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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/11/2020 TO 09/11/2020

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
2020/11/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	2025	05/11/2020		Bond Future	144.8276	144.8276	144.8276	144.8276	0.000	0.0000	0.0000	0
2020/11/09	2025	04/02/2021		Bond Future	145.2933	145.2933	146.4125	146.4125	0.770	0.0000	0.0000	3,376

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/09	2025	06/05/2021			Bond Future	146.8660	146.8660	147.9967	147.9967	0.770	0.0000	0.0000	0
2020/11/09	2025	05/08/2021			Bond Future	146.9584	146.9584	148.1015	148.1015	0.778	0.0000	0.0000	0
2020/11/09	2025	04/11/2021			Bond Future	148.4618	148.4618	149.6167	149.6167	0.778	0.0000	0.0000	0
2020/11/09	2029	05/11/2020			Bond Future	100.0403	100.0403	100.0403	100.0403	0.000	0.0000	0.0000	0
2020/11/09	2029	04/02/2021			Bond Future	101.6934	101.6934	102.8585	102.8585	1.146	0.0000	0.0000	2,232
2020/11/09	2029	06/05/2021			Bond Future	101.6565	101.6565	102.8338	102.8338	1.158	0.0000	0.0000	0
2020/11/09	2029	05/08/2021			Bond Future	102.7783	102.7783	103.9684	103.9684	1.158	0.0000	0.0000	0
2020/11/09	2029	04/11/2021			Bond Future	102.6816	102.6816	103.8842	103.8842	1.171	0.0000	0.0000	0
2020/11/09	2030	05/11/2020			Bond Future	9.0600	95.6630	9.0600	95.6630	0.000	0.0000	0.0000	0
2020/11/09	2030	04/02/2021	9.16	Call	Bond Future	2,694.2500	2.6943	3,414.1600	3.4142	26.720	0	0	0
2020/11/09	2030	04/02/2021	9.16	Put	Bond Future	2,514.1600	2.5142	1,885.3000	1.8853	(25.013)	0	0	0
2020/11/09	2030	04/02/2021	9.15	Call	Bond Future	2,664.4500	2.6644	3,379.6200	3.3796	26.841	0	0	0
2020/11/09	2030	04/02/2021	9.15	Put	Bond Future	2,541.9200	2.5419	1,908.3200	1.9083	(24.926)	0	0	0
2020/11/09	2030	04/02/2021	8.36	Put	Bond Future	5,466.4300	5.4664	4,461.9700	4.4620	(18.375)	0	0	0
2020/11/09	2030	04/02/2021	8.36	Call	Bond Future	892.2200	0.8922	1,236.5300	1.2365	38.590	0	0	800
2020/11/09	2030	04/02/2021	9.12	Put	Bond Future	2,626.7300	2.6267	1,978.8700	1.9789	(24.664)	0	0	0
2020/11/09	2030	04/02/2021	9.12	Call	Bond Future	2,576.3000	2.5763	3,277.2100	3.2772	27.206	0	0	1,000
2020/11/09	2030	04/02/2021	9.20	Put	Bond Future	2,405.1700	2.4052	1,795.1800	1.7952	(25.362)	0	0	0
2020/11/09	2030	04/02/2021	9.20	Call	Bond Future	2,815.0400	2.8150	3,553.8200	3.5538	26.244	0	0	1,600
2020/11/09	2030	04/02/2021	8.20	Put	Bond Future	6,242.4600	6.2425	5,174.3000	5.1743	(17.111)	0	0	0
2020/11/09	2030	04/02/2021			Bond Future	9.1287	93.3793	8.8971	94.7281	(2.538)	0.0000	0.0000	107,742
2020/11/09	2030	04/02/2021	9.17	Call	Bond Future	2,724.2200	2.7242	3,448.8600	3.4489	26.600	0	0	0
2020/11/09	2030	04/02/2021	9.17	Put	Bond Future	2,486.6200	2.4866	1,862.4900	1.8625	(25.100)	0	0	0
2020/11/09	2030	04/02/2021	8.86	Put	Bond Future	3,445.0000	3.4450	2,671.7400	2.6717	(22.446)	0	0	0
2020/11/09	2030	04/02/2021	8.86	Call	Bond Future	1,878.0000	1.8780	2,453.5100	2.4535	30.645	0	0	800
2020/11/09	2030	04/02/2021	10.20	Call	Bond Future	6,656.0900	6.6561	7,763.0700	7.7631	16.631	0	0	0
2020/11/09	2030	04/02/2021	10.20	Put	Bond Future	734.1200	0.7341	492.3300	0.4923	(32.936)	0	0	1,800
2020/11/09	2030	04/02/2021	8.37	Put	Bond Future	5,420.1500	5.4201	4,419.9200	4.4199	(18.454)	0	0	0
2020/11/09	2030	04/02/2021	8.37	Call	Bond Future	907.2800	0.9073	1,255.8200	1.2558	38.416	0	0	1,000
2020/11/09	2030	04/02/2021	8.20	Call	Bond Future	680.0200	0.6800	960.6300	0.9606	41.265	0	0	1,600
2020/11/09	2030	04/02/2021	9.30	Call	Bond Future	3,130.0500	3.1300	3,915.1600	3.9152	25.083	0	0	0
2020/11/09	2030	04/02/2021	9.30	Put	Bond Future	2,148.9400	2.1489	1,585.2800	1.5853	(26.230)	0	0	2,000
2020/11/09	2030	04/02/2021	9.35	Call	Bond Future	3,294.2700	3.2943	4,102.0200	4.1020	24.520	0	0	0
2020/11/09	2030	04/02/2021	9.35	Put	Bond Future	2,029.2500	2.0293	1,488.2300	1.4882	(26.661)	0	0	2,000
2020/11/09	2030	06/05/2021	10.04	Call	Bond Future	5,802.3000	5.8023	6,746.0100	6.7460	16.264	0	0	0
2020/11/09	2030	06/05/2021	10.04	Put	Bond Future	1,945.7000	1.9457	1,526.7700	1.5268	(21.531)	0	0	0
2020/11/09	2030	06/05/2021	9.15	Put	Bond Future	3,960.1400	3.9601	3,254.0400	3.2540	(17.830)	0	0	0
2020/11/09	2030	06/05/2021	9.15	Call	Bond Future	2,950.4800	2.9505	3,607.0200	3.6070	22.252	0	0	0
2020/11/09	2030	06/05/2021	9.92	Call	Bond Future	5,363.2200	5.3632	6,273.5100	6.2735	16.973	0	0	0
2020/11/09	2030	06/05/2021	7.97	Call	Bond Future	798.4100	0.7984	1,061.6700	1.0617	32.973	0	0	700
2020/11/09	2030	06/05/2021	9.27	Put	Bond Future	3,608.2700	3.6083	2,944.8100	2.9448	(18.387)	0	0	0
2020/11/09	2030	06/05/2021	9.27	Call	Bond Future	3,274.6400	3.2746	3,973.8200	3.9738	21.351	0	0	300
2020/11/09	2030	06/05/2021	10.95	Call	Bond Future	9,284.7300	9.2847	10,441.8000	10.4418	12.462	0	0	0
2020/11/09	2030	06/05/2021	10.95	Put	Bond Future	788.6600	0.7887	583.0900	0.5831	(26.066)	0	0	300
2020/11/09	2030	06/05/2021	11.70	Call	Bond Future	12,400.6000	12.4006	13,666.7800	13.6668	10.211	0	0	0
2020/11/09	2030	06/05/2021	11.70	Put	Bond Future	318.0800	0.3181	221.6200	0.2216	(30.326)	0	0	0

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2020/11/09	2030	06/05/2021	11.69	Call	Bond Future	12,358.2700	12.3583	13,623.3700	13.6234	10.237	0	0	0
2020/11/09	2030	06/05/2021	11.69	Put	Bond Future	322.2300	0.3222	224.6900	0.2247	(30.270)	0	0	0
2020/11/09	2030	06/05/2021			Bond Future	9.3296	94.3683	9.0878	95.7310	(2.592)	0.0000	0.0000	0
2020/11/09	2030	06/05/2021	10.74	Call	Bond Future	8,448.4400	8.4484	9,563.5800	9.5636	13.199	0	0	0
2020/11/09	2030	06/05/2021	10.74	Put	Bond Future	994.2200	0.9942	746.7200	0.7467	(24.894)	0	0	0
2020/11/09	2030	06/05/2021	9.92	Put	Bond Future	2,143.2200	2.1432	1,690.8700	1.6909	(21.106)	0	0	700
2020/11/09	2030	06/05/2021	9.22	Call	Bond Future	3,137.2100	3.1372	3,818.6900	3.8187	21.722	0	0	0
2020/11/09	2030	06/05/2021	9.22	Put	Bond Future	3,751.7500	3.7518	3,070.5900	3.0706	(18.156)	0	0	700
2020/11/09	2030	06/05/2021	7.97	Put	Bond Future	8,806.7400	8.8067	7,707.3600	7.7074	(12.483)	0	0	0
2020/11/09	2030	06/05/2021	8.77	Put	Bond Future	5,238.8900	5.2389	4,396.0900	4.3961	(16.087)	0	0	0
2020/11/09	2030	06/05/2021	8.77	Call	Bond Future	2,046.0100	2.0460	2,565.8500	2.5658	25.408	0	0	300
2020/11/09	2030	06/05/2021	11.71	Call	Bond Future	12,442.9400	12.4429	13,710.1900	13.7102	10.184	0	0	0
2020/11/09	2030	06/05/2021	11.71	Put	Bond Future	313.9800	0.3140	218.5900	0.2186	(30.381)	0	0	0
2020/11/09	2030	05/08/2021	9.45	Call	Bond Future	3,426.6800	3.4267	4,132.0000	4.1320	20.583	0	0	600
2020/11/09	2030	05/08/2021	12.10	Call	Bond Future	12,892.2100	12.8922	14,164.2600	14.1643	9.867	0	0	0
2020/11/09	2030	05/08/2021	12.10	Put	Bond Future	385.2900	0.3853	280.1300	0.2801	(27.294)	0	0	600
2020/11/09	2030	05/08/2021	10.42	Call	Bond Future	6,554.4300	6.5544	7,532.7000	7.5327	14.925	0	0	0
2020/11/09	2030	05/08/2021	10.42	Put	Bond Future	2,005.4500	2.0054	1,606.5100	1.6065	(19.893)	0	0	0
2020/11/09	2030	05/08/2021	10.41	Call	Bond Future	6,517.5500	6.5175	7,493.5500	7.4936	14.975	0	0	0
2020/11/09	2030	05/08/2021	10.41	Put	Bond Future	2,019.0200	2.0190	1,617.8100	1.6178	(19.872)	0	0	0
2020/11/09	2030	05/08/2021			Bond Future	9.5475	91.3821	9.2943	92.7593	(2.651)	0.0000	0.0000	0
2020/11/09	2030	05/08/2021	8.95	Put	Bond Future	5,511.6400	5.5116	4,674.7100	4.6747	(15.185)	0	0	0
2020/11/09	2030	05/08/2021	8.95	Call	Bond Future	2,217.7600	2.2178	2,758.0400	2.7580	24.362	0	0	600
2020/11/09	2030	05/08/2021	9.45	Put	Bond Future	3,953.7300	3.9537	3,281.8400	3.2818	(16.994)	0	0	0
2020/11/09	2030	05/08/2021	10.43	Call	Bond Future	6,591.0900	6.5911	7,571.6400	7.5716	14.877	0	0	0
2020/11/09	2030	05/08/2021	10.43	Put	Bond Future	1,991.7000	1.9917	1,595.0400	1.5950	(19.916)	0	0	0
2020/11/09	2030	04/11/2021	10.60	Call	Bond Future	6,692.0600	6.6921	7,642.6800	7.6427	14.205	0	0	0
2020/11/09	2030	04/11/2021	10.60	Put	Bond Future	2,527.3700	2.5274	2,086.9200	2.0869	(17.427)	0	0	0
