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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2020 TO 14/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	2025	05/11/2020		Bond Future	143.9351	143.9351	144.2511	144.2511	0.219	0.0000	0.0000	3,863
2020/10/14	2025	04/02/2021		Bond Future	143.8830	143.8830	144.2007	144.2007	0.221	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	2025	06/05/2021			Bond Future	145.4720	145.4720	145.7913	145.7913	0.220	0.0000	0.0000	0
2020/10/14	2025	05/08/2021			Bond Future	145.5736	145.5736	145.8959	145.8959	0.221	0.0000	0.0000	0
2020/10/14	2025	04/11/2021			Bond Future	147.0727	147.0727	147.3988	147.3988	0.222	0.0000	0.0000	0
2020/10/14	2029	05/11/2020			Bond Future	99.9416	99.9416	100.0697	100.0697	0.128	0.0000	0.0000	3,729
2020/10/14	2029	04/02/2021			Bond Future	100.9521	100.9521	101.0805	101.0805	0.127	0.0000	0.0000	1,206
2020/10/14	2029	06/05/2021			Bond Future	100.9280	100.9280	101.0566	101.0566	0.127	0.0000	0.0000	0
2020/10/14	2029	05/08/2021			Bond Future	102.0599	102.0599	102.1894	102.1894	0.127	0.0000	0.0000	0
2020/10/14	2029	04/11/2021			Bond Future	101.9618	101.9618	102.0930	102.0930	0.129	0.0000	0.0000	0
2020/10/14	2030	05/11/2020	9.39	Put	Bond Future	1,366.6100	1.3666	1,390.1300	1.3901	1.721	0	0	0
2020/10/14	2030	05/11/2020	9.38	Call	Bond Future	940.1800	0.9402	918.6500	0.9186	(2.290)	0	0	0
2020/10/14	2030	05/11/2020	9.66	Put	Bond Future	689.4600	0.6895	703.2600	0.7033	2.002	0	0	5,500
2020/10/14	2030	05/11/2020	9.60	Put	Bond Future	811.5600	0.8116	827.3700	0.8274	1.948	0	0	3,000
2020/10/14	2030	05/11/2020	9.99	Put	Bond Future	257.9300	0.2579	262.8400	0.2628	1.904	0	0	2,500
2020/10/14	2030	05/11/2020	8.10	Put	Bond Future	8,216.9200	8.2169	8,262.2300	8.2622	0.551	0	0	0
2020/10/14	2030	05/11/2020	8.73	Call	Bond Future	77.2000	0.0772	73.8800	0.0739	(4.301)	0	0	3,000
2020/10/14	2030	05/11/2020	10.06	Put	Bond Future	205.8600	0.2059	209.6300	0.2096	1.831	0	0	1,000
2020/10/14	2030	05/11/2020			Bond Future	9.4600	93.3415	9.4679	93.2961	0.084	0.0000	0.0000	91,809
2020/10/14	2030	05/11/2020	9.99	Call	Bond Future	3,219.8700	3.2199	3,179.3400	3.1793	(1.259)	0	0	0
2020/10/14	2030	05/11/2020	8.85	Put	Bond Future	3,709.0200	3.7090	3,749.2700	3.7493	1.085	0	0	0
2020/10/14	2030	05/11/2020	8.85	Call	Bond Future	137.7900	0.1378	132.6000	0.1326	(3.767)	0	0	3,000
2020/10/14	2030	05/11/2020	9.61	Call	Bond Future	1,641.6300	1.6416	1,611.6600	1.6117	(1.826)	0	0	0
2020/10/14	2030	05/11/2020	9.61	Put	Bond Future	790.1500	0.7902	805.6200	0.8056	1.958	0	0	3,000
2020/10/14	2030	05/11/2020	8.34	Put	Bond Future	6,706.4100	6.7064	6,751.3000	6.7513	0.669	0	0	0
2020/10/14	2030	05/11/2020	8.34	Call	Bond Future	8.6600	0.0087	8.1100	0.0081	(6.351)	0	0	1,000
2020/10/14	2030	05/11/2020	9.04	Put	Bond Future	2,747.4500	2.7475	2,783.3500	2.7833	1.307	0	0	0
2020/10/14	2030	05/11/2020	9.04	Call	Bond Future	307.8600	0.3079	298.3200	0.2983	(3.099)	0	0	1,000
2020/10/14	2030	05/11/2020	9.39	Call	Bond Future	966.0100	0.9660	944.0900	0.9441	(2.269)	0	0	0
2020/10/14	2030	05/11/2020	9.38	Put	Bond Future	1,398.2300	1.3982	1,422.1400	1.4221	1.710	0	0	0
2020/10/14	2030	05/11/2020	9.66	Call	Bond Future	1,822.3800	1.8224	1,790.7400	1.7907	(1.736)	0	0	0
2020/10/14	2030	05/11/2020	9.60	Call	Bond Future	1,606.6100	1.6066	1,576.9800	1.5770	(1.844)	0	0	0
2020/10/14	2030	05/11/2020	9.49	Call	Bond Future	1,247.6300	1.2476	1,221.9600	1.2220	(2.058)	0	0	0
2020/10/14	2030	05/11/2020	8.36	Put	Bond Future	6,582.4700	6.5825	6,627.2900	6.6273	0.681	0	0	0
2020/10/14	2030	05/11/2020	9.86	Put	Bond Future	386.2700	0.3863	394.0600	0.3941	2.017	0	0	14,160
2020/10/14	2030	05/11/2020	8.10	Call	Bond Future	1.6900	0.0017	1.5600	0.0016	(7.692)	0	0	3,000
2020/10/14	2030	05/11/2020	8.73	Put	Bond Future	4,372.3100	4.3723	4,414.4300	4,4144	0.963	0	0	0
2020/10/14	2030	05/11/2020	9.23	Put	Bond Future	1,929.7100	1.9297	1,959.2300	1.9592	1.530	0	0	0
2020/10/14	2030	05/11/2020	10.06	Call	Bond Future	3,549.5000	3.5495	3,507.8300	3.5078	(1.174)	0	0	0
2020/10/14	2030	05/11/2020	10.37	Put	Bond Future	70.7600	0.0708	71.6200	0.0716	1.215	0	0	2,000
2020/10/14	2030	05/11/2020	9.40	Call	Bond Future	992.2600	0.9923	969.9700	0.9700	(2.246)	0	0	0
2020/10/14	2030	05/11/2020	9.40	Put	Bond Future	1,335.4600	1.3355	1,358.6100	1.3586	1.733	0	0	0
2020/10/14	2030	05/11/2020	9.49	Put	Bond Future	1,076.3100	1.0763	1,096.0800	1.0961	1.837	0	0	2,500
2020/10/14	2030	05/11/2020	9.65	Call	Bond Future	1,785.4900	1.7855	1,754.1800	1.7542	(1.754)	0	0	0
2020/10/14	2030	05/11/2020	9.65	Put	Bond Future	708.7700	0.7088	722.9000	0.7229	1.994	0	0	2,500
2020/10/14	2030	05/11/2020	8.36	Call	Bond Future	9.8200	0.0098	9.2000	0.0092	(6.314)	0	0	14,160
2020/10/14	2030	05/11/2020	8.86	Put	Bond Future	3,655.4800	3.6555	3,695.5300	3.6955	1.096	0	0	0
2020/10/14	2030	05/11/2020	8.86	Call	Bond Future	144.2500	0.1443	138.8600	0.1389	(3.737)	0	0	14,160

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2020/10/14	2030	05/11/2020	9.86	Call	Bond Future	2,633.5500		2.6336	2,595.9000		(1.430)	0	0	0
2020/10/14	2030	05/11/2020	9.23	Call	Bond Future	604.2500		0.6042	588.3300		(2.635)	0	0	3,000
2020/10/14	2030	05/11/2020	10.47	Call	Bond Future	5,585.3800		5.5854	5,540.3400		(0.806)	0	0	0
2020/10/14	2030	05/11/2020	10.47	Put	Bond Future	49.0900		0.0491	49.4900		0.815	0	0	3,000
2020/10/14	2030	05/11/2020	8.53	Put	Bond Future	5,544.4800		5.5445	5,588.4600		0.793	0	0	0
2020/10/14	2030	05/11/2020	8.53	Call	Bond Future	26.9000		0.0269	25.4400		(5.428)	0	0	9,414
2020/10/14	2030	05/11/2020	9.03	Put	Bond Future	2,794.7200		2.7947	2,830.9100		1.295	0	0	0
2020/10/14	2030	05/11/2020	9.03	Call	Bond Future	296.0100		0.2960	286.7600		(3.125)	0	0	9,414
2020/10/14	2030	05/11/2020	10.37	Call	Bond Future	5,078.9600		5.0790	5,034.3800		(0.878)	0	0	0
2020/10/14	2030	04/02/2021	9.20	Put	Bond Future	4,328.1300		4.3281	4,385.8900		1.335	0	0	0
2020/10/14	2030	04/02/2021	8.20	Put	Bond Future	9,045.3700		9.0454	9,099.5900		0.599	0	0	0
2020/10/14	2030	04/02/2021	9.12	Call	Bond Future	1,458.0000		1.4580	1,468.9200		0.749	0	0	1,000
2020/10/14	2030	04/02/2021	8.36	Call	Bond Future	474.0800		0.4741	482.3100		1.736	0	0	800
2020/10/14	2030	04/02/2021	9.16	Call	Bond Future	1,536.1900		1.5362	1,547.2400		0.719	0	0	0
2020/10/14	2030	04/02/2021	9.15	Put	Bond Future	4,514.9500		4.5150	4,572.6500		1.278	0	0	0
2020/10/14	2030	04/02/2021			Bond Future	9.6819		90.2583	9.6904		0.088	0.0000	0.0000	0
2020/10/14	2030	04/02/2021	8.20	Call	Bond Future	361.9000		0.3619	369.3400		2.056	0	0	1,600
2020/10/14	2030	04/02/2021	8.37	Put	Bond Future	8,115.8200		8.1158	8,170.8700		0.678	0	0	0
2020/10/14	2030	04/02/2021	8.37	Call	Bond Future	481.9200		0.4819	490.1900		1.716	0	0	1,000
2020/10/14	2030	04/02/2021	9.17	Call	Bond Future	1,556.0900		1.5561	1,567.0800		0.706	0	0	0
2020/10/14	2030	04/02/2021	9.17	Put	Bond Future	4,439.5200		4.4395	4,497.2900		1.301	0	0	0
2020/10/14	2030	04/02/2021	9.20	Call	Bond Future	1,616.9700		1.6170	1,627.9500		0.679	0	0	1,600
2020/10/14	2030	04/02/2021	9.12	Put	Bond Future	4,629.4600		4.6295	4,687.1600		1.246	0	0	0
2020/10/14	2030	04/02/2021	8.36	Put	Bond Future	8,169.3200		8.1693	8,224.3300		0.673	0	0	0
2020/10/14	2030	04/02/2021	9.16	Put	Bond Future	4,477.1300		4.4771	4,534.9600		1.292	0	0	0
2020/10/14	2030	04/02/2021	9.15	Call	Bond Future	1,516.4500		1.5165	1,527.3700		0.720	0	0	0
2020/10/14	2030	04/02/2021	8.86	Put	Bond Future	5,705.1500		5.7051	5,761.9500		0.996	0	0	0
2020/10/14	2030	04/02/2021	8.86	Call	Bond Future	1,017.1200		1.0171	1,027.1400		0.985	0	0	800
2020/10/14	2030	04/02/2021	10.20	Call	Bond Future	4,462.9500		4.4630	4,458.6000		(0.097)	0	0	0
2020/10/14	2030	04/02/2021	10.20	Put	Bond Future	1,662.0100		1.6620	1,704.4400		2.553	0	0	1,800
2020/10/14	2030	06/05/2021	10.04	Put	Bond Future	3,139.5200		3.1395	3,085.3800		(1.724)	0	0	0
