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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2020 TO 12/10/2020

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
2020/10/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	2025	05/11/2020		Bond Future	143.7082	143.7082	143.8232	143.8232	0.080	0.0000	0.0000	3,863
2020/10/12	2025	04/02/2021		Bond Future	143.6602	143.6602	143.7759	143.7759	0.081	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
2020/10/12	2025	06/05/2021			Bond Future	145.2445	145.2445	145.3608	145.3608	0.080	0.0000	0.0000	0
2020/10/12	2025	05/08/2021			Bond Future	145.3478	145.3478	145.4653	145.4653	0.081	0.0000	0.0000	0
2020/10/12	2025	04/11/2021			Bond Future	146.8468	146.8468	146.9656	146.9656	0.081	0.0000	0.0000	0
2020/10/12	2029	05/11/2020			Bond Future	99.6302	99.6302	99.6729	99.6729	0.043	0.0000	0.0000	4,935
2020/10/12	2029	04/02/2021			Bond Future	100.6421	100.6421	100.6848	100.6848	0.042	0.0000	0.0000	0
2020/10/12	2029	06/05/2021			Bond Future	100.6131	100.6131	100.6558	100.6558	0.042	0.0000	0.0000	0
2020/10/12	2029	05/08/2021			Bond Future	101.7443	101.7443	101.7874	101.7874	0.042	0.0000	0.0000	0
2020/10/12	2029	04/11/2021			Bond Future	101.6445	101.6445	101.6882	101.6882	0.043	0.0000	0.0000	0
2020/10/12	2030	05/11/2020	9.66	Put	Bond Future	955.1000	0.9551	747.5300	0.7475	(21.733)	0	0	5,500
2020/10/12	2030	05/11/2020	9.60	Put	Bond Future	1,098.8900	1.0989	874.6200	0.8746	(20.409)	0	0	3,000
2020/10/12	2030	05/11/2020	9.99	Put	Bond Future	411.5500	0.4116	290.4400	0.2904	(29.428)	0	0	2,500
2020/10/12	2030	05/11/2020	9.38	Call	Bond Future	843.3600	0.8434	921.6200	0.9216	9.280	0	0	0
2020/10/12	2030	05/11/2020	9.39	Put	Bond Future	1,724.3600	1.7244	1,445.7400	1.4457	(16.158)	0	0	0
2020/10/12	2030	05/11/2020	10.06	Put	Bond Future	339.4800	0.3395	233.8800	0.2339	(31.106)	0	0	1,000
2020/10/12	2030	05/11/2020	8.73	Call	Bond Future	76.7000	0.0767	78.2900	0.0783	2.073	0	0	3,000
2020/10/12	2030	05/11/2020	8.10	Put	Bond Future	8,675.0900	8.6751	8,315.4800	8.3155	(4.145)	0	0	0
2020/10/12	2030	05/11/2020			Bond Future	9.5404	92.8840	9.4772	93.2432	(0.662)	0.0000	0.0000	91,785
2020/10/12	2030	05/11/2020	9.99	Call	Bond Future	2,915.9200	2.9159	3,154.0100	3.1540	8.165	0	0	0
2020/10/12	2030	05/11/2020	9.04	Call	Bond Future	284.8400	0.2848	305.1900	0.3052	7.144	0	0	1,000
2020/10/12	2030	05/11/2020	9.04	Put	Bond Future	3,182.0000	3.1820	2,843.1500	2.8431	(10.649)	0	0	0
2020/10/12	2030	05/11/2020	8.34	Call	Bond Future	10.1500	0.0101	9.2300	0.0092	(9.064)	0	0	1,000
2020/10/12	2030	05/11/2020	8.34	Put	Bond Future	7,165.4700	7.1655	6,805.3500	6.8053	(5.026)	0	0	0
2020/10/12	2030	05/11/2020	9.61	Put	Bond Future	1,073.8900	1.0739	852.3900	0.8524	(20.626)	0	0	3,000
2020/10/12	2030	05/11/2020	9.61	Call	Bond Future	1,467.8000	1.4678	1,605.5000	1.6055	9.381	0	0	0
2020/10/12	2030	05/11/2020	8.85	Call	Bond Future	132.4000	0.1324	138.2800	0.1383	4.441	0	0	3,000
2020/10/12	2030	05/11/2020	8.85	Put	Bond Future	4,161.2000	4.1612	3,807.8800	3.8079	(8.491)	0	0	0
2020/10/12	2030	05/11/2020	9.66	Call	Bond Future	1,630.4500	1.6304	1,782.0800	1.7821	9.300	0	0	0
2020/10/12	2030	05/11/2020	9.60	Call	Bond Future	1,436.3700	1.4364	1,571.3000	1.5713	9.394	0	0	0
2020/10/12	2030	05/11/2020	9.49	Call	Bond Future	1,115.7600	1.1158	1,221.1200	1.2211	9.443	0	0	0
2020/10/12	2030	05/11/2020	9.38	Put	Bond Future	1,758.9800	1.7590	1,478.0400	1.4780	(15.972)	0	0	0
2020/10/12	2030	05/11/2020	9.39	Call	Bond Future	866.1900	0.8662	946.7700	0.9468	9.303	0	0	0
2020/10/12	2030	05/11/2020	10.37	Put	Bond Future	136.6800	0.1367	83.9200	0.0839	(38.601)	0	0	2,000
2020/10/12	2030	05/11/2020	10.06	Call	Bond Future	3,225.5500	3.2256	3,479.1500	3.4792	7.862	0	0	0
2020/10/12	2030	05/11/2020	9.23	Put	Bond Future	2,330.0700	2.3301	2,018.2900	2.0183	(13.381)	0	0	0
2020/10/12	2030	05/11/2020	8.73	Put	Bond Future	4,829.3800	4.8294	4,471.7700	4.4718	(7.405)	0	0	0
2020/10/12	2030	05/11/2020	8.10	Call	Bond Future	2.2900	0.0023	1.8800	0.0019	(17.904)	0	0	3,000
2020/10/12	2030	05/11/2020	9.86	Put	Bond Future	581.2200	0.5812	428.1500	0.4281	(26.336)	0	0	14,160
2020/10/12	2030	05/11/2020	8.36	Put	Bond Future	7,041.6100	7.0416	6,681.4500	6.6814	(5.115)	0	0	0
2020/10/12	2030	05/11/2020	9.49	Put	Bond Future	1,402.0100	1.4020	1,148.1700	1.1482	(18.105)	0	0	2,500
2020/10/12	2030	05/11/2020	9.65	Call	Bond Future	1,597.1900	1.5972	1,746.0300	1.7460	9.319	0	0	0
2020/10/12	2030	05/11/2020	9.65	Put	Bond Future	978.0400	0.9780	767.6800	0.7677	(21.508)	0	0	2,500
2020/10/12	2030	05/11/2020	9.40	Put	Bond Future	1,690.1700	1.6902	1,413.9000	1.4139	(16.346)	0	0	0
2020/10/12	2030	05/11/2020	9.40	Call	Bond Future	889.4000	0.8894	972.3300	0.9723	9.324	0	0	0
2020/10/12	2030	05/11/2020	10.37	Call	Bond Future	4,687.3100	4.6873	4,993.7500	4.9938	6.538	0	0	0
2020/10/12	2030	05/11/2020	9.03	Call	Bond Future	274.3000	0.2743	293.6000	0.2936	7.036	0	0	9,414
2020/10/12	2030	05/11/2020	9.03	Put	Bond Future	3,230.5800	3.2306	2,890.6800	2.8907	(10.521)	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
2020/10/12	2030	05/11/2020	8.53	Call	Bond Future	28.7800	0.0288	27.9000	0.0279	(3.058)	0	0	9,414
2020/10/12	2030	05/11/2020	8.53	Put	Bond Future	6,003.9300	6.0039	5,643.8500	5.6438	(5.997)	0	0	0
2020/10/12	2030	05/11/2020	10.47	Put	Bond Future	100.1300	0.1001	59.0900	0.0591	(40.987)	0	0	3,000
2020/10/12	2030	05/11/2020	10.47	Call	Bond Future	5,178.8500	5.1788	5,497.0100	5.4970	6.143	0	0	0
2020/10/12	2030	05/11/2020	9.23	Call	Bond Future	547.0400	0.5470	594.4600	0.5945	8.668	0	0	3,000
2020/10/12	2030	05/11/2020	9.86	Call	Bond Future	2,370.9300	2.3709	2,577.0600	2.5771	8.694	0	0	0
2020/10/12	2030	05/11/2020	8.86	Call	Bond Future	138.2800	0.1383	144.6600	0.1447	4.614	0	0	14,160
2020/10/12	2030	05/11/2020	8.86	Put	Bond Future	4,107.0800	4.1071	3,754.2600	3.7543	(8.591)	0	0	0
2020/10/12	2030	05/11/2020	8.36	Call	Bond Future	11.3900	0.0114	10.4300	0.0104	(8.428)	0	0	14,160
2020/10/12	2030	04/02/2021	9.16	Call	Bond Future	1,424.3700	1.4244	1,514.0600	1.5141	6.297	0	0	0
2020/10/12	2030	04/02/2021	9.15	Put	Bond Future	4,862.2900	4.8623	4,588.5300	4.5885	(5.630)	0	0	0
2020/10/12	2030	04/02/2021	9.20	Put	Bond Future	4,669.2900	4.6693	4,400.4300	4.4004	(5.758)	0	0	0
2020/10/12	2030	04/02/2021	8.20	Put	Bond Future	9,474.6900	9.4747	9,135.6100	9.1356	(3.579)	0	0	0
2020/10/12	2030	04/02/2021	9.12	Call	Bond Future	1,351.0500	1.3510	1,436.8800	1.4369	6.353	0	0	1,000
2020/10/12	2030	04/02/2021	8.36	Call	Bond Future	436.5800	0.4366	467.1100	0.4671	6.993	0	0	800
2020/10/12	2030	04/02/2021			Bond Future	9.7651	89.8004	9.6992	90.1628	(0.675)	0.0000	0.0000	0
2020/10/12	2030	04/02/2021	9.17	Call	Bond Future	1,443.0400	1.4430	1,533.7000	1.5337	6.283	0	0	0
2020/10/12	2030	04/02/2021	9.17	Put	Bond Future	4,784.4100	4.7844	4,512.5900	4.5126	(5.681)	0	0	0
2020/10/12	2030	04/02/2021	8.20	Call	Bond Future	333.2800	0.3333	356.6800	0.3567	7.021	0	0	1,600
2020/10/12	2030	04/02/2021	8.37	Put	Bond Future	8,535.6400	8.5356	8,204.1800	8.2042	(3.883)	0	0	0
2020/10/12	2030	04/02/2021	8.37	Call	Bond Future	443.8000	0.4438	474.8200	0.4748	6.990	0	0	1,000
2020/10/12	2030	04/02/2021	9.16	Put	Bond Future	4,823.2500	4.8232	4,550.4600	4.5505	(5.656)	0	0	0
2020/10/12	2030	04/02/2021	9.15	Call	Bond Future	1,405.8500	1.4059	1,494.5700	1.4946	6.311	0	0	0
2020/10/12	2030	04/02/2021	9.20	Call	Bond Future	1,500.1900	1.5002	1,593.8100	1.5938	6.241	0	0	1,600
2020/10/12	2030	04/02/2021	9.12	Put	Bond Future	4,980.4500	4.9805	4,703.8000	4.7038	(5.555)	0	0	0
2020/10/12	2030	04/02/2021	8.36	Put	Bond Future	8,589.7600	8.5898	8,257.8100	8.2578	(3.864)	0	0	0
2020/10/12	2030	04/02/2021	8.86	Put	Bond Future	6,085.1700	6.0852	5,785.4500	5.7854	(4.925)	0	0	0
2020/10/12	2030	04/02/2021	8.86	Call	Bond Future	939.2000	0.9392	1,001.9600	1.0020	6.682	0	0	800
2020/10/12	2030	04/02/2021	10.20	Call	Bond Future	4,209.4200	4.2094	4,411.0500	4.4111	4.790	0	0	0
2020/10/12	2030	04/02/2021	10.20	Put	Bond Future	1,866.4200	1.8664	1,705.5700	1.7056	(8.618)	0	0	1,800
2020/10/12	2030	06/05/2021	10.04	Put	Bond Future	3,386.1700	3.3862	3,192.2600	3.1923	(5.727)	0	0	0
2020/10/12	2030	06/05/2021	9.15	Call	Bond Future	1,624.1900	1.6242	1,719.6800	1.7197	5.879	0	0	0
2020/10/12	2030	06/05/2021	11.69	Call	Bond Future	9,301.7500	9.3017	9,593.4400	9.5934	3.136	0	0	0
2020/10/12	2030	06/05/2021	11.70	Put	Bond Future	854.9500	0.8550	781.2000	0.7812	(8.626)	0	0	0
2020/10/12	2030	06/05/2021			Bond Future	9.9911	90.7703	9.9223	91.1363	(0.689)	0.0000	0.0000	0
2020/10/12	2030	06/05/2021	10.74	Call	Bond Future	5,878.1000	5.8781	6,107.0000	6.1070	3.894	0	0	0
2020/10/12	2030	06/05/2021	10.74	Put	Bond Future	2,021.9400	2.0219	1,884.8300	1.8848	(6.781)	0	0	0
2020/10/12	2030	06/05/2021	7.97	Call	Bond Future	401.9600	0.4020	430.1100	0.4301	7.003	0	0	700
2020/10/12	2030	06/05/2021	10.04	Call	Bond Future	3,644.7100	3.6447	3,816.8100	3.8168	4.722	0	0	0
2020/10/12	2030	06/05/2021	9.15	Put	Bond Future	6,231.9100	6.2319	5,961.3900	5.9614	(4.341)	0	0	0
2020/10/12	2030	06/05/2021	9.92	Call	Bond Future	3,319.0900	3.3191	3,480.6300	3.4806	4.867	0	0	0
2020/10/12	2030	06/05/2021	11.69	Put	Bond Future	863.7700	0.8638	789.4500	0.7894	(8.604)	0	0	0
2020/10/12	2030	06/05/2021	11.70	Call	Bond Future	9,339.4100	9.3394	9,631.6700	9.6317	3.129	0	0	0
2020/10/12	2030	06/05/2021	9.22	Call	Bond Future	1,748.0100	1.7480	1,849.1200	1.8491	5.784	0	0	0
2020/10/12	2030	06/05/2021	9.22	Put	Bond Future	5,960.6100	5.9606	5,695.7100	5.6957	(4.444)	0	0	700
2020/10/12	2030	06/05/2021	7.97	Put	Bond Future	12,008.3500	12.0084	11,670.4900	11.6705	(2.814)	0	0	0
