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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2020 TO 21/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	2025	05/11/2020		Bond Future	144.6209	144.6209	144.7329	144.7329	0.077	0.0000	0.0000	3,388
2020/10/21	2025	04/02/2021		Bond Future	144.5660	144.5660	144.6775	144.6775	0.077	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	2025	06/05/2021			Bond Future	146.1517	146.1517	146.2625	146.2625	0.076	0.0000	0.0000	0
2020/10/21	2025	05/08/2021			Bond Future	146.2499	146.2499	146.3613	146.3613	0.076	0.0000	0.0000	0
2020/10/21	2025	04/11/2021			Bond Future	147.7497	147.7497	147.8628	147.8628	0.077	0.0000	0.0000	0
2020/10/21	2029	05/11/2020			Bond Future	100.6204	100.6204	100.9021	100.9021	0.280	0.0000	0.0000	3,729
2020/10/21	2029	04/02/2021			Bond Future	101.6311	101.6311	101.9144	101.9144	0.279	0.0000	0.0000	1,206
2020/10/21	2029	06/05/2021			Bond Future	101.6069	101.6069	101.8920	101.8920	0.281	0.0000	0.0000	0
2020/10/21	2029	05/08/2021			Bond Future	102.7386	102.7386	103.0265	103.0265	0.280	0.0000	0.0000	0
2020/10/21	2029	04/11/2021			Bond Future	102.6432	102.6432	102.9344	102.9344	0.284	0.0000	0.0000	0
2020/10/21	2030	05/11/2020	9.39	Put	Bond Future	805.6800	0.8057	720.6000	0.7206	(10.560)	0	0	0
2020/10/21	2030	05/11/2020	9.38	Call	Bond Future	1,162.2800	1.1623	1,204.0800	1.2041	3.596	0	0	0
2020/10/21	2030	05/11/2020	9.66	Put	Bond Future	319.2000	0.3192	274.3400	0.2743	(14.054)	0	0	5,500
2020/10/21	2030	05/11/2020	9.60	Put	Bond Future	398.7100	0.3987	345.1200	0.3451	(13.441)	0	0	3,000
2020/10/21	2030	05/11/2020	9.99	Put	Bond Future	82.1900	0.0822	67.1300	0.0671	(18.323)	0	0	2,500
2020/10/21	2030	05/11/2020	8.10	Put	Bond Future	7,426.3900	7.4264	7,297.8500	7.2978	(1.731)	0	0	0
2020/10/21	2030	05/11/2020	8.73	Call	Bond Future	77.4300	0.0774	75.0200	0.0750	(3.112)	0	0	3,000
2020/10/21	2030	05/11/2020	10.06	Put	Bond Future	60.0900	0.0601	48.3000	0.0483	(19.621)	0	0	1,000
2020/10/21	2030	05/11/2020			Bond Future	9.3224	94.1312	9.3002	94.2594	(0.238)	0.0000	0.0000	89,414
2020/10/21	2030	05/11/2020	9.99	Call	Bond Future	3,833.7800	3.8338	3,946.9700	3.9470	2.952	0	0	0
2020/10/21	2030	05/11/2020	8.85	Put	Bond Future	2,930.5000	2.9305	2,802.5700	2.8026	(4.365)	0	0	0
2020/10/21	2030	05/11/2020	8.85	Call	Bond Future	148.9200	0.1489	149.2400	0.1492	0.215	0	0	3,000
2020/10/21	2030	05/11/2020	9.61	Call	Bond Future	2,025.5900	2.0256	2,101.7700	2.1018	3.761	0	0	0
2020/10/21	2030	05/11/2020	9.61	Put	Bond Future	384.4600	0.3845	332.3900	0.3324	(13.544)	0	0	3,000
2020/10/21	2030	05/11/2020	8.34	Put	Bond Future	5,913.9900	5.9140	5,784.3300	5.7843	(2.192)	0	0	0
2020/10/21	2030	05/11/2020	8.34	Call	Bond Future	5.8900	0.0059	4.4800	0.0045	(23.939)	0	0	1,000
2020/10/21	2030	05/11/2020	9.04	Put	Bond Future	2,010.3300	2.0103	1,892.3500	1.8924	(5.869)	0	0	0
2020/10/21	2030	05/11/2020	9.04	Call	Bond Future	360.3900	0.3604	370.6600	0.3707	2.850	0	0	1,000
2020/10/21	2030	05/11/2020	9.39	Call	Bond Future	1,194.7300	1.1947	1,237.9000	1.2379	3.613	0	0	0
2020/10/21	2030	05/11/2020	9.38	Put	Bond Future	830.6800	0.8307	744.2300	0.7442	(10.407)	0	0	0
2020/10/21	2030	05/11/2020	9.66	Call	Bond Future	2,241.7700	2.2418	2,325.1600	2.3252	3.720	0	0	0
2020/10/21	2030	05/11/2020	9.60	Call	Bond Future	1,983.4100	1.9834	2,058.0700	2.0581	3.764	0	0	0
2020/10/21	2030	05/11/2020	9.49	Call	Bond Future	1,545.5700	1.5456	1,602.8900	1.6029	3.709	0	0	0
2020/10/21	2030	05/11/2020	8.36	Put	Bond Future	5,789.8500	5.7899	5,660.0300	5.6600	(2.242)	0	0	0
2020/10/21	2030	05/11/2020	9.86	Put	Bond Future	143.8600	0.1439	120.1600	0.1202	(16.474)	0	0	14,160
2020/10/21	2030	05/11/2020	8.10	Call	Bond Future	0.8100	0.0008	0.5200	0.0005	(35.802)	0	0	3,000
2020/10/21	2030	05/11/2020	8.73	Put	Bond Future	3,582.8900	3.5829	3,452.2300	3.4522	(3.647)	0	0	0
2020/10/21	2030	05/11/2020	9.23	Put	Bond Future	1,272.4800	1.2725	1,167.3900	1.1674	(8.259)	0	0	0
2020/10/21	2030	05/11/2020	10.06	Call	Bond Future	4,193.3800	4.1934	4,309.8400	4.3098	2.777	0	0	0
2020/10/21	2030	05/11/2020	10.37	Put	Bond Future	13.5300	0.0135	9.0900	0.0091	(32.816)	0	0	2,000
2020/10/21	2030	05/11/2020	9.40	Call	Bond Future	1,227.6700	1.2277	1,272.2300	1.2722	3.630	0	0	0
2020/10/21	2030	05/11/2020	9.40	Put	Bond Future	781.2200	0.7812	697.5300	0.6975	(10.713)	0	0	0
2020/10/21	2030	05/11/2020	9.49	Put	Bond Future	584.6000	0.5846	513.6700	0.5137	(12.133)	0	0	2,500
2020/10/21	2030	05/11/2020	9.65	Call	Bond Future	2,197.8400	2.1978	2,279.8300	2.2798	3.730	0	0	0
2020/10/21	2030	05/11/2020	9.65	Put	Bond Future	331.4700	0.3315	285.2100	0.2852	(13.956)	0	0	2,500
2020/10/21	2030	05/11/2020	8.36	Call	Bond Future	6.8500	0.0069	5.2800	0.0053	(22.920)	0	0	14,160
2020/10/21	2030	05/11/2020	8.86	Put	Bond Future	2,878.3000	2.8783	2,750.7600	2.7508	(4.431)	0	0	0
2020/10/21	2030	05/11/2020	8.86	Call	Bond Future	156.7200	0.1567	157.4300	0.1574	0.453	0	0	14,160

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2020/10/21	2030	05/11/2020	9.86	Call	Bond Future	3,180.7900	3.1808	3,285.3400	3.2853	3.287	0	0	0
2020/10/21	2030	05/11/2020	9.23	Call	Bond Future	736.6700	0.7367	759.8300	0.7598	3.144	0	0	3,000
2020/10/21	2030	05/11/2020	10.47	Call	Bond Future	6,334.0300	6.3340	6,458.9400	6.4589	1.972	0	0	0
2020/10/21	2030	05/11/2020	10.47	Put	Bond Future	8.0900	0.0081	4.7500	0.0048	(41.286)	0	0	3,000
2020/10/21	2030	05/11/2020	8.53	Put	Bond Future	4,750.6400	4.7506	4,619.2400	4.6192	(2.766)	0	0	0
2020/10/21	2030	05/11/2020	8.53	Call	Bond Future	22.7100	0.0227	19.5600	0.0196	(13.871)	0	0	9,414
2020/10/21	2030	05/11/2020	9.03	Put	Bond Future	2,054.5200	2.0545	1,936.0300	1.9360	(5.767)	0	0	0
2020/10/21	2030	05/11/2020	9.03	Call	Bond Future	345.4600	0.3455	355.2200	0.3552	2.825	0	0	9,414
2020/10/21	2030	05/11/2020	10.37	Call	Bond Future	5,811.3800	5.8114	5,935.1900	5.9352	2.130	0	0	0
2020/10/21	2030	04/02/2021	9.20	Put	Bond Future	3,797.1300	3.7971	3,700.6800	3.7007	(2.540)	0	0	0
2020/10/21	2030	04/02/2021	8.20	Put	Bond Future	8,328.7700	8.3288	8,184.3700	8.1844	(1.734)	0	0	0
2020/10/21	2030	04/02/2021	9.12	Call	Bond Future	1,698.6500	1.6987	1,727.0800	1.7271	1.674	0	0	1,000
2020/10/21	2030	04/02/2021	8.36	Call	Bond Future	568.7400	0.5687	551.7200	0.5517	(2.993)	0	0	800
2020/10/21	2030	04/02/2021	9.16	Call	Bond Future	1,786.6200	1.7866	1,816.6900	1.8167	1.683	0	0	0
2020/10/21	2030	04/02/2021	9.15	Put	Bond Future	3,971.6900	3.9717	3,873.0000	3.8730	(2.485)	0	0	0
2020/10/21	2030	04/02/2021			Bond Future	9.5393	91.0494	9.5164	91.1778	(0.241)	0.0000	0.0000	4,400
2020/10/21	2030	04/02/2021	8.20	Call	Bond Future	436.4400	0.4364	420.4300	0.4204	(3.668)	0	0	1,600
2020/10/21	2030	04/02/2021	8.37	Put	Bond Future	7,420.7100	7.4207	7,275.2500	7.2752	(1.960)	0	0	0
2020/10/21	2030	04/02/2021	8.37	Call	Bond Future	577.9500	0.5780	560.8800	0.5609	(2.954)	0	0	1,000
2020/10/21	2030	04/02/2021	9.17	Call	Bond Future	1,808.8900	1.8089	1,839.5200	1.8395	1.693	0	0	0
2020/10/21	2030	04/02/2021	9.17	Put	Bond Future	3,901.1800	3.9012	3,803.4200	3.8034	(2.506)	0	0	0
2020/10/21	2030	04/02/2021	9.20	Call	Bond Future	1,877.1100	1.8771	1,909.0500	1.9091	1.702	0	0	1,600
2020/10/21	2030	04/02/2021	9.12	Put	Bond Future	4,078.9700	4.0790	3,979.0100	3.9790	(2.451)	0	0	0
2020/10/21	2030	04/02/2021	8.36	Put	Bond Future	7,472.8400	7.4728	7,327.4300	7.3274	(1.946)	0	0	0
2020/10/21	2030	04/02/2021	9.16	Put	Bond Future	3,936.4200	3.9364	3,838.1000	3.8381	(2.498)	0	0	0
2020/10/21	2030	04/02/2021	9.15	Call	Bond Future	1,764.3300	1.7643	1,794.0300	1.7940	1.683	0	0	0
2020/10/21	2030	04/02/2021	8.86	Put	Bond Future	5,095.2800	5.0953	4,980.8900	4.9809	(2.245)	0	0	0
2020/10/21	2030	04/02/2021	8.86	Call	Bond Future	1,198.3900	1.1984	1,212.3900	1.2124	1.168	0	0	800
2020/10/21	2030	04/02/2021	10.20	Call	Bond Future	4,963.5100	4.9635	5,060.2800	5.0603	1.950	0	0	0
2020/10/21	2030	04/02/2021	10.20	Put	Bond Future	1,371.4300	1.3714	1,339.8100	1.3398	(2.306)	0	0	1,800
2020/10/21	2030	06/05/2021	10.04	Put	Bond Future	2,673.1000	2.6731	2,652.4900	2.6525	(0.771)	0	0	0
2020/10/21	2030	06/05/2021	9.15	Call	Bond Future	1,902.6900	1.9027	1,971.5600	1.9716	3.620	0	0	0
2020/10/21	2030	06/05/2021	11.69	Call	Bond Future	10,283.7000	10.2837	10,386.4100	10.3864	0.999	0	0	0
2020/10/21	2030	06/05/2021	11.70	Put	Bond Future	581.9200	0.5819	556.4000	0.5564	(4.385)	0	0	0
2020/10/21	2030	06/05/2021			Bond Future	9.7561	92.0274	9.7324	92.1558	(0.244)	0.0000	0.0000	0
2020/10/21	2030	06/05/2021	10.74	Call	Bond Future	6,627.1900	6.6272	6,777.9900	6.7780	2.275	0	0	0
2020/10/21	2030	06/05/2021	10.74	Put	Bond Future	1,513.9300	1.5139	1,536.3000	1.5363	1.478	0	0	0
2020/10/21	2030	06/05/2021	7.97	Call	Bond Future	468.4000	0.4684	473.1100	0.4731	1.006	0	0	700
2020/10/21	2030	06/05/2021	10.04	Call	Bond Future	4,188.7400	4.1887	4,296.5600	4.2966	2.574	0	0	0
2020/10/21	2030	06/05/2021	9.15	Put	Bond Future	5,253.3100	5.2533	5,193.7500	5.1938	(1.134)	0	0	0
2020/10/21	2030	06/05/2021	9.92	Call	Bond Future	3,826.3600	3.8264	3,925.8700	3.9259	2.601	0	0	0
2020/10/21	2030	06/05/2021	11.69	Put	Bond Future	588.6200	0.5886	562.9000	0.5629	(4.370)	0	0	0
2020/10/21	2030	06/05/2021	11.70	Call	Bond Future	10,323.4800	10.3235	10,426.3900	10.4264	0.997	0	0	0
2020/10/21	2030	06/05/2021	9.22	Call	Bond Future	2,045.3600	2.0454	2,119.2100	2.1192	3.611	0	0	0
2020/10/21	2030	06/05/2021	9.22	Put	Bond Future	5,000.8600	5.0009	4,946.2800	4.9463	(1.091)	0	0	700
2020/10/21	2030	06/05/2021	7.97	Put	Bond Future	10,817.6900	10.8177	10,693.9700	10.6940	(1.144)	0	0	0
