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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2020 TO 09/10/2020

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
2020/10/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	2025	05/11/2020		Bond Future	143.5641	143.5641	143.7082	143.7082	0.100	0.0000	0.0000	3,863
2020/10/09	2025	04/02/2021		Bond Future	143.5151	143.5151	143.6602	143.6602	0.101	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
2020/10/09	2025	06/05/2021			Bond Future	145.0983	145.0983	145.2445	145.2445	0.101	0.0000	0.0000	0
2020/10/09	2025	05/08/2021			Bond Future	145.2002	145.2002	145.3478	145.3478	0.102	0.0000	0.0000	0
2020/10/09	2025	04/11/2021			Bond Future	146.6975	146.6975	146.8468	146.8468	0.102	0.0000	0.0000	0
2020/10/09	2029	05/11/2020			Bond Future	99.5876	99.5876	99.6302	99.6302	0.043	0.0000	0.0000	4,935
2020/10/09	2029	04/02/2021			Bond Future	100.5994	100.5994	100.6421	100.6421	0.042	0.0000	0.0000	0
2020/10/09	2029	06/05/2021			Bond Future	100.5702	100.5702	100.6131	100.6131	0.043	0.0000	0.0000	0
2020/10/09	2029	05/08/2021			Bond Future	101.7011	101.7011	101.7443	101.7443	0.042	0.0000	0.0000	0
2020/10/09	2029	04/11/2021			Bond Future	101.6008	101.6008	101.6445	101.6445	0.043	0.0000	0.0000	0
2020/10/09	2030	05/11/2020	9.39	Put	Bond Future	1,968.6100	1.9686	1,724.3600	1.7244	(12.407)	0	0	0
2020/10/09	2030	05/11/2020	9.38	Call	Bond Future	732.2700	0.7323	843.3600	0.8434	15.171	0	0	0
2020/10/09	2030	05/11/2020	9.66	Put	Bond Future	1,132.3000	1.1323	955.1000	0.9551	(15.650)	0	0	5,500
2020/10/09	2030	05/11/2020	9.60	Put	Bond Future	1,291.2400	1.2912	1,098.8900	1.0989	(14.897)	0	0	3,000
2020/10/09	2030	05/11/2020	9.99	Put	Bond Future	513.5700	0.5136	411.5500	0.4116	(19.865)	0	0	2,500
2020/10/09	2030	05/11/2020	8.10	Put	Bond Future	9,032.3300	9.0323	8,675.0900	8.6751	(3.955)	0	0	0
2020/10/09	2030	05/11/2020	8.73	Call	Bond Future	62.9200	0.0629	76.7000	0.0767	21.901	0	0	3,000
2020/10/09	2030	05/11/2020	10.06	Put	Bond Future	428.4200	0.4284	339.4800	0.3395	(20.760)	0	0	1,000
2020/10/09	2030	05/11/2020			Bond Future	9.6036	92.5263	9.5404	92.8840	(0.658)	0.0000	0.0000	92,185
2020/10/09	2030	05/11/2020	9.99	Call	Bond Future	2,660.2500	2.6602	2,915.9200	2.9159	9.611	0	0	0
2020/10/09	2030	05/11/2020	8.85	Put	Bond Future	4,496.1100	4.4961	4,161.2000	4.1612	(7.449)	0	0	0
2020/10/09	2030	05/11/2020	8.85	Call	Bond Future	109.6200	0.1096	132.4000	0.1324	20.781	0	0	3,000
2020/10/09	2030	05/11/2020	9.61	Call	Bond Future	1,299.9300	1.2999	1,467.8000	1.4678	12.914	0	0	0
2020/10/09	2030	05/11/2020	9.61	Put	Bond Future	1,263.7100	1.2637	1,073.8900	1.0739	(15.021)	0	0	3,000
2020/10/09	2030	05/11/2020	8.34	Put	Bond Future	7,521.2000	7.5212	7,165.4700	7.1655	(4.730)	0	0	0
2020/10/09	2030	05/11/2020	8.34	Call	Bond Future	8.1900	0.0082	10.1500	0.0101	23.932	0	0	1,000
2020/10/09	2030	05/11/2020	9.04	Put	Bond Future	3,494.5800	3.4946	3,182.0000	3.1820	(8.945)	0	0	0
2020/10/09	2030	05/11/2020	9.04	Call	Bond Future	239.7300	0.2397	284.8400	0.2848	18.817	0	0	1,000
2020/10/09	2030	05/11/2020	9.39	Call	Bond Future	752.7500	0.7528	866.1900	0.8662	15.070	0	0	0
2020/10/09	2030	05/11/2020	9.38	Put	Bond Future	2,005.5800	2.0056	1,758.9800	1.7590	(12.296)	0	0	0
2020/10/09	2030	05/11/2020	9.66	Call	Bond Future	1,449.9600	1.4500	1,630.4500	1.6304	12.448	0	0	0
2020/10/09	2030	05/11/2020	9.60	Call	Bond Future	1,271.0300	1.2710	1,436.3700	1.4364	13.008	0	0	0
2020/10/09	2030	05/11/2020	9.49	Call	Bond Future	978.0700	0.9781	1,115.7600	1.1158	14.078	0	0	0
2020/10/09	2030	05/11/2020	8.36	Put	Bond Future	7,397.1000	7.3971	7,041.6100	7.0416	(4.806)	0	0	0
2020/10/09	2030	05/11/2020	9.86	Put	Bond Future	710.5200	0.7105	581.2200	0.5812	(18.198)	0	0	14,160
2020/10/09	2030	05/11/2020	8.10	Call	Bond Future	1.8400	0.0018	2.2900	0.0023	24.457	0	0	3,000
2020/10/09	2030	05/11/2020	8.73	Put	Bond Future	5,173.2900	5.1733	4,829.3800	4.8294	(6.648)	0	0	0
2020/10/09	2030	05/11/2020	9.23	Put	Bond Future	2,609.4000	2.6094	2,330.0700	2.3301	(10.705)	0	0	0
2020/10/09	2030	05/11/2020	10.06	Call	Bond Future	2,956.8000	2.9568	3,225.5500	3.2256	9.089	0	0	0
2020/10/09	2030	05/11/2020	10.37	Put	Bond Future	181.5800	0.1816	136.6800	0.1367	(24.727)	0	0	2,000
2020/10/09	2030	05/11/2020	9.40	Call	Bond Future	773.6000	0.7736	889.4000	0.8894	14.969	0	0	0
2020/10/09	2030	05/11/2020	9.40	Put	Bond Future	1,932.0600	1.9321	1,690.1700	1.6902	(12.520)	0	0	0
2020/10/09	2030	05/11/2020	9.49	Put	Bond Future	1,622.0100	1.6220	1,402.0100	1.4020	(13.563)	0	0	2,500
2020/10/09	2030	05/11/2020	9.65	Call	Bond Future	1,419.2200	1.4192	1,597.1900	1.5972	12.540	0	0	0
2020/10/09	2030	05/11/2020	9.65	Put	Bond Future	1,157.7600	1.1578	978.0400	0.9780	(15.523)	0	0	2,500
2020/10/09	2030	05/11/2020	8.36	Call	Bond Future	9.1900	0.0092	11.3900	0.0114	23.939	0	0	14,160
2020/10/09	2030	05/11/2020	8.86	Put	Bond Future	4,441.0700	4.4411	4,107.0800	4.1071	(7.520)	0	0	0
2020/10/09	2030	05/11/2020	8.86	Call	Bond Future	114.5800	0.1146	138.2800	0.1383	20.684	0	0	14,160

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2020/10/09	2030	05/11/2020	9.86	Call	Bond Future	2,142.5400	2.1425	2,370.9300	2.3709	10.660	0	0	0
2020/10/09	2030	05/11/2020	9.23	Call	Bond Future	468.6800	0.4687	547.0400	0.5470	16.719	0	0	3,000
2020/10/09	2030	05/11/2020	10.47	Call	Bond Future	4,856.3300	4.8563	5,178.8500	5.1788	6.641	0	0	0
2020/10/09	2030	05/11/2020	10.47	Put	Bond Future	135.3000	0.1353	100.1300	0.1001	(25.994)	0	0	3,000
2020/10/09	2030	05/11/2020	8.53	Put	Bond Future	6,356.2100	6.3562	6,003.9300	6.0039	(5.542)	0	0	0
2020/10/09	2030	05/11/2020	8.53	Call	Bond Future	23.3700	0.0234	28.7800	0.0288	23.149	0	0	9,414
2020/10/09	2030	05/11/2020	9.03	Put	Bond Future	3,544.6100	3.5446	3,230.5800	3.2306	(8.859)	0	0	0
2020/10/09	2030	05/11/2020	9.03	Call	Bond Future	230.6400	0.2306	274.3000	0.2743	18.930	0	0	9,414
2020/10/09	2030	05/11/2020	10.37	Call	Bond Future	4,374.5200	4.3745	4,687.3100	4.6873	7.150	0	0	0
2020/10/09	2030	04/02/2021	9.20	Put	Bond Future	4,921.3600	4.9214	4,669.2900	4.6693	(5.122)	0	0	0
2020/10/09	2030	04/02/2021	8.20	Put	Bond Future	9,804.0200	9.8040	9,474.6900	9.4747	(3.359)	0	0	0
2020/10/09	2030	04/02/2021	9.12	Call	Bond Future	1,250.3600	1.2504	1,351.0500	1.3510	8.053	0	0	1,000
2020/10/09	2030	04/02/2021	8.36	Call	Bond Future	396.5700	0.3966	436.5800	0.4366	10.089	0	0	800
2020/10/09	2030	04/02/2021	9.16	Call	Bond Future	1,319.6000	1.3196	1,424.3700	1.4244	7.940	0	0	0
2020/10/09	2030	04/02/2021	9.15	Put	Bond Future	5,119.5100	5.1195	4,862.2900	4.8623	(5.024)	0	0	0
2020/10/09	2030	04/02/2021			Bond Future	9.8312	89.4394	9.7651	89.8004	(0.672)	0.0000	0.0000	0
2020/10/09	2030	04/02/2021	8.20	Call	Bond Future	301.6400	0.3016	333.2800	0.3333	10.489	0	0	1,600
2020/10/09	2030	04/02/2021	8.37	Put	Bond Future	8,856.0300	8.8560	8,535.6400	8.5356	(3.618)	0	0	0
2020/10/09	2030	04/02/2021	8.37	Call	Bond Future	403.2200	0.4032	443.8000	0.4438	10.064	0	0	1,000
2020/10/09	2030	04/02/2021	9.17	Call	Bond Future	1,337.2400	1.3372	1,443.0400	1.4430	7.912	0	0	0
2020/10/09	2030	04/02/2021	9.17	Put	Bond Future	5,039.5800	5.0396	4,784.4100	4.7844	(5.063)	0	0	0
2020/10/09	2030	04/02/2021	9.20	Call	Bond Future	1,391.2900	1.3913	1,500.1900	1.5002	7.827	0	0	1,600
2020/10/09	2030	04/02/2021	9.12	Put	Bond Future	5,240.7300	5.2407	4,980.4500	4.9805	(4.966)	0	0	0
2020/10/09	2030	04/02/2021	8.36	Put	Bond Future	8,910.7200	8.9107	8,589.7600	8.5898	(3.602)	0	0	0
2020/10/09	2030	04/02/2021	9.16	Put	Bond Future	5,079.4500	5.0794	4,823.2500	4.8232	(5.044)	0	0	0
2020/10/09	2030	04/02/2021	9.15	Call	Bond Future	1,302.1000	1.3021	1,405.8500	1.4059	7.968	0	0	0
2020/10/09	2030	04/02/2021	8.86	Put	Bond Future	6,370.1700	6.3702	6,085.1700	6.0852	(4.474)	0	0	0
2020/10/09	2030	04/02/2021	8.86	Call	Bond Future	863.2300	0.8632	939.2000	0.9392	8.801	0	0	800
2020/10/09	2030	04/02/2021	10.20	Call	Bond Future	3,992.6600	3.9927	4,209.4200	4.2094	5.429	0	0	0
2020/10/09	2030	04/02/2021	10.20	Put	Bond Future	2,010.6300	2.0106	1,866.4200	1.8664	(7.172)	0	0	1,800
2020/10/09	2030	06/05/2021	10.04	Put	Bond Future	3,568.4700	3.5685	3,386.1700	3.3862	(5.109)	0	0	0
2020/10/09	2030	06/05/2021	9.15	Call	Bond Future	1,519.7000	1.5197	1,624.1900	1.6242	6.876	0	0	0
2020/10/09	2030	06/05/2021	11.69	Call	Bond Future	9,004.2900	9.0043	9,301.7500	9.3017	3.304	0	0	0
2020/10/09	2030	06/05/2021	11.70	Put	Bond Future	921.4500	0.9214	854.9500	0.8550	(7.217)	0	0	0
2020/10/09	2030	06/05/2021			Bond Future	10.0601	90.4058	9.9911	90.7703	(0.685)	0.0000	0.0000	0
2020/10/09	2030	06/05/2021	10.74	Call	Bond Future	5,639.9000	5.6399	5,878.1000	5.8781	4.223	0	0	0
2020/10/09	2030	06/05/2021	10.74	Put	Bond Future	2,148.2200	2.1482	2,021.9400	2.0219	(5.878)	0	0	0
2020/10/09	2030	06/05/2021	7.97	Call	Bond Future	368.7600	0.3688	401.9600	0.4020	9.003	0	0	700
2020/10/09	2030	06/05/2021	10.04	Call	Bond Future	3,462.5300	3.4625	3,644.7100	3.6447	5.261	0	0	0
2020/10/09	2030	06/05/2021	9.15	Put	Bond Future	6,491.9000	6.4919	6,231.9100	6.2319	(4.005)	0	0	0
2020/10/09	2030	06/05/2021	9.92	Call	Bond Future	3,147.4100	3.1474	3,319.0900	3.3191	5.455	0	0	0
2020/10/09	2030	06/05/2021	11.69	Put	Bond Future	930.7900	0.9308	863.7700	0.8638	(7.200)	0	0	0
2020/10/09	2030	06/05/2021	11.70	Call	Bond Future	9,041.4300	9.0414	9,339.4100	9.3394	3.296	0	0	0
2020/10/09	2030	06/05/2021	9.22	Call	Bond Future	1,637.7100	1.6377	1,748.0100	1.7480	6.735	0	0	0
2020/10/09	2030	06/05/2021	9.22	Put	Bond Future	6,214.7900	6.2148	5,960.6100	5.9606	(4.090)	0	0	700
2020/10/09	2030	06/05/2021	7.97	Put	Bond Future	12,339.6300	12.3396	12,008.3500	12.0084	(2.685)	0	0	0