2020/11/09	2030	04/11/2021	10.59	Put	Bond Future	2,541.9600	2.5420	2,099.3900	2.0994	(17.411)	0	0	0
2020/11/09	2030	04/11/2021			Bond Future	9.7752	92.2945	9.5106	93.6856	(2.707)	0.0000	0.0000	0
2020/11/09	2030	04/11/2021	10.61	Call	Bond Future	6,726.5100	6.7265	7,679.2400	7.6792	14.164	0	0	0
2020/11/09	2030	04/11/2021	10.61	Put	Bond Future	2,512.8600	2.5129	2,074.5200	2.0745	(17.444)	0	0	0
2020/11/09	2030	04/11/2021	10.59	Call	Bond Future	6,657.6600	6.6577	7,606.1600	7.6062	14.247	0	0	0
2020/11/09	2032	05/11/2020			Bond Future	10.2000	87.9518	10.2000	87.9518	0.000	0.0000	0.0000	0
2020/11/09	2032	04/02/2021	9.63	Call	Bond Future	1,440.7700	1.4408	1,938.8900	1.9389	34.573	0	0	0
2020/11/09	2032	04/02/2021	9.63	Put	Bond Future	5,181.8300	5.1818	4,158.6300	4.1586	(19.746)	0	0	0
2020/11/09	2032	04/02/2021	9.29	Put	Bond Future	6,782.2500	6.7823	5,605.5000	5.6055	(17.350)	0	0	0
2020/11/09	2032	04/02/2021	9.29	Call	Bond Future	860.4700	0.8605	1,205.0400	1.2050	40.044	0	0	800
2020/11/09	2032	04/02/2021	10.82	Call	Bond Future	5,030.0600	5.0301	6,080.8100	6.0808	20.889	0	0	0
2020/11/09	2032	04/02/2021	10.82	Put	Bond Future	1,664.9500	1.6650	1,194.3800	1.1944	(28.263)	0	0	800
2020/11/09	2032	04/02/2021			Bond Future	10.2399	89.9283	9.9877	91.4496	(2.463)	0.0000	0.0000	120,128
2020/11/09	2032	04/02/2021	9.62	Call	Bond Future	1,420.6800	1.4207	1,914.0100	1.9140	34.725	0	0	0
2020/11/09	2032	04/02/2021	9.62	Put	Bond Future	5,224.8800	5.2249	4,196.8900	4.1969	(19.675)	0	0	0
2020/11/09	2032	04/02/2021	9.61	Call	Bond Future	1,400.6000	1.4006	1,889.1500	1.8891	34.881	0	0	0
2020/11/09	2032	04/02/2021	9.61	Put	Bond Future	5,268.0000	5.2680	4,235.2300	4.2352	(19.605)	0	0	0
2020/11/09	2032	04/02/2021	8.79	Put	Bond Future	9,634.5300	9.6345	8,290.3900	8.2904	(13.951)	0	0	0
2020/11/09	2032	04/02/2021	8.79	Call	Bond Future	375.3600	0.3754	552.5400	0.5525	47.203	0	0	800

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2020/11/09	2032	06/05/2021	12.57	Call	Bond Future	11,750.5300	11.7505	13,108.9000	13.1089	11.560	0	0	0
2020/11/09	2032	06/05/2021	12.12	Call	Bond Future	9,943.4400	9.9434	11,221.6100	11.2216	12.854	0	0	0
2020/11/09	2032	06/05/2021	12.12	Put	Bond Future	1,047.8500	1.0478	789.0500	0.7891	(24.698)	0	0	0
2020/11/09	2032	06/05/2021			Bond Future	10.4608	86.7355	10.1980	88.2725	(2.513)	0.0000	0.0000	0
2020/11/09	2032	06/05/2021	12.57	Put	Bond Future	663.6400	0.6636	485.0400	0.4850	(26.912)	0	0	736
2020/11/09	2032	06/05/2021	10.33	Put	Bond Future	4,320.4100	4.3204	3,554.1400	3.5541	(17.736)	0	0	0
2020/11/09	2032	06/05/2021	10.33	Call	Bond Future	3,560.1900	3.5602	4,330.8900	4.3309	21.648	0	0	736
2020/11/09	2032	06/05/2021	12.11	Call	Bond Future	9,904.0200	9.9040	11,180.1800	11.1802	12.885	0	0	0
2020/11/09	2032	06/05/2021	12.11	Put	Bond Future	1,058.1300	1.0581	797.3200	0.7973	(24.648)	0	0	0
2020/11/09	2032	06/05/2021	12.10	Call	Bond Future	9,864.6300	9.8646	11,138.7500	11.1388	12.916	0	0	0
2020/11/09	2032	06/05/2021	12.10	Put	Bond Future	1,068.5000	1.0685	805.6500	0.8056	(24.600)	0	0	0
2020/11/09	2032	05/08/2021	11.37	Call	Bond Future	6,385.8300	6.3858	7,423.8700	7.4239	16.255	0	0	0
2020/11/09	2032	05/08/2021	11.37	Put	Bond Future	2,711.7100	2.7117	2,196.2300	2.1962	(19.009)	0	0	0
2020/11/09	2032	05/08/2021			Bond Future	10.6933	87.6723	10.4191	89.2258	(2.564)	0.0000	0.0000	0
2020/11/09	2032	05/08/2021	11.35	Call	Bond Future	6,314.2400	6.3142	7,347.0300	7.3470	16.357	0	0	0
2020/11/09	2032	05/08/2021	11.35	Put	Bond Future	2,745.5500	2.7456	2,224.8200	2.2248	(18.966)	0	0	0
2020/11/09	2032	05/08/2021	11.36	Call	Bond Future	6,349.8700	6.3499	7,385.3000	7.3853	16.306	0	0	0
2020/11/09	2032	05/08/2021	11.36	Put	Bond Future	2,728.4400	2.7284	2,210.3500	2.2103	(18.989)	0	0	0
2020/11/09	2032	04/11/2021	11.71	Put	Bond Future	3,091.5700	3.0916	2,570.6500	2.5706	(16.850)	0	0	0
2020/11/09	2032	04/11/2021	11.69	Call	Bond Future	7,030.9300	7.0309	8,074.5800	8.0746	14.844	0	0	0
2020/11/09	2032	04/11/2021	11.70	Call	Bond Future	7,065.3400	7.0653	8,111.2600	8.1113	14.804	0	0	0
2020/11/09	2032	04/11/2021			Bond Future	10.9446	84.4047	10.6584	85.9738	(2.615)	0.0000	0.0000	0
2020/11/09	2032	04/11/2021	11.71	Call	Bond Future	7,099.4700	7.0995	8,147.6800	8.1477	14.765	0	0	0
2020/11/09	2032	04/11/2021	11.69	Put	Bond Future	3,124.3700	3.1244	2,598.8900	2.5989	(16.819)	0	0	0
2020/11/09	2032	04/11/2021	11.70	Put	Bond Future	3,108.0900	3.1081	2,584.8800	2.5849	(16.834)	0	0	0
2020/11/09	2033	05/11/2020			Bond Future	94.1995	94.1995	94.1995	94.1995	0.000	0.0000	0.0000	0
2020/11/09	2033	04/02/2021			Bond Future	95.7446	95.7446	96.7609	96.7609	1.061	0.0000	0.0000	7,616
2020/11/09	2033	06/05/2021			Bond Future	95.5672	95.5672	96.5941	96.5941	1.075	0.0000	0.0000	0
2020/11/09	2033	05/08/2021			Bond Future	96.6218	96.6218	97.6598	97.6598	1.074	0.0000	0.0000	0
2020/11/09	2033	04/11/2021			Bond Future	96.3882	96.3882	97.4370	97.4370	1.088	0.0000	0.0000	0
2020/11/09	2037	05/11/2020			Bond Future	11.2500	82.0233	11.2500	82.0233	0.000	0.0000	0.0000	0
2020/11/09	2037	04/02/2021	13.73	Call	Bond Future	13,664.6000	13.6646	15,791.9100	15.7919	15.568	0	0	0
2020/11/09	2037	04/02/2021	13.73	Put	Bond Future	201.6300	0.2016	104.1400	0.1041	(48.351)	0	0	300
2020/11/09	2037	04/02/2021	10.85	Call	Bond Future	2,242.3300	2.2423	3,206.0100	3.2060	42.977	0	0	0
2020/11/09	2037	04/02/2021	10.85	Put	Bond Future	4,652.3700	4.6524	3,391.2500	3.3913	(27.107)	0	0	72
2020/11/09	2037	04/02/2021	10.35	Call	Bond Future	1,187.5100	1.1875	1,817.3700	1.8174	53.040	0	0	0
2020/11/09	2037	04/02/2021	10.35	Put	Bond Future	6,943.0500	6.9430	5,348.1100	5.3481	(22.972)	0	0	72
2020/11/09	2037	04/02/2021	10.28	Call	Bond Future	1,081.1800	1.0812	1,668.9100	1.6689	54.360	0	0	0
2020/11/09	2037	04/02/2021	10.28	Put	Bond Future	7,321.3500	7.3213	5,684.2800	5.6843	(22.360)	0	0	0
2020/11/09	2037	04/02/2021	11.90	Call	Bond Future	5,771.4600	5.7715	7,376.1600	7.3762	27.804	0	0	0
2020/11/09	2037	04/02/2021	10.27	Call	Bond Future	1,066.5800	1.0666	1,648.3900	1.6484	54.549	0	0	0
2020/11/09	2037	04/02/2021	10.27	Put	Bond Future	7,376.3200	7.3763	5,733.3300	5.7333	(22.274)	0	0	0
2020/11/09	2037	04/02/2021			Bond Future	11.2296	80.1419	10.8786	82.3667	(3.126)	0.0000	0.0000	129,663
2020/11/09	2037	04/02/2021	11.97	Put	Bond Future	1,656.4200	1.6564	1,069.3300	1.0693	(35.443)	0	0	0
2020/11/09	2037	04/02/2021	11.97	Call	Bond Future	6,056.3500	6.0563	7,694.0600	7.6941	27.041	0	0	300
2020/11/09	2037	04/02/2021	9.65	Put	Bond Future	11,205.6300	11.2056	9,258.9900	9.2590	(17.372)	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
2020/11/09	2037	04/02/2021	9.65	Call	Bond Future	413.6500	0.4137	691.8100	0.6918	67.245	0	0	72
2020/11/09	2037	04/02/2021	10.29	Call	Bond Future	1,095.9300	1.0959	1,689.5900	1.6896	54.170	0	0	0
2020/11/09	2037	04/02/2021	10.29	Put	Bond Future	7,266.6200	7.2666	5,635.4800	5.6355	(22.447)	0	0	0
2020/11/09	2037	04/02/2021	11.90	Put	Bond Future	1,771.3900	1.7714	1,151.2900	1.1513	(35.006)	0	0	240
2020/11/09	2037	04/02/2021	10.48	Put	Bond Future	6,270.7600	6.2708	4,757.3600	4.7574	(24.134)	0	0	0
2020/11/09	2037	04/02/2021	10.48	Call	Bond Future	1,404.4600	1.4045	2,115.8600	2.1159	50.653	0	0	240
2020/11/09	2037	06/05/2021	12.42	Call	Bond Future	7,811.2500	7.8113	9,447.0800	9.4471	20.942	0	0	0
2020/11/09	2037	06/05/2021	12.43	Call	Bond Future	7,850.2400	7.8502	9,489.3800	9.4894	20.880	0	0	0
2020/11/09	2037	06/05/2021	12.44	Put	Bond Future	2,291.1100	2.2911	1,685.6100	1.6856	(26.428)	0	0	0
2020/11/09	2037	06/05/2021			Bond Future	11.4562	80.9909	11.0908	83.2389	(3.190)	0.0000	0.0000	0
2020/11/09	2037	06/05/2021	12.42	Put	Bond Future	2,320.6900	2.3207	1,708.6000	1.7086	(26.375)	0	0	0
2020/11/09	2037	06/05/2021	12.43	Put	Bond Future	2,305.8500	2.3059	1,697.0700	1.6971	(26.402)	0	0	0
2020/11/09	2037	06/05/2021	12.44	Call	Bond Future	7,889.2800	7.8893	9,531.7000	9.5317	20.818	0	0	0
2020/11/09	2037	05/08/2021	12.26	Put	Bond Future	3,337.4700	3.3375	2,560.0900	2.5601	(23.292)	0	0	0