2020/10/12	2030	06/05/2021	9.92	Put	Bond Future	3,697.1500	3.6971	3,492.6800	3.4927	(5.530)	0	0	700
2020/10/12	2030	06/05/2021	11.71	Call	Bond Future	9,377.1100	9.3771	9,669.9300	9.6699	3.123	0	0	0

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2020/10/12	2030	06/05/2021	11.71	Put	Bond Future	846.2100	0.8462	773.0200	0.7730	(8.649)	0	0	0
2020/10/12	2030	05/08/2021	12.10	Call	Bond Future	9,718.2000	9.7182	10,021.2800	10.0213	3.119	0	0	0
2020/10/12	2030	05/08/2021	10.42	Put	Bond Future	3,157.2900	3.1573	2,980.1600	2.9802	(5.610)	0	0	0
2020/10/12	2030	05/08/2021	10.41	Call	Bond Future	4,060.2000	4.0602	4,252.1300	4.2521	4.727	0	0	0
2020/10/12	2030	05/08/2021			Bond Future	10.2366	87.7644	10.1645	88.1343	(0.705)	0.0000	0.0000	0
2020/10/12	2030	05/08/2021	9.45	Call	Bond Future	1,794.8700	1.7949	1,905.8000	1.9058	6.180	0	0	600
2020/10/12	2030	05/08/2021	12.10	Put	Bond Future	828.9600	0.8290	762.1600	0.7622	(8.058)	0	0	600
2020/10/12	2030	05/08/2021	10.42	Call	Bond Future	4,088.5900	4.0886	4,281.3400	4.2813	4.714	0	0	0
2020/10/12	2030	05/08/2021	10.41	Put	Bond Future	3,179.3500	3.1794	3,001.4000	3.0014	(5.597)	0	0	0
2020/10/12	2030	05/08/2021	9.45	Put	Bond Future	5,939.6000	5.9396	5,680.6500	5.6807	(4.360)	0	0	0
2020/10/12	2030	05/08/2021	8.95	Put	Bond Future	7,977.5300	7.9775	7,681.5200	7.6815	(3.711)	0	0	0
2020/10/12	2030	05/08/2021	8.95	Call	Bond Future	1,065.9700	1.0660	1,139.8400	1.1398	6.930	0	0	600
2020/10/12	2030	05/08/2021	10.43	Call	Bond Future	4,116.7700	4.1168	4,310.3300	4.3103	4.702	0	0	0
2020/10/12	2030	05/08/2021	10.43	Put	Bond Future	3,135.0600	3.1351	2,958.7400	2.9587	(5.624)	0	0	0
2020/10/12	2030	04/11/2021	10.60	Call	Bond Future	518.0200	0.5180	891.7400	0.8917	72.144	0	0	0
2020/10/12	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2030	04/11/2021			Bond Future	10.4946	88.6479	10.4191	89.0216	(0.720)	0.0000	0.0000	0
2020/10/12	2030	04/11/2021	10.61	Call	Bond Future	566.9800	0.5670	940.7000	0.9407	65.914	0	0	0
2020/10/12	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2030	04/11/2021	10.59	Call	Bond Future	469.0300	0.4690	842.7500	0.8428	79.679	0	0	0
2020/10/12	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2032	05/11/2020	9.77	Put	Bond Future	4,866.2100	4.8662	4,497.2200	4.4972	(7.583)	0	0	0
2020/10/12	2032	05/11/2020	11.08	Call	Bond Future	3,428.6700	3.4287	3,680.4700	3.6805	7.344	0	0	0
2020/10/12	2032	05/11/2020	9.44	Put	Bond Future	6,877.8500	6.8778	6,504.7000	6.5047	(5.425)	0	0	0
2020/10/12	2032	05/11/2020	10.99	Call	Bond Future	3,029.2500	3.0293	3,260.8300	3.2608	7.645	0	0	0
2020/10/12	2032	05/11/2020	9.61	Put	Bond Future	5,818.4300	5.8184	5,446.0300	5.4460	(6.400)	0	0	0
2020/10/12	2032	05/11/2020			Bond Future	10.5501	85.8703	10.4868	86.2416	(0.600)	0.0000	0.0000	121,089
2020/10/12	2032	05/11/2020	9.76	Put	Bond Future	4,924.0900	4.9241	4,554.7700	4.5548	(7.500)	0	0	0
2020/10/12	2032	05/11/2020	9.76	Call	Bond Future	126.5000	0.1265	128.4300	0.1284	1.526	0	0	0
2020/10/12	2032	05/11/2020	10.99	Put	Bond Future	510.4100	0.5104	370.7400	0.3707	(27.364)	0	0	3,000
2020/10/12	2032	05/11/2020	9.77	Call	Bond Future	131.6200	0.1316	133.8800	0.1339	1.717	0	0	0
2020/10/12	2032	05/11/2020	11.08	Put	Bond Future	407.2400	0.4072	287.7900	0.2878	(29.332)	0	0	1,000
2020/10/12	2032	05/11/2020	9.44	Call	Bond Future	31.7200	0.0317	29.8200	0.0298	(5.990)	0	0	1,000
2020/10/12	2032	05/11/2020	9.61	Call	Bond Future	68.4200	0.0684	67.2700	0.0673	(1.681)	0	0	3,000
2020/10/12	2032	05/11/2020	9.11	Call	Bond Future	5.6600	0.0057	4.7300	0.0047	(16.431)	0	0	3,000
2020/10/12	2032	05/11/2020	9.75	Put	Bond Future	4,982.2400	4.9822	4,612.6100	4.6126	(7.419)	0	0	0
2020/10/12	2032	05/11/2020	9.75	Call	Bond Future	121.5800	0.1216	123.2000	0.1232	1.332	0	0	0
2020/10/12	2032	05/11/2020	8.94	Call	Bond Future	2.0500	0.0021	1.5900	0.0016	(22.439)	0	0	1,000
2020/10/12	2032	05/11/2020	8.94	Put	Bond Future	10,178.0900	10.1781	9,806.3800	9.8064	(3.652)	0	0	0
2020/10/12	2032	05/11/2020	9.11	Put	Bond Future	9,031.4500	9.0314	8,659.2700	8.6593	(4.121)	0	0	0
2020/10/12	2032	04/02/2021	9.63	Call	Bond Future	835.1600	0.8352	885.1500	0.8852	5.986	0	0	0
2020/10/12	2032	04/02/2021	9.29	Call	Bond Future	513.2400	0.5132	544.2300	0.5442	6.038	0	0	800
2020/10/12	2032	04/02/2021	10.82	Put	Bond Future	3,110.0200	3.1100	2,895.2600	2.8953	(6.905)	0	0	800
2020/10/12	2032	04/02/2021			Bond Future	10.7920	86.7212	10.7261	87.0958	(0.611)	0.0000	0.0000	0
2020/10/12	2032	04/02/2021	9.61	Call	Bond Future	812.7800	0.8128	861.4700	0.8615	5.991	0	0	0
2020/10/12	2032	04/02/2021	9.61	Put	Bond Future	7,887.2900	7.8873	7,561.3500	7.5613	(4.132)	0	0	0
2020/10/12	2032	04/02/2021	8.79	Put	Bond Future	12,692.8500	12.6929	12,331.6100	12.3316	(2.846)	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
2020/10/12	2032	04/02/2021	8.79	Call	Bond Future	226.5700	0.2266	239.9600	0.2400	5.910	0	0	800
2020/10/12	2032	04/02/2021	9.63	Put	Bond Future	7,783.3300	7.7833	7,458.6900	7.4587	(4.171)	0	0	0
2020/10/12	2032	04/02/2021	9.29	Put	Bond Future	9,642.1300	9.6421	9,298.4900	9.2985	(3.564)	0	0	0
2020/10/12	2032	04/02/2021	10.82	Call	Bond Future	3,268.0200	3.2680	3,427.8900	3.4279	4.892	0	0	0
2020/10/12	2032	04/02/2021	9.62	Call	Bond Future	823.9100	0.8239	873.2500	0.8733	5.989	0	0	0
2020/10/12	2032	04/02/2021	9.62	Put	Bond Future	7,835.2200	7.8352	7,509.9300	7.5099	(4.152)	0	0	0
2020/10/12	2032	06/05/2021	12.57	Call	Bond Future	9,195.7400	9.1957	9,476.8600	9.4769	3.057	0	0	0
2020/10/12	2032	06/05/2021	12.12	Put	Bond Future	1,899.8000	1.8998	1,774.5800	1.7746	(6.591)	0	0	0
2020/10/12	2032	06/05/2021			Bond Future	11.0336	83.5119	10.9647	83.8903	(0.624)	0.0000	0.0000	0
2020/10/12	2032	06/05/2021	12.57	Put	Bond Future	1,332.4700	1.3325	1,235.2200	1.2352	(7.298)	0	0	736
2020/10/12	2032	06/05/2021	10.33	Put	Bond Future	6,211.5400	6.2115	5,947.1200	5.9471	(4.257)	0	0	0
2020/10/12	2032	06/05/2021	10.33	Call	Bond Future	2,227.7000	2.2277	2,341.6500	2.3416	5.115	0	0	736
2020/10/12	2032	06/05/2021	12.11	Call	Bond Future	7,534.1800	7.5342	7,786.7300	7.7867	3.352	0	0	0
2020/10/12	2032	06/05/2021	12.11	Put	Bond Future	1,911.9100	1.9119	1,786.0900	1.7861	(6.581)	0	0	0
2020/10/12	2032	06/05/2021	12.12	Call	Bond Future	7,571.7700	7.5718	7,824.9200	7.8249	3.343	0	0	0
2020/10/12	2032	06/05/2021	12.10	Call	Bond Future	7,496.8200	7.4968	7,748.7600	7.7488	3.361	0	0	0
2020/10/12	2032	06/05/2021	12.10	Put	Bond Future	1,924.3100	1.9243	1,797.8800	1.7979	(6.570)	0	0	0
2020/10/12	2032	05/08/2021	11.37	Put	Bond Future	3,802.3600	3.8024	3,609.6200	3.6096	(5.069)	0	0	0
2020/10/12	2032	05/08/2021			Bond Future	11.2880	84.4317	11.2162	84.8141	(0.636)	0.0000	0.0000	0
2020/10/12	2032	05/08/2021	11.36	Call	Bond Future	4,207.5800	4.2076	4,396.3900	4.3964	4.487	0	0	0
2020/10/12	2032	05/08/2021	11.36	Put	Bond Future	3,826.6800	3.8267	3,633.1500	3.6331	(5.057)	0	0	0
2020/10/12	2032	05/08/2021	11.37	Call	Bond Future	4,235.9500	4.2360	4,425.5500	4.4256	4.476	0	0	0
2020/10/12	2032	05/08/2021	11.35	Call	Bond Future	4,179.6000	4.1796	4,367.6100	4.3676	4.498	0	0	0
2020/10/12	2032	05/08/2021	11.35	Put	Bond Future	3,851.4400	3.8514	3,657.1100	3.6571	(5.046)	0	0	0
2020/10/12	2032	04/11/2021	11.69	Call	Bond Future	640.4100	0.6404	1,026.7100	1.0267	60.321	0	0	0
2020/10/12	2032	04/11/2021			Bond Future	11.5644	81.1385	11.4893	81.5248	(0.649)	0.0000	0.0000	0
2020/10/12	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2032	04/11/2021	11.70	Call	Bond Future	691.1000	0.6911	1,077.4000	1.0774	55.896	0	0	0
2020/10/12	2032	04/11/2021	11.71	Call	Bond Future	741.7500	0.7417	1,128.0500	1.1281	52.080	0	0	0
2020/10/12	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2033	05/11/2020			Bond Future	93.7810	93.7810	93.6248	93.6248	(0.167)	0.0000	0.0000	10,329
2020/10/12	2033	04/02/2021			Bond Future	94.7334	94.7334	94.5753	94.5753	(0.167)	0.0000	0.0000	0
2020/10/12	2033	06/05/2021			Bond Future	94.5630	94.5630	94.4028	94.4028	(0.169)	0.0000	0.0000	0
2020/10/12	2033	05/08/2021			Bond Future	95.6262	95.6262	95.4641	95.4641	(0.170)	0.0000	0.0000	0
2020/10/12	2033	04/11/2021			Bond Future	95.3891	95.3891	95.2254	95.2254	(0.172)	0.0000	0.0000	0
2020/10/12	2037	05/11/2020	10.17	Put	Bond Future	9,388.7200	9.3887	9,007.9400	9.0079	(4.056)	0	0	0
2020/10/12	2037	05/11/2020	10.18	Call	Bond Future	11.9000	0.0119	10.1100	0.0101	(15.042)	0	0	0
2020/10/12	2037	05/11/2020			Bond Future	11.6127	79.8164	11.5493	80.1954	(0.546)	0.0000	0.0000	139,288
2020/10/12	2037	05/11/2020	10.17	Call	Bond Future	11.3200	0.0113	9.5700	0.0096	(15.459)	0	0	0
2020/10/12	2037	05/11/2020	10.19	Put	Bond Future	9,248.4100	9.2484	8,867.5300	8.8675	(4.118)	0	0	0
2020/10/12	2037	05/11/2020	10.19	Call	Bond Future	12.5200	0.0125	10.6700	0.0107	(14.776)	0	0	0
2020/10/12	2037	05/11/2020	10.18	Put	Bond Future	9,318.5000	9.3185	8,937.6800	8.9377	(4.087)	0	0	0
2020/10/12	2037	04/02/2021	10.28	Put	Bond Future	10,638.4000	10.6384	10,287.7600	10.2878	(3.296)	0	0	0
2020/10/12	2037	04/02/2021	10.27	Call	Bond Future	600.9400	0.6009	632.3700	0.6324	5.230	0	0	0
2020/10/12	2037	04/02/2021	13.73	Call	Bond Future	10,363.1700	10.3632	10,671.2100	10.6712	2.972	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
2020/10/12	2037	04/02/2021	10.85	Call	Bond Future	1,259.2700	1.2593	1,324.9600	1.3250	5.217	0	0	0
2020/10/12	2037	04/02/2021	10.35	Call	Bond Future	671.1200	0.6711	706.3100	0.7063	5.243	0	0	0
2020/10/12	2037	04/02/2021			Bond Future	11.8633	76.3530	11.7971	76.7355	(0.558)	0.0000	0.0000	0