2020/10/09	2030	06/05/2021	9.92	Put	Bond Future	3,889.9500	3.8900	3,697.1500	3.6971	(4.956)	0	0	700
2020/10/09	2030	06/05/2021	11.71	Call	Bond Future	9,078.6200	9.0786	9,377.1100	9.3771	3.288	0	0	0

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2020/10/09	2030	06/05/2021	11.71	Put	Bond Future	912.2000	0.9122	846.2100	0.8462	(7.234)	0	0	0
2020/10/09	2030	05/08/2021	12.10	Call	Bond Future	9,412.5400	9.4125	9,718.2000	9.7182	3.247	0	0	0
2020/10/09	2030	05/08/2021	10.42	Put	Bond Future	3,327.7300	3.3277	3,157.2900	3.1573	(5.122)	0	0	0
2020/10/09	2030	05/08/2021	10.41	Call	Bond Future	3,863.1200	3.8631	4,060.2000	4.0602	5.102	0	0	0
2020/10/09	2030	05/08/2021			Bond Future	10.3088	87.3961	10.2366	87.7644	(0.701)	0.0000	0.0000	0
2020/10/09	2030	05/08/2021	9.45	Call	Bond Future	1,679.4100	1.6794	1,794.8700	1.7949	6.875	0	0	600
2020/10/09	2030	05/08/2021	12.10	Put	Bond Future	891.6300	0.8916	828.9600	0.8290	(7.029)	0	0	600
2020/10/09	2030	05/08/2021	10.42	Call	Bond Future	3,890.7000	3.8907	4,088.5900	4.0886	5.086	0	0	0
2020/10/09	2030	05/08/2021	10.41	Put	Bond Future	3,350.6000	3.3506	3,179.3500	3.1794	(5.111)	0	0	0
2020/10/09	2030	05/08/2021	9.45	Put	Bond Future	6,192.4700	6.1925	5,939.6000	5.9396	(4.084)	0	0	0
2020/10/09	2030	05/08/2021	8.95	Put	Bond Future	8,268.1200	8.2681	7,977.5300	7.9775	(3.515)	0	0	0
2020/10/09	2030	05/08/2021	8.95	Call	Bond Future	988.2300	0.9882	1,065.9700	1.0660	7.867	0	0	600
2020/10/09	2030	05/08/2021	10.43	Call	Bond Future	3,918.0600	3.9181	4,116.7700	4.1168	5.072	0	0	0
2020/10/09	2030	05/08/2021	10.43	Put	Bond Future	3,304.6800	3.3047	3,135.0600	3.1351	(5.133)	0	0	0
2020/10/09	2030	04/11/2021	10.60	Call	Bond Future	145.8500	0.1459	518.0200	0.5180	255.173	0	0	0
2020/10/09	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2030	04/11/2021			Bond Future	10.5703	88.2757	10.4946	88.6479	(0.715)	0.0000	0.0000	0
2020/10/09	2030	04/11/2021	10.61	Call	Bond Future	194.8100	0.1948	566.9800	0.5670	191.043	0	0	0
2020/10/09	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2030	04/11/2021	10.59	Call	Bond Future	96.8600	0.0969	469.0300	0.4690	384.235	0	0	0
2020/10/09	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2032	05/11/2020	9.77	Put	Bond Future	5,242.1500	5.2422	4,866.2100	4.8662	(7.171)	0	0	0
2020/10/09	2032	05/11/2020	9.61	Put	Bond Future	6,204.8500	6.2049	5,818.4300	5.8184	(6.228)	0	0	0
2020/10/09	2032	05/11/2020	10.99	Call	Bond Future	2,753.0400	2.7530	3,029.2500	3.0293	10.033	0	0	0
2020/10/09	2032	05/11/2020	9.44	Put	Bond Future	7,270.6900	7.2707	6,877.8500	6.8778	(5.403)	0	0	0
2020/10/09	2032	05/11/2020	11.08	Call	Bond Future	3,134.4300	3.1344	3,428.6700	3.4287	9.387	0	0	0
2020/10/09	2032	05/11/2020			Bond Future	10.6186	85.4716	10.5501	85.8703	(0.644)	0.0000	0.0000	121,089
2020/10/09	2032	05/11/2020	9.76	Call	Bond Future	104.5500	0.1046	126.5000	0.1265	20.995	0	0	0
2020/10/09	2032	05/11/2020	9.76	Put	Bond Future	5,300.8500	5.3009	4,924.0900	4.9241	(7.108)	0	0	0
2020/10/09	2032	05/11/2020	10.99	Put	Bond Future	632.9100	0.6329	510.4100	0.5104	(19.355)	0	0	3,000
2020/10/09	2032	05/11/2020	9.77	Call	Bond Future	108.8500	0.1088	131.6200	0.1316	20.919	0	0	0
2020/10/09	2032	05/11/2020	9.11	Call	Bond Future	4.5800	0.0046	5.6600	0.0057	23.581	0	0	3,000
2020/10/09	2032	05/11/2020	9.61	Call	Bond Future	56.1300	0.0561	68.4200	0.0684	21.896	0	0	3,000
2020/10/09	2032	05/11/2020	9.44	Call	Bond Future	25.8500	0.0259	31.7200	0.0317	22.708	0	0	1,000
2020/10/09	2032	05/11/2020	11.08	Put	Bond Future	511.7100	0.5117	407.2400	0.4072	(20.416)	0	0	1,000
2020/10/09	2032	05/11/2020	9.75	Call	Bond Future	100.4300	0.1004	121.5800	0.1216	21.059	0	0	0
2020/10/09	2032	05/11/2020	9.75	Put	Bond Future	5,359.8000	5.3598	4,982.2400	4.9822	(7.044)	0	0	0
2020/10/09	2032	05/11/2020	9.11	Put	Bond Future	9,429.0800	9.4291	9,031.4500	9.0314	(4.217)	0	0	0
2020/10/09	2032	05/11/2020	8.94	Put	Bond Future	10,576.4100	10.5764	10,178.0900	10.1781	(3.766)	0	0	0
2020/10/09	2032	05/11/2020	8.94	Call	Bond Future	1.6600	0.0017	2.0500	0.0021	23.494	0	0	1,000
2020/10/09	2032	04/02/2021	9.29	Call	Bond Future	466.8800	0.4669	513.2400	0.5132	9.930	0	0	800
2020/10/09	2032	04/02/2021	10.82	Put	Bond Future	3,318.1600	3.3182	3,110.0200	3.1100	(6.273)	0	0	800
2020/10/09	2032	04/02/2021	9.63	Call	Bond Future	765.0600	0.7651	835.1600	0.8352	9.163	0	0	0
2020/10/09	2032	04/02/2021			Bond Future	10.8634	86.3187	10.7920	86.7212	(0.657)	0.0000	0.0000	0
2020/10/09	2032	04/02/2021	8.79	Put	Bond Future	13,072.7300	13.0727	12,692.8500	12.6929	(2.906)	0	0	0
2020/10/09	2032	04/02/2021	8.79	Call	Bond Future	203.9800	0.2040	226.5700	0.2266	11.075	0	0	800
2020/10/09	2032	04/02/2021	9.61	Call	Bond Future	744.2500	0.7442	812.7800	0.8128	9.208	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/09	2032	04/02/2021	9.61	Put	Bond Future	8,221.2300		8.2212	7,887.2900	7.8873	(4.062)	0	0	0
2020/10/09	2032	04/02/2021	9.29	Put	Bond Future	9,998.2400		9.9982	9,642.1300	9.6421	(3.562)	0	0	0
2020/10/09	2032	04/02/2021	10.82	Call	Bond Future	3,073.6900		3.0737	3,268.0200	3.2680	6.322	0	0	0
2020/10/09	2032	04/02/2021	9.63	Put	Bond Future	8,115.7000		8.1157	7,783.3300	7.7833	(4.095)	0	0	0
2020/10/09	2032	04/02/2021	9.62	Call	Bond Future	754.6000		0.7546	823.9100	0.8239	9.185	0	0	0
2020/10/09	2032	04/02/2021	9.62	Put	Bond Future	8,168.3800		8.1684	7,835.2200	7.8352	(4.079)	0	0	0
2020/10/09	2032	06/05/2021	12.57	Call	Bond Future	8,882.2900		8.8823	9,195.7400	9.1957	3.529	0	0	0
2020/10/09	2032	06/05/2021	12.12	Put	Bond Future	2,020.8900		2.0209	1,899.8000	1.8998	(5.992)	0	0	0
2020/10/09	2032	06/05/2021			Bond Future	11.1079		83.1055	11.0336	83.5119	(0.670)	0.0000	0.0000	0
2020/10/09	2032	06/05/2021	12.57	Put	Bond Future	1,425.4100		1.4254	1,332.4700	1.3325	(6.520)	0	0	736
2020/10/09	2032	06/05/2021	10.33	Put	Bond Future	6,481.9800		6.4820	6,211.5400	6.2115	(4.172)	0	0	0
2020/10/09	2032	06/05/2021	10.33	Call	Bond Future	2,091.7500		2.0918	2,227.7000	2.2277	6.499	0	0	736
2020/10/09	2032	06/05/2021	12.11	Call	Bond Future	7,249.5100		7.2495	7,534.1800	7.5342	3.927	0	0	0
2020/10/09	2032	06/05/2021	12.11	Put	Bond Future	2,033.6300		2.0336	1,911.9100	1.9119	(5.985)	0	0	0
2020/10/09	2032	06/05/2021	12.12	Call	Bond Future	7,286.4700		7.2865	7,571.7700	7.5718	3.915	0	0	0
2020/10/09	2032	06/05/2021	12.10	Call	Bond Future	7,212.7900		7.2128	7,496.8200	7.4968	3.938	0	0	0
2020/10/09	2032	06/05/2021	12.10	Put	Bond Future	2,046.6700		2.0467	1,924.3100	1.9243	(5.978)	0	0	0
2020/10/09	2032	05/08/2021	11.37	Put	Bond Future	4,000.9200		4.0009	3,802.3600	3.8024	(4.963)	0	0	0
2020/10/09	2032	05/08/2021			Bond Future	11.3657		84.0209	11.2880	84.4317	(0.684)	0.0000	0.0000	0
2020/10/09	2032	05/08/2021	11.36	Call	Bond Future	3,996.2200		3.9962	4,207.5800	4.2076	5.289	0	0	0
2020/10/09	2032	05/08/2021	11.36	Put	Bond Future	4,026.1000		4.0261	3,826.6800	3.8267	(4.953)	0	0	0
2020/10/09	2032	05/08/2021	11.37	Call	Bond Future	4,023.7300		4.0237	4,235.9500	4.2360	5.274	0	0	0
2020/10/09	2032	05/08/2021	11.35	Call	Bond Future	3,969.1000		3.9691	4,179.6000	4.1796	5.303	0	0	0
2020/10/09	2032	05/08/2021	11.35	Put	Bond Future	4,051.7200		4.0517	3,851.4400	3.8514	(4.943)	0	0	0
2020/10/09	2032	04/11/2021	11.69	Call	Bond Future	225.4200		0.2254	640.4100	0.6404	184.096	0	0	0
2020/10/09	2032	04/11/2021			Bond Future	11.6456		80.7235	11.5644	81.1385	(0.697)	0.0000	0.0000	0
2020/10/09	2032	04/11/2021	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2032	04/11/2021	11.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2032	04/11/2021	11.70	Call	Bond Future	276.1100		0.2761	691.1000	0.6911	150.299	0	0	0
2020/10/09	2032	04/11/2021	11.71	Call	Bond Future	326.7600		0.3268	741.7500	0.7417	127.001	0	0	0
2020/10/09	2032	04/11/2021	11.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2033	05/11/2020			Bond Future	93.3449		93.3449	93.7810	93.7810	0.467	0.0000	0.0000	10,329
2020/10/09	2033	04/02/2021			Bond Future	94.2932		94.2932	94.7334	94.7334	0.467	0.0000	0.0000	0
2020/10/09	2033	06/05/2021			Bond Future	94.1182		94.1182	94.5630	94.5630	0.473	0.0000	0.0000	0
2020/10/09	2033	05/08/2021			Bond Future	95.1767		95.1767	95.6262	95.6262	0.472	0.0000	0.0000	0
2020/10/09	2033	04/11/2021			Bond Future	94.9348		94.9348	95.3891	95.3891	0.479	0.0000	0.0000	0
2020/10/09	2037	05/11/2020	10.18	Call	Bond Future	10.9500		0.0109	11.9000	0.0119	8.676	0	0	0
2020/10/09	2037	05/11/2020	10.17	Put	Bond Future	9,674.5300		9.6745	9,388.7200	9.3887	(2.954)	0	0	0
2020/10/09	2037	05/11/2020			Bond Future	11.6610		79.5296	11.6127	79.8164	(0.414)	0.0000	0.0000	139,285
2020/10/09	2037	05/11/2020	10.19	Call	Bond Future	11.5100		0.0115	12.5200	0.0125	8.775	0	0	0
2020/10/09	2037	05/11/2020	10.19	Put	Bond Future	9,534.1100		9.5341	9,248.4100	9.2484	(2.997)	0	0	0
2020/10/09	2037	05/11/2020	10.17	Call	Bond Future	10.4200		0.0104	11.3200	0.0113	8.637	0	0	0
2020/10/09	2037	05/11/2020	10.18	Put	Bond Future	9,604.2600		9.6043	9,318.5000	9.3185	(2.975)	0	0	0
2020/10/09	2037	04/02/2021	13.73	Call	Bond Future	10,122.1400		10.1221	10,363.1700	10.3632	2.381	0	0	0
2020/10/09	2037	04/02/2021	10.85	Call	Bond Future	1,197.2000		1.1972	1,259.2700	1.2593	5.185	0	0	0
2020/10/09	2037	04/02/2021	10.35	Call	Bond Future	634.9400		0.6349	671.1200	0.6711	5.698	0	0	0

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2020/10/09	2037	04/02/2021	10.28	Put	Bond Future	10,894.3900	10.8944	10,638.4000	10.6384	(2.350)	0	0	0
2020/10/09	2037	04/02/2021	10.27	Call	Bond Future	568.1100	0.5681	600.9400	0.6009	5.779	0	0	0
