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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2020 TO 13/11/2020

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
2020/11/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	2025	04/02/2021		Bond Future	146.7740	146.7740	146.3658	146.3658	(0.278)	0.0000	0.0000	3,176
2020/11/13	2025	06/05/2021		Bond Future	148.3663	148.3663	147.9529	147.9529	(0.279)	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
2020/11/13	2025	05/08/2021			Bond Future	148.4812	148.4812	148.0630	148.0630	(0.282)	0.0000	0.0000	0
2020/11/13	2025	04/11/2021			Bond Future	150.1114	150.1114	149.6884	149.6884	(0.282)	0.0000	0.0000	0
2020/11/13	2029	04/02/2021			Bond Future	103.5061	103.5061	103.5120	103.5120	0.006	0.0000	0.0000	2,232
2020/11/13	2029	06/05/2021			Bond Future	103.4912	103.4912	103.4968	103.4968	0.005	0.0000	0.0000	0
2020/11/13	2029	05/08/2021			Bond Future	104.6373	104.6373	104.6427	104.6427	0.005	0.0000	0.0000	0
2020/11/13	2029	04/11/2021			Bond Future	104.6377	104.6377	104.6431	104.6431	0.005	0.0000	0.0000	0
2020/11/13	2030	04/02/2021	9.16	Call	Bond Future	2,685.0700	2.6851	2,491.6900	2.4917	(7.202)	0	0	0
2020/11/13	2030	04/02/2021	9.16	Put	Bond Future	1,799.9000	1.7999	1,926.2900	1.9263	7.022	0	0	0
2020/11/13	2030	04/02/2021	9.15	Call	Bond Future	2,652.0200	2.6520	2,459.9400	2.4599	(7.243)	0	0	0
2020/11/13	2030	04/02/2021	9.15	Put	Bond Future	1,824.4100	1.8244	1,952.1000	1.9521	6.999	0	0	0
2020/11/13	2030	04/02/2021	8.36	Put	Bond Future	4,618.0300	4.6180	4,852.8500	4.8529	5.085	0	0	0
2020/11/13	2030	04/02/2021	8.36	Call	Bond Future	748.9000	0.7489	663.9500	0.6639	(11.343)	0	0	800
2020/11/13	2030	04/02/2021	9.12	Put	Bond Future	1,899.4600	1.8995	2,031.0700	2.0311	6.929	0	0	0
2020/11/13	2030	04/02/2021	9.12	Call	Bond Future	2,554.1100	2.5541	2,365.9500	2.3659	(7.367)	0	0	1,000
2020/11/13	2030	04/02/2021	9.20	Put	Bond Future	1,704.3800	1.7044	1,825.6300	1.8256	7.114	0	0	0
2020/11/13	2030	04/02/2021	9.20	Call	Bond Future	2,819.3300	2.8193	2,620.8100	2.6208	(7.041)	0	0	1,600
2020/11/13	2030	04/02/2021	8.20	Put	Bond Future	5,390.4600	5.3905	5,644.1000	5.6441	4.705	0	0	0
2020/11/13	2030	04/02/2021			Bond Future	9.0071	94.0844	9.0621	93.7647	0.611	0.0000	0.0000	110,667
2020/11/13	2030	04/02/2021	9.17	Call	Bond Future	2,718.3300	2.7183	2,523.6500	2.5237	(7.162)	0	0	0
2020/11/13	2030	04/02/2021	9.17	Put	Bond Future	1,775.6500	1.7756	1,900.7400	1.9007	7.045	0	0	0
2020/11/13	2030	04/02/2021	8.86	Put	Bond Future	2,652.5700	2.6526	2,819.5900	2.8196	6.297	0	0	0
2020/11/13	2030	04/02/2021	8.86	Call	Bond Future	1,790.6500	1.7906	1,637.9000	1.6379	(8.530)	0	0	800
2020/11/13	2030	04/02/2021	10.20	Call	Bond Future	7,001.9400	7.0019	6,715.1500	6.7151	(4.096)	0	0	0
2020/11/13	2030	04/02/2021	10.20	Put	Bond Future	374.8900	0.3749	407.8700	0.4079	8.797	0	0	1,800
2020/11/13	2030	04/02/2021	8.37	Put	Bond Future	4,572.0700	4.5721	4,805.6400	4.8056	5.109	0	0	0
2020/11/13	2030	04/02/2021	8.37	Call	Bond Future	764.2800	0.7643	678.0800	0.6781	(11.279)	0	0	1,000
2020/11/13	2030	04/02/2021	8.20	Call	Bond Future	533.1000	0.5331	466.9700	0.4670	(12.405)	0	0	1,600
2020/11/13	2030	04/02/2021	9.30	Call	Bond Future	3,171.9400	3.1719	2,961.0600	2.9611	(6.648)	0	0	0
2020/11/13	2030	04/02/2021	9.30	Put	Bond Future	1,485.7500	1.4857	1,594.6400	1.5946	7.329	0	0	2,000
2020/11/13	2030	04/02/2021	9.35	Call	Bond Future	3,356.8200	3.3568	3,140.0300	3.1400	(6.458)	0	0	0
2020/11/13	2030	04/02/2021	9.35	Put	Bond Future	1,386.7200	1.3867	1,489.7000	1.4897	7.426	0	0	2,000
2020/11/13	2030	06/05/2021	10.04	Call	Bond Future	5,937.8400	5.9378	5,694.8600	5.6949	(4.092)	0	0	0
2020/11/13	2030	06/05/2021	10.04	Put	Bond Future	1,366.3800	1.3664	1,447.0200	1.4470	5.902	0	0	0
2020/11/13	2030	06/05/2021	9.15	Put	Bond Future	3,155.7300	3.1557	3,311.6900	3.3117	4.942	0	0	0
2020/11/13	2030	06/05/2021	9.15	Call	Bond Future	2,860.9300	2.8609	2,693.2700	2.6933	(5.860)	0	0	0
2020/11/13	2030	06/05/2021	9.92	Call	Bond Future	5,465.6100	5.4656	5,230.9200	5.2309	(4.294)	0	0	0
2020/11/13	2030	06/05/2021	7.97	Call	Bond Future	634.9600	0.6350	576.2500	0.5763	(9.246)	0	0	700
2020/11/13	2030	06/05/2021	9.27	Put	Bond Future	2,827.9500	2.8280	2,972.2800	2.9723	5.104	0	0	0
2020/11/13	2030	06/05/2021	9.27	Call	Bond Future	3,209.1800	3.2092	3,029.8900	3.0299	(5.587)	0	0	300
2020/11/13	2030	06/05/2021	10.95	Call	Bond Future	9,671.5700	9.6716	9,380.5400	9.3805	(3.009)	0	0	0
2020/11/13	2030	06/05/2021	10.95	Put	Bond Future	460.6400	0.4606	493.2300	0.4932	7.075	0	0	300
2020/11/13	2030	06/05/2021	11.70	Call	Bond Future	12,948.4200	12.9484	12,637.1500	12.6371	(2.404)	0	0	0
2020/11/13	2030	06/05/2021	11.70	Put	Bond Future	151.0400	0.1510	163.3900	0.1634	8.177	0	0	0
2020/11/13	2030	06/05/2021	11.69	Call	Bond Future	12,904.3700	12.9044	12,593.2800	12.5933	(2.411)	0	0	0
2020/11/13	2030	06/05/2021	11.69	Put	Bond Future	153.4700	0.1535	166.0000	0.1660	8.164	0	0	0
2020/11/13	2030	06/05/2021			Bond Future	9.2022	95.0832	9.2597	94.7596	0.625	0.0000	0.0000	0

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2020/11/13	2030	06/05/2021	10.74	Call	Bond Future	8,779.7800	8.7798	8,497.4600	8.4975	(3.216)	0	0	0
2020/11/13	2030	06/05/2021	10.74	Put	Bond Future	610.7000	0.6107	652.0000	0.6520	6.763	0	0	0
2020/11/13	2030	06/05/2021	9.92	Put	Bond Future	1,530.7500	1.5307	1,619.6800	1.6197	5.810	0	0	700
2020/11/13	2030	06/05/2021	9.22	Call	Bond Future	3,061.2400	3.0612	2,886.7600	2.8868	(5.700)	0	0	0
2020/11/13	2030	06/05/2021	9.22	Put	Bond Future	2,960.9200	2.9609	3,110.0600	3.1101	5.037	0	0	700
2020/11/13	2030	06/05/2021	7.97	Put	Bond Future	7,928.4300	7.9284	8,193.3400	8.1933	3.341	0	0	0
2020/11/13	2030	06/05/2021	8.77	Put	Bond Future	4,376.6800	4.3767	4,570.6500	4.5706	4.432	0	0	0
2020/11/13	2030	06/05/2021	8.77	Call	Bond Future	1,898.6600	1.8987	1,769.0100	1.7690	(6.829)	0	0	300
2020/11/13	2030	06/05/2021	11.71	Call	Bond Future	12,992.4600	12.9925	12,681.0200	12.6810	(2.397)	0	0	0
2020/11/13	2030	06/05/2021	11.71	Put	Bond Future	148.6400	0.1486	160.8200	0.1608	8.194	0	0	0
2020/11/13	2030	05/08/2021	9.45	Call	Bond Future	3,658.8400	3.6588	3,481.6700	3.4817	(4.842)	0	0	600
2020/11/13	2030	05/08/2021	12.10	Call	Bond Future	13,509.2800	13.5093	13,200.9600	13.2010	(2.282)	0	0	0
2020/11/13	2030	05/08/2021	12.10	Put	Bond Future	276.0200	0.2760	294.9900	0.2950	6.873	0	0	600
2020/11/13	2030	05/08/2021	10.42	Call	Bond Future	6,934.8900	6.9349	6,691.2000	6.6912	(3.514)	0	0	0
2020/11/13	2030	05/08/2021	10.42	Put	Bond Future	1,659.5700	1.6596	1,743.1700	1.7432	5.037	0	0	0
2020/11/13	2030	05/08/2021	10.41	Call	Bond Future	6,896.9500	6.8970	6,653.8100	6.6538	(3.525)	0	0	0
2020/11/13	2030	05/08/2021	10.41	Put	Bond Future	1,672.0800	1.6721	1,756.2300	1.7562	5.033	0	0	0
2020/11/13	2030	05/08/2021			Bond Future	9.4133	92.1084	9.4736	91.7811	0.640	0.0000	0.0000	0
2020/11/13	2030	05/08/2021	8.95	Put	Bond Future	4,946.9600	4.9470	5,138.3000	5.1383	3.868	0	0	0
2020/11/13	2030	05/08/2021	8.95	Call	Bond Future	2,379.4200	2.3794	2,243.4700	2.2435	(5.714)	0	0	600
2020/11/13	2030	05/08/2021	9.45	Put	Bond Future	3,459.5500	3.4595	3,609.6700	3.6097	4.339	0	0	0
2020/11/13	2030	05/08/2021	10.43	Call	Bond Future	6,973.1400	6.9731	6,728.9100	6.7289	(3.502)	0	0	0
2020/11/13	2030	05/08/2021	10.43	Put	Bond Future	1,647.4100	1.6474	1,730.4700	1.7305	5.042	0	0	0
2020/11/13	2030	04/11/2021	10.60	Call	Bond Future	6,913.0100	6.9130	6,674.5000	6.6745	(3.450)	0	0	0
2020/11/13	2030	04/11/2021	10.60	Put	Bond Future	1,943.5900	1.9436	2,036.0200	2.0360	4.756	0	0	0
2020/11/13	2030	04/11/2021	10.59	Put	Bond Future	1,956.1800	1.9562	2,049.1400	2.0491	4.752	0	0	0
2020/11/13	2030	04/11/2021			Bond Future	9.6215	93.0993	9.6845	92.7683	0.655	0.0000	0.0000	0
2020/11/13	2030	04/11/2021	10.61	Call	Bond Future	6,949.4500	6.9495	6,710.4200	6.7104	(3.440)	0	0	0
