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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2020 TO 23/10/2020

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
2020/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	2025	05/11/2020		Bond Future	144.7315	144.7315	144.6719	144.6719	(0.041)	0.0000	0.0000	3,218
2020/10/23	2025	04/02/2021		Bond Future	144.6755	144.6755	144.6148	144.6148	(0.042)	0.0000	0.0000	170

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
2020/10/23	2025	06/05/2021			Bond Future	146.2598	146.2598	146.1978	146.1978	(0.042)	0.0000	0.0000	0
2020/10/23	2025	05/08/2021			Bond Future	146.3584	146.3584	146.2955	146.2955	(0.043)	0.0000	0.0000	0
2020/10/23	2025	04/11/2021			Bond Future	147.8600	147.8600	147.7967	147.7967	(0.043)	0.0000	0.0000	0
2020/10/23	2029	05/11/2020			Bond Future	100.5623	100.5623	100.5289	100.5289	(0.033)	0.0000	0.0000	3,729
2020/10/23	2029	04/02/2021			Bond Future	101.5709	101.5709	101.5366	101.5366	(0.034)	0.0000	0.0000	1,206
2020/10/23	2029	06/05/2021			Bond Future	101.5443	101.5443	101.5092	101.5092	(0.035)	0.0000	0.0000	0
2020/10/23	2029	05/08/2021			Bond Future	102.6748	102.6748	102.6392	102.6392	(0.035)	0.0000	0.0000	0
2020/10/23	2029	04/11/2021			Bond Future	102.5791	102.5791	102.5433	102.5433	(0.035)	0.0000	0.0000	0
2020/10/23	2030	05/11/2020	9.39	Put	Bond Future	648.6700	0.6487	656.9200	0.6569	1.272	0	0	0
2020/10/23	2030	05/11/2020	9.38	Call	Bond Future	1,232.0600	1.2321	1,138.2000	1.1382	(7.618)	0	0	0
2020/10/23	2030	05/11/2020	9.66	Put	Bond Future	232.8200	0.2328	228.5300	0.2285	(1.843)	0	0	5,500
2020/10/23	2030	05/11/2020	9.60	Put	Bond Future	297.1600	0.2972	294.2000	0.2942	(0.996)	0	0	3,000
2020/10/23	2030	05/11/2020	9.99	Put	Bond Future	51.9400	0.0519	47.8300	0.0478	(7.913)	0	0	2,500
2020/10/23	2030	05/11/2020	8.10	Put	Bond Future	7,196.7000	7.1967	7,299.4400	7.2994	1.428	0	0	0
2020/10/23	2030	05/11/2020	8.73	Call	Bond Future	71.6700	0.0717	54.4400	0.0544	(24.041)	0	0	3,000
2020/10/23	2030	05/11/2020	10.06	Put	Bond Future	36.5500	0.0365	33.0900	0.0331	(9.466)	0	0	1,000
2020/10/23	2030	05/11/2020			Bond Future	9.2828	94.3605	9.3006	94.2575	0.192	0.0000	0.0000	94,997
2020/10/23	2030	05/11/2020	9.99	Call	Bond Future	4,032.8000	4.0328	3,925.7600	3.9258	(2.654)	0	0	0
2020/10/23	2030	05/11/2020	8.85	Put	Bond Future	2,698.1700	2.6982	2,772.0700	2.7721	2.739	0	0	0
2020/10/23	2030	05/11/2020	8.85	Call	Bond Future	145.8600	0.1459	116.8300	0.1168	(19.903)	0	0	3,000
2020/10/23	2030	05/11/2020	9.61	Call	Bond Future	2,155.9200	2.1559	2,049.7600	2.0498	(4.924)	0	0	0
2020/10/23	2030	05/11/2020	9.61	Put	Bond Future	285.5200	0.2855	282.2900	0.2823	(1.131)	0	0	3,000
2020/10/23	2030	05/11/2020	8.34	Put	Bond Future	5,682.6400	5.6826	5,784.0600	5.7841	1.785	0	0	0
2020/10/23	2030	05/11/2020	8.34	Call	Bond Future	3.8100	0.0038	2.3000	0.0023	(39.633)	0	0	1,000
2020/10/23	2030	05/11/2020	9.04	Put	Bond Future	1,792.1700	1.7922	1,841.7000	1.8417	2.764	0	0	0
2020/10/23	2030	05/11/2020	9.04	Call	Bond Future	371.5000	0.3715	318.1000	0.3181	(14.374)	0	0	1,000
2020/10/23	2030	05/11/2020	9.39	Call	Bond Future	1,266.9900	1.2670	1,172.3100	1.1723	(7.473)	0	0	0
2020/10/23	2030	05/11/2020	9.38	Put	Bond Future	671.1900	0.6712	680.2600	0.6803	1.351	0	0	0
2020/10/23	2030	05/11/2020	9.66	Call	Bond Future	2,384.6600	2.3847	2,277.4400	2.2774	(4.496)	0	0	0
2020/10/23	2030	05/11/2020	9.60	Call	Bond Future	2,111.1300	2.1111	2,005.2400	2.0052	(5.016)	0	0	0
2020/10/23	2030	05/11/2020	9.49	Call	Bond Future	1,643.4600	1.6435	1,542.0600	1.5421	(6.170)	0	0	0
2020/10/23	2030	05/11/2020	8.36	Put	Bond Future	5,558.2500	5.5583	5,659.4300	5.6594	1.820	0	0	0
2020/10/23	2030	05/11/2020	9.86	Put	Bond Future	96.6500	0.0966	91.5600	0.0916	(5.266)	0	0	14,160
2020/10/23	2030	05/11/2020	8.10	Call	Bond Future	0.3900	0.0004	0.2000	0.0002	(48.718)	0	0	3,000
2020/10/23	2030	05/11/2020	8.73	Put	Bond Future	3,347.8600	3.3479	3,433.5600	3.4336	2.560	0	0	0
2020/10/23	2030	05/11/2020	9.23	Put	Bond Future	1,079.4200	1.0794	1,103.9300	1.1039	2.271	0	0	0
2020/10/23	2030	05/11/2020	10.06	Call	Bond Future	4,399.1100	4.3991	4,292.7200	4.2927	(2.418)	0	0	0
2020/10/23	2030	05/11/2020	10.37	Put	Bond Future	6.1300	0.0061	5.0600	0.0051	(17.455)	0	0	2,000
2020/10/23	2030	05/11/2020	9.40	Call	Bond Future	1,302.4300	1.3024	1,206.9600	1.2070	(7.330)	0	0	0
2020/10/23	2030	05/11/2020	9.40	Put	Bond Future	626.7100	0.6267	634.1700	0.6342	1.190	0	0	0
2020/10/23	2030	05/11/2020	9.49	Put	Bond Future	453.2200	0.4532	454.7500	0.4548	0.338	0	0	2,500
2020/10/23	2030	05/11/2020	9.65	Call	Bond Future	2,338.2800	2.3383	2,231.2300	2.2312	(4.578)	0	0	0
2020/10/23	2030	05/11/2020	9.65	Put	Bond Future	242.6400	0.2426	238.5200	0.2385	(1.698)	0	0	2,500
2020/10/23	2030	05/11/2020	8.36	Call	Bond Future	4.5200	0.0045	2.7700	0.0028	(38.717)	0	0	14,160
2020/10/23	2030	05/11/2020	8.86	Put	Bond Future	2,646.4200	2.6464	2,719.1900	2.7192	2.750	0	0	0
2020/10/23	2030	05/11/2020	8.86	Call	Bond Future	154.1100	0.1541	123.9500	0.1239	(19.570)	0	0	14,160

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2020/10/23	2030	05/11/2020	9.86	Call	Bond Future	3,362.8500	3.3629	3,254.8300	3.2548	(3.212)	0	0	0
2020/10/23	2030	05/11/2020	9.23	Call	Bond Future	772.8800	0.7729	694.4600	0.6945	(10.146)	0	0	3,000
2020/10/23	2030	05/11/2020	10.47	Call	Bond Future	6,558.2700	6.5583	6,454.7100	6.4547	(1.579)	0	0	0
2020/10/23	2030	05/11/2020	10.47	Put	Bond Future	3.0600	0.0031	2.4300	0.0024	(20.588)	0	0	3,000
2020/10/23	2030	05/11/2020	8.53	Put	Bond Future	4,516.4100	4.5164	4,613.6900	4.6137	2.154	0	0	0
2020/10/23	2030	05/11/2020	8.53	Call	Bond Future	17.7500	0.0177	12.1000	0.0121	(31.831)	0	0	9,414
2020/10/23	2030	05/11/2020	9.03	Put	Bond Future	1,835.4500	1.8354	1,886.3500	1.8863	2.773	0	0	0
2020/10/23	2030	05/11/2020	9.03	Call	Bond Future	355.6600	0.3557	303.6300	0.3036	(14.629)	0	0	9,414
2020/10/23	2030	05/11/2020	10.37	Call	Bond Future	6,033.2500	6.0333	5,929.2500	5.9292	(1.724)	0	0	0
2020/10/23	2030	04/02/2021	9.20	Put	Bond Future	3,628.6300	3.6286	3,677.4700	3.6775	1.346	0	0	0
2020/10/23	2030	04/02/2021	8.20	Put	Bond Future	8,089.7300	8.0897	8,173.5900	8.1736	1.037	0	0	0
2020/10/23	2030	04/02/2021	9.12	Call	Bond Future	1,754.2300	1.7542	1,701.8100	1.7018	(2.988)	0	0	1,000
2020/10/23	2030	04/02/2021	8.36	Call	Bond Future	561.0000	0.5610	536.0600	0.5361	(4.446)	0	0	800
2020/10/23	2030	04/02/2021	9.16	Call	Bond Future	1,845.0400	1.8450	1,791.0900	1.7911	(2.924)	0	0	0
2020/10/23	2030	04/02/2021	9.15	Put	Bond Future	3,799.4300	3.7994	3,850.1700	3.8502	1.335	0	0	0
2020/10/23	2030	04/02/2021			Bond Future	9.4982	91.2795	9.5168	91.1751	0.196	0.0000	0.0000	9,261
2020/10/23	2030	04/02/2021	8.20	Call	Bond Future	427.4100	0.4274	406.9600	0.4070	(4.785)	0	0	1,600
2020/10/23	2030	04/02/2021	8.37	Put	Bond Future	7,183.0700	7.1831	7,262.1500	7.2622	1.101	0	0	0
2020/10/23	2030	04/02/2021	8.37	Call	Bond Future	570.3200	0.5703	545.0900	0.5451	(4.424)	0	0	1,000
2020/10/23	2030	04/02/2021	9.17	Call	Bond Future	1,868.1700	1.8682	1,813.8400	1.8138	(2.908)	0	0	0
2020/10/23	2030	04/02/2021	9.17	Put	Bond Future	3,730.4500	3.7305	3,780.4300	3.7804	1.340	0	0	0
2020/10/23	2030	04/02/2021	9.20	Call	Bond Future	1,938.6200	1.9386	1,883.1500	1.8831	(2.861)	0	0	1,600
2020/10/23	2030	04/02/2021	9.12	Put	Bond Future	3,904.5400	3.9045	3,956.4300	3.9564	1.329	0	0	0
2020/10/23	2030	04/02/2021	8.36	Put	Bond Future	7,235.0900	7.2351	7,314.4600	7.3145	1.097	0	0	0
2020/10/23	2030	04/02/2021	9.16	Put	Bond Future	3,764.8300	3.7648	3,815.1900	3.8152	1.338	0	0	0
2020/10/23	2030	04/02/2021	9.15	Call	Bond Future	1,822.0800	1.8221	1,768.5100	1.7685	(2.940)	0	0	0
2020/10/23	2030	04/02/2021	8.86	Put	Bond Future	4,899.1200	4.8991	4,961.0400	4.9610	1.264	0	0	0
2020/10/23	2030	04/02/2021	8.86	Call	Bond Future	1,232.2400	1.2322	1,189.8500	1.1898	(3.440)	0	0	800
2020/10/23	2030	04/02/2021	10.20	Call	Bond Future	5,121.6100	5.1216	5,035.1500	5.0351	(1.688)	0	0	0
2020/10/23	2030	04/02/2021	10.20	Put	Bond Future	1,299.5200	1.2995	1,317.3700	1.3174	1.374	0	0	1,800
2020/10/23	2030	06/05/2021	10.04	Put	Bond Future	2,602.7300	2.6027	2,636.8800	2.6369	1.312	0	0	0
2020/10/23	2030	06/05/2021	9.15	Call	Bond Future	2,001.4300	2.0014	1,954.5100	1.9545	(2.344)	0	0	0
2020/10/23	2030	06/05/2021	11.69	Call	Bond Future	10,472.0700	10.4721	10,374.0100	10.3740	(0.936)	0	0	0
2020/10/23	2030	06/05/2021	11.70	Put	Bond Future	539.8700	0.5399	547.5900	0.5476	1.430	0	0	0
2020/10/23	2030	06/05/2021			Bond Future	9.7134	92.2581	9.7330	92.1523	0.201	0.0000	0.0000	0
2020/10/23	2030	06/05/2021	10.74	Call	Bond Future	6,846.1400	6.8461	6,760.1700	6.7602	(1.256)	0	0	0
2020/10/23	2030	06/05/2021	10.74	Put	Bond Future	1,502.1100	1.5021	1,522.0000	1.5220	1.324	0	0	0
2020/10/23	2030	06/05/2021	7.97	Call	Bond Future	481.6100	0.4816	464.3500	0.4644	(3.584)	0	0	700
2020/10/23	2030	06/05/2021	10.04	Call	Bond Future	4,349.1400	4.3491	4,277.4300	4.2774	(1.649)	0	0	0
2020/10/23	2030	06/05/2021	9.15	Put	Bond Future	5,121.2800	5.1213	5,180.2200	5.1802	1.151	0	0	0
2020/10/23	2030	06/05/2021	9.92	Call	Bond Future	3,975.4100	3.9754	3,906.7200	3.9067	(1.728)	0	0	0
2020/10/23	2030	06/05/2021	11.69	Put	Bond Future	546.2200	0.5462	554.0200	0.5540	1.428	0	0	0
2020/10/23	2030	06/05/2021	11.70	Call	Bond Future	10,512.2000	10.5122	10,414.0600	10.4141	(0.934)	0	0	0
2020/10/23	2030	06/05/2021	9.22	Call	Bond Future	2,150.7900	2.1508	2,101.7900	2.1018	(2.278)	0	0	0
2020/10/23	2030	06/05/2021	9.22	Put	Bond Future	4,875.5200	4.8755	4,932.3800	4.9324	1.166	0	0	700
