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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2020 TO 30/10/2020

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
2020/10/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	2025	05/11/2020		Bond Future	144.7928	144.7928	144.7977	144.7977	0.003	0.0000	0.0000	2,483
2020/10/30	2025	04/02/2021		Bond Future	144.7356	144.7356	144.7400	144.7400	0.003	0.0000	0.0000	3,383

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
2020/10/30	2025	06/05/2021			Bond Future	146.3088	146.3088	146.3126	146.3126	0.003	0.0000	0.0000	0
2020/10/30	2025	05/08/2021			Bond Future	146.3959	146.3959	146.3997	146.3997	0.003	0.0000	0.0000	0
2020/10/30	2025	04/11/2021			Bond Future	147.8943	147.8943	147.8983	147.8983	0.003	0.0000	0.0000	0
2020/10/30	2029	05/11/2020			Bond Future	100.2569	100.2569	100.1122	100.1122	(0.144)	0.0000	0.0000	1,106
2020/10/30	2029	04/02/2021			Bond Future	101.2612	101.2612	101.1145	101.1145	(0.145)	0.0000	0.0000	4,910
2020/10/30	2029	06/05/2021			Bond Future	101.2230	101.2230	101.0744	101.0744	(0.147)	0.0000	0.0000	0
2020/10/30	2029	05/08/2021			Bond Future	102.3416	102.3416	102.1912	102.1912	(0.147)	0.0000	0.0000	0
2020/10/30	2029	04/11/2021			Bond Future	102.2400	102.2400	102.0882	102.0882	(0.148)	0.0000	0.0000	0
2020/10/30	2030	05/11/2020	9.39	Put	Bond Future	398.5100	0.3985	349.5700	0.3496	(12.281)	0	0	0
2020/10/30	2030	05/11/2020	9.38	Call	Bond Future	958.6400	0.9586	778.9000	0.7789	(18.749)	0	0	0
2020/10/30	2030	05/11/2020	9.66	Put	Bond Future	80.2100	0.0802	50.0300	0.0500	(37.626)	0	0	5,500
2020/10/30	2030	05/11/2020	9.60	Put	Bond Future	119.0700	0.1191	81.5400	0.0815	(31.519)	0	0	3,000
2020/10/30	2030	05/11/2020	9.99	Put	Bond Future	6.2800	0.0063	1.9700	0.0020	(68.631)	0	0	2,500
2020/10/30	2030	05/11/2020	8.10	Put	Bond Future	7,217.6900	7.2177	7,349.1500	7.3491	1.821	0	0	0
2020/10/30	2030	05/11/2020	8.73	Call	Bond Future	10.8100	0.0108	2.0800	0.0021	(80.759)	0	0	3,000
2020/10/30	2030	05/11/2020	10.06	Put	Bond Future	3.3800	0.0034	0.8900	0.0009	(73.669)	0	0	1,000
2020/10/30	2030	05/11/2020			Bond Future	9.2865	94.3391	9.3092	94.2076	0.245	0.0000	0.0000	75,105
2020/10/30	2030	05/11/2020	9.99	Call	Bond Future	3,965.7600	3.9658	3,829.9900	3.8300	(3.424)	0	0	0
2020/10/30	2030	05/11/2020	8.85	Put	Bond Future	2,609.7400	2.6097	2,715.9900	2.7160	4.071	0	0	0
2020/10/30	2030	05/11/2020	8.85	Call	Bond Future	36.0500	0.0361	10.8400	0.0108	(69.931)	0	0	3,000
2020/10/30	2030	05/11/2020	9.61	Call	Bond Future	1,960.6900	1.9607	1,792.9000	1.7929	(8.558)	0	0	0
2020/10/30	2030	05/11/2020	9.61	Put	Bond Future	111.6700	0.1117	75.3400	0.0753	(32.533)	0	0	3,000
2020/10/30	2030	05/11/2020	8.34	Put	Bond Future	5,700.2700	5.7003	5,831.6700	5.8317	2.305	0	0	0
2020/10/30	2030	05/11/2020	8.34	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	1,000
2020/10/30	2030	05/11/2020	9.04	Put	Bond Future	1,606.2500	1.6063	1,656.2500	1.6563	3.113	0	0	0
2020/10/30	2030	05/11/2020	9.04	Call	Bond Future	164.2000	0.1642	82.7400	0.0827	(49.610)	0	0	1,000
2020/10/30	2030	05/11/2020	9.39	Call	Bond Future	995.4500	0.9955	815.0500	0.8150	(18.122)	0	0	0
2020/10/30	2030	05/11/2020	9.38	Put	Bond Future	419.1500	0.4191	370.8700	0.3709	(11.519)	0	0	0
2020/10/30	2030	05/11/2020	9.66	Call	Bond Future	2,210.6700	2.2107	2,049.0300	2.0490	(7.312)	0	0	0
2020/10/30	2030	05/11/2020	9.60	Call	Bond Future	1,911.6600	1.9117	1,742.6700	1.7427	(8.840)	0	0	0
2020/10/30	2030	05/11/2020	9.49	Call	Bond Future	1,400.5200	1.4005	1,220.8100	1.2208	(12.832)	0	0	0
2020/10/30	2030	05/11/2020	8.36	Put	Bond Future	5,575.1900	5.5752	5,706.5700	5.7066	2.357	0	0	0
2020/10/30	2030	05/11/2020	9.86	Put	Bond Future	18.4000	0.0184	7.8200	0.0078	(57.500)	0	0	14,160
2020/10/30	2030	05/11/2020	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/10/30	2030	05/11/2020	8.73	Put	Bond Future	3,308.3800	3.3084	3,431.1100	3.4311	3.710	0	0	0
2020/10/30	2030	05/11/2020	9.23	Put	Bond Future	826.1700	0.8262	806.5500	0.8066	(2.375)	0	0	0
2020/10/30	2030	05/11/2020	10.06	Call	Bond Future	4,344.5600	4.3446	4,210.6100	4.2106	(3.083)	0	0	0
2020/10/30	2030	05/11/2020	10.37	Put	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	2,000
2020/10/30	2030	05/11/2020	9.40	Call	Bond Future	1,032.9800	1.0330	852.0600	0.8521	(17.514)	0	0	0
2020/10/30	2030	05/11/2020	9.40	Put	Bond Future	378.6400	0.3786	329.1800	0.3292	(13.063)	0	0	0
2020/10/30	2030	05/11/2020	9.49	Put	Bond Future	231.6600	0.2317	183.4100	0.1834	(20.828)	0	0	2,500
2020/10/30	2030	05/11/2020	9.65	Call	Bond Future	2,160.0700	2.1601	1,997.1900	1.9972	(7.540)	0	0	0
2020/10/30	2030	05/11/2020	9.65	Put	Bond Future	85.8100	0.0858	54.3900	0.0544	(36.616)	0	0	2,500
2020/10/30	2030	05/11/2020	8.36	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	14,160
2020/10/30	2030	05/11/2020	8.86	Put	Bond Future	2,553.2000	2.5532	2,657.4300	2.6574	4.082	0	0	0
2020/10/30	2030	05/11/2020	8.86	Call	Bond Future	39.5100	0.0395	12.2800	0.0123	(68.919)	0	0	14,160

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2020/10/30	2030	05/11/2020	9.86	Call	Bond Future	3,263.2200	3.2632	3,121.1800	3.1212	(4.353)	0	0	0
2020/10/30	2030	05/11/2020	9.23	Call	Bond Future	498.2500	0.4983	347.1700	0.3472	(30.322)	0	0	3,000
2020/10/30	2030	05/11/2020	10.47	Call	Bond Future	6,533.8700	6.5339	6,402.3700	6.4024	(2.013)	0	0	0
2020/10/30	2030	05/11/2020	10.47	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/10/30	2030	05/11/2020	8.53	Put	Bond Future	4,520.9700	4.5210	4,651.5700	4.6516	2.889	0	0	0
2020/10/30	2030	05/11/2020	8.53	Call	Bond Future	0.9300	0.0009	0.0700	0.0001	(92.473)	0	0	9,414
2020/10/30	2030	05/11/2020	9.03	Put	Bond Future	1,654.4900	1.6545	1,708.2100	1.7082	3.247	0	0	0
2020/10/30	2030	05/11/2020	9.03	Call	Bond Future	153.3200	0.1533	75.5800	0.0756	(50.704)	0	0	9,414
2020/10/30	2030	05/11/2020	10.37	Call	Bond Future	6,005.8800	6.0059	5,874.2900	5.8743	(2.191)	0	0	0
2020/10/30	2030	04/02/2021	9.20	Put	Bond Future	3,553.4500	3.5535	3,621.8400	3.6218	1.925	0	0	0
2020/10/30	2030	04/02/2021	8.20	Put	Bond Future	8,063.1400	8.0631	8,175.3200	8.1753	1.391	0	0	0
2020/10/30	2030	04/02/2021	9.12	Call	Bond Future	1,658.8400	1.6588	1,598.5800	1.5986	(3.633)	0	0	1,000
2020/10/30	2030	04/02/2021	8.36	Call	Bond Future	503.2600	0.5033	477.2100	0.4772	(5.176)	0	0	800
2020/10/30	2030	04/02/2021	9.16	Call	Bond Future	1,748.3100	1.7483	1,685.7300	1.6857	(3.579)	0	0	0
2020/10/30	2030	04/02/2021	9.15	Put	Bond Future	3,725.8200	3.7258	3,797.0200	3.7970	1.911	0	0	0
2020/10/30	2030	04/02/2021			Bond Future	9.5023	91.2567	9.5261	91.1236	0.250	0.0000	0.0000	99,861
2020/10/30	2030	04/02/2021	8.20	Call	Bond Future	378.0300	0.3780	357.1000	0.3571	(5.537)	0	0	1,600
2020/10/30	2030	04/02/2021	8.37	Put	Bond Future	7,147.5900	7.1476	7,254.3100	7.2543	1.493	0	0	0
2020/10/30	2030	04/02/2021	8.37	Call	Bond Future	512.0500	0.5120	485.6600	0.4857	(5.154)	0	0	1,000
2020/10/30	2030	04/02/2021	9.17	Call	Bond Future	1,771.1300	1.7711	1,708.0600	1.7081	(3.561)	0	0	0
2020/10/30	2030	04/02/2021	9.17	Put	Bond Future	3,656.2000	3.6562	3,726.2400	3.7262	1.916	0	0	0
2020/10/30	2030	04/02/2021	9.20	Call	Bond Future	1,840.6500	1.8406	1,775.9300	1.7759	(3.516)	0	0	1,600
2020/10/30	2030	04/02/2021	9.12	Put	Bond Future	3,831.9400	3.8319	3,904.7900	3.9048	1.901	0	0	0
2020/10/30	2030	04/02/2021	8.36	Put	Bond Future	7,200.1400	7.2001	7,307.2000	7.3072	1.487	0	0	0
2020/10/30	2030	04/02/2021	9.16	Put	Bond Future	3,690.8900	3.6909	3,761.4200	3.7614	1.911	0	0	0
2020/10/30	2030	04/02/2021	9.15	Call	Bond Future	1,725.6800	1.7257	1,663.7700	1.6638	(3.588)	0	0	0
2020/10/30	2030	04/02/2021	8.86	Put	Bond Future	4,837.4600	4.8375	4,922.9100	4.9229	1.766	0	0	0
2020/10/30	2030	04/02/2021	8.86	Call	Bond Future	1,147.7900	1.1478	1,100.1300	1.1001	(4.152)	0	0	800
2020/10/30	2030	04/02/2021	10.20	Call	Bond Future	5,023.4500	5.0235	4,917.0300	4.9170	(2.118)	0	0	0
2020/10/30	2030	04/02/2021	10.20	Put	Bond Future	1,224.1500	1.2242	1,250.8400	1.2508	2.180	0	0	1,800
2020/10/30	2030	06/05/2021	10.04	Put	Bond Future	2,555.0000	2.5550	2,649.5800	2.6496	3.702	0	0	0
2020/10/30	2030	06/05/2021	9.15	Call	Bond Future	1,934.2700	1.9343	1,926.7500	1.9268	(0.389)	0	0	0
2020/10/30	2030	06/05/2021	11.69	Call	Bond Future	10,412.7900	10.4128	10,313.4000	10.3134	(0.954)	0	0	0
2020/10/30	2030	06/05/2021	11.70	Put	Bond Future	511.4800	0.5115	546.6900	0.5467	6.884	0	0	0
2020/10/30	2030	06/05/2021			Bond Future	9.7191	92.2274	9.7440	92.0925	0.257	0.0000	0.0000	0
2020/10/30	2030	06/05/2021	10.74	Call	Bond Future	6,770.0200	6.7700	6,703.0800	6.7031	(0.989)	0	0	0
2020/10/30	2030	06/05/2021	10.74	Put	Bond Future	1,456.6900	1.4567	1,524.6400	1.5246	4.665	0	0	0
2020/10/30	2030	06/05/2021	7.97	Call	Bond Future	448.4500	0.4484	455.8700	0.4559	1.655	0	0	700
2020/10/30	2030	06/05/2021	10.04	Call	Bond Future	4,270.7100	4.2707	4,230.4000	4.2304	(0.944)	0	0	0
2020/10/30	2030	06/05/2021	9.15	Put	Bond Future	5,084.8200	5.0848	5,212.1900	5.2122	2.505	0	0	0
2020/10/30	2030	06/05/2021	9.92	Call	Bond Future	3,897.3700	3.8974	3,862.4900	3.8625	(0.895)	0	0	0
2020/10/30	2030	06/05/2021	11.69	Put	Bond Future	517.6400	0.5176	553.1400	0.5531	6.858	0	0	0
2020/10/30	2030	06/05/2021	11.70	Call	Bond Future	10,453.1100	10.4531	10,353.4300	10.3534	(0.954)	0	0	0
2020/10/30	2030	06/05/2021	9.22	Call	Bond Future	2,082.0000	2.0820	2,072.6200	2.0726	(0.451)	0	0	0
2020/10/30	2030	06/05/2021	9.22	Put	Bond Future	4,837.4300	4.8374	4,962.9400	4.9629	2.595	0	0	700
