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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2020 TO 16/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	2025	04/02/2021		Bond Future	146.3658	146.3658	146.4279	146.4279	0.042	0.0000	0.0000	3,176
2020/11/16	2025	06/05/2021		Bond Future	147.9529	147.9529	148.0151	148.0151	0.042	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
2020/11/16	2025	05/08/2021			Bond Future	148.0630		148.0630	148.1256	0.042	0.0000	0.0000	0
2020/11/16	2025	04/11/2021			Bond Future	149.6884		149.6884	149.7516	0.042	0.0000	0.0000	0
2020/11/16	2029	04/02/2021			Bond Future	103.5120		103.5120	103.4399	(0.070)	0.0000	0.0000	2,232
2020/11/16	2029	06/05/2021			Bond Future	103.4968		103.4968	103.4233	(0.071)	0.0000	0.0000	0
2020/11/16	2029	05/08/2021			Bond Future	104.6427		104.6427	104.5684	(0.071)	0.0000	0.0000	0
2020/11/16	2029	04/11/2021			Bond Future	104.6431		104.6431	104.5678	(0.072)	0.0000	0.0000	0
2020/11/16	2030	04/02/2021	9.16	Call	Bond Future	2,491.6900	2.4917	2,717.7200	2.7177	9.071	0	0	0
2020/11/16	2030	04/02/2021	9.16	Put	Bond Future	1,926.2900	1.9263	1,685.8500	1.6859	(12.482)	0	0	0
2020/11/16	2030	04/02/2021	9.15	Call	Bond Future	2,459.9400	2.4599	2,683.9900	2.6840	9.108	0	0	0
2020/11/16	2030	04/02/2021	9.15	Put	Bond Future	1,952.1000	1.9521	1,709.6800	1.7097	(12.418)	0	0	0
2020/11/16	2030	04/02/2021	8.36	Put	Bond Future	4,852.8500	4.8529	4,467.2900	4.4673	(7.945)	0	0	0
2020/11/16	2030	04/02/2021	8.36	Call	Bond Future	663.9500	0.6639	744.8600	0.7449	12.186	0	0	800
2020/11/16	2030	04/02/2021	9.12	Put	Bond Future	2,031.0700	2.0311	1,782.7300	1.7827	(12.227)	0	0	0
2020/11/16	2030	04/02/2021	9.12	Call	Bond Future	2,365.9500	2.3659	2,584.0800	2.5841	9.220	0	0	1,000
2020/11/16	2030	04/02/2021	9.20	Put	Bond Future	1,825.6300	1.8256	1,593.0600	1.5931	(12.739)	0	0	0
2020/11/16	2030	04/02/2021	9.20	Call	Bond Future	2,620.8100	2.6208	2,854.7100	2.8547	8.925	0	0	1,600
2020/11/16	2030	04/02/2021	8.20	Put	Bond Future	5,644.1000	5.6441	5,237.4300	5.2374	(7.205)	0	0	0
2020/11/16	2030	04/02/2021			Bond Future	9.0621	93.7647	8.9819	94.2311	(0.885)	0.0000	0.0000	110,243
2020/11/16	2030	04/02/2021	9.17	Call	Bond Future	2,523.6500	2.5237	2,751.6500	2.7517	9.035	0	0	0
2020/11/16	2030	04/02/2021	9.17	Put	Bond Future	1,900.7400	1.9007	1,662.2700	1.6623	(12.546)	0	0	0
2020/11/16	2030	04/02/2021	8.86	Put	Bond Future	2,819.5900	2.8196	2,520.0900	2.5201	(10.622)	0	0	0
2020/11/16	2030	04/02/2021	8.86	Call	Bond Future	1,637.9000	1.6379	1,804.8700	1.8049	10.194	0	0	800
2020/11/16	2030	04/02/2021	10.20	Call	Bond Future	6,715.1500	6.7151	7,102.8500	7.1028	5.774	0	0	0
2020/11/16	2030	04/02/2021	10.20	Put	Bond Future	407.8700	0.4079	329.1000	0.3291	(19.313)	0	0	1,800
2020/11/16	2030	04/02/2021	8.37	Put	Bond Future	4,805.6400	4.8056	4,421.5300	4.4215	(7.993)	0	0	0
2020/11/16	2030	04/02/2021	8.37	Call	Bond Future	678.0800	0.6781	760.4400	0.7604	12.146	0	0	1,000
2020/11/16	2030	04/02/2021	8.20	Call	Bond Future	466.9700	0.4670	526.7700	0.5268	12.806	0	0	1,600
2020/11/16	2030	04/02/2021	9.30	Call	Bond Future	2,961.0600	2.9611	3,214.2400	3.2142	8.550	0	0	0
2020/11/16	2030	04/02/2021	9.30	Put	Bond Future	1,594.6400	1.5946	1,381.3500	1.3813	(13.375)	0	0	2,000
2020/11/16	2030	04/02/2021	9.35	Call	Bond Future	3,140.0300	3.1400	3,402.5900	3.4026	8.362	0	0	0
2020/11/16	2030	04/02/2021	9.35	Put	Bond Future	1,489.7000	1.4897	1,285.7900	1.2858	(13.688)	0	0	2,000
2020/11/16	2030	06/05/2021	10.04	Call	Bond Future	5,694.8600	5.6949	6,016.3000	6.0163	5.644	0	0	0
2020/11/16	2030	06/05/2021	10.04	Put	Bond Future	1,447.0200	1.4470	1,297.5000	1.2975	(10.333)	0	0	0
2020/11/16	2030	06/05/2021	9.15	Put	Bond Future	3,311.6900	3.3117	3,048.1100	3.0481	(7.959)	0	0	0
2020/11/16	2030	06/05/2021	9.15	Call	Bond Future	2,693.2700	2.6933	2,900.6500	2.9006	7.700	0	0	0
2020/11/16	2030	06/05/2021	9.92	Call	Bond Future	5,230.9200	5.2309	5,539.2000	5.5392	5.893	0	0	0
2020/11/16	2030	06/05/2021	7.97	Call	Bond Future	576.2500	0.5763	639.4300	0.6394	10.964	0	0	700
2020/11/16	2030	06/05/2021	9.27	Put	Bond Future	2,972.2800	2.9723	2,725.5700	2.7256	(8.300)	0	0	0
2020/11/16	2030	06/05/2021	9.27	Call	Bond Future	3,029.8900	3.0299	3,254.1400	3.2541	7.401	0	0	300
2020/11/16	2030	06/05/2021	10.95	Call	Bond Future	9,380.5400	9.3805	9,785.3100	9.7853	4.315	0	0	0
2020/11/16	2030	06/05/2021	10.95	Put	Bond Future	493.2300	0.4932	427.0400	0.4270	(13.420)	0	0	300
2020/11/16	2030	06/05/2021	11.70	Call	Bond Future	12,637.1500	12.6371	13,081.1400	13.0811	3.513	0	0	0
2020/11/16	2030	06/05/2021	11.70	Put	Bond Future	163.3900	0.1634	136.4200	0.1364	(16.507)	0	0	0
2020/11/16	2030	06/05/2021	11.69	Call	Bond Future	12,593.2800	12.5933	13,036.9200	13.0369	3.523	0	0	0
2020/11/16	2030	06/05/2021	11.69	Put	Bond Future	166.0000	0.1660	138.6800	0.1387	(16.458)	0	0	0
2020/11/16	2030	06/05/2021			Bond Future	9.2597	94.7596	9.1761	95.2305	(0.903)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/16	2030	06/05/2021	10.74	Call	Bond Future	8,497.4600	8.4975	8,886.2300	8.8862	4.575	0	0	0
2020/11/16	2030	06/05/2021	10.74	Put	Bond Future	652.0000	0.6520	569.8100	0.5698	(12.606)	0	0	0
2020/11/16	2030	06/05/2021	9.92	Put	Bond Future	1,619.6800	1.6197	1,457.0000	1.4570	(10.044)	0	0	700
2020/11/16	2030	06/05/2021	9.22	Call	Bond Future	2,886.7600	2.8868	3,103.9900	3.1040	7.525	0	0	0
2020/11/16	2030	06/05/2021	9.22	Put	Bond Future	3,110.0600	3.1101	2,856.3300	2.8563	(8.158)	0	0	700
2020/11/16	2030	06/05/2021	7.97	Put	Bond Future	8,193.3400	8.1933	7,785.5600	7.7856	(4.977)	0	0	0
2020/11/16	2030	06/05/2021	8.77	Put	Bond Future	4,570.6500	4.5706	4,254.0100	4.2540	(6.928)	0	0	0
2020/11/16	2030	06/05/2021	8.77	Call	Bond Future	1,769.0100	1.7690	1,923.3300	1.9233	8.724	0	0	300
2020/11/16	2030	06/05/2021	11.71	Call	Bond Future	12,681.0200	12.6810	13,125.3600	13.1254	3.504	0	0	0
2020/11/16	2030	06/05/2021	11.71	Put	Bond Future	160.8200	0.1608	134.2000	0.1342	(16.553)	0	0	0
2020/11/16	2030	05/08/2021	9.45	Call	Bond Future	3,481.6700	3.4817	3,710.9600	3.7110	6.586	0	0	600
2020/11/16	2030	05/08/2021	12.10	Call	Bond Future	13,200.9600	13.2010	13,639.8300	13.6398	3.325	0	0	0
2020/11/16	2030	05/08/2021	12.10	Put	Bond Future	294.9900	0.2950	258.0200	0.2580	(12.533)	0	0	600
2020/11/16	2030	05/08/2021	10.42	Call	Bond Future	6,691.2000	6.6912	7,020.3100	7.0203	4.919	0	0	0
2020/11/16	2030	05/08/2021	10.42	Put	Bond Future	1,743.1700	1.7432	1,596.4400	1.5964	(8.417)	0	0	0
2020/11/16	2030	05/08/2021	10.41	Call	Bond Future	6,653.8100	6.6538	6,982.0700	6.9821	4.933	0	0	0
2020/11/16	2030	05/08/2021	10.41	Put	Bond Future	1,756.2300	1.7562	1,608.6500	1.6087	(8.403)	0	0	0
2020/11/16	2030	05/08/2021			Bond Future	9.4736	91.7811	9.3861	92.2570	(0.924)	0.0000	0.0000	0
2020/11/16	2030	05/08/2021	8.95	Put	Bond Future	5,138.3000	5.1383	4,833.3100	4.8333	(5.936)	0	0	0
2020/11/16	2030	05/08/2021	8.95	Call	Bond Future	2,243.4700	2.2435	2,414.3200	2.4143	7.615	0	0	600
2020/11/16	2030	05/08/2021	9.45	Put	Bond Future	3,609.6700	3.6097	3,363.1200	3.3631	(6.830)	0	0	0
2020/11/16	2030	05/08/2021	10.43	Call	Bond Future	6,728.9100	6.7289	7,058.8600	7.0589	4.903	0	0	0
2020/11/16	2030	05/08/2021	10.43	Put	Bond Future	1,730.4700	1.7305	1,584.5800	1.5846	(8.431)	0	0	0
2020/11/16	2030	04/11/2021	10.60	Call	Bond Future	6,674.5000	6.6745	7,000.7200	7.0007	4.888	0	0	0
2020/11/16	2030	04/11/2021	10.60	Put	Bond Future	2,036.0200	2.0360	1,881.3500	1.8813	(7.597)	0	0	0
2020/11/16	2030	04/11/2021	10.59	Put	Bond Future	2,049.1400	2.0491	1,893.6700	1.8937	(7.587)	0	0	0
2020/11/16	2030	04/11/2021			Bond Future	9.6845	92.7683	9.5931	93.2492	(0.944)	0.0000	0.0000	0
2020/11/16	2030	04/11/2021	10.61	Call	Bond Future	6,710.4200	6.7104	7,037.4400	7.0374	4.873	0	0	0
2020/11/16	2030	04/11/2021	10.61	Put	Bond Future	2,022.9800	2.0230	1,869.1100	1.8691	(7.606)	0	0	0