2020/10/12	2037	04/02/2021	11.97	Put	Bond Future	3,271.2800	3.2713	3,057.1400	3.0571	(6.546)	0	0	0
2020/10/12	2037	04/02/2021	11.97	Call	Bond Future	3,882.3700	3.8824	4,050.7500	4.0507	4.337	0	0	300
2020/10/12	2037	04/02/2021	9.65	Put	Bond Future	14,811.9900	14.8120	14,440.8500	14.4409	(2.506)	0	0	0
2020/10/12	2037	04/02/2021	9.65	Call	Bond Future	231.1700	0.2312	242.5500	0.2425	4.923	0	0	72
2020/10/12	2037	04/02/2021	10.28	Call	Bond Future	609.3900	0.6094	641.2700	0.6413	5.231	0	0	0
2020/10/12	2037	04/02/2021	10.27	Put	Bond Future	10,699.5200	10.6995	10,348.4300	10.3484	(3.281)	0	0	0
2020/10/12	2037	04/02/2021	11.90	Call	Bond Future	3,671.9200	3.6719	3,833.3700	3.8334	4.397	0	0	0
2020/10/12	2037	04/02/2021	13.73	Put	Bond Future	689.0400	0.6890	614.5600	0.6146	(10.809)	0	0	300
2020/10/12	2037	04/02/2021	10.85	Put	Bond Future	7,458.1500	7.4582	7,141.3200	7.1413	(4.248)	0	0	72
2020/10/12	2037	04/02/2021	10.35	Put	Bond Future	10,215.5000	10.2155	9,868.1700	9.8682	(3.400)	0	0	72
2020/10/12	2037	04/02/2021	10.29	Call	Bond Future	617.9300	0.6179	650.2700	0.6503	5.234	0	0	0
2020/10/12	2037	04/02/2021	10.29	Put	Bond Future	10,577.4600	10.5775	10,227.2800	10.2273	(3.311)	0	0	0
2020/10/12	2037	04/02/2021	11.90	Put	Bond Future	3,460.6900	3.4607	3,239.6200	3.2396	(6.388)	0	0	240
2020/10/12	2037	04/02/2021	10.48	Put	Bond Future	9,453.4900	9.4535	9,112.9200	9.1129	(3.603)	0	0	0
2020/10/12	2037	04/02/2021	10.48	Call	Bond Future	798.3500	0.7983	840.3000	0.8403	5.255	0	0	240
2020/10/12	2037	06/05/2021	12.42	Call	Bond Future	5,332.0800	5.3321	5,530.5100	5.5305	3.721	0	0	0
2020/10/12	2037	06/05/2021			Bond Future	12.1140	77.1780	12.0450	77.5644	(0.569)	0.0000	0.0000	0
2020/10/12	2037	06/05/2021	12.42	Put	Bond Future	3,654.4200	3.6544	3,466.5100	3.4665	(5.142)	0	0	0
2020/10/12	2037	06/05/2021	12.43	Call	Bond Future	5,362.9800	5.3630	5,562.1500	5.5622	3.714	0	0	0
2020/10/12	2037	06/05/2021	12.44	Put	Bond Future	3,608.9100	3.6089	3,422.4800	3.4225	(5.166)	0	0	0
2020/10/12	2037	06/05/2021	12.43	Put	Bond Future	3,631.4900	3.6315	3,444.3200	3.4443	(5.154)	0	0	0
2020/10/12	2037	06/05/2021	12.44	Call	Bond Future	5,394.1800	5.3942	5,594.0900	5.5941	3.706	0	0	0
2020/10/12	2037	05/08/2021	12.26	Put	Bond Future	4,800.3600	4.8004	4,587.8900	4.5879	(4.426)	0	0	0
2020/10/12	2037	05/08/2021	12.27	Call	Bond Future	4,154.6500	4.1546	4,333.4100	4.3334	4.303	0	0	0
2020/10/12	2037	05/08/2021	12.28	Call	Bond Future	4,181.8200	4.1818	4,361.3400	4.3613	4.293	0	0	0
2020/10/12	2037	05/08/2021			Bond Future	12.3839	73.7723	12.3118	74.1628	(0.582)	0.0000	0.0000	0
2020/10/12	2037	05/08/2021	12.26	Call	Bond Future	4,127.5500	4.1275	4,305.5500	4.3056	4.312	0	0	0
2020/10/12	2037	05/08/2021	12.28	Put	Bond Future	4,745.4000	4.7454	4,534.4500	4.5344	(4.445)	0	0	0
2020/10/12	2037	05/08/2021	12.27	Put	Bond Future	4,772.8100	4.7728	4,561.1000	4.5611	(4.436)	0	0	0
2020/10/12	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2037	04/11/2021			Bond Future	12.6592	74.5146	12.5839	74.9090	(0.595)	0.0000	0.0000	0
2020/10/12	2037	04/11/2021	12.82	Call	Bond Future	830.7400	0.8307	1,225.2200	1.2252	47.485	0	0	0
2020/10/12	2037	04/11/2021	12.83	Call	Bond Future	881.9300	0.8819	1,276.4100	1.2764	44.729	0	0	0
2020/10/12	2037	04/11/2021	12.81	Call	Bond Future	779.5000	0.7795	1,173.9800	1.1740	50.607	0	0	0
2020/10/12	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2038	05/11/2020			Bond Future	105.2682	105.2682	105.5955	105.5955	0.311	0.0000	0.0000	11,137
2020/10/12	2038	04/02/2021			Bond Future	104.6414	104.6414	104.9715	104.9715	0.316	0.0000	0.0000	0
2020/10/12	2038	06/05/2021			Bond Future	105.7956	105.7956	106.1291	106.1291	0.315	0.0000	0.0000	0
2020/10/12	2038	05/08/2021			Bond Future	105.2643	105.2643	105.6014	105.6014	0.320	0.0000	0.0000	0
2020/10/12	2038	04/11/2021			Bond Future	106.3496	106.3496	106.6902	106.6902	0.320	0.0000	0.0000	0
2020/10/12	2040	05/11/2020	11.70	Put	Bond Future	1,784.6900	1.7847	1,569.2800	1.5693	(12.070)	0	0	2,000
2020/10/12	2040	05/11/2020	10.23	Call	Bond Future	7.2800	0.0073	5.1900	0.0052	(28.709)	0	0	2,000

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
2020/10/12	2040	05/11/2020	11.00	Put	Bond Future	5,075.3900	5.0754	4,819.8400	4.8198	(5.035)	0	0	0
2020/10/12	2040	05/11/2020	9.50	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	2,000
2020/10/12	2040	05/11/2020	10.30	Call	Bond Future	10.5800	0.0106	7.7900	0.0078	(26.371)	0	0	0
2020/10/12	2040	05/11/2020	10.00	Call	Bond Future	1.9200	0.0019	1.2100	0.0012	(36.979)	0	0	2,380
2020/10/12	2040	05/11/2020			Bond Future	11.7367	81.7485	11.6986	81.9883	(0.325)	0.0000	0.0000	72,839
2020/10/12	2040	05/11/2020	10.23	Put	Bond Future	10,468.6100	10.4686	10,226.7500	10.2267	(2.310)	0	0	0
2020/10/12	2040	05/11/2020	10.30	Put	Bond Future	9,938.0900	9.9381	9,695.5300	9.6955	(2.441)	0	0	0
2020/10/12	2040	05/11/2020	9.73	Call	Bond Future	0.3300	0.0003	0.1700	0.0002	(48.485)	0	0	2,000
2020/10/12	2040	05/11/2020	9.73	Put	Bond Future	14,425.3400	14.4253	14,185.4100	14.1854	(1.663)	0	0	0
2020/10/12	2040	05/11/2020	11.70	Call	Bond Future	1,553.5000	1.5535	1,577.8600	1.5779	1.568	0	0	0
2020/10/12	2040	05/11/2020	11.00	Call	Bond Future	219.9300	0.2199	204.1500	0.2041	(7.175)	0	0	2,380
2020/10/12	2040	05/11/2020	10.31	Call	Bond Future	11.1500	0.0112	8.2500	0.0083	(26.009)	0	0	0
2020/10/12	2040	05/11/2020	9.50	Put	Bond Future	16,341.0400	16.3410	16,101.2400	16.1012	(1.467)	0	0	0
2020/10/12	2040	05/11/2020	10.32	Put	Bond Future	9,787.6500	9.7876	9,544.8700	9.5449	(2.480)	0	0	0
2020/10/12	2040	05/11/2020	10.00	Put	Bond Future	12,253.1800	12.2532	12,012.7000	12.0127	(1.963)	0	0	0
2020/10/12	2040	05/11/2020	10.31	Put	Bond Future	9,862.8100	9.8628	9,620.1400	9.6201	(2.460)	0	0	0
2020/10/12	2040	05/11/2020	10.32	Call	Bond Future	11.7400	0.0117	8.7300	0.0087	(25.639)	0	0	0
2020/10/12	2040	05/11/2020	11.50	Put	Bond Future	2,515.6400	2.5156	2,276.5300	2.2765	(9.505)	0	0	2,000
2020/10/12	2040	05/11/2020	11.50	Call	Bond Future	1,006.0700	1.0061	1,006.7300	1.0067	0.066	0	0	0
2020/10/12	2040	04/02/2021	9.49	Call	Bond Future	128.1300	0.1281	128.0100	0.1280	(0.094)	0	0	500
2020/10/12	2040	04/02/2021	9.57	Put	Bond Future	17,368.6200	17.3686	17,126.8600	17.1269	(1.392)	0	0	0
2020/10/12	2040	04/02/2021	10.07	Put	Bond Future	13,545.1300	13.5451	13,306.9500	13.3069	(1.758)	0	0	0
2020/10/12	2040	04/02/2021	10.42	Put	Bond Future	11,133.7000	11.1337	10,901.1600	10.9012	(2.089)	0	0	0
2020/10/12	2040	04/02/2021			Bond Future	11.9839	78.0541	11.9441	78.2960	(0.332)	0.0000	0.0000	0
2020/10/12	2040	04/02/2021	10.41	Call	Bond Future	605.1100	0.6051	614.2500	0.6142	1.510	0	0	0
2020/10/12	2040	04/02/2021	10.41	Put	Bond Future	11,199.3400	11.1993	10,966.5900	10.9666	(2.078)	0	0	0
2020/10/12	2040	04/02/2021	10.07	Call	Bond Future	359.1900	0.3592	362.9000	0.3629	1.033	0	0	800
2020/10/12	2040	04/02/2021	11.74	Call	Bond Future	2,967.1900	2.9672	3,032.7700	3.0328	2.210	0	0	0
2020/10/12	2040	04/02/2021	11.74	Put	Bond Future	4,470.6200	4.4706	4,294.3100	4.2943	(3.944)	0	0	800
2020/10/12	2040	04/02/2021	9.49	Put	Bond Future	18,018.4700	18.0185	17,776.4600	17.7765	(1.343)	0	0	0
2020/10/12	2040	04/02/2021	9.57	Call	Bond Future	149.3700	0.1494	149.5000	0.1495	0.087	0	0	800
2020/10/12	2040	04/02/2021	10.42	Call	Bond Future	613.9300	0.6139	623.2800	0.6233	1.523	0	0	0
2020/10/12	2040	04/02/2021	10.24	Put	Bond Future	12,344.9400	12.3449	12,109.1000	12.1091	(1.910)	0	0	0
2020/10/12	2040	04/02/2021	10.24	Call	Bond Future	469.5900	0.4696	475.6400	0.4756	1.288	0	0	500
2020/10/12	2040	04/02/2021	11.57	Call	Bond Future	2,499.2800	2.4993	2,554.8600	2.5549	2.224	0	0	0
2020/10/12	2040	04/02/2021	11.57	Put	Bond Future	5,078.8200	5.0788	4,892.5100	4.8925	(3.668)	0	0	500
2020/10/12	2040	04/02/2021	10.40	Call	Bond Future	596.3800	0.5964	605.3200	0.6053	1.499	0	0	0
2020/10/12	2040	04/02/2021	10.40	Put	Bond Future	11,265.1700	11.2652	11,032.2200	11.0322	(2.068)	0	0	0
2020/10/12	2040	06/05/2021	12.44	Put	Bond Future	4,033.1900	4.0332	3,896.4200	3.8964	(3.391)	0	0	0
2020/10/12	2040	06/05/2021			Bond Future	12.2310	78.8976	12.1895	79.1418	(0.339)	0.0000	0.0000	0
2020/10/12	2040	06/05/2021	12.43	Call	Bond Future	5,212.5100	5.2125	5,319.4700	5.3195	2.052	0	0	0
2020/10/12	2040	06/05/2021	12.43	Put	Bond Future	4,058.5800	4.0586	3,921.3300	3.9213	(3.382)	0	0	0
2020/10/12	2040	06/05/2021	12.44	Call	Bond Future	5,244.3600	5.2444	5,351.8000	5.3518	2.049	0	0	0
2020/10/12	2040	06/05/2021	12.42	Call	Bond Future	5,180.9800	5.1810	5,287.4500	5.2875	2.055	0	0	0
2020/10/12	2040	06/05/2021	12.42	Put	Bond Future	4,084.3500	4.0844	3,946.6100	3.9466	(3.372)	0	0	0
2020/10/12	2040	05/08/2021	12.47	Call	Bond Future	4,509.6700	4.5097	4,617.2900	4.6173	2.386	0	0	0
2020/10/12	2040	05/08/2021	11.05	Put	Bond Future	10,443.1600	10.4432	10,239.3600	10.2394	(1.952)	0	0	0
2020/10/12	2040	05/08/2021			Bond Future	12.4970	75.2606	12.4536	75.5073	(0.347)	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
2020/10/12	2040	05/08/2021	14.80	Call	Bond Future	12,403.9900	12.4040	12,601.3000	12.6013	1.591	0	0	0
2020/10/12	2040	05/08/2021	14.80	Put	Bond Future	1,018.8600	1.0189	969.4700	0.9695	(4.848)	0	0	900
2020/10/12	2040	05/08/2021	12.47	Put	Bond Future	4,663.1800	4.6632	4,524.1000	4.5241	(2.983)	0	0	0
2020/10/12	2040	05/08/2021	11.55	Put	Bond Future	7,933.8900	7.9339	7,750.3700	7.7504	(2.313)	0	0	0
2020/10/12	2040	05/08/2021	11.55	Call	Bond Future	2,235.5200	2.2355	2,298.7000	2.2987	2.826	0	0	900
2020/10/12	2040	05/08/2021	11.05	Call	Bond Future	1,448.7700	1.4488	1,491.6700	1.4917	2.961	0	0	900
2020/10/12	2040	05/08/2021	12.48	Call	Bond Future	4,539.1000	4.5391	4,647.2000	4.6472	2.382	0	0	0