2020/11/13	2030	04/11/2021	10.61	Put	Bond Future	1,931.0700	1.9311	2,022.9800	2.0230	4.760	0	0	0
2020/11/13	2030	04/11/2021	10.59	Call	Bond Future	6,876.6100	6.8766	6,638.6300	6.6386	(3.461)	0	0	0
2020/11/13	2032	04/02/2021	9.63	Call	Bond Future	1,338.2500	1.3382	1,246.2300	1.2462	(6.876)	0	0	0
2020/11/13	2032	04/02/2021	9.63	Put	Bond Future	4,091.3900	4.0914	4,235.7100	4.2357	3.527	0	0	0
2020/11/13	2032	04/02/2021	9.29	Put	Bond Future	5,655.2400	5.6552	5,831.1600	5.8312	3.111	0	0	0
2020/11/13	2032	04/02/2021	9.29	Call	Bond Future	721.3800	0.7214	660.9600	0.6610	(8.376)	0	0	800
2020/11/13	2032	04/02/2021	10.82	Call	Bond Future	5,364.0700	5.3641	5,173.6000	5.1736	(3.551)	0	0	0
2020/11/13	2032	04/02/2021	10.82	Put	Bond Future	1,011.0400	1.0110	1,056.9100	1.0569	4.537	0	0	800
2020/11/13	2032	04/02/2021			Bond Future	10.0754	90.9162	10.1146	90.6799	0.388	0.0000	0.0000	120,344
2020/11/13	2032	04/02/2021	9.62	Call	Bond Future	1,316.4600	1.3165	1,225.4200	1.2254	(6.916)	0	0	0
2020/11/13	2032	04/02/2021	9.62	Put	Bond Future	4,132.7400	4.1327	4,278.0400	4.2780	3.516	0	0	0
2020/11/13	2032	04/02/2021	9.61	Call	Bond Future	1,295.0600	1.2951	1,204.9800	1.2050	(6.956)	0	0	0
2020/11/13	2032	04/02/2021	9.61	Put	Bond Future	4,174.5400	4.1745	4,320.8000	4.3208	3.504	0	0	0
2020/11/13	2032	04/02/2021	8.79	Put	Bond Future	8,513.3300	8.5133	8,723.3800	8.7234	2.467	0	0	0
2020/11/13	2032	04/02/2021	8.79	Call	Bond Future	242.0800	0.2421	215.7900	0.2158	(10.860)	0	0	800
2020/11/13	2032	06/05/2021	12.57	Call	Bond Future	12,425.5700	12.4256	12,200.9600	12.2010	(1.808)	0	0	0
2020/11/13	2032	06/05/2021	12.12	Call	Bond Future	10,492.3500	10.4923	10,277.2400	10.2772	(2.050)	0	0	0
2020/11/13	2032	06/05/2021	12.12	Put	Bond Future	596.2400	0.5962	620.4400	0.6204	4.059	0	0	0
2020/11/13	2032	06/05/2021			Bond Future	10.2890	87.7360	10.3298	87.4967	0.397	0.0000	0.0000	0

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2020/11/13	2032	06/05/2021	12.57	Put	Bond Future	338.1600	0.3382	352.8600	0.3529	4.347	0	0	736
2020/11/13	2032	06/05/2021	10.33	Put	Bond Future	3,349.7100	3.3497	3,453.4100	3.4534	3.096	0	0	0
2020/11/13	2032	06/05/2021	10.33	Call	Bond Future	3,590.0100	3.5900	3,454.4000	3.4544	(3.777)	0	0	736
2020/11/13	2032	06/05/2021	12.11	Call	Bond Future	10,449.9000	10.4499	10,235.0400	10.2350	(2.056)	0	0	0
2020/11/13	2032	06/05/2021	12.11	Put	Bond Future	603.4900	0.6035	627.9400	0.6279	4.051	0	0	0
2020/11/13	2032	06/05/2021	12.10	Call	Bond Future	10,407.4600	10.4075	10,192.8600	10.1929	(2.062)	0	0	0
2020/11/13	2032	06/05/2021	12.10	Put	Bond Future	610.8100	0.6108	635.5200	0.6355	4.045	0	0	0
2020/11/13	2032	05/08/2021	11.37	Call	Bond Future	7,004.4900	7.0045	6,830.6500	6.8307	(2.482)	0	0	0
2020/11/13	2032	05/08/2021	11.37	Put	Bond Future	2,315.5300	2.3155	2,383.7500	2.3838	2.946	0	0	0
2020/11/13	2032	05/08/2021			Bond Future	10.5135	88.6871	10.5561	88.4450	0.406	0.0000	0.0000	0
2020/11/13	2032	05/08/2021	11.35	Call	Bond Future	6,928.9700	6.9290	6,755.9200	6.7559	(2.497)	0	0	0
2020/11/13	2032	05/08/2021	11.35	Put	Bond Future	2,345.4400	2.3454	2,414.4500	2.4144	2.942	0	0	0
2020/11/13	2032	05/08/2021	11.36	Call	Bond Future	6,966.7100	6.9667	6,793.2600	6.7933	(2.490)	0	0	0
2020/11/13	2032	05/08/2021	11.36	Put	Bond Future	2,330.4400	2.3304	2,399.0500	2.3991	2.944	0	0	0
2020/11/13	2032	04/11/2021	11.71	Put	Bond Future	2,444.2300	2.4442	2,513.4700	2.5135	2.833	0	0	0
2020/11/13	2032	04/11/2021	11.69	Call	Bond Future	7,470.5600	7.4706	7,295.7700	7.2958	(2.340)	0	0	0
2020/11/13	2032	04/11/2021	11.70	Call	Bond Future	7,507.1100	7.5071	7,331.9700	7.3320	(2.333)	0	0	0
2020/11/13	2032	04/11/2021			Bond Future	10.7448	85.4962	10.7893	85.2515	0.414	0.0000	0.0000	0
2020/11/13	2032	04/11/2021	11.71	Call	Bond Future	7,543.7100	7.5437	7,368.2100	7.3682	(2.326)	0	0	0
2020/11/13	2032	04/11/2021	11.69	Put	Bond Future	2,472.4200	2.4724	2,542.3700	2.5424	2.829	0	0	0
2020/11/13	2032	04/11/2021	11.70	Put	Bond Future	2,458.2800	2.4583	2,527.8800	2.5279	2.831	0	0	0
2020/11/13	2033	04/02/2021			Bond Future	97.8116	97.8116	97.5114	97.5114	(0.307)	0.0000	0.0000	7,616
2020/11/13	2033	06/05/2021			Bond Future	97.6589	97.6589	97.3551	97.3551	(0.311)	0.0000	0.0000	0
2020/11/13	2033	05/08/2021			Bond Future	98.7403	98.7403	98.4330	98.4330	(0.311)	0.0000	0.0000	0
2020/11/13	2033	04/11/2021			Bond Future	98.6018	98.6018	98.2910	98.2910	(0.315)	0.0000	0.0000	0
2020/11/13	2037	04/02/2021	13.73	Call	Bond Future	15,030.6100	15.0306	14,427.4200	14.4274	(4.013)	0	0	0
2020/11/13	2037	04/02/2021	13.73	Put	Bond Future	38.9600	0.0390	46.5000	0.0465	19.353	0	0	300
2020/11/13	2037	04/02/2021	10.85	Call	Bond Future	2,336.3000	2.3363	2,046.5500	2.0466	(12.402)	0	0	0
2020/11/13	2037	04/02/2021	10.85	Put	Bond Future	3,217.6600	3.2177	3,538.6400	3.5386	9.976	0	0	72
2020/11/13	2037	04/02/2021	10.35	Call	Bond Future	1,080.6900	1.0807	908.0400	0.9080	(15.976)	0	0	0
2020/11/13	2037	04/02/2021	10.35	Put	Bond Future	5,307.5500	5.3075	5,745.6300	5.7456	8.254	0	0	72
2020/11/13	2037	04/02/2021	10.28	Call	Bond Future	947.8200	0.9478	790.7300	0.7907	(16.574)	0	0	0
2020/11/13	2037	04/02/2021	10.28	Put	Bond Future	5,659.3100	5.6593	6,112.9500	6.1129	8.016	0	0	0
2020/11/13	2037	04/02/2021	11.90	Call	Bond Future	6,487.5600	6.4876	5,999.7800	5.9998	(7.519)	0	0	0
2020/11/13	2037	04/02/2021	10.27	Call	Bond Future	929.6800	0.9297	774.7700	0.7748	(16.663)	0	0	0
2020/11/13	2037	04/02/2021	10.27	Put	Bond Future	5,710.7400	5.7107	6,166.5600	6.1666	7.982	0	0	0
2020/11/13	2037	04/02/2021			Bond Future	10.9869	81.6705	11.0830	81.0598	0.875	0.0000	0.0000	129,571
2020/11/13	2037	04/02/2021	11.97	Put	Bond Future	883.9700	0.8840	998.2800	0.9983	12.931	0	0	0
2020/11/13	2037	04/02/2021	11.97	Call	Bond Future	6,812.5800	6.8126	6,316.1600	6.3162	(7.287)	0	0	300
2020/11/13	2037	04/02/2021	9.65	Put	Bond Future	9,514.6000	9.5146	10,070.4900	10.0705	5.842	0	0	0
2020/11/13	2037	04/02/2021	9.65	Call	Bond Future	251.3000	0.2513	196.4600	0.1965	(21.823)	0	0	72
2020/11/13	2037	04/02/2021	10.29	Call	Bond Future	966.0700	0.9661	806.7800	0.8068	(16.488)	0	0	0
2020/11/13	2037	04/02/2021	10.29	Put	Bond Future	5,608.0800	5.6081	6,059.5200	6.0595	8.050	0	0	0
2020/11/13	2037	04/02/2021	11.90	Put	Bond Future	958.8100	0.9588	1,081.7600	1.0818	12.823	0	0	240
2020/11/13	2037	04/02/2021	10.48	Put	Bond Future	4,694.7200	4.6947	5,102.9100	5.1029	8.695	0	0	0
2020/11/13	2037	04/02/2021	10.48	Call	Bond Future	1,357.1000	1.3571	1,154.5600	1.1546	(14.924)	0	0	240

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
2020/11/13	2037	06/05/2021	12.42	Call	Bond Future	8,504.8100	8.5048	8,021.9400	8.0219	(5.678)	0	0	0
2020/11/13	2037	06/05/2021	12.43	Call	Bond Future	8,544.4300	8.5444	8,060.5600	8.0606	(5.663)	0	0	0
2020/11/13	2037	06/05/2021	12.44	Put	Bond Future	1,439.0500	1.4391	1,571.7400	1.5717	9.221	0	0	0
2020/11/13	2037	06/05/2021			Bond Future	11.2031	82.5378	11.3033	81.9203	0.894	0.0000	0.0000	0
2020/11/13	2037	06/05/2021	12.42	Put	Bond Future	1,467.3600	1.4674	1,602.0600	1.6021	9.180	0	0	0
2020/11/13	2037	06/05/2021	12.43	Put	Bond Future	1,453.1500	1.4531	1,586.8500	1.5869	9.201	0	0	0
2020/11/13	2037	06/05/2021	12.44	Call	Bond Future	8,584.1100	8.5841	8,099.2300	8.0992	(5.649)	0	0	0
2020/11/13	2037	05/08/2021	12.26	Put	Bond Future	2,726.7100	2.7267	2,921.9800	2.9220	7.161	0	0	0
2020/11/13	2037	05/08/2021	12.27	Call	Bond Future	7,497.0300	7.4970	7,066.8600	7.0669	(5.738)	0	0	0
2020/11/13	2037	05/08/2021	12.27	Put	Bond Future	2,710.6700	2.7107	2,904.9400	2.9049	7.167	0	0	0
2020/11/13	2037	05/08/2021	12.28	Call	Bond Future	7,535.4300	7.5354	7,104.2700	7.1043	(5.722)	0	0	0
2020/11/13	2037	05/08/2021			Bond Future	11.4348	79.1769	11.5393	78.5524	0.914	0.0000	0.0000	0
2020/11/13	2037	05/08/2021	12.26	Call	Bond Future	7,458.4200	7.4584	7,029.2500	7.0292	(5.754)	0	0	0
2020/11/13	2037	05/08/2021	12.28	Put	Bond Future	2,694.4900	2.6945	2,887.7700	2.8878	7.173	0	0	0
