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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2020 TO 15/10/2020

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
2020/10/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	2025	05/11/2020		Bond Future	144.2511	144.2511	144.3078	144.3078	0.039	0.0000	0.0000	3,863
2020/10/15	2025	04/02/2021		Bond Future	144.2007	144.2007	144.2575	144.2575	0.039	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
2020/10/15	2025	06/05/2021			Bond Future	145.7913	145.7913	145.8481	145.8481	0.039	0.0000	0.0000	0
2020/10/15	2025	05/08/2021			Bond Future	145.8959	145.8959	145.9531	145.9531	0.039	0.0000	0.0000	0
2020/10/15	2025	04/11/2021			Bond Future	147.3988	147.3988	147.4568	147.4568	0.039	0.0000	0.0000	0
2020/10/15	2029	05/11/2020			Bond Future	100.0697	100.0697	100.1886	100.1886	0.119	0.0000	0.0000	3,729
2020/10/15	2029	04/02/2021			Bond Future	101.0805	101.0805	101.2003	101.2003	0.119	0.0000	0.0000	1,206
2020/10/15	2029	06/05/2021			Bond Future	101.0566	101.0566	101.1772	101.1772	0.119	0.0000	0.0000	0
2020/10/15	2029	05/08/2021			Bond Future	102.1894	102.1894	102.3112	102.3112	0.119	0.0000	0.0000	0
2020/10/15	2029	04/11/2021			Bond Future	102.0930	102.0930	102.2162	102.2162	0.121	0.0000	0.0000	0
2020/10/15	2030	05/11/2020	9.39	Put	Bond Future	1,390.1300	1.3901	1,308.8200	1.3088	(5.849)	0	0	0
2020/10/15	2030	05/11/2020	9.38	Call	Bond Future	918.6500	0.9186	936.8900	0.9369	1.986	0	0	0
2020/10/15	2030	05/11/2020	9.66	Put	Bond Future	703.2600	0.7033	644.1900	0.6442	(8.399)	0	0	5,500
2020/10/15	2030	05/11/2020	9.60	Put	Bond Future	827.3700	0.8274	763.0200	0.7630	(7.778)	0	0	3,000
2020/10/15	2030	05/11/2020	9.99	Put	Bond Future	262.8400	0.2628	230.6800	0.2307	(12.236)	0	0	2,500
2020/10/15	2030	05/11/2020	8.10	Put	Bond Future	8,262.2300	8.2622	8,161.7700	8.1618	(1.216)	0	0	0
2020/10/15	2030	05/11/2020	8.73	Call	Bond Future	73.8800	0.0739	72.3800	0.0724	(2.030)	0	0	3,000
2020/10/15	2030	05/11/2020	10.06	Put	Bond Future	209.6300	0.2096	182.1200	0.1821	(13.123)	0	0	1,000
2020/10/15	2030	05/11/2020			Bond Future	9.4679	93.2961	9.4504	93.3964	(0.185)	0.0000	0.0000	89,414
2020/10/15	2030	05/11/2020	9.99	Call	Bond Future	3,179.3400	3.1793	3,247.4500	3.2475	2.142	0	0	0
2020/10/15	2030	05/11/2020	8.85	Put	Bond Future	3,749.2700	3.7493	3,647.9300	3.6479	(2.703)	0	0	0
2020/10/15	2030	05/11/2020	8.85	Call	Bond Future	132.6000	0.1326	131.5300	0.1315	(0.807)	0	0	3,000
2020/10/15	2030	05/11/2020	9.61	Call	Bond Future	1,611.6600	1.6117	1,648.4600	1.6485	2.283	0	0	0
2020/10/15	2030	05/11/2020	9.61	Put	Bond Future	805.6200	0.8056	742.1500	0.7422	(7.878)	0	0	3,000
2020/10/15	2030	05/11/2020	8.34	Put	Bond Future	6,751.3000	6.7513	6,650.4200	6.6504	(1.494)	0	0	0
2020/10/15	2030	05/11/2020	8.34	Call	Bond Future	8.1100	0.0081	7.5000	0.0075	(7.522)	0	0	1,000
2020/10/15	2030	05/11/2020	9.04	Put	Bond Future	2,783.3500	2.7833	2,684.9500	2.6850	(3.535)	0	0	0
2020/10/15	2030	05/11/2020	9.04	Call	Bond Future	298.3200	0.2983	300.1900	0.3002	0.627	0	0	1,000
2020/10/15	2030	05/11/2020	9.39	Call	Bond Future	944.0900	0.9441	963.0500	0.9631	2.008	0	0	0
2020/10/15	2030	05/11/2020	9.38	Put	Bond Future	1,422.1400	1.4221	1,340.1100	1.3401	(5.768)	0	0	0
2020/10/15	2030	05/11/2020	9.66	Call	Bond Future	1,790.7400	1.7907	1,831.9400	1.8319	2.301	0	0	0
2020/10/15	2030	05/11/2020	9.60	Call	Bond Future	1,576.9800	1.5770	1,612.9000	1.6129	2.278	0	0	0
2020/10/15	2030	05/11/2020	9.49	Call	Bond Future	1,221.9600	1.2220	1,248.5800	1.2486	2.178	0	0	0
2020/10/15	2030	05/11/2020	8.36	Put	Bond Future	6,627.2900	6.6273	6,526.3600	6.5264	(1.523)	0	0	0
2020/10/15	2030	05/11/2020	9.86	Put	Bond Future	394.0600	0.3941	352.1000	0.3521	(10.648)	0	0	14,160
2020/10/15	2030	05/11/2020	8.10	Call	Bond Future	1.5600	0.0016	1.3700	0.0014	(12.179)	0	0	3,000
2020/10/15	2030	05/11/2020	8.73	Put	Bond Future	4,414.4300	4.4144	4,312.6600	4.3127	(2.305)	0	0	0
2020/10/15	2030	05/11/2020	9.23	Put	Bond Future	1,959.2300	1.9592	1,868.0400	1.8680	(4.654)	0	0	0
2020/10/15	2030	05/11/2020	10.06	Call	Bond Future	3,507.8300	3.5078	3,580.5900	3.5806	2.074	0	0	0
2020/10/15	2030	05/11/2020	10.37	Put	Bond Future	71.6200	0.0716	59.2500	0.0592	(17.272)	0	0	2,000
2020/10/15	2030	05/11/2020	9.40	Call	Bond Future	969.9700	0.9700	989.6400	0.9896	2.028	0	0	0
2020/10/15	2030	05/11/2020	9.40	Put	Bond Future	1,358.6100	1.3586	1,278.0100	1.2780	(5.933)	0	0	0
2020/10/15	2030	05/11/2020	9.49	Put	Bond Future	1,096.0800	1.0961	1,022.4300	1.0224	(6.719)	0	0	2,500
2020/10/15	2030	05/11/2020	9.65	Call	Bond Future	1,754.1800	1.7542	1,794.5000	1.7945	2.299	0	0	0
2020/10/15	2030	05/11/2020	9.65	Put	Bond Future	722.9000	0.7229	662.9500	0.6630	(8.293)	0	0	2,500
2020/10/15	2030	05/11/2020	8.36	Call	Bond Future	9.2000	0.0092	8.5400	0.0085	(7.174)	0	0	14,160
2020/10/15	2030	05/11/2020	8.86	Put	Bond Future	3,695.5300	3.6955	3,594.2600	3.5943	(2.740)	0	0	0
2020/10/15	2030	05/11/2020	8.86	Call	Bond Future	138.8600	0.1389	137.8600	0.1379	(0.720)	0	0	14,160

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2020/10/15	2030	05/11/2020	9.86	Call	Bond Future	2,595.9000	2.5959	2,654.2100	2.6542	2.246	0	0	0
2020/10/15	2030	05/11/2020	9.23	Call	Bond Future	588.3300	0.5883	597.4100	0.5974	1.543	0	0	3,000
2020/10/15	2030	05/11/2020	10.47	Call	Bond Future	5,540.3400	5.5403	5,631.3700	5.6314	1.643	0	0	0
2020/10/15	2030	05/11/2020	10.47	Put	Bond Future	49.4900	0.0495	40.2500	0.0403	(18.670)	0	0	3,000
2020/10/15	2030	05/11/2020	8.53	Put	Bond Future	5,588.4600	5.5885	5,487.0300	5.4870	(1.815)	0	0	0
2020/10/15	2030	05/11/2020	8.53	Call	Bond Future	25.4400	0.0254	24.2800	0.0243	(4.560)	0	0	9,414
2020/10/15	2030	05/11/2020	9.03	Put	Bond Future	2,830.9100	2.8309	2,732.2600	2.7323	(3.485)	0	0	0
2020/10/15	2030	05/11/2020	9.03	Call	Bond Future	286.7600	0.2868	288.3800	0.2884	0.565	0	0	9,414
2020/10/15	2030	05/11/2020	10.37	Call	Bond Future	5,034.3800	5.0344	5,122.2800	5.1223	1.746	0	0	0
2020/10/15	2030	04/02/2021	9.20	Put	Bond Future	4,385.8900	4.3859	4,310.1900	4.3102	(1.726)	0	0	0
2020/10/15	2030	04/02/2021	8.20	Put	Bond Future	9,099.5900	9.0996	9,004.6000	9.0046	(1.044)	0	0	0
2020/10/15	2030	04/02/2021	9.12	Call	Bond Future	1,468.9200	1.4689	1,491.9400	1.4919	1.567	0	0	1,000
2020/10/15	2030	04/02/2021	8.36	Call	Bond Future	482.3100	0.4823	490.1100	0.4901	1.617	0	0	800
2020/10/15	2030	04/02/2021	9.16	Call	Bond Future	1,547.2400	1.5472	1,571.3300	1.5713	1.557	0	0	0
2020/10/15	2030	04/02/2021	9.15	Put	Bond Future	4,572.6500	4.5726	4,495.5900	4.4956	(1.685)	0	0	0
2020/10/15	2030	04/02/2021			Bond Future	9.6904	90.2115	9.6721	90.3124	(0.189)	0.0000	0.0000	0
2020/10/15	2030	04/02/2021	8.20	Call	Bond Future	369.3400	0.3693	375.2300	0.3752	1.595	0	0	1,600
2020/10/15	2030	04/02/2021	8.37	Put	Bond Future	8,170.8700	8.1709	8,077.9300	8.0779	(1.137)	0	0	0
2020/10/15	2030	04/02/2021	8.37	Call	Bond Future	490.1900	0.4902	498.1300	0.4981	1.620	0	0	1,000
2020/10/15	2030	04/02/2021	9.17	Call	Bond Future	1,567.0800	1.5671	1,591.4400	1.5914	1.554	0	0	0
2020/10/15	2030	04/02/2021	9.17	Put	Bond Future	4,497.2900	4.4973	4,420.7700	4.4208	(1.701)	0	0	0
2020/10/15	2030	04/02/2021	9.20	Call	Bond Future	1,627.9500	1.6279	1,653.1300	1.6531	1.547	0	0	1,600
2020/10/15	2030	04/02/2021	9.12	Put	Bond Future	4,687.1600	4.6872	4,609.3000	4.6093	(1.661)	0	0	0
2020/10/15	2030	04/02/2021	8.36	Put	Bond Future	8,224.3300	8.2243	8,131.2500	8.1313	(1.132)	0	0	0
2020/10/15	2030	04/02/2021	9.16	Put	Bond Future	4,534.9600	4.5350	4,458.1700	4.4582	(1.693)	0	0	0
2020/10/15	2030	04/02/2021	9.15	Call	Bond Future	1,527.3700	1.5274	1,551.1900	1.5512	1.560	0	0	0
2020/10/15	2030	04/02/2021	8.86	Put	Bond Future	5,761.9500	5.7620	5,677.7100	5.6777	(1.462)	0	0	0
2020/10/15	2030	04/02/2021	8.86	Call	Bond Future	1,027.1400	1.0271	1,043.7800	1.0438	1.620	0	0	800
2020/10/15	2030	04/02/2021	10.20	Call	Bond Future	4,458.6000	4.4586	4,514.0300	4.5140	1.243	0	0	0
2020/10/15	2030	04/02/2021	10.20	Put	Bond Future	1,704.4400	1.7044	1,658.9900	1.6590	(2.667)	0	0	1,800
2020/10/15	2030	06/05/2021	10.04	Put	Bond Future	3,085.3800	3.0854	3,031.5700	3.0316	(1.744)	0	0	0
2020/10/15	2030	06/05/2021	9.15	Call	Bond Future	1,659.7500	1.6597	1,685.6800	1.6857	1.562	0	0	0
2020/10/15	2030	06/05/2021	11.69	Call	Bond Future	9,585.4600	9.5855	9,667.1900	9.6672	0.853	0	0	0
2020/10/15	2030	06/05/2021	11.70	Put	Bond Future	723.7800	0.7238	704.0600	0.7041	(2.725)	0	0	0
2020/10/15	2030	06/05/2021			Bond Future	9.9129	91.1861	9.8939	91.2877	(0.192)	0.0000	0.0000	0
2020/10/15	2030	06/05/2021	10.74	Call	Bond Future	6,066.9500	6.0670	6,130.9100	6.1309	1.054	0	0	0
2020/10/15	2030	06/05/2021	10.74	Put	Bond Future	1,794.9900	1.7950	1,757.3400	1.7573	(2.098)	0	0	0
2020/10/15	2030	06/05/2021	7.97	Call	Bond Future	396.3100	0.3963	403.4400	0.4034	1.799	0	0	700
2020/10/15	2030	06/05/2021	10.04	Call	Bond Future	3,759.7200	3.7597	3,807.5200	3.8075	1.271	0	0	0
2020/10/15	2030	06/05/2021	9.15	Put	Bond Future	5,851.6700	5.8517	5,775.9900	5.7760	(1.293)	0	0	0
2020/10/15	2030	06/05/2021	9.92	Call	Bond Future	3,422.4700	3.4225	3,467.2400	3.4672	1.308	0	0	0
2020/10/15	2030	06/05/2021	11.69	Put	Bond Future	731.6800	0.7317	711.8000	0.7118	(2.717)	0	0	0
2020/10/15	2030	06/05/2021	11.70	Call	Bond Future	9,624.0400	9.6240	9,705.9300	9.7059	0.851	0	0	0
2020/10/15	2030	06/05/2021	9.22	Call	Bond Future	1,788.4500	1.7884	1,815.9800	1.8160	1.539	0	0	0
2020/10/15	2030	06/05/2021	9.22	Put	Bond Future	5,585.2500	5.5852	5,511.1700	5.5112	(1.326)	0	0	700
2020/10/15	2030	06/05/2021	7.97	Put	Bond Future	11,586.9000	11.5869	11,492.4200	11.4924	(0.815)	0	0	0