2020/10/12	2040	05/08/2021	12.49	Put	Bond Future	4,608.5200	4.6085	4,470.4100	4.4704	(2.997)	0	0	0
2020/10/12	2040	05/08/2021	12.48	Put	Bond Future	4,635.7800	4.6358	4,497.1800	4.4972	(2.990)	0	0	0
2020/10/12	2040	05/08/2021	12.49	Call	Bond Future	4,568.6000	4.5686	4,677.1900	4.6772	2.377	0	0	0
2020/10/12	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2040	04/11/2021	12.90	Call	Bond Future	717.6300	0.7176	966.9800	0.9670	34.746	0	0	0
2020/10/12	2040	04/11/2021			Bond Future	12.7679	76.0176	12.7224	76.2670	(0.356)	0.0000	0.0000	0
2020/10/12	2040	04/11/2021	12.91	Call	Bond Future	771.4700	0.7715	1,020.8200	1.0208	32.321	0	0	0
2020/10/12	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2040	04/11/2021	12.89	Call	Bond Future	663.7200	0.6637	913.0700	0.9131	37.569	0	0	0
2020/10/12	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2044	05/11/2020	9.29	Put	Bond Future	18,909.7200	18.9097	18,735.0300	18.7350	(0.924)	0	0	0
2020/10/12	2044	05/11/2020	10.36	Call	Bond Future	10.4500	0.0104	7.2700	0.0073	(30.431)	0	0	0
2020/10/12	2044	05/11/2020	9.97	Call	Bond Future	1.0400	0.0010	0.5800	0.0006	(44.231)	0	0	300
2020/10/12	2044	05/11/2020	9.96	Put	Bond Future	13,138.7100	13.1387	12,963.5900	12.9636	(1.333)	0	0	0
2020/10/12	2044	05/11/2020	11.06	Put	Bond Future	5,059.3600	5.0594	4,861.7000	4.8617	(3.907)	0	0	525
2020/10/12	2044	05/11/2020	9.72	Put	Bond Future	15,137.6900	15.1377	14,962.9200	14.9629	(1.155)	0	0	0
2020/10/12	2044	05/11/2020	11.43	Call	Bond Future	696.7500	0.6967	669.8800	0.6699	(3.856)	0	0	0
2020/10/12	2044	05/11/2020			Bond Future	11.7946	78.3839	11.7667	78.5586	(0.237)	0.0000	0.0000	47,251
2020/10/12	2044	05/11/2020	10.34	Put	Bond Future	10,125.7700	10.1258	9,948.1700	9.9482	(1.754)	0	0	0
2020/10/12	2044	05/11/2020	10.34	Call	Bond Future	9.3900	0.0094	6.4700	0.0065	(31.097)	0	0	0
2020/10/12	2044	05/11/2020	9.97	Put	Bond Future	13,057.0200	13.0570	12,881.8800	12.8819	(1.341)	0	0	0
2020/10/12	2044	05/11/2020	11.38	Put	Bond Future	3,274.3800	3.2744	3,072.0200	3.0720	(6.180)	0	0	300
2020/10/12	2044	05/11/2020	11.38	Call	Bond Future	605.3900	0.6054	577.7100	0.5777	(4.572)	0	0	0
2020/10/12	2044	05/11/2020	9.96	Call	Bond Future	0.9800	0.0010	0.5400	0.0005	(44.898)	0	0	0
2020/10/12	2044	05/11/2020	9.72	Call	Bond Future	0.1800	0.0002	0.0900	0.0001	(50.000)	0	0	1,815
2020/10/12	2044	05/11/2020	9.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	300
2020/10/12	2044	05/11/2020	10.36	Put	Bond Future	9,972.5500	9.9725	9,794.6900	9.7947	(1.783)	0	0	0
2020/10/12	2044	05/11/2020	11.17	Put	Bond Future	4,399.4300	4.3994	4,198.7400	4.1987	(4.562)	0	0	1,815
2020/10/12	2044	05/11/2020	8.87	Put	Bond Future	22,845.3300	22.8453	22,670.6500	22.6707	(0.765)	0	0	0
2020/10/12	2044	05/11/2020	11.06	Call	Bond Future	218.6200	0.2186	195.6400	0.1956	(10.511)	0	0	0
2020/10/12	2044	05/11/2020	11.43	Put	Bond Future	3,035.4000	3.0354	2,833.8500	2.8338	(6.640)	0	0	1,815
2020/10/12	2044	05/11/2020	10.04	Put	Bond Future	12,488.8100	12.4888	12,313.4500	12.3135	(1.404)	0	0	0
2020/10/12	2044	05/11/2020	10.35	Put	Bond Future	10,049.0900	10.0491	9,871.3600	9.8714	(1.769)	0	0	0
2020/10/12	2044	05/11/2020	10.35	Call	Bond Future	9.9100	0.0099	6.8600	0.0069	(30.777)	0	0	0
2020/10/12	2044	05/11/2020	11.17	Call	Bond Future	316.6400	0.3166	290.6300	0.2906	(8.214)	0	0	0
2020/10/12	2044	05/11/2020	10.02	Call	Bond Future	1.4400	0.0014	0.8300	0.0008	(42.361)	0	0	1,815
2020/10/12	2044	05/11/2020	10.02	Put	Bond Future	12,650.5200	12.6505	12,475.2300	12.4752	(1.386)	0	0	0
2020/10/12	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/12	2044	05/11/2020	9.34	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	525
2020/10/12	2044	05/11/2020	9.34	Put	Bond Future	18,458.1200	18.4581	18,283.4300	18.2834	(0.946)	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
2020/10/12	2044	05/11/2020	10.04	Call	Bond Future	1.6300	0.0016	0.9500	0.0010	(41.718)	0	0	525
2020/10/12	2044	04/02/2021	10.37	Call	Bond Future	523.5400	0.5235	522.5000	0.5225	(0.199)	0	0	0
2020/10/12	2044	04/02/2021	10.35	Put	Bond Future	12,001.5900	12.0016	11,824.2400	11.8242	(1.478)	0	0	0
2020/10/12	2044	04/02/2021	10.04	Put	Bond Future	14,244.3100	14.2443	14,065.5500	14.0656	(1.255)	0	0	0
2020/10/12	2044	04/02/2021			Bond Future	12.0345	74.7813	12.0054	74.9574	(0.242)	0.0000	0.0000	0
2020/10/12	2044	04/02/2021	10.37	Put	Bond Future	11,863.5700	11.8636	11,686.3600	11.6864	(1.494)	0	0	0
2020/10/12	2044	04/02/2021	10.35	Call	Bond Future	507.8500	0.5078	506.6700	0.5067	(0.232)	0	0	0
2020/10/12	2044	04/02/2021	10.36	Put	Bond Future	11,932.4800	11.9325	11,755.2000	11.7552	(1.486)	0	0	0
2020/10/12	2044	04/02/2021	10.04	Call	Bond Future	308.3400	0.3083	305.7500	0.3057	(0.840)	0	0	0
2020/10/12	2044	04/02/2021	10.84	Call	Bond Future	1,010.1100	1.0101	1,015.1800	1.0152	0.502	0	0	0
2020/10/12	2044	04/02/2021	10.36	Call	Bond Future	515.6500	0.5156	514.5400	0.5145	(0.215)	0	0	0
2020/10/12	2044	04/02/2021	10.84	Put	Bond Future	8,865.8200	8.8658	8,694.7200	8.6947	(1.930)	0	0	265
2020/10/12	2044	04/02/2021	10.29	Call	Bond Future	462.9700	0.4630	461.3900	0.4614	(0.341)	0	0	0
2020/10/12	2044	04/02/2021	10.29	Put	Bond Future	12,420.6100	12.4206	12,242.8600	12.2429	(1.431)	0	0	265
2020/10/12	2044	04/02/2021	9.66	Put	Bond Future	17,244.7200	17.2447	17,065.8300	17.0658	(1.037)	0	0	0
2020/10/12	2044	04/02/2021	9.66	Call	Bond Future	155.2600	0.1553	152.5400	0.1525	(1.752)	0	0	265
2020/10/12	2044	06/05/2021	12.50	Put	Bond Future	3,984.1000	3.9841	3,876.2500	3.8763	(2.707)	0	0	3,100
2020/10/12	2044	06/05/2021	12.43	Put	Bond Future	4,162.9900	4.1630	4,052.6400	4.0526	(2.651)	0	0	0
2020/10/12	2044	06/05/2021	12.44	Call	Bond Future	5,093.6300	5.0936	5,161.3500	5.1613	1.330	0	0	0
2020/10/12	2044	06/05/2021			Bond Future	12.2741	75.5894	12.2437	75.7671	(0.248)	0.0000	0.0000	0
2020/10/12	2044	06/05/2021	12.45	Call	Bond Future	5,124.7900	5.1248	5,192.8600	5.1929	1.328	0	0	0
2020/10/12	2044	06/05/2021	12.45	Put	Bond Future	4,111.2100	4.1112	4,001.5700	4.0016	(2.667)	0	0	0
2020/10/12	2044	06/05/2021	12.50	Call	Bond Future	5,281.3800	5.2814	5,351.2400	5.3512	1.323	0	0	0
2020/10/12	2044	06/05/2021	12.43	Call	Bond Future	5,062.5500	5.0625	5,129.9100	5.1299	1.331	0	0	0
2020/10/12	2044	06/05/2021	12.44	Put	Bond Future	4,137.0200	4.1370	4,027.0300	4.0270	(2.659)	0	0	0
2020/10/12	2044	06/05/2021	11.35	Put	Bond Future	7,983.2800	7.9833	7,836.2400	7.8362	(1.842)	0	0	0
2020/10/12	2044	06/05/2021	11.35	Call	Bond Future	2,228.7000	2.2287	2,259.3700	2.2594	1.376	0	0	3,100
2020/10/12	2044	06/05/2021	11.90	Call	Bond Future	3,518.3800	3.5184	3,566.9500	3.5669	1.380	0	0	0
2020/10/12	2044	06/05/2021	11.90	Put	Bond Future	5,758.4300	5.7584	5,629.2900	5.6293	(2.243)	0	0	3,100
2020/10/12	2044	05/08/2021	12.60	Put	Bond Future	4,395.0300	4.3950	4,290.9800	4.2910	(2.367)	0	0	0
2020/10/12	2044	05/08/2021	12.61	Put	Bond Future	4,368.7900	4.3688	4,265.0800	4.2651	(2.374)	0	0	0
2020/10/12	2044	05/08/2021			Bond Future	12.5320	72.0411	12.5002	72.2207	(0.254)	0.0000	0.0000	0
2020/10/12	2044	05/08/2021	12.60	Call	Bond Future	4,775.6900	4.7757	4,851.1800	4.8512	1.581	0	0	0
2020/10/12	2044	05/08/2021	12.61	Call	Bond Future	4,805.1400	4.8051	4,880.9700	4.8810	1.578	0	0	0
2020/10/12	2044	05/08/2021	12.59	Call	Bond Future	4,746.3200	4.7463	4,821.4500	4.8214	1.583	0	0	0
2020/10/12	2044	05/08/2021	12.59	Put	Bond Future	4,421.4300	4.4214	4,317.0200	4.3170	(2.361)	0	0	0
2020/10/12	2044	04/11/2021	12.91	Call	Bond Future	623.2500	0.6233	804.7300	0.8047	29.118	0	0	0
2020/10/12	2044	04/11/2021			Bond Future	12.7943	72.7658	12.7609	72.9473	(0.261)	0.0000	0.0000	0
2020/10/12	2044	04/11/2021	12.89	Call	Bond Future	516.2200	0.5162	697.7000	0.6977	35.156	0	0	0
2020/10/12	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2044	04/11/2021	12.90	Call	Bond Future	569.7700	0.5698	751.2500	0.7513	31.851	0	0	0
2020/10/12	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	2046	05/11/2020			Bond Future	93.5464	93.5464	93.5877	93.5877	0.044	0.0000	0.0000	16,311
2020/10/12	2046	04/02/2021			Bond Future	94.4963	94.4963	94.5380	94.5380	0.044	0.0000	0.0000	0
2020/10/12	2046	06/05/2021			Bond Future	93.7492	93.7492	93.7907	93.7907	0.044	0.0000	0.0000	0
2020/10/12	2046	05/08/2021			Bond Future	94.8033	94.8033	94.8453	94.8453	0.044	0.0000	0.0000	0

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2020/10/12	2046	04/11/2021			Bond Future	93.9752	93.9752	94.0177	94.0177	0.045	0.0000	0.0000	0
2020/10/12	2050	05/11/2020			Bond Future	95.6057	95.6057	95.8213	95.8213	0.226	0.0000	0.0000	13,963
2020/10/12	2050	04/02/2021			Bond Future	94.6877	94.6877	94.9051	94.9051	0.230	0.0000	0.0000	0
2020/10/12	2050	06/05/2021			Bond Future	95.7320	95.7320	95.9516	95.9516	0.229	0.0000	0.0000	0
2020/10/12	2050	05/08/2021			Bond Future	94.8817	94.8817	95.1035	95.1035	0.234	0.0000	0.0000	0
2020/10/12	2050	04/11/2021			Bond Future	95.8599	95.8599	96.0841	96.0841	0.234	0.0000	0.0000	0
2020/10/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	AL37	05/11/2020			Index Future	758.4520	758.4520	760.7170	760.7170	0.299	0.0000	0.0000	0
2020/10/12	AL37	04/02/2021			Index Future	765.9670	765.9670	768.2470	768.2470	0.298	0.0000	0.0000	0
2020/10/12	AL37	06/05/2021			Index Future	774.2240	774.2240	776.5200	776.5200	0.297	0.0000	0.0000	0
2020/10/12	AL37	05/08/2021			Index Future	782.6540	782.6540	784.9700	784.9700	0.296	0.0000	0.0000	0
2020/10/12	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/12	AL7T	05/11/2020			Index Future	810.3450	810.3450	813.8400	813.8400	0.431	0.0000	0.0000	0