2020/11/13	2037	04/11/2021	12.82	Put	Bond Future	2,527.6900	2.5277	2,703.6500	2.7037	6.961	0	0	0
2020/11/13	2037	04/11/2021	12.83	Call	Bond Future	8,906.5500	8.9065	8,450.3900	8.4504	(5.122)	0	0	0
2020/11/13	2037	04/11/2021			Bond Future	11.6599	80.0288	11.7687	79.3976	0.933	0.0000	0.0000	0
2020/11/13	2037	04/11/2021	12.81	Call	Bond Future	8,838.8700	8.8389	8,384.4900	8.3845	(5.141)	0	0	0
2020/11/13	2037	04/11/2021	12.81	Put	Bond Future	2,545.1100	2.5451	2,721.9600	2.7220	6.949	0	0	0
2020/11/13	2037	04/11/2021	12.82	Call	Bond Future	8,872.6900	8.8727	8,417.4200	8.4174	(5.131)	0	0	0
2020/11/13	2037	04/11/2021	12.83	Put	Bond Future	2,510.3600	2.5104	2,685.4300	2.6854	6.974	0	0	0
2020/11/13	2038	04/02/2021			Bond Future	108.1884	108.1884	107.7596	107.7596	(0.396)	0.0000	0.0000	9,468
2020/11/13	2038	06/05/2021			Bond Future	109.3623	109.3623	108.9284	108.9284	(0.397)	0.0000	0.0000	0
2020/11/13	2038	05/08/2021			Bond Future	108.8543	108.8543	108.4155	108.4155	(0.403)	0.0000	0.0000	0
2020/11/13	2038	04/11/2021			Bond Future	110.0495	110.0495	109.6058	109.6058	(0.403)	0.0000	0.0000	0
2020/11/13	2040	04/02/2021	10.42	Call	Bond Future	919.4700	0.9195	746.8700	0.7469	(18.772)	0	0	0
2020/11/13	2040	04/02/2021	10.42	Put	Bond Future	6,059.3900	6.0594	6,603.0300	6.6030	8.972	0	0	0
2020/11/13	2040	04/02/2021	9.57	Put	Bond Future	11,951.0600	11.9511	12,636.4000	12.6364	5.735	0	0	0
2020/11/13	2040	04/02/2021	9.57	Call	Bond Future	111.6600	0.1117	80.7600	0.0808	(27.673)	0	0	800
2020/11/13	2040	04/02/2021	10.07	Put	Bond Future	8,210.5500	8.2105	8,834.7100	8.8347	7.602	0	0	0
2020/11/13	2040	04/02/2021	9.49	Put	Bond Future	12,599.4100	12.5994	13,290.3600	13.2904	5.484	0	0	0
2020/11/13	2040	04/02/2021	9.49	Call	Bond Future	88.9200	0.0889	63.6300	0.0636	(28.441)	0	0	500
2020/11/13	2040	04/02/2021			Bond Future	11.1444	83.4340	11.2510	82.7177	0.957	0.0000	0.0000	76,405
2020/11/13	2040	04/02/2021	10.41	Call	Bond Future	900.5800	0.9006	730.5900	0.7306	(18.876)	0	0	0
2020/11/13	2040	04/02/2021	10.41	Put	Bond Future	6,114.9600	6.1150	6,661.2100	6.6612	8.933	0	0	0
2020/11/13	2040	04/02/2021	10.40	Call	Bond Future	881.9500	0.8819	714.5400	0.7145	(18.982)	0	0	0
2020/11/13	2040	04/02/2021	10.40	Put	Bond Future	6,170.8900	6.1709	6,719.7200	6.7197	8.894	0	0	0
2020/11/13	2040	04/02/2021	10.07	Call	Bond Future	404.4600	0.4045	312.3800	0.3124	(22.766)	0	0	800
2020/11/13	2040	04/02/2021	11.74	Call	Bond Future	5,329.7000	5.3297	4,814.5200	4.8145	(9.666)	0	0	0
2020/11/13	2040	04/02/2021	11.74	Put	Bond Future	1,453.2800	1.4533	1,654.3400	1.6543	13.835	0	0	800
2020/11/13	2040	04/02/2021	10.24	Put	Bond Future	7,112.6000	7.1126	7,700.7600	7.7008	8.269	0	0	0
2020/11/13	2040	04/02/2021	10.24	Call	Bond Future	617.1000	0.6171	489.0200	0.4890	(20.755)	0	0	500
2020/11/13	2040	04/02/2021	11.57	Call	Bond Future	4,567.3500	4.5674	4,087.6700	4.0877	(10.502)	0	0	0
2020/11/13	2040	04/02/2021	11.57	Put	Bond Future	1,767.0400	1.7670	2,003.6000	2.0036	13.387	0	0	500
2020/11/13	2040	06/05/2021	10.83	Put	Bond Future	6,055.7700	6.0558	6,502.3600	6.5024	7.375	0	0	0
2020/11/13	2040	06/05/2021	10.83	Call	Bond Future	2,471.2400	2.4712	2,193.6600	2.1937	(11.232)	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
2020/11/13	2040	06/05/2021	11.58	Put	Bond Future	3,425.6600	3.4257	3,728.3000	3.7283	8.835	0	0	0
2020/11/13	2040	06/05/2021	11.58	Call	Bond Future	4,863.4100	4.8634	4,441.8800	4.4419	(8.667)	0	0	300
2020/11/13	2040	06/05/2021	12.44	Call	Bond Future	8,363.7000	8.3637	7,814.6400	7.8146	(6.565)	0	0	0
2020/11/13	2040	06/05/2021	12.44	Put	Bond Future	1,730.0800	1.7301	1,905.1900	1.9052	10.121	0	0	0
2020/11/13	2040	06/05/2021			Bond Future	11.3578	84.3200	11.4689	83.5958	0.979	0.0000	0.0000	0
2020/11/13	2040	06/05/2021	13.38	Call	Bond Future	12,366.1800	12.3662	11,723.2500	11.7233	(5.199)	0	0	0
2020/11/13	2040	06/05/2021	13.38	Put	Bond Future	657.2400	0.6572	738.4800	0.7385	12.361	0	0	300
2020/11/13	2040	06/05/2021	12.43	Call	Bond Future	8,323.0500	8.3230	7,775.2600	7.7753	(6.582)	0	0	0
2020/11/13	2040	06/05/2021	12.43	Put	Bond Future	1,746.6700	1.7467	1,923.0500	1.9231	10.098	0	0	0
2020/11/13	2040	06/05/2021	12.42	Call	Bond Future	8,282.4700	8.2825	7,735.9500	7.7360	(6.599)	0	0	0
2020/11/13	2040	06/05/2021	12.42	Put	Bond Future	1,763.3900	1.7634	1,941.0400	1.9410	10.074	0	0	0
2020/11/13	2040	05/08/2021	11.05	Put	Bond Future	6,763.0300	6.7630	7,193.4000	7.1934	6.364	0	0	0
2020/11/13	2040	05/08/2021	11.05	Call	Bond Future	3,236.1300	3.2361	2,934.3000	2.9343	(9.327)	0	0	900
2020/11/13	2040	05/08/2021	12.48	Call	Bond Future	8,160.4100	8.1604	7,650.9100	7.6509	(6.244)	0	0	0
2020/11/13	2040	05/08/2021	12.49	Put	Bond Future	2,773.2700	2.7733	2,994.8500	2.9949	7.990	0	0	0
2020/11/13	2040	05/08/2021	12.47	Call	Bond Future	8,120.0100	8.1200	7,611.6400	7.6116	(6.261)	0	0	0
2020/11/13	2040	05/08/2021			Bond Future	11.5863	80.7281	11.7023	79.9959	1.002	0.0000	0.0000	0
2020/11/13	2040	05/08/2021	11.55	Put	Bond Future	4,956.9800	4.9570	5,306.5100	5.3065	7.051	0	0	0
2020/11/13	2040	05/08/2021	11.55	Call	Bond Future	4,726.1000	4.7261	4,343.4300	4.3434	(8.097)	0	0	900
2020/11/13	2040	05/08/2021	14.80	Call	Bond Future	17,236.8300	17.2368	16,550.3900	16.5504	(3.982)	0	0	0
2020/11/13	2040	05/08/2021	14.80	Put	Bond Future	384.2100	0.3842	429.9700	0.4300	11.910	0	0	900
2020/11/13	2040	05/08/2021	12.48	Put	Bond Future	2,789.6000	2.7896	3,012.3000	3.0123	7.983	0	0	0
2020/11/13	2040	05/08/2021	12.49	Call	Bond Future	8,200.8400	8.2008	7,690.2200	7.6902	(6.226)	0	0	0
2020/11/13	2040	05/08/2021	12.47	Put	Bond Future	2,806.0300	2.8060	3,029.8600	3.0299	7.977	0	0	0
2020/11/13	2040	04/11/2021	12.90	Call	Bond Future	9,056.7000	9.0567	8,530.5000	8.5305	(5.810)	0	0	0
2020/11/13	2040	04/11/2021	12.90	Put	Bond Future	2,759.9400	2.7599	2,973.8600	2.9739	7.751	0	0	0
2020/11/13	2040	04/11/2021	12.89	Call	Bond Future	9,021.6900	9.0217	8,496.5600	8.4966	(5.821)	0	0	0
2020/11/13	2040	04/11/2021	12.89	Put	Bond Future	2,778.8400	2.7788	2,993.8300	2.9938	7.737	0	0	0
2020/11/13	2040	04/11/2021			Bond Future	11.8079	81.5968	11.9289	80.8566	1.024	0.0000	0.0000	0
2020/11/13	2040	04/11/2021	12.91	Call	Bond Future	9,091.7500	9.0917	8,564.4900	8.5645	(5.799)	0	0	0
2020/11/13	2040	04/11/2021	12.91	Put	Bond Future	2,741.1500	2.7412	2,954.0100	2.9540	7.765	0	0	0
2020/11/13	2044	04/02/2021	10.36	Put	Bond Future	7,177.6100	7.1776	7,735.5900	7.7356	7.774	0	0	0
2020/11/13	2044	04/02/2021	10.37	Call	Bond Future	612.4700	0.6125	490.5300	0.4905	(19.910)	0	0	0
2020/11/13	2044	04/02/2021	10.35	Put	Bond Future	7,240.4600	7.2405	7,800.6100	7.8006	7.736	0	0	0
2020/11/13	2044	04/02/2021	10.04	Put	Bond Future	9,381.8600	9.3819	9,994.2200	9.9942	6.527	0	0	0
2020/11/13	2044	04/02/2021	10.04	Call	Bond Future	283.2900	0.2833	217.9100	0.2179	(23.079)	0	0	0
2020/11/13	2044	04/02/2021	10.84	Call	Bond Future	1,561.6300	1.5616	1,321.6100	1.3216	(15.370)	0	0	0
2020/11/13	2044	04/02/2021			Bond Future	11.2751	79.6187	11.3766	78.9409	0.901	0.0000	0.0000	39,139
2020/11/13	2044	04/02/2021	10.36	Call	Bond Future	598.1800	0.5982	478.4200	0.4784	(20.021)	0	0	0
2020/11/13	2044	04/02/2021	10.37	Put	Bond Future	7,115.1000	7.1151	7,670.9000	7.6709	7.812	0	0	0
2020/11/13	2044	04/02/2021	10.35	Call	Bond Future	584.1200	0.5841	466.5300	0.4665	(20.131)	0	0	0
2020/11/13	2044	04/02/2021	9.66	Put	Bond Future	12,357.5200	12.3575	13,007.2900	13.0073	5.258	0	0	0
2020/11/13	2044	04/02/2021	9.66	Call	Bond Future	105.4600	0.1055	77.4900	0.0775	(26.522)	0	0	265
2020/11/13	2044	04/02/2021	10.84	Put	Bond Future	4,579.9400	4.5799	5,017.6600	5.0177	9.557	0	0	265
2020/11/13	2044	04/02/2021	10.29	Call	Bond Future	504.7700	0.5048	399.7400	0.3997	(20.807)	0	0	0
2020/11/13	2044	04/02/2021	10.29	Put	Bond Future	7,625.0100	7.6250	8,197.7200	8.1977	7.511	0	0	265