2020/11/09	2037	05/08/2021	12.27	Call	Bond Future	6,537.2900	6.5373	8,035.7100	8.0357	22.921	0	0	0
2020/11/09	2037	05/08/2021	12.27	Put	Bond Future	3,317.7700	3.3178	2,544.1000	2.5441	(23.319)	0	0	0
2020/11/09	2037	05/08/2021	12.28	Call	Bond Future	6,572.5400	6.5725	8,074.6300	8.0746	22.854	0	0	0
2020/11/09	2037	05/08/2021			Bond Future	11.6995	77.6100	11.3182	79.8821	(3.259)	0.0000	0.0000	0
2020/11/09	2037	05/08/2021	12.26	Call	Bond Future	6,502.3400	6.5023	7,997.0500	7.9971	22.987	0	0	0
2020/11/09	2037	05/08/2021	12.28	Put	Bond Future	3,298.4400	3.2984	2,528.4400	2.5284	(23.344)	0	0	0
2020/11/09	2037	04/11/2021	12.82	Put	Bond Future	3,353.9800	3.3540	2,640.5700	2.6406	(21.271)	0	0	0
2020/11/09	2037	04/11/2021	12.83	Call	Bond Future	8,089.9200	8.0899	9,674.3300	9.6743	19.585	0	0	0
2020/11/09	2037	04/11/2021			Bond Future	11.9463	78.3847	11.5491	80.6796	(3.325)	0.0000	0.0000	0
2020/11/09	2037	04/11/2021	12.81	Call	Bond Future	8,019.7200	8.0197	9,598.2900	9.5983	19.684	0	0	0
2020/11/09	2037	04/11/2021	12.81	Put	Bond Future	3,370.1400	3.3701	2,653.8000	2.6538	(21.255)	0	0	0
2020/11/09	2037	04/11/2021	12.82	Call	Bond Future	8,054.8000	8.0548	9,636.3000	9.6363	19.634	0	0	0
2020/11/09	2037	04/11/2021	12.83	Put	Bond Future	3,337.9100	3.3379	2,627.4100	2.6274	(21.286)	0	0	0
2020/11/09	2038	05/11/2020			Bond Future	105.2041	105.2041	105.2041	105.2041	0.000	0.0000	0.0000	0
2020/11/09	2038	04/02/2021			Bond Future	105.6960	105.6960	106.9931	106.9931	1.227	0.0000	0.0000	9,468
2020/11/09	2038	06/05/2021			Bond Future	106.8402	106.8402	108.1509	108.1509	1.227	0.0000	0.0000	0
2020/11/09	2038	05/08/2021			Bond Future	106.3002	106.3002	107.6250	107.6250	1.246	0.0000	0.0000	0
2020/11/09	2038	04/11/2021			Bond Future	107.3873	107.3873	108.7259	108.7259	1.247	0.0000	0.0000	0
2020/11/09	2040	05/11/2020			Bond Future	11.4300	83.7134	11.4300	83.7134	0.000	0.0000	0.0000	0
2020/11/09	2040	04/02/2021	10.42	Call	Bond Future	1,079.9200	1.0799	1,728.5700	1.7286	60.065	0	0	0
2020/11/09	2040	04/02/2021	10.42	Put	Bond Future	7,699.6300	7.6996	5,879.3000	5.8793	(23.642)	0	0	0
2020/11/09	2040	04/02/2021	9.57	Put	Bond Future	13,580.7800	13.5808	11,324.2600	11.3243	(16.616)	0	0	0
2020/11/09	2040	04/02/2021	9.57	Call	Bond Future	261.5900	0.2616	474.0500	0.4741	81.219	0	0	800
2020/11/09	2040	04/02/2021	10.07	Put	Bond Future	9,921.4600	9.9215	7,886.1700	7.8862	(20.514)	0	0	0
2020/11/09	2040	04/02/2021	9.49	Put	Bond Future	14,213.7700	14.2138	11,931.2600	11.9313	(16.058)	0	0	0
2020/11/09	2040	04/02/2021	9.49	Call	Bond Future	223.4900	0.2235	409.9600	0.4100	83.436	0	0	500
2020/11/09	2040	04/02/2021			Bond Future	11.3664	81.9542	10.9995	84.4232	(3.228)	0.0000	0.0000	81,616
2020/11/09	2040	04/02/2021	10.41	Call	Bond Future	1,064.7200	1.0647	1,706.6200	1.7066	60.288	0	0	0
2020/11/09	2040	04/02/2021	10.41	Put	Bond Future	7,758.8900	7.7589	5,931.8100	5.9318	(23.548)	0	0	0
2020/11/09	2040	04/02/2021	10.40	Call	Bond Future	1,049.6800	1.0497	1,684.8500	1.6849	60.511	0	0	0
2020/11/09	2040	04/02/2021	10.40	Put	Bond Future	7,818.4100	7.8184	5,984.6000	5.9846	(23.455)	0	0	0
2020/11/09	2040	04/02/2021	10.07	Call	Bond Future	635.5800	0.6356	1,069.2700	1.0693	68.235	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/09	2040	04/02/2021	11.74	Call	Bond Future	4,879.9200	4.8799	6,497.8300	6.4978	33.154	0	0	0
2020/11/09	2040	04/02/2021	11.74	Put	Bond Future	2,483.2900	2.4833	1,632.2200	1.6322	(34.272)	0	0	800
2020/11/09	2040	04/02/2021	10.24	Put	Bond Future	8,804.8400	8.8048	6,868.2000	6.8682	(21.995)	0	0	0
2020/11/09	2040	04/02/2021	10.24	Call	Bond Future	829.5500	0.8295	1,361.8900	1.3619	64.172	0	0	500
2020/11/09	2040	04/02/2021	11.57	Call	Bond Future	4,239.6900	4.2397	5,746.5200	5.7465	35.541	0	0	0
2020/11/09	2040	04/02/2021	11.57	Put	Bond Future	2,919.1700	2.9192	1,957.0200	1.9570	(32.960)	0	0	500
2020/11/09	2040	06/05/2021	10.83	Put	Bond Future	7,619.9000	7.6199	6,080.0200	6.0800	(20.209)	0	0	0
2020/11/09	2040	06/05/2021	10.83	Call	Bond Future	2,537.8300	2.5378	3,492.7300	3.4927	37.627	0	0	300
2020/11/09	2040	06/05/2021	11.58	Put	Bond Future	4,752.5900	4.7526	3,634.9800	3.6350	(23.516)	0	0	0
2020/11/09	2040	06/05/2021	11.58	Call	Bond Future	4,692.8000	4.6928	6,069.9700	6.0700	29.346	0	0	300
2020/11/09	2040	06/05/2021	12.44	Call	Bond Future	7,832.3300	7.8323	9,606.4000	9.6064	22.651	0	0	0
2020/11/09	2040	06/05/2021	12.44	Put	Bond Future	2,696.2500	2.6963	1,975.5400	1.9755	(26.730)	0	0	0
2020/11/09	2040	06/05/2021			Bond Future	11.5894	82.8225	11.2073	85.3173	(3.297)	0.0000	0.0000	0
2020/11/09	2040	06/05/2021	13.38	Call	Bond Future	11,545.4400	11.5454	13,631.5900	13.6316	18.069	0	0	0
2020/11/09	2040	06/05/2021	13.38	Put	Bond Future	1,334.0400	1.3340	925.4100	0.9254	(30.631)	0	0	300
2020/11/09	2040	06/05/2021	12.43	Call	Bond Future	7,792.0700	7.7921	9,562.3300	9.5623	22.719	0	0	0
2020/11/09	2040	06/05/2021	12.43	Put	Bond Future	2,713.2300	2.7132	1,988.7100	1.9887	(26.703)	0	0	0
2020/11/09	2040	06/05/2021	12.42	Call	Bond Future	7,752.0600	7.7521	9,518.4800	9.5185	22.786	0	0	0
2020/11/09	2040	06/05/2021	12.42	Put	Bond Future	2,730.5200	2.7305	2,002.1600	2.0022	(26.675)	0	0	0
2020/11/09	2040	05/08/2021	11.05	Put	Bond Future	7,789.7000	7.7897	6,269.6600	6.2697	(19.513)	0	0	0
2020/11/09	2040	05/08/2021	11.05	Call	Bond Future	2,745.8300	2.7458	3,747.3200	3.7473	36.473	0	0	900
2020/11/09	2040	05/08/2021	12.48	Call	Bond Future	7,214.5000	7.2145	8,916.1100	8.9161	23.586	0	0	0
2020/11/09	2040	05/08/2021	12.49	Put	Bond Future	3,341.1000	3.3411	2,525.0900	2.5251	(24.423)	0	0	0
2020/11/09	2040	05/08/2021	12.47	Call	Bond Future	7,177.3400	7.1773	8,875.0200	8.8750	23.653	0	0	0
2020/11/09	2040	05/08/2021			Bond Future	11.8287	79.2111	11.4297	81.7326	(3.373)	0.0000	0.0000	0
2020/11/09	2040	05/08/2021	11.55	Put	Bond Future	5,859.8000	5.8598	4,609.6400	4.6096	(21.335)	0	0	0
2020/11/09	2040	05/08/2021	11.55	Call	Bond Future	4,111.9500	4.1119	5,383.3200	5.3833	30.919	0	0	900
2020/11/09	2040	05/08/2021	14.80	Call	Bond Future	15,957.8300	15.9578	18,274.5400	18.2745	14.518	0	0	0
2020/11/09	2040	05/08/2021	14.80	Put	Bond Future	622.1800	0.6222	417.3600	0.4174	(32.920)	0	0	900
2020/11/09	2040	05/08/2021	12.48	Put	Bond Future	3,360.6600	3.3607	2,540.7400	2.5407	(24.398)	0	0	0
2020/11/09	2040	05/08/2021	12.49	Call	Bond Future	7,251.7000	7.2517	8,957.2200	8.9572	23.519	0	0	0
2020/11/09	2040	05/08/2021	12.47	Put	Bond Future	3,380.3300	3.3803	2,556.4800	2.5565	(24.372)	0	0	0
2020/11/09	2040	04/11/2021	12.90	Call	Bond Future	8,332.0400	8.3320	10,078.5000	10.0785	20.961	0	0	0
2020/11/09	2040	04/11/2021	12.90	Put	Bond Future	3,630.4700	3.6305	2,830.0200	2.8300	(22.048)	0	0	0
2020/11/09	2040	04/11/2021	12.89	Call	Bond Future	8,295.6800	8.2957	10,038.8500	10.0388	21.013	0	0	0
2020/11/09	2040	04/11/2021	12.89	Put	Bond Future	3,648.0200	3.6480	2,844.2800	2.8443	(22.032)	0	0	0
2020/11/09	2040	04/11/2021			Bond Future	12.0709	80.0016	11.6550	82.5485	(3.445)	0.0000	0.0000	0
2020/11/09	2040	04/11/2021	12.91	Call	Bond Future	8,368.7300	8.3687	10,118.4300	10.1184	20.908	0	0	0
2020/11/09	2040	04/11/2021	12.91	Put	Bond Future	3,613.3200	3.6133	2,816.1100	2.8161	(22.063)	0	0	0
2020/11/09	2044	05/11/2020			Bond Future	11.5450	79.9717	11.5450	79.9717	0.000	0.0000	0.0000	0
2020/11/09	2044	04/02/2021	10.36	Put	Bond Future	8,804.0100	8.8040	7,013.3300	7.0133	(20.339)	0	0	0
2020/11/09	2044	04/02/2021	10.37	Call	Bond Future	871.6500	0.8717	1,367.4400	1.3674	56.879	0	0	0
2020/11/09	2044	04/02/2021	10.35	Put	Bond Future	8,868.1100	8.8681	7,071.8100	7.0718	(20.256)	0	0	0
2020/11/09	2044	04/02/2021	10.04	Put	Bond Future	10,979.4400	10.9794	9,026.8200	9.0268	(17.784)	0	0	0
2020/11/09	2044	04/02/2021	10.04	Call	Bond Future	514.9800	0.5150	843.1800	0.8432	63.731	0	0	0
2020/11/09	2044	04/02/2021	10.84	Call	Bond Future	1,675.6900	1.6757	2,472.9700	2.4730	47.579	0	0	0
2020/11/09	2044	04/02/2021			Bond Future	11.4813	78.2528	11.1403	80.5336	(2.970)	0.0000	0.0000	38,019