2020/10/30	2030	06/05/2021	7.97	Put	Bond Future	10,597.6700	10.5977	10,739.9800	10,7400	1.343	0	0	0
2020/10/30	2030	06/05/2021	9.92	Put	Bond Future	2,818.2600	2.8183	2,918.2700	2.9183	3.549	0	0	700
2020/10/30	2030	06/05/2021	11.71	Call	Bond Future	10,493.4500	10.4935	10,393.4900	10.3935	(0.953)	0	0	0

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2020/10/30	2030	06/05/2021	11.71	Put	Bond Future	505.3800	0.5054	540.3100	0.5403	6.912	0	0	0
2020/10/30	2030	05/08/2021	12.10	Call	Bond Future	10,802.6700	10.8027	10,817.6500	10.8177	0.139	0	0	0
2020/10/30	2030	05/08/2021	10.42	Put	Bond Future	2,301.0600	2.3011	2,611.8100	2.6118	13.505	0	0	0
2020/10/30	2030	05/08/2021	10.41	Call	Bond Future	4,655.0600	4.6551	4,830.0600	4.8301	3.759	0	0	0
2020/10/30	2030	05/08/2021			Bond Future	9.9550	89.2196	9.9812	89.0831	0.263	0.0000	0.0000	0
2020/10/30	2030	05/08/2021	9.45	Call	Bond Future	2,071.0400	2.0710	2,282.0700	2.2821	10.190	0	0	600
2020/10/30	2030	05/08/2021	12.10	Put	Bond Future	458.2000	0.4582	609.6900	0.6097	33.062	0	0	600
2020/10/30	2030	05/08/2021	10.42	Call	Bond Future	4,687.5900	4.6876	4,861.8300	4.8618	3.717	0	0	0
2020/10/30	2030	05/08/2021	10.41	Put	Bond Future	2,318.9800	2.3190	2,630.4900	2.6305	13.433	0	0	0
2020/10/30	2030	05/08/2021	9.45	Put	Bond Future	4,760.5400	4.7605	5,108.0800	5.1081	7.300	0	0	0
2020/10/30	2030	05/08/2021	8.95	Put	Bond Future	6,624.4000	6.6244	6,958.6500	6.9587	5.046	0	0	0
2020/10/30	2030	05/08/2021	8.95	Call	Bond Future	1,168.0700	1.1681	1,365.8100	1.3658	16.929	0	0	600
2020/10/30	2030	05/08/2021	10.43	Call	Bond Future	4,719.9000	4.7199	4,893.9700	4.8940	3.688	0	0	0
2020/10/30	2030	05/08/2021	10.43	Put	Bond Future	2,282.9600	2.2830	2,593.5400	2.5935	13.604	0	0	0
2020/10/30	2030	04/11/2021	10.60	Call	Bond Future	1,981.0700	1.9811	1,843.3200	1.8433	(6.953)	0	0	0
2020/10/30	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2030	04/11/2021			Bond Future	10.2014	90.1109	10.2287	89.9732	0.268	0.0000	0.0000	0
2020/10/30	2030	04/11/2021	10.61	Call	Bond Future	2,030.0300	2.0300	1,892.2800	1.8923	(6.786)	0	0	0
2020/10/30	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2030	04/11/2021	10.59	Call	Bond Future	1,932.0800	1.9321	1,794.3300	1.7943	(7.130)	0	0	0
2020/10/30	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2032	05/11/2020	9.77	Put	Bond Future	3,643.8400	3.6438	3,767.5200	3.7675	3.394	0	0	0
2020/10/30	2032	05/11/2020	9.61	Put	Bond Future	4,648.3900	4.6484	4,779.9600	4.7800	2.830	0	0	0
2020/10/30	2032	05/11/2020	10.99	Call	Bond Future	3,643.7400	3.6437	3,500.0300	3.5000	(3.944)	0	0	0
2020/10/30	2032	05/11/2020	9.44	Put	Bond Future	5,742.3200	5.7423	5,875.7900	5.8758	2.324	0	0	0
2020/10/30	2032	05/11/2020	11.08	Call	Bond Future	4,136.2900	4.1363	3,996.6400	3.9966	(3.376)	0	0	0
2020/10/30	2032	05/11/2020			Bond Future	10.3630	86.9744	10.3855	86.8407	0.217	0.0000	0.0000	109,926
2020/10/30	2032	05/11/2020	9.76	Call	Bond Future	12.0900	0.0121	2.8700	0.0029	(76.261)	0	0	0
2020/10/30	2032	05/11/2020	9.76	Put	Bond Future	3,705.5600	3.7056	3,830.1000	3.8301	3.361	0	0	0
2020/10/30	2032	05/11/2020	10.99	Put	Bond Future	20.7800	0.0208	10.8300	0.0108	(47.883)	0	0	3,000
2020/10/30	2032	05/11/2020	9.77	Call	Bond Future	13.3700	0.0134	3.2900	0.0033	(75.393)	0	0	0
2020/10/30	2032	05/11/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/10/30	2032	05/11/2020	9.61	Call	Bond Future	2.5000	0.0025	0.3100	0.0003	(87.600)	0	0	3,000
2020/10/30	2032	05/11/2020	9.44	Call	Bond Future	0.3100	0.0003	0.0200	0.0000	(93.548)	0	0	1,000
2020/10/30	2032	05/11/2020	11.08	Put	Bond Future	10.7400	0.0107	4.8500	0.0049	(54.842)	0	0	1,000
2020/10/30	2032	05/11/2020	9.75	Call	Bond Future	10.9300	0.0109	2.5000	0.0025	(77.127)	0	0	0
2020/10/30	2032	05/11/2020	9.75	Put	Bond Future	3,767.4700	3.7675	3,892.8000	3.8928	3.327	0	0	0
2020/10/30	2032	05/11/2020	9.11	Put	Bond Future	7,921.6700	7.9217	8,055.4300	8.0554	1.689	0	0	0
2020/10/30	2032	05/11/2020	8.94	Put	Bond Future	9,071.9200	9.0719	9,205.6800	9.2057	1.474	0	0	0
2020/10/30	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/10/30	2032	04/02/2021	9.29	Call	Bond Future	516.6300	0.5166	492.9500	0.4930	(4.584)	0	0	800
2020/10/30	2032	04/02/2021	10.82	Put	Bond Future	2,384.5800	2.3846	2,481.4600	2.4815	4.063	0	0	800
2020/10/30	2032	04/02/2021	9.63	Call	Bond Future	871.7100	0.8717	850.4500	0.8505	(2.439)	0	0	0
2020/10/30	2032	04/02/2021			Bond Future	10.5990	87.8240	10.6225	87.6885	0.222	0.0000	0.0000	88,471
2020/10/30	2032	04/02/2021	8.79	Put	Bond Future	11,575.6400	11.5756	11,699.4400	11.6994	1.069	0	0	0
2020/10/30	2032	04/02/2021	8.79	Call	Bond Future	212.1600	0.2122	200.5000	0.2005	(5.496)	0	0	800
2020/10/30	2032	04/02/2021	9.61	Call	Bond Future	846.7600	0.8468	823.9500	0.8239	(2.694)	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
2020/10/30	2032	04/02/2021	9.61	Put	Bond Future	6,818.4700	6.8185	6,931.1200	6.9311	1.652	0	0	0
2020/10/30	2032	04/02/2021	9.29	Put	Bond Future	8,542.7200	8.5427	8,654.5000	8.6545	1.308	0	0	0
2020/10/30	2032	04/02/2021	10.82	Call	Bond Future	3,645.3800	3.6454	3,606.8000	3.6068	(1.058)	0	0	0
2020/10/30	2032	04/02/2021	9.63	Put	Bond Future	6,717.0800	6.7171	6,831.2800	6.8313	1.700	0	0	0
2020/10/30	2032	04/02/2021	9.62	Call	Bond Future	859.1700	0.8592	837.1300	0.8371	(2.565)	0	0	0
2020/10/30	2032	04/02/2021	9.62	Put	Bond Future	6,767.6800	6.7677	6,881.1000	6.8811	1.676	0	0	0
2020/10/30	2032	06/05/2021	12.57	Call	Bond Future	9,904.9300	9.9049	9,818.4700	9.8185	(0.873)	0	0	0
2020/10/30	2032	06/05/2021	12.12	Put	Bond Future	1,444.0900	1.4441	1,509.9100	1.5099	4.558	0	0	0
2020/10/30	2032	06/05/2021			Bond Future	10.8346	84.6128	10.8592	84.4756	0.227	0.0000	0.0000	0
2020/10/30	2032	06/05/2021	12.57	Put	Bond Future	940.7700	0.9408	991.5500	0.9916	5.398	0	0	736
2020/10/30	2032	06/05/2021	10.33	Put	Bond Future	5,378.5500	5.3786	5,510.1000	5.5101	2.446	0	0	0
2020/10/30	2032	06/05/2021	10.33	Call	Bond Future	2,495.6000	2.4956	2,489.9100	2.4899	(0.228)	0	0	736
2020/10/30	2032	06/05/2021	12.11	Call	Bond Future	8,180.5100	8.1805	8,109.4500	8.1095	(0.869)	0	0	0
2020/10/30	2032	06/05/2021	12.11	Put	Bond Future	1,457.3500	1.4574	1,523.5300	1.5235	4.541	0	0	0
2020/10/30	2032	06/05/2021	12.12	Call	Bond Future	8,216.9500	8.2170	8,145.5300	8.1455	(0.869)	0	0	0
2020/10/30	2032	06/05/2021	12.10	Call	Bond Future	8,144.1200	8.1441	8,073.4100	8.0734	(0.868)	0	0	0
2020/10/30	2032	06/05/2021	12.10	Put	Bond Future	1,470.7200	1.4707	1,537.2500	1.5372	4.524	0	0	0
2020/10/30	2032	05/08/2021	11.37	Put	Bond Future	3,092.0100	3.0920	3,449.4900	3.4495	11.561	0	0	0
2020/10/30	2032	05/08/2021			Bond Future	11.0832	85.5281	11.1089	85.3893	0.232	0.0000	0.0000	0
2020/10/30	2032	05/08/2021	11.36	Call	Bond Future	4,590.2800	4.5903	4,809.5600	4.8096	4.777	0	0	0
2020/10/30	2032	05/08/2021	11.36	Put	Bond Future	3,113.0100	3.1130	3,471.1200	3.4711	11.504	0	0	0
2020/10/30	2032	05/08/2021	11.37	Call	Bond Future	4,621.9700	4.6220	4,840.6200	4.8406	4.731	0	0	0
2020/10/30	2032	05/08/2021	11.35	Call	Bond Future	4,558.9800	4.5590	4,778.5700	4.7786	4.817	0	0	0
2020/10/30	2032	05/08/2021	11.35	Put	Bond Future	3,134.4500	3.1344	3,492.8700	3.4929	11.435	0	0	0
2020/10/30	2032	04/11/2021	11.69	Call	Bond Future	1,741.3300	1.7413	1,601.2300	1.6012	(8.046)	0	0	0
2020/10/30	2032	04/11/2021			Bond Future	11.3517	82.2394	11.3786	82.0993	0.237	0.0000	0.0000	0
2020/10/30	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2032	04/11/2021	11.70	Call	Bond Future	1,792.0200	1.7920	1,651.9200	1.6519	(7.818)	0	0	0
2020/10/30	2032	04/11/2021	11.71	Call	Bond Future	1,842.6700	1.8427	1,702.5700	1.7026	(7.603)	0	0	0
2020/10/30	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2033	05/11/2020			Bond Future	94.1348	94.1348	94.0538	94.0538	(0.086)	0.0000	0.0000	1,713
2020/10/30	2033	04/02/2021			Bond Future	95.0777	95.0777	94.9955	94.9955	(0.086)	0.0000	0.0000	7,653
2020/10/30	2033	06/05/2021			Bond Future	94.8961	94.8961	94.8127	94.8127	(0.088)	0.0000	0.0000	0
2020/10/30	2033	05/08/2021			Bond Future	95.9448	95.9448	95.8603	95.8603	(0.088)	0.0000	0.0000	0
2020/10/30	2033	04/11/2021			Bond Future	95.7036	95.7036	95.6184	95.6184	(0.089)	0.0000	0.0000	0
2020/10/30	2037	05/11/2020	10.18	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	2037	05/11/2020	10.17	Put	Bond Future	8,177.4500	8.1775	8,405.2500	8.4052	2.786	0	0	0
2020/10/30	2037	05/11/2020			Bond Future	11.4136	81.0163	11.4510	80.7885	0.328	0.0000	0.0000	65,782
2020/10/30	2037	05/11/2020	10.19	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	2037	05/11/2020	10.19	Put	Bond Future	8,035.9500	8.0360	8,263.7400	8.2637	2.835	0	0	0
2020/10/30	2037	05/11/2020	10.17	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	2037	05/11/2020	10.18	Put	Bond Future	8,106.6500	8.1066	8,334.4500	8.3345	2.810	0	0	0
2020/10/30	2037	04/02/2021	13.73	Call	Bond Future	11,274.8200	11.2748	11,057.8100	11.0578	(1.925)	0	0	0
2020/10/30	2037	04/02/2021	10.85	Call	Bond Future	1,350.3200	1.3503	1,270.3700	1.2704	(5.921)	0	0	0
2020/10/30	2037	04/02/2021	10.35	Call	Bond Future	679.9800	0.6800	630.9900	0.6310	(7.205)	0	0	0

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2020/10/30	2037	04/02/2021	10.28	Put	Bond Future	9,441.1500	9.4412	9,626.2700	9.6263	1.961	0	0	0
2020/10/30	2037	04/02/2021	10.27	Call	Bond Future	603.5100	0.6035	558.7300	0.5587	(7.420)	0	0	0
2020/10/30	2037	04/02/2021			Bond Future	11.6573	77.5536	11.6965	77.3231	0.336	0.0000	0.0000	115,631
2020/10/30	2037	04/02/2021	11.97	Put	Bond Future	2,516.9400	2.5169	2,592.0100	2.5920	2.983	0	0	0
