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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2020 TO 30/11/2020

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
2020/11/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	2025	04/02/2021		Bond Future	146.8850	146.8850	146.8878	146.8878	0.002	0.0000	0.0000	5,307
2020/11/30	2025	06/05/2021		Bond Future	148.4526	148.4526	148.4548	148.4548	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
2020/11/30	2025	05/08/2021			Bond Future	148.5738	148.5738	148.5758	148.5758	0.001	0.0000	0.0000	0
2020/11/30	2025	04/11/2021			Bond Future	150.2066	150.2066	150.2085	150.2085	0.001	0.0000	0.0000	0
2020/11/30	2029	04/02/2021			Bond Future	102.9779	102.9779	102.9066	102.9066	(0.069)	0.0000	0.0000	2,232
2020/11/30	2029	06/05/2021			Bond Future	102.9393	102.9393	102.8668	102.8668	(0.070)	0.0000	0.0000	0
2020/11/30	2029	05/08/2021			Bond Future	104.0832	104.0832	104.0096	104.0096	(0.071)	0.0000	0.0000	0
2020/11/30	2029	04/11/2021			Bond Future	104.0785	104.0785	104.0041	104.0041	(0.072)	0.0000	0.0000	0
2020/11/30	2030	04/02/2021	9.16	Call	Bond Future	2,177.6300	2.1776	2,061.1600	2.0612	(5.348)	0	0	0
2020/11/30	2030	04/02/2021	9.16	Put	Bond Future	1,819.2000	1.8192	1,839.0100	1.8390	1.089	0	0	0
2020/11/30	2030	04/02/2021	9.15	Call	Bond Future	2,146.6600	2.1467	2,030.8000	2.0308	(5.397)	0	0	0
2020/11/30	2030	04/02/2021	9.15	Put	Bond Future	1,845.7900	1.8458	1,866.2100	1.8662	1.106	0	0	0
2020/11/30	2030	04/02/2021	8.20	Put	Bond Future	5,704.0400	5.7040	5,800.4300	5.8004	1.690	0	0	0
2020/11/30	2030	04/02/2021	9.20	Put	Bond Future	1,715.6800	1.7157	1,733.0800	1.7331	1.014	0	0	0
2020/11/30	2030	04/02/2021	9.20	Call	Bond Future	2,303.8900	2.3039	2,185.0100	2.1850	(5.160)	0	0	1,600
2020/11/30	2030	04/02/2021	9.12	Put	Bond Future	1,927.2700	1.9273	1,949.6000	1.9496	1.159	0	0	0
2020/11/30	2030	04/02/2021	9.12	Call	Bond Future	2,055.1800	2.0552	1,941.2300	1.9412	(5.545)	0	0	1,000
2020/11/30	2030	04/02/2021	8.36	Put	Bond Future	4,876.6900	4.8767	4,960.5800	4.9606	1.720	0	0	0
2020/11/30	2030	04/02/2021	8.36	Call	Bond Future	480.8200	0.4808	428.4300	0.4284	(10.896)	0	0	800
2020/11/30	2030	04/02/2021			Bond Future	9.0979	93.5577	9.1214	93.4214	0.259	0.0000	0.0000	111,071
2020/11/30	2030	04/02/2021	9.17	Call	Bond Future	2,208.8400	2.2088	2,091.7500	2.0918	(5.301)	0	0	0
2020/11/30	2030	04/02/2021	9.17	Put	Bond Future	1,792.9000	1.7929	1,812.0900	1.8121	1.070	0	0	0
2020/11/30	2030	04/02/2021	9.30	Call	Bond Future	2,639.1300	2.6391	2,514.7100	2.5147	(4.714)	0	0	0
2020/11/30	2030	04/02/2021	9.30	Put	Bond Future	1,479.6800	1.4797	1,491.5400	1.4915	0.802	0	0	4,000
2020/11/30	2030	04/02/2021	9.35	Call	Bond Future	2,816.6900	2.8167	2,689.7800	2.6898	(4.506)	0	0	0
2020/11/30	2030	04/02/2021	9.35	Put	Bond Future	1,373.3300	1.3733	1,382.7000	1.3827	0.682	0	0	2,000
2020/11/30	2030	04/02/2021	8.20	Call	Bond Future	319.9400	0.3199	280.0500	0.2800	(12.468)	0	0	1,600
2020/11/30	2030	04/02/2021	8.37	Put	Bond Future	4,827.2200	4.8272	4,910.2900	4.9103	1.721	0	0	0
2020/11/30	2030	04/02/2021	8.37	Call	Bond Future	492.6900	0.4927	439.4800	0.4395	(10.800)	0	0	1,000
2020/11/30	2030	04/02/2021	8.86	Put	Bond Future	2,746.0200	2.7460	2,787.2600	2.7873	1.502	0	0	0
2020/11/30	2030	04/02/2021	8.86	Call	Bond Future	1,357.3600	1.3574	1,262.3200	1.2623	(7.002)	0	0	800
2020/11/30	2030	04/02/2021	10.20	Call	Bond Future	6,422.7200	6.4227	6,278.8600	6.2789	(2.240)	0	0	0
2020/11/30	2030	04/02/2021	10.20	Put	Bond Future	322.4100	0.3224	314.8300	0.3148	(2.351)	0	0	1,800
2020/11/30	2030	06/05/2021	10.95	Call	Bond Future	9,117.7900	9.1178	8,981.2900	8.9813	(1.497)	0	0	0
2020/11/30	2030	06/05/2021	10.95	Put	Bond Future	456.1600	0.4562	457.7500	0.4577	0.349	0	0	300
2020/11/30	2030	06/05/2021	9.27	Put	Bond Future	2,968.9200	2.9689	3,010.5600	3.0106	1.403	0	0	0
2020/11/30	2030	06/05/2021	9.27	Call	Bond Future	2,800.8500	2.8008	2,704.4000	2.7044	(3.444)	0	0	300
2020/11/30	2030	06/05/2021	7.97	Call	Bond Future	484.1700	0.4842	450.6400	0.4506	(6.925)	0	0	700
2020/11/30	2030	06/05/2021	10.04	Call	Bond Future	5,427.7100	5.4277	5,304.4000	5.3044	(2.272)	0	0	0
2020/11/30	2030	06/05/2021	10.04	Put	Bond Future	1,405.5500	1.4056	1,420.3300	1.4203	1.052	0	0	0
2020/11/30	2030	06/05/2021	9.15	Put	Bond Future	3,318.8200	3.3188	3,365.9300	3.3659	1.419	0	0	0
2020/11/30	2030	06/05/2021	9.15	Call	Bond Future	2,474.7200	2.4747	2,383.7400	2.3837	(3.676)	0	0	0
2020/11/30	2030	06/05/2021	9.92	Call	Bond Future	4,967.1500	4.9671	4,846.9800	4.8470	(2.419)	0	0	0
2020/11/30	2030	06/05/2021	11.69	Call	Bond Future	12,346.9100	12.3469	12,208.0300	12.2080	(1.125)	0	0	0
2020/11/30	2030	06/05/2021	11.69	Put	Bond Future	145.3100	0.1453	144.5200	0.1445	(0.544)	0	0	0
2020/11/30	2030	06/05/2021	11.70	Call	Bond Future	12,390.9900	12.3910	12,252.0900	12.2521	(1.121)	0	0	0
2020/11/30	2030	06/05/2021	11.70	Put	Bond Future	142.9100	0.1429	142.1000	0.1421	(0.567)	0	0	0
2020/11/30	2030	06/05/2021			Bond Future	9.3000	94.5339	9.3247	94.3958	0.266	0.0000	0.0000	0

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2020/11/30	2030	06/05/2021	8.77	Put	Bond Future	4,614.9800	4.6150	4,681.0300	4.6810	1.431	0	0	0
2020/11/30	2030	06/05/2021	8.77	Call	Bond Future	1,587.6600	1.5877	1,515.6200	1.5156	(4.537)	0	0	300
2020/11/30	2030	06/05/2021	9.22	Call	Bond Future	2,661.9500	2.6619	2,567.7400	2.5677	(3.539)	0	0	0
2020/11/30	2030	06/05/2021	9.22	Put	Bond Future	3,110.9300	3.1109	3,154.8100	3.1548	1.411	0	0	700
2020/11/30	2030	06/05/2021	7.97	Put	Bond Future	8,326.9400	8.3269	8,431.5000	8.4315	1.256	0	0	0
2020/11/30	2030	06/05/2021	9.92	Put	Bond Future	1,581.5900	1.5816	1,599.5100	1.5995	1.133	0	0	700
2020/11/30	2030	06/05/2021	11.71	Call	Bond Future	12,435.0500	12.4351	12,296.1500	12.2962	(1.117)	0	0	0
2020/11/30	2030	06/05/2021	11.71	Put	Bond Future	140.5300	0.1405	139.7200	0.1397	(0.576)	0	0	0
2020/11/30	2030	06/05/2021	10.74	Call	Bond Future	8,230.5900	8.2306	8,095.8100	8.0958	(1.638)	0	0	0
2020/11/30	2030	06/05/2021	10.74	Put	Bond Future	610.8100	0.6108	614.1200	0.6141	0.542	0	0	0
2020/11/30	2030	05/08/2021	12.10	Call	Bond Future	12,920.9500	12.9210	12,783.0600	12.7831	(1.067)	0	0	0
2020/11/30	2030	05/08/2021	12.10	Put	Bond Future	239.5600	0.2396	241.4900	0.2415	0.806	0	0	600
2020/11/30	2030	05/08/2021	9.45	Call	Bond Future	3,138.9300	3.1389	3,049.5300	3.0495	(2.848)	0	0	600
2020/11/30	2030	05/08/2021	10.41	Call	Bond Future	6,302.8500	6.3028	6,184.2900	6.1843	(1.881)	0	0	0
2020/11/30	2030	05/08/2021	10.41	Put	Bond Future	1,629.8500	1.6299	1,651.1100	1.6511	1.304	0	0	0
2020/11/30	2030	05/08/2021	10.42	Call	Bond Future	6,340.6000	6.3406	6,221.8300	6.2218	(1.873)	0	0	0
2020/11/30	2030	05/08/2021	10.42	Put	Bond Future	1,617.1500	1.6172	1,638.2000	1.6382	1.302	0	0	0
2020/11/30	2030	05/08/2021			Bond Future	9.5151	91.5565	9.5410	91.4167	0.272	0.0000	0.0000	0
2020/11/30	2030	05/08/2021	8.95	Put	Bond Future	5,053.5400	5.0535	5,124.4000	5.1244	1.402	0	0	0
2020/11/30	2030	05/08/2021	8.95	Call	Bond Future	1,934.1300	1.9341	1,865.1700	1.8652	(3.565)	0	0	600
2020/11/30	2030	05/08/2021	9.45	Put	Bond Future	3,491.5100	3.4915	3,541.9300	3.5419	1.444	0	0	0
2020/11/30	2030	05/08/2021	10.43	Call	Bond Future	6,378.4200	6.3784	6,259.4300	6.2594	(1.866)	0	0	0
2020/11/30	2030	05/08/2021	10.43	Put	Bond Future	1,604.5600	1.6046	1,625.3900	1.6254	1.298	0	0	0
2020/11/30	2030	04/11/2021	8.27	Put	Bond Future	9,020.0600	9.0201	9,121.8900	9.1219	1.129	0	0	0
2020/11/30	2030	04/11/2021	8.27	Call	Bond Future	975.2000	0.9752	935.6600	0.9357	(4.055)	0	0	300
2020/11/30	2030	04/11/2021	8.77	Put	Bond Future	6,799.6700	6.7997	6,885.4400	6.8854	1.261	0	0	0
2020/11/30	2030	04/11/2021	11.44	Put	Bond Future	1,050.7600	1.0508	1,064.5300	1.0645	1.310	0	0	300
2020/11/30	2030	04/11/2021	10.59	Put	Bond Future	2,120.2600	2.1203	2,148.6400	2.1486	1.339	0	0	0
2020/11/30	2030	04/11/2021	10.60	Call	Bond Future	6,519.1400	6.5191	6,405.9300	6.4059	(1.737)	0	0	0
2020/11/30	2030	04/11/2021	10.60	Put	Bond Future	2,106.7000	2.1067	2,134.8600	2.1349	1.337	0	0	0
2020/11/30	2030	04/11/2021			Bond Future	9.7277	92.5423	9.7548	92.4009	0.278	0.0000	0.0000	0
2020/11/30	2030	04/11/2021	8.77	Call	Bond Future	1,613.6500	1.6137	1,558.0500	1.5581	(3.446)	0	0	300