2020/10/14	2030	06/05/2021	9.15	Call	Bond Future	1,744.6700		1.7447	1,659.7500		(4.867)	0	0	0
2020/10/14	2030	06/05/2021	11.69	Call	Bond Future	9,671.5300		9.6715	9,585.4600		(0.890)	0	0	0
2020/10/14	2030	06/05/2021	11.70	Put	Bond Future	761.1100		0.7611	723.7800		(4.905)	0	0	0
2020/10/14	2030	06/05/2021			Bond Future	9.9038		91.2346	9.9129		0.092	0.0000	0.0000	0
2020/10/14	2030	06/05/2021	10.74	Call	Bond Future	6,167.9500		6.1679	6,066.9500		(1.637)	0	0	0
2020/10/14	2030	06/05/2021	10.74	Put	Bond Future	1,847.4400		1.8474	1,794.9900		(2.839)	0	0	0
2020/10/14	2030	06/05/2021	7.97	Call	Bond Future	437.2100		0.4372	396.3100		(9.355)	0	0	700
2020/10/14	2030	06/05/2021	10.04	Call	Bond Future	3,862.4100		3.8624	3,759.7200		(2.659)	0	0	0
2020/10/14	2030	06/05/2021	9.15	Put	Bond Future	5,888.0400		5.8880	5,851.6700		(0.618)	0	0	0
2020/10/14	2030	06/05/2021	9.92	Call	Bond Future	3,523.3800		3.5234	3,422.4700		(2.864)	0	0	0
2020/10/14	2030	06/05/2021	11.69	Put	Bond Future	769.2000		0.7692	731.6800		(4.878)	0	0	0
2020/10/14	2030	06/05/2021	11.70	Call	Bond Future	9,709.9200		9.7099	9,624.0400		(0.884)	0	0	0
2020/10/14	2030	06/05/2021	9.22	Call	Bond Future	1,875.6200		1.8756	1,788.4500		(4.648)	0	0	0
2020/10/14	2030	06/05/2021	9.22	Put	Bond Future	5,623.8700		5.6239	5,585.2500		(0.687)	0	0	700
2020/10/14	2030	06/05/2021	7.97	Put	Bond Future	11,579.2500		11.5792	11,586.9000		0.066	0	0	0
2020/10/14	2030	06/05/2021	9.92	Put	Bond Future	3,437.0900		3.4371	3,384.7300		(1.523)	0	0	700
2020/10/14	2030	06/05/2021	11.71	Call	Bond Future	9,748.3300		9.7483	9,662.6500		(0.879)	0	0	0

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2020/10/14	2030	06/05/2021	11.71	Put	Bond Future	753.0800	0.7531	715.9500	0.7159	(4.930)	0	0	0
2020/10/14	2030	05/08/2021	12.10	Call	Bond Future	10,100.5400	10.1005	9,973.6600	9.9737	(1.256)	0	0	0
2020/10/14	2030	05/08/2021	10.42	Put	Bond Future	2,933.4700	2.9335	2,805.7300	2.8057	(4.355)	0	0	0
2020/10/14	2030	05/08/2021	10.41	Call	Bond Future	4,302.1000	4.3021	4,124.7900	4.1248	(4.121)	0	0	0
2020/10/14	2030	05/08/2021			Bond Future	10.1456	88.2311	10.1552	88.1816	0.095	0.0000	0.0000	0
2020/10/14	2030	05/08/2021	9.45	Call	Bond Future	1,934.5700	1.9346	1,779.3600	1.7794	(8.023)	0	0	600
2020/10/14	2030	05/08/2021	12.10	Put	Bond Future	744.5400	0.7445	667.1700	0.6672	(10.392)	0	0	600
2020/10/14	2030	05/08/2021	10.42	Call	Bond Future	4,331.5300	4.3315	4,154.2800	4.1543	(4.092)	0	0	0
2020/10/14	2030	05/08/2021	10.41	Put	Bond Future	2,954.4900	2.9545	2,826.6900	2.8267	(4.326)	0	0	0
2020/10/14	2030	05/08/2021	9.45	Put	Bond Future	5,612.5400	5.6125	5,506.8400	5.5068	(1.883)	0	0	0
2020/10/14	2030	05/08/2021	8.95	Put	Bond Future	7,603.7000	7.6037	7,524.3200	7.5243	(1.044)	0	0	0
2020/10/14	2030	05/08/2021	8.95	Call	Bond Future	1,158.9000	1.1589	1,030.0100	1.0300	(11.122)	0	0	600
2020/10/14	2030	05/08/2021	10.43	Call	Bond Future	4,360.7300	4.3607	4,183.5500	4.1836	(4.063)	0	0	0
2020/10/14	2030	05/08/2021	10.43	Put	Bond Future	2,912.2600	2.9123	2,784.5900	2.7846	(4.384)	0	0	0
2020/10/14	2030	04/11/2021	10.60	Call	Bond Future	988.1400	0.9881	938.4500	0.9384	(5.029)	0	0	0
2020/10/14	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2030	04/11/2021			Bond Future	10.3997	89.1180	10.4097	89.0683	0.096	0.0000	0.0000	0
2020/10/14	2030	04/11/2021	10.61	Call	Bond Future	1,037.1000	1.0371	987.4100	0.9874	(4.791)	0	0	0
2020/10/14	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2030	04/11/2021	10.59	Call	Bond Future	939.1500	0.9392	889.4600	0.8895	(5.291)	0	0	0
2020/10/14	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2032	05/11/2020	9.77	Put	Bond Future	4,447.1700	4.4472	4,432.1800	4.4322	(0.337)	0	0	0
2020/10/14	2032	05/11/2020	9.61	Put	Bond Future	5,398.2300	5.3982	5,381.6400	5.3816	(0.307)	0	0	0
2020/10/14	2032	05/11/2020	10.99	Call	Bond Future	3,276.3100	3.2763	3,309.3800	3.3094	1.009	0	0	0
2020/10/14	2032	05/11/2020	9.44	Put	Bond Future	6,458.8600	6.4589	6,442.2100	6.4422	(0.258)	0	0	0
2020/10/14	2032	05/11/2020	11.08	Call	Bond Future	3,699.8200	3.6998	3,731.4300	3.7314	0.854	0	0	0
2020/10/14	2032	05/11/2020			Bond Future	10.4795	86.2847	10.4768	86.3006	(0.026)	0.0000	0.0000	121,103
2020/10/14	2032	05/11/2020	9.76	Call	Bond Future	121.5900	0.1216	122.2300	0.1222	0.526	0	0	0
2020/10/14	2032	05/11/2020	9.76	Put	Bond Future	4,504.8600	4.5049	4,489.5400	4.4895	(0.340)	0	0	0
2020/10/14	2032	05/11/2020	10.99	Put	Bond Future	343.1500	0.3431	360.2600	0.3603	4.986	0	0	3,000
2020/10/14	2032	05/11/2020	9.77	Call	Bond Future	126.9000	0.1269	127.8700	0.1279	0.764	0	0	0
2020/10/14	2032	05/11/2020	9.11	Call	Bond Future	4.0500	0.0041	3.8800	0.0039	(4.198)	0	0	3,000
2020/10/14	2032	05/11/2020	9.61	Call	Bond Future	62.5400	0.0625	61.9100	0.0619	(1.007)	0	0	3,000
2020/10/14	2032	05/11/2020	9.44	Call	Bond Future	27.0500	0.0271	26.3600	0.0264	(2.551)	0	0	1,000
2020/10/14	2032	05/11/2020	11.08	Put	Bond Future	264.0700	0.2641	279.7200	0.2797	5.926	0	0	1,000
2020/10/14	2032	05/11/2020	9.75	Call	Bond Future	116.5100	0.1165	116.8200	0.1168	0.266	0	0	0
2020/10/14	2032	05/11/2020	9.75	Put	Bond Future	4,562.8500	4.5629	4,547.2000	4.5472	(0.343)	0	0	0
2020/10/14	2032	05/11/2020	9.11	Put	Bond Future	8,615.5200	8.6155	8,599.3900	8.5994	(0.187)	0	0	0
2020/10/14	2032	05/11/2020	8.94	Put	Bond Future	9,763.0300	9.7630	9,747.0000	9.7470	(0.164)	0	0	0
2020/10/14	2032	05/11/2020	8.94	Call	Bond Future	1.3100	0.0013	1.2400	0.0012	(5.344)	0	0	1,000
2020/10/14	2032	04/02/2021	9.29	Call	Bond Future	542.4900	0.5425	554.8900	0.5549	2.286	0	0	800
2020/10/14	2032	04/02/2021	10.82	Put	Bond Future	2,863.4300	2.8634	2,923.0900	2.9231	2.084	0	0	800
2020/10/14	2032	04/02/2021	9.63	Call	Bond Future	884.0700	0.8841	900.3300	0.9003	1.839	0	0	0
2020/10/14	2032	04/02/2021			Bond Future	10.7191	87.1357	10.7164	87.1509	(0.025)	0.0000	0.0000	0
2020/10/14	2032	04/02/2021	8.79	Put	Bond Future	12,290.0100	12.2900	12,282.2000	12.2822	(0.064)	0	0	0
2020/10/14	2032	04/02/2021	8.79	Call	Bond Future	238.2900	0.2383	245.6400	0.2456	3.084	0	0	800
2020/10/14	2032	04/02/2021	9.61	Call	Bond Future	860.3400	0.8603	876.3600	0.8764	1.862	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	2032	04/02/2021	9.61	Put	Bond Future	7,520.2900	7.5203	7,521.1500	7.5212	0.011	0	0	0
2020/10/14	2032	04/02/2021	9.29	Put	Bond Future	9,256.8200	9.2568	9,254.0600	9.2541	(0.030)	0	0	0
2020/10/14	2032	04/02/2021	10.82	Call	Bond Future	3,435.9900	3.4360	3,510.8100	3.5108	2.178	0	0	0
2020/10/14	2032	04/02/2021	9.63	Put	Bond Future	7,417.6800	7.4177	7,418.7800	7.4188	0.015	0	0	0
2020/10/14	2032	04/02/2021	9.62	Call	Bond Future	872.1400	0.8721	888.2800	0.8883	1.851	0	0	0
2020/10/14	2032	04/02/2021	9.62	Put	Bond Future	7,468.8900	7.4689	7,469.8700	7.4699	0.013	0	0	0
2020/10/14	2032	06/05/2021	12.57	Call	Bond Future	9,503.6400	9.5036	9,441.7400	9.4417	(0.651)	0	0	0
2020/10/14	2032	06/05/2021	12.12	Put	Bond Future	1,755.3800	1.7554	1,708.9600	1.7090	(2.644)	0	0	0
2020/10/14	2032	06/05/2021			Bond Future	10.9571	83.9324	10.9545	83.9466	(0.023)	0.0000	0.0000	0
2020/10/14	2032	06/05/2021	12.57	Put	Bond Future	1,219.8900	1.2199	1,143.8000	1.1438	(6.237)	0	0	736
2020/10/14	2032	06/05/2021	10.33	Put	Bond Future	5,912.1100	5.9121	5,847.4800	5.8475	(1.093)	0	0	0
2020/10/14	2032	06/05/2021	10.33	Call	Bond Future	2,348.7500	2.3488	2,298.3100	2.2983	(2.148)	0	0	736
2020/10/14	2032	06/05/2021	12.11	Call	Bond Future	7,809.5600	7.8096	7,780.6100	7.7806	(0.371)	0	0	0
2020/10/14	2032	06/05/2021	12.11	Put	Bond Future	1,766.8100	1.7668	1,723.6700	1.7237	(2.442)	0	0	0
2020/10/14	2032	06/05/2021	12.12	Call	Bond Future	7,847.8300	7.8478	7,815.6000	7.8156	(0.411)	0	0	0
2020/10/14	2032	06/05/2021	12.10	Call	Bond Future	7,771.5200	7.7715	7,745.6800	7.7457	(0.332)	0	0	0
