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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2020 TO 27/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	2025	04/02/2021		Bond Future	146.7071	146.7071	146.8850	146.8850	0.121	0.0000	0.0000	3,736
2020/11/27	2025	06/05/2021		Bond Future	148.2733	148.2733	148.4526	148.4526	0.121	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
2020/11/27	2025	05/08/2021			Bond Future	148.3928	148.3928	148.5738	148.5738	0.122	0.0000	0.0000	0
2020/11/27	2025	04/11/2021			Bond Future	150.0237	150.0237	150.2066	150.2066	0.122	0.0000	0.0000	0
2020/11/27	2029	04/02/2021			Bond Future	102.7404	102.7404	102.9779	102.9779	0.231	0.0000	0.0000	2,232
2020/11/27	2029	06/05/2021			Bond Future	102.6998	102.6998	102.9393	102.9393	0.233	0.0000	0.0000	0
2020/11/27	2029	05/08/2021			Bond Future	103.8410	103.8410	104.0832	104.0832	0.233	0.0000	0.0000	0
2020/11/27	2029	04/11/2021			Bond Future	103.8339	103.8339	104.0785	104.0785	0.236	0.0000	0.0000	0
2020/11/27	2030	04/02/2021	9.16	Call	Bond Future	2,400.6100	2.4006	2,177.6300	2.1776	(9.288)	0	0	0
2020/11/27	2030	04/02/2021	9.16	Put	Bond Future	1,665.5000	1.6655	1,819.2000	1.8192	9.228	0	0	0
2020/11/27	2030	04/02/2021	9.15	Call	Bond Future	2,367.9400	2.3679	2,146.6600	2.1467	(9.345)	0	0	0
2020/11/27	2030	04/02/2021	9.15	Put	Bond Future	1,690.3900	1.6904	1,845.7900	1.8458	9.193	0	0	0
2020/11/27	2030	04/02/2021	8.20	Put	Bond Future	5,390.7200	5.3907	5,704.0400	5.7040	5.812	0	0	0
2020/11/27	2030	04/02/2021	9.20	Put	Bond Future	1,568.6800	1.5687	1,715.6800	1.7157	9.371	0	0	0
2020/11/27	2030	04/02/2021	9.20	Call	Bond Future	2,533.5700	2.5336	2,303.8900	2.3039	(9.065)	0	0	1,600
2020/11/27	2030	04/02/2021	9.12	Put	Bond Future	1,766.7500	1.7668	1,927.2700	1.9273	9.086	0	0	0
2020/11/27	2030	04/02/2021	9.12	Call	Bond Future	2,271.3400	2.2713	2,055.1800	2.0552	(9.517)	0	0	1,000
2020/11/27	2030	04/02/2021	8.36	Put	Bond Future	4,585.3200	4.5853	4,876.6900	4.8767	6.354	0	0	0
2020/11/27	2030	04/02/2021	8.36	Call	Bond Future	566.1300	0.5661	480.8200	0.4808	(15.069)	0	0	800
2020/11/27	2030	04/02/2021			Bond Future	9.0329	93.9344	9.0979	93.5577	0.719	0.0000	0.0000	110,445
2020/11/27	2030	04/02/2021	9.17	Call	Bond Future	2,433.5000	2.4335	2,208.8400	2.2088	(9.232)	0	0	0
2020/11/27	2030	04/02/2021	9.17	Put	Bond Future	1,640.8800	1.6409	1,792.9000	1.7929	9.265	0	0	0
2020/11/27	2030	04/02/2021	9.30	Call	Bond Future	2,884.9700	2.8850	2,639.1300	2.6391	(8.521)	0	0	0
2020/11/27	2030	04/02/2021	9.30	Put	Bond Future	1,348.8400	1.3488	1,479.6800	1.4797	9.700	0	0	2,000
2020/11/27	2030	04/02/2021	9.35	Call	Bond Future	3,070.2400	3.0702	2,816.6900	2.8167	(8.258)	0	0	0
2020/11/27	2030	04/02/2021	9.35	Put	Bond Future	1,250.2000	1.2502	1,373.3300	1.3733	9.849	0	0	2,000
2020/11/27	2030	04/02/2021	8.20	Call	Bond Future	383.3000	0.3833	319.9400	0.3199	(16.530)	0	0	1,600
2020/11/27	2030	04/02/2021	8.37	Put	Bond Future	4,537.3500	4.5374	4,827.2200	4.8272	6.389	0	0	0
2020/11/27	2030	04/02/2021	8.37	Call	Bond Future	579.5000	0.5795	492.6900	0.4927	(14.980)	0	0	1,000
2020/11/27	2030	04/02/2021	8.86	Put	Bond Future	2,539.4600	2.5395	2,746.0200	2.7460	8.134	0	0	0
2020/11/27	2030	04/02/2021	8.86	Call	Bond Future	1,527.4800	1.5275	1,357.3600	1.3574	(11.137)	0	0	800
2020/11/27	2030	04/02/2021	10.20	Call	Bond Future	6,764.7600	6.7648	6,422.7200	6.4227	(5.056)	0	0	0
2020/11/27	2030	04/02/2021	10.20	Put	Bond Future	287.7700	0.2878	322.4100	0.3224	12.037	0	0	1,800
2020/11/27	2030	06/05/2021	10.95	Call	Bond Future	9,461.2100	9.4612	9,117.7900	9.1178	(3.630)	0	0	0
2020/11/27	2030	06/05/2021	10.95	Put	Bond Future	418.5700	0.4186	456.1600	0.4562	8.981	0	0	300
2020/11/27	2030	06/05/2021	9.27	Put	Bond Future	2,793.7000	2.7937	2,968.9200	2.9689	6.272	0	0	0
2020/11/27	2030	06/05/2021	9.27	Call	Bond Future	3,006.6400	3.0066	2,800.8500	2.8008	(6.845)	0	0	300
2020/11/27	2030	06/05/2021	7.97	Call	Bond Future	546.1900	0.5462	484.1700	0.4842	(11.355)	0	0	700
2020/11/27	2030	06/05/2021	10.04	Call	Bond Future	5,712.2000	5.7122	5,427.7100	5.4277	(4.980)	0	0	0
2020/11/27	2030	06/05/2021	10.04	Put	Bond Future	1,309.0300	1.3090	1,405.5500	1.4056	7.373	0	0	0
2020/11/27	2030	06/05/2021	9.15	Put	Bond Future	3,129.3100	3.1293	3,318.8200	3.3188	6.056	0	0	0
2020/11/27	2030	06/05/2021	9.15	Call	Bond Future	2,666.2200	2.6662	2,474.7200	2.4747	(7.182)	0	0	0
2020/11/27	2030	06/05/2021	9.92	Call	Bond Future	5,241.3800	5.2414	4,967.1500	4.9671	(5.232)	0	0	0
2020/11/27	2030	06/05/2021	11.69	Call	Bond Future	12,714.1500	12.7141	12,346.9100	12.3469	(2.888)	0	0	0
2020/11/27	2030	06/05/2021	11.69	Put	Bond Future	131.5400	0.1315	145.3100	0.1453	10.468	0	0	0
2020/11/27	2030	06/05/2021	11.70	Call	Bond Future	12,758.4200	12.7584	12,390.9900	12.3910	(2.880)	0	0	0
2020/11/27	2030	06/05/2021	11.70	Put	Bond Future	129.3300	0.1293	142.9100	0.1429	10.500	0	0	0
2020/11/27	2030	06/05/2021			Bond Future	9.2321	94.9149	9.3000	94.5339	0.736	0.0000	0.0000	0

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2020/11/27	2030	06/05/2021	8.77	Put	Bond Future	4,379.3000	4.3793	4,614.9800	4.6150	5.382	0	0	0
2020/11/27	2030	06/05/2021	8.77	Call	Bond Future	1,732.9900	1.7330	1,587.6600	1.5877	(8.386)	0	0	300
2020/11/27	2030	06/05/2021	9.22	Call	Bond Future	2,861.8200	2.8618	2,661.9500	2.6619	(6.984)	0	0	0
2020/11/27	2030	06/05/2021	9.22	Put	Bond Future	2,929.7900	2.9298	3,110.9300	3.1109	6.183	0	0	700
2020/11/27	2030	06/05/2021	7.97	Put	Bond Future	8,007.9500	8.0079	8,326.9400	8.3269	3.983	0	0	0
2020/11/27	2030	06/05/2021	9.92	Put	Bond Future	1,474.8100	1.4748	1,581.5900	1.5816	7.240	0	0	700
2020/11/27	2030	06/05/2021	11.71	Call	Bond Future	12,802.6900	12.8027	12,435.0500	12.4351	(2.872)	0	0	0
2020/11/27	2030	06/05/2021	11.71	Put	Bond Future	127.1600	0.1272	140.5300	0.1405	10.514	0	0	0
2020/11/27	2030	06/05/2021	10.74	Call	Bond Future	8,563.4600	8.5635	8,230.5900	8.2306	(3.887)	0	0	0
2020/11/27	2030	06/05/2021	10.74	Put	Bond Future	562.6700	0.5627	610.8100	0.6108	8.556	0	0	0
2020/11/27	2030	05/08/2021	12.10	Call	Bond Future	13,286.3400	13.2863	12,920.9500	12.9210	(2.750)	0	0	0
2020/11/27	2030	05/08/2021	12.10	Put	Bond Future	219.6300	0.2196	239.5600	0.2396	9.074	0	0	600
2020/11/27	2030	05/08/2021	9.45	Call	Bond Future	3,342.1900	3.3422	3,138.9300	3.1389	(6.082)	0	0	600
2020/11/27	2030	05/08/2021	10.41	Call	Bond Future	6,589.1300	6.5891	6,302.8500	6.3028	(4.345)	0	0	0
2020/11/27	2030	05/08/2021	10.41	Put	Bond Future	1,530.8100	1.5308	1,629.8500	1.6299	6.470	0	0	0
2020/11/27	2030	05/08/2021	10.42	Call	Bond Future	6,627.5700	6.6276	6,340.6000	6.3406	(4.330)	0	0	0
2020/11/27	2030	05/08/2021	10.42	Put	Bond Future	1,518.8000	1.5188	1,617.1500	1.6172	6.476	0	0	0
2020/11/27	2030	05/08/2021			Bond Future	9.4440	91.9419	9.5151	91.5565	0.753	0.0000	0.0000	0
2020/11/27	2030	05/08/2021	8.95	Put	Bond Future	4,819.5600	4.8196	5,053.5400	5.0535	4.855	0	0	0
2020/11/27	2030	05/08/2021	8.95	Call	Bond Future	2,085.4700	2.0855	1,934.1300	1.9341	(7.257)	0	0	600
2020/11/27	2030	05/08/2021	9.45	Put	Bond Future	3,309.4500	3.3094	3,491.5100	3.4915	5.501	0	0	0
2020/11/27	2030	05/08/2021	10.43	Call	Bond Future	6,666.0600	6.6661	6,378.4200	6.3784	(4.315)	0	0	0
2020/11/27	2030	05/08/2021	10.43	Put	Bond Future	1,506.8800	1.5069	1,604.5600	1.6046	6.482	0	0	0
2020/11/27	2030	04/11/2021	8.27	Put	Bond Future	8,716.6400	8.7166	9,020.0600	9.0201	3.481	0	0	0
2020/11/27	2030	04/11/2021	8.27	Call	Bond Future	1,061.3600	1.0614	975.2000	0.9752	(8.118)	0	0	300
2020/11/27	2030	04/11/2021	8.77	Put	Bond Future	6,535.0000	6.5350	6,799.6700	6.7997	4.050	0	0	0
2020/11/27	2030	04/11/2021	11.44	Put	Bond Future	986.4400	0.9864	1,050.7600	1.0508	6.520	0	0	300
2020/11/27	2030	04/11/2021	10.59	Put	Bond Future	2,007.5400	2.0075	2,120.2600	2.1203	5.615	0	0	0
2020/11/27	2030	04/11/2021	10.60	Call	Bond Future	6,796.6200	6.7966	6,519.1400	6.5191	(4.083)	0	0	0
2020/11/27	2030	04/11/2021	10.60	Put	Bond Future	1,994.6000	1.9946	2,106.7000	2.1067	5.620	0	0	0
2020/11/27	2030	04/11/2021			Bond Future	9.6534	92.9319	9.7277	92.5423	0.770	0.0000	0.0000	0
2020/11/27	2030	04/11/2021	8.77	Call	Bond Future	1,738.5600	1.7386	1,613.6500	1.6137	(7.185)	0	0	300
2020/11/27	2030	04/11/2021	11.44	Call	Bond Future	9,777.5400	9.7775	9,452.2800	9.4523	(3.327)	0	0	0
