,180.6000	11.1806	1.410	0	0	0
2020/11/26	R035	06/05/2021	12.77	Put	Bond Future	670.4900	0.6705	641.1600	0.6412	(4.374)	0	0	1,650
2020/11/26	R035	06/05/2021	10.24	Put	Bond Future	6,410.4400	6.4104	6,275.8600	6.2759	(2.099)	0	0	0
2020/11/26	R035	06/05/2021	10.24	Call	Bond Future	1,752.4200	1.7524	1,802.6500	1.8026	2.866	0	0	793
2020/11/26	R035	06/05/2021	12.37	Call	Bond Future	9,295.0400	9.2950	9,438.7000	9.4387	1.546	0	0	0
2020/11/26	R035	06/05/2021	12.35	Put	Bond Future	1,077.8500	1.0778	1,036.0400	1.0360	(3.879)	0	0	0
2020/11/26	R035	06/05/2021	12.36	Put	Bond Future	1,066.1800	1.0662	1,024.7000	1.0247	(3.891)	0	0	0
2020/11/26	R035	06/05/2021			Bond Future	10.9545	87.0803	10.9251	87.2651	(0.269)	0.0000	0.0000	0
2020/11/26	R035	06/05/2021	11.05	Call	Bond Future	4,012.7100	4.0127	4,103.0700	4.1031	2.252	0	0	0
2020/11/26	R035	06/05/2021	11.05	Put	Bond Future	3,416.6500	3.4167	3,322.2000	3.3222	(2.764)	0	0	500

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
2020/11/26	R035	06/05/2021	11.15	Put	Bond Future	3,141.5000	3.1415	3,051.9400	3.0519	(2.851)	0	0	0
2020/11/26	R035	06/05/2021	11.15	Call	Bond Future	4,355.0000	4.3550	4,450.2500	4.4502	2.187	0	0	600
2020/11/26	R035	06/05/2021	12.91	Call	Bond Future	11,641.8600	11.6419	11,800.8500	11.8009	1.366	0	0	0
2020/11/26	R035	06/05/2021	10.40	Call	Bond Future	2,123.4500	2.1234	2,181.3900	2.1814	2.729	0	0	600
2020/11/26	R035	06/05/2021	10.81	Put	Bond Future	4,161.5400	4.1615	4,055.1300	4.0551	(2.557)	0	0	0
2020/11/26	R035	06/05/2021	10.81	Call	Bond Future	3,248.4100	3.2484	3,326.8100	3.3268	2.413	0	0	1,650
2020/11/26	R035	06/05/2021	11.32	Call	Bond Future	4,970.6300	4.9706	5,073.9300	5.0739	2.078	0	0	0
2020/11/26	R035	06/05/2021	11.32	Put	Bond Future	2,722.5300	2.7225	2,641.0200	2.6410	(2.994)	0	0	793
2020/11/26	R035	06/05/2021	12.37	Put	Bond Future	1,054.6100	1.0546	1,013.4600	1.0135	(3.902)	0	0	0
2020/11/26	R035	06/05/2021	12.35	Call	Bond Future	9,210.2300	9.2102	9,353.2300	9.3532	1.553	0	0	0
2020/11/26	R035	06/05/2021	12.02	Call	Bond Future	7,842.7100	7.8427	7,973.9300	7.9739	1.673	0	0	0
2020/11/26	R035	06/05/2021	12.02	Put	Bond Future	1,526.3100	1.5263	1,472.7200	1.4727	(3.511)	0	0	793
2020/11/26	R035	06/05/2021	12.36	Call	Bond Future	9,252.6100	9.2526	9,395.9400	9.3959	1.549	0	0	0
2020/11/26	R035	05/08/2021	5.31	Call	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0	0	0
2020/11/26	R035	05/08/2021	5.31	Put	Bond Future	50,063.1600	50.0632	49,876.5700	49.8766	(0.373)	0	0	0
2020/11/26	R035	05/08/2021			Bond Future	11.1829	88.0277	11.1522	88.2143	(0.274)	0.0000	0.0000	0
2020/11/26	R035	05/08/2021	5.29	Call	Bond Future	0.1200	0.0001	0.1300	0.0001	8.333	0	0	0
2020/11/26	R035	05/08/2021	5.29	Put	Bond Future	50,296.4400	50.2964	50,109.8500	50.1098	(0.371)	0	0	0
2020/11/26	R035	05/08/2021	5.30	Call	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2020/11/26	R035	05/08/2021	5.30	Put	Bond Future	50,179.7400	50.1797	49,993.1400	49.9931	(0.372)	0	0	0