2020/10/23	2030	06/05/2021	7.97	Put	Bond Future	10,600.1300	10.6001	10,688.7300	10.6887	0.836	0	0	0
2020/10/23	2030	06/05/2021	9.92	Put	Bond Future	2,865.6000	2.8656	2,902.7700	2.9028	1.297	0	0	700
2020/10/23	2030	06/05/2021	11.71	Call	Bond Future	10,552.3600	10.5524	10,454.1300	10.4541	(0.931)	0	0	0

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2020/10/23	2030	06/05/2021	11.71	Put	Bond Future	533.5900	0.5336	541.2200	0.5412	1.430	0	0	0
2020/10/23	2030	05/08/2021	12.10	Call	Bond Future	10,857.4800	10.8575	10,758.7100	10.7587	(0.910)	0	0	0
2020/10/23	2030	05/08/2021	10.42	Put	Bond Future	2,326.8200	2.3268	2,360.9600	2.3610	1.467	0	0	0
2020/10/23	2030	05/08/2021	10.41	Call	Bond Future	4,719.4600	4.7195	4,646.7100	4.6467	(1.541)	0	0	0
2020/10/23	2030	05/08/2021			Bond Future	9.9476	89.2583	9.9681	89.1512	0.206	0.0000	0.0000	0
2020/10/23	2030	05/08/2021	9.45	Call	Bond Future	2,124.2200	2.1242	2,077.2100	2.0772	(2.213)	0	0	600
2020/10/23	2030	05/08/2021	12.10	Put	Bond Future	474.3400	0.4743	482.6900	0.4827	1.760	0	0	600
2020/10/23	2030	05/08/2021	10.42	Call	Bond Future	4,752.0200	4.7520	4,679.0400	4.6790	(1.536)	0	0	0
2020/10/23	2030	05/08/2021	10.41	Put	Bond Future	2,344.7100	2.3447	2,379.0800	2.3791	1.466	0	0	0
2020/10/23	2030	05/08/2021	9.45	Put	Bond Future	4,775.0500	4.7750	4,835.1600	4.8352	1.259	0	0	0
2020/10/23	2030	05/08/2021	8.95	Put	Bond Future	6,627.2600	6.6273	6,701.7800	6.7018	1.124	0	0	0
2020/10/23	2030	05/08/2021	8.95	Call	Bond Future	1,209.6000	1.2096	1,177.0000	1.1770	(2.695)	0	0	600
2020/10/23	2030	05/08/2021	10.43	Call	Bond Future	4,784.3600	4.7844	4,711.1600	4.7112	(1.530)	0	0	0
2020/10/23	2030	05/08/2021	10.43	Put	Bond Future	2,308.7500	2.3088	2,342.6700	2.3427	1.469	0	0	0
2020/10/23	2030	04/11/2021	10.60	Call	Bond Future	2,022.3400	2.0223	1,914.2300	1.9142	(5.346)	0	0	0
2020/10/23	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2030	04/11/2021			Bond Future	10.1932	90.1522	10.2147	90.0441	0.210	0.0000	0.0000	0
2020/10/23	2030	04/11/2021	10.61	Call	Bond Future	2,071.3000	2.0713	1,963.1900	1.9632	(5.219)	0	0	0
2020/10/23	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2030	04/11/2021	10.59	Call	Bond Future	1,973.3500	1.9734	1,865.2400	1.8652	(5.479)	0	0	0
2020/10/23	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2032	05/11/2020	9.77	Put	Bond Future	3,318.7600	3.3188	3,316.4900	3.3165	(0.068)	0	0	0
2020/10/23	2032	05/11/2020	9.61	Put	Bond Future	4,261.4800	4.2615	4,267.2300	4.2672	0.135	0	0	0
2020/10/23	2032	05/11/2020	10.99	Call	Bond Future	4,135.0900	4.1351	4,108.8800	4.1089	(0.634)	0	0	0
2020/10/23	2032	05/11/2020	9.44	Put	Bond Future	5,324.6200	5.3246	5,335.6200	5.3356	0.207	0	0	0
2020/10/23	2032	05/11/2020	11.08	Call	Bond Future	4,611.9600	4.6120	4,588.4000	4.5884	(0.511)	0	0	0
2020/10/23	2032	05/11/2020			Bond Future	10.2903	87.4083	10.2928	87.3933	0.024	0.0000	0.0000	121,483
2020/10/23	2032	05/11/2020	9.76	Call	Bond Future	115.6500	0.1156	99.0000	0.0990	(14.397)	0	0	0
2020/10/23	2032	05/11/2020	9.76	Put	Bond Future	3,375.2600	3.3753	3,373.5900	3.3736	(0.049)	0	0	0
2020/10/23	2032	05/11/2020	10.99	Put	Bond Future	78.2700	0.0783	67.0400	0.0670	(14.348)	0	0	3,000
2020/10/23	2032	05/11/2020	9.77	Call	Bond Future	122.1500	0.1221	104.9000	0.1049	(14.122)	0	0	0
2020/10/23	2032	05/11/2020	9.11	Call	Bond Future	1.2700	0.0013	0.8100	0.0008	(36.220)	0	0	3,000
2020/10/23	2032	05/11/2020	9.61	Call	Bond Future	49.4500	0.0495	40.2200	0.0402	(18.665)	0	0	3,000
2020/10/23	2032	05/11/2020	9.44	Call	Bond Future	16.4700	0.0165	12.4900	0.0125	(24.165)	0	0	1,000
2020/10/23	2032	05/11/2020	11.08	Put	Bond Future	52.5500	0.0525	43.9700	0.0440	(16.327)	0	0	1,000
2020/10/23	2032	05/11/2020	9.75	Call	Bond Future	109.4600	0.1095	93.4000	0.0934	(14.672)	0	0	0
2020/10/23	2032	05/11/2020	9.75	Put	Bond Future	3,432.1400	3.4321	3,431.0600	3.4311	(0.031)	0	0	0
2020/10/23	2032	05/11/2020	9.11	Put	Bond Future	7,489.0800	7.4891	7,503.6000	7.5036	0.194	0	0	0
2020/10/23	2032	05/11/2020	8.94	Put	Bond Future	8,638.3300	8.6383	8,653.1900	8.6532	0.172	0	0	0
2020/10/23	2032	05/11/2020	8.94	Call	Bond Future	0.2700	0.0003	0.1500	0.0002	(44.444)	0	0	1,000
2020/10/23	2032	04/02/2021	9.29	Call	Bond Future	646.5900	0.6466	635.0900	0.6351	(1.779)	0	0	800
2020/10/23	2032	04/02/2021	10.82	Put	Bond Future	2,308.7600	2.3088	2,300.5300	2.3005	(0.356)	0	0	800
2020/10/23	2032	04/02/2021	9.63	Call	Bond Future	1,052.2000	1.0522	1,037.2200	1.0372	(1.424)	0	0	0
2020/10/23	2032	04/02/2021			Bond Future	10.5230	88.2632	10.5257	88.2477	0.025	0.0000	0.0000	2,670
2020/10/23	2032	04/02/2021	8.79	Put	Bond Future	11,207.0700	11.2071	11,215.7500	11.2158	0.077	0	0	0
2020/10/23	2032	04/02/2021	8.79	Call	Bond Future	282.7900	0.2828	275.9700	0.2760	(2.412)	0	0	800
2020/10/23	2032	04/02/2021	9.61	Call	Bond Future	1,024.1200	1.0241	1,009.3400	1.0093	(1.443)	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
2020/10/23	2032	04/02/2021	9.61	Put	Bond Future	6,556.6300	6.5566	6,557.3500	6.5574	0.011	0	0	0
2020/10/23	2032	04/02/2021	9.29	Put	Bond Future	8,233.4800	8.2335	8,237.4800	8.2375	0.049	0	0	0
2020/10/23	2032	04/02/2021	10.82	Call	Bond Future	4,008.7600	4.0088	3,985.0300	3.9850	(0.592)	0	0	0
2020/10/23	2032	04/02/2021	9.63	Put	Bond Future	6,458.3700	6.4584	6,458.8900	6.4589	0.008	0	0	0
2020/10/23	2032	04/02/2021	9.62	Call	Bond Future	1,038.0900	1.0381	1,023.2100	1.0232	(1.433)	0	0	0
2020/10/23	2032	04/02/2021	9.62	Put	Bond Future	6,507.4000	6.5074	6,508.0200	6.5080	0.010	0	0	0
2020/10/23	2032	06/05/2021	12.57	Call	Bond Future	10,329.9500	10.3299	10,309.9300	10.3099	(0.194)	0	0	0
2020/10/23	2032	06/05/2021	12.12	Put	Bond Future	1,400.0500	1.4000	1,395.6200	1.3956	(0.316)	0	0	0
2020/10/23	2032	06/05/2021			Bond Future	10.7541	85.0639	10.7569	85.0478	0.027	0.0000	0.0000	0
2020/10/23	2032	06/05/2021	12.57	Put	Bond Future	914.7200	0.9147	910.7800	0.9108	(0.431)	0	0	736
2020/10/23	2032	06/05/2021	10.33	Put	Bond Future	5,179.5600	5.1796	5,179.3700	5.1794	(0.004)	0	0	0
2020/10/23	2032	06/05/2021	10.33	Call	Bond Future	2,747.6800	2.7477	2,731.4100	2.7314	(0.592)	0	0	736
2020/10/23	2032	06/05/2021	12.11	Call	Bond Future	8,587.0700	8.5871	8,566.5600	8.5666	(0.239)	0	0	0
2020/10/23	2032	06/05/2021	12.11	Put	Bond Future	1,412.8400	1.4128	1,408.4100	1.4084	(0.314)	0	0	0
2020/10/23	2032	06/05/2021	12.12	Call	Bond Future	8,623.9800	8.6240	8,603.4700	8.6035	(0.238)	0	0	0
2020/10/23	2032	06/05/2021	12.10	Call	Bond Future	8,550.1900	8.5502	8,529.6800	8.5297	(0.240)	0	0	0
2020/10/23	2032	06/05/2021	12.10	Put	Bond Future	1,425.7200	1.4257	1,421.2900	1.4213	(0.311)	0	0	0
2020/10/23	2032	05/08/2021	11.37	Put	Bond Future	2,950.8700	2.9509	2,950.7800	2.9508	(0.003)	0	0	0
2020/10/23	2032	05/08/2021			Bond Future	10.9979	85.9911	11.0009	85.9747	0.027	0.0000	0.0000	0
2020/10/23	2032	05/08/2021	11.36	Call	Bond Future	4,911.2300	4.9112	4,894.7800	4.8948	(0.335)	0	0	0
2020/10/23	2032	05/08/2021	11.36	Put	Bond Future	2,970.9200	2.9709	2,970.8600	2.9709	(0.002)	0	0	0
2020/10/23	2032	05/08/2021	11.37	Call	Bond Future	4,943.8700	4.9439	4,927.3900	4.9274	(0.333)	0	0	0
2020/10/23	2032	05/08/2021	11.35	Call	Bond Future	4,878.9700	4.8790	4,862.5500	4.8625	(0.337)	0	0	0
2020/10/23	2032	05/08/2021	11.35	Put	Bond Future	2,991.4000	2.9914	2,991.3700	2.9914	(0.001)	0	0	0
2020/10/23	2032	04/11/2021	11.69	Call	Bond Future	2,211.0900	2.2111	2,194.6600	2.1947	(0.743)	0	0	0
2020/10/23	2032	04/11/2021			Bond Future	11.2621	82.7092	11.2653	82.6927	0.028	0.0000	0.0000	0
2020/10/23	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2032	04/11/2021	11.70	Call	Bond Future	2,261.7800	2.2618	2,245.3500	2.2453	(0.726)	0	0	0
2020/10/23	2032	04/11/2021	11.71	Call	Bond Future	2,312.4300	2.3124	2,296.0000	2.2960	(0.711)	0	0	0
2020/10/23	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2033	05/11/2020			Bond Future	94.4164	94.4164	94.3588	94.3588	(0.061)	0.0000	0.0000	9,139
2020/10/23	2033	04/02/2021			Bond Future	95.3633	95.3633	95.3048	95.3048	(0.061)	0.0000	0.0000	0
2020/10/23	2033	06/05/2021			Bond Future	95.1925	95.1925	95.1329	95.1329	(0.063)	0.0000	0.0000	0
2020/10/23	2033	05/08/2021			Bond Future	96.2523	96.2523	96.1918	96.1918	(0.063)	0.0000	0.0000	0
2020/10/23	2033	04/11/2021			Bond Future	96.0166	96.0166	95.9557	95.9557	(0.063)	0.0000	0.0000	0
2020/10/23	2037	05/11/2020	10.18	Call	Bond Future	3.6900	0.0037	3.1800	0.0032	(13.821)	0	0	0
2020/10/23	2037	05/11/2020	10.17	Put	Bond Future	7,677.7400	7.6777	7,506.1300	7.5061	(2.235)	0	0	0
2020/10/23	2037	05/11/2020			Bond Future	11.3314	81.5194	11.3037	81.6906	(0.245)	0.0000	0.0000	81,161
2020/10/23	2037	05/11/2020	10.19	Call	Bond Future	3.9800	0.0040	3.4400	0.0034	(13.568)	0	0	0
2020/10/23	2037	05/11/2020	10.19	Put	Bond Future	7,536.7900	7.5368	7,365.1200	7.3651	(2.278)	0	0	0
2020/10/23	2037	05/11/2020	10.17	Call	Bond Future	3.4200	0.0034	2.9400	0.0029	(14.035)	0	0	0
2020/10/23	2037	05/11/2020	10.18	Put	Bond Future	7,607.2100	7.6072	7,435.5700	7.4356	(2.256)	0	0	0
2020/10/23	2037	04/02/2021	13.73	Call	Bond Future	11,790.3700	11.7904	11,940.8700	11.9409	1.276	0	0	0
2020/10/23	2037	04/02/2021	10.85	Call	Bond Future	1,601.4000	1.6014	1,642.5300	1.6425	2.568	0	0	0
2020/10/23	2037	04/02/2021	10.35	Call	Bond Future	846.0800	0.8461	869.2900	0.8693	2.743	0	0	0

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2020/10/23	2037	04/02/2021	10.28	Put	Bond Future	9,087.4400	9.0874	8,936.1300	8.9361	(1.665)	0	0	0
2020/10/23	2037	04/02/2021	10.27	Call	Bond Future	757.3100	0.7573	778.2300	0.7782	2.762	0	0	0
2020/10/23	2037	04/02/2021			Bond Future	11.5715	78.0626	11.5426	78.2351	(0.250)	0.0000	0.0000	49,292