2020/11/30	2030	04/11/2021	11.44	Call	Bond Future	9,452.2800	9.4523	9,324.6800	9.3247	(1.350)	0	0	0
2020/11/30	2030	04/11/2021	10.59	Call	Bond Future	6,483.7100	6.4837	6,370.7200	6.3707	(1.743)	0	0	0
2020/11/30	2030	04/11/2021	10.61	Call	Bond Future	6,554.6100	6.5546	6,441.2000	6.4412	(1.730)	0	0	0
2020/11/30	2030	04/11/2021	10.61	Put	Bond Future	2,093.2100	2.0932	2,121.1700	2.1212	1.336	0	0	0
2020/11/30	2032	04/02/2021	9.63	Call	Bond Future	1,062.5200	1.0625	996.1100	0.9961	(6.250)	0	0	0
2020/11/30	2032	04/02/2021	9.63	Put	Bond Future	3,969.5700	3.9696	3,981.9700	3.9820	0.312	0	0	0
2020/11/30	2032	04/02/2021	9.29	Put	Bond Future	5,604.4500	5.6045	5,638.7200	5.6387	0.611	0	0	0
2020/11/30	2032	04/02/2021	9.29	Call	Bond Future	516.6800	0.5167	472.1400	0.4721	(8.620)	0	0	800
2020/11/30	2032	04/02/2021	10.82	Call	Bond Future	5,040.4900	5.0405	4,939.1800	4.9392	(2.010)	0	0	0
2020/11/30	2032	04/02/2021	10.82	Put	Bond Future	841.3700	0.8414	818.8700	0.8189	(2.674)	0	0	800
2020/11/30	2032	04/02/2021			Bond Future	10.1009	90.7623	10.1139	90.6835	0.129	0.0000	0.0000	118,082
2020/11/30	2032	04/02/2021	9.62	Call	Bond Future	1,042.6500	1.0427	976.8500	0.9769	(6.311)	0	0	0
2020/11/30	2032	04/02/2021	9.62	Put	Bond Future	4,012.8400	4.0128	4,025.8500	4.0258	0.324	0	0	0
2020/11/30	2032	04/02/2021	9.61	Call	Bond Future	1,022.8800	1.0229	957.7100	0.9577	(6.371)	0	0	0
2020/11/30	2032	04/02/2021	9.61	Put	Bond Future	4,056.2700	4.0563	4,069.9100	4.0699	0.336	0	0	0

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2020/11/30	2032	04/02/2021	8.79	Put	Bond Future	8,569.4700	8.5695	8,629.4600	8.6295	0.700	0	0	0
2020/11/30	2032	04/02/2021	8.79	Call	Bond Future	144.3100	0.1443	125.4900	0.1255	(13.041)	0	0	800
2020/11/30	2032	06/05/2021	12.57	Call	Bond Future	12,205.9600	12.2060	12,120.2400	12.1202	(0.702)	0	0	0
2020/11/30	2032	06/05/2021	12.12	Call	Bond Future	10,254.5000	10.2545	10,167.2800	10.1673	(0.851)	0	0	0
2020/11/30	2032	06/05/2021	12.12	Put	Bond Future	529.8900	0.5299	522.6400	0.5226	(1.368)	0	0	0
2020/11/30	2032	06/05/2021			Bond Future	10.3182	87.5645	10.3319	87.4846	0.132	0.0000	0.0000	0
2020/11/30	2032	06/05/2021	12.57	Put	Bond Future	290.0500	0.2900	284.3000	0.2843	(1.982)	0	0	736
2020/11/30	2032	06/05/2021	10.33	Put	Bond Future	3,276.1400	3.2761	3,283.3600	3.2834	0.220	0	0	0
2020/11/30	2032	06/05/2021	10.33	Call	Bond Future	3,344.9400	3.3449	3,272.1900	3.2722	(2.175)	0	0	736
2020/11/30	2032	06/05/2021	12.11	Call	Bond Future	10,211.6300	10.2116	10,124.3900	10.1244	(0.854)	0	0	0
2020/11/30	2032	06/05/2021	12.11	Put	Bond Future	536.7200	0.5367	529.4500	0.5295	(1.355)	0	0	0
2020/11/30	2032	06/05/2021	12.10	Call	Bond Future	10,168.7800	10.1688	10,081.5100	10.0815	(0.858)	0	0	0
2020/11/30	2032	06/05/2021	12.10	Put	Bond Future	543.6300	0.5436	536.3300	0.5363	(1.343)	0	0	0
2020/11/30	2032	05/08/2021	11.37	Call	Bond Future	6,648.5500	6.6486	6,570.7600	6.5708	(1.170)	0	0	0
2020/11/30	2032	05/08/2021	11.37	Put	Bond Future	2,129.7100	2.1297	2,132.9200	2.1329	0.151	0	0	0
2020/11/30	2032	05/08/2021			Bond Future	10.5434	88.5170	10.5577	88.4360	0.136	0.0000	0.0000	0
2020/11/30	2032	05/08/2021	11.35	Call	Bond Future	6,572.6600	6.5727	6,495.0900	6.4951	(1.180)	0	0	0
2020/11/30	2032	05/08/2021	11.35	Put	Bond Future	2,159.2500	2.1593	2,162.6800	2.1627	0.159	0	0	0
2020/11/30	2032	05/08/2021	11.36	Call	Bond Future	6,610.5800	6.6106	6,532.9000	6.5329	(1.175)	0	0	0
2020/11/30	2032	05/08/2021	11.36	Put	Bond Future	2,144.4300	2.1444	2,147.7500	2.1478	0.155	0	0	0
2020/11/30	2032	04/11/2021	9.83	Call	Bond Future	2,038.3800	2.0384	1,995.7900	1.9958	(2.089)	0	0	700
2020/11/30	2032	04/11/2021	11.71	Put	Bond Future	2,478.5900	2.4786	2,485.7900	2.4858	0.290	0	0	0
2020/11/30	2032	04/11/2021	11.69	Call	Bond Future	7,334.3700	7.3344	7,259.8400	7.2598	(1.016)	0	0	0
2020/11/30	2032	04/11/2021	11.70	Call	Bond Future	7,370.6300	7.3706	7,295.9900	7.2960	(1.013)	0	0	0
2020/11/30	2032	04/11/2021			Bond Future	10.7759	85.3251	10.7908	85.2432	0.138	0.0000	0.0000	0
2020/11/30	2032	04/11/2021	9.83	Put	Bond Future	7,460.2800	7.4603	7,499.6300	7.4996	0.527	0	0	0
2020/11/30	2032	04/11/2021	12.81	Call	Bond Future	11,283.3400	11.2833	11,201.9500	11.2019	(0.721)	0	0	0
2020/11/30	2032	04/11/2021	12.81	Put	Bond Future	1,043.8500	1.0439	1,044.4000	1.0444	0.053	0	0	700
2020/11/30	2032	04/11/2021	11.71	Call	Bond Future	7,406.9300	7.4069	7,332.1900	7.3322	(1.009)	0	0	0
2020/11/30	2032	04/11/2021	11.69	Put	Bond Future	2,507.3700	2.5074	2,514.7800	2.5148	0.296	0	0	0
2020/11/30	2032	04/11/2021	9.33	Put	Bond Future	9,769.4500	9.7695	9,819.0700	9.8191	0.508	0	0	0
2020/11/30	2032	04/11/2021	9.33	Call	Bond Future	1,291.4600	1.2915	1,259.1400	1.2591	(2.503)	0	0	700
2020/11/30	2032	04/11/2021	11.70	Put	Bond Future	2,492.9400	2.4929	2,500.2400	2.5002	0.293	0	0	0
2020/11/30	2033	04/02/2021			Bond Future	96.0987	96.0987	96.3064	96.3064	0.216	0.0000	0.0000	7,717
2020/11/30	2033	06/05/2021			Bond Future	95.9106	95.9106	96.1202	96.1202	0.218	0.0000	0.0000	0
2020/11/30	2033	05/08/2021			Bond Future	96.9762	96.9762	97.1880	97.1880	0.218	0.0000	0.0000	0
2020/11/30	2033	04/11/2021			Bond Future	96.8194	96.8194	97.0333	97.0333	0.221	0.0000	0.0000	0
2020/11/30	2037	04/02/2021	10.28	Call	Bond Future	660.0400	0.6600	569.6100	0.5696	(13.701)	0	0	0
2020/11/30	2037	04/02/2021	10.28	Put	Bond Future	5,826.3700	5.8264	6,013.4400	6.0134	3.211	0	0	0
2020/11/30	2037	04/02/2021	10.27	Call	Bond Future	645.2600	0.6453	556.1900	0.5562	(13.804)	0	0	0
2020/11/30	2037	04/02/2021	10.27	Put	Bond Future	5,881.1600	5.8812	6,069.5900	6.0696	3.204	0	0	0
2020/11/30	2037	04/02/2021	11.90	Call	Bond Future	5,935.9300	5.9359	5,673.8400	5.6738	(4.415)	0	0	0
2020/11/30	2037	04/02/2021	13.73	Call	Bond Future	14,560.3400	14.5603	14,281.5600	14.2816	(1.915)	0	0	0
2020/11/30	2037	04/02/2021	13.73	Put	Bond Future	23.5300	0.0235	22.2500	0.0223	(5.440)	0	0	300
2020/11/30	2037	04/02/2021	10.85	Call	Bond Future	1,887.3500	1.8874	1,717.3400	1.7173	(9.008)	0	0	0
2020/11/30	2037	04/02/2021	10.85	Put	Bond Future	3,223.5500	3.2236	3,331.0400	3.3310	3.335	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
2020/11/30	2037	04/02/2021	10.35	Call	Bond Future	770.1900	0.7702	670.0600	0.6701	(13.001)	0	0	0
2020/11/30	2037	04/02/2021	10.35	Put	Bond Future	5,451.8900	5.4519	5,629.2600	5.6293	3.253	0	0	72
2020/11/30	2037	04/02/2021			Bond Future	11.0584	81.2157	11.1023	80.9382	0.397	0.0000	0.0000	129,302
2020/11/30	2037	04/02/2021	10.29	Call	Bond Future	675.0500	0.6750	583.2500	0.5833	(13.599)	0	0	0
2020/11/30	2037	04/02/2021	10.29	Put	Bond Future	5,771.9000	5.7719	5,957.6000	5.9576	3.217	0	0	0
2020/11/30	2037	04/02/2021	11.97	Put	Bond Future	786.6800	0.7867	799.2700	0.7993	1.600	0	0	0
2020/11/30	2037	04/02/2021	11.97	Call	Bond Future	6,260.4500	6.2604	5,995.5400	5.9955	(4.231)	0	0	300
2020/11/30	2037	04/02/2021	11.90	Put	Bond Future	862.0200	0.8620	877.4300	0.8774	1.788	0	0	240
2020/11/30	2037	04/02/2021	10.48	Put	Bond Future	4,798.0700	4.7981	4,956.9600	4.9570	3.312	0	0	0
2020/11/30	2037	04/02/2021	10.48	Call	Bond Future	1,005.6100	1.0056	887.0000	0.8870	(11.795)	0	0	240
2020/11/30	2037	04/02/2021	9.65	Put	Bond Future	9,858.8800	9.8589	10,107.6300	10.1076	2.523	0	0	0
2020/11/30	2037	04/02/2021	9.65	Call	Bond Future	140.7400	0.1407	111.9900	0.1120	(20.428)	0	0	72
2020/11/30	2037	06/05/2021	12.42	Call	Bond Future	8,016.3800	8.0164	7,772.1300	7.7721	(3.047)	0	0	0
2020/11/30	2037	06/05/2021	12.43	Call	Bond Future	8,055.7100	8.0557	7,811.0800	7.8111	(3.037)	0	0	0
2020/11/30	2037	06/05/2021	12.44	Put	Bond Future	1,424.5300	1.4245	1,460.2900	1.4603	2.510	0	0	0
2020/11/30	2037	06/05/2021			Bond Future	11.2800	82.0633	11.3258	81.7826	0.406	0.0000	0.0000	0
2020/11/30	2037	06/05/2021	12.42	Put	Bond Future	1,453.4200	1.4534	1,489.9300	1.4899	2.512	0	0	0
2020/11/30	2037	06/05/2021	12.43	Put	Bond Future	1,438.9200	1.4389	1,475.0500	1.4750	2.511	0	0	0
2020/11/30	2037	06/05/2021	12.44	Call	Bond Future	8,095.1000	8.0951	7,850.1000	7.8501	(3.027)	0	0	0
2020/11/30	2037	05/08/2021	12.26	Put	Bond Future	2,656.8300	2.6568	2,725.4200	2.7254	2.582	0	0	0
2020/11/30	2037	05/08/2021	12.27	Call	Bond Future	6,949.9800	6.9500	6,734.2000	6.7342	(3.105)	0	0	0