2020/11/26	R035	04/11/2021	10.62	Put	Bond Future	7,606.5700	7.6066	7,481.2400	7.4812	(1.648)	0	0	0
2020/11/26	R035	04/11/2021	10.62	Call	Bond Future	2,703.4300	2.7034	2,766.6400	2.7666	2.338	0	0	400
2020/11/26	R035	04/11/2021	11.08	Call	Bond Future	3,877.6100	3.8776	3,958.2800	3.9583	2.080	0	0	0
2020/11/26	R035	04/11/2021	11.08	Put	Bond Future	5,902.4000	5.9024	5,794.5300	5.7945	(1.828)	0	0	782
2020/11/26	R035	04/11/2021	10.23	Put	Bond Future	9,410.2900	9.4103	9,271.2100	9.2712	(1.478)	0	0	0
2020/11/26	R035	04/11/2021	10.12	Put	Bond Future	9,974.6500	9.9747	9,832.0100	9.8320	(1.430)	0	0	0
2020/11/26	R035	04/11/2021	10.12	Call	Bond Future	1,780.6000	1.7806	1,826.5000	1.8265	2.578	0	0	400
2020/11/26	R035	04/11/2021	11.75	Put	Bond Future	3,990.0700	3.9901	3,906.5300	3.9065	(2.094)	0	0	782
2020/11/26	R035	04/11/2021	12.53	Call	Bond Future	8,764.1200	8.7641	8,892.6800	8.8927	1.467	0	0	0
2020/11/26	R035	04/11/2021	12.53	Put	Bond Future	2,566.3300	2.5663	2,506.3500	2.5063	(2.337)	0	0	0
2020/11/26	R035	04/11/2021			Bond Future	11.4174	84.5011	11.3855	84.6896	(0.280)	0.0000	0.0000	0
2020/11/26	R035	04/11/2021	13.82	Call	Bond Future	13,518.3400	13.5183	13,677.7400	13.6777	1.179	0	0	0
2020/11/26	R035	04/11/2021	13.82	Put	Bond Future	961.7300	0.9617	932.5900	0.9326	(3.030)	0	0	400
2020/11/26	R035	04/11/2021	10.23	Call	Bond Future	1,955.2500	1.9553	2,004.7100	2.0047	2.530	0	0	782
2020/11/26	R035	04/11/2021	11.75	Call	Bond Future	5,917.9700	5.9180	6,022.9700	6.0230	1.774	0	0	0
2020/11/26	R035	04/11/2021	12.51	Call	Bond Future	8,694.9500	8.6950	8,822.9300	8.8229	1.472	0	0	0
2020/11/26	R035	04/11/2021	12.51	Put	Bond Future	2,602.4400	2.6024	2,541.8800	2.5419	(2.327)	0	0	0
2020/11/26	R035	04/11/2021	12.52	Call	Bond Future	8,729.5100	8.7295	8,857.7900	8.8578	1.469	0	0	0
2020/11/26	R035	04/11/2021	12.52	Put	Bond Future	2,584.3300	2.5843	2,524.0700	2.5241	(2.332)	0	0	0
2020/11/26	R186	04/02/2021	8.16	Call	Bond Future	5,561.9400	5.5619	5,467.2200	5.4672	(1.703)	0	0	0
2020/11/26	R186	04/02/2021	8.17	Put	Bond Future	147.5000	0.1475	151.2100	0.1512	2.515	0	0	0
2020/11/26	R186	04/02/2021	8.15	Call	Bond Future	5,517.3000	5.5173	5,422.7000	5.4227	(1.715)	0	0	0
2020/11/26	R186	04/02/2021	8.00	Put	Bond Future	234.0900	0.2341	240.1500	0.2402	2.589	0	0	15,177
2020/11/26	R186	04/02/2021			Bond Future	7.0874	117.5654	7.1064	117.4668	0.268	0.0000	0.0000	78,559
2020/11/26	R186	04/02/2021	8.16	Put	Bond Future	151.7100	0.1517	155.5300	0.1555	2.518	0	0	0
2020/11/26	R186	04/02/2021	8.17	Call	Bond Future	5,606.6600	5.6067	5,511.8300	5.5118	(1.691)	0	0	0
2020/11/26	R186	04/02/2021	8.15	Put	Bond Future	156.0200	0.1560	159.9600	0.1600	2.525	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
2020/11/26	R186	04/02/2021	8.00	Call	Bond Future	4,857.7300	4.8577	4,765.2500	4.7652	(1.904)	0	0	0
2020/11/26	R186	06/05/2021	10.77	Call	Bond Future	15,866.4700	15.8665	15,766.4900	15.7665	(0.630)	0	0	0
2020/11/26	R186	06/05/2021	10.77	Put	Bond Future	1.7900	0.0018	1.8400	0.0018	2.793	0	0	0