2020/11/27	2030	04/11/2021	10.59	Call	Bond Future	6,760.5700	6.7606	6,483.7100	6.4837	(4.095)	0	0	0
2020/11/27	2030	04/11/2021	10.61	Call	Bond Future	6,832.7300	6.8327	6,554.6100	6.5546	(4.070)	0	0	0
2020/11/27	2030	04/11/2021	10.61	Put	Bond Future	1,981.7500	1.9818	2,093.2100	2.0932	5.624	0	0	0
2020/11/27	2032	04/02/2021	9.63	Call	Bond Future	1,236.0700	1.2361	1,062.5200	1.0625	(14.040)	0	0	0
2020/11/27	2032	04/02/2021	9.63	Put	Bond Future	3,657.3600	3.6574	3,969.5700	3.9696	8.536	0	0	0
2020/11/27	2032	04/02/2021	9.29	Put	Bond Future	5,224.8900	5.2249	5,604.4500	5.6045	7.264	0	0	0
2020/11/27	2032	04/02/2021	9.29	Call	Bond Future	622.8800	0.6229	516.6800	0.5167	(17.050)	0	0	800
2020/11/27	2032	04/02/2021	10.82	Call	Bond Future	5,433.0000	5.4330	5,040.4900	5.0405	(7.225)	0	0	0
2020/11/27	2032	04/02/2021	10.82	Put	Bond Future	748.1200	0.7481	841.3700	0.8414	12.465	0	0	800
2020/11/27	2032	04/02/2021			Bond Future	10.0207	91.2481	10.1009	90.7623	0.800	0.0000	0.0000	118,082
2020/11/27	2032	04/02/2021	9.62	Call	Bond Future	1,214.0900	1.2141	1,042.6500	1.0427	(14.121)	0	0	0
2020/11/27	2032	04/02/2021	9.62	Put	Bond Future	3,698.5200	3.6985	4,012.8400	4.0128	8.499	0	0	0
2020/11/27	2032	04/02/2021	9.61	Call	Bond Future	1,192.2000	1.1922	1,022.8800	1.0229	(14.202)	0	0	0
2020/11/27	2032	04/02/2021	9.61	Put	Bond Future	3,739.8300	3.7398	4,056.2700	4.0563	8.461	0	0	0

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2020/11/27	2032	04/02/2021	8.79	Put	Bond Future	8,123.7200	8.1237	8,569.4700	8.5695	5.487	0	0	0
2020/11/27	2032	04/02/2021	8.79	Call	Bond Future	184.3200	0.1843	144.3100	0.1443	(21.707)	0	0	800
2020/11/27	2032	06/05/2021	12.57	Call	Bond Future	12,668.0100	12.6680	12,205.9600	12.2060	(3.647)	0	0	0
2020/11/27	2032	06/05/2021	12.12	Call	Bond Future	10,696.6300	10.6966	10,254.5000	10.2545	(4.133)	0	0	0
2020/11/27	2032	06/05/2021	12.12	Put	Bond Future	480.8500	0.4809	529.8900	0.5299	10.199	0	0	0
2020/11/27	2032	06/05/2021			Bond Future	10.2347	88.0557	10.3182	87.5645	0.817	0.0000	0.0000	0
2020/11/27	2032	06/05/2021	12.57	Put	Bond Future	260.9300	0.2609	290.0500	0.2900	11.160	0	0	736
2020/11/27	2032	06/05/2021	10.33	Put	Bond Future	3,057.5500	3.0575	3,276.1400	3.2761	7.149	0	0	0
2020/11/27	2032	06/05/2021	10.33	Call	Bond Future	3,617.5200	3.6175	3,344.9400	3.3449	(7.535)	0	0	736
2020/11/27	2032	06/05/2021	12.11	Call	Bond Future	10,653.2300	10.6532	10,211.6300	10.2116	(4.145)	0	0	0
2020/11/27	2032	06/05/2021	12.11	Put	Bond Future	487.1500	0.4872	536.7200	0.5367	10.176	0	0	0
2020/11/27	2032	06/05/2021	12.10	Call	Bond Future	10,609.8300	10.6098	10,168.7800	10.1688	(4.157)	0	0	0
2020/11/27	2032	06/05/2021	12.10	Put	Bond Future	493.5100	0.4935	543.6300	0.5436	10.156	0	0	0
2020/11/27	2032	05/08/2021	11.37	Call	Bond Future	7,004.8700	7.0049	6,648.5500	6.6486	(5.087)	0	0	0
2020/11/27	2032	05/08/2021	11.37	Put	Bond Future	1,989.3400	1.9893	2,129.7100	2.1297	7.056	0	0	0
2020/11/27	2032	05/08/2021			Bond Future	10.4562	89.0137	10.5434	88.5170	0.834	0.0000	0.0000	0
2020/11/27	2032	05/08/2021	11.35	Call	Bond Future	6,927.2900	6.9273	6,572.6600	6.5727	(5.119)	0	0	0
2020/11/27	2032	05/08/2021	11.35	Put	Bond Future	2,017.1900	2.0172	2,159.2500	2.1593	7.042	0	0	0
2020/11/27	2032	05/08/2021	11.36	Call	Bond Future	6,966.0600	6.9661	6,610.5800	6.6106	(5.103)	0	0	0
2020/11/27	2032	05/08/2021	11.36	Put	Bond Future	2,003.2200	2.0032	2,144.4300	2.1444	7.049	0	0	0
2020/11/27	2032	04/11/2021	9.83	Call	Bond Future	2,211.4900	2.2115	2,038.3800	2.0384	(7.828)	0	0	700
2020/11/27	2032	04/11/2021	11.71	Put	Bond Future	2,333.8300	2.3338	2,478.5900	2.4786	6.203	0	0	0
2020/11/27	2032	04/11/2021	11.69	Call	Bond Future	7,690.3100	7.6903	7,334.3700	7.3344	(4.628)	0	0	0
2020/11/27	2032	04/11/2021	11.70	Call	Bond Future	7,727.3000	7.7273	7,370.6300	7.3706	(4.616)	0	0	0
2020/11/27	2032	04/11/2021			Bond Future	10.6848	85.8273	10.7759	85.3251	0.852	0.0000	0.0000	0
2020/11/27	2032	04/11/2021	9.83	Put	Bond Future	7,131.2300	7.1312	7,460.2800	7.4603	4.614	0	0	0
2020/11/27	2032	04/11/2021	12.81	Call	Bond Future	11,712.2400	11.7122	11,283.3400	11.2833	(3.662)	0	0	0
2020/11/27	2032	04/11/2021	12.81	Put	Bond Future	970.5900	0.9706	1,043.8500	1.0439	7.548	0	0	700
2020/11/27	2032	04/11/2021	11.71	Call	Bond Future	7,764.3300	7.7643	7,406.9300	7.4069	(4.603)	0	0	0
2020/11/27	2032	04/11/2021	11.69	Put	Bond Future	2,361.1500	2.3612	2,507.3700	2.5074	6.193	0	0	0
2020/11/27	2032	04/11/2021	9.33	Put	Bond Future	9,391.8400	9.3918	9,769.4500	9.7695	4.021	0	0	0
2020/11/27	2032	04/11/2021	9.33	Call	Bond Future	1,416.0100	1.4160	1,291.4600	1.2915	(8.796)	0	0	700
2020/11/27	2032	04/11/2021	11.70	Put	Bond Future	2,347.4500	2.3475	2,492.9400	2.4929	6.198	0	0	0
2020/11/27	2033	04/02/2021			Bond Future	96.1917	96.1917	96.0987	96.0987	(0.097)	0.0000	0.0000	7,717
2020/11/27	2033	06/05/2021			Bond Future	96.0050	96.0050	95.9106	95.9106	(0.098)	0.0000	0.0000	0
2020/11/27	2033	05/08/2021			Bond Future	97.0718	97.0718	96.9762	96.9762	(0.098)	0.0000	0.0000	0
2020/11/27	2033	04/11/2021			Bond Future	96.9161	96.9161	96.8194	96.8194	(0.100)	0.0000	0.0000	0
2020/11/27	2037	04/02/2021	10.28	Call	Bond Future	865.1300	0.8651	660.0400	0.6600	(23.706)	0	0	0
2020/11/27	2037	04/02/2021	10.28	Put	Bond Future	5,191.1000	5.1911	5,826.3700	5.8264	12.238	0	0	0
2020/11/27	2037	04/02/2021	10.27	Call	Bond Future	847.1700	0.8472	645.2600	0.6453	(23.833)	0	0	0
2020/11/27	2037	04/02/2021	10.27	Put	Bond Future	5,242.7100	5.2427	5,881.1600	5.8812	12.178	0	0	0
2020/11/27	2037	04/02/2021	11.90	Call	Bond Future	6,626.1000	6.6261	5,935.9300	5.9359	(10.416)	0	0	0
2020/11/27	2037	04/02/2021	13.73	Call	Bond Future	15,394.7400	15.3947	14,560.3400	14.5603	(5.420)	0	0	0
2020/11/27	2037	04/02/2021	13.73	Put	Bond Future	17.5700	0.0176	23.5300	0.0235	33.921	0	0	300
2020/11/27	2037	04/02/2021	10.85	Call	Bond Future	2,289.6200	2.2896	1,887.3500	1.8874	(17.569)	0	0	0
2020/11/27	2037	04/02/2021	10.85	Put	Bond Future	2,785.4600	2.7855	3,223.5500	3.2236	15.728	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
2020/11/27	2037	04/02/2021	10.35	Call	Bond Future	998.0600	0.9981	770.1900	0.7702	(22.831)	0	0	0
2020/11/27	2037	04/02/2021	10.35	Put	Bond Future	4,839.4000	4.8394	5,451.8900	5.4519	12.656	0	0	72
2020/11/27	2037	04/02/2021			Bond Future	10.9267	82.0561	11.0584	81.2157	1.205	0.0000	0.0000	129,302
2020/11/27	2037	04/02/2021	10.29	Call	Bond Future	883.3400	0.8833	675.0500	0.6750	(23.580)	0	0	0
2020/11/27	2037	04/02/2021	10.29	Put	Bond Future	5,139.8300	5.1398	5,771.9000	5.7719	12.297	0	0	0
2020/11/27	2037	04/02/2021	11.97	Put	Bond Future	648.3700	0.6484	786.6800	0.7867	21.332	0	0	0
2020/11/27	2037	04/02/2021	11.97	Call	Bond Future	6,962.5000	6.9625	6,260.4500	6.2604	(10.083)	0	0	300
2020/11/27	2037	04/02/2021	11.90	Put	Bond Future	711.8300	0.7118	862.0200	0.8620	21.099	0	0	240
2020/11/27	2037	04/02/2021	10.48	Put	Bond Future	4,229.7300	4.2297	4,798.0700	4.7981	13.437	0	0	0
2020/11/27	2037	04/02/2021	10.48	Call	Bond Future	1,277.6300	1.2776	1,005.6100	1.0056	(21.291)	0	0	240
2020/11/27	2037	04/02/2021	9.65	Put	Bond Future	9,081.7900	9.0818	9,858.8800	9.8589	8.557	0	0	0
2020/11/27	2037	04/02/2021	9.65	Call	Bond Future	204.0100	0.2040	140.7400	0.1407	(31.013)	0	0	72
2020/11/27	2037	06/05/2021	12.42	Call	Bond Future	8,689.3100	8.6893	8,016.3800	8.0164	(7.744)	0	0	0
2020/11/27	2037	06/05/2021	12.43	Call	Bond Future	8,730.0300	8.7300	8,055.7100	8.0557	(7.724)	0	0	0
2020/11/27	2037	06/05/2021	12.44	Put	Bond Future	1,250.7600	1.2508	1,424.5300	1.4245	13.893	0	0	0
2020/11/27	2037	06/05/2021			Bond Future	11.1429	82.9128	11.2800	82.0633	1.230	0.0000	0.0000	0
2020/11/27	2037	06/05/2021	12.42	Put	Bond Future	1,276.8700	1.2769	1,453.4200	1.4534	13.827	0	0	0
2020/11/27	2037	06/05/2021	12.43	Put	Bond Future	1,263.7600	1.2638	1,438.9200	1.4389	13.860	0	0	0
2020/11/27	2037	06/05/2021	12.44	Call	Bond Future	8,770.8100	8.7708	8,095.1000	8.0951	(7.704)	0	0	0
2020/11/27	2037	05/08/2021	12.26	Put	Bond Future	2,396.8600	2.3969	2,656.8300	2.6568	10.846	0	0	0
2020/11/27	2037	05/08/2021	12.27	Call	Bond Future	7,550.2700	7.5503	6,949.9800	6.9500	(7.951)	0	0	0
2020/11/27	2037	05/08/2021	12.27	Put	Bond Future	2,381.7900	2.3818	2,640.3600	2.6404	10.856	0	0	0