2020/10/14	2032	06/05/2021	12.10	Put	Bond Future	1,778.5300	1.7785	1,738.5000	1.7385	(2.251)	0	0	0
2020/10/14	2032	05/08/2021	11.37	Put	Bond Future	3,585.0700	3.5851	3,472.8300	3.4728	(3.131)	0	0	0
2020/10/14	2032	05/08/2021			Bond Future	11.2086	84.8543	11.2060	84.8682	(0.023)	0.0000	0.0000	0
2020/10/14	2032	05/08/2021	11.36	Call	Bond Future	4,411.9800	4.4120	4,313.8300	4.3138	(2.225)	0	0	0
2020/10/14	2032	05/08/2021	11.36	Put	Bond Future	3,608.5100	3.6085	3,496.4700	3.4965	(3.105)	0	0	0
2020/10/14	2032	05/08/2021	11.37	Call	Bond Future	4,441.2300	4.4412	4,342.8800	4.3429	(2.214)	0	0	0
2020/10/14	2032	05/08/2021	11.35	Call	Bond Future	4,383.1200	4.3831	4,284.5600	4.2846	(2.249)	0	0	0
2020/10/14	2032	05/08/2021	11.35	Put	Bond Future	3,632.3900	3.6324	3,519.9400	3.5199	(3.096)	0	0	0
2020/10/14	2032	04/11/2021	11.69	Call	Bond Future	1,065.9500	1.0659	1,080.3100	1.0803	1.347	0	0	0
2020/10/14	2032	04/11/2021			Bond Future	11.4817	81.5640	11.4789	81.5784	(0.024)	0.0000	0.0000	0
2020/10/14	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2032	04/11/2021	11.70	Call	Bond Future	1,116.6400	1.1166	1,131.0000	1.1310	1.286	0	0	0
2020/10/14	2032	04/11/2021	11.71	Call	Bond Future	1,167.2900	1.1673	1,181.6500	1.1817	1.230	0	0	0
2020/10/14	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2033	05/11/2020			Bond Future	93.6149	93.6149	93.9864	93.9864	0.397	0.0000	0.0000	10,329
2020/10/14	2033	04/02/2021			Bond Future	94.5614	94.5614	94.9358	94.9358	0.396	0.0000	0.0000	0
2020/10/14	2033	06/05/2021			Bond Future	94.3906	94.3906	94.7679	94.7679	0.400	0.0000	0.0000	0
2020/10/14	2033	05/08/2021			Bond Future	95.4491	95.4491	95.8302	95.8302	0.399	0.0000	0.0000	0
2020/10/14	2033	04/11/2021			Bond Future	95.2088	95.2088	95.5941	95.5941	0.405	0.0000	0.0000	0
2020/10/14	2037	05/11/2020	10.18	Call	Bond Future	8.8000	0.0088	8.2900	0.0083	(5.795)	0	0	0
2020/10/14	2037	05/11/2020	10.17	Put	Bond Future	8,961.9700	8.9620	8,943.6000	8.9436	(0.205)	0	0	0
2020/10/14	2037	05/11/2020			Bond Future	11.5418	80.2401	11.5389	80.2580	(0.026)	0.0000	0.0000	139,273
2020/10/14	2037	05/11/2020	10.19	Call	Bond Future	9.3100	0.0093	8.7800	0.0088	(5.693)	0	0	0
2020/10/14	2037	05/11/2020	10.19	Put	Bond Future	8,821.4500	8.8214	8,803.0300	8.8030	(0.209)	0	0	0
2020/10/14	2037	05/11/2020	10.17	Call	Bond Future	8.3200	0.0083	7.8400	0.0078	(5.769)	0	0	0
2020/10/14	2037	05/11/2020	10.18	Put	Bond Future	8,891.6500	8.8916	8,873.2500	8.8733	(0.207)	0	0	0
2020/10/14	2037	04/02/2021	13.73	Call	Bond Future	10,699.5500	10.6995	10,725.0300	10.7250	0.238	0	0	0
2020/10/14	2037	04/02/2021	10.85	Call	Bond Future	1,324.1400	1.3241	1,350.1000	1.3501	1.961	0	0	0
2020/10/14	2037	04/02/2021	10.35	Call	Bond Future	704.1000	0.7041	710.5500	0.7106	0.916	0	0	0

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2020/10/14	2037	04/02/2021	10.28	Put	Bond Future	10,243.6100	10.2436	10,232.3600	10.2324	(0.110)	0	0	0
2020/10/14	2037	04/02/2021	10.27	Call	Bond Future	630.0800	0.6301	636.0900	0.6361	0.954	0	0	0
2020/10/14	2037	04/02/2021			Bond Future	11.7899	76.7774	11.7869	76.7947	(0.025)	0.0000	0.0000	0
2020/10/14	2037	04/02/2021	11.97	Put	Bond Future	3,023.8000	3.0238	3,088.9600	3.0890	2.155	0	0	0
2020/10/14	2037	04/02/2021	11.97	Call	Bond Future	4,059.2800	4.0593	4,141.7500	4.1418	2.032	0	0	300
2020/10/14	2037	04/02/2021	9.65	Put	Bond Future	14,397.0000	14.3970	14,382.7600	14.3828	(0.099)	0	0	0
2020/10/14	2037	04/02/2021	9.65	Call	Bond Future	240.5700	0.2406	243.6400	0.2436	1.276	0	0	72
2020/10/14	2037	04/02/2021	11.90	Call	Bond Future	3,841.1000	3.8411	3,921.4600	3.9215	2.092	0	0	0
2020/10/14	2037	04/02/2021	13.73	Put	Bond Future	601.0300	0.6010	609.2000	0.6092	1.359	0	0	300
2020/10/14	2037	04/02/2021	10.85	Put	Bond Future	7,098.6300	7.0986	7,107.2800	7.1073	0.122	0	0	72
2020/10/14	2037	04/02/2021	10.35	Put	Bond Future	9,824.0900	9.8241	9,813.2300	9.8132	(0.111)	0	0	72
2020/10/14	2037	04/02/2021	10.28	Call	Bond Future	638.9900	0.6390	645.0500	0.6450	0.948	0	0	0
2020/10/14	2037	04/02/2021	10.27	Put	Bond Future	10,304.2700	10.3043	10,292.9700	10.2930	(0.110)	0	0	0
2020/10/14	2037	04/02/2021	11.90	Put	Bond Future	3,205.4800	3.2055	3,268.5300	3.2685	1.967	0	0	240
2020/10/14	2037	04/02/2021	10.48	Put	Bond Future	9,069.0300	9.0690	9,058.9300	9.0589	(0.111)	0	0	0
2020/10/14	2037	04/02/2021	10.48	Call	Bond Future	838.2800	0.8383	845.4900	0.8455	0.860	0	0	240
2020/10/14	2037	04/02/2021	10.29	Call	Bond Future	648.0000	0.6480	654.1100	0.6541	0.943	0	0	0
2020/10/14	2037	04/02/2021	10.29	Put	Bond Future	10,183.1400	10.1831	10,171.9400	10.1719	(0.110)	0	0	0
2020/10/14	2037	06/05/2021	12.42	Call	Bond Future	5,546.4500	5.5464	5,530.3600	5.5304	(0.290)	0	0	0
2020/10/14	2037	06/05/2021			Bond Future	12.0372	77.6083	12.0343	77.6247	(0.024)	0.0000	0.0000	0
2020/10/14	2037	06/05/2021	12.42	Put	Bond Future	3,438.5100	3.4385	3,406.0400	3.4060	(0.944)	0	0	0
2020/10/14	2037	06/05/2021	12.43	Call	Bond Future	5,578.1900	5.5782	5,563.2700	5.5633	(0.267)	0	0	0
2020/10/14	2037	06/05/2021	12.44	Put	Bond Future	3,394.6700	3.3947	3,364.3200	3.3643	(0.894)	0	0	0
2020/10/14	2037	06/05/2021	12.43	Put	Bond Future	3,416.4200	3.4164	3,385.1200	3.3851	(0.916)	0	0	0
2020/10/14	2037	06/05/2021	12.44	Call	Bond Future	5,610.2200	5.6102	5,596.2500	5.5963	(0.249)	0	0	0
2020/10/14	2037	05/08/2021	12.26	Put	Bond Future	4,560.1600	4.5602	4,435.9200	4.4359	(2.724)	0	0	0
2020/10/14	2037	05/08/2021	12.27	Call	Bond Future	4,348.0100	4.3480	4,239.7900	4.2398	(2.489)	0	0	0
2020/10/14	2037	05/08/2021	12.28	Call	Bond Future	4,376.0200	4.3760	4,267.8600	4.2679	(2.472)	0	0	0
2020/10/14	2037	05/08/2021			Bond Future	12.3040	74.2051	12.3010	74.2213	(0.024)	0.0000	0.0000	0
2020/10/14	2037	05/08/2021	12.26	Call	Bond Future	4,320.0700	4.3201	4,212.0500	4.2120	(2.500)	0	0	0
2020/10/14	2037	05/08/2021	12.28	Put	Bond Future	4,506.8800	4.5069	4,382.5000	4.3825	(2.760)	0	0	0
2020/10/14	2037	05/08/2021	12.27	Put	Bond Future	4,533.4500	4.5335	4,409.0100	4.4090	(2.745)	0	0	0
2020/10/14	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2037	04/11/2021			Bond Future	12.5760	74.9505	12.5729	74.9672	(0.025)	0.0000	0.0000	0
2020/10/14	2037	04/11/2021	12.82	Call	Bond Future	1,266.6700	1.2667	1,283.3500	1.2834	1.317	0	0	0
2020/10/14	2037	04/11/2021	12.83	Call	Bond Future	1,317.8600	1.3179	1,334.5400	1.3345	1.266	0	0	0
2020/10/14	2037	04/11/2021	12.81	Call	Bond Future	1,215.4300	1.2154	1,232.1100	1.2321	1.372	0	0	0
2020/10/14	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2038	05/11/2020			Bond Future	105.6399	105.6399	106.0618	106.0618	0.399	0.0000	0.0000	9,452
2020/10/14	2038	04/02/2021			Bond Future	105.0121	105.0121	105.4373	105.4373	0.405	0.0000	0.0000	1,685
2020/10/14	2038	06/05/2021			Bond Future	106.1720	106.1720	106.6005	106.6005	0.404	0.0000	0.0000	0
2020/10/14	2038	05/08/2021			Bond Future	105.6419	105.6419	106.0748	106.0748	0.410	0.0000	0.0000	0
2020/10/14	2038	04/11/2021			Bond Future	106.7295	106.7295	107.1672	107.1672	0.410	0.0000	0.0000	0
2020/10/14	2040	05/11/2020	10.30	Call	Bond Future	6.9100	0.0069	5.8500	0.0059	(15.340)	0	0	0
2020/10/14	2040	05/11/2020	11.00	Put	Bond Future	4,734.9100	4.7349	4,796.6800	4.7967	1.305	0	0	0

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2020/10/14	2040	05/11/2020	10.23	Call	Bond Future	4.5500	0.0046	3.8100	0.0038	(16.264)	0	0	2,000
2020/10/14	2040	05/11/2020	11.70	Put	Bond Future	1,497.8100	1.4978	1,521.4600	1.5215	1.579	0	0	2,000
2020/10/14	2040	05/11/2020	9.50	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	2,000
2020/10/14	2040	05/11/2020	10.00	Call	Bond Future	1.0200	0.0010	0.8200	0.0008	(19.608)	0	0	2,380
2020/10/14	2040	05/11/2020			Bond Future	11.6861	82.0673	11.6984	81.9898	0.105	0.0000	0.0000	72,831
2020/10/14	2040	05/11/2020	10.30	Put	Bond Future	9,615.7000	9.6157	9,692.0700	9.6921	0.794	0	0	0