2020/10/23	2037	04/02/2021	11.97	Put	Bond Future	2,435.9800	2.4360	2,356.3000	2.3563	(3.271)	0	0	0
2020/10/23	2037	04/02/2021	11.97	Call	Bond Future	4,756.6500	4.7567	4,849.4700	4.8495	1.951	0	0	300
2020/10/23	2037	04/02/2021	9.65	Put	Bond Future	13,159.1500	13.1591	12,994.8300	12.9948	(1.249)	0	0	0
2020/10/23	2037	04/02/2021	9.65	Call	Bond Future	287.9100	0.2879	296.0900	0.2961	2.841	0	0	72
2020/10/23	2037	04/02/2021	11.90	Call	Bond Future	4,513.1600	4.5132	4,602.8100	4.6028	1.986	0	0	0
2020/10/23	2037	04/02/2021	13.73	Put	Bond Future	406.6600	0.4067	384.6600	0.3847	(5.410)	0	0	300
2020/10/23	2037	04/02/2021	10.85	Put	Bond Future	6,090.7000	6.0907	5,959.3300	5.9593	(2.157)	0	0	72
2020/10/23	2037	04/02/2021	10.35	Put	Bond Future	8,680.8800	8.6809	8,531.5900	8.5316	(1.720)	0	0	72
2020/10/23	2037	04/02/2021	10.28	Call	Bond Future	768.0100	0.7680	789.2000	0.7892	2.759	0	0	0
2020/10/23	2037	04/02/2021	10.27	Put	Bond Future	9,146.3100	9.1463	8,994.7300	8.9947	(1.657)	0	0	0
2020/10/23	2037	04/02/2021	11.90	Put	Bond Future	2,592.3500	2.5924	2,509.5000	2.5095	(3.196)	0	0	240
2020/10/23	2037	04/02/2021	10.48	Put	Bond Future	7,952.1600	7.9522	7,806.9300	7.8069	(1.826)	0	0	0
2020/10/23	2037	04/02/2021	10.48	Call	Bond Future	1,006.6000	1.0066	1,033.8700	1.0339	2.709	0	0	240
2020/10/23	2037	04/02/2021	10.29	Call	Bond Future	778.8100	0.7788	800.2900	0.8003	2.758	0	0	0
2020/10/23	2037	04/02/2021	10.29	Put	Bond Future	9,028.7600	9.0288	8,877.7400	8.8777	(1.673)	0	0	0
2020/10/23	2037	06/05/2021	12.42	Call	Bond Future	6,284.0600	6.2841	6,386.7700	6.3868	1.634	0	0	0
2020/10/23	2037	06/05/2021			Bond Future	11.8107	78.8999	11.7807	79.0739	(0.255)	0.0000	0.0000	0
2020/10/23	2037	06/05/2021	12.42	Put	Bond Future	2,884.5000	2.8845	2,813.2200	2.8132	(2.471)	0	0	0
2020/10/23	2037	06/05/2021	12.43	Call	Bond Future	6,319.3100	6.3193	6,422.3400	6.4223	1.630	0	0	0
2020/10/23	2037	06/05/2021	12.44	Put	Bond Future	2,847.4600	2.8475	2,776.8200	2.7768	(2.481)	0	0	0
2020/10/23	2037	06/05/2021	12.43	Put	Bond Future	2,865.9200	2.8659	2,794.9600	2.7950	(2.476)	0	0	0
2020/10/23	2037	06/05/2021	12.44	Call	Bond Future	6,354.6300	6.3546	6,457.9800	6.4580	1.626	0	0	0
2020/10/23	2037	05/08/2021	12.26	Put	Bond Future	3,723.5800	3.7236	3,640.8300	3.6408	(2.222)	0	0	0
2020/10/23	2037	05/08/2021	12.27	Call	Bond Future	4,813.1200	4.8131	4,906.5100	4.9065	1.940	0	0	0
2020/10/23	2037	05/08/2021	12.28	Call	Bond Future	4,843.8300	4.8438	4,937.5800	4.9376	1.935	0	0	0
2020/10/23	2037	05/08/2021			Bond Future	12.0684	75.5043	12.0370	75.6801	(0.260)	0.0000	0.0000	0
2020/10/23	2037	05/08/2021	12.26	Call	Bond Future	4,782.7400	4.7827	4,875.7700	4.8758	1.945	0	0	0
2020/10/23	2037	05/08/2021	12.28	Put	Bond Future	3,675.4400	3.6754	3,593.4100	3.5934	(2.232)	0	0	0
2020/10/23	2037	05/08/2021	12.27	Put	Bond Future	3,699.3100	3.6993	3,616.9200	3.6169	(2.227)	0	0	0
2020/10/23	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2037	04/11/2021			Bond Future	12.3306	76.2601	12.2978	76.4377	(0.266)	0.0000	0.0000	0
2020/10/23	2037	04/11/2021	12.82	Call	Bond Future	2,576.2500	2.5763	2,753.8900	2.7539	6.895	0	0	0
2020/10/23	2037	04/11/2021	12.83	Call	Bond Future	2,627.4400	2.6274	2,805.0800	2.8051	6.761	0	0	0
2020/10/23	2037	04/11/2021	12.81	Call	Bond Future	2,525.0100	2.5250	2,702.6500	2.7026	7.035	0	0	0
2020/10/23	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2038	05/11/2020			Bond Future	105.4498	105.4498	105.3566	105.3566	(0.088)	0.0000	0.0000	9,452
2020/10/23	2038	04/02/2021			Bond Future	104.8114	104.8114	104.7169	104.7169	(0.090)	0.0000	0.0000	1,685
2020/10/23	2038	06/05/2021			Bond Future	105.9594	105.9594	105.8634	105.8634	(0.091)	0.0000	0.0000	0
2020/10/23	2038	05/08/2021			Bond Future	105.4184	105.4184	105.3211	105.3211	(0.092)	0.0000	0.0000	0
2020/10/23	2038	04/11/2021			Bond Future	106.4996	106.4996	106.4016	106.4016	(0.092)	0.0000	0.0000	0
2020/10/23	2040	05/11/2020	10.30	Call	Bond Future	2.6100	0.0026	2.0400	0.0020	(21.839)	0	0	0
2020/10/23	2040	05/11/2020	11.00	Put	Bond Future	3,455.9200	3.4559	3,333.8000	3.3338	(3.534)	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	
2020/10/23	2040	05/11/2020	10.23	Call	Bond Future		1.4800	0.0015	1.1200	0.0011	(24.324)	0	0	2,000
2020/10/23	2040	05/11/2020	11.70	Put	Bond Future		662.8300	0.6628	587.0600	0.5871	(11.431)	0	0	2,000
2020/10/23	2040	05/11/2020	9.50	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/23	2040	05/11/2020	10.00	Call	Bond Future		0.1900	0.0002	0.1300	0.0001	(31.579)	0	0	2,380
2020/10/23	2040	05/11/2020			Bond Future		11.4861	83.3484	11.4684	83.4631	(0.154)	0.0000	0.0000	64,098
2020/10/23	2040	05/11/2020	10.30	Put	Bond Future		8,330.2700	8.3303	8,214.9400	8.2149	(1.384)	0	0	0
2020/10/23	2040	05/11/2020	9.73	Put	Bond Future		12,825.1700	12.8252	12,710.4100	12.7104	(0.895)	0	0	0
2020/10/23	2040	05/11/2020	9.73	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,000
2020/10/23	2040	05/11/2020	10.23	Put	Bond Future		8,862.9600	8.8630	8,747.8400	8.7478	(1.299)	0	0	0
2020/10/23	2040	05/11/2020	10.31	Call	Bond Future		2.8300	0.0028	2.2200	0.0022	(21.555)	0	0	0
2020/10/23	2040	05/11/2020	10.32	Put	Bond Future		8,179.1200	8.1791	8,063.7100	8.0637	(1.411)	0	0	0
2020/10/23	2040	05/11/2020	11.00	Call	Bond Future		200.3100	0.2003	192.9500	0.1930	(3.674)	0	0	2,380
2020/10/23	2040	05/11/2020	11.70	Call	Bond Future		2,031.4900	2.0315	2,070.4800	2.0705	1.919	0	0	0
2020/10/23	2040	05/11/2020	9.50	Put	Bond Future		14,741.1300	14.7411	14,626.3700	14.6264	(0.779)	0	0	0
2020/10/23	2040	05/11/2020	10.00	Put	Bond Future		10,651.6000	10.6516	10,536.7800	10.5368	(1.078)	0	0	0
2020/10/23	2040	05/11/2020	10.31	Put	Bond Future		8,254.6400	8.2546	8,139.2700	8.1393	(1.398)	0	0	0
2020/10/23	2040	05/11/2020	10.32	Call	Bond Future		3.0600	0.0031	2.4100	0.0024	(21.242)	0	0	0
2020/10/23	2040	05/11/2020	11.50	Call	Bond Future		1,262.0700	1.2621	1,278.3300	1.2783	1.288	0	0	0
2020/10/23	2040	05/11/2020	11.50	Put	Bond Future		1,171.7900	1.1718	1,073.2900	1.0733	(8.406)	0	0	2,000
2020/10/23	2040	04/02/2021	9.49	Call	Bond Future		154.3000	0.1543	155.6900	0.1557	0.901	0	0	500
2020/10/23	2040	04/02/2021	9.57	Put	Bond Future		15,794.7500	15.7947	15,680.8900	15.6809	(0.721)	0	0	0
2020/10/23	2040	04/02/2021	10.07	Put	Bond Future		12,021.9000	12.0219	11,911.5600	11.9116	(0.918)	0	0	0
2020/10/23	2040	04/02/2021	10.42	Put	Bond Future		9,671.9600	9.6720	9,566.1100	9.5661	(1.094)	0	0	0
2020/10/23	2040	04/02/2021			Bond Future		11.7238	79.6591	11.7054	79.7747	(0.157)	0.0000	0.0000	28,720
2020/10/23	2040	04/02/2021	10.07	Call	Bond Future		440.9900	0.4410	446.2300	0.4462	1.188	0	0	800
2020/10/23	2040	04/02/2021	11.74	Call	Bond Future		3,643.9800	3.6440	3,688.0500	3.6881	1.209	0	0	0
2020/10/23	2040	04/02/2021	11.74	Put	Bond Future		3,542.3800	3.5424	3,470.8700	3.4709	(2.019)	0	0	800
2020/10/23	2040	04/02/2021	10.41	Call	Bond Future		746.2800	0.7463	755.8600	0.7559	1.284	0	0	0
2020/10/23	2040	04/02/2021	10.41	Put	Bond Future		9,735.4800	9.7355	9,629.4800	9.6295	(1.089)	0	0	0
2020/10/23	2040	04/02/2021	9.49	Put	Bond Future		16,439.6100	16.4396	16,325.4200	16.3254	(0.695)	0	0	0
2020/10/23	2040	04/02/2021	9.57	Call	Bond Future		180.5300	0.1805	182.2500	0.1823	0.953	0	0	800
2020/10/23	2040	04/02/2021	10.42	Call	Bond Future		757.2200	0.7572	766.9500	0.7669	1.285	0	0	0
2020/10/23	2040	04/02/2021	10.24	Put	Bond Future		10,848.4900	10.8485	10,740.0900	10.7401	(0.999)	0	0	0
2020/10/23	2040	04/02/2021	10.24	Call	Bond Future		578.1700	0.5782	585.3500	0.5853	1.242	0	0	500
2020/10/23	2040	04/02/2021	11.57	Call	Bond Future		3,105.6800	3.1057	3,144.3700	3.1444	1.246	0	0	0
2020/10/23	2040	04/02/2021	11.57	Put	Bond Future		4,080.1900	4.0802	4,003.3000	4.0033	(1.884)	0	0	500
2020/10/23	2040	04/02/2021	10.40	Call	Bond Future		735.4700	0.7355	744.9000	0.7449	1.282	0	0	0
2020/10/23	2040	04/02/2021	10.40	Put	Bond Future		9,799.2300	9.7992	9,693.0800	9.6931	(1.083)	0	0	0
2020/10/23	2040	06/05/2021	12.44	Put	Bond Future		3,290.5400	3.2905	3,235.8500	3.2358	(1.662)	0	0	0
2020/10/23	2040	06/05/2021			Bond Future		11.9605	80.5137	11.9413	80.6301	(0.160)	0.0000	0.0000	0
2020/10/23	2040	06/05/2021	12.43	Call	Bond Future		6,082.8700	6.0829	6,144.3800	6.1444	1.011	0	0	0
2020/10/23	2040	06/05/2021	12.43	Put	Bond Future		3,312.7900	3.3128	3,257.8700	3.2579	(1.658)	0	0	0
2020/10/23	2040	06/05/2021	12.44	Call	Bond Future		6,117.8600	6.1179	6,179.6000	6.1796	1.009	0	0	0
2020/10/23	2040	06/05/2021	12.42	Call	Bond Future		6,047.7200	6.0477	6,109.0100	6.1090	1.013	0	0	0
2020/10/23	2040	06/05/2021	12.42	Put	Bond Future		3,334.9400	3.3349	3,279.8000	3.2798	(1.653)	0	0	0
2020/10/23	2040	05/08/2021	12.47	Call	Bond Future		5,183.4300	5.1834	5,244.4500	5.2445	1.177	0	0	0
2020/10/23	2040	05/08/2021	11.05	Put	Bond Future		9,000.2600	9.0003	8,908.8000	8.9088	(1.016)	0	0	0
2020/10/23	2040	05/08/2021			Bond Future		12.2154	76.8854	12.1953	77.0030	(0.164)	0.0000	0.0000	0

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2020/10/23	2040	05/08/2021	14.80	Call	Bond Future	13,666.0300	13.6660	13,767.5200	13.7675	0.743	0	0	0
2020/10/23	2040	05/08/2021	14.80	Put	Bond Future	656.1000	0.6561	639.9900	0.6400	(2.455)	0	0	900
2020/10/23	2040	05/08/2021	12.47	Put	Bond Future	3,712.1400	3.7121	3,655.5600	3.6556	(1.524)	0	0	0
2020/10/23	2040	05/08/2021	11.55	Put	Bond Future	6,630.1700	6.6302	6,550.3100	6.5503	(1.204)	0	0	0
2020/10/23	2040	05/08/2021	11.55	Call	Bond Future	2,556.6000	2.5566	2,594.3400	2.5943	1.476	0	0	900
2020/10/23	2040	05/08/2021	11.05	Call	Bond Future	1,630.6700	1.6307	1,656.8100	1.6568	1.603	0	0	900