2020/11/27	2037	05/08/2021	12.28	Call	Bond Future	7,589.8900	7.5899	6,988.2000	6.9882	(7.928)	0	0	0
2020/11/27	2037	05/08/2021			Bond Future	11.3714	79.5590	11.5144	78.7001	1.258	0.0000	0.0000	0
2020/11/27	2037	05/08/2021	12.26	Call	Bond Future	7,510.6900	7.5107	6,911.8000	6.9118	(7.974)	0	0	0
2020/11/27	2037	05/08/2021	12.28	Put	Bond Future	2,366.8300	2.3668	2,624.0000	2.6240	10.866	0	0	0
2020/11/27	2037	04/11/2021	12.82	Put	Bond Future	2,441.7700	2.4418	2,680.5100	2.6805	9.777	0	0	0
2020/11/27	2037	04/11/2021	12.83	Call	Bond Future	9,208.1700	9.2082	8,577.5600	8.5776	(6.848)	0	0	0
2020/11/27	2037	04/11/2021			Bond Future	11.5938	80.4159	11.7427	79.5477	1.284	0.0000	0.0000	0
2020/11/27	2037	04/11/2021	12.81	Call	Bond Future	9,139.5200	9.1395	8,511.3200	8.5113	(6.873)	0	0	0
2020/11/27	2037	04/11/2021	12.81	Put	Bond Future	2,458.7000	2.4587	2,698.6500	2.6987	9.759	0	0	0
2020/11/27	2037	04/11/2021	12.82	Call	Bond Future	9,173.8300	9.1738	8,544.4200	8.5444	(6.861)	0	0	0
2020/11/27	2037	04/11/2021	12.83	Put	Bond Future	2,424.9200	2.4249	2,662.4600	2.6625	9.796	0	0	0
2020/11/27	2038	04/02/2021			Bond Future	106.2883	106.2883	107.0116	107.0116	0.680	0.0000	0.0000	9,468
2020/11/27	2038	06/05/2021			Bond Future	107.4231	107.4231	108.1538	108.1538	0.680	0.0000	0.0000	0
2020/11/27	2038	05/08/2021			Bond Future	106.8978	106.8978	107.6364	107.6364	0.691	0.0000	0.0000	0
2020/11/27	2038	04/11/2021			Bond Future	108.0728	108.0728	108.8194	108.8194	0.691	0.0000	0.0000	0
2020/11/27	2040	04/02/2021	10.42	Call	Bond Future	932.2100	0.9322	673.1500	0.6731	(27.790)	0	0	0
2020/11/27	2040	04/02/2021	10.42	Put	Bond Future	5,348.9400	5.3489	6,159.2700	6.1593	15.149	0	0	0
2020/11/27	2040	04/02/2021	9.49	Put	Bond Future	11,866.2000	11.8662	12,903.1200	12.9031	8.738	0	0	0
2020/11/27	2040	04/02/2021	9.49	Call	Bond Future	78.9000	0.0789	46.4300	0.0464	(41.153)	0	0	500
2020/11/27	2040	04/02/2021	9.57	Put	Bond Future	11,217.2000	11.2172	12,246.1000	12.2461	9.173	0	0	0
2020/11/27	2040	04/02/2021	9.57	Call	Bond Future	100.9900	0.1010	60.5000	0.0605	(40.093)	0	0	800
2020/11/27	2040	04/02/2021	10.07	Put	Bond Future	7,481.5800	7.4816	8,417.9600	8.4180	12.516	0	0	0
2020/11/27	2040	04/02/2021			Bond Future	11.0382	84.1572	11.1957	83.0878	1.427	0.0000	0.0000	78,911
2020/11/27	2040	04/02/2021	10.41	Call	Bond Future	912.1000	0.9121	657.2300	0.6572	(27.943)	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
2020/11/27	2040	04/02/2021	10.41	Put	Bond Future	5,403.2900	5.4033	6,217.8100	6.2178	15.075	0	0	0
2020/11/27	2040	04/02/2021	10.40	Call	Bond Future	892.2600	0.8923	641.5500	0.6416	(28.098)	0	0	0
2020/11/27	2040	04/02/2021	10.40	Put	Bond Future	5,458.0100	5.4580	6,276.6900	6.2767	15.000	0	0	0
2020/11/27	2040	04/02/2021	10.24	Put	Bond Future	6,385.1200	6.3851	7,266.5000	7.2665	13.804	0	0	0
2020/11/27	2040	04/02/2021	10.24	Call	Bond Future	612.8100	0.6128	424.8000	0.4248	(30.680)	0	0	500
2020/11/27	2040	04/02/2021	11.57	Call	Bond Future	4,866.9000	4.8669	4,118.3200	4.1183	(15.381)	0	0	0
2020/11/27	2040	04/02/2021	11.57	Put	Bond Future	1,343.4000	1.3434	1,664.2100	1.6642	23.880	0	0	500
2020/11/27	2040	04/02/2021	10.07	Call	Bond Future	398.6800	0.3987	265.6700	0.2657	(33.363)	0	0	800
2020/11/27	2040	04/02/2021	11.74	Call	Bond Future	5,676.4200	5.6764	4,874.3300	4.8743	(14.130)	0	0	0
2020/11/27	2040	04/02/2021	11.74	Put	Bond Future	1,076.8100	1.0768	1,344.1100	1.3441	24.823	0	0	800
2020/11/27	2040	06/05/2021	10.83	Put	Bond Future	5,511.7900	5.5118	6,165.2100	6.1652	11.855	0	0	0
2020/11/27	2040	06/05/2021	10.83	Call	Bond Future	2,643.1000	2.6431	2,215.6000	2.2156	(16.174)	0	0	300
2020/11/27	2040	06/05/2021	11.58	Put	Bond Future	3,013.4300	3.0134	3,447.1200	3.4471	14.392	0	0	0
2020/11/27	2040	06/05/2021	11.58	Call	Bond Future	5,167.0200	5.1670	4,519.7900	4.5198	(12.526)	0	0	300
2020/11/27	2040	06/05/2021	12.44	Call	Bond Future	8,809.8600	8.8099	7,972.6200	7.9726	(9.503)	0	0	0
2020/11/27	2040	06/05/2021	12.44	Put	Bond Future	1,460.4000	1.4604	1,704.0800	1.7041	16.686	0	0	0
2020/11/27	2040	06/05/2021			Bond Future	11.2494	85.0358	11.4136	83.9549	1.459	0.0000	0.0000	0
2020/11/27	2040	06/05/2021	13.38	Call	Bond Future	12,944.9500	12.9449	11,971.6400	11.9716	(7.519)	0	0	0
2020/11/27	2040	06/05/2021	13.38	Put	Bond Future	520.1700	0.5202	627.7800	0.6278	20.687	0	0	300
2020/11/27	2040	06/05/2021	12.43	Call	Bond Future	8,767.5400	8.7675	7,932.1800	7.9322	(9.528)	0	0	0
2020/11/27	2040	06/05/2021	12.43	Put	Bond Future	1,475.3200	1.4753	1,720.8800	1.7209	16.645	0	0	0
2020/11/27	2040	06/05/2021	12.42	Call	Bond Future	8,725.2800	8.7253	7,891.8100	7.8918	(9.552)	0	0	0
2020/11/27	2040	06/05/2021	12.42	Put	Bond Future	1,490.3600	1.4904	1,737.8100	1.7378	16.603	0	0	0
2020/11/27	2040	05/08/2021	11.05	Put	Bond Future	6,136.1600	6.1362	6,769.6800	6.7697	10.324	0	0	0
2020/11/27	2040	05/08/2021	11.05	Call	Bond Future	3,336.1000	3.3361	2,876.7900	2.8768	(13.768)	0	0	900
2020/11/27	2040	05/08/2021	12.48	Call	Bond Future	8,499.4100	8.4994	7,721.6900	7.7217	(9.150)	0	0	0
2020/11/27	2040	05/08/2021	12.49	Put	Bond Future	2,387.0600	2.3871	2,700.5000	2.7005	13.131	0	0	0
2020/11/27	2040	05/08/2021	12.47	Call	Bond Future	8,457.6100	8.4576	7,681.5800	7.6816	(9.176)	0	0	0
2020/11/27	2040	05/08/2021			Bond Future	11.4727	81.4549	11.6441	80.3621	1.494	0.0000	0.0000	0
2020/11/27	2040	05/08/2021	11.55	Put	Bond Future	4,409.7200	4.4097	4,917.5800	4.9176	11.517	0	0	0
2020/11/27	2040	05/08/2021	11.55	Call	Bond Future	4,905.6800	4.9057	4,320.7100	4.3207	(11.924)	0	0	900
2020/11/27	2040	05/08/2021	14.80	Call	Bond Future	17,864.6500	17.8646	16,829.3000	16.8293	(5.796)	0	0	0
2020/11/27	2040	05/08/2021	14.80	Put	Bond Future	285.1900	0.2852	342.6700	0.3427	20.155	0	0	900
2020/11/27	2040	05/08/2021	12.48	Put	Bond Future	2,401.7600	2.4018	2,716.8700	2.7169	13.120	0	0	0
2020/11/27	2040	05/08/2021	12.49	Call	Bond Future	8,541.4700	8.5415	7,762.0800	7.7621	(9.125)	0	0	0
2020/11/27	2040	05/08/2021	12.47	Put	Bond Future	2,416.7900	2.4168	2,733.5900	2.7336	13.108	0	0	0
2020/11/27	2040	04/11/2021	12.90	Call	Bond Future	9,626.3400	9.6263	8,830.2400	8.8302	(8.270)	0	0	0
2020/11/27	2040	04/11/2021	12.90	Put	Bond Future	2,594.1100	2.5941	2,902.7000	2.9027	11.896	0	0	0
2020/11/27	2040	04/11/2021	12.89	Call	Bond Future	9,590.3900	9.5904	8,795.8400	8.7958	(8.285)	0	0	0
2020/11/27	2040	04/11/2021	12.89	Put	Bond Future	2,612.0700	2.6121	2,922.2100	2.9222	11.873	0	0	0
2020/11/27	2040	04/11/2021			Bond Future	11.6895	82.3322	11.8680	81.2276	1.527	0.0000	0.0000	0
2020/11/27	2040	04/11/2021	12.91	Call	Bond Future	9,662.3200	9.6623	8,864.6800	8.8647	(8.255)	0	0	0
2020/11/27	2040	04/11/2021	12.91	Put	Bond Future	2,576.2500	2.5763	2,883.3000	2.8833	11.918	0	0	0
2020/11/27	2044	04/02/2021	10.36	Put	Bond Future	6,142.7300	6.1427	7,130.9800	7.1310	16.088	0	0	0
2020/11/27	2044	04/02/2021	10.37	Call	Bond Future	682.8900	0.6829	455.5000	0.4555	(33.298)	0	0	0
2020/11/27	2044	04/02/2021	10.35	Put	Bond Future	6,204.0900	6.2041	7,196.4600	7.1965	15.995	0	0	0
2020/11/27	2044	04/02/2021	10.04	Put	Bond Future	8,303.8800	8.3039	9,397.5400	9.3975	13.170	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/27	2044	04/02/2021	10.04	Call	Bond Future	309.0900		0.3091	191.2800	0.1913	(38.115)	0	0	0
2020/11/27	2044	04/02/2021	10.84	Call	Bond Future	1,761.1400		1.7611	1,303.1100	1.3031	(26.008)	0	0	0
2020/11/27	2044	04/02/2021			Bond Future	11.1128		80.7224	11.2911	79.5110	1.605	0.0000	0.0000	44,171
2020/11/27	2044	04/02/2021	10.36	Call	Bond Future	667.0800		0.6671	443.8600	0.4439	(33.462)	0	0	0
2020/11/27	2044	04/02/2021	10.37	Put	Bond Future	6,081.7400		6.0817	7,065.8200	7.0658	16.181	0	0	0
2020/11/27	2044	04/02/2021	10.35	Call	Bond Future	651.5300		0.6515	432.4300	0.4324	(33.629)	0	0	0
2020/11/27	2044	04/02/2021	10.84	Put	Bond Future	3,675.6700		3.6757	4,429.1100	4.4291	20.498	0	0	265
2020/11/27	2044	04/02/2021	10.29	Call	Bond Future	563.5200		0.5635	368.4000	0.3684	(34.625)	0	0	0
2020/11/27	2044	04/02/2021	10.29	Put	Bond Future	6,579.9800		6.5800	7,596.3300	7.5963	15.446	0	0	265
2020/11/27	2044	04/02/2021	9.66	Put	Bond Future	11,256.4600		11.2565	12,421.0900	12.4211	10.346	0	0	0
2020/11/27	2044	04/02/2021	9.66	Call	Bond Future	108.1800		0.1082	61.3400	0.0613	(43.298)	0	0	265