2020/11/30	2037	05/08/2021	12.27	Put	Bond Future	2,640.3600	2.6404	2,708.4900	2.7085	2.580	0	0	0
2020/11/30	2037	05/08/2021	12.28	Call	Bond Future	6,988.2000	6.9882	6,771.9600	6.7720	(3.094)	0	0	0
2020/11/30	2037	05/08/2021			Bond Future	11.5144	78.7001	11.5623	78.4162	0.415	0.0000	0.0000	0
2020/11/30	2037	05/08/2021	12.26	Call	Bond Future	6,911.8000	6.9118	6,696.4800	6.6965	(3.115)	0	0	0
2020/11/30	2037	05/08/2021	12.28	Put	Bond Future	2,624.0000	2.6240	2,691.6700	2.6917	2.579	0	0	0
2020/11/30	2037	04/11/2021	12.82	Put	Bond Future	2,680.5100	2.6805	2,745.6800	2.7457	2.431	0	0	0
2020/11/30	2037	04/11/2021	12.83	Call	Bond Future	8,577.5600	8.5776	8,355.2300	8.3552	(2.592)	0	0	0
2020/11/30	2037	04/11/2021			Bond Future	11.7427	79.5477	11.7925	79.2606	0.424	0.0000	0.0000	0
2020/11/30	2037	04/11/2021	12.81	Call	Bond Future	8,511.3200	8.5113	8,289.7300	8.2897	(2.603)	0	0	0
2020/11/30	2037	04/11/2021	12.81	Put	Bond Future	2,698.6500	2.6987	2,764.1900	2.7642	2.429	0	0	0
2020/11/30	2037	04/11/2021	12.82	Call	Bond Future	8,544.4200	8.5444	8,322.4600	8.3225	(2.598)	0	0	0
2020/11/30	2037	04/11/2021	12.83	Put	Bond Future	2,662.4600	2.6625	2,727.2600	2.7273	2.434	0	0	0
2020/11/30	2038	04/02/2021			Bond Future	107.0116	107.0116	106.5184	106.5184	(0.461)	0.0000	0.0000	7,655
2020/11/30	2038	06/05/2021			Bond Future	108.1538	108.1538	107.6549	107.6549	(0.461)	0.0000	0.0000	0
2020/11/30	2038	05/08/2021			Bond Future	107.6364	107.6364	107.1318	107.1318	(0.469)	0.0000	0.0000	0
2020/11/30	2038	04/11/2021			Bond Future	108.8194	108.8194	108.3092	108.3092	(0.469)	0.0000	0.0000	0
2020/11/30	2040	04/02/2021	10.42	Call	Bond Future	673.1500	0.6731	585.6400	0.5856	(13.000)	0	0	0
2020/11/30	2040	04/02/2021	10.42	Put	Bond Future	6,159.2700	6.1593	6,332.0300	6.3320	2.805	0	0	0
2020/11/30	2040	04/02/2021	9.49	Put	Bond Future	12,903.1200	12.9031	13,152.1600	13.1522	1.930	0	0	0
2020/11/30	2040	04/02/2021	9.49	Call	Bond Future	46.4300	0.0464	35.2000	0.0352	(24.187)	0	0	500
2020/11/30	2040	04/02/2021	9.57	Put	Bond Future	12,246.1000	12.2461	12,492.3600	12.4924	2.011	0	0	0
2020/11/30	2040	04/02/2021	9.57	Call	Bond Future	60.5000	0.0605	46.4900	0.0465	(23.157)	0	0	800
2020/11/30	2040	04/02/2021	10.07	Put	Bond Future	8,417.9600	8.4180	8,632.8900	8.6329	2.553	0	0	0
2020/11/30	2040	04/02/2021			Bond Future	11.1957	83.0878	11.2346	82.8275	0.347	0.0000	0.0000	78,911
2020/11/30	2040	04/02/2021	10.41	Call	Bond Future	657.2300	0.6572	571.0900	0.5711	(13.107)	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
2020/11/30	2040	04/02/2021	10.41	Put	Bond Future	6,217.8100	6.2178	6,391.9400	6.3919	2.801	0	0	0
2020/11/30	2040	04/02/2021	10.40	Call	Bond Future	641.5500	0.6416	556.7900	0.5568	(13.212)	0	0	0
2020/11/30	2040	04/02/2021	10.40	Put	Bond Future	6,276.6900	6.2767	6,452.2000	6.4522	2.796	0	0	0
2020/11/30	2040	04/02/2021	10.24	Put	Bond Future	7,266.5000	7.2665	7,462.9400	7.4629	2.703	0	0	0
2020/11/30	2040	04/02/2021	10.24	Call	Bond Future	424.8000	0.4248	360.9700	0.3610	(15.026)	0	0	500
2020/11/30	2040	04/02/2021	11.57	Call	Bond Future	4,118.3200	4.1183	3,892.8700	3.8929	(5.474)	0	0	0
2020/11/30	2040	04/02/2021	11.57	Put	Bond Future	1,664.2100	1.6642	1,699.0300	1.6990	2.092	0	0	500
2020/11/30	2040	04/02/2021	10.07	Call	Bond Future	265.6700	0.2657	220.3300	0.2203	(17.066)	0	0	800
2020/11/30	2040	04/02/2021	11.74	Call	Bond Future	4,874.3300	4.8743	4,637.2900	4.6373	(4.863)	0	0	0
2020/11/30	2040	04/02/2021	11.74	Put	Bond Future	1,344.1100	1.3441	1,367.3400	1.3673	1.728	0	0	800
2020/11/30	2040	06/05/2021	10.83	Put	Bond Future	6,165.2100	6.1652	6,301.1300	6.3011	2.205	0	0	0
2020/11/30	2040	06/05/2021	10.83	Call	Bond Future	2,215.6000	2.2156	2,088.2700	2.0883	(5.747)	0	0	300
2020/11/30	2040	06/05/2021	11.58	Put	Bond Future	3,447.1200	3.4471	3,525.5200	3.5255	2.274	0	0	0
2020/11/30	2040	06/05/2021	11.58	Call	Bond Future	4,519.7900	4.5198	4,334.9400	4.3349	(4.090)	0	0	300
2020/11/30	2040	06/05/2021	12.44	Call	Bond Future	7,972.6200	7.9726	7,743.9400	7.7439	(2.868)	0	0	0
2020/11/30	2040	06/05/2021	12.44	Put	Bond Future	1,704.0800	1.7041	1,738.6500	1.7387	2.029	0	0	0
2020/11/30	2040	06/05/2021			Bond Future	11.4136	83.9549	11.4541	83.6917	0.355	0.0000	0.0000	0
2020/11/30	2040	06/05/2021	13.38	Call	Bond Future	11,971.6400	11.9716	11,719.2500	11.7192	(2.108)	0	0	0
2020/11/30	2040	06/05/2021	13.38	Put	Bond Future	627.7800	0.6278	638.6400	0.6386	1.730	0	0	300
2020/11/30	2040	06/05/2021	12.43	Call	Bond Future	7,932.1800	7.9322	7,703.8700	7.7039	(2.878)	0	0	0
2020/11/30	2040	06/05/2021	12.43	Put	Bond Future	1,720.8800	1.7209	1,755.8200	1.7558	2.030	0	0	0
2020/11/30	2040	06/05/2021	12.42	Call	Bond Future	7,891.8100	7.8918	7,663.8700	7.6639	(2.888)	0	0	0
2020/11/30	2040	06/05/2021	12.42	Put	Bond Future	1,737.8100	1.7378	1,773.1200	1.7731	2.032	0	0	0
2020/11/30	2040	05/08/2021	11.05	Put	Bond Future	6,769.6800	6.7697	6,907.0100	6.9070	2.029	0	0	0
2020/11/30	2040	05/08/2021	11.05	Call	Bond Future	2,876.7900	2.8768	2,747.7600	2.7478	(4.485)	0	0	900
2020/11/30	2040	05/08/2021	12.48	Call	Bond Future	7,721.6900	7.7217	7,512.6800	7.5127	(2.707)	0	0	0
2020/11/30	2040	05/08/2021	12.49	Put	Bond Future	2,700.5000	2.7005	2,757.4500	2.7575	2.109	0	0	0
2020/11/30	2040	05/08/2021	12.47	Call	Bond Future	7,681.5800	7.6816	7,472.9700	7.4730	(2.716)	0	0	0
2020/11/30	2040	05/08/2021			Bond Future	11.6441	80.3621	11.6864	80.0957	0.364	0.0000	0.0000	0
2020/11/30	2040	05/08/2021	11.55	Put	Bond Future	4,917.5800	4.9176	5,022.3600	5.0224	2.131	0	0	0
2020/11/30	2040	05/08/2021	11.55	Call	Bond Future	4,320.7100	4.3207	4,159.1300	4.1591	(3.740)	0	0	900
2020/11/30	2040	05/08/2021	14.80	Call	Bond Future	16,829.3000	16.8293	16,570.1300	16.5701	(1.540)	0	0	0
2020/11/30	2040	05/08/2021	14.80	Put	Bond Future	342.6700	0.3427	349.8600	0.3499	2.098	0	0	900
2020/11/30	2040	05/08/2021	12.48	Put	Bond Future	2,716.8700	2.7169	2,774.2200	2.7742	2.111	0	0	0
2020/11/30	2040	05/08/2021	12.49	Call	Bond Future	7,762.0800	7.7621	7,552.6700	7.5527	(2.698)	0	0	0
2020/11/30	2040	05/08/2021	12.47	Put	Bond Future	2,733.5900	2.7336	2,791.3400	2.7913	2.113	0	0	0
2020/11/30	2040	04/11/2021	12.90	Call	Bond Future	8,830.2400	8.8302	8,621.0000	8.6210	(2.370)	0	0	0
2020/11/30	2040	04/11/2021	12.90	Put	Bond Future	2,902.7000	2.9027	2,962.7100	2.9627	2.067	0	0	0
2020/11/30	2040	04/11/2021	12.89	Call	Bond Future	8,795.8400	8.7958	8,586.9500	8.5870	(2.375)	0	0	0
2020/11/30	2040	04/11/2021	12.89	Put	Bond Future	2,922.2100	2.9222	2,982.5700	2.9826	2.066	0	0	0
2020/11/30	2040	04/11/2021			Bond Future	11.8680	81.2276	11.9121	80.9583	0.372	0.0000	0.0000	0
2020/11/30	2040	04/11/2021	12.91	Call	Bond Future	8,864.6800	8.8647	8,655.0900	8.6551	(2.364)	0	0	0
2020/11/30	2040	04/11/2021	12.91	Put	Bond Future	2,883.3000	2.8833	2,942.9600	2.9430	2.069	0	0	0
2020/11/30	2044	04/02/2021	10.36	Put	Bond Future	7,130.9800	7.1310	7,385.0100	7.3850	3.562	0	0	0
2020/11/30	2044	04/02/2021	10.37	Call	Bond Future	455.5000	0.4555	379.0200	0.3790	(16.790)	0	0	0
2020/11/30	2044	04/02/2021	10.35	Put	Bond Future	7,196.4600	7.1965	7,451.9000	7.4519	3.550	0	0	0
2020/11/30	2044	04/02/2021	10.04	Put	Bond Future	9,397.5400	9.3975	9,687.0000	9.6870	3.080	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
2020/11/30	2044	04/02/2021	10.04	Call	Bond Future	191.2800	0.1913	151.6400	0.1516	(20.724)	0	0	0
2020/11/30	2044	04/02/2021	10.84	Call	Bond Future	1,303.1100	1.3031	1,149.6600	1.1497	(11.776)	0	0	0
2020/11/30	2044	04/02/2021			Bond Future	11.2911	79.5110	11.3403	79.1819	0.436	0.0000	0.0000	44,167
2020/11/30	2044	04/02/2021	10.36	Call	Bond Future	443.8600	0.4439	368.7900	0.3688	(16.913)	0	0	0
2020/11/30	2044	04/02/2021	10.37	Put	Bond Future	7,065.8200	7.0658	7,318.4400	7.3184	3.575	0	0	0
2020/11/30	2044	04/02/2021	10.35	Call	Bond Future	432.4300	0.4324	358.7700	0.3588	(17.034)	0	0	0
2020/11/30	2044	04/02/2021	10.84	Put	Bond Future	4,429.1100	4.4291	4,604.7600	4.6048	3.966	0	0	265
2020/11/30	2044	04/02/2021	10.29	Call	Bond Future	368.4000	0.3684	302.8700	0.3029	(17.788)	0	0	0
2020/11/30	2044	04/02/2021	10.29	Put	Bond Future	7,596.3300	7.5963	7,859.9000	7.8599	3.470	0	0	265
2020/11/30	2044	04/02/2021	9.66	Put	Bond Future	12,421.0900	12.4211	12,734.5100	12.7345	2.523	0	0	0