2020/10/15	2030	06/05/2021	9.92	Put	Bond Future	3,384.7300	3.3847	3,327.8900	3.3279	(1.679)	0	0	700
2020/10/15	2030	06/05/2021	11.71	Call	Bond Future	9,662.6500	9.6626	9,744.7000	9.7447	0.849	0	0	0

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2020/10/15	2030	06/05/2021	11.71	Put	Bond Future	715.9500	0.7159	696.3900	0.6964	(2.732)	0	0	0
2020/10/15	2030	05/08/2021	12.10	Call	Bond Future	9,973.6600	9.9737	10,059.1300	10.0591	0.857	0	0	0
2020/10/15	2030	05/08/2021	10.42	Put	Bond Future	2,805.7300	2.8057	2,757.2900	2.7573	(1.726)	0	0	0
2020/10/15	2030	05/08/2021	10.41	Call	Bond Future	4,124.7900	4.1248	4,178.6800	4.1787	1.306	0	0	0
2020/10/15	2030	05/08/2021			Bond Future	10.1552	88.1816	10.1353	88.2842	(0.196)	0.0000	0.0000	0
2020/10/15	2030	05/08/2021	9.45	Call	Bond Future	1,779.3600	1.7794	1,809.7400	1.8097	1.707	0	0	600
2020/10/15	2030	05/08/2021	12.10	Put	Bond Future	667.1700	0.6672	650.0800	0.6501	(2.562)	0	0	600
2020/10/15	2030	05/08/2021	10.42	Call	Bond Future	4,154.2800	4.1543	4,208.4000	4.2084	1.303	0	0	0
2020/10/15	2030	05/08/2021	10.41	Put	Bond Future	2,826.6900	2.8267	2,778.0200	2.7780	(1.722)	0	0	0
2020/10/15	2030	05/08/2021	9.45	Put	Bond Future	5,506.8400	5.5068	5,434.6600	5.4347	(1.311)	0	0	0
2020/10/15	2030	05/08/2021	8.95	Put	Bond Future	7,524.3200	7.5243	7,441.4500	7.4414	(1.101)	0	0	0
2020/10/15	2030	05/08/2021	8.95	Call	Bond Future	1,030.0100	1.0300	1,049.7000	1.0497	1.912	0	0	600
2020/10/15	2030	05/08/2021	10.43	Call	Bond Future	4,183.5500	4.1836	4,237.9100	4.2379	1.299	0	0	0
2020/10/15	2030	05/08/2021	10.43	Put	Bond Future	2,784.5900	2.7846	2,736.3900	2.7364	(1.731)	0	0	0
2020/10/15	2030	04/11/2021	10.60	Call	Bond Future	938.4500	0.9384	1,042.1800	1.0422	11.053	0	0	0
2020/10/15	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2030	04/11/2021			Bond Future	10.4097	89.0683	10.3888	89.1720	(0.200)	0.0000	0.0000	0
2020/10/15	2030	04/11/2021	10.61	Call	Bond Future	987.4100	0.9874	1,091.1400	1.0911	10.505	0	0	0
2020/10/15	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2030	04/11/2021	10.59	Call	Bond Future	889.4600	0.8895	993.1900	0.9932	11.662	0	0	0
2020/10/15	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2032	05/11/2020	9.77	Put	Bond Future	4,432.1800	4.4322	4,434.1400	4.4341	0.044	0	0	0
2020/10/15	2032	05/11/2020	9.61	Put	Bond Future	5,381.6400	5.3816	5,388.5900	5.3886	0.129	0	0	0
2020/10/15	2032	05/11/2020	10.99	Call	Bond Future	3,309.3800	3.3094	3,276.3500	3.2763	(0.998)	0	0	0
2020/10/15	2032	05/11/2020	9.44	Put	Bond Future	6,442.2100	6.4422	6,452.7500	6.4527	0.164	0	0	0
2020/10/15	2032	05/11/2020	11.08	Call	Bond Future	3,731.4300	3.7314	3,700.4100	3.7004	(0.831)	0	0	0
2020/10/15	2032	05/11/2020			Bond Future	10.4768	86.3006	10.4793	86.2861	0.024	0.0000	0.0000	121,103
2020/10/15	2032	05/11/2020	9.76	Call	Bond Future	122.2300	0.1222	110.0200	0.1100	(9.989)	0	0	0
2020/10/15	2032	05/11/2020	9.76	Put	Bond Future	4,489.5400	4.4895	4,491.8700	4.4919	0.052	0	0	0
2020/10/15	2032	05/11/2020	10.99	Put	Bond Future	360.2600	0.3603	341.7700	0.3418	(5.132)	0	0	3,000
2020/10/15	2032	05/11/2020	9.77	Call	Bond Future	127.8700	0.1279	115.2900	0.1153	(9.838)	0	0	0
2020/10/15	2032	05/11/2020	9.11	Call	Bond Future	3.8800	0.0039	3.0400	0.0030	(21.649)	0	0	3,000
2020/10/15	2032	05/11/2020	9.61	Call	Bond Future	61.9100	0.0619	54.3200	0.0543	(12.260)	0	0	3,000
2020/10/15	2032	05/11/2020	9.44	Call	Bond Future	26.3600	0.0264	22.3600	0.0224	(15.175)	0	0	1,000
2020/10/15	2032	05/11/2020	11.08	Put	Bond Future	279.7200	0.2797	263.2400	0.2632	(5.892)	0	0	1,000
2020/10/15	2032	05/11/2020	9.75	Call	Bond Future	116.8200	0.1168	104.9800	0.1050	(10.135)	0	0	0
2020/10/15	2032	05/11/2020	9.75	Put	Bond Future	4,547.2000	4.5472	4,549.9000	4.5499	0.059	0	0	0
2020/10/15	2032	05/11/2020	9.11	Put	Bond Future	8,599.3900	8.5994	8,613.0900	8.6131	0.159	0	0	0
2020/10/15	2032	05/11/2020	8.94	Put	Bond Future	9,747.0000	9.7470	9,761.2300	9.7612	0.146	0	0	0
2020/10/15	2032	05/11/2020	8.94	Call	Bond Future	1.2400	0.0012	0.9300	0.0009	(25.000)	0	0	1,000
2020/10/15	2032	04/02/2021	9.29	Call	Bond Future	554.8900	0.5549	544.9800	0.5450	(1.786)	0	0	800
2020/10/15	2032	04/02/2021	10.82	Put	Bond Future	2,923.0900	2.9231	2,915.6700	2.9157	(0.254)	0	0	800
2020/10/15	2032	04/02/2021	9.63	Call	Bond Future	900.3300	0.9003	887.2500	0.8872	(1.453)	0	0	0
2020/10/15	2032	04/02/2021			Bond Future	10.7164	87.1509	10.7190	87.1360	0.024	0.0000	0.0000	2,500
2020/10/15	2032	04/02/2021	8.79	Put	Bond Future	12,282.2000	12.2822	12,291.2900	12.2913	0.074	0	0	0
2020/10/15	2032	04/02/2021	8.79	Call	Bond Future	245.6400	0.2456	239.8000	0.2398	(2.377)	0	0	800
2020/10/15	2032	04/02/2021	9.61	Call	Bond Future	876.3600	0.8764	863.4800	0.8635	(1.470)	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
2020/10/15	2032	04/02/2021	9.61	Put	Bond Future	7,521.1500	7.5212	7,523.2000	7.5232	0.027	0	0	0
2020/10/15	2032	04/02/2021	9.29	Put	Bond Future	9,254.0600	9.2541	9,259.0800	9.2591	0.054	0	0	0
2020/10/15	2032	04/02/2021	10.82	Call	Bond Future	3,510.8100	3.5108	3,488.4600	3.4885	(0.637)	0	0	0
2020/10/15	2032	04/02/2021	9.63	Put	Bond Future	7,418.7800	7.4188	7,420.6300	7.4206	0.025	0	0	0
2020/10/15	2032	04/02/2021	9.62	Call	Bond Future	888.2800	0.8883	875.3000	0.8753	(1.461)	0	0	0
2020/10/15	2032	04/02/2021	9.62	Put	Bond Future	7,469.8700	7.4699	7,471.8200	7.4718	0.026	0	0	0
2020/10/15	2032	06/05/2021	12.57	Call	Bond Future	9,441.7400	9.4417	9,422.1700	9.4222	(0.207)	0	0	0
2020/10/15	2032	06/05/2021	12.12	Put	Bond Future	1,708.9600	1.7090	1,704.6000	1.7046	(0.255)	0	0	0
2020/10/15	2032	06/05/2021			Bond Future	10.9545	83.9466	10.9574	83.9310	0.026	0.0000	0.0000	0
2020/10/15	2032	06/05/2021	12.57	Put	Bond Future	1,143.8000	1.1438	1,139.7500	1.1397	(0.354)	0	0	736
2020/10/15	2032	06/05/2021	10.33	Put	Bond Future	5,847.4800	5.8475	5,848.4500	5.8485	0.017	0	0	0
2020/10/15	2032	06/05/2021	10.33	Call	Bond Future	2,298.3100	2.2983	2,283.7600	2.2838	(0.633)	0	0	736
2020/10/15	2032	06/05/2021	12.11	Call	Bond Future	7,780.6100	7.7806	7,760.7400	7.7607	(0.255)	0	0	0
2020/10/15	2032	06/05/2021	12.11	Put	Bond Future	1,723.6700	1.7237	1,719.3200	1.7193	(0.252)	0	0	0
2020/10/15	2032	06/05/2021	12.12	Call	Bond Future	7,815.6000	7.8156	7,795.7200	7.7957	(0.254)	0	0	0
2020/10/15	2032	06/05/2021	12.10	Call	Bond Future	7,745.6800	7.7457	7,725.8000	7.7258	(0.257)	0	0	0
2020/10/15	2032	06/05/2021	12.10	Put	Bond Future	1,738.5000	1.7385	1,734.1400	1.7341	(0.251)	0	0	0
2020/10/15	2032	05/08/2021	11.37	Put	Bond Future	3,472.8300	3.4728	3,473.2300	3.4732	0.012	0	0	0
2020/10/15	2032	05/08/2021			Bond Future	11.2060	84.8682	11.2090	84.8524	0.026	0.0000	0.0000	0
2020/10/15	2032	05/08/2021	11.36	Call	Bond Future	4,313.8300	4.3138	4,298.4900	4.2985	(0.356)	0	0	0
2020/10/15	2032	05/08/2021	11.36	Put	Bond Future	3,496.4700	3.4965	3,496.8900	3.4969	0.012	0	0	0
2020/10/15	2032	05/08/2021	11.37	Call	Bond Future	4,342.8800	4.3429	4,327.5200	4.3275	(0.354)	0	0	0
2020/10/15	2032	05/08/2021	11.35	Call	Bond Future	4,284.5600	4.2846	4,269.2600	4.2693	(0.357)	0	0	0
2020/10/15	2032	05/08/2021	11.35	Put	Bond Future	3,519.9400	3.5199	3,520.4000	3.5204	0.013	0	0	0
2020/10/15	2032	04/11/2021	11.69	Call	Bond Future	1,080.3100	1.0803	1,064.5100	1.0645	(1.463)	0	0	0
2020/10/15	2032	04/11/2021			Bond Future	11.4789	81.5784	11.4820	81.5626	0.027	0.0000	0.0000	0
2020/10/15	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2032	04/11/2021	11.70	Call	Bond Future	1,131.0000	1.1310	1,115.2000	1.1152	(1.397)	0	0	0
2020/10/15	2032	04/11/2021	11.71	Call	Bond Future	1,181.6500	1.1817	1,165.8500	1.1658	(1.337)	0	0	0
2020/10/15	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2033	05/11/2020			Bond Future	93.9864	93.9864	94.0280	94.0280	0.044	0.0000	0.0000	10,329
2020/10/15	2033	04/02/2021			Bond Future	94.9358	94.9358	94.9775	94.9775	0.044	0.0000	0.0000	0
2020/10/15	2033	06/05/2021			Bond Future	94.7679	94.7679	94.8095	94.8095	0.044	0.0000	0.0000	0
2020/10/15	2033	05/08/2021			Bond Future	95.8302	95.8302	95.8721	95.8721	0.044	0.0000	0.0000	0
2020/10/15	2033	04/11/2021			Bond Future	95.5941	95.5941	95.6366	95.6366	0.045	0.0000	0.0000	0
2020/10/15	2037	05/11/2020	10.18	Call	Bond Future	8.2900	0.0083	6.5000	0.0065	(21.592)	0	0	0
2020/10/15	2037	05/11/2020	10.17	Put	Bond Future	8,943.6000	8.9436	8,986.3800	8.9864	0.478	0	0	0
2020/10/15	2037	05/11/2020			Bond Future	11.5389	80.2580	11.5463	80.2135	0.064	0.0000	0.0000	145,388
2020/10/15	2037	05/11/2020	10.19	Call	Bond Future	8.7800	0.0088	6.9000	0.0069	(21.412)	0	0	0
2020/10/15	2037	05/11/2020	10.19	Put	Bond Future	8,803.0300	8.8030	8,845.6400	8.8456	0.484	0	0	0
2020/10/15	2037	05/11/2020	10.17	Call	Bond Future	7.8400	0.0078	6.1300	0.0061	(21.811)	0	0	0
2020/10/15	2037	05/11/2020	10.18	Put	Bond Future	8,873.2500	8.8733	8,915.9500	8.9160	0.481	0	0	0
2020/10/15	2037	04/02/2021	13.73	Call	Bond Future	10,725.0300	10.7250	10,676.5600	10.6766	(0.452)	0	0	0
2020/10/15	2037	04/02/2021	10.85	Call	Bond Future	1,350.1000	1.3501	1,325.2900	1.3253	(1.838)	0	0	0
2020/10/15	2037	04/02/2021	10.35	Call	Bond Future	710.5500	0.7106	693.7900	0.6938	(2.359)	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
2020/10/15	2037	04/02/2021	10.28	Put	Bond Future	10,232.3600	10.2324	10,261.8700	10.2619	0.288	0	0	0
2020/10/15	2037	04/02/2021	10.27	Call	Bond Future	636.0900	0.6361	620.4900	0.6205	(2.452)	0	0	0
2020/10/15	2037	04/02/2021			Bond Future	11.7869	76.7947	11.7947	76.7495	0.066	0.0000	0.0000	0
2020/10/15	2037	04/02/2021	11.97	Put	Bond Future	3,088.9600	3.0890	3,092.6700	3.0927	0.120	0	0	0