2020/11/13	2044	06/05/2021	11.79	Call	Bond Future	5,156.9800	5.1570	4,742.6900	4.7427	(8.034)	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
2020/11/13	2044	06/05/2021	11.79	Put	Bond Future	3,203.4100	3.2034	3,474.4100	3.4744	8.460	0	0	3,100
2020/11/13	2044	06/05/2021	11.10	Call	Bond Future	2,872.5800	2.8726	2,580.6300	2.5806	(10.163)	0	0	0
2020/11/13	2044	06/05/2021	12.50	Call	Bond Future	8,058.8200	8.0588	7,547.8500	7.5478	(6.341)	0	0	0
2020/11/13	2044	06/05/2021	12.50	Put	Bond Future	1,886.7000	1.8867	2,061.0200	2.0610	9.239	0	0	3,100
2020/11/13	2044	06/05/2021	12.43	Call	Bond Future	7,759.0400	7.7590	7,256.0000	7.2560	(6.483)	0	0	0
2020/11/13	2044	06/05/2021	12.43	Put	Bond Future	1,984.6400	1.9846	2,166.8900	2.1669	9.183	0	0	0
2020/11/13	2044	06/05/2021	11.40	Call	Bond Future	3,795.5300	3.7955	3,448.1000	3.4481	(9.154)	0	0	0
2020/11/13	2044	06/05/2021	11.40	Put	Bond Future	4,344.3100	4.3443	4,682.1700	4.6822	7.777	0	0	3,100
2020/11/13	2044	06/05/2021	12.44	Call	Bond Future	7,801.8200	7.8018	7,297.6200	7.2976	(6.463)	0	0	0
2020/11/13	2044	06/05/2021	12.44	Put	Bond Future	1,970.3700	1.9704	2,151.4600	2.1515	9.191	0	0	0
2020/11/13	2044	06/05/2021			Bond Future	11.4837	80.4642	11.5896	79.7790	0.923	0.0000	0.0000	0
2020/11/13	2044	06/05/2021	11.90	Call	Bond Future	5,578.4700	5.5785	5,146.8400	5.1468	(7.737)	0	0	0
2020/11/13	2044	06/05/2021	11.90	Put	Bond Future	2,943.6800	2.9437	3,197.3400	3.1973	8.617	0	0	0
2020/11/13	2044	06/05/2021	11.35	Put	Bond Future	4,514.4200	4.5144	4,861.3300	4.8613	7.684	0	0	0
2020/11/13	2044	06/05/2021	11.35	Call	Bond Future	3,634.6800	3.6347	3,296.3000	3.2963	(9.310)	0	0	3,100
2020/11/13	2044	06/05/2021	11.10	Put	Bond Future	5,443.1900	5.4432	5,836.5300	5.8365	7.226	0	0	3,100
2020/11/13	2044	06/05/2021	10.70	Put	Bond Future	7,233.4100	7.2334	7,702.9500	7.7029	6.491	0	0	0
2020/11/13	2044	06/05/2021	10.70	Call	Bond Future	1,827.0800	1.8271	1,611.3300	1.6113	(11.808)	0	0	3,100
2020/11/13	2044	06/05/2021	12.45	Call	Bond Future	7,844.4500	7.8445	7,339.1000	7.3391	(6.442)	0	0	0
2020/11/13	2044	06/05/2021	12.45	Put	Bond Future	1,956.0300	1.9560	2,135.9700	2.1360	9.199	0	0	0
2020/11/13	2044	05/08/2021	12.61	Call	Bond Future	8,175.7200	8.1757	7,692.5800	7.6926	(5.909)	0	0	0
2020/11/13	2044	05/08/2021	12.61	Put	Bond Future	2,824.8200	2.8248	3,034.5000	3.0345	7.423	0	0	0
2020/11/13	2044	05/08/2021	12.60	Put	Bond Future	2,845.3800	2.8454	3,056.1600	3.0562	7.408	0	0	0
2020/11/13	2044	05/08/2021			Bond Future	11.7070	76.9557	11.8177	76.2628	0.946	0.0000	0.0000	0
2020/11/13	2044	05/08/2021	12.59	Call	Bond Future	8,105.5100	8.1055	7,624.5700	7.6246	(5.933)	0	0	0
2020/11/13	2044	05/08/2021	12.59	Put	Bond Future	2,866.0700	2.8661	3,077.9500	3.0780	7.393	0	0	0
2020/11/13	2044	05/08/2021	12.60	Call	Bond Future	8,140.5900	8.1406	7,658.5500	7.6586	(5.921)	0	0	0
2020/11/13	2044	04/11/2021	12.91	Call	Bond Future	8,650.1900	8.6502	8,163.0200	8.1630	(5.632)	0	0	0
2020/11/13	2044	04/11/2021	12.91	Put	Bond Future	3,008.9600	3.0090	3,222.1100	3.2221	7.084	0	0	0
2020/11/13	2044	04/11/2021			Bond Future	11.9234	77.7838	12.0389	77.0835	0.968	0.0000	0.0000	0
2020/11/13	2044	04/11/2021	12.89	Call	Bond Future	8,583.0400	8.5830	8,097.8900	8.0979	(5.652)	0	0	0
2020/11/13	2044	04/11/2021	12.89	Put	Bond Future	3,048.8400	3.0488	3,264.0100	3.2640	7.057	0	0	0
2020/11/13	2044	04/11/2021	12.90	Call	Bond Future	8,616.5900	8.6166	8,130.4300	8.1304	(5.642)	0	0	0
2020/11/13	2044	04/11/2021	12.90	Put	Bond Future	3,028.8400	3.0288	3,243.0000	3.2430	7.071	0	0	0
2020/11/13	2046	04/02/2021			Bond Future	96.9585	96.9585	96.3177	96.3177	(0.661)	0.0000	0.0000	14,771
2020/11/13	2046	06/05/2021			Bond Future	96.2228	96.2228	95.5746	95.5746	(0.674)	0.0000	0.0000	0
2020/11/13	2046	05/08/2021			Bond Future	97.2887	97.2887	96.6330	96.6330	(0.674)	0.0000	0.0000	0
2020/11/13	2046	04/11/2021			Bond Future	96.5524	96.5524	95.8895	95.8895	(0.687)	0.0000	0.0000	0
2020/11/13	2050	04/02/2021			Bond Future	97.5139	97.5139	96.8033	96.8033	(0.729)	0.0000	0.0000	12,407
2020/11/13	2050	06/05/2021			Bond Future	98.5718	98.5718	97.8530	97.8530	(0.729)	0.0000	0.0000	0
2020/11/13	2050	05/08/2021			Bond Future	97.7385	97.7385	97.0117	97.0117	(0.744)	0.0000	0.0000	0
2020/11/13	2050	04/11/2021			Bond Future	98.8118	98.8118	98.0769	98.0769	(0.744)	0.0000	0.0000	0
2020/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	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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2020/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	AL37	04/02/2021			Index Future	777.3740	777.3740	776.2340	776.2340	(0.147)	0.0000	0.0000	0
2020/11/13	AL37	06/05/2021			Index Future	785.6140	785.6140	784.4590	784.4590	(0.147)	0.0000	0.0000	0
2020/11/13	AL37	05/08/2021			Index Future	794.0340	794.0340	792.8650	792.8650	(0.147)	0.0000	0.0000	0
2020/11/13	AL37	04/11/2021			Index Future	802.6550	802.6550	801.4730	801.4730	(0.147)	0.0000	0.0000	0
2020/11/13	AL7T	04/02/2021			Index Future	856.4950	856.4950	853.9530	853.9530	(0.297)	0.0000	0.0000	0
2020/11/13	AL7T	06/05/2021			Index Future	865.5740	865.5740	863.0010	863.0010	(0.297)	0.0000	0.0000	0
2020/11/13	AL7T	05/08/2021			Index Future	874.8510	874.8510	872.2490	872.2490	(0.297)	0.0000	0.0000	0
2020/11/13	AL7T	04/11/2021			Index Future	884.3500	884.3500	881.7190	881.7190	(0.298)	0.0000	0.0000	0
2020/11/13	ALBI	04/02/2021			Index Future	750.2120	750.2120	746.7410	746.7410	(0.463)	0.0000	0.0000	230
2020/11/13	ALBI	06/05/2021			Index Future	758.1650	758.1650	754.6530	754.6530	(0.463)	0.0000	0.0000	0
2020/11/13	ALBI	05/08/2021			Index Future	766.2900	766.2900	762.7400	762.7400	(0.463)	0.0000	0.0000	0
2020/11/13	ALBI	04/11/2021			Index Future	774.6100	774.6100	771.0210	771.0210	(0.463)	0.0000	0.0000	0
2020/11/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	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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2020/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/13	ES33	04/02/2021			Bond Future	11.5248	76.6227	11.6103	76.1729	0.742	0.0000	0.0000	350
2020/11/13	ES33	06/05/2021			Bond Future	11.7778	73.6610	11.8670	73.2061	0.757	0.0000	0.0000	0
2020/11/13	ES33	05/08/2021			Bond Future	12.0442	74.4594	12.1374	73.9995	0.773	0.0000	0.0000	0
2020/11/13	ES33	04/11/2021			Bond Future	12.3193	71.4858	12.4165	71.0208	0.789	0.0000	0.0000	0
2020/11/13	ES42	04/02/2021			Bond Future	12.0925	75.2236	12.1991	74.6071	0.881	0.0000	0.0000	4,789
2020/11/13	ES42	06/05/2021			Bond Future	12.3418	71.7634	12.4535	71.1400	0.904	0.0000	0.0000	0
2020/11/13	ES42	05/08/2021			Bond Future	12.5977	72.5416	12.7146	71.9114	0.927	0.0000	0.0000	0
2020/11/13	ES42	04/11/2021			Bond Future	12.8638	69.0642	12.9863	68.4271	0.952	0.0000	0.0000	0
2020/11/13	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	04/02/2021	750.96	Put	GOVI	103,650.0000	10.3650	136,830.0000	13.6830	32.012	0	0	0
2020/11/13	GOVI	04/02/2021			GOVI	740.5950	740.5950	737.2770	737.2770	(0.448)	0.0000	0.0000	999
2020/11/13	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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2020/11/13	GOVI	04/02/2021	750.95	Put	GOVI	103,550.0000	10.3550	136,730.0000	13.6730	32.042	0	0	0
2020/11/13	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	04/02/2021	750.94	Put	GOVI	103,450.0000	10.3450	136,630.0000	13.6630	32.073	0	0	0
2020/11/13	GOVI	06/05/2021	678.68	Call	GOVI	697,660.0000	69.7660	664,090.0000	66.4090	(4.812)	0	0	0
2020/11/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	06/05/2021	678.67	Call	GOVI	697,760.0000	69.7760	664,190.0000	66.4190	(4.811)	0	0	0
2020/11/13	GOVI	06/05/2021			GOVI	748.4460	748.4460	745.0890	745.0890	(0.449)	0.0000	0.0000	0
2020/11/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	06/05/2021	678.69	Call	GOVI	697,560.0000	69.7560	663,990.0000	66.3990	(4.812)	0	0	0