2020/10/21	2030	06/05/2021	9.92	Put	Bond Future	2,947.3200	2.9473	2,918.4000	2.9184	(0.981)	0	0	700
2020/10/21	2030	06/05/2021	11.71	Call	Bond Future	10,363.2800	10.3633	10,466.4100	10.4664	0.995	0	0	0

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2020/10/21	2030	06/05/2021	11.71	Put	Bond Future	575.2800	0.5753	549.9800	0.5500	(4.398)	0	0	0
2020/10/21	2030	05/08/2021	12.10	Call	Bond Future	10,693.0700	10.6931	10,767.9500	10.7680	0.700	0	0	0
2020/10/21	2030	05/08/2021	10.42	Put	Bond Future	2,434.2300	2.4342	2,370.9400	2.3709	(2.600)	0	0	0
2020/10/21	2030	05/08/2021	10.41	Call	Bond Future	4,595.2400	4.5952	4,660.5000	4.6605	1.420	0	0	0
2020/10/21	2030	05/08/2021			Bond Future	9.9922	89.0255	9.9674	89.1550	(0.248)	0.0000	0.0000	0
2020/10/21	2030	05/08/2021	9.45	Call	Bond Future	2,053.6600	2.0537	2,089.4700	2.0895	1.744	0	0	600
2020/10/21	2030	05/08/2021	12.10	Put	Bond Future	542.7000	0.5427	488.1200	0.4881	(10.057)	0	0	600
2020/10/21	2030	05/08/2021	10.42	Call	Bond Future	4,626.6600	4.6267	4,692.8300	4.6928	1.430	0	0	0
2020/10/21	2030	05/08/2021	10.41	Put	Bond Future	2,453.2600	2.4533	2,389.0600	2.3891	(2.617)	0	0	0
2020/10/21	2030	05/08/2021	9.45	Put	Bond Future	4,937.2600	4.9373	4,843.6100	4.8436	(1.897)	0	0	0
2020/10/21	2030	05/08/2021	8.95	Put	Bond Future	6,862.0100	6.8620	6,707.8300	6.7078	(2.247)	0	0	0
2020/10/21	2030	05/08/2021	8.95	Call	Bond Future	1,211.5800	1.2116	1,186.8600	1.1869	(2.040)	0	0	600
2020/10/21	2030	05/08/2021	10.43	Call	Bond Future	4,657.8600	4.6579	4,724.9500	4.7250	1.440	0	0	0
2020/10/21	2030	05/08/2021	10.43	Put	Bond Future	2,415.0200	2.4150	2,352.6500	2.3526	(2.583)	0	0	0
2020/10/21	2030	04/11/2021	10.60	Call	Bond Future	1,786.7700	1.7868	1,917.9100	1.9179	7.340	0	0	0
2020/10/21	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2030	04/11/2021			Bond Future	10.2400	89.9166	10.2139	90.0478	(0.254)	0.0000	0.0000	0
2020/10/21	2030	04/11/2021	10.61	Call	Bond Future	1,835.7300	1.8357	1,966.8700	1.9669	7.144	0	0	0
2020/10/21	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2030	04/11/2021	10.59	Call	Bond Future	1,737.7800	1.7378	1,868.9200	1.8689	7.546	0	0	0
2020/10/21	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2032	05/11/2020	9.77	Put	Bond Future	3,924.9100	3.9249	3,700.9000	3.7009	(5.707)	0	0	0
2020/10/21	2032	05/11/2020	9.61	Put	Bond Future	4,883.7900	4.8838	4,657.6300	4.6576	(4.631)	0	0	0
2020/10/21	2032	05/11/2020	10.99	Call	Bond Future	3,594.8900	3.5949	3,774.7600	3.7748	5.003	0	0	0
2020/10/21	2032	05/11/2020	9.44	Put	Bond Future	5,953.6000	5.9536	5,727.3500	5.7274	(3.800)	0	0	0
2020/10/21	2032	05/11/2020	11.08	Call	Bond Future	4,049.5000	4.0495	4,239.6600	4.2397	4.696	0	0	0
2020/10/21	2032	05/11/2020			Bond Future	10.3962	86.7771	10.3583	87.0024	(0.365)	0.0000	0.0000	121,103
2020/10/21	2032	05/11/2020	9.76	Call	Bond Future	92.0500	0.0921	93.0500	0.0930	1.086	0	0	0
2020/10/21	2032	05/11/2020	9.76	Put	Bond Future	3,982.8500	3.9829	3,758.6000	3.7586	(5.630)	0	0	0
2020/10/21	2032	05/11/2020	10.99	Put	Bond Future	169.2600	0.1693	123.8800	0.1239	(26.811)	0	0	3,000
2020/10/21	2032	05/11/2020	9.77	Call	Bond Future	97.1100	0.0971	98.3500	0.0984	1.277	0	0	0
2020/10/21	2032	05/11/2020	9.11	Call	Bond Future	1.3000	0.0013	1.0600	0.0011	(18.462)	0	0	3,000
2020/10/21	2032	05/11/2020	9.61	Call	Bond Future	40.5700	0.0406	39.6600	0.0397	(2.243)	0	0	3,000
2020/10/21	2032	05/11/2020	9.44	Call	Bond Future	14.2600	0.0143	13.2600	0.0133	(7.013)	0	0	1,000
2020/10/21	2032	05/11/2020	11.08	Put	Bond Future	121.2800	0.1213	86.1900	0.0862	(28.933)	0	0	1,000
2020/10/21	2032	05/11/2020	9.75	Call	Bond Future	87.2300	0.0872	88.0200	0.0880	0.906	0	0	0
2020/10/21	2032	05/11/2020	9.75	Put	Bond Future	4,041.1000	4.0411	3,816.6400	3.8166	(5.554)	0	0	0
2020/10/21	2032	05/11/2020	9.11	Put	Bond Future	8,120.3000	8.1203	7,894.8100	7.8948	(2.777)	0	0	0
2020/10/21	2032	05/11/2020	8.94	Put	Bond Future	9,269.5600	9.2696	9,044.2300	9.0442	(2.431)	0	0	0
2020/10/21	2032	05/11/2020	8.94	Call	Bond Future	0.3100	0.0003	0.2300	0.0002	(25.806)	0	0	1,000
2020/10/21	2032	04/02/2021	9.29	Call	Bond Future	578.8300	0.5788	587.7900	0.5878	1.548	0	0	800
2020/10/21	2032	04/02/2021	10.82	Put	Bond Future	2,627.3600	2.6274	2,489.4600	2.4895	(5.249)	0	0	800
2020/10/21	2032	04/02/2021	9.63	Call	Bond Future	945.1900	0.9452	963.8900	0.9639	1.978	0	0	0
2020/10/21	2032	04/02/2021			Bond Future	10.6332	87.6272	10.5938	87.8536	(0.370)	0.0000	0.0000	2,500
2020/10/21	2032	04/02/2021	8.79	Put	Bond Future	11,812.8600	11.8129	11,588.0300	11.5880	(1.903)	0	0	0
2020/10/21	2032	04/02/2021	8.79	Call	Bond Future	252.5900	0.2526	254.1800	0.2542	0.629	0	0	800
2020/10/21	2032	04/02/2021	9.61	Call	Bond Future	919.7500	0.9197	937.7500	0.9378	1.957	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
2020/10/21	2032	04/02/2021	9.61	Put	Bond Future	7,088.2500	7.0883	6,879.8300	6.8798	(2.940)	0	0	0
2020/10/21	2032	04/02/2021	9.29	Put	Bond Future	8,801.7100	8.8017	8,584.2500	8.5842	(2.471)	0	0	0
2020/10/21	2032	04/02/2021	10.82	Call	Bond Future	3,691.3700	3.6914	3,779.8900	3.7799	2.398	0	0	0
2020/10/21	2032	04/02/2021	9.63	Put	Bond Future	6,987.3500	6.9874	6,779.6300	6.7796	(2.973)	0	0	0
2020/10/21	2032	04/02/2021	9.62	Call	Bond Future	932.4100	0.9324	950.7600	0.9508	1.968	0	0	0
2020/10/21	2032	04/02/2021	9.62	Put	Bond Future	7,037.7100	7.0377	6,829.6400	6.8296	(2.957)	0	0	0
2020/10/21	2032	06/05/2021	12.57	Call	Bond Future	9,791.6200	9.7916	9,989.7600	9.9898	2.024	0	0	0
2020/10/21	2032	06/05/2021	12.12	Put	Bond Future	1,543.1000	1.5431	1,500.8500	1.5009	(2.738)	0	0	0
2020/10/21	2032	06/05/2021			Bond Future	10.8687	84.4226	10.8279	84.6503	(0.376)	0.0000	0.0000	0
2020/10/21	2032	06/05/2021	12.57	Put	Bond Future	1,017.6500	1.0177	988.1300	0.9881	(2.901)	0	0	736
2020/10/21	2032	06/05/2021	10.33	Put	Bond Future	5,501.4400	5.5014	5,431.4400	5.4314	(1.272)	0	0	0
2020/10/21	2032	06/05/2021	10.33	Call	Bond Future	2,428.3000	2.4283	2,585.9600	2.5860	6.493	0	0	736
2020/10/21	2032	06/05/2021	12.11	Call	Bond Future	8,089.8400	8.0898	8,274.9400	8.2749	2.288	0	0	0
2020/10/21	2032	06/05/2021	12.11	Put	Bond Future	1,556.8700	1.5569	1,514.3100	1.5143	(2.734)	0	0	0
2020/10/21	2032	06/05/2021	12.12	Call	Bond Future	8,125.7700	8.1258	8,311.1800	8.3112	2.282	0	0	0.2
2020/10/21	2032	06/05/2021	12.10	Call	Bond Future	8,053.9600	8.0540	8,238.7400	8.2387	2.294	0	0	0
2020/10/21	2032	06/05/2021	12.10	Put	Bond Future	1,570.7500	1.5707	1,527.8700	1.5279	(2.730)	0	0	0
2020/10/21	2032	05/08/2021	11.37	Put	Bond Future	3,228.0200	3.2280	3,126.6300	3.1266	(3.141)	0	0	0
2020/10/21	2032	05/08/2021			Bond Future	11.1175	85.3434	11.0749	85.5732	(0.383)	0.0000	0.0000	0
2020/10/21	2032	05/08/2021	11.36	Call	Bond Future	4,543.2100	4.5432	4,669.9100	4.6699	2.789	0	0	0
2020/10/21	2032	05/08/2021	11.36	Put	Bond Future	3,250.6300	3.2506	3,147.5600	3.1476	(3.171)	0	0	0
2020/10/21	2032	05/08/2021	11.37	Call	Bond Future	4,573.2900	4.5733	4,701.6700	4.7017	2.807	0	0	0
2020/10/21	2032	05/08/2021	11.35	Call	Bond Future	4,512.9100	4.5129	4,638.5200	4.6385	2.783	0	0	0
2020/10/21	2032	05/08/2021	11.35	Put	Bond Future	3,273.0700	3.2731	3,168.9100	3.1689	(3.182)	0	0	0
2020/10/21	2032	04/11/2021	11.69	Call	Bond Future	1,556.4700	1.5565	1,788.8900	1.7889	14.933	0	0	0
2020/10/21	2032	04/11/2021			Bond Future	11.3871	82.0546	11.3426	82.2870	(0.391)	0.0000	0.0000	0
2020/10/21	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2032	04/11/2021	11.70	Call	Bond Future	1,607.1600	1.6072	1,839.5800	1.8396	14.462	0	0	0
2020/10/21	2032	04/11/2021	11.71	Call	Bond Future	1,657.8100	1.6578	1,890.2300	1.8902	14.020	0	0	0
2020/10/21	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2033	05/11/2020			Bond Future	94.2003	94.2003	94.3748	94.3748	0.185	0.0000	0.0000	9,139
2020/10/21	2033	04/02/2021			Bond Future	95.1465	95.1465	95.3216	95.3216	0.184	0.0000	0.0000	0
2020/10/21	2033	06/05/2021			Bond Future	94.9749	94.9749	95.1507	95.1507	0.185	0.0000	0.0000	0
2020/10/21	2033	05/08/2021			Bond Future	96.0329	96.0329	96.2102	96.2102	0.185	0.0000	0.0000	0
2020/10/21	2033	04/11/2021			Bond Future	95.7945	95.7945	95.9740	95.9740	0.187	0.0000	0.0000	0
2020/10/21	2037	05/11/2020	10.18	Call	Bond Future	2.7400	0.0027	2.4600	0.0025	(10.219)	0	0	0
2020/10/21	2037	05/11/2020	10.17	Put	Bond Future	8,571.2400	8.5712	8,308.6900	8.3087	(3.063)	0	0	0
2020/10/21	2037	05/11/2020			Bond Future	11.4780	80.6251	11.4347	80.8873	(0.377)	0.0000	0.0000	136,681
2020/10/21	2037	05/11/2020	10.19	Call	Bond Future	2.9400	0.0029	2.6500	0.0027	(9.864)	0	0	0
2020/10/21	2037	05/11/2020	10.19	Put	Bond Future	8,430.1200	8.4301	8,167.5500	8.1675	(3.115)	0	0	0
2020/10/21	2037	05/11/2020	10.17	Call	Bond Future	2.5500	0.0026	2.2800	0.0023	(10.588)	0	0	0
2020/10/21	2037	05/11/2020	10.18	Put	Bond Future	8,500.6300	8.5006	8,238.0700	8.2381	(3.089)	0	0	0
2020/10/21	2037	04/02/2021	13.73	Call	Bond Future	10,998.9300	10.9989	11,219.9600	11.2200	2.010	0	0	0
2020/10/21	2037	04/02/2021	10.85	Call	Bond Future	1,375.2800	1.3753	1,421.2500	1.4213	3.343	0	0	0
2020/10/21	2037	04/02/2021	10.35	Call	Bond Future	715.1100	0.7151	738.1200	0.7381	3.218	0	0	0

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2020/10/21	2037	04/02/2021	10.28	Put	Bond Future	9,869.0600	9.8691	9,625.7800	9.6258	(2.465)	0	0	0
2020/10/21	2037	04/02/2021	10.27	Call	Bond Future	638.5900	0.6386	658.9200	0.6589	3.184	0	0	0
2020/10/21	2037	04/02/2021			Bond Future	11.7242	77.1608	11.6792	77.4247	(0.383)	0.0000	0.0000	0