2020/11/16	2030	04/11/2021	10.59	Call	Bond Future	6,638.6300	6.6386	6,964.0500	6.9640	4.902	0	0	0
2020/11/16	2032	04/02/2021	9.63	Call	Bond Future	1,246.2300	1.2462	1,348.1200	1.3481	8.176	0	0	0
2020/11/16	2032	04/02/2021	9.63	Put	Bond Future	4,235.7100	4.2357	3,914.9500	3.9150	(7.573)	0	0	0
2020/11/16	2032	04/02/2021	9.29	Put	Bond Future	5,831.1600	5.8312	5,467.5300	5.4675	(6.236)	0	0	0
2020/11/16	2032	04/02/2021	9.29	Call	Bond Future	660.9600	0.6610	719.9800	0.7200	8.929	0	0	800
2020/11/16	2032	04/02/2021	10.82	Call	Bond Future	5,173.6000	5.1736	5,455.9500	5.4560	5.458	0	0	0
2020/11/16	2032	04/02/2021	10.82	Put	Bond Future	1,056.9100	1.0569	916.6100	0.9166	(13.275)	0	0	800
2020/11/16	2032	04/02/2021			Bond Future	10.1146	90.6799	10.0447	91.1025	(0.691)	0.0000	0.0000	119,826
2020/11/16	2032	04/02/2021	9.62	Call	Bond Future	1,225.4200	1.2254	1,325.8900	1.3259	8.199	0	0	0
2020/11/16	2032	04/02/2021	9.62	Put	Bond Future	4,278.0400	4.2780	3,955.8600	3.9559	(7.531)	0	0	0
2020/11/16	2032	04/02/2021	9.61	Call	Bond Future	1,204.9800	1.2050	1,304.0400	1.3040	8.221	0	0	0
2020/11/16	2032	04/02/2021	9.61	Put	Bond Future	4,320.8000	4.3208	3,997.2100	3.9972	(7.489)	0	0	0
2020/11/16	2032	04/02/2021	8.79	Put	Bond Future	8,723.3800	8.7234	8,321.0100	8.3210	(4.613)	0	0	0
2020/11/16	2032	04/02/2021	8.79	Call	Bond Future	215.7900	0.2158	236.0700	0.2361	9.398	0	0	800
2020/11/16	2032	06/05/2021	12.57	Call	Bond Future	12,200.9600	12.2010	12,583.9300	12.5839	3.139	0	0	0
2020/11/16	2032	06/05/2021	12.12	Call	Bond Future	10,277.2400	10.2772	10,635.9100	10.6359	3.490	0	0	0
2020/11/16	2032	06/05/2021	12.12	Put	Bond Future	620.4400	0.6204	552.4200	0.5524	(10.963)	0	0	0
2020/11/16	2032	06/05/2021			Bond Future	10.3298	87.4967	10.2571	87.9234	(0.704)	0.0000	0.0000	0

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2020/11/16	2032	06/05/2021	12.57	Put	Bond Future	352.8600	0.3529	309.1400	0.3091	(12.390)	0	0	736
2020/11/16	2032	06/05/2021	10.33	Put	Bond Future	3,453.4100	3.4534	3,222.7600	3.2228	(6.679)	0	0	0
2020/11/16	2032	06/05/2021	10.33	Call	Bond Future	3,454.4000	3.4544	3,650.4400	3.6504	5.675	0	0	736
2020/11/16	2032	06/05/2021	12.11	Call	Bond Future	10,235.0400	10.2350	10,593.0800	10.5931	3.498	0	0	0
2020/11/16	2032	06/05/2021	12.11	Put	Bond Future	627.9400	0.6279	559.2900	0.5593	(10.933)	0	0	0
2020/11/16	2032	06/05/2021	12.10	Call	Bond Future	10,192.8600	10.1929	10,550.2600	10.5503	3.506	0	0	0
2020/11/16	2032	06/05/2021	12.10	Put	Bond Future	635.5200	0.6355	566.2300	0.5662	(10.903)	0	0	0
2020/11/16	2032	05/08/2021	11.37	Call	Bond Future	6,830.6500	6.8307	7,107.0400	7.1070	4.046	0	0	0
2020/11/16	2032	05/08/2021	11.37	Put	Bond Future	2,383.7500	2.3838	2,228.9100	2.2289	(6.496)	0	0	0
2020/11/16	2032	05/08/2021			Bond Future	10.5561	88.4450	10.4803	88.8763	(0.719)	0.0000	0.0000	0
2020/11/16	2032	05/08/2021	11.35	Call	Bond Future	6,755.9200	6.7559	7,030.8100	7.0308	4.069	0	0	0
2020/11/16	2032	05/08/2021	11.35	Put	Bond Future	2,414.4500	2.4144	2,258.1100	2.2581	(6.475)	0	0	0
2020/11/16	2032	05/08/2021	11.36	Call	Bond Future	6,793.2600	6.7933	7,068.9000	7.0689	4.058	0	0	0
2020/11/16	2032	05/08/2021	11.36	Put	Bond Future	2,399.0500	2.3991	2,243.4600	2.2435	(6.485)	0	0	0
2020/11/16	2032	04/11/2021	11.71	Put	Bond Future	2,513.4700	2.5135	2,363.9800	2.3640	(5.948)	0	0	0
2020/11/16	2032	04/11/2021	11.69	Call	Bond Future	7,295.7700	7.2958	7,580.7000	7.5807	3.905	0	0	0
2020/11/16	2032	04/11/2021	11.70	Call	Bond Future	7,331.9700	7.3320	7,617.5700	7.6176	3.895	0	0	0
2020/11/16	2032	04/11/2021			Bond Future	10.7893	85.2515	10.7102	85.6872	(0.733)	0.0000	0.0000	0
2020/11/16	2032	04/11/2021	11.71	Call	Bond Future	7,368.2100	7.3682	7,654.4700	7.6545	3.885	0	0	0
2020/11/16	2032	04/11/2021	11.69	Put	Bond Future	2,542.3700	2.5424	2,391.5500	2.3916	(5.932)	0	0	0
2020/11/16	2032	04/11/2021	11.70	Put	Bond Future	2,527.8800	2.5279	2,377.7300	2.3777	(5.940)	0	0	0
2020/11/16	2033	04/02/2021			Bond Future	97.5114	97.5114	97.3144	97.3144	(0.202)	0.0000	0.0000	7,616
2020/11/16	2033	06/05/2021			Bond Future	97.3551	97.3551	97.1554	97.1554	(0.205)	0.0000	0.0000	0
2020/11/16	2033	05/08/2021			Bond Future	98.4330	98.4330	98.2310	98.2310	(0.205)	0.0000	0.0000	0
2020/11/16	2033	04/11/2021			Bond Future	98.2910	98.2910	98.0868	98.0868	(0.208)	0.0000	0.0000	0
2020/11/16	2037	04/02/2021	13.73	Call	Bond Future	14,427.4200	14.4274	14,728.7700	14.7288	2.089	0	0	0
2020/11/16	2037	04/02/2021	13.73	Put	Bond Future	46.5000	0.0465	36.5700	0.0366	(2.1355)	0	0	300
2020/11/16	2037	04/02/2021	10.85	Call	Bond Future	2,046.5500	2.0466	2,134.1400	2.1341	4.280	0	0	0
2020/11/16	2037	04/02/2021	10.85	Put	Bond Future	3,538.6400	3.5386	3,314.9500	3.3150	(6.321)	0	0	72
2020/11/16	2037	04/02/2021	10.35	Call	Bond Future	908.0400	0.9080	948.6800	0.9487	4.476	0	0	0
2020/11/16	2037	04/02/2021	10.35	Put	Bond Future	5,745.6300	5.7456	5,474.9900	5.4750	(4.710)	0	0	72
2020/11/16	2037	04/02/2021	10.28	Call	Bond Future	790.7300	0.7907	826.1600	0.8262	4.481	0	0	0
2020/11/16	2037	04/02/2021	10.28	Put	Bond Future	6,112.9500	6.1129	5,837.1000	5.8371	(4.513)	0	0	0
2020/11/16	2037	04/02/2021	11.90	Call	Bond Future	5,999.7800	5.9998	6,199.0800	6.1991	3.322	0	0	0
2020/11/16	2037	04/02/2021	10.27	Call	Bond Future	774.7700	0.7748	809.4900	0.8095	4.481	0	0	0
2020/11/16	2037	04/02/2021	10.27	Put	Bond Future	6,166.5600	6.1666	5,890.0000	5.8900	(4.485)	0	0	0
2020/11/16	2037	04/02/2021			Bond Future	11.0830	81.0598	11.0339	81.3711	(0.443)	0.0000	0.0000	129,306
2020/11/16	2037	04/02/2021	11.97	Put	Bond Future	998.2800	0.9983	892.3200	0.8923	(10.614)	0	0	0
2020/11/16	2037	04/02/2021	11.97	Call	Bond Future	6,316.1600	6.3162	6,521.4800	6.5215	3.251	0	0	300
2020/11/16	2037	04/02/2021	9.65	Put	Bond Future	10,070.4900	10.0705	9,766.3300	9.7663	(3.020)	0	0	0
2020/11/16	2037	04/02/2021	9.65	Call	Bond Future	196.4600	0.1965	203.5800	0.2036	3.624	0	0	72
2020/11/16	2037	04/02/2021	10.29	Call	Bond Future	806.7800	0.8068	842.9400	0.8429	4.482	0	0	0
2020/11/16	2037	04/02/2021	10.29	Put	Bond Future	6,059.5200	6.0595	5,784.4000	5.7844	(4.540)	0	0	0
2020/11/16	2037	04/02/2021	11.90	Put	Bond Future	1,081.7600	1.0818	969.7800	0.9698	(10.352)	0	0	240
2020/11/16	2037	04/02/2021	10.48	Put	Bond Future	5,102.9100	5.1029	4,842.9400	4.8429	(5.095)	0	0	0
2020/11/16	2037	04/02/2021	10.48	Call	Bond Future	1,154.5600	1.1546	1,205.8700	1.2059	4.444	0	0	240

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
2020/11/16	2037	06/05/2021	12.42	Call	Bond Future	8,021.9400	8.0219	8,233.7200	8.2337	2.640	0	0	0
2020/11/16	2037	06/05/2021	12.43	Call	Bond Future	8,060.5600	8.0606	8,272.9800	8.2730	2.635	0	0	0
2020/11/16	2037	06/05/2021	12.44	Put	Bond Future	1,571.7400	1.5717	1,470.6500	1.4706	(6.432)	0	0	0
2020/11/16	2037	06/05/2021			Bond Future	11.3033	81.9203	11.2522	82.2344	(0.452)	0.0000	0.0000	0
2020/11/16	2037	06/05/2021	12.42	Put	Bond Future	1,602.0600	1.6021	1,499.6700	1.4997	(6.391)	0	0	0
2020/11/16	2037	06/05/2021	12.43	Put	Bond Future	1,586.8500	1.5869	1,485.1000	1.4851	(6.412)	0	0	0
2020/11/16	2037	06/05/2021	12.44	Call	Bond Future	8,099.2300	8.0992	8,312.3100	8.3123	2.631	0	0	0
2020/11/16	2037	05/08/2021	12.26	Put	Bond Future	2,921.9800	2.9220	2,792.2900	2.7923	(4.438)	0	0	0
2020/11/16	2037	05/08/2021	12.27	Call	Bond Future	7,066.8600	7.0669	7,255.1700	7.2552	2.665	0	0	0
2020/11/16	2037	05/08/2021	12.27	Put	Bond Future	2,904.9400	2.9049	2,775.7900	2.7758	(4.446)	0	0	0
2020/11/16	2037	05/08/2021	12.28	Call	Bond Future	7,104.2700	7.1043	7,293.1200	7.2931	2.658	0	0	0
2020/11/16	2037	05/08/2021			Bond Future	11.5393	78.5524	11.4860	78.8699	(0.462)	0.0000	0.0000	0
2020/11/16	2037	05/08/2021	12.26	Call	Bond Future	7,029.2500	7.0292	7,217.0200	7.2170	2.671	0	0	0
2020/11/16	2037	05/08/2021	12.28	Put	Bond Future	2,887.7700	2.8878	2,759.1600	2.7592	(4.454)	0	0	0