2020/10/12	AL7T	04/02/2021			Index Future	818.3740	818.3740	821.8960	821.8960	0.430	0.0000	0.0000	0
2020/10/12	AL7T	06/05/2021			Index Future	827.1970	827.1970	830.7460	830.7460	0.429	0.0000	0.0000	0
2020/10/12	AL7T	05/08/2021			Index Future	836.2030	836.2030	839.7870	839.7870	0.429	0.0000	0.0000	0
2020/10/12	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/12	ALBI	05/11/2020			Index Future	711.2900	711.2900	713.7530	713.7530	0.346	0.0000	0.0000	226
2020/10/12	ALBI	04/02/2021			Index Future	718.3380	718.3380	720.8180	720.8180	0.345	0.0000	0.0000	0
2020/10/12	ALBI	06/05/2021			Index Future	726.0820	726.0820	728.5800	728.5800	0.344	0.0000	0.0000	0
2020/10/12	ALBI	05/08/2021			Index Future	733.9870	733.9870	736.5090	736.5090	0.344	0.0000	0.0000	0
2020/10/12	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/12	ES33	05/11/2020			Bond Future	12.1549	71.2520	12.0961	71.5460	(0.484)	0.0000	0.0000	350
2020/10/12	ES33	04/02/2021			Bond Future	12.4495	71.9580	12.3881	72.2546	(0.494)	0.0000	0.0000	0
2020/10/12	ES33	06/05/2021			Bond Future	12.7401	68.9595	12.6760	69.2591	(0.503)	0.0000	0.0000	0
2020/10/12	ES33	05/08/2021			Bond Future	13.0474	69.7190	12.9803	70.0218	(0.514)	0.0000	0.0000	0
2020/10/12	ES33	04/11/2021			Bond Future	13.3784	66.6477	13.3082	66.9536	(0.525)	0.0000	0.0000	0
2020/10/12	ES42	05/11/2020			Bond Future	12.5996	70.1905	12.5663	70.3723	(0.265)	0.0000	0.0000	4,789
2020/10/12	ES42	04/02/2021			Bond Future	12.8770	70.8859	12.8421	71.0694	(0.271)	0.0000	0.0000	0
2020/10/12	ES42	06/05/2021			Bond Future	13.1616	67.3925	13.1250	67.5775	(0.278)	0.0000	0.0000	0
2020/10/12	ES42	05/08/2021			Bond Future	13.4545	68.1351	13.4161	68.3222	(0.285)	0.0000	0.0000	0
2020/10/12	ES42	04/11/2021			Bond Future	13.7730	64.5641	13.7326	64.7531	(0.293)	0.0000	0.0000	0
2020/10/12	GOVI	05/11/2020	737.84	Put	GOVI	351,470.0000	35.1470	327,130.0000	32.7130	(6.925)	0	0	0
2020/10/12	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	05/11/2020			GOVI	702.6930	702.6930	705.1270	705.1270	0.346	0.0000	0.0000	1,007
2020/10/12	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	05/11/2020	737.83	Put	GOVI	351,370.0000	35.1370	327,030.0000	32.7030	(6.927)	0	0	0
2020/10/12	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	05/11/2020	737.85	Put	GOVI	351,570.0000	35.1570	327,230.0000	32.7230	(6.923)	0	0	0
2020/10/12	GOVI	04/02/2021	750.96	Put	GOVI	413,040.0000	41.3040	388,540.0000	38.8540	(5.932)	0	0	0
2020/10/12	GOVI	04/02/2021			GOVI	709.6560	709.6560	712.1060	712.1060	0.345	0.0000	0.0000	0
2020/10/12	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/02/2021	750.95	Put	GOVI	412,940.0000	41.2940	388,440.0000	38.8440	(5.933)	0	0	0
2020/10/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/02/2021	750.94	Put	GOVI	412,840.0000	41.2840	388,340.0000	38.8340	(5.935)	0	0	0
2020/10/12	GOVI	06/05/2021	678.67	Call	GOVI	386,360.0000	38.6360	411,050.0000	41.1050	6.390	0	0	0
2020/10/12	GOVI	06/05/2021			GOVI	717.3060	717.3060	719.7750	719.7750	0.344	0.0000	0.0000	0
2020/10/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	06/05/2021	678.68	Call	GOVI	386,260.0000	38.6260	410,950.0000	41.0950	6.392	0	0	0
2020/10/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	06/05/2021	678.69	Call	GOVI	386,160.0000	38.6160	410,850.0000	41.0850	6.394	0	0	0
2020/10/12	GOVI	05/08/2021	719.14	Call	GOVI	59,760.0000	5.9760	84,680.0000	8.4680	41.700	0	0	0
2020/10/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	05/08/2021			GOVI	725.1160	725.1160	727.6080	727.6080	0.344	0.0000	0.0000	0
2020/10/12	GOVI	05/08/2021	719.15	Call	GOVI	59,660.0000	5.9660	84,580.0000	8.4580	41.770	0	0	0
2020/10/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	05/08/2021	719.13	Call	GOVI	59,860.0000	5.9860	84,780.0000	8.4780	41.630	0	0	0
2020/10/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/12	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/12	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	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
2020/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/12	IGOV	05/11/2020			Index Future	256.0840	256.0840	256.4810	256.4810	0.155	0.0000	0.0000	1,201
2020/10/12	IGOV	04/02/2021			Index Future	258.6850	258.6850	259.0830	259.0830	0.154	0.0000	0.0000	0
2020/10/12	IGOV	06/05/2021			Index Future	261.5360	261.5360	261.9360	261.9360	0.153	0.0000	0.0000	0
2020/10/12	IGOV	05/08/2021			Index Future	264.4460	264.4460	264.8490	264.8490	0.152	0.0000	0.0000	0
2020/10/12	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/12	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/12	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/12	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2400	90.2400	0.000	0.0000	0.0000	0
2020/10/12	IS05	21/09/2021			Interest Rate Swap	89.1100	89.1100	89.1100	89.1100	0.000	0.0000	0.0000	0
2020/10/12	IS05	21/12/2021			Interest Rate Swap	90.3100	90.3100	90.2900	90.2900	(0.022)	0.0000	0.0000	51
2020/10/12	IS05	15/03/2022			Interest Rate Swap	89.6400	89.6400	89.6200	89.6200	(0.022)	0.0000	0.0000	0
2020/10/12	IS05	21/06/2022			Interest Rate Swap	89.6700	89.6700	89.6400	89.6400	(0.033)	0.0000	0.0000	0
2020/10/12	IS05	20/09/2022			Interest Rate Swap	92.7400	92.7400	92.7000	92.7000	(0.043)	0.0000	0.0000	0
2020/10/12	IS05	20/12/2022			Interest Rate Swap	93.2000	93.2000	93.1500	93.1500	(0.054)	0.0000	0.0000	0
2020/10/12	IS05	22/03/2023			Interest Rate Swap	85.5700	85.5700	85.5200	85.5200	(0.058)	0.0000	0.0000	0
2020/10/12	IS05	20/06/2023			Interest Rate Swap	91.1200	91.1200	91.0700	91.0700	(0.055)	0.0000	0.0000	0
2020/10/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/12	IS10	17/12/2025			Interest Rate Swap	79.3700	79.3700	79.2600	79.2600	(0.139)	0.0000	0.0000	0
2020/10/12	IS10	16/03/2026			Interest Rate Swap	76.0000	76.0000	75.8800	75.8800	(0.158)	0.0000	0.0000	0
2020/10/12	IS10	15/06/2026			Interest Rate Swap	74.5200	74.5200	74.4100	74.4100	(0.148)	0.0000	0.0000	0
2020/10/12	IS10	21/09/2026			Interest Rate Swap	76.6800	76.6800	76.5700	76.5700	(0.143)	0.0000	0.0000	0
2020/10/12	IS10	21/12/2026			Interest Rate Swap	80.8300	80.8300	80.7400	80.7400	(0.111)	0.0000	0.0000	0
2020/10/12	IS10	15/03/2027			Interest Rate Swap	79.4400	79.4400	79.3600	79.3600	(0.101)	0.0000	0.0000	0
2020/10/12	IS10	21/06/2027			Interest Rate Swap	81.6700	81.6700	81.6000	81.6000	(0.086)	0.0000	0.0000	0
2020/10/12	IS10	20/09/2027			Interest Rate Swap	87.6400	87.6400	87.5800	87.5800	(0.068)	0.0000	0.0000	0
2020/10/12	IS10	20/12/2027			Interest Rate Swap	88.2100	88.2100	88.1500	88.1500	(0.068)	0.0000	0.0000	0
2020/10/12	IS10	22/03/2028			Interest Rate Swap	81.4000	81.4000	81.3300	81.3300	(0.086)	0.0000	0.0000	0
2020/10/12	IS10	20/06/2028			Interest Rate Swap	89.4400	89.4400	89.3700	89.3700	(0.078)	0.0000	0.0000	0
2020/10/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/12	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	0
2020/10/12	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3500	96.6500	0.000	0.0000	0.0000	0
2020/10/12	JBAF	15/12/2020			Jibar Tradeable Future	3.2750	96.7250	3.2750	96.7250	0.000	0.0000	0.0000	30,010
2020/10/12	JBAF	20/01/2021			Jibar Tradeable Future	3.2700	96.7300	3.2600	96.7400	(0.306)	0.0000	0.0000	0
2020/10/12	JBAF	17/02/2021			Jibar Tradeable Future	3.2600	96.7400	3.2400	96.7600	(0.613)	0.0000	0.0000	0
2020/10/12	JBAF	17/03/2021			Jibar Tradeable Future	3.2550	96.7450	3.2350	96.7650	(0.614)	0.0000	0.0000	0
2020/10/12	JBAF	15/06/2021			Jibar Tradeable Future	3.3200	96.6800	3.2900	96.7100	(0.904)	0.0000	0.0000	0
2020/10/12	JBAF	15/09/2021			Jibar Tradeable Future	3.4800	96.5200	3.4450	96.5550	(1.006)	0.0000	0.0000	30,000
2020/10/12	JBAF	15/12/2021			Jibar Tradeable Future	3.6300	96.3700	3.5700	96.4300	(1.653)	0.0000	0.0000	0
2020/10/12	JBAF	16/03/2022			Jibar Tradeable Future	3.7750	96.2250	3.7200	96.2800	(1.457)	0.0000	0.0000	0
2020/10/12	JBAF	15/06/2022			Jibar Tradeable Future	4.0650	95.9350	4.0150	95.9850	(1.230)	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
2020/10/12	JBAF	21/09/2022			Jibar Tradeable Future	4.4050	95.5950	4.3600	95.6400	(1.022)	0.0000	0.0000	0
2020/10/12	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R023	05/11/2020			Bond Future	4.5561	108.4206	4.5344	108.4695	(0.475)	0.0000	0.0000	33,416
2020/10/12	R023	05/11/2020	7.46	Call	Bond Future	6,313.9000	6.3139	6,362.8100	6.3628	0.775	0	0	0
2020/10/12	R023	05/11/2020	7.47	Call	Bond Future	6,334.8200	6.3348	6,383.7300	6.3837	0.772	0	0	0
2020/10/12	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R023	05/11/2020	7.45	Call	Bond Future	6,292.9900	6.2930	6,341.9000	6.3419	0.777	0	0	0
2020/10/12	R023	04/02/2021	6.34	Call	Bond Future	3,361.9900	3.3620	3,410.3200	3.4103	1.438	0	0	0
2020/10/12	R023	04/02/2021	6.32	Put	Bond Future	4.1000	0.0041	3.3200	0.0033	(19.024)	0	0	0
2020/10/12	R023	04/02/2021			Bond Future	4.6358	109.4949	4.6114	109.5440	(0.526)	0.0000	0.0000	0
2020/10/12	R023	04/02/2021	6.34	Put	Bond Future	3.7700	0.0038	3.0400	0.0030	(19.363)	0	0	0
2020/10/12	R023	04/02/2021	6.32	Call	Bond Future	3,323.7100	3.3237	3,371.9900	3.3720	1.453	0	0	0
2020/10/12	R023	04/02/2021	6.33	Put	Bond Future	3.9300	0.0039	3.1800	0.0032	(19.084)	0	0	0
2020/10/12	R023	04/02/2021	6.33	Call	Bond Future	3,342.8500	3.3429	3,391.1600	3.3912	1.445	0	0	0
2020/10/12	R023	06/05/2021	7.58	Call	Bond Future	4,988.4900	4.9885	5,037.5300	5.0375	0.983	0	0	0
2020/10/12	R023	06/05/2021			Bond Future	4.6744	106.7687	4.6467	106.8179	(0.593)	0.0000	0.0000	0