2020/10/09	2037	04/02/2021			Bond Future	11.9136	76.0638	11.8633	76.3530	(0.423)	0.0000	0.0000	0
2020/10/09	2037	04/02/2021	11.97	Put	Bond Future	3,418.1500	3.4181	3,271.2800	3.2713	(4.297)	0	0	0
2020/10/09	2037	04/02/2021	11.97	Call	Bond Future	3,740.0100	3.7400	3,882.3700	3.8824	3.806	0	0	300
2020/10/09	2037	04/02/2021	9.65	Put	Bond Future	15,087.3700	15.0874	14,811.9900	14.8120	(1.825)	0	0	0
2020/10/09	2037	04/02/2021	9.65	Call	Bond Future	217.3200	0.2173	231.1700	0.2312	6.373	0	0	72
2020/10/09	2037	04/02/2021	11.90	Call	Bond Future	3,534.7100	3.5347	3,671.9200	3.6719	3.882	0	0	0
2020/10/09	2037	04/02/2021	13.73	Put	Bond Future	737.2400	0.7372	689.0400	0.6890	(6.538)	0	0	300
2020/10/09	2037	04/02/2021	10.85	Put	Bond Future	7,685.3100	7.6853	7,458.1500	7.4582	(2.956)	0	0	72
2020/10/09	2037	04/02/2021	10.35	Put	Bond Future	10,468.5500	10.4686	10,215.5000	10.2155	(2.417)	0	0	72
2020/10/09	2037	04/02/2021	10.28	Call	Bond Future	576.1500	0.5762	609.3900	0.6094	5.769	0	0	0
2020/10/09	2037	04/02/2021	10.27	Put	Bond Future	10,955.9200	10.9559	10,699.5200	10.6995	(2.340)	0	0	0
2020/10/09	2037	04/02/2021	11.90	Put	Bond Future	3,612.7100	3.6127	3,460.6900	3.4607	(4.208)	0	0	240
2020/10/09	2037	04/02/2021	10.48	Put	Bond Future	9,700.6200	9.7006	9,453.4900	9.4535	(2.548)	0	0	0
2020/10/09	2037	04/02/2021	10.48	Call	Bond Future	756.2500	0.7563	798.3500	0.7983	5.567	0	0	240
2020/10/09	2037	04/02/2021	10.29	Call	Bond Future	584.2800	0.5843	617.9300	0.6179	5.759	0	0	0
2020/10/09	2037	04/02/2021	10.29	Put	Bond Future	10,833.0400	10.8330	10,577.4600	10.5775	(2.359)	0	0	0
2020/10/09	2037	06/05/2021	12.42	Call	Bond Future	5,172.2200	5.1722	5,332.0800	5.3321	3.091	0	0	0
2020/10/09	2037	06/05/2021			Bond Future	12.1665	76.8860	12.1140	77.1780	(0.432)	0.0000	0.0000	0
2020/10/09	2037	06/05/2021	12.42	Put	Bond Future	3,786.5900	3.7866	3,654.4200	3.6544	(3.490)	0	0	0
2020/10/09	2037	06/05/2021	12.43	Call	Bond Future	5,202.5600	5.2026	5,362.9800	5.3630	3.083	0	0	0
2020/10/09	2037	06/05/2021	12.44	Put	Bond Future	3,739.9600	3.7400	3,608.9100	3.6089	(3.504)	0	0	0
2020/10/09	2037	06/05/2021	12.43	Put	Bond Future	3,763.1000	3.7631	3,631.4900	3.6315	(3.497)	0	0	0
2020/10/09	2037	06/05/2021	12.44	Call	Bond Future	5,233.2000	5.2332	5,394.1800	5.3942	3.076	0	0	0
2020/10/09	2037	05/08/2021	12.26	Put	Bond Future	4,955.0400	4.9550	4,800.3600	4.8004	(3.122)	0	0	0
2020/10/09	2037	05/08/2021	12.27	Call	Bond Future	4,013.6400	4.0136	4,154.6500	4.1546	3.513	0	0	0
2020/10/09	2037	05/08/2021	12.28	Call	Bond Future	4,040.2400	4.0402	4,181.8200	4.1818	3.504	0	0	0
2020/10/09	2037	05/08/2021			Bond Future	12.4388	73.4772	12.3839	73.7723	(0.441)	0.0000	0.0000	0
2020/10/09	2037	05/08/2021	12.26	Call	Bond Future	3,987.1200	3.9871	4,127.5500	4.1275	3.522	0	0	0
2020/10/09	2037	05/08/2021	12.28	Put	Bond Future	4,898.9300	4.8989	4,745.4000	4.7454	(3.134)	0	0	0
2020/10/09	2037	05/08/2021	12.27	Put	Bond Future	4,926.9100	4.9269	4,772.8100	4.7728	(3.128)	0	0	0
2020/10/09	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2037	04/11/2021			Bond Future	12.7166	74.2163	12.6592	74.5146	(0.451)	0.0000	0.0000	0
2020/10/09	2037	04/11/2021	12.82	Call	Bond Future	532.5100	0.5325	830.7400	0.8307	56.005	0	0	0
2020/10/09	2037	04/11/2021	12.83	Call	Bond Future	583.7000	0.5837	881.9300	0.8819	51.093	0	0	0
2020/10/09	2037	04/11/2021	12.81	Call	Bond Future	481.2700	0.4813	779.5000	0.7795	61.967	0	0	0
2020/10/09	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2038	05/11/2020			Bond Future	105.2216	105.2216	105.2682	105.2682	0.044	0.0000	0.0000	11,137
2020/10/09	2038	04/02/2021			Bond Future	104.5947	104.5947	104.6414	104.6414	0.045	0.0000	0.0000	0
2020/10/09	2038	06/05/2021			Bond Future	105.7488	105.7488	105.7956	105.7956	0.044	0.0000	0.0000	0
2020/10/09	2038	05/08/2021			Bond Future	105.2171	105.2171	105.2643	105.2643	0.045	0.0000	0.0000	0
2020/10/09	2038	04/11/2021			Bond Future	106.3018	106.3018	106.3496	106.3496	0.045	0.0000	0.0000	0
2020/10/09	2040	05/11/2020	10.30	Call	Bond Future	9.9700	0.0100	10.5800	0.0106	6.118	0	0	0
2020/10/09	2040	05/11/2020	11.00	Put	Bond Future	5,328.9900	5.3290	5,075.3900	5.0754	(4.759)	0	0	0

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2020/10/09	2040	05/11/2020	10.23	Call	Bond Future	6.8800	0.0069	7.2800	0.0073	5.814	0	0	2,000
2020/10/09	2040	05/11/2020	11.70	Put	Bond Future	1,956.9700	1.9570	1,784.6900	1.7847	(8.803)	0	0	2,000
2020/10/09	2040	05/11/2020	9.50	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	2,000
2020/10/09	2040	05/11/2020	10.00	Call	Bond Future	1.8500	0.0019	1.9200	0.0019	3.784	0	0	2,380
2020/10/09	2040	05/11/2020			Bond Future	11.7799	81.4780	11.7367	81.7485	(0.367)	0.0000	0.0000	72,995
2020/10/09	2040	05/11/2020	10.30	Put	Bond Future	10,207.9900	10.2080	9,938.0900	9.9381	(2.644)	0	0	0
2020/10/09	2040	05/11/2020	9.73	Put	Bond Future	14,695.8400	14.6958	14,425.3400	14.4253	(1.841)	0	0	0
2020/10/09	2040	05/11/2020	9.73	Call	Bond Future	0.3200	0.0003	0.3300	0.0003	3.125	0	0	2,000
2020/10/09	2040	05/11/2020	10.23	Put	Bond Future	10,738.7200	10.7387	10,468.6100	10.4686	(2.515)	0	0	0
2020/10/09	2040	05/11/2020	10.31	Call	Bond Future	10.5000	0.0105	11.1500	0.0112	6.190	0	0	0
2020/10/09	2040	05/11/2020	10.32	Put	Bond Future	10,057.4700	10.0575	9,787.6500	9.7876	(2.683)	0	0	0
2020/10/09	2040	05/11/2020	11.00	Call	Bond Future	203.0200	0.2030	219.9300	0.2199	8.329	0	0	2,380
2020/10/09	2040	05/11/2020	11.70	Call	Bond Future	1,455.2700	1.4553	1,553.5000	1.5535	6.750	0	0	0
2020/10/09	2040	05/11/2020	9.50	Put	Bond Future	16,611.5500	16.6115	16,341.0400	16.3410	(1.628)	0	0	0
2020/10/09	2040	05/11/2020	10.00	Put	Bond Future	12,523.6200	12.5236	12,253.1800	12.2532	(2.159)	0	0	0
2020/10/09	2040	05/11/2020	10.31	Put	Bond Future	10,132.6700	10.1327	9,862.8100	9.8628	(2.663)	0	0	0
2020/10/09	2040	05/11/2020	10.32	Call	Bond Future	11.0500	0.0110	11.7400	0.0117	6.244	0	0	0
2020/10/09	2040	05/11/2020	11.50	Call	Bond Future	937.7200	0.9377	1,006.0700	1.0061	7.289	0	0	0
2020/10/09	2040	05/11/2020	11.50	Put	Bond Future	2,717.8000	2.7178	2,515.6400	2.5156	(7.438)	0	0	2,000
2020/10/09	2040	04/02/2021	9.49	Call	Bond Future	121.0400	0.1210	128.1300	0.1281	5.858	0	0	500
2020/10/09	2040	04/02/2021	9.57	Put	Bond Future	17,633.3400	17.6333	17,368.6200	17.3686	(1.501)	0	0	0
2020/10/09	2040	04/02/2021	10.07	Put	Bond Future	13,799.5400	13.7995	13,545.1300	13.5451	(1.844)	0	0	0
2020/10/09	2040	04/02/2021	10.42	Put	Bond Future	11,376.6000	11.3766	11,133.7000	11.1337	(2.135)	0	0	0
2020/10/09	2040	04/02/2021			Bond Future	12.0290	77.7812	11.9839	78.0541	(0.375)	0.0000	0.0000	0
2020/10/09	2040	04/02/2021	10.07	Call	Bond Future	340.6900	0.3407	359.1900	0.3592	5.430	0	0	800
2020/10/09	2040	04/02/2021	11.74	Call	Bond Future	2,858.9400	2.8589	2,967.1900	2.9672	3.786	0	0	0
2020/10/09	2040	04/02/2021	11.74	Put	Bond Future	4,635.2800	4.6353	4,470.6200	4.4706	(3.552)	0	0	800
2020/10/09	2040	04/02/2021	10.41	Call	Bond Future	575.4800	0.5755	605.1100	0.6051	5.149	0	0	0
2020/10/09	2040	04/02/2021	10.41	Put	Bond Future	11,442.6200	11.4426	11,199.3400	11.1993	(2.126)	0	0	0
2020/10/09	2040	04/02/2021	9.49	Put	Bond Future	18,284.2900	18.2843	18,018.4700	18.0185	(1.454)	0	0	0
2020/10/09	2040	04/02/2021	9.57	Call	Bond Future	141.1800	0.1412	149.3700	0.1494	5.801	0	0	800
2020/10/09	2040	04/02/2021	10.42	Call	Bond Future	583.9200	0.5839	613.9300	0.6139	5.139	0	0	0
2020/10/09	2040	04/02/2021	10.24	Put	Bond Future	12,594.2600	12.5943	12,344.9400	12.3449	(1.980)	0	0	0
2020/10/09	2040	04/02/2021	10.24	Call	Bond Future	446.0000	0.4460	469.5900	0.4696	5.289	0	0	500
2020/10/09	2040	04/02/2021	11.57	Call	Bond Future	2,403.3200	2.4033	2,499.2800	2.4993	3.993	0	0	0
2020/10/09	2040	04/02/2021	11.57	Put	Bond Future	5,255.7700	5.2558	5,078.8200	5.0788	(3.367)	0	0	500
2020/10/09	2040	04/02/2021	10.40	Call	Bond Future	567.1400	0.5671	596.3800	0.5964	5.156	0	0	0
2020/10/09	2040	04/02/2021	10.40	Put	Bond Future	11,508.8400	11.5088	11,265.1700	11.2652	(2.117)	0	0	0
2020/10/09	2040	06/05/2021	12.44	Put	Bond Future	4,163.6600	4.1637	4,033.1900	4.0332	(3.134)	0	0	0
2020/10/09	2040	06/05/2021			Bond Future	12.2781	78.6220	12.2310	78.8976	(0.383)	0.0000	0.0000	0
2020/10/09	2040	06/05/2021	12.43	Call	Bond Future	5,068.0000	5.0680	5,212.5100	5.2125	2.851	0	0	0
2020/10/09	2040	06/05/2021	12.43	Put	Bond Future	4,189.5900	4.1896	4,058.5800	4.0586	(3.127)	0	0	0
2020/10/09	2040	06/05/2021	12.44	Call	Bond Future	5,099.3100	5.0993	5,244.3600	5.2444	2.845	0	0	0
2020/10/09	2040	06/05/2021	12.42	Call	Bond Future	5,037.0200	5.0370	5,180.9800	5.1810	2.858	0	0	0
2020/10/09	2040	06/05/2021	12.42	Put	Bond Future	4,215.9100	4.2159	4,084.3500	4.0844	(3.121)	0	0	0
2020/10/09	2040	05/08/2021	12.47	Call	Bond Future	4,372.4000	4.3724	4,509.6700	4.5097	3.139	0	0	0
2020/10/09	2040	05/08/2021	11.05	Put	Bond Future	10,661.2000	10.6612	10,443.1600	10.4432	(2.045)	0	0	0
2020/10/09	2040	05/08/2021			Bond Future	12.5463	74.9821	12.4970	75.2606	(0.393)	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
2020/10/09	2040	05/08/2021	14.80	Call	Bond Future	12,171.5100	12.1715	12,403.9900	12.4040	1.910	0	0	0
2020/10/09	2040	05/08/2021	14.80	Put	Bond Future	1,064.8300	1.0648	1,018.8600	1.0189	(4.317)	0	0	900
2020/10/09	2040	05/08/2021	12.47	Put	Bond Future	4,804.3600	4.8044	4,663.1800	4.6632	(2.939)	0	0	0
2020/10/09	2040	05/08/2021	11.55	Put	Bond Future	8,127.1900	8.1272	7,933.8900	7.9339	(2.378)	0	0	0
2020/10/09	2040	05/08/2021	11.55	Call	Bond Future	2,150.3700	2.1504	2,235.5200	2.2355	3.960	0	0	900
2020/10/09	2040	05/08/2021	11.05	Call	Bond Future	1,388.3600	1.3884	1,448.7700	1.4488	4.351	0	0	900