2020/11/30	2044	04/02/2021	9.66	Call	Bond Future	61.3400	0.0613	45.6600	0.0457	(25.562)	0	0	265
2020/11/30	2044	06/05/2021	11.10	Call	Bond Future	2,685.2900	2.6853	2,514.9800	2.5150	(6.342)	0	0	0
2020/11/30	2044	06/05/2021	11.40	Call	Bond Future	3,590.3100	3.5903	3,390.5700	3.3906	(5.563)	0	0	0
2020/11/30	2044	06/05/2021	11.40	Put	Bond Future	4,262.5000	4.2625	4,395.5700	4.3956	3.122	0	0	3,100
2020/11/30	2044	06/05/2021	11.79	Call	Bond Future	4,937.8400	4.9378	4,704.4200	4.7044	(4.727)	0	0	0
2020/11/30	2044	06/05/2021	11.79	Put	Bond Future	3,107.6800	3.1077	3,207.0700	3.2071	3.198	0	0	3,100
2020/11/30	2044	06/05/2021	12.50	Call	Bond Future	7,836.5200	7.8365	7,557.8800	7.5579	(3.556)	0	0	0
2020/11/30	2044	06/05/2021	12.50	Put	Bond Future	1,787.8100	1.7878	1,841.9800	1.8420	3.030	0	0	3,100
2020/11/30	2044	06/05/2021	12.43	Call	Bond Future	7,536.3700	7.5364	7,261.2300	7.2612	(3.651)	0	0	0
2020/11/30	2044	06/05/2021	12.43	Put	Bond Future	1,885.3800	1.8854	1,943.0500	1.9431	3.059	0	0	0
2020/11/30	2044	06/05/2021	12.44	Call	Bond Future	7,579.1900	7.5792	7,303.5400	7.3035	(3.637)	0	0	0
2020/11/30	2044	06/05/2021	12.44	Put	Bond Future	1,871.1500	1.8712	1,928.3100	1.9283	3.055	0	0	0
2020/11/30	2044	06/05/2021			Bond Future	11.5027	80.3408	11.5540	80.0080	0.447	0.0000	0.0000	0
2020/11/30	2044	06/05/2021	11.10	Put	Bond Future	5,379.3100	5.3793	5,541.8100	5.5418	3.021	0	0	3,100
2020/11/30	2044	06/05/2021	10.70	Put	Bond Future	7,203.1700	7.2032	7,408.0400	7.4080	2.844	0	0	0
2020/11/30	2044	06/05/2021	10.70	Call	Bond Future	1,673.4300	1.6734	1,545.4900	1.5455	(7.645)	0	0	3,100
2020/11/30	2044	06/05/2021	11.35	Put	Bond Future	4,434.8900	4.4349	4,572.6700	4.5727	3.107	0	0	0
2020/11/30	2044	06/05/2021	11.35	Call	Bond Future	3,431.7400	3.4317	3,236.7100	3.2367	(5.683)	0	0	3,100
2020/11/30	2044	06/05/2021	11.90	Call	Bond Future	5,358.0400	5.3580	5,116.1600	5.1162	(4.514)	0	0	0
2020/11/30	2044	06/05/2021	11.90	Put	Bond Future	2,846.6600	2.8467	2,937.5900	2.9376	3.194	0	0	0
2020/11/30	2044	06/05/2021	12.45	Call	Bond Future	7,621.8700	7.6219	7,345.7100	7.3457	(3.623)	0	0	0
2020/11/30	2044	06/05/2021	12.45	Put	Bond Future	1,856.8600	1.8569	1,913.5100	1.9135	3.051	0	0	0
2020/11/30	2044	05/08/2021	12.60	Put	Bond Future	2,617.9900	2.6180	2,695.7100	2.6957	2.969	0	0	0
2020/11/30	2044	05/08/2021	12.61	Call	Bond Future	7,831.3500	7.8313	7,571.9700	7.5720	(3.312)	0	0	0
2020/11/30	2044	05/08/2021	12.61	Put	Bond Future	2,602.3000	2.6023	2,679.5300	2.6795	2.968	0	0	0
2020/11/30	2044	05/08/2021			Bond Future	11.7264	76.8338	11.7801	76.4972	0.458	0.0000	0.0000	0
2020/11/30	2044	05/08/2021	12.59	Call	Bond Future	7,751.5900	7.7516	7,493.2100	7.4932	(3.333)	0	0	0
2020/11/30	2044	05/08/2021	12.59	Put	Bond Future	2,634.0000	2.6340	2,712.2300	2.7122	2.970	0	0	0
2020/11/30	2044	05/08/2021	12.60	Call	Bond Future	7,791.3500	7.7913	7,532.4600	7.5325	(3.323)	0	0	0
2020/11/30	2044	04/11/2021	12.91	Call	Bond Future	8,588.0700	8.5881	8,332.5500	8.3325	(2.975)	0	0	0
2020/11/30	2044	04/11/2021	12.91	Put	Bond Future	3,069.2500	3.0693	3,154.0000	3.1540	2.761	0	0	0
2020/11/30	2044	04/11/2021			Bond Future	11.9435	77.6614	11.9995	77.3211	0.469	0.0000	0.0000	0
2020/11/30	2044	04/11/2021	12.89	Call	Bond Future	8,521.3700	8.5214	8,266.7600	8.2668	(2.988)	0	0	0
2020/11/30	2044	04/11/2021	12.89	Put	Bond Future	3,109.5800	3.1096	3,195.2400	3.1952	2.755	0	0	0
2020/11/30	2044	04/11/2021	12.90	Call	Bond Future	8,554.7000	8.5547	8,299.6300	8.2996	(2.982)	0	0	0
2020/11/30	2044	04/11/2021	12.90	Put	Bond Future	3,089.3600	3.0894	3,174.5600	3.1746	2.758	0	0	0
2020/11/30	2046	04/02/2021			Bond Future	95.4651	95.4651	95.4723	95.4723	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
2020/11/30	2046	06/05/2021			Bond Future	94.6965	94.6965	94.7036	94.7036	0.008	0.0000	0.0000	0
2020/11/30	2046	05/08/2021			Bond Future	95.7489	95.7489	95.7559	95.7559	0.007	0.0000	0.0000	0
2020/11/30	2046	04/11/2021			Bond Future	94.9967	94.9967	95.0036	95.0036	0.007	0.0000	0.0000	0
2020/11/30	2050	04/02/2021			Bond Future	95.8495	95.8495	96.2094	96.2094	0.376	0.0000	0.0000	11,021
2020/11/30	2050	06/05/2021			Bond Future	96.8725	96.8725	97.2356	97.2356	0.375	0.0000	0.0000	0
2020/11/30	2050	05/08/2021			Bond Future	96.0240	96.0240	96.3912	96.3912	0.382	0.0000	0.0000	0
2020/11/30	2050	04/11/2021			Bond Future	97.0795	97.0795	97.4504	97.4504	0.382	0.0000	0.0000	0
2020/11/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	AL37	04/02/2021			Index Future	774.4470	774.4470	773.8000	773.8000	(0.084)	0.0000	0.0000	0
2020/11/30	AL37	06/05/2021			Index Future	782.5200	782.5200	781.8570	781.8570	(0.085)	0.0000	0.0000	0
2020/11/30	AL37	05/08/2021			Index Future	790.9350	790.9350	790.2600	790.2600	(0.085)	0.0000	0.0000	0
2020/11/30	AL37	04/11/2021			Index Future	799.5300	799.5300	798.8460	798.8460	(0.086)	0.0000	0.0000	0
2020/11/30	AL7T	04/02/2021			Index Future	853.2600	853.2600	852.4870	852.4870	(0.091)	0.0000	0.0000	0
2020/11/30	AL7T	06/05/2021			Index Future	862.1550	862.1550	861.3640	861.3640	(0.092)	0.0000	0.0000	0
2020/11/30	AL7T	05/08/2021			Index Future	871.4260	871.4260	870.6210	870.6210	(0.092)	0.0000	0.0000	0
2020/11/30	AL7T	04/11/2021			Index Future	880.8960	880.8960	880.0800	880.0800	(0.093)	0.0000	0.0000	0
2020/11/30	ALBI	04/02/2021			Index Future	747.3860	747.3860	746.0860	746.0860	(0.174)	0.0000	0.0000	230
2020/11/30	ALBI	06/05/2021			Index Future	755.1770	755.1770	753.8540	753.8540	(0.175)	0.0000	0.0000	0
2020/11/30	ALBI	05/08/2021			Index Future	763.2980	763.2980	761.9560	761.9560	(0.176)	0.0000	0.0000	0
2020/11/30	ALBI	04/11/2021			Index Future	771.5930	771.5930	770.2350	770.2350	(0.176)	0.0000	0.0000	0
2020/11/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/11/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/30	ES33	04/02/2021			Bond Future	11.5794	76.3349	11.6178	76.1336	0.331	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
2020/11/30	ES33	06/05/2021			Bond Future	11.8373	73.3568	11.8774	73.1530	0.339	0.0000	0.0000	0
2020/11/30	ES33	05/08/2021			Bond Future	12.1059	74.1547	12.1477	73.9485	0.346	0.0000	0.0000	0
2020/11/30	ES33	04/11/2021			Bond Future	12.3835	71.1784	12.4272	70.9700	0.353	0.0000	0.0000	0
2020/11/30	ES42	04/02/2021			Bond Future	12.1856	74.6845	12.2242	74.4632	0.317	0.0000	0.0000	4,779
2020/11/30	ES42	06/05/2021			Bond Future	12.4417	71.2054	12.4821	70.9815	0.325	0.0000	0.0000	0
2020/11/30	ES42	05/08/2021			Bond Future	12.7017	71.9804	12.7440	71.7539	0.333	0.0000	0.0000	0
2020/11/30	ES42	04/11/2021			Bond Future	12.9726	68.4976	13.0170	68.2686	0.342	0.0000	0.0000	0
2020/11/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	04/02/2021	750.96	Put	GOVI	129,370.0000	12.9370	141,830.0000	14.1830	9.631	0	0	0
2020/11/30	GOVI	04/02/2021			GOVI	738.0230	738.0230	736.7770	736.7770	(0.169)	0.0000	0.0000	968
2020/11/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	04/02/2021	750.95	Put	GOVI	129,270.0000	12.9270	141,730.0000	14.1730	9.639	0	0	0
2020/11/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	04/02/2021	750.94	Put	GOVI	129,170.0000	12.9170	141,630.0000	14.1630	9.646	0	0	0
2020/11/30	GOVI	06/05/2021	678.68	Call	GOVI	670,360.0000	67.0360	657,680.0000	65.7680	(1.892)	0	0	0
2020/11/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	06/05/2021	678.67	Call	GOVI	670,460.0000	67.0460	657,780.0000	65.7780	(1.891)	0	0	0
2020/11/30	GOVI	06/05/2021			GOVI	745.7160	745.7160	744.4480	744.4480	(0.170)	0.0000	0.0000	0
2020/11/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	06/05/2021	678.69	Call	GOVI	670,260.0000	67.0260	657,580.0000	65.7580	(1.892)	0	0	0
2020/11/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	05/08/2021	719.14	Call	GOVI	345,950.0000	34.5950	333,090.0000	33.3090	(3.717)	0	0	0
2020/11/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	05/08/2021	719.13	Call	GOVI	346,050.0000	34.6050	333,190.0000	33.3190	(3.716)	0	0	0
2020/11/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	05/08/2021			GOVI	753.7350	753.7350	752.4490	752.4490	(0.171)	0.0000	0.0000	0
2020/11/30	GOVI	05/08/2021	719.15	Call	GOVI	345,850.0000	34.5850	332,990.0000	33.2990	(3.718)	0	0	0