2020/10/12	R023	06/05/2021	7.56	Call	Bond Future	4,955.2800	4.9553	5,004.3200	5.0043	0.990	0	0	0
2020/10/12	R023	06/05/2021	7.56	Put	Bond Future	0.7300	0.0007	0.6100	0.0006	(16.438)	0	0	0
2020/10/12	R023	06/05/2021	7.58	Put	Bond Future	0.6800	0.0007	0.5600	0.0006	(17.647)	0	0	0
2020/10/12	R023	06/05/2021	7.57	Call	Bond Future	4,971.8800	4.9719	5,020.9300	5.0209	0.987	0	0	0
2020/10/12	R023	06/05/2021	7.57	Put	Bond Future	0.7000	0.0007	0.5900	0.0006	(15.714)	0	0	0
2020/10/12	R023	05/08/2021	5.30	Call	Bond Future	1,195.1800	1.1952	1,227.6000	1.2276	2.713	0	0	0
2020/10/12	R023	05/08/2021	5.29	Put	Bond Future	313.6600	0.3137	296.4000	0.2964	(5.503)	0	0	0
2020/10/12	R023	05/08/2021			Bond Future	4.7171	107.9441	4.6847	107.9936	(0.687)	0.0000	0.0000	0
2020/10/12	R023	05/08/2021	5.31	Call	Bond Future	1,206.4600	1.2065	1,239.0300	1.2390	2.700	0	0	0
2020/10/12	R023	05/08/2021	5.31	Put	Bond Future	305.9800	0.3060	289.0200	0.2890	(5.543)	0	0	0
2020/10/12	R023	05/08/2021	5.30	Put	Bond Future	309.8000	0.3098	292.6900	0.2927	(5.523)	0	0	0
2020/10/12	R023	05/08/2021	5.29	Call	Bond Future	1,183.9300	1.1839	1,216.2000	1.2162	2.726	0	0	0
2020/10/12	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R023	04/11/2021	4.90	Call	Bond Future	73.3500	0.0734	123.5100	0.1235	68.384	0	0	0
2020/10/12	R023	04/11/2021			Bond Future	4.8429	105.1259	4.8039	105.1761	(0.805)	0.0000	0.0000	0
2020/10/12	R023	04/11/2021	4.91	Call	Bond Future	86.1900	0.0862	136.3500	0.1363	58.197	0	0	0
2020/10/12	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R023	04/11/2021	4.92	Call	Bond Future	99.0300	0.0990	149.1900	0.1492	50.651	0	0	0
2020/10/12	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R035	05/11/2020	10.34	Put	Bond Future	6,473.6800	6.4737	6,112.8000	6.1128	(5.575)	0	0	0
2020/10/12	R035	05/11/2020			Bond Future	11.3344	84.4957	11.2760	84.8526	(0.516)	0.0000	0.0000	102,027
2020/10/12	R035	05/11/2020	10.33	Put	Bond Future	6,538.7000	6.5387	6,177.8100	6.1778	(5.519)	0	0	0
2020/10/12	R035	05/11/2020	10.33	Call	Bond Future	70.6100	0.0706	66.7100	0.0667	(5.523)	0	0	0
2020/10/12	R035	05/11/2020	10.34	Call	Bond Future	73.5900	0.0736	69.7000	0.0697	(5.286)	0	0	0
2020/10/12	R035	05/11/2020	10.32	Put	Bond Future	6,603.9100	6.6039	6,243.0100	6.2430	(5.465)	0	0	0
2020/10/12	R035	05/11/2020	10.32	Call	Bond Future	67.7400	0.0677	63.8300	0.0638	(5.772)	0	0	0
2020/10/12	R035	04/02/2021	10.05	Call	Bond Future	586.6300	0.5866	614.6500	0.6147	4.776	0	0	0
2020/10/12	R035	04/02/2021	10.04	Put	Bond Future	10,532.3200	10.5323	10,199.6800	10.1997	(3.158)	0	0	0
2020/10/12	R035	04/02/2021	10.14	Put	Bond Future	9,927.4700	9.9275	9,599.2600	9.5993	(3.306)	0	0	650

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
2020/10/12	R035	04/02/2021	11.14	Put	Bond Future	5,011.1400	5.0111	4,753.7300	4.7537	(5.137)	0	0	650
2020/10/12	R035	04/02/2021			Bond Future	11.5919	85.3328	11.5309	85.6931	(0.526)	0.0000	0.0000	0
2020/10/12	R035	04/02/2021	10.06	Call	Bond Future	595.1700	0.5952	623.6200	0.6236	4.780	0	0	0
2020/10/12	R035	04/02/2021	10.06	Put	Bond Future	10,409.9600	10.4100	10,078.1700	10.0782	(3.187)	0	0	0
2020/10/12	R035	04/02/2021	10.14	Call	Bond Future	666.9800	0.6670	699.0100	0.6990	4.802	0	0	0
2020/10/12	R035	04/02/2021	10.05	Put	Bond Future	10,471.0500	10.4711	10,138.8300	10.1388	(3.173)	0	0	0
2020/10/12	R035	04/02/2021	10.04	Call	Bond Future	578.1900	0.5782	605.7900	0.6058	4.774	0	0	0
2020/10/12	R035	04/02/2021	11.14	Call	Bond Future	2,284.0500	2.2841	2,386.8800	2.3869	4.502	0	0	0
2020/10/12	R035	06/05/2021	11.55	Call	Bond Future	3,571.5700	3.5716	3,711.9900	3.7120	3.932	0	0	0
2020/10/12	R035	06/05/2021	12.77	Call	Bond Future	7,509.1000	7.5091	7,735.3500	7.7353	3.013	0	0	0
2020/10/12	R035	06/05/2021	10.24	Put	Bond Future	11,078.3100	11.0783	10,768.0200	10.7680	(2.801)	0	0	0
2020/10/12	R035	06/05/2021	12.37	Call	Bond Future	6,068.8000	6.0688	6,269.6800	6.2697	3.310	0	0	0
2020/10/12	R035	06/05/2021	12.35	Put	Bond Future	3,168.6900	3.1687	3,004.4100	3.0044	(5.184)	0	0	0
2020/10/12	R035	06/05/2021			Bond Future	11.8404	81.7791	11.7769	82.1429	(0.537)	0.0000	0.0000	0
2020/10/12	R035	06/05/2021	12.37	Put	Bond Future	3,129.5700	3.1296	2,966.6500	2.9667	(5.206)	0	0	0
2020/10/12	R035	06/05/2021	12.35	Call	Bond Future	5,999.8700	5.9999	6,199.3900	6.1994	3.325	0	0	0
2020/10/12	R035	06/05/2021	11.55	Put	Bond Future	5,254.4500	5.2545	5,031.0700	5.0311	(4.251)	0	0	1,650
2020/10/12	R035	06/05/2021	12.77	Put	Bond Future	2,455.6700	2.4557	2,318.1200	2.3181	(5.601)	0	0	1,650
2020/10/12	R035	06/05/2021	10.24	Call	Bond Future	1,119.0900	1.1191	1,172.6000	1.1726	4.782	0	0	793
2020/10/12	R035	06/05/2021	12.36	Put	Bond Future	3,148.9500	3.1489	2,985.3600	2.9854	(5.195)	0	0	0
2020/10/12	R035	06/05/2021	10.81	Put	Bond Future	8,131.1100	8.1311	7,853.7900	7.8538	(3.411)	0	0	0
2020/10/12	R035	06/05/2021	10.81	Call	Bond Future	1,916.7800	1.9168	2,003.2600	2.0033	4.512	0	0	1,650
2020/10/12	R035	06/05/2021	11.32	Call	Bond Future	2,979.4600	2.9795	3,102.4300	3.1024	4.127	0	0	0
2020/10/12	R035	06/05/2021	11.32	Put	Bond Future	6,032.5600	6.0326	5,791.7300	5.7917	(3.992)	0	0	793
2020/10/12	R035	06/05/2021	12.02	Call	Bond Future	4,926.7000	4.9267	5,102.5700	5.1026	3.570	0	0	0
2020/10/12	R035	06/05/2021	12.02	Put	Bond Future	3,911.5000	3.9115	3,723.5700	3.7236	(4.805)	0	0	793
2020/10/12	R035	06/05/2021	12.36	Call	Bond Future	6,034.1800	6.0342	6,234.3900	6.2344	3.318	0	0	0
2020/10/12	R035	05/08/2021	5.31	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/10/12	R035	05/08/2021			Bond Future	12.1058	82.6797	12.0394	83.0474	(0.548)	0.0000	0.0000	0
2020/10/12	R035	05/08/2021	5.29	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/10/12	R035	05/08/2021	5.29	Put	Bond Future	55,644.3400	55.6443	55,276.6500	55.2766	(0.661)	0	0	0
2020/10/12	R035	05/08/2021	5.31	Put	Bond Future	55,411.0500	55.4110	55,043.3700	55.0434	(0.664)	0	0	0
2020/10/12	R035	05/08/2021	5.30	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/10/12	R035	05/08/2021	5.30	Put	Bond Future	55,527.6300	55.5276	55,159.9400	55.1599	(0.662)	0	0	0
2020/10/12	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R035	04/11/2021			Bond Future	12.3910	79.0395	12.3216	79.4110	(0.560)	0.0000	0.0000	0
2020/10/12	R035	04/11/2021	12.52	Call	Bond Future	683.6200	0.6836	1,055.1400	1.0551	54.346	0	0	0
2020/10/12	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R035	04/11/2021	12.53	Call	Bond Future	736.2300	0.7362	1,107.7500	1.1078	50.462	0	0	0
2020/10/12	R035	04/11/2021	12.51	Call	Bond Future	630.9500	0.6309	1,002.4700	1.0025	58.883	0	0	0
2020/10/12	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R186	05/11/2020	7.50	Call	Bond Future	1,676.3900	1.6764	1,882.2400	1.8822	12.279	0	0	80
2020/10/12	R186	05/11/2020	8.00	Put	Bond Future	57.9100	0.0579	30.3200	0.0303	(47.643)	0	0	0
2020/10/12	R186	05/11/2020	8.64	Put	Bond Future	1.4600	0.0015	0.4500	0.0005	(69.178)	0	0	0
2020/10/12	R186	05/11/2020	8.65	Call	Bond Future	7,106.3200	7.1063	7,442.1500	7.4422	4.726	0	0	0
2020/10/12	R186	05/11/2020			Bond Future	7.2645	119.8006	7.2015	120.1374	(0.867)	0.0000	0.0000	85,997
2020/10/12	R186	05/11/2020	7.00	Put	Bond Future	1,784.0200	1.7840	1,500.2000	1.5002	(15.909)	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
2020/10/12	R186	05/11/2020	7.00	Call	Bond Future	361.6900	0.3617	414.6500	0.4147	14.642	0	0	1,200
2020/10/12	R186	05/11/2020	8.66	Put	Bond Future	1.2700	0.0013	0.3800	0.0004	(70.079)	0	0	0
2020/10/12	R186	05/11/2020	8.66	Call	Bond Future	7,155.4700	7.1555	7,491.3600	7.4914	4.694	0	0	0
2020/10/12	R186	05/11/2020	9.26	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/12	R186	05/11/2020	7.84	Put	Bond Future	116.2700	0.1163	67.1700	0.0672	(42.229)	0	0	0
2020/10/12	R186	05/11/2020	6.50	Put	Bond Future	4,196.8700	4.1969	3,861.9100	3.8619	(7.981)	0	0	0
2020/10/12	R186	05/11/2020	7.50	Put	Bond Future	427.9900	0.4280	297.0600	0.2971	(30.592)	0	0	0
2020/10/12	R186	05/11/2020	8.00	Call	Bond Future	3,900.5800	3.9006	4,209.7700	4.2098	7.927	0	0	1,200
2020/10/12	R186	05/11/2020	8.64	Call	Bond Future	7,057.1500	7.0572	7,392.9200	7.3929	4.758	0	0	0
2020/10/12	R186	05/11/2020	8.65	Put	Bond Future	1.3600	0.0014	0.4100	0.0004	(69.853)	0	0	0
2020/10/12	R186	05/11/2020	9.26	Call	Bond Future	10,057.3700	10.0574	10,394.1400	10.3941	3.348	0	0	0
2020/10/12	R186	05/11/2020	8.34	Call	Bond Future	5,574.8100	5.5748	5,905.4300	5.9054	5.931	0	0	0
2020/10/12	R186	05/11/2020	8.34	Put	Bond Future	10.4500	0.0104	4.2900	0.0043	(58.947)	0	0	0
2020/10/12	R186	05/11/2020	7.84	Call	Bond Future	3,136.9400	3.1369	3,424.6200	3.4246	9.171	0	0	0
2020/10/12	R186	05/11/2020	6.50	Call	Bond Future	24.8300	0.0248	26.6500	0.0267	7.330	0	0	80
2020/10/12	R186	04/02/2021	8.15	Call	Bond Future	4,310.9000	4.3109	4,549.4500	4.5494	5.534	0	0	0
2020/10/12	R186	04/02/2021			Bond Future	7.4482	115.7092	7.3816	116.0489	(0.894)	0.0000	0.0000	0
2020/10/12	R186	04/02/2021	8.15	Put	Bond Future	805.7600	0.8058	704.6200	0.7046	(12.552)	0	0	0
2020/10/12	R186	04/02/2021	8.00	Put	Bond Future	988.9300	0.9889	871.5400	0.8715	(11.870)	0	0	15,177
2020/10/12	R186	04/02/2021	8.16	Call	Bond Future	4,348.7800	4.3488	4,588.3600	4.5884	5.509	0	0	0
2020/10/12	R186	04/02/2021	8.17	Put	Bond Future	783.7500	0.7838	684.6600	0.6847	(12.643)	0	0	0
2020/10/12	R186	04/02/2021	8.00	Call	Bond Future	3,756.4300	3.7564	3,978.7300	3.9787	5.918	0	0	0
2020/10/12	R186	04/02/2021	8.16	Put	Bond Future	794.6900	0.7947	694.5800	0.6946	(12.597)	0	0	0
2020/10/12	R186	04/02/2021	8.17	Call	Bond Future	4,386.7700	4.3868	4,627.3700	4.6274	5.485	0	0	0