2020/10/09	2040	05/08/2021	12.48	Call	Bond Future	4,401.2700	4.4013	4,539.1000	4.5391	3.132	0	0	0
2020/10/09	2040	05/08/2021	12.49	Put	Bond Future	4,748.6000	4.7486	4,608.5200	4.6085	(2.950)	0	0	0
2020/10/09	2040	05/08/2021	12.48	Put	Bond Future	4,776.4000	4.7764	4,635.7800	4.6358	(2.944)	0	0	0
2020/10/09	2040	05/08/2021	12.49	Call	Bond Future	4,430.2300	4.4302	4,568.6000	4.5686	3.123	0	0	0
2020/10/09	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2040	04/11/2021	12.90	Call	Bond Future	436.3500	0.4363	717.6300	0.7176	64.462	0	0	0
2020/10/09	2040	04/11/2021			Bond Future	12.8194	75.7364	12.7679	76.0176	(0.402)	0.0000	0.0000	0
2020/10/09	2040	04/11/2021	12.91	Call	Bond Future	490.1900	0.4902	771.4700	0.7715	57.382	0	0	0
2020/10/09	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2040	04/11/2021	12.89	Call	Bond Future	382.4400	0.3824	663.7200	0.6637	73.549	0	0	0
2020/10/09	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2044	05/11/2020	10.36	Call	Bond Future	10.1000	0.0101	10.4500	0.0104	3.465	0	0	0
2020/10/09	2044	05/11/2020	11.06	Put	Bond Future	5,283.2100	5.2832	5,059.3600	5.0594	(4.237)	0	0	525
2020/10/09	2044	05/11/2020	11.43	Call	Bond Future	654.6400	0.6546	696.7500	0.6967	6.433	0	0	0
2020/10/09	2044	05/11/2020	9.72	Put	Bond Future	15,374.8700	15.3749	15,137.6900	15.1377	(1.543)	0	0	0
2020/10/09	2044	05/11/2020	9.97	Call	Bond Future	1.0400	0.0010	1.0400	0.0010	0.000	0	0	300
2020/10/09	2044	05/11/2020	9.29	Put	Bond Future	19,146.8900	19.1469	18,909.7200	18.9097	(1.239)	0	0	0
2020/10/09	2044	05/11/2020	9.96	Put	Bond Future	13,375.8800	13.3759	13,138.7100	13.1387	(1.773)	0	0	0
2020/10/09	2044	05/11/2020			Bond Future	11.8327	78.1467	11.7946	78.3839	(0.322)	0.0000	0.0000	47,251
2020/10/09	2044	05/11/2020	10.34	Call	Bond Future	9.0900	0.0091	9.3900	0.0094	3.300	0	0	0
2020/10/09	2044	05/11/2020	10.34	Put	Bond Future	10,362.6400	10.3626	10,125.7700	10.1258	(2.286)	0	0	0
2020/10/09	2044	05/11/2020	9.72	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	1,815
2020/10/09	2044	05/11/2020	9.97	Put	Bond Future	13,294.1900	13.2942	13,057.0200	13.0570	(1.784)	0	0	0
2020/10/09	2044	05/11/2020	9.96	Call	Bond Future	0.9800	0.0010	0.9800	0.0010	0.000	0	0	0
2020/10/09	2044	05/11/2020	11.38	Call	Bond Future	568.4400	0.5684	605.3900	0.6054	6.500	0	0	0
2020/10/09	2044	05/11/2020	11.38	Put	Bond Future	3,474.6000	3.4746	3,274.3800	3.2744	(5.762)	0	0	300
2020/10/09	2044	05/11/2020	10.36	Put	Bond Future	10,209.3700	10.2094	9,972.5500	9.9725	(2.320)	0	0	0
2020/10/09	2044	05/11/2020	11.06	Call	Bond Future	205.3000	0.2053	218.6200	0.2186	6.488	0	0	0
2020/10/09	2044	05/11/2020	10.04	Put	Bond Future	12,725.9700	12.7260	12,488.8100	12.4888	(1.864)	0	0	0
2020/10/09	2044	05/11/2020	11.17	Put	Bond Future	4,617.0000	4.6170	4,399.4300	4.3994	(4.712)	0	0	1,815
2020/10/09	2044	05/11/2020	11.43	Put	Bond Future	3,230.4600	3.2305	3,035.4000	3.0354	(6.038)	0	0	1,815
2020/10/09	2044	05/11/2020	8.87	Put	Bond Future	23,082.5000	23.0825	22,845.3300	22.8453	(1.027)	0	0	0
2020/10/09	2044	05/11/2020	9.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	300
2020/10/09	2044	05/11/2020	10.35	Call	Bond Future	9.5800	0.0096	9.9100	0.0099	3.445	0	0	0
2020/10/09	2044	05/11/2020	10.35	Put	Bond Future	10,285.9300	10.2859	10,049.0900	10.0491	(2.303)	0	0	0
2020/10/09	2044	05/11/2020	10.04	Call	Bond Future	1.6200	0.0016	1.6300	0.0016	0.617	0	0	525
2020/10/09	2044	05/11/2020	9.34	Put	Bond Future	18,695.2900	18.6953	18,458.1200	18.4581	(1.269)	0	0	0
2020/10/09	2044	05/11/2020	9.34	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	525
2020/10/09	2044	05/11/2020	11.17	Call	Bond Future	297.0400	0.2970	316.6400	0.3166	6.598	0	0	0
2020/10/09	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/09	2044	05/11/2020	10.02	Put	Bond Future	12,887.6800	12.8877	12,650.5200	12.6505	(1.840)	0	0	0

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2020/10/09	2044	05/11/2020	10.02	Call	Bond Future	1.4300	0.0014	1.4400	0.0014	0.699	0	0	1,815
2020/10/09	2044	04/02/2021	10.04	Put	Bond Future	14,470.0600	14.4701	14,244.3100	14.2443	(1.560)	0	0	0
2020/10/09	2044	04/02/2021	10.37	Call	Bond Future	501.4800	0.5015	523.5400	0.5235	4.399	0	0	0
2020/10/09	2044	04/02/2021	10.35	Put	Bond Future	12,219.4200	12.2194	12,001.5900	12.0016	(1.783)	0	0	0
2020/10/09	2044	04/02/2021			Bond Future	12.0743	74.5420	12.0345	74.7813	(0.329)	0.0000	0.0000	0
2020/10/09	2044	04/02/2021	10.37	Put	Bond Future	12,080.8000	12.0808	11,863.5700	11.8636	(1.798)	0	0	0
2020/10/09	2044	04/02/2021	10.35	Call	Bond Future	486.3900	0.4864	507.8500	0.5078	4.412	0	0	0
2020/10/09	2044	04/02/2021	10.04	Call	Bond Future	294.8000	0.2948	308.3400	0.3083	4.593	0	0	0
2020/10/09	2044	04/02/2021	10.84	Call	Bond Future	970.4300	0.9704	1,010.1100	1.0101	4.089	0	0	0
2020/10/09	2044	04/02/2021	10.36	Put	Bond Future	12,150.0100	12.1500	11,932.4800	11.9325	(1.790)	0	0	0
2020/10/09	2044	04/02/2021	10.84	Put	Bond Future	9,065.4300	9.0654	8,865.8200	8.8658	(2.202)	0	0	265
2020/10/09	2044	04/02/2021	10.29	Call	Bond Future	443.2500	0.4433	462.9700	0.4630	4.449	0	0	0
2020/10/09	2044	04/02/2021	10.29	Put	Bond Future	12,640.1800	12.6402	12,420.6100	12.4206	(1.737)	0	0	265
2020/10/09	2044	04/02/2021	9.66	Put	Bond Future	17,476.9200	17.4769	17,244.7200	17.2447	(1.329)	0	0	0
2020/10/09	2044	04/02/2021	9.66	Call	Bond Future	148.1700	0.1482	155.2600	0.1553	4.785	0	0	265
2020/10/09	2044	04/02/2021	10.36	Call	Bond Future	493.8900	0.4939	515.6500	0.5156	4.406	0	0	0
2020/10/09	2044	06/05/2021	12.50	Put	Bond Future	4,098.6300	4.0986	3,984.1000	3.9841	(2.794)	0	0	3,100
2020/10/09	2044	06/05/2021	12.43	Put	Bond Future	4,280.8400	4.2808	4,162.9900	4.1630	(2.753)	0	0	0
2020/10/09	2044	06/05/2021	12.44	Call	Bond Future	4,969.4600	4.9695	5,093.6300	5.0936	2.499	0	0	0
2020/10/09	2044	06/05/2021			Bond Future	12.3157	75.3478	12.2741	75.5894	(0.337)	0.0000	0.0000	0
2020/10/09	2044	06/05/2021	12.45	Call	Bond Future	5,000.1400	5.0001	5,124.7900	5.1248	2.493	0	0	0
2020/10/09	2044	06/05/2021	12.45	Put	Bond Future	4,228.1100	4.2281	4,111.2100	4.1112	(2.765)	0	0	0
2020/10/09	2044	06/05/2021	12.50	Call	Bond Future	5,154.3600	5.1544	5,281.3800	5.2814	2.464	0	0	0
2020/10/09	2044	06/05/2021	12.43	Call	Bond Future	4,938.8500	4.9388	5,062.5500	5.0625	2.505	0	0	0
2020/10/09	2044	06/05/2021	12.44	Put	Bond Future	4,254.4000	4.2544	4,137.0200	4.1370	(2.759)	0	0	0
2020/10/09	2044	06/05/2021	11.35	Put	Bond Future	8,154.8800	8.1549	7,983.2800	7.9833	(2.104)	0	0	0
2020/10/09	2044	06/05/2021	11.35	Call	Bond Future	2,158.7500	2.1588	2,228.7000	2.2287	3.240	0	0	3,100
2020/10/09	2044	06/05/2021	11.90	Call	Bond Future	3,420.9200	3.4209	3,518.3800	3.5184	2.849	0	0	0
2020/10/09	2044	06/05/2021	11.90	Put	Bond Future	5,902.5200	5.9025	5,758.4300	5.7584	(2.441)	0	0	3,100
2020/10/09	2044	05/08/2021	12.60	Put	Bond Future	4,514.7300	4.5147	4,395.0300	4.3950	(2.651)	0	0	0
2020/10/09	2044	05/08/2021	12.61	Put	Bond Future	4,488.0100	4.4880	4,368.7900	4.3688	(2.656)	0	0	0
2020/10/09	2044	05/08/2021			Bond Future	12.5755	71.7970	12.5320	72.0411	(0.346)	0.0000	0.0000	0
2020/10/09	2044	05/08/2021	12.60	Call	Bond Future	4,651.2700	4.6513	4,775.6900	4.7757	2.675	0	0	0
2020/10/09	2044	05/08/2021	12.61	Call	Bond Future	4,680.2400	4.6802	4,805.1400	4.8051	2.669	0	0	0
2020/10/09	2044	05/08/2021	12.59	Call	Bond Future	4,622.3600	4.6224	4,746.3200	4.7463	2.682	0	0	0
2020/10/09	2044	05/08/2021	12.59	Put	Bond Future	4,541.5900	4.5416	4,421.4300	4.4214	(2.646)	0	0	0
2020/10/09	2044	04/11/2021	12.91	Call	Bond Future	376.6100	0.3766	623.2500	0.6233	65.489	0	0	0
2020/10/09	2044	04/11/2021			Bond Future	12.8399	72.5191	12.7943	72.7658	(0.355)	0.0000	0.0000	0
2020/10/09	2044	04/11/2021	12.89	Call	Bond Future	269.5800	0.2696	516.2200	0.5162	91.490	0	0	0
2020/10/09	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2044	04/11/2021	12.90	Call	Bond Future	323.1300	0.3231	569.7700	0.5698	76.328	0	0	0
2020/10/09	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	2046	05/11/2020			Bond Future	93.5049	93.5049	93.5464	93.5464	0.044	0.0000	0.0000	16,311
2020/10/09	2046	04/02/2021			Bond Future	94.4547	94.4547	94.4963	94.4963	0.044	0.0000	0.0000	0
2020/10/09	2046	06/05/2021			Bond Future	93.7075	93.7075	93.7492	93.7492	0.044	0.0000	0.0000	0
2020/10/09	2046	05/08/2021			Bond Future	94.7614	94.7614	94.8033	94.8033	0.044	0.0000	0.0000	0

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2020/10/09	2046	04/11/2021			Bond Future	93.9326	93.9326	93.9752	93.9752	0.045	0.0000	0.0000	0
2020/10/09	2050	05/11/2020			Bond Future	95.5634	95.5634	95.6057	95.6057	0.044	0.0000	0.0000	13,963
2020/10/09	2050	04/02/2021			Bond Future	94.6453	94.6453	94.6877	94.6877	0.045	0.0000	0.0000	0
2020/10/09	2050	06/05/2021			Bond Future	95.6896	95.6896	95.7320	95.7320	0.044	0.0000	0.0000	0
2020/10/09	2050	05/08/2021			Bond Future	94.8390	94.8390	94.8817	94.8817	0.045	0.0000	0.0000	0
2020/10/09	2050	04/11/2021			Bond Future	95.8166	95.8166	95.8599	95.8599	0.045	0.0000	0.0000	0
2020/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	AL37	05/11/2020			Index Future	757.3550	757.3550	758.4520	758.4520	0.145	0.0000	0.0000	0
2020/10/09	AL37	04/02/2021			Index Future	764.8610	764.8610	765.9670	765.9670	0.145	0.0000	0.0000	0
2020/10/09	AL37	06/05/2021			Index Future	773.1100	773.1100	774.2240	774.2240	0.144	0.0000	0.0000	0
2020/10/09	AL37	05/08/2021			Index Future	781.5290	781.5290	782.6540	782.6540	0.144	0.0000	0.0000	0
2020/10/09	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/09	AL7T	05/11/2020			Index Future	807.0220	807.0220	810.3450	810.3450	0.412	0.0000	0.0000	0