2020/10/14	2040	05/11/2020	9.73	Put	Bond Future	14,106.4300	14.1064	14,183.8300	14.1838	0.549	0	0	0
2020/10/14	2040	05/11/2020	9.73	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	2,000
2020/10/14	2040	05/11/2020	10.23	Put	Bond Future	10,147.1600	10.1472	10,223.8500	10.2238	0.756	0	0	0
2020/10/14	2040	05/11/2020	10.31	Call	Bond Future	7.3300	0.0073	6.2200	0.0062	(15.143)	0	0	0
2020/10/14	2040	05/11/2020	10.32	Put	Bond Future	9,464.9600	9.4650	9,541.2200	9.5412	0.806	0	0	0
2020/10/14	2040	05/11/2020	11.00	Call	Bond Future	198.1700	0.1982	182.5100	0.1825	(7.902)	0	0	2,380
2020/10/14	2040	05/11/2020	11.70	Call	Bond Future	1,585.3400	1.5853	1,531.5600	1.5316	(3.392)	0	0	0
2020/10/14	2040	05/11/2020	9.50	Put	Bond Future	16,022.2800	16.0223	16,099.7000	16.0997	0.483	0	0	0
2020/10/14	2040	05/11/2020	10.00	Put	Bond Future	11,933.5600	11.9336	12,010.7900	12.0108	0.647	0	0	0
2020/10/14	2040	05/11/2020	10.31	Put	Bond Future	9,540.2700	9.5403	9,616.5900	9.6166	0.800	0	0	0
2020/10/14	2040	05/11/2020	10.32	Call	Bond Future	7.7700	0.0078	6.6000	0.0066	(15.058)	0	0	0
2020/10/14	2040	05/11/2020	11.50	Call	Bond Future	1,005.8400	1.0058	962.8000	0.9628	(4.279)	0	0	0
2020/10/14	2040	05/11/2020	11.50	Put	Bond Future	2,196.6900	2.1967	2,231.0800	2.2311	1.566	0	0	2,000
2020/10/14	2040	04/02/2021	9.49	Call	Bond Future	127.7700	0.1278	124.5200	0.1245	(2.544)	0	0	500
2020/10/14	2040	04/02/2021	9.57	Put	Bond Future	17,050.3700	17.0504	17,125.6400	17.1256	0.441	0	0	0
2020/10/14	2040	04/02/2021	10.07	Put	Bond Future	13,231.4400	13.2314	13,302.5400	13.3025	0.537	0	0	0
2020/10/14	2040	04/02/2021	10.42	Put	Bond Future	10,827.3200	10.8273	10,894.0500	10.8940	0.616	0	0	0
2020/10/14	2040	04/02/2021			Bond Future	11.9316	78.3723	11.9446	78.2933	0.108	0.0000	0.0000	0
2020/10/14	2040	04/02/2021	10.07	Call	Bond Future	363.7000	0.3637	355.8100	0.3558	(2.169)	0	0	800
2020/10/14	2040	04/02/2021	11.74	Call	Bond Future	3,052.9200	3.0529	3,092.1500	3.0921	1.285	0	0	0
2020/10/14	2040	04/02/2021	11.74	Put	Bond Future	4,238.1500	4.2381	4,356.3700	4.3564	2.789	0	0	800
2020/10/14	2040	04/02/2021	10.41	Call	Bond Future	616.6500	0.6166	604.5400	0.6045	(1.964)	0	0	0
2020/10/14	2040	04/02/2021	10.41	Put	Bond Future	10,892.6800	10.8927	10,959.5600	10.9596	0.614	0	0	0
2020/10/14	2040	04/02/2021	9.49	Put	Bond Future	17,699.9100	17.6999	17,775.6500	17.7757	0.428	0	0	0
2020/10/14	2040	04/02/2021	9.57	Call	Bond Future	149.3200	0.1493	145.6000	0.1456	(2.491)	0	0	800
2020/10/14	2040	04/02/2021	10.42	Call	Bond Future	625.7500	0.6258	613.4900	0.6135	(1.959)	0	0	0
2020/10/14	2040	04/02/2021	10.24	Put	Bond Future	12,034.2700	12.0343	12,103.4100	12.1034	0.575	0	0	0
2020/10/14	2040	04/02/2021	10.24	Call	Bond Future	477.1200	0.4771	467.2700	0.4673	(2.064)	0	0	500
2020/10/14	2040	04/02/2021	11.57	Call	Bond Future	2,571.8400	2.5718	2,616.1700	2.6162	1.724	0	0	0
2020/10/14	2040	04/02/2021	11.57	Put	Bond Future	4,833.1800	4.8332	4,956.5000	4.9565	2.552	0	0	500
2020/10/14	2040	04/02/2021	10.40	Call	Bond Future	607.6600	0.6077	595.6900	0.5957	(1.970)	0	0	0
2020/10/14	2040	04/02/2021	10.40	Put	Bond Future	10,958.2500	10.9583	11,025.2700	11.0253	0.612	0	0	0
2020/10/14	2040	06/05/2021	12.44	Put	Bond Future	3,852.3300	3.8523	3,876.4000	3.8764	0.625	0	0	0
2020/10/14	2040	06/05/2021			Bond Future	12.1762	79.2206	12.1899	79.1396	0.113	0.0000	0.0000	0
2020/10/14	2040	06/05/2021	12.43	Call	Bond Future	5,354.0300	5.3540	5,297.2500	5.2973	(1.061)	0	0	0
2020/10/14	2040	06/05/2021	12.43	Put	Bond Future	3,877.0800	3.8771	3,901.3000	3.9013	0.625	0	0	0
2020/10/14	2040	06/05/2021	12.44	Call	Bond Future	5,386.5200	5.3865	5,329.5900	5.3296	(1.057)	0	0	0
2020/10/14	2040	06/05/2021	12.42	Call	Bond Future	5,321.8500	5.3218	5,264.7600	5.2648	(1.073)	0	0	0
2020/10/14	2040	06/05/2021	12.42	Put	Bond Future	3,902.2000	3.9022	3,926.1100	3.9261	0.613	0	0	0
2020/10/14	2040	05/08/2021	12.47	Call	Bond Future	4,651.0200	4.6510	4,514.1100	4.5141	(2.944)	0	0	0
2020/10/14	2040	05/08/2021	11.05	Put	Bond Future	10,175.2600	10.1753	10,108.7200	10.1087	(0.654)	0	0	0
2020/10/14	2040	05/08/2021			Bond Future	12.4401	75.5847	12.4545	75.5025	0.116	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	2040	05/08/2021	14.80	Call	Bond Future	12,663.2800	12.6633	12,501.9900	12.5020	(1.274)	0	0	0
2020/10/14	2040	05/08/2021	14.80	Put	Bond Future	954.0100	0.9540	874.8900	0.8749	(8.293)	0	0	900
2020/10/14	2040	05/08/2021	12.47	Put	Bond Future	4,480.3900	4.4804	4,425.6500	4.4256	(1.222)	0	0	0
2020/10/14	2040	05/08/2021	11.55	Put	Bond Future	7,692.6700	7.6927	7,611.1100	7.6111	(1.060)	0	0	0
2020/10/14	2040	05/08/2021	11.55	Call	Bond Future	2,318.4400	2.3184	2,154.7100	2.1547	(7.062)	0	0	900
2020/10/14	2040	05/08/2021	11.05	Call	Bond Future	1,505.0100	1.5050	1,356.3000	1.3563	(9.881)	0	0	900
2020/10/14	2040	05/08/2021	12.48	Call	Bond Future	4,681.0900	4.6811	4,543.7700	4.5438	(2.934)	0	0	0
2020/10/14	2040	05/08/2021	12.49	Put	Bond Future	4,427.0100	4.4270	4,371.2000	4.3712	(1.261)	0	0	0
2020/10/14	2040	05/08/2021	12.48	Put	Bond Future	4,453.6300	4.4536	4,398.4800	4.3985	(1.238)	0	0	0
2020/10/14	2040	05/08/2021	12.49	Call	Bond Future	4,711.2300	4.7112	4,573.2500	4.5732	(2.929)	0	0	0
2020/10/14	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2040	04/11/2021	12.90	Call	Bond Future	1,043.9600	1.0440	961.2000	0.9612	(7.928)	0	0	0
2020/10/14	2040	04/11/2021			Bond Future	12.7085	76.3440	12.7235	76.2612	0.118	0.0000	0.0000	0
2020/10/14	2040	04/11/2021	12.91	Call	Bond Future	1,097.8000	1.0978	1,015.0400	1.0150	(7.539)	0	0	0
2020/10/14	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2040	04/11/2021	12.89	Call	Bond Future	990.0500	0.9900	907.2900	0.9073	(8.359)	0	0	0
2020/10/14	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2044	05/11/2020	10.36	Call	Bond Future	6.2500	0.0063	5.8800	0.0059	(5.920)	0	0	0
2020/10/14	2044	05/11/2020	11.06	Put	Bond Future	4,805.9800	4.8060	4,822.3700	4.8224	0.341	0	0	525
2020/10/14	2044	05/11/2020	11.43	Call	Bond Future	656.3500	0.6564	681.2200	0.6812	3.789	0	0	0
2020/10/14	2044	05/11/2020	9.72	Put	Bond Future	14,916.6300	14.9166	14,931.4500	14.9314	0.099	0	0	0
2020/10/14	2044	05/11/2020	9.97	Call	Bond Future	0.4600	0.0005	0.4200	0.0004	(8.696)	0	0	300
2020/10/14	2044	05/11/2020	9.29	Put	Bond Future	18,688.7700	18.6888	18,703.5900	18.7036	0.079	0	0	0
2020/10/14	2044	05/11/2020	9.96	Put	Bond Future	12,917.2200	12.9172	12,932.0000	12.9320	0.114	0	0	0
2020/10/14	2044	05/11/2020			Bond Future	11.7593	78.6048	11.7617	78.5900	0.020	0.0000	0.0000	47,251
2020/10/14	2044	05/11/2020	10.34	Call	Bond Future	5.5400	0.0055	5.2100	0.0052	(5.957)	0	0	0
2020/10/14	2044	05/11/2020	10.34	Put	Bond Future	9,900.9800	9.9010	9,915.4700	9.9155	0.146	0	0	0
2020/10/14	2044	05/11/2020	9.72	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	1,815
2020/10/14	2044	05/11/2020	9.97	Put	Bond Future	12,835.5000	12.8355	12,850.2800	12.8503	0.115	0	0	0
2020/10/14	2044	05/11/2020	9.96	Call	Bond Future	0.4300	0.0004	0.3900	0.0004	(9.302)	0	0	0
2020/10/14	2044	05/11/2020	11.38	Call	Bond Future	564.3100	0.5643	586.7300	0.5867	3.973	0	0	0
2020/10/14	2044	05/11/2020	11.38	Put	Bond Future	3,012.3600	3.0124	3,049.6000	3.0496	1.236	0	0	300
2020/10/14	2044	05/11/2020	10.36	Put	Bond Future	9,747.4100	9.7474	9,761.8600	9.7619	0.148	0	0	0
2020/10/14	2044	05/11/2020	11.06	Call	Bond Future	186.1800	0.1862	187.7500	0.1877	0.843	0	0	0
2020/10/14	2044	05/11/2020	10.04	Put	Bond Future	12,267.0000	12.2670	12,281.7600	12.2818	0.120	0	0	0
2020/10/14	2044	05/11/2020	11.17	Put	Bond Future	4,141.2700	4.1413	4,165.0400	4.1650	0.574	0	0	1,815
2020/10/14	2044	05/11/2020	11.43	Put	Bond Future	2,774.0600	2.7741	2,813.7500	2.8138	1.431	0	0	1,815
2020/10/14	2044	05/11/2020	8.87	Put	Bond Future	22,624.3900	22.6244	22,639.2100	22.6392	0.066	0	0	0