2020/10/21	2037	04/02/2021	11.97	Put	Bond Future	2,838.8600	2.8389	2,699.0400	2.6990	(4.925)	0	0	0
2020/10/21	2037	04/02/2021	11.97	Call	Bond Future	4,257.6900	4.2577	4,381.8000	4.3818	2.915	0	0	300
2020/10/21	2037	04/02/2021	9.65	Put	Bond Future	14,011.8100	14.0118	13,754.4000	13.7544	(1.837)	0	0	0
2020/10/21	2037	04/02/2021	9.65	Call	Bond Future	238.7300	0.2387	245.2500	0.2452	2.731	0	0	72
2020/10/21	2037	04/02/2021	11.90	Call	Bond Future	4,030.5500	4.0306	4,149.7000	4.1497	2.956	0	0	0
2020/10/21	2037	04/02/2021	13.73	Put	Bond Future	517.0600	0.5171	474.1600	0.4742	(8.297)	0	0	300
2020/10/21	2037	04/02/2021	10.85	Put	Bond Future	6,766.4200	6.7664	6,548.4600	6.5485	(3.221)	0	0	72
2020/10/21	2037	04/02/2021	10.35	Put	Bond Future	9,451.7500	9.4517	9,210.8300	9.2108	(2.549)	0	0	72
2020/10/21	2037	04/02/2021	10.28	Call	Bond Future	647.7900	0.6478	668.4400	0.6684	3.188	0	0	0
2020/10/21	2037	04/02/2021	10.27	Put	Bond Future	9,929.4300	9.9294	9,685.8300	9.6858	(2.453)	0	0	0
2020/10/21	2037	04/02/2021	11.90	Put	Bond Future	3,011.5800	3.0116	2,866.8000	2.8668	(4.807)	0	0	240
2020/10/21	2037	04/02/2021	10.48	Put	Bond Future	8,701.4800	8.7015	8,465.4200	8.4654	(2.713)	0	0	0
2020/10/21	2037	04/02/2021	10.48	Call	Bond Future	854.0800	0.8541	881.9500	0.8819	3.263	0	0	240
2020/10/21	2037	04/02/2021	10.29	Call	Bond Future	657.1000	0.6571	678.0800	0.6781	3.193	0	0	0
2020/10/21	2037	04/02/2021	10.29	Put	Bond Future	9,808.8900	9.8089	9,565.9400	9.5659	(2.477)	0	0	0
2020/10/21	2037	06/05/2021	12.42	Call	Bond Future	5,690.0000	5.6900	5,883.9500	5.8839	3.409	0	0	0
2020/10/21	2037	06/05/2021			Bond Future	11.9697	77.9899	11.9230	78.2556	(0.390)	0.0000	0.0000	0
2020/10/21	2037	06/05/2021	12.42	Put	Bond Future	3,200.5200	3.2005	3,128.7800	3.1288	(2.242)	0	0	0
2020/10/21	2037	06/05/2021	12.43	Call	Bond Future	5,723.6400	5.7236	5,918.0300	5.9180	3.396	0	0	0
2020/10/21	2037	06/05/2021	12.44	Put	Bond Future	3,160.2500	3.1602	3,089.3900	3.0894	(2.242)	0	0	0
2020/10/21	2037	06/05/2021	12.43	Put	Bond Future	3,180.3300	3.1803	3,109.0300	3.1090	(2.242)	0	0	0
2020/10/21	2037	06/05/2021	12.44	Call	Bond Future	5,757.3400	5.7573	5,952.1700	5.9522	3.384	0	0	0
2020/10/21	2037	05/08/2021	12.26	Put	Bond Future	4,219.9400	4.2199	4,020.2800	4.0203	(4.731)	0	0	0
2020/10/21	2037	05/08/2021	12.27	Call	Bond Future	4,388.0800	4.3881	4,457.2300	4.4572	1.576	0	0	0
2020/10/21	2037	05/08/2021	12.28	Call	Bond Future	4,416.8800	4.4169	4,486.6200	4.4866	1.579	0	0	0
2020/10/21	2037	05/08/2021			Bond Future	12.2345	74.5848	12.1857	74.8531	(0.399)	0.0000	0.0000	0
2020/10/21	2037	05/08/2021	12.26	Call	Bond Future	4,359.6200	4.3596	4,428.1900	4.4282	1.573	0	0	0
2020/10/21	2037	05/08/2021	12.28	Put	Bond Future	4,167.9700	4.1680	3,969.4800	3.9695	(4.762)	0	0	0
2020/10/21	2037	05/08/2021	12.27	Put	Bond Future	4,193.7500	4.1938	3,994.6700	3.9947	(4.747)	0	0	0
2020/10/21	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2037	04/11/2021			Bond Future	12.5040	75.3310	12.4530	75.6022	(0.408)	0.0000	0.0000	0
2020/10/21	2037	04/11/2021	12.82	Call	Bond Future	1,647.1600	1.6472	1,918.3400	1.9183	16.463	0	0	0
2020/10/21	2037	04/11/2021	12.83	Call	Bond Future	1,698.3500	1.6984	1,969.5300	1.9695	15.967	0	0	0
2020/10/21	2037	04/11/2021	12.81	Call	Bond Future	1,595.9200	1.5959	1,867.1000	1.8671	16.992	0	0	0
2020/10/21	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2038	05/11/2020			Bond Future	105.7536	105.7536	105.6833	105.6833	(0.067)	0.0000	0.0000	9,452
2020/10/21	2038	04/02/2021			Bond Future	105.1199	105.1199	105.0476	105.0476	(0.069)	0.0000	0.0000	1,685
2020/10/21	2038	06/05/2021			Bond Future	106.2732	106.2732	106.1986	106.1986	(0.070)	0.0000	0.0000	0
2020/10/21	2038	05/08/2021			Bond Future	105.7362	105.7362	105.6604	105.6604	(0.072)	0.0000	0.0000	0
2020/10/21	2038	04/11/2021			Bond Future	106.8203	106.8203	106.7442	106.7442	(0.071)	0.0000	0.0000	0
2020/10/21	2040	05/11/2020	10.30	Call	Bond Future	1.5700	0.0016	1.7300	0.0017	10.191	0	0	0
2020/10/21	2040	05/11/2020	11.00	Put	Bond Future	4,445.0000	4.4450	4,062.2700	4.0623	(8.610)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	2040	05/11/2020	10.23	Call	Bond Future	0.9000	0.0009	0.9800	0.0010	8.889	0	0	2,000
2020/10/21	2040	05/11/2020	11.70	Put	Bond Future	1,159.9500	1.1600	945.0900	0.9451	(18.523)	0	0	2,000
2020/10/21	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/21	2040	05/11/2020	10.00	Call	Bond Future	0.1200	0.0001	0.1300	0.0001	8.333	0	0	2,380
2020/10/21	2040	05/11/2020			Bond Future	11.6527	82.2790	11.5894	82.6828	(0.544)	0.0000	0.0000	75,000
2020/10/21	2040	05/11/2020	10.30	Put	Bond Future	9,398.6000	9.3986	8,994.9500	8.9950	(4.295)	0	0	0
2020/10/21	2040	05/11/2020	9.73	Put	Bond Future	13,894.5400	13.8945	13,490.7300	13.4907	(2.906)	0	0	0
2020/10/21	2040	05/11/2020	9.73	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,000
2020/10/21	2040	05/11/2020	10.23	Put	Bond Future	9,931.7500	9.9317	9,528.0200	9.5280	(4.065)	0	0	0
2020/10/21	2040	05/11/2020	10.31	Call	Bond Future	1.6900	0.0017	1.8700	0.0019	10.651	0	0	0
2020/10/21	2040	05/11/2020	10.32	Put	Bond Future	9,247.2600	9.2473	8,843.6400	8.8436	(4.365)	0	0	0
2020/10/21	2040	05/11/2020	11.00	Call	Bond Future	120.0200	0.1200	141.1000	0.1411	17.564	0	0	2,380
2020/10/21	2040	05/11/2020	11.70	Call	Bond Future	1,459.2400	1.4592	1,648.1900	1.6482	12.949	0	0	0
2020/10/21	2040	05/11/2020	9.50	Put	Bond Future	15,810.5000	15.8105	15,406.6900	15.4067	(2.554)	0	0	0
2020/10/21	2040	05/11/2020	10.00	Put	Bond Future	11,720.9000	11.7209	11,317.1000	11.3171	(3.445)	0	0	0
2020/10/21	2040	05/11/2020	10.31	Put	Bond Future	9,322.8700	9.3229	8,919.2400	8.9192	(4.329)	0	0	0
2020/10/21	2040	05/11/2020	10.32	Call	Bond Future	1.8300	0.0018	2.0200	0.0020	10.383	0	0	0
2020/10/21	2040	05/11/2020	11.50	Call	Bond Future	861.7200	0.8617	987.3500	0.9873	14.579	0	0	0
2020/10/21	2040	05/11/2020	11.50	Put	Bond Future	1,840.8100	1.8408	1,562.6300	1.5626	(15.112)	0	0	2,000
2020/10/21	2040	04/02/2021	9.49	Call	Bond Future	116.3100	0.1163	129.4000	0.1294	11.254	0	0	500
2020/10/21	2040	04/02/2021	9.57	Put	Bond Future	16,829.3500	16.8293	16,437.7400	16.4377	(2.327)	0	0	0
2020/10/21	2040	04/02/2021	10.07	Put	Bond Future	13,003.0300	13.0030	12,630.3200	12.6303	(2.866)	0	0	0
2020/10/21	2040	04/02/2021	10.42	Put	Bond Future	10,595.0700	10.5951	10,243.1300	10.2431	(3.322)	0	0	0
2020/10/21	2040	04/02/2021			Bond Future	11.8976	78.5807	11.8316	78.9875	(0.555)	0.0000	0.0000	5,173
2020/10/21	2040	04/02/2021	10.07	Call	Bond Future	343.7000	0.3437	377.7300	0.3777	9.901	0	0	800
2020/10/21	2040	04/02/2021	11.74	Call	Bond Future	3,129.9000	3.1299	3,316.9000	3.3169	5.975	0	0	0
2020/10/21	2040	04/02/2021	11.74	Put	Bond Future	4,106.7200	4.1067	3,886.9800	3.8870	(5.351)	0	0	800
2020/10/21	2040	04/02/2021	10.41	Call	Bond Future	592.8900	0.5929	647.0000	0.6470	9.126	0	0	0
2020/10/21	2040	04/02/2021	10.41	Put	Bond Future	10,660.5100	10.6605	10,307.8800	10.3079	(3.308)	0	0	0
2020/10/21	2040	04/02/2021	9.49	Put	Bond Future	17,480.0400	17.4800	17,086.3900	17.0864	(2.252)	0	0	0
2020/10/21	2040	04/02/2021	9.57	Call	Bond Future	136.7100	0.1367	151.8400	0.1518	11.067	0	0	800
2020/10/21	2040	04/02/2021	10.42	Call	Bond Future	601.9100	0.6019	656.7100	0.6567	9.104	0	0	0
2020/10/21	2040	04/02/2021	10.24	Put	Bond Future	11,803.7200	11.8037	11,440.2600	11.4403	(3.079)	0	0	0
2020/10/21	2040	04/02/2021	10.24	Call	Bond Future	454.9800	0.4550	498.2600	0.4983	9.513	0	0	500
2020/10/21	2040	04/02/2021	11.57	Call	Bond Future	2,642.9700	2.6430	2,810.7100	2.8107	6.347	0	0	0
2020/10/21	2040	04/02/2021	11.57	Put	Bond Future	4,695.9000	4.6959	4,456.9000	4.4569	(5.090)	0	0	500
2020/10/21	2040	04/02/2021	10.40	Call	Bond Future	583.9800	0.5840	637.4100	0.6374	9.149	0	0	0
2020/10/21	2040	04/02/2021	10.40	Put	Bond Future	10,726.1600	10.7262	10,372.8500	10.3729	(3.294)	0	0	0
2020/10/21	2040	06/05/2021	12.44	Put	Bond Future	3,690.7500	3.6907	3,563.7400	3.5637	(3.441)	0	0	0
2020/10/21	2040	06/05/2021			Bond Future	12.1417	79.4251	12.0729	79.8352	(0.566)	0.0000	0.0000	0
2020/10/21	2040	06/05/2021	12.43	Call	Bond Future	5,396.5500	5.3965	5,678.8400	5.6788	5.231	0	0	0
2020/10/21	2040	06/05/2021	12.43	Put	Bond Future	3,715.0500	3.7150	3,587.3000	3.5873	(3.439)	0	0	0
2020/10/21	2040	06/05/2021	12.44	Call	Bond Future	5,429.4900	5.4295	5,712.5200	5.7125	5.213	0	0	0
2020/10/21	2040	06/05/2021	12.42	Call	Bond Future	5,363.4700	5.3635	5,645.0100	5.6450	5.249	0	0	0
2020/10/21	2040	06/05/2021	12.42	Put	Bond Future	3,739.2700	3.7393	3,610.7700	3.6108	(3.436)	0	0	0
2020/10/21	2040	05/08/2021	12.47	Call	Bond Future	4,620.6100	4.6206	4,800.6000	4.8006	3.895	0	0	0
2020/10/21	2040	05/08/2021	11.05	Put	Bond Future	9,859.9900	9.8600	9,512.3800	9.5124	(3.525)	0	0	0
2020/10/21	2040	05/08/2021			Bond Future	12.4049	75.7855	12.3330	76.1996	(0.580)	0.0000	0.0000	0

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2020/10/21	2040	05/08/2021	14.80	Call	Bond Future	12,722.1600	12.7222	13,060.2800	13.0603	2.658	0	0	0
2020/10/21	2040	05/08/2021	14.80	Put	Bond Future	812.1000	0.8121	736.0700	0.7361	(9.362)	0	0	900
2020/10/21	2040	05/08/2021	12.47	Put	Bond Future	4,249.1900	4.2492	4,015.0300	4.0150	(5.511)	0	0	0
2020/10/21	2040	05/08/2021	11.55	Put	Bond Future	7,384.1900	7.3842	7,071.8200	7.0718	(4.230)	0	0	0
2020/10/21	2040	05/08/2021	11.55	Call	Bond Future	2,210.7500	2.2107	2,312.5300	2.3125	4.604	0	0	900
2020/10/21	2040	05/08/2021	11.05	Call	Bond Future	1,390.5300	1.3905	1,457.0700	1.4571	4.785	0	0	900
2020/10/21	2040	05/08/2021	12.48	Call	Bond Future	4,650.8400	4.6508	4,831.7100	4.8317	3.889	0	0	0