2020/10/09	AL7T	04/02/2021			Index Future	815.0210	815.0210	818.3740	818.3740	0.411	0.0000	0.0000	0
2020/10/09	AL7T	06/05/2021			Index Future	823.8100	823.8100	827.1970	827.1970	0.411	0.0000	0.0000	0
2020/10/09	AL7T	05/08/2021			Index Future	832.7810	832.7810	836.2030	836.2030	0.411	0.0000	0.0000	0
2020/10/09	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/09	ALBI	05/11/2020			Index Future	709.2650	709.2650	711.2900	711.2900	0.286	0.0000	0.0000	226
2020/10/09	ALBI	04/02/2021			Index Future	716.2940	716.2940	718.3380	718.3380	0.285	0.0000	0.0000	0
2020/10/09	ALBI	06/05/2021			Index Future	724.0190	724.0190	726.0820	726.0820	0.285	0.0000	0.0000	0
2020/10/09	ALBI	05/08/2021			Index Future	731.9030	731.9030	733.9870	733.9870	0.285	0.0000	0.0000	0
2020/10/09	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	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
2020/10/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/09	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
2020/10/09	ES33	05/11/2020			Bond Future	12.2036	71.0097	12.1549	71.2520	(0.399)	0.0000	0.0000	350
2020/10/09	ES33	04/02/2021			Bond Future	12.5004	71.7135	12.4495	71.9580	(0.407)	0.0000	0.0000	0
2020/10/09	ES33	06/05/2021			Bond Future	12.7933	68.7127	12.7401	68.9595	(0.415)	0.0000	0.0000	0
2020/10/09	ES33	05/08/2021			Bond Future	13.1030	69.4696	13.0474	69.7190	(0.424)	0.0000	0.0000	0
2020/10/09	ES33	04/11/2021			Bond Future	13.4366	66.3958	13.3784	66.6477	(0.433)	0.0000	0.0000	0
2020/10/09	ES42	05/11/2020			Bond Future	12.6431	69.9544	12.5996	70.1905	(0.344)	0.0000	0.0000	4,789
2020/10/09	ES42	04/02/2021			Bond Future	12.9225	70.6477	12.8770	70.8859	(0.352)	0.0000	0.0000	0
2020/10/09	ES42	06/05/2021			Bond Future	13.2094	67.1519	13.1616	67.3925	(0.362)	0.0000	0.0000	0
2020/10/09	ES42	05/08/2021			Bond Future	13.5046	67.8920	13.4545	68.1351	(0.371)	0.0000	0.0000	0
2020/10/09	ES42	04/11/2021			Bond Future	13.8258	64.3185	13.7730	64.5641	(0.382)	0.0000	0.0000	0
2020/10/09	GOVI	05/11/2020	737.84	Put	GOVI	371,650.0000	37.1650	351,470.0000	35.1470	(5.430)	0	0	0
2020/10/09	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	05/11/2020			GOVI	700.6750	700.6750	702.6930	702.6930	0.288	0.0000	0.0000	1,008
2020/10/09	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	05/11/2020	737.83	Put	GOVI	371,550.0000	37.1550	351,370.0000	35.1370	(5.431)	0	0	0
2020/10/09	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	05/11/2020	737.85	Put	GOVI	371,750.0000	37.1750	351,570.0000	35.1570	(5.428)	0	0	0
2020/10/09	GOVI	04/02/2021	750.96	Put	GOVI	433,410.0000	43.3410	413,040.0000	41.3040	(4.700)	0	0	0
2020/10/09	GOVI	04/02/2021			GOVI	707.6190	707.6190	709.6560	709.6560	0.288	0.0000	0.0000	0
2020/10/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/02/2021	750.95	Put	GOVI	433,310.0000	43.3310	412,940.0000	41.2940	(4.701)	0	0	0
2020/10/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/02/2021	750.94	Put	GOVI	433,210.0000	43.3210	412,840.0000	41.2840	(4.702)	0	0	0
2020/10/09	GOVI	06/05/2021	678.67	Call	GOVI	365,810.0000	36.5810	386,360.0000	38.6360	5.618	0	0	0
2020/10/09	GOVI	06/05/2021			GOVI	715.2510	715.2510	717.3060	717.3060	0.287	0.0000	0.0000	0
2020/10/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	06/05/2021	678.68	Call	GOVI	365,710.0000	36.5710	386,260.0000	38.6260	5.619	0	0	0
2020/10/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	06/05/2021	678.69	Call	GOVI	365,610.0000	36.5610	386,160.0000	38.6160	5.621	0	0	0
2020/10/09	GOVI	05/08/2021	719.14	Call	GOVI	38,990.0000	3.8990	59,760.0000	5.9760	53.270	0	0	0
2020/10/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	05/08/2021			GOVI	723.0390	723.0390	725.1160	725.1160	0.287	0.0000	0.0000	0
2020/10/09	GOVI	05/08/2021	719.15	Call	GOVI	38,890.0000	3.8890	59,660.0000	5.9660	53.407	0	0	0
2020/10/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	05/08/2021	719.13	Call	GOVI	39,090.0000	3.9090	59,860.0000	5.9860	53.134	0	0	0
2020/10/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/09	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/09	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/09	IGOV	05/11/2020			Index Future	255.8670	255.8670	256.0840	256.0840	0.085	0.0000	0.0000	1,201
2020/10/09	IGOV	04/02/2021			Index Future	258.4660	258.4660	258.6850	258.6850	0.085	0.0000	0.0000	0
2020/10/09	IGOV	06/05/2021			Index Future	261.3160	261.3160	261.5360	261.5360	0.084	0.0000	0.0000	0
2020/10/09	IGOV	05/08/2021			Index Future	264.2240	264.2240	264.4460	264.4460	0.084	0.0000	0.0000	0
2020/10/09	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/09	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/09	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/09	IS05	15/06/2021			Interest Rate Swap	90.2500	90.2500	90.2400	90.2400	(0.011)	0.0000	0.0000	0
2020/10/09	IS05	21/09/2021			Interest Rate Swap	89.1300	89.1300	89.1100	89.1100	(0.022)	0.0000	0.0000	0
2020/10/09	IS05	21/12/2021			Interest Rate Swap	90.3300	90.3300	90.3100	90.3100	(0.022)	0.0000	0.0000	51
2020/10/09	IS05	15/03/2022			Interest Rate Swap	89.6800	89.6800	89.6400	89.6400	(0.045)	0.0000	0.0000	0
2020/10/09	IS05	21/06/2022			Interest Rate Swap	89.7200	89.7200	89.6700	89.6700	(0.056)	0.0000	0.0000	0
2020/10/09	IS05	20/09/2022			Interest Rate Swap	92.8100	92.8100	92.7400	92.7400	(0.075)	0.0000	0.0000	0
2020/10/09	IS05	20/12/2022			Interest Rate Swap	93.2900	93.2900	93.2000	93.2000	(0.096)	0.0000	0.0000	0
2020/10/09	IS05	22/03/2023			Interest Rate Swap	85.6700	85.6700	85.5700	85.5700	(0.117)	0.0000	0.0000	0
2020/10/09	IS05	20/06/2023			Interest Rate Swap	91.2400	91.2400	91.1200	91.1200	(0.132)	0.0000	0.0000	0
2020/10/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/09	IS10	17/12/2025			Interest Rate Swap	79.6200	79.6200	79.3700	79.3700	(0.314)	0.0000	0.0000	0
2020/10/09	IS10	16/03/2026			Interest Rate Swap	76.2700	76.2700	76.0000	76.0000	(0.354)	0.0000	0.0000	0
2020/10/09	IS10	15/06/2026			Interest Rate Swap	74.8200	74.8200	74.5200	74.5200	(0.401)	0.0000	0.0000	0
2020/10/09	IS10	21/09/2026			Interest Rate Swap	76.9900	76.9900	76.6800	76.6800	(0.403)	0.0000	0.0000	0
2020/10/09	IS10	21/12/2026			Interest Rate Swap	81.1400	81.1400	80.8300	80.8300	(0.382)	0.0000	0.0000	0
2020/10/09	IS10	15/03/2027			Interest Rate Swap	79.7500	79.7500	79.4400	79.4400	(0.389)	0.0000	0.0000	0
2020/10/09	IS10	21/06/2027			Interest Rate Swap	81.9600	81.9600	81.6700	81.6700	(0.354)	0.0000	0.0000	0
2020/10/09	IS10	20/09/2027			Interest Rate Swap	87.9200	87.9200	87.6400	87.6400	(0.318)	0.0000	0.0000	0
2020/10/09	IS10	20/12/2027			Interest Rate Swap	88.4900	88.4900	88.2100	88.2100	(0.316)	0.0000	0.0000	0
2020/10/09	IS10	22/03/2028			Interest Rate Swap	81.6900	81.6900	81.4000	81.4000	(0.355)	0.0000	0.0000	0
2020/10/09	IS10	20/06/2028			Interest Rate Swap	89.7300	89.7300	89.4400	89.4400	(0.323)	0.0000	0.0000	0
2020/10/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/09	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	0
2020/10/09	JBAF	18/11/2020			Jibar Tradeable Future	3.3600	96.6400	3.3500	96.6500	(0.298)	0.0000	0.0000	0
2020/10/09	JBAF	15/12/2020			Jibar Tradeable Future	3.2950	96.7050	3.2750	96.7250	(0.607)	0.0000	0.0000	30,010
2020/10/09	JBAF	20/01/2021			Jibar Tradeable Future	3.2800	96.7200	3.2700	96.7300	(0.305)	0.0000	0.0000	0
2020/10/09	JBAF	17/02/2021			Jibar Tradeable Future	3.2700	96.7300	3.2600	96.7400	(0.306)	0.0000	0.0000	0
2020/10/09	JBAF	17/03/2021			Jibar Tradeable Future	3.2650	96.7350	3.2550	96.7450	(0.306)	0.0000	0.0000	0
2020/10/09	JBAF	15/06/2021			Jibar Tradeable Future	3.3400	96.6600	3.3200	96.6800	(0.599)	0.0000	0.0000	0
2020/10/09	JBAF	15/09/2021			Jibar Tradeable Future	3.5050	96.4950	3.4800	96.5200	(0.713)	0.0000	0.0000	30,000
2020/10/09	JBAF	15/12/2021			Jibar Tradeable Future	3.6600	96.3400	3.6300	96.3700	(0.820)	0.0000	0.0000	0
2020/10/09	JBAF	16/03/2022			Jibar Tradeable Future	3.8250	96.1750	3.7750	96.2250	(1.307)	0.0000	0.0000	0

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2020/10/09	JBAF	15/06/2022			Jibar Tradeable Future	4.0950	95.9050	4.0650	95.9350	(0.733)	0.0000	0.0000	0
2020/10/09	JBAF	21/09/2022			Jibar Tradeable Future	4.4500	95.5500	4.4050	95.5950	(1.011)	0.0000	0.0000	0
2020/10/09	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R023	05/11/2020			Bond Future	4.5467	108.4419	4.5561	108.4206	0.207	0.0000	0.0000	33,495
2020/10/09	R023	05/11/2020	7.46	Call	Bond Future	6,335.1200	6.3351	6,313.9000	6.3139	(0.335)	0	0	0
2020/10/09	R023	05/11/2020	7.47	Call	Bond Future	6,356.0400	6.3560	6,334.8200	6.3348	(0.334)	0	0	0
2020/10/09	R023	05/11/2020	7.45	Call	Bond Future	6,314.2100	6.3142	6,292.9900	6.2930	(0.336)	0	0	0
2020/10/09	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R023	04/02/2021	6.34	Call	Bond Future	3,383.7000	3.3837	3,361.9900	3.3620	(0.642)	0	0	0
2020/10/09	R023	04/02/2021	6.32	Put	Bond Future	4.0500	0.0041	4.1000	0.0041	1.235	0	0	0
2020/10/09	R023	04/02/2021			Bond Future	4.6250	109.5166	4.6358	109.4949	0.234	0.0000	0.0000	0
2020/10/09	R023	04/02/2021	6.34	Put	Bond Future	3.7300	0.0037	3.7700	0.0038	1.072	0	0	0
2020/10/09	R023	04/02/2021	6.32	Call	Bond Future	3,345.4100	3.3454	3,323.7100	3.3237	(0.649)	0	0	0
2020/10/09	R023	04/02/2021	6.33	Put	Bond Future	3.8900	0.0039	3.9300	0.0039	1.028	0	0	0
2020/10/09	R023	04/02/2021	6.33	Call	Bond Future	3,364.5600	3.3646	3,342.8500	3.3429	(0.645)	0	0	0
2020/10/09	R023	06/05/2021	7.58	Call	Bond Future	5,010.9400	5.0109	4,988.4900	4.9885	(0.448)	0	0	0
2020/10/09	R023	06/05/2021			Bond Future	4.6618	106.7912	4.6744	106.7687	0.272	0.0000	0.0000	0