2020/10/12	R186	06/05/2021	10.77	Call	Bond Future	14,060.2900	14.0603	14,397.8100	14.3978	2.401	0	0	0
2020/10/12	R186	06/05/2021	10.76	Put	Bond Future	30.3900	0.0304	24.9100	0.0249	(18.032)	0	0	0
2020/10/12	R186	06/05/2021			Bond Future	7.6298	116.9581	7.5593	117.3010	(0.924)	0.0000	0.0000	0
2020/10/12	R186	06/05/2021	10.78	Call	Bond Future	14,100.7400	14.1007	14,438.3400	14.4383	2.394	0	0	0
2020/10/12	R186	06/05/2021	10.78	Put	Bond Future	29.2100	0.0292	23.9100	0.0239	(18.144)	0	0	0
2020/10/12	R186	06/05/2021	10.77	Put	Bond Future	29.7900	0.0298	24.4100	0.0244	(18.060)	0	0	0
2020/10/12	R186	06/05/2021	10.76	Call	Bond Future	14,019.8400	14.0198	14,357.2600	14.3573	2.407	0	0	0
2020/10/12	R186	05/08/2021	8.61	Call	Bond Future	4,787.5700	4.7876	5,026.5500	5.0265	4.992	0	0	0
2020/10/12	R186	05/08/2021	8.62	Put	Bond Future	1,233.7800	1.2338	1,127.0600	1.1271	(8.650)	0	0	0
2020/10/12	R186	05/08/2021			Bond Future	7.8272	112.9642	7.7524	113.3107	(0.957)	0.0000	0.0000	0
2020/10/12	R186	05/08/2021	8.61	Put	Bond Future	1,245.2600	1.2453	1,137.7800	1.1378	(8.631)	0	0	0
2020/10/12	R186	05/08/2021	8.62	Call	Bond Future	4,820.4300	4.8204	5,060.1700	5.0602	4.973	0	0	0
2020/10/12	R186	05/08/2021	8.63	Call	Bond Future	4,853.3400	4.8533	5,093.8500	5.0938	4.956	0	0	0
2020/10/12	R186	05/08/2021	8.63	Put	Bond Future	1,222.3900	1.2224	1,116.4400	1.1164	(8.667)	0	0	0
2020/10/12	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R186	04/11/2021	8.10	Call	Bond Future	185.6700	0.1857	535.8100	0.5358	188.582	0	0	0
2020/10/12	R186	04/11/2021			Bond Future	8.0576	114.1018	7.9779	114.4520	(0.990)	0.0000	0.0000	0
2020/10/12	R186	04/11/2021	8.11	Call	Bond Future	229.4000	0.2294	579.5400	0.5795	152.633	0	0	0
2020/10/12	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R186	04/11/2021	8.09	Call	Bond Future	141.9300	0.1419	492.0700	0.4921	246.699	0	0	0
2020/10/12	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R197	05/11/2020			Bond Future	314.6718	314.6718	314.7892	314.7892	0.037	0.0000	0.0000	2,902
2020/10/12	R197	04/02/2021			Bond Future	310.0204	310.0204	310.1380	310.1380	0.038	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
2020/10/12	R197	06/05/2021			Bond Future	313.4395	313.4395	313.5572	313.5572	0.038	0.0000	0.0000	0
2020/10/12	R197	05/08/2021			Bond Future	308.9641	308.9641	309.0826	309.0826	0.038	0.0000	0.0000	0
2020/10/12	R197	04/11/2021			Bond Future	312.1491	312.1491	312.2693	312.2693	0.038	0.0000	0.0000	0
2020/10/12	R202	05/11/2020			Bond Future	210.9227	210.9227	210.9094	210.9094	(0.006)	0.0000	0.0000	7,907
2020/10/12	R202	04/02/2021			Bond Future	208.8967	208.8967	208.8828	208.8828	(0.007)	0.0000	0.0000	0
2020/10/12	R202	06/05/2021			Bond Future	211.2005	211.2005	211.1854	211.1854	(0.007)	0.0000	0.0000	0
2020/10/12	R202	05/08/2021			Bond Future	209.3260	209.3260	209.3103	209.3103	(0.007)	0.0000	0.0000	0
2020/10/12	R202	04/11/2021			Bond Future	211.4844	211.4844	211.4688	211.4688	(0.007)	0.0000	0.0000	0
2020/10/12	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R208	05/11/2020	4.78	Call	Bond Future	499.5400	0.4995	498.7400	0.4987	(0.160)	0	0	0
2020/10/12	R208	05/11/2020			Bond Future	3.4888	102.0003	3.4909	101.9995	0.060	0.0000	0.0000	7,525
2020/10/12	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R208	05/11/2020	4.79	Call	Bond Future	503.3900	0.5034	502.5900	0.5026	(0.159)	0	0	0
2020/10/12	R208	05/11/2020	4.77	Call	Bond Future	495.6900	0.4957	494.8900	0.4949	(0.161)	0	0	0
2020/10/12	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R209	05/11/2020	10.02	Call	Bond Future	47.4800	0.0475	43.5300	0.0435	(8.319)	0	0	0
2020/10/12	R209	05/11/2020			Bond Future	11.1338	65.1054	11.0758	65.4135	(0.521)	0.0000	0.0000	27,804
2020/10/12	R209	05/11/2020	10.00	Put	Bond Future	6,483.8400	6.4838	6,171.8100	6.1718	(4.812)	0	0	0
2020/10/12	R209	05/11/2020	10.00	Call	Bond Future	43.6600	0.0437	39.8000	0.0398	(8.841)	0	0	0
2020/10/12	R209	05/11/2020	10.02	Put	Bond Future	6,366.1500	6.3662	6,054.0300	6.0540	(4.903)	0	0	0
2020/10/12	R209	05/11/2020	10.01	Put	Bond Future	6,424.9200	6.4249	6,112.8500	6.1128	(4.857)	0	0	0
2020/10/12	R209	05/11/2020	10.01	Call	Bond Future	45.5300	0.0455	41.6300	0.0416	(8.566)	0	0	0
2020/10/12	R209	04/02/2021	10.12	Put	Bond Future	7,718.6300	7.7186	7,446.5500	7.4465	(3.525)	0	0	0
2020/10/12	R209	04/02/2021			Bond Future	11.3528	65.7504	11.2926	66.0615	(0.530)	0.0000	0.0000	0
2020/10/12	R209	04/02/2021	10.11	Call	Bond Future	867.7100	0.8677	906.1500	0.9061	4.430	0	0	0
2020/10/12	R209	04/02/2021	10.11	Put	Bond Future	7,767.6000	7.7676	7,495.0300	7.4950	(3.509)	0	0	0
2020/10/12	R209	04/02/2021	10.12	Call	Bond Future	878.4900	0.8785	917.4200	0.9174	4.431	0	0	0
2020/10/12	R209	04/02/2021	10.10	Call	Bond Future	857.0200	0.8570	894.9800	0.8950	4.429	0	0	0
2020/10/12	R209	04/02/2021	10.10	Put	Bond Future	7,816.7300	7.8167	7,543.6800	7.5437	(3.493)	0	0	0
2020/10/12	R209	06/05/2021	12.25	Put	Bond Future	2,483.1000	2.4831	2,351.9400	2.3519	(5.282)	0	0	7,150
2020/10/12	R209	06/05/2021	12.23	Put	Bond Future	2,514.6500	2.5147	2,382.3500	2.3824	(5.261)	0	0	0
2020/10/12	R209	06/05/2021	12.22	Call	Bond Future	5,664.8400	5.6648	5,846.0700	5.8461	3.199	0	0	0
2020/10/12	R209	06/05/2021			Bond Future	11.5701	63.3198	11.5076	63.6339	(0.540)	0.0000	0.0000	2,850
2020/10/12	R209	06/05/2021	10.25	Put	Bond Future	8,501.6100	8.5016	8,247.8300	8.2478	(2.985)	0	0	0
2020/10/12	R209	06/05/2021	10.25	Call	Bond Future	1,348.2900	1.3483	1,408.6000	1.4086	4.473	0	0	5,325
2020/10/12	R209	06/05/2021	11.25	Call	Bond Future	3,083.7500	3.0838	3,203.6300	3.2036	3.887	0	0	0
2020/10/12	R209	06/05/2021	11.25	Put	Bond Future	4,717.3200	4.7173	4,523.1100	4.5231	(4.117)	0	0	7,150
2020/10/12	R209	06/05/2021	12.25	Call	Bond Future	5,756.4300	5.7564	5,939.3600	5.9394	3.178	0	0	0
2020/10/12	R209	06/05/2021	12.23	Call	Bond Future	5,695.3300	5.6953	5,877.1200	5.8771	3.192	0	0	0
2020/10/12	R209	06/05/2021	12.22	Put	Bond Future	2,530.5600	2.5306	2,397.7000	2.3977	(5.250)	0	0	0
2020/10/12	R209	06/05/2021	12.24	Call	Bond Future	5,725.8600	5.7259	5,908.2200	5.9082	3.185	0	0	0
2020/10/12	R209	06/05/2021	12.24	Put	Bond Future	2,498.8200	2.4988	2,367.0900	2.3671	(5.272)	0	0	0
2020/10/12	R209	05/08/2021	11.81	Put	Bond Future	3,949.7300	3.9497	3,783.7400	3.7837	(4.203)	0	0	0
2020/10/12	R209	05/08/2021			Bond Future	11.7969	64.0172	11.7319	64.3346	(0.551)	0.0000	0.0000	0
2020/10/12	R209	05/08/2021	11.80	Call	Bond Future	3,988.2700	3.9883	4,139.0900	4.1391	3.782	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
2020/10/12	R209	05/08/2021	11.80	Put	Bond Future	3,973.1800	3.9732	3,806.5700	3.8066	(4.193)	0	0	0
2020/10/12	R209	05/08/2021	11.81	Call	Bond Future	4,013.4500	4.0135	4,164.8900	4.1649	3.773	0	0	0
2020/10/12	R209	05/08/2021	11.79	Call	Bond Future	3,962.9100	3.9629	4,113.1200	4.1131	3.790	0	0	0
2020/10/12	R209	05/08/2021	11.79	Put	Bond Future	3,996.5100	3.9965	3,829.2900	3.8293	(4.184)	0	0	0
2020/10/12	R209	04/11/2021	12.19	Call	Bond Future	703.0500	0.7031	1,023.7600	1.0238	45.617	0	0	0
2020/10/12	R209	04/11/2021	12.17	Call	Bond Future	610.0400	0.6100	930.7500	0.9308	52.572	0	0	0
2020/10/12	R209	04/11/2021			Bond Future	12.0399	61.5229	11.9723	61.8436	(0.562)	0.0000	0.0000	0
2020/10/12	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R209	04/11/2021	12.18	Call	Bond Future	656.5700	0.6566	977.2800	0.9773	48.846	0	0	0
2020/10/12	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R210	05/11/2020			Bond Future	186.3911	186.3911	186.4699	186.4699	0.042	0.0000	0.0000	2,230
2020/10/12	R210	04/02/2021			Bond Future	188.2842	188.2842	188.3631	188.3631	0.042	0.0000	0.0000	0
2020/10/12	R210	06/05/2021			Bond Future	187.6478	187.6478	187.7270	187.7270	0.042	0.0000	0.0000	0
2020/10/12	R210	05/08/2021			Bond Future	189.7578	189.7578	189.8375	189.8375	0.042	0.0000	0.0000	0
2020/10/12	R210	04/11/2021			Bond Future	188.9774	188.9774	189.0581	189.0581	0.043	0.0000	0.0000	0
2020/10/12	R212	05/11/2020			Bond Future	170.2078	170.2078	170.2652	170.2652	0.034	0.0000	0.0000	6,889
2020/10/12	R212	04/02/2021			Bond Future	169.6394	169.6394	169.6969	169.6969	0.034	0.0000	0.0000	0
2020/10/12	R212	06/05/2021			Bond Future	171.5104	171.5104	171.5678	171.5678	0.034	0.0000	0.0000	0
2020/10/12	R212	05/08/2021			Bond Future	171.1081	171.1081	171.1660	171.1660	0.034	0.0000	0.0000	0
2020/10/12	R212	04/11/2021			Bond Future	172.8725	172.8725	172.9311	172.9311	0.034	0.0000	0.0000	0
2020/10/12	R213	05/11/2020	9.59	Call	Bond Future	374.6800	0.3747	393.9900	0.3940	5.154	0	0	0
2020/10/12	R213	05/11/2020	9.60	Put	Bond Future	2,835.7900	2.8358	2,535.7200	2.5357	(10.582)	0	0	0
2020/10/12	R213	05/11/2020			Bond Future	10.0365	82.1277	9.9784	82.4482	(0.579)	0.0000	0.0000	16,600
2020/10/12	R213	05/11/2020	9.59	Put	Bond Future	2,880.5500	2.8806	2,579.4200	2.5794	(10.454)	0	0	0
2020/10/12	R213	05/11/2020	9.60	Call	Bond Future	387.1500	0.3872	407.5200	0.4075	5.262	0	0	0
2020/10/12	R213	05/11/2020	9.61	Put	Bond Future	2,791.4500	2.7914	2,492.4700	2.4925	(10.711)	0	0	0
2020/10/12	R213	05/11/2020	9.61	Call	Bond Future	399.9900	0.4000	421.4500	0.4215	5.365	0	0	0
2020/10/12	R213	04/02/2021	9.40	Call	Bond Future	1,106.9600	1.1070	1,165.5700	1.1656	5.295	0	0	0
2020/10/12	R213	04/02/2021	9.39	Put	Bond Future	5,942.1700	5.9422	5,676.7200	5.6767	(4.467)	0	0	0
2020/10/12	R213	04/02/2021			Bond Future	10.2657	82.9414	10.2052	83.2648	(0.590)	0.0000	0.0000	0
2020/10/12	R213	04/02/2021	9.41	Call	Bond Future	1,121.6600	1.1217	1,180.9800	1.1810	5.289	0	0	0
2020/10/12	R213	04/02/2021	9.41	Put	Bond Future	5,856.2800	5.8563	5,592.2500	5.5923	(4.508)	0	0	0