2020/11/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	05/08/2021	719.14	Call	GOVI	373,270.0000	37.3270	339,330.0000	33.9330	(9.093)	0	0	0
2020/11/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	05/08/2021	719.13	Call	GOVI	373,370.0000	37.3370	339,430.0000	33.9430	(9.090)	0	0	0
2020/11/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	05/08/2021			GOVI	756.4670	756.4670	753.0730	753.0730	(0.449)	0.0000	0.0000	0
2020/11/13	GOVI	05/08/2021	719.15	Call	GOVI	373,170.0000	37.3170	339,230.0000	33.9230	(9.095)	0	0	0
2020/11/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	04/11/2021	728.41	Call	GOVI	362,710.0000	36.2710	328,390.0000	32.8390	(9.462)	0	0	0
2020/11/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	04/11/2021	728.40	Call	GOVI	362,810.0000	36.2810	328,490.0000	32.8490	(9.459)	0	0	0
2020/11/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GOVI	04/11/2021			GOVI	764.6810	764.6810	761.2490	761.2490	(0.449)	0.0000	0.0000	0
2020/11/13	GOVI	04/11/2021	728.42	Call	GOVI	362,610.0000	36.2610	328,290.0000	32.8290	(9.465)	0	0	0
2020/11/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/13	IGOV	04/02/2021			Index Future	265.9270	265.9270	265.3040	265.3040	(0.234)	0.0000	0.0000	989
2020/11/13	IGOV	06/05/2021			Index Future	268.8110	268.8110	268.1800	268.1800	(0.235)	0.0000	0.0000	21
2020/11/13	IGOV	05/08/2021			Index Future	271.7560	271.7560	271.1180	271.1180	(0.235)	0.0000	0.0000	0
2020/11/13	IGOV	04/11/2021			Index Future	274.7700	274.7700	274.1250	274.1250	(0.235)	0.0000	0.0000	0
2020/11/13	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/13	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1600	92.1600	0.000	0.0000	0.0000	0
2020/11/13	IS05	15/06/2021			Interest Rate Swap	90.2500	90.2500	90.2400	90.2400	(0.011)	0.0000	0.0000	0
2020/11/13	IS05	21/09/2021			Interest Rate Swap	89.1400	89.1400	89.1400	89.1400	0.000	0.0000	0.0000	0
2020/11/13	IS05	21/12/2021			Interest Rate Swap	90.3200	90.3200	90.3300	90.3300	0.011	0.0000	0.0000	51
2020/11/13	IS05	15/03/2022			Interest Rate Swap	89.6700	89.6700	89.6900	89.6900	0.022	0.0000	0.0000	0
2020/11/13	IS05	21/06/2022			Interest Rate Swap	89.7000	89.7000	89.7400	89.7400	0.045	0.0000	0.0000	0
2020/11/13	IS05	20/09/2022			Interest Rate Swap	92.7600	92.7600	92.8000	92.8000	0.043	0.0000	0.0000	0
2020/11/13	IS05	20/12/2022			Interest Rate Swap	93.1900	93.1900	93.2400	93.2400	0.054	0.0000	0.0000	0
2020/11/13	IS05	22/03/2023			Interest Rate Swap	85.5400	85.5400	85.6000	85.6000	0.070	0.0000	0.0000	0
2020/11/13	IS05	20/06/2023			Interest Rate Swap	91.0800	91.0800	91.1300	91.1300	0.055	0.0000	0.0000	0
2020/11/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/13	IS10	17/12/2025			Interest Rate Swap	78.5900	78.5900	78.8400	78.8400	0.318	0.0000	0.0000	0
2020/11/13	IS10	16/03/2026			Interest Rate Swap	75.1000	75.1000	75.3800	75.3800	0.373	0.0000	0.0000	0
2020/11/13	IS10	15/06/2026			Interest Rate Swap	73.5000	73.5000	73.8000	73.8000	0.408	0.0000	0.0000	0

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2020/11/13	IS10	21/09/2026			Interest Rate Swap	75.5300	75.5300	75.8600	75.8600	0.437	0.0000	0.0000	0
2020/11/13	IS10	21/12/2026			Interest Rate Swap	79.5800	79.5800	79.9200	79.9200	0.427	0.0000	0.0000	0
2020/11/13	IS10	15/03/2027			Interest Rate Swap	78.0900	78.0900	78.4400	78.4400	0.448	0.0000	0.0000	0
2020/11/13	IS10	21/06/2027			Interest Rate Swap	80.2100	80.2100	80.5700	80.5700	0.449	0.0000	0.0000	0
2020/11/13	IS10	20/09/2027			Interest Rate Swap	86.0800	86.0800	86.4400	86.4400	0.418	0.0000	0.0000	0
2020/11/13	IS10	20/12/2027			Interest Rate Swap	86.5400	86.5400	86.9000	86.9000	0.416	0.0000	0.0000	0
2020/11/13	IS10	22/03/2028			Interest Rate Swap	79.6200	79.6200	79.9600	79.9600	0.427	0.0000	0.0000	0
2020/11/13	IS10	20/06/2028			Interest Rate Swap	87.6000	87.6000	87.9100	87.9100	0.354	0.0000	0.0000	0
2020/11/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/13	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/13	JBAF	15/12/2020			Jibar Tradeable Future	3.3050	96.6950	3.2950	96.7050	(0.303)	0.0000	0.0000	30,010
2020/11/13	JBAF	20/01/2021			Jibar Tradeable Future	3.2800	96.7200	3.2700	96.7300	(0.305)	0.0000	0.0000	0
2020/11/13	JBAF	17/02/2021			Jibar Tradeable Future	3.2400	96.7600	3.2400	96.7600	0.000	0.0000	0.0000	0
2020/11/13	JBAF	17/03/2021			Jibar Tradeable Future	3.2750	96.7250	3.2750	96.7250	0.000	0.0000	0.0000	0
2020/11/13	JBAF	21/04/2021			Jibar Tradeable Future	3.3000	96.7000	3.3000	96.7000	0.000	0.0000	0.0000	0
2020/11/13	JBAF	15/06/2021			Jibar Tradeable Future	3.3700	96.6300	3.3700	96.6300	0.000	0.0000	0.0000	0
2020/11/13	JBAF	15/09/2021			Jibar Tradeable Future	3.4750	96.5250	3.4750	96.5250	0.000	0.0000	0.0000	30,000
2020/11/13	JBAF	15/12/2021			Jibar Tradeable Future	3.6900	96.3100	3.6800	96.3200	(0.271)	0.0000	0.0000	0
2020/11/13	JBAF	16/03/2022			Jibar Tradeable Future	3.8100	96.1900	3.7900	96.2100	(0.525)	0.0000	0.0000	0
2020/11/13	JBAF	15/06/2022			Jibar Tradeable Future	4.1150	95.8850	4.0850	95.9150	(0.729)	0.0000	0.0000	0
2020/11/13	JBAF	21/09/2022			Jibar Tradeable Future	4.2050	95.7950	4.1750	95.8250	(0.713)	0.0000	0.0000	0
2020/11/13	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	R023	04/02/2021	6.34	Call	Bond Future	4,519.5200	4.5195	4,291.5100	4.2915	(5.045)	0	0	0
2020/11/13	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	R023	04/02/2021			Bond Future	4.0626	110.6562	4.1745	110.4282	2.755	0.0000	0.0000	31,134
2020/11/13	R023	04/02/2021	6.33	Call	Bond Future	4,500.2200	4.5002	4,272.2100	4.2722	(5.067)	0	0	0
2020/11/13	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	R023	04/02/2021	6.32	Call	Bond Future	4,480.9100	4.4809	4,252.9000	4.2529	(5.088)	0	0	0
2020/11/13	R023	06/05/2021	7.58	Call	Bond Future	6,142.0300	6.1420	5,911.0800	5.9111	(3.760)	0	0	0
2020/11/13	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	R023	06/05/2021			Bond Future	4.0278	107.9229	4.1564	107.6920	3.194	0.0000	0.0000	0
2020/11/13	R023	06/05/2021	7.57	Call	Bond Future	6,125.4000	6.1254	5,894.4500	5.8945	(3.770)	0	0	0
2020/11/13	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	R023	06/05/2021	7.56	Call	Bond Future	6,108.7700	6.1088	5,877.8200	5.8778	(3.781)	0	0	0
2020/11/13	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/13	R023	05/08/2021	5.30	Call	Bond Future	2,089.0900	2.0891	1,877.0300	1.8770	(10.151)	0	0	0
2020/11/13	R023	05/08/2021	5.30	Put	Bond Future	55.4300	0.0554	77.0200	0.0770	38.950	0	0	0
2020/11/13	R023	05/08/2021	5.29	Call	Bond Future	2,075.2500	2.0753	1,863.6000	1.8636	(10.199)	0	0	0
2020/11/13	R023	05/08/2021	5.29	Put	Bond Future	56.7000	0.0567	78.7000	0.0787	38.801	0	0	0
2020/11/13	R023	05/08/2021			Bond Future	3.9709	109.0924	4.1219	108.8587	3.801	0.0000	0.0000	0
2020/11/13	R023	05/08/2021	5.31	Call	Bond Future	2,102.9300	2.1029	1,890.4700	1.8905	(10.103)	0	0	0
2020/11/13	R023	05/08/2021	5.31	Put	Bond Future	54.1700	0.0542	75.3600	0.0754	39.118	0	0	0
2020/11/13	R023	04/11/2021	4.91	Call	Bond Future	1,435.6700	1.4357	1,242.6200	1.2426	(13.447)	0	0	0
2020/11/13	R023	04/11/2021	4.91	Put	Bond Future	117.1900	0.1172	160.3800	0.1604	36.855	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
2020/11/13	R023	04/11/2021	4.90	Call	Bond Future	1,424.9700	1.4250	1,232.5300	1.2325	(13.505)	0	0	0
2020/11/13	R023	04/11/2021	4.90	Put	Bond Future	119.3300	0.1193	163.1300	0.1631	36.705	0	0	0
2020/11/13	R023	04/11/2021			Bond Future	3.8924	106.3582	4.0734	106.1220	4.650	0.0000	0.0000	0
2020/11/13	R023	04/11/2021	4.92	Call	Bond Future	1,446.3900	1.4464	1,252.7500	1.2528	(13.388)	0	0	0
2020/11/13	R023	04/11/2021	4.92	Put	Bond Future	115.0700	0.1151	157.6700	0.1577	37.021	0	0	0
2020/11/13	R035	04/02/2021	10.05	Call	Bond Future	854.0300	0.8540	742.0700	0.7421	(13.110)	0	0	0
2020/11/13	R035	04/02/2021	10.05	Put	Bond Future	5,843.6900	5.8437	6,180.5200	6.1805	5.764	0	0	0