2020/11/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	04/11/2021	728.41	Call	GOVI	335,160.0000	33.5160	322,140.0000	32.2140	(3.885)	0	0	0
2020/11/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	04/11/2021	728.40	Call	GOVI	335,260.0000	33.5260	322,240.0000	32.2240	(3.884)	0	0	0
2020/11/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GOVI	04/11/2021			GOVI	761.9260	761.9260	760.6240	760.6240	(0.171)	0.0000	0.0000	0
2020/11/30	GOVI	04/11/2021	728.42	Call	GOVI	335,060.0000	33.5060	322,040.0000	32.2040	(3.886)	0	0	0
2020/11/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/30	IGOV	04/02/2021			Index Future	263.9790	263.9790	264.0270	264.0270	0.018	0.0000	0.0000	1,090
2020/11/30	IGOV	06/05/2021			Index Future	266.7950	266.7950	266.8410	266.8410	0.017	0.0000	0.0000	21
2020/11/30	IGOV	05/08/2021			Index Future	269.7280	269.7280	269.7730	269.7730	0.017	0.0000	0.0000	0
2020/11/30	IGOV	04/11/2021			Index Future	272.7230	272.7230	272.7670	272.7670	0.016	0.0000	0.0000	0
2020/11/30	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/30	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.2200	92.2200	0.011	0.0000	0.0000	0
2020/11/30	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.4000	90.4000	0.022	0.0000	0.0000	0

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2020/11/30	IS05	21/09/2021			Interest Rate Swap	89.3200	89.3200	89.3500	89.3500	0.034	0.0000	0.0000	0
2020/11/30	IS05	21/12/2021			Interest Rate Swap	90.5700	90.5700	90.6100	90.6100	0.044	0.0000	0.0000	51
2020/11/30	IS05	15/03/2022			Interest Rate Swap	89.9800	89.9800	90.0300	90.0300	0.056	0.0000	0.0000	0
2020/11/30	IS05	21/06/2022			Interest Rate Swap	90.0700	90.0700	90.1400	90.1400	0.078	0.0000	0.0000	0
2020/11/30	IS05	20/09/2022			Interest Rate Swap	93.2000	93.2000	93.2700	93.2700	0.075	0.0000	0.0000	0
2020/11/30	IS05	20/12/2022			Interest Rate Swap	93.7000	93.7000	93.7700	93.7700	0.075	0.0000	0.0000	0
2020/11/30	IS05	22/03/2023			Interest Rate Swap	86.0900	86.0900	86.1800	86.1800	0.105	0.0000	0.0000	0
2020/11/30	IS05	20/06/2023			Interest Rate Swap	91.6200	91.6200	91.7400	91.7400	0.131	0.0000	0.0000	0
2020/11/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/30	IS10	17/12/2025			Interest Rate Swap	79.2700	79.2700	79.5800	79.5800	0.391	0.0000	0.0000	0
2020/11/30	IS10	16/03/2026			Interest Rate Swap	75.7800	75.7800	76.0800	76.0800	0.396	0.0000	0.0000	0
2020/11/30	IS10	15/06/2026			Interest Rate Swap	74.1700	74.1700	74.4500	74.4500	0.378	0.0000	0.0000	0
2020/11/30	IS10	21/09/2026			Interest Rate Swap	76.1800	76.1800	76.4400	76.4400	0.341	0.0000	0.0000	0
2020/11/30	IS10	21/12/2026			Interest Rate Swap	80.2000	80.2000	80.4600	80.4600	0.324	0.0000	0.0000	0
2020/11/30	IS10	15/03/2027			Interest Rate Swap	78.7000	78.7000	78.9900	78.9900	0.368	0.0000	0.0000	0
2020/11/30	IS10	21/06/2027			Interest Rate Swap	80.8000	80.8000	81.1200	81.1200	0.396	0.0000	0.0000	0
2020/11/30	IS10	20/09/2027			Interest Rate Swap	86.6400	86.6400	87.0000	87.0000	0.416	0.0000	0.0000	0
2020/11/30	IS10	20/12/2027			Interest Rate Swap	87.0800	87.0800	87.4500	87.4500	0.425	0.0000	0.0000	0
2020/11/30	IS10	22/03/2028			Interest Rate Swap	80.1300	80.1300	80.5200	80.5200	0.487	0.0000	0.0000	0
2020/11/30	IS10	20/06/2028			Interest Rate Swap	88.0400	88.0400	88.4200	88.4200	0.432	0.0000	0.0000	0
2020/11/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/30	JBAF	15/12/2020			Jibar Tradeable Future	3.5450	96.4550	3.5750	96.4250	0.846	0.0000	0.0000	30,010
2020/11/30	JBAF	20/01/2021			Jibar Tradeable Future	3.5950	96.4050	3.6250	96.3750	0.834	0.0000	0.0000	0
2020/11/30	JBAF	17/02/2021			Jibar Tradeable Future	3.5700	96.4300	3.6100	96.3900	1.120	0.0000	0.0000	0
2020/11/30	JBAF	17/03/2021			Jibar Tradeable Future	3.5950	96.4050	3.6350	96.3650	1.113	0.0000	0.0000	0
2020/11/30	JBAF	21/04/2021			Jibar Tradeable Future	3.5900	96.4100	3.6300	96.3700	1.114	0.0000	0.0000	0
2020/11/30	JBAF	19/05/2021			Jibar Tradeable Future	3.6000	96.4000	3.6500	96.3500	1.389	0.0000	0.0000	0
2020/11/30	JBAF	15/06/2021			Jibar Tradeable Future	3.6200	96.3800	3.6600	96.3400	1.105	0.0000	0.0000	0
2020/11/30	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7850	96.2150	1.884	0.0000	0.0000	30,000
2020/11/30	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.9400	96.0600	1.416	0.0000	0.0000	0
2020/11/30	JBAF	16/03/2022			Jibar Tradeable Future	4.0400	95.9600	4.1000	95.9000	1.485	0.0000	0.0000	0
2020/11/30	JBAF	15/06/2022			Jibar Tradeable Future	4.3050	95.6950	4.3750	95.6250	1.626	0.0000	0.0000	0
2020/11/30	JBAF	21/09/2022			Jibar Tradeable Future	4.4750	95.5250	4.5550	95.4450	1.788	0.0000	0.0000	0
2020/11/30	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/30	R023	04/02/2021	6.34	Call	Bond Future	3,826.8300	3.8268	3,705.9500	3.7060	(3.159)	0	0	0
2020/11/30	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/30	R023	04/02/2021			Bond Future	4.4035	109.9635	4.4633	109.8426	1.358	0.0000	0.0000	31,397
2020/11/30	R023	04/02/2021	6.33	Call	Bond Future	3,807.5300	3.8075	3,686.6500	3.6867	(3.175)	0	0	0
2020/11/30	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/30	R023	04/02/2021	6.32	Call	Bond Future	3,788.2200	3.7882	3,667.3400	3.6673	(3.191)	0	0	0
2020/11/30	R023	06/05/2021	7.58	Call	Bond Future	5,422.7700	5.4228	5,300.1900	5.3002	(2.260)	0	0	0
2020/11/30	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/30	R023	06/05/2021			Bond Future	4.4297	107.2037	4.4985	107.0811	1.554	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
2020/11/30	R023	06/05/2021	7.57	Call	Bond Future	5,406.1400	5.4061	5,283.5600	5.2836	(2.267)	0	0	0
2020/11/30	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/30	R023	06/05/2021	7.56	Call	Bond Future	5,389.5100	5.3895	5,266.9300	5.2669	(2.274)	0	0	0
2020/11/30	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/30	R023	05/08/2021	5.30	Call	Bond Future	1,451.9500	1.4519	1,349.0800	1.3491	(7.085)	0	0	0
2020/11/30	R023	05/08/2021	5.30	Put	Bond Future	141.4600	0.1415	162.7100	0.1627	15.022	0	0	0
2020/11/30	R023	05/08/2021	5.29	Call	Bond Future	1,439.6300	1.4396	1,337.0900	1.3371	(7.123)	0	0	0
2020/11/30	R023	05/08/2021	5.29	Put	Bond Future	144.2500	0.1443	165.8300	0.1658	14.960	0	0	0
2020/11/30	R023	05/08/2021			Bond Future	4.4395	108.3692	4.5204	108.2451	1.822	0.0000	0.0000	0
2020/11/30	R023	05/08/2021	5.31	Call	Bond Future	1,464.3100	1.4643	1,361.1100	1.3611	(7.048)	0	0	0
2020/11/30	R023	05/08/2021	5.31	Put	Bond Future	138.7200	0.1387	159.6400	0.1596	15.081	0	0	0
2020/11/30	R023	04/11/2021	4.91	Call	Bond Future	887.6500	0.8877	803.4600	0.8035	(9.485)	0	0	0
2020/11/30	R023	04/11/2021	4.91	Put	Bond Future	299.1100	0.2991	340.4700	0.3405	13.828	0	0	0
2020/11/30	R023	04/11/2021	4.90	Call	Bond Future	878.4000	0.8784	794.6200	0.7946	(9.538)	0	0	0
2020/11/30	R023	04/11/2021	4.90	Put	Bond Future	302.7000	0.3027	344.4700	0.3445	13.799	0	0	0
2020/11/30	R023	04/11/2021			Bond Future	4.4535	105.6283	4.5506	105.5027	2.180	0.0000	0.0000	0
2020/11/30	R023	04/11/2021	4.92	Call	Bond Future	896.5800	0.8966	811.9700	0.8120	(9.437)	0	0	0
2020/11/30	R023	04/11/2021	4.92	Put	Bond Future	295.2000	0.2952	336.1400	0.3361	13.869	0	0	0
2020/11/30	R035	04/02/2021	10.05	Call	Bond Future	609.3300	0.6093	529.0300	0.5290	(13.178)	0	0	0
2020/11/30	R035	04/02/2021	10.05	Put	Bond Future	5,882.3600	5.8824	6,048.8400	6.0488	2.830	0	0	0
2020/11/30	R035	04/02/2021	10.04	Call	Bond Future	595.1600	0.5952	516.1100	0.5161	(13.282)	0	0	0
2020/11/30	R035	04/02/2021	10.04	Put	Bond Future	5,937.9000	5.9379	6,105.6300	6.1056	2.825	0	0	0
2020/11/30	R035	04/02/2021	10.14	Put	Bond Future	5,396.8400	5.3968	5,551.7600	5.5518	2.871	0	0	650
2020/11/30	R035	04/02/2021	11.14	Call	Bond Future	3,577.0600	3.5771	3,369.7500	3.3698	(5.796)	0	0	0
2020/11/30	R035	04/02/2021	11.14	Put	Bond Future	1,692.7600	1.6928	1,732.2300	1.7322	2.332	0	0	650
2020/11/30	R035	04/02/2021			Bond Future	10.8402	89.9442	10.8789	89.6975	0.357	0.0000	0.0000	98,050
2020/11/30	R035	04/02/2021	10.06	Call	Bond Future	623.8500	0.6238	542.2800	0.5423	(13.075)	0	0	0
2020/11/30	R035	04/02/2021	10.06	Put	Bond Future	5,827.2500	5.8273	5,992.4600	5.9925	2.835	0	0	0
2020/11/30	R035	04/02/2021	10.14	Call	Bond Future	747.7400	0.7477	655.8800	0.6559	(12.285)	0	0	0