2020/10/21	2040	05/08/2021	12.49	Put	Bond Future	4,195.8800	4.1959	3,963.4700	3.9635	(5.539)	0	0	0
2020/10/21	2040	05/08/2021	12.48	Put	Bond Future	4,222.5900	4.2226	3,989.3100	3.9893	(5.525)	0	0	0
2020/10/21	2040	05/08/2021	12.49	Call	Bond Future	4,680.8900	4.6809	4,862.6300	4.8626	3.883	0	0	0
2020/10/21	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2040	04/11/2021	12.90	Call	Bond Future	1,243.5300	1.2435	1,662.1700	1.6622	33.665	0	0	0
2020/10/21	2040	04/11/2021			Bond Future	12.6724	76.5435	12.5971	76.9622	(0.594)	0.0000	0.0000	0
2020/10/21	2040	04/11/2021	12.91	Call	Bond Future	1,297.3700	1.2974	1,716.0100	1.7160	32.268	0	0	0
2020/10/21	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2040	04/11/2021	12.89	Call	Bond Future	1,189.6200	1.1896	1,608.2600	1.6083	35.191	0	0	0
2020/10/21	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2044	05/11/2020	10.36	Call	Bond Future	1.6800	0.0017	1.7400	0.0017	3.571	0	0	0
2020/10/21	2044	05/11/2020	11.06	Put	Bond Future	4,414.0900	4.4141	4,062.5500	4.0625	(7.964)	0	0	525
2020/10/21	2044	05/11/2020	11.43	Call	Bond Future	593.7700	0.5938	671.4900	0.6715	13.089	0	0	0
2020/10/21	2044	05/11/2020	9.72	Put	Bond Future	14,581.7200	14.5817	14,212.6900	14.2127	(2.531)	0	0	0
2020/10/21	2044	05/11/2020	9.97	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	300
2020/10/21	2044	05/11/2020	9.29	Put	Bond Future	18,353.9200	18.3539	17,984.8900	17.9849	(2.011)	0	0	0
2020/10/21	2044	05/11/2020	9.96	Put	Bond Future	12,581.9900	12.5820	12,212.9600	12.2130	(2.933)	0	0	0
2020/10/21	2044	05/11/2020			Bond Future	11.7062	78.9397	11.6482	79.3087	(0.496)	0.0000	0.0000	47,251
2020/10/21	2044	05/11/2020	10.34	Call	Bond Future	1.4400	0.0014	1.4800	0.0015	2.778	0	0	0
2020/10/21	2044	05/11/2020	10.34	Put	Bond Future	9,562.0300	9.5620	9,193.0400	9.1930	(3.859)	0	0	0
2020/10/21	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/21	2044	05/11/2020	9.97	Put	Bond Future	12,500.2500	12.5003	12,131.2100	12.1312	(2.952)	0	0	0
2020/10/21	2044	05/11/2020	9.96	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2020/10/21	2044	05/11/2020	11.38	Call	Bond Future	499.3900	0.4994	565.8100	0.5658	13.300	0	0	0
2020/10/21	2044	05/11/2020	11.38	Put	Bond Future	2,612.5900	2.6126	2,309.9800	2.3100	(11.583)	0	0	300
2020/10/21	2044	05/11/2020	10.36	Put	Bond Future	9,407.9900	9.4080	9,039.0200	9.0390	(3.922)	0	0	0
2020/10/21	2044	05/11/2020	11.06	Call	Bond Future	129.1400	0.1291	146.6300	0.1466	13.543	0	0	0
2020/10/21	2044	05/11/2020	10.04	Put	Bond Future	11,931.5000	11.9315	11,562.4600	11.5625	(3.093)	0	0	0
2020/10/21	2044	05/11/2020	11.17	Put	Bond Future	3,743.1900	3.7432	3,403.8500	3.4038	(9.066)	0	0	1,815
2020/10/21	2044	05/11/2020	11.43	Put	Bond Future	2,376.6300	2.3766	2,085.3200	2.0853	(12.257)	0	0	1,815
2020/10/21	2044	05/11/2020	8.87	Put	Bond Future	22,289.5400	22.2895	21,920.5100	21.9205	(1.656)	0	0	0
2020/10/21	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/21	2044	05/11/2020	10.35	Call	Bond Future	1.5600	0.0016	1.6100	0.0016	3.205	0	0	0
2020/10/21	2044	05/11/2020	10.35	Put	Bond Future	9,484.9500	9.4850	9,115.9700	9.1160	(3.890)	0	0	0
2020/10/21	2044	05/11/2020	10.04	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	525
2020/10/21	2044	05/11/2020	9.34	Put	Bond Future	17,902.3200	17.9023	17,533.2900	17.5333	(2.061)	0	0	0
2020/10/21	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/21	2044	05/11/2020	11.17	Call	Bond Future	216.1900	0.2162	245.8800	0.2459	13.733	0	0	0
2020/10/21	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/21	2044	05/11/2020	10.02	Put	Bond Future	12,093.3800	12.0934	11,724.3400	11.7243	(3.052)	0	0	0

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2020/10/21	2044	05/11/2020	10.02	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	1,815
2020/10/21	2044	04/02/2021	10.04	Put	Bond Future	13,686.9400	13.6869	13,338.6300	13.3386	(2.545)	0	0	0
2020/10/21	2044	04/02/2021	10.37	Call	Bond Future	524.9400	0.5249	563.2700	0.5633	7.302	0	0	0
2020/10/21	2044	04/02/2021	10.35	Put	Bond Future	11,449.9400	11.4499	11,115.5300	11.1155	(2.921)	0	0	0
2020/10/21	2044	04/02/2021			Bond Future	11.9435	75.3338	11.8829	75.7054	(0.507)	0.0000	0.0000	0
2020/10/21	2044	04/02/2021	10.37	Put	Bond Future	11,312.4700	11.3125	10,979.1300	10.9791	(2.947)	0	0	0
2020/10/21	2044	04/02/2021	10.35	Call	Bond Future	508.7000	0.5087	545.9600	0.5460	7.325	0	0	0
2020/10/21	2044	04/02/2021	10.04	Call	Bond Future	303.4700	0.3035	326.8300	0.3268	7.698	0	0	0
2020/10/21	2044	04/02/2021	10.84	Call	Bond Future	1,033.1400	1.0331	1,102.2800	1.1023	6.692	0	0	0
2020/10/21	2044	04/02/2021	10.36	Put	Bond Future	11,381.1000	11.3811	11,047.2200	11.0472	(2.934)	0	0	0
2020/10/21	2044	04/02/2021	10.84	Put	Bond Future	8,336.3500	8.3363	8,033.8200	8.0338	(3.629)	0	0	265
2020/10/21	2044	04/02/2021	10.29	Call	Bond Future	462.3000	0.4623	496.5000	0.4965	7.398	0	0	0
2020/10/21	2044	04/02/2021	10.29	Put	Bond Future	11,867.4400	11.8674	11,529.9700	11.5300	(2.844)	0	0	265
2020/10/21	2044	04/02/2021	9.66	Put	Bond Future	16,685.7100	16.6857	16,326.1000	16.3261	(2.155)	0	0	0
2020/10/21	2044	04/02/2021	9.66	Call	Bond Future	148.7500	0.1488	160.8100	0.1608	8.108	0	0	265
2020/10/21	2044	04/02/2021	10.36	Call	Bond Future	516.7700	0.5168	554.5600	0.5546	7.313	0	0	0
2020/10/21	2044	06/05/2021	12.50	Put	Bond Future	3,649.8400	3.6498	3,534.4200	3.5344	(3.162)	0	0	3,100
2020/10/21	2044	06/05/2021	12.43	Put	Bond Future	3,819.7900	3.8198	3,699.6100	3.6996	(3.146)	0	0	0
2020/10/21	2044	06/05/2021	12.44	Call	Bond Future	5,305.5400	5.3055	5,560.6700	5.5607	4.809	0	0	0
2020/10/21	2044	06/05/2021			Bond Future	12.1798	76.1434	12.1167	76.5180	(0.518)	0.0000	0.0000	0
2020/10/21	2044	06/05/2021	12.45	Call	Bond Future	5,338.0300	5.3380	5,593.8500	5.5938	4.792	0	0	0
2020/10/21	2044	06/05/2021	12.45	Put	Bond Future	3,770.4700	3.7705	3,651.6700	3.6517	(3.151)	0	0	0
2020/10/21	2044	06/05/2021	12.50	Call	Bond Future	5,501.1000	5.5011	5,760.3000	5.7603	4.712	0	0	0
2020/10/21	2044	06/05/2021	12.43	Call	Bond Future	5,273.3300	5.2733	5,527.7700	5.5278	4.825	0	0	0
2020/10/21	2044	06/05/2021	12.44	Put	Bond Future	3,794.9500	3.7950	3,675.4600	3.6755	(3.149)	0	0	0
2020/10/21	2044	06/05/2021	11.35	Put	Bond Future	7,484.4200	7.4844	7,271.8300	7.2718	(2.840)	0	0	0
2020/10/21	2044	06/05/2021	11.35	Call	Bond Future	2,283.8200	2.2838	2,445.8500	2.4459	7.095	0	0	3,100
2020/10/21	2044	06/05/2021	11.90	Call	Bond Future	3,674.6300	3.6746	3,888.6900	3.8887	5.825	0	0	0
2020/10/21	2044	06/05/2021	11.90	Put	Bond Future	5,360.7000	5.3607	5,200.1400	5.2001	(2.995)	0	0	3,100
2020/10/21	2044	05/08/2021	12.60	Put	Bond Future	4,000.8500	4.0008	3,781.4800	3.7815	(5.483)	0	0	0
2020/10/21	2044	05/08/2021	12.61	Put	Bond Future	3,975.7300	3.9757	3,757.1600	3.7572	(5.498)	0	0	0
2020/10/21	2044	05/08/2021			Bond Future	12.4345	72.5931	12.3685	72.9714	(0.531)	0.0000	0.0000	0
2020/10/21	2044	05/08/2021	12.60	Call	Bond Future	4,933.4800	4.9335	5,092.4300	5.0924	3.222	0	0	0
2020/10/21	2044	05/08/2021	12.61	Call	Bond Future	4,964.0500	4.9640	5,123.8000	5.1238	3.218	0	0	0
2020/10/21	2044	05/08/2021	12.59	Call	Bond Future	4,902.9700	4.9030	5,061.1200	5.0611	3.226	0	0	0
2020/10/21	2044	05/08/2021	12.59	Put	Bond Future	4,026.1100	4.0261	3,805.9400	3.8059	(5.469)	0	0	0
2020/10/21	2044	04/11/2021	12.91	Call	Bond Future	1,176.6400	1.1766	1,559.0800	1.5591	32.503	0	0	0
2020/10/21	2044	04/11/2021			Bond Future	12.6930	73.3192	12.6238	73.7016	(0.545)	0.0000	0.0000	0
2020/10/21	2044	04/11/2021	12.89	Call	Bond Future	1,069.6100	1.0696	1,452.0500	1.4521	35.755	0	0	0
2020/10/21	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2044	04/11/2021	12.90	Call	Bond Future	1,123.1600	1.1232	1,505.6000	1.5056	34.050	0	0	0
2020/10/21	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	2046	05/11/2020			Bond Future	94.2319	94.2319	93.8835	93.8835	(0.370)	0.0000	0.0000	12,336
2020/10/21	2046	04/02/2021			Bond Future	95.1783	95.1783	94.8254	94.8254	(0.371)	0.0000	0.0000	3,975
2020/10/21	2046	06/05/2021			Bond Future	94.4331	94.4331	94.0749	94.0749	(0.379)	0.0000	0.0000	0
2020/10/21	2046	05/08/2021			Bond Future	95.4850	95.4850	95.1226	95.1226	(0.379)	0.0000	0.0000	0

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2020/10/21	2046	04/11/2021			Bond Future	94.6585	94.6585	94.2926	94.2926	(0.386)	0.0000	0.0000	0
2020/10/21	2050	05/11/2020			Bond Future	95.9826	95.9826	95.9365	95.9365	(0.048)	0.0000	0.0000	11,373
2020/10/21	2050	04/02/2021			Bond Future	95.0578	95.0578	95.0100	95.0100	(0.050)	0.0000	0.0000	2,590
2020/10/21	2050	06/05/2021			Bond Future	96.1007	96.1007	96.0511	96.0511	(0.052)	0.0000	0.0000	0
2020/10/21	2050	05/08/2021			Bond Future	95.2445	95.2445	95.1939	95.1939	(0.053)	0.0000	0.0000	0
2020/10/21	2050	04/11/2021			Bond Future	96.2209	96.2209	96.1703	96.1703	(0.053)	0.0000	0.0000	0
2020/10/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	AL37	05/11/2020			Index Future	765.3620	765.3620	765.9460	765.9460	0.076	0.0000	0.0000	0
2020/10/21	AL37	04/02/2021			Index Future	772.8530	772.8530	773.4400	773.4400	0.076	0.0000	0.0000	0
2020/10/21	AL37	06/05/2021			Index Future	781.1320	781.1320	781.7220	781.7220	0.076	0.0000	0.0000	0
2020/10/21	AL37	05/08/2021			Index Future	789.5520	789.5520	790.1470	790.1470	0.075	0.0000	0.0000	0
2020/10/21	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/21	AL7T	05/11/2020			Index Future	820.7980	820.7980	822.1390	822.1390	0.163	0.0000	0.0000	0