2020/11/27	2044	06/05/2021	11.10	Call	Bond Future	3,235.0100		3.2350	2,685.2900	2.6853	(16.993)	0	0	0
2020/11/27	2044	06/05/2021	11.40	Call	Bond Future	4,241.5000		4.2415	3,590.3100	3.5903	(15.353)	0	0	0
2020/11/27	2044	06/05/2021	11.40	Put	Bond Future	3,689.2700		3.6893	4,262.5000	4.2625	15.538	0	0	3,100
2020/11/27	2044	06/05/2021	11.79	Call	Bond Future	5,709.7500		5.7098	4,937.8400	4.9378	(13.519)	0	0	0
2020/11/27	2044	06/05/2021	11.79	Put	Bond Future	2,655.1700		2.6552	3,107.6800	3.1077	17.043	0	0	3,100
2020/11/27	2044	06/05/2021	12.50	Call	Bond Future	8,777.7300		8.7777	7,836.5200	7.8365	(10.723)	0	0	0
2020/11/27	2044	06/05/2021	12.50	Put	Bond Future	1,504.6000		1.5046	1,787.8100	1.7878	18.823	0	0	3,100
2020/11/27	2044	06/05/2021	12.43	Call	Bond Future	8,463.9200		8.4639	7,536.3700	7.5364	(10.959)	0	0	0
2020/11/27	2044	06/05/2021	12.43	Put	Bond Future	1,588.5100		1.5885	1,885.3800	1.8854	18.689	0	0	0
2020/11/27	2044	06/05/2021	12.44	Call	Bond Future	8,508.7300		8.5087	7,579.1900	7.5792	(10.925)	0	0	0
2020/11/27	2044	06/05/2021	12.44	Put	Bond Future	1,576.2700		1.5763	1,871.1500	1.8712	18.707	0	0	0
2020/11/27	2044	06/05/2021			Bond Future	11.3168		81.5652	11.5027	80.3408	1.643	0.0000	0.0000	0
2020/11/27	2044	06/05/2021	11.10	Put	Bond Future	4,704.6100		4.7046	5,379.3100	5.3793	14.341	0	0	3,100
2020/11/27	2044	06/05/2021	10.70	Put	Bond Future	6,387.5600		6.3876	7,203.1700	7.2032	12.769	0	0	0
2020/11/27	2044	06/05/2021	10.70	Call	Bond Future	2,082.2400		2.0822	1,673.4300	1.6734	(19.633)	0	0	3,100
2020/11/27	2044	06/05/2021	11.35	Put	Bond Future	3,845.2000		3.8452	4,434.8900	4.4349	15.336	0	0	0
2020/11/27	2044	06/05/2021	11.35	Call	Bond Future	4,066.4700		4.0665	3,431.7400	3.4317	(15.609)	0	0	3,100
2020/11/27	2044	06/05/2021	11.90	Call	Bond Future	6,160.7500		6.1608	5,358.0400	5.3580	(13.029)	0	0	0
2020/11/27	2044	06/05/2021	11.90	Put	Bond Future	2,424.9500		2.4250	2,846.6600	2.8467	17.390	0	0	0
2020/11/27	2044	06/05/2021	12.45	Call	Bond Future	8,553.3900		8.5534	7,621.8700	7.6219	(10.891)	0	0	0
2020/11/27	2044	06/05/2021	12.45	Put	Bond Future	1,563.9600		1.5640	1,856.8600	1.8569	18.728	0	0	0
2020/11/27	2044	05/08/2021	12.60	Put	Bond Future	2,271.2300		2.2712	2,617.9900	2.6180	15.267	0	0	0
2020/11/27	2044	05/08/2021	12.61	Call	Bond Future	8,724.3800		8.7244	7,831.3500	7.8313	(10.236)	0	0	0
2020/11/27	2044	05/08/2021	12.61	Put	Bond Future	2,257.3900		2.2574	2,602.3000	2.6023	15.279	0	0	0
2020/11/27	2044	05/08/2021			Bond Future	11.5322		78.0718	11.7264	76.8338	1.684	0.0000	0.0000	0
2020/11/27	2044	05/08/2021	12.59	Call	Bond Future	8,640.9100		8.6409	7,751.5900	7.7516	(10.292)	0	0	0
2020/11/27	2044	05/08/2021	12.59	Put	Bond Future	2,285.3800		2.2854	2,634.0000	2.6340	15.254	0	0	0
2020/11/27	2044	05/08/2021	12.60	Call	Bond Future	8,682.5300		8.6825	7,791.3500	7.7913	(10.264)	0	0	0
2020/11/27	2044	04/11/2021	12.91	Call	Bond Future	9,478.9300		9.4789	8,588.0700	8.5881	(9.398)	0	0	0
2020/11/27	2044	04/11/2021	12.91	Put	Bond Future	2,708.8200		2.7088	3,069.2500	3.0693	13.306	0	0	0
2020/11/27	2044	04/11/2021			Bond Future	11.7411		78.9127	11.9435	77.6614	1.724	0.0000	0.0000	0
2020/11/27	2044	04/11/2021	12.89	Call	Bond Future	9,408.7200		9.4087	8,521.3700	8.5214	(9.431)	0	0	0
2020/11/27	2044	04/11/2021	12.89	Put	Bond Future	2,745.6400		2.7456	3,109.5800	3.1096	13.255	0	0	0
2020/11/27	2044	04/11/2021	12.90	Call	Bond Future	9,443.8100		9.4438	8,554.7000	8.5547	(9.415)	0	0	0
2020/11/27	2044	04/11/2021	12.90	Put	Bond Future	2,727.1800		2.7272	3,089.3600	3.0894	13.280	0	0	0
2020/11/27	2046	04/02/2021			Bond Future	95.4577		95.4577	95.4651	95.4651	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
2020/11/27	2046	06/05/2021			Bond Future	94.6894	94.6894	94.6965	94.6965	0.007	0.0000	0.0000	0
2020/11/27	2046	05/08/2021			Bond Future	95.7419	95.7419	95.7489	95.7489	0.007	0.0000	0.0000	0
2020/11/27	2046	04/11/2021			Bond Future	94.9897	94.9897	94.9967	94.9967	0.007	0.0000	0.0000	0
2020/11/27	2050	04/02/2021			Bond Future	95.8422	95.8422	95.8495	95.8495	0.008	0.0000	0.0000	11,021
2020/11/27	2050	06/05/2021			Bond Future	96.8653	96.8653	96.8725	96.8725	0.007	0.0000	0.0000	0
2020/11/27	2050	05/08/2021			Bond Future	96.0169	96.0169	96.0240	96.0240	0.007	0.0000	0.0000	0
2020/11/27	2050	04/11/2021			Bond Future	97.0723	97.0723	97.0795	97.0795	0.007	0.0000	0.0000	0
2020/11/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	AL37	04/02/2021			Index Future	777.1140	777.1140	774.4470	774.4470	(0.343)	0.0000	0.0000	0
2020/11/27	AL37	06/05/2021			Index Future	785.2180	785.2180	782.5200	782.5200	(0.344)	0.0000	0.0000	0
2020/11/27	AL37	05/08/2021			Index Future	793.6640	793.6640	790.9350	790.9350	(0.344)	0.0000	0.0000	0
2020/11/27	AL37	04/11/2021			Index Future	802.2890	802.2890	799.5300	799.5300	(0.344)	0.0000	0.0000	0
2020/11/27	AL7T	04/02/2021			Index Future	857.1370	857.1370	853.2600	853.2600	(0.452)	0.0000	0.0000	0
2020/11/27	AL7T	06/05/2021			Index Future	866.0760	866.0760	862.1550	862.1550	(0.453)	0.0000	0.0000	0
2020/11/27	AL7T	05/08/2021			Index Future	875.3910	875.3910	871.4260	871.4260	(0.453)	0.0000	0.0000	0
2020/11/27	AL7T	04/11/2021			Index Future	884.9040	884.9040	880.8960	880.8960	(0.453)	0.0000	0.0000	0
2020/11/27	ALBI	04/02/2021			Index Future	753.0540	753.0540	747.3860	747.3860	(0.753)	0.0000	0.0000	230
2020/11/27	ALBI	06/05/2021			Index Future	760.9070	760.9070	755.1770	755.1770	(0.753)	0.0000	0.0000	0
2020/11/27	ALBI	05/08/2021			Index Future	769.0910	769.0910	763.2980	763.2980	(0.753)	0.0000	0.0000	0
2020/11/27	ALBI	04/11/2021			Index Future	777.4500	777.4500	771.5930	771.5930	(0.753)	0.0000	0.0000	0
2020/11/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	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
2020/11/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/27	ES33	04/02/2021			Bond Future	11.4481	77.0302	11.5794	76.3349	1.148	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
2020/11/27	ES33	06/05/2021			Bond Future	11.7003	74.0596	11.8373	73.3568	1.171	0.0000	0.0000	0
2020/11/27	ES33	05/08/2021			Bond Future	11.9628	74.8653	12.1059	74.1547	1.196	0.0000	0.0000	0
2020/11/27	ES33	04/11/2021			Bond Future	12.2341	71.8968	12.3835	71.1784	1.221	0.0000	0.0000	0
2020/11/27	ES42	04/02/2021			Bond Future	12.0177	75.6616	12.1856	74.6845	1.397	0.0000	0.0000	4,779
2020/11/27	ES42	06/05/2021			Bond Future	12.2659	72.1931	12.4417	71.2054	1.433	0.0000	0.0000	0
2020/11/27	ES42	05/08/2021			Bond Future	12.5177	72.9789	12.7017	71.9804	1.470	0.0000	0.0000	0
2020/11/27	ES42	04/11/2021			Bond Future	12.7799	69.5069	12.9726	68.4976	1.508	0.0000	0.0000	0
2020/11/27	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	04/02/2021	750.96	Put	GOVI	74,610.0000	7.4610	129,370.0000	12.9370	73.395	0	0	0
2020/11/27	GOVI	04/02/2021			GOVI	743.4990	743.4990	738.0230	738.0230	(0.737)	0.0000	0.0000	969
2020/11/27	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	04/02/2021	750.95	Put	GOVI	74,510.0000	7.4510	129,270.0000	12.9270	73.493	0	0	0
2020/11/27	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	04/02/2021	750.94	Put	GOVI	74,410.0000	7.4410	129,170.0000	12.9170	73.592	0	0	0
2020/11/27	GOVI	06/05/2021	678.68	Call	GOVI	725,720.0000	72.5720	670,360.0000	67.0360	(7.628)	0	0	0
2020/11/27	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	06/05/2021	678.67	Call	GOVI	725,820.0000	72.5820	670,460.0000	67.0460	(7.627)	0	0	0
2020/11/27	GOVI	06/05/2021			GOVI	751.2520	751.2520	745.7160	745.7160	(0.737)	0.0000	0.0000	0
2020/11/27	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	06/05/2021	678.69	Call	GOVI	725,620.0000	72.5620	670,260.0000	67.0260	(7.629)	0	0	0
2020/11/27	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	05/08/2021	719.14	Call	GOVI	401,920.0000	40.1920	345,950.0000	34.5950	(13.926)	0	0	0
2020/11/27	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	05/08/2021	719.13	Call	GOVI	402,020.0000	40.2020	346,050.0000	34.6050	(13.922)	0	0	0
2020/11/27	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	05/08/2021			GOVI	759.3320	759.3320	753.7350	753.7350	(0.737)	0.0000	0.0000	0
2020/11/27	GOVI	05/08/2021	719.15	Call	GOVI	401,820.0000	40.1820	345,850.0000	34.5850	(13.929)	0	0	0