2020/10/15	2037	04/02/2021	11.97	Call	Bond Future	4,141.7500	4.1418	4,100.2100	4.1002	(1.003)	0	0	300
2020/10/15	2037	04/02/2021	9.65	Put	Bond Future	14,382.7600	14.3828	14,420.0600	14.4201	0.259	0	0	0
2020/10/15	2037	04/02/2021	9.65	Call	Bond Future	243.6400	0.2436	235.6900	0.2357	(3.263)	0	0	72
2020/10/15	2037	04/02/2021	11.90	Call	Bond Future	3,921.4600	3.9215	3,880.6700	3.8807	(1.040)	0	0	0
2020/10/15	2037	04/02/2021	13.73	Put	Bond Future	609.2000	0.6092	605.9800	0.6060	(0.529)	0	0	300
2020/10/15	2037	04/02/2021	10.85	Put	Bond Future	7,107.2800	7.1073	7,127.7200	7.1277	0.288	0	0	72
2020/10/15	2037	04/02/2021	10.35	Put	Bond Future	9,813.2300	9.8132	9,841.7200	9.8417	0.290	0	0	72
2020/10/15	2037	04/02/2021	10.28	Call	Bond Future	645.0500	0.6450	629.3100	0.6293	(2.440)	0	0	0
2020/10/15	2037	04/02/2021	10.27	Put	Bond Future	10,292.9700	10.2930	10,322.6200	10.3226	0.288	0	0	0
2020/10/15	2037	04/02/2021	11.90	Put	Bond Future	3,268.5300	3.2685	3,272.9900	3.2730	0.136	0	0	240
2020/10/15	2037	04/02/2021	10.48	Put	Bond Future	9,058.9300	9.0589	9,085.4400	9.0854	0.293	0	0	0
2020/10/15	2037	04/02/2021	10.48	Call	Bond Future	845.4900	0.8455	826.7500	0.8267	(2.216)	0	0	240
2020/10/15	2037	04/02/2021	10.29	Call	Bond Future	654.1100	0.6541	638.2300	0.6382	(2.428)	0	0	0
2020/10/15	2037	04/02/2021	10.29	Put	Bond Future	10,171.9400	10.1719	10,201.3100	10.2013	0.289	0	0	0
2020/10/15	2037	06/05/2021	12.42	Call	Bond Future	5,530.3600	5.5304	5,491.9800	5.4920	(0.694)	0	0	0
2020/10/15	2037	06/05/2021			Bond Future	12.0343	77.6247	12.0425	77.5786	0.068	0.0000	0.0000	0
2020/10/15	2037	06/05/2021	12.42	Put	Bond Future	3,406.0400	3.4060	3,413.7500	3.4138	0.226	0	0	0
2020/10/15	2037	06/05/2021	12.43	Call	Bond Future	5,563.2700	5.5633	5,524.8100	5.5248	(0.691)	0	0	0
2020/10/15	2037	06/05/2021	12.44	Put	Bond Future	3,364.3200	3.3643	3,371.8800	3.3719	0.225	0	0	0
2020/10/15	2037	06/05/2021	12.43	Put	Bond Future	3,385.1200	3.3851	3,392.7500	3.3927	0.225	0	0	0
2020/10/15	2037	06/05/2021	12.44	Call	Bond Future	5,596.2500	5.5963	5,557.7200	5.5577	(0.688)	0	0	0
2020/10/15	2037	05/08/2021	12.26	Put	Bond Future	4,435.9200	4.4359	4,451.0400	4.4510	0.341	0	0	0
2020/10/15	2037	05/08/2021	12.27	Call	Bond Future	4,239.7900	4.2398	4,208.0700	4.2081	(0.748)	0	0	0
2020/10/15	2037	05/08/2021	12.28	Call	Bond Future	4,267.8600	4.2679	4,236.0500	4.2361	(0.745)	0	0	0
2020/10/15	2037	05/08/2021			Bond Future	12.3010	74.2213	12.3096	74.1746	0.070	0.0000	0.0000	0
2020/10/15	2037	05/08/2021	12.26	Call	Bond Future	4,212.0500	4.2120	4,180.4400	4.1804	(0.750)	0	0	0
2020/10/15	2037	05/08/2021	12.28	Put	Bond Future	4,382.5000	4.3825	4,397.4200	4.3974	0.340	0	0	0
2020/10/15	2037	05/08/2021	12.27	Put	Bond Future	4,409.0100	4.4090	4,424.0200	4.4240	0.340	0	0	0
2020/10/15	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2037	04/11/2021			Bond Future	12.5729	74.9672	12.5818	74.9201	0.071	0.0000	0.0000	0
2020/10/15	2037	04/11/2021	12.82	Call	Bond Future	1,283.3500	1.2834	1,236.2600	1.2363	(3.669)	0	0	0
2020/10/15	2037	04/11/2021	12.83	Call	Bond Future	1,334.5400	1.3345	1,287.4500	1.2875	(3.529)	0	0	0
2020/10/15	2037	04/11/2021	12.81	Call	Bond Future	1,232.1100	1.2321	1,185.0200	1.1850	(3.822)	0	0	0
2020/10/15	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2038	05/11/2020			Bond Future	106.0618	106.0618	105.6860	105.6860	(0.354)	0.0000	0.0000	9,452
2020/10/15	2038	04/02/2021			Bond Future	105.4373	105.4373	105.0572	105.0572	(0.361)	0.0000	0.0000	1,685
2020/10/15	2038	06/05/2021			Bond Future	106.6005	106.6005	106.2159	106.2159	(0.361)	0.0000	0.0000	0
2020/10/15	2038	05/08/2021			Bond Future	106.0748	106.0748	105.6857	105.6857	(0.367)	0.0000	0.0000	0
2020/10/15	2038	04/11/2021			Bond Future	107.1672	107.1672	106.7742	106.7742	(0.367)	0.0000	0.0000	0
2020/10/15	2040	05/11/2020	10.30	Call	Bond Future	5.8500	0.0059	4.3800	0.0044	(25.128)	0	0	0
2020/10/15	2040	05/11/2020	11.00	Put	Bond Future	4,796.6800	4.7967	4,852.5400	4.8525	1.165	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
2020/10/15	2040	05/11/2020	10.23	Call	Bond Future	3.8100	0.0038	2.7900	0.0028	(26.772)	0	0	2,000
2020/10/15	2040	05/11/2020	11.70	Put	Bond Future	1,521.4600	1.5215	1,525.2800	1.5253	0.251	0	0	2,000
2020/10/15	2040	05/11/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,000
2020/10/15	2040	05/11/2020	10.00	Call	Bond Future	0.8200	0.0008	0.5600	0.0006	(31.707)	0	0	2,380
2020/10/15	2040	05/11/2020			Bond Future	11.6984	81.9898	11.7109	81.9111	0.107	0.0000	0.0000	75,000
2020/10/15	2040	05/11/2020	10.30	Put	Bond Future	9,692.0700	9.6921	9,769.3600	9.7694	0.797	0	0	0
2020/10/15	2040	05/11/2020	9.73	Put	Bond Future	14,183.8300	14.1838	14,262.5400	14.2625	0.555	0	0	0
2020/10/15	2040	05/11/2020	9.73	Call	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	2,000
2020/10/15	2040	05/11/2020	10.23	Put	Bond Future	10,223.8500	10.2238	10,301.5900	10.3016	0.760	0	0	0
2020/10/15	2040	05/11/2020	10.31	Call	Bond Future	6.2200	0.0062	4.6600	0.0047	(25.080)	0	0	0
2020/10/15	2040	05/11/2020	10.32	Put	Bond Future	9,541.2200	9.5412	9,618.3400	9.6183	0.808	0	0	0
2020/10/15	2040	05/11/2020	11.00	Call	Bond Future	182.5100	0.1825	159.6100	0.1596	(12.547)	0	0	2,380
2020/10/15	2040	05/11/2020	11.70	Call	Bond Future	1,531.5600	1.5316	1,456.6200	1.4566	(4.893)	0	0	0
2020/10/15	2040	05/11/2020	9.50	Put	Bond Future	16,099.7000	16.0997	16,178.4600	16.1785	0.489	0	0	0
2020/10/15	2040	05/11/2020	10.00	Put	Bond Future	12,010.7900	12.0108	12,089.2900	12.0893	0.654	0	0	0
2020/10/15	2040	05/11/2020	10.31	Put	Bond Future	9,616.5900	9.6166	9,693.7900	9.6938	0.803	0	0	0
2020/10/15	2040	05/11/2020	10.32	Call	Bond Future	6.6000	0.0066	4.9600	0.0050	(24.848)	0	0	0
2020/10/15	2040	05/11/2020	11.50	Call	Bond Future	962.8000	0.9628	900.7800	0.9008	(6.442)	0	0	0
2020/10/15	2040	05/11/2020	11.50	Put	Bond Future	2,231.0800	2.2311	2,247.8200	2.2478	0.750	0	0	2,000
2020/10/15	2040	04/02/2021	9.49	Call	Bond Future	124.5200	0.1245	118.5100	0.1185	(4.827)	0	0	500
2020/10/15	2040	04/02/2021	9.57	Put	Bond Future	17,125.6400	17.1256	17,198.6600	17.1987	0.426	0	0	0
2020/10/15	2040	04/02/2021	10.07	Put	Bond Future	13,302.5400	13.3025	13,368.8400	13.3688	0.498	0	0	0
2020/10/15	2040	04/02/2021	10.42	Put	Bond Future	10,894.0500	10.8940	10,953.7800	10.9538	0.548	0	0	0
2020/10/15	2040	04/02/2021			Bond Future	11.9446	78.2933	11.9577	78.2135	0.110	0.0000	0.0000	0
2020/10/15	2040	04/02/2021	10.07	Call	Bond Future	355.8100	0.3558	342.2800	0.3423	(3.803)	0	0	800
2020/10/15	2040	04/02/2021	11.74	Call	Bond Future	3,092.1500	3.0921	3,038.6900	3.0387	(1.729)	0	0	0
2020/10/15	2040	04/02/2021	11.74	Put	Bond Future	4,356.3700	4.3564	4,382.7400	4.3827	0.605	0	0	800
2020/10/15	2040	04/02/2021	10.41	Call	Bond Future	604.5400	0.6045	584.6500	0.5847	(3.290)	0	0	0
2020/10/15	2040	04/02/2021	10.41	Put	Bond Future	10,959.5600	10.9596	11,019.5000	11.0195	0.547	0	0	0
2020/10/15	2040	04/02/2021	9.49	Put	Bond Future	17,775.6500	17.7757	17,849.4700	17.8495	0.415	0	0	0
2020/10/15	2040	04/02/2021	9.57	Call	Bond Future	145.6000	0.1456	138.7900	0.1388	(4.677)	0	0	800
2020/10/15	2040	04/02/2021	10.42	Call	Bond Future	613.4900	0.6135	593.3900	0.5934	(3.276)	0	0	0
2020/10/15	2040	04/02/2021	10.24	Put	Bond Future	12,103.4100	12.1034	12,166.7000	12.1667	0.523	0	0	0
2020/10/15	2040	04/02/2021	10.24	Call	Bond Future	467.2700	0.4673	450.7300	0.4507	(3.540)	0	0	500
2020/10/15	2040	04/02/2021	11.57	Call	Bond Future	2,616.1700	2.6162	2,566.9300	2.5669	(1.882)	0	0	0
2020/10/15	2040	04/02/2021	11.57	Put	Bond Future	4,956.5000	4.9565	4,987.0900	4.9871	0.617	0	0	500
2020/10/15	2040	04/02/2021	10.40	Call	Bond Future	595.6900	0.5957	576.0000	0.5760	(3.305)	0	0	0
2020/10/15	2040	04/02/2021	10.40	Put	Bond Future	11,025.2700	11.0253	11,085.4100	11.0854	0.545	0	0	0
2020/10/15	2040	06/05/2021	12.44	Put	Bond Future	3,876.4000	3.8764	3,899.4800	3.8995	0.595	0	0	0
2020/10/15	2040	06/05/2021			Bond Future	12.1899	79.1396	12.2036	79.0586	0.113	0.0000	0.0000	0
2020/10/15	2040	06/05/2021	12.43	Call	Bond Future	5,297.2500	5.2973	5,239.5200	5.2395	(1.090)	0	0	0
2020/10/15	2040	06/05/2021	12.43	Put	Bond Future	3,901.3000	3.9013	3,924.5400	3.9245	0.596	0	0	0
2020/10/15	2040	06/05/2021	12.44	Call	Bond Future	5,329.5900	5.3296	5,271.7000	5.2717	(1.086)	0	0	0
2020/10/15	2040	06/05/2021	12.42	Call	Bond Future	5,264.7600	5.2648	5,207.1800	5.2072	(1.094)	0	0	0
2020/10/15	2040	06/05/2021	12.42	Put	Bond Future	3,926.1100	3.9261	3,949.5000	3.9495	0.596	0	0	0
2020/10/15	2040	05/08/2021	12.47	Call	Bond Future	4,514.1100	4.5141	4,462.9300	4.4629	(1.134)	0	0	0
2020/10/15	2040	05/08/2021	11.05	Put	Bond Future	10,108.7200	10.1087	10,166.1000	10.1661	0.568	0	0	0
2020/10/15	2040	05/08/2021			Bond Future	12.4545	75.5025	12.4689	75.4204	0.116	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
2020/10/15	2040	05/08/2021	14.80	Call	Bond Future	12,501.9900	12.5020	12,426.3700	12.4264	(0.605)	0	0	0
2020/10/15	2040	05/08/2021	14.80	Put	Bond Future	874.8900	0.8749	881.3600	0.8814	0.740	0	0	900
2020/10/15	2040	05/08/2021	12.47	Put	Bond Future	4,425.6500	4.4256	4,456.5600	4.4566	0.698	0	0	0
2020/10/15	2040	05/08/2021	11.55	Put	Bond Future	7,611.1100	7.6111	7,659.4700	7.6595	0.635	0	0	0
2020/10/15	2040	05/08/2021	11.55	Call	Bond Future	2,154.7100	2.1547	2,120.9800	2.1210	(1.565)	0	0	900
2020/10/15	2040	05/08/2021	11.05	Call	Bond Future	1,356.3000	1.3563	1,331.5900	1.3316	(1.822)	0	0	900
2020/10/15	2040	05/08/2021	12.48	Call	Bond Future	4,543.7700	4.5438	4,492.4300	4.4924	(1.130)	0	0	0