2020/10/09	R023	06/05/2021	7.56	Call	Bond Future	4,977.7300	4.9777	4,955.2800	4.9553	(0.451)	0	0	0
2020/10/09	R023	06/05/2021	7.56	Put	Bond Future	0.7200	0.0007	0.7300	0.0007	1.389	0	0	0
2020/10/09	R023	06/05/2021	7.58	Put	Bond Future	0.6700	0.0007	0.6800	0.0007	1.493	0	0	0
2020/10/09	R023	06/05/2021	7.57	Call	Bond Future	4,994.3300	4.9943	4,971.8800	4.9719	(0.450)	0	0	0
2020/10/09	R023	06/05/2021	7.57	Put	Bond Future	0.6900	0.0007	0.7000	0.0007	1.449	0	0	0
2020/10/09	R023	05/08/2021	5.30	Call	Bond Future	1,212.3300	1.2123	1,195.1800	1.1952	(1.415)	0	0	0
2020/10/09	R023	05/08/2021	5.29	Put	Bond Future	307.8900	0.3079	313.6600	0.3137	1.874	0	0	0
2020/10/09	R023	05/08/2021			Bond Future	4.7021	107.9669	4.7171	107.9441	0.318	0.0000	0.0000	0
2020/10/09	R023	05/08/2021	5.31	Call	Bond Future	1,223.6700	1.2237	1,206.4600	1.2065	(1.406)	0	0	0
2020/10/09	R023	05/08/2021	5.31	Put	Bond Future	300.3300	0.3003	305.9800	0.3060	1.881	0	0	0
2020/10/09	R023	05/08/2021	5.30	Put	Bond Future	304.0900	0.3041	309.8000	0.3098	1.878	0	0	0
2020/10/09	R023	05/08/2021	5.29	Call	Bond Future	1,201.0200	1.2010	1,183.9300	1.1839	(1.423)	0	0	0
2020/10/09	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R023	04/11/2021	4.90	Call	Bond Future	96.3200	0.0963	73.3500	0.0734	(23.848)	0	0	0
2020/10/09	R023	04/11/2021			Bond Future	4.8251	105.1489	4.8429	105.1259	0.370	0.0000	0.0000	0
2020/10/09	R023	04/11/2021	4.91	Call	Bond Future	109.1600	0.1092	86.1900	0.0862	(21.043)	0	0	0
2020/10/09	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R023	04/11/2021	4.92	Call	Bond Future	122.0000	0.1220	99.0300	0.0990	(18.828)	0	0	0
2020/10/09	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R035	05/11/2020	10.34	Put	Bond Future	6,760.2800	6.7603	6,473.6800	6.4737	(4.239)	0	0	0
2020/10/09	R035	05/11/2020			Bond Future	11.3828	84.2020	11.3344	84.4957	(0.425)	0.0000	0.0000	102,027
2020/10/09	R035	05/11/2020	10.33	Call	Bond Future	63.8100	0.0638	70.6100	0.0706	10.657	0	0	0
2020/10/09	R035	05/11/2020	10.33	Put	Bond Future	6,825.6000	6.8256	6,538.7000	6.5387	(4.203)	0	0	0
2020/10/09	R035	05/11/2020	10.34	Call	Bond Future	66.4900	0.0665	73.5900	0.0736	10.678	0	0	0
2020/10/09	R035	05/11/2020	10.32	Call	Bond Future	61.2200	0.0612	67.7400	0.0677	10.650	0	0	0
2020/10/09	R035	05/11/2020	10.32	Put	Bond Future	6,891.0900	6.8911	6,603.9100	6.6039	(4.167)	0	0	0
2020/10/09	R035	04/02/2021	10.14	Put	Bond Future	10,186.3200	10.1863	9,927.4700	9.9275	(2.541)	0	0	650
2020/10/09	R035	04/02/2021	11.14	Put	Bond Future	5,205.7300	5.2057	5,011.1400	5.0111	(3.738)	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
2020/10/09	R035	04/02/2021	10.05	Call	Bond Future	553.1700	0.5532	586.6300	0.5866	6.049	0	0	0
2020/10/09	R035	04/02/2021	10.04	Put	Bond Future	10,795.5800	10.7956	10,532.3200	10.5323	(2.439)	0	0	0
2020/10/09	R035	04/02/2021			Bond Future	11.6423	85.0366	11.5919	85.3328	(0.433)	0.0000	0.0000	0
2020/10/09	R035	04/02/2021	10.14	Call	Bond Future	629.5300	0.6295	666.9800	0.6670	5.949	0	0	0
2020/10/09	R035	04/02/2021	10.06	Call	Bond Future	561.2800	0.5613	595.1700	0.5952	6.038	0	0	0
2020/10/09	R035	04/02/2021	10.06	Put	Bond Future	10,672.3700	10.6724	10,409.9600	10.4100	(2.459)	0	0	0
2020/10/09	R035	04/02/2021	11.14	Call	Bond Future	2,182.3400	2.1823	2,284.0500	2.2841	4.661	0	0	0
2020/10/09	R035	04/02/2021	10.05	Put	Bond Future	10,733.8900	10.7339	10,471.0500	10.4711	(2.449)	0	0	0
2020/10/09	R035	04/02/2021	10.04	Call	Bond Future	545.1500	0.5452	578.1900	0.5782	6.061	0	0	0
2020/10/09	R035	06/05/2021	11.55	Call	Bond Future	3,444.2700	3.4443	3,571.5700	3.5716	3.696	0	0	0
2020/10/09	R035	06/05/2021	12.77	Call	Bond Future	7,311.8400	7.3118	7,509.1000	7.5091	2.698	0	0	0
2020/10/09	R035	06/05/2021	10.24	Put	Bond Future	11,325.0200	11.3250	11,078.3100	11.0783	(2.178)	0	0	0
2020/10/09	R035	06/05/2021	12.37	Call	Bond Future	5,891.9500	5.8920	6,068.8000	6.0688	3.002	0	0	0
2020/10/09	R035	06/05/2021	12.35	Put	Bond Future	3,292.1500	3.2921	3,168.6900	3.1687	(3.750)	0	0	0
2020/10/09	R035	06/05/2021			Bond Future	11.8930	81.4799	11.8404	81.7791	(0.442)	0.0000	0.0000	0
2020/10/09	R035	06/05/2021	12.37	Put	Bond Future	3,251.9300	3.2519	3,129.5700	3.1296	(3.763)	0	0	0
2020/10/09	R035	06/05/2021	12.35	Call	Bond Future	5,824.1200	5.8241	5,999.8700	5.9999	3.018	0	0	0
2020/10/09	R035	06/05/2021	11.55	Put	Bond Future	5,426.3600	5.4264	5,254.4500	5.2545	(3.168)	0	0	1,650
2020/10/09	R035	06/05/2021	12.77	Put	Bond Future	2,557.6200	2.5576	2,455.6700	2.4557	(3.986)	0	0	1,650
2020/10/09	R035	06/05/2021	10.24	Call	Bond Future	1,066.9900	1.0666	1,119.0900	1.1191	4.922	0	0	793
2020/10/09	R035	06/05/2021	12.36	Put	Bond Future	3,271.8600	3.2719	3,148.9500	3.1489	(3.757)	0	0	0
2020/10/09	R035	06/05/2021	10.81	Put	Bond Future	8,348.9200	8.3489	8,131.1100	8.1311	(2.609)	0	0	0
2020/10/09	R035	06/05/2021	10.81	Call	Bond Future	1,835.3800	1.8354	1,916.7800	1.9168	4.435	0	0	1,650
2020/10/09	R035	06/05/2021	11.32	Call	Bond Future	2,866.8500	2.8669	2,979.4600	2.9795	3.928	0	0	0
2020/10/09	R035	06/05/2021	11.32	Put	Bond Future	6,219.1600	6.2192	6,032.5600	6.0326	(3.000)	0	0	793
2020/10/09	R035	06/05/2021	12.02	Call	Bond Future	4,770.1500	4.7701	4,926.7000	4.9267	3.282	0	0	0
2020/10/09	R035	06/05/2021	12.02	Put	Bond Future	4,054.1600	4.0542	3,911.5000	3.9115	(3.519)	0	0	793
2020/10/09	R035	06/05/2021	12.36	Call	Bond Future	5,857.8800	5.8579	6,034.1800	6.0342	3.010	0	0	0
2020/10/09	R035	05/08/2021	5.31	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/10/09	R035	05/08/2021			Bond Future	12.1608	82.3774	12.1058	82.6797	(0.452)	0.0000	0.0000	0
2020/10/09	R035	05/08/2021	5.29	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2020/10/09	R035	05/08/2021	5.29	Put	Bond Future	55,946.6400	55.9466	55,644.3400	55.6443	(0.540)	0	0	0
2020/10/09	R035	05/08/2021	5.31	Put	Bond Future	55,713.3600	55.7134	55,411.0500	55.4110	(0.543)	0	0	0
2020/10/09	R035	05/08/2021	5.30	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2020/10/09	R035	05/08/2021	5.30	Put	Bond Future	55,829.9300	55.8299	55,527.6300	55.5276	(0.541)	0	0	0
2020/10/09	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R035	04/11/2021			Bond Future	12.4484	78.7341	12.3910	79.0395	(0.461)	0.0000	0.0000	0
2020/10/09	R035	04/11/2021	12.52	Call	Bond Future	378.1600	0.3782	683.6200	0.6836	80.775	0	0	0
2020/10/09	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R035	04/11/2021	12.53	Call	Bond Future	430.7700	0.4308	736.2300	0.7362	70.910	0	0	0
2020/10/09	R035	04/11/2021	12.51	Call	Bond Future	325.4900	0.3255	630.9500	0.6309	93.846	0	0	0
2020/10/09	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R186	05/11/2020	8.65	Call	Bond Future	6,933.5400	6.9335	7,106.3200	7.1063	2.492	0	0	0
2020/10/09	R186	05/11/2020	8.64	Put	Bond Future	2.2200	0.0022	1.4600	0.0015	(34.234)	0	0	0
2020/10/09	R186	05/11/2020	7.50	Call	Bond Future	1,570.8000	1.5708	1,676.3900	1.6764	6.722	0	0	80
2020/10/09	R186	05/11/2020	8.00	Put	Bond Future	73.8800	0.0739	57.9100	0.0579	(21.616)	0	0	0
2020/10/09	R186	05/11/2020			Bond Future	7.2970	119.6271	7.2645	119.8006	(0.446)	0.0000	0.0000	85,997

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2020/10/09	R186	05/11/2020	8.66	Call	Bond Future	6,982.6400	6.9826	7,155.4700	7.1555	2.475	0	0	0
2020/10/09	R186	05/11/2020	8.66	Put	Bond Future	1.9400	0.0019	1.2700	0.0013	(34.536)	0	0	0
2020/10/09	R186	05/11/2020	7.00	Put	Bond Future	1,926.2300	1.9262	1,784.0200	1.7840	(7.383)	0	0	0
2020/10/09	R186	05/11/2020	7.00	Call	Bond Future	330.4000	0.3304	361.6900	0.3617	9.470	0	0	1,200
2020/10/09	R186	05/11/2020	8.65	Put	Bond Future	2.0800	0.0021	1.3600	0.0014	(34.615)	0	0	0
2020/10/09	R186	05/11/2020	8.64	Call	Bond Future	6,884.4100	6.8844	7,057.1500	7.0572	2.509	0	0	0
2020/10/09	R186	05/11/2020	6.50	Put	Bond Future	4,368.0300	4.3680	4,196.8700	4.1969	(3.918)	0	0	0
2020/10/09	R186	05/11/2020	7.50	Put	Bond Future	495.9000	0.4959	427.9900	0.4280	(13.694)	0	0	0
2020/10/09	R186	05/11/2020	8.00	Call	Bond Future	3,743.0500	3.7431	3,900.5800	3.9006	4.209	0	0	1,200
2020/10/09	R186	05/11/2020	7.84	Put	Bond Future	143.5300	0.1435	116.2700	0.1163	(18.993)	0	0	0
2020/10/09	R186	05/11/2020	9.26	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/10/09	R186	05/11/2020	6.50	Call	Bond Future	22.4900	0.0225	24.8300	0.0248	10.405	0	0	80
2020/10/09	R186	05/11/2020	7.84	Call	Bond Future	2,990.7000	2.9907	3,136.9400	3.1369	4.890	0	0	0
2020/10/09	R186	05/11/2020	8.34	Put	Bond Future	14.4500	0.0145	10.4500	0.0104	(27.682)	0	0	0
2020/10/09	R186	05/11/2020	8.34	Call	Bond Future	5,405.3100	5.4053	5,574.8100	5.5748	3.136	0	0	0
2020/10/09	R186	05/11/2020	9.26	Call	Bond Future	9,883.8800	9.8839	10,057.3700	10.0574	1.755	0	0	0
2020/10/09	R186	04/02/2021	8.15	Call	Bond Future	4,187.3600	4.1874	4,310.9000	4.3109	2.950	0	0	0
2020/10/09	R186	04/02/2021			Bond Future	7.4826	115.5344	7.4482	115.7092	(0.459)	0.0000	0.0000	0
2020/10/09	R186	04/02/2021	8.15	Put	Bond Future	857.1100	0.8571	805.7600	0.8058	(5.991)	0	0	0
2020/10/09	R186	04/02/2021	8.00	Put	Bond Future	1,048.5400	1.0485	988.9300	0.9889	(5.685)	0	0	15,177
2020/10/09	R186	04/02/2021	8.16	Call	Bond Future	4,224.7100	4.2247	4,348.7800	4.3488	2.937	0	0	0
2020/10/09	R186	04/02/2021	8.17	Put	Bond Future	834.0500	0.8341	783.7500	0.7838	(6.031)	0	0	0
2020/10/09	R186	04/02/2021	8.00	Call	Bond Future	3,641.1500	3.6412	3,756.4300	3.7564	3.166	0	0	0
2020/10/09	R186	04/02/2021	8.16	Put	Bond Future	845.5100	0.8455	794.6900	0.7947	(6.011)	0	0	0
2020/10/09	R186	04/02/2021	8.17	Call	Bond Future	4,262.1800	4.2622	4,386.7700	4.3868	2.923	0	0	0