2020/10/21	AL7T	04/02/2021			Index Future	828.8320	828.8320	830.1830	830.1830	0.163	0.0000	0.0000	0
2020/10/21	AL7T	06/05/2021			Index Future	837.7100	837.7100	839.0720	839.0720	0.163	0.0000	0.0000	0
2020/10/21	AL7T	05/08/2021			Index Future	846.7410	846.7410	848.1150	848.1150	0.162	0.0000	0.0000	0
2020/10/21	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/21	ALBI	05/11/2020			Index Future	718.3830	718.3830	719.9340	719.9340	0.216	0.0000	0.0000	226
2020/10/21	ALBI	04/02/2021			Index Future	725.4150	725.4150	726.9780	726.9780	0.215	0.0000	0.0000	0
2020/10/21	ALBI	06/05/2021			Index Future	733.1850	733.1850	734.7620	734.7620	0.215	0.0000	0.0000	0
2020/10/21	ALBI	05/08/2021			Index Future	741.0890	741.0890	742.6810	742.6810	0.215	0.0000	0.0000	0
2020/10/21	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/21	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	ES33	05/11/2020			Bond Future	11.9455	72.3064	11.9060	72.5077	(0.330)	0.0000	0.0000	350
2020/10/21	ES33	04/02/2021			Bond Future	12.2323	73.0147	12.1913	73.2171	(0.336)	0.0000	0.0000	0
2020/10/21	ES33	06/05/2021			Bond Future	12.5142	70.0235	12.4715	70.2270	(0.341)	0.0000	0.0000	0
2020/10/21	ES33	05/08/2021			Bond Future	12.8126	70.7872	12.7681	70.9927	(0.348)	0.0000	0.0000	0
2020/10/21	ES33	04/11/2021			Bond Future	13.1337	67.7227	13.0870	67.9306	(0.355)	0.0000	0.0000	0
2020/10/21	ES42	05/11/2020			Bond Future	12.4929	70.7758	12.4438	71.0478	(0.393)	0.0000	0.0000	4,789
2020/10/21	ES42	04/02/2021			Bond Future	12.7666	71.4691	12.7153	71.7429	(0.402)	0.0000	0.0000	0
2020/10/21	ES42	06/05/2021			Bond Future	13.0466	67.9776	12.9930	68.2534	(0.411)	0.0000	0.0000	0
2020/10/21	ES42	05/08/2021			Bond Future	13.3353	68.7194	13.2791	68.9979	(0.421)	0.0000	0.0000	0
2020/10/21	ES42	04/11/2021			Bond Future	13.6484	65.1504	13.5892	65.4319	(0.433)	0.0000	0.0000	0
2020/10/21	GOVI	05/11/2020	737.84	Put	GOVI	282,690.0000	28.2690	267,350.0000	26.7350	(5.426)	0	0	0
2020/10/21	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	05/11/2020			GOVI	709.5710	709.5710	711.1050	711.1050	0.216	0.0000	0.0000	576
2020/10/21	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	05/11/2020	737.83	Put	GOVI	282,590.0000	28.2590	267,250.0000	26.7250	(5.428)	0	0	0
2020/10/21	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	05/11/2020	737.85	Put	GOVI	282,790.0000	28.2790	267,450.0000	26.7450	(5.425)	0	0	0
2020/10/21	GOVI	04/02/2021	750.96	Put	GOVI	344,440.0000	34.4440	328,970.0000	32.8970	(4.491)	0	0	0
2020/10/21	GOVI	04/02/2021			GOVI	716.5160	716.5160	718.0630	718.0630	0.216	0.0000	0.0000	432
2020/10/21	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	04/02/2021	750.95	Put	GOVI	344,340.0000	34.4340	328,870.0000	32.8870	(4.493)	0	0	0
2020/10/21	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	04/02/2021	750.94	Put	GOVI	344,240.0000	34.4240	328,770.0000	32.8770	(4.494)	0	0	0
2020/10/21	GOVI	06/05/2021	678.67	Call	GOVI	455,210.0000	45.5210	470,810.0000	47.0810	3.427	0	0	0
2020/10/21	GOVI	06/05/2021			GOVI	724.1910	724.1910	725.7510	725.7510	0.215	0.0000	0.0000	0
2020/10/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	06/05/2021	678.68	Call	GOVI	455,110.0000	45.5110	470,710.0000	47.0710	3.428	0	0	0
2020/10/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	06/05/2021	678.69	Call	GOVI	455,010.0000	45.5010	470,610.0000	47.0610	3.428	0	0	0
2020/10/21	GOVI	05/08/2021	719.14	Call	GOVI	128,580.0000	12.8580	144,340.0000	14.4340	12.257	0	0	0
2020/10/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	05/08/2021			GOVI	731.9980	731.9980	733.5740	733.5740	0.215	0.0000	0.0000	0
2020/10/21	GOVI	05/08/2021	719.15	Call	GOVI	128,480.0000	12.8480	144,240.0000	14.4240	12.267	0	0	0
2020/10/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	05/08/2021	719.13	Call	GOVI	128,680.0000	12.8680	144,440.0000	14.4440	12.247	0	0	0
2020/10/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/21	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/21	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/21	IGOV	05/11/2020			Index Future	257.8530	257.8530	257.7770	257.7770	(0.029)	0.0000	0.0000	1,010
2020/10/21	IGOV	04/02/2021			Index Future	260.4410	260.4410	260.3640	260.3640	(0.030)	0.0000	0.0000	0
2020/10/21	IGOV	06/05/2021			Index Future	263.2950	263.2950	263.2150	263.2150	(0.030)	0.0000	0.0000	0
2020/10/21	IGOV	05/08/2021			Index Future	266.1960	266.1960	266.1140	266.1140	(0.031)	0.0000	0.0000	0
2020/10/21	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/21	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/21	IS05	16/03/2021			Interest Rate Swap	92.1200	92.1200	92.1300	92.1300	0.011	0.0000	0.0000	0
2020/10/21	IS05	15/06/2021			Interest Rate Swap	90.1600	90.1600	90.1800	90.1800	0.022	0.0000	0.0000	0
2020/10/21	IS05	21/09/2021			Interest Rate Swap	88.9800	88.9800	89.0000	89.0000	0.022	0.0000	0.0000	0
2020/10/21	IS05	21/12/2021			Interest Rate Swap	90.1200	90.1200	90.1500	90.1500	0.033	0.0000	0.0000	51
2020/10/21	IS05	15/03/2022			Interest Rate Swap	89.4000	89.4000	89.4500	89.4500	0.056	0.0000	0.0000	0
2020/10/21	IS05	21/06/2022			Interest Rate Swap	89.3700	89.3700	89.4300	89.4300	0.067	0.0000	0.0000	0
2020/10/21	IS05	20/09/2022			Interest Rate Swap	92.3700	92.3700	92.4400	92.4400	0.076	0.0000	0.0000	0
2020/10/21	IS05	20/12/2022			Interest Rate Swap	92.7700	92.7700	92.8300	92.8300	0.065	0.0000	0.0000	0
2020/10/21	IS05	22/03/2023			Interest Rate Swap	85.1100	85.1100	85.1400	85.1400	0.035	0.0000	0.0000	0
2020/10/21	IS05	20/06/2023			Interest Rate Swap	90.6500	90.6500	90.6500	90.6500	0.000	0.0000	0.0000	0
2020/10/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/21	IS10	17/12/2025			Interest Rate Swap	78.7400	78.7400	78.6000	78.6000	(0.178)	0.0000	0.0000	0
2020/10/21	IS10	16/03/2026			Interest Rate Swap	75.3400	75.3400	75.2000	75.2000	(0.186)	0.0000	0.0000	0
2020/10/21	IS10	15/06/2026			Interest Rate Swap	73.8400	73.8400	73.6900	73.6900	(0.203)	0.0000	0.0000	0
2020/10/21	IS10	21/09/2026			Interest Rate Swap	75.9900	75.9900	75.8300	75.8300	(0.211)	0.0000	0.0000	0
2020/10/21	IS10	21/12/2026			Interest Rate Swap	80.1500	80.1500	79.9800	79.9800	(0.212)	0.0000	0.0000	0
2020/10/21	IS10	15/03/2027			Interest Rate Swap	78.7500	78.7500	78.5700	78.5700	(0.229)	0.0000	0.0000	0
2020/10/21	IS10	21/06/2027			Interest Rate Swap	80.9700	80.9700	80.7900	80.7900	(0.222)	0.0000	0.0000	0
2020/10/21	IS10	20/09/2027			Interest Rate Swap	86.9500	86.9500	86.7600	86.7600	(0.219)	0.0000	0.0000	0
2020/10/21	IS10	20/12/2027			Interest Rate Swap	87.5100	87.5100	87.3000	87.3000	(0.240)	0.0000	0.0000	0
2020/10/21	IS10	22/03/2028			Interest Rate Swap	80.6800	80.6800	80.4400	80.4400	(0.297)	0.0000	0.0000	0
2020/10/21	IS10	20/06/2028			Interest Rate Swap	88.7500	88.7500	88.4800	88.4800	(0.304)	0.0000	0.0000	0
2020/10/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/21	JBAF	21/10/2020			Jibar Tradeable Future	3.3350	96.6650	3.3330	96.6670	(0.060)	0.0000	0.0000	0
2020/10/21	JBAF	18/11/2020			Jibar Tradeable Future	3.3300	96.6700	3.3300	96.6700	0.000	0.0000	0.0000	0
2020/10/21	JBAF	15/12/2020			Jibar Tradeable Future	3.1650	96.8350	3.1950	96.8050	0.948	0.0000	0.0000	30,010
2020/10/21	JBAF	20/01/2021			Jibar Tradeable Future	3.1200	96.8800	3.1400	96.8600	0.641	0.0000	0.0000	0
2020/10/21	JBAF	17/02/2021			Jibar Tradeable Future	3.0600	96.9400	3.0900	96.9100	0.980	0.0000	0.0000	0
2020/10/21	JBAF	17/03/2021			Jibar Tradeable Future	3.0650	96.9350	3.0950	96.9050	0.979	0.0000	0.0000	0
2020/10/21	JBAF	21/04/2021			Jibar Tradeable Future	3.0300	96.9700	3.0300	96.9700	0.000	0.0000	0.0000	0
2020/10/21	JBAF	15/06/2021			Jibar Tradeable Future	3.0900	96.9100	3.1100	96.8900	0.647	0.0000	0.0000	0
2020/10/21	JBAF	15/09/2021			Jibar Tradeable Future	3.2050	96.7950	3.1950	96.8050	(0.312)	0.0000	0.0000	30,000
2020/10/21	JBAF	15/12/2021			Jibar Tradeable Future	3.3400	96.6600	3.3550	96.6450	0.449	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	JBAF	16/03/2022			Jibar Tradeable Future	3.4000	96.6000	3.4400	96.5600	1.176	0.0000	0.0000	0
2020/10/21	JBAF	15/06/2022			Jibar Tradeable Future	3.8950	96.1050	3.8850	96.1150	(0.257)	0.0000	0.0000	0
2020/10/21	JBAF	21/09/2022			Jibar Tradeable Future	4.2200	95.7800	4.1750	95.8250	(1.066)	0.0000	0.0000	0
2020/10/21	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R023	05/11/2020			Bond Future	4.3187	108.9587	4.3215	108.9523	0.065	0.0000	0.0000	33,577
2020/10/21	R023	05/11/2020	7.46	Call	Bond Future	6,851.9700	6.8520	6,845.5800	6.8456	(0.093)	0	0	0
2020/10/21	R023	05/11/2020	7.47	Call	Bond Future	6,872.8900	6.8729	6,866.5000	6.8665	(0.093)	0	0	0
2020/10/21	R023	05/11/2020	7.45	Call	Bond Future	6,831.0600	6.8311	6,824.6700	6.8247	(0.094)	0	0	0
2020/10/21	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R023	04/02/2021	6.34	Call	Bond Future	3,890.0600	3.8901	3,882.2100	3.8822	(0.202)	0	0	0
2020/10/21	R023	04/02/2021	6.32	Put	Bond Future	0.7200	0.0007	0.6000	0.0006	(16.667)	0	0	0
2020/10/21	R023	04/02/2021			Bond Future	4.3726	110.0261	4.3764	110.0183	0.087	0.0000	0.0000	3,370
2020/10/21	R023	04/02/2021	6.34	Put	Bond Future	0.6500	0.0007	0.5400	0.0005	(16.923)	0	0	0
2020/10/21	R023	04/02/2021	6.32	Call	Bond Future	3,851.5200	3.8515	3,843.6600	3.8437	(0.204)	0	0	0
2020/10/21	R023	04/02/2021	6.33	Put	Bond Future	0.6900	0.0007	0.5700	0.0006	(17.391)	0	0	0
2020/10/21	R023	04/02/2021	6.33	Call	Bond Future	3,870.8000	3.8708	3,862.9400	3.8629	(0.203)	0	0	0
2020/10/21	R023	06/05/2021	7.58	Call	Bond Future	5,518.5200	5.5185	5,509.1800	5.5092	(0.169)	0	0	0