2020/11/16	2037	04/11/2021	12.82	Put	Bond Future	2,703.6500	2.7037	2,590.7000	2.5907	(4.178)	0	0	0
2020/11/16	2037	04/11/2021	12.83	Call	Bond Future	8,450.3900	8.4504	8,658.7300	8.6587	2.465	0	0	0
2020/11/16	2037	04/11/2021			Bond Future	11.7687	79.3976	11.7133	79.7184	(0.471)	0.0000	0.0000	0
2020/11/16	2037	04/11/2021	12.81	Call	Bond Future	8,384.4900	8.3845	8,591.8200	8.5918	2.473	0	0	0
2020/11/16	2037	04/11/2021	12.81	Put	Bond Future	2,721.9600	2.7220	2,608.5100	2.6085	(4.168)	0	0	0
2020/11/16	2037	04/11/2021	12.82	Call	Bond Future	8,417.4200	8.4174	8,625.2500	8.6252	2.469	0	0	0
2020/11/16	2037	04/11/2021	12.83	Put	Bond Future	2,685.4300	2.6854	2,572.9900	2.5730	(4.187)	0	0	0
2020/11/16	2038	04/02/2021			Bond Future	107.7596	107.7596	107.6227	107.6227	(0.127)	0.0000	0.0000	9,468
2020/11/16	2038	06/05/2021			Bond Future	108.9284	108.9284	108.7895	108.7895	(0.128)	0.0000	0.0000	0
2020/11/16	2038	05/08/2021			Bond Future	108.4155	108.4155	108.2748	108.2748	(0.130)	0.0000	0.0000	0
2020/11/16	2038	04/11/2021			Bond Future	109.6058	109.6058	109.4635	109.4635	(0.130)	0.0000	0.0000	0
2020/11/16	2040	04/02/2021	10.42	Call	Bond Future	746.8700	0.7469	751.8300	0.7518	0.664	0	0	0
2020/11/16	2040	04/02/2021	10.42	Put	Bond Future	6,603.0300	6.6030	6,418.2100	6.4182	(2.799)	0	0	0
2020/11/16	2040	04/02/2021	9.57	Put	Bond Future	12,636.4000	12.6364	12,444.4600	12,4445	(1.519)	0	0	0
2020/11/16	2040	04/02/2021	9.57	Call	Bond Future	80.7600	0.0808	78.6000	0.0786	(2.675)	0	0	800
2020/11/16	2040	04/02/2021	10.07	Put	Bond Future	8,834.7100	8.8347	8,643.9700	8,6440	(2.159)	0	0	0
2020/11/16	2040	04/02/2021	9.49	Put	Bond Future	13,290.3600	13.2904	13,098.5700	13,0986	(1.443)	0	0	0
2020/11/16	2040	04/02/2021	9.49	Call	Bond Future	63.6300	0.0636	61.6200	0.0616	(3.159)	0	0	500
2020/11/16	2040	04/02/2021			Bond Future	11.2510	82.7177	11.2226	82.9075	(0.252)	0.0000	0.0000	76,285
2020/11/16	2040	04/02/2021	10.41	Call	Bond Future	730.5900	0.7306	735.2900	0.7353	0.643	0	0	0
2020/11/16	2040	04/02/2021	10.41	Put	Bond Future	6,661.2100	6.6612	6,476.1300	6,4761	(2.778)	0	0	0
2020/11/16	2040	04/02/2021	10.40	Call	Bond Future	714.5400	0.7145	718.9800	0.7190	0.621	0	0	0
2020/11/16	2040	04/02/2021	10.40	Put	Bond Future	6,719.7200	6.7197	6,534.3800	6,5344	(2.758)	0	0	0
2020/11/16	2040	04/02/2021	10.07	Call	Bond Future	312.3800	0.3124	311.4200	0.3114	(0.307)	0	0	800
2020/11/16	2040	04/02/2021	11.74	Call	Bond Future	4,814.5200	4.8145	4,895.6700	4,8957	1.686	0	0	0
2020/11/16	2040	04/02/2021	11.74	Put	Bond Future	1,654.3400	1.6543	1,545.7100	1,5457	(6.566)	0	0	800
2020/11/16	2040	04/02/2021	10.24	Put	Bond Future	7,700.7600	7.7008	7,512.1100	7,5121	(2.450)	0	0	0
2020/11/16	2040	04/02/2021	10.24	Call	Bond Future	489.0200	0.4890	490.1500	0.4902	0.231	0	0	500
2020/11/16	2040	04/02/2021	11.57	Call	Bond Future	4,087.6700	4.0877	4,157.0300	4,1570	1.697	0	0	0
2020/11/16	2040	04/02/2021	11.57	Put	Bond Future	2,003.6000	2.0036	1,883.1800	1,8832	(6.010)	0	0	500
2020/11/16	2040	06/05/2021	10.83	Put	Bond Future	6,502.3600	6.5024	6,347.9100	6,3479	(2.375)	0	0	0
2020/11/16	2040	06/05/2021	10.83	Call	Bond Future	2,193.6600	2.1937	2,230.5500	2,2306	1.682	0	0	300

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
2020/11/16	2040	06/05/2021	11.58	Put	Bond Future	3,728.3000	3.7283	3,608.1800	3.6082	(3.222)	0	0	0
2020/11/16	2040	06/05/2021	11.58	Call	Bond Future	4,441.8800	4.4419	4,513.1000	4.5131	1.603	0	0	300
2020/11/16	2040	06/05/2021	12.44	Call	Bond Future	7,814.6400	7.8146	7,924.7000	7.9247	1.408	0	0	0
2020/11/16	2040	06/05/2021	12.44	Put	Bond Future	1,905.1900	1.9052	1,823.9100	1.8239	(4.266)	0	0	0
2020/11/16	2040	06/05/2021			Bond Future	11.4689	83.5958	11.4394	83.7872	(0.257)	0.0000	0.0000	0
2020/11/16	2040	06/05/2021	13.38	Call	Bond Future	11,723.2500	11.7233	11,871.2000	11.8712	1.262	0	0	0
2020/11/16	2040	06/05/2021	13.38	Put	Bond Future	738.4800	0.7385	695.0900	0.6951	(5.876)	0	0	300
2020/11/16	2040	06/05/2021	12.43	Call	Bond Future	7,775.2600	7.7753	7,884.8600	7.8849	1.410	0	0	0
2020/11/16	2040	06/05/2021	12.43	Put	Bond Future	1,923.0500	1.9231	1,841.3100	1.8413	(4.251)	0	0	0
2020/11/16	2040	06/05/2021	12.42	Call	Bond Future	7,735.9500	7.7360	7,845.0900	7.8451	1.411	0	0	0
2020/11/16	2040	06/05/2021	12.42	Put	Bond Future	1,941.0400	1.9410	1,858.8400	1.8588	(4.235)	0	0	0
2020/11/16	2040	05/08/2021	11.05	Put	Bond Future	7,193.4000	7.1934	7,050.2500	7.0502	(1.990)	0	0	0
2020/11/16	2040	05/08/2021	11.05	Call	Bond Future	2,934.3000	2.9343	2,984.5100	2.9845	1.711	0	0	900
2020/11/16	2040	05/08/2021	12.48	Call	Bond Future	7,650.9100	7.6509	7,755.4800	7.7555	1.367	0	0	0
2020/11/16	2040	05/08/2021	12.49	Put	Bond Future	2,994.8500	2.9949	2,906.3900	2.9064	(2.954)	0	0	0
2020/11/16	2040	05/08/2021	12.47	Call	Bond Future	7,611.6400	7.6116	7,715.8700	7.7159	1.369	0	0	0
2020/11/16	2040	05/08/2021			Bond Future	11.7023	79.9959	11.6715	80.1892	(0.263)	0.0000	0.0000	0
2020/11/16	2040	05/08/2021	11.55	Put	Bond Future	5,306.5100	5.3065	5,182.8500	5.1828	(2.330)	0	0	0
2020/11/16	2040	05/08/2021	11.55	Call	Bond Future	4,343.4300	4.3434	4,413.1300	4.4131	1.605	0	0	900
2020/11/16	2040	05/08/2021	14.80	Call	Bond Future	16,550.3900	16.5504	16,720.6900	16.7207	1.029	0	0	0
2020/11/16	2040	05/08/2021	14.80	Put	Bond Future	429.9700	0.4300	406.9100	0.4069	(5.363)	0	0	900
2020/11/16	2040	05/08/2021	12.48	Put	Bond Future	3,012.3000	3.0123	2,923.5100	2.9235	(2.948)	0	0	0
2020/11/16	2040	05/08/2021	12.49	Call	Bond Future	7,690.2200	7.6902	7,795.1200	7.7951	1.364	0	0	0
2020/11/16	2040	05/08/2021	12.47	Put	Bond Future	3,029.8600	3.0299	2,940.7300	2.9407	(2.942)	0	0	0
2020/11/16	2040	04/11/2021	12.90	Call	Bond Future	8,530.5000	8.5305	8,645.9200	8.6459	1.353	0	0	0
2020/11/16	2040	04/11/2021	12.90	Put	Bond Future	2,973.8600	2.9739	2,894.0000	2.8940	(2.685)	0	0	0
2020/11/16	2040	04/11/2021	12.89	Call	Bond Future	8,496.5600	8.4966	8,611.6400	8.6116	1.354	0	0	0
2020/11/16	2040	04/11/2021	12.89	Put	Bond Future	2,993.8300	2.9938	2,913.6300	2.9136	(2.679)	0	0	0
2020/11/16	2040	04/11/2021			Bond Future	11.9289	80.8566	11.8968	81.0519	(0.269)	0.0000	0.0000	0
2020/11/16	2040	04/11/2021	12.91	Call	Bond Future	8,564.4900	8.5645	8,680.2400	8.6802	1.352	0	0	0
2020/11/16	2040	04/11/2021	12.91	Put	Bond Future	2,954.0100	2.9540	2,874.4800	2.8745	(2.692)	0	0	0
2020/11/16	2044	04/02/2021	10.36	Put	Bond Future	7,735.5900	7.7356	7,577.5000	7.5775	(2.044)	0	0	0
2020/11/16	2044	04/02/2021	10.37	Call	Bond Future	490.5300	0.4905	486.3000	0.4863	(0.862)	0	0	0
2020/11/16	2044	04/02/2021	10.35	Put	Bond Future	7,800.6100	7.8006	7,642.4600	7.6425	(2.027)	0	0	0
2020/11/16	2044	04/02/2021	10.04	Put	Bond Future	9,994.2200	9.9942	9,835.5400	9.8355	(1.588)	0	0	0
2020/11/16	2044	04/02/2021	10.04	Call	Bond Future	217.9100	0.2179	213.0300	0.2130	(2.239)	0	0	0
2020/11/16	2044	04/02/2021	10.84	Call	Bond Future	1,321.6100	1.3216	1,325.8200	1.3258	0.319	0	0	0
2020/11/16	2044	04/02/2021			Bond Future	11.3766	78.9409	11.3534	79.0947	(0.204)	0.0000	0.0000	39,045
2020/11/16	2044	04/02/2021	10.36	Call	Bond Future	478.4200	0.4784	474.1300	0.4741	(0.897)	0	0	0
2020/11/16	2044	04/02/2021	10.37	Put	Bond Future	7,670.9000	7.6709	7,512.8700	7.5129	(2.060)	0	0	0
2020/11/16	2044	04/02/2021	10.35	Call	Bond Future	466.5300	0.4665	462.1800	0.4622	(0.932)	0	0	0
2020/11/16	2044	04/02/2021	9.66	Put	Bond Future	13,007.2900	13.0073	12,850.1300	12.8501	(1.208)	0	0	0
2020/11/16	2044	04/02/2021	9.66	Call	Bond Future	77.4900	0.0775	74.1300	0.0741	(4.336)	0	0	265
2020/11/16	2044	04/02/2021	10.84	Put	Bond Future	5,017.6600	5.0177	4,868.0700	4.8681	(2.981)	0	0	265
2020/11/16	2044	04/02/2021	10.29	Call	Bond Future	399.7400	0.3997	395.1400	0.3951	(1.151)	0	0	0
2020/11/16	2044	04/02/2021	10.29	Put	Bond Future	8,197.7200	8.1977	8,039.3200	8.0393	(1.932)	0	0	265