2020/10/09	R186	06/05/2021	10.77	Call	Bond Future	13,886.8500	13.8868	14,060.2900	14.0603	1.249	0	0	0
2020/10/09	R186	06/05/2021	10.76	Put	Bond Future	33.2700	0.0333	30.3900	0.0304	(8.656)	0	0	0
2020/10/09	R186	06/05/2021			Bond Future	7.6661	116.7818	7.6298	116.9581	(0.474)	0.0000	0.0000	0
2020/10/09	R186	06/05/2021	10.78	Call	Bond Future	13,927.2500	13.9272	14,100.7400	14.1007	1.246	0	0	0
2020/10/09	R186	06/05/2021	10.78	Put	Bond Future	31.9900	0.0320	29.2100	0.0292	(8.690)	0	0	0
2020/10/09	R186	06/05/2021	10.77	Put	Bond Future	32.6200	0.0326	29.7900	0.0298	(8.676)	0	0	0
2020/10/09	R186	06/05/2021	10.76	Call	Bond Future	13,846.4500	13.8464	14,019.8400	14.0198	1.252	0	0	0
2020/10/09	R186	05/08/2021	8.61	Call	Bond Future	4,665.2400	4.6652	4,787.5700	4.7876	2.622	0	0	0
2020/10/09	R186	05/08/2021	8.62	Put	Bond Future	1,289.0800	1.2891	1,233.7800	1.2338	(4.290)	0	0	0
2020/10/09	R186	05/08/2021			Bond Future	7.8658	112.7862	7.8272	112.9642	(0.491)	0.0000	0.0000	0
2020/10/09	R186	05/08/2021	8.61	Put	Bond Future	1,300.9600	1.3010	1,245.2600	1.2453	(4.281)	0	0	0
2020/10/09	R186	05/08/2021	8.62	Call	Bond Future	4,697.7000	4.6977	4,820.4300	4.8204	2.613	0	0	0
2020/10/09	R186	05/08/2021	8.63	Call	Bond Future	4,730.2200	4.7302	4,853.3400	4.8533	2.603	0	0	0
2020/10/09	R186	05/08/2021	8.63	Put	Bond Future	1,277.3000	1.2773	1,222.3900	1.2224	(4.299)	0	0	0
2020/10/09	R186	04/11/2021	8.09	Put	Bond Future	38.0100	0.0380	0.0000	0.0000	(100.000)	0	0	0
2020/10/09	R186	04/11/2021	8.10	Call	Bond Future	5.7300	0.0057	185.6700	0.1857	3140.314	0	0	0
2020/10/09	R186	04/11/2021			Bond Future	8.0987	113.9219	8.0576	114.1018	(0.507)	0.0000	0.0000	0
2020/10/09	R186	04/11/2021	8.11	Call	Bond Future	49.4600	0.0495	229.4000	0.2294	363.809	0	0	0
2020/10/09	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R186	04/11/2021	8.09	Call	Bond Future	0.0000	0.0000	141.9300	0.1419	100.000	0	0	0
2020/10/09	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R197	05/11/2020			Bond Future	314.5543	314.5543	314.6718	314.6718	0.037	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
2020/10/09	R197	04/02/2021			Bond Future	309.9027	309.9027	310.0204	310.0204	0.038	0.0000	0.0000	0
2020/10/09	R197	06/05/2021			Bond Future	313.3218	313.3218	313.4395	313.4395	0.038	0.0000	0.0000	0
2020/10/09	R197	05/08/2021			Bond Future	308.8455	308.8455	308.9641	308.9641	0.038	0.0000	0.0000	0
2020/10/09	R197	04/11/2021			Bond Future	312.0290	312.0290	312.1491	312.1491	0.039	0.0000	0.0000	0
2020/10/09	R202	05/11/2020			Bond Future	210.6170	210.6170	210.9227	210.9227	0.145	0.0000	0.0000	7,907
2020/10/09	R202	04/02/2021			Bond Future	208.5887	208.5887	208.8967	208.8967	0.148	0.0000	0.0000	0
2020/10/09	R202	06/05/2021			Bond Future	210.8897	210.8897	211.2005	211.2005	0.147	0.0000	0.0000	0
2020/10/09	R202	05/08/2021			Bond Future	209.0122	209.0122	209.3260	209.3260	0.150	0.0000	0.0000	0
2020/10/09	R202	04/11/2021			Bond Future	211.1669	211.1669	211.4844	211.4844	0.150	0.0000	0.0000	0
2020/10/09	R208	05/11/2020	4.78	Call	Bond Future	498.0200	0.4980	499.5400	0.4995	0.305	0	0	0
2020/10/09	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R208	05/11/2020			Bond Future	3.4927	101.9988	3.4888	102.0003	(0.112)	0.0000	0.0000	7,525
2020/10/09	R208	05/11/2020	4.79	Call	Bond Future	501.8700	0.5019	503.3900	0.5034	0.303	0	0	0
2020/10/09	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R208	05/11/2020	4.77	Call	Bond Future	494.1700	0.4942	495.6900	0.4957	0.308	0	0	0
2020/10/09	R209	05/11/2020	10.02	Call	Bond Future	43.3300	0.0433	47.4800	0.0475	9.578	0	0	0
2020/10/09	R209	05/11/2020			Bond Future	11.1816	64.8524	11.1338	65.1054	(0.428)	0.0000	0.0000	27,544
2020/10/09	R209	05/11/2020	10.00	Call	Bond Future	39.8600	0.0399	43.6600	0.0437	9.533	0	0	0
2020/10/09	R209	05/11/2020	10.00	Put	Bond Future	6,732.9900	6.7330	6,483.8400	6.4838	(3.700)	0	0	0
2020/10/09	R209	05/11/2020	10.02	Put	Bond Future	6,614.9500	6.6150	6,366.1500	6.3662	(3.761)	0	0	0
2020/10/09	R209	05/11/2020	10.01	Call	Bond Future	41.5600	0.0416	45.5300	0.0455	9.552	0	0	0
2020/10/09	R209	05/11/2020	10.01	Put	Bond Future	6,673.9000	6.6739	6,424.9200	6.4249	(3.731)	0	0	0
2020/10/09	R209	04/02/2021	10.12	Put	Bond Future	7,929.7300	7.9297	7,718.6300	7.7186	(2.662)	0	0	0
2020/10/09	R209	04/02/2021			Bond Future	11.4025	65.4952	11.3528	65.7504	(0.436)	0.0000	0.0000	0
2020/10/09	R209	04/02/2021	10.11	Call	Bond Future	824.0000	0.8240	867.7100	0.8677	5.305	0	0	0
2020/10/09	R209	04/02/2021	10.11	Put	Bond Future	7,979.1600	7.9792	7,767.6000	7.7676	(2.651)	0	0	0
2020/10/09	R209	04/02/2021	10.12	Call	Bond Future	834.3200	0.8343	878.4900	0.8785	5.294	0	0	0
2020/10/09	R209	04/02/2021	10.10	Call	Bond Future	813.7800	0.8138	857.0200	0.8570	5.313	0	0	0
2020/10/09	R209	04/02/2021	10.10	Put	Bond Future	8,028.7600	8.0288	7,816.7300	7.8167	(2.641)	0	0	0
2020/10/09	R209	06/05/2021	12.25	Put	Bond Future	2,580.7100	2.5807	2,483.1000	2.4831	(3.782)	0	0	7,150
2020/10/09	R209	06/05/2021	12.23	Put	Bond Future	2,613.1600	2.6132	2,514.6500	2.5147	(3.770)	0	0	0
2020/10/09	R209	06/05/2021	12.22	Call	Bond Future	5,506.0400	5.5060	5,664.8400	5.6648	2.884	0	0	0
2020/10/09	R209	06/05/2021			Bond Future	11.6217	63.0620	11.5701	63.3198	(0.444)	0.0000	0.0000	2,850
2020/10/09	R209	06/05/2021	10.25	Put	Bond Future	8,701.2100	8.7012	8,501.6100	8.5016	(2.294)	0	0	0
2020/10/09	R209	06/05/2021	10.25	Call	Bond Future	1,290.1200	1.2901	1,348.2900	1.3483	4.509	0	0	5,325
2020/10/09	R209	06/05/2021	11.25	Call	Bond Future	2,974.9000	2.9749	3,083.7500	3.0838	3.659	0	0	0
2020/10/09	R209	06/05/2021	11.25	Put	Bond Future	4,866.2400	4.8662	4,717.3200	4.7173	(3.060)	0	0	7,150
2020/10/09	R209	06/05/2021	12.25	Call	Bond Future	5,596.2700	5.5963	5,756.4300	5.7564	2.862	0	0	0
2020/10/09	R209	06/05/2021	12.23	Call	Bond Future	5,536.0700	5.5361	5,695.3300	5.6953	2.877	0	0	0
2020/10/09	R209	06/05/2021	12.22	Put	Bond Future	2,629.5300	2.6295	2,530.5600	2.5306	(3.764)	0	0	0
2020/10/09	R209	06/05/2021	12.24	Call	Bond Future	5,566.1500	5.5662	5,725.8600	5.7259	2.869	0	0	0
2020/10/09	R209	06/05/2021	12.24	Put	Bond Future	2,596.8800	2.5969	2,498.8200	2.4988	(3.776)	0	0	0
2020/10/09	R209	05/08/2021	11.81	Put	Bond Future	4,079.1600	4.0792	3,949.7300	3.9497	(3.173)	0	0	0
2020/10/09	R209	05/08/2021			Bond Future	11.8506	63.7567	11.7969	64.0172	(0.453)	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
2020/10/09	R209	05/08/2021	11.80	Call	Bond Future	3,857.7200	3.8577	3,988.2700	3.9883	3.384	0	0	0
2020/10/09	R209	05/08/2021	11.80	Put	Bond Future	4,103.1100	4.1031	3,973.1800	3.9732	(3.167)	0	0	0
2020/10/09	R209	05/08/2021	11.81	Call	Bond Future	3,882.4000	3.8824	4,013.4500	4.0135	3.375	0	0	0
2020/10/09	R209	05/08/2021	11.79	Call	Bond Future	3,832.8800	3.8329	3,962.9100	3.9629	3.392	0	0	0
2020/10/09	R209	05/08/2021	11.79	Put	Bond Future	4,126.9600	4.1270	3,996.5100	3.9965	(3.161)	0	0	0
2020/10/09	R209	04/11/2021	12.19	Call	Bond Future	439.8100	0.4398	703.0500	0.7031	59.853	0	0	0
2020/10/09	R209	04/11/2021	12.17	Call	Bond Future	346.8000	0.3468	610.0400	0.6100	75.905	0	0	0
2020/10/09	R209	04/11/2021			Bond Future	12.0958	61.2596	12.0399	61.5229	(0.462)	0.0000	0.0000	0
2020/10/09	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R209	04/11/2021	12.18	Call	Bond Future	393.3300	0.3933	656.5700	0.6566	66.926	0	0	0
2020/10/09	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R210	05/11/2020			Bond Future	186.3124	186.3124	186.3911	186.3911	0.042	0.0000	0.0000	2,230
2020/10/09	R210	04/02/2021			Bond Future	188.2051	188.2051	188.2842	188.2842	0.042	0.0000	0.0000	0
2020/10/09	R210	06/05/2021			Bond Future	187.5688	187.5688	187.6478	187.6478	0.042	0.0000	0.0000	0
2020/10/09	R210	05/08/2021			Bond Future	189.6782	189.6782	189.7578	189.7578	0.042	0.0000	0.0000	0
2020/10/09	R210	04/11/2021			Bond Future	188.8967	188.8967	188.9774	188.9774	0.043	0.0000	0.0000	0
2020/10/09	R212	05/11/2020			Bond Future	170.1503	170.1503	170.2078	170.2078	0.034	0.0000	0.0000	6,889
2020/10/09	R212	04/02/2021			Bond Future	169.5819	169.5819	169.6394	169.6394	0.034	0.0000	0.0000	0
2020/10/09	R212	06/05/2021			Bond Future	171.4529	171.4529	171.5104	171.5104	0.034	0.0000	0.0000	0
2020/10/09	R212	05/08/2021			Bond Future	171.0503	171.0503	171.1081	171.1081	0.034	0.0000	0.0000	0
2020/10/09	R212	04/11/2021			Bond Future	172.8138	172.8138	172.8725	172.8725	0.034	0.0000	0.0000	0
2020/10/09	R213	05/11/2020	9.60	Put	Bond Future	3,126.5100	3.1265	2,835.7900	2.8358	(9.299)	0	0	0
2020/10/09	R213	05/11/2020	9.59	Call	Bond Future	320.1900	0.3202	374.6800	0.3747	17.018	0	0	0
2020/10/09	R213	05/11/2020			Bond Future	10.0998	81.7809	10.0365	82.1277	(0.626)	0.0000	0.0000	16,600
2020/10/09	R213	05/11/2020	9.60	Call	Bond Future	331.1000	0.3311	387.1500	0.3872	16.928	0	0	0
2020/10/09	R213	05/11/2020	9.59	Put	Bond Future	3,172.8300	3.1728	2,880.5500	2.8806	(9.212)	0	0	0
2020/10/09	R213	05/11/2020	9.61	Call	Bond Future	342.3500	0.3423	399.9900	0.4000	16.837	0	0	0
2020/10/09	R213	05/11/2020	9.61	Put	Bond Future	3,080.5800	3.0806	2,791.4500	2.7914	(9.386)	0	0	0
2020/10/09	R213	04/02/2021	9.40	Call	Bond Future	1,025.4200	1.0254	1,106.9600	1.1070	7.952	0	0	0
2020/10/09	R213	04/02/2021	9.39	Put	Bond Future	6,211.3400	6.2113	5,942.1700	5.9422	(4.334)	0	0	0
2020/10/09	R213	04/02/2021			Bond Future	10.3316	82.5915	10.2657	82.9414	(0.638)	0.0000	0.0000	0
2020/10/09	R213	04/02/2021	9.41	Call	Bond Future	1,039.2700	1.0393	1,121.6600	1.1217	7.928	0	0	0
2020/10/09	R213	04/02/2021	9.41	Put	Bond Future	6,123.7600	6.1238	5,856.2800	5.8563	(4.368)	0	0	0