2020/11/27	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	04/11/2021	728.41	Call	GOVI	391,750.0000	39.1750	335,160.0000	33.5160	(14.445)	0	0	0
2020/11/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	04/11/2021	728.40	Call	GOVI	391,850.0000	39.1850	335,260.0000	33.5260	(14.442)	0	0	0
2020/11/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GOVI	04/11/2021			GOVI	767.5850	767.5850	761.9260	761.9260	(0.737)	0.0000	0.0000	0
2020/11/27	GOVI	04/11/2021	728.42	Call	GOVI	391,650.0000	39.1650	335,060.0000	33.5060	(14.449)	0	0	0
2020/11/27	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/27	IGOV	04/02/2021			Index Future	263.5750	263.5750	263.9790	263.9790	0.153	0.0000	0.0000	1,090
2020/11/27	IGOV	06/05/2021			Index Future	266.3880	266.3880	266.7950	266.7950	0.153	0.0000	0.0000	21
2020/11/27	IGOV	05/08/2021			Index Future	269.3170	269.3170	269.7280	269.7280	0.153	0.0000	0.0000	0
2020/11/27	IGOV	04/11/2021			Index Future	272.3070	272.3070	272.7230	272.7230	0.153	0.0000	0.0000	0
2020/11/27	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/27	IS05	16/03/2021			Interest Rate Swap	92.2000	92.2000	92.2100	92.2100	0.011	0.0000	0.0000	0
2020/11/27	IS05	15/06/2021			Interest Rate Swap	90.3500	90.3500	90.3800	90.3800	0.033	0.0000	0.0000	0

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2020/11/27	IS05	21/09/2021			Interest Rate Swap	89.2800	89.2800	89.3200	89.3200	0.045	0.0000	0.0000	0
2020/11/27	IS05	21/12/2021			Interest Rate Swap	90.5000	90.5000	90.5700	90.5700	0.077	0.0000	0.0000	51
2020/11/27	IS05	15/03/2022			Interest Rate Swap	89.8800	89.8800	89.9800	89.9800	0.111	0.0000	0.0000	0
2020/11/27	IS05	21/06/2022			Interest Rate Swap	89.9500	89.9500	90.0700	90.0700	0.133	0.0000	0.0000	0
2020/11/27	IS05	20/09/2022			Interest Rate Swap	93.0500	93.0500	93.2000	93.2000	0.161	0.0000	0.0000	0
2020/11/27	IS05	20/12/2022			Interest Rate Swap	93.5200	93.5200	93.7000	93.7000	0.192	0.0000	0.0000	0
2020/11/27	IS05	22/03/2023			Interest Rate Swap	85.8900	85.8900	86.0900	86.0900	0.233	0.0000	0.0000	0
2020/11/27	IS05	20/06/2023			Interest Rate Swap	91.4300	91.4300	91.6200	91.6200	0.208	0.0000	0.0000	0
2020/11/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/27	IS10	17/12/2025			Interest Rate Swap	78.8900	78.8900	79.2700	79.2700	0.482	0.0000	0.0000	0
2020/11/27	IS10	16/03/2026			Interest Rate Swap	75.3800	75.3800	75.7800	75.7800	0.531	0.0000	0.0000	0
2020/11/27	IS10	15/06/2026			Interest Rate Swap	73.7600	73.7600	74.1700	74.1700	0.556	0.0000	0.0000	0
2020/11/27	IS10	21/09/2026			Interest Rate Swap	75.7500	75.7500	76.1800	76.1800	0.568	0.0000	0.0000	0
2020/11/27	IS10	21/12/2026			Interest Rate Swap	79.7600	79.7600	80.2000	80.2000	0.552	0.0000	0.0000	0
2020/11/27	IS10	15/03/2027			Interest Rate Swap	78.2300	78.2300	78.7000	78.7000	0.601	0.0000	0.0000	0
2020/11/27	IS10	21/06/2027			Interest Rate Swap	80.3100	80.3100	80.8000	80.8000	0.610	0.0000	0.0000	0
2020/11/27	IS10	20/09/2027			Interest Rate Swap	86.1300	86.1300	86.6400	86.6400	0.592	0.0000	0.0000	0
2020/11/27	IS10	20/12/2027			Interest Rate Swap	86.5400	86.5400	87.0800	87.0800	0.624	0.0000	0.0000	0
2020/11/27	IS10	22/03/2028			Interest Rate Swap	79.5500	79.5500	80.1300	80.1300	0.729	0.0000	0.0000	0
2020/11/27	IS10	20/06/2028			Interest Rate Swap	87.4600	87.4600	88.0400	88.0400	0.663	0.0000	0.0000	0
2020/11/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/27	JBAF	15/12/2020			Jibar Tradeable Future	3.4750	96.5250	3.5450	96.4550	2.014	0.0000	0.0000	30,010
2020/11/27	JBAF	20/01/2021			Jibar Tradeable Future	3.5050	96.4950	3.5950	96.4050	2.568	0.0000	0.0000	0
2020/11/27	JBAF	17/02/2021			Jibar Tradeable Future	3.4900	96.5100	3.5700	96.4300	2.292	0.0000	0.0000	0
2020/11/27	JBAF	17/03/2021			Jibar Tradeable Future	3.5050	96.4950	3.5950	96.4050	2.568	0.0000	0.0000	0
2020/11/27	JBAF	21/04/2021			Jibar Tradeable Future	3.4800	96.5200	3.5900	96.4100	3.161	0.0000	0.0000	0
2020/11/27	JBAF	19/05/2021			Jibar Tradeable Future	3.5000	96.5000	3.6000	96.4000	2.857	0.0000	0.0000	0
2020/11/27	JBAF	15/06/2021			Jibar Tradeable Future	3.5100	96.4900	3.6200	96.3800	3.134	0.0000	0.0000	0
2020/11/27	JBAF	15/09/2021			Jibar Tradeable Future	3.6150	96.3850	3.7150	96.2850	2.766	0.0000	0.0000	30,000
2020/11/27	JBAF	15/12/2021			Jibar Tradeable Future	3.7700	96.2300	3.8850	96.1150	3.050	0.0000	0.0000	0
2020/11/27	JBAF	16/03/2022			Jibar Tradeable Future	3.9000	96.1000	4.0400	95.9600	3.590	0.0000	0.0000	0
2020/11/27	JBAF	15/06/2022			Jibar Tradeable Future	4.1750	95.8250	4.3050	95.6950	3.114	0.0000	0.0000	0
2020/11/27	JBAF	21/09/2022			Jibar Tradeable Future	4.3450	95.6550	4.4750	95.5250	2.992	0.0000	0.0000	0
2020/11/27	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/27	R023	04/02/2021	6.34	Call	Bond Future	3,925.8500	3.9258	3,826.8300	3.8268	(2.522)	0	0	0
2020/11/27	R023	04/02/2021	6.32	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/27	R023	04/02/2021			Bond Future	4.3546	110.0625	4.4035	109.9635	1.123	0.0000	0.0000	31,397
2020/11/27	R023	04/02/2021	6.33	Call	Bond Future	3,906.5500	3.9065	3,807.5300	3.8075	(2.535)	0	0	0
2020/11/27	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/27	R023	04/02/2021	6.32	Call	Bond Future	3,887.2400	3.8872	3,788.2200	3.7882	(2.547)	0	0	0
2020/11/27	R023	06/05/2021	7.58	Call	Bond Future	5,523.2500	5.5233	5,422.7700	5.4228	(1.819)	0	0	0
2020/11/27	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/27	R023	06/05/2021			Bond Future	4.3733	107.3042	4.4297	107.2037	1.289	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
2020/11/27	R023	06/05/2021	7.57	Call	Bond Future	5,506.6200	5.5066	5,406.1400	5.4061	(1.825)	0	0	0
2020/11/27	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/11/27	R023	06/05/2021	7.56	Call	Bond Future	5,490.0000	5.4900	5,389.5100	5.3895	(1.830)	0	0	0
2020/11/27	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/11/27	R023	05/08/2021	5.30	Call	Bond Future	1,537.1100	1.5371	1,451.9500	1.4519	(5.540)	0	0	0
2020/11/27	R023	05/08/2021	5.30	Put	Bond Future	124.8400	0.1248	141.4600	0.1415	13.313	0	0	0
2020/11/27	R023	05/08/2021	5.29	Call	Bond Future	1,524.5100	1.5245	1,439.6300	1.4396	(5.568)	0	0	0
2020/11/27	R023	05/08/2021	5.29	Put	Bond Future	127.3500	0.1273	144.2500	0.1443	13.271	0	0	0
2020/11/27	R023	05/08/2021			Bond Future	4.3733	108.4710	4.4395	108.3692	1.514	0.0000	0.0000	0
2020/11/27	R023	05/08/2021	5.31	Call	Bond Future	1,549.7300	1.5497	1,464.3100	1.4643	(5.512)	0	0	0
2020/11/27	R023	05/08/2021	5.31	Put	Bond Future	122.3600	0.1224	138.7200	0.1387	13.370	0	0	0
2020/11/27	R023	04/11/2021	4.91	Call	Bond Future	958.6900	0.9587	887.6500	0.8877	(7.410)	0	0	0
2020/11/27	R023	04/11/2021	4.91	Put	Bond Future	267.1600	0.2672	299.1100	0.2991	11.959	0	0	0
2020/11/27	R023	04/11/2021	4.90	Call	Bond Future	949.1100	0.9491	878.4000	0.8784	(7.450)	0	0	0
2020/11/27	R023	04/11/2021	4.90	Put	Bond Future	270.4200	0.2704	302.7000	0.3027	11.937	0	0	0
2020/11/27	R023	04/11/2021			Bond Future	4.3740	105.7313	4.4535	105.6283	1.818	0.0000	0.0000	0
2020/11/27	R023	04/11/2021	4.92	Call	Bond Future	967.9500	0.9680	896.5800	0.8966	(7.373)	0	0	0
2020/11/27	R023	04/11/2021	4.92	Put	Bond Future	263.5800	0.2636	295.2000	0.2952	11.996	0	0	0
2020/11/27	R035	04/02/2021	10.05	Call	Bond Future	806.3300	0.8063	609.3300	0.6093	(24.432)	0	0	0
2020/11/27	R035	04/02/2021	10.05	Put	Bond Future	5,232.1300	5.2321	5,882.3600	5.8824	12.428	0	0	0
2020/11/27	R035	04/02/2021	10.04	Call	Bond Future	788.9600	0.7890	595.1600	0.5952	(24.564)	0	0	0
2020/11/27	R035	04/02/2021	10.04	Put	Bond Future	5,284.4700	5.2845	5,937.9000	5.9379	12.365	0	0	0
2020/11/27	R035	04/02/2021	10.14	Put	Bond Future	4,776.2900	4.7763	5,396.8400	5.3968	12.992	0	0	650
2020/11/27	R035	04/02/2021	11.14	Call	Bond Future	4,148.7700	4.1488	3,577.0600	3.5771	(13.780)	0	0	0
2020/11/27	R035	04/02/2021	11.14	Put	Bond Future	1,417.2400	1.4172	1,692.7600	1.6928	19.441	0	0	650
2020/11/27	R035	04/02/2021			Bond Future	10.7085	90.7915	10.8402	89.9442	1.230	0.0000	0.0000	98,050
2020/11/27	R035	04/02/2021	10.06	Call	Bond Future	824.0900	0.8241	623.8500	0.6238	(24.298)	0	0	0
2020/11/27	R035	04/02/2021	10.06	Put	Bond Future	5,180.2600	5.1803	5,827.2500	5.8273	12.490	0	0	0
2020/11/27	R035	04/02/2021	10.14	Call	Bond Future	974.4200	0.9744	747.7400	0.7477	(23.263)	0	0	0