2020/11/26	R186	06/05/2021	10.76	Call	Bond Future	15,825.4800	15.8255	15,725.5000	15.7255	(0.632)	0	0	0
2020/11/26	R186	06/05/2021	10.76	Put	Bond Future	1.8500	0.0019	1.9000	0.0019	2.703	0	0	0
2020/11/26	R186	06/05/2021			Bond Future	7.2558	118.7923	7.2760	118.6922	0.278	0.0000	0.0000	0
2020/11/26	R186	06/05/2021	10.78	Call	Bond Future	15,907.4500	15.9074	15,807.4700	15.8075	(0.629)	0	0	0
2020/11/26	R186	06/05/2021	10.78	Put	Bond Future	1.7400	0.0017	1.7900	0.0018	2.874	0	0	0
2020/11/26	R186	05/08/2021	8.62	Call	Bond Future	6,119.1200	6.1191	6,033.5800	6.0336	(1.398)	0	0	0
2020/11/26	R186	05/08/2021	8.62	Put	Bond Future	693.6700	0.6937	709.5100	0.7095	2.284	0	0	0
2020/11/26	R186	05/08/2021	8.61	Call	Bond Future	6,083.9000	6.0839	5,998.5300	5.9985	(1.403)	0	0	0
2020/11/26	R186	05/08/2021	8.61	Put	Bond Future	702.7900	0.7028	718.8000	0.7188	2.278	0	0	0
2020/11/26	R186	05/08/2021			Bond Future	7.4331	114.8030	7.4546	114.7017	0.290	0.0000	0.0000	0
2020/11/26	R186	05/08/2021	8.63	Call	Bond Future	6,154.4000	6.1544	6,068.6900	6.0687	(1.393)	0	0	0
2020/11/26	R186	05/08/2021	8.63	Put	Bond Future	684.6500	0.6847	700.3200	0.7003	2.289	0	0	0
2020/11/26	R186	04/11/2021	8.09	Call	Bond Future	3,891.3600	3.8914	3,823.1500	3.8231	(1.753)	0	0	0
2020/11/26	R186	04/11/2021	8.09	Put	Bond Future	1,812.2900	1.8123	1,846.6500	1.8466	1.896	0	0	0
2020/11/26	R186	04/11/2021	8.10	Call	Bond Future	3,920.1300	3.9201	3,851.6900	3.8517	(1.746)	0	0	0
2020/11/26	R186	04/11/2021	8.10	Put	Bond Future	1,797.3200	1.7973	1,831.4500	1.8315	1.899	0	0	0
2020/11/26	R186	04/11/2021			Bond Future	7.6204	116.0390	7.6433	115.9364	0.301	0.0000	0.0000	0
2020/11/26	R186	04/11/2021	8.11	Call	Bond Future	3,949.0000	3.9490	3,880.3200	3.8803	(1.739)	0	0	0
2020/11/26	R186	04/11/2021	8.11	Put	Bond Future	1,782.4600	1.7825	1,816.3500	1.8163	1.901	0	0	0
2020/11/26	R197	04/02/2021			Bond Future	316.3282	316.3282	316.3272	316.3272	0.000	0.0000	0.0000	2,460
2020/11/26	R197	06/05/2021			Bond Future	319.7059	319.7059	319.7036	319.7036	(0.001)	0.0000	0.0000	0
2020/11/26	R197	05/08/2021			Bond Future	315.2674	315.2674	315.2645	315.2645	(0.001)	0.0000	0.0000	0
2020/11/26	R197	04/11/2021			Bond Future	318.7331	318.7331	318.7298	318.7298	(0.001)	0.0000	0.0000	0
2020/11/26	R202	04/02/2021			Bond Future	212.7557	212.7557	212.7718	212.7718	0.008	0.0000	0.0000	7,827
2020/11/26	R202	06/05/2021			Bond Future	215.0274	215.0274	215.0428	215.0428	0.007	0.0000	0.0000	0
2020/11/26	R202	05/08/2021			Bond Future	213.1724	213.1724	213.1874	213.1874	0.007	0.0000	0.0000	0
2020/11/26	R202	04/11/2021			Bond Future	215.5156	215.5156	215.5307	215.5307	0.007	0.0000	0.0000	0
2020/11/26	R209	04/02/2021	10.12	Call	Bond Future	1,488.9200	1.4889	1,560.5600	1.5606	4.812	0	0	0
2020/11/26	R209	04/02/2021	10.12	Put	Bond Future	3,320.8800	3.3209	3,173.1400	3.1731	(4.449)	0	0	0
2020/11/26	R209	04/02/2021			Bond Future	10.4327	70.7586	10.3946	70.9780	(0.365)	0.0000	0.0000	26,668