2020/10/23	2040	05/08/2021	12.48	Call	Bond Future	5,215.9300	5.2159	5,277.1900	5.2772	1.174	0	0	0
2020/10/23	2040	05/08/2021	12.49	Put	Bond Future	3,663.3600	3.6634	3,607.2600	3.6073	(1.531)	0	0	0
2020/10/23	2040	05/08/2021	12.48	Put	Bond Future	3,687.8100	3.6878	3,631.4700	3.6315	(1.528)	0	0	0
2020/10/23	2040	05/08/2021	12.49	Call	Bond Future	5,248.2400	5.2482	5,309.7400	5.3097	1.172	0	0	0
2020/10/23	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2040	04/11/2021	12.90	Call	Bond Future	2,354.9000	2.3549	2,473.7400	2.4737	5.046	0	0	0
2020/10/23	2040	04/11/2021			Bond Future	12.4741	77.6549	12.4532	77.7738	(0.168)	0.0000	0.0000	0
2020/10/23	2040	04/11/2021	12.91	Call	Bond Future	2,408.7400	2.4087	2,527.5800	2.5276	4.934	0	0	0
2020/10/23	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2040	04/11/2021	12.89	Call	Bond Future	2,300.9900	2.3010	2,419.8300	2.4198	5.165	0	0	0
2020/10/23	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2044	05/11/2020	10.36	Call	Bond Future	2.3400	0.0023	1.8100	0.0018	(22.650)	0	0	0
2020/10/23	2044	05/11/2020	11.06	Put	Bond Future	3,543.6500	3.5437	3,422.1500	3.4221	(3.429)	0	0	525
2020/10/23	2044	05/11/2020	11.43	Call	Bond Future	838.1500	0.8381	841.3300	0.8413	0.379	0	0	0
2020/10/23	2044	05/11/2020	9.72	Put	Bond Future	13,646.9700	13.6470	13,533.1100	13.5331	(0.834)	0	0	0
2020/10/23	2044	05/11/2020	9.97	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	300
2020/10/23	2044	05/11/2020	9.29	Put	Bond Future	17,419.1700	17.4192	17,305.3100	17.3053	(0.654)	0	0	0
2020/10/23	2044	05/11/2020	9.96	Put	Bond Future	11,647.2500	11.6472	11,533.3700	11.5334	(0.978)	0	0	0
2020/10/23	2044	05/11/2020			Bond Future	11.5600	79.8744	11.5424	79.9883	(0.152)	0.0000	0.0000	45,529
2020/10/23	2044	05/11/2020	10.34	Call	Bond Future	1.9900	0.0020	1.5300	0.0015	(23.116)	0	0	0
2020/10/23	2044	05/11/2020	10.34	Put	Bond Future	8,627.8300	8.6278	8,513.5100	8.5135	(1.325)	0	0	0
2020/10/23	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/23	2044	05/11/2020	9.97	Put	Bond Future	11,565.5000	11.5655	11,451.6200	11.4516	(0.985)	0	0	0
2020/10/23	2044	05/11/2020	9.96	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/10/23	2044	05/11/2020	11.38	Call	Bond Future	711.7800	0.7118	711.7600	0.7118	(0.003)	0	0	0
2020/10/23	2044	05/11/2020	11.38	Put	Bond Future	1,890.2300	1.8902	1,776.3500	1.7763	(6.025)	0	0	300
2020/10/23	2044	05/11/2020	10.36	Put	Bond Future	8,473.9000	8.4739	8,359.5100	8.3595	(1.350)	0	0	0
2020/10/23	2044	05/11/2020	11.06	Call	Bond Future	193.4500	0.1934	185.8100	0.1858	(3.949)	0	0	0
2020/10/23	2044	05/11/2020	10.04	Put	Bond Future	10,996.7700	10.9968	10,882.8700	10.8829	(1.036)	0	0	0
2020/10/23	2044	05/11/2020	11.17	Put	Bond Future	2,911.6700	2.9117	2,790.5500	2.7906	(4.160)	0	0	1,815
2020/10/23	2044	05/11/2020	11.43	Put	Bond Future	1,686.2600	1.6863	1,575.5800	1.5756	(6.564)	0	0	1,815
2020/10/23	2044	05/11/2020	8.87	Put	Bond Future	21,354.7900	21.3548	21,240.9300	21.2409	(0.533)	0	0	0
2020/10/23	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/23	2044	05/11/2020	10.35	Call	Bond Future	2.1500	0.0022	1.6600	0.0017	(22.791)	0	0	0
2020/10/23	2044	05/11/2020	10.35	Put	Bond Future	8,550.7900	8.5508	8,436.4400	8.4364	(1.337)	0	0	0
2020/10/23	2044	05/11/2020	10.04	Call	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	525
2020/10/23	2044	05/11/2020	9.34	Put	Bond Future	16,967.5700	16.9676	16,853.7100	16.8537	(0.671)	0	0	0
2020/10/23	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/23	2044	05/11/2020	11.17	Call	Bond Future	319.4200	0.3194	312.1600	0.3122	(2.273)	0	0	0
2020/10/23	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/23	2044	05/11/2020	10.02	Put	Bond Future	11,158.6500	11.1587	11,044.7500	11.0447	(1.021)	0	0	0

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2020/10/23	2044	05/11/2020	10.02	Call	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	1,815
2020/10/23	2044	04/02/2021	10.04	Put	Bond Future	12,813.6400	12.8136	12,703.1700	12.7032	(0.862)	0	0	0
2020/10/23	2044	04/02/2021	10.37	Call	Bond Future	636.4200	0.6364	644.2900	0.6443	1.237	0	0	0
2020/10/23	2044	04/02/2021	10.35	Put	Bond Future	10,615.8100	10.6158	10,508.7500	10.5088	(1.008)	0	0	0
2020/10/23	2044	04/02/2021			Bond Future	11.7909	76.2764	11.7726	76.3911	(0.156)	0.0000	0.0000	0
2020/10/23	2044	04/02/2021	10.37	Put	Bond Future	10,481.3000	10.4813	10,374.5100	10.3745	(1.019)	0	0	0
2020/10/23	2044	04/02/2021	10.35	Call	Bond Future	617.2200	0.6172	624.8200	0.6248	1.231	0	0	0
2020/10/23	2044	04/02/2021	10.04	Call	Bond Future	372.8200	0.3728	377.0100	0.3770	1.124	0	0	0
2020/10/23	2044	04/02/2021	10.84	Call	Bond Future	1,229.0400	1.2290	1,245.2800	1.2453	1.321	0	0	0
2020/10/23	2044	04/02/2021	10.36	Put	Bond Future	10,548.4500	10.5485	10,441.5200	10.4415	(1.014)	0	0	0
2020/10/23	2044	04/02/2021	10.84	Put	Bond Future	7,589.6000	7.5896	7,491.1800	7.4912	(1.297)	0	0	265
2020/10/23	2044	04/02/2021	10.29	Call	Bond Future	562.2800	0.5623	569.1000	0.5691	1.213	0	0	0
2020/10/23	2044	04/02/2021	10.29	Put	Bond Future	11,024.7700	11.0248	10,916.9300	10.9169	(0.978)	0	0	265
2020/10/23	2044	04/02/2021	9.66	Put	Bond Future	15,779.8100	15.7798	15,666.8800	15.6669	(0.716)	0	0	0
2020/10/23	2044	04/02/2021	9.66	Call	Bond Future	185.5000	0.1855	187.2300	0.1872	0.933	0	0	265
2020/10/23	2044	04/02/2021	10.36	Call	Bond Future	626.7700	0.6268	634.5000	0.6345	1.233	0	0	0
2020/10/23	2044	06/05/2021	12.50	Put	Bond Future	3,301.7400	3.3017	3,247.4400	3.2474	(1.645)	0	0	3,100
2020/10/23	2044	06/05/2021	12.43	Put	Bond Future	3,459.1600	3.4592	3,403.2600	3.4033	(1.616)	0	0	0
2020/10/23	2044	06/05/2021	12.44	Call	Bond Future	5,898.0200	5.8980	5,957.8400	5.9578	1.014	0	0	0
2020/10/23	2044	06/05/2021			Bond Future	12.0206	77.0947	12.0015	77.2102	(0.159)	0.0000	0.0000	0
2020/10/23	2044	06/05/2021	12.45	Call	Bond Future	5,932.3100	5.9323	5,992.3700	5.9924	1.012	0	0	0
2020/10/23	2044	06/05/2021	12.45	Put	Bond Future	3,413.4500	3.4135	3,358.0100	3.3580	(1.624)	0	0	0
2020/10/23	2044	06/05/2021	12.50	Call	Bond Future	6,104.3000	6.1043	6,165.5000	6.1655	1.003	0	0	0
2020/10/23	2044	06/05/2021	12.43	Call	Bond Future	5,864.0000	5.8640	5,923.6000	5.9236	1.016	0	0	0
2020/10/23	2044	06/05/2021	12.44	Put	Bond Future	3,436.1300	3.4361	3,380.4500	3.3805	(1.620)	0	0	0
2020/10/23	2044	06/05/2021	11.35	Put	Bond Future	6,897.2700	6.8973	6,815.0900	6.8151	(1.191)	0	0	0
2020/10/23	2044	06/05/2021	11.35	Call	Bond Future	2,647.9700	2.6480	2,681.2900	2.6813	1.258	0	0	3,100
2020/10/23	2044	06/05/2021	11.90	Call	Bond Future	4,161.7000	4.1617	4,208.5600	4.2086	1.126	0	0	0
2020/10/23	2044	06/05/2021	11.90	Put	Bond Future	4,896.4700	4.8965	4,827.8300	4.8278	(1.402)	0	0	3,100
2020/10/23	2044	05/08/2021	12.60	Put	Bond Future	3,533.4700	3.5335	3,479.1900	3.4792	(1.536)	0	0	0
2020/10/23	2044	05/08/2021	12.61	Put	Bond Future	3,510.3000	3.5103	3,456.2500	3.4563	(1.540)	0	0	0
2020/10/23	2044	05/08/2021			Bond Future	12.2678	73.5543	12.2479	73.6710	(0.163)	0.0000	0.0000	0
2020/10/23	2044	05/08/2021	12.60	Call	Bond Future	5,427.2800	5.4273	5,489.6900	5.4897	1.150	0	0	0
2020/10/23	2044	05/08/2021	12.61	Call	Bond Future	5,459.8000	5.4598	5,522.4400	5.5224	1.147	0	0	0
2020/10/23	2044	05/08/2021	12.59	Call	Bond Future	5,394.8200	5.3948	5,457.0000	5.4570	1.153	0	0	0
2020/10/23	2044	05/08/2021	12.59	Put	Bond Future	3,556.7800	3.5568	3,502.2700	3.5023	(1.533)	0	0	0
2020/10/23	2044	04/11/2021	12.91	Call	Bond Future	2,147.8900	2.1479	2,265.8100	2.2658	5.490	0	0	0
2020/10/23	2044	04/11/2021			Bond Future	12.5186	74.2904	12.4977	74.4084	(0.167)	0.0000	0.0000	0
2020/10/23	2044	04/11/2021	12.89	Call	Bond Future	2,040.8600	2.0409	2,158.7800	2.1588	5.778	0	0	0
2020/10/23	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2044	04/11/2021	12.90	Call	Bond Future	2,094.4100	2.0944	2,212.3300	2.2123	5.630	0	0	0
2020/10/23	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	2046	05/11/2020			Bond Future	93.2984	93.2984	93.3399	93.3399	0.045	0.0000	0.0000	12,336
2020/10/23	2046	04/02/2021			Bond Future	94.2341	94.2341	94.2756	94.2756	0.044	0.0000	0.0000	3,975
2020/10/23	2046	06/05/2021			Bond Future	93.4768	93.4768	93.5183	93.5183	0.044	0.0000	0.0000	0
2020/10/23	2046	05/08/2021			Bond Future	94.5176	94.5176	94.5594	94.5594	0.044	0.0000	0.0000	0

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2020/10/23	2046	04/11/2021			Bond Future	93.6815	93.6815	93.7240	93.7240	0.045	0.0000	0.0000	0
2020/10/23	2050	05/11/2020			Bond Future	94.9469	94.9469	95.2455	95.2455	0.314	0.0000	0.0000	11,373
2020/10/23	2050	04/02/2021			Bond Future	94.0102	94.0102	94.3116	94.3116	0.321	0.0000	0.0000	2,600
2020/10/23	2050	06/05/2021			Bond Future	95.0398	95.0398	95.3439	95.3439	0.320	0.0000	0.0000	0
2020/10/23	2050	05/08/2021			Bond Future	94.1713	94.1713	94.4787	94.4787	0.326	0.0000	0.0000	0
2020/10/23	2050	04/11/2021			Bond Future	95.1371	95.1371	95.4479	95.4479	0.327	0.0000	0.0000	0
2020/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	AL37	05/11/2020			Index Future	766.3590	766.3590	763.8540	763.8540	(0.327)	0.0000	0.0000	0
2020/10/23	AL37	04/02/2021			Index Future	773.8540	773.8540	771.3220	771.3220	(0.327)	0.0000	0.0000	0
2020/10/23	AL37	06/05/2021			Index Future	782.1360	782.1360	779.5740	779.5740	(0.328)	0.0000	0.0000	0
2020/10/23	AL37	05/08/2021			Index Future	790.5650	790.5650	787.9740	787.9740	(0.328)	0.0000	0.0000	0
2020/10/23	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/23	AL7T	05/11/2020			Index Future	824.2240	824.2240	823.4680	823.4680	(0.092)	0.0000	0.0000	0