2020/10/15	2040	05/08/2021	12.49	Put	Bond Future	4,371.2000	4.3712	4,401.7700	4.4018	0.699	0	0	0
2020/10/15	2040	05/08/2021	12.48	Put	Bond Future	4,398.4800	4.3985	4,429.2300	4.4292	0.699	0	0	0
2020/10/15	2040	05/08/2021	12.49	Call	Bond Future	4,573.2500	4.5732	4,521.7300	4.5217	(1.127)	0	0	0
2020/10/15	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2040	04/11/2021	12.90	Call	Bond Future	961.2000	0.9612	878.4400	0.8784	(8.610)	0	0	0
2020/10/15	2040	04/11/2021			Bond Future	12.7235	76.2612	12.7385	76.1785	0.118	0.0000	0.0000	0
2020/10/15	2040	04/11/2021	12.91	Call	Bond Future	1,015.0400	1.0150	932.2800	0.9323	(8.153)	0	0	0
2020/10/15	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2040	04/11/2021	12.89	Call	Bond Future	907.2900	0.9073	824.5300	0.8245	(9.122)	0	0	0
2020/10/15	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2044	05/11/2020	10.36	Call	Bond Future	5.8800	0.0059	4.1400	0.0041	(29.592)	0	0	0
2020/10/15	2044	05/11/2020	11.06	Put	Bond Future	4,822.3700	4.8224	4,934.8300	4.9348	2.332	0	0	525
2020/10/15	2044	05/11/2020	11.43	Call	Bond Future	681.2200	0.6812	611.2400	0.6112	(10.273)	0	0	0
2020/10/15	2044	05/11/2020	9.72	Put	Bond Future	14,931.4500	14.9314	15,073.5100	15.0735	0.951	0	0	0
2020/10/15	2044	05/11/2020	9.97	Call	Bond Future	0.4200	0.0004	0.2600	0.0003	(38.095)	0	0	300
2020/10/15	2044	05/11/2020	9.29	Put	Bond Future	18,703.5900	18.7036	18,845.6800	18.8457	0.760	0	0	0
2020/10/15	2044	05/11/2020	9.96	Put	Bond Future	12,932.0000	12.9320	13,073.9400	13.0739	1.098	0	0	0
2020/10/15	2044	05/11/2020			Bond Future	11.7617	78.5900	11.7844	78.4479	0.193	0.0000	0.0000	47,251
2020/10/15	2044	05/11/2020	10.34	Call	Bond Future	5.2100	0.0052	3.6400	0.0036	(30.134)	0	0	0
2020/10/15	2044	05/11/2020	10.34	Put	Bond Future	9,915.4700	9.9155	10,055.9900	10.0560	1.417	0	0	0
2020/10/15	2044	05/11/2020	9.72	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	1,815
2020/10/15	2044	05/11/2020	9.97	Put	Bond Future	12,850.2800	12.8503	12,992.2100	12.9922	1.104	0	0	0
2020/10/15	2044	05/11/2020	9.96	Call	Bond Future	0.3900	0.0004	0.2400	0.0002	(38.462)	0	0	0
2020/10/15	2044	05/11/2020	11.38	Call	Bond Future	586.7300	0.5867	522.7400	0.5227	(10.906)	0	0	0
2020/10/15	2044	05/11/2020	11.38	Put	Bond Future	3,049.6000	3.0496	3,127.7000	3.1277	2.561	0	0	300
2020/10/15	2044	05/11/2020	10.36	Put	Bond Future	9,761.8600	9.7619	9,902.2100	9.9022	1.438	0	0	0
2020/10/15	2044	05/11/2020	11.06	Call	Bond Future	187.7500	0.1877	158.1200	0.1581	(15.782)	0	0	0
2020/10/15	2044	05/11/2020	10.04	Put	Bond Future	12,281.7600	12.2818	12,423.5900	12.4236	1.155	0	0	0
2020/10/15	2044	05/11/2020	11.17	Put	Bond Future	4,165.0400	4.1650	4,266.9200	4.2669	2.446	0	0	1,815
2020/10/15	2044	05/11/2020	11.43	Put	Bond Future	2,813.7500	2.8138	2,885.8600	2.8859	2.563	0	0	1,815
2020/10/15	2044	05/11/2020	8.87	Put	Bond Future	22,639.2100	22.6392	22,781.3000	22.7813	0.628	0	0	0
2020/10/15	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/15	2044	05/11/2020	10.35	Call	Bond Future	5.5300	0.0055	3.8900	0.0039	(29.656)	0	0	0
2020/10/15	2044	05/11/2020	10.35	Put	Bond Future	9,838.5900	9.8386	9,979.0400	9.9790	1.428	0	0	0
2020/10/15	2044	05/11/2020	10.04	Call	Bond Future	0.7000	0.0007	0.4400	0.0004	(37.143)	0	0	525
2020/10/15	2044	05/11/2020	9.34	Put	Bond Future	18,251.9900	18.2520	18,394.0800	18.3941	0.778	0	0	0
2020/10/15	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/15	2044	05/11/2020	11.17	Call	Bond Future	288.3700	0.2884	248.1600	0.2482	(13.944)	0	0	0
2020/10/15	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/15	2044	05/11/2020	10.02	Put	Bond Future	12,443.5700	12.4436	12,585.4300	12.5854	1.140	0	0	0

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2020/10/15	2044	05/11/2020	10.02	Call	Bond Future	0.6100	0.0006	0.3800	0.0004	(37.705)	0	0	1,815
2020/10/15	2044	04/02/2021	10.04	Put	Bond Future	14,042.5800	14.0426	14,169.0300	14.1690	0.900	0	0	0
2020/10/15	2044	04/02/2021	10.37	Call	Bond Future	529.3500	0.5294	503.3100	0.5033	(4.919)	0	0	0
2020/10/15	2044	04/02/2021	10.35	Put	Bond Future	11,803.3100	11.8033	11,921.5900	11.9216	1.002	0	0	0
2020/10/15	2044	04/02/2021			Bond Future	12.0008	74.9851	12.0245	74.8413	0.198	0.0000	0.0000	0
2020/10/15	2044	04/02/2021	10.37	Put	Bond Future	11,665.5800	11.6656	11,783.2700	11.7833	1.009	0	0	0
2020/10/15	2044	04/02/2021	10.35	Call	Bond Future	513.3700	0.5134	487.9200	0.4879	(4.957)	0	0	0
2020/10/15	2044	04/02/2021	10.04	Call	Bond Future	310.4100	0.3104	293.1300	0.2931	(5.567)	0	0	0
2020/10/15	2044	04/02/2021	10.84	Call	Bond Future	1,025.8600	1.0259	983.7300	0.9837	(4.107)	0	0	0
2020/10/15	2044	04/02/2021	10.36	Put	Bond Future	11,734.3500	11.7343	11,852.3300	11.8523	1.005	0	0	0
2020/10/15	2044	04/02/2021	10.84	Put	Bond Future	8,677.7700	8.6778	8,779.3700	8.7794	1.171	0	0	265
2020/10/15	2044	04/02/2021	10.29	Call	Bond Future	467.6700	0.4677	443.9500	0.4440	(5.072)	0	0	0
2020/10/15	2044	04/02/2021	10.29	Put	Bond Future	12,221.5100	12.2215	12,341.5200	12.3415	0.982	0	0	265
2020/10/15	2044	04/02/2021	9.66	Put	Bond Future	17,040.9500	17.0410	17,174.7500	17.1747	0.785	0	0	0
2020/10/15	2044	04/02/2021	9.66	Call	Bond Future	155.2900	0.1553	145.3600	0.1454	(6.394)	0	0	265
2020/10/15	2044	04/02/2021	10.36	Call	Bond Future	521.3200	0.5213	495.5700	0.4956	(4.939)	0	0	0
2020/10/15	2044	06/05/2021	12.50	Put	Bond Future	3,859.9800	3.8600	3,910.0800	3.9101	1.298	0	0	3,100
2020/10/15	2044	06/05/2021	12.43	Put	Bond Future	4,034.9100	4.0349	4,086.9800	4.0870	1.290	0	0	0
2020/10/15	2044	06/05/2021	12.44	Call	Bond Future	5,172.2100	5.1722	5,078.3500	5.0783	(1.815)	0	0	0
2020/10/15	2044	06/05/2021			Bond Future	12.2388	75.7956	12.2637	75.6500	0.203	0.0000	0.0000	0
2020/10/15	2044	06/05/2021	12.45	Call	Bond Future	5,203.9900	5.2040	5,109.8500	5.1099	(1.809)	0	0	0
2020/10/15	2044	06/05/2021	12.45	Put	Bond Future	3,984.1700	3.9842	4,035.6700	4.0357	1.293	0	0	0
2020/10/15	2044	06/05/2021	12.50	Call	Bond Future	5,363.5000	5.3635	5,267.9600	5.2680	(1.781)	0	0	0
2020/10/15	2044	06/05/2021	12.43	Call	Bond Future	5,140.7100	5.1407	5,047.1400	5.0471	(1.820)	0	0	0
2020/10/15	2044	06/05/2021	12.44	Put	Bond Future	4,009.3600	4.0094	4,061.1400	4.0611	1.291	0	0	0
2020/10/15	2044	06/05/2021	11.35	Put	Bond Future	7,772.7000	7.7727	7,860.2400	7.8602	1.126	0	0	0
2020/10/15	2044	06/05/2021	11.35	Call	Bond Future	2,224.3600	2.2244	2,166.2600	2.1663	(2.612)	0	0	3,100
2020/10/15	2044	06/05/2021	11.90	Call	Bond Future	3,579.5200	3.5795	3,502.3100	3.5023	(2.157)	0	0	0
2020/10/15	2044	06/05/2021	11.90	Put	Bond Future	5,613.3300	5.6133	5,681.7600	5.6818	1.219	0	0	3,100
2020/10/15	2044	05/08/2021	12.60	Put	Bond Future	4,199.5600	4.1996	4,258.4200	4.2584	1.402	0	0	0
2020/10/15	2044	05/08/2021	12.61	Put	Bond Future	4,173.7600	4.1738	4,232.3200	4.2323	1.403	0	0	0
2020/10/15	2044	05/08/2021			Bond Future	12.4955	72.2470	12.5216	72.0997	0.209	0.0000	0.0000	0
2020/10/15	2044	05/08/2021	12.60	Call	Bond Future	4,786.1500	4.7862	4,697.6200	4.6976	(1.850)	0	0	0
2020/10/15	2044	05/08/2021	12.61	Call	Bond Future	4,816.0400	4.8160	4,727.2100	4.7272	(1.844)	0	0	0
2020/10/15	2044	05/08/2021	12.59	Call	Bond Future	4,756.3300	4.7563	4,668.0900	4.6681	(1.855)	0	0	0
2020/10/15	2044	05/08/2021	12.59	Put	Bond Future	4,225.5100	4.2255	4,284.6600	4.2847	1.400	0	0	0
2020/10/15	2044	04/11/2021	12.91	Call	Bond Future	830.4200	0.8304	681.6400	0.6816	(17.916)	0	0	0
2020/10/15	2044	04/11/2021			Bond Future	12.7562	72.9730	12.7835	72.8242	0.214	0.0000	0.0000	0
2020/10/15	2044	04/11/2021	12.89	Call	Bond Future	723.3900	0.7234	574.6100	0.5746	(20.567)	0	0	0
2020/10/15	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2044	04/11/2021	12.90	Call	Bond Future	776.9400	0.7769	628.1600	0.6282	(19.149)	0	0	0
2020/10/15	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	2046	05/11/2020			Bond Future	93.7518	93.7518	93.7147	93.7147	(0.040)	0.0000	0.0000	12,336
2020/10/15	2046	04/02/2021			Bond Future	94.6988	94.6988	94.6609	94.6609	(0.040)	0.0000	0.0000	3,975
2020/10/15	2046	06/05/2021			Bond Future	93.9540	93.9540	93.9154	93.9154	(0.041)	0.0000	0.0000	0
2020/10/15	2046	05/08/2021			Bond Future	95.0074	95.0074	94.9683	94.9683	(0.041)	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
2020/10/15	2046	04/11/2021			Bond Future	94.1802	94.1802	94.1407	94.1407	(0.042)	0.0000	0.0000	0
2020/10/15	2050	05/11/2020			Bond Future	96.5118	96.5118	96.3795	96.3795	(0.137)	0.0000	0.0000	11,373
2020/10/15	2050	04/02/2021			Bond Future	95.5979	95.5979	95.4639	95.4639	(0.140)	0.0000	0.0000	2,590
2020/10/15	2050	06/05/2021			Bond Future	96.6526	96.6526	96.5166	96.5166	(0.141)	0.0000	0.0000	0
2020/10/15	2050	05/08/2021			Bond Future	95.8093	95.8093	95.6717	95.6717	(0.144)	0.0000	0.0000	0
2020/10/15	2050	04/11/2021			Bond Future	96.7960	96.7960	96.6571	96.6571	(0.144)	0.0000	0.0000	0
2020/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	AL37	05/11/2020			Index Future	761.1840	761.1840	761.4250	761.4250	0.032	0.0000	0.0000	0
2020/10/15	AL37	04/02/2021			Index Future	768.6840	768.6840	768.9250	768.9250	0.031	0.0000	0.0000	0
2020/10/15	AL37	06/05/2021			Index Future	776.9720	776.9720	777.2130	777.2130	0.031	0.0000	0.0000	0
2020/10/15	AL37	05/08/2021			Index Future	785.4050	785.4050	785.6470	785.6470	0.031	0.0000	0.0000	0
2020/10/15	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/15	AL7T	05/11/2020			Index Future	814.2570	814.2570	814.6210	814.6210	0.045	0.0000	0.0000	0
2020/10/15	AL7T	04/02/2021			Index Future	822.2800	822.2800	822.6450	822.6450	0.044	0.0000	0.0000	0
2020/10/15	AL7T	06/05/2021			Index Future	831.1460	831.1460	831.5120	831.5120	0.044	0.0000	0.0000	0