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
2020/11/09	2044	04/02/2021	10.36	Call	Bond Future	858.6900	0.8587	1,348.8300	1.3488	57.080	0	0	0
2020/11/09	2044	04/02/2021	10.37	Put	Bond Future	8,740.1700	8.7402	6,955.1400	6.9551	(20.423)	0	0	0
2020/11/09	2044	04/02/2021	10.35	Call	Bond Future	845.8800	0.8459	1,330.4000	1.3304	57.280	0	0	0
2020/11/09	2044	04/02/2021	9.66	Put	Bond Future	13,875.3700	13.8754	11,780.5800	11.7806	(15.097)	0	0	0
2020/11/09	2044	04/02/2021	9.66	Call	Bond Future	257.4200	0.2574	443.4500	0.4434	72.267	0	0	265
2020/11/09	2044	04/02/2021	10.84	Put	Bond Future	6,059.8900	6.0599	4,576.3500	4.5763	(24.481)	0	0	265
2020/11/09	2044	04/02/2021	10.29	Call	Bond Future	771.9500	0.7719	1,223.4800	1.2235	58.492	0	0	0
2020/11/09	2044	04/02/2021	10.29	Put	Bond Future	9,258.0800	9.2581	7,428.7900	7.4288	(19.759)	0	0	265
2020/11/09	2044	06/05/2021	12.43	Call	Bond Future	7,275.4800	7.2755	8,864.7600	8.8648	21.844	0	0	0
2020/11/09	2044	06/05/2021	12.43	Put	Bond Future	2,883.3800	2.8834	2,168.0800	2.1681	(24.808)	0	0	0
2020/11/09	2044	06/05/2021	12.50	Call	Bond Future	7,544.3000	7.5443	9,159.5400	9.1595	21.410	0	0	0
2020/11/09	2044	06/05/2021	12.50	Put	Bond Future	2,754.4800	2.7545	2,065.1400	2.0651	(25.026)	0	0	3,100
2020/11/09	2044	06/05/2021	12.44	Call	Bond Future	7,313.7800	7.3138	8,906.8100	8.9068	21.781	0	0	0
2020/11/09	2044	06/05/2021	12.44	Put	Bond Future	2,864.6300	2.8646	2,153.0800	2.1531	(24.839)	0	0	0
2020/11/09	2044	06/05/2021			Bond Future	11.6990	79.0819	11.3436	81.3865	(3.038)	0.0000	0.0000	0
2020/11/09	2044	06/05/2021	11.35	Put	Bond Future	5,883.1700	5.8832	4,671.9300	4.6719	(20.588)	0	0	0
2020/11/09	2044	06/05/2021	11.35	Call	Bond Future	3,621.1300	3.6211	4,714.4700	4.7145	30.193	0	0	3,100
2020/11/09	2044	06/05/2021	11.90	Call	Bond Future	5,363.1300	5.3631	6,728.6200	6.7286	25.461	0	0	0
2020/11/09	2044	06/05/2021	11.90	Put	Bond Future	4,110.6400	4.1106	3,171.5500	3.1715	(22.845)	0	0	3,100
2020/11/09	2044	06/05/2021	12.45	Call	Bond Future	7,352.1200	7.3521	8,948.9000	8.9489	21.719	0	0	0
2020/11/09	2044	06/05/2021	12.45	Put	Bond Future	2,846.0000	2.8460	2,138.2000	2.1382	(24.870)	0	0	0
2020/11/09	2044	05/08/2021	12.60	Put	Bond Future	3,300.1300	3.3001	2,543.3400	2.5433	(22.932)	0	0	0
2020/11/09	2044	05/08/2021	12.61	Call	Bond Future	7,231.6200	7.2316	8,807.8000	8.8078	21.796	0	0	0
2020/11/09	2044	05/08/2021	12.61	Put	Bond Future	3,281.1300	3.2811	2,527.9200	2.5279	(22.956)	0	0	0
2020/11/09	2044	05/08/2021			Bond Future	11.9326	75.5553	11.5612	77.8847	(3.113)	0.0000	0.0000	0
2020/11/09	2044	05/08/2021	12.59	Call	Bond Future	7,158.5300	7.1585	8,727.5200	8.7275	21.918	0	0	0
2020/11/09	2044	05/08/2021	12.59	Put	Bond Future	3,319.5000	3.3195	2,559.1000	2.5591	(22.907)	0	0	0
2020/11/09	2044	05/08/2021	12.60	Call	Bond Future	7,194.9300	7.1949	8,767.5300	8.7675	21.857	0	0	0
2020/11/09	2044	04/11/2021	12.91	Call	Bond Future	8,020.9800	8.0210	9,598.1700	9.5982	19.663	0	0	0
2020/11/09	2044	04/11/2021	12.91	Put	Bond Future	3,854.2000	3.8542	3,078.6800	3.0787	(20.121)	0	0	0
2020/11/09	2044	04/11/2021			Bond Future	12.1687	76.3093	11.7812	78.6620	(3.185)	0.0000	0.0000	0
2020/11/09	2044	04/11/2021	12.89	Call	Bond Future	7,950.3200	7.9503	9,521.3500	9.5213	19.761	0	0	0
2020/11/09	2044	04/11/2021	12.89	Put	Bond Future	3,890.5700	3.8906	3,108.8900	3.1089	(20.092)	0	0	0
2020/11/09	2044	04/11/2021	12.90	Call	Bond Future	7,985.6300	7.9856	9,559.7500	9.5598	19.712	0	0	0
2020/11/09	2044	04/11/2021	12.90	Put	Bond Future	3,872.3300	3.8723	3,093.7400	3.0937	(20.106)	0	0	0
2020/11/09	2046	05/11/2020			Bond Future	92.3387	92.3387	92.3387	92.3387	0.000	0.0000	0.0000	0
2020/11/09	2046	04/02/2021			Bond Future	94.5159	94.5159	95.6353	95.6353	1.184	0.0000	0.0000	14,771
2020/11/09	2046	06/05/2021			Bond Future	93.7515	93.7515	94.8826	94.8826	1.206	0.0000	0.0000	0
2020/11/09	2046	05/08/2021			Bond Future	94.7862	94.7862	95.9296	95.9296	1.206	0.0000	0.0000	0
2020/11/09	2046	04/11/2021			Bond Future	93.9518	93.9518	95.1070	95.1070	1.230	0.0000	0.0000	0
2020/11/09	2050	05/11/2020			Bond Future	94.3800	94.3800	94.3800	94.3800	0.000	0.0000	0.0000	0
2020/11/09	2050	04/02/2021			Bond Future	94.6437	94.6437	95.8759	95.8759	1.302	0.0000	0.0000	12,407
2020/11/09	2050	06/05/2021			Bond Future	95.6682	95.6682	96.9133	96.9133	1.301	0.0000	0.0000	0
2020/11/09	2050	05/08/2021			Bond Future	94.7991	94.7991	96.0578	96.0578	1.328	0.0000	0.0000	0
2020/11/09	2050	04/11/2021			Bond Future	95.7686	95.7686	97.0403	97.0403	1.328	0.0000	0.0000	0

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2020/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	AL37	04/02/2021			Index Future	780.3300	780.3300	782.9490	782.9490	0.336	0.0000	0.0000	0
2020/11/09	AL37	06/05/2021			Index Future	788.5830	788.5830	791.2200	791.2200	0.334	0.0000	0.0000	0
2020/11/09	AL37	05/08/2021			Index Future	797.0050	797.0050	799.6660	799.6660	0.334	0.0000	0.0000	0
2020/11/09	AL37	04/11/2021			Index Future	805.0660	805.0660	807.7570	807.7570	0.334	0.0000	0.0000	0
2020/11/09	AL7T	04/02/2021			Index Future	849.1690	849.1690	862.0730	862.0730	1.520	0.0000	0.0000	0
2020/11/09	AL7T	06/05/2021			Index Future	858.1500	858.1500	871.1800	871.1800	1.518	0.0000	0.0000	0
2020/11/09	AL7T	05/08/2021			Index Future	867.3140	867.3140	880.4790	880.4790	1.518	0.0000	0.0000	0
2020/11/09	AL7T	04/11/2021			Index Future	876.0870	876.0870	889.3880	889.3880	1.518	0.0000	0.0000	0
2020/11/09	ALBI	04/02/2021			Index Future	743.2410	743.2410	756.3250	756.3250	1.760	0.0000	0.0000	227
2020/11/09	ALBI	06/05/2021			Index Future	751.1010	751.1010	764.3150	764.3150	1.759	0.0000	0.0000	0
2020/11/09	ALBI	05/08/2021			Index Future	759.1220	759.1220	772.4740	772.4740	1.759	0.0000	0.0000	0
2020/11/09	ALBI	04/11/2021			Index Future	766.8010	766.8010	780.2900	780.2900	1.759	0.0000	0.0000	0
2020/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/09	ES33	05/11/2020			Bond Future	11.7400	73.3635	11.7400	73.3635	0.000	0.0000	0.0000	0
2020/11/09	ES33	04/02/2021			Bond Future	11.7289	75.5553	11.3977	77.2991	(2.824)	0.0000	0.0000	350
2020/11/09	ES33	06/05/2021			Bond Future	11.9909	72.5804	11.6456	74.3424	(2.880)	0.0000	0.0000	0
2020/11/09	ES33	05/08/2021			Bond Future	12.2674	73.3643	11.9069	75.1452	(2.938)	0.0000	0.0000	0
2020/11/09	ES33	04/11/2021			Bond Future	12.5640	70.3239	12.1876	72.1227	(2.996)	0.0000	0.0000	0
2020/11/09	ES42	05/11/2020			Bond Future	12.3600	71.5161	12.3600	71.5161	0.000	0.0000	0.0000	0
2020/11/09	ES42	04/02/2021			Bond Future	12.3380	73.8169	11.9854	75.8523	(2.858)	0.0000	0.0000	4,789
2020/11/09	ES42	06/05/2021			Bond Future	12.5992	70.3400	12.2302	72.3966	(2.929)	0.0000	0.0000	0
2020/11/09	ES42	05/08/2021			Bond Future	12.8676	71.1000	12.4814	73.1787	(3.001)	0.0000	0.0000	0
2020/11/09	ES42	04/11/2021			Bond Future	13.1574	67.5531	12.7525	69.6527	(3.078)	0.0000	0.0000	0

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2020/11/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	04/02/2021	750.96	Put	GOVI	170,160.0000	17.0160	43,680.0000	4.3680	(74.330)	0	0	0
2020/11/09	GOVI	04/02/2021			GOVI	733.9440	733.9440	746.5920	746.5920	1.723	0.0000	0.0000	1,004
2020/11/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	04/02/2021	750.95	Put	GOVI	170,060.0000	17.0060	43,580.0000	4.3580	(74.374)	0	0	0
2020/11/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	04/02/2021	750.94	Put	GOVI	169,960.0000	16.9960	43,480.0000	4.3480	(74.418)	0	0	0
2020/11/09	GOVI	06/05/2021	678.68	Call	GOVI	630,270.0000	63.0270	757,990.0000	75.7990	20.264	0	0	0
2020/11/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	06/05/2021	678.67	Call	GOVI	630,370.0000	63.0370	758,090.0000	75.8090	20.261	0	0	0
2020/11/09	GOVI	06/05/2021			GOVI	741.7070	741.7070	754.4790	754.4790	1.722	0.0000	0.0000	0
2020/11/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	06/05/2021	678.69	Call	GOVI	630,170.0000	63.0170	757,890.0000	75.7890	20.268	0	0	0