2020/10/23	AL7T	04/02/2021			Index Future	832.2850	832.2850	831.5190	831.5190	(0.092)	0.0000	0.0000	0
2020/10/23	AL7T	06/05/2021			Index Future	841.1930	841.1930	840.4150	840.4150	(0.092)	0.0000	0.0000	0
2020/10/23	AL7T	05/08/2021			Index Future	850.2580	850.2580	849.4710	849.4710	(0.093)	0.0000	0.0000	0
2020/10/23	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/23	ALBI	05/11/2020			Index Future	722.7690	722.7690	722.3980	722.3980	(0.051)	0.0000	0.0000	212
2020/10/23	ALBI	04/02/2021			Index Future	729.8370	729.8370	729.4600	729.4600	(0.052)	0.0000	0.0000	14
2020/10/23	ALBI	06/05/2021			Index Future	737.6490	737.6490	737.2640	737.2640	(0.052)	0.0000	0.0000	0
2020/10/23	ALBI	05/08/2021			Index Future	745.5980	745.5980	745.2080	745.2080	(0.052)	0.0000	0.0000	0
2020/10/23	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	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
2020/10/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/23	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
2020/10/23	ES33	05/11/2020			Bond Future	11.8174	72.9627	11.7942	73.0823	(0.196)	0.0000	0.0000	350
2020/10/23	ES33	04/02/2021			Bond Future	12.0988	73.6763	12.0746	73.7968	(0.199)	0.0000	0.0000	0
2020/10/23	ES33	06/05/2021			Bond Future	12.3750	70.6908	12.3498	70.8123	(0.203)	0.0000	0.0000	0
2020/10/23	ES33	05/08/2021			Bond Future	12.6672	71.4614	12.6409	71.5840	(0.207)	0.0000	0.0000	0
2020/10/23	ES33	04/11/2021			Bond Future	12.9814	68.4041	12.9540	68.5280	(0.212)	0.0000	0.0000	0
2020/10/23	ES42	05/11/2020			Bond Future	12.3654	71.4861	12.3725	71.4458	0.058	0.0000	0.0000	4,789
2020/10/23	ES42	04/02/2021			Bond Future	12.6332	72.1852	12.6408	72.1442	0.060	0.0000	0.0000	0
2020/10/23	ES42	06/05/2021			Bond Future	12.9069	68.7002	12.9149	68.6584	0.062	0.0000	0.0000	0
2020/10/23	ES42	05/08/2021			Bond Future	13.1888	69.4494	13.1972	69.4071	0.064	0.0000	0.0000	0
2020/10/23	ES42	04/11/2021			Bond Future	13.4944	65.8881	13.5032	65.8454	0.065	0.0000	0.0000	0
2020/10/23	GOVI	05/11/2020	737.84	Put	GOVI	240,080.0000	24.0080	243,920.0000	24.3920	1.599	0	0	0
2020/10/23	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	05/11/2020			GOVI	713.8320	713.8320	713.4480	713.4480	(0.054)	0.0000	0.0000	254
2020/10/23	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	05/11/2020	737.83	Put	GOVI	239,980.0000	23.9980	243,820.0000	24.3820	1.600	0	0	0
2020/10/23	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	05/11/2020	737.85	Put	GOVI	240,180.0000	24.0180	244,020.0000	24.4020	1.599	0	0	0
2020/10/23	GOVI	04/02/2021	750.96	Put	GOVI	301,470.0000	30.1470	305,370.0000	30.5370	1.294	0	0	0
2020/10/23	GOVI	04/02/2021			GOVI	720.8130	720.8130	720.4230	720.4230	(0.054)	0.0000	0.0000	942
2020/10/23	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/02/2021	750.95	Put	GOVI	301,370.0000	30.1370	305,270.0000	30.5270	1.294	0	0	0
2020/10/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/02/2021	750.94	Put	GOVI	301,270.0000	30.1270	305,170.0000	30.5170	1.295	0	0	0
2020/10/23	GOVI	06/05/2021	678.67	Call	GOVI	498,580.0000	49.8580	494,600.0000	49.4600	(0.798)	0	0	0
2020/10/23	GOVI	06/05/2021			GOVI	728.5280	728.5280	728.1300	728.1300	(0.055)	0.0000	0.0000	0
2020/10/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	06/05/2021	678.68	Call	GOVI	498,480.0000	49.8480	494,500.0000	49.4500	(0.798)	0	0	0
2020/10/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	06/05/2021	678.69	Call	GOVI	498,380.0000	49.8380	494,400.0000	49.4400	(0.799)	0	0	0
2020/10/23	GOVI	05/08/2021	719.14	Call	GOVI	172,390.0000	17.2390	168,360.0000	16.8360	(2.338)	0	0	0
2020/10/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	05/08/2021			GOVI	736.3790	736.3790	735.9760	735.9760	(0.055)	0.0000	0.0000	0
2020/10/23	GOVI	05/08/2021	719.15	Call	GOVI	172,290.0000	17.2290	168,260.0000	16.8260	(2.339)	0	0	0
2020/10/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	05/08/2021	719.13	Call	GOVI	172,490.0000	17.2490	168,460.0000	16.8460	(2.336)	0	0	0
2020/10/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/23	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/23	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

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2020/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/23	IGOV	05/11/2020			Index Future	257.3630	257.3630	257.3140	257.3140	(0.019)	0.0000	0.0000	464
2020/10/23	IGOV	04/02/2021			Index Future	259.9440	259.9440	259.8930	259.8930	(0.020)	0.0000	0.0000	546
2020/10/23	IGOV	06/05/2021			Index Future	262.7890	262.7890	262.7370	262.7370	(0.020)	0.0000	0.0000	0
2020/10/23	IGOV	05/08/2021			Index Future	265.6840	265.6840	265.6310	265.6310	(0.020)	0.0000	0.0000	0
2020/10/23	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/23	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/23	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1400	92.1400	0.011	0.0000	0.0000	0
2020/10/23	IS05	15/06/2021			Interest Rate Swap	90.1900	90.1900	90.2000	90.2000	0.011	0.0000	0.0000	0
2020/10/23	IS05	21/09/2021			Interest Rate Swap	89.0100	89.0100	89.0400	89.0400	0.034	0.0000	0.0000	0
2020/10/23	IS05	21/12/2021			Interest Rate Swap	90.1500	90.1500	90.1900	90.1900	0.044	0.0000	0.0000	51
2020/10/23	IS05	15/03/2022			Interest Rate Swap	89.4500	89.4500	89.5000	89.5000	0.056	0.0000	0.0000	0
2020/10/23	IS05	21/06/2022			Interest Rate Swap	89.4300	89.4300	89.4900	89.4900	0.067	0.0000	0.0000	0
2020/10/23	IS05	20/09/2022			Interest Rate Swap	92.4500	92.4500	92.5300	92.5300	0.087	0.0000	0.0000	0
2020/10/23	IS05	20/12/2022			Interest Rate Swap	92.8500	92.8500	92.9600	92.9600	0.118	0.0000	0.0000	0
2020/10/23	IS05	22/03/2023			Interest Rate Swap	85.1800	85.1800	85.3100	85.3100	0.153	0.0000	0.0000	0
2020/10/23	IS05	20/06/2023			Interest Rate Swap	90.7000	90.7000	90.8500	90.8500	0.165	0.0000	0.0000	0
2020/10/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/23	IS10	17/12/2025			Interest Rate Swap	78.6000	78.6000	78.8700	78.8700	0.344	0.0000	0.0000	0
2020/10/23	IS10	16/03/2026			Interest Rate Swap	75.2000	75.2000	75.4700	75.4700	0.359	0.0000	0.0000	0
2020/10/23	IS10	15/06/2026			Interest Rate Swap	73.7000	73.7000	73.9700	73.9700	0.366	0.0000	0.0000	0
2020/10/23	IS10	21/09/2026			Interest Rate Swap	75.8400	75.8400	76.1000	76.1000	0.343	0.0000	0.0000	0
2020/10/23	IS10	21/12/2026			Interest Rate Swap	79.9800	79.9800	80.2400	80.2400	0.325	0.0000	0.0000	0
2020/10/23	IS10	15/03/2027			Interest Rate Swap	78.5600	78.5600	78.8300	78.8300	0.344	0.0000	0.0000	0
2020/10/23	IS10	21/06/2027			Interest Rate Swap	80.7600	80.7600	81.0400	81.0400	0.347	0.0000	0.0000	0
2020/10/23	IS10	20/09/2027			Interest Rate Swap	86.7100	86.7100	87.0000	87.0000	0.334	0.0000	0.0000	0
2020/10/23	IS10	20/12/2027			Interest Rate Swap	87.2500	87.2500	87.5400	87.5400	0.332	0.0000	0.0000	0
2020/10/23	IS10	22/03/2028			Interest Rate Swap	80.3900	80.3900	80.6800	80.6800	0.361	0.0000	0.0000	0
2020/10/23	IS10	20/06/2028			Interest Rate Swap	88.4300	88.4300	88.7100	88.7100	0.317	0.0000	0.0000	0
2020/10/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/23	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3250	96.6750	(0.300)	0.0000	0.0000	0
2020/10/23	JBAF	15/12/2020			Jibar Tradeable Future	3.1950	96.8050	3.2150	96.7850	0.626	0.0000	0.0000	30,010
2020/10/23	JBAF	20/01/2021			Jibar Tradeable Future	3.1800	96.8200	3.1900	96.8100	0.314	0.0000	0.0000	0
2020/10/23	JBAF	17/02/2021			Jibar Tradeable Future	3.1100	96.8900	3.1400	96.8600	0.965	0.0000	0.0000	0
2020/10/23	JBAF	17/03/2021			Jibar Tradeable Future	3.1150	96.8850	3.1450	96.8550	0.963	0.0000	0.0000	0
2020/10/23	JBAF	21/04/2021			Jibar Tradeable Future	3.0900	96.9100	3.1300	96.8700	1.294	0.0000	0.0000	0
2020/10/23	JBAF	15/06/2021			Jibar Tradeable Future	3.1300	96.8700	3.1800	96.8200	1.597	0.0000	0.0000	0
2020/10/23	JBAF	15/09/2021			Jibar Tradeable Future	3.2250	96.7750	3.2750	96.7250	1.550	0.0000	0.0000	30,000
2020/10/23	JBAF	15/12/2021			Jibar Tradeable Future	3.3500	96.6500	3.4600	96.5400	3.284	0.0000	0.0000	0
2020/10/23	JBAF	16/03/2022			Jibar Tradeable Future	3.4300	96.5700	3.5500	96.4500	3.499	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
2020/10/23	JBAF	15/06/2022			Jibar Tradeable Future	3.8900	96.1100	3.9900	96.0100	2.571	0.0000	0.0000	0
2020/10/23	JBAF	21/09/2022			Jibar Tradeable Future	4.2050	95.7950	4.3050	95.6950	2.378	0.0000	0.0000	0
2020/10/23	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R023	05/11/2020			Bond Future	4.3156	108.9656	4.3759	108.8287	1.396	0.0000	0.0000	33,381
2020/10/23	R023	05/11/2020	7.46	Call	Bond Future	6,858.9000	6.8589	6,722.0000	6.7220	(1.996)	0	0	0
2020/10/23	R023	05/11/2020	7.47	Call	Bond Future	6,879.8200	6.8798	6,742.9200	6.7429	(1.990)	0	0	0
2020/10/23	R023	05/11/2020	7.45	Call	Bond Future	6,837.9900	6.8380	6,701.0900	6.7011	(2.002)	0	0	0
2020/10/23	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R023	04/02/2021	6.34	Call	Bond Future	3,895.1900	3.8952	3,756.7000	3.7567	(3.555)	0	0	0
2020/10/23	R023	04/02/2021	6.32	Put	Bond Future	0.5500	0.0006	0.7500	0.0008	36.364	0	0	0
2020/10/23	R023	04/02/2021			Bond Future	4.3700	110.0314	4.4385	109.8927	1.568	0.0000	0.0000	3,620
2020/10/23	R023	04/02/2021	6.34	Put	Bond Future	0.5000	0.0005	0.6800	0.0007	36.000	0	0	0
2020/10/23	R023	04/02/2021	6.32	Call	Bond Future	3,856.6300	3.8566	3,718.1600	3.7182	(3.590)	0	0	0
2020/10/23	R023	04/02/2021	6.33	Put	Bond Future	0.5200	0.0005	0.7200	0.0007	38.462	0	0	0
2020/10/23	R023	04/02/2021	6.33	Call	Bond Future	3,875.9100	3.8759	3,737.4400	3.7374	(3.573)	0	0	0