2020/11/27	R035	06/05/2021	10.55	Call	Bond Future	2,572.8200	2.5728	2,221.4400	2.2214	(13.657)	0	0	0
2020/11/27	R035	06/05/2021	10.55	Put	Bond Future	4,980.7200	4.9807	5,485.7600	5.4858	10.140	0	0	500
2020/11/27	R035	06/05/2021	10.05	Put	Bond Future	7,181.7000	7.1817	7,806.9500	7.8070	8.706	0	0	0
2020/11/27	R035	06/05/2021	10.05	Call	Bond Future	1,407.8400	1.4078	1,176.6700	1.1767	(16.420)	0	0	500
2020/11/27	R035	06/05/2021	12.91	Put	Bond Future	542.0200	0.5420	633.4900	0.6335	16.876	0	0	600
2020/11/27	R035	06/05/2021	10.40	Put	Bond Future	5,579.9600	5.5800	6,121.7400	6.1217	9.709	0	0	0
2020/11/27	R035	06/05/2021	11.55	Call	Bond Future	5,979.3500	5.9793	5,402.9900	5.4030	(9.639)	0	0	0
2020/11/27	R035	06/05/2021	11.55	Put	Bond Future	2,176.2200	2.1762	2,456.2800	2.4563	12.869	0	0	1,650
2020/11/27	R035	06/05/2021	12.77	Call	Bond Future	11,180.6000	11.1806	10,429.1200	10.4291	(6.721)	0	0	0
2020/11/27	R035	06/05/2021	12.77	Put	Bond Future	641.1600	0.6412	746.1000	0.7461	16.367	0	0	1,650
2020/11/27	R035	06/05/2021	10.24	Put	Bond Future	6,275.8600	6.2759	6,856.4500	6.8564	9.251	0	0	0
2020/11/27	R035	06/05/2021	10.24	Call	Bond Future	1,802.6500	1.8026	1,526.8200	1.5268	(15.301)	0	0	793
2020/11/27	R035	06/05/2021	12.37	Call	Bond Future	9,438.7000	9.4387	8,733.6300	8.7336	(7.470)	0	0	0
2020/11/27	R035	06/05/2021	12.35	Put	Bond Future	1,036.0400	1.0360	1,190.0300	1.1900	14.863	0	0	0
2020/11/27	R035	06/05/2021	12.36	Put	Bond Future	1,024.7000	1.0247	1,177.3600	1.1774	14.898	0	0	0
2020/11/27	R035	06/05/2021			Bond Future	10.9251	87.2651	11.0622	86.4087	1.255	0.0000	0.0000	0
2020/11/27	R035	06/05/2021	11.05	Call	Bond Future	4,103.0700	4.1031	3,632.2400	3.6322	(11.475)	0	0	0
2020/11/27	R035	06/05/2021	11.05	Put	Bond Future	3,322.2000	3.3222	3,707.7900	3.7078	11.606	0	0	500

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2020/11/27	R035	06/05/2021	11.15	Put	Bond Future	3,051.9400	3.0519	3,414.8900	3.4149	11.892	0	0	0
2020/11/27	R035	06/05/2021	11.15	Call	Bond Future	4,450.2500	4.4502	3,956.7800	3.9568	(11.089)	0	0	600
2020/11/27	R035	06/05/2021	12.91	Call	Bond Future	11,800.8500	11.8009	11,035.9000	11.0359	(6.482)	0	0	0
2020/11/27	R035	06/05/2021	10.40	Call	Bond Future	2,181.3900	2.1814	1,866.7500	1.8668	(14.424)	0	0	600
2020/11/27	R035	06/05/2021	10.81	Put	Bond Future	4,055.1300	4.0551	4,497.0400	4.4970	10.898	0	0	0
2020/11/27	R035	06/05/2021	10.81	Call	Bond Future	3,326.8100	3.3268	2,912.3000	2.9123	(12.460)	0	0	1,650
2020/11/27	R035	06/05/2021	11.32	Call	Bond Future	5,073.9300	5.0739	4,543.5400	4.5435	(10.453)	0	0	0
2020/11/27	R035	06/05/2021	11.32	Put	Bond Future	2,641.0200	2.6410	2,967.0500	2.9670	12.345	0	0	793
2020/11/27	R035	06/05/2021	12.37	Put	Bond Future	1,013.4600	1.0135	1,164.8100	1.1648	14.934	0	0	0
2020/11/27	R035	06/05/2021	12.35	Call	Bond Future	9,353.2300	9.3532	8,650.8000	8.6508	(7.510)	0	0	0
2020/11/27	R035	06/05/2021	12.02	Call	Bond Future	7,973.9300	7.9739	7,319.4400	7.3194	(8.208)	0	0	0
2020/11/27	R035	06/05/2021	12.02	Put	Bond Future	1,472.7200	1.4727	1,674.6500	1.6747	13.711	0	0	793
2020/11/27	R035	06/05/2021	12.36	Call	Bond Future	9,395.9400	9.3959	8,692.1800	8.6922	(7.490)	0	0	0
2020/11/27	R035	05/08/2021	5.31	Call	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	0
2020/11/27	R035	05/08/2021	5.31	Put	Bond Future	49,876.5700	49.8766	50,742.3700	50.7424	1.736	0	0	0
2020/11/27	R035	05/08/2021			Bond Future	11.1522	88.2143	11.2953	87.3484	1.282	0.0000	0.0000	0
2020/11/27	R035	05/08/2021	5.29	Call	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	0
2020/11/27	R035	05/08/2021	5.29	Put	Bond Future	50,109.8500	50.1098	50,975.6500	50.9756	1.728	0	0	0
2020/11/27	R035	05/08/2021	5.30	Call	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	0
2020/11/27	R035	05/08/2021	5.30	Put	Bond Future	49,993.1400	49.9931	50,858.9500	50.8590	1.732	0	0	0
2020/11/27	R035	04/11/2021	10.62	Put	Bond Future	7,481.2400	7.4812	8,037.1400	8.0371	7.431	0	0	0
2020/11/27	R035	04/11/2021	10.62	Call	Bond Future	2,766.6400	2.7666	2,447.2700	2.4473	(11.544)	0	0	400
2020/11/27	R035	04/11/2021	11.08	Call	Bond Future	3,958.2800	3.9583	3,554.9000	3.5549	(10.191)	0	0	0
2020/11/27	R035	04/11/2021	11.08	Put	Bond Future	5,794.5300	5.7945	6,266.4200	6.2664	8.144	0	0	782
2020/11/27	R035	04/11/2021	10.23	Put	Bond Future	9,271.2100	9.2712	9,893.6700	9.8937	6.714	0	0	0
2020/11/27	R035	04/11/2021	10.12	Put	Bond Future	9,832.0100	9.8320	10,471.7800	10.4718	6.507	0	0	0
2020/11/27	R035	04/11/2021	10.12	Call	Bond Future	1,826.5000	1.8265	1,591.0000	1.5910	(12.894)	0	0	400
2020/11/27	R035	04/11/2021	11.75	Put	Bond Future	3,906.5300	3.9065	4,264.1700	4.2642	9.155	0	0	782
2020/11/27	R035	04/11/2021	12.53	Call	Bond Future	8,892.6800	8.8927	8,266.6000	8.2666	(7.040)	0	0	0
2020/11/27	R035	04/11/2021	12.53	Put	Bond Future	2,506.3500	2.5063	2,755.5400	2.7555	9.942	0	0	0
2020/11/27	R035	04/11/2021			Bond Future	11.3855	84.6896	11.5345	83.8143	1.309	0.0000	0.0000	0
2020/11/27	R035	04/11/2021	13.82	Call	Bond Future	13,677.7400	13.6777	12,919.0600	12.9191	(5.547)	0	0	0
2020/11/27	R035	04/11/2021	13.82	Put	Bond Future	932.5900	0.9326	1,049.1800	1.0492	12.502	0	0	400
2020/11/27	R035	04/11/2021	10.23	Call	Bond Future	2,004.7100	2.0047	1,751.9000	1.7519	(12.611)	0	0	782
2020/11/27	R035	04/11/2021	11.75	Call	Bond Future	6,022.9700	6.0230	5,505.3400	5.5053	(8.594)	0	0	0
2020/11/27	R035	04/11/2021	12.51	Call	Bond Future	8,822.9300	8.8229	8,199.4200	8.1994	(7.067)	0	0	0
2020/11/27	R035	04/11/2021	12.51	Put	Bond Future	2,541.8800	2.5419	2,793.6400	2.7936	9.904	0	0	0
2020/11/27	R035	04/11/2021	12.52	Call	Bond Future	8,857.7900	8.8578	8,232.9900	8.2330	(7.054)	0	0	0
2020/11/27	R035	04/11/2021	12.52	Put	Bond Future	2,524.0700	2.5241	2,774.5400	2.7745	9.923	0	0	0
2020/11/27	R186	04/02/2021	8.16	Call	Bond Future	5,467.2200	5.4672	5,078.8600	5.0789	(7.103)	0	0	0
2020/11/27	R186	04/02/2021	8.17	Put	Bond Future	151.2100	0.1512	184.4800	0.1845	22.003	0	0	0
2020/11/27	R186	04/02/2021	8.15	Call	Bond Future	5,422.7000	5.4227	5,035.1600	5.0352	(7.147)	0	0	0
2020/11/27	R186	04/02/2021	8.00	Put	Bond Future	240.1500	0.2402	289.2800	0.2893	20.458	0	0	15,177
2020/11/27	R186	04/02/2021			Bond Future	7.1064	117.4668	7.1880	117.0444	1.148	0.0000	0.0000	78,673
2020/11/27	R186	04/02/2021	8.16	Put	Bond Future	155.5300	0.1555	189.6100	0.1896	21.912	0	0	0
2020/11/27	R186	04/02/2021	8.17	Call	Bond Future	5,511.8300	5.5118	5,122.6600	5.1227	(7.061)	0	0	0
2020/11/27	R186	04/02/2021	8.15	Put	Bond Future	159.9600	0.1600	194.8600	0.1949	21.818	0	0	0

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2020/11/27	R186	04/02/2021	8.00	Call	Bond Future	4,765.2500	4.7652	4,391.9400	4.3919	(7.834)	0	0	0
2020/11/27	R186	06/05/2021	10.77	Call	Bond Future	15,766.4900	15.7665	15,339.6200	15.3396	(2.707)	0	0	0
2020/11/27	R186	06/05/2021	10.77	Put	Bond Future	1.8400	0.0018	2.3200	0.0023	26.087	0	0	0
2020/11/27	R186	06/05/2021	10.76	Call	Bond Future	15,725.5000	15.7255	15,298.6400	15.2986	(2.714)	0	0	0
2020/11/27	R186	06/05/2021	10.76	Put	Bond Future	1.9000	0.0019	2.3900	0.0024	25.789	0	0	0
2020/11/27	R186	06/05/2021			Bond Future	7.2760	118.6922	7.3626	118.2649	1.190	0.0000	0.0000	0
2020/11/27	R186	06/05/2021	10.78	Call	Bond Future	15,807.4700	15.8075	15,380.5800	15.3806	(2.701)	0	0	0
2020/11/27	R186	06/05/2021	10.78	Put	Bond Future	1.7900	0.0018	2.2500	0.0023	25.698	0	0	0
2020/11/27	R186	05/08/2021	8.62	Call	Bond Future	6,033.5800	6.0336	5,684.9100	5.6849	(5.779)	0	0	0
2020/11/27	R186	05/08/2021	8.62	Put	Bond Future	709.5100	0.7095	793.0700	0.7931	11.777	0	0	0
2020/11/27	R186	05/08/2021	8.61	Call	Bond Future	5,998.5300	5.9985	5,650.7200	5.6507	(5.798)	0	0	0
2020/11/27	R186	05/08/2021	8.61	Put	Bond Future	718.8000	0.7188	803.2200	0.8032	11.745	0	0	0
2020/11/27	R186	05/08/2021			Bond Future	7.4546	114.7017	7.5466	114.2694	1.234	0.0000	0.0000	0
2020/11/27	R186	05/08/2021	8.63	Call	Bond Future	6,068.6900	6.0687	5,719.1800	5.7192	(5.759)	0	0	0
2020/11/27	R186	05/08/2021	8.63	Put	Bond Future	700.3200	0.7003	783.0400	0.7830	11.812	0	0	0
2020/11/27	R186	04/11/2021	8.09	Call	Bond Future	3,823.1500	3.8231	3,551.3500	3.5513	(7.109)	0	0	0