2020/11/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	05/08/2021	719.14	Call	GOVI	304,870.0000	30.4870	433,930.0000	43.3930	42.333	0	0	0
2020/11/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	05/08/2021	719.13	Call	GOVI	304,970.0000	30.4970	434,030.0000	43.4030	42.319	0	0	0
2020/11/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	05/08/2021			GOVI	749.6270	749.6270	762.5330	762.5330	1.722	0.0000	0.0000	0
2020/11/09	GOVI	05/08/2021	719.15	Call	GOVI	304,770.0000	30.4770	433,830.0000	43.3830	42.347	0	0	0
2020/11/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	04/11/2021	728.41	Call	GOVI	287,990.0000	28.7990	418,380.0000	41.8380	45.276	0	0	0
2020/11/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	04/11/2021	728.40	Call	GOVI	288,090.0000	28.8090	418,480.0000	41.8480	45.260	0	0	0
2020/11/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GOVI	04/11/2021			GOVI	757.2090	757.2090	770.2480	770.2480	1.722	0.0000	0.0000	0
2020/11/09	GOVI	04/11/2021	728.42	Call	GOVI	287,890.0000	28.7890	418,280.0000	41.8280	45.292	0	0	0
2020/11/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/09	IGOV	04/02/2021			Index Future	261.1490	261.1490	263.9350	263.9350	1.067	0.0000	0.0000	989
2020/11/09	IGOV	06/05/2021			Index Future	263.9750	263.9750	266.7880	266.7880	1.066	0.0000	0.0000	21
2020/11/09	IGOV	05/08/2021			Index Future	266.8570	266.8570	269.7000	269.7000	1.065	0.0000	0.0000	0
2020/11/09	IGOV	04/11/2021			Index Future	269.6180	269.6180	272.4920	272.4920	1.066	0.0000	0.0000	0
2020/11/09	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/09	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1200	92.1200	(0.011)	0.0000	0.0000	0
2020/11/09	IS05	15/06/2021			Interest Rate Swap	90.1800	90.1800	90.1700	90.1700	(0.011)	0.0000	0.0000	0
2020/11/09	IS05	21/09/2021			Interest Rate Swap	89.0200	89.0200	89.0000	89.0000	(0.022)	0.0000	0.0000	0
2020/11/09	IS05	21/12/2021			Interest Rate Swap	90.1500	90.1500	90.1300	90.1300	(0.022)	0.0000	0.0000	51
2020/11/09	IS05	15/03/2022			Interest Rate Swap	89.4300	89.4300	89.4100	89.4100	(0.022)	0.0000	0.0000	0
2020/11/09	IS05	21/06/2022			Interest Rate Swap	89.4000	89.4000	89.3600	89.3600	(0.045)	0.0000	0.0000	0
2020/11/09	IS05	20/09/2022			Interest Rate Swap	92.3800	92.3800	92.3400	92.3400	(0.043)	0.0000	0.0000	0
2020/11/09	IS05	20/12/2022			Interest Rate Swap	92.7400	92.7400	92.6900	92.6900	(0.054)	0.0000	0.0000	0
2020/11/09	IS05	22/03/2023			Interest Rate Swap	85.0100	85.0100	84.9400	84.9400	(0.082)	0.0000	0.0000	0
2020/11/09	IS05	20/06/2023			Interest Rate Swap	90.4800	90.4800	90.4000	90.4000	(0.088)	0.0000	0.0000	0

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2020/11/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/09	IS10	17/12/2025			Interest Rate Swap	77.5500	77.5500	77.2600	77.2600	(0.374)	0.0000	0.0000	0
2020/11/09	IS10	16/03/2026			Interest Rate Swap	74.0500	74.0500	73.7300	73.7300	(0.432)	0.0000	0.0000	0
2020/11/09	IS10	15/06/2026			Interest Rate Swap	72.4500	72.4500	72.1000	72.1000	(0.483)	0.0000	0.0000	0
2020/11/09	IS10	21/09/2026			Interest Rate Swap	74.5000	74.5000	74.1300	74.1300	(0.497)	0.0000	0.0000	0
2020/11/09	IS10	21/12/2026			Interest Rate Swap	78.5700	78.5700	78.1700	78.1700	(0.509)	0.0000	0.0000	0
2020/11/09	IS10	15/03/2027			Interest Rate Swap	77.0600	77.0600	76.6500	76.6500	(0.532)	0.0000	0.0000	0
2020/11/09	IS10	21/06/2027			Interest Rate Swap	79.1800	79.1800	78.7500	78.7500	(0.543)	0.0000	0.0000	0
2020/11/09	IS10	20/09/2027			Interest Rate Swap	85.0800	85.0800	84.6300	84.6300	(0.529)	0.0000	0.0000	0
2020/11/09	IS10	20/12/2027			Interest Rate Swap	85.5600	85.5600	85.0700	85.0700	(0.573)	0.0000	0.0000	0
2020/11/09	IS10	22/03/2028			Interest Rate Swap	78.6300	78.6300	78.0700	78.0700	(0.712)	0.0000	0.0000	0
2020/11/09	IS10	20/06/2028			Interest Rate Swap	86.6700	86.6700	86.0700	86.0700	(0.692)	0.0000	0.0000	0
2020/11/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/09	JBAF	18/11/2020			Jibar Tradeable Future	3.3250	96.6750	3.3250	96.6750	0.000	0.0000	0.0000	0
2020/11/09	JBAF	15/12/2020			Jibar Tradeable Future	3.1750	96.8250	3.1450	96.8550	(0.945)	0.0000	0.0000	30,010
2020/11/09	JBAF	20/01/2021			Jibar Tradeable Future	3.1600	96.8400	3.1300	96.8700	(0.949)	0.0000	0.0000	0
2020/11/09	JBAF	17/02/2021			Jibar Tradeable Future	3.0800	96.9200	3.0600	96.9400	(0.649)	0.0000	0.0000	0
2020/11/09	JBAF	17/03/2021			Jibar Tradeable Future	3.0750	96.9250	3.0550	96.9450	(0.650)	0.0000	0.0000	0
2020/11/09	JBAF	21/04/2021			Jibar Tradeable Future	3.0800	96.9200	3.0600	96.9400	(0.649)	0.0000	0.0000	0
2020/11/09	JBAF	15/06/2021			Jibar Tradeable Future	3.0900	96.9100	3.0700	96.9300	(0.647)	0.0000	0.0000	0
2020/11/09	JBAF	15/09/2021			Jibar Tradeable Future	3.1850	96.8150	3.1650	96.8350	(0.628)	0.0000	0.0000	30,000
2020/11/09	JBAF	15/12/2021			Jibar Tradeable Future	3.3450	96.6550	3.3050	96.6950	(1.196)	0.0000	0.0000	0
2020/11/09	JBAF	16/03/2022			Jibar Tradeable Future	3.4300	96.5700	3.3900	96.6100	(1.166)	0.0000	0.0000	0
2020/11/09	JBAF	15/06/2022			Jibar Tradeable Future	3.7800	96.2200	3.7200	96.2800	(1.587)	0.0000	0.0000	0
2020/11/09	JBAF	21/09/2022			Jibar Tradeable Future	3.8250	96.1750	3.7850	96.2150	(1.046)	0.0000	0.0000	0
2020/11/09	R023	05/11/2020			Bond Future	4.1900	109.2518	4.1900	109.2518	0.000	0.0000	0.0000	0
2020/11/09	R023	04/02/2021	6.33	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/09	R023	04/02/2021	6.34	Call	Bond Future	4,153.8500	4.1538	4,962.6700	4.9627	19.472	0	0	0
2020/11/09	R023	04/02/2021	6.32	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/09	R023	04/02/2021			Bond Future	4.2422	110.2905	3.8460	111.0993	(9.341)	0.0000	0.0000	31,134
2020/11/09	R023	04/02/2021	6.33	Call	Bond Future	4,134.5500	4.1345	4,943.3700	4.9434	19.562	0	0	0
2020/11/09	R023	04/02/2021	6.34	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/09	R023	04/02/2021	6.32	Call	Bond Future	4,115.2500	4.1152	4,924.0600	4.9241	19.654	0	0	0
2020/11/09	R023	06/05/2021	7.58	Call	Bond Future	5,769.8100	5.7698	6,586.7600	6.5868	14.159	0	0	0
2020/11/09	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/09	R023	06/05/2021			Bond Future	4.2353	107.5507	3.7811	108.3677	(10.725)	0.0000	0.0000	0
2020/11/09	R023	06/05/2021	7.57	Call	Bond Future	5,753.1800	5.7532	6,570.1300	6.5701	14.200	0	0	0
2020/11/09	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/09	R023	06/05/2021	7.56	Call	Bond Future	5,736.5500	5.7365	6,553.5000	6.5535	14.241	0	0	0
2020/11/09	R023	06/05/2021	7.56	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/09	R023	05/08/2021	5.30	Call	Bond Future	1,772.2000	1.7722	2,517.2700	2.5173	42.042	0	0	0
2020/11/09	R023	05/08/2021	5.30	Put	Bond Future	119.0300	0.1190	38.4800	0.0385	(67.672)	0	0	0
2020/11/09	R023	05/08/2021	5.29	Call	Bond Future	1,759.3500	1.7594	2,503.0500	2.5031	42.271	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
2020/11/09	R023	05/08/2021	5.29	Put	Bond Future	121.2900	0.1213	39.3700	0.0394	(67.541)	0	0	0
2020/11/09	R023	05/08/2021			Bond Future	4.2169	108.7119	3.6846	109.5375	(12.623)	0.0000	0.0000	0
2020/11/09	R023	05/08/2021	5.31	Call	Bond Future	1,785.0700	1.7851	2,531.5000	2.5315	41.815	0	0	0
2020/11/09	R023	05/08/2021	5.31	Put	Bond Future	116.8000	0.1168	37.6100	0.0376	(67.800)	0	0	0
2020/11/09	R023	04/11/2021	4.91	Call	Bond Future	1,111.9100	1.1119	1,780.4300	1.7804	60.124	0	0	0
2020/11/09	R023	04/11/2021	4.91	Put	Bond Future	258.9800	0.2590	93.4900	0.0935	(63.901)	0	0	0
2020/11/09	R023	04/11/2021	4.90	Call	Bond Future	1,102.0200	1.1020	1,768.8100	1.7688	60.506	0	0	0
2020/11/09	R023	04/11/2021	4.90	Put	Bond Future	261.9300	0.2619	94.7100	0.0947	(63.841)	0	0	0
2020/11/09	R023	04/11/2021			Bond Future	4.2496	105.8927	3.6112	106.7267	(15.023)	0.0000	0.0000	0
2020/11/09	R023	04/11/2021	4.92	Call	Bond Future	1,121.4700	1.1215	1,791.8500	1.7919	59.777	0	0	0
2020/11/09	R023	04/11/2021	4.92	Put	Bond Future	255.7000	0.2557	92.0700	0.0921	(63.993)	0	0	0