2020/10/23	R023	06/05/2021	7.58	Call	Bond Future	5,521.8500	5.5218	5,381.2300	5.3812	(2.547)	0	0	0
2020/10/23	R023	06/05/2021			Bond Future	4.3742	107.3026	4.4531	107.1620	1.804	0.0000	0.0000	0
2020/10/23	R023	06/05/2021	7.56	Call	Bond Future	5,488.6000	5.4886	5,347.9900	5.3480	(2.562)	0	0	0
2020/10/23	R023	06/05/2021	7.56	Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2020/10/23	R023	06/05/2021	7.58	Put	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0	0	0
2020/10/23	R023	06/05/2021	7.57	Call	Bond Future	5,505.2200	5.5052	5,364.6100	5.3646	(2.554)	0	0	0
2020/10/23	R023	06/05/2021	7.57	Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0	0	0
2020/10/23	R023	05/08/2021	5.30	Call	Bond Future	1,584.9400	1.5849	1,470.5300	1.4705	(7.219)	0	0	0
2020/10/23	R023	05/08/2021	5.29	Put	Bond Future	174.2500	0.1743	202.5000	0.2025	16.212	0	0	0
2020/10/23	R023	05/08/2021			Bond Future	4.3728	108.4718	4.4654	108.3295	2.118	0.0000	0.0000	0
2020/10/23	R023	05/08/2021	5.31	Call	Bond Future	1,597.6500	1.5976	1,482.9100	1.4829	(7.182)	0	0	0
2020/10/23	R023	05/08/2021	5.31	Put	Bond Future	169.4300	0.1694	197.0200	0.1970	16.284	0	0	0
2020/10/23	R023	05/08/2021	5.30	Put	Bond Future	171.8200	0.1718	199.7400	0.1997	16.250	0	0	0
2020/10/23	R023	05/08/2021	5.29	Call	Bond Future	1,572.2600	1.5723	1,458.1800	1.4582	(7.256)	0	0	0
2020/10/23	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R023	04/11/2021	4.90	Call	Bond Future	600.8400	0.6008	457.2000	0.4572	(23.907)	0	0	0
2020/10/23	R023	04/11/2021			Bond Future	4.4341	105.6534	4.5451	105.5098	2.504	0.0000	0.0000	0
2020/10/23	R023	04/11/2021	4.91	Call	Bond Future	613.6800	0.6137	470.0400	0.4700	(23.406)	0	0	0
2020/10/23	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R023	04/11/2021	4.92	Call	Bond Future	626.5200	0.6265	482.8800	0.4829	(22.927)	0	0	0
2020/10/23	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R035	05/11/2020	10.34	Put	Bond Future	4,649.8000	4.6498	4,533.4500	4.5335	(2.502)	0	0	0
2020/10/23	R035	05/11/2020			Bond Future	11.0423	86.3039	11.0245	86.4156	(0.161)	0.0000	0.0000	94,706
2020/10/23	R035	05/11/2020	10.33	Call	Bond Future	54.6600	0.0547	50.1600	0.0502	(8.233)	0	0	0
2020/10/23	R035	05/11/2020	10.33	Put	Bond Future	4,714.5600	4.7146	4,598.3300	4.5983	(2.465)	0	0	0
2020/10/23	R035	05/11/2020	10.34	Call	Bond Future	57.9000	0.0579	53.2800	0.0533	(7.979)	0	0	0
2020/10/23	R035	05/11/2020	10.32	Call	Bond Future	51.5500	0.0516	47.1900	0.0472	(8.458)	0	0	0
2020/10/23	R035	05/11/2020	10.32	Put	Bond Future	4,779.5300	4.7795	4,663.4400	4.6634	(2.429)	0	0	0
2020/10/23	R035	04/02/2021	10.14	Put	Bond Future	8,307.6300	8.3076	8,206.9900	8.2070	(1.211)	0	0	650
2020/10/23	R035	04/02/2021	11.14	Put	Bond Future	3,857.4600	3.8575	3,782.7900	3.7828	(1.936)	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
2020/10/23	R035	04/02/2021	10.05	Call	Bond Future	758.4200	0.7584	768.7400	0.7687	1.361	0	0	0
2020/10/23	R035	04/02/2021	10.04	Put	Bond Future	8,886.5700	8.8866	8,784.2200	8.7842	(1.152)	0	0	0
2020/10/23	R035	04/02/2021			Bond Future	11.2887	87.1479	11.2702	87.2604	(0.164)	0.0000	0.0000	2,509
2020/10/23	R035	04/02/2021	10.14	Call	Bond Future	862.2100	0.8622	874.0700	0.8741	1.376	0	0	0
2020/10/23	R035	04/02/2021	10.06	Call	Bond Future	769.4600	0.7695	779.9500	0.7800	1.363	0	0	0
2020/10/23	R035	04/02/2021	10.06	Put	Bond Future	8,769.1800	8.7692	8,667.1700	8.6672	(1.163)	0	0	0
2020/10/23	R035	04/02/2021	11.14	Call	Bond Future	2,945.4400	2.9454	2,983.2700	2.9833	1.284	0	0	0
2020/10/23	R035	04/02/2021	10.05	Put	Bond Future	8,827.7700	8.8278	8,725.5900	8.7256	(1.157)	0	0	0
2020/10/23	R035	04/02/2021	10.04	Call	Bond Future	747.5100	0.7475	757.6600	0.7577	1.358	0	0	0
2020/10/23	R035	06/05/2021	11.55	Call	Bond Future	4,345.6400	4.3456	4,395.1600	4.3952	1.140	0	0	0
2020/10/23	R035	06/05/2021	12.77	Call	Bond Future	8,747.5400	8.7475	8,823.4900	8.8235	0.868	0	0	0
2020/10/23	R035	06/05/2021	10.24	Put	Bond Future	9,503.6500	9.5037	9,409.7200	9.4097	(0.988)	0	0	0
2020/10/23	R035	06/05/2021	12.37	Call	Bond Future	7,181.1300	7.1811	7,249.5700	7.2496	0.953	0	0	0
2020/10/23	R035	06/05/2021	12.35	Put	Bond Future	2,445.3100	2.4453	2,400.0000	2.4000	(1.853)	0	0	0
2020/10/23	R035	06/05/2021			Bond Future	11.5254	83.6072	11.5062	83.7206	(0.167)	0.0000	0.0000	0
2020/10/23	R035	06/05/2021	12.37	Put	Bond Future	2,413.8300	2.4138	2,368.9300	2.3689	(1.860)	0	0	0
2020/10/23	R035	06/05/2021	12.35	Call	Bond Future	7,104.5600	7.1046	7,172.5900	7.1726	0.958	0	0	0
2020/10/23	R035	06/05/2021	11.55	Put	Bond Future	4,200.4500	4.2005	4,136.6300	4.1366	(1.519)	0	0	1,650
2020/10/23	R035	06/05/2021	12.77	Put	Bond Future	1,866.0400	1.8660	1,828.6500	1.8287	(2.004)	0	0	1,650
2020/10/23	R035	06/05/2021	10.24	Call	Bond Future	1,372.5000	1.3725	1,391.9100	1.3919	1.414	0	0	793
2020/10/23	R035	06/05/2021	12.36	Put	Bond Future	2,429.5200	2.4295	2,384.4100	2.3844	(1.857)	0	0	0
2020/10/23	R035	06/05/2021	10.81	Put	Bond Future	6,740.6500	6.7407	6,658.6000	6.6586	(1.217)	0	0	0
2020/10/23	R035	06/05/2021	10.81	Call	Bond Future	2,354.3900	2.3544	2,385.6800	2.3857	1.329	0	0	1,650
2020/10/23	R035	06/05/2021	11.32	Call	Bond Future	3,665.4200	3.6654	3,709.2100	3.7092	1.195	0	0	0
2020/10/23	R035	06/05/2021	11.32	Put	Bond Future	4,890.4500	4.8905	4,820.9000	4.8209	(1.422)	0	0	793
2020/10/23	R035	06/05/2021	12.02	Call	Bond Future	5,885.7400	5.8857	5,946.6100	5.9466	1.034	0	0	0
2020/10/23	R035	06/05/2021	12.02	Put	Bond Future	3,042.4700	3.0425	2,990.0000	2.9900	(1.725)	0	0	793
2020/10/23	R035	06/05/2021	12.36	Call	Bond Future	7,142.8200	7.1428	7,211.0500	7.2111	0.955	0	0	0
2020/10/23	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/10/23	R035	05/08/2021			Bond Future	11.7783	84.5185	11.7583	84.6329	(0.170)	0.0000	0.0000	0
2020/10/23	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/23	R035	05/08/2021	5.29	Put	Bond Future	53,805.5300	53.8055	53,691.1300	53.6911	(0.213)	0	0	0
2020/10/23	R035	05/08/2021	5.31	Put	Bond Future	53,572.2400	53.5722	53,457.8500	53.4578	(0.214)	0	0	0
2020/10/23	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/23	R035	05/08/2021	5.30	Put	Bond Future	53,688.8200	53.6888	53,574.4200	53.5744	(0.213)	0	0	0
2020/10/23	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R035	04/11/2021			Bond Future	12.0496	80.8926	12.0287	81.0083	(0.174)	0.0000	0.0000	0
2020/10/23	R035	04/11/2021	12.52	Call	Bond Future	2,536.7200	2.5367	2,652.4000	2.6524	4.560	0	0	0
2020/10/23	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R035	04/11/2021	12.53	Call	Bond Future	2,589.3300	2.5893	2,705.0100	2.7050	4.468	0	0	0
2020/10/23	R035	04/11/2021	12.51	Call	Bond Future	2,484.0500	2.4841	2,599.7300	2.5997	4.657	0	0	0
2020/10/23	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	05/11/2020	8.65	Call	Bond Future	8,353.8600	8.3539	7,956.2000	7.9562	(4.760)	0	0	0
2020/10/23	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	05/11/2020	7.50	Call	Bond Future	2,552.8100	2.5528	2,179.2500	2.1793	(14.633)	0	0	80
2020/10/23	R186	05/11/2020	8.00	Put	Bond Future	1.2100	0.0012	1.7300	0.0017	42.975	0	0	0
2020/10/23	R186	05/11/2020			Bond Future	7.0320	121.0495	7.1057	120.6518	1.048	0.0000	0.0000	86,005

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
2020/10/23	R186	05/11/2020	8.66	Call	Bond Future	8,403.1000	8.4031	8,005.4400	8.0054	(4.732)	0	0	0
2020/10/23	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	05/11/2020	7.00	Put	Bond Future	750.9600	0.7510	961.5000	0.9615	28.036	0	0	0
2020/10/23	R186	05/11/2020	7.00	Call	Bond Future	577.5300	0.5775	390.4100	0.3904	(32.400)	0	0	1,200
2020/10/23	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	05/11/2020	8.64	Call	Bond Future	8,304.5900	8.3046	7,906.9300	7.9069	(4.788)	0	0	0
2020/10/23	R186	05/11/2020	6.50	Put	Bond Future	2,945.6000	2.9456	3,329.8500	3.3299	13.045	0	0	0
2020/10/23	R186	05/11/2020	7.50	Put	Bond Future	55.5100	0.0555	79.6100	0.0796	43.416	0	0	0
2020/10/23	R186	05/11/2020	8.00	Call	Bond Future	5,092.7800	5.0928	4,695.6400	4.6956	(7.798)	0	0	1,200
2020/10/23	R186	05/11/2020	7.84	Put	Bond Future	4.6700	0.0047	6.7600	0.0068	44.754	0	0	0
2020/10/23	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	05/11/2020	6.50	Call	Bond Future	22.4600	0.0225	9.0500	0.0091	(59.706)	0	0	80
2020/10/23	R186	05/11/2020	7.84	Call	Bond Future	4,274.2400	4.2742	3,878.6700	3.8787	(9.255)	0	0	0
2020/10/23	R186	05/11/2020	8.34	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/10/23	R186	05/11/2020	8.34	Call	Bond Future	6,813.2900	6.8133	6,415.6400	6.4156	(5.836)	0	0	0
2020/10/23	R186	05/11/2020	9.26	Call	Bond Future	11,306.2600	11.3063	10,908.6000	10.9086	(3.517)	0	0	0
2020/10/23	R186	04/02/2021	8.15	Call	Bond Future	5,240.6500	5.2407	4,904.7100	4.9047	(6.410)	0	0	0
2020/10/23	R186	04/02/2021			Bond Future	7.2052	116.9553	7.2832	116.5533	1.083	0.0000	0.0000	181
2020/10/23	R186	04/02/2021	8.15	Put	Bond Future	489.4600	0.4895	555.5300	0.5555	13.499	0	0	0
2020/10/23	R186	04/02/2021	8.00	Put	Bond Future	617.6000	0.6176	698.2700	0.6983	13.062	0	0	15,177
2020/10/23	R186	04/02/2021	8.16	Call	Bond Future	5,281.9800	5.2820	4,945.1500	4.9451	(6.377)	0	0	0
2020/10/23	R186	04/02/2021	8.17	Put	Bond Future	474.3300	0.4743	538.6200	0.5386	13.554	0	0	0
2020/10/23	R186	04/02/2021	8.00	Call	Bond Future	4,631.1500	4.6312	4,309.8100	4.3098	(6.939)	0	0	0
2020/10/23	R186	04/02/2021	8.16	Put	Bond Future	481.8400	0.4818	547.0200	0.5470	13.527	0	0	0
2020/10/23	R186	04/02/2021	8.17	Call	Bond Future	5,323.4000	5.3234	4,985.6800	4.9857	(6.344)	0	0	0