2020/11/26	R209	04/02/2021	10.11	Call	Bond Future	1,465.9900	1.4660	1,536.7900	1.5368	4.830	0	0	0
2020/11/26	R209	04/02/2021	10.11	Put	Bond Future	3,357.7000	3.3577	3,209.1200	3.2091	(4.425)	0	0	0
2020/11/26	R209	04/02/2021	10.10	Call	Bond Future	1,443.2700	1.4433	1,513.2400	1.5132	4.848	0	0	0
2020/11/26	R209	04/02/2021	10.10	Put	Bond Future	3,394.8000	3.3948	3,245.3900	3.2454	(4.401)	0	0	0
2020/11/26	R209	06/05/2021	9.75	Put	Bond Future	0.0000	0.0000	6,298.7000	6.2987	100.000	0	0	0
2020/11/26	R209	06/05/2021	9.75	Call	Bond Future	0.0000	0.0000	1,387.4400	1.3874	100.000	0	0	1,250
2020/11/26	R209	06/05/2021	11.00	Call	Bond Future	4,479.9000	4.4799	4,608.8500	4.6088	2.878	0	0	0
2020/11/26	R209	06/05/2021	11.00	Put	Bond Future	2,395.0000	2.3950	2,302.5300	2.3025	(3.861)	0	0	3,500
2020/11/26	R209	06/05/2021	10.00	Put	Bond Future	5,396.5400	5.3965	5,245.0000	5.2450	(2.808)	0	0	0
2020/11/26	R209	06/05/2021	10.00	Call	Bond Future	1,795.0500	1.7950	1,864.9300	1.8649	3.893	0	0	1,500
2020/11/26	R209	06/05/2021	12.25	Call	Bond Future	9,055.4700	9.0555	9,238.1600	9.2382	2.017	0	0	0
2020/11/26	R209	06/05/2021	12.25	Put	Bond Future	744.4500	0.7444	705.7200	0.7057	(5.202)	0	0	9,150

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
2020/11/26	R209	06/05/2021	12.23	Call	Bond Future	8,979.8300	8.9798	9,161.8400	9.1618	2.027	0	0	0
2020/11/26	R209	06/05/2021	12.23	Put	Bond Future	761.4600	0.7615	722.0500	0.7220	(5.176)	0	0	0
2020/11/26	R209	06/05/2021	12.22	Call	Bond Future	8,942.0500	8.9421	9,123.7300	9.1237	2.032	0	0	0
2020/11/26	R209	06/05/2021	12.22	Put	Bond Future	770.0800	0.7701	730.3400	0.7303	(5.161)	0	0	0
2020/11/26	R209	06/05/2021			Bond Future	10.6194	68.3575	10.5799	68.5789	(0.371)	0.0000	0.0000	3,500
2020/11/26	R209	06/05/2021	10.60	Call	Bond Future	0.0000	0.0000	3,368.4000	3.3684	100.000	0	0	0
2020/11/26	R209	06/05/2021	10.60	Put	Bond Future	0.0000	0.0000	3,255.6800	3.2557	100.000	0	0	1,250
2020/11/26	R209	06/05/2021	11.60	Call	Bond Future	0.0000	0.0000	6,791.2700	6.7913	100.000	0	0	0
2020/11/26	R209	06/05/2021	11.60	Put	Bond Future	0.0000	0.0000	1,382.7900	1.3828	100.000	0	0	1,250
2020/11/26	R209	06/05/2021	10.25	Put	Bond Future	4,465.3400	4.4653	4,328.6600	4.3287	(3.061)	0	0	0
2020/11/26	R209	06/05/2021	10.25	Call	Bond Future	2,349.7100	2.3497	2,434.4500	2.4344	3.606	0	0	5,325
2020/11/26	R209	06/05/2021	11.25	Call	Bond Future	5,340.4800	5.3405	5,482.4500	5.4825	2.658	0	0	0
2020/11/26	R209	06/05/2021	11.25	Put	Bond Future	1,936.3600	1.9364	1,856.9100	1.8569	(4.103)	0	0	9,150
2020/11/26	R209	06/05/2021	12.24	Call	Bond Future	9,017.6400	9.0176	9,199.9900	9.2000	2.022	0	0	0
2020/11/26	R209	06/05/2021	12.24	Put	Bond Future	752.9100	0.7529	713.8400	0.7138	(5.189)	0	0	0
2020/11/26	R209	05/08/2021	11.81	Call	Bond Future	7,105.5600	7.1056	7,260.7800	7.2608	2.184	0	0	0
2020/11/26	R209	05/08/2021	11.81	Put	Bond Future	1,957.7300	1.9577	1,889.2800	1.8893	(3.496)	0	0	0