2020/10/15	AL7T	05/08/2021			Index Future	840.1670	840.1670	840.5350	840.5350	0.044	0.0000	0.0000	0
2020/10/15	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/15	ALBI	05/11/2020			Index Future	714.1100	714.1100	713.9280	713.9280	(0.025)	0.0000	0.0000	226
2020/10/15	ALBI	04/02/2021			Index Future	721.1470	721.1470	720.9600	720.9600	(0.026)	0.0000	0.0000	0
2020/10/15	ALBI	06/05/2021			Index Future	728.9230	728.9230	728.7310	728.7310	(0.026)	0.0000	0.0000	0
2020/10/15	ALBI	05/08/2021			Index Future	736.8340	736.8340	736.6390	736.6390	(0.026)	0.0000	0.0000	0
2020/10/15	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	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
2020/10/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/15	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
2020/10/15	ES33	05/11/2020			Bond Future	12.0636	71.7088	12.0454	71.8008	(0.151)	0.0000	0.0000	350
2020/10/15	ES33	04/02/2021			Bond Future	12.3549	72.4154	12.3359	72.5080	(0.154)	0.0000	0.0000	0
2020/10/15	ES33	06/05/2021			Bond Future	12.6413	69.4220	12.6214	69.5154	(0.157)	0.0000	0.0000	0
2020/10/15	ES33	05/08/2021			Bond Future	12.9445	70.1843	12.9238	70.2785	(0.160)	0.0000	0.0000	0
2020/10/15	ES33	04/11/2021			Bond Future	13.2709	67.1169	13.2492	67.2121	(0.164)	0.0000	0.0000	0
2020/10/15	ES42	05/11/2020			Bond Future	12.5649	70.3798	12.5822	70.2855	0.137	0.0000	0.0000	4,789
2020/10/15	ES42	04/02/2021			Bond Future	12.8413	71.0733	12.8595	70.9778	0.141	0.0000	0.0000	0
2020/10/15	ES42	06/05/2021			Bond Future	13.1242	67.5820	13.1433	67.4851	0.146	0.0000	0.0000	0
2020/10/15	ES42	05/08/2021			Bond Future	13.4157	68.3244	13.4358	68.2264	0.150	0.0000	0.0000	0
2020/10/15	ES42	04/11/2021			Bond Future	13.7323	64.7544	13.7534	64.6555	0.154	0.0000	0.0000	0
2020/10/15	GOVI	05/11/2020	737.84	Put	GOVI	324,030.0000	32.4030	326,290.0000	32.6290	0.697	0	0	0
2020/10/15	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	05/11/2020			GOVI	705.4370	705.4370	705.2110	705.2110	(0.032)	0.0000	0.0000	1,007
2020/10/15	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	05/11/2020	737.83	Put	GOVI	323,930.0000	32.3930	326,190.0000	32.6190	0.698	0	0	0
2020/10/15	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	05/11/2020	737.85	Put	GOVI	324,130.0000	32.4130	326,390.0000	32.6390	0.697	0	0	0
2020/10/15	GOVI	04/02/2021	750.96	Put	GOVI	385,720.0000	38.5720	388,030.0000	38.8030	0.599	0	0	0
2020/10/15	GOVI	04/02/2021			GOVI	712.3880	712.3880	712.1570	712.1570	(0.032)	0.0000	0.0000	0
2020/10/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	04/02/2021	750.95	Put	GOVI	385,620.0000	38.5620	387,930.0000	38.7930	0.599	0	0	0
2020/10/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	04/02/2021	750.94	Put	GOVI	385,520.0000	38.5520	387,830.0000	38.7830	0.599	0	0	0
2020/10/15	GOVI	06/05/2021	678.67	Call	GOVI	413,990.0000	41.3990	411,630.0000	41.1630	(0.570)	0	0	0
2020/10/15	GOVI	06/05/2021			GOVI	720.0690	720.0690	719.8330	719.8330	(0.033)	0.0000	0.0000	0
2020/10/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	06/05/2021	678.68	Call	GOVI	413,890.0000	41.3890	411,530.0000	41.1530	(0.570)	0	0	0
2020/10/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	06/05/2021	678.69	Call	GOVI	413,790.0000	41.3790	411,430.0000	41.1430	(0.570)	0	0	0
2020/10/15	GOVI	05/08/2021	719.14	Call	GOVI	87,450.0000	8.7450	85,050.0000	8.5050	(2.744)	0	0	0
2020/10/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	05/08/2021			GOVI	727.8850	727.8850	727.6450	727.6450	(0.033)	0.0000	0.0000	0
2020/10/15	GOVI	05/08/2021	719.15	Call	GOVI	87,350.0000	8.7350	84,950.0000	8.4950	(2.748)	0	0	0
2020/10/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	05/08/2021	719.13	Call	GOVI	87,550.0000	8.7550	85,150.0000	8.5150	(2.741)	0	0	0
2020/10/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/15	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/15	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	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
2020/10/15	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/15	IGOV 05/11/2020			Index Future	257.1970	257.1970	257.1750	257.1750	(0.009)	0.0000	0.0000	1,105
2020/10/15	IGOV 04/02/2021			Index Future	259.7950	259.7950	259.7720	259.7720	(0.009)	0.0000	0.0000	0
2020/10/15	IGOV 06/05/2021			Index Future	262.6600	262.6600	262.6350	262.6350	(0.010)	0.0000	0.0000	0
2020/10/15	IGOV 05/08/2021			Index Future	265.5730	265.5730	265.5470	265.5470	(0.010)	0.0000	0.0000	0
2020/10/15	IGOV 04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/15	IS05 17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/15	IS05 16/03/2021			Interest Rate Swap	92.1400	92.1400	92.1300	92.1300	(0.011)	0.0000	0.0000	0
2020/10/15	IS05 15/06/2021			Interest Rate Swap	90.2100	90.2100	90.1900	90.1900	(0.022)	0.0000	0.0000	0
2020/10/15	IS05 21/09/2021			Interest Rate Swap	89.0600	89.0600	89.0200	89.0200	(0.045)	0.0000	0.0000	0
2020/10/15	IS05 21/12/2021			Interest Rate Swap	90.2100	90.2100	90.1800	90.1800	(0.033)	0.0000	0.0000	51
2020/10/15	IS05 15/03/2022			Interest Rate Swap	89.5200	89.5200	89.4900	89.4900	(0.034)	0.0000	0.0000	0
2020/10/15	IS05 21/06/2022			Interest Rate Swap	89.5100	89.5100	89.4800	89.4800	(0.034)	0.0000	0.0000	0
2020/10/15	IS05 20/09/2022			Interest Rate Swap	92.5300	92.5300	92.5100	92.5100	(0.022)	0.0000	0.0000	0
2020/10/15	IS05 20/12/2022			Interest Rate Swap	92.9500	92.9500	92.9300	92.9300	(0.022)	0.0000	0.0000	0
2020/10/15	IS05 22/03/2023			Interest Rate Swap	85.3000	85.3000	85.2800	85.2800	(0.023)	0.0000	0.0000	0
2020/10/15	IS05 20/06/2023			Interest Rate Swap	90.8500	90.8500	90.8300	90.8300	(0.022)	0.0000	0.0000	0
2020/10/15	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/15	IS10 17/12/2025			Interest Rate Swap	78.9900	78.9900	79.0700	79.0700	0.101	0.0000	0.0000	0
2020/10/15	IS10 16/03/2026			Interest Rate Swap	75.6200	75.6200	75.7000	75.7000	0.106	0.0000	0.0000	0
2020/10/15	IS10 15/06/2026			Interest Rate Swap	74.1500	74.1500	74.2300	74.2300	0.108	0.0000	0.0000	0
2020/10/15	IS10 21/09/2026			Interest Rate Swap	76.3200	76.3200	76.4000	76.4000	0.105	0.0000	0.0000	0
2020/10/15	IS10 21/12/2026			Interest Rate Swap	80.4800	80.4800	80.5700	80.5700	0.112	0.0000	0.0000	0
2020/10/15	IS10 15/03/2027			Interest Rate Swap	79.0900	79.0900	79.1800	79.1800	0.114	0.0000	0.0000	0
2020/10/15	IS10 21/06/2027			Interest Rate Swap	81.3200	81.3200	81.4200	81.4200	0.123	0.0000	0.0000	0
2020/10/15	IS10 20/09/2027			Interest Rate Swap	87.2900	87.2900	87.4000	87.4000	0.126	0.0000	0.0000	0
2020/10/15	IS10 20/12/2027			Interest Rate Swap	87.8600	87.8600	87.9700	87.9700	0.125	0.0000	0.0000	0
2020/10/15	IS10 22/03/2028			Interest Rate Swap	81.0400	81.0400	81.1500	81.1500	0.136	0.0000	0.0000	0
2020/10/15	IS10 20/06/2028			Interest Rate Swap	89.0900	89.0900	89.2000	89.2000	0.123	0.0000	0.0000	0
2020/10/15	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/15	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/15	JBAF 21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3450	96.6550	0.000	0.0000	0.0000	0
2020/10/15	JBAF 18/11/2020			Jibar Tradeable Future	3.3300	96.6700	3.3000	96.7000	(0.901)	0.0000	0.0000	0
2020/10/15	JBAF 15/12/2020			Jibar Tradeable Future	3.2150	96.7850	3.1750	96.8250	(1.244)	0.0000	0.0000	30,010
2020/10/15	JBAF 20/01/2021			Jibar Tradeable Future	3.2000	96.8000	3.1600	96.8400	(1.250)	0.0000	0.0000	0
2020/10/15	JBAF 17/02/2021			Jibar Tradeable Future	3.1700	96.8300	3.1100	96.8900	(1.893)	0.0000	0.0000	0
2020/10/15	JBAF 17/03/2021			Jibar Tradeable Future	3.1550	96.8450	3.1050	96.8950	(1.585)	0.0000	0.0000	0
2020/10/15	JBAF 15/06/2021			Jibar Tradeable Future	3.1900	96.8100	3.1500	96.8500	(1.254)	0.0000	0.0000	0
2020/10/15	JBAF 15/09/2021			Jibar Tradeable Future	3.3150	96.6850	3.2850	96.7150	(0.905)	0.0000	0.0000	30,000
2020/10/15	JBAF 15/12/2021			Jibar Tradeable Future	3.4250	96.5750	3.4100	96.5900	(0.438)	0.0000	0.0000	0
2020/10/15	JBAF 16/03/2022			Jibar Tradeable Future	3.4700	96.5300	3.4600	96.5400	(0.288)	0.0000	0.0000	0
2020/10/15	JBAF 15/06/2022			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	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
2020/10/15	JBAF	21/09/2022			Jibar Tradeable Future	4.2350	95.7650	4.2550	95.7450	0.472	0.0000	0.0000	0
2020/10/15	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R023	05/11/2020			Bond Future	4.4801	108.5925	4.4792	108.5945	(0.020)	0.0000	0.0000	33,416
2020/10/15	R023	05/11/2020	7.46	Call	Bond Future	6,485.7500	6.4858	6,487.8100	6.4878	0.032	0	0	0
2020/10/15	R023	05/11/2020	7.47	Call	Bond Future	6,506.6700	6.5067	6,508.7300	6.5087	0.032	0	0	0
2020/10/15	R023	05/11/2020	7.45	Call	Bond Future	6,464.8400	6.4648	6,466.9000	6.4669	0.032	0	0	0
2020/10/15	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R023	04/02/2021	6.34	Call	Bond Future	3,527.8700	3.5279	3,529.5000	3.5295	0.046	0	0	0
2020/10/15	R023	04/02/2021	6.32	Put	Bond Future	2.2700	0.0023	2.1800	0.0022	(3.965)	0	0	0
2020/10/15	R023	04/02/2021			Bond Future	4.5526	109.6625	4.5517	109.6642	(0.019)	0.0000	0.0000	0
2020/10/15	R023	04/02/2021	6.34	Put	Bond Future	2.0800	0.0021	1.9800	0.0020	(4.808)	0	0	0
2020/10/15	R023	04/02/2021	6.32	Call	Bond Future	3,489.4500	3.4894	3,491.0900	3.4911	0.047	0	0	0
2020/10/15	R023	04/02/2021	6.33	Put	Bond Future	2.1700	0.0022	2.0800	0.0021	(4.147)	0	0	0
2020/10/15	R023	04/02/2021	6.33	Call	Bond Future	3,508.6600	3.5087	3,510.3000	3.5103	0.047	0	0	0
2020/10/15	R023	06/05/2021	7.58	Call	Bond Future	5,157.9600	5.1580	5,159.2000	5.1592	0.024	0	0	0