2020/11/16	2044	06/05/2021	11.79	Call	Bond Future	4,742.6900	4.7427	4,797.2900	4.7973	1.151	0	0	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
2020/11/16	2044	06/05/2021	11.79	Put	Bond Future	3,474.4100		3.4744	3,374.0200	3.3740	(2.889)	0	0	3,100
2020/11/16	2044	06/05/2021	11.10	Call	Bond Future	2,580.6300		2.5806	2,609.5400	2.6095	1.120	0	0	0
2020/11/16	2044	06/05/2021	12.50	Call	Bond Future	7,547.8500		7.5478	7,627.8800	7.6279	1.060	0	0	0
2020/11/16	2044	06/05/2021	12.50	Put	Bond Future	2,061.0200		2.0610	1,986.0600	1.9861	(3.637)	0	0	3,100
2020/11/16	2044	06/05/2021	12.43	Call	Bond Future	7,256.0000		7.2560	7,333.7300	7.3337	1.071	0	0	0
2020/11/16	2044	06/05/2021	12.43	Put	Bond Future	2,166.8900		2.1669	2,089.6300	2.0896	(3.565)	0	0	0
2020/11/16	2044	06/05/2021	11.40	Call	Bond Future	3,448.1000		3.4481	3,487.7000	3.4877	1.148	0	0	0
2020/11/16	2044	06/05/2021	11.40	Put	Bond Future	4,682.1700		4.6822	4,566.7800	4.5668	(2.464)	0	0	3,100
2020/11/16	2044	06/05/2021	12.44	Call	Bond Future	7,297.6200		7.2976	7,375.6800	7.3757	1.070	0	0	0
2020/11/16	2044	06/05/2021	12.44	Put	Bond Future	2,151.4600		2.1515	2,074.5300	2.0745	(3.576)	0	0	0
2020/11/16	2044	06/05/2021			Bond Future	11.5896		79.7790	11.5655	79.9339	(0.208)	0.0000	0.0000	0
2020/11/16	2044	06/05/2021	11.90	Call	Bond Future	5,146.8400		5.1468	5,205.6400	5.2056	1.142	0	0	0
2020/11/16	2044	06/05/2021	11.90	Put	Bond Future	3,197.3400		3.1973	3,101.1500	3.1012	(3.008)	0	0	0
2020/11/16	2044	06/05/2021	11.35	Put	Bond Future	4,861.3300		4.8613	4,744.0800	4.7441	(2.412)	0	0	0
2020/11/16	2044	06/05/2021	11.35	Call	Bond Future	3,296.3000		3.2963	3,334.0400	3.3340	1.145	0	0	3,100
2020/11/16	2044	06/05/2021	11.10	Put	Bond Future	5,836.5300		5.8365	5,710.4500	5.7104	(2.160)	0	0	3,100
2020/11/16	2044	06/05/2021	10.70	Put	Bond Future	7,702.9500		7.7029	7,564.7400	7.5647	(1.794)	0	0	0
2020/11/16	2044	06/05/2021	10.70	Call	Bond Future	1,611.3300		1.6113	1,628.1100	1.6281	1.041	0	0	3,100
2020/11/16	2044	06/05/2021	12.45	Call	Bond Future	7,339.1000		7.3391	7,417.5000	7.4175	1.068	0	0	0
2020/11/16	2044	06/05/2021	12.45	Put	Bond Future	2,135.9700		2.1360	2,059.3800	2.0594	(3.586)	0	0	0
2020/11/16	2044	05/08/2021	12.61	Call	Bond Future	7,692.5800		7.6926	7,772.1700	7.7722	1.035	0	0	0
2020/11/16	2044	05/08/2021	12.61	Put	Bond Future	3,034.5000		3.0345	2,957.5500	2.9575	(2.536)	0	0	0
2020/11/16	2044	05/08/2021	12.60	Put	Bond Future	3,056.1600		3.0562	2,978.9000	2.9789	(2.528)	0	0	0
2020/11/16	2044	05/08/2021			Bond Future	11.8177		76.2628	11.7926	76.4194	(0.213)	0.0000	0.0000	0
2020/11/16	2044	05/08/2021	12.59	Call	Bond Future	7,624.5700		7.6246	7,703.5400	7.7035	1.036	0	0	0
2020/11/16	2044	05/08/2021	12.59	Put	Bond Future	3,077.9500		3.0780	3,000.3800	3.0004	(2.520)	0	0	0
2020/11/16	2044	05/08/2021	12.60	Call	Bond Future	7,658.5500		7.6586	7,737.8300	7.7378	1.035	0	0	0
2020/11/16	2044	04/11/2021	12.91	Call	Bond Future	8,163.0200		8.1630	8,249.4500	8.2495	1.059	0	0	0
2020/11/16	2044	04/11/2021	12.91	Put	Bond Future	3,222.1100		3.2221	3,150.4400	3.1504	(2.224)	0	0	0
2020/11/16	2044	04/11/2021			Bond Future	12.0389		77.0835	12.0127	77.2415	(0.218)	0.0000	0.0000	0
2020/11/16	2044	04/11/2021	12.89	Call	Bond Future	8,097.8900		8.0979	8,183.7800	8.1838	1.061	0	0	0
2020/11/16	2044	04/11/2021	12.89	Put	Bond Future	3,264.0100		3.2640	3,191.8000	3.1918	(2.212)	0	0	0
2020/11/16	2044	04/11/2021	12.90	Call	Bond Future	8,130.4300		8.1304	8,216.6000	8.2166	1.060	0	0	0
2020/11/16	2044	04/11/2021	12.90	Put	Bond Future	3,243.0000		3.2430	3,171.0700	3.1711	(2.218)	0	0	0
2020/11/16	2046	04/02/2021			Bond Future	96.3177		96.3177	96.6485	96.6485	0.343	0.0000	0.0000	14,771
2020/11/16	2046	06/05/2021			Bond Future	95.5746		95.5746	95.9088	95.9088	0.350	0.0000	0.0000	0
2020/11/16	2046	05/08/2021			Bond Future	96.6330		96.6330	96.9707	96.9707	0.349	0.0000	0.0000	0
2020/11/16	2046	04/11/2021			Bond Future	95.8895		95.8895	96.2307	96.2307	0.356	0.0000	0.0000	0
2020/11/16	2050	04/02/2021			Bond Future	96.8033		96.8033	96.8109	96.8109	0.008	0.0000	0.0000	10,946
2020/11/16	2050	06/05/2021			Bond Future	97.8530		97.8530	97.8604	97.8604	0.008	0.0000	0.0000	0
2020/11/16	2050	05/08/2021			Bond Future	97.0117		97.0117	97.0189	97.0189	0.007	0.0000	0.0000	0
2020/11/16	2050	04/11/2021			Bond Future	98.0769		98.0769	98.0840	98.0840	0.007	0.0000	0.0000	0
2020/11/16	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	AL37	04/02/2021			Index Future	776.2340	776.2340	777.9870	777.9870	0.226	0.0000	0.0000	0
2020/11/16	AL37	06/05/2021			Index Future	784.4590	784.4590	786.2190	786.2190	0.224	0.0000	0.0000	0
2020/11/16	AL37	05/08/2021			Index Future	792.8650	792.8650	794.6400	794.6400	0.224	0.0000	0.0000	0
2020/11/16	AL37	04/11/2021			Index Future	801.4730	801.4730	803.2660	803.2660	0.224	0.0000	0.0000	0
2020/11/16	AL7T	04/02/2021			Index Future	853.9530	853.9530	858.4440	858.4440	0.526	0.0000	0.0000	0
2020/11/16	AL7T	06/05/2021			Index Future	863.0010	863.0010	867.5270	867.5270	0.524	0.0000	0.0000	0
2020/11/16	AL7T	05/08/2021			Index Future	872.2490	872.2490	876.8190	876.8190	0.524	0.0000	0.0000	0
2020/11/16	AL7T	04/11/2021			Index Future	881.7190	881.7190	886.3360	886.3360	0.524	0.0000	0.0000	0
2020/11/16	ALBI	04/02/2021			Index Future	746.7410	746.7410	749.0810	749.0810	0.313	0.0000	0.0000	230
2020/11/16	ALBI	06/05/2021			Index Future	754.6530	754.6530	757.0070	757.0070	0.312	0.0000	0.0000	0
2020/11/16	ALBI	05/08/2021			Index Future	762.7400	762.7400	765.1160	765.1160	0.312	0.0000	0.0000	0
2020/11/16	ALBI	04/11/2021			Index Future	771.0210	771.0210	773.4200	773.4200	0.311	0.0000	0.0000	0
2020/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/16	ES33	04/02/2021			Bond Future	11.6103	76.1729	11.5503	76.4885	(0.517)	0.0000	0.0000	350
2020/11/16	ES33	06/05/2021			Bond Future	11.8670	73.2061	11.8044	73.5246	(0.527)	0.0000	0.0000	0
2020/11/16	ES33	05/08/2021			Bond Future	12.1374	73.9995	12.0721	74.3214	(0.538)	0.0000	0.0000	0
2020/11/16	ES33	04/11/2021			Bond Future	12.4165	71.0208	12.3484	71.3461	(0.549)	0.0000	0.0000	0
2020/11/16	ES42	04/02/2021			Bond Future	12.1991	74.6071	12.2067	74.5633	0.062	0.0000	0.0000	4,779
2020/11/16	ES42	06/05/2021			Bond Future	12.4535	71.1400	12.4615	71.0954	0.065	0.0000	0.0000	0
2020/11/16	ES42	05/08/2021			Bond Future	12.7146	71.9114	12.7230	71.8661	0.066	0.0000	0.0000	0
2020/11/16	ES42	04/11/2021			Bond Future	12.9863	68.4271	12.9951	68.3814	0.068	0.0000	0.0000	0
2020/11/16	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	04/02/2021	750.96	Put	GOVI	136,830.0000	13.6830	112,610.0000	11.2610	(17.701)	0	0	0
2020/11/16	GOVI	04/02/2021			GOVI	737.2770	737.2770	739.6990	739.6990	0.329	0.0000	0.0000	970
2020/11/16	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/11/16	GOVI	04/02/2021	750.95	Put	GOVI	136,730.0000	13.6730	112,510.0000	11.2510	(17.714)	0	0	0
2020/11/16	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	04/02/2021	750.94	Put	GOVI	136,630.0000	13.6630	112,410.0000	11.2410	(17.727)	0	0	0
2020/11/16	GOVI	06/05/2021	678.68	Call	GOVI	664,090.0000	66.4090	688,460.0000	68.8460	3.670	0	0	0
2020/11/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	06/05/2021	678.67	Call	GOVI	664,190.0000	66.4190	688,560.0000	68.8560	3.669	0	0	0
2020/11/16	GOVI	06/05/2021			GOVI	745.0890	745.0890	747.5260	747.5260	0.327	0.0000	0.0000	0
2020/11/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	06/05/2021	678.69	Call	GOVI	663,990.0000	66.3990	688,360.0000	68.8360	3.670	0	0	0
2020/11/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	05/08/2021	719.14	Call	GOVI	339,330.0000	33.9330	363,930.0000	36.3930	7.250	0	0	0
2020/11/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	05/08/2021	719.13	Call	GOVI	339,430.0000	33.9430	364,030.0000	36.4030	7.247	0	0	0