2020/11/13	R035	04/02/2021	10.04	Call	Bond Future	837.1000	0.8371	726.7500	0.7267	(13.182)	0	0	0
2020/11/13	R035	04/02/2021	10.04	Put	Bond Future	5,896.4700	5.8965	6,234.9100	6.2349	5.740	0	0	0
2020/11/13	R035	04/02/2021	10.14	Put	Bond Future	5,383.3600	5.3834	5,705.2700	5.7053	5.980	0	0	650
2020/11/13	R035	04/02/2021	11.14	Call	Bond Future	4,002.9800	4.0030	3,706.5700	3.7066	(7.405)	0	0	0
2020/11/13	R035	04/02/2021	11.14	Put	Bond Future	1,835.3100	1.8353	1,987.6900	1.9877	8.303	0	0	650
2020/11/13	R035	04/02/2021			Bond Future	10.7960	90.2276	10.8661	89.7788	0.650	0.0000	0.0000	100,098
2020/11/13	R035	04/02/2021	10.06	Call	Bond Future	871.3200	0.8713	757.7300	0.7577	(13.037)	0	0	0
2020/11/13	R035	04/02/2021	10.06	Put	Bond Future	5,791.3500	5.7913	6,126.5500	6.1265	5.788	0	0	0
2020/11/13	R035	04/02/2021	10.14	Call	Bond Future	1,017.6300	1.0176	890.7500	0.8908	(12.468)	0	0	0
2020/11/13	R035	06/05/2021	10.24	Put	Bond Future	6,771.1500	6.7712	7,077.7100	7.0777	4.527	0	0	0
2020/11/13	R035	06/05/2021	10.24	Call	Bond Future	1,743.6000	1.7436	1,596.1400	1.5961	(8.457)	0	0	793
2020/11/13	R035	06/05/2021	11.55	Call	Bond Future	5,750.8900	5.7509	5,448.3400	5.4483	(5.261)	0	0	0
2020/11/13	R035	06/05/2021	11.55	Put	Bond Future	2,502.1000	2.5021	2,653.5700	2.6536	6.054	0	0	1,650
2020/11/13	R035	06/05/2021	12.77	Call	Bond Future	10,784.5300	10.7845	10,390.0200	10.3900	(3.658)	0	0	0
2020/11/13	R035	06/05/2021	12.77	Put	Bond Future	799.4300	0.7994	858.9400	0.8589	7.444	0	0	1,650
2020/11/13	R035	06/05/2021	12.91	Put	Bond Future	683.7900	0.6838	736.0700	0.7361	7.646	0	0	600
2020/11/13	R035	06/05/2021	12.37	Call	Bond Future	9,095.3700	9.0954	8,725.4900	8.7255	(4.067)	0	0	0
2020/11/13	R035	06/05/2021	12.35	Put	Bond Future	1,249.8800	1.2499	1,335.4000	1.3354	6.842	0	0	0
2020/11/13	R035	06/05/2021	10.40	Put	Bond Future	6,059.8200	6.0598	6,346.3000	6.3463	4.728	0	0	0
2020/11/13	R035	06/05/2021	12.36	Put	Bond Future	1,237.1300	1.2371	1,321.9500	1.3219	6.856	0	0	0
2020/11/13	R035	06/05/2021			Bond Future	11.0136	86.7108	11.0867	86.2568	0.664	0.0000	0.0000	0
2020/11/13	R035	06/05/2021	11.32	Call	Bond Future	4,878.1100	4.8781	4,599.4300	4.5994	(5.713)	0	0	0
2020/11/13	R035	06/05/2021	11.32	Put	Bond Future	2,999.5400	2.9995	3,174.8800	3.1749	5.846	0	0	793
2020/11/13	R035	06/05/2021	12.02	Call	Bond Future	7,682.2600	7.6823	7,338.8100	7.3388	(4.471)	0	0	0
2020/11/13	R035	06/05/2021	12.02	Put	Bond Future	1,735.3900	1.7354	1,845.9600	1.8460	6.371	0	0	793
2020/11/13	R035	06/05/2021	11.15	Put	Bond Future	3,435.5100	3.4355	3,629.9100	3.6299	5.659	0	0	0
2020/11/13	R035	06/05/2021	11.15	Call	Bond Future	4,279.4800	4.2795	4,019.8600	4.0199	(6.067)	0	0	600
2020/11/13	R035	06/05/2021	12.91	Call	Bond Future	11,388.2800	11.3883	10,986.5400	10.9865	(3.528)	0	0	0
2020/11/13	R035	06/05/2021	10.81	Put	Bond Future	4,485.4700	4.4855	4,720.5200	4.7205	5.240	0	0	0
2020/11/13	R035	06/05/2021	10.81	Call	Bond Future	3,202.8100	3.2028	2,983.8400	2.9838	(6.837)	0	0	1,650
2020/11/13	R035	06/05/2021	12.37	Put	Bond Future	1,224.4700	1.2245	1,308.6100	1.3086	6.872	0	0	0
2020/11/13	R035	06/05/2021	12.35	Call	Bond Future	9,012.7300	9.0127	8,644.2300	8.6442	(4.089)	0	0	0
2020/11/13	R035	06/05/2021	10.40	Call	Bond Future	2,106.9100	2.1069	1,939.3700	1.9394	(7.952)	0	0	600
2020/11/13	R035	06/05/2021	12.36	Call	Bond Future	9,054.0300	9.0540	8,684.8300	8.6848	(4.078)	0	0	0
2020/11/13	R035	05/08/2021	5.31	Call	Bond Future	0.3300	0.0003	0.2600	0.0003	(21.212)	0	0	0
2020/11/13	R035	05/08/2021	5.31	Put	Bond Future	50,440.4900	50.4405	50,899.3900	50.8994	0.910	0	0	0
2020/11/13	R035	05/08/2021			Bond Future	11.2451	87.6505	11.3214	87.1916	0.678	0.0000	0.0000	0
2020/11/13	R035	05/08/2021	5.29	Call	Bond Future	0.3100	0.0003	0.2500	0.0003	(19.355)	0	0	0
2020/11/13	R035	05/08/2021	5.29	Put	Bond Future	50,673.7600	50.6738	51,132.6700	51.1327	0.906	0	0	0
2020/11/13	R035	05/08/2021	5.30	Call	Bond Future	0.3200	0.0003	0.2600	0.0003	(18.750)	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
2020/11/13	R035	05/08/2021	5.30	Put	Bond Future	50,557.0600		50.5571	51,015.9700	51.0160	0.908	0	0	0
2020/11/13	R035	04/11/2021	11.08	Call	Bond Future	3,676.6300		3.6766	3,465.7800	3.4658	(5.735)	0	0	0
2020/11/13	R035	04/11/2021	11.08	Put	Bond Future	6,083.5300		6.0835	6,336.6800	6.3367	4.161	0	0	782
2020/11/13	R035	04/11/2021	10.23	Put	Bond Future	9,652.3500		9.6524	9,985.8100	9.9858	3.455	0	0	0
2020/11/13	R035	04/11/2021	12.53	Call	Bond Future	8,477.7400		8.4777	8,147.2900	8.1473	(3.898)	0	0	0
2020/11/13	R035	04/11/2021	12.53	Put	Bond Future	2,662.0600		2.6621	2,795.6100	2.7956	5.017	0	0	0
2020/11/13	R035	04/11/2021	11.75	Put	Bond Future	4,125.5600		4.1256	4,317.4800	4.3175	4.652	0	0	782
2020/11/13	R035	04/11/2021			Bond Future	11.4824		84.1190	11.5619	83.6550	0.693	0.0000	0.0000	0
2020/11/13	R035	04/11/2021	10.23	Call	Bond Future	1,815.2000		1.8152	1,684.6600	1.6847	(7.191)	0	0	782
2020/11/13	R035	04/11/2021	12.51	Call	Bond Future	8,409.6300		8.4096	8,080.5400	8.0805	(3.913)	0	0	0
2020/11/13	R035	04/11/2021	12.51	Put	Bond Future	2,699.2300		2.6992	2,834.1400	2.8341	4.998	0	0	0
2020/11/13	R035	04/11/2021	11.75	Call	Bond Future	5,671.3500		5.6713	5,399.2700	5.3993	(4.797)	0	0	0
2020/11/13	R035	04/11/2021	12.52	Call	Bond Future	8,443.6600		8.4437	8,113.8900	8.1139	(3.906)	0	0	0
2020/11/13	R035	04/11/2021	12.52	Put	Bond Future	2,680.5900		2.6806	2,814.8200	2.8148	5.007	0	0	0
2020/11/13	R186	04/02/2021	8.16	Call	Bond Future	5,586.8300		5.5868	5,420.3600	5.4204	(2.980)	0	0	0
2020/11/13	R186	04/02/2021	8.17	Put	Bond Future	223.3000		0.2233	237.7300	0.2377	6.462	0	0	0
2020/11/13	R186	04/02/2021	8.15	Call	Bond Future	5,543.4500		5.5435	5,377.3000	5.3773	(2.997)	0	0	0
2020/11/13	R186	04/02/2021	8.00	Put	Bond Future	332.3300		0.3323	352.8900	0.3529	6.187	0	0	15,177
2020/11/13	R186	04/02/2021			Bond Future	7.0975		117.5132	7.1324	117.3320	0.492	0.0000	0.0000	77,642
2020/11/13	R186	04/02/2021	8.16	Put	Bond Future	228.7600		0.2288	243.5100	0.2435	6.448	0	0	0
2020/11/13	R186	04/02/2021	8.17	Call	Bond Future	5,630.3000		5.6303	5,463.5100	5.4635	(2.962)	0	0	0
2020/11/13	R186	04/02/2021	8.15	Put	Bond Future	234.3300		0.2343	249.4000	0.2494	6.431	0	0	0
2020/11/13	R186	04/02/2021	8.00	Call	Bond Future	4,903.8100		4.9038	4,743.1500	4.7431	(3.276)	0	0	0
2020/11/13	R186	06/05/2021	10.76	Call	Bond Future	15,794.4300		15.7944	15,610.9800	15.6110	(1.161)	0	0	0
2020/11/13	R186	06/05/2021	10.76	Put	Bond Future	3.3000		0.0033	3.5600	0.0036	7.879	0	0	0
2020/11/13	R186	06/05/2021	10.77	Call	Bond Future	15,835.3900		15.8354	15,651.9300	15.6519	(1.159)	0	0	0
2020/11/13	R186	06/05/2021	10.77	Put	Bond Future	3.2100		0.0032	3.4600	0.0035	7.788	0	0	0
2020/11/13	R186	06/05/2021			Bond Future	7.2624		118.7598	7.2995	118.5761	0.511	0.0000	0.0000	0
2020/11/13	R186	06/05/2021	10.78	Call	Bond Future	15,876.3300		15.8763	15,692.8700	15.6929	(1.156)	0	0	0
2020/11/13	R186	06/05/2021	10.78	Put	Bond Future	3.1200		0.0031	3.3700	0.0034	8.013	0	0	0
2020/11/13	R186	05/08/2021	8.62	Call	Bond Future	6,227.5900		6.2276	6,076.9700	6.0770	(2.419)	0	0	0
2020/11/13	R186	05/08/2021	8.62	Put	Bond Future	839.6600		0.8397	874.9500	0.8750	4.203	0	0	0
2020/11/13	R186	05/08/2021	8.61	Call	Bond Future	6,193.2500		6.1933	6,042.9600	6.0430	(2.427)	0	0	0
2020/11/13	R186	05/08/2021	8.61	Put	Bond Future	849.6600		0.8497	885.2800	0.8853	4.192	0	0	0
2020/11/13	R186	05/08/2021			Bond Future	7.4411		114.7655	7.4806	114.5796	0.531	0.0000	0.0000	0
2020/11/13	R186	05/08/2021	8.63	Call	Bond Future	6,262.0000		6.2620	6,111.0300	6.1110	(2.411)	0	0	0
2020/11/13	R186	05/08/2021	8.63	Put	Bond Future	829.7700		0.8298	864.7100	0.8647	4.211	0	0	0
2020/11/13	R186	04/11/2021	8.09	Call	Bond Future	3,902.5000		3.9025	3,781.8000	3.7818	(3.093)	0	0	0
2020/11/13	R186	04/11/2021	8.09	Put	Bond Future	1,862.6100		1.8626	1,929.9100	1.9299	3.613	0	0	0