2020/11/27	R186	04/11/2021	8.09	Put	Bond Future	1,846.6500	1.8466	2,011.8300	2.0118	8.945	0	0	0
2020/11/27	R186	04/11/2021	8.10	Call	Bond Future	3,851.6900	3.8517	3,578.8400	3.5788	(7.084)	0	0	0
2020/11/27	R186	04/11/2021	8.10	Put	Bond Future	1,831.4500	1.8315	1,995.5800	1.9956	8.962	0	0	0
2020/11/27	R186	04/11/2021			Bond Future	7.6433	115.9364	7.7412	115.4994	1.281	0.0000	0.0000	0
2020/11/27	R186	04/11/2021	8.11	Call	Bond Future	3,880.3200	3.8803	3,606.4300	3.6064	(7.058)	0	0	0
2020/11/27	R186	04/11/2021	8.11	Put	Bond Future	1,816.3500	1.8163	1,979.4400	1.9794	8.979	0	0	0
2020/11/27	R197	04/02/2021			Bond Future	316.3272	316.3272	316.8588	316.8588	0.168	0.0000	0.0000	2,460
2020/11/27	R197	06/05/2021			Bond Future	319.7036	319.7036	320.2396	320.2396	0.168	0.0000	0.0000	0
2020/11/27	R197	05/08/2021			Bond Future	315.2645	315.2645	315.8059	315.8059	0.172	0.0000	0.0000	0
2020/11/27	R197	04/11/2021			Bond Future	318.7298	318.7298	319.2769	319.2769	0.172	0.0000	0.0000	0
2020/11/27	R202	04/02/2021			Bond Future	212.7718	212.7718	212.7873	212.7873	0.007	0.0000	0.0000	7,827
2020/11/27	R202	06/05/2021			Bond Future	215.0428	215.0428	215.0576	215.0576	0.007	0.0000	0.0000	0
2020/11/27	R202	05/08/2021			Bond Future	213.1874	213.1874	213.2022	213.2022	0.007	0.0000	0.0000	0
2020/11/27	R202	04/11/2021			Bond Future	215.5307	215.5307	215.5453	215.5453	0.007	0.0000	0.0000	0
2020/11/27	R209	04/02/2021	10.12	Call	Bond Future	1,560.5600	1.5606	1,260.4100	1.2604	(19.233)	0	0	0
2020/11/27	R209	04/02/2021	10.12	Put	Bond Future	3,173.1400	3.1731	3,626.8000	3.6268	14.297	0	0	0
2020/11/27	R209	04/02/2021			Bond Future	10.3946	70.9780	10.5261	70.2242	1.266	0.0000	0.0000	26,668
2020/11/27	R209	04/02/2021	10.11	Call	Bond Future	1,536.7900	1.5368	1,239.7600	1.2398	(19.328)	0	0	0
2020/11/27	R209	04/02/2021	10.11	Put	Bond Future	3,209.1200	3.2091	3,665.9000	3.6659	14.234	0	0	0
2020/11/27	R209	04/02/2021	10.10	Call	Bond Future	1,513.2400	1.5132	1,219.3100	1.2193	(19.424)	0	0	0
2020/11/27	R209	04/02/2021	10.10	Put	Bond Future	3,245.3900	3.2454	3,705.2700	3.7053	14.170	0	0	0
2020/11/27	R209	06/05/2021	9.75	Put	Bond Future	6,298.7000	6.2987	6,840.7700	6.8408	8.606	0	0	0
2020/11/27	R209	06/05/2021	9.75	Call	Bond Future	1,387.4400	1.3874	1,167.5700	1.1676	(15.847)	0	0	1,250
2020/11/27	R209	06/05/2021	11.00	Call	Bond Future	4,608.8500	4.6088	4,129.9700	4.1300	(10.390)	0	0	0
2020/11/27	R209	06/05/2021	11.00	Put	Bond Future	2,302.5300	2.3025	2,585.5900	2.5856	12.293	0	0	3,500
2020/11/27	R209	06/05/2021	10.00	Put	Bond Future	5,245.0000	5.2450	5,735.3400	5.7353	9.349	0	0	0
2020/11/27	R209	06/05/2021	10.00	Call	Bond Future	1,864.9300	1.8649	1,593.3300	1.5933	(14.564)	0	0	1,500
2020/11/27	R209	06/05/2021	12.25	Call	Bond Future	9,238.1600	9.2382	8,585.5500	8.5855	(7.064)	0	0	0
2020/11/27	R209	06/05/2021	12.25	Put	Bond Future	705.7200	0.7057	815.0500	0.8150	15.492	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
2020/11/27	R209	06/05/2021	12.23	Call	Bond Future	9,161.8400	9.1618	8,511.2500	8.5113	(7.101)	0	0	0
2020/11/27	R209	06/05/2021	12.23	Put	Bond Future	722.0500	0.7220	833.4000	0.8334	15.421	0	0	0
2020/11/27	R209	06/05/2021	12.22	Call	Bond Future	9,123.7300	9.1237	8,474.1600	8.4742	(7.120)	0	0	0
2020/11/27	R209	06/05/2021	12.22	Put	Bond Future	730.3400	0.7303	842.7100	0.8427	15.386	0	0	0
2020/11/27	R209	06/05/2021			Bond Future	10.5799	68.5789	10.7164	67.8169	1.290	0.0000	0.0000	3,500
2020/11/27	R209	06/05/2021	10.60	Call	Bond Future	3,368.4000	3.3684	2,968.6600	2.9687	(11.867)	0	0	0
2020/11/27	R209	06/05/2021	10.60	Put	Bond Future	3,255.6800	3.2557	3,617.8800	3.6179	11.125	0	0	1,250
2020/11/27	R209	06/05/2021	11.60	Call	Bond Future	6,791.2700	6.7913	6,216.3900	6.2164	(8.465)	0	0	0
2020/11/27	R209	06/05/2021	11.60	Put	Bond Future	1,382.7900	1.3828	1,569.8500	1.5699	13.528	0	0	1,250
2020/11/27	R209	06/05/2021	10.25	Put	Bond Future	4,328.6600	4.3287	4,765.3000	4.7653	10.087	0	0	0
2020/11/27	R209	06/05/2021	10.25	Call	Bond Future	2,434.4500	2.4344	2,109.1500	2.1091	(13.362)	0	0	5,325
2020/11/27	R209	06/05/2021	11.25	Call	Bond Future	5,482.4500	5.4825	4,959.7300	4.9597	(9.534)	0	0	0
2020/11/27	R209	06/05/2021	11.25	Put	Bond Future	1,856.9100	1.8569	2,096.1300	2.0961	12.883	0	0	9,150
2020/11/27	R209	06/05/2021	12.24	Call	Bond Future	9,199.9900	9.2000	8,548.3900	8.5484	(7.083)	0	0	0
2020/11/27	R209	06/05/2021	12.24	Put	Bond Future	713.8400	0.7138	824.1800	0.8242	15.457	0	0	0
2020/11/27	R209	05/08/2021	11.81	Call	Bond Future	7,260.7800	7.2608	6,701.8900	6.7019	(7.697)	0	0	0
2020/11/27	R209	05/08/2021	11.81	Put	Bond Future	1,889.2800	1.8893	2,100.7600	2.1008	11.194	0	0	0
2020/11/27	R209	05/08/2021			Bond Future	10.7701	69.3249	10.9117	68.5546	1.315	0.0000	0.0000	0
2020/11/27	R209	05/08/2021	11.80	Call	Bond Future	7,227.9300	7.2279	6,670.3400	6.6703	(7.714)	0	0	0
2020/11/27	R209	05/08/2021	11.80	Put	Bond Future	1,905.0600	1.9051	2,117.8400	2.1178	11.169	0	0	0
2020/11/27	R209	05/08/2021	11.79	Call	Bond Future	7,195.1400	7.1951	6,638.8400	6.6388	(7.732)	0	0	0
2020/11/27	R209	05/08/2021	11.79	Put	Bond Future	1,920.9600	1.9210	2,135.0300	2.1350	11.144	0	0	0
2020/11/27	R209	04/11/2021	12.19	Call	Bond Future	8,210.2800	8.2103	7,640.5000	7.6405	(6.940)	0	0	0
2020/11/27	R209	04/11/2021	12.19	Put	Bond Future	2,098.7600	2.0988	2,307.6900	2.3077	9.955	0	0	0
2020/11/27	R209	04/11/2021	12.17	Call	Bond Future	8,147.7400	8.1477	7,580.1700	7.5802	(6.966)	0	0	0
2020/11/27	R209	04/11/2021			Bond Future	10.9640	66.9313	11.1110	66.1526	1.340	0.0000	0.0000	0
2020/11/27	R209	04/11/2021	12.18	Call	Bond Future	8,178.9900	8.1790	7,610.3100	7.6103	(6.953)	0	0	0
2020/11/27	R209	04/11/2021	12.18	Put	Bond Future	2,113.9500	2.1140	2,323.9800	2.3240	9.935	0	0	0
2020/11/27	R209	04/11/2021	12.17	Put	Bond Future	2,129.2300	2.1292	2,340.3700	2.3404	9.916	0	0	0
2020/11/27	R210	04/02/2021			Bond Future	192.0073	192.0073	192.5195	192.5195	0.267	0.0000	0.0000	1,254
2020/11/27	R210	06/05/2021			Bond Future	191.3476	191.3476	191.8644	191.8644	0.270	0.0000	0.0000	0
2020/11/27	R210	05/08/2021			Bond Future	193.4742	193.4742	193.9965	193.9965	0.270	0.0000	0.0000	0
2020/11/27	R210	04/11/2021			Bond Future	192.8650	192.8650	193.3929	193.3929	0.274	0.0000	0.0000	0
2020/11/27	R212	04/02/2021			Bond Future	169.9441	169.9441	169.9406	169.9406	(0.002)	0.0000	0.0000	6,342
2020/11/27	R212	06/05/2021			Bond Future	171.7586	171.7586	171.7544	171.7544	(0.002)	0.0000	0.0000	0
2020/11/27	R212	05/08/2021			Bond Future	171.3389	171.3389	171.3344	171.3344	(0.003)	0.0000	0.0000	0
2020/11/27	R212	04/11/2021			Bond Future	173.2222	173.2222	173.2174	173.2174	(0.003)	0.0000	0.0000	0
2020/11/27	R213	04/02/2021	9.40	Call	Bond Future	1,763.0900	1.7631	1,559.1300	1.5591	(11.568)	0	0	0
2020/11/27	R213	04/02/2021	9.40	Put	Bond Future	2,430.9500	2.4309	2,653.0200	2.6530	9.135	0	0	0
2020/11/27	R213	04/02/2021	9.39	Call	Bond Future	1,736.8500	1.7369	1,534.8000	1.5348	(11.633)	0	0	0
2020/11/27	R213	04/02/2021	9.39	Put	Bond Future	2,462.2400	2.4622	2,686.2200	2.6862	9.097	0	0	0
2020/11/27	R213	04/02/2021			Bond Future	9.5167	87.0656	9.5919	86.6396	0.789	0.0000	0.0000	8,945
2020/11/27	R213	04/02/2021	9.41	Call	Bond Future	1,789.5600	1.7896	1,583.6900	1.5837	(11.504)	0	0	0
2020/11/27	R213	04/02/2021	9.41	Put	Bond Future	2,399.9500	2.4000	2,620.1100	2.6201	9.174	0	0	0
2020/11/27	R213	06/05/2021	11.91	Call	Bond Future	11,316.8600	11.3169	10,913.0100	10.9130	(3.569)	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
2020/11/27	R213	06/05/2021	11.91	Put	Bond Future	251.8700	0.2519	278.8400	0.2788	10.708	0	0	0
2020/11/27	R213	06/05/2021			Bond Future	9.7120	84.4455	9.7902	84.0147	0.806	0.0000	0.0000	0
2020/11/27	R213	06/05/2021	11.90	Call	Bond Future	11,274.8100	11.2748	10,871.3000	10.8713	(3.579)	0	0	0
2020/11/27	R213	06/05/2021	11.90	Put	Bond Future	255.6000	0.2556	282.9100	0.2829	10.685	0	0	0
2020/11/27	R213	06/05/2021	11.89	Call	Bond Future	11,232.7600	11.2328	10,829.6000	10.8296	(3.589)	0	0	0
2020/11/27	R213	06/05/2021	11.89	Put	Bond Future	259.3700	0.2594	287.0300	0.2870	10.664	0	0	0
2020/11/27	R213	05/08/2021	10.14	Put	Bond Future	2,917.6800	2.9177	3,100.5700	3.1006	6.268	0	0	200
2020/11/27	R213	05/08/2021	9.34	Put	Bond Future	5,213.3300	5.2133	5,484.4600	5.4845	5.201	0	0	0