2020/10/30	2037	04/02/2021	11.97	Call	Bond Future	4,328.5800	4.3286	4,173.2300	4.1732	(3.589)	0	0	300
2020/10/30	2037	04/02/2021	9.65	Put	Bond Future	13,593.1400	13.5931	13,803.8400	13.8038	1.550	0	0	0
2020/10/30	2037	04/02/2021	9.65	Call	Bond Future	212.8700	0.2129	193.1500	0.1932	(9.264)	0	0	72
2020/10/30	2037	04/02/2021	11.90	Call	Bond Future	4,093.2400	4.0932	3,942.0400	3.9420	(3.694)	0	0	0
2020/10/30	2037	04/02/2021	13.73	Put	Bond Future	400.1400	0.4001	413.5500	0.4135	3.351	0	0	300
2020/10/30	2037	04/02/2021	10.85	Put	Bond Future	6,348.6500	6.3487	6,499.1200	6.4991	2.370	0	0	72
2020/10/30	2037	04/02/2021	10.35	Put	Bond Future	9,023.8100	9.0238	9,205.2400	9.2052	2.011	0	0	72
2020/10/30	2037	04/02/2021	10.28	Call	Bond Future	612.6900	0.6127	567.3900	0.5674	(7.394)	0	0	0
2020/10/30	2037	04/02/2021	10.27	Put	Bond Future	9,501.5400	9.5015	9,687.1800	9.6872	1.954	0	0	0
2020/10/30	2037	04/02/2021	11.90	Put	Bond Future	2,681.4600	2.6815	2,760.6800	2.7607	2.954	0	0	240
2020/10/30	2037	04/02/2021	10.48	Put	Bond Future	8,274.3000	8.2743	8,448.4700	8.4485	2.105	0	0	0
2020/10/30	2037	04/02/2021	10.48	Call	Bond Future	819.7100	0.8197	763.4600	0.7635	(6.862)	0	0	240
2020/10/30	2037	04/02/2021	10.29	Call	Bond Future	621.9700	0.6220	576.1600	0.5762	(7.365)	0	0	0
2020/10/30	2037	04/02/2021	10.29	Put	Bond Future	9,380.9500	9.3810	9,565.5600	9.5656	1.968	0	0	0
2020/10/30	2037	06/05/2021	12.42	Call	Bond Future	5,875.0400	5.8750	5,766.5400	5.7665	(1.847)	0	0	0
2020/10/30	2037	06/05/2021			Bond Future	11.9014	78.3789	11.9423	78.1457	0.343	0.0000	0.0000	0
2020/10/30	2037	06/05/2021	12.42	Put	Bond Future	2,996.5200	2.9965	3,121.2100	3.1212	4.161	0	0	0
2020/10/30	2037	06/05/2021	12.43	Call	Bond Future	5,909.4200	5.9094	5,800.4100	5.8004	(1.845)	0	0	0
2020/10/30	2037	06/05/2021	12.44	Put	Bond Future	2,957.7400	2.9577	3,081.4100	3.0814	4.181	0	0	0
2020/10/30	2037	06/05/2021	12.43	Put	Bond Future	2,977.0700	2.9771	3,101.2500	3.1013	4.171	0	0	0
2020/10/30	2037	06/05/2021	12.44	Call	Bond Future	5,943.8700	5.9439	5,834.3500	5.8343	(1.843)	0	0	0
2020/10/30	2037	05/08/2021	12.26	Put	Bond Future	3,907.7500	3.9077	4,347.8100	4.3478	11.261	0	0	0
2020/10/30	2037	05/08/2021	12.27	Call	Bond Future	4,462.9800	4.4630	4,666.8000	4.6668	4.567	0	0	0
2020/10/30	2037	05/08/2021	12.28	Call	Bond Future	4,492.6100	4.4926	4,695.7500	4.6957	4.522	0	0	0
2020/10/30	2037	05/08/2021			Bond Future	12.1643	74.9711	12.2071	74.7353	0.352	0.0000	0.0000	0
2020/10/30	2037	05/08/2021	12.26	Call	Bond Future	4,433.6900	4.4337	4,637.9200	4.6379	4.606	0	0	0
2020/10/30	2037	05/08/2021	12.28	Put	Bond Future	3,857.4400	3.8574	4,296.4100	4.2964	11.380	0	0	0
2020/10/30	2037	05/08/2021	12.27	Put	Bond Future	3,882.3900	3.8824	4,322.0400	4.3220	11.324	0	0	0
2020/10/30	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2037	04/11/2021			Bond Future	12.4310	75.7197	12.4757	75.4816	0.359	0.0000	0.0000	0
2020/10/30	2037	04/11/2021	12.82	Call	Bond Future	2,035.8700	2.0359	1,797.7500	1.7978	(11.696)	0	0	0
2020/10/30	2037	04/11/2021	12.83	Call	Bond Future	2,087.0600	2.0871	1,848.9400	1.8489	(11.409)	0	0	0
2020/10/30	2037	04/11/2021	12.81	Call	Bond Future	1,984.6300	1.9846	1,746.5100	1.7465	(11.998)	0	0	0
2020/10/30	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2038	05/11/2020			Bond Future	105.3510	105.3510	105.3598	105.3598	0.008	0.0000	0.0000	5,279
2020/10/30	2038	04/02/2021			Bond Future	104.7104	104.7104	104.7188	104.7188	0.008	0.0000	0.0000	9,468
2020/10/30	2038	06/05/2021			Bond Future	105.8487	105.8487	105.8568	105.8568	0.008	0.0000	0.0000	0
2020/10/30	2038	05/08/2021			Bond Future	105.2977	105.2977	105.3058	105.3058	0.008	0.0000	0.0000	0
2020/10/30	2038	04/11/2021			Bond Future	106.3751	106.3751	106.3834	106.3834	0.008	0.0000	0.0000	0
2020/10/30	2040	05/11/2020	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2040	05/11/2020	11.00	Put	Bond Future	3,970.2200	3.9702	4,160.5200	4.1605	4.793	0	0	0

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2020/10/30	2040	05/11/2020	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/30	2040	05/11/2020	11.70	Put	Bond Future	567.9200	0.5679	532.8200	0.5328	(6.180)	0	0	2,000
2020/10/30	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/30	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,380
2020/10/30	2040	05/11/2020			Bond Future	11.5935	82.6566	11.6259	82.4494	0.280	0.0000	0.0000	41,213
2020/10/30	2040	05/11/2020	10.30	Put	Bond Future	9,019.4600	9.0195	9,226.6700	9.2267	2.297	0	0	0
2020/10/30	2040	05/11/2020	9.73	Put	Bond Future	13,516.9600	13.5170	13,724.1700	13.7242	1.533	0	0	0
2020/10/30	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/30	2040	05/11/2020	10.23	Put	Bond Future	9,553.2800	9.5533	9,760.4900	9.7605	2.169	0	0	0
2020/10/30	2040	05/11/2020	10.31	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	2040	05/11/2020	10.32	Put	Bond Future	8,867.8700	8.8679	9,075.0700	9.0751	2.337	0	0	0
2020/10/30	2040	05/11/2020	11.00	Call	Bond Future	22.8100	0.0228	5.9000	0.0059	(74.134)	0	0	2,380
2020/10/30	2040	05/11/2020	11.70	Call	Bond Future	1,244.7800	1.2448	1,002.4700	1.0025	(19.466)	0	0	0
2020/10/30	2040	05/11/2020	9.50	Put	Bond Future	15,432.9300	15.4329	15,640.1400	15.6401	1.343	0	0	0
2020/10/30	2040	05/11/2020	10.00	Put	Bond Future	11,343.2100	11.3432	11,550.4200	11.5504	1.827	0	0	0
2020/10/30	2040	05/11/2020	10.31	Put	Bond Future	8,943.6200	8.9436	9,150.8200	9.1508	2.317	0	0	0
2020/10/30	2040	05/11/2020	10.32	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	2040	05/11/2020	11.50	Call	Bond Future	589.2100	0.5892	400.9500	0.4009	(31.951)	0	0	0
2020/10/30	2040	05/11/2020	11.50	Put	Bond Future	1,190.7300	1.1907	1,209.6800	1.2097	1.591	0	0	2,000
2020/10/30	2040	04/02/2021	9.49	Call	Bond Future	102.4600	0.1025	93.3600	0.0934	(8.882)	0	0	500
2020/10/30	2040	04/02/2021	9.57	Put	Bond Future	16,435.2600	16.4353	16,634.3800	16.6344	1.212	0	0	0
2020/10/30	2040	04/02/2021	10.07	Put	Bond Future	12,601.0200	12.6010	12,787.3200	12.7873	1.478	0	0	0
2020/10/30	2040	04/02/2021	10.42	Put	Bond Future	10,190.8000	10.1908	10,363.4400	10.3634	1.694	0	0	0
2020/10/30	2040	04/02/2021			Bond Future	11.8361	78.9596	11.8701	78.7500	0.287	0.0000	0.0000	76,617
2020/10/30	2040	04/02/2021	10.07	Call	Bond Future	320.5900	0.3206	297.2600	0.2973	(7.277)	0	0	800
2020/10/30	2040	04/02/2021	11.74	Call	Bond Future	3,165.2400	3.1652	3,103.9800	3.1040	(1.935)	0	0	0
2020/10/30	2040	04/02/2021	11.74	Put	Bond Future	3,763.1600	3.7632	3,911.5300	3.9115	3.943	0	0	800
2020/10/30	2040	04/02/2021	10.41	Call	Bond Future	567.5200	0.5675	530.9700	0.5310	(6.440)	0	0	0
2020/10/30	2040	04/02/2021	10.41	Put	Bond Future	10,256.2400	10.2562	10,429.3200	10.4293	1.688	0	0	0
2020/10/30	2040	04/02/2021	9.49	Put	Bond Future	17,087.2900	17.0873	17,287.8200	17.2878	1.174	0	0	0
2020/10/30	2040	04/02/2021	9.57	Call	Bond Future	121.5200	0.1215	111.0100	0.1110	(8.649)	0	0	800
2020/10/30	2040	04/02/2021	10.42	Call	Bond Future	576.5400	0.5765	539.5500	0.5395	(6.416)	0	0	0
2020/10/30	2040	04/02/2021	10.24	Put	Bond Future	11,400.0300	11.4000	11,580.2000	11.5802	1.580	0	0	0
2020/10/30	2040	04/02/2021	10.24	Call	Bond Future	430.1900	0.4302	400.7300	0.4007	(6.848)	0	0	500
2020/10/30	2040	04/02/2021	11.57	Call	Bond Future	2,663.3500	2.6633	2,620.9300	2.6209	(1.593)	0	0	0
2020/10/30	2040	04/02/2021	11.57	Put	Bond Future	4,337.3800	4.3374	4,504.5900	4.5046	3.855	0	0	500
2020/10/30	2040	04/02/2021	10.40	Call	Bond Future	558.6000	0.5586	522.4900	0.5225	(6.464)	0	0	0
2020/10/30	2040	04/02/2021	10.40	Put	Bond Future	10,321.8800	10.3219	10,495.4000	10.4954	1.681	0	0	0
2020/10/30	2040	06/05/2021	12.44	Put	Bond Future	3,486.0400	3.4860	3,677.5400	3.6775	5.493	0	0	0
2020/10/30	2040	06/05/2021			Bond Future	12.0788	79.8000	12.1143	79.5878	0.294	0.0000	0.0000	0
2020/10/30	2040	06/05/2021	12.43	Call	Bond Future	5,565.9300	5.5659	5,544.9000	5.5449	(0.378)	0	0	0
2020/10/30	2040	06/05/2021	12.43	Put	Bond Future	3,509.6000	3.5096	3,700.7700	3.7008	5.447	0	0	0
2020/10/30	2040	06/05/2021	12.44	Call	Bond Future	5,599.6100	5.5996	5,578.9100	5.5789	(0.370)	0	0	0
2020/10/30	2040	06/05/2021	12.42	Call	Bond Future	5,532.1100	5.5321	5,510.7400	5.5107	(0.386)	0	0	0
2020/10/30	2040	06/05/2021	12.42	Put	Bond Future	3,533.0800	3.5331	3,723.9100	3.7239	5.401	0	0	0
2020/10/30	2040	05/08/2021	12.47	Call	Bond Future	4,715.7600	4.7158	5,044.0000	5.0440	6.960	0	0	0
2020/10/30	2040	05/08/2021	11.05	Put	Bond Future	9,498.3000	9.4983	9,955.2000	9.9552	4.810	0	0	0
2020/10/30	2040	05/08/2021			Bond Future	12.3404	76.1572	12.3776	75.9427	0.302	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
2020/10/30	2040	05/08/2021	14.80	Call	Bond Future	12,989.9100	12.9899	13,014.8200	13.0148	0.192	0	0	0
2020/10/30	2040	05/08/2021	14.80	Put	Bond Future	708.1400	0.7081	947.5900	0.9476	33.814	0	0	900
2020/10/30	2040	05/08/2021	12.47	Put	Bond Future	3,972.6300	3.9726	4,515.4100	4.5154	13.663	0	0	0
2020/10/30	2040	05/08/2021	11.55	Put	Bond Future	7,045.3400	7.0453	7,603.3200	7.6033	7.920	0	0	0
2020/10/30	2040	05/08/2021	11.55	Call	Bond Future	2,243.6100	2.2436	2,587.0500	2.5870	15.307	0	0	900
2020/10/30	2040	05/08/2021	11.05	Call	Bond Future	1,400.5500	1.4006	1,642.9100	1.6429	17.305	0	0	900
2020/10/30	2040	05/08/2021	12.48	Call	Bond Future	4,746.7800	4.7468	5,074.3000	5.0743	6.900	0	0	0
2020/10/30	2040	05/08/2021	12.49	Put	Bond Future	3,920.9100	3.9209	4,462.7500	4.4627	13.819	0	0	0
2020/10/30	2040	05/08/2021	12.48	Put	Bond Future	3,946.8200	3.9468	4,488.8800	4.4889	13.734	0	0	0