2020/11/13	R186	04/11/2021	8.10	Call	Bond Future	3,931.1400		3.9311	3,810.0100	3.8100	(3.081)	0	0	0
2020/11/13	R186	04/11/2021	8.10	Put	Bond Future	1,847.5100		1.8475	1,914.3800	1.9144	3.619	0	0	0
2020/11/13	R186	04/11/2021			Bond Future	7.6292		115.9998	7.6712	115.8118	0.551	0.0000	0.0000	0
2020/11/13	R186	04/11/2021	8.11	Call	Bond Future	3,959.8900		3.9599	3,838.3200	3.8383	(3.070)	0	0	0
2020/11/13	R186	04/11/2021	8.11	Put	Bond Future	1,832.5300		1.8325	1,898.9600	1.8990	3.625	0	0	0
2020/11/13	R197	04/02/2021			Bond Future	315.9697		315.9697	316.1490	316.1490	0.057	0.0000	0.0000	2,460
2020/11/13	R197	06/05/2021			Bond Future	319.3972		319.3972	319.5769	319.5769	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
2020/11/13	R197	05/08/2021			Bond Future	314.9425		315.1238		0.058	0.0000	0.0000	0
2020/11/13	R197	04/11/2021			Bond Future	318.4009		318.5839		0.057	0.0000	0.0000	0
2020/11/13	R202	04/02/2021			Bond Future	215.5970		215.6130		0.007	0.0000	0.0000	7,827
2020/11/13	R202	06/05/2021			Bond Future	217.9358		217.9506		0.007	0.0000	0.0000	0
2020/11/13	R202	05/08/2021			Bond Future	216.1044		216.1192		0.007	0.0000	0.0000	0
2020/11/13	R202	04/11/2021			Bond Future	218.4772		218.4920		0.007	0.0000	0.0000	0
2020/11/13	R209	04/02/2021	10.12	Call	Bond Future	1,628.4700	1.6285	1,430.4800	1.4305	(12.158)	0	0	0
2020/11/13	R209	04/02/2021	10.12	Put	Bond Future	3,619.3000	3.6193	3,910.2000	3.9102	8.037	0	0	0
2020/11/13	R209	04/02/2021			Bond Future	10.4603	70.5998	10.5461	70.1109	0.820	0.0000	0.0000	27,703
2020/11/13	R209	04/02/2021	10.11	Call	Bond Future	1,605.5800	1.6056	1,409.4300	1.4094	(12.217)	0	0	0
2020/11/13	R209	04/02/2021	10.11	Put	Bond Future	3,656.1600	3.6562	3,948.9000	3.9489	8.007	0	0	0
2020/11/13	R209	04/02/2021	10.10	Call	Bond Future	1,582.7500	1.5828	1,388.4500	1.3884	(12.276)	0	0	0
2020/11/13	R209	04/02/2021	10.10	Put	Bond Future	3,693.1500	3.6931	3,987.7400	3.9877	7.977	0	0	0
2020/11/13	R209	06/05/2021	12.25	Call	Bond Future	9,010.3800	9.0104	8,591.6800	8.5917	(4.647)	0	0	0
2020/11/13	R209	06/05/2021	12.25	Put	Bond Future	848.0300	0.8480	923.7400	0.9237	8.928	0	0	9,150
2020/11/13	R209	06/05/2021	11.00	Call	Bond Future	4,573.3000	4.5733	4,266.0200	4.2660	(6.719)	0	0	0
2020/11/13	R209	06/05/2021	11.00	Put	Bond Future	2,637.0700	2.6371	2,824.2000	2.8242	7.096	0	0	3,500
2020/11/13	R209	06/05/2021	10.00	Put	Bond Future	5,639.9100	5.6399	5,955.6000	5.9556	5.597	0	0	0
2020/11/13	R209	06/05/2021	10.00	Call	Bond Future	1,889.7500	1.8897	1,711.0300	1.7110	(9.457)	0	0	1,500
2020/11/13	R209	06/05/2021	12.23	Call	Bond Future	8,936.0700	8.9361	8,518.6900	8.5187	(4.671)	0	0	0
2020/11/13	R209	06/05/2021	12.23	Put	Bond Future	866.3700	0.8664	943.4000	0.9434	8.891	0	0	0
2020/11/13	R209	06/05/2021	12.22	Call	Bond Future	8,898.9600	8.8990	8,482.2500	8.4823	(4.683)	0	0	0
2020/11/13	R209	06/05/2021	12.22	Put	Bond Future	875.6600	0.8757	953.3600	0.9534	8.873	0	0	0
2020/11/13	R209	06/05/2021			Bond Future	10.6460	68.2088	10.7350	67.7144	0.836	0.0000	0.0000	2,850
2020/11/13	R209	06/05/2021	11.25	Call	Bond Future	5,431.7500	5.4317	5,097.3400	5.0973	(6.157)	0	0	0
2020/11/13	R209	06/05/2021	11.25	Put	Bond Future	2,176.3000	2.1763	2,336.3000	2.3363	7.352	0	0	9,150
2020/11/13	R209	06/05/2021	10.25	Put	Bond Future	4,709.9600	4.7100	4,992.2500	4.9923	5.993	0	0	0
2020/11/13	R209	06/05/2021	10.25	Call	Bond Future	2,445.6600	2.4457	2,233.5400	2.2335	(8.673)	0	0	5,325
2020/11/13	R209	06/05/2021	12.24	Call	Bond Future	8,973.2200	8.9732	8,555.1700	8.5552	(4.659)	0	0	0
2020/11/13	R209	06/05/2021	12.24	Put	Bond Future	857.1600	0.8572	933.5200	0.9335	8.908	0	0	0
2020/11/13	R209	05/08/2021	11.81	Call	Bond Future	7,204.3700	7.2044	6,846.8900	6.8469	(4.962)	0	0	0
2020/11/13	R209	05/08/2021	11.81	Put	Bond Future	2,209.6700	2.2097	2,352.0700	2.3521	6.444	0	0	0
2020/11/13	R209	05/08/2021			Bond Future	10.8390	68.9481	10.9314	68.4483	0.852	0.0000	0.0000	0
2020/11/13	R209	05/08/2021	11.79	Call	Bond Future	7,141.1700	7.1412	6,785.3100	6.7853	(4.983)	0	0	0
2020/11/13	R209	05/08/2021	11.79	Put	Bond Future	2,243.7900	2.2438	2,387.8100	2.3878	6.419	0	0	0
2020/11/13	R209	05/08/2021	11.80	Call	Bond Future	7,172.7500	7.1727	6,816.0800	6.8161	(4.973)	0	0	0
2020/11/13	R209	05/08/2021	11.80	Put	Bond Future	2,226.6800	2.2267	2,369.8900	2.3699	6.432	0	0	0
2020/11/13	R209	04/11/2021	12.19	Call	Bond Future	7,923.5400	7.9235	7,555.3600	7.5554	(4.647)	0	0	0
2020/11/13	R209	04/11/2021	12.19	Put	Bond Future	2,193.5900	2.1936	2,330.7100	2.3307	6.251	0	0	0
2020/11/13	R209	04/11/2021	12.17	Call	Bond Future	7,862.0400	7.8620	7,495.3100	7.4953	(4.665)	0	0	0
2020/11/13	R209	04/11/2021			Bond Future	11.0358	66.5498	11.1316	66.0445	0.869	0.0000	0.0000	0
2020/11/13	R209	04/11/2021	12.17	Put	Bond Future	2,225.1000	2.2251	2,363.6700	2.3637	6.228	0	0	0
2020/11/13	R209	04/11/2021	12.18	Call	Bond Future	7,892.7700	7.8928	7,525.3100	7.5253	(4.656)	0	0	0
2020/11/13	R209	04/11/2021	12.18	Put	Bond Future	2,209.3000	2.2093	2,347.1400	2.3471	6.239	0	0	0
2020/11/13	R210	04/02/2021			Bond Future	193.1184		193.1284		0.005	0.0000	0.0000	1,254

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
2020/11/13	R210	06/05/2021			Bond Future	192.5035	192.5035	192.5129	192.5129	0.005	0.0000	0.0000	0
2020/11/13	R210	05/08/2021			Bond Future	194.6355	194.6355	194.6446	194.6446	0.005	0.0000	0.0000	0
2020/11/13	R210	04/11/2021			Bond Future	194.0369	194.0369	194.0460	194.0460	0.005	0.0000	0.0000	0
2020/11/13	R212	04/02/2021			Bond Future	169.9007	169.9007	169.8574	169.8574	(0.025)	0.0000	0.0000	7,050
2020/11/13	R212	06/05/2021			Bond Future	171.7441	171.7441	171.6995	171.6995	(0.026)	0.0000	0.0000	0
2020/11/13	R212	05/08/2021			Bond Future	171.3176	171.3176	171.2723	171.2723	(0.026)	0.0000	0.0000	0
2020/11/13	R212	04/11/2021			Bond Future	173.1987	173.1987	173.1527	173.1527	(0.027)	0.0000	0.0000	0
2020/11/13	R213	04/02/2021	9.40	Call	Bond Future	1,919.3000	1.9193	1,792.9800	1.7930	(6.582)	0	0	0
2020/11/13	R213	04/02/2021	9.40	Put	Bond Future	2,740.1200	2.7401	2,865.6100	2.8656	4.580	0	0	0
2020/11/13	R213	04/02/2021	9.39	Call	Bond Future	1,893.3200	1.8933	1,768.0300	1.7680	(6.617)	0	0	0
2020/11/13	R213	04/02/2021	9.39	Put	Bond Future	2,771.6700	2.7717	2,898.1900	2.8982	4.565	0	0	0
2020/11/13	R213	04/02/2021			Bond Future	9.5437	86.9127	9.5881	86.6609	0.466	0.0000	0.0000	8,955
2020/11/13	R213	04/02/2021	9.41	Call	Bond Future	1,945.4800	1.9455	1,818.1300	1.8181	(6.546)	0	0	0
2020/11/13	R213	04/02/2021	9.41	Put	Bond Future	2,708.8300	2.7088	2,833.2900	2.8333	4.595	0	0	0
2020/11/13	R213	06/05/2021	11.91	Call	Bond Future	11,242.9400	11.2429	11,004.8600	11.0049	(2.118)	0	0	0
2020/11/13	R213	06/05/2021	11.91	Put	Bond Future	317.6400	0.3176	334.5100	0.3345	5.311	0	0	0
2020/11/13	R213	06/05/2021			Bond Future	9.7373	84.3058	9.7836	84.0508	0.476	0.0000	0.0000	0
2020/11/13	R213	06/05/2021	11.90	Call	Bond Future	11,201.5100	11.2015	10,963.6400	10.9636	(2.124)	0	0	0
2020/11/13	R213	06/05/2021	11.90	Put	Bond Future	321.9900	0.3220	339.0700	0.3391	5.305	0	0	0
2020/11/13	R213	06/05/2021	11.89	Call	Bond Future	11,160.1000	11.1601	10,922.4300	10.9224	(2.130)	0	0	0
2020/11/13	R213	06/05/2021	11.89	Put	Bond Future	326.4000	0.3264	343.6800	0.3437	5.294	0	0	0
2020/11/13	R213	05/08/2021	10.85	Call	Bond Future	6,639.1300	6.6391	6,451.9300	6.4519	(2.820)	0	0	0
2020/11/13	R213	05/08/2021	10.85	Put	Bond Future	1,976.7000	1.9767	2,047.3600	2.0474	3.575	0	0	0
2020/11/13	R213	05/08/2021	10.84	Call	Bond Future	6,603.0300	6.6030	6,416.2600	6.4163	(2.829)	0	0	0
2020/11/13	R213	05/08/2021	10.84	Put	Bond Future	1,990.1400	1.9901	2,061.2300	2.0612	3.572	0	0	0
2020/11/13	R213	05/08/2021	10.14	Put	Bond Future	3,246.9600	3.2470	3,353.2700	3.3533	3.274	0	0	200
2020/11/13	R213	05/08/2021	9.34	Put	Bond Future	5,568.0900	5.5681	5,723.0200	5.7230	2.782	0	0	0
2020/11/13	R213	05/08/2021	9.34	Call	Bond Future	2,255.7400	2.2557	2,152.8100	2.1528	(4.563)	0	0	200