2020/11/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	05/08/2021			GOVI	753.0730	753.0730	755.5330	755.5330	0.327	0.0000	0.0000	0
2020/11/16	GOVI	05/08/2021	719.15	Call	GOVI	339,230.0000	33.9230	363,830.0000	36.3830	7.252	0	0	0
2020/11/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	04/11/2021	728.41	Call	GOVI	328,390.0000	32.8390	353,240.0000	35.3240	7.567	0	0	0
2020/11/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	04/11/2021	728.40	Call	GOVI	328,490.0000	32.8490	353,340.0000	35.3340	7.565	0	0	0
2020/11/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GOVI	04/11/2021			GOVI	761.2490	761.2490	763.7340	763.7340	0.326	0.0000	0.0000	0
2020/11/16	GOVI	04/11/2021	728.42	Call	GOVI	328,290.0000	32.8290	353,140.0000	35.3140	7.570	0	0	0
2020/11/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/16	IGOV	04/02/2021			Index Future	265.3040	265.3040	265.2250	265.2250	(0.030)	0.0000	0.0000	989
2020/11/16	IGOV	06/05/2021			Index Future	268.1800	268.1800	268.0960	268.0960	(0.031)	0.0000	0.0000	21
2020/11/16	IGOV	05/08/2021			Index Future	271.1180	271.1180	271.0320	271.0320	(0.032)	0.0000	0.0000	0
2020/11/16	IGOV	04/11/2021			Index Future	274.1250	274.1250	274.0370	274.0370	(0.032)	0.0000	0.0000	0
2020/11/16	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/16	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1500	92.1500	(0.011)	0.0000	0.0000	0
2020/11/16	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2300	90.2300	(0.011)	0.0000	0.0000	0
2020/11/16	IS05	21/09/2021			Interest Rate Swap	89.1400	89.1400	89.1000	89.1000	(0.045)	0.0000	0.0000	0
2020/11/16	IS05	21/12/2021			Interest Rate Swap	90.3300	90.3300	90.2700	90.2700	(0.066)	0.0000	0.0000	51
2020/11/16	IS05	15/03/2022			Interest Rate Swap	89.6900	89.6900	89.6100	89.6100	(0.089)	0.0000	0.0000	0
2020/11/16	IS05	21/06/2022			Interest Rate Swap	89.7400	89.7400	89.6400	89.6400	(0.111)	0.0000	0.0000	0
2020/11/16	IS05	20/09/2022			Interest Rate Swap	92.8000	92.8000	92.6800	92.6800	(0.129)	0.0000	0.0000	0
2020/11/16	IS05	20/12/2022			Interest Rate Swap	93.2400	93.2400	93.1000	93.1000	(0.150)	0.0000	0.0000	0
2020/11/16	IS05	22/03/2023			Interest Rate Swap	85.6000	85.6000	85.4300	85.4300	(0.199)	0.0000	0.0000	0
2020/11/16	IS05	20/06/2023			Interest Rate Swap	91.1300	91.1300	90.9500	90.9500	(0.198)	0.0000	0.0000	0
2020/11/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/16	IS10	17/12/2025			Interest Rate Swap	78.8400	78.8400	78.3000	78.3000	(0.685)	0.0000	0.0000	0
2020/11/16	IS10	16/03/2026			Interest Rate Swap	75.3800	75.3800	74.8100	74.8100	(0.756)	0.0000	0.0000	0
2020/11/16	IS10	15/06/2026			Interest Rate Swap	73.8000	73.8000	73.2100	73.2100	(0.799)	0.0000	0.0000	0

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2020/11/16	IS10	21/09/2026			Interest Rate Swap	75.8600	75.8600	75.2500	75.2500	(0.804)	0.0000	0.0000	0
2020/11/16	IS10	21/12/2026			Interest Rate Swap	79.9200	79.9200	79.3000	79.3000	(0.776)	0.0000	0.0000	0
2020/11/16	IS10	15/03/2027			Interest Rate Swap	78.4400	78.4400	77.7900	77.7900	(0.829)	0.0000	0.0000	0
2020/11/16	IS10	21/06/2027			Interest Rate Swap	80.5700	80.5700	79.9000	79.9000	(0.832)	0.0000	0.0000	0
2020/11/16	IS10	20/09/2027			Interest Rate Swap	86.4400	86.4400	85.7700	85.7700	(0.775)	0.0000	0.0000	0
2020/11/16	IS10	20/12/2027			Interest Rate Swap	86.9000	86.9000	86.2300	86.2300	(0.771)	0.0000	0.0000	0
2020/11/16	IS10	22/03/2028			Interest Rate Swap	79.9600	79.9600	79.2800	79.2800	(0.850)	0.0000	0.0000	0
2020/11/16	IS10	20/06/2028			Interest Rate Swap	87.9100	87.9100	87.2700	87.2700	(0.728)	0.0000	0.0000	0
2020/11/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/16	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/16	JBAF	15/12/2020			Jibar Tradeable Future	3.2950	96.7050	3.2450	96.7550	(1.517)	0.0000	0.0000	30,010
2020/11/16	JBAF	20/01/2021			Jibar Tradeable Future	3.2700	96.7300	3.2500	96.7500	(0.612)	0.0000	0.0000	0
2020/11/16	JBAF	17/02/2021			Jibar Tradeable Future	3.2400	96.7600	3.2000	96.8000	(1.235)	0.0000	0.0000	0
2020/11/16	JBAF	17/03/2021			Jibar Tradeable Future	3.2750	96.7250	3.1850	96.8150	(2.748)	0.0000	0.0000	0
2020/11/16	JBAF	21/04/2021			Jibar Tradeable Future	3.3000	96.7000	3.2100	96.7900	(2.727)	0.0000	0.0000	0
2020/11/16	JBAF	15/06/2021			Jibar Tradeable Future	3.3700	96.6300	3.2500	96.7500	(3.561)	0.0000	0.0000	0
2020/11/16	JBAF	15/09/2021			Jibar Tradeable Future	3.4750	96.5250	3.3450	96.6550	(3.741)	0.0000	0.0000	30,000
2020/11/16	JBAF	15/12/2021			Jibar Tradeable Future	3.6800	96.3200	3.5650	96.4350	(3.125)	0.0000	0.0000	0
2020/11/16	JBAF	16/03/2022			Jibar Tradeable Future	3.7900	96.2100	3.6700	96.3300	(3.166)	0.0000	0.0000	0
2020/11/16	JBAF	15/06/2022			Jibar Tradeable Future	4.0850	95.9150	3.9900	96.0100	(2.326)	0.0000	0.0000	0
2020/11/16	JBAF	21/09/2022			Jibar Tradeable Future	4.1750	95.8250	4.0750	95.9250	(2.395)	0.0000	0.0000	0
2020/11/16	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	R023	04/02/2021	6.34	Call	Bond Future	4,291.5100	4.2915	4,246.8200	4.2468	(1.041)	0	0	0
2020/11/16	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	R023	04/02/2021			Bond Future	4.1745	110.4282	4.1965	110.3835	0.526	0.0000	0.0000	31,128
2020/11/16	R023	04/02/2021	6.33	Call	Bond Future	4,272.2100	4.2722	4,227.5200	4.2275	(1.046)	0	0	0
2020/11/16	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	R023	04/02/2021	6.32	Call	Bond Future	4,252.9000	4.2529	4,208.2100	4.2082	(1.051)	0	0	0
2020/11/16	R023	06/05/2021	7.58	Call	Bond Future	5,911.0800	5.9111	5,865.3800	5.8654	(0.773)	0	0	0
2020/11/16	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	R023	06/05/2021			Bond Future	4.1564	107.6920	4.1819	107.6463	0.614	0.0000	0.0000	0
2020/11/16	R023	06/05/2021	7.57	Call	Bond Future	5,894.4500	5.8945	5,848.7500	5.8488	(0.775)	0	0	0
2020/11/16	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	R023	06/05/2021	7.56	Call	Bond Future	5,877.8200	5.8778	5,832.1200	5.8321	(0.777)	0	0	0
2020/11/16	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/16	R023	05/08/2021	5.30	Call	Bond Future	1,877.0300	1.8770	1,834.2100	1.8342	(2.281)	0	0	0
2020/11/16	R023	05/08/2021	5.30	Put	Bond Future	77.0200	0.0770	80.5500	0.0805	4.583	0	0	0
2020/11/16	R023	05/08/2021	5.29	Call	Bond Future	1,863.6000	1.8636	1,820.8600	1.8209	(2.293)	0	0	0
2020/11/16	R023	05/08/2021	5.29	Put	Bond Future	78.7000	0.0787	82.3100	0.0823	4.587	0	0	0
2020/11/16	R023	05/08/2021			Bond Future	4.1219	108.8587	4.1519	108.8124	0.728	0.0000	0.0000	0
2020/11/16	R023	05/08/2021	5.31	Call	Bond Future	1,890.4700	1.8905	1,847.5900	1.8476	(2.268)	0	0	0
2020/11/16	R023	05/08/2021	5.31	Put	Bond Future	75.3600	0.0754	78.8300	0.0788	4.605	0	0	0
2020/11/16	R023	04/11/2021	4.91	Call	Bond Future	1,242.6200	1.2426	1,204.0200	1.2040	(3.106)	0	0	0
2020/11/16	R023	04/11/2021	4.91	Put	Bond Future	160.3800	0.1604	168.7300	0.1687	5.206	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
2020/11/16	R023	04/11/2021	4.90	Call	Bond Future	1,232.5300	1.2325	1,194.0500	1.1941	(3.122)	0	0	0
2020/11/16	R023	04/11/2021	4.90	Put	Bond Future	163.1300	0.1631	171.6000	0.1716	5.192	0	0	0
2020/11/16	R023	04/11/2021			Bond Future	4.0734	106.1220	4.1094	106.0750	0.885	0.0000	0.0000	0
2020/11/16	R023	04/11/2021	4.92	Call	Bond Future	1,252.7500	1.2528	1,214.0400	1.2140	(3.090)	0	0	0
2020/11/16	R023	04/11/2021	4.92	Put	Bond Future	157.6700	0.1577	165.9100	0.1659	5.226	0	0	0
2020/11/16	R035	04/02/2021	10.05	Call	Bond Future	742.0700	0.7421	806.6000	0.8066	8.696	0	0	0
2020/11/16	R035	04/02/2021	10.05	Put	Bond Future	6,180.5200	6.1805	5,797.1600	5.7972	(6.203)	0	0	0
2020/11/16	R035	04/02/2021	10.04	Call	Bond Future	726.7500	0.7267	790.1200	0.7901	8.720	0	0	0
2020/11/16	R035	04/02/2021	10.04	Put	Bond Future	6,234.9100	6.2349	5,850.3900	5.8504	(6.167)	0	0	0
2020/11/16	R035	04/02/2021	10.14	Put	Bond Future	5,705.2700	5.7053	5,332.9300	5.3329	(6.526)	0	0	650