2020/10/30	2040	05/08/2021	12.49	Call	Bond Future	4,777.6300	4.7776	5,104.9300	5.1049	6.851	0	0	0
2020/10/30	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2040	04/11/2021	12.90	Call	Bond Future	1,617.5800	1.6176	1,400.9500	1.4009	(13.392)	0	0	0
2020/10/30	2040	04/11/2021			Bond Future	12.6051	76.9176	12.6440	76.7010	0.308	0.0000	0.0000	0
2020/10/30	2040	04/11/2021	12.91	Call	Bond Future	1,671.4200	1.6714	1,454.7900	1.4548	(12.961)	0	0	0
2020/10/30	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2040	04/11/2021	12.89	Call	Bond Future	1,563.6700	1.5637	1,347.0400	1.3470	(13.854)	0	0	0
2020/10/30	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	05/11/2020	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	05/11/2020	11.06	Put	Bond Future	4,374.1300	4.3741	4,630.3100	4.6303	5.857	0	0	525
2020/10/30	2044	05/11/2020	11.43	Call	Bond Future	227.9200	0.2279	105.8100	0.1058	(53.576)	0	0	0
2020/10/30	2044	05/11/2020	9.72	Put	Bond Future	14,656.8900	14.6569	14,924.8000	14.9248	1.828	0	0	0
2020/10/30	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/30	2044	05/11/2020	9.29	Put	Bond Future	18,429.0900	18.4291	18,697.0000	18.6970	1.454	0	0	0
2020/10/30	2044	05/11/2020	9.96	Put	Bond Future	12,657.1100	12.6571	12,925.0200	12.9250	2.117	0	0	0
2020/10/30	2044	05/11/2020			Bond Future	11.7181	78.8645	11.7607	78.5966	0.363	0.0000	0.0000	31,233
2020/10/30	2044	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	05/11/2020	10.34	Put	Bond Future	9,635.7600	9.6358	9,903.6700	9.9037	2.780	0	0	0
2020/10/30	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/30	2044	05/11/2020	9.97	Put	Bond Future	12,575.3600	12.5754	12,843.2700	12.8433	2.130	0	0	0
2020/10/30	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	05/11/2020	11.38	Call	Bond Future	169.0300	0.1690	70.8000	0.0708	(58.114)	0	0	0
2020/10/30	2044	05/11/2020	11.38	Put	Bond Future	2,357.4000	2.3574	2,527.0800	2.5271	7.198	0	0	300
2020/10/30	2044	05/11/2020	10.36	Put	Bond Future	9,481.4800	9.4815	9,749.3900	9.7494	2.826	0	0	0
2020/10/30	2044	05/11/2020	11.06	Call	Bond Future	14.0100	0.0140	2.2800	0.0023	(83.726)	0	0	0
2020/10/30	2044	05/11/2020	10.04	Put	Bond Future	12,006.5600	12.0066	12,274.4700	12.2745	2.231	0	0	0
2020/10/30	2044	05/11/2020	11.17	Put	Bond Future	3,639.3800	3.6394	3,878.9800	3.8790	6.584	0	0	1,815
2020/10/30	2044	05/11/2020	11.43	Put	Bond Future	2,085.9500	2.0859	2,231.7500	2.2318	6.990	0	0	1,815
2020/10/30	2044	05/11/2020	8.87	Put	Bond Future	22,364.7100	22.3647	22,632.6200	22.6326	1.198	0	0	0
2020/10/30	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/30	2044	05/11/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	05/11/2020	10.35	Put	Bond Future	9,558.5600	9.5586	9,826.4700	9.8265	2.803	0	0	0
2020/10/30	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/30	2044	05/11/2020	9.34	Put	Bond Future	17,977.4900	17.9775	18,245.4000	18.2454	1.490	0	0	0
2020/10/30	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/30	2044	05/11/2020	11.17	Call	Bond Future	37.2100	0.0372	8.9000	0.0089	(76.082)	0	0	0
2020/10/30	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/30	2044	05/11/2020	10.02	Put	Bond Future	12,168.4600	12.1685	12,436.3700	12.4364	2.202	0	0	0

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2020/10/30	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/30	2044	04/02/2021	10.04	Put	Bond Future	13,705.0500	13.7051	13,961.5800	13.9616	1.872	0	0	0
2020/10/30	2044	04/02/2021	10.37	Call	Bond Future	438.8000	0.4388	414.3200	0.4143	(5.579)	0	0	0
2020/10/30	2044	04/02/2021	10.35	Put	Bond Future	11,443.5700	11.4436	11,690.7300	11.6907	2.160	0	0	0
2020/10/30	2044	04/02/2021			Bond Future	11.9563	75.2557	12.0008	74.9848	0.373	0.0000	0.0000	34,679
2020/10/30	2044	04/02/2021	10.37	Put	Bond Future	11,304.4200	11.3044	11,550.8500	11.5509	2.180	0	0	0
2020/10/30	2044	04/02/2021	10.35	Call	Bond Future	424.2400	0.4242	400.4900	0.4005	(5.598)	0	0	0
2020/10/30	2044	04/02/2021	10.04	Call	Bond Future	243.4900	0.2435	229.1100	0.2291	(5.906)	0	0	0
2020/10/30	2044	04/02/2021	10.84	Call	Bond Future	906.0400	0.9060	859.9300	0.8599	(5.089)	0	0	0
2020/10/30	2044	04/02/2021	10.36	Put	Bond Future	11,373.8900	11.3739	11,620.6900	11.6207	2.170	0	0	0
2020/10/30	2044	04/02/2021	10.84	Put	Bond Future	8,287.3400	8.2873	8,512.1400	8.5121	2.713	0	0	265
2020/10/30	2044	04/02/2021	10.29	Call	Bond Future	382.8300	0.3828	361.1700	0.3612	(5.658)	0	0	0
2020/10/30	2044	04/02/2021	10.29	Put	Bond Future	11,866.0600	11.8661	12,115.3100	12.1153	2.101	0	0	265
2020/10/30	2044	04/02/2021	9.66	Put	Bond Future	16,727.9700	16.7280	16,991.8100	16.9918	1.577	0	0	0
2020/10/30	2044	04/02/2021	9.66	Call	Bond Future	112.9200	0.1129	105.8500	0.1059	(6.261)	0	0	265
2020/10/30	2044	04/02/2021	10.36	Call	Bond Future	431.4700	0.4315	407.3600	0.4074	(5.588)	0	0	0
2020/10/30	2044	06/05/2021	12.50	Put	Bond Future	3,627.5200	3.6275	3,790.6100	3.7906	4.496	0	0	3,100
2020/10/30	2044	06/05/2021	12.43	Put	Bond Future	3,798.6300	3.7986	3,965.9500	3.9660	4.405	0	0	0
2020/10/30	2044	06/05/2021	12.44	Call	Bond Future	5,197.4200	5.1974	5,090.0600	5.0901	(2.066)	0	0	0
2020/10/30	2044	06/05/2021			Bond Future	12.1945	76.0566	12.2411	75.7825	0.382	0.0000	0.0000	0
2020/10/30	2044	06/05/2021	12.45	Call	Bond Future	5,229.7400	5.2297	5,121.7800	5.1218	(2.064)	0	0	0
2020/10/30	2044	06/05/2021	12.45	Put	Bond Future	3,748.9700	3.7490	3,915.0800	3.9151	4.431	0	0	0
2020/10/30	2044	06/05/2021	12.50	Call	Bond Future	5,391.9900	5.3920	5,281.0100	5.2810	(2.058)	0	0	0
2020/10/30	2044	06/05/2021	12.43	Call	Bond Future	5,165.3800	5.1654	5,058.6300	5.0586	(2.067)	0	0	0
2020/10/30	2044	06/05/2021	12.44	Put	Bond Future	3,773.6200	3.7736	3,940.3300	3.9403	4.418	0	0	0
2020/10/30	2044	06/05/2021	11.35	Put	Bond Future	7,490.4100	7.4904	7,723.1800	7.7232	3.108	0	0	0
2020/10/30	2044	06/05/2021	11.35	Call	Bond Future	2,203.0200	2.2030	2,161.7200	2.1617	(1.875)	0	0	3,100
2020/10/30	2044	06/05/2021	11.90	Call	Bond Future	3,578.5600	3.5786	3,503.6400	3.5036	(2.094)	0	0	0
2020/10/30	2044	06/05/2021	11.90	Put	Bond Future	5,351.4200	5.3514	5,550.5700	5.5506	3.721	0	0	3,100
2020/10/30	2044	05/08/2021	12.60	Put	Bond Future	3,924.1600	3.9242	4,441.3900	4.4414	13.181	0	0	0
2020/10/30	2044	05/08/2021	12.61	Put	Bond Future	3,898.9200	3.8989	4,415.5700	4.4156	13.251	0	0	0
2020/10/30	2044	05/08/2021			Bond Future	12.4511	72.4986	12.5000	72.2214	0.393	0.0000	0.0000	0
2020/10/30	2044	05/08/2021	12.60	Call	Bond Future	4,762.2700	4.7623	5,002.3200	5.0023	5.041	0	0	0
2020/10/30	2044	05/08/2021	12.61	Call	Bond Future	4,792.7200	4.7927	5,032.1900	5.0322	4.997	0	0	0
2020/10/30	2044	05/08/2021	12.59	Call	Bond Future	4,731.9000	4.7319	4,972.5100	4.9725	5.085	0	0	0
2020/10/30	2044	05/08/2021	12.59	Put	Bond Future	3,949.5600	3.9496	4,467.3500	4.4674	13.110	0	0	0
2020/10/30	2044	04/11/2021	12.91	Call	Bond Future	1,079.8000	1.0798	799.9900	0.8000	(25.913)	0	0	0
2020/10/30	2044	04/11/2021			Bond Future	12.7106	73.2223	12.7618	72.9425	0.402	0.0000	0.0000	0
2020/10/30	2044	04/11/2021	12.89	Call	Bond Future	972.7700	0.9728	692.9600	0.6930	(28.764)	0	0	0
2020/10/30	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2044	04/11/2021	12.90	Call	Bond Future	1,026.3200	1.0263	746.5100	0.7465	(27.263)	0	0	0
2020/10/30	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	2046	05/11/2020			Bond Future	92.9766	92.9766	92.9846	92.9846	0.009	0.0000	0.0000	4,012
2020/10/30	2046	04/02/2021			Bond Future	93.9079	93.9079	93.9156	93.9156	0.008	0.0000	0.0000	12,411
2020/10/30	2046	06/05/2021			Bond Future	93.1395	93.1395	93.1468	93.1468	0.008	0.0000	0.0000	0
2020/10/30	2046	05/08/2021			Bond Future	94.1690	94.1690	94.1763	94.1763	0.008	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
2020/10/30	2046	04/11/2021			Bond Future	93.3268	93.3268	93.3343	93.3343	0.008	0.0000	0.0000	0
2020/10/30	2050	05/11/2020			Bond Future	94.4082	94.4082	94.3318	94.3318	(0.081)	0.0000	0.0000	5,045
2020/10/30	2050	04/02/2021			Bond Future	93.4649	93.4649	93.3873	93.3873	(0.083)	0.0000	0.0000	11,439
2020/10/30	2050	06/05/2021			Bond Future	94.4809	94.4809	94.4022	94.4022	(0.083)	0.0000	0.0000	0
2020/10/30	2050	05/08/2021			Bond Future	93.5984	93.5984	93.5186	93.5186	(0.085)	0.0000	0.0000	0
2020/10/30	2050	04/11/2021			Bond Future	94.5561	94.5561	94.4756	94.4756	(0.085)	0.0000	0.0000	0
2020/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	AL37	05/11/2020			Index Future	762.5690	762.5690	765.0250	765.0250	0.322	0.0000	0.0000	0
2020/10/30	AL37	04/02/2021			Index Future	770.0180	770.0180	772.4940	772.4940	0.322	0.0000	0.0000	0
2020/10/30	AL37	06/05/2021			Index Future	778.1960	778.1960	780.6960	780.6960	0.321	0.0000	0.0000	0
2020/10/30	AL37	05/08/2021			Index Future	786.5190	786.5190	789.0450	789.0450	0.321	0.0000	0.0000	0
2020/10/30	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/30	AL7T	05/11/2020			Index Future	822.1990	822.1990	821.1140	821.1140	(0.132)	0.0000	0.0000	0
2020/10/30	AL7T	04/02/2021			Index Future	830.2300	830.2300	829.1310	829.1310	(0.132)	0.0000	0.0000	0
2020/10/30	AL7T	06/05/2021			Index Future	839.0490	839.0490	837.9340	837.9340	(0.133)	0.0000	0.0000	0
2020/10/30	AL7T	05/08/2021			Index Future	848.0230	848.0230	846.8950	846.8950	(0.133)	0.0000	0.0000	0
2020/10/30	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/30	ALBI	05/11/2020			Index Future	718.3670	718.3670	717.7870	717.7870	(0.081)	0.0000	0.0000	68
2020/10/30	ALBI	04/02/2021			Index Future	725.3830	725.3830	724.7950	724.7950	(0.081)	0.0000	0.0000	211