2020/11/13	R213	05/08/2021			Bond Future	9.9439	85.2194	9.9923	84.9616	0.486	0.0000	0.0000	0
2020/11/13	R213	05/08/2021	10.86	Call	Bond Future	6,675.2700	6.6753	6,487.6500	6.4876	(2.811)	0	0	0
2020/11/13	R213	05/08/2021	10.86	Put	Bond Future	1,963.3400	1.9633	2,033.5800	2.0336	3.578	0	0	0
2020/11/13	R213	05/08/2021	10.78	Call	Bond Future	6,387.8100	6.3878	6,203.6400	6.2036	(2.883)	0	0	0
2020/11/13	R213	05/08/2021	10.78	Put	Bond Future	2,073.0400	2.0730	2,146.7300	2.1467	3.555	0	0	200
2020/11/13	R213	05/08/2021	10.14	Call	Bond Future	4,286.2900	4.2863	4,134.7400	4.1347	(3.536)	0	0	0
2020/11/13	R213	04/11/2021	11.10	Put	Bond Future	2,190.4700	2.1905	2,265.0500	2.2650	3.405	0	0	0
2020/11/13	R213	04/11/2021	11.11	Call	Bond Future	6,922.3200	6.9223	6,735.8100	6.7358	(2.694)	0	0	0
2020/11/13	R213	04/11/2021	11.09	Put	Bond Future	2,203.5100	2.2035	2,278.4800	2.2785	3.402	0	0	0
2020/11/13	R213	04/11/2021			Bond Future	10.1581	82.6068	10.2085	82.3461	0.496	0.0000	0.0000	0
2020/11/13	R213	04/11/2021	11.10	Call	Bond Future	6,887.6100	6.8876	6,701.5100	6.7015	(2.702)	0	0	0
2020/11/13	R213	04/11/2021	11.11	Put	Bond Future	2,177.2300	2.1772	2,251.4000	2.2514	3.407	0	0	0
2020/11/13	R213	04/11/2021	11.09	Call	Bond Future	6,852.6700	6.8527	6,666.9600	6.6670	(2.710)	0	0	0
2020/11/13	R214	04/02/2021	10.33	Call	Bond Future	1,238.2600	1.2383	1,045.1000	1.0451	(15.599)	0	0	0
2020/11/13	R214	04/02/2021	10.33	Put	Bond Future	4,729.8100	4.7298	5,142.1300	5.1421	8.717	0	0	0
2020/11/13	R214	04/02/2021			Bond Future	10.9151	67.2529	11.0217	66.6475	0.977	0.0000	0.0000	15,428
2020/11/13	R214	04/02/2021	10.32	Call	Bond Future	1,219.2400	1.2192	1,028.1800	1.0282	(15.670)	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
2020/11/13	R214	04/02/2021	10.32	Put	Bond Future	4,773.0600		4.7731	5,187.4800	5.1875	8.682	0	0	0
2020/11/13	R214	04/02/2021	10.31	Call	Bond Future	1,200.4000		1.2004	1,011.4400	1.0114	(15.741)	0	0	0
2020/11/13	R214	04/02/2021	10.31	Put	Bond Future	4,816.5700		4.8166	5,233.0900	5.2331	8.648	0	0	0
2020/11/13	R214	06/05/2021	12.26	Call	Bond Future	7,441.6600		7.4417	6,971.6600	6.9717	(6.316)	0	0	0
2020/11/13	R214	06/05/2021	12.26	Put	Bond Future	1,470.3200		1.4703	1,612.5400	1.6125	9.673	0	0	0
2020/11/13	R214	06/05/2021	12.25	Call	Bond Future	7,407.8000		7.4078	6,938.8000	6.9388	(6.331)	0	0	0
2020/11/13	R214	06/05/2021	12.25	Put	Bond Future	1,483.9700		1.4840	1,627.1900	1.6272	9.651	0	0	0
2020/11/13	R214	06/05/2021			Bond Future	11.0997		64.6896	11.2104	64.0774	0.998	0.0000	0.0000	0
2020/11/13	R214	06/05/2021	12.27	Call	Bond Future	7,475.5700		7.4756	7,004.5700	7.0046	(6.301)	0	0	0
2020/11/13	R214	06/05/2021	12.27	Put	Bond Future	1,456.7900		1.4568	1,598.0100	1.5980	9.694	0	0	0
2020/11/13	R214	05/08/2021	12.03	Put	Bond Future	2,715.1000		2.7151	2,919.3300	2.9193	7.522	0	0	0
2020/11/13	R214	05/08/2021	12.01	Call	Bond Future	6,438.4700		6.4385	6,025.7700	6.0258	(6.410)	0	0	0
2020/11/13	R214	05/08/2021			Bond Future	11.2945		65.3908	11.4096	64.7718	1.019	0.0000	0.0000	0
2020/11/13	R214	05/08/2021	12.02	Call	Bond Future	6,472.0200		6.4720	6,058.3100	6.0583	(6.392)	0	0	0
2020/11/13	R214	05/08/2021	12.02	Put	Bond Future	2,730.7500		2.7307	2,935.9700	2.9360	7.515	0	0	0
2020/11/13	R214	05/08/2021	12.03	Call	Bond Future	6,505.3900		6.5054	6,090.6900	6.0907	(6.375)	0	0	0
2020/11/13	R214	05/08/2021	12.01	Put	Bond Future	2,746.2800		2.7463	2,952.5100	2.9525	7.509	0	0	0
2020/11/13	R214	04/11/2021	12.47	Call	Bond Future	7,466.8100		7.4668	7,031.8100	7.0318	(5.826)	0	0	0
2020/11/13	R214	04/11/2021	12.46	Call	Bond Future	7,433.8700		7.4339	6,999.7100	6.9997	(5.840)	0	0	0
2020/11/13	R214	04/11/2021	12.46	Put	Bond Future	2,654.4500		2.6544	2,845.9200	2.8459	7.213	0	0	0
2020/11/13	R214	04/11/2021			Bond Future	11.4925		62.8170	11.6121	62.1914	1.041	0.0000	0.0000	0
2020/11/13	R214	04/11/2021	12.47	Put	Bond Future	2,641.1600		2.6412	2,831.7900	2.8318	7.218	0	0	0
2020/11/13	R214	04/11/2021	12.48	Call	Bond Future	7,499.7700		7.4998	7,063.9200	7.0639	(5.812)	0	0	0
2020/11/13	R214	04/11/2021	12.48	Put	Bond Future	2,627.9600		2.6280	2,817.7400	2.8177	7.222	0	0	0
2020/11/13	R248	04/02/2021	10.47	Call	Bond Future	824.7400		0.8247	667.9100	0.6679	(19.016)	0	0	0
2020/11/13	R248	04/02/2021	10.47	Put	Bond Future	6,210.6500		6.2107	6,749.8600	6.7499	8.682	0	0	0
2020/11/13	R248	04/02/2021	10.46	Call	Bond Future	806.4400		0.8064	652.2000	0.6522	(19.126)	0	0	0
2020/11/13	R248	04/02/2021	10.46	Put	Bond Future	6,269.8700		6.2699	6,811.6700	6.8117	8.641	0	0	0
2020/11/13	R248	04/02/2021	10.75	Call	Bond Future	1,453.7600		1.4538	1,219.1800	1.2192	(16.136)	0	0	0
2020/11/13	R248	04/02/2021			Bond Future	11.2067		83.1304	11.3084	82.4343	0.908	0.0000	0.0000	111,169
2020/11/13	R248	04/02/2021	10.48	Call	Bond Future	843.3000		0.8433	683.8700	0.6839	(18.905)	0	0	0
2020/11/13	R248	04/02/2021	10.48	Put	Bond Future	6,151.8200		6.1518	6,688.4300	6.6884	8.723	0	0	0
2020/11/13	R248	04/02/2021	9.80	Put	Bond Future	11,022.8900		11.0229	11,678.4900	11.6785	5.948	0	0	0
2020/11/13	R248	04/02/2021	9.80	Call	Bond Future	156.4800		0.1565	116.0400	0.1160	(25.844)	0	0	2,140
2020/11/13	R248	04/02/2021	10.80	Put	Bond Future	4,481.2600		4.4813	4,928.4500	4.9285	9.979	0	0	0
2020/11/13	R248	04/02/2021	10.80	Call	Bond Future	1,585.3300		1.5853	1,336.4800	1.3365	(15.697)	0	0	2,140
2020/11/13	R248	04/02/2021	11.50	Put	Bond Future	2,020.2700		2.0203	2,277.6200	2.2776	12.738	0	0	0
2020/11/13	R248	04/02/2021	11.50	Call	Bond Future	3,998.2000		3.9982	3,559.5100	3.5595	(10.972)	0	0	0
2020/11/13	R248	04/02/2021	10.75	Put	Bond Future	4,718.6400		4.7186	5,180.1000	5.1801	9.780	0	0	0
2020/11/13	R248	06/05/2021	12.36	Call	Bond Future	7,940.3400		7.9403	7,421.4200	7.4214	(6.535)	0	0	0
2020/11/13	R248	06/05/2021	12.36	Put	Bond Future	1,985.9300		1.9859	2,170.8500	2.1709	9.312	0	0	0
2020/11/13	R248	06/05/2021			Bond Future	11.4040		79.6013	11.5101	78.8974	0.930	0.0000	0.0000	0
2020/11/13	R248	06/05/2021	12.34	Call	Bond Future	7,861.2100		7.8612	7,344.8600	7.3449	(6.568)	0	0	0
2020/11/13	R248	06/05/2021	12.34	Put	Bond Future	2,022.8900		2.0229	2,210.3800	2.2104	9.268	0	0	0
2020/11/13	R248	06/05/2021	12.35	Call	Bond Future	7,900.7500		7.9008	7,383.1100	7.3831	(6.552)	0	0	0
2020/11/13	R248	06/05/2021	12.35	Put	Bond Future	2,004.3400		2.0043	2,190.5400	2.1905	9.290	0	0	0
2020/11/13	R248	05/08/2021	12.50	Put	Bond Future	2,868.9500		2.8689	3,085.9300	3.0859	7.563	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
2020/11/13	R248	05/08/2021	12.51	Put	Bond Future	2,848.3500	2.8483	3,064.1900	3.0642	7.578	0	0	0
2020/11/13	R248	05/08/2021	12.52	Call	Bond Future	8,319.5300	8.3195	7,822.6800	7.8227	(5.972)	0	0	0
2020/11/13	R248	05/08/2021			Bond Future	11.6131	80.4640	11.7239	79.7525	0.954	0.0000	0.0000	0
2020/11/13	R248	05/08/2021	12.50	Call	Bond Future	8,247.4700	8.2475	7,752.8900	7.7529	(5.997)	0	0	0
2020/11/13	R248	05/08/2021	12.51	Call	Bond Future	8,283.6000	8.2836	7,787.8800	7.7879	(5.984)	0	0	0
2020/11/13	R248	05/08/2021	12.52	Put	Bond Future	2,827.6400	2.8276	3,042.3500	3.0424	7.593	0	0	0
2020/11/13	R248	04/11/2021	12.85	Call	Bond Future	8,893.3500	8.8934	8,387.5800	8.3876	(5.687)	0	0	0
2020/11/13	R248	04/11/2021	12.85	Put	Bond Future	2,933.3700	2.9334	3,146.8300	3.1468	7.277	0	0	0
2020/11/13	R248	04/11/2021			Bond Future	11.8260	76.9182	11.9417	76.1990	0.979	0.0000	0.0000	0
2020/11/13	R248	04/11/2021	12.83	Call	Bond Future	8,824.7300	8.8247	8,321.0300	8.3210	(5.708)	0	0	0
2020/11/13	R248	04/11/2021	12.83	Put	Bond Future	2,972.8900	2.9729	3,188.4200	3.1884	7.250	0	0	0
2020/11/13	R248	04/11/2021	12.84	Call	Bond Future	8,859.0200	8.8590	8,354.2800	8.3543	(5.697)	0	0	0
2020/11/13	R248	04/11/2021	12.84	Put	Bond Future	2,953.0700	2.9531	3,167.5600	3.1676	7.263	0	0	0

Total

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