2020/10/15	R023	06/05/2021			Bond Future	4.5788	106.9384	4.5781	106.9397	(0.016)	0.0000	0.0000	0
2020/10/15	R023	06/05/2021	7.56	Call	Bond Future	5,124.7300	5.1247	5,125.9800	5.1260	0.024	0	0	0
2020/10/15	R023	06/05/2021	7.56	Put	Bond Future	0.4700	0.0005	0.4600	0.0005	(2.128)	0	0	0
2020/10/15	R023	06/05/2021	7.58	Put	Bond Future	0.4400	0.0004	0.4200	0.0004	(4.545)	0	0	0
2020/10/15	R023	06/05/2021	7.57	Call	Bond Future	5,141.3400	5.1413	5,142.5900	5.1426	0.024	0	0	0
2020/10/15	R023	06/05/2021	7.57	Put	Bond Future	0.4500	0.0005	0.4400	0.0004	(2.222)	0	0	0
2020/10/15	R023	05/08/2021	5.30	Call	Bond Future	1,312.1100	1.3121	1,312.0300	1.3120	(0.006)	0	0	0
2020/10/15	R023	05/08/2021	5.29	Put	Bond Future	262.2200	0.2622	261.0200	0.2610	(0.458)	0	0	0
2020/10/15	R023	05/08/2021			Bond Future	4.6073	108.1120	4.6066	108.1131	(0.016)	0.0000	0.0000	0
2020/10/15	R023	05/08/2021	5.31	Call	Bond Future	1,323.8900	1.3239	1,323.8100	1.3238	(0.006)	0	0	0
2020/10/15	R023	05/08/2021	5.31	Put	Bond Future	255.5300	0.2555	254.3400	0.2543	(0.466)	0	0	0
2020/10/15	R023	05/08/2021	5.30	Put	Bond Future	258.8500	0.2589	257.6600	0.2577	(0.460)	0	0	0
2020/10/15	R023	05/08/2021	5.29	Call	Bond Future	1,300.3700	1.3004	1,300.2800	1.3003	(0.007)	0	0	0
2020/10/15	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R023	04/11/2021	4.90	Call	Bond Future	241.6800	0.2417	242.9200	0.2429	0.513	0	0	0
2020/10/15	R023	04/11/2021			Bond Future	4.7121	105.2942	4.7112	105.2955	(0.020)	0.0000	0.0000	0
2020/10/15	R023	04/11/2021	4.91	Call	Bond Future	254.5200	0.2545	255.7600	0.2558	0.487	0	0	0
2020/10/15	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R023	04/11/2021	4.92	Call	Bond Future	267.3600	0.2674	268.6000	0.2686	0.464	0	0	0
2020/10/15	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R035	05/11/2020	10.34	Put	Bond Future	5,951.7600	5.9518	6,046.7700	6.0468	1.596	0	0	0
2020/10/15	R035	05/11/2020			Bond Future	11.2502	85.0113	11.2676	84.9041	0.155	0.0000	0.0000	102,027
2020/10/15	R035	05/11/2020	10.33	Call	Bond Future	64.2900	0.0643	52.5200	0.0525	(18.308)	0	0	0
2020/10/15	R035	05/11/2020	10.33	Put	Bond Future	6,016.7200	6.0167	6,112.1700	6.1122	1.586	0	0	0
2020/10/15	R035	05/11/2020	10.34	Call	Bond Future	67.3300	0.0673	55.1200	0.0551	(18.135)	0	0	0
2020/10/15	R035	05/11/2020	10.32	Call	Bond Future	61.3500	0.0613	50.0000	0.0500	(18.500)	0	0	0
2020/10/15	R035	05/11/2020	10.32	Put	Bond Future	6,081.8600	6.0819	6,177.7300	6.1777	1.576	0	0	0
2020/10/15	R035	04/02/2021	10.14	Put	Bond Future	9,465.7300	9.4657	9,546.8600	9.5469	0.857	0	0	650
2020/10/15	R035	04/02/2021	11.14	Put	Bond Future	4,721.8900	4.7219	4,770.0900	4.7701	1.021	0	0	650
2020/10/15	R035	04/02/2021	10.05	Call	Bond Future	634.6400	0.6346	609.6100	0.6096	(3.944)	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
2020/10/15	R035	04/02/2021	10.04	Put	Bond Future	10,063.5900	10.0636	10,147.3800	10.1474	0.833	0	0	0
2020/10/15	R035	04/02/2021			Bond Future	11.5047	85.8489	11.5229	85.7404	0.159	0.0000	0.0000	0
2020/10/15	R035	04/02/2021	10.14	Call	Bond Future	721.3100	0.7213	693.8800	0.6939	(3.803)	0	0	0
2020/10/15	R035	04/02/2021	10.06	Call	Bond Future	643.8500	0.6439	618.5600	0.6186	(3.928)	0	0	0
2020/10/15	R035	04/02/2021	10.06	Put	Bond Future	9,942.5700	9.9426	10,025.8400	10.0258	0.838	0	0	0
2020/10/15	R035	04/02/2021	11.14	Call	Bond Future	2,510.8700	2.5109	2,450.5100	2.4505	(2.404)	0	0	0
2020/10/15	R035	04/02/2021	10.05	Put	Bond Future	10,002.9900	10.0030	10,086.5200	10.0865	0.835	0	0	0
2020/10/15	R035	04/02/2021	10.04	Call	Bond Future	625.5300	0.6255	600.7600	0.6008	(3.960)	0	0	0
2020/10/15	R035	06/05/2021	11.55	Call	Bond Future	3,743.9700	3.7440	3,680.5500	3.6806	(1.694)	0	0	0
2020/10/15	R035	06/05/2021	12.77	Call	Bond Future	7,847.5300	7.8475	7,759.3300	7.7593	(1.124)	0	0	0
2020/10/15	R035	06/05/2021	10.24	Put	Bond Future	10,562.9800	10.5630	10,643.3300	10.6433	0.761	0	0	0
2020/10/15	R035	06/05/2021	12.37	Call	Bond Future	6,363.3700	6.3634	6,281.8300	6.2818	(1.281)	0	0	0
2020/10/15	R035	06/05/2021	12.35	Put	Bond Future	2,938.2900	2.9383	2,967.2400	2.9672	0.985	0	0	0
2020/10/15	R035	06/05/2021			Bond Future	11.7494	82.3010	11.7685	82.1909	0.163	0.0000	0.0000	0
2020/10/15	R035	06/05/2021	12.37	Put	Bond Future	2,902.2400	2.9022	2,930.8100	2.9308	0.984	0	0	0
2020/10/15	R035	06/05/2021	12.35	Call	Bond Future	6,291.3700	6.2914	6,210.2100	6.2102	(1.290)	0	0	0
2020/10/15	R035	06/05/2021	11.55	Put	Bond Future	4,904.9500	4.9050	4,951.6400	4.9516	0.952	0	0	1,650
2020/10/15	R035	06/05/2021	12.77	Put	Bond Future	2,272.2000	2.2722	2,294.1100	2.2941	0.964	0	0	1,650
2020/10/15	R035	06/05/2021	10.24	Call	Bond Future	1,125.6600	1.1257	1,095.9000	1.0959	(2.644)	0	0	793
2020/10/15	R035	06/05/2021	12.36	Put	Bond Future	2,920.2100	2.9202	2,948.9700	2.9490	0.985	0	0	0
2020/10/15	R035	06/05/2021	10.81	Put	Bond Future	7,660.2400	7.6602	7,726.7700	7.7268	0.869	0	0	0
2020/10/15	R035	06/05/2021	10.81	Call	Bond Future	1,967.8100	1.9678	1,924.2300	1.9242	(2.215)	0	0	1,650
2020/10/15	R035	06/05/2021	11.32	Call	Bond Future	3,128.2400	3.1282	3,070.7600	3.0708	(1.837)	0	0	0
2020/10/15	R035	06/05/2021	11.32	Put	Bond Future	5,659.4400	5.6594	5,712.0700	5.7121	0.930	0	0	793
2020/10/15	R035	06/05/2021	12.02	Call	Bond Future	5,153.3700	5.1534	5,078.9300	5.0789	(1.444)	0	0	0
2020/10/15	R035	06/05/2021	12.02	Put	Bond Future	3,616.2700	3.6163	3,651.9400	3.6519	0.986	0	0	793
2020/10/15	R035	06/05/2021	12.36	Call	Bond Future	6,327.3400	6.3273	6,245.9900	6.2460	(1.286)	0	0	0
2020/10/15	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/10/15	R035	05/08/2021			Bond Future	12.0112	83.2045	12.0312	83.0931	0.167	0.0000	0.0000	0
2020/10/15	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/15	R035	05/08/2021	5.29	Put	Bond Future	55,119.5400	55.1195	55,230.9600	55.2310	0.202	0	0	0
2020/10/15	R035	05/08/2021	5.31	Put	Bond Future	54,886.2600	54.8863	54,997.6700	54.9977	0.203	0	0	0
2020/10/15	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/15	R035	05/08/2021	5.30	Put	Bond Future	55,002.8300	55.0028	55,114.2500	55.1143	0.203	0	0	0
2020/10/15	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R035	04/11/2021			Bond Future	12.2923	79.5687	12.3132	79.4562	0.170	0.0000	0.0000	0
2020/10/15	R035	04/11/2021	12.52	Call	Bond Future	1,212.7600	1.2128	1,100.3400	1.1003	(9.270)	0	0	0
2020/10/15	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R035	04/11/2021	12.53	Call	Bond Future	1,265.3700	1.2654	1,152.9500	1.1530	(8.884)	0	0	0
2020/10/15	R035	04/11/2021	12.51	Call	Bond Future	1,160.0900	1.1601	1,047.6700	1.0477	(9.691)	0	0	0
2020/10/15	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R186	05/11/2020	8.65	Call	Bond Future	7,536.5700	7.5366	7,574.3600	7.5744	0.501	0	0	0
2020/10/15	R186	05/11/2020	8.64	Put	Bond Future	0.2800	0.0003	0.1900	0.0002	(32.143)	0	0	0
2020/10/15	R186	05/11/2020	7.50	Call	Bond Future	1,941.2400	1.9412	1,957.1300	1.9571	0.819	0	0	80
2020/10/15	R186	05/11/2020	8.00	Put	Bond Future	23.5600	0.0236	19.5400	0.0195	(17.063)	0	0	0
2020/10/15	R186	05/11/2020			Bond Future	7.1838	120.2319	7.1768	120.2698	(0.098)	0.0000	0.0000	85,999
2020/10/15	R186	05/11/2020	8.66	Call	Bond Future	7,585.7900	7.5858	7,623.5900	7.6236	0.498	0	0	0

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2020/10/15	R186	05/11/2020	8.66	Put	Bond Future	0.2300	0.0002	0.1600	0.0002	(30.435)	0	0	0
2020/10/15	R186	05/11/2020	7.00	Put	Bond Future	1,419.0100	1.4190	1,376.2200	1.3762	(3.015)	0	0	0
2020/10/15	R186	05/11/2020	7.00	Call	Bond Future	428.0400	0.4280	423.1200	0.4231	(1.149)	0	0	1,200
2020/10/15	R186	05/11/2020	8.65	Put	Bond Future	0.2500	0.0003	0.1700	0.0002	(32.000)	0	0	0
2020/10/15	R186	05/11/2020	8.64	Call	Bond Future	7,487.3300	7.4873	7,525.1100	7.5251	0.505	0	0	0
2020/10/15	R186	05/11/2020	6.50	Put	Bond Future	3,767.3000	3.7673	3,727.2800	3.7273	(1.062)	0	0	0
2020/10/15	R186	05/11/2020	7.50	Put	Bond Future	261.4800	0.2615	239.5000	0.2395	(8.406)	0	0	0
2020/10/15	R186	05/11/2020	8.00	Call	Bond Future	4,297.5900	4.2976	4,331.4400	4.3314	0.788	0	0	1,200
2020/10/15	R186	05/11/2020	7.84	Put	Bond Future	54.5300	0.0545	46.8700	0.0469	(14.047)	0	0	0
2020/10/15	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R186	05/11/2020	6.50	Call	Bond Future	26.6200	0.0266	24.4700	0.0245	(8.077)	0	0	80
2020/10/15	R186	05/11/2020	7.84	Call	Bond Future	3,506.5600	3.5066	3,536.7700	3.5368	0.862	0	0	0
2020/10/15	R186	05/11/2020	8.34	Put	Bond Future	2.9900	0.0030	2.2600	0.0023	(24.415)	0	0	0
2020/10/15	R186	05/11/2020	8.34	Call	Bond Future	5,998.7100	5.9987	6,035.8500	6.0359	0.619	0	0	0
2020/10/15	R186	05/11/2020	9.26	Call	Bond Future	10,488.7200	10.4887	10,526.5900	10.5266	0.361	0	0	0
2020/10/15	R186	04/02/2021	8.15	Call	Bond Future	4,629.0200	4.6290	4,651.5400	4.6515	0.486	0	0	0
2020/10/15	R186	04/02/2021			Bond Future	7.3641	116.1384	7.3567	116.1762	(0.100)	0.0000	0.0000	0
2020/10/15	R186	04/02/2021	8.15	Put	Bond Future	694.7300	0.6947	679.4200	0.6794	(2.204)	0	0	0
2020/10/15	R186	04/02/2021	8.00	Put	Bond Future	860.3600	0.8604	842.8800	0.8429	(2.032)	0	0	15,177
2020/10/15	R186	04/02/2021	8.16	Call	Bond Future	4,668.0800	4.6681	4,690.7300	4.6907	0.485	0	0	0
2020/10/15	R186	04/02/2021	8.17	Put	Bond Future	674.8800	0.6749	659.8500	0.6598	(2.227)	0	0	0
2020/10/15	R186	04/02/2021	8.00	Call	Bond Future	4,057.0100	4.0570	4,077.3600	4.0774	0.502	0	0	0
2020/10/15	R186	04/02/2021	8.16	Put	Bond Future	684.8400	0.6848	669.6600	0.6697	(2.217)	0	0	0
2020/10/15	R186	04/02/2021	8.17	Call	Bond Future	4,707.0500	4.7070	4,729.8500	4.7299	0.484	0	0	0