2020/10/09	R213	04/02/2021	9.40	Put	Bond Future	6,167.3800	6.1674	5,899.0500	5.8990	(4.351)	0	0	0
2020/10/09	R213	04/02/2021	9.39	Call	Bond Future	1,011.8500	1.0119	1,092.5500	1.0925	7.975	0	0	0
2020/10/09	R213	06/05/2021	11.91	Put	Bond Future	1,336.6800	1.3367	1,252.9500	1.2530	(6.264)	0	0	0
2020/10/09	R213	06/05/2021			Bond Future	10.5549	79.9537	10.4864	80.3071	(0.650)	0.0000	0.0000	0
2020/10/09	R213	06/05/2021	11.90	Call	Bond Future	7,876.1100	7.8761	8,145.1900	8.1452	3.416	0	0	0
2020/10/09	R213	06/05/2021	11.90	Put	Bond Future	1,348.6800	1.3487	1,264.3900	1.2644	(6.250)	0	0	0
2020/10/09	R213	06/05/2021	11.91	Call	Bond Future	7,909.8900	7.9099	8,179.5300	8.1795	3.409	0	0	0
2020/10/09	R213	06/05/2021	11.89	Call	Bond Future	7,842.3800	7.8424	8,110.9000	8.1109	3.424	0	0	0
2020/10/09	R213	06/05/2021	11.89	Put	Bond Future	1,360.7700	1.3608	1,275.9200	1.2759	(6.235)	0	0	0
2020/10/09	R213	05/08/2021	10.85	Call	Bond Future	3,864.3900	3.8644	4,051.9100	4.0519	4.853	0	0	0
2020/10/09	R213	05/08/2021	10.84	Put	Bond Future	3,610.2700	3.6103	3,439.9200	3.4399	(4.718)	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
2020/10/09	R213	05/08/2021			Bond Future	10.7942	80.8341	10.7226	81.1913	(0.663)	0.0000	0.0000	0
2020/10/09	R213	05/08/2021	10.86	Call	Bond Future	3,890.6800	3.8907	4,078.9500	4.0789	4.839	0	0	0
2020/10/09	R213	05/08/2021	10.86	Put	Bond Future	3,564.0100	3.5640	3,395.1700	3.3952	(4.737)	0	0	0
2020/10/09	R213	05/08/2021	10.85	Put	Bond Future	3,587.2200	3.5872	3,417.6300	3.4176	(4.728)	0	0	0
2020/10/09	R213	05/08/2021	10.84	Call	Bond Future	3,837.9000	3.8379	4,024.6600	4.0247	4.866	0	0	0
2020/10/09	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R213	04/11/2021			Bond Future	11.0561	78.1205	10.9814	78.4813	(0.676)	0.0000	0.0000	0
2020/10/09	R213	04/11/2021	11.10	Call	Bond Future	210.8800	0.2109	571.6900	0.5717	171.097	0	0	0
2020/10/09	R213	04/11/2021	11.11	Call	Bond Future	258.8300	0.2588	619.6400	0.6196	139.400	0	0	0
2020/10/09	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R213	04/11/2021	11.09	Call	Bond Future	162.9000	0.1629	523.7100	0.5237	221.492	0	0	0
2020/10/09	R214	05/11/2020	10.26	Put	Bond Future	7,116.6700	7.1167	6,892.0400	6.8920	(3.156)	0	0	0
2020/10/09	R214	05/11/2020			Bond Future	11.4870	62.3340	11.4441	62.5611	(0.373)	0.0000	0.0000	17,572
2020/10/09	R214	05/11/2020	10.25	Call	Bond Future	34.9800	0.0350	37.3300	0.0373	6.718	0	0	0
2020/10/09	R214	05/11/2020	10.25	Put	Bond Future	7,178.1300	7.1781	6,953.4000	6.9534	(3.131)	0	0	0
2020/10/09	R214	05/11/2020	10.26	Call	Bond Future	36.5100	0.0365	38.9600	0.0390	6.710	0	0	0
2020/10/09	R214	05/11/2020	10.24	Call	Bond Future	33.5200	0.0335	35.7500	0.0358	6.653	0	0	0
2020/10/09	R214	05/11/2020	10.24	Put	Bond Future	7,239.7600	7.2398	7,014.9100	7.0149	(3.106)	0	0	0
2020/10/09	R214	04/02/2021	10.33	Call	Bond Future	776.4400	0.7764	811.8200	0.8118	4.557	0	0	0
2020/10/09	R214	04/02/2021			Bond Future	11.7096	62.9518	11.6650	63.1810	(0.381)	0.0000	0.0000	0
2020/10/09	R214	04/02/2021	10.31	Call	Bond Future	756.8900	0.7569	791.4900	0.7915	4.571	0	0	0
2020/10/09	R214	04/02/2021	10.31	Put	Bond Future	8,674.1700	8.6742	8,479.6100	8.4796	(2.243)	0	0	0
2020/10/09	R214	04/02/2021	10.33	Put	Bond Future	8,569.1000	8.5691	8,375.3200	8.3753	(2.261)	0	0	0
2020/10/09	R214	04/02/2021	10.32	Call	Bond Future	766.6200	0.7666	801.6100	0.8016	4.564	0	0	0
2020/10/09	R214	04/02/2021	10.32	Put	Bond Future	8,621.5500	8.6215	8,427.3800	8.4274	(2.252)	0	0	0
2020/10/09	R214	06/05/2021	12.26	Call	Bond Future	4,833.4600	4.8335	4,963.5800	4.9636	2.692	0	0	0
2020/10/09	R214	06/05/2021	12.25	Put	Bond Future	3,216.7900	3.2168	3,115.0700	3.1151	(3.162)	0	0	0
2020/10/09	R214	06/05/2021			Bond Future	11.9232	60.3542	11.8768	60.5856	(0.389)	0.0000	0.0000	0
2020/10/09	R214	06/05/2021	12.27	Call	Bond Future	4,861.7700	4.8618	4,992.3200	4.9923	2.685	0	0	0
2020/10/09	R214	06/05/2021	12.27	Put	Bond Future	3,178.4100	3.1784	3,077.5500	3.0775	(3.173)	0	0	0
2020/10/09	R214	06/05/2021	12.26	Put	Bond Future	3,197.5400	3.1975	3,096.2500	3.0963	(3.168)	0	0	0
2020/10/09	R214	06/05/2021	12.25	Call	Bond Future	4,805.2000	4.8052	4,934.8900	4.9349	2.699	0	0	0
2020/10/09	R214	05/08/2021	12.01	Call	Bond Future	3,737.1200	3.7371	3,849.9100	3.8499	3.018	0	0	0
2020/10/09	R214	05/08/2021			Bond Future	12.1497	61.0190	12.1013	61.2528	(0.398)	0.0000	0.0000	0
2020/10/09	R214	05/08/2021	12.01	Put	Bond Future	4,416.7000	4.4167	4,295.6600	4.2957	(2.741)	0	0	0
2020/10/09	R214	05/08/2021	12.03	Put	Bond Future	4,367.0800	4.3671	4,246.9400	4.2469	(2.751)	0	0	0
2020/10/09	R214	05/08/2021	12.02	Call	Bond Future	3,761.2200	3.7612	3,874.4500	3.8744	3.010	0	0	0
2020/10/09	R214	05/08/2021	12.02	Put	Bond Future	4,391.7200	4.3917	4,271.1200	4.2711	(2.746)	0	0	0
2020/10/09	R214	05/08/2021	12.03	Call	Bond Future	3,785.6000	3.7856	3,899.2900	3.8993	3.003	0	0	0
2020/10/09	R214	04/11/2021	12.47	Call	Bond Future	366.1600	0.3662	602.4100	0.6024	64.521	0	0	0
2020/10/09	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R214	04/11/2021			Bond Future	12.3912	58.3576	12.3407	58.5938	(0.407)	0.0000	0.0000	0
2020/10/09	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R214	04/11/2021	12.48	Call	Bond Future	412.3200	0.4123	648.5700	0.6486	57.298	0	0	0
2020/10/09	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R214	04/11/2021	12.46	Call	Bond Future	319.9300	0.3199	556.1800	0.5562	73.844	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
2020/10/09	R248	05/11/2020	10.03	Call	Bond Future	1.6900	0.0017	1.7500	0.0018	3.550	0	0	0
2020/10/09	R248	05/11/2020	10.02	Put	Bond Future	12,876.4900	12.8765	12,603.6000	12.6036	(2.119)	0	0	0
2020/10/09	R248	05/11/2020			Bond Future	11.7919	77.0193	11.7488	77.2923	(0.366)	0.0000	0.0000	112,444
2020/10/09	R248	05/11/2020	10.04	Call	Bond Future	1.8000	0.0018	1.8700	0.0019	3.889	0	0	0
2020/10/09	R248	05/11/2020	10.04	Put	Bond Future	12,710.1400	12.7101	12,437.2600	12.4373	(2.147)	0	0	0
2020/10/09	R248	05/11/2020	11.00	Put	Bond Future	5,503.7500	5.5038	5,246.7400	5.2467	(4.670)	0	0	0
2020/10/09	R248	05/11/2020	11.00	Call	Bond Future	190.2500	0.1902	206.1900	0.2062	8.378	0	0	950
2020/10/09	R248	05/11/2020	10.00	Put	Bond Future	13,043.4100	13.0434	12,770.5100	12.7705	(2.092)	0	0	0
2020/10/09	R248	05/11/2020	10.00	Call	Bond Future	1.3900	0.0014	1.4400	0.0014	3.597	0	0	950
2020/10/09	R248	05/11/2020	10.03	Put	Bond Future	12,793.2400	12.7932	12,520.3500	12.5204	(2.133)	0	0	0
2020/10/09	R248	05/11/2020	10.02	Call	Bond Future	1.5800	0.0016	1.6400	0.0016	3.797	0	0	0
2020/10/09	R248	04/02/2021	10.75	Call	Bond Future	887.7500	0.8878	931.4300	0.9314	4.920	0	0	2,590
2020/10/09	R248	04/02/2021	10.47	Put	Bond Future	11,328.2300	11.3282	11,083.5800	11.0836	(2.160)	0	0	0
2020/10/09	R248	04/02/2021	10.46	Call	Bond Future	585.7600	0.5858	616.1500	0.6162	5.188	0	0	0
2020/10/09	R248	04/02/2021			Bond Future	12.0320	77.7827	11.9869	78.0581	(0.375)	0.0000	0.0000	0
2020/10/09	R248	04/02/2021	10.75	Put	Bond Future	9,500.2800	9.5003	9,268.5200	9.2685	(2.440)	0	0	0
2020/10/09	R248	04/02/2021	11.50	Put	Bond Future	5,656.3200	5.6563	5,472.7000	5.4727	(3.246)	0	0	0
2020/10/09	R248	04/02/2021	11.50	Call	Bond Future	2,286.6000	2.2866	2,378.4200	2.3784	4.016	0	0	2,590
2020/10/09	R248	04/02/2021	10.47	Call	Bond Future	594.6700	0.5947	625.4600	0.6255	5.178	0	0	0
2020/10/09	R248	04/02/2021	10.46	Put	Bond Future	11,396.8400	11.3968	11,151.7900	11.1518	(2.150)	0	0	0
2020/10/09	R248	04/02/2021	10.48	Call	Bond Future	603.6700	0.6037	634.8800	0.6349	5.170	0	0	0
2020/10/09	R248	04/02/2021	10.48	Put	Bond Future	11,259.8400	11.2598	11,015.6100	11.0156	(2.169)	0	0	0
2020/10/09	R248	06/05/2021	12.36	Call	Bond Future	4,967.4700	4.9675	5,110.7500	5.1107	2.884	0	0	0
2020/10/09	R248	06/05/2021			Bond Future	12.2634	74.2109	12.2162	74.4890	(0.384)	0.0000	0.0000	0
2020/10/09	R248	06/05/2021	12.34	Call	Bond Future	4,905.7500	4.9057	5,047.9400	5.0479	2.898	0	0	0
2020/10/09	R248	06/05/2021	12.34	Put	Bond Future	4,457.7700	4.4578	4,321.9200	4.3219	(3.047)	0	0	0
2020/10/09	R248	06/05/2021	12.36	Put	Bond Future	4,403.4000	4.4034	4,268.6400	4.2686	(3.060)	0	0	0
2020/10/09	R248	06/05/2021	12.35	Call	Bond Future	4,936.5800	4.9366	5,079.3100	5.0793	2.891	0	0	0
2020/10/09	R248	06/05/2021	12.35	Put	Bond Future	4,430.5100	4.4305	4,295.2000	4.2952	(3.054)	0	0	0
2020/10/09	R248	05/08/2021	12.51	Put	Bond Future	4,646.3200	4.6463	4,508.1200	4.5081	(2.974)	0	0	0
2020/10/09	R248	05/08/2021			Bond Future	12.5101	75.0284	12.4607	75.3094	(0.395)	0.0000	0.0000	0
2020/10/09	R248	05/08/2021	12.51	Call	Bond Future	4,645.8700	4.6459	4,788.7000	4.7887	3.074	0	0	0
2020/10/09	R248	05/08/2021	12.52	Call	Bond Future	4,675.2000	4.6752	4,818.5800	4.8186	3.067	0	0	0
2020/10/09	R248	05/08/2021	12.50	Put	Bond Future	4,673.7800	4.6738	4,535.0400	4.5350	(2.968)	0	0	0
2020/10/09	R248	05/08/2021	12.52	Put	Bond Future	4,619.0100	4.6190	4,481.3600	4.4814	(2.980)	0	0	0
2020/10/09	R248	05/08/2021	12.50	Call	Bond Future	4,616.6000	4.6166	4,758.8900	4.7589	3.082	0	0	0
2020/10/09	R248	04/11/2021	12.85	Call	Bond Future	415.6300	0.4156	699.6100	0.6996	68.325	0	0	0
2020/10/09	R248	04/11/2021			Bond Future	12.7734	71.3739	12.7216	71.6579	(0.406)	0.0000	0.0000	0
2020/10/09	R248	04/11/2021	12.83	Call	Bond Future	307.4900	0.3075	591.4700	0.5915	92.354	0	0	0
2020/10/09	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/09	R248	04/11/2021	12.84	Call	Bond Future	361.6000	0.3616	645.5800	0.6456	78.534	0	0	0
2020/10/09	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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