2020/11/09	R035	05/11/2020			Bond Future	11.0300	86.3811	11.0300	86.3811	0.000	0.0000	0.0000	0
2020/11/09	R035	04/02/2021	10.05	Call	Bond Future	1,063.5900	1.0636	1,574.1700	1.5742	48.005	0	0	0
2020/11/09	R035	04/02/2021	10.05	Put	Bond Future	7,138.4000	7.1384	5,663.7000	5.6637	(20.659)	0	0	0
2020/11/09	R035	04/02/2021	10.04	Call	Bond Future	1,046.9900	1.0470	1,551.9300	1.5519	48.228	0	0	0
2020/11/09	R035	04/02/2021	10.04	Put	Bond Future	7,191.5100	7.1915	5,711.1700	5.7112	(20.585)	0	0	0
2020/11/09	R035	04/02/2021	10.14	Put	Bond Future	6,672.0200	6.6720	5,249.1000	5.2491	(21.327)	0	0	650
2020/11/09	R035	04/02/2021	11.14	Call	Bond Future	3,917.9000	3.9179	5,085.5600	5.0856	29.803	0	0	0
2020/11/09	R035	04/02/2021	11.14	Put	Bond Future	2,835.3800	2.8354	2,017.7600	2.0178	(28.836)	0	0	650
2020/11/09	R035	04/02/2021			Bond Future	10.9666	89.1425	10.6568	91.1277	(2.825)	0.0000	0.0000	99,881
2020/11/09	R035	04/02/2021	10.06	Call	Bond Future	1,080.3600	1.0804	1,596.6100	1.5966	47.785	0	0	0
2020/11/09	R035	04/02/2021	10.06	Put	Bond Future	7,085.5400	7.0855	5,616.5100	5.6165	(20.733)	0	0	0
2020/11/09	R035	04/02/2021	10.14	Call	Bond Future	1,221.1400	1.2211	1,783.5000	1.7835	46.052	0	0	0
2020/11/09	R035	06/05/2021	10.24	Put	Bond Future	8,086.6200	8.0866	6,734.5900	6.7346	(16.719)	0	0	0
2020/11/09	R035	06/05/2021	10.24	Call	Bond Future	1,960.2500	1.9603	2,614.1300	2.6141	33.357	0	0	793
2020/11/09	R035	06/05/2021	11.55	Call	Bond Future	5,625.0500	5.6250	6,863.8800	6.8639	22.023	0	0	0
2020/11/09	R035	06/05/2021	11.55	Put	Bond Future	3,475.0800	3.4751	2,708.0000	2.7080	(22.074)	0	0	1,650
2020/11/09	R035	06/05/2021	12.77	Call	Bond Future	10,303.3500	10.3034	11,932.3300	11.9323	15.810	0	0	0
2020/11/09	R035	06/05/2021	12.77	Put	Bond Future	1,417.0700	1.4171	1,040.1400	1.0401	(26.599)	0	0	1,650
2020/11/09	R035	06/05/2021	12.91	Put	Bond Future	1,252.4500	1.2525	910.8200	0.9108	(27.277)	0	0	600
2020/11/09	R035	06/05/2021	12.37	Call	Bond Future	8,761.0400	8.7610	10,276.2200	10.2762	17.295	0	0	0
2020/11/09	R035	06/05/2021	12.35	Put	Bond Future	2,021.8800	2.0219	1,524.9600	1.5250	(24.577)	0	0	0
2020/11/09	R035	06/05/2021	10.40	Put	Bond Future	7,351.8500	7.3518	6,073.2800	6.0733	(17.391)	0	0	0
2020/11/09	R035	06/05/2021	12.36	Put	Bond Future	2,005.3700	2.0054	1,511.5500	1.5116	(24.625)	0	0	0
2020/11/09	R035	06/05/2021			Bond Future	11.1916	85.6120	10.8691	87.6179	(2.881)	0.0000	0.0000	0
2020/11/09	R035	06/05/2021	11.32	Call	Bond Future	4,847.5900	4.8476	5,991.9500	5.9920	23.607	0	0	0
2020/11/09	R035	06/05/2021	11.32	Put	Bond Future	4,067.8400	4.0678	3,206.2900	3.2063	(21.180)	0	0	793
2020/11/09	R035	06/05/2021	12.02	Call	Bond Future	7,390.7300	7.3907	8,798.3200	8.7983	19.045	0	0	0
2020/11/09	R035	06/05/2021	12.02	Put	Bond Future	2,542.6800	2.5427	1,944.3600	1.9444	(23.531)	0	0	793
2020/11/09	R035	06/05/2021	11.15	Put	Bond Future	4,564.2500	4.5643	3,629.2700	3.6293	(20.485)	0	0	0
2020/11/09	R035	06/05/2021	11.15	Call	Bond Future	4,309.4000	4.3094	5,380.3300	5.3803	24.851	0	0	600
2020/11/09	R035	06/05/2021	12.91	Call	Bond Future	10,858.1200	10.8581	12,522.4000	12.5224	15.328	0	0	0
2020/11/09	R035	06/05/2021	10.81	Put	Bond Future	5,703.2300	5.7032	4,615.0500	4.6150	(19.080)	0	0	0
2020/11/09	R035	06/05/2021	10.81	Call	Bond Future	3,321.7500	3.3218	4,239.4800	4.2395	27.628	0	0	1,650
2020/11/09	R035	06/05/2021	12.37	Put	Bond Future	1,988.9600	1.9890	1,498.2300	1.4982	(24.673)	0	0	0
2020/11/09	R035	06/05/2021	12.35	Call	Bond Future	8,685.9100	8.6859	10,194.9000	10.1949	17.373	0	0	0
2020/11/09	R035	06/05/2021	10.40	Call	Bond Future	2,300.1200	2.3001	3,027.4600	3.0275	31.622	0	0	600

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
2020/11/09	R035	06/05/2021	12.36	Call	Bond Future	8,723.4500	8.7235	10,235.5400	10.2355	17.334	0	0	0
2020/11/09	R035	05/08/2021	5.31	Call	Bond Future	0.4400	0.0004	0.8500	0.0009	93.182	0	0	0
2020/11/09	R035	05/08/2021	5.31	Put	Bond Future	51,554.6400	51.5546	49,527.6200	49.5276	(3.932)	0	0	0
2020/11/09	R035	05/08/2021			Bond Future	11.4314	86.5365	11.0951	88.5639	(2.942)	0.0000	0.0000	0
2020/11/09	R035	05/08/2021	5.29	Call	Bond Future	0.4200	0.0004	0.8100	0.0008	92.857	0	0	0
2020/11/09	R035	05/08/2021	5.29	Put	Bond Future	51,787.9100	51.7879	49,760.8700	49.7609	(3.914)	0	0	0
2020/11/09	R035	05/08/2021	5.30	Call	Bond Future	0.4300	0.0004	0.8300	0.0008	93.023	0	0	0
2020/11/09	R035	05/08/2021	5.30	Put	Bond Future	51,671.2100	51.6712	49,644.1800	49.6442	(3.923)	0	0	0
2020/11/09	R035	04/11/2021	12.53	Call	Bond Future	8,041.2900	8.0413	9,434.7800	9.4348	17.329	0	0	0
2020/11/09	R035	04/11/2021	12.53	Put	Bond Future	3,416.2000	3.4162	2,761.8600	2.7619	(19.154)	0	0	0
2020/11/09	R035	04/11/2021			Bond Future	11.6879	82.9284	11.3371	84.9762	(3.001)	0.0000	0.0000	0
2020/11/09	R035	04/11/2021	12.51	Call	Bond Future	7,969.1100	7.9691	9,357.2000	9.3572	17.418	0	0	0
2020/11/09	R035	04/11/2021	12.51	Put	Bond Future	3,449.3000	3.4493	2,789.5600	2.7896	(19.127)	0	0	0
2020/11/09	R035	04/11/2021	12.52	Call	Bond Future	8,005.1800	8.0052	9,395.9800	9.3960	17.374	0	0	0
2020/11/09	R035	04/11/2021	12.52	Put	Bond Future	3,432.7000	3.4327	2,775.6700	2.7757	(19.140)	0	0	0
2020/11/09	R186	05/11/2020			Bond Future	6.8450	122.0667	6.8450	122.0667	0.000	0.0000	0.0000	0
2020/11/09	R186	04/02/2021	8.16	Call	Bond Future	6,101.6000	6.1016	6,442.7100	6.4427	5.591	0	0	0
2020/11/09	R186	04/02/2021	8.17	Put	Bond Future	267.5100	0.2675	213.0000	0.2130	(20.377)	0	0	0
2020/11/09	R186	04/02/2021	8.15	Call	Bond Future	6,058.5400	6.0585	6,398.7200	6.3987	5.615	0	0	0
2020/11/09	R186	04/02/2021	8.00	Put	Bond Future	381.1000	0.3811	309.3400	0.3093	(18.830)	0	0	15,177
2020/11/09	R186	04/02/2021			Bond Future	7.0072	117.9834	6.9314	118.3800	(1.082)	0.0000	0.0000	77,899
2020/11/09	R186	04/02/2021	8.16	Put	Bond Future	273.3100	0.2733	217.8700	0.2179	(20.285)	0	0	0
2020/11/09	R186	04/02/2021	8.17	Call	Bond Future	6,144.7300	6.1447	6,486.7700	6.4868	5.566	0	0	0
2020/11/09	R186	04/02/2021	8.15	Put	Bond Future	279.2000	0.2792	222.8300	0.2228	(20.190)	0	0	0
2020/11/09	R186	04/02/2021	8.00	Call	Bond Future	5,422.8000	5.4228	5,747.5900	5.7476	5.989	0	0	0
2020/11/09	R186	06/05/2021	10.76	Call	Bond Future	16,269.5200	16.2695	16,668.2600	16.6683	2.451	0	0	0
2020/11/09	R186	06/05/2021	10.76	Put	Bond Future	5.9600	0.0060	4.4500	0.0045	(25.336)	0	0	0
2020/11/09	R186	06/05/2021	10.77	Call	Bond Future	16,310.4200	16.3104	16,709.2000	16.7092	2.445	0	0	0
2020/11/09	R186	06/05/2021	10.77	Put	Bond Future	5.8100	0.0058	4.3400	0.0043	(25.301)	0	0	0
2020/11/09	R186	06/05/2021			Bond Future	7.1672	119.2322	7.0870	119.6325	(1.119)	0.0000	0.0000	0
2020/11/09	R186	06/05/2021	10.78	Call	Bond Future	16,351.3100	16.3513	16,750.1200	16.7501	2.439	0	0	0
2020/11/09	R186	06/05/2021	10.78	Put	Bond Future	5.6700	0.0057	4.2300	0.0042	(25.397)	0	0	0
2020/11/09	R186	05/08/2021	8.62	Call	Bond Future	6,609.7700	6.6098	6,931.1500	6.9312	4.862	0	0	0
2020/11/09	R186	05/08/2021	8.62	Put	Bond Future	748.9200	0.7489	665.9100	0.6659	(11.084)	0	0	0
2020/11/09	R186	05/08/2021	8.61	Call	Bond Future	6,574.5700	6.5746	6,895.1800	6.8952	4.877	0	0	0
2020/11/09	R186	05/08/2021	8.61	Put	Bond Future	758.0600	0.7581	674.2800	0.6743	(11.052)	0	0	0
2020/11/09	R186	05/08/2021			Bond Future	7.3410	115.2384	7.2558	115.6428	(1.160)	0.0000	0.0000	0
2020/11/09	R186	05/08/2021	8.63	Call	Bond Future	6,645.0300	6.6450	6,967.1700	6.9672	4.848	0	0	0
2020/11/09	R186	05/08/2021	8.63	Put	Bond Future	739.8800	0.7399	657.6300	0.6576	(11.117)	0	0	0
2020/11/09	R186	04/11/2021	8.09	Call	Bond Future	4,327.2700	4.3273	4,581.7900	4.5818	5.882	0	0	0
2020/11/09	R186	04/11/2021	8.09	Put	Bond Future	1,897.6500	1.8976	1,743.5700	1.7436	(8.120)	0	0	0
2020/11/09	R186	04/11/2021	8.10	Call	Bond Future	4,356.8800	4.3569	4,612.2600	4.6123	5.862	0	0	0
2020/11/09	R186	04/11/2021	8.10	Put	Bond Future	1,883.5200	1.8835	1,730.3000	1.7303	(8.135)	0	0	0
2020/11/09	R186	04/11/2021			Bond Future	7.5423	116.3895	7.4517	116.7981	(1.202)	0.0000	0.0000	0