2020/10/21	R023	06/05/2021			Bond Future	4.3761	107.2993	4.3813	107.2900	0.119	0.0000	0.0000	0
2020/10/21	R023	06/05/2021	7.56	Call	Bond Future	5,485.2800	5.4853	5,475.9300	5.4759	(0.170)	0	0	0
2020/10/21	R023	06/05/2021	7.56	Put	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	0
2020/10/21	R023	06/05/2021	7.58	Put	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	0
2020/10/21	R023	06/05/2021	7.57	Call	Bond Future	5,501.9000	5.5019	5,492.5500	5.4925	(0.170)	0	0	0
2020/10/21	R023	06/05/2021	7.57	Put	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2020/10/21	R023	05/08/2021	5.30	Call	Bond Future	1,584.2400	1.5842	1,575.4800	1.5755	(0.553)	0	0	0
2020/10/21	R023	05/08/2021	5.29	Put	Bond Future	176.3400	0.1763	177.4800	0.1775	0.646	0	0	0
2020/10/21	R023	05/08/2021			Bond Future	4.3746	108.4690	4.3810	108.4592	0.147	0.0000	0.0000	0
2020/10/21	R023	05/08/2021	5.31	Call	Bond Future	1,596.9300	1.5969	1,588.1500	1.5881	(0.550)	0	0	0
2020/10/21	R023	05/08/2021	5.31	Put	Bond Future	171.4900	0.1715	172.5900	0.1726	0.641	0	0	0
2020/10/21	R023	05/08/2021	5.30	Put	Bond Future	173.9000	0.1739	175.0200	0.1750	0.644	0	0	0
2020/10/21	R023	05/08/2021	5.29	Call	Bond Future	1,571.5700	1.5716	1,562.8300	1.5628	(0.556)	0	0	0
2020/10/21	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R023	04/11/2021	4.90	Call	Bond Future	597.5300	0.5975	587.9500	0.5880	(1.603)	0	0	0
2020/10/21	R023	04/11/2021			Bond Future	4.4367	105.6501	4.4440	105.6405	0.167	0.0000	0.0000	0
2020/10/21	R023	04/11/2021	4.91	Call	Bond Future	610.3700	0.6104	600.7900	0.6008	(1.570)	0	0	0
2020/10/21	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R023	04/11/2021	4.92	Call	Bond Future	623.2100	0.6232	613.6300	0.6136	(1.537)	0	0	0
2020/10/21	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R035	05/11/2020	10.34	Put	Bond Future	5,425.8300	5.4258	5,126.1500	5.1262	(5.523)	0	0	0
2020/10/21	R035	05/11/2020			Bond Future	11.1689	85.5131	11.1205	85.8143	(0.434)	0.0000	0.0000	99,677
2020/10/21	R035	05/11/2020	10.33	Call	Bond Future	40.8200	0.0408	42.2000	0.0422	3.381	0	0	0
2020/10/21	R035	05/11/2020	10.33	Put	Bond Future	5,491.4700	5.4915	5,191.6300	5.1916	(5.460)	0	0	0
2020/10/21	R035	05/11/2020	10.34	Call	Bond Future	43.1800	0.0432	44.7200	0.0447	3.566	0	0	0
2020/10/21	R035	05/11/2020	10.32	Call	Bond Future	38.5600	0.0386	39.7900	0.0398	3.190	0	0	0
2020/10/21	R035	05/11/2020	10.32	Put	Bond Future	5,557.2900	5.5573	5,257.3000	5.2573	(5.398)	0	0	0
2020/10/21	R035	04/02/2021	10.14	Put	Bond Future	8,993.6100	8.9936	8,717.0200	8.7170	(3.075)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	R035	04/02/2021	11.14	Put	Bond Future	4,343.9100	4.3439	4,137.6500	4.1376	(4.748)	0	0	650
2020/10/21	R035	04/02/2021	10.05	Call	Bond Future	659.5700	0.6596	682.4700	0.6825	3.472	0	0	0
2020/10/21	R035	04/02/2021	10.04	Put	Bond Future	9,586.1000	9.5861	9,305.5100	9.3055	(2.927)	0	0	0
2020/10/21	R035	04/02/2021			Bond Future	11.4206	86.3508	11.3702	86.6539	(0.441)	0.0000	0.0000	0
2020/10/21	R035	04/02/2021	10.14	Call	Bond Future	751.1100	0.7511	777.6200	0.7776	3.529	0	0	0
2020/10/21	R035	04/02/2021	10.06	Call	Bond Future	669.2900	0.6693	692.5800	0.6926	3.480	0	0	0
2020/10/21	R035	04/02/2021	10.06	Put	Bond Future	9,466.0900	9.4661	9,186.2800	9.1863	(2.956)	0	0	0
2020/10/21	R035	04/02/2021	11.14	Call	Bond Future	2,634.8100	2.6348	2,731.6500	2.7317	3.675	0	0	0
2020/10/21	R035	04/02/2021	10.05	Put	Bond Future	9,526.0000	9.5260	9,245.8000	9.2458	(2.941)	0	0	0
2020/10/21	R035	04/02/2021	10.04	Call	Bond Future	649.9600	0.6500	672.4700	0.6725	3.463	0	0	0
2020/10/21	R035	06/05/2021	11.55	Call	Bond Future	3,927.4800	3.9275	4,096.2000	4.0962	4.296	0	0	0
2020/10/21	R035	06/05/2021	12.77	Call	Bond Future	8,151.1300	8.1511	8,385.4400	8.3854	2.875	0	0	0
2020/10/21	R035	06/05/2021	10.24	Put	Bond Future	10,123.7400	10.1237	9,893.4200	9.8934	(2.275)	0	0	0
2020/10/21	R035	06/05/2021	12.37	Call	Bond Future	6,631.5400	6.6315	6,850.2900	6.8503	3.299	0	0	0
2020/10/21	R035	06/05/2021	12.35	Put	Bond Future	2,702.5200	2.7025	2,615.0800	2.6151	(3.235)	0	0	0
2020/10/21	R035	06/05/2021			Bond Future	11.6626	82.8031	11.6103	83.1083	(0.449)	0.0000	0.0000	0
2020/10/21	R035	06/05/2021	12.37	Put	Bond Future	2,668.3500	2.6683	2,581.9000	2.5819	(3.240)	0	0	0
2020/10/21	R035	06/05/2021	12.35	Call	Bond Future	6,557.6600	6.5577	6,775.4200	6.7754	3.321	0	0	0
2020/10/21	R035	06/05/2021	11.55	Put	Bond Future	4,586.4000	4.5864	4,449.9200	4.4499	(2.976)	0	0	1,650
2020/10/21	R035	06/05/2021	12.77	Put	Bond Future	2,073.7400	2.0737	2,002.8500	2.0028	(3.418)	0	0	1,650
2020/10/21	R035	06/05/2021	10.24	Call	Bond Future	1,188.4800	1.1885	1,263.3600	1.2634	6.300	0	0	793
2020/10/21	R035	06/05/2021	12.36	Put	Bond Future	2,685.3800	2.6854	2,598.4400	2.5984	(3.238)	0	0	0
2020/10/21	R035	06/05/2021	10.81	Put	Bond Future	7,266.3400	7.2663	7,073.6400	7.0736	(2.652)	0	0	0
2020/10/21	R035	06/05/2021	10.81	Call	Bond Future	2,075.9700	2.0760	2,188.4700	2.1885	5.419	0	0	1,650
2020/10/21	R035	06/05/2021	11.32	Call	Bond Future	3,287.3900	3.2874	3,441.5600	3.4416	4.690	0	0	0
2020/10/21	R035	06/05/2021	11.32	Put	Bond Future	5,316.5300	5.3165	5,165.5000	5.1655	(2.841)	0	0	793
2020/10/21	R035	06/05/2021	12.02	Call	Bond Future	5,386.9100	5.3869	5,587.0400	5.5870	3.715	0	0	0
2020/10/21	R035	06/05/2021	12.02	Put	Bond Future	3,347.7500	3.3477	3,242.6800	3.2427	(3.139)	0	0	793
2020/10/21	R035	06/05/2021	12.36	Call	Bond Future	6,594.5700	6.5946	6,812.8300	6.8128	3.310	0	0	0
2020/10/21	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/10/21	R035	05/08/2021			Bond Future	11.9216	83.7061	11.8670	84.0143	(0.458)	0.0000	0.0000	0
2020/10/21	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/21	R035	05/08/2021	5.29	Put	Bond Future	54,617.8900	54.6179	54,309.7100	54.3097	(0.564)	0	0	0
2020/10/21	R035	05/08/2021	5.31	Put	Bond Future	54,384.6100	54.3846	54,076.4200	54.0764	(0.567)	0	0	0
2020/10/21	R035	05/08/2021	5.30	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/10/21	R035	05/08/2021	5.30	Put	Bond Future	54,501.1900	54.5012	54,193.0000	54.1930	(0.565)	0	0	0
2020/10/21	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R035	04/11/2021			Bond Future	12.1993	80.0717	12.1422	80.3832	(0.468)	0.0000	0.0000	0
2020/10/21	R035	04/11/2021	12.52	Call	Bond Future	1,715.7800	1.7158	2,027.3300	2.0273	18.158	0	0	0
2020/10/21	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R035	04/11/2021	12.53	Call	Bond Future	1,768.3900	1.7684	2,079.9400	2.0799	17.618	0	0	0
2020/10/21	R035	04/11/2021	12.51	Call	Bond Future	1,663.1100	1.6631	1,974.6600	1.9747	18.733	0	0	0
2020/10/21	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R186	05/11/2020	8.65	Call	Bond Future	8,175.4700	8.1755	8,288.8100	8.2888	1.386	0	0	0
2020/10/21	R186	05/11/2020	8.64	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/21	R186	05/11/2020	7.50	Call	Bond Future	2,406.8000	2.4068	2,501.6800	2.5017	3.942	0	0	80
2020/10/21	R186	05/11/2020	8.00	Put	Bond Future	3.0000	0.0030	1.9400	0.0019	(35.333)	0	0	0

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2020/10/21	R186	05/11/2020			Bond Future	7.0650	120.8711	7.0441	120.9844	(0.297)	0.0000	0.0000	86,186
2020/10/21	R186	05/11/2020	8.66	Call	Bond Future	8,224.7100	8.2247	8,338.0500	8.3380	1.378	0	0	0
2020/10/21	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R186	05/11/2020	7.00	Put	Bond Future	900.4900	0.9005	809.4700	0.8095	(10.108)	0	0	0
2020/10/21	R186	05/11/2020	7.00	Call	Bond Future	548.6700	0.5487	570.9900	0.5710	4.068	0	0	1,200
2020/10/21	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R186	05/11/2020	8.64	Call	Bond Future	8,126.2100	8.1262	8,239.5400	8.2395	1.395	0	0	0
2020/10/21	R186	05/11/2020	6.50	Put	Bond Future	3,127.7200	3.1277	3,012.7500	3.0127	(3.676)	0	0	0
2020/10/21	R186	05/11/2020	7.50	Put	Bond Future	87.8900	0.0879	69.4300	0.0694	(21.004)	0	0	0
2020/10/21	R186	05/11/2020	8.00	Call	Bond Future	4,916.1800	4.9162	5,028.4600	5.0285	2.284	0	0	1,200
2020/10/21	R186	05/11/2020	7.84	Put	Bond Future	9.7500	0.0098	6.8300	0.0068	(29.949)	0	0	0
2020/10/21	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R186	05/11/2020	6.50	Call	Bond Future	26.1900	0.0262	24.5600	0.0246	(6.224)	0	0	80
2020/10/21	R186	05/11/2020	7.84	Call	Bond Future	4,100.9300	4.1009	4,211.3500	4.2113	2.693	0	0	0
2020/10/21	R186	05/11/2020	8.34	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2020/10/21	R186	05/11/2020	8.34	Call	Bond Future	6,635.0300	6.6350	6,748.2700	6.7483	1.707	0	0	0
2020/10/21	R186	05/11/2020	9.26	Call	Bond Future	11,127.8700	11.1279	11,241.2100	11.2412	1.019	0	0	0
2020/10/21	R186	04/02/2021	8.15	Call	Bond Future	5,099.0900	5.0991	5,193.1200	5.1931	1.844	0	0	0
2020/10/21	R186	04/02/2021			Bond Future	7.2398	116.7771	7.2178	116.8901	(0.303)	0.0000	0.0000	181
2020/10/21	R186	04/02/2021	8.15	Put	Bond Future	526.1200	0.5261	507.1200	0.5071	(3.611)	0	0	0
2020/10/21	R186	04/02/2021	8.00	Put	Bond Future	662.4500	0.6625	638.3600	0.6384	(3.637)	0	0	15,177
2020/10/21	R186	04/02/2021	8.16	Call	Bond Future	5,139.9800	5.1400	5,234.2600	5.2343	1.834	0	0	0
2020/10/21	R186	04/02/2021	8.17	Put	Bond Future	509.9500	0.5099	491.6000	0.4916	(3.598)	0	0	0
2020/10/21	R186	04/02/2021	8.00	Call	Bond Future	4,497.7800	4.4978	4,586.7200	4.5867	1.977	0	0	0
2020/10/21	R186	04/02/2021	8.16	Put	Bond Future	518.0600	0.5181	499.3100	0.4993	(3.619)	0	0	0
2020/10/21	R186	04/02/2021	8.17	Call	Bond Future	5,180.8000	5.1808	5,275.4800	5.2755	1.828	0	0	0
2020/10/21	R186	06/05/2021	10.77	Call	Bond Future	15,116.5800	15.1166	15,226.9500	15.2269	0.730	0	0	0