2020/10/23	R186	06/05/2021	10.77	Call	Bond Future	15,291.7000	15.2917	14,886.9000	14.8869	(2.647)	0	0	0
2020/10/23	R186	06/05/2021	10.76	Put	Bond Future	11.1800	0.0112	13.2800	0.0133	18.784	0	0	0
2020/10/23	R186	06/05/2021			Bond Future	7.3740	118.2084	7.4569	117.8015	1.123	0.0000	0.0000	0
2020/10/23	R186	06/05/2021	10.78	Call	Bond Future	15,332.4800	15.3325	14,927.6400	14.9276	(2.640)	0	0	0
2020/10/23	R186	06/05/2021	10.78	Put	Bond Future	10.6800	0.0107	12.6900	0.0127	18.820	0	0	0
2020/10/23	R186	06/05/2021	10.77	Put	Bond Future	10.9300	0.0109	12.9800	0.0130	18.756	0	0	0
2020/10/23	R186	06/05/2021	10.76	Call	Bond Future	15,250.9000	15.2509	14,846.1500	14.8462	(2.654)	0	0	0
2020/10/23	R186	05/08/2021	8.61	Call	Bond Future	5,629.3300	5.6293	5,307.9400	5.3079	(5.709)	0	0	0
2020/10/23	R186	05/08/2021	8.62	Put	Bond Future	825.7000	0.8257	914.8800	0.9149	10.801	0	0	0
2020/10/23	R186	05/08/2021			Bond Future	7.5582	114.2152	7.6463	113.8038	1.165	0.0000	0.0000	0
2020/10/23	R186	05/08/2021	8.61	Put	Bond Future	836.0700	0.8361	926.1200	0.9261	10.771	0	0	0
2020/10/23	R186	05/08/2021	8.62	Call	Bond Future	5,663.3000	5.6633	5,341.0400	5.3410	(5.690)	0	0	0
2020/10/23	R186	05/08/2021	8.63	Call	Bond Future	5,697.3300	5.6973	5,374.2100	5.3742	(5.671)	0	0	0
2020/10/23	R186	05/08/2021	8.63	Put	Bond Future	815.4300	0.8154	903.7500	0.9038	10.831	0	0	0
2020/10/23	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	04/11/2021	8.10	Call	Bond Future	1,443.2500	1.4432	1,027.8000	1.0278	(28.786)	0	0	0
2020/10/23	R186	04/11/2021			Bond Future	7.7727	115.3594	7.8664	114.9440	1.205	0.0000	0.0000	0
2020/10/23	R186	04/11/2021	8.11	Call	Bond Future	1,486.9800	1.4870	1,071.5300	1.0715	(27.939)	0	0	0
2020/10/23	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R186	04/11/2021	8.09	Call	Bond Future	1,399.5100	1.3995	984.0600	0.9841	(29.685)	0	0	0
2020/10/23	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R197	05/11/2020			Bond Future	316.8156	316.8156	316.7539	316.7539	(0.019)	0.0000	0.0000	2,902

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
2020/10/23	R197	04/02/2021			Bond Future	312.1463	312.1463	312.0828	312.0828	(0.020)	0.0000	0.0000	1,400
2020/10/23	R197	06/05/2021			Bond Future	315.5645	315.5645	315.4989	315.4989	(0.021)	0.0000	0.0000	0
2020/10/23	R197	05/08/2021			Bond Future	311.0783	311.0783	311.0116	311.0116	(0.021)	0.0000	0.0000	0
2020/10/23	R197	04/11/2021			Bond Future	314.2689	314.2689	314.2019	314.2019	(0.021)	0.0000	0.0000	0
2020/10/23	R202	05/11/2020			Bond Future	213.6259	213.6259	213.0756	213.0756	(0.258)	0.0000	0.0000	6,003
2020/10/23	R202	04/02/2021			Bond Future	211.6005	211.6005	211.0440	211.0440	(0.263)	0.0000	0.0000	1,904
2020/10/23	R202	06/05/2021			Bond Future	213.9177	213.9177	213.3539	213.3539	(0.264)	0.0000	0.0000	0
2020/10/23	R202	05/08/2021			Bond Future	212.0502	212.0502	211.4799	211.4799	(0.269)	0.0000	0.0000	0
2020/10/23	R202	04/11/2021			Bond Future	214.2254	214.2254	213.6495	213.6495	(0.269)	0.0000	0.0000	0
2020/10/23	R208	05/11/2020	4.78	Call	Bond Future	526.9300	0.5269	504.8400	0.5048	(4.192)	0	0	0
2020/10/23	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R208	05/11/2020			Bond Future	3.4184	102.0277	3.4752	102.0056	1.662	0.0000	0.0000	7,525
2020/10/23	R208	05/11/2020	4.79	Call	Bond Future	530.7800	0.5308	508.6900	0.5087	(4.162)	0	0	0
2020/10/23	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R208	05/11/2020	4.77	Call	Bond Future	523.0800	0.5231	500.9900	0.5010	(4.223)	0	0	0
2020/10/23	R209	05/11/2020	10.02	Call	Bond Future	37.3500	0.0373	34.6400	0.0346	(7.256)	0	0	0
2020/10/23	R209	05/11/2020			Bond Future	10.8067	66.8731	10.7843	66.9966	(0.207)	0.0000	0.0000	28,016
2020/10/23	R209	05/11/2020	10.00	Call	Bond Future	33.2300	0.0332	30.6700	0.0307	(7.704)	0	0	0
2020/10/23	R209	05/11/2020	10.00	Put	Bond Future	4,705.6600	4.7057	4,579.6200	4.5796	(2.678)	0	0	0
2020/10/23	R209	05/11/2020	10.02	Put	Bond Future	4,588.2700	4.5883	4,462.0800	4.4621	(2.750)	0	0	0
2020/10/23	R209	05/11/2020	10.01	Call	Bond Future	35.2400	0.0352	32.6100	0.0326	(7.463)	0	0	0
2020/10/23	R209	05/11/2020	10.01	Put	Bond Future	4,646.8800	4.6469	4,520.7700	4.5208	(2.714)	0	0	0
2020/10/23	R209	04/02/2021	10.12	Put	Bond Future	6,235.0500	6.2350	6,133.0500	6.1330	(1.636)	0	0	0
2020/10/23	R209	04/02/2021			Bond Future	11.0146	67.5271	10.9914	67.6515	(0.210)	0.0000	0.0000	0
2020/10/23	R209	04/02/2021	10.11	Call	Bond Future	1,157.5000	1.1575	1,179.6300	1.1796	1.912	0	0	0
2020/10/23	R209	04/02/2021	10.11	Put	Bond Future	6,280.6900	6.2807	6,178.4300	6.1784	(1.628)	0	0	0
2020/10/23	R209	04/02/2021	10.12	Call	Bond Future	1,171.6100	1.1716	1,194.0000	1.1940	1.911	0	0	0
2020/10/23	R209	04/02/2021	10.10	Call	Bond Future	1,143.5000	1.1435	1,165.3800	1.1654	1.913	0	0	0
2020/10/23	R209	04/02/2021	10.10	Put	Bond Future	6,326.5100	6.3265	6,224.0000	6.2240	(1.620)	0	0	0
2020/10/23	R209	06/05/2021	12.25	Put	Bond Future	1,937.1200	1.9371	1,893.6700	1.8937	(2.243)	0	0	8,150
2020/10/23	R209	06/05/2021	12.23	Put	Bond Future	1,961.4500	1.9615	1,917.6000	1.9176	(2.236)	0	0	0
2020/10/23	R209	06/05/2021	12.22	Call	Bond Future	6,898.7400	6.8987	6,980.1000	6.9801	1.179	0	0	0
2020/10/23	R209	06/05/2021			Bond Future	11.2198	65.1105	11.1958	65.2359	(0.214)	0.0000	0.0000	2,975
2020/10/23	R209	06/05/2021	10.25	Put	Bond Future	7,061.3800	7.0614	6,966.9400	6.9669	(1.337)	0	0	0
2020/10/23	R209	06/05/2021	10.25	Call	Bond Future	1,698.7800	1.6988	1,729.7500	1.7297	1.823	0	0	5,825
2020/10/23	R209	06/05/2021	11.25	Call	Bond Future	3,889.3900	3.8894	3,947.1900	3.9472	1.486	0	0	0
2020/10/23	R209	06/05/2021	11.25	Put	Bond Future	3,732.2400	3.7322	3,664.6300	3.6646	(1.812)	0	0	8,150
2020/10/23	R209	06/05/2021	12.25	Call	Bond Future	7,001.1700	7.0012	7,083.1300	7.0831	1.171	0	0	0
2020/10/23	R209	06/05/2021	12.23	Call	Bond Future	6,932.8500	6.9328	7,014.4100	7.0144	1.176	0	0	0
2020/10/23	R209	06/05/2021	12.22	Put	Bond Future	1,973.7400	1.9737	1,929.6900	1.9297	(2.232)	0	0	0
2020/10/23	R209	06/05/2021	12.24	Call	Bond Future	6,967.0000	6.9670	7,048.7600	7.0488	1.174	0	0	0
2020/10/23	R209	06/05/2021	12.24	Put	Bond Future	1,949.2400	1.9492	1,905.5900	1.9056	(2.239)	0	0	0
2020/10/23	R209	05/08/2021	11.81	Put	Bond Future	2,982.2800	2.9823	2,926.0800	2.9261	(1.884)	0	0	0
2020/10/23	R209	05/08/2021			Bond Future	11.4342	65.8203	11.4092	65.9469	(0.218)	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
2020/10/23	R209	05/08/2021	11.80	Call	Bond Future	4,819.3800	4.8194	4,889.6100	4.8896	1.457	0	0	0
2020/10/23	R209	05/08/2021	11.80	Put	Bond Future	3,001.1900	3.0012	2,944.7400	2.9447	(1.881)	0	0	0
2020/10/23	R209	05/08/2021	11.81	Call	Bond Future	4,849.1000	4.8491	4,919.5800	4.9196	1.453	0	0	0
2020/10/23	R209	05/08/2021	11.79	Call	Bond Future	4,789.9400	4.7899	4,859.9200	4.8599	1.461	0	0	0
2020/10/23	R209	05/08/2021	11.79	Put	Bond Future	3,020.4400	3.0204	2,963.7400	2.9637	(1.877)	0	0	0
2020/10/23	R209	04/11/2021	12.19	Call	Bond Future	2,520.9100	2.5209	2,648.9300	2.6489	5.078	0	0	0
2020/10/23	R209	04/11/2021	12.17	Call	Bond Future	2,427.9000	2.4279	2,555.9200	2.5559	5.273	0	0	0
2020/10/23	R209	04/11/2021			Bond Future	11.6634	63.3407	11.6374	63.4687	(0.222)	0.0000	0.0000	0
2020/10/23	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R209	04/11/2021	12.18	Call	Bond Future	2,474.4300	2.4744	2,602.4500	2.6025	5.174	0	0	0
2020/10/23	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R210	05/11/2020			Bond Future	187.9065	187.9065	187.8613	187.8613	(0.024)	0.0000	0.0000	1,586
2020/10/23	R210	04/02/2021			Bond Future	189.7910	189.7910	189.7446	189.7446	(0.024)	0.0000	0.0000	644
2020/10/23	R210	06/05/2021			Bond Future	189.1568	189.1568	189.1091	189.1091	(0.025)	0.0000	0.0000	0
2020/10/23	R210	05/08/2021			Bond Future	191.2628	191.2628	191.2143	191.2143	(0.025)	0.0000	0.0000	0
2020/10/23	R210	04/11/2021			Bond Future	190.4878	190.4878	190.4391	190.4391	(0.026)	0.0000	0.0000	0
2020/10/23	R212	05/11/2020			Bond Future	171.0337	171.0337	171.0700	171.0700	0.021	0.0000	0.0000	7,139
2020/10/23	R212	04/02/2021			Bond Future	170.4519	170.4519	170.4880	170.4880	0.021	0.0000	0.0000	1,526
2020/10/23	R212	06/05/2021			Bond Future	172.3188	172.3188	172.3545	172.3545	0.021	0.0000	0.0000	0
2020/10/23	R212	05/08/2021			Bond Future	171.9065	171.9065	171.9424	171.9424	0.021	0.0000	0.0000	0
2020/10/23	R212	04/11/2021			Bond Future	173.6701	173.6701	173.7065	173.7065	0.021	0.0000	0.0000	0
2020/10/23	R213	05/11/2020	9.60	Put	Bond Future	1,424.9900	1.4250	1,457.5300	1.4575	2.284	0	0	0
2020/10/23	R213	05/11/2020	9.59	Call	Bond Future	561.7600	0.5618	495.5500	0.4955	(11.786)	0	0	0
2020/10/23	R213	05/11/2020			Bond Future	9.7483	83.7338	9.7660	83.6338	0.182	0.0000	0.0000	8,542
2020/10/23	R213	05/11/2020	9.60	Call	Bond Future	582.4800	0.5825	515.0200	0.5150	(11.582)	0	0	0
2020/10/23	R213	05/11/2020	9.59	Put	Bond Future	1,461.5000	1.4615	1,495.2900	1.4953	2.312	0	0	0
2020/10/23	R213	05/11/2020	9.61	Call	Bond Future	603.6300	0.6036	534.9500	0.5349	(11.378)	0	0	0
2020/10/23	R213	05/11/2020	9.61	Put	Bond Future	1,388.9600	1.3890	1,420.2800	1.4203	2.255	0	0	0
2020/10/23	R213	04/02/2021	9.40	Call	Bond Future	1,477.9600	1.4780	1,432.0100	1.4320	(3.109)	0	0	0
2020/10/23	R213	04/02/2021	9.39	Put	Bond Future	4,697.1400	4.6971	4,752.8600	4.7529	1.186	0	0	0
2020/10/23	R213	04/02/2021			Bond Future	9.9672	84.5528	9.9857	84.4515	0.186	0.0000	0.0000	544
2020/10/23	R213	04/02/2021	9.41	Call	Bond Future	1,497.1800	1.4972	1,450.8700	1.4509	(3.093)	0	0	0
2020/10/23	R213	04/02/2021	9.41	Put	Bond Future	4,620.4300	4.6204	4,675.4300	4.6754	1.190	0	0	0