2020/10/15	R186	06/05/2021	10.77	Call	Bond Future	14,485.4000	14.4854	14,522.3800	14.5224	0.255	0	0	0
2020/10/15	R186	06/05/2021	10.76	Put	Bond Future	21.2600	0.0213	20.5000	0.0205	(3.575)	0	0	0
2020/10/15	R186	06/05/2021			Bond Future	7.5406	117.3922	7.5329	117.4299	(0.103)	0.0000	0.0000	0
2020/10/15	R186	06/05/2021	10.78	Call	Bond Future	14,526.0000	14.5260	14,562.9900	14.5630	0.255	0	0	0
2020/10/15	R186	06/05/2021	10.78	Put	Bond Future	20.3800	0.0204	19.6500	0.0197	(3.582)	0	0	0
2020/10/15	R186	06/05/2021	10.77	Put	Bond Future	20.8100	0.0208	20.0700	0.0201	(3.556)	0	0	0
2020/10/15	R186	06/05/2021	10.76	Call	Bond Future	14,444.8000	14.4448	14,481.7600	14.4818	0.256	0	0	0
2020/10/15	R186	05/08/2021	8.61	Call	Bond Future	5,037.2300	5.0372	5,061.7500	5.0618	0.487	0	0	0
2020/10/15	R186	05/08/2021	8.62	Put	Bond Future	1,050.0600	1.0501	1,036.7500	1.0367	(1.268)	0	0	0
2020/10/15	R186	05/08/2021			Bond Future	7.7333	113.3991	7.7251	113.4370	(0.106)	0.0000	0.0000	0
2020/10/15	R186	05/08/2021	8.61	Put	Bond Future	1,060.0500	1.0600	1,046.6500	1.0467	(1.264)	0	0	0
2020/10/15	R186	05/08/2021	8.62	Call	Bond Future	5,071.5800	5.0716	5,096.1900	5.0962	0.485	0	0	0
2020/10/15	R186	05/08/2021	8.63	Call	Bond Future	5,105.6500	5.1056	5,130.3500	5.1303	0.484	0	0	0
2020/10/15	R186	05/08/2021	8.63	Put	Bond Future	1,039.8300	1.0398	1,026.6100	1.0266	(1.271)	0	0	0
2020/10/15	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R186	04/11/2021	8.10	Call	Bond Future	623.6300	0.6236	662.1000	0.6621	6.169	0	0	0
2020/10/15	R186	04/11/2021			Bond Future	7.9579	114.5398	7.9492	114.5783	(0.110)	0.0000	0.0000	0
2020/10/15	R186	04/11/2021	8.11	Call	Bond Future	667.3600	0.6674	705.8300	0.7058	5.765	0	0	0
2020/10/15	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R186	04/11/2021	8.09	Call	Bond Future	579.8900	0.5799	618.3600	0.6184	6.634	0	0	0
2020/10/15	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R197	05/11/2020			Bond Future	315.2531	315.2531	315.3257	315.3257	0.023	0.0000	0.0000	2,902
2020/10/15	R197	04/02/2021			Bond Future	310.5905	310.5905	310.6629	310.6629	0.023	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
2020/10/15	R197	06/05/2021			Bond Future	314.0167	314.0167	314.0885	314.0885	0.023	0.0000	0.0000	0
2020/10/15	R197	05/08/2021			Bond Future	309.5373	309.5373	309.6094	309.6094	0.023	0.0000	0.0000	0
2020/10/15	R197	04/11/2021			Bond Future	312.7246	312.7246	312.7979	312.7979	0.023	0.0000	0.0000	0
2020/10/15	R202	05/11/2020			Bond Future	212.0455	212.0455	212.3314	212.3314	0.135	0.0000	0.0000	6,003
2020/10/15	R202	04/02/2021			Bond Future	210.0196	210.0196	210.3075	210.3075	0.137	0.0000	0.0000	1,904
2020/10/15	R202	06/05/2021			Bond Future	212.3360	212.3360	212.6263	212.6263	0.137	0.0000	0.0000	0
2020/10/15	R202	05/08/2021			Bond Future	210.4671	210.4671	210.7604	210.7604	0.139	0.0000	0.0000	0
2020/10/15	R202	04/11/2021			Bond Future	212.6348	212.6348	212.9312	212.9312	0.139	0.0000	0.0000	0
2020/10/15	R208	05/11/2020	4.78	Call	Bond Future	525.0400	0.5250	512.9700	0.5130	(2.299)	0	0	0
2020/10/15	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R208	05/11/2020			Bond Future	3.4232	102.0258	3.4543	102.0137	0.906	0.0000	0.0000	7,525
2020/10/15	R208	05/11/2020	4.79	Call	Bond Future	528.8900	0.5289	516.8200	0.5168	(2.282)	0	0	0
2020/10/15	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R208	05/11/2020	4.77	Call	Bond Future	521.1900	0.5212	509.1200	0.5091	(2.316)	0	0	0
2020/10/15	R209	05/11/2020	10.02	Call	Bond Future	43.3000	0.0433	41.0900	0.0411	(5.104)	0	0	0
2020/10/15	R209	05/11/2020			Bond Future	11.0465	65.5702	11.0290	65.6640	(0.158)	0.0000	0.0000	28,027
2020/10/15	R209	05/11/2020	10.00	Call	Bond Future	39.4900	0.0395	37.3800	0.0374	(5.343)	0	0	0
2020/10/15	R209	05/11/2020	10.00	Put	Bond Future	6,014.7800	6.0148	5,918.9700	5.9190	(1.593)	0	0	0
2020/10/15	R209	05/11/2020	10.02	Put	Bond Future	5,897.0800	5.8971	5,801.1700	5.8012	(1.626)	0	0	0
2020/10/15	R209	05/11/2020	10.01	Call	Bond Future	41.3600	0.0414	39.2000	0.0392	(5.222)	0	0	0
2020/10/15	R209	05/11/2020	10.01	Put	Bond Future	5,955.8600	5.9559	5,860.0000	5.8600	(1.610)	0	0	0
2020/10/15	R209	04/02/2021	10.12	Put	Bond Future	7,335.5000	7.3355	7,252.6200	7.2526	(1.130)	0	0	0
2020/10/15	R209	04/02/2021			Bond Future	11.2628	66.2163	11.2446	66.3107	(0.161)	0.0000	0.0000	0
2020/10/15	R209	04/02/2021	10.11	Call	Bond Future	949.5900	0.9496	960.9200	0.9609	1.193	0	0	0
2020/10/15	R209	04/02/2021	10.11	Put	Bond Future	7,383.5900	7.3836	7,300.5600	7.3006	(1.125)	0	0	0
2020/10/15	R209	04/02/2021	10.12	Call	Bond Future	961.2500	0.9613	972.7300	0.9727	1.194	0	0	0
2020/10/15	R209	04/02/2021	10.10	Call	Bond Future	938.0400	0.9380	949.2200	0.9492	1.192	0	0	0
2020/10/15	R209	04/02/2021	10.10	Put	Bond Future	7,431.8600	7.4319	7,348.6800	7.3487	(1.119)	0	0	0
2020/10/15	R209	06/05/2021	12.25	Put	Bond Future	2,322.9300	2.3229	2,283.5400	2.2835	(1.696)	0	0	8,150
2020/10/15	R209	06/05/2021	12.23	Put	Bond Future	2,352.0700	2.3521	2,312.3400	2.3123	(1.689)	0	0	0
2020/10/15	R209	06/05/2021	12.22	Call	Bond Future	5,972.0300	5.9720	6,027.2300	6.0272	0.924	0	0	0
2020/10/15	R209	06/05/2021			Bond Future	11.4766	63.7908	11.4578	63.8859	(0.163)	0.0000	0.0000	2,975
2020/10/15	R209	06/05/2021	10.25	Put	Bond Future	8,072.4100	8.0724	7,995.4300	7.9954	(0.954)	0	0	0
2020/10/15	R209	06/05/2021	10.25	Call	Bond Future	1,390.1500	1.3901	1,408.2600	1.4083	1.303	0	0	5,825
2020/10/15	R209	06/05/2021	11.25	Call	Bond Future	3,256.2400	3.2562	3,292.8900	3.2929	1.126	0	0	0
2020/10/15	R209	06/05/2021	11.25	Put	Bond Future	4,418.7500	4.4188	4,360.3100	4.3603	(1.323)	0	0	8,150
2020/10/15	R209	06/05/2021	12.25	Call	Bond Future	6,067.3200	6.0673	6,123.0200	6.1230	0.918	0	0	0
2020/10/15	R209	06/05/2021	12.23	Call	Bond Future	6,003.8100	6.0038	6,059.1700	6.0592	0.922	0	0	0
2020/10/15	R209	06/05/2021	12.22	Put	Bond Future	2,366.6900	2.3667	2,326.8000	2.3268	(1.685)	0	0	0
2020/10/15	R209	06/05/2021	12.24	Call	Bond Future	6,035.6400	6.0356	6,091.1600	6.0912	0.920	0	0	0
2020/10/15	R209	06/05/2021	12.24	Put	Bond Future	2,337.5400	2.3375	2,297.9700	2.2980	(1.693)	0	0	0
2020/10/15	R209	05/08/2021	11.81	Put	Bond Future	3,577.7700	3.5778	3,528.4400	3.5284	(1.379)	0	0	0
2020/10/15	R209	05/08/2021			Bond Future	11.7001	64.4912	11.6806	64.5873	(0.167)	0.0000	0.0000	0
2020/10/15	R209	05/08/2021	11.80	Call	Bond Future	4,089.3800	4.0894	4,135.8900	4.1359	1.137	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
2020/10/15	R209	05/08/2021	11.80	Put	Bond Future	3,600.2200	3.6002	3,550.6900	3.5507	(1.376)	0	0	0
2020/10/15	R209	05/08/2021	11.81	Call	Bond Future	4,115.5600	4.1156	4,162.2700	4.1623	1.135	0	0	0
2020/10/15	R209	05/08/2021	11.79	Call	Bond Future	4,063.2600	4.0633	4,109.5800	4.1096	1.140	0	0	0
2020/10/15	R209	05/08/2021	11.79	Put	Bond Future	3,622.7900	3.6228	3,573.0700	3.5731	(1.372)	0	0	0
2020/10/15	R209	04/11/2021	12.19	Call	Bond Future	1,181.1200	1.1811	1,278.2000	1.2782	8.219	0	0	0
2020/10/15	R209	04/11/2021	12.17	Call	Bond Future	1,088.1100	1.0881	1,185.1900	1.1852	8.922	0	0	0
2020/10/15	R209	04/11/2021			Bond Future	11.9393	62.0009	11.9190	62.0980	(0.170)	0.0000	0.0000	0
2020/10/15	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R209	04/11/2021	12.18	Call	Bond Future	1,134.6400	1.1346	1,231.7200	1.2317	8.556	0	0	0
2020/10/15	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R210	05/11/2020			Bond Future	187.2780	187.2780	187.3569	187.3569	0.042	0.0000	0.0000	1,861
2020/10/15	R210	04/02/2021			Bond Future	189.1698	189.1698	189.2488	189.2488	0.042	0.0000	0.0000	644
2020/10/15	R210	06/05/2021			Bond Future	188.5437	188.5437	188.6229	188.6229	0.042	0.0000	0.0000	0
2020/10/15	R210	05/08/2021			Bond Future	190.6574	190.6574	190.7372	190.7372	0.042	0.0000	0.0000	0
2020/10/15	R210	04/11/2021			Bond Future	189.8841	189.8841	189.9648	189.9648	0.043	0.0000	0.0000	0
2020/10/15	R212	05/11/2020			Bond Future	170.5561	170.5561	170.6135	170.6135	0.034	0.0000	0.0000	6,889
2020/10/15	R212	04/02/2021			Bond Future	169.9819	169.9819	170.0393	170.0393	0.034	0.0000	0.0000	0
2020/10/15	R212	06/05/2021			Bond Future	171.8572	171.8572	171.9144	171.9144	0.033	0.0000	0.0000	0
2020/10/15	R212	05/08/2021			Bond Future	171.4530	171.4530	171.5107	171.5107	0.034	0.0000	0.0000	0
2020/10/15	R212	04/11/2021			Bond Future	173.2189	173.2189	173.2774	173.2774	0.034	0.0000	0.0000	0
2020/10/15	R213	05/11/2020	9.60	Put	Bond Future	2,428.1900	2.4282	2,417.6900	2.4177	(0.432)	0	0	0
2020/10/15	R213	05/11/2020	9.59	Call	Bond Future	421.8300	0.4218	397.3200	0.3973	(5.810)	0	0	0
2020/10/15	R213	05/11/2020			Bond Future	9.9538	82.5845	9.9564	82.5701	0.026	0.0000	0.0000	16,600
2020/10/15	R213	05/11/2020	9.60	Call	Bond Future	436.3600	0.4364	411.4600	0.4115	(5.706)	0	0	0
2020/10/15	R213	05/11/2020	9.59	Put	Bond Future	2,470.8900	2.4709	2,460.7800	2.4608	(0.409)	0	0	0
2020/10/15	R213	05/11/2020	9.61	Call	Bond Future	451.2500	0.4513	425.9600	0.4260	(5.604)	0	0	0
2020/10/15	R213	05/11/2020	9.61	Put	Bond Future	2,385.9000	2.3859	2,375.0100	2.3750	(0.456)	0	0	0
2020/10/15	R213	04/02/2021	9.40	Call	Bond Future	1,215.2200	1.2152	1,200.3100	1.2003	(1.227)	0	0	0
2020/10/15	R213	04/02/2021	9.39	Put	Bond Future	5,592.3100	5.5923	5,592.3600	5.5924	0.001	0	0	0
2020/10/15	R213	04/02/2021			Bond Future	10.1803	83.3983	10.1830	83.3834	0.027	0.0000	0.0000	0
2020/10/15	R213	04/02/2021	9.41	Call	Bond Future	1,231.0400	1.2310	1,216.0400	1.2160	(1.218)	0	0	0
2020/10/15	R213	04/02/2021	9.41	Put	Bond Future	5,508.8100	5.5088	5,508.6800	5.5087	(0.002)	0	0	0