2020/10/21	R186	06/05/2021	10.76	Put	Bond Future	14.1100	0.0141	11.8000	0.0118	(16.371)	0	0	0
2020/10/21	R186	06/05/2021			Bond Future	7.4102	118.0304	7.3873	118.1430	(0.309)	0.0000	0.0000	0
2020/10/21	R186	06/05/2021	10.78	Call	Bond Future	15,157.3000	15.1573	15,267.7200	15.2677	0.728	0	0	0
2020/10/21	R186	06/05/2021	10.78	Put	Bond Future	13.4900	0.0135	11.2700	0.0113	(16.457)	0	0	0
2020/10/21	R186	06/05/2021	10.77	Put	Bond Future	13.8000	0.0138	11.5300	0.0115	(16.449)	0	0	0
2020/10/21	R186	06/05/2021	10.76	Call	Bond Future	15,075.8400	15.0758	15,186.1700	15.1862	0.732	0	0	0
2020/10/21	R186	05/08/2021	8.61	Call	Bond Future	5,498.2700	5.4983	5,581.2800	5.5813	1.510	0	0	0
2020/10/21	R186	05/08/2021	8.62	Put	Bond Future	875.5200	0.8755	843.3600	0.8434	(3.673)	0	0	0
2020/10/21	R186	05/08/2021			Bond Future	7.5965	114.0360	7.5723	114.1493	(0.319)	0.0000	0.0000	0
2020/10/21	R186	05/08/2021	8.61	Put	Bond Future	884.1900	0.8842	853.8900	0.8539	(3.427)	0	0	0
2020/10/21	R186	05/08/2021	8.62	Call	Bond Future	5,533.9400	5.5339	5,615.0900	5.6151	1.466	0	0	0
2020/10/21	R186	05/08/2021	8.63	Call	Bond Future	5,569.3600	5.5694	5,648.9600	5.6490	1.429	0	0	0
2020/10/21	R186	05/08/2021	8.63	Put	Bond Future	866.6400	0.8666	832.9300	0.8329	(3.890)	0	0	0
2020/10/21	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R186	04/11/2021	8.10	Call	Bond Future	1,261.7000	1.2617	1,376.5900	1.3766	9.106	0	0	0
2020/10/21	R186	04/11/2021			Bond Future	7.8136	115.1779	7.7877	115.2928	(0.331)	0.0000	0.0000	0
2020/10/21	R186	04/11/2021	8.11	Call	Bond Future	1,305.4300	1.3054	1,420.3200	1.4203	8.801	0	0	0
2020/10/21	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R186	04/11/2021	8.09	Call	Bond Future	1,217.9600	1.2180	1,332.8500	1.3328	9.433	0	0	0
2020/10/21	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	R197	05/11/2020			Bond Future	316.0762	316.0762	316.6982	316.6982	0.197	0.0000	0.0000	2,902
2020/10/21	R197	04/02/2021			Bond Future	311.4044	311.4044	312.0288	312.0288	0.201	0.0000	0.0000	1,400
2020/10/21	R197	06/05/2021			Bond Future	314.8202	314.8202	315.4472	315.4472	0.199	0.0000	0.0000	0
2020/10/21	R197	05/08/2021			Bond Future	310.3275	310.3275	310.9602	310.9602	0.204	0.0000	0.0000	0
2020/10/21	R197	04/11/2021			Bond Future	313.5088	313.5088	314.1492	314.1492	0.204	0.0000	0.0000	0
2020/10/21	R202	05/11/2020			Bond Future	213.0363	213.0363	213.3174	213.3174	0.132	0.0000	0.0000	6,003
2020/10/21	R202	04/02/2021			Bond Future	211.0082	211.0082	211.2898	211.2898	0.133	0.0000	0.0000	1,904
2020/10/21	R202	06/05/2021			Bond Future	213.3227	213.3227	213.6043	213.6043	0.132	0.0000	0.0000	0
2020/10/21	R202	05/08/2021			Bond Future	211.4497	211.4497	211.7336	211.7336	0.134	0.0000	0.0000	0
2020/10/21	R202	04/11/2021			Bond Future	213.6179	213.6179	213.9054	213.9054	0.135	0.0000	0.0000	0
2020/10/21	R208	05/11/2020	4.78	Call	Bond Future	530.4200	0.5304	495.5700	0.4956	(6.570)	0	0	0
2020/10/21	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R208	05/11/2020			Bond Future	3.4094	102.0312	3.4990	101.9963	2.628	0.0000	0.0000	7,525
2020/10/21	R208	05/11/2020	4.79	Call	Bond Future	534.2700	0.5343	499.4200	0.4994	(6.523)	0	0	0
2020/10/21	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R208	05/11/2020	4.77	Call	Bond Future	526.5700	0.5266	491.7200	0.4917	(6.618)	0	0	0
2020/10/21	R209	05/11/2020	10.02	Call	Bond Future	30.2500	0.0302	27.6900	0.0277	(8.463)	0	0	0
2020/10/21	R209	05/11/2020			Bond Future	10.9315	66.1899	10.8944	66.3918	(0.339)	0.0000	0.0000	28,016
2020/10/21	R209	05/11/2020	10.00	Call	Bond Future	27.0800	0.0271	24.6200	0.0246	(9.084)	0	0	0
2020/10/21	R209	05/11/2020	10.00	Put	Bond Future	5,382.7400	5.3827	5,178.3400	5.1783	(3.797)	0	0	0
2020/10/21	R209	05/11/2020	10.02	Put	Bond Future	5,264.4000	5.2644	5,059.9000	5.0599	(3.885)	0	0	0
2020/10/21	R209	05/11/2020	10.01	Call	Bond Future	28.6300	0.0286	26.1200	0.0261	(8.767)	0	0	0
2020/10/21	R209	05/11/2020	10.01	Put	Bond Future	5,323.5000	5.3235	5,119.0500	5.1190	(3.841)	0	0	0
2020/10/21	R209	04/02/2021	10.12	Put	Bond Future	6,798.0700	6.7981	6,604.7400	6.6047	(2.844)	0	0	0
2020/10/21	R209	04/02/2021			Bond Future	11.1441	66.8383	11.1057	67.0414	(0.345)	0.0000	0.0000	0
2020/10/21	R209	04/02/2021	10.11	Call	Bond Future	1,033.0400	1.0330	1,042.6100	1.0426	0.926	0	0	0
2020/10/21	R209	04/02/2021	10.11	Put	Bond Future	6,845.1000	6.8451	6,651.5000	6.6515	(2.828)	0	0	0
2020/10/21	R209	04/02/2021	10.12	Call	Bond Future	1,045.7600	1.0458	1,055.6000	1.0556	0.941	0	0	0
2020/10/21	R209	04/02/2021	10.10	Call	Bond Future	1,020.4400	1.0204	1,029.7300	1.0297	0.910	0	0	0
2020/10/21	R209	04/02/2021	10.10	Put	Bond Future	6,892.3200	6.8923	6,698.4400	6.6984	(2.813)	0	0	0
2020/10/21	R209	06/05/2021	12.25	Put	Bond Future	2,075.6900	2.0757	2,086.5400	2.0865	0.523	0	0	8,150
2020/10/21	R209	06/05/2021	12.23	Put	Bond Future	2,102.6500	2.1026	2,112.3900	2.1124	0.463	0	0	0
2020/10/21	R209	06/05/2021	12.22	Call	Bond Future	6,346.0600	6.3461	6,559.8100	6.5598	3.368	0	0	0
2020/10/21	R209	06/05/2021			Bond Future	11.3541	64.4154	11.3144	64.6199	(0.350)	0.0000	0.0000	2,975
2020/10/21	R209	06/05/2021	10.25	Put	Bond Future	7,574.9900	7.5750	7,412.0700	7.4121	(2.151)	0	0	0
2020/10/21	R209	06/05/2021	10.25	Call	Bond Future	1,517.2700	1.5173	1,558.8400	1.5588	2.740	0	0	5,825
2020/10/21	R209	06/05/2021	11.25	Call	Bond Future	3,508.3700	3.5084	3,641.1600	3.6412	3.785	0	0	0
2020/10/21	R209	06/05/2021	11.25	Put	Bond Future	4,046.3400	4.0463	3,974.6400	3.9746	(1.772)	0	0	8,150
2020/10/21	R209	06/05/2021	12.25	Call	Bond Future	6,444.6200	6.4446	6,659.9600	6.6600	3.341	0	0	0
2020/10/21	R209	06/05/2021	12.23	Call	Bond Future	6,378.9300	6.3789	6,593.1600	6.5932	3.358	0	0	0
2020/10/21	R209	06/05/2021	12.22	Put	Bond Future	2,116.1800	2.1162	2,125.4400	2.1254	0.438	0	0	0
2020/10/21	R209	06/05/2021	12.24	Call	Bond Future	6,411.8400	6.4118	6,626.5500	6.6265	3.349	0	0	0
2020/10/21	R209	06/05/2021	12.24	Put	Bond Future	2,089.2000	2.0892	2,099.4200	2.0994	0.489	0	0	0
2020/10/21	R209	05/08/2021	11.81	Put	Bond Future	3,265.8800	3.2659	3,189.3100	3.1893	(2.345)	0	0	0

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2020/10/21	R209	05/08/2021			Bond Future	11.5736	65.1180	11.5324	65.3244	(0.356)	0.0000	0.0000	0
2020/10/21	R209	05/08/2021	11.80	Call	Bond Future	4,403.0000	4.4030	4,531.4900	4.5315	2.918	0	0	0
2020/10/21	R209	05/08/2021	11.80	Put	Bond Future	3,287.0600	3.2871	3,209.1800	3.2092	(2.369)	0	0	0
2020/10/21	R209	05/08/2021	11.81	Call	Bond Future	4,430.4500	4.4305	4,560.2500	4.5602	2.930	0	0	0
2020/10/21	R209	05/08/2021	11.79	Call	Bond Future	4,375.6100	4.3756	4,503.0300	4.5030	2.912	0	0	0
2020/10/21	R209	05/08/2021	11.79	Put	Bond Future	3,308.3600	3.3084	3,229.4100	3.2294	(2.386)	0	0	0
2020/10/21	R209	04/11/2021	12.19	Call	Bond Future	1,811.2800	1.8113	2,019.9800	2.0200	11.522	0	0	0
2020/10/21	R209	04/11/2021	12.17	Call	Bond Future	1,718.2700	1.7183	1,926.9700	1.9270	12.146	0	0	0
2020/10/21	R209	04/11/2021			Bond Future	11.8084	62.6311	11.7655	62.8398	(0.363)	0.0000	0.0000	0
2020/10/21	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R209	04/11/2021	12.18	Call	Bond Future	1,764.8000	1.7648	1,973.5000	1.9735	11.826	0	0	0
2020/10/21	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R210	05/11/2020			Bond Future	187.8390	187.8390	187.8274	187.8274	(0.006)	0.0000	0.0000	1,586
2020/10/21	R210	04/02/2021			Bond Future	189.7257	189.7257	189.7119	189.7119	(0.007)	0.0000	0.0000	644
2020/10/21	R210	06/05/2021			Bond Future	189.0941	189.0941	189.0777	189.0777	(0.009)	0.0000	0.0000	0
2020/10/21	R210	05/08/2021			Bond Future	191.2005	191.2005	191.1830	191.1830	(0.009)	0.0000	0.0000	0
2020/10/21	R210	04/11/2021			Bond Future	190.4240	190.4240	190.4070	190.4070	(0.009)	0.0000	0.0000	0
2020/10/21	R212	05/11/2020			Bond Future	170.7824	170.7824	170.9762	170.9762	0.113	0.0000	0.0000	7,139
2020/10/21	R212	04/02/2021			Bond Future	170.2009	170.2009	170.3946	170.3946	0.114	0.0000	0.0000	1,526
2020/10/21	R212	06/05/2021			Bond Future	172.0680	172.0680	172.2615	172.2615	0.112	0.0000	0.0000	0
2020/10/21	R212	05/08/2021			Bond Future	171.6539	171.6539	171.8489	171.8489	0.114	0.0000	0.0000	0
2020/10/21	R212	04/11/2021			Bond Future	173.4140	173.4140	173.6116	173.6116	0.114	0.0000	0.0000	0
2020/10/21	R213	05/11/2020	9.60	Put	Bond Future	1,800.0800	1.8001	1,630.6100	1.6306	(9.415)	0	0	0
2020/10/21	R213	05/11/2020	9.59	Call	Bond Future	461.6500	0.4616	500.8900	0.5009	8.500	0	0	0
2020/10/21	R213	05/11/2020			Bond Future	9.8334	83.2553	9.7960	83.4653	(0.381)	0.0000	0.0000	16,600
2020/10/21	R213	05/11/2020	9.60	Call	Bond Future	479.0100	0.4790	519.5500	0.5195	8.463	0	0	0
2020/10/21	R213	05/11/2020	9.59	Put	Bond Future	1,839.9500	1.8400	1,669.1800	1.6692	(9.281)	0	0	0
2020/10/21	R213	05/11/2020	9.61	Call	Bond Future	496.8300	0.4968	538.6200	0.5386	8.411	0	0	0
2020/10/21	R213	05/11/2020	9.61	Put	Bond Future	1,760.7200	1.7607	1,592.5000	1.5925	(9.554)	0	0	0
2020/10/21	R213	04/02/2021	9.40	Call	Bond Future	1,352.0700	1.3521	1,399.7700	1.3998	3.528	0	0	0
2020/10/21	R213	04/02/2021	9.39	Put	Bond Future	5,054.9900	5.0550	4,890.5400	4.8905	(3.253)	0	0	0
2020/10/21	R213	04/02/2021			Bond Future	10.0556	84.0708	10.0168	84.2820	(0.386)	0.0000	0.0000	0
2020/10/21	R213	04/02/2021	9.41	Call	Bond Future	1,369.4800	1.3695	1,418.2200	1.4182	3.559	0	0	0
2020/10/21	R213	04/02/2021	9.41	Put	Bond Future	4,974.6700	4.9747	4,812.2900	4.8123	(3.264)	0	0	0
2020/10/21	R213	04/02/2021	9.40	Put	Bond Future	5,014.7300	5.0147	4,851.3100	4.8513	(3.259)	0	0	0