2020/11/26	R209	05/08/2021			Bond Future	10.8109	69.1013	10.7701	69.3249	(0.378)	0.0000	0.0000	0
2020/11/26	R209	05/08/2021	11.80	Call	Bond Future	7,073.1100	7.0731	7,227.9300	7.2279	2.189	0	0	0
2020/11/26	R209	05/08/2021	11.80	Put	Bond Future	1,973.9100	1.9739	1,905.0600	1.9051	(3.488)	0	0	0
2020/11/26	R209	05/08/2021	11.79	Call	Bond Future	7,040.7100	7.0407	7,195.1400	7.1951	2.193	0	0	0
2020/11/26	R209	05/08/2021	11.79	Put	Bond Future	1,990.2000	1.9902	1,920.9600	1.9210	(3.479)	0	0	0
2020/11/26	R209	04/11/2021	12.19	Call	Bond Future	8,050.5000	8.0505	8,210.2800	8.2103	1.985	0	0	0
2020/11/26	R209	04/11/2021	12.19	Put	Bond Future	2,165.0600	2.1651	2,098.7600	2.0988	(3.062)	0	0	0
2020/11/26	R209	04/11/2021	12.17	Call	Bond Future	7,988.6300	7.9886	8,147.7400	8.1477	1.992	0	0	0
2020/11/26	R209	04/11/2021			Bond Future	11.0065	66.7052	10.9640	66.9313	(0.385)	0.0000	0.0000	0
2020/11/26	R209	04/11/2021	12.18	Call	Bond Future	8,019.5500	8.0196	8,178.9900	8.1790	1.988	0	0	0
2020/11/26	R209	04/11/2021	12.18	Put	Bond Future	2,180.5900	2.1806	2,113.9500	2.1140	(3.056)	0	0	0
2020/11/26	R209	04/11/2021	12.17	Put	Bond Future	2,196.2000	2.1962	2,129.2300	2.1292	(3.049)	0	0	0
2020/11/26	R210	04/02/2021			Bond Future	192.8771	192.8771	192.0073	192.0073	(0.451)	0.0000	0.0000	1,254
2020/11/26	R210	06/05/2021			Bond Future	192.2274	192.2274	191.3476	191.3476	(0.458)	0.0000	0.0000	0
2020/11/26	R210	05/08/2021			Bond Future	194.3642	194.3642	193.4742	193.4742	(0.458)	0.0000	0.0000	0
2020/11/26	R210	04/11/2021			Bond Future	193.7650	193.7650	192.8650	192.8650	(0.464)	0.0000	0.0000	0
2020/11/26	R212	04/02/2021			Bond Future	169.9473	169.9473	169.9441	169.9441	(0.002)	0.0000	0.0000	6,342
2020/11/26	R212	06/05/2021			Bond Future	171.7625	171.7625	171.7586	171.7586	(0.002)	0.0000	0.0000	0
2020/11/26	R212	05/08/2021			Bond Future	171.3432	171.3432	171.3389	171.3389	(0.002)	0.0000	0.0000	0
2020/11/26	R212	04/11/2021			Bond Future	173.2266	173.2266	173.2222	173.2222	(0.003)	0.0000	0.0000	0
2020/11/26	R213	04/02/2021	9.40	Call	Bond Future	1,785.4500	1.7854	1,763.0900	1.7631	(1.252)	0	0	0
2020/11/26	R213	04/02/2021	9.40	Put	Bond Future	2,436.6900	2.4367	2,430.9500	2.4309	(0.236)	0	0	0
2020/11/26	R213	04/02/2021	9.39	Call	Bond Future	1,759.1100	1.7591	1,736.8500	1.7369	(1.265)	0	0	0
2020/11/26	R213	04/02/2021	9.39	Put	Bond Future	2,467.8800	2.4679	2,462.2400	2.4622	(0.229)	0	0	0
2020/11/26	R213	04/02/2021			Bond Future	9.5138	87.0823	9.5167	87.0656	0.031	0.0000	0.0000	8,945
2020/11/26	R213	04/02/2021	9.41	Call	Bond Future	1,812.0100	1.8120	1,789.5600	1.7896	(1.239)	0	0	0
2020/11/26	R213	04/02/2021	9.41	Put	Bond Future	2,405.7800	2.4058	2,399.9500	2.4000	(0.242)	0	0	0
2020/11/26	R213	06/05/2021	11.91	Call	Bond Future	11,336.1500	11.3362	11,316.8600	11.3169	(0.170)	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
2020/11/26	R213	06/05/2021	11.91	Put	Bond Future	254.0300	0.2540	251.8700	0.2519	(0.850)	0	0	0