2020/10/14	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/14	2044	05/11/2020	10.35	Call	Bond Future	5.8900	0.0059	5.5300	0.0055	(6.112)	0	0	0
2020/10/14	2044	05/11/2020	10.35	Put	Bond Future	9,824.1300	9.8241	9,838.5900	9.8386	0.147	0	0	0
2020/10/14	2044	05/11/2020	10.04	Call	Bond Future	0.7600	0.0008	0.7000	0.0007	(7.895)	0	0	525
2020/10/14	2044	05/11/2020	9.34	Put	Bond Future	18,237.1700	18.2372	18,251.9900	18.2520	0.081	0	0	0
2020/10/14	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/14	2044	05/11/2020	11.17	Call	Bond Future	279.4200	0.2794	288.3700	0.2884	3.203	0	0	0
2020/10/14	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/14	2044	05/11/2020	10.02	Put	Bond Future	12,428.8000	12.4288	12,443.5700	12.4436	0.119	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	2044	05/11/2020	10.02	Call	Bond Future	0.6600	0.0007	0.6100	0.0006	(7.576)	0	0	1,815
2020/10/14	2044	04/02/2021	10.04	Put	Bond Future	14,019.9400	14.0199	14,042.5800	14.0426	0.161	0	0	0
2020/10/14	2044	04/02/2021	10.37	Call	Bond Future	520.1500	0.5202	529.3500	0.5294	1.769	0	0	0
2020/10/14	2044	04/02/2021	10.35	Put	Bond Future	11,778.4200	11.7784	11,803.3100	11.8033	0.211	0	0	0
2020/10/14	2044	04/02/2021			Bond Future	11.9982	75.0009	12.0008	74.9851	0.022	0.0000	0.0000	0
2020/10/14	2044	04/02/2021	10.37	Put	Bond Future	11,640.5500	11.6406	11,665.5800	11.6656	0.215	0	0	0
2020/10/14	2044	04/02/2021	10.35	Call	Bond Future	504.3100	0.5043	513.3700	0.5134	1.797	0	0	0
2020/10/14	2044	04/02/2021	10.04	Call	Bond Future	303.6000	0.3036	310.4100	0.3104	2.243	0	0	0
2020/10/14	2044	04/02/2021	10.84	Call	Bond Future	1,013.4900	1.0135	1,025.8600	1.0259	1.221	0	0	0
2020/10/14	2044	04/02/2021	10.36	Put	Bond Future	11,709.3800	11.7094	11,734.3500	11.7343	0.213	0	0	0
2020/10/14	2044	04/02/2021	10.84	Put	Bond Future	8,649.5700	8.6496	8,677.7700	8.6778	0.326	0	0	265
2020/10/14	2044	04/02/2021	10.29	Call	Bond Future	459.0400	0.4590	467.6700	0.4677	1.880	0	0	0
2020/10/14	2044	04/02/2021	10.29	Put	Bond Future	12,197.0500	12.1970	12,221.5100	12.2215	0.201	0	0	265
2020/10/14	2044	04/02/2021	9.66	Put	Bond Future	17,020.7500	17.0208	17,040.9500	17.0410	0.119	0	0	0
2020/10/14	2044	04/02/2021	9.66	Call	Bond Future	150.9200	0.1509	155.2900	0.1553	2.896	0	0	265
2020/10/14	2044	04/02/2021	10.36	Call	Bond Future	512.1800	0.5122	521.3200	0.5213	1.785	0	0	0
2020/10/14	2044	06/05/2021	12.50	Put	Bond Future	3,846.1900	3.8462	3,859.9800	3.8600	0.359	0	0	3,100
2020/10/14	2044	06/05/2021	12.43	Put	Bond Future	4,021.9100	4.0219	4,034.9100	4.0349	0.323	0	0	0
2020/10/14	2044	06/05/2021	12.44	Call	Bond Future	5,176.3200	5.1763	5,172.2100	5.1722	(0.079)	0	0	0
2020/10/14	2044	06/05/2021			Bond Future	12.2359	75.8127	12.2388	75.7956	0.024	0.0000	0.0000	0
2020/10/14	2044	06/05/2021	12.45	Call	Bond Future	5,207.9300	5.2079	5,203.9900	5.2040	(0.076)	0	0	0
2020/10/14	2044	06/05/2021	12.45	Put	Bond Future	3,971.0400	3.9710	3,984.1700	3.9842	0.331	0	0	0
2020/10/14	2044	06/05/2021	12.50	Call	Bond Future	5,366.7800	5.3668	5,363.5000	5.3635	(0.061)	0	0	0
2020/10/14	2044	06/05/2021	12.43	Call	Bond Future	5,144.7800	5.1448	5,140.7100	5.1407	(0.079)	0	0	0
2020/10/14	2044	06/05/2021	12.44	Put	Bond Future	3,996.4000	3.9964	4,009.3600	4.0094	0.324	0	0	0
2020/10/14	2044	06/05/2021	11.35	Put	Bond Future	7,796.3300	7.7963	7,772.7000	7.7727	(0.303)	0	0	0
2020/10/14	2044	06/05/2021	11.35	Call	Bond Future	2,265.0600	2.2651	2,224.3600	2.2244	(1.797)	0	0	3,100
2020/10/14	2044	06/05/2021	11.90	Call	Bond Future	3,577.0300	3.5770	3,579.5200	3.5795	0.070	0	0	0
2020/10/14	2044	06/05/2021	11.90	Put	Bond Future	5,593.7700	5.5938	5,613.3300	5.6133	0.350	0	0	3,100
2020/10/14	2044	05/08/2021	12.60	Put	Bond Future	4,263.6300	4.2636	4,199.5600	4.1996	(1.503)	0	0	0
2020/10/14	2044	05/08/2021	12.61	Put	Bond Future	4,237.8100	4.2378	4,173.7600	4.1738	(1.511)	0	0	0
2020/10/14	2044	05/08/2021			Bond Future	12.4924	72.2646	12.4955	72.2470	0.025	0.0000	0.0000	0
2020/10/14	2044	05/08/2021	12.60	Call	Bond Future	4,867.7500	4.8677	4,786.1500	4.7862	(1.676)	0	0	0
2020/10/14	2044	05/08/2021	12.61	Call	Bond Future	4,897.6200	4.8976	4,816.0400	4.8160	(1.666)	0	0	0
2020/10/14	2044	05/08/2021	12.59	Call	Bond Future	4,837.9300	4.8379	4,756.3300	4.7563	(1.687)	0	0	0
2020/10/14	2044	05/08/2021	12.59	Put	Bond Future	4,289.5800	4.2896	4,225.5100	4.2255	(1.494)	0	0	0
2020/10/14	2044	04/11/2021	12.91	Call	Bond Future	847.8800	0.8479	830.4200	0.8304	(2.059)	0	0	0
2020/10/14	2044	04/11/2021			Bond Future	12.7530	72.9904	12.7562	72.9730	0.025	0.0000	0.0000	0
2020/10/14	2044	04/11/2021	12.89	Call	Bond Future	740.8500	0.7408	723.3900	0.7234	(2.357)	0	0	0
2020/10/14	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2044	04/11/2021	12.90	Call	Bond Future	794.4000	0.7944	776.9400	0.7769	(2.198)	0	0	0
2020/10/14	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	2046	05/11/2020			Bond Future	93.6272	93.6272	93.7518	93.7518	0.133	0.0000	0.0000	12,336
2020/10/14	2046	04/02/2021			Bond Future	94.5740	94.5740	94.6988	94.6988	0.132	0.0000	0.0000	3,975
2020/10/14	2046	06/05/2021			Bond Future	93.8291	93.8291	93.9540	93.9540	0.133	0.0000	0.0000	0
2020/10/14	2046	05/08/2021			Bond Future	94.8815	94.8815	95.0074	95.0074	0.133	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	2046	04/11/2021			Bond Future	94.0526	94.0526	94.1802	94.1802	0.136	0.0000	0.0000	0
2020/10/14	2050	05/11/2020			Bond Future	96.3844	96.3844	96.5118	96.5118	0.132	0.0000	0.0000	11,373
2020/10/14	2050	04/02/2021			Bond Future	95.4699	95.4699	95.5979	95.5979	0.134	0.0000	0.0000	2,590
2020/10/14	2050	06/05/2021			Bond Future	96.5245	96.5245	96.6526	96.6526	0.133	0.0000	0.0000	0
2020/10/14	2050	05/08/2021			Bond Future	95.6804	95.6804	95.8093	95.8093	0.135	0.0000	0.0000	0
2020/10/14	2050	04/11/2021			Bond Future	96.6653	96.6653	96.7960	96.7960	0.135	0.0000	0.0000	0
2020/10/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	AL37	05/11/2020			Index Future	760.7720	760.7720	761.1840	761.1840	0.054	0.0000	0.0000	0
2020/10/14	AL37	04/02/2021			Index Future	768.2700	768.2700	768.6840	768.6840	0.054	0.0000	0.0000	0
2020/10/14	AL37	06/05/2021			Index Future	776.5580	776.5580	776.9720	776.9720	0.053	0.0000	0.0000	0
2020/10/14	AL37	05/08/2021			Index Future	784.9880	784.9880	785.4050	785.4050	0.053	0.0000	0.0000	0
2020/10/14	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/14	AL7T	05/11/2020			Index Future	814.5640	814.5640	814.2570	814.2570	(0.038)	0.0000	0.0000	0
2020/10/14	AL7T	04/02/2021			Index Future	822.5930	822.5930	822.2800	822.2800	(0.038)	0.0000	0.0000	0
2020/10/14	AL7T	06/05/2021			Index Future	831.4660	831.4660	831.1460	831.1460	(0.038)	0.0000	0.0000	0
2020/10/14	AL7T	05/08/2021			Index Future	840.4920	840.4920	840.1670	840.1670	(0.039)	0.0000	0.0000	0
2020/10/14	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/14	ALBI	05/11/2020			Index Future	714.1410	714.1410	714.1100	714.1100	(0.004)	0.0000	0.0000	226
2020/10/14	ALBI	04/02/2021			Index Future	721.1800	721.1800	721.1470	721.1470	(0.005)	0.0000	0.0000	0
2020/10/14	ALBI	06/05/2021			Index Future	728.9590	728.9590	728.9230	728.9230	(0.005)	0.0000	0.0000	0
2020/10/14	ALBI	05/08/2021			Index Future	736.8720	736.8720	736.8340	736.8340	(0.005)	0.0000	0.0000	0
2020/10/14	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	ES33	05/11/2020			Bond Future	12.0831	71.6109	12.0636	71.7088	(0.161)	0.0000	0.0000	350
2020/10/14	ES33	04/02/2021			Bond Future	12.3751	72.3172	12.3549	72.4154	(0.163)	0.0000	0.0000	0
2020/10/14	ES33	06/05/2021			Bond Future	12.6622	69.3238	12.6413	69.4220	(0.165)	0.0000	0.0000	0
2020/10/14	ES33	05/08/2021			Bond Future	12.9663	70.0853	12.9445	70.1843	(0.168)	0.0000	0.0000	0
2020/10/14	ES33	04/11/2021			Bond Future	13.2938	67.0166	13.2709	67.1169	(0.172)	0.0000	0.0000	0