2020/10/30	ALBI	06/05/2021			Index Future	733.0880	733.0880	732.4910	732.4910	(0.081)	0.0000	0.0000	0
2020/10/30	ALBI	05/08/2021			Index Future	740.9290	740.9290	740.3240	740.3240	(0.082)	0.0000	0.0000	0
2020/10/30	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	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
2020/10/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/10/30	ES33	05/11/2020			Bond Future	11.8815	72.6332	11.9085	72.4951	0.227	0.0000	0.0000	0
2020/10/30	ES33	04/02/2021			Bond Future	12.1659	73.3427	12.1942	73.2029	0.232	0.0000	0.0000	350
2020/10/30	ES33	06/05/2021			Bond Future	12.4463	70.3477	12.4759	70.2061	0.238	0.0000	0.0000	0
2020/10/30	ES33	05/08/2021			Bond Future	12.7430	71.1087	12.7740	70.9654	0.243	0.0000	0.0000	0
2020/10/30	ES33	04/11/2021			Bond Future	13.0611	68.0461	13.0935	67.9015	0.248	0.0000	0.0000	0
2020/10/30	ES42	05/11/2020			Bond Future	12.5409	70.5117	12.5780	70.3085	0.296	0.0000	0.0000	0
2020/10/30	ES42	04/02/2021			Bond Future	12.8172	71.2004	12.8562	70.9949	0.304	0.0000	0.0000	4,789
2020/10/30	ES42	06/05/2021			Bond Future	13.1011	67.6990	13.1421	67.4911	0.313	0.0000	0.0000	0
2020/10/30	ES42	05/08/2021			Bond Future	13.3938	68.4317	13.4368	68.2213	0.321	0.0000	0.0000	0
2020/10/30	ES42	04/11/2021			Bond Future	13.7102	64.8584	13.7555	64.6460	0.330	0.0000	0.0000	0
2020/10/30	GOVI	05/11/2020	737.84	Put	GOVI	282,470.0000	28.2470	288,180.0000	28.8180	2.021	0	0	0
2020/10/30	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	05/11/2020			GOVI	709.5930	709.5930	709.0220	709.0220	(0.080)	0.0000	0.0000	208
2020/10/30	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	05/11/2020	737.83	Put	GOVI	282,370.0000	28.2370	288,080.0000	28.8080	2.022	0	0	0
2020/10/30	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	05/11/2020	737.85	Put	GOVI	282,570.0000	28.2570	288,280.0000	28.8280	2.021	0	0	0
2020/10/30	GOVI	04/02/2021	750.96	Put	GOVI	344,350.0000	34.4350	350,160.0000	35.0160	1.687	0	0	0
2020/10/30	GOVI	04/02/2021			GOVI	716.5250	716.5250	715.9440	715.9440	(0.081)	0.0000	0.0000	1,003
2020/10/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	04/02/2021	750.95	Put	GOVI	344,250.0000	34.4250	350,060.0000	35.0060	1.688	0	0	0
2020/10/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	04/02/2021	750.94	Put	GOVI	344,150.0000	34.4150	349,960.0000	34.9960	1.688	0	0	0
2020/10/30	GOVI	06/05/2021	678.67	Call	GOVI	454,650.0000	45.4650	448,760.0000	44.8760	(1.296)	0	0	0
2020/10/30	GOVI	06/05/2021			GOVI	724.1350	724.1350	723.5460	723.5460	(0.081)	0.0000	0.0000	0
2020/10/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	06/05/2021	678.68	Call	GOVI	454,550.0000	45.4550	448,660.0000	44.8660	(1.296)	0	0	0
2020/10/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	06/05/2021	678.69	Call	GOVI	454,450.0000	45.4450	448,560.0000	44.8560	(1.296)	0	0	0
2020/10/30	GOVI	05/08/2021	719.14	Call	GOVI	127,400.0000	12.7400	121,440.0000	12.1440	(4.678)	0	0	0
2020/10/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	05/08/2021			GOVI	731.8800	731.8800	731.2840	731.2840	(0.081)	0.0000	0.0000	0
2020/10/30	GOVI	05/08/2021	719.15	Call	GOVI	127,300.0000	12.7300	121,340.0000	12.1340	(4.682)	0	0	0
2020/10/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	05/08/2021	719.13	Call	GOVI	127,500.0000	12.7500	121,540.0000	12.1540	(4.675)	0	0	0
2020/10/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/30	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/30	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	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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2020/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/30	IGOV	05/11/2020			Index Future	257.2070	257.2070	257.1120	257.1120	(0.037)	0.0000	0.0000	212
2020/10/30	IGOV	04/02/2021			Index Future	259.7840	259.7840	259.6870	259.6870	(0.037)	0.0000	0.0000	888
2020/10/30	IGOV	06/05/2021			Index Future	262.6060	262.6060	262.5070	262.5070	(0.038)	0.0000	0.0000	21
2020/10/30	IGOV	05/08/2021			Index Future	265.4770	265.4770	265.3770	265.3770	(0.038)	0.0000	0.0000	0
2020/10/30	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/30	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/30	IS05	16/03/2021			Interest Rate Swap	92.1400	92.1400	92.1300	92.1300	(0.011)	0.0000	0.0000	0
2020/10/30	IS05	15/06/2021			Interest Rate Swap	90.2200	90.2200	90.1900	90.1900	(0.033)	0.0000	0.0000	0
2020/10/30	IS05	21/09/2021			Interest Rate Swap	89.0700	89.0700	89.0300	89.0300	(0.045)	0.0000	0.0000	0
2020/10/30	IS05	21/12/2021			Interest Rate Swap	90.2300	90.2300	90.1800	90.1800	(0.055)	0.0000	0.0000	51
2020/10/30	IS05	15/03/2022			Interest Rate Swap	89.5500	89.5500	89.4800	89.4800	(0.078)	0.0000	0.0000	0
2020/10/30	IS05	21/06/2022			Interest Rate Swap	89.5600	89.5600	89.4600	89.4600	(0.112)	0.0000	0.0000	0
2020/10/30	IS05	20/09/2022			Interest Rate Swap	92.5900	92.5900	92.4800	92.4800	(0.119)	0.0000	0.0000	0
2020/10/30	IS05	20/12/2022			Interest Rate Swap	93.0100	93.0100	92.8800	92.8800	(0.140)	0.0000	0.0000	0
2020/10/30	IS05	22/03/2023			Interest Rate Swap	85.3500	85.3500	85.2000	85.2000	(0.176)	0.0000	0.0000	0
2020/10/30	IS05	20/06/2023			Interest Rate Swap	90.8800	90.8800	90.7200	90.7200	(0.176)	0.0000	0.0000	0
2020/10/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/30	IS10	17/12/2025			Interest Rate Swap	78.8900	78.8900	78.5500	78.5500	(0.431)	0.0000	0.0000	0
2020/10/30	IS10	16/03/2026			Interest Rate Swap	75.5100	75.5100	75.1400	75.1400	(0.490)	0.0000	0.0000	0
2020/10/30	IS10	15/06/2026			Interest Rate Swap	74.0300	74.0300	73.6400	73.6400	(0.527)	0.0000	0.0000	0
2020/10/30	IS10	21/09/2026			Interest Rate Swap	76.1900	76.1900	75.7900	75.7900	(0.525)	0.0000	0.0000	0
2020/10/30	IS10	21/12/2026			Interest Rate Swap	80.3300	80.3300	79.9300	79.9300	(0.498)	0.0000	0.0000	0
2020/10/30	IS10	15/03/2027			Interest Rate Swap	78.9100	78.9100	78.5300	78.5300	(0.482)	0.0000	0.0000	0
2020/10/30	IS10	21/06/2027			Interest Rate Swap	81.1000	81.1000	80.7400	80.7400	(0.444)	0.0000	0.0000	0
2020/10/30	IS10	20/09/2027			Interest Rate Swap	87.0500	87.0500	86.7200	86.7200	(0.379)	0.0000	0.0000	0
2020/10/30	IS10	20/12/2027			Interest Rate Swap	87.6100	87.6100	87.2800	87.2800	(0.377)	0.0000	0.0000	0
2020/10/30	IS10	22/03/2028			Interest Rate Swap	80.7900	80.7900	80.4600	80.4600	(0.408)	0.0000	0.0000	0
2020/10/30	IS10	20/06/2028			Interest Rate Swap	88.8600	88.8600	88.5400	88.5400	(0.360)	0.0000	0.0000	0
2020/10/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/30	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/10/30	JBAF	15/12/2020			Jibar Tradeable Future	3.2450	96.7550	3.2050	96.7950	(1.233)	0.0000	0.0000	30,010
2020/10/30	JBAF	20/01/2021			Jibar Tradeable Future	3.2300	96.7700	3.1800	96.8200	(1.548)	0.0000	0.0000	0
2020/10/30	JBAF	17/02/2021			Jibar Tradeable Future	3.1800	96.8200	3.1400	96.8600	(1.258)	0.0000	0.0000	0
2020/10/30	JBAF	17/03/2021			Jibar Tradeable Future	3.1850	96.8150	3.1350	96.8650	(1.570)	0.0000	0.0000	0
2020/10/30	JBAF	21/04/2021			Jibar Tradeable Future	3.1700	96.8300	3.1200	96.8800	(1.577)	0.0000	0.0000	0
2020/10/30	JBAF	15/06/2021			Jibar Tradeable Future	3.2200	96.7800	3.1500	96.8500	(2.174)	0.0000	0.0000	0
2020/10/30	JBAF	15/09/2021			Jibar Tradeable Future	3.3150	96.6850	3.2650	96.7350	(1.508)	0.0000	0.0000	30,000
2020/10/30	JBAF	15/12/2021			Jibar Tradeable Future	3.5050	96.4950	3.4450	96.5550	(1.712)	0.0000	0.0000	0
2020/10/30	JBAF	16/03/2022			Jibar Tradeable Future	3.6000	96.4000	3.5300	96.4700	(1.944)	0.0000	0.0000	0

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2020/10/30	JBAF	15/06/2022			Jibar Tradeable Future	4.0100	95.9900	3.9150	96.0850	(2.369)	0.0000	0.0000	0
2020/10/30	JBAF	21/09/2022			Jibar Tradeable Future	4.3150	95.6850	4.2250	95.7750	(2.086)	0.0000	0.0000	0
2020/10/30	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R023	05/11/2020			Bond Future	4.2700	109.0694	4.1988	109.2318	(1.669)	0.0000	0.0000	22,010
2020/10/30	R023	05/11/2020	7.46	Call	Bond Future	6,962.6600	6.9627	7,125.0700	7.1251	2.333	0	0	0
2020/10/30	R023	05/11/2020	7.47	Call	Bond Future	6,983.5800	6.9836	7,145.9900	7.1460	2.326	0	0	0
2020/10/30	R023	05/11/2020	7.45	Call	Bond Future	6,941.7500	6.9417	7,104.1600	7.1042	2.340	0	0	0
2020/10/30	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R023	04/02/2021	6.34	Call	Bond Future	3,998.3500	3.9983	4,161.7100	4.1617	4.086	0	0	0
2020/10/30	R023	04/02/2021	6.32	Put	Bond Future	0.2700	0.0003	0.0800	0.0001	(70.370)	0	0	0
2020/10/30	R023	04/02/2021			Bond Future	4.3189	110.1348	4.2384	110.2983	(1.866)	0.0000	0.0000	14,824
2020/10/30	R023	04/02/2021	6.34	Put	Bond Future	0.2400	0.0002	0.0700	0.0001	(70.833)	0	0	0
2020/10/30	R023	04/02/2021	6.32	Call	Bond Future	3,959.7700	3.9598	4,123.1100	4.1231	4.125	0	0	0
2020/10/30	R023	04/02/2021	6.33	Put	Bond Future	0.2600	0.0003	0.0700	0.0001	(73.077)	0	0	0
2020/10/30	R023	04/02/2021	6.33	Call	Bond Future	3,979.0700	3.9791	4,142.4100	4.1424	4.105	0	0	0
2020/10/30	R023	06/05/2021	7.58	Call	Bond Future	5,617.4200	5.6174	5,782.1900	5.7822	2.933	0	0	0
2020/10/30	R023	06/05/2021			Bond Future	4.3206	107.3983	4.2284	107.5631	(2.133)	0.0000	0.0000	0
2020/10/30	R023	06/05/2021	7.56	Call	Bond Future	5,584.1600	5.5842	5,748.9300	5.7489	2.951	0	0	0
2020/10/30	R023	06/05/2021	7.56	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/10/30	R023	06/05/2021	7.58	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/10/30	R023	06/05/2021	7.57	Call	Bond Future	5,600.7900	5.6008	5,765.5600	5.7656	2.942	0	0	0