2020/11/27	R213	05/08/2021	9.34	Call	Bond Future	2,045.4100	2.0454	1,880.8800	1.8809	(8.044)	0	0	200
2020/11/27	R213	05/08/2021	10.85	Call	Bond Future	6,513.1700	6.5132	6,196.2500	6.1963	(4.866)	0	0	0
2020/11/27	R213	05/08/2021	10.85	Put	Bond Future	1,706.3100	1.7063	1,825.0500	1.8250	6.959	0	0	0
2020/11/27	R213	05/08/2021	10.84	Call	Bond Future	6,476.0400	6.4760	6,159.8700	6.1599	(4.882)	0	0	0
2020/11/27	R213	05/08/2021	10.84	Put	Bond Future	1,718.7200	1.7187	1,838.2100	1.8382	6.952	0	0	0
2020/11/27	R213	05/08/2021			Bond Future	9.9170	85.3638	9.9986	84.9282	0.823	0.0000	0.0000	0
2020/11/27	R213	05/08/2021	10.78	Call	Bond Future	6,255.0500	6.2550	5,943.5200	5.9435	(4.980)	0	0	0
2020/11/27	R213	05/08/2021	10.78	Put	Bond Future	1,795.8500	1.7959	1,919.9800	1.9200	6.912	0	0	200
2020/11/27	R213	05/08/2021	10.14	Call	Bond Future	4,101.4400	4.1014	3,848.6700	3.8487	(6.163)	0	0	0
2020/11/27	R213	05/08/2021	10.86	Call	Bond Future	6,550.3600	6.5504	6,232.6900	6.2327	(4.850)	0	0	0
2020/11/27	R213	05/08/2021	10.86	Put	Bond Future	1,694.0000	1.6940	1,811.9900	1.8120	6.965	0	0	0
2020/11/27	R213	04/11/2021	11.10	Put	Bond Future	2,117.8700	2.1179	2,246.0200	2.2460	6.051	0	0	0
2020/11/27	R213	04/11/2021	11.11	Call	Bond Future	6,996.8000	6.9968	6,683.8600	6.6839	(4.473)	0	0	0
2020/11/27	R213	04/11/2021	11.09	Put	Bond Future	2,130.6900	2.1307	2,259.5200	2.2595	6.046	0	0	0
2020/11/27	R213	04/11/2021			Bond Future	10.1298	82.7536	10.2149	82.3132	0.840	0.0000	0.0000	0
2020/11/27	R213	04/11/2021	11.10	Call	Bond Future	6,961.8700	6.9619	6,649.6100	6.6496	(4.485)	0	0	0
2020/11/27	R213	04/11/2021	11.11	Put	Bond Future	2,104.8500	2.1049	2,232.3200	2.2323	6.056	0	0	0
2020/11/27	R213	04/11/2021	11.09	Call	Bond Future	6,926.7100	6.9267	6,615.1300	6.6151	(4.498)	0	0	0
2020/11/27	R214	04/02/2021	10.33	Call	Bond Future	1,124.9400	1.1249	837.7500	0.8378	(25.529)	0	0	0
2020/11/27	R214	04/02/2021	10.33	Put	Bond Future	4,233.4800	4.2335	4,903.9900	4.9040	15.838	0	0	0
2020/11/27	R214	04/02/2021			Bond Future	10.8485	67.6360	11.0162	66.6782	1.547	0.0000	0.0000	15,478
2020/11/27	R214	04/02/2021	10.32	Call	Bond Future	1,105.9400	1.1059	822.3300	0.8223	(25.644)	0	0	0
2020/11/27	R214	04/02/2021	10.32	Put	Bond Future	4,276.7500	4.2768	4,950.8400	4.9508	15.762	0	0	0
2020/11/27	R214	04/02/2021	10.31	Call	Bond Future	1,087.0400	1.0870	807.0100	0.8070	(25.761)	0	0	0
2020/11/27	R214	04/02/2021	10.31	Put	Bond Future	4,320.2000	4.3202	4,997.8700	4.9979	15.686	0	0	0
2020/11/27	R214	06/05/2021	12.26	Call	Bond Future	7,626.1300	7.6261	6,875.7200	6.8757	(9.840)	0	0	0
2020/11/27	R214	06/05/2021	12.26	Put	Bond Future	1,279.2600	1.2793	1,496.7900	1.4968	17.004	0	0	0
2020/11/27	R214	06/05/2021	12.25	Call	Bond Future	7,591.2200	7.5912	6,842.4200	6.8424	(9.864)	0	0	0
2020/11/27	R214	06/05/2021	12.25	Put	Bond Future	1,291.8600	1.2919	1,511.0000	1.5110	16.963	0	0	0
2020/11/27	R214	06/05/2021			Bond Future	11.0326	65.0652	11.2068	64.0972	1.579	0.0000	0.0000	0
2020/11/27	R214	06/05/2021	12.27	Call	Bond Future	7,661.0800	7.6611	6,909.0600	6.9091	(9.816)	0	0	0
2020/11/27	R214	06/05/2021	12.27	Put	Bond Future	1,266.7700	1.2668	1,482.6900	1.4827	17.045	0	0	0
2020/11/27	R214	05/08/2021	12.03	Put	Bond Future	2,370.3700	2.3704	2,686.1700	2.6862	13.323	0	0	0
2020/11/27	R214	05/08/2021	12.01	Call	Bond Future	6,473.7300	6.4737	5,814.2200	5.8142	(10.187)	0	0	0
2020/11/27	R214	05/08/2021			Bond Future	11.2243	65.7729	11.4054	64.7943	1.614	0.0000	0.0000	0
2020/11/27	R214	05/08/2021	12.02	Call	Bond Future	6,508.2300	6.5082	5,847.0800	5.8471	(10.159)	0	0	0
2020/11/27	R214	05/08/2021	12.02	Put	Bond Future	2,384.8500	2.3849	2,702.2800	2.7023	13.310	0	0	0
2020/11/27	R214	05/08/2021	12.03	Call	Bond Future	6,542.7700	6.5428	5,879.9900	5.8800	(10.130)	0	0	0
2020/11/27	R214	05/08/2021	12.01	Put	Bond Future	2,399.4300	2.3994	2,718.5000	2.7185	13.298	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
2020/11/27	R214	04/11/2021	12.47	Call	Bond Future	7,765.8500	7.7659	7,076.1500	7.0762	(8.881)	0	0	0
2020/11/27	R214	04/11/2021	12.46	Call	Bond Future	7,732.3200	7.7323	7,043.9300	7.0439	(8.903)	0	0	0
2020/11/27	R214	04/11/2021	12.46	Put	Bond Future	2,565.9600	2.5660	2,866.7400	2.8667	11.722	0	0	0
2020/11/27	R214	04/11/2021			Bond Future	11.4194	63.2040	11.6076	62.2148	1.648	0.0000	0.0000	0
2020/11/27	R214	04/11/2021	12.47	Put	Bond Future	2,553.2600	2.5533	2,852.7300	2.8527	11.729	0	0	0
2020/11/27	R214	04/11/2021	12.48	Call	Bond Future	7,799.1800	7.7992	7,108.1600	7.1082	(8.860)	0	0	0
2020/11/27	R214	04/11/2021	12.48	Put	Bond Future	2,540.4300	2.5404	2,838.5800	2.8386	11.736	0	0	0
2020/11/27	R248	04/02/2021	10.47	Call	Bond Future	949.6300	0.9496	647.4800	0.6475	(31.818)	0	0	0
2020/11/27	R248	04/02/2021	10.47	Put	Bond Future	5,132.6500	5.1326	6,077.8600	6.0779	18.416	0	0	0
2020/11/27	R248	04/02/2021	10.46	Call	Bond Future	928.9200	0.9289	631.8100	0.6318	(31.984)	0	0	0
2020/11/27	R248	04/02/2021	10.46	Put	Bond Future	5,189.4600	5.1895	6,139.7100	6.1397	18.311	0	0	0
2020/11/27	R248	04/02/2021	10.75	Call	Bond Future	1,678.2900	1.6783	1,222.5000	1.2225	(27.158)	0	0	0
2020/11/27	R248	04/02/2021			Bond Future	11.0346	84.3333	11.2132	83.0859	1.618	0.0000	0.0000	115,327
2020/11/27	R248	04/02/2021	10.48	Call	Bond Future	970.6400	0.9706	663.4100	0.6634	(31.652)	0	0	0
2020/11/27	R248	04/02/2021	10.48	Put	Bond Future	5,076.2700	5.0763	6,016.4000	6.0164	18.520	0	0	0
2020/11/27	R248	04/02/2021	10.80	Put	Bond Future	3,524.9800	3.5250	4,288.3600	4.2884	21.656	0	0	0
2020/11/27	R248	04/02/2021	10.80	Call	Bond Future	1,831.9400	1.8319	1,347.9600	1.3480	(26.419)	0	0	2,140
2020/11/27	R248	04/02/2021	9.80	Put	Bond Future	9,836.6000	9.8366	11,011.0800	11.0111	11.940	0	0	0
2020/11/27	R248	04/02/2021	9.80	Call	Bond Future	173.0800	0.1731	100.2000	0.1002	(42.108)	0	0	2,140
2020/11/27	R248	04/02/2021	11.50	Put	Bond Future	1,401.8900	1.4019	1,804.4000	1.8044	28.712	0	0	0
2020/11/27	R248	04/02/2021	11.50	Call	Bond Future	4,582.7100	4.5827	3,737.8600	3.7379	(18.436)	0	0	0
2020/11/27	R248	04/02/2021	10.75	Put	Bond Future	3,740.2800	3.7403	4,531.8500	4.5319	21.163	0	0	0
2020/11/27	R248	06/05/2021	12.36	Call	Bond Future	8,725.7300	8.7257	7,763.9700	7.7640	(11.022)	0	0	0
2020/11/27	R248	06/05/2021	12.36	Put	Bond Future	1,570.0400	1.5700	1,868.9800	1.8690	19.040	0	0	0
2020/11/27	R248	06/05/2021			Bond Future	11.2268	80.8026	11.4129	79.5419	1.657	0.0000	0.0000	0
2020/11/27	R248	06/05/2021	12.35	Call	Bond Future	8,683.5400	8.6835	7,724.0200	7.7240	(11.050)	0	0	0
2020/11/27	R248	06/05/2021	12.35	Put	Bond Future	1,585.8500	1.5859	1,887.0300	1.8870	18.992	0	0	0
2020/11/27	R248	06/05/2021	12.34	Call	Bond Future	8,641.3900	8.6414	7,684.1300	7.6841	(11.078)	0	0	0
2020/11/27	R248	06/05/2021	12.34	Put	Bond Future	1,601.7900	1.6018	1,905.2300	1.9052	18.944	0	0	0
2020/11/27	R248	05/08/2021	12.51	Put	Bond Future	2,318.7800	2.3188	2,674.3900	2.6744	15.336	0	0	0
2020/11/27	R248	05/08/2021	12.52	Call	Bond Future	9,009.7300	9.0097	8,088.8000	8.0888	(10.222)	0	0	0
2020/11/27	R248	05/08/2021	12.50	Put	Bond Future	2,336.9900	2.3370	2,694.6400	2.6946	15.304	0	0	0
2020/11/27	R248	05/08/2021			Bond Future	11.4277	81.6814	11.6219	80.4069	1.700	0.0000	0.0000	0
2020/11/27	R248	05/08/2021	12.51	Call	Bond Future	8,971.4000	8.9714	8,052.5100	8.0525	(10.242)	0	0	0
2020/11/27	R248	05/08/2021	12.52	Put	Bond Future	2,300.4700	2.3005	2,654.0400	2.6540	15.369	0	0	0
2020/11/27	R248	05/08/2021	12.50	Call	Bond Future	8,932.8800	8.9329	8,016.0300	8.0160	(10.264)	0	0	0
2020/11/27	R248	04/11/2021	12.85	Call	Bond Future	9,805.4100	9.8054	8,876.0200	8.8760	(9.478)	0	0	0
2020/11/27	R248	04/11/2021	12.85	Put	Bond Future	2,614.0900	2.6141	2,973.0500	2.9731	13.732	0	0	0
2020/11/27	R248	04/11/2021			Bond Future	11.6324	78.1496	11.8351	76.8612	1.742	0.0000	0.0000	0
2020/11/27	R248	04/11/2021	12.83	Call	Bond Future	9,733.4600	9.7335	8,807.6600	8.8077	(9.512)	0	0	0
2020/11/27	R248	04/11/2021	12.83	Put	Bond Future	2,650.2800	2.6503	3,012.8300	3.0128	13.680	0	0	0
2020/11/27	R248	04/11/2021	12.84	Call	Bond Future	9,769.4200	9.7694	8,841.8300	8.8418	(9.495)	0	0	0
2020/11/27	R248	04/11/2021	12.84	Put	Bond Future	2,632.1300	2.6321	2,992.8900	2.9929	13.706	0	0	0

Total

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