2020/10/14	ES42	05/11/2020			Bond Future	12.5586	70.4146	12.5649	70.3798	0.051	0.0000	0.0000	4,789
2020/10/14	ES42	04/02/2021			Bond Future	12.8345	71.1091	12.8413	71.0733	0.053	0.0000	0.0000	0
2020/10/14	ES42	06/05/2021			Bond Future	13.1168	67.6192	13.1242	67.5820	0.056	0.0000	0.0000	0
2020/10/14	ES42	05/08/2021			Bond Future	13.4079	68.3623	13.4157	68.3244	0.058	0.0000	0.0000	0
2020/10/14	ES42	04/11/2021			Bond Future	13.7242	64.7925	13.7323	64.7544	0.059	0.0000	0.0000	0
2020/10/14	GOVI	05/11/2020	737.84	Put	GOVI	323,400.0000	32.3400	324,030.0000	32.4030	0.195	0	0	0
2020/10/14	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	05/11/2020			GOVI	705.5000	705.5000	705.4370	705.4370	(0.009)	0.0000	0.0000	1,007
2020/10/14	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	05/11/2020	737.83	Put	GOVI	323,300.0000	32.3300	323,930.0000	32.3930	0.195	0	0	0
2020/10/14	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	05/11/2020	737.85	Put	GOVI	323,500.0000	32.3500	324,130.0000	32.4130	0.195	0	0	0
2020/10/14	GOVI	04/02/2021	750.96	Put	GOVI	385,060.0000	38.5060	385,720.0000	38.5720	0.171	0	0	0
2020/10/14	GOVI	04/02/2021			GOVI	712.4540	712.4540	712.3880	712.3880	(0.009)	0.0000	0.0000	0
2020/10/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/02/2021	750.95	Put	GOVI	384,960.0000	38.4960	385,620.0000	38.5620	0.171	0	0	0
2020/10/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/02/2021	750.94	Put	GOVI	384,860.0000	38.4860	385,520.0000	38.5520	0.171	0	0	0
2020/10/14	GOVI	06/05/2021	678.67	Call	GOVI	414,700.0000	41.4700	413,990.0000	41.3990	(0.171)	0	0	0
2020/10/14	GOVI	06/05/2021			GOVI	720.1400	720.1400	720.0690	720.0690	(0.010)	0.0000	0.0000	0
2020/10/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	06/05/2021	678.68	Call	GOVI	414,600.0000	41.4600	413,890.0000	41.3890	(0.171)	0	0	0
2020/10/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	06/05/2021	678.69	Call	GOVI	414,500.0000	41.4500	413,790.0000	41.3790	(0.171)	0	0	0
2020/10/14	GOVI	05/08/2021	719.14	Call	GOVI	88,170.0000	8.8170	87,450.0000	8.7450	(0.817)	0	0	0
2020/10/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	05/08/2021			GOVI	727.9570	727.9570	727.8850	727.8850	(0.010)	0.0000	0.0000	0
2020/10/14	GOVI	05/08/2021	719.15	Call	GOVI	88,070.0000	8.8070	87,350.0000	8.7350	(0.818)	0	0	0
2020/10/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	05/08/2021	719.13	Call	GOVI	88,270.0000	8.8270	87,550.0000	8.7550	(0.816)	0	0	0
2020/10/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/14	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/14	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/14	IGOV	05/11/2020			Index Future	256.9510	256.9510	257.1970	257.1970	0.096	0.0000	0.0000	1,105
2020/10/14	IGOV	04/02/2021			Index Future	259.5470	259.5470	259.7950	259.7950	0.096	0.0000	0.0000	0
2020/10/14	IGOV	06/05/2021			Index Future	262.4100	262.4100	262.6600	262.6600	0.095	0.0000	0.0000	0
2020/10/14	IGOV	05/08/2021			Index Future	265.3210	265.3210	265.5730	265.5730	0.095	0.0000	0.0000	0
2020/10/14	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/14	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/14	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1400	92.1400	(0.011)	0.0000	0.0000	0
2020/10/14	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2100	90.2100	(0.033)	0.0000	0.0000	0
2020/10/14	IS05	21/09/2021			Interest Rate Swap	89.1000	89.1000	89.0600	89.0600	(0.045)	0.0000	0.0000	0
2020/10/14	IS05	21/12/2021			Interest Rate Swap	90.2800	90.2800	90.2100	90.2100	(0.078)	0.0000	0.0000	51
2020/10/14	IS05	15/03/2022			Interest Rate Swap	89.6100	89.6100	89.5200	89.5200	(0.100)	0.0000	0.0000	0
2020/10/14	IS05	21/06/2022			Interest Rate Swap	89.6200	89.6200	89.5100	89.5100	(0.123)	0.0000	0.0000	0
2020/10/14	IS05	20/09/2022			Interest Rate Swap	92.6600	92.6600	92.5300	92.5300	(0.140)	0.0000	0.0000	0
2020/10/14	IS05	20/12/2022			Interest Rate Swap	93.1000	93.1000	92.9500	92.9500	(0.161)	0.0000	0.0000	0
2020/10/14	IS05	22/03/2023			Interest Rate Swap	85.4700	85.4700	85.3000	85.3000	(0.199)	0.0000	0.0000	0
2020/10/14	IS05	20/06/2023			Interest Rate Swap	91.0200	91.0200	90.8500	90.8500	(0.187)	0.0000	0.0000	0
2020/10/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/14	IS10	17/12/2025			Interest Rate Swap	79.2400	79.2400	78.9900	78.9900	(0.315)	0.0000	0.0000	0
2020/10/14	IS10	16/03/2026			Interest Rate Swap	75.8600	75.8600	75.6200	75.6200	(0.316)	0.0000	0.0000	0
2020/10/14	IS10	15/06/2026			Interest Rate Swap	74.3900	74.3900	74.1500	74.1500	(0.323)	0.0000	0.0000	0
2020/10/14	IS10	21/09/2026			Interest Rate Swap	76.5600	76.5600	76.3200	76.3200	(0.313)	0.0000	0.0000	0
2020/10/14	IS10	21/12/2026			Interest Rate Swap	80.7300	80.7300	80.4800	80.4800	(0.310)	0.0000	0.0000	0
2020/10/14	IS10	15/03/2027			Interest Rate Swap	79.3600	79.3600	79.0900	79.0900	(0.340)	0.0000	0.0000	0
2020/10/14	IS10	21/06/2027			Interest Rate Swap	81.6000	81.6000	81.3200	81.3200	(0.343)	0.0000	0.0000	0
2020/10/14	IS10	20/09/2027			Interest Rate Swap	87.5900	87.5900	87.2900	87.2900	(0.343)	0.0000	0.0000	0
2020/10/14	IS10	20/12/2027			Interest Rate Swap	88.1600	88.1600	87.8600	87.8600	(0.340)	0.0000	0.0000	0
2020/10/14	IS10	22/03/2028			Interest Rate Swap	81.3500	81.3500	81.0400	81.0400	(0.381)	0.0000	0.0000	0
2020/10/14	IS10	20/06/2028			Interest Rate Swap	89.4000	89.4000	89.0900	89.0900	(0.347)	0.0000	0.0000	0
2020/10/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/14	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3450	96.6550	(0.298)	0.0000	0.0000	0
2020/10/14	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3300	96.6700	(0.597)	0.0000	0.0000	0
2020/10/14	JBAF	15/12/2020			Jibar Tradeable Future	3.2650	96.7350	3.2150	96.7850	(1.531)	0.0000	0.0000	30,010
2020/10/14	JBAF	20/01/2021			Jibar Tradeable Future	3.2500	96.7500	3.2000	96.8000	(1.538)	0.0000	0.0000	0
2020/10/14	JBAF	17/02/2021			Jibar Tradeable Future	3.2300	96.7700	3.1700	96.8300	(1.858)	0.0000	0.0000	0
2020/10/14	JBAF	17/03/2021			Jibar Tradeable Future	3.2250	96.7750	3.1550	96.8450	(2.171)	0.0000	0.0000	0
2020/10/14	JBAF	15/06/2021			Jibar Tradeable Future	3.2700	96.7300	3.1900	96.8100	(2.446)	0.0000	0.0000	0
2020/10/14	JBAF	15/09/2021			Jibar Tradeable Future	3.4250	96.5750	3.3150	96.6850	(3.212)	0.0000	0.0000	30,000
2020/10/14	JBAF	15/12/2021			Jibar Tradeable Future	3.5400	96.4600	3.4250	96.5750	(3.249)	0.0000	0.0000	0
2020/10/14	JBAF	16/03/2022			Jibar Tradeable Future	3.6900	96.3100	3.4700	96.5300	(5.962)	0.0000	0.0000	0
2020/10/14	JBAF	15/06/2022			Jibar Tradeable Future	3.9850	96.0150	3.9150	96.0850	(1.757)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	JBAF	21/09/2022			Jibar Tradeable Future	4.3300	95.6700	4.2350	95.7650	(2.194)	0.0000	0.0000	0
2020/10/14	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R023	05/11/2020			Bond Future	4.5035	108.5395	4.4801	108.5925	(0.520)	0.0000	0.0000	33,416
2020/10/14	R023	05/11/2020	7.46	Call	Bond Future	6,432.7600	6.4328	6,485.7500	6.4858	0.824	0	0	0
2020/10/14	R023	05/11/2020	7.47	Call	Bond Future	6,453.6800	6.4537	6,506.6700	6.5067	0.821	0	0	0
2020/10/14	R023	05/11/2020	7.45	Call	Bond Future	6,411.8500	6.4118	6,464.8400	6.4648	0.826	0	0	0
2020/10/14	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R023	04/02/2021	6.34	Call	Bond Future	3,475.9400	3.4759	3,527.8700	3.5279	1.494	0	0	0
2020/10/14	R023	04/02/2021	6.32	Put	Bond Future	2.7700	0.0028	2.2700	0.0023	(18.051)	0	0	0
2020/10/14	R023	04/02/2021			Bond Future	4.5786	109.6101	4.5526	109.6625	(0.568)	0.0000	0.0000	0
2020/10/14	R023	04/02/2021	6.34	Put	Bond Future	2.5300	0.0025	2.0800	0.0021	(17.787)	0	0	0
2020/10/14	R023	04/02/2021	6.32	Call	Bond Future	3,437.5700	3.4376	3,489.4500	3.4894	1.509	0	0	0