2020/11/30	R035	06/05/2021	10.55	Call	Bond Future	2,221.4400	2.2214	2,096.5300	2.0965	(5.623)	0	0	0
2020/11/30	R035	06/05/2021	10.55	Put	Bond Future	5,485.7600	5.4858	5,610.5900	5.6106	2.276	0	0	500
2020/11/30	R035	06/05/2021	10.05	Put	Bond Future	7,806.9500	7.8070	7,972.3800	7.9724	2.119	0	0	0
2020/11/30	R035	06/05/2021	10.05	Call	Bond Future	1,176.6700	1.1767	1,092.3600	1.0924	(7.165)	0	0	500
2020/11/30	R035	06/05/2021	12.91	Put	Bond Future	633.4900	0.6335	645.1100	0.6451	1.834	0	0	600
2020/11/30	R035	06/05/2021	10.40	Put	Bond Future	6,121.7400	6.1217	6,258.7100	6.2587	2.237	0	0	0
2020/11/30	R035	06/05/2021	11.55	Call	Bond Future	5,402.9900	5.4030	5,209.6300	5.2096	(3.579)	0	0	0
2020/11/30	R035	06/05/2021	11.55	Put	Bond Future	2,456.2800	2.4563	2,512.6600	2.5127	2.295	0	0	1,650
2020/11/30	R035	06/05/2021	12.77	Call	Bond Future	10,429.1200	10.4291	10,193.5300	10.1935	(2.259)	0	0	0
2020/11/30	R035	06/05/2021	12.77	Put	Bond Future	746.1000	0.7461	760.2500	0.7603	1.897	0	0	1,650
2020/11/30	R035	06/05/2021	10.24	Put	Bond Future	6,856.4500	6.8564	7,006.5100	7.0065	2.189	0	0	0
2020/11/30	R035	06/05/2021	10.24	Call	Bond Future	1,526.8200	1.5268	1,427.1400	1.4271	(6.529)	0	0	793
2020/11/30	R035	06/05/2021	12.37	Call	Bond Future	8,733.6300	8.7336	8,507.5500	8.5075	(2.589)	0	0	0
2020/11/30	R035	06/05/2021	12.35	Put	Bond Future	1,190.0300	1.1900	1,214.2600	1.2143	2.036	0	0	0
2020/11/30	R035	06/05/2021	12.36	Put	Bond Future	1,177.3600	1.1774	1,201.3100	1.2013	2.034	0	0	0
2020/11/30	R035	06/05/2021			Bond Future	11.0622	86.4087	11.1026	86.1590	0.365	0.0000	0.0000	0
2020/11/30	R035	06/05/2021	11.05	Call	Bond Future	3,632.2400	3.6322	3,469.7700	3.4698	(4.473)	0	0	0
2020/11/30	R035	06/05/2021	11.05	Put	Bond Future	3,707.7900	3.7078	3,795.0600	3.7951	2.354	0	0	500

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2020/11/30	R035	06/05/2021	11.15	Put	Bond Future	3,414.8900		3.4149	3,495.3800	3.4954	2.357	0	0	0
2020/11/30	R035	06/05/2021	11.15	Call	Bond Future	3,956.7800		3.9568	3,787.5300	3.7875	(4.277)	0	0	600
2020/11/30	R035	06/05/2021	12.91	Call	Bond Future	11,035.9000		11.0359	10,797.7800	10.7978	(2.158)	0	0	0
2020/11/30	R035	06/05/2021	10.40	Call	Bond Future	1,866.7500		1.8668	1,753.9800	1.7540	(6.041)	0	0	600
2020/11/30	R035	06/05/2021	10.81	Put	Bond Future	4,497.0400		4.4970	4,601.6600	4.6017	2.326	0	0	0
2020/11/30	R035	06/05/2021	10.81	Call	Bond Future	2,912.3000		2.9123	2,767.1800	2.7672	(4.983)	0	0	1,650
2020/11/30	R035	06/05/2021	11.32	Call	Bond Future	4,543.5400		4.5435	4,363.4100	4.3634	(3.965)	0	0	0
2020/11/30	R035	06/05/2021	11.32	Put	Bond Future	2,967.0500		2.9670	3,036.6600	3.0367	2.346	0	0	793
2020/11/30	R035	06/05/2021	12.37	Put	Bond Future	1,164.8100		1.1648	1,188.4700	1.1885	2.031	0	0	0
2020/11/30	R035	06/05/2021	12.35	Call	Bond Future	8,650.8000		8.6508	8,425.2900	8.4253	(2.607)	0	0	0
2020/11/30	R035	06/05/2021	12.02	Call	Bond Future	7,319.4400		7.3194	7,104.8500	7.1049	(2.932)	0	0	0
2020/11/30	R035	06/05/2021	12.02	Put	Bond Future	1,674.6500		1.6747	1,709.8000	1.7098	2.099	0	0	793
2020/11/30	R035	06/05/2021	12.36	Call	Bond Future	8,692.1800		8.6922	8,466.3900	8.4664	(2.598)	0	0	0
2020/11/30	R035	05/08/2021	5.31	Call	Bond Future	0.0900		0.0001	0.0700	0.0001	(22.222)	0	0	0
2020/11/30	R035	05/08/2021	5.31	Put	Bond Future	50,742.3700		50.7424	50,994.9900	50.9950	0.498	0	0	0
2020/11/30	R035	05/08/2021			Bond Future	11.2953		87.3484	11.3374	87.0958	0.373	0.0000	0.0000	0
2020/11/30	R035	05/08/2021	5.29	Call	Bond Future	0.0800		0.0001	0.0700	0.0001	(12.500)	0	0	0
2020/11/30	R035	05/08/2021	5.29	Put	Bond Future	50,975.6500		50.9756	51,228.2800	51.2283	0.496	0	0	0
2020/11/30	R035	05/08/2021	5.30	Call	Bond Future	0.0900		0.0001	0.0700	0.0001	(22.222)	0	0	0
2020/11/30	R035	05/08/2021	5.30	Put	Bond Future	50,858.9500		50.8590	51,111.5700	51.1116	0.497	0	0	0
2020/11/30	R035	04/11/2021	10.62	Put	Bond Future	8,037.1400		8.0371	8,187.5800	8.1876	1.872	0	0	0
2020/11/30	R035	04/11/2021	10.62	Call	Bond Future	2,447.2700		2.4473	2,342.2700	2.3423	(4.290)	0	0	400
2020/11/30	R035	04/11/2021	11.08	Call	Bond Future	3,554.9000		3.5549	3,423.6700	3.4237	(3.692)	0	0	0
2020/11/30	R035	04/11/2021	11.08	Put	Bond Future	6,266.4200		6.2664	6,390.6300	6.3906	1.982	0	0	782
2020/11/30	R035	04/11/2021	10.23	Put	Bond Future	9,893.6700		9.8937	10,065.0200	10.0650	1.732	0	0	0
2020/11/30	R035	04/11/2021	10.12	Put	Bond Future	10,471.7800		10.4718	10,648.6000	10.6486	1.689	0	0	0
2020/11/30	R035	04/11/2021	10.12	Call	Bond Future	1,591.0000		1.5910	1,512.3800	1.5124	(4.942)	0	0	400
2020/11/30	R035	04/11/2021	11.75	Put	Bond Future	4,264.1700		4.2642	4,353.9700	4.3540	2.106	0	0	782
2020/11/30	R035	04/11/2021	12.53	Call	Bond Future	8,266.6000		8.2666	8,069.3800	8.0694	(2.386)	0	0	0
2020/11/30	R035	04/11/2021	12.53	Put	Bond Future	2,755.5400		2.7555	2,813.7600	2.8138	2.113	0	0	0
2020/11/30	R035	04/11/2021			Bond Future	11.5345		83.8143	11.5785	83.5589	0.381	0.0000	0.0000	0
2020/11/30	R035	04/11/2021	13.82	Call	Bond Future	12,919.0600		12.9191	12,687.9900	12.6880	(1.789)	0	0	0
2020/11/30	R035	04/11/2021	13.82	Put	Bond Future	1,049.1800		1.0492	1,073.5500	1.0736	2.323	0	0	400
2020/11/30	R035	04/11/2021	10.23	Call	Bond Future	1,751.9000		1.7519	1,667.8100	1.6678	(4.800)	0	0	782
2020/11/30	R035	04/11/2021	11.75	Call	Bond Future	5,505.3400		5.5053	5,339.7000	5.3397	(3.009)	0	0	0
2020/11/30	R035	04/11/2021	12.51	Call	Bond Future	8,199.4200		8.1994	8,002.8800	8.0029	(2.397)	0	0	0
2020/11/30	R035	04/11/2021	12.51	Put	Bond Future	2,793.6400		2.7936	2,852.5400	2.8525	2.108	0	0	0
2020/11/30	R035	04/11/2021	12.52	Call	Bond Future	8,232.9900		8.2330	8,036.1100	8.0361	(2.391)	0	0	0
2020/11/30	R035	04/11/2021	12.52	Put	Bond Future	2,774.5400		2.7745	2,833.1000	2.8331	2.111	0	0	0
2020/11/30	R186	04/02/2021	8.16	Call	Bond Future	5,078.8600		5.0789	4,951.6600	4.9517	(2.504)	0	0	0
2020/11/30	R186	04/02/2021	8.17	Put	Bond Future	184.4800		0.1845	181.6700	0.1817	(1.523)	0	0	0
2020/11/30	R186	04/02/2021	8.15	Call	Bond Future	5,035.1600		5.0352	4,907.9900	4.9080	(2.526)	0	0	0
2020/11/30	R186	04/02/2021	8.00	Put	Bond Future	289.2800		0.2893	287.4600	0.2875	(0.629)	0	0	15,177
2020/11/30	R186	04/02/2021			Bond Future	7.1880		117.0444	7.2121	116.9200	0.335	0.0000	0.0000	79,113
2020/11/30	R186	04/02/2021	8.16	Put	Bond Future	189.6100		0.1896	186.8300	0.1868	(1.466)	0	0	0
2020/11/30	R186	04/02/2021	8.17	Call	Bond Future	5,122.6600		5.1227	4,995.4300	4.9954	(2.484)	0	0	0
2020/11/30	R186	04/02/2021	8.15	Put	Bond Future	194.8600		0.1949	192.1100	0.1921	(1.411)	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
2020/11/30	R186	04/02/2021	8.00	Call	Bond Future	4,391.9400	4.3919	4,265.7000	4.2657	(2.874)	0	0	0
2020/11/30	R186	06/05/2021	10.77	Call	Bond Future	15,339.6200	15.3396	15,213.3500	15.2134	(0.823)	0	0	0
2020/11/30	R186	06/05/2021	10.77	Put	Bond Future	2.3200	0.0023	2.2600	0.0023	(2.586)	0	0	0
2020/11/30	R186	06/05/2021	10.76	Call	Bond Future	15,298.6400	15.2986	15,172.3700	15.1724	(0.825)	0	0	0
2020/11/30	R186	06/05/2021	10.76	Put	Bond Future	2.3900	0.0024	2.3300	0.0023	(2.510)	0	0	0
2020/11/30	R186	06/05/2021			Bond Future	7.3626	118.2649	7.3882	118.1387	0.348	0.0000	0.0000	0
2020/11/30	R186	06/05/2021	10.78	Call	Bond Future	15,380.5800	15.3806	15,254.3100	15.2543	(0.821)	0	0	0
2020/11/30	R186	06/05/2021	10.78	Put	Bond Future	2.2500	0.0023	2.1900	0.0022	(2.667)	0	0	0
2020/11/30	R186	05/08/2021	8.62	Call	Bond Future	5,684.9100	5.6849	5,573.1400	5.5731	(1.966)	0	0	0
2020/11/30	R186	05/08/2021	8.62	Put	Bond Future	793.0700	0.7931	809.0800	0.8091	2.019	0	0	0
2020/11/30	R186	05/08/2021	8.61	Call	Bond Future	5,650.7200	5.6507	5,539.1500	5.5391	(1.974)	0	0	0
2020/11/30	R186	05/08/2021	8.61	Put	Bond Future	803.2200	0.8032	819.4300	0.8194	2.018	0	0	0
2020/11/30	R186	05/08/2021			Bond Future	7.5466	114.2694	7.5739	114.1417	0.362	0.0000	0.0000	0
2020/11/30	R186	05/08/2021	8.63	Call	Bond Future	5,719.1800	5.7192	5,607.2000	5.6072	(1.958)	0	0	0
2020/11/30	R186	05/08/2021	8.63	Put	Bond Future	783.0400	0.7830	798.8400	0.7988	2.018	0	0	0
2020/11/30	R186	04/11/2021	8.09	Call	Bond Future	3,551.3500	3.5513	3,462.4500	3.4625	(2.503)	0	0	0