2020/10/30	R023	06/05/2021	7.57	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/10/30	R023	05/08/2021	5.30	Call	Bond Future	1,651.4900	1.6515	1,784.5900	1.7846	8.059	0	0	0
2020/10/30	R023	05/08/2021	5.29	Put	Bond Future	152.8400	0.1528	119.5100	0.1195	(21.807)	0	0	0
2020/10/30	R023	05/08/2021			Bond Future	4.3158	108.5595	4.2078	108.7260	(2.502)	0.0000	0.0000	0
2020/10/30	R023	05/08/2021	5.31	Call	Bond Future	1,664.4300	1.6644	1,797.5000	1.7975	7.995	0	0	0
2020/10/30	R023	05/08/2021	5.31	Put	Bond Future	148.4800	0.1485	115.0800	0.1151	(22.495)	0	0	0
2020/10/30	R023	05/08/2021	5.30	Put	Bond Future	150.6400	0.1506	117.2700	0.1173	(22.152)	0	0	0
2020/10/30	R023	05/08/2021	5.29	Call	Bond Future	1,638.5800	1.6386	1,771.7200	1.7717	8.125	0	0	0
2020/10/30	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R023	04/11/2021	4.90	Call	Bond Future	686.8200	0.6868	855.0700	0.8551	24.497	0	0	0
2020/10/30	R023	04/11/2021			Bond Future	4.3677	105.7394	4.2381	105.9076	(2.968)	0.0000	0.0000	0
2020/10/30	R023	04/11/2021	4.91	Call	Bond Future	699.6600	0.6997	867.9100	0.8679	24.047	0	0	0
2020/10/30	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R023	04/11/2021	4.92	Call	Bond Future	712.5000	0.7125	880.7500	0.8808	23.614	0	0	0
2020/10/30	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R035	05/11/2020	10.34	Put	Bond Future	5,323.8400	5.3238	5,584.5500	5.5846	4.897	0	0	0
2020/10/30	R035	05/11/2020			Bond Future	11.1591	85.5739	11.2015	85.3114	0.380	0.0000	0.0000	68,464
2020/10/30	R035	05/11/2020	10.33	Call	Bond Future	1.7900	0.0018	0.1200	0.0001	(93.296)	0	0	0
2020/10/30	R035	05/11/2020	10.33	Put	Bond Future	5,391.6300	5.3916	5,652.5200	5.6525	4.839	0	0	0
2020/10/30	R035	05/11/2020	10.34	Call	Bond Future	2.0000	0.0020	0.1500	0.0002	(92.500)	0	0	0
2020/10/30	R035	05/11/2020	10.32	Call	Bond Future	1.6000	0.0016	0.1100	0.0001	(93.125)	0	0	0
2020/10/30	R035	05/11/2020	10.32	Put	Bond Future	5,459.5200	5.4595	5,720.5900	5.7206	4.782	0	0	0
2020/10/30	R035	04/02/2021	10.14	Put	Bond Future	8,838.5100	8.8385	9,063.2800	9.0633	2.543	0	0	650
2020/10/30	R035	04/02/2021	11.14	Put	Bond Future	4,144.9300	4.1449	4,297.0700	4.2971	3.671	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
2020/10/30	R035	04/02/2021	10.05	Call	Bond Future	569.5900	0.5696	533.3100	0.5333	(6.369)	0	0	0
2020/10/30	R035	04/02/2021	10.04	Put	Bond Future	9,437.8600	9.4379	9,667.5700	9.6676	2.434	0	0	0
2020/10/30	R035	04/02/2021			Bond Future	11.4108	86.4098	11.4551	86.1443	0.388	0.0000	0.0000	52,791
2020/10/30	R035	04/02/2021	10.14	Call	Bond Future	654.9500	0.6550	614.2100	0.6142	(6.220)	0	0	0
2020/10/30	R035	04/02/2021	10.06	Call	Bond Future	578.6200	0.5786	541.8600	0.5419	(6.353)	0	0	0
2020/10/30	R035	04/02/2021	10.06	Put	Bond Future	9,316.4800	9.3165	9,545.2300	9.5452	2.455	0	0	0
2020/10/30	R035	04/02/2021	11.14	Call	Bond Future	2,494.7700	2.4948	2,381.4000	2.3814	(4.544)	0	0	0
2020/10/30	R035	04/02/2021	10.05	Put	Bond Future	9,377.0800	9.3771	9,606.3100	9.6063	2.445	0	0	0
2020/10/30	R035	04/02/2021	10.04	Call	Bond Future	560.6600	0.5607	524.8600	0.5249	(6.385)	0	0	0
2020/10/30	R035	06/05/2021	11.55	Call	Bond Future	3,879.9800	3.8800	3,794.5800	3.7946	(2.201)	0	0	0
2020/10/30	R035	06/05/2021	12.77	Call	Bond Future	8,119.9400	8.1199	7,961.0700	7.9611	(1.957)	0	0	0
2020/10/30	R035	06/05/2021	10.24	Put	Bond Future	10,029.5500	10.0296	10,278.3600	10.2784	2.481	0	0	0
2020/10/30	R035	06/05/2021	12.37	Call	Bond Future	6,595.7900	6.5958	6,458.4200	6.4584	(2.083)	0	0	0
2020/10/30	R035	06/05/2021	12.35	Put	Bond Future	2,615.3200	2.6153	2,747.8000	2.7478	5.066	0	0	0
2020/10/30	R035	06/05/2021			Bond Future	11.6538	82.8542	11.7001	82.5855	0.397	0.0000	0.0000	0
2020/10/30	R035	06/05/2021	12.37	Put	Bond Future	2,581.4600	2.5815	2,712.7900	2.7128	5.087	0	0	0
2020/10/30	R035	06/05/2021	12.35	Call	Bond Future	6,521.6000	6.5216	6,385.3800	6.3854	(2.089)	0	0	0
2020/10/30	R035	06/05/2021	11.55	Put	Bond Future	4,487.7600	4.4878	4,671.0600	4.6711	4.084	0	0	1,650
2020/10/30	R035	06/05/2021	12.77	Put	Bond Future	1,991.4100	1.9914	2,101.2400	2.1012	5.515	0	0	1,650
2020/10/30	R035	06/05/2021	10.24	Call	Bond Future	1,145.4300	1.1454	1,125.5400	1.1255	(1.736)	0	0	793
2020/10/30	R035	06/05/2021	12.36	Put	Bond Future	2,598.3400	2.5983	2,730.2400	2.7302	5.076	0	0	0
2020/10/30	R035	06/05/2021	10.81	Put	Bond Future	7,165.9700	7.1660	7,392.7200	7.3927	3.164	0	0	0
2020/10/30	R035	06/05/2021	10.81	Call	Bond Future	2,026.7400	2.0267	1,984.7900	1.9848	(2.070)	0	0	1,650
2020/10/30	R035	06/05/2021	11.32	Call	Bond Future	3,240.3200	3.2403	3,168.7200	3.1687	(2.210)	0	0	0
2020/10/30	R035	06/05/2021	11.32	Put	Bond Future	5,218.3200	5.2183	5,415.4200	5.4154	3.777	0	0	793
2020/10/30	R035	06/05/2021	12.02	Call	Bond Future	5,346.3000	5.3463	5,229.6700	5.2297	(2.182)	0	0	0
2020/10/30	R035	06/05/2021	12.02	Put	Bond Future	3,256.0000	3.2560	3,408.0700	3.4081	4.670	0	0	793
2020/10/30	R035	06/05/2021	12.36	Call	Bond Future	6,558.6700	6.5587	6,421.8700	6.4219	(2.086)	0	0	0
2020/10/30	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.1000	0.0001	400.000	0	0	0
2020/10/30	R035	05/08/2021			Bond Future	11.9138	83.7504	11.9621	83.4786	0.406	0.0000	0.0000	0
2020/10/30	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0	0	0
2020/10/30	R035	05/08/2021	5.29	Put	Bond Future	54,573.6400	54.5736	54,845.4500	54.8455	0.498	0	0	0
2020/10/30	R035	05/08/2021	5.31	Put	Bond Future	54,340.3500	54.3403	54,612.1700	54.6122	0.500	0	0	0
2020/10/30	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.1000	0.0001	400.000	0	0	0
2020/10/30	R035	05/08/2021	5.30	Put	Bond Future	54,456.9300	54.4569	54,728.7500	54.7288	0.499	0	0	0
2020/10/30	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R035	04/11/2021			Bond Future	12.1914	80.1148	12.2419	79.8405	0.414	0.0000	0.0000	0
2020/10/30	R035	04/11/2021	12.52	Call	Bond Future	1,758.8800	1.7589	1,484.5700	1.4846	(15.596)	0	0	0
2020/10/30	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R035	04/11/2021	12.53	Call	Bond Future	1,811.4900	1.8115	1,537.1800	1.5372	(15.143)	0	0	0
2020/10/30	R035	04/11/2021	12.51	Call	Bond Future	1,706.2100	1.7062	1,431.9000	1.4319	(16.077)	0	0	0
2020/10/30	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	05/11/2020	8.65	Call	Bond Future	7,749.6000	7.7496	8,138.8700	8.1389	5.023	0	0	0
2020/10/30	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	05/11/2020	7.50	Call	Bond Future	1,923.5700	1.9236	2,286.6500	2.2866	18.875	0	0	80
2020/10/30	R186	05/11/2020	8.00	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	R186	05/11/2020			Bond Future	7.1441	120.4452	7.0718	120.8345	(1.012)	0.0000	0.0000	42,565

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
2020/10/30	R186	05/11/2020	8.66	Call	Bond Future	7,798.8400	7.7988	8,188.1100	8.1881	4.991	0	0	0
2020/10/30	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	05/11/2020	7.00	Put	Bond Future	954.4500	0.9544	618.6100	0.6186	(35.187)	0	0	0
2020/10/30	R186	05/11/2020	7.00	Call	Bond Future	176.7600	0.1768	230.1900	0.2302	30.227	0	0	1,200
2020/10/30	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	05/11/2020	8.64	Call	Bond Future	7,700.3300	7.7003	8,089.6000	8.0896	5.055	0	0	0
2020/10/30	R186	05/11/2020	6.50	Put	Bond Future	3,527.7100	3.5277	3,138.2800	3.1383	(11.039)	0	0	0
2020/10/30	R186	05/11/2020	7.50	Put	Bond Future	30.5300	0.0305	4.3400	0.0043	(85.784)	0	0	0
2020/10/30	R186	05/11/2020	8.00	Call	Bond Future	4,487.3700	4.4874	4,876.5800	4.8766	8.673	0	0	1,200
2020/10/30	R186	05/11/2020	7.84	Put	Bond Future	0.6000	0.0006	0.0100	0.0000	(98.333)	0	0	0
2020/10/30	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	05/11/2020	6.50	Call	Bond Future	0.3100	0.0003	0.1500	0.0002	(51.613)	0	0	80
2020/10/30	R186	05/11/2020	7.84	Call	Bond Future	3,665.9100	3.6659	4,054.5900	4.0546	10.603	0	0	0
2020/10/30	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	05/11/2020	8.34	Call	Bond Future	6,209.0000	6.2090	6,598.2700	6.5983	6.269	0	0	0
2020/10/30	R186	05/11/2020	9.26	Call	Bond Future	10,702.0000	10.7020	11,091.2700	11.0913	3.637	0	0	0
2020/10/30	R186	04/02/2021	8.15	Call	Bond Future	4,693.9100	4.6939	5,030.7100	5.0307	7.175	0	0	0
2020/10/30	R186	04/02/2021			Bond Future	7.3241	116.3436	7.2477	116.7362	(1.043)	0.0000	0.0000	45,804
2020/10/30	R186	04/02/2021	8.15	Put	Bond Future	554.3900	0.5544	498.6500	0.4987	(10.054)	0	0	0
2020/10/30	R186	04/02/2021	8.00	Put	Bond Future	701.3800	0.7014	632.1900	0.6322	(9.865)	0	0	15,177
2020/10/30	R186	04/02/2021	8.16	Call	Bond Future	4,734.1100	4.7341	5,071.7300	5.0717	7.132	0	0	0
2020/10/30	R186	04/02/2021	8.17	Put	Bond Future	537.0200	0.5370	482.9100	0.4829	(10.076)	0	0	0
2020/10/30	R186	04/02/2021	8.00	Call	Bond Future	4,103.2600	4.1033	4,426.6100	4.4266	7.880	0	0	0
2020/10/30	R186	04/02/2021	8.16	Put	Bond Future	545.6400	0.5456	490.7200	0.4907	(10.065)	0	0	0
2020/10/30	R186	04/02/2021	8.17	Call	Bond Future	4,774.4200	4.7744	5,112.8500	5.1129	7.088	0	0	0
2020/10/30	R186	06/05/2021	10.77	Call	Bond Future	14,665.4700	14.6655	15,062.4600	15.0625	2.707	0	0	0
2020/10/30	R186	06/05/2021	10.76	Put	Bond Future	12.9000	0.0129	13.7100	0.0137	6.279	0	0	0
2020/10/30	R186	06/05/2021			Bond Future	7.5020	117.5805	7.4212	117.9766	(1.078)	0.0000	0.0000	0
2020/10/30	R186	06/05/2021	10.78	Call	Bond Future	14,706.2100	14.7062	15,103.1900	15.1032	2.699	0	0	0
2020/10/30	R186	06/05/2021	10.78	Put	Bond Future	12.3200	0.0123	13.1100	0.0131	6.412	0	0	0