2020/11/26	R213	06/05/2021			Bond Future	9.7089	84.4626	9.7120	84.4455	0.032	0.0000	0.0000	0
2020/11/26	R213	06/05/2021	11.90	Call	Bond Future	11,294.1100	11.2941	11,274.8100	11.2748	(0.171)	0	0	0
2020/11/26	R213	06/05/2021	11.90	Put	Bond Future	257.7700	0.2578	255.6000	0.2556	(0.842)	0	0	0
2020/11/26	R213	06/05/2021	11.89	Call	Bond Future	11,252.0900	11.2521	11,232.7600	11.2328	(0.172)	0	0	0
2020/11/26	R213	06/05/2021	11.89	Put	Bond Future	261.5700	0.2616	259.3700	0.2594	(0.841)	0	0	0
2020/11/26	R213	05/08/2021	10.14	Put	Bond Future	2,917.0700	2.9171	2,917.6800	2.9177	0.021	0	0	200
2020/11/26	R213	05/08/2021	9.34	Put	Bond Future	5,208.6700	5.2087	5,213.3300	5.2133	0.089	0	0	0
2020/11/26	R213	05/08/2021	9.34	Call	Bond Future	2,058.2200	2.0582	2,045.4100	2.0454	(0.622)	0	0	200
2020/11/26	R213	05/08/2021	10.85	Call	Bond Future	6,531.9800	6.5320	6,513.1700	6.5132	(0.288)	0	0	0
2020/11/26	R213	05/08/2021	10.85	Put	Bond Future	1,707.6500	1.7076	1,706.3100	1.7063	(0.078)	0	0	0
2020/11/26	R213	05/08/2021	10.84	Call	Bond Future	6,494.8300	6.4948	6,476.0400	6.4760	(0.289)	0	0	0
2020/11/26	R213	05/08/2021	10.84	Put	Bond Future	1,720.0400	1.7200	1,718.7200	1.7187	(0.077)	0	0	0
2020/11/26	R213	05/08/2021			Bond Future	9.9137	85.3813	9.9170	85.3638	0.033	0.0000	0.0000	0
2020/11/26	R213	05/08/2021	10.78	Call	Bond Future	6,273.7300	6.2737	6,255.0500	6.2550	(0.298)	0	0	0
2020/11/26	R213	05/08/2021	10.78	Put	Bond Future	1,797.0600	1.7971	1,795.8500	1.7959	(0.067)	0	0	200
2020/11/26	R213	05/08/2021	10.14	Call	Bond Future	4,118.3000	4.1183	4,101.4400	4.1014	(0.409)	0	0	0
2020/11/26	R213	05/08/2021	10.86	Call	Bond Future	6,569.1800	6.5692	6,550.3600	6.5504	(0.286)	0	0	0
2020/11/26	R213	05/08/2021	10.86	Put	Bond Future	1,695.3500	1.6953	1,694.0000	1.6940	(0.080)	0	0	0
2020/11/26	R213	04/11/2021	11.10	Put	Bond Future	2,117.9300	2.1179	2,117.8700	2.1179	(0.003)	0	0	0
2020/11/26	R213	04/11/2021	11.11	Call	Bond Future	7,014.6500	7.0147	6,996.8000	6.9968	(0.254)	0	0	0
2020/11/26	R213	04/11/2021	11.09	Put	Bond Future	2,130.7300	2.1307	2,130.6900	2.1307	(0.002)	0	0	0
2020/11/26	R213	04/11/2021			Bond Future	10.1264	82.7714	10.1298	82.7536	0.034	0.0000	0.0000	0
2020/11/26	R213	04/11/2021	11.10	Call	Bond Future	6,979.7000	6.9797	6,961.8700	6.9619	(0.255)	0	0	0
2020/11/26	R213	04/11/2021	11.11	Put	Bond Future	2,104.9300	2.1049	2,104.8500	2.1049	(0.004)	0	0	0
2020/11/26	R213	04/11/2021	11.09	Call	Bond Future	6,944.5200	6.9445	6,926.7100	6.9267	(0.256)	0	0	0
2020/11/26	R214	04/02/2021	10.33	Call	Bond Future	1,018.7400	1.0187	1,124.9400	1.1249	10.425	0	0	0
2020/11/26	R214	04/02/2021	10.33	Put	Bond Future	4,524.5300	4.5245	4,233.4800	4.2335	(6.433)	0	0	0
2020/11/26	R214	04/02/2021			Bond Future	10.9176	67.2387	10.8485	67.6360	(0.633)	0.0000	0.0000	15,478
2020/11/26	R214	04/02/2021	10.32	Call	Bond Future	1,001.1300	1.0011	1,105.9400	1.1059	10.469	0	0	0
2020/11/26	R214	04/02/2021	10.32	Put	Bond Future	4,569.1900	4.5692	4,276.7500	4.2768	(6.400)	0	0	0