2020/11/30	R186	04/11/2021	8.09	Put	Bond Future	2,011.8300	2.0118	2,052.2300	2.0522	2.008	0	0	0
2020/11/30	R186	04/11/2021	8.10	Call	Bond Future	3,578.8400	3.5788	3,489.6400	3.4896	(2.492)	0	0	0
2020/11/30	R186	04/11/2021	8.10	Put	Bond Future	1,995.5800	1.9956	2,035.6800	2.0357	2.009	0	0	0
2020/11/30	R186	04/11/2021			Bond Future	7.7412	115.4994	7.7703	115.3701	0.375	0.0000	0.0000	0
2020/11/30	R186	04/11/2021	8.11	Call	Bond Future	3,606.4300	3.6064	3,516.9200	3.5169	(2.482)	0	0	0
2020/11/30	R186	04/11/2021	8.11	Put	Bond Future	1,979.4400	1.9794	2,019.2300	2.0192	2.010	0	0	0
2020/11/30	R197	04/02/2021			Bond Future	316.8588	316.8588	316.8567	316.8567	(0.001)	0.0000	0.0000	2,454
2020/11/30	R197	06/05/2021			Bond Future	320.2396	320.2396	320.2362	320.2362	(0.001)	0.0000	0.0000	0
2020/11/30	R197	05/08/2021			Bond Future	315.8059	315.8059	315.8018	315.8018	(0.001)	0.0000	0.0000	0
2020/11/30	R197	04/11/2021			Bond Future	319.2769	319.2769	319.2726	319.2726	(0.001)	0.0000	0.0000	0
2020/11/30	R202	04/02/2021			Bond Future	212.7873	212.7873	212.8030	212.8030	0.007	0.0000	0.0000	7,827
2020/11/30	R202	06/05/2021			Bond Future	215.0576	215.0576	215.0727	215.0727	0.007	0.0000	0.0000	0
2020/11/30	R202	05/08/2021			Bond Future	213.2022	213.2022	213.2168	213.2168	0.007	0.0000	0.0000	0
2020/11/30	R202	04/11/2021			Bond Future	215.5453	215.5453	215.5600	215.5600	0.007	0.0000	0.0000	0
2020/11/30	R209	04/02/2021	10.12	Call	Bond Future	1,260.4100	1.2604	1,139.9900	1.1400	(9.554)	0	0	0
2020/11/30	R209	04/02/2021	10.12	Put	Bond Future	3,626.8000	3.6268	3,727.4500	3.7275	2.775	0	0	0
2020/11/30	R209	04/02/2021			Bond Future	10.5261	70.2242	10.5651	70.0031	0.370	0.0000	0.0000	26,668
2020/11/30	R209	04/02/2021	10.11	Call	Bond Future	1,239.7600	1.2398	1,120.4500	1.1205	(9.624)	0	0	0
2020/11/30	R209	04/02/2021	10.11	Put	Bond Future	3,665.9000	3.6659	3,767.6600	3.7677	2.776	0	0	0
2020/11/30	R209	04/02/2021	10.10	Call	Bond Future	1,219.3100	1.2193	1,101.1300	1.1011	(9.692)	0	0	0
2020/11/30	R209	04/02/2021	10.10	Put	Bond Future	3,705.2700	3.7053	3,808.1600	3.8082	2.777	0	0	0
2020/11/30	R209	06/05/2021	9.75	Put	Bond Future	6,840.7700	6.8408	6,983.6500	6.9837	2.089	0	0	0
2020/11/30	R209	06/05/2021	9.75	Call	Bond Future	1,167.5700	1.1676	1,086.8100	1.0868	(6.917)	0	0	1,250
2020/11/30	R209	06/05/2021	11.00	Call	Bond Future	4,129.9700	4.1300	3,966.7800	3.9668	(3.951)	0	0	0
2020/11/30	R209	06/05/2021	11.00	Put	Bond Future	2,585.5900	2.5856	2,646.0400	2.6460	2.338	0	0	3,500
2020/11/30	R209	06/05/2021	10.00	Put	Bond Future	5,735.3400	5.7353	5,860.6300	5.8606	2.185	0	0	0
2020/11/30	R209	06/05/2021	10.00	Call	Bond Future	1,593.3300	1.5933	1,494.9800	1.4950	(6.173)	0	0	1,500
2020/11/30	R209	06/05/2021	12.25	Call	Bond Future	8,585.5500	8.5855	8,377.7400	8.3777	(2.420)	0	0	0
2020/11/30	R209	06/05/2021	12.25	Put	Bond Future	815.0500	0.8150	830.8800	0.8309	1.942	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
2020/11/30	R209	06/05/2021	12.23	Call	Bond Future	8,511.2500	8.5113	8,303.8600	8.3039	(2.437)	0	0	0
2020/11/30	R209	06/05/2021	12.23	Put	Bond Future	833.4000	0.8334	849.6500	0.8497	1.950	0	0	0
2020/11/30	R209	06/05/2021	12.22	Call	Bond Future	8,474.1600	8.4742	8,266.9700	8.2670	(2.445)	0	0	0
2020/11/30	R209	06/05/2021	12.22	Put	Bond Future	842.7100	0.8427	859.1600	0.8592	1.952	0	0	0
2020/11/30	R209	06/05/2021			Bond Future	10.7164	67.8169	10.7569	67.5933	0.378	0.0000	0.0000	3,500
2020/11/30	R209	06/05/2021	10.60	Call	Bond Future	2,968.6600	2.9687	2,829.0400	2.8290	(4.703)	0	0	0
2020/11/30	R209	06/05/2021	10.60	Put	Bond Future	3,617.8800	3.6179	3,701.9000	3.7019	2.322	0	0	1,250
2020/11/30	R209	06/05/2021	11.60	Call	Bond Future	6,216.3900	6.2164	6,026.4300	6.0264	(3.056)	0	0	0
2020/11/30	R209	06/05/2021	11.60	Put	Bond Future	1,569.8500	1.5699	1,603.5300	1.6035	2.145	0	0	1,250
2020/11/30	R209	06/05/2021	10.25	Put	Bond Future	4,765.3000	4.7653	4,872.8500	4.8729	2.257	0	0	0
2020/11/30	R209	06/05/2021	10.25	Call	Bond Future	2,109.1500	2.1091	1,993.0600	1.9931	(5.504)	0	0	5,325
2020/11/30	R209	06/05/2021	11.25	Call	Bond Future	4,959.7300	4.9597	4,784.0200	4.7840	(3.543)	0	0	0
2020/11/30	R209	06/05/2021	11.25	Put	Bond Future	2,096.1300	2.0961	2,144.0600	2.1441	2.287	0	0	9,150
2020/11/30	R209	06/05/2021	12.24	Call	Bond Future	8,548.3900	8.5484	8,340.7900	8.3408	(2.429)	0	0	0
2020/11/30	R209	06/05/2021	12.24	Put	Bond Future	824.1800	0.8242	840.2200	0.8402	1.946	0	0	0
2020/11/30	R209	05/08/2021	11.81	Call	Bond Future	6,701.8900	6.7019	6,521.9100	6.5219	(2.686)	0	0	0
2020/11/30	R209	05/08/2021	11.81	Put	Bond Future	2,100.7600	2.1008	2,147.0000	2.1470	2.201	0	0	0
2020/11/30	R209	05/08/2021			Bond Future	10.9117	68.5546	10.9537	68.3284	0.385	0.0000	0.0000	0
2020/11/30	R209	05/08/2021	11.80	Call	Bond Future	6,670.3400	6.6703	6,490.7000	6.4907	(2.693)	0	0	0
2020/11/30	R209	05/08/2021	11.80	Put	Bond Future	2,117.8400	2.1178	2,164.4200	2.1644	2.199	0	0	0
2020/11/30	R209	05/08/2021	11.79	Call	Bond Future	6,638.8400	6.6388	6,459.5400	6.4595	(2.701)	0	0	0
2020/11/30	R209	05/08/2021	11.79	Put	Bond Future	2,135.0300	2.1350	2,181.9500	2.1819	2.198	0	0	0
2020/11/30	R209	04/11/2021	12.19	Call	Bond Future	7,640.5000	7.6405	7,460.4200	7.4604	(2.357)	0	0	0
2020/11/30	R209	04/11/2021	12.19	Put	Bond Future	2,307.6900	2.3077	2,356.3800	2.3564	2.110	0	0	0
2020/11/30	R209	04/11/2021	12.17	Call	Bond Future	7,580.1700	7.5802	7,400.6900	7.4007	(2.368)	0	0	0
2020/11/30	R209	04/11/2021			Bond Future	11.1110	66.1526	11.1547	65.9239	0.393	0.0000	0.0000	0
2020/11/30	R209	04/11/2021	12.18	Call	Bond Future	7,610.3100	7.6103	7,430.5300	7.4305	(2.362)	0	0	0
2020/11/30	R209	04/11/2021	12.18	Put	Bond Future	2,323.9800	2.3240	2,372.9700	2.3730	2.108	0	0	0
2020/11/30	R209	04/11/2021	12.17	Put	Bond Future	2,340.3700	2.3404	2,389.6600	2.3897	2.106	0	0	0
2020/11/30	R210	04/02/2021			Bond Future	192.5195	192.5195	192.5294	192.5294	0.005	0.0000	0.0000	1,254
2020/11/30	R210	06/05/2021			Bond Future	191.8644	191.8644	191.8737	191.8737	0.005	0.0000	0.0000	0
2020/11/30	R210	05/08/2021			Bond Future	193.9965	193.9965	194.0054	194.0054	0.005	0.0000	0.0000	0
2020/11/30	R210	04/11/2021			Bond Future	193.3929	193.3929	193.4018	193.4018	0.005	0.0000	0.0000	0
2020/11/30	R212	04/02/2021			Bond Future	169.9406	169.9406	169.9567	169.9567	0.009	0.0000	0.0000	6,342
2020/11/30	R212	06/05/2021			Bond Future	171.7544	171.7544	171.7699	171.7699	0.009	0.0000	0.0000	0
2020/11/30	R212	05/08/2021			Bond Future	171.3344	171.3344	171.3497	171.3497	0.009	0.0000	0.0000	0
2020/11/30	R212	04/11/2021			Bond Future	173.2174	173.2174	173.2328	173.2328	0.009	0.0000	0.0000	0
2020/11/30	R213	04/02/2021	9.40	Call	Bond Future	1,559.1300	1.5591	1,471.2400	1.4712	(5.637)	0	0	0
2020/11/30	R213	04/02/2021	9.40	Put	Bond Future	2,653.0200	2.6530	2,668.6700	2.6687	0.590	0	0	0
2020/11/30	R213	04/02/2021	9.39	Call	Bond Future	1,534.8000	1.5348	1,447.4900	1.4475	(5.689)	0	0	0
2020/11/30	R213	04/02/2021	9.39	Put	Bond Future	2,686.2200	2.6862	2,702.4500	2.7025	0.604	0	0	0
2020/11/30	R213	04/02/2021			Bond Future	9.5919	86.6396	9.6102	86.5361	0.191	0.0000	0.0000	8,945
2020/11/30	R213	04/02/2021	9.41	Call	Bond Future	1,583.6900	1.5837	1,495.2200	1.4952	(5.586)	0	0	0
2020/11/30	R213	04/02/2021	9.41	Put	Bond Future	2,620.1100	2.6201	2,635.1800	2.6352	0.575	0	0	0
2020/11/30	R213	06/05/2021	11.91	Call	Bond Future	10,913.0100	10.9130	10,805.0600	10.8051	(0.989)	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
2020/11/30	R213	06/05/2021	11.91	Put	Bond Future	278.8400	0.2788	275.8900	0.2759	(1.058)	0	0	0
2020/11/30	R213	06/05/2021			Bond Future	9.7902	84.0147	9.8094	83.9097	0.196	0.0000	0.0000	0
2020/11/30	R213	06/05/2021	11.90	Call	Bond Future	10,871.3000	10.8713	10,763.3400	10.7633	(0.993)	0	0	0
2020/11/30	R213	06/05/2021	11.90	Put	Bond Future	282.9100	0.2829	279.9500	0.2800	(1.046)	0	0	0
2020/11/30	R213	06/05/2021	11.89	Call	Bond Future	10,829.6000	10.8296	10,721.6400	10.7216	(0.997)	0	0	0
2020/11/30	R213	06/05/2021	11.89	Put	Bond Future	287.0300	0.2870	284.0700	0.2841	(1.031)	0	0	0
2020/11/30	R213	05/08/2021	10.14	Put	Bond Future	3,100.5700	3.1006	3,127.5100	3.1275	0.869	0	0	200
2020/11/30	R213	05/08/2021	9.34	Put	Bond Future	5,484.4600	5.4845	5,535.0700	5.5351	0.923	0	0	0