2020/11/16	R035	04/02/2021	11.14	Call	Bond Future	3,706.5700	3.7066	3,938.5300	3.9385	6.258	0	0	0
2020/11/16	R035	04/02/2021	11.14	Put	Bond Future	1,987.6900	1.9877	1,771.7600	1.7718	(10.863)	0	0	650
2020/11/16	R035	04/02/2021			Bond Future	10.8661	89.7788	10.7961	90.2267	(0.645)	0.0000	0.0000	99,955
2020/11/16	R035	04/02/2021	10.06	Call	Bond Future	757.7300	0.7577	823.4400	0.8234	8.672	0	0	0
2020/11/16	R035	04/02/2021	10.06	Put	Bond Future	6,126.5500	6.1265	5,744.3700	5.7444	(6.238)	0	0	0
2020/11/16	R035	04/02/2021	10.14	Call	Bond Future	890.7500	0.8908	966.3000	0.9663	8.482	0	0	0
2020/11/16	R035	06/05/2021	10.24	Put	Bond Future	7,077.7100	7.0777	6,735.3800	6.7354	(4.837)	0	0	0
2020/11/16	R035	06/05/2021	10.24	Call	Bond Future	1,596.1400	1.5961	1,706.0200	1.7060	6.884	0	0	793
2020/11/16	R035	06/05/2021	11.55	Call	Bond Future	5,448.3400	5.4483	5,707.2000	5.7072	4.751	0	0	0
2020/11/16	R035	06/05/2021	11.55	Put	Bond Future	2,653.5700	2.6536	2,460.2200	2.4602	(7.286)	0	0	1,650
2020/11/16	R035	06/05/2021	12.77	Call	Bond Future	10,390.0200	10.3900	10,756.1400	10.7561	3.524	0	0	0
2020/11/16	R035	06/05/2021	12.77	Put	Bond Future	858.9400	0.8589	772.8500	0.7728	(10.023)	0	0	1,650
2020/11/16	R035	06/05/2021	12.91	Put	Bond Future	736.0700	0.7361	659.4400	0.6594	(10.411)	0	0	600
2020/11/16	R035	06/05/2021	12.37	Call	Bond Future	8,725.4900	8.7255	9,060.5300	9.0605	3.840	0	0	0
2020/11/16	R035	06/05/2021	12.35	Put	Bond Future	1,335.4000	1.3354	1,216.5300	1.2165	(8.901)	0	0	0
2020/11/16	R035	06/05/2021	10.40	Put	Bond Future	6,346.3000	6.3463	6,021.5200	6.0215	(5.118)	0	0	0
2020/11/16	R035	06/05/2021	12.36	Put	Bond Future	1,321.9500	1.3219	1,203.9400	1.2039	(8.927)	0	0	0
2020/11/16	R035	06/05/2021			Bond Future	11.0867	86.2568	11.0139	86.7090	(0.657)	0.0000	0.0000	0
2020/11/16	R035	06/05/2021	11.32	Call	Bond Future	4,599.4300	4.5994	4,833.4700	4.8335	5.088	0	0	0
2020/11/16	R035	06/05/2021	11.32	Put	Bond Future	3,174.8800	3.1749	2,956.7100	2.9567	(6.872)	0	0	793
2020/11/16	R035	06/05/2021	12.02	Call	Bond Future	7,338.8100	7.3388	7,642.0800	7.6421	4.132	0	0	0
2020/11/16	R035	06/05/2021	12.02	Put	Bond Future	1,845.9600	1.8460	1,697.0200	1.6970	(8.068)	0	0	793
2020/11/16	R035	06/05/2021	11.15	Put	Bond Future	3,629.9100	3.6299	3,392.3500	3.3924	(6.545)	0	0	0
2020/11/16	R035	06/05/2021	11.15	Call	Bond Future	4,019.8600	4.0199	4,234.5100	4.2345	5.340	0	0	600
2020/11/16	R035	06/05/2021	12.91	Call	Bond Future	10,986.5400	10.9865	11,362.1200	11.3621	3.419	0	0	0
2020/11/16	R035	06/05/2021	10.81	Put	Bond Future	4,720.5200	4.7205	4,443.0900	4.4431	(5.877)	0	0	0
2020/11/16	R035	06/05/2021	10.81	Call	Bond Future	2,983.8400	2.9838	3,158.6200	3.1586	5.858	0	0	1,650
2020/11/16	R035	06/05/2021	12.37	Put	Bond Future	1,308.6100	1.3086	1,191.4400	1.1914	(8.954)	0	0	0
2020/11/16	R035	06/05/2021	12.35	Call	Bond Future	8,644.2300	8.6442	8,977.5700	8.9776	3.856	0	0	0
2020/11/16	R035	06/05/2021	10.40	Call	Bond Future	1,939.3700	1.9394	2,066.8000	2.0668	6.571	0	0	600
2020/11/16	R035	06/05/2021	12.36	Call	Bond Future	8,684.8300	8.6848	9,019.0300	9.0190	3.848	0	0	0
2020/11/16	R035	05/08/2021	5.31	Call	Bond Future	0.2600	0.0003	0.2900	0.0003	11.538	0	0	0
2020/11/16	R035	05/08/2021	5.31	Put	Bond Future	50,899.3900	50.8994	50,442.4400	50.4424	(0.898)	0	0	0
2020/11/16	R035	05/08/2021			Bond Future	11.3214	87.1916	11.2454	87.6485	(0.671)	0.0000	0.0000	0
2020/11/16	R035	05/08/2021	5.29	Call	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0	0	0
2020/11/16	R035	05/08/2021	5.29	Put	Bond Future	51,132.6700	51.1327	50,675.7100	50.6757	(0.894)	0	0	0
2020/11/16	R035	05/08/2021	5.30	Call	Bond Future	0.2600	0.0003	0.2800	0.0003	7.692	0	0	0

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2020/11/16	R035	05/08/2021	5.30	Put	Bond Future	51,015.9700		51.0160	50,559.0100	50.5590	(0.896)	0	0	0
2020/11/16	R035	04/11/2021	11.08	Call	Bond Future	3,465.7800		3.4658	3,649.3500	3.6494	5.297	0	0	0
2020/11/16	R035	04/11/2021	11.08	Put	Bond Future	6,336.6800		6.3367	6,058.4700	6.0585	(4.390)	0	0	782
2020/11/16	R035	04/11/2021	10.23	Put	Bond Future	9,985.8100		9.9858	9,632.6000	9.6326	(3.537)	0	0	0
2020/11/16	R035	04/11/2021	12.53	Call	Bond Future	8,147.2900		8.1473	8,450.7400	8.4507	3.725	0	0	0
2020/11/16	R035	04/11/2021	12.53	Put	Bond Future	2,795.6100		2.7956	2,637.2800	2.6373	(5.664)	0	0	0
2020/11/16	R035	04/11/2021	11.75	Put	Bond Future	4,317.4800		4.3175	4,099.4600	4.0995	(5.050)	0	0	782
2020/11/16	R035	04/11/2021			Bond Future	11.5619		83.6550	11.4828	84.1167	(0.685)	0.0000	0.0000	0
2020/11/16	R035	04/11/2021	10.23	Call	Bond Future	1,684.6600		1.6847	1,793.2300	1.7932	6.445	0	0	782
2020/11/16	R035	04/11/2021	12.51	Call	Bond Future	8,080.5400		8.0805	8,382.5200	8.3825	3.737	0	0	0
2020/11/16	R035	04/11/2021	12.51	Put	Bond Future	2,834.1400		2.8341	2,674.3400	2.6743	(5.638)	0	0	0
2020/11/16	R035	04/11/2021	11.75	Call	Bond Future	5,399.2700		5.3993	5,643.0300	5.6430	4.515	0	0	0
2020/11/16	R035	04/11/2021	12.52	Call	Bond Future	8,113.8900		8.1139	8,416.6100	8.4166	3.731	0	0	0
2020/11/16	R035	04/11/2021	12.52	Put	Bond Future	2,814.8200		2.8148	2,655.7600	2.6558	(5.651)	0	0	0
2020/11/16	R186	04/02/2021	8.16	Call	Bond Future	5,420.3600		5.4204	5,634.9000	5.6349	3.958	0	0	0
2020/11/16	R186	04/02/2021	8.17	Put	Bond Future	237.7300		0.2377	197.1300	0.1971	(17.078)	0	0	0
2020/11/16	R186	04/02/2021	8.15	Call	Bond Future	5,377.3000		5.3773	5,591.0800	5.5911	3.976	0	0	0
2020/11/16	R186	04/02/2021	8.00	Put	Bond Future	352.8900		0.3529	298.2600	0.2983	(15.481)	0	0	15,177
2020/11/16	R186	04/02/2021			Bond Future	7.1324		117.3320	7.0831	117.5879	(0.691)	0.0000	0.0000	77,607
2020/11/16	R186	04/02/2021	8.16	Put	Bond Future	243.5100		0.2435	202.1600	0.2022	(16.981)	0	0	0
2020/11/16	R186	04/02/2021	8.17	Call	Bond Future	5,463.5100		5.4635	5,678.8000	5.6788	3.941	0	0	0
2020/11/16	R186	04/02/2021	8.15	Put	Bond Future	249.4000		0.2494	207.2900	0.2073	(16.885)	0	0	0
2020/11/16	R186	04/02/2021	8.00	Call	Bond Future	4,743.1500		4.7431	4,944.4100	4.9444	4.243	0	0	0
2020/11/16	R186	06/05/2021	10.76	Call	Bond Future	15,610.9800		15.6110	15,868.1900	15.8682	1.648	0	0	0
2020/11/16	R186	06/05/2021	10.76	Put	Bond Future	3.5600		0.0036	2.7800	0.0028	(21.910)	0	0	0
2020/11/16	R186	06/05/2021	10.77	Call	Bond Future	15,651.9300		15.6519	15,909.1700	15.9092	1.644	0	0	0
2020/11/16	R186	06/05/2021	10.77	Put	Bond Future	3.4600		0.0035	2.7100	0.0027	(21.676)	0	0	0
2020/11/16	R186	06/05/2021			Bond Future	7.2995		118.5761	7.2474	118.8341	(0.714)	0.0000	0.0000	0
2020/11/16	R186	06/05/2021	10.78	Call	Bond Future	15,692.8700		15.6929	15,950.1200	15.9501	1.639	0	0	0
2020/11/16	R186	06/05/2021	10.78	Put	Bond Future	3.3700		0.0034	2.6300	0.0026	(21.958)	0	0	0
2020/11/16	R186	05/08/2021	8.62	Call	Bond Future	6,076.9700		6.0770	6,272.0200	6.2720	3.210	0	0	0
2020/11/16	R186	05/08/2021	8.62	Put	Bond Future	874.9500		0.8750	809.4200	0.8094	(7.490)	0	0	0
2020/11/16	R186	05/08/2021	8.61	Call	Bond Future	6,042.9600		6.0430	6,237.4500	6.2375	3.218	0	0	0
2020/11/16	R186	05/08/2021	8.61	Put	Bond Future	885.2800		0.8853	819.1900	0.8192	(7.465)	0	0	0
2020/11/16	R186	05/08/2021			Bond Future	7.4806		114.5796	7.4252	114.8402	(0.740)	0.0000	0.0000	0
2020/11/16	R186	05/08/2021	8.63	Call	Bond Future	6,111.0300		6.1110	6,306.6400	6.3066	3.201	0	0	0
2020/11/16	R186	05/08/2021	8.63	Put	Bond Future	864.7100		0.8647	799.7400	0.7997	(7.514)	0	0	0
2020/11/16	R186	04/11/2021	8.09	Call	Bond Future	3,781.8000		3.7818	3,935.0700	3.9351	4.053	0	0	0
2020/11/16	R186	04/11/2021	8.09	Put	Bond Future	1,929.9100		1.9299	1,819.8800	1.8199	(5.701)	0	0	0
2020/11/16	R186	04/11/2021	8.10	Call	Bond Future	3,810.0100		3.8100	3,963.9100	3.9639	4.039	0	0	0
2020/11/16	R186	04/11/2021	8.10	Put	Bond Future	1,914.3800		1.9144	1,804.9800	1.8050	(5.715)	0	0	0