2020/10/21	R213	04/02/2021	9.39	Call	Bond Future	1,334.8000	1.3348	1,381.4700	1.3815	3.496	0	0	0
2020/10/21	R213	06/05/2021	11.91	Put	Bond Future	921.5600	0.9216	873.8900	0.8739	(5.173)	0	0	0
2020/10/21	R213	06/05/2021			Bond Future	10.2685	81.4438	10.2282	81.6560	(0.392)	0.0000	0.0000	0
2020/10/21	R213	06/05/2021	11.90	Call	Bond Future	8,948.3900	8.9484	9,112.6200	9.1126	1.835	0	0	0
2020/10/21	R213	06/05/2021	11.90	Put	Bond Future	930.8600	0.9309	882.8400	0.8828	(5.159)	0	0	0
2020/10/21	R213	06/05/2021	11.91	Call	Bond Future	8,984.8700	8.9849	9,149.4500	9.1495	1.832	0	0	0
2020/10/21	R213	06/05/2021	11.89	Call	Bond Future	8,911.9500	8.9120	9,075.8400	9.0758	1.839	0	0	0
2020/10/21	R213	06/05/2021	11.89	Put	Bond Future	940.2400	0.9402	891.8800	0.8919	(5.143)	0	0	0
2020/10/21	R213	05/08/2021	10.85	Call	Bond Future	4,482.5000	4.4825	4,609.0300	4.6090	2.823	0	0	0

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2020/10/21	R213	05/08/2021	10.84	Put	Bond Future	2,727.3500	2.7274	2,638.9100	2.6389	(3.243)	0	0	0
2020/10/21	R213	05/08/2021			Bond Future	10.4969	82.3318	10.4550	82.5460	(0.399)	0.0000	0.0000	0
2020/10/21	R213	05/08/2021	10.86	Call	Bond Future	4,512.1600	4.5122	4,640.0000	4.6400	2.833	0	0	0
2020/10/21	R213	05/08/2021	10.86	Put	Bond Future	2,687.8400	2.6878	2,601.4500	2.6014	(3.214)	0	0	0
2020/10/21	R213	05/08/2021	10.85	Put	Bond Future	2,707.6800	2.7077	2,619.9800	2.6200	(3.239)	0	0	0
2020/10/21	R213	05/08/2021	10.84	Call	Bond Future	4,452.6300	4.4526	4,578.4200	4.5784	2.825	0	0	0
2020/10/21	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R213	04/11/2021			Bond Future	10.7467	79.6288	10.7029	79.8455	(0.408)	0.0000	0.0000	0
2020/10/21	R213	04/11/2021	11.10	Call	Bond Future	1,719.1900	1.7192	1,935.8400	1.9358	12.602	0	0	0
2020/10/21	R213	04/11/2021	11.11	Call	Bond Future	1,767.1400	1.7671	1,983.7900	1.9838	12.260	0	0	0
2020/10/21	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R213	04/11/2021	11.09	Call	Bond Future	1,671.2100	1.6712	1,887.8600	1.8879	12.964	0	0	0
2020/10/21	R214	05/11/2020	10.26	Put	Bond Future	6,375.9600	6.3760	6,119.8900	6.1199	(4.016)	0	0	0
2020/10/21	R214	05/11/2020			Bond Future	11.3526	63.0508	11.3052	63.3066	(0.417)	0.0000	0.0000	17,463
2020/10/21	R214	05/11/2020	10.25	Call	Bond Future	11.8600	0.0119	11.5600	0.0116	(2.530)	0	0	0
2020/10/21	R214	05/11/2020	10.25	Put	Bond Future	6,438.2200	6.4382	6,182.1200	6.1821	(3.978)	0	0	0
2020/10/21	R214	05/11/2020	10.26	Call	Bond Future	12.5900	0.0126	12.3200	0.0123	(2.145)	0	0	0
2020/10/21	R214	05/11/2020	10.24	Call	Bond Future	11.1600	0.0112	10.8500	0.0108	(2.778)	0	0	0
2020/10/21	R214	05/11/2020	10.24	Put	Bond Future	6,500.6100	6.5006	6,244.5000	6.2445	(3.940)	0	0	0
2020/10/21	R214	04/02/2021	10.33	Call	Bond Future	845.3200	0.8453	881.3100	0.8813	4.258	0	0	0
2020/10/21	R214	04/02/2021			Bond Future	11.5710	63.6685	11.5218	63.9260	(0.425)	0.0000	0.0000	0
2020/10/21	R214	04/02/2021	10.31	Call	Bond Future	823.8000	0.8238	858.9200	0.8589	4.263	0	0	0
2020/10/21	R214	04/02/2021	10.31	Put	Bond Future	8,024.4200	8.0244	7,802.0100	7.8020	(2.772)	0	0	0
2020/10/21	R214	04/02/2021	10.33	Put	Bond Future	7,921.3200	7.9213	7,699.7800	7.6998	(2.797)	0	0	0
2020/10/21	R214	04/02/2021	10.32	Call	Bond Future	834.5100	0.8345	870.0600	0.8701	4.260	0	0	0
2020/10/21	R214	04/02/2021	10.32	Put	Bond Future	7,972.7800	7.9728	7,750.8000	7.7508	(2.784)	0	0	0
2020/10/21	R214	06/05/2021	12.26	Call	Bond Future	5,215.0800	5.2151	5,389.5100	5.3895	3.345	0	0	0
2020/10/21	R214	06/05/2021	12.25	Put	Bond Future	2,876.1000	2.8761	2,790.6400	2.7906	(2.971)	0	0	0
2020/10/21	R214	06/05/2021			Bond Future	11.7797	61.0747	11.7287	61.3341	(0.433)	0.0000	0.0000	0
2020/10/21	R214	06/05/2021	12.27	Call	Bond Future	5,245.3800	5.2454	5,420.2500	5.4202	3.334	0	0	0
2020/10/21	R214	06/05/2021	12.27	Put	Bond Future	2,841.5400	2.8415	2,756.9600	2.7570	(2.977)	0	0	0
2020/10/21	R214	06/05/2021	12.26	Put	Bond Future	2,858.6800	2.8587	2,773.6600	2.7737	(2.974)	0	0	0
2020/10/21	R214	06/05/2021	12.25	Call	Bond Future	5,184.9900	5.1850	5,358.9800	5.3590	3.356	0	0	0
2020/10/21	R214	05/08/2021	12.01	Call	Bond Future	3,930.3300	3.9303	4,055.9600	4.0560	3.196	0	0	0
2020/10/21	R214	05/08/2021			Bond Future	12.0014	61.7408	11.9483	62.0028	(0.442)	0.0000	0.0000	0
2020/10/21	R214	05/08/2021	12.01	Put	Bond Future	3,888.1100	3.8881	3,751.7400	3.7517	(3.507)	0	0	0
2020/10/21	R214	05/08/2021	12.03	Put	Bond Future	3,840.9000	3.8409	3,705.5900	3.7056	(3.523)	0	0	0
2020/10/21	R214	05/08/2021	12.02	Call	Bond Future	3,955.8500	3.9558	4,082.0100	4.0820	3.189	0	0	0
2020/10/21	R214	05/08/2021	12.02	Put	Bond Future	3,864.5500	3.8645	3,728.7100	3.7287	(3.515)	0	0	0
2020/10/21	R214	05/08/2021	12.03	Call	Bond Future	3,981.2200	3.9812	4,107.9100	4.1079	3.182	0	0	0
2020/10/21	R214	04/11/2021	12.47	Call	Bond Future	1,091.9300	1.0919	1,356.7600	1.3568	24.253	0	0	0
2020/10/21	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R214	04/11/2021			Bond Future	12.2373	59.0833	12.1819	59.3482	(0.452)	0.0000	0.0000	0
2020/10/21	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R214	04/11/2021	12.48	Call	Bond Future	1,138.0900	1.1381	1,402.9200	1.4029	23.270	0	0	0
2020/10/21	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/21	R214	04/11/2021	12.46	Call	Bond Future	1,045.7000	1.0457	1,310.5300	1.3105	25.326	0	0	0
2020/10/21	R248	05/11/2020	10.03	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2020/10/21	R248	05/11/2020	10.02	Put	Bond Future	12,038.2900	12.0383	11,696.0200	11.6960	(2.843)	0	0	0
2020/10/21	R248	05/11/2020			Bond Future	11.6607	77.8560	11.6077	78.1983	(0.454)	0.0000	0.0000	113,043
2020/10/21	R248	05/11/2020	10.04	Call	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2020/10/21	R248	05/11/2020	10.04	Put	Bond Future	11,871.7500	11.8717	11,529.4700	11.5295	(2.883)	0	0	0
2020/10/21	R248	05/11/2020	11.00	Put	Bond Future	4,589.6800	4.5897	4,260.8800	4.2609	(7.164)	0	0	0
2020/10/21	R248	05/11/2020	11.00	Call	Bond Future	112.9000	0.1129	126.3700	0.1264	11.931	0	0	950
2020/10/21	R248	05/11/2020	10.00	Put	Bond Future	12,205.3900	12.2054	11,863.1100	11.8631	(2.804)	0	0	0
2020/10/21	R248	05/11/2020	10.00	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	950
2020/10/21	R248	05/11/2020	10.03	Put	Bond Future	11,954.9400	11.9549	11,612.6700	11.6127	(2.863)	0	0	0
2020/10/21	R248	05/11/2020	10.02	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2020/10/21	R248	04/02/2021	10.75	Call	Bond Future	944.0200	0.9440	1,005.5900	1.0056	6.522	0	0	2,590
2020/10/21	R248	04/02/2021	10.47	Put	Bond Future	10,522.9400	10.5229	10,221.5300	10.2215	(2.864)	0	0	0
2020/10/21	R248	04/02/2021	10.46	Call	Bond Future	615.7400	0.6157	658.5000	0.6585	6.944	0	0	0
2020/10/21	R248	04/02/2021			Bond Future	11.8960	78.6187	11.8407	78.9635	(0.465)	0.0000	0.0000	0
2020/10/21	R248	04/02/2021	10.75	Put	Bond Future	8,720.5400	8.7205	8,437.3700	8.4374	(3.247)	0	0	0
2020/10/21	R248	04/02/2021	11.50	Put	Bond Future	5,003.7000	5.0037	4,790.2800	4.7903	(4.265)	0	0	0
2020/10/21	R248	04/02/2021	11.50	Call	Bond Future	2,469.9900	2.4700	2,601.3100	2.6013	5.317	0	0	2,590
2020/10/21	R248	04/02/2021	10.47	Call	Bond Future	625.3900	0.6254	668.7200	0.6687	6.928	0	0	0
2020/10/21	R248	04/02/2021	10.46	Put	Bond Future	10,590.8100	10.5908	10,288.8300	10.2888	(2.851)	0	0	0
2020/10/21	R248	04/02/2021	10.48	Call	Bond Future	635.1400	0.6351	679.0600	0.6791	6.915	0	0	0
2020/10/21	R248	04/02/2021	10.48	Put	Bond Future	10,455.3000	10.4553	10,154.4800	10.1545	(2.877)	0	0	0
2020/10/21	R248	06/05/2021	12.36	Call	Bond Future	5,265.6700	5.2657	5,581.8100	5.5818	6.004	0	0	0
2020/10/21	R248	06/05/2021			Bond Future	12.1219	75.0511	12.0643	75.3985	(0.475)	0.0000	0.0000	0
2020/10/21	R248	06/05/2021	12.34	Call	Bond Future	5,200.4800	5.2005	5,513.3400	5.5133	6.016	0	0	0
2020/10/21	R248	06/05/2021	12.34	Put	Bond Future	3,912.3000	3.9123	3,877.7900	3.8778	(0.882)	0	0	0
2020/10/21	R248	06/05/2021	12.36	Put	Bond Future	3,861.4000	3.8614	3,830.1700	3.8302	(0.809)	0	0	0
2020/10/21	R248	06/05/2021	12.35	Call	Bond Future	5,233.0400	5.2330	5,547.5500	5.5475	6.010	0	0	0
2020/10/21	R248	06/05/2021	12.35	Put	Bond Future	3,886.7700	3.8868	3,853.9100	3.8539	(0.845)	0	0	0
2020/10/21	R248	05/08/2021	12.51	Put	Bond Future	4,039.5300	4.0395	3,901.7600	3.9018	(3.411)	0	0	0
2020/10/21	R248	05/08/2021			Bond Future	12.3632	75.8697	12.3029	76.2205	(0.488)	0.0000	0.0000	0
2020/10/21	R248	05/08/2021	12.51	Call	Bond Future	4,880.4000	4.8804	5,093.4400	5.0934	4.365	0	0	0
2020/10/21	R248	05/08/2021	12.52	Call	Bond Future	4,911.2000	4.9112	5,125.9900	5.1260	4.373	0	0	0
2020/10/21	R248	05/08/2021	12.50	Put	Bond Future	4,065.2600	4.0653	3,925.7300	3.9257	(3.432)	0	0	0
2020/10/21	R248	05/08/2021	12.52	Put	Bond Future	4,013.6900	4.0137	3,877.6700	3.8777	(3.389)	0	0	0
2020/10/21	R248	05/08/2021	12.50	Call	Bond Future	4,849.4000	4.8494	5,060.6800	5.0607	4.357	0	0	0
2020/10/21	R248	04/11/2021	12.85	Call	Bond Future	1,261.4200	1.2614	1,616.0300	1.6160	28.112	0	0	0
2020/10/21	R248	04/11/2021			Bond Future	12.6202	72.2197	12.5569	72.5743	(0.501)	0.0000	0.0000	0
2020/10/21	R248	04/11/2021	12.83	Call	Bond Future	1,153.2800	1.1533	1,507.8900	1.5079	30.748	0	0	0
2020/10/21	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/21	R248	04/11/2021	12.84	Call	Bond Future	1,207.3900	1.2074	1,562.0000	1.5620	29.370	0	0	0
2020/10/21	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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Total											1268108	