2020/11/09	R186	04/11/2021	8.11	Call	Bond Future	4,386.5700	4.3866	4,642.8200	4.6428	5.842	0	0	0
2020/11/09	R186	04/11/2021	8.11	Put	Bond Future	1,869.4800	1.8695	1,717.1300	1.7171	(8.149)	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
2020/11/09	R197	05/11/2020			Bond Future	317.2581	317.2581	317.2581	317.2581	0.000	0.0000	0.0000	0
2020/11/09	R197	04/02/2021			Bond Future	313.2009	313.2009	315.0886	315.0886	0.603	0.0000	0.0000	2,460
2020/11/09	R197	06/05/2021			Bond Future	316.5908	316.5908	318.4976	318.4976	0.602	0.0000	0.0000	0
2020/11/09	R197	05/08/2021			Bond Future	312.0928	312.0928	314.0202	314.0202	0.618	0.0000	0.0000	0
2020/11/09	R197	04/11/2021			Bond Future	315.2846	315.2846	317.2321	317.2321	0.618	0.0000	0.0000	0
2020/11/09	R202	05/11/2020			Bond Future	212.5368	212.5368	212.5368	212.5368	0.000	0.0000	0.0000	0
2020/11/09	R202	04/02/2021			Bond Future	210.5029	210.5029	214.6493	214.6493	1.970	0.0000	0.0000	7,827
2020/11/09	R202	06/05/2021			Bond Future	212.7812	212.7812	216.9714	216.9714	1.969	0.0000	0.0000	0
2020/11/09	R202	05/08/2021			Bond Future	210.8844	210.8844	215.1206	215.1206	2.009	0.0000	0.0000	0
2020/11/09	R202	04/11/2021			Bond Future	213.0414	213.0414	217.3213	217.3213	2.009	0.0000	0.0000	0
2020/11/09	R208	05/11/2020			Bond Future	3.5000	101.9960	3.5000	101.9960	0.000	0.0000	0.0000	0
2020/11/09	R209	05/11/2020			Bond Future	10.7400	67.2420	10.7400	67.2420	0.000	0.0000	0.0000	0
2020/11/09	R209	04/02/2021	10.12	Call	Bond Future	1,693.5100	1.6935	2,406.8100	2.4068	42.120	0	0	0
2020/11/09	R209	04/02/2021	10.12	Put	Bond Future	4,808.0000	4.8080	3,646.4400	3.6464	(24.159)	0	0	0
2020/11/09	R209	04/02/2021			Bond Future	10.6588	69.4761	10.3303	71.3510	(3.082)	0.0000	0.0000	27,681
2020/11/09	R209	04/02/2021	10.11	Call	Bond Future	1,673.0500	1.6731	2,380.6600	2.3807	42.295	0	0	0
2020/11/09	R209	04/02/2021	10.11	Put	Bond Future	4,847.2900	4.8473	3,680.0400	3.6800	(24.080)	0	0	0
2020/11/09	R209	04/02/2021	10.10	Call	Bond Future	1,652.7500	1.6528	2,354.6600	2.3547	42.469	0	0	0
2020/11/09	R209	04/02/2021	10.10	Put	Bond Future	4,886.8100	4.8868	3,713.8600	3.7139	(24.002)	0	0	0
2020/11/09	R209	06/05/2021	12.25	Call	Bond Future	8,480.1000	8.4801	9,982.6500	9.9826	17.719	0	0	0
2020/11/09	R209	06/05/2021	12.25	Put	Bond Future	1,454.9900	1.4550	1,063.1200	1.0631	(26.933)	0	0	9,150
2020/11/09	R209	06/05/2021	11.00	Call	Bond Future	0.0000	0.0000	5,452.9400	5.4529	100.000	0	0	0
2020/11/09	R209	06/05/2021	11.00	Put	Bond Future	0.0000	0.0000	2,759.5300	2.7595	100.000	0	0	3,500
2020/11/09	R209	06/05/2021	12.23	Call	Bond Future	8,412.5500	8.4125	9,909.8200	9.9098	17.798	0	0	0
2020/11/09	R209	06/05/2021	12.23	Put	Bond Future	1,480.0900	1.4801	1,082.9400	1.0829	(26.833)	0	0	0
2020/11/09	R209	06/05/2021	12.22	Call	Bond Future	8,378.8300	8.3788	9,873.4400	9.8734	17.838	0	0	0
2020/11/09	R209	06/05/2021	12.22	Put	Bond Future	1,492.7700	1.4928	1,092.9600	1.0930	(26.783)	0	0	0
2020/11/09	R209	06/05/2021			Bond Future	10.8521	67.0716	10.5115	68.9660	(3.139)	0.0000	0.0000	3,415
2020/11/09	R209	06/05/2021	10.25	Put	Bond Future	5,862.2600	5.8623	4,750.3600	4.7504	(18.967)	0	0	0
2020/11/09	R209	06/05/2021	10.25	Call	Bond Future	2,460.7200	2.4607	3,243.2400	3.2432	31.800	0	0	6,325
2020/11/09	R209	06/05/2021	11.25	Call	Bond Future	5,095.3000	5.0953	6,293.4600	6.2935	23.515	0	0	0
2020/11/09	R209	06/05/2021	11.25	Put	Bond Future	2,977.0900	2.9771	2,280.8300	2.2808	(23.387)	0	0	9,150
2020/11/09	R209	06/05/2021	12.24	Call	Bond Future	8,446.3200	8.4463	9,946.2200	9.9462	17.758	0	0	0
2020/11/09	R209	06/05/2021	12.24	Put	Bond Future	1,467.5000	1.4675	1,072.9800	1.0730	(26.884)	0	0	0
2020/11/09	R209	05/08/2021	11.81	Call	Bond Future	6,517.8200	6.5178	7,834.4500	7.8345	20.200	0	0	0
2020/11/09	R209	05/08/2021	11.81	Put	Bond Future	2,675.3100	2.6753	2,077.1700	2.0772	(22.358)	0	0	0
2020/11/09	R209	05/08/2021			Bond Future	11.0535	67.7960	10.7000	69.7107	(3.198)	0.0000	0.0000	0
2020/11/09	R209	05/08/2021	11.79	Call	Bond Future	6,451.4700	6.4515	7,762.2900	7.7623	20.318	0	0	0
2020/11/09	R209	05/08/2021	11.79	Put	Bond Future	2,706.2800	2.7063	2,102.3300	2.1023	(22.317)	0	0	0
2020/11/09	R209	05/08/2021	11.80	Call	Bond Future	6,484.7400	6.4847	7,798.4600	7.7985	20.259	0	0	0
2020/11/09	R209	05/08/2021	11.80	Put	Bond Future	2,690.8600	2.6909	2,089.8100	2.0898	(22.337)	0	0	0
2020/11/09	R209	04/11/2021	12.17	Call	Bond Future	7,380.0200	7.3800	8,723.0600	8.7231	18.198	0	0	0
2020/11/09	R209	04/11/2021	12.19	Call	Bond Future	7,444.1300	7.4441	8,792.1000	8.7921	18.108	0	0	0
2020/11/09	R209	04/11/2021	12.19	Put	Bond Future	2,929.7300	2.9297	2,343.7100	2.3437	(20.003)	0	0	0
2020/11/09	R209	04/11/2021			Bond Future	11.2682	65.3342	10.9012	67.2682	(3.257)	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
2020/11/09	R209	04/11/2021	12.17	Put	Bond Future	2,958.6300	2.9586	2,367.6800	2.3677	(19.974)	0	0	0
2020/11/09	R209	04/11/2021	12.18	Call	Bond Future	7,411.9500	7.4120	8,757.4600	8.7575	18.153	0	0	0
2020/11/09	R209	04/11/2021	12.18	Put	Bond Future	2,944.0300	2.9440	2,355.5500	2.3556	(19.989)	0	0	0
2020/11/09	R210	05/11/2020			Bond Future	188.1584	188.1584	188.1584	188.1584	0.000	0.0000	0.0000	0
2020/11/09	R210	04/02/2021			Bond Future	190.5438	190.5438	191.5600	191.5600	0.533	0.0000	0.0000	1,254
2020/11/09	R210	06/05/2021			Bond Future	189.8964	189.8964	190.9229	190.9229	0.541	0.0000	0.0000	0
2020/11/09	R210	05/08/2021			Bond Future	191.9920	191.9920	193.0295	193.0295	0.540	0.0000	0.0000	0
2020/11/09	R210	04/11/2021			Bond Future	191.2214	191.2214	192.2698	192.2698	0.548	0.0000	0.0000	0
2020/11/09	R212	05/11/2020			Bond Future	170.0601	170.0601	170.0601	170.0601	0.000	0.0000	0.0000	0
2020/11/09	R212	04/02/2021			Bond Future	169.2524	169.2524	169.7206	169.7206	0.277	0.0000	0.0000	7,050
2020/11/09	R212	06/05/2021			Bond Future	171.0846	171.0846	171.5572	171.5572	0.276	0.0000	0.0000	0
2020/11/09	R212	05/08/2021			Bond Future	170.6441	170.6441	171.1217	171.1217	0.280	0.0000	0.0000	0
2020/11/09	R212	04/11/2021			Bond Future	172.3896	172.3896	172.8722	172.8722	0.280	0.0000	0.0000	0
2020/11/09	R213	05/11/2020			Bond Future	9.5800	84.6909	9.5800	84.6909	0.000	0.0000	0.0000	0
2020/11/09	R213	04/02/2021	9.40	Call	Bond Future	1,964.6500	1.9647	2,519.6500	2.5197	28.249	0	0	0
2020/11/09	R213	04/02/2021	9.40	Put	Bond Future	3,590.8700	3.5909	2,836.1600	2.8362	(21.017)	0	0	0
2020/11/09	R213	04/02/2021	9.39	Call	Bond Future	1,940.8100	1.9408	2,491.4000	2.4914	28.369	0	0	0
2020/11/09	R213	04/02/2021	9.39	Put	Bond Future	3,624.5600	3.6246	2,865.4400	2.8654	(20.944)	0	0	0
2020/11/09	R213	04/02/2021			Bond Future	9.6864	86.1073	9.4552	87.4170	(2.387)	0.0000	0.0000	8,955
2020/11/09	R213	04/02/2021	9.41	Call	Bond Future	1,988.5000	1.9885	2,547.8800	2.5479	28.131	0	0	0
2020/11/09	R213	04/02/2021	9.41	Put	Bond Future	3,557.2500	3.5573	2,806.9200	2.8069	(21.093)	0	0	0
2020/11/09	R213	06/05/2021	11.91	Call	Bond Future	10,701.7800	10.7018	11,870.6600	11.8707	10.922	0	0	0
2020/11/09	R213	06/05/2021	11.91	Put	Bond Future	592.5100	0.5925	438.2000	0.4382	(26.043)	0	0	0
2020/11/09	R213	06/05/2021			Bond Future	9.8863	83.4898	9.6457	84.8129	(2.434)	0.0000	0.0000	0
2020/11/09	R213	06/05/2021	11.90	Call	Bond Future	10,662.6100	10.6626	11,830.0700	11.8301	10.949	0	0	0
2020/11/09	R213	06/05/2021	11.90	Put	Bond Future	599.1200	0.5991	443.3900	0.4434	(25.993)	0	0	0
2020/11/09	R213	06/05/2021	11.89	Call	Bond Future	10,623.4700	10.6235	11,789.5000	11.7895	10.976	0	0	0
2020/11/09	R213	06/05/2021	11.89	Put	Bond Future	605.8000	0.6058	448.6400	0.4486	(25.943)	0	0	0
2020/11/09	R213	05/08/2021	10.85	Call	Bond Future	6,134.9800	6.1350	7,047.7300	7.0477	14.878	0	0	0
2020/11/09	R213	05/08/2021	10.85	Put	Bond Future	2,300.7600	2.3008	1,876.1000	1.8761	(18.457)	0	0	0
2020/11/09	R213	05/08/2021	10.84	Call	Bond Future	6,100.4300	6.1004	7,010.9100	7.0109	14.925	0	0	0
2020/11/09	R213	05/08/2021	10.84	Put	Bond Future	2,315.7500	2.3157	1,888.8200	1.8888	(18.436)	0	0	0