2020/10/30	R186	06/05/2021	10.77	Put	Bond Future	12.6100	0.0126	13.4100	0.0134	6.344	0	0	0
2020/10/30	R186	06/05/2021	10.76	Call	Bond Future	14,624.7100	14.6247	15,021.7100	15.0217	2.715	0	0	0
2020/10/30	R186	05/08/2021	8.61	Call	Bond Future	5,109.8400	5.1098	5,582.0500	5.5821	9.241	0	0	0
2020/10/30	R186	05/08/2021	8.62	Put	Bond Future	949.3500	0.9494	1,023.4500	1.0234	7.805	0	0	0
2020/10/30	R186	05/08/2021			Bond Future	7.6963	113.5708	7.6104	113.9711	(1.116)	0.0000	0.0000	0
2020/10/30	R186	05/08/2021	8.61	Put	Bond Future	960.9900	0.9610	1,032.8700	1.0329	7.480	0	0	0
2020/10/30	R186	05/08/2021	8.62	Call	Bond Future	5,142.5400	5.1425	5,616.9700	5.6170	9.226	0	0	0
2020/10/30	R186	05/08/2021	8.63	Call	Bond Future	5,175.3000	5.1753	5,651.6200	5.6516	9.204	0	0	0
2020/10/30	R186	05/08/2021	8.63	Put	Bond Future	937.8100	0.9378	1,013.8000	1.0138	8.103	0	0	0
2020/10/30	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	04/11/2021	8.10	Call	Bond Future	789.5800	0.7896	1,194.0700	1.1941	51.229	0	0	0
2020/10/30	R186	04/11/2021			Bond Future	7.9203	114.7058	7.8288	115.1102	(1.155)	0.0000	0.0000	0
2020/10/30	R186	04/11/2021	8.11	Call	Bond Future	833.3100	0.8333	1,237.8000	1.2378	48.540	0	0	0
2020/10/30	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R186	04/11/2021	8.09	Call	Bond Future	745.8400	0.7458	1,150.3300	1.1503	54.233	0	0	0
2020/10/30	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R197	05/11/2020			Bond Future	316.8747	316.8747	316.8790	316.8790	0.001	0.0000	0.0000	1,942

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2020/10/30	R197	04/02/2021			Bond Future	312.2021	312.2021	312.2050	312.2050	0.001	0.0000	0.0000	2,405
2020/10/30	R197	06/05/2021			Bond Future	315.5954	315.5954	315.5970	315.5970	0.001	0.0000	0.0000	0
2020/10/30	R197	05/08/2021			Bond Future	311.0840	311.0840	311.0853	311.0853	0.000	0.0000	0.0000	0
2020/10/30	R197	04/11/2021			Bond Future	314.2669	314.2669	314.2686	314.2686	0.001	0.0000	0.0000	0
2020/10/30	R202	05/11/2020			Bond Future	213.2695	213.2695	212.5392	212.5392	(0.342)	0.0000	0.0000	3,471
2020/10/30	R202	04/02/2021			Bond Future	211.2380	211.2380	210.4995	210.4995	(0.350)	0.0000	0.0000	7,827
2020/10/30	R202	06/05/2021			Bond Future	213.5339	213.5339	212.7862	212.7862	(0.350)	0.0000	0.0000	0
2020/10/30	R202	05/08/2021			Bond Future	211.6449	211.6449	210.8888	210.8888	(0.357)	0.0000	0.0000	0
2020/10/30	R202	04/11/2021			Bond Future	213.8107	213.8107	213.0472	213.0472	(0.357)	0.0000	0.0000	0
2020/10/30	R208	05/11/2020	4.78	Call	Bond Future	514.4600	0.5145	503.5100	0.5035	(2.128)	0	0	0
2020/10/30	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R208	05/11/2020			Bond Future	3.4505	102.0152	3.4786	102.0043	0.816	0.0000	0.0000	7,525
2020/10/30	R208	05/11/2020	4.79	Call	Bond Future	518.3100	0.5183	507.3600	0.5074	(2.113)	0	0	0
2020/10/30	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R208	05/11/2020	4.77	Call	Bond Future	510.6100	0.5106	499.6600	0.4997	(2.144)	0	0	0
2020/10/30	R209	05/11/2020	10.02	Call	Bond Future	1.6200	0.0016	0.1400	0.0001	(91.358)	0	0	0
2020/10/30	R209	05/11/2020			Bond Future	10.8761	66.4920	10.9039	66.3405	0.255	0.0000	0.0000	5,028
2020/10/30	R209	05/11/2020	10.00	Call	Bond Future	1.3000	0.0013	0.1100	0.0001	(91.538)	0	0	0
2020/10/30	R209	05/11/2020	10.00	Put	Bond Future	5,054.8300	5.0548	5,205.1800	5.2052	2.974	0	0	0
2020/10/30	R209	05/11/2020	10.02	Put	Bond Future	4,933.6400	4.9336	5,083.7000	5.0837	3.042	0	0	0
2020/10/30	R209	05/11/2020	10.01	Call	Bond Future	1.4500	0.0014	0.1200	0.0001	(91.724)	0	0	0
2020/10/30	R209	05/11/2020	10.01	Put	Bond Future	4,994.1900	4.9942	5,144.4000	5.1444	3.008	0	0	0
2020/10/30	R209	04/02/2021	10.12	Put	Bond Future	6,439.4000	6.4394	6,553.4500	6.5535	1.771	0	0	0
2020/10/30	R209	04/02/2021			Bond Future	11.0869	67.1415	11.1158	66.9882	0.261	0.0000	0.0000	24,430
2020/10/30	R209	04/02/2021	10.11	Call	Bond Future	977.5700	0.9776	938.1400	0.9381	(4.033)	0	0	0
2020/10/30	R209	04/02/2021	10.11	Put	Bond Future	6,486.3800	6.4864	6,600.2900	6.6003	1.756	0	0	0
2020/10/30	R209	04/02/2021	10.12	Call	Bond Future	990.3400	0.9903	951.0500	0.9511	(3.967)	0	0	0
2020/10/30	R209	04/02/2021	10.10	Call	Bond Future	964.9300	0.9649	925.2400	0.9252	(4.113)	0	0	0
2020/10/30	R209	04/02/2021	10.10	Put	Bond Future	6,533.5600	6.5336	6,647.2100	6.6472	1.739	0	0	0
2020/10/30	R209	06/05/2021	12.25	Put	Bond Future	1,986.0900	1.9861	2,073.2300	2.0732	4.388	0	0	8,150
2020/10/30	R209	06/05/2021	12.23	Put	Bond Future	2,011.4300	2.0114	2,099.2700	2.0993	4.367	0	0	0
2020/10/30	R209	06/05/2021	12.22	Call	Bond Future	6,554.0200	6.5540	6,486.9700	6.4870	(1.023)	0	0	0
2020/10/30	R209	06/05/2021			Bond Future	11.2959	64.7153	11.3260	64.5601	0.266	0.0000	0.0000	2,975
2020/10/30	R209	06/05/2021	10.25	Put	Bond Future	7,280.3800	7.2804	7,433.3300	7.4333	2.101	0	0	0
2020/10/30	R209	06/05/2021	10.25	Call	Bond Future	1,522.5700	1.5226	1,520.2800	1.5203	(0.150)	0	0	5,825
2020/10/30	R209	06/05/2021	11.25	Call	Bond Future	3,612.5700	3.6126	3,581.8400	3.5818	(0.851)	0	0	0
2020/10/30	R209	06/05/2021	11.25	Put	Bond Future	3,850.6300	3.8506	3,975.1400	3.9751	3.233	0	0	8,150
2020/10/30	R209	06/05/2021	12.25	Call	Bond Future	6,654.9300	6.6549	6,586.8300	6.5868	(1.023)	0	0	0
2020/10/30	R209	06/05/2021	12.23	Call	Bond Future	6,587.6200	6.5876	6,520.2200	6.5202	(1.023)	0	0	0
2020/10/30	R209	06/05/2021	12.22	Put	Bond Future	2,024.2300	2.0242	2,112.4200	2.1124	4.357	0	0	0
2020/10/30	R209	06/05/2021	12.24	Call	Bond Future	6,621.2700	6.6213	6,553.5100	6.5535	(1.023)	0	0	0
2020/10/30	R209	06/05/2021	12.24	Put	Bond Future	1,998.7200	1.9987	2,086.2000	2.0862	4.377	0	0	0
2020/10/30	R209	05/08/2021	11.81	Put	Bond Future	3,098.8400	3.0988	3,458.8200	3.4588	11.617	0	0	0
2020/10/30	R209	05/08/2021			Bond Future	11.5143	65.4153	11.5456	65.2583	0.272	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
2020/10/30	R209	05/08/2021	11.80	Call	Bond Future	4,531.7700	4.5318	4,735.1200	4.7351	4.487	0	0	0
2020/10/30	R209	05/08/2021	11.80	Put	Bond Future	3,118.5300	3.1185	3,478.9000	3.4789	11.556	0	0	0
2020/10/30	R209	05/08/2021	11.81	Call	Bond Future	4,560.7100	4.5607	4,763.6700	4.7637	4.450	0	0	0
2020/10/30	R209	05/08/2021	11.79	Call	Bond Future	4,503.1000	4.5031	4,706.8500	4.7069	4.525	0	0	0
2020/10/30	R209	05/08/2021	11.79	Put	Bond Future	3,138.5500	3.1386	3,499.3200	3.4993	11.495	0	0	0
2020/10/30	R209	04/11/2021	12.19	Call	Bond Future	2,110.3000	2.1103	1,951.7900	1.9518	(7.511)	0	0	0
2020/10/30	R209	04/11/2021	12.17	Call	Bond Future	2,017.2900	2.0173	1,858.7800	1.8588	(7.858)	0	0	0
2020/10/30	R209	04/11/2021			Bond Future	11.7470	62.9301	11.7795	62.7716	0.277	0.0000	0.0000	0
2020/10/30	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R209	04/11/2021	12.18	Call	Bond Future	2,063.8200	2.0638	1,905.3100	1.9053	(7.680)	0	0	0
2020/10/30	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R210	05/11/2020			Bond Future	188.2005	188.2005	188.2123	188.2123	0.006	0.0000	0.0000	1,087
2020/10/30	R210	04/02/2021			Bond Future	190.0857	190.0857	190.0967	190.0967	0.006	0.0000	0.0000	1,254
2020/10/30	R210	06/05/2021			Bond Future	189.4394	189.4394	189.4497	189.4497	0.005	0.0000	0.0000	0
2020/10/30	R210	05/08/2021			Bond Future	191.5329	191.5329	191.5431	191.5431	0.005	0.0000	0.0000	0
2020/10/30	R210	04/11/2021			Bond Future	190.7560	190.7560	190.7665	190.7665	0.006	0.0000	0.0000	0
2020/10/30	R212	05/11/2020			Bond Future	170.8963	170.8963	170.7070	170.7070	(0.111)	0.0000	0.0000	1,851
2020/10/30	R212	04/02/2021			Bond Future	170.3112	170.3112	170.1192	170.1192	(0.113)	0.0000	0.0000	6,750
2020/10/30	R212	06/05/2021			Bond Future	172.1625	172.1625	171.9677	171.9677	(0.113)	0.0000	0.0000	0
2020/10/30	R212	05/08/2021			Bond Future	171.7345	171.7345	171.5373	171.5373	(0.115)	0.0000	0.0000	0
2020/10/30	R212	04/11/2021			Bond Future	173.4920	173.4920	173.2930	173.2930	(0.115)	0.0000	0.0000	0
2020/10/30	R213	05/11/2020	9.60	Put	Bond Future	1,410.5600	1.4106	1,435.4100	1.4354	1.762	0	0	0
2020/10/30	R213	05/11/2020	9.59	Call	Bond Future	224.3500	0.2243	125.8000	0.1258	(43.927)	0	0	0
2020/10/30	R213	05/11/2020			Bond Future	9.8069	83.4038	9.8295	83.2768	0.231	0.0000	0.0000	8,476
2020/10/30	R213	05/11/2020	9.60	Call	Bond Future	238.0400	0.2380	135.8500	0.1359	(42.930)	0	0	0
2020/10/30	R213	05/11/2020	9.59	Put	Bond Future	1,454.1000	1.4541	1,482.5900	1.4826	1.959	0	0	0
2020/10/30	R213	05/11/2020	9.61	Call	Bond Future	252.3100	0.2523	146.4700	0.1465	(41.948)	0	0	0
2020/10/30	R213	05/11/2020	9.61	Put	Bond Future	1,367.6500	1.3676	1,388.8500	1.3888	1.550	0	0	0
2020/10/30	R213	04/02/2021	9.40	Call	Bond Future	1,285.0600	1.2851	1,239.9000	1.2399	(3.514)	0	0	0
2020/10/30	R213	04/02/2021	9.39	Put	Bond Future	4,839.9100	4.8399	4,923.8400	4.9238	1.734	0	0	0
2020/10/30	R213	04/02/2021			Bond Future	10.0285	84.2185	10.0521	84.0898	0.236	0.0000	0.0000	6,844
2020/10/30	R213	04/02/2021	9.41	Call	Bond Future	1,302.8900	1.3029	1,257.3200	1.2573	(3.498)	0	0	0
2020/10/30	R213	04/02/2021	9.41	Put	Bond Future	4,760.4200	4.7604	4,843.5100	4.8435	1.745	0	0	0
2020/10/30	R213	04/02/2021	9.40	Put	Bond Future	4,800.0600	4.8001	4,883.5600	4.8836	1.740	0	0	0
2020/10/30	R213	04/02/2021	9.39	Call	Bond Future	1,267.3800	1.2674	1,222.6500	1.2227	(3.529)	0	0	0
2020/10/30	R213	06/05/2021	11.91	Put	Bond Future	837.5000	0.8375	889.2100	0.8892	6.174	0	0	0
2020/10/30	R213	06/05/2021			Bond Future	10.2417	81.5848	10.2664	81.4544	0.241	0.0000	0.0000	0
2020/10/30	R213	06/05/2021	11.90	Call	Bond Future	9,004.7900	9.0048	8,926.4500	8.9264	(0.870)	0	0	0