2020/11/16	R186	04/11/2021			Bond Future	7.6712		115.8118	7.6124	116.0751	(0.767)	0.0000	0.0000	0
2020/11/16	R186	04/11/2021	8.11	Call	Bond Future	3,838.3200		3.8383	3,992.8400	3.9928	4.026	0	0	0
2020/11/16	R186	04/11/2021	8.11	Put	Bond Future	1,898.9600		1.8990	1,790.1800	1.7902	(5.728)	0	0	0
2020/11/16	R197	04/02/2021			Bond Future	316.1490		316.1490	316.3281	316.3281	0.057	0.0000	0.0000	2,460
2020/11/16	R197	06/05/2021			Bond Future	319.5769		319.5769	319.7564	319.7564	0.056	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
2020/11/16	R197	05/08/2021			Bond Future	315.1238	315.1238	315.3048	315.3048	0.057	0.0000	0.0000	0
2020/11/16	R197	04/11/2021			Bond Future	318.5839	318.5839	318.7667	318.7667	0.057	0.0000	0.0000	0
2020/11/16	R202	04/02/2021			Bond Future	215.6130	215.6130	214.9681	214.9681	(0.299)	0.0000	0.0000	7,827
2020/11/16	R202	06/05/2021			Bond Future	217.9506	217.9506	217.2978	217.2978	(0.300)	0.0000	0.0000	0
2020/11/16	R202	05/08/2021			Bond Future	216.1192	216.1192	215.4586	215.4586	(0.306)	0.0000	0.0000	0
2020/11/16	R202	04/11/2021			Bond Future	218.4920	218.4920	217.8240	217.8240	(0.306)	0.0000	0.0000	0
2020/11/16	R209	04/02/2021	10.12	Call	Bond Future	1,430.4800	1.4305	1,512.4900	1.5125	5.733	0	0	0
2020/11/16	R209	04/02/2021	10.12	Put	Bond Future	3,910.2000	3.9102	3,656.6400	3.6566	(6.485)	0	0	0
2020/11/16	R209	04/02/2021			Bond Future	10.5461	70.1109	10.4871	70.4464	(0.559)	0.0000	0.0000	27,703
2020/11/16	R209	04/02/2021	10.11	Call	Bond Future	1,409.4300	1.4094	1,490.3700	1.4904	5.743	0	0	0
2020/11/16	R209	04/02/2021	10.11	Put	Bond Future	3,948.9000	3.9489	3,694.2700	3.6943	(6.448)	0	0	0
2020/11/16	R209	04/02/2021	10.10	Call	Bond Future	1,388.4500	1.3884	1,468.3200	1.4683	5.752	0	0	0
2020/11/16	R209	04/02/2021	10.10	Put	Bond Future	3,987.7400	3.9877	3,732.0400	3.7320	(6.412)	0	0	0
2020/11/16	R209	06/05/2021	12.25	Call	Bond Future	8,591.6800	8.5917	8,853.4400	8.8534	3.047	0	0	0
2020/11/16	R209	06/05/2021	12.25	Put	Bond Future	923.7400	0.9237	846.7000	0.8467	(8.340)	0	0	9,150
2020/11/16	R209	06/05/2021	11.00	Call	Bond Future	4,266.0200	4.2660	4,439.0200	4.4390	4.055	0	0	0
2020/11/16	R209	06/05/2021	11.00	Put	Bond Future	2,824.2000	2.8242	2,658.4000	2.6584	(5.871)	0	0	3,500
2020/11/16	R209	06/05/2021	10.00	Put	Bond Future	5,955.6000	5.9556	5,705.2300	5.7052	(4.204)	0	0	0
2020/11/16	R209	06/05/2021	10.00	Call	Bond Future	1,711.0300	1.7110	1,799.4600	1.7995	5.168	0	0	1,500
2020/11/16	R209	06/05/2021	12.23	Call	Bond Future	8,518.6900	8.5187	8,779.2600	8.7793	3.059	0	0	0
2020/11/16	R209	06/05/2021	12.23	Put	Bond Future	943.4000	0.9434	865.1700	0.8652	(8.292)	0	0	0
2020/11/16	R209	06/05/2021	12.22	Call	Bond Future	8,482.2500	8.4823	8,742.2300	8.7422	3.065	0	0	0
2020/11/16	R209	06/05/2021	12.22	Put	Bond Future	953.3600	0.9534	874.5400	0.8745	(8.268)	0	0	0
2020/11/16	R209	06/05/2021			Bond Future	10.7350	67.7144	10.6739	68.0532	(0.569)	0.0000	0.0000	2,850
2020/11/16	R209	06/05/2021	11.25	Call	Bond Future	5,097.3400	5.0973	5,289.9700	5.2900	3.779	0	0	0
2020/11/16	R209	06/05/2021	11.25	Put	Bond Future	2,336.3000	2.3363	2,190.1300	2.1901	(6.256)	0	0	9,150
2020/11/16	R209	06/05/2021	10.25	Put	Bond Future	4,992.2500	4.9923	4,762.4000	4.7624	(4.604)	0	0	0
2020/11/16	R209	06/05/2021	10.25	Call	Bond Future	2,233.5400	2.2335	2,342.4900	2.3425	4.878	0	0	5,325
2020/11/16	R209	06/05/2021	12.24	Call	Bond Future	8,555.1700	8.5552	8,816.3400	8.8163	3.053	0	0	0
2020/11/16	R209	06/05/2021	12.24	Put	Bond Future	933.5200	0.9335	855.8900	0.8559	(8.316)	0	0	0
2020/11/16	R209	05/08/2021	11.81	Call	Bond Future	6,846.8900	6.8469	7,064.3800	7.0644	3.176	0	0	0
2020/11/16	R209	05/08/2021	11.81	Put	Bond Future	2,352.0700	2.3521	2,227.1800	2.2272	(5.310)	0	0	0
2020/11/16	R209	05/08/2021			Bond Future	10.9314	68.4483	10.8680	68.7906	(0.580)	0.0000	0.0000	0
2020/11/16	R209	05/08/2021	11.79	Call	Bond Future	6,785.3100	6.7853	7,001.5600	7.0016	3.187	0	0	0
2020/11/16	R209	05/08/2021	11.79	Put	Bond Future	2,387.8100	2.3878	2,261.6800	2.2617	(5.282)	0	0	0
2020/11/16	R209	05/08/2021	11.80	Call	Bond Future	6,816.0800	6.8161	7,032.9500	7.0329	3.182	0	0	0
2020/11/16	R209	05/08/2021	11.80	Put	Bond Future	2,369.8900	2.3699	2,244.3800	2.2444	(5.296)	0	0	0
2020/11/16	R209	04/11/2021	12.19	Call	Bond Future	7,555.3600	7.5554	7,786.2400	7.7862	3.056	0	0	0
2020/11/16	R209	04/11/2021	12.19	Put	Bond Future	2,330.7100	2.3307	2,215.5900	2.2156	(4.939)	0	0	0
2020/11/16	R209	04/11/2021	12.17	Call	Bond Future	7,495.3100	7.4953	7,725.0900	7.7251	3.066	0	0	0
2020/11/16	R209	04/11/2021			Bond Future	11.1316	66.0445	11.0659	66.3905	(0.591)	0.0000	0.0000	0
2020/11/16	R209	04/11/2021	12.17	Put	Bond Future	2,363.6700	2.3637	2,247.4500	2.2475	(4.917)	0	0	0
2020/11/16	R209	04/11/2021	12.18	Call	Bond Future	7,525.3100	7.5253	7,755.6400	7.7556	3.061	0	0	0
2020/11/16	R209	04/11/2021	12.18	Put	Bond Future	2,347.1400	2.3471	2,231.4700	2.2315	(4.928)	0	0	0
2020/11/16	R210	04/02/2021			Bond Future	193.1284	193.1284	192.7584	192.7584	(0.192)	0.0000	0.0000	1,254

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
2020/11/16	R210	06/05/2021			Bond Future	192.5129	192.5129	192.1379	192.1379	(0.195)	0.0000	0.0000	0
2020/11/16	R210	05/08/2021			Bond Future	194.6446	194.6446	194.2652	194.2652	(0.195)	0.0000	0.0000	0
2020/11/16	R210	04/11/2021			Bond Future	194.0460	194.0460	193.6622	193.6622	(0.198)	0.0000	0.0000	0
2020/11/16	R212	04/02/2021			Bond Future	169.8574	169.8574	169.8546	169.8546	(0.002)	0.0000	0.0000	7,050
2020/11/16	R212	06/05/2021			Bond Future	171.6995	171.6995	171.6959	171.6959	(0.002)	0.0000	0.0000	0
2020/11/16	R212	05/08/2021			Bond Future	171.2723	171.2723	171.2683	171.2683	(0.002)	0.0000	0.0000	0
2020/11/16	R212	04/11/2021			Bond Future	173.1527	173.1527	173.1486	173.1486	(0.002)	0.0000	0.0000	0
2020/11/16	R213	04/02/2021	9.40	Call	Bond Future	1,792.9800	1.7930	1,985.8400	1.9858	10.756	0	0	0
2020/11/16	R213	04/02/2021	9.40	Put	Bond Future	2,865.6100	2.8656	2,544.8500	2.5449	(11.193)	0	0	0
2020/11/16	R213	04/02/2021	9.39	Call	Bond Future	1,768.0300	1.7680	1,958.8900	1.9589	10.795	0	0	0
2020/11/16	R213	04/02/2021	9.39	Put	Bond Future	2,898.1900	2.8982	2,575.4300	2.5754	(11.137)	0	0	0
2020/11/16	R213	04/02/2021			Bond Future	9.5881	86.6609	9.4976	87.1745	(0.943)	0.0000	0.0000	8,955
2020/11/16	R213	04/02/2021	9.41	Call	Bond Future	1,818.1300	1.8181	2,012.9900	2.0130	10.718	0	0	0
2020/11/16	R213	04/02/2021	9.41	Put	Bond Future	2,833.2900	2.8333	2,514.5300	2.5145	(11.251)	0	0	0
2020/11/16	R213	06/05/2021	11.91	Call	Bond Future	11,004.8600	11.0049	11,472.7800	11.4728	4.252	0	0	0
2020/11/16	R213	06/05/2021	11.91	Put	Bond Future	334.5100	0.3345	283.7500	0.2838	(15.174)	0	0	0
2020/11/16	R213	06/05/2021			Bond Future	9.7836	84.0508	9.6896	84.5695	(0.962)	0.0000	0.0000	0
2020/11/16	R213	06/05/2021	11.90	Call	Bond Future	10,963.6400	10.9636	11,431.0000	11.4310	4.263	0	0	0
2020/11/16	R213	06/05/2021	11.90	Put	Bond Future	339.0700	0.3391	287.7500	0.2877	(15.136)	0	0	0
2020/11/16	R213	06/05/2021	11.89	Call	Bond Future	10,922.4300	10.9224	11,389.2300	11.3892	4.274	0	0	0
2020/11/16	R213	06/05/2021	11.89	Put	Bond Future	343.6800	0.3437	291.8000	0.2918	(15.095)	0	0	0
2020/11/16	R213	05/08/2021	10.85	Call	Bond Future	6,451.9300	6.4519	6,802.4200	6.8024	5.432	0	0	0
2020/11/16	R213	05/08/2021	10.85	Put	Bond Future	2,047.3600	2.0474	1,873.7200	1.8737	(8.481)	0	0	0
2020/11/16	R213	05/08/2021	10.84	Call	Bond Future	6,416.2600	6.4163	6,765.8400	6.7658	5.448	0	0	0
2020/11/16	R213	05/08/2021	10.84	Put	Bond Future	2,061.2300	2.0612	1,886.6800	1.8867	(8.468)	0	0	0
2020/11/16	R213	05/08/2021	10.14	Put	Bond Future	3,353.2700	3.3533	3,104.8700	3.1049	(7.408)	0	0	200
2020/11/16	R213	05/08/2021	9.34	Put	Bond Future	5,723.0200	5.7230	5,378.1400	5.3781	(6.026)	0	0	0