2020/11/09	R213	05/08/2021	10.14	Put	Bond Future	3,719.3600	3.7194	3,108.3300	3.1083	(16.428)	0	0	200
2020/11/09	R213	05/08/2021	9.34	Put	Bond Future	6,164.7000	6.1647	5,310.8400	5.3108	(13.851)	0	0	0
2020/11/09	R213	05/08/2021	9.34	Call	Bond Future	2,024.1400	2.0241	2,507.6900	2.5077	23.889	0	0	200
2020/11/09	R213	05/08/2021			Bond Future	10.0999	84.3912	9.8491	85.7286	(2.484)	0.0000	0.0000	0
2020/11/09	R213	05/08/2021	10.86	Call	Bond Future	6,169.3300	6.1693	7,084.3500	7.0843	14.832	0	0	0
2020/11/09	R213	05/08/2021	10.86	Put	Bond Future	2,285.6100	2.2856	1,863.2200	1.8632	(18.480)	0	0	0
2020/11/09	R213	05/08/2021	10.78	Call	Bond Future	5,895.3800	5.8954	6,791.9700	6.7920	15.208	0	0	0
2020/11/09	R213	05/08/2021	10.78	Put	Bond Future	2,408.8200	2.4088	1,968.0000	1.9680	(18.300)	0	0	200
2020/11/09	R213	05/08/2021	10.14	Call	Bond Future	3,930.4800	3.9305	4,656.8600	4.6569	18.481	0	0	0
2020/11/09	R213	04/11/2021	11.10	Put	Bond Future	2,836.3400	2.8363	2,386.5600	2.3866	(15.858)	0	0	0
2020/11/09	R213	04/11/2021	11.11	Call	Bond Future	6,666.1900	6.6662	7,569.2300	7.5692	13.547	0	0	0
2020/11/09	R213	04/11/2021	11.09	Put	Bond Future	2,851.4100	2.8514	2,399.6500	2.3997	(15.843)	0	0	0
2020/11/09	R213	04/11/2021			Bond Future	10.3330	81.7068	10.0714	83.0576	(2.531)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/09	R213	04/11/2021	11.10	Call	Bond Future	6,633.5400		6.6335	7,534.5900	7.5346	13.583	0	0	0
2020/11/09	R213	04/11/2021	11.11	Put	Bond Future	2,821.0400		2.8210	2,373.2500	2.3732	(15.873)	0	0	0
2020/11/09	R213	04/11/2021	11.09	Call	Bond Future	6,600.6300		6.6006	7,499.7000	7.4997	13.621	0	0	0
2020/11/09	R214	05/11/2020			Bond Future	11.2300		63.7162	11.2300	63.7162	0.000	0.0000	0.0000	0
2020/11/09	R214	04/02/2021	10.33	Call	Bond Future	1,282.5300		1.2825	1,895.1900	1.8952	47.770	0	0	0
2020/11/09	R214	04/02/2021	10.33	Put	Bond Future	6,129.1200		6.1291	4,756.5600	4.7566	(22.394)	0	0	0
2020/11/09	R214	04/02/2021			Bond Future	11.1560		65.8979	10.8058	67.8831	(3.139)	0.0000	0.0000	15,428
2020/11/09	R214	04/02/2021	10.32	Call	Bond Future	1,266.4000		1.2664	1,873.5800	1.8736	47.945	0	0	0
2020/11/09	R214	04/02/2021	10.32	Put	Bond Future	6,175.2600		6.1753	4,797.2200	4.7972	(22.315)	0	0	0
2020/11/09	R214	04/02/2021	10.31	Call	Bond Future	1,250.3900		1.2504	1,852.1100	1.8521	48.123	0	0	0
2020/11/09	R214	04/02/2021	10.31	Put	Bond Future	6,221.6000		6.2216	4,838.1000	4.8381	(22.237)	0	0	0
2020/11/09	R214	06/05/2021	12.26	Call	Bond Future	6,857.5100		6.8575	8,295.8200	8.2958	20.974	0	0	0
2020/11/09	R214	06/05/2021	12.26	Put	Bond Future	2,257.1600		2.2572	1,689.5500	1.6896	(25.147)	0	0	0
2020/11/09	R214	06/05/2021	12.25	Call	Bond Future	6,823.7900		6.8238	8,259.1700	8.2592	21.035	0	0	0
2020/11/09	R214	06/05/2021	12.25	Put	Bond Future	2,270.9500		2.2709	1,700.4100	1.7004	(25.123)	0	0	0
2020/11/09	R214	06/05/2021			Bond Future	11.3501		63.3186	10.9866	65.3246	(3.202)	0.0000	0.0000	0
2020/11/09	R214	06/05/2021	12.27	Call	Bond Future	6,891.2500		6.8913	8,332.4700	8.3325	20.914	0	0	0
2020/11/09	R214	06/05/2021	12.27	Put	Bond Future	2,243.4600		2.2435	1,678.7600	1.6788	(25.171)	0	0	0
2020/11/09	R214	05/08/2021	12.03	Put	Bond Future	3,341.5200		3.3415	2,614.0000	2.6140	(21.772)	0	0	0
2020/11/09	R214	05/08/2021	12.01	Call	Bond Future	5,683.1300		5.6831	6,976.4900	6.9765	22.758	0	0	0
2020/11/09	R214	05/08/2021			Bond Future	11.5553		64.0024	11.1775	66.0299	(3.270)	0.0000	0.0000	0
2020/11/09	R214	05/08/2021	12.02	Call	Bond Future	5,713.4000		5.7134	7,010.0400	7.0100	22.695	0	0	0
2020/11/09	R214	05/08/2021	12.02	Put	Bond Future	3,360.4400		3.3604	2,629.6500	2.6296	(21.747)	0	0	0
2020/11/09	R214	05/08/2021	12.03	Call	Bond Future	5,743.5000		5.7435	7,043.4100	7.0434	22.633	0	0	0
2020/11/09	R214	05/08/2021	12.01	Put	Bond Future	3,379.2500		3.3793	2,645.1800	2.6452	(21.723)	0	0	0
2020/11/09	R214	04/11/2021	12.47	Call	Bond Future	6,845.1600		6.8452	8,207.9000	8.2079	19.908	0	0	0
2020/11/09	R214	04/11/2021	12.46	Call	Bond Future	6,815.6200		6.8156	8,175.6700	8.1757	19.955	0	0	0
2020/11/09	R214	04/11/2021	12.46	Put	Bond Future	3,487.1300		3.4871	2,799.3500	2.7994	(19.723)	0	0	0
2020/11/09	R214	04/11/2021			Bond Future	11.7730		61.3661	11.3801	63.4140	(3.338)	0.0000	0.0000	0
2020/11/09	R214	04/11/2021	12.47	Put	Bond Future	3,470.4400		3.4704	2,785.3500	2.7854	(19.741)	0	0	0
2020/11/09	R214	04/11/2021	12.48	Call	Bond Future	6,874.7100		6.8747	8,240.1500	8.2401	19.862	0	0	0
2020/11/09	R214	04/11/2021	12.48	Put	Bond Future	3,453.8300		3.4538	2,771.4400	2.7714	(19.757)	0	0	0
2020/11/09	R248	05/11/2020			Bond Future	11.5550		78.5418	11.5550	78.5418	0.000	0.0000	0.0000	0
2020/11/09	R248	04/02/2021	10.47	Call	Bond Future	1,035.6100		1.0356	1,638.7500	1.6388	58.240	0	0	0
2020/11/09	R248	04/02/2021	10.47	Put	Bond Future	7,995.3900		7.9954	6,192.6700	6.1927	(22.547)	0	0	0
2020/11/09	R248	04/02/2021	10.46	Call	Bond Future	1,020.4600		1.0205	1,617.0000	1.6170	58.458	0	0	0
2020/11/09	R248	04/02/2021	10.46	Put	Bond Future	8,057.7600		8.0578	6,248.4400	6.2484	(22.454)	0	0	0
2020/11/09	R248	04/02/2021	10.75	Call	Bond Future	1,590.6700		1.5907	2,398.5600	2.3986	50.789	0	0	2,590
2020/11/09	R248	04/02/2021			Bond Future	11.4390		81.5565	11.0872	83.9624	(3.076)	0.0000	0.0000	111,281
2020/11/09	R248	04/02/2021	10.48	Call	Bond Future	1,050.9200		1.0509	1,660.6900	1.6607	58.022	0	0	0
2020/11/09	R248	04/02/2021	10.48	Put	Bond Future	7,933.3100		7.9333	6,137.2200	6.1372	(22.640)	0	0	0
2020/11/09	R248	04/02/2021	11.50	Put	Bond Future	3,385.6500		3.3856	2,344.9800	2.3450	(30.738)	0	0	0
2020/11/09	R248	04/02/2021	11.50	Call	Bond Future	3,789.7100		3.7897	5,154.9000	5.1549	36.024	0	0	2,590
2020/11/09	R248	04/02/2021	10.75	Put	Bond Future	6,429.4200		6.4294	4,831.4500	4.8314	(24.854)	0	0	0
2020/11/09	R248	06/05/2021	12.36	Call	Bond Future	7,365.1200		7.3651	9,037.7100	9.0377	22.710	0	0	0
2020/11/09	R248	06/05/2021	12.36	Put	Bond Future	3,003.2100		3.0032	2,244.8600	2.2449	(25.251)	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
2020/11/09	R248	06/05/2021			Bond Future	11.6465	78.0088	11.2798	80.4397	(3.149)	0.0000	0.0000	0
2020/11/09	R248	06/05/2021	12.34	Call	Bond Future	7,286.8900	7.2869	8,951.6300	8.9516	22.846	0	0	0
2020/11/09	R248	06/05/2021	12.34	Put	Bond Future	3,041.0700	3.0411	2,274.8700	2.2749	(25.195)	0	0	0
2020/11/09	R248	06/05/2021	12.35	Call	Bond Future	7,326.0800	7.3261	8,994.7600	8.9948	22.777	0	0	0
2020/11/09	R248	06/05/2021	12.35	Put	Bond Future	3,022.1700	3.0222	2,259.9100	2.2599	(25.222)	0	0	0
2020/11/09	R248	05/08/2021	12.52	Call	Bond Future	7,283.7000	7.2837	8,937.7700	8.9378	22.709	0	0	0
2020/11/09	R248	05/08/2021	12.50	Put	Bond Future	3,442.5900	3.4426	2,632.0400	2.6320	(23.545)	0	0	0
2020/11/09	R248	05/08/2021	12.51	Put	Bond Future	3,423.5500	3.4236	2,616.7700	2.6168	(23.566)	0	0	0
2020/11/09	R248	05/08/2021			Bond Future	11.8670	78.8512	11.4839	81.3083	(3.228)	0.0000	0.0000	0
2020/11/09	R248	05/08/2021	12.52	Put	Bond Future	3,404.6300	3.4046	2,601.6000	2.6016	(23.586)	0	0	0
2020/11/09	R248	05/08/2021	12.50	Call	Bond Future	7,208.2900	7.2083	8,854.8400	8.8548	22.842	0	0	0
2020/11/09	R248	05/08/2021	12.51	Call	Bond Future	7,245.9800	7.2460	8,896.3000	8.8963	22.776	0	0	0
2020/11/09	R248	04/11/2021	12.85	Call	Bond Future	8,078.9500	8.0789	9,755.6900	9.7557	20.754	0	0	0
2020/11/09	R248	04/11/2021	12.85	Put	Bond Future	3,807.8900	3.8079	3,002.8800	3.0029	(21.141)	0	0	0
2020/11/09	R248	04/11/2021			Bond Future	12.1009	75.2293	11.7007	77.7111	(3.308)	0.0000	0.0000	0
2020/11/09	R248	04/11/2021	12.83	Call	Bond Future	8,007.5400	8.0075	9,677.7500	9.6777	20.858	0	0	0
2020/11/09	R248	04/11/2021	12.83	Put	Bond Future	3,844.6200	3.8446	3,033.0800	3.0331	(21.108)	0	0	0
2020/11/09	R248	04/11/2021	12.84	Call	Bond Future	8,043.2300	8.0432	9,716.7200	9.7167	20.806	0	0	0
2020/11/09	R248	04/11/2021	12.84	Put	Bond Future	3,826.2000	3.8262	3,017.9400	3.0179	(21.124)	0	0	0

**Total**

**1088418**