2020/10/15	R213	04/02/2021	9.40	Put	Bond Future	5,550.4600	5.5505	5,550.4200	5.5504	(0.001)	0	0	0
2020/10/15	R213	04/02/2021	9.39	Call	Bond Future	1,199.5400	1.1995	1,184.7200	1.1847	(1.235)	0	0	0
2020/10/15	R213	06/05/2021	11.91	Put	Bond Future	1,081.9400	1.0819	1,078.4600	1.0785	(0.322)	0	0	0
2020/10/15	R213	06/05/2021			Bond Future	10.3973	80.7691	10.4003	80.7537	0.028	0.0000	0.0000	0
2020/10/15	R213	06/05/2021	11.90	Call	Bond Future	8,435.1700	8.4352	8,416.3200	8.4163	(0.223)	0	0	0
2020/10/15	R213	06/05/2021	11.90	Put	Bond Future	1,092.3700	1.0924	1,088.8800	1.0889	(0.319)	0	0	0
2020/10/15	R213	06/05/2021	11.91	Call	Bond Future	8,470.5200	8.4705	8,451.6800	8.4517	(0.222)	0	0	0
2020/10/15	R213	06/05/2021	11.89	Call	Bond Future	8,399.8600	8.3999	8,381.0000	8.3810	(0.225)	0	0	0
2020/10/15	R213	06/05/2021	11.89	Put	Bond Future	1,102.8800	1.1029	1,099.3800	1.0994	(0.317)	0	0	0
2020/10/15	R213	05/08/2021	10.85	Call	Bond Future	4,122.2000	4.1222	4,107.2800	4.1073	(0.362)	0	0	0
2020/10/15	R213	05/08/2021	10.84	Put	Bond Future	3,044.7900	3.0448	3,045.5900	3.0456	0.026	0	0	0
2020/10/15	R213	05/08/2021			Bond Future	10.6302	81.6556	10.6333	81.6399	0.029	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
2020/10/15	R213	05/08/2021	10.86	Call	Bond Future	4,150.3700	4.1504	4,135.4300	4.1354	(0.360)	0	0	0
2020/10/15	R213	05/08/2021	10.86	Put	Bond Future	3,002.3000	3.0023	3,003.0500	3.0031	0.025	0	0	0
2020/10/15	R213	05/08/2021	10.85	Put	Bond Future	3,023.6300	3.0236	3,024.4000	3.0244	0.025	0	0	0
2020/10/15	R213	05/08/2021	10.84	Call	Bond Future	4,093.8200	4.0938	4,078.9300	4.0789	(0.364)	0	0	0
2020/10/15	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R213	04/11/2021			Bond Future	10.8851	78.9494	10.8883	78.9336	0.030	0.0000	0.0000	0
2020/10/15	R213	04/11/2021	11.10	Call	Bond Future	1,039.7400	1.0397	1,024.0200	1.0240	(1.512)	0	0	0
2020/10/15	R213	04/11/2021	11.11	Call	Bond Future	1,087.6900	1.0877	1,071.9700	1.0720	(1.445)	0	0	0
2020/10/15	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R213	04/11/2021	11.09	Call	Bond Future	991.7600	0.9918	976.0400	0.9760	(1.585)	0	0	0
2020/10/15	R214	05/11/2020	10.26	Put	Bond Future	6,711.0300	6.7110	6,800.1300	6.8001	1.328	0	0	0
2020/10/15	R214	05/11/2020			Bond Future	11.4123	62.7309	11.4301	62.6360	0.156	0.0000	0.0000	17,463
2020/10/15	R214	05/11/2020	10.25	Call	Bond Future	26.4600	0.0265	20.8600	0.0209	(21.164)	0	0	0
2020/10/15	R214	05/11/2020	10.25	Put	Bond Future	6,772.7200	6.7727	6,862.0500	6.8621	1.319	0	0	0
2020/10/15	R214	05/11/2020	10.26	Call	Bond Future	27.7600	0.0278	21.9300	0.0219	(21.001)	0	0	0
2020/10/15	R214	05/11/2020	10.24	Call	Bond Future	25.2200	0.0252	19.8300	0.0198	(21.372)	0	0	0
2020/10/15	R214	05/11/2020	10.24	Put	Bond Future	6,834.5700	6.8346	6,924.1100	6.9241	1.310	0	0	0
2020/10/15	R214	04/02/2021	10.33	Call	Bond Future	839.8300	0.8398	810.8500	0.8108	(3.451)	0	0	0
2020/10/15	R214	04/02/2021			Bond Future	11.6325	63.3490	11.6511	63.2530	0.160	0.0000	0.0000	0
2020/10/15	R214	04/02/2021	10.31	Call	Bond Future	818.9100	0.8189	790.4300	0.7904	(3.478)	0	0	0
2020/10/15	R214	04/02/2021	10.31	Put	Bond Future	8,339.0300	8.3390	8,406.5900	8.4066	0.810	0	0	0
2020/10/15	R214	04/02/2021	10.33	Put	Bond Future	8,235.3300	8.2353	8,302.3900	8.3024	0.814	0	0	0
2020/10/15	R214	04/02/2021	10.32	Call	Bond Future	829.3200	0.8293	800.5900	0.8006	(3.464)	0	0	0
2020/10/15	R214	04/02/2021	10.32	Put	Bond Future	8,287.0900	8.2871	8,354.4000	8.3544	0.812	0	0	0
2020/10/15	R214	06/05/2021	12.26	Call	Bond Future	5,074.7600	5.0748	5,005.6900	5.0057	(1.361)	0	0	0
2020/10/15	R214	06/05/2021	12.25	Put	Bond Future	3,055.4400	3.0554	3,083.9100	3.0839	0.932	0	0	0
2020/10/15	R214	06/05/2021			Bond Future	11.8429	60.7556	11.8623	60.6583	0.164	0.0000	0.0000	0
2020/10/15	R214	06/05/2021	12.27	Call	Bond Future	5,104.4500	5.1044	5,035.2100	5.0352	(1.356)	0	0	0
2020/10/15	R214	06/05/2021	12.27	Put	Bond Future	3,019.6600	3.0197	3,047.7800	3.0478	0.931	0	0	0
2020/10/15	R214	06/05/2021	12.26	Put	Bond Future	3,037.4100	3.0374	3,065.7000	3.0657	0.931	0	0	0
2020/10/15	R214	06/05/2021	12.25	Call	Bond Future	5,045.2800	5.0453	4,976.3900	4.9764	(1.365)	0	0	0
2020/10/15	R214	05/08/2021	12.01	Call	Bond Future	3,802.8400	3.8028	3,745.0400	3.7450	(1.520)	0	0	0
2020/10/15	R214	05/08/2021			Bond Future	12.0664	61.4226	12.0866	61.3240	0.168	0.0000	0.0000	0
2020/10/15	R214	05/08/2021	12.01	Put	Bond Future	4,078.7900	4.0788	4,119.5600	4.1196	1.000	0	0	0
2020/10/15	R214	05/08/2021	12.03	Put	Bond Future	4,030.3300	4.0303	4,070.6900	4.0707	1.001	0	0	0
2020/10/15	R214	05/08/2021	12.02	Call	Bond Future	3,827.7400	3.8277	3,769.7300	3.7697	(1.516)	0	0	0
2020/10/15	R214	05/08/2021	12.02	Put	Bond Future	4,054.6100	4.0546	4,095.1700	4.0952	1.000	0	0	0
2020/10/15	R214	05/08/2021	12.03	Call	Bond Future	3,852.4800	3.8525	3,794.2700	3.7943	(1.511)	0	0	0
2020/10/15	R214	04/11/2021	12.47	Call	Bond Future	773.2400	0.7732	673.7800	0.6738	(12.863)	0	0	0
2020/10/15	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R214	04/11/2021			Bond Future	12.3044	58.7646	12.3255	58.6652	0.171	0.0000	0.0000	0
2020/10/15	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R214	04/11/2021	12.48	Call	Bond Future	819.4000	0.8194	719.9400	0.7199	(12.138)	0	0	0
2020/10/15	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R214	04/11/2021	12.46	Call	Bond Future	727.0100	0.7270	627.5500	0.6276	(13.681)	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
2020/10/15	R248	05/11/2020	10.03	Call	Bond Future	0.7300	0.0007	0.4800	0.0005	(34.247)	0	0	0
2020/10/15	R248	05/11/2020	10.02	Put	Bond Future	12,393.9000	12.3939	12,506.2500	12.5063	0.906	0	0	0
2020/10/15	R248	05/11/2020			Bond Future	11.7160	77.5010	11.7337	77.3884	0.151	0.0000	0.0000	113,073
2020/10/15	R248	05/11/2020	10.04	Call	Bond Future	0.7800	0.0008	0.5100	0.0005	(34.615)	0	0	0
2020/10/15	R248	05/11/2020	10.04	Put	Bond Future	12,227.4300	12.2274	12,339.7500	12.3397	0.919	0	0	0
2020/10/15	R248	05/11/2020	11.00	Put	Bond Future	4,999.3100	4.9993	5,087.2800	5.0873	1.760	0	0	0
2020/10/15	R248	05/11/2020	11.00	Call	Bond Future	167.5000	0.1675	142.8800	0.1429	(14.699)	0	0	950
2020/10/15	R248	05/11/2020	10.00	Put	Bond Future	12,560.9100	12.5609	12,673.3000	12.6733	0.895	0	0	0
2020/10/15	R248	05/11/2020	10.00	Call	Bond Future	0.5800	0.0006	0.3800	0.0004	(34.483)	0	0	950
2020/10/15	R248	05/11/2020	10.03	Put	Bond Future	12,310.5900	12.3106	12,422.9300	12.4229	0.913	0	0	0
2020/10/15	R248	05/11/2020	10.02	Call	Bond Future	0.6800	0.0007	0.4400	0.0004	(35.294)	0	0	0
2020/10/15	R248	04/02/2021	10.75	Call	Bond Future	938.2100	0.9382	904.6000	0.9046	(3.582)	0	0	2,590
2020/10/15	R248	04/02/2021	10.47	Put	Bond Future	10,878.9500	10.8789	10,967.6000	10.9676	0.815	0	0	0
2020/10/15	R248	04/02/2021	10.46	Call	Bond Future	617.8300	0.6178	592.8400	0.5928	(4.045)	0	0	0
2020/10/15	R248	04/02/2021			Bond Future	11.9533	78.2646	11.9718	78.1507	0.155	0.0000	0.0000	0
2020/10/15	R248	04/02/2021	10.75	Put	Bond Future	9,068.8600	9.0689	9,149.1600	9.1492	0.885	0	0	0
2020/10/15	R248	04/02/2021	11.50	Put	Bond Future	5,309.2300	5.3092	5,362.4100	5.3624	1.002	0	0	0
2020/10/15	R248	04/02/2021	11.50	Call	Bond Future	2,421.3900	2.4214	2,360.6600	2.3607	(2.508)	0	0	2,590
2020/10/15	R248	04/02/2021	10.47	Call	Bond Future	627.2700	0.6273	602.0100	0.6020	(4.027)	0	0	0
2020/10/15	R248	04/02/2021	10.46	Put	Bond Future	10,947.0300	10.9470	11,035.9500	11.0360	0.812	0	0	0
2020/10/15	R248	04/02/2021	10.48	Call	Bond Future	636.8300	0.6368	611.2900	0.6113	(4.010)	0	0	0
2020/10/15	R248	04/02/2021	10.48	Put	Bond Future	10,811.1200	10.8111	10,899.4900	10.8995	0.817	0	0	0
2020/10/15	R248	06/05/2021	12.36	Call	Bond Future	5,130.7500	5.1308	5,054.2800	5.0543	(1.490)	0	0	0
2020/10/15	R248	06/05/2021			Bond Future	12.1810	74.6980	12.2005	74.5824	0.160	0.0000	0.0000	0
2020/10/15	R248	06/05/2021	12.34	Call	Bond Future	5,067.0200	5.0670	4,991.0100	4.9910	(1.500)	0	0	0
2020/10/15	R248	06/05/2021	12.34	Put	Bond Future	4,132.0200	4.1320	4,171.5300	4.1715	0.956	0	0	0
2020/10/15	R248	06/05/2021	12.36	Put	Bond Future	4,079.6600	4.0797	4,118.7100	4.1187	0.957	0	0	0
2020/10/15	R248	06/05/2021	12.35	Call	Bond Future	5,098.8500	5.0988	5,022.6100	5.0226	(1.495)	0	0	0
2020/10/15	R248	06/05/2021	12.35	Put	Bond Future	4,105.7600	4.1058	4,145.0400	4.1450	0.957	0	0	0
2020/10/15	R248	05/08/2021	12.51	Put	Bond Future	4,242.3600	4.2424	4,287.9500	4.2880	1.075	0	0	0
2020/10/15	R248	05/08/2021			Bond Future	12.4242	75.5180	12.4446	75.4012	0.164	0.0000	0.0000	0
2020/10/15	R248	05/08/2021	12.51	Call	Bond Future	4,731.6000	4.7316	4,660.3300	4.6603	(1.506)	0	0	0
2020/10/15	R248	05/08/2021	12.52	Call	Bond Future	4,761.6900	4.7617	4,690.1900	4.6902	(1.502)	0	0	0
2020/10/15	R248	05/08/2021	12.50	Put	Bond Future	4,268.8000	4.2688	4,314.6300	4.3146	1.074	0	0	0
2020/10/15	R248	05/08/2021	12.52	Put	Bond Future	4,215.8100	4.2158	4,261.1700	4.2612	1.076	0	0	0
2020/10/15	R248	05/08/2021	12.50	Call	Bond Future	4,701.3100	4.7013	4,630.2800	4.6303	(1.511)	0	0	0
2020/10/15	R248	04/11/2021	12.85	Call	Bond Future	909.5400	0.9095	791.5500	0.7916	(12.972)	0	0	0
2020/10/15	R248	04/11/2021			Bond Future	12.6835	71.8678	12.7049	71.7498	0.168	0.0000	0.0000	0
2020/10/15	R248	04/11/2021	12.83	Call	Bond Future	801.4000	0.8014	683.4100	0.6834	(14.723)	0	0	0
2020/10/15	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/15	R248	04/11/2021	12.84	Call	Bond Future	855.5100	0.8555	737.5200	0.7375	(13.792)	0	0	0
2020/10/15	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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