2020/10/30	R213	06/05/2021	11.90	Put	Bond Future	846.3000	0.8463	898.3400	0.8983	6.149	0	0	0
2020/10/30	R213	06/05/2021	11.91	Call	Bond Future	9,041.7700	9.0418	8,963.1000	8.9631	(0.870)	0	0	0
2020/10/30	R213	06/05/2021	11.89	Call	Bond Future	8,967.8400	8.9678	8,889.8400	8.8898	(0.870)	0	0	0
2020/10/30	R213	06/05/2021	11.89	Put	Bond Future	855.1700	0.8552	907.5500	0.9075	6.125	0	0	0
2020/10/30	R213	05/08/2021	10.14	Put	Bond Future	4,315.9900	4.3160	4,677.7100	4.6777	8.381	0	0	200
2020/10/30	R213	05/08/2021	9.34	Call	Bond Future	1,129.4400	1.1294	1,346.3900	1.3464	19.209	0	0	200

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2020/10/30	R213	05/08/2021	10.85	Call	Bond Future	4,512.8900	4.5129	4,710.2700	4.7103	4.374	0	0	0
2020/10/30	R213	05/08/2021	10.84	Put	Bond Future	2,621.9000	2.6219	2,951.5800	2.9516	12.574	0	0	0
2020/10/30	R213	05/08/2021			Bond Future	10.4704	82.4670	10.4962	82.3351	0.247	0.0000	0.0000	0
2020/10/30	R213	05/08/2021	10.78	Call	Bond Future	4,300.1500	4.3001	4,500.3800	4.5004	4.656	0	0	0
2020/10/30	R213	05/08/2021	10.78	Put	Bond Future	2,737.7600	2.7378	3,069.9000	3.0699	12.132	0	0	200
2020/10/30	R213	05/08/2021	10.14	Call	Bond Future	2,602.9400	2.6029	2,832.7500	2.8327	8.829	0	0	0
2020/10/30	R213	05/08/2021	10.86	Call	Bond Future	4,543.7300	4.5437	4,740.7100	4.7407	4.335	0	0	0
2020/10/30	R213	05/08/2021	10.86	Put	Bond Future	2,584.1800	2.5842	2,913.0700	2.9131	12.727	0	0	0
2020/10/30	R213	05/08/2021	9.34	Put	Bond Future	7,194.1700	7.1942	7,543.0300	7.5430	4.849	0	0	0
2020/10/30	R213	05/08/2021	10.85	Put	Bond Future	2,602.8400	2.6028	2,932.1300	2.9321	12.651	0	0	0
2020/10/30	R213	05/08/2021	10.84	Call	Bond Future	4,482.4100	4.4824	4,680.1800	4.6802	4.412	0	0	0
2020/10/30	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R213	04/11/2021			Bond Future	10.7194	79.7638	10.7463	79.6307	0.251	0.0000	0.0000	0
2020/10/30	R213	04/11/2021	11.10	Call	Bond Future	1,854.1900	1.8542	1,721.0700	1.7211	(7.179)	0	0	0
2020/10/30	R213	04/11/2021	11.11	Call	Bond Future	1,902.1400	1.9021	1,769.0200	1.7690	(6.998)	0	0	0
2020/10/30	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R213	04/11/2021	11.09	Call	Bond Future	1,806.2100	1.8062	1,673.0900	1.6731	(7.370)	0	0	0
2020/10/30	R214	05/11/2020	10.26	Put	Bond Future	6,654.2500	6.6542	6,854.9900	6.8550	3.017	0	0	0
2020/10/30	R214	05/11/2020			Bond Future	11.4068	62.7600	11.4445	62.5592	0.331	0.0000	0.0000	9,684
2020/10/30	R214	05/11/2020	10.25	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	R214	05/11/2020	10.25	Put	Bond Future	6,717.2300	6.7172	6,917.9800	6.9180	2.989	0	0	0
2020/10/30	R214	05/11/2020	10.26	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	R214	05/11/2020	10.24	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/10/30	R214	05/11/2020	10.24	Put	Bond Future	6,780.3100	6.7803	6,981.0700	6.9811	2.961	0	0	0
2020/10/30	R214	04/02/2021	10.33	Call	Bond Future	689.7400	0.6897	668.1400	0.6681	(3.132)	0	0	0
2020/10/30	R214	04/02/2021			Bond Future	11.6278	63.3731	11.6671	63.1700	0.338	0.0000	0.0000	11,814
2020/10/30	R214	04/02/2021	10.31	Call	Bond Future	670.7000	0.6707	649.7000	0.6497	(3.131)	0	0	0
2020/10/30	R214	04/02/2021	10.31	Put	Bond Future	8,166.7600	8.1668	8,348.8400	8.3488	2.230	0	0	0
2020/10/30	R214	04/02/2021	10.33	Put	Bond Future	8,061.1800	8.0612	8,242.6600	8.2427	2.251	0	0	0
2020/10/30	R214	04/02/2021	10.32	Call	Bond Future	680.1700	0.6802	658.8700	0.6589	(3.132)	0	0	0
2020/10/30	R214	04/02/2021	10.32	Put	Bond Future	8,113.8800	8.1139	8,295.6600	8.2957	2.240	0	0	0
2020/10/30	R214	06/05/2021	12.26	Call	Bond Future	4,958.2500	4.9582	4,913.0700	4.9131	(0.911)	0	0	0
2020/10/30	R214	06/05/2021	12.25	Put	Bond Future	2,924.5800	2.9246	3,085.2400	3.0852	5.493	0	0	0
2020/10/30	R214	06/05/2021			Bond Future	11.8401	60.7699	11.8811	60.5644	0.346	0.0000	0.0000	0
2020/10/30	R214	06/05/2021	12.27	Call	Bond Future	4,988.0100	4.9880	4,942.3300	4.9423	(0.916)	0	0	0
2020/10/30	R214	06/05/2021	12.27	Put	Bond Future	2,888.9400	2.8889	3,048.7600	3.0488	5.532	0	0	0
2020/10/30	R214	06/05/2021	12.26	Put	Bond Future	2,906.6200	2.9066	3,066.9400	3.0669	5.516	0	0	0
2020/10/30	R214	06/05/2021	12.25	Call	Bond Future	4,928.7000	4.9287	4,883.8600	4.8839	(0.910)	0	0	0
2020/10/30	R214	05/08/2021	12.01	Call	Bond Future	3,695.4400	3.6954	3,944.3000	3.9443	6.734	0	0	0
2020/10/30	R214	05/08/2021			Bond Future	12.0655	61.4272	12.1082	61.2194	0.354	0.0000	0.0000	0
2020/10/30	R214	05/08/2021	12.01	Put	Bond Future	3,966.8100	3.9668	4,423.4600	4.4235	11.512	0	0	0
2020/10/30	R214	05/08/2021	12.03	Put	Bond Future	3,918.3100	3.9183	4,373.9500	4.3739	11.628	0	0	0
2020/10/30	R214	05/08/2021	12.02	Call	Bond Future	3,720.3100	3.7203	3,968.6700	3.9687	6.676	0	0	0
2020/10/30	R214	05/08/2021	12.02	Put	Bond Future	3,942.6000	3.9426	4,398.7500	4.3988	11.570	0	0	0
2020/10/30	R214	05/08/2021	12.03	Call	Bond Future	3,745.0400	3.7450	3,992.8900	3.9929	6.618	0	0	0
2020/10/30	R214	04/11/2021	12.47	Call	Bond Future	774.0400	0.7740	564.2200	0.5642	(27.107)	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
2020/10/30	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R214	04/11/2021			Bond Future	12.3043	58.7654	12.3488	58.5556	0.362	0.0000	0.0000	0
2020/10/30	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R214	04/11/2021	12.48	Call	Bond Future	820.2000	0.8202	610.3800	0.6104	(25.582)	0	0	0
2020/10/30	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R214	04/11/2021	12.46	Call	Bond Future	727.8100	0.7278	517.9900	0.5180	(28.829)	0	0	0
2020/10/30	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R248	05/11/2020	10.02	Put	Bond Future	12,149.0900	12.1491	12,389.5800	12.3896	1.979	0	0	0
2020/10/30	R248	05/11/2020			Bond Future	11.6779	77.7451	11.7155	77.5047	0.322	0.0000	0.0000	92,086
2020/10/30	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R248	05/11/2020	10.04	Put	Bond Future	11,982.5200	11.9825	12,223.0100	12.2230	2.007	0	0	0
2020/10/30	R248	05/11/2020	11.00	Put	Bond Future	4,598.0700	4.5981	4,829.7500	4.8298	5.039	0	0	0
2020/10/30	R248	05/11/2020	11.00	Call	Bond Future	10.3900	0.0104	1.5800	0.0016	(84.793)	0	0	950
2020/10/30	R248	05/11/2020	10.00	Put	Bond Future	12,316.2000	12.3162	12,556.6900	12.5567	1.953	0	0	0
2020/10/30	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/10/30	R248	05/11/2020	10.03	Put	Bond Future	12,065.7300	12.0657	12,306.2200	12.3062	1.993	0	0	0
2020/10/30	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R248	04/02/2021	10.75	Call	Bond Future	819.1200	0.8191	783.9700	0.7840	(4.291)	0	0	2,590
2020/10/30	R248	04/02/2021	10.47	Put	Bond Future	10,538.9600	10.5390	10,758.4900	10.7585	2.083	0	0	0
2020/10/30	R248	04/02/2021	10.46	Call	Bond Future	518.4900	0.5185	495.2000	0.4952	(4.492)	0	0	0
2020/10/30	R248	04/02/2021			Bond Future	11.9144	78.5045	11.9538	78.2613	0.331	0.0000	0.0000	19,206
2020/10/30	R248	04/02/2021	10.75	Put	Bond Future	8,709.8500	8.7099	8,917.8800	8.9179	2.388	0	0	0
2020/10/30	R248	04/02/2021	11.50	Put	Bond Future	4,926.9200	4.9269	5,085.3600	5.0854	3.216	0	0	0
2020/10/30	R248	04/02/2021	11.50	Call	Bond Future	2,279.0000	2.2790	2,194.2600	2.1943	(3.718)	0	0	2,590
2020/10/30	R248	04/02/2021	10.47	Call	Bond Future	527.2000	0.5272	503.5500	0.5035	(4.486)	0	0	0
2020/10/30	R248	04/02/2021	10.46	Put	Bond Future	10,607.7700	10.6078	10,827.6600	10.8277	2.073	0	0	0
2020/10/30	R248	04/02/2021	10.48	Call	Bond Future	536.0200	0.5360	512.0100	0.5120	(4.479)	0	0	0
2020/10/30	R248	04/02/2021	10.48	Put	Bond Future	10,470.3900	10.4704	10,689.5600	10.6896	2.093	0	0	0
2020/10/30	R248	06/05/2021	12.36	Call	Bond Future	5,213.3400	5.2133	5,042.6100	5.0426	(3.275)	0	0	0
2020/10/30	R248	06/05/2021			Bond Future	12.1425	74.9280	12.1837	74.6820	0.340	0.0000	0.0000	0
2020/10/30	R248	06/05/2021	12.34	Call	Bond Future	5,146.6900	5.1467	4,979.0200	4.9790	(3.258)	0	0	0
2020/10/30	R248	06/05/2021	12.34	Put	Bond Future	3,981.6300	3.9816	4,060.0200	4.0600	1.969	0	0	0
2020/10/30	R248	06/05/2021	12.36	Put	Bond Future	3,932.1900	3.9322	4,007.5200	4.0075	1.916	0	0	0
2020/10/30	R248	06/05/2021	12.35	Call	Bond Future	5,179.9800	5.1800	5,010.7800	5.0108	(3.266)	0	0	0
2020/10/30	R248	06/05/2021	12.35	Put	Bond Future	3,956.8300	3.9568	4,033.6900	4.0337	1.942	0	0	0
2020/10/30	R248	05/08/2021	12.51	Put	Bond Future	4,050.1900	4.0502	4,503.7000	4.5037	11.197	0	0	0
2020/10/30	R248	05/08/2021			Bond Future	12.3859	75.7385	12.4292	75.4896	0.349	0.0000	0.0000	0
2020/10/30	R248	05/08/2021	12.51	Call	Bond Future	4,759.8800	4.7599	4,964.5400	4.9645	4.300	0	0	0
2020/10/30	R248	05/08/2021	12.52	Call	Bond Future	4,791.4700	4.7915	4,994.8800	4.9949	4.245	0	0	0
2020/10/30	R248	05/08/2021	12.50	Put	Bond Future	4,075.1500	4.0751	4,530.4100	4.5304	11.172	0	0	0
2020/10/30	R248	05/08/2021	12.52	Put	Bond Future	4,025.1400	4.0251	4,477.4000	4.4774	11.236	0	0	0
2020/10/30	R248	05/08/2021	12.50	Call	Bond Future	4,728.1100	4.7281	4,934.5200	4.9345	4.366	0	0	0
2020/10/30	R248	04/11/2021	12.85	Call	Bond Future	1,127.4600	1.1275	876.2600	0.8763	(22.280)	0	0	0
2020/10/30	R248	04/11/2021			Bond Future	12.6442	72.0857	12.6896	71.8345	0.358	0.0000	0.0000	0
2020/10/30	R248	04/11/2021	12.83	Call	Bond Future	1,019.3200	1.0193	768.1200	0.7681	(24.644)	0	0	0
2020/10/30	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/30	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/10/30	R248 04/11/2021	12.84	Call	Bond Future	1,073.4300	1.0734	822.2300	0.8222	(23.402)	0	0	0
2020/10/30	R248 04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1565496**