2020/11/26	R214	04/02/2021	10.31	Call	Bond Future	983.6100	0.9836	1,087.0400	1.0870	10.515	0	0	0
2020/11/26	R214	04/02/2021	10.31	Put	Bond Future	4,614.0200	4.6140	4,320.2000	4.3202	(6.368)	0	0	0
2020/11/26	R214	06/05/2021	12.26	Call	Bond Future	7,324.2000	7.3242	7,626.1300	7.6261	4.122	0	0	0
2020/11/26	R214	06/05/2021	12.26	Put	Bond Future	1,378.4800	1.3785	1,279.2600	1.2793	(7.198)	0	0	0
2020/11/26	R214	06/05/2021	12.25	Call	Bond Future	7,289.9900	7.2900	7,591.2200	7.5912	4.132	0	0	0
2020/11/26	R214	06/05/2021	12.25	Put	Bond Future	1,391.7800	1.3918	1,291.8600	1.2919	(7.179)	0	0	0
2020/11/26	R214	06/05/2021			Bond Future	11.1043	64.6640	11.0326	65.0652	(0.646)	0.0000	0.0000	0
2020/11/26	R214	06/05/2021	12.27	Call	Bond Future	7,358.4500	7.3585	7,661.0800	7.6611	4.113	0	0	0
2020/11/26	R214	06/05/2021	12.27	Put	Bond Future	1,365.2900	1.3653	1,266.7700	1.2668	(7.216)	0	0	0
2020/11/26	R214	05/08/2021	12.03	Put	Bond Future	2,508.0500	2.5081	2,370.3700	2.3704	(5.490)	0	0	0
2020/11/26	R214	05/08/2021	12.01	Call	Bond Future	6,207.3500	6.2074	6,473.7300	6.4737	4.291	0	0	0
2020/11/26	R214	05/08/2021			Bond Future	11.2988	65.3675	11.2243	65.7729	(0.659)	0.0000	0.0000	0
2020/11/26	R214	05/08/2021	12.02	Call	Bond Future	6,241.1800	6.2412	6,508.2300	6.5082	4.279	0	0	0
2020/11/26	R214	05/08/2021	12.02	Put	Bond Future	2,523.2100	2.5232	2,384.8500	2.3849	(5.483)	0	0	0
2020/11/26	R214	05/08/2021	12.03	Call	Bond Future	6,275.0400	6.2750	6,542.7700	6.5428	4.267	0	0	0
2020/11/26	R214	05/08/2021	12.01	Put	Bond Future	2,538.4600	2.5385	2,399.4300	2.3994	(5.477)	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
2020/11/26	R214	04/11/2021	12.47	Call	Bond Future	7,485.6700	7.4857	7,765.8500	7.7659	3.743	0	0	0
2020/11/26	R214	04/11/2021	12.46	Call	Bond Future	7,452.6800	7.4527	7,732.3200	7.7323	3.752	0	0	0
2020/11/26	R214	04/11/2021	12.46	Put	Bond Future	2,696.0300	2.6960	2,565.9600	2.5660	(4.825)	0	0	0
2020/11/26	R214	04/11/2021			Bond Future	11.4968	62.7943	11.4194	63.2040	(0.673)	0.0000	0.0000	0
2020/11/26	R214	04/11/2021	12.47	Put	Bond Future	2,682.7900	2.6828	2,553.2600	2.5533	(4.828)	0	0	0
2020/11/26	R214	04/11/2021	12.48	Call	Bond Future	7,518.4500	7.5185	7,799.1800	7.7992	3.734	0	0	0
2020/11/26	R214	04/11/2021	12.48	Put	Bond Future	2,669.4100	2.6694	2,540.4300	2.5404	(4.832)	0	0	0
2020/11/26	R248	04/02/2021	10.47	Call	Bond Future	789.0600	0.7891	949.6300	0.9496	20.350	0	0	0
2020/11/26	R248	04/02/2021	10.47	Put	Bond Future	5,678.0200	5.6780	5,132.6500	5.1326	(9.605)	0	0	0
2020/11/26	R248	04/02/2021	10.46	Call	Bond Future	771.0500	0.7711	928.9200	0.9289	20.475	0	0	0
2020/11/26	R248	04/02/2021	10.46	Put	Bond Future	5,737.5300	5.7375	5,189.4600	5.1895	(9.552)	0	0	0
2020/11/26	R248	04/02/2021	10.75	Call	Bond Future	1,434.9200	1.4349	1,678.2900	1.6783	16.961	0	0	0
2020/11/26	R248	04/02/2021			Bond Future	11.1351	83.6273	11.0346	84.3333	(0.902)	0.0000	0.0000	115,327
2020/11/26	R248	04/02/2021	10.48	Call	Bond Future	807.3300	0.8073	970.6400	0.9706	20.228	0	0	0