2020/11/16	R213	05/08/2021	9.34	Call	Bond Future	2,152.8100	2.1528	2,332.0600	2.3321	8.326	0	0	200
2020/11/16	R213	05/08/2021			Bond Future	9.9923	84.9616	9.8942	85.4857	(0.981)	0.0000	0.0000	0
2020/11/16	R213	05/08/2021	10.86	Call	Bond Future	6,487.6500	6.4876	6,839.0500	6.8390	5.416	0	0	0
2020/11/16	R213	05/08/2021	10.86	Put	Bond Future	2,033.5800	2.0336	1,860.8500	1.8609	(8.494)	0	0	0
2020/11/16	R213	05/08/2021	10.78	Call	Bond Future	6,203.6400	6.2036	6,547.6400	6.5476	5.545	0	0	0
2020/11/16	R213	05/08/2021	10.78	Put	Bond Future	2,146.7300	2.1467	1,966.6000	1.9666	(8.391)	0	0	200
2020/11/16	R213	05/08/2021	10.14	Call	Bond Future	4,134.7400	4.1347	4,410.4700	4.4105	6.669	0	0	0
2020/11/16	R213	04/11/2021	11.10	Put	Bond Future	2,265.0500	2.2650	2,089.8100	2.0898	(7.737)	0	0	0
2020/11/16	R213	04/11/2021	11.11	Call	Bond Future	6,735.8100	6.7358	7,091.1100	7.0911	5.275	0	0	0
2020/11/16	R213	04/11/2021	11.09	Put	Bond Future	2,278.4800	2.2785	2,102.4200	2.1024	(7.727)	0	0	0
2020/11/16	R213	04/11/2021			Bond Future	10.2085	82.3461	10.1063	82.8758	(1.001)	0.0000	0.0000	0
2020/11/16	R213	04/11/2021	11.10	Call	Bond Future	6,701.5100	6.7015	7,055.9600	7.0560	5.289	0	0	0
2020/11/16	R213	04/11/2021	11.11	Put	Bond Future	2,251.4000	2.2514	2,077.0100	2.0770	(7.746)	0	0	0
2020/11/16	R213	04/11/2021	11.09	Call	Bond Future	6,666.9600	6.6670	7,020.5900	7.0206	5.304	0	0	0
2020/11/16	R214	04/02/2021	10.33	Call	Bond Future	1,045.1000	1.0451	993.8300	0.9938	(4.906)	0	0	0
2020/11/16	R214	04/02/2021	10.33	Put	Bond Future	5,142.1300	5.1421	5,136.7700	5.1368	(0.104)	0	0	0
2020/11/16	R214	04/02/2021			Bond Future	11.0217	66.6475	11.0298	66.6015	0.074	0.0000	0.0000	15,428
2020/11/16	R214	04/02/2021	10.32	Call	Bond Future	1,028.1800	1.0282	977.3200	0.9773	(4.947)	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
2020/11/16	R214	04/02/2021	10.32	Put	Bond Future	5,187.4800	5.1875	5,182.5300	5.1825	(0.095)	0	0	0
2020/11/16	R214	04/02/2021	10.31	Call	Bond Future	1,011.4400	1.0114	960.9900	0.9610	(4.988)	0	0	0
2020/11/16	R214	04/02/2021	10.31	Put	Bond Future	5,233.0900	5.2331	5,228.5500	5.2286	(0.087)	0	0	0
2020/11/16	R214	06/05/2021	12.26	Call	Bond Future	6,971.6600	6.9717	6,909.9800	6.9100	(0.885)	0	0	0
2020/11/16	R214	06/05/2021	12.26	Put	Bond Future	1,612.5400	1.6125	1,597.5700	1.5976	(0.928)	0	0	0
2020/11/16	R214	06/05/2021	12.25	Call	Bond Future	6,938.8000	6.9388	6,877.1100	6.8771	(0.889)	0	0	0
2020/11/16	R214	06/05/2021	12.25	Put	Bond Future	1,627.1900	1.6272	1,612.2100	1.6122	(0.921)	0	0	0
2020/11/16	R214	06/05/2021			Bond Future	11.2104	64.0774	11.2189	64.0307	0.076	0.0000	0.0000	0
2020/11/16	R214	06/05/2021	12.27	Call	Bond Future	7,004.5700	7.0046	6,942.9000	6.9429	(0.880)	0	0	0
2020/11/16	R214	06/05/2021	12.27	Put	Bond Future	1,598.0100	1.5980	1,583.0500	1.5831	(0.936)	0	0	0
2020/11/16	R214	05/08/2021	12.03	Put	Bond Future	2,919.3300	2.9193	2,912.6000	2.9126	(0.231)	0	0	0
2020/11/16	R214	05/08/2021	12.01	Call	Bond Future	6,025.7700	6.0258	5,971.8300	5.9718	(0.895)	0	0	0
2020/11/16	R214	05/08/2021			Bond Future	11.4096	64.7718	11.4185	64.7245	0.078	0.0000	0.0000	0
2020/11/16	R214	05/08/2021	12.02	Call	Bond Future	6,058.3100	6.0583	6,004.3100	6.0043	(0.891)	0	0	0
2020/11/16	R214	05/08/2021	12.02	Put	Bond Future	2,935.9700	2.9360	2,929.3000	2.9293	(0.227)	0	0	0
2020/11/16	R214	05/08/2021	12.03	Call	Bond Future	6,090.6900	6.0907	6,036.6300	6.0366	(0.888)	0	0	0
2020/11/16	R214	05/08/2021	12.01	Put	Bond Future	2,952.5100	2.9525	2,945.9000	2.9459	(0.224)	0	0	0
2020/11/16	R214	04/11/2021	12.47	Call	Bond Future	7,031.8100	7.0318	6,981.1800	6.9812	(0.720)	0	0	0
2020/11/16	R214	04/11/2021	12.46	Call	Bond Future	6,999.7100	6.9997	6,949.1300	6.9491	(0.723)	0	0	0
2020/11/16	R214	04/11/2021	12.46	Put	Bond Future	2,845.9200	2.8459	2,843.2200	2.8432	(0.095)	0	0	0
2020/11/16	R214	04/11/2021			Bond Future	11.6121	62.1914	11.6214	62.1435	0.080	0.0000	0.0000	0
2020/11/16	R214	04/11/2021	12.47	Put	Bond Future	2,831.7900	2.8318	2,829.0400	2.8290	(0.097)	0	0	0
2020/11/16	R214	04/11/2021	12.48	Call	Bond Future	7,063.9200	7.0639	7,013.2400	7.0132	(0.717)	0	0	0
2020/11/16	R214	04/11/2021	12.48	Put	Bond Future	2,817.7400	2.8177	2,814.9400	2.8149	(0.099)	0	0	0
2020/11/16	R248	04/02/2021	10.47	Call	Bond Future	667.9100	0.6679	665.9300	0.6659	(0.296)	0	0	0
2020/11/16	R248	04/02/2021	10.47	Put	Bond Future	6,749.8600	6.7499	6,590.4900	6.5905	(2.361)	0	0	0
2020/11/16	R248	04/02/2021	10.46	Call	Bond Future	652.2000	0.6522	650.0800	0.6501	(0.325)	0	0	0
2020/11/16	R248	04/02/2021	10.46	Put	Bond Future	6,811.6700	6.8117	6,652.1600	6.6522	(2.342)	0	0	0
2020/11/16	R248	04/02/2021	10.75	Call	Bond Future	1,219.1800	1.2192	1,223.4800	1.2235	0.353	0	0	0
2020/11/16	R248	04/02/2021			Bond Future	11.3084	82.4343	11.2853	82.5917	(0.205)	0.0000	0.0000	111,209
2020/11/16	R248	04/02/2021	10.48	Call	Bond Future	683.8700	0.6839	682.0400	0.6820	(0.268)	0	0	0
2020/11/16	R248	04/02/2021	10.48	Put	Bond Future	6,688.4300	6.6884	6,529.2100	6.5292	(2.381)	0	0	0
2020/11/16	R248	04/02/2021	9.80	Put	Bond Future	11,678.4900	11.6785	11,517.2900	11.5173	(1.380)	0	0	0
2020/11/16	R248	04/02/2021	9.80	Call	Bond Future	116.0400	0.1160	112.2300	0.1122	(3.283)	0	0	2,140
2020/11/16	R248	04/02/2021	10.80	Put	Bond Future	4,928.4500	4.9285	4,776.9800	4.7770	(3.073)	0	0	0
2020/11/16	R248	04/02/2021	10.80	Call	Bond Future	1,336.4800	1.3365	1,342.4000	1.3424	0.443	0	0	2,140
2020/11/16	R248	04/02/2021	11.50	Put	Bond Future	2,277.6200	2.2776	2,162.0400	2.1620	(5.075)	0	0	0
2020/11/16	R248	04/02/2021	11.50	Call	Bond Future	3,559.5100	3.5595	3,601.3200	3.6013	1.175	0	0	0
2020/11/16	R248	04/02/2021	10.75	Put	Bond Future	5,180.1000	5.1801	5,027.0100	5.0270	(2.955)	0	0	0
2020/11/16	R248	06/05/2021	12.36	Call	Bond Future	7,421.4200	7.4214	7,502.0400	7.5020	1.086	0	0	0
2020/11/16	R248	06/05/2021	12.36	Put	Bond Future	2,170.8500	2.1709	2,092.7100	2.0927	(3.600)	0	0	0
2020/11/16	R248	06/05/2021			Bond Future	11.5101	78.8974	11.4860	79.0562	(0.209)	0.0000	0.0000	0
2020/11/16	R248	06/05/2021	12.34	Call	Bond Future	7,344.8600	7.3449	7,424.6700	7.4247	1.087	0	0	0
2020/11/16	R248	06/05/2021	12.34	Put	Bond Future	2,210.3800	2.2104	2,131.4300	2.1314	(3.572)	0	0	0
2020/11/16	R248	06/05/2021	12.35	Call	Bond Future	7,383.1100	7.3831	7,463.3200	7.4633	1.086	0	0	0
2020/11/16	R248	06/05/2021	12.35	Put	Bond Future	2,190.5400	2.1905	2,111.9900	2.1120	(3.586)	0	0	0
2020/11/16	R248	05/08/2021	12.50	Put	Bond Future	3,085.9300	3.0859	3,007.0600	3.0071	(2.556)	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
2020/11/16	R248	05/08/2021	12.51	Put	Bond Future	3,064.1900	3.0642	2,985.6400	2.9856	(2.563)	0	0	0
2020/11/16	R248	05/08/2021	12.52	Call	Bond Future	7,822.6800	7.8227	7,904.7500	7.9048	1.049	0	0	0
2020/11/16	R248	05/08/2021			Bond Future	11.7239	79.7525	11.6988	79.9128	(0.214)	0.0000	0.0000	0
2020/11/16	R248	05/08/2021	12.50	Call	Bond Future	7,752.8900	7.7529	7,834.3200	7.8343	1.050	0	0	0
2020/11/16	R248	05/08/2021	12.51	Call	Bond Future	7,787.8800	7.7879	7,869.6300	7.8696	1.050	0	0	0
2020/11/16	R248	05/08/2021	12.52	Put	Bond Future	3,042.3500	3.0424	2,964.1200	2.9641	(2.571)	0	0	0
2020/11/16	R248	04/11/2021	12.85	Call	Bond Future	8,387.5800	8.3876	8,477.9300	8.4779	1.077	0	0	0
2020/11/16	R248	04/11/2021	12.85	Put	Bond Future	3,146.8300	3.1468	3,075.2300	3.0752	(2.275)	0	0	0
2020/11/16	R248	04/11/2021			Bond Future	11.9417	76.1990	11.9154	76.3610	(0.220)	0.0000	0.0000	0
2020/11/16	R248	04/11/2021	12.83	Call	Bond Future	8,321.0300	8.3210	8,410.8200	8.4108	1.079	0	0	0
2020/11/16	R248	04/11/2021	12.83	Put	Bond Future	3,188.4200	3.1884	3,116.2600	3.1163	(2.263)	0	0	0
2020/11/16	R248	04/11/2021	12.84	Call	Bond Future	8,354.2800	8.3543	8,444.3600	8.4444	1.078	0	0	0
2020/11/16	R248	04/11/2021	12.84	Put	Bond Future	3,167.5600	3.1676	3,095.6900	3.0957	(2.269)	0	0	0

**Total**

**1094660**