2020/10/14	R023	04/02/2021	6.33	Put	Bond Future	2.6500	0.0027	2.1700	0.0022	(18.113)	0	0	0
2020/10/14	R023	04/02/2021	6.33	Call	Bond Future	3,456.7600	3.4568	3,508.6600	3.5087	1.501	0	0	0
2020/10/14	R023	06/05/2021	7.58	Call	Bond Future	5,106.4800	5.1065	5,157.9600	5.1580	1.008	0	0	0
2020/10/14	R023	06/05/2021			Bond Future	4.6078	106.8869	4.5788	106.9384	(0.630)	0.0000	0.0000	0
2020/10/14	R023	06/05/2021	7.56	Call	Bond Future	5,073.2600	5.0733	5,124.7300	5.1247	1.015	0	0	0
2020/10/14	R023	06/05/2021	7.56	Put	Bond Future	0.5100	0.0005	0.4700	0.0005	(7.843)	0	0	0
2020/10/14	R023	06/05/2021	7.58	Put	Bond Future	0.4700	0.0005	0.4400	0.0004	(6.383)	0	0	0
2020/10/14	R023	06/05/2021	7.57	Call	Bond Future	5,089.8700	5.0899	5,141.3400	5.1413	1.011	0	0	0
2020/10/14	R023	06/05/2021	7.57	Put	Bond Future	0.4900	0.0005	0.4500	0.0005	(8.163)	0	0	0
2020/10/14	R023	05/08/2021	5.30	Call	Bond Future	1,275.0400	1.2750	1,312.1100	1.3121	2.907	0	0	0
2020/10/14	R023	05/08/2021	5.29	Put	Bond Future	276.8700	0.2769	262.2200	0.2622	(5.291)	0	0	0
2020/10/14	R023	05/08/2021			Bond Future	4.6410	108.0604	4.6073	108.1120	(0.726)	0.0000	0.0000	0
2020/10/14	R023	05/08/2021	5.31	Call	Bond Future	1,286.6700	1.2867	1,323.8900	1.3239	2.893	0	0	0
2020/10/14	R023	05/08/2021	5.31	Put	Bond Future	269.8800	0.2699	255.5300	0.2555	(5.317)	0	0	0
2020/10/14	R023	05/08/2021	5.30	Put	Bond Future	273.3500	0.2734	258.8500	0.2589	(5.305)	0	0	0
2020/10/14	R023	05/08/2021	5.29	Call	Bond Future	1,263.4500	1.2634	1,300.3700	1.3004	2.922	0	0	0
2020/10/14	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R023	04/11/2021	4.90	Call	Bond Future	189.2200	0.1892	241.6800	0.2417	27.724	0	0	0
2020/10/14	R023	04/11/2021			Bond Future	4.7529	105.2418	4.7121	105.2942	(0.857)	0.0000	0.0000	0
2020/10/14	R023	04/11/2021	4.91	Call	Bond Future	202.0600	0.2021	254.5200	0.2545	25.963	0	0	0
2020/10/14	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R023	04/11/2021	4.92	Call	Bond Future	214.9000	0.2149	267.3600	0.2674	24.411	0	0	0
2020/10/14	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R035	05/11/2020	10.34	Put	Bond Future	6,061.6500	6.0616	5,951.7600	5.9518	(1.813)	0	0	0
2020/10/14	R035	05/11/2020			Bond Future	11.2685	84.8987	11.2502	85.0113	(0.163)	0.0000	0.0000	102,027
2020/10/14	R035	05/11/2020	10.33	Call	Bond Future	61.7600	0.0618	64.2900	0.0643	4.097	0	0	0
2020/10/14	R035	05/11/2020	10.33	Put	Bond Future	6,126.8000	6.1268	6,016.7200	6.0167	(1.797)	0	0	0
2020/10/14	R035	05/11/2020	10.34	Call	Bond Future	64.6100	0.0646	67.3300	0.0673	4.210	0	0	0
2020/10/14	R035	05/11/2020	10.32	Call	Bond Future	59.0200	0.0590	61.3500	0.0613	3.948	0	0	0
2020/10/14	R035	05/11/2020	10.32	Put	Bond Future	6,192.1400	6.1921	6,081.8600	6.0819	(1.781)	0	0	0
2020/10/14	R035	04/02/2021	10.14	Put	Bond Future	9,554.3800	9.5544	9,465.7300	9.4657	(0.928)	0	0	650
2020/10/14	R035	04/02/2021	11.14	Put	Bond Future	4,714.0000	4.7140	4,721.8900	4.7219	0.167	0	0	650
2020/10/14	R035	04/02/2021	10.05	Call	Bond Future	612.6600	0.6127	634.6400	0.6346	3.588	0	0	0

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2020/10/14	R035	04/02/2021	10.04	Put	Bond Future	10,154.6800	10.1547	10,063.5900	10.0636	(0.897)	0	0	0
2020/10/14	R035	04/02/2021			Bond Future	11.5237	85.7361	11.5047	85.8489	(0.165)	0.0000	0.0000	0
2020/10/14	R035	04/02/2021	10.14	Call	Bond Future	697.1300	0.6971	721.3100	0.7213	3.469	0	0	0
2020/10/14	R035	04/02/2021	10.06	Call	Bond Future	621.6400	0.6216	643.8500	0.6439	3.573	0	0	0
2020/10/14	R035	04/02/2021	10.06	Put	Bond Future	10,033.1900	10.0332	9,942.5700	9.9426	(0.903)	0	0	0
2020/10/14	R035	04/02/2021	11.14	Call	Bond Future	2,390.1500	2.3901	2,510.8700	2.5109	5.051	0	0	0
2020/10/14	R035	04/02/2021	10.05	Put	Bond Future	10,093.8400	10.0938	10,002.9900	10.0030	(0.900)	0	0	0
2020/10/14	R035	04/02/2021	10.04	Call	Bond Future	603.7900	0.6038	625.5300	0.6255	3.601	0	0	0
2020/10/14	R035	06/05/2021	11.55	Call	Bond Future	3,723.1500	3.7231	3,743.9700	3.7440	0.559	0	0	0
2020/10/14	R035	06/05/2021	12.77	Call	Bond Future	7,757.6200	7.7576	7,847.5300	7.8475	1.159	0	0	0
2020/10/14	R035	06/05/2021	10.24	Put	Bond Future	10,725.0400	10.7250	10,562.9800	10.5630	(1.511)	0	0	0
2020/10/14	R035	06/05/2021	12.37	Call	Bond Future	6,288.5000	6.2885	6,363.3700	6.3634	1.191	0	0	0
2020/10/14	R035	06/05/2021	12.35	Put	Bond Future	2,977.8800	2.9779	2,938.2900	2.9383	(1.329)	0	0	0
2020/10/14	R035	06/05/2021			Bond Future	11.7690	82.1881	11.7494	82.3010	(0.167)	0.0000	0.0000	0
2020/10/14	R035	06/05/2021	12.37	Put	Bond Future	2,940.3000	2.9403	2,902.2400	2.9022	(1.294)	0	0	0
2020/10/14	R035	06/05/2021	12.35	Call	Bond Future	6,218.0300	6.2180	6,291.3700	6.2914	1.179	0	0	0
2020/10/14	R035	06/05/2021	11.55	Put	Bond Future	4,997.0600	4.9971	4,904.9500	4.9050	(1.843)	0	0	1,650
2020/10/14	R035	06/05/2021	12.77	Put	Bond Future	2,295.2200	2.2952	2,272.2000	2.2722	(1.003)	0	0	1,650
2020/10/14	R035	06/05/2021	10.24	Call	Bond Future	1,174.7900	1.1748	1,125.6600	1.1257	(4.182)	0	0	793
2020/10/14	R035	06/05/2021	12.36	Put	Bond Future	2,958.9200	2.9589	2,920.2100	2.9202	(1.308)	0	0	0
2020/10/14	R035	06/05/2021	10.81	Put	Bond Future	7,813.9000	7.8139	7,660.2400	7.6602	(1.966)	0	0	0
2020/10/14	R035	06/05/2021	10.81	Call	Bond Future	2,008.5400	2.0085	1,967.8100	1.9678	(2.028)	0	0	1,650
2020/10/14	R035	06/05/2021	11.32	Call	Bond Future	3,111.6000	3.1116	3,128.2400	3.1282	0.535	0	0	0
2020/10/14	R035	06/05/2021	11.32	Put	Bond Future	5,755.7300	5.7557	5,659.4400	5.6594	(1.673)	0	0	793
2020/10/14	R035	06/05/2021	12.02	Call	Bond Future	5,118.1100	5.1181	5,153.3700	5.1534	0.689	0	0	0
2020/10/14	R035	06/05/2021	12.02	Put	Bond Future	3,693.9400	3.6939	3,616.2700	3.6163	(2.103)	0	0	793
2020/10/14	R035	06/05/2021	12.36	Call	Bond Future	6,253.1200	6.2531	6,327.3400	6.3273	1.187	0	0	0
2020/10/14	R035	05/08/2021	5.31	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2020/10/14	R035	05/08/2021			Bond Future	12.0316	83.0907	12.0112	83.2045	(0.170)	0.0000	0.0000	0
2020/10/14	R035	05/08/2021	5.29	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2020/10/14	R035	05/08/2021	5.29	Put	Bond Future	55,233.3400	55.2333	55,119.5400	55,1195	(0.206)	0	0	0
2020/10/14	R035	05/08/2021	5.31	Put	Bond Future	55,000.0600	55.0001	54,886.2600	54.8863	(0.207)	0	0	0
2020/10/14	R035	05/08/2021	5.30	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2020/10/14	R035	05/08/2021	5.30	Put	Bond Future	55,116.6300	55.1166	55,002.8300	55.0028	(0.206)	0	0	0
2020/10/14	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R035	04/11/2021			Bond Future	12.3137	79.4534	12.2923	79.5687	(0.174)	0.0000	0.0000	0
2020/10/14	R035	04/11/2021	12.52	Call	Bond Future	1,097.5400	1.0975	1,212.7600	1.2128	10.498	0	0	0
2020/10/14	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R035	04/11/2021	12.53	Call	Bond Future	1,150.1500	1.1502	1,265.3700	1.2654	10.018	0	0	0
2020/10/14	R035	04/11/2021	12.51	Call	Bond Future	1,044.8700	1.0449	1,160.0900	1.1601	11.027	0	0	0
2020/10/14	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R186	05/11/2020	8.65	Call	Bond Future	7,450.1300	7.4501	7,536.5700	7.5366	1.160	0	0	0
2020/10/14	R186	05/11/2020	8.64	Put	Bond Future	0.3400	0.0003	0.2800	0.0003	(17.647)	0	0	0
2020/10/14	R186	05/11/2020	7.50	Call	Bond Future	1,874.5300	1.8745	1,941.2400	1.9412	3.559	0	0	80
2020/10/14	R186	05/11/2020	8.00	Put	Bond Future	26.6000	0.0266	23.5600	0.0236	(11.429)	0	0	0
2020/10/14	R186	05/11/2020			Bond Future	7.2000	120.1454	7.1838	120.2319	(0.224)	0.0000	0.0000	85,968
2020/10/14	R186	05/11/2020	8.66	Call	Bond Future	7,499.3400	7.4993	7,585.7900	7.5858	1.153	0	0	0

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2020/10/14	R186	05/11/2020	8.66	Put	Bond Future	0.2800	0.0003	0.2300	0.0002	(17.857)	0	0	0
2020/10/14	R186	05/11/2020	7.00	Put	Bond Future	1,478.9300	1.4789	1,419.0100	1.4190	(4.052)	0	0	0