2020/11/26	R248	04/02/2021	10.48	Put	Bond Future	5,618.9000	5.6189	5,076.2700	5.0763	(9.657)	0	0	0
2020/11/26	R248	04/02/2021	10.80	Put	Bond Future	3,972.2200	3.9722	3,524.9800	3.5250	(11.259)	0	0	0
2020/11/26	R248	04/02/2021	10.80	Call	Bond Future	1,573.2400	1.5732	1,831.9400	1.8319	16.444	0	0	2,140
2020/11/26	R248	04/02/2021	9.80	Put	Bond Future	10,504.5800	10.5046	9,836.6000	9.8366	(6.359)	0	0	0
2020/11/26	R248	04/02/2021	9.80	Call	Bond Future	135.1200	0.1351	173.0800	0.1731	28.094	0	0	2,140
2020/11/26	R248	04/02/2021	11.50	Put	Bond Future	1,647.7800	1.6478	1,401.8900	1.4019	(14.923)	0	0	0
2020/11/26	R248	04/02/2021	11.50	Call	Bond Future	4,122.6600	4.1227	4,582.7100	4.5827	11.159	0	0	0
2020/11/26	R248	04/02/2021	10.75	Put	Bond Future	4,202.8500	4.2029	3,740.2800	3.7403	(11.006)	0	0	0
2020/11/26	R248	06/05/2021	12.36	Call	Bond Future	8,193.2400	8.1932	8,725.7300	8.7257	6.499	0	0	0
2020/11/26	R248	06/05/2021	12.36	Put	Bond Future	1,750.5500	1.7506	1,570.0400	1.5700	(10.312)	0	0	0
2020/11/26	R248	06/05/2021			Bond Future	11.3314	80.0896	11.2268	80.8026	(0.923)	0.0000	0.0000	0
2020/11/26	R248	06/05/2021	12.35	Call	Bond Future	8,152.3700	8.1524	8,683.5400	8.6835	6.516	0	0	0
2020/11/26	R248	06/05/2021	12.35	Put	Bond Future	1,767.6800	1.7677	1,585.8500	1.5859	(10.286)	0	0	0
2020/11/26	R248	06/05/2021	12.34	Call	Bond Future	8,111.5400	8.1115	8,641.3900	8.6414	6.532	0	0	0
2020/11/26	R248	06/05/2021	12.34	Put	Bond Future	1,784.9400	1.7849	1,601.7900	1.6018	(10.261)	0	0	0
2020/11/26	R248	05/08/2021	12.51	Put	Bond Future	2,528.2300	2.5282	2,318.7800	2.3188	(8.284)	0	0	0
2020/11/26	R248	05/08/2021	12.52	Call	Bond Future	8,497.4700	8.4975	9,009.7300	9.0097	6.028	0	0	0
2020/11/26	R248	05/08/2021	12.50	Put	Bond Future	2,547.6100	2.5476	2,336.9900	2.3370	(8.267)	0	0	0
2020/11/26	R248	05/08/2021			Bond Future	11.5368	80.9609	11.4277	81.6814	(0.946)	0.0000	0.0000	0
2020/11/26	R248	05/08/2021	12.51	Call	Bond Future	8,460.3100	8.4603	8,971.4000	8.9714	6.041	0	0	0
2020/11/26	R248	05/08/2021	12.52	Put	Bond Future	2,508.7500	2.5088	2,300.4700	2.3005	(8.302)	0	0	0
2020/11/26	R248	05/08/2021	12.50	Call	Bond Future	8,422.9600	8.4230	8,932.8800	8.9329	6.054	0	0	0
2020/11/26	R248	04/11/2021	12.85	Call	Bond Future	9,286.3400	9.2863	9,805.4100	9.8054	5.590	0	0	0
2020/11/26	R248	04/11/2021	12.85	Put	Bond Future	2,823.3000	2.8233	2,614.0900	2.6141	(7.410)	0	0	0
2020/11/26	R248	04/11/2021			Bond Future	11.7462	77.4213	11.6324	78.1496	(0.969)	0.0000	0.0000	0
2020/11/26	R248	04/11/2021	12.83	Call	Bond Future	9,216.4500	9.2164	9,733.4600	9.7335	5.610	0	0	0
2020/11/26	R248	04/11/2021	12.83	Put	Bond Future	2,861.5500	2.8615	2,650.2800	2.6503	(7.383)	0	0	0
2020/11/26	R248	04/11/2021	12.84	Call	Bond Future	9,251.3800	9.2514	9,769.4200	9.7694	5.600	0	0	0
2020/11/26	R248	04/11/2021	12.84	Put	Bond Future	2,842.3700	2.8424	2,632.1300	2.6321	(7.397)	0	0	0

Total

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