2020/10/23	R213	04/02/2021	9.40	Put	Bond Future	4,658.6800	4.6587	4,714.0400	4.7140	1.188	0	0	0
2020/10/23	R213	04/02/2021	9.39	Call	Bond Future	1,458.8900	1.4589	1,413.3000	1.4133	(3.125)	0	0	0
2020/10/23	R213	06/05/2021	11.91	Put	Bond Future	824.0800	0.8241	834.4500	0.8344	1.258	0	0	0
2020/10/23	R213	06/05/2021			Bond Future	10.1766	81.9294	10.1960	81.8266	0.190	0.0000	0.0000	0
2020/10/23	R213	06/05/2021	11.90	Call	Bond Future	9,335.7900	9.3358	9,243.4900	9.2435	(0.989)	0	0	0
2020/10/23	R213	06/05/2021	11.90	Put	Bond Future	832.6400	0.8326	843.1200	0.8431	1.259	0	0	0
2020/10/23	R213	06/05/2021	11.91	Call	Bond Future	9,373.0100	9.3730	9,280.6000	9.2806	(0.986)	0	0	0
2020/10/23	R213	06/05/2021	11.89	Call	Bond Future	9,298.6100	9.2986	9,206.4100	9.2064	(0.992)	0	0	0
2020/10/23	R213	06/05/2021	11.89	Put	Bond Future	841.2800	0.8413	851.8600	0.8519	1.258	0	0	0
2020/10/23	R213	05/08/2021	10.85	Call	Bond Future	4,773.1900	4.7732	4,702.7600	4.7028	(1.476)	0	0	0
2020/10/23	R213	05/08/2021	10.84	Put	Bond Future	2,526.2800	2.5263	2,560.1200	2.5601	1.340	0	0	0

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2020/10/23	R213	05/08/2021			Bond Future	10.4011	82.8222	10.4214	82.7182	0.195	0.0000	0.0000	0
2020/10/23	R213	05/08/2021	10.86	Call	Bond Future	4,804.7500	4.8048	4,734.1100	4.7341	(1.470)	0	0	0
2020/10/23	R213	05/08/2021	10.86	Put	Bond Future	2,490.0000	2.4900	2,523.4100	2.5234	1.342	0	0	0
2020/10/23	R213	05/08/2021	10.85	Put	Bond Future	2,507.9400	2.5079	2,541.5600	2.5416	1.341	0	0	0
2020/10/23	R213	05/08/2021	10.84	Call	Bond Future	4,741.9900	4.7420	4,671.7800	4.6718	(1.481)	0	0	0
2020/10/23	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R213	04/11/2021			Bond Future	10.6467	80.1245	10.6678	80.0195	0.198	0.0000	0.0000	0
2020/10/23	R213	04/11/2021	11.10	Call	Bond Future	2,214.9200	2.2149	2,109.9200	2.1099	(4.741)	0	0	0
2020/10/23	R213	04/11/2021	11.11	Call	Bond Future	2,262.8700	2.2629	2,157.8700	2.1579	(4.640)	0	0	0
2020/10/23	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R213	04/11/2021	11.09	Call	Bond Future	2,166.9400	2.1669	2,061.9400	2.0619	(4.846)	0	0	0
2020/10/23	R214	05/11/2020	10.26	Put	Bond Future	5,699.0700	5.6991	5,737.2900	5.7373	0.671	0	0	0
2020/10/23	R214	05/11/2020			Bond Future	11.2274	63.7305	11.2351	63.6881	0.069	0.0000	0.0000	17,463
2020/10/23	R214	05/11/2020	10.25	Call	Bond Future	14.4100	0.0144	10.4600	0.0105	(27.412)	0	0	0
2020/10/23	R214	05/11/2020	10.25	Put	Bond Future	5,761.1100	5.7611	5,799.5400	5.7995	0.667	0	0	0
2020/10/23	R214	05/11/2020	10.26	Call	Bond Future	15.3600	0.0154	11.2000	0.0112	(27.083)	0	0	0
2020/10/23	R214	05/11/2020	10.24	Call	Bond Future	13.5200	0.0135	9.7700	0.0098	(27.737)	0	0	0
2020/10/23	R214	05/11/2020	10.24	Put	Bond Future	5,823.3100	5.8233	5,861.9400	5.8619	0.663	0	0	0
2020/10/23	R214	04/02/2021	10.33	Call	Bond Future	965.6600	0.9657	944.7800	0.9448	(2.162)	0	0	0
2020/10/23	R214	04/02/2021			Bond Future	11.4408	64.3538	11.4489	64.3107	0.071	0.0000	0.0000	0
2020/10/23	R214	04/02/2021	10.31	Call	Bond Future	941.5300	0.9415	920.9600	0.9210	(2.185)	0	0	0
2020/10/23	R214	04/02/2021	10.31	Put	Bond Future	7,456.8400	7.4568	7,479.3400	7.4793	0.302	0	0	0
2020/10/23	R214	04/02/2021	10.33	Put	Bond Future	7,356.3500	7.3563	7,378.5400	7.3785	0.302	0	0	0
2020/10/23	R214	04/02/2021	10.32	Call	Bond Future	953.5400	0.9535	932.8200	0.9328	(2.173)	0	0	0
2020/10/23	R214	04/02/2021	10.32	Put	Bond Future	7,406.5000	7.4065	7,428.8500	7.4288	0.302	0	0	0
2020/10/23	R214	06/05/2021	12.26	Call	Bond Future	5,658.0300	5.6580	5,619.9400	5.6199	(0.673)	0	0	0
2020/10/23	R214	06/05/2021	12.25	Put	Bond Future	2,626.2900	2.6263	2,632.0300	2.6320	0.219	0	0	0
2020/10/23	R214	06/05/2021			Bond Future	11.6446	61.7663	11.6530	61.7225	0.073	0.0000	0.0000	0
2020/10/23	R214	06/05/2021	12.27	Call	Bond Future	5,689.5400	5.6895	5,651.3800	5.6514	(0.671)	0	0	0
2020/10/23	R214	06/05/2021	12.27	Put	Bond Future	2,594.1400	2.5941	2,599.7500	2.5998	0.216	0	0	0
2020/10/23	R214	06/05/2021	12.26	Put	Bond Future	2,610.0700	2.6101	2,615.7500	2.6157	0.218	0	0	0
2020/10/23	R214	06/05/2021	12.25	Call	Bond Future	5,626.7400	5.6267	5,588.7100	5.5887	(0.676)	0	0	0
2020/10/23	R214	05/08/2021	12.01	Call	Bond Future	4,290.5200	4.2905	4,258.8900	4.2589	(0.737)	0	0	0
2020/10/23	R214	05/08/2021			Bond Future	11.8607	62.4395	11.8695	62.3951	0.075	0.0000	0.0000	0
2020/10/23	R214	05/08/2021	12.01	Put	Bond Future	3,549.6200	3.5496	3,562.3200	3.5623	0.358	0	0	0
2020/10/23	R214	05/08/2021	12.03	Put	Bond Future	3,505.2100	3.5052	3,517.7400	3.5177	0.357	0	0	0
2020/10/23	R214	05/08/2021	12.02	Call	Bond Future	4,317.4400	4.3174	4,285.7300	4.2857	(0.734)	0	0	0
2020/10/23	R214	05/08/2021	12.02	Put	Bond Future	3,527.4600	3.5275	3,540.0800	3.5401	0.358	0	0	0
2020/10/23	R214	05/08/2021	12.03	Call	Bond Future	4,344.2100	4.3442	4,312.4100	4.3124	(0.732)	0	0	0
2020/10/23	R214	04/11/2021	12.47	Call	Bond Future	1,797.9200	1.7979	1,753.1900	1.7532	(2.488)	0	0	0
2020/10/23	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R214	04/11/2021			Bond Future	12.0906	59.7893	12.0998	59.7446	0.076	0.0000	0.0000	0
2020/10/23	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R214	04/11/2021	12.48	Call	Bond Future	1,844.0800	1.8441	1,799.3500	1.7994	(2.426)	0	0	0
2020/10/23	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R214	04/11/2021	12.46	Call	Bond Future	1,751.6900	1.7517	1,706.9600	1.7070	(2.554)	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
2020/10/23	R248	05/11/2020	10.03	Call	Bond Future	0.1400	0.0001	0.0800	0.0001	(42.857)	0	0	0
2020/10/23	R248	05/11/2020	10.02	Put	Bond Future	11,120.4100	11.1204	11,070.9300	11.0709	(0.445)	0	0	0
2020/10/23	R248	05/11/2020			Bond Future	11.5196	78.7739	11.5121	78.8234	(0.065)	0.0000	0.0000	109,103
2020/10/23	R248	05/11/2020	10.04	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0
2020/10/23	R248	05/11/2020	10.04	Put	Bond Future	10,953.8700	10.9539	10,904.3800	10.9044	(0.452)	0	0	0
2020/10/23	R248	05/11/2020	11.00	Put	Bond Future	3,727.3200	3.7273	3,662.8800	3.6629	(1.729)	0	0	0
2020/10/23	R248	05/11/2020	11.00	Call	Bond Future	168.4400	0.1684	153.4300	0.1534	(8.911)	0	0	950
2020/10/23	R248	05/11/2020	10.00	Put	Bond Future	11,287.5000	11.2875	11,238.0300	11.2380	(0.438)	0	0	0
2020/10/23	R248	05/11/2020	10.00	Call	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	950
2020/10/23	R248	05/11/2020	10.03	Put	Bond Future	11,037.0700	11.0371	10,987.5800	10.9876	(0.448)	0	0	0
2020/10/23	R248	05/11/2020	10.02	Call	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	0
2020/10/23	R248	04/02/2021	10.75	Call	Bond Future	1,125.3300	1.1253	1,124.5100	1.1245	(0.073)	0	0	2,590
2020/10/23	R248	04/02/2021	10.47	Put	Bond Future	9,726.4700	9.7265	9,675.0100	9.6750	(0.529)	0	0	0
2020/10/23	R248	04/02/2021	10.46	Call	Bond Future	743.2400	0.7432	741.3800	0.7414	(0.250)	0	0	0
2020/10/23	R248	04/02/2021			Bond Future	11.7486	79.5444	11.7407	79.5940	(0.066)	0.0000	0.0000	3,940
2020/10/23	R248	04/02/2021	10.75	Put	Bond Future	7,976.2100	7.9762	7,925.7800	7.9258	(0.632)	0	0	0
2020/10/23	R248	04/02/2021	11.50	Put	Bond Future	4,447.4800	4.4475	4,403.4600	4.4035	(0.990)	0	0	0
2020/10/23	R248	04/02/2021	11.50	Call	Bond Future	2,839.4100	2.8394	2,845.0000	2.8450	0.197	0	0	2,590
2020/10/23	R248	04/02/2021	10.47	Call	Bond Future	754.5600	0.7546	752.7100	0.7527	(0.245)	0	0	0
2020/10/23	R248	04/02/2021	10.46	Put	Bond Future	9,792.6700	9.7927	9,741.2000	9.7412	(0.526)	0	0	0
2020/10/23	R248	04/02/2021	10.48	Call	Bond Future	766.0000	0.7660	764.1800	0.7642	(0.238)	0	0	0
2020/10/23	R248	04/02/2021	10.48	Put	Bond Future	9,660.5200	9.6605	9,609.0900	9.6091	(0.532)	0	0	0
2020/10/23	R248	06/05/2021	12.36	Call	Bond Future	5,922.2400	5.9222	5,940.9800	5.9410	0.316	0	0	0
2020/10/23	R248	06/05/2021			Bond Future	11.9681	75.9853	11.9600	76.0351	(0.068)	0.0000	0.0000	0
2020/10/23	R248	06/05/2021	12.34	Call	Bond Future	5,851.5100	5.8515	5,870.0500	5.8700	0.317	0	0	0
2020/10/23	R248	06/05/2021	12.34	Put	Bond Future	3,629.1300	3.6291	3,597.8900	3.5979	(0.861)	0	0	0
2020/10/23	R248	06/05/2021	12.36	Put	Bond Future	3,583.7700	3.5838	3,552.7300	3.5527	(0.866)	0	0	0
2020/10/23	R248	06/05/2021	12.35	Call	Bond Future	5,886.8400	5.8868	5,905.4900	5.9055	0.317	0	0	0
2020/10/23	R248	06/05/2021	12.35	Put	Bond Future	3,606.3700	3.6064	3,575.2400	3.5752	(0.863)	0	0	0
2020/10/23	R248	05/08/2021	12.51	Put	Bond Future	3,646.0300	3.6460	3,617.9100	3.6179	(0.771)	0	0	0
2020/10/23	R248	05/08/2021			Bond Future	12.2022	76.8136	12.1937	76.8637	(0.069)	0.0000	0.0000	0
2020/10/23	R248	05/08/2021	12.51	Call	Bond Future	5,430.8300	5.4308	5,452.8500	5.4528	0.405	0	0	0
2020/10/23	R248	05/08/2021	12.52	Call	Bond Future	5,464.5500	5.4646	5,486.6800	5.4867	0.405	0	0	0
2020/10/23	R248	05/08/2021	12.50	Put	Bond Future	3,668.8300	3.6688	3,640.6100	3.6406	(0.769)	0	0	0
2020/10/23	R248	05/08/2021	12.52	Put	Bond Future	3,623.1100	3.6231	3,595.1000	3.5951	(0.773)	0	0	0
2020/10/23	R248	05/08/2021	12.50	Call	Bond Future	5,396.9000	5.3969	5,418.8200	5.4188	0.406	0	0	0
2020/10/23	R248	04/11/2021	12.85	Call	Bond Future	2,215.1900	2.2152	2,265.9400	2.2659	2.291	0	0	0
2020/10/23	R248	04/11/2021			Bond Future	12.4513	73.1734	12.4425	73.2242	(0.071)	0.0000	0.0000	0
2020/10/23	R248	04/11/2021	12.83	Call	Bond Future	2,107.0500	2.1071	2,157.8000	2.1578	2.409	0	0	0
2020/10/23	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/23	R248	04/11/2021	12.84	Call	Bond Future	2,161.1600	2.1612	2,211.9100	2.2119	2.348	0	0	0
2020/10/23	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1273892**