2020/10/12	R213	04/02/2021	9.40	Put	Bond Future	5,899.0500	5.8990	5,634.3100	5.6343	(4.488)	0	0	0
2020/10/12	R213	04/02/2021	9.39	Call	Bond Future	1,092.5500	1.0925	1,150.4500	1.1505	5.300	0	0	0
2020/10/12	R213	06/05/2021	11.91	Put	Bond Future	1,252.9500	1.2530	1,165.3400	1.1653	(6.992)	0	0	0
2020/10/12	R213	06/05/2021			Bond Future	10.4864	80.3071	10.4234	80.6336	(0.601)	0.0000	0.0000	0
2020/10/12	R213	06/05/2021	11.90	Call	Bond Future	8,145.1900	8.1452	8,383.5200	8.3835	2.926	0	0	0
2020/10/12	R213	06/05/2021	11.90	Put	Bond Future	1,264.3900	1.2644	1,176.2200	1.1762	(6.973)	0	0	0
2020/10/12	R213	06/05/2021	11.91	Call	Bond Future	8,179.5300	8.1795	8,418.4200	8.4184	2.921	0	0	0
2020/10/12	R213	06/05/2021	11.89	Call	Bond Future	8,110.9000	8.1109	8,348.6600	8.3487	2.931	0	0	0
2020/10/12	R213	06/05/2021	11.89	Put	Bond Future	1,275.9200	1.2759	1,187.1800	1.1872	(6.955)	0	0	0
2020/10/12	R213	05/08/2021	10.85	Call	Bond Future	4,051.9100	4.0519	4,217.0800	4.2171	4.076	0	0	0
2020/10/12	R213	05/08/2021	10.84	Put	Bond Future	3,439.9200	3.4399	3,274.4300	3.2744	(4.811)	0	0	0
2020/10/12	R213	05/08/2021			Bond Future	10.7226	81.1913	10.6569	81.5212	(0.613)	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
2020/10/12	R213	05/08/2021	10.86	Call	Bond Future	4,078.9500	4.0789	4,244.8100	4.2448	4.066	0	0	0
2020/10/12	R213	05/08/2021	10.86	Put	Bond Future	3,395.1700	3.3952	3,231.0700	3.2311	(4.833)	0	0	0
2020/10/12	R213	05/08/2021	10.85	Put	Bond Future	3,417.6300	3.4176	3,252.8400	3.2528	(4.822)	0	0	0
2020/10/12	R213	05/08/2021	10.84	Call	Bond Future	4,024.6600	4.0247	4,189.1300	4.1891	4.087	0	0	0
2020/10/12	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R213	04/11/2021			Bond Future	10.9814	78.4813	10.9127	78.8147	(0.625)	0.0000	0.0000	0
2020/10/12	R213	04/11/2021	11.10	Call	Bond Future	571.6900	0.5717	905.0600	0.9051	58.313	0	0	0
2020/10/12	R213	04/11/2021	11.11	Call	Bond Future	619.6400	0.6196	953.0100	0.9530	53.801	0	0	0
2020/10/12	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R213	04/11/2021	11.09	Call	Bond Future	523.7100	0.5237	857.0800	0.8571	63.655	0	0	0
2020/10/12	R214	05/11/2020	10.26	Put	Bond Future	6,892.0400	6.8920	6,710.0700	6.7101	(2.640)	0	0	0
2020/10/12	R214	05/11/2020			Bond Future	11.4441	62.5611	11.4114	62.7354	(0.286)	0.0000	0.0000	17,464
2020/10/12	R214	05/11/2020	10.25	Put	Bond Future	6,953.4000	6.9534	6,771.6400	6.7716	(2.614)	0	0	0
2020/10/12	R214	05/11/2020	10.25	Call	Bond Future	37.3300	0.0373	29.8700	0.0299	(19.984)	0	0	0
2020/10/12	R214	05/11/2020	10.26	Call	Bond Future	38.9600	0.0390	31.2900	0.0313	(19.687)	0	0	0
2020/10/12	R214	05/11/2020	10.24	Put	Bond Future	7,014.9100	7.0149	6,833.3600	6.8334	(2.588)	0	0	0
2020/10/12	R214	05/11/2020	10.24	Call	Bond Future	35.7500	0.0358	28.5000	0.0285	(20.280)	0	0	0
2020/10/12	R214	04/02/2021	10.33	Call	Bond Future	811.8200	0.8118	818.8000	0.8188	0.860	0	0	0
2020/10/12	R214	04/02/2021			Bond Future	11.6650	63.1810	11.6310	63.3568	(0.292)	0.0000	0.0000	0
2020/10/12	R214	04/02/2021	10.31	Call	Bond Future	791.4900	0.7915	798.1100	0.7981	0.836	0	0	0
2020/10/12	R214	04/02/2021	10.31	Put	Bond Future	8,479.6100	8.4796	8,310.4200	8.3104	(1.995)	0	0	0
2020/10/12	R214	04/02/2021	10.33	Put	Bond Future	8,375.3200	8.3753	8,206.4900	8.2065	(2.016)	0	0	0
2020/10/12	R214	04/02/2021	10.32	Call	Bond Future	801.6100	0.8016	808.4100	0.8084	0.848	0	0	0
2020/10/12	R214	04/02/2021	10.32	Put	Bond Future	8,427.3800	8.4274	8,258.3700	8.2584	(2.005)	0	0	0
2020/10/12	R214	06/05/2021	12.26	Call	Bond Future	4,963.5800	4.9636	5,043.9800	5.0440	1.620	0	0	0
2020/10/12	R214	06/05/2021	12.25	Put	Bond Future	3,115.0700	3.1151	3,017.6700	3.0177	(3.127)	0	0	0
2020/10/12	R214	06/05/2021			Bond Future	11.8768	60.5856	11.8414	60.7631	(0.298)	0.0000	0.0000	0
2020/10/12	R214	06/05/2021	12.27	Call	Bond Future	4,992.3200	4.9923	5,073.0500	5.0731	1.617	0	0	0
2020/10/12	R214	06/05/2021	12.27	Put	Bond Future	3,077.5500	3.0775	2,980.8200	2.9808	(3.143)	0	0	0
2020/10/12	R214	06/05/2021	12.26	Put	Bond Future	3,096.2500	3.0963	2,999.1900	2.9992	(3.135)	0	0	0
2020/10/12	R214	06/05/2021	12.25	Call	Bond Future	4,934.8900	4.9349	5,014.9500	5.0150	1.622	0	0	0
2020/10/12	R214	05/08/2021	12.01	Call	Bond Future	3,849.9100	3.8499	3,922.6300	3.9226	1.889	0	0	0
2020/10/12	R214	05/08/2021			Bond Future	12.1013	61.2528	12.0644	61.4321	(0.305)	0.0000	0.0000	0
2020/10/12	R214	05/08/2021	12.01	Put	Bond Future	4,295.6600	4.2957	4,189.0800	4.1891	(2.481)	0	0	0
2020/10/12	R214	05/08/2021	12.03	Put	Bond Future	4,246.9400	4.2469	4,141.0400	4.1410	(2.494)	0	0	0
2020/10/12	R214	05/08/2021	12.02	Call	Bond Future	3,874.4500	3.8744	3,947.5200	3.9475	1.886	0	0	0
2020/10/12	R214	05/08/2021	12.02	Put	Bond Future	4,271.1200	4.2711	4,164.8900	4.1649	(2.487)	0	0	0
2020/10/12	R214	05/08/2021	12.03	Call	Bond Future	3,899.2900	3.8993	3,972.6900	3.9727	1.882	0	0	0
2020/10/12	R214	04/11/2021	12.47	Call	Bond Future	602.4100	0.6024	783.5800	0.7836	30.074	0	0	0
2020/10/12	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R214	04/11/2021			Bond Future	12.3407	58.5938	12.3023	58.7750	(0.312)	0.0000	0.0000	0
2020/10/12	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R214	04/11/2021	12.48	Call	Bond Future	648.5700	0.6486	829.7400	0.8297	27.934	0	0	0
2020/10/12	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R214	04/11/2021	12.46	Call	Bond Future	556.1800	0.5562	737.3500	0.7373	32.574	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
2020/10/12	R248	05/11/2020	10.02	Put	Bond Future	12,603.6000	12.6036	12,393.1200	12.3931	(1.670)	0	0	0
2020/10/12	R248	05/11/2020	10.03	Call	Bond Future	1.7500	0.0018	1.0600	0.0011	(39.429)	0	0	0
2020/10/12	R248	05/11/2020			Bond Future	11.7488	77.2923	11.7159	77.5021	(0.280)	0.0000	0.0000	113,143
2020/10/12	R248	05/11/2020	10.04	Put	Bond Future	12,437.2600	12.4373	12,226.7000	12.2267	(1.693)	0	0	0
2020/10/12	R248	05/11/2020	10.04	Call	Bond Future	1.8700	0.0019	1.1400	0.0011	(39.037)	0	0	0
2020/10/12	R248	05/11/2020	11.00	Put	Bond Future	5,246.7400	5.2467	5,017.8500	5.0179	(4.363)	0	0	0
2020/10/12	R248	05/11/2020	11.00	Call	Bond Future	206.1900	0.2062	187.1300	0.1871	(9.244)	0	0	950
2020/10/12	R248	05/11/2020	10.00	Put	Bond Future	12,770.5100	12.7705	12,560.1000	12.5601	(1.648)	0	0	0
2020/10/12	R248	05/11/2020	10.00	Call	Bond Future	1.4400	0.0014	0.8600	0.0009	(40.278)	0	0	950
2020/10/12	R248	05/11/2020	10.02	Call	Bond Future	1.6400	0.0016	0.9900	0.0010	(39.634)	0	0	0
2020/10/12	R248	05/11/2020	10.03	Put	Bond Future	12,520.3500	12.5204	12,309.8300	12.3098	(1.681)	0	0	0
2020/10/12	R248	04/02/2021	10.75	Call	Bond Future	931.4300	0.9314	942.3100	0.9423	1.168	0	0	2,590
2020/10/12	R248	04/02/2021	10.47	Put	Bond Future	11,083.5800	11.0836	10,877.0400	10.8770	(1.863)	0	0	0
2020/10/12	R248	04/02/2021	10.46	Call	Bond Future	616.1500	0.6162	621.0500	0.6210	0.795	0	0	0
2020/10/12	R248	04/02/2021			Bond Future	11.9869	78.0581	11.9524	78.2698	(0.287)	0.0000	0.0000	0
2020/10/12	R248	04/02/2021	10.75	Put	Bond Future	9,268.5200	9.2685	9,067.7900	9.0678	(2.166)	0	0	0
2020/10/12	R248	04/02/2021	11.50	Put	Bond Future	5,472.7000	5.4727	5,299.6900	5.2997	(3.161)	0	0	0
2020/10/12	R248	04/02/2021	11.50	Call	Bond Future	2,378.4200	2.3784	2,417.0200	2.4170	1.623	0	0	2,590
2020/10/12	R248	04/02/2021	10.47	Call	Bond Future	625.4600	0.6255	630.5300	0.6305	0.811	0	0	0
2020/10/12	R248	04/02/2021	10.46	Put	Bond Future	11,151.7900	11.1518	10,945.0800	10.9451	(1.854)	0	0	0
2020/10/12	R248	04/02/2021	10.48	Call	Bond Future	634.8800	0.6349	640.1100	0.6401	0.824	0	0	0
2020/10/12	R248	04/02/2021	10.48	Put	Bond Future	11,015.6100	11.0156	10,809.2300	10.8092	(1.874)	0	0	0
2020/10/12	R248	06/05/2021	12.36	Call	Bond Future	5,110.7500	5.1107	5,197.6000	5.1976	1.699	0	0	0
2020/10/12	R248	06/05/2021			Bond Future	12.2162	74.4890	12.1803	74.7026	(0.295)	0.0000	0.0000	0
2020/10/12	R248	06/05/2021	12.34	Call	Bond Future	5,047.9400	5.0479	5,133.9400	5.1339	1.704	0	0	0
2020/10/12	R248	06/05/2021	12.34	Put	Bond Future	4,321.9200	4.3219	4,194.3000	4.1943	(2.953)	0	0	0
2020/10/12	R248	06/05/2021	12.36	Put	Bond Future	4,268.6400	4.2686	4,141.8700	4.1419	(2.970)	0	0	0
2020/10/12	R248	06/05/2021	12.35	Call	Bond Future	5,079.3100	5.0793	5,165.7400	5.1657	1.702	0	0	0
2020/10/12	R248	06/05/2021	12.35	Put	Bond Future	4,295.2000	4.2952	4,168.0100	4.1680	(2.961)	0	0	0
2020/10/12	R248	05/08/2021	12.51	Put	Bond Future	4,508.1200	4.5081	4,386.4900	4.3865	(2.698)	0	0	0
2020/10/12	R248	05/08/2021			Bond Future	12.4607	75.3094	12.4230	75.5252	(0.302)	0.0000	0.0000	0
2020/10/12	R248	05/08/2021	12.51	Call	Bond Future	4,788.7000	4.7887	4,882.8500	4.8829	1.966	0	0	0
2020/10/12	R248	05/08/2021	12.52	Call	Bond Future	4,818.5800	4.8186	4,913.1500	4.9131	1.963	0	0	0
2020/10/12	R248	05/08/2021	12.50	Put	Bond Future	4,535.0400	4.5350	4,412.9900	4.4130	(2.691)	0	0	0
2020/10/12	R248	05/08/2021	12.52	Put	Bond Future	4,481.3600	4.4814	4,360.1500	4.3601	(2.705)	0	0	0
2020/10/12	R248	05/08/2021	12.50	Call	Bond Future	4,758.8900	4.7589	4,852.6200	4.8526	1.970	0	0	0
2020/10/12	R248	04/11/2021	12.85	Call	Bond Future	699.6100	0.6996	917.6700	0.9177	31.169	0	0	0
2020/10/12	R248	04/11/2021			Bond Future	12.7216	71.6579	12.6821	71.8759	(0.311)	0.0000	0.0000	0
2020/10/12	R248	04/11/2021	12.83	Call	Bond Future	591.4700	0.5915	809.5300	0.8095	36.867	0	0	0
2020/10/12	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/12	R248	04/11/2021	12.84	Call	Bond Future	645.5800	0.6456	863.6400	0.8636	33.777	0	0	0
2020/10/12	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1253230**