2020/11/30	R213	05/08/2021	9.34	Call	Bond Future	1,880.8800	1.8809	1,825.1700	1.8252	(2.962)	0	0	200
2020/11/30	R213	05/08/2021	10.85	Call	Bond Future	6,196.2500	6.1963	6,102.2700	6.1023	(1.517)	0	0	0
2020/11/30	R213	05/08/2021	10.85	Put	Bond Future	1,825.0500	1.8250	1,837.3900	1.8374	0.676	0	0	0
2020/11/30	R213	05/08/2021	10.84	Call	Bond Future	6,159.8700	6.1599	6,066.0500	6.0661	(1.523)	0	0	0
2020/11/30	R213	05/08/2021	10.84	Put	Bond Future	1,838.2100	1.8382	1,850.7100	1.8507	0.680	0	0	0
2020/11/30	R213	05/08/2021			Bond Future	9.9986	84.9282	10.0186	84.8219	0.200	0.0000	0.0000	0
2020/11/30	R213	05/08/2021	10.78	Call	Bond Future	5,943.5200	5.9435	5,850.6700	5.8507	(1.562)	0	0	0
2020/11/30	R213	05/08/2021	10.78	Put	Bond Future	1,919.9800	1.9200	1,933.4500	1.9334	0.702	0	0	200
2020/11/30	R213	05/08/2021	10.14	Call	Bond Future	3,848.6700	3.8487	3,769.2900	3.7693	(2.063)	0	0	0
2020/11/30	R213	05/08/2021	10.86	Call	Bond Future	6,232.6900	6.2327	6,138.5400	6.1385	(1.511)	0	0	0
2020/11/30	R213	05/08/2021	10.86	Put	Bond Future	1,811.9900	1.8120	1,824.1600	1.8242	0.672	0	0	0
2020/11/30	R213	04/11/2021	11.10	Put	Bond Future	2,246.0200	2.2460	2,263.2400	2.2632	0.767	0	0	0
2020/11/30	R213	04/11/2021	11.11	Call	Bond Future	6,683.8600	6.6839	6,593.4100	6.5934	(1.353)	0	0	0
2020/11/30	R213	04/11/2021	11.09	Put	Bond Future	2,259.5200	2.2595	2,276.8900	2.2769	0.769	0	0	0
2020/11/30	R213	04/11/2021			Bond Future	10.2149	82.3132	10.2357	82.2057	0.204	0.0000	0.0000	0
2020/11/30	R213	04/11/2021	11.10	Call	Bond Future	6,649.6100	6.6496	6,559.3100	6.5593	(1.358)	0	0	0
2020/11/30	R213	04/11/2021	11.11	Put	Bond Future	2,232.3200	2.2323	2,249.3900	2.2494	0.765	0	0	0
2020/11/30	R213	04/11/2021	11.09	Call	Bond Future	6,615.1300	6.6151	6,524.9800	6.5250	(1.363)	0	0	0
2020/11/30	R214	04/02/2021	10.33	Call	Bond Future	837.7500	0.8378	744.1800	0.7442	(11.169)	0	0	0
2020/11/30	R214	04/02/2021	10.33	Put	Bond Future	4,903.9900	4.9040	5,029.6800	5.0297	2.563	0	0	0
2020/11/30	R214	04/02/2021			Bond Future	11.0162	66.6782	11.0552	66.4590	0.354	0.0000	0.0000	15,478
2020/11/30	R214	04/02/2021	10.32	Call	Bond Future	822.3300	0.8223	729.8400	0.7298	(11.247)	0	0	0
2020/11/30	R214	04/02/2021	10.32	Put	Bond Future	4,950.8400	4.9508	5,077.6100	5.0776	2.561	0	0	0
2020/11/30	R214	04/02/2021	10.31	Call	Bond Future	807.0100	0.8070	715.6000	0.7156	(11.327)	0	0	0
2020/11/30	R214	04/02/2021	10.31	Put	Bond Future	4,997.8700	4.9979	5,125.7200	5.1257	2.558	0	0	0
2020/11/30	R214	06/05/2021	12.26	Call	Bond Future	6,875.7200	6.8757	6,681.9800	6.6820	(2.818)	0	0	0
2020/11/30	R214	06/05/2021	12.26	Put	Bond Future	1,496.7900	1.4968	1,524.8300	1.5248	1.873	0	0	0
2020/11/30	R214	06/05/2021	12.25	Call	Bond Future	6,842.4200	6.8424	6,648.9700	6.6490	(2.827)	0	0	0
2020/11/30	R214	06/05/2021	12.25	Put	Bond Future	1,511.0000	1.5110	1,539.3300	1.5393	1.875	0	0	0
2020/11/30	R214	06/05/2021			Bond Future	11.2068	64.0972	11.2473	63.8755	0.362	0.0000	0.0000	0
2020/11/30	R214	06/05/2021	12.27	Call	Bond Future	6,909.0600	6.9091	6,715.0300	6.7150	(2.808)	0	0	0
2020/11/30	R214	06/05/2021	12.27	Put	Bond Future	1,482.6900	1.4827	1,510.4400	1.5104	1.872	0	0	0
2020/11/30	R214	05/08/2021	12.03	Put	Bond Future	2,686.1700	2.6862	2,741.5900	2.7416	2.063	0	0	0
2020/11/30	R214	05/08/2021	12.01	Call	Bond Future	5,814.2200	5.8142	5,646.0300	5.6460	(2.893)	0	0	0
2020/11/30	R214	05/08/2021			Bond Future	11.4054	64.7943	11.4476	64.5699	0.370	0.0000	0.0000	0
2020/11/30	R214	05/08/2021	12.02	Call	Bond Future	5,847.0800	5.8471	5,678.5200	5.6785	(2.883)	0	0	0
2020/11/30	R214	05/08/2021	12.02	Put	Bond Future	2,702.2800	2.7023	2,758.0800	2.7581	2.065	0	0	0
2020/11/30	R214	05/08/2021	12.03	Call	Bond Future	5,879.9900	5.8800	5,711.0500	5.7111	(2.873)	0	0	0
2020/11/30	R214	05/08/2021	12.01	Put	Bond Future	2,718.5000	2.7185	2,774.6700	2.7747	2.066	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
2020/11/30	R214	04/11/2021	12.47	Call	Bond Future	7,076.1500	7.0762	6,904.1900	6.9042	(2.430)	0	0	0
2020/11/30	R214	04/11/2021	12.46	Call	Bond Future	7,043.9300	7.0439	6,872.2800	6.8723	(2.437)	0	0	0
2020/11/30	R214	04/11/2021	12.46	Put	Bond Future	2,866.7400	2.8667	2,921.9500	2.9219	1.926	0	0	0
2020/11/30	R214	04/11/2021			Bond Future	11.6076	62.2148	11.6515	61.9880	0.378	0.0000	0.0000	0
2020/11/30	R214	04/11/2021	12.47	Put	Bond Future	2,852.7300	2.8527	2,907.6300	2.9076	1.924	0	0	0
2020/11/30	R214	04/11/2021	12.48	Call	Bond Future	7,108.1600	7.1082	6,935.9000	6.9359	(2.423)	0	0	0
2020/11/30	R214	04/11/2021	12.48	Put	Bond Future	2,838.5800	2.8386	2,893.1800	2.8932	1.923	0	0	0
2020/11/30	R248	04/02/2021	10.47	Call	Bond Future	647.4800	0.6475	566.9300	0.5669	(12.441)	0	0	0
2020/11/30	R248	04/02/2021	10.47	Put	Bond Future	6,077.8600	6.0779	6,229.8700	6.2299	2.501	0	0	0
2020/11/30	R248	04/02/2021	10.46	Call	Bond Future	631.8100	0.6318	552.5600	0.5526	(12.543)	0	0	0
2020/11/30	R248	04/02/2021	10.46	Put	Bond Future	6,139.7100	6.1397	6,293.0200	6.2930	2.497	0	0	0
2020/11/30	R248	04/02/2021	10.75	Call	Bond Future	1,222.5000	1.2225	1,103.1800	1.1032	(9.760)	0	0	0
2020/11/30	R248	04/02/2021			Bond Future	11.2132	83.0859	11.2470	82.8533	0.302	0.0000	0.0000	115,327
2020/11/30	R248	04/02/2021	10.48	Call	Bond Future	663.4100	0.6634	581.5600	0.5816	(12.338)	0	0	0
2020/11/30	R248	04/02/2021	10.48	Put	Bond Future	6,016.4000	6.0164	6,167.1100	6.1671	2.505	0	0	0
2020/11/30	R248	04/02/2021	10.80	Put	Bond Future	4,288.3600	4.2884	4,394.7900	4.3948	2.482	0	0	0
2020/11/30	R248	04/02/2021	10.80	Call	Bond Future	1,347.9600	1.3480	1,221.8300	1.2218	(9.357)	0	0	2,140
2020/11/30	R248	04/02/2021	9.80	Put	Bond Future	11,011.0800	11.0111	11,223.4800	11.2235	1.929	0	0	0
2020/11/30	R248	04/02/2021	9.80	Call	Bond Future	100.2000	0.1002	80.0400	0.0800	(20.120)	0	0	2,140
2020/11/30	R248	04/02/2021	11.50	Put	Bond Future	1,804.4000	1.8044	1,835.6400	1.8356	1.731	0	0	0
2020/11/30	R248	04/02/2021	11.50	Call	Bond Future	3,737.8600	3.7379	3,536.5400	3.5365	(5.386)	0	0	0
2020/11/30	R248	04/02/2021	10.75	Put	Bond Future	4,531.8500	4.5319	4,645.0900	4.6451	2.499	0	0	0
2020/11/30	R248	06/05/2021	12.36	Call	Bond Future	7,763.9700	7.7640	7,557.7800	7.5578	(2.656)	0	0	0
2020/11/30	R248	06/05/2021	12.36	Put	Bond Future	1,868.9800	1.8690	1,898.1300	1.8981	1.560	0	0	0
2020/11/30	R248	06/05/2021			Bond Future	11.4129	79.5419	11.4482	79.3065	0.310	0.0000	0.0000	0
2020/11/30	R248	06/05/2021	12.35	Call	Bond Future	7,724.0200	7.7240	7,518.1600	7.5182	(2.665)	0	0	0
2020/11/30	R248	06/05/2021	12.35	Put	Bond Future	1,887.0300	1.8870	1,916.5100	1.9165	1.562	0	0	0
2020/11/30	R248	06/05/2021	12.34	Call	Bond Future	7,684.1300	7.6841	7,478.6000	7.4786	(2.675)	0	0	0
2020/11/30	R248	06/05/2021	12.34	Put	Bond Future	1,905.2300	1.9052	1,935.0400	1.9350	1.565	0	0	0
2020/11/30	R248	05/08/2021	12.51	Put	Bond Future	2,674.3900	2.6744	2,720.4400	2.7204	1.722	0	0	0
2020/11/30	R248	05/08/2021	12.52	Call	Bond Future	8,088.8000	8.0888	7,896.4800	7.8965	(2.378)	0	0	0
2020/11/30	R248	05/08/2021	12.50	Put	Bond Future	2,694.6400	2.6946	2,741.0200	2.7410	1.721	0	0	0
2020/11/30	R248	05/08/2021			Bond Future	11.6219	80.4069	11.6588	80.1689	0.318	0.0000	0.0000	0
2020/11/30	R248	05/08/2021	12.51	Call	Bond Future	8,052.5100	8.0525	7,860.5200	7.8605	(2.384)	0	0	0
2020/11/30	R248	05/08/2021	12.52	Put	Bond Future	2,654.0400	2.6540	2,699.7600	2.6998	1.723	0	0	0
2020/11/30	R248	05/08/2021	12.50	Call	Bond Future	8,016.0300	8.0160	7,824.3700	7.8244	(2.391)	0	0	0
2020/11/30	R248	04/11/2021	12.85	Call	Bond Future	8,876.0200	8.8760	8,686.3800	8.6864	(2.137)	0	0	0
2020/11/30	R248	04/11/2021	12.85	Put	Bond Future	2,973.0500	2.9731	3,024.1200	3.0241	1.718	0	0	0
2020/11/30	R248	04/11/2021			Bond Future	11.8351	76.8612	11.8736	76.6205	0.326	0.0000	0.0000	0
2020/11/30	R248	04/11/2021	12.83	Call	Bond Future	8,807.6600	8.8077	8,618.6200	8.6186	(2.146)	0	0	0
2020/11/30	R248	04/11/2021	12.83	Put	Bond Future	3,012.8300	3.0128	3,064.5000	3.0645	1.715	0	0	0
2020/11/30	R248	04/11/2021	12.84	Call	Bond Future	8,841.8300	8.8418	8,652.4800	8.6525	(2.142)	0	0	0
2020/11/30	R248	04/11/2021	12.84	Put	Bond Future	2,992.8900	2.9929	3,044.2500	3.0443	1.716	0	0	0

Total

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