2020/10/14	R186	05/11/2020	7.00	Call	Bond Future	401.4600	0.4015	428.0400	0.4280	6.621	0	0	1,200
2020/10/14	R186	05/11/2020	8.65	Put	Bond Future	0.3100	0.0003	0.2500	0.0003	(19.355)	0	0	0
2020/10/14	R186	05/11/2020	8.64	Call	Bond Future	7,400.8900	7.4009	7,487.3300	7.4873	1.168	0	0	0
2020/10/14	R186	05/11/2020	6.50	Put	Bond Future	3,850.9900	3.8510	3,767.3000	3.7673	(2.173)	0	0	0
2020/10/14	R186	05/11/2020	7.50	Put	Bond Future	281.2700	0.2813	261.4800	0.2615	(7.036)	0	0	0
2020/10/14	R186	05/11/2020	8.00	Call	Bond Future	4,214.1300	4.2141	4,297.5900	4.2976	1.980	0	0	1,200
2020/10/14	R186	05/11/2020	7.84	Put	Bond Future	60.6000	0.0606	54.5300	0.0545	(10.017)	0	0	0
2020/10/14	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R186	05/11/2020	6.50	Call	Bond Future	23.8100	0.0238	26.6200	0.0266	11.802	0	0	80
2020/10/14	R186	05/11/2020	7.84	Call	Bond Future	3,426.1300	3.4261	3,506.5600	3.5066	2.348	0	0	0
2020/10/14	R186	05/11/2020	8.34	Put	Bond Future	3.5000	0.0035	2.9900	0.0030	(14.571)	0	0	0
2020/10/14	R186	05/11/2020	8.34	Call	Bond Future	5,912.7200	5.9127	5,998.7100	5.9987	1.454	0	0	0
2020/10/14	R186	05/11/2020	9.26	Call	Bond Future	10,402.2200	10.4022	10,488.7200	10.4887	0.832	0	0	0
2020/10/14	R186	04/02/2021	8.15	Call	Bond Future	4,545.1400	4.5451	4,629.0200	4.6290	1.845	0	0	0
2020/10/14	R186	04/02/2021			Bond Future	7.3810	116.0523	7.3641	116.1384	(0.228)	0.0000	0.0000	0
2020/10/14	R186	04/02/2021	8.15	Put	Bond Future	696.9300	0.6969	694.7300	0.6947	(0.316)	0	0	0
2020/10/14	R186	04/02/2021	8.00	Put	Bond Future	863.1400	0.8631	860.3600	0.8604	(0.322)	0	0	15,177
2020/10/14	R186	04/02/2021	8.16	Call	Bond Future	4,584.1000	4.5841	4,668.0800	4.6681	1.832	0	0	0
2020/10/14	R186	04/02/2021	8.17	Put	Bond Future	677.0700	0.6771	674.8800	0.6749	(0.323)	0	0	0
2020/10/14	R186	04/02/2021	8.00	Call	Bond Future	3,973.7100	3.9737	4,057.0100	4.0570	2.096	0	0	0
2020/10/14	R186	04/02/2021	8.16	Put	Bond Future	686.9400	0.6869	684.8400	0.6848	(0.306)	0	0	0
2020/10/14	R186	04/02/2021	8.17	Call	Bond Future	4,623.1600	4.6232	4,707.0500	4.7070	1.815	0	0	0
2020/10/14	R186	06/05/2021	10.77	Call	Bond Future	14,403.0500	14.4031	14,485.4000	14.4854	0.572	0	0	0
2020/10/14	R186	06/05/2021	10.76	Put	Bond Future	24.3900	0.0244	21.2600	0.0213	(12.833)	0	0	0
2020/10/14	R186	06/05/2021			Bond Future	7.5581	117.3067	7.5406	117.3922	(0.232)	0.0000	0.0000	0
2020/10/14	R186	06/05/2021	10.78	Call	Bond Future	14,443.5900	14.4436	14,526.0000	14.5260	0.571	0	0	0
2020/10/14	R186	06/05/2021	10.78	Put	Bond Future	23.4100	0.0234	20.3800	0.0204	(12.943)	0	0	0
2020/10/14	R186	06/05/2021	10.77	Put	Bond Future	23.9000	0.0239	20.8100	0.0208	(12.929)	0	0	0
2020/10/14	R186	06/05/2021	10.76	Call	Bond Future	14,362.4900	14.3625	14,444.8000	14.4448	0.573	0	0	0
2020/10/14	R186	05/08/2021	8.61	Call	Bond Future	5,024.7200	5.0247	5,037.2300	5.0372	0.249	0	0	0
2020/10/14	R186	05/08/2021	8.62	Put	Bond Future	1,122.6400	1.1226	1,050.0600	1.0501	(6.465)	0	0	0
2020/10/14	R186	05/08/2021			Bond Future	7.7518	113.3133	7.7333	113.3991	(0.239)	0.0000	0.0000	0
2020/10/14	R186	05/08/2021	8.61	Put	Bond Future	1,133.3500	1.1333	1,060.0500	1.0600	(6.468)	0	0	0
2020/10/14	R186	05/08/2021	8.62	Call	Bond Future	5,058.3500	5.0583	5,071.5800	5.0716	0.262	0	0	0
2020/10/14	R186	05/08/2021	8.63	Call	Bond Future	5,092.0500	5.0920	5,105.6500	5.1056	0.267	0	0	0
2020/10/14	R186	05/08/2021	8.63	Put	Bond Future	1,112.0400	1.1120	1,039.8300	1.0398	(6.493)	0	0	0
2020/10/14	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R186	04/11/2021	8.10	Call	Bond Future	536.5100	0.5365	623.6300	0.6236	16.238	0	0	0
2020/10/14	R186	04/11/2021			Bond Future	7.9777	114.4527	7.9579	114.5398	(0.248)	0.0000	0.0000	0
2020/10/14	R186	04/11/2021	8.11	Call	Bond Future	580.2400	0.5802	667.3600	0.6674	15.014	0	0	0
2020/10/14	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R186	04/11/2021	8.09	Call	Bond Future	492.7700	0.4928	579.8900	0.5799	17.680	0	0	0
2020/10/14	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R197	05/11/2020			Bond Future	314.9001	314.9001	315.2531	315.2531	0.112	0.0000	0.0000	2,902
2020/10/14	R197	04/02/2021			Bond Future	310.2373	310.2373	310.5905	310.5905	0.114	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	R197	06/05/2021			Bond Future	313.6637	313.6637	314.0167	314.0167	0.113	0.0000	0.0000	0
2020/10/14	R197	05/08/2021			Bond Future	309.1816	309.1816	309.5373	309.5373	0.115	0.0000	0.0000	0
2020/10/14	R197	04/11/2021			Bond Future	312.3642	312.3642	312.7246	312.7246	0.115	0.0000	0.0000	0
2020/10/14	R202	05/11/2020			Bond Future	211.7655	211.7655	212.0455	212.0455	0.132	0.0000	0.0000	6,003
2020/10/14	R202	04/02/2021			Bond Future	209.7388	209.7388	210.0196	210.0196	0.134	0.0000	0.0000	1,904
2020/10/14	R202	06/05/2021			Bond Future	212.0550	212.0550	212.3360	212.3360	0.133	0.0000	0.0000	0
2020/10/14	R202	05/08/2021			Bond Future	210.1838	210.1838	210.4671	210.4671	0.135	0.0000	0.0000	0
2020/10/14	R202	04/11/2021			Bond Future	212.3478	212.3478	212.6348	212.6348	0.135	0.0000	0.0000	0
2020/10/14	R208	05/11/2020	4.78	Call	Bond Future	450.1800	0.4502	525.0400	0.5250	16.629	0	0	0
2020/10/14	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R208	05/11/2020			Bond Future	3.6158	101.9509	3.4232	102.0258	(5.326)	0.0000	0.0000	7,525
2020/10/14	R208	05/11/2020	4.79	Call	Bond Future	454.0300	0.4540	528.8900	0.5289	16.488	0	0	0
2020/10/14	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R208	05/11/2020	4.77	Call	Bond Future	446.3300	0.4463	521.1900	0.5212	16.772	0	0	0
2020/10/14	R209	05/11/2020	10.02	Call	Bond Future	40.7000	0.0407	43.3000	0.0433	6.388	0	0	0
2020/10/14	R209	05/11/2020			Bond Future	11.0636	65.4786	11.0465	65.5702	(0.155)	0.0000	0.0000	27,888
2020/10/14	R209	05/11/2020	10.00	Call	Bond Future	37.1300	0.0371	39.4900	0.0395	6.356	0	0	0
2020/10/14	R209	05/11/2020	10.00	Put	Bond Future	6,104.0500	6.1040	6,014.7800	6.0148	(1.462)	0	0	0
2020/10/14	R209	05/11/2020	10.02	Put	Bond Future	5,986.1100	5.9861	5,897.0800	5.8971	(1.487)	0	0	0
2020/10/14	R209	05/11/2020	10.01	Call	Bond Future	38.8800	0.0389	41.3600	0.0414	6.379	0	0	0
2020/10/14	R209	05/11/2020	10.01	Put	Bond Future	6,045.0100	6.0450	5,955.8600	5.9559	(1.475)	0	0	0
2020/10/14	R209	04/02/2021	10.12	Put	Bond Future	7,387.7400	7.3877	7,335.5000	7.3355	(0.707)	0	0	0
2020/10/14	R209	04/02/2021			Bond Future	11.2804	66.1245	11.2628	66.2163	(0.157)	0.0000	0.0000	0
2020/10/14	R209	04/02/2021	10.11	Call	Bond Future	910.2600	0.9103	949.5900	0.9496	4.321	0	0	0
2020/10/14	R209	04/02/2021	10.11	Put	Bond Future	7,436.1300	7.4361	7,383.5900	7.3836	(0.707)	0	0	0
2020/10/14	R209	04/02/2021	10.12	Call	Bond Future	921.6200	0.9216	961.2500	0.9613	4.300	0	0	0
2020/10/14	R209	04/02/2021	10.10	Call	Bond Future	899.0100	0.8990	938.0400	0.9380	4.341	0	0	0
2020/10/14	R209	04/02/2021	10.10	Put	Bond Future	7,484.7000	7.4847	7,431.8600	7.4319	(0.706)	0	0	0
2020/10/14	R209	06/05/2021	12.25	Put	Bond Future	2,321.9500	2.3219	2,322.9300	2.3229	0.042	0	0	8,150
2020/10/14	R209	06/05/2021	12.23	Put	Bond Future	2,352.1200	2.3521	2,352.0700	2.3521	(0.002)	0	0	0
2020/10/14	R209	06/05/2021	12.22	Call	Bond Future	5,880.6800	5.8807	5,972.0300	5.9720	1.553	0	0	0
2020/10/14	R209	06/05/2021			Bond Future	11.4948	63.6988	11.4766	63.7908	(0.158)	0.0000	0.0000	2,975
2020/10/14	R209	06/05/2021	10.25	Put	Bond Future	8,192.7700	8.1928	8,072.4100	8.0724	(1.469)	0	0	0
2020/10/14	R209	06/05/2021	10.25	Call	Bond Future	1,418.5100	1.4185	1,390.1500	1.3901	(1.999)	0	0	5,825
2020/10/14	R209	06/05/2021	11.25	Call	Bond Future	3,225.3700	3.2254	3,256.2400	3.2562	0.957	0	0	0
2020/10/14	R209	06/05/2021	11.25	Put	Bond Future	4,479.8800	4.4799	4,418.7500	4.4188	(1.365)	0	0	8,150
2020/10/14	R209	06/05/2021	12.25	Call	Bond Future	5,974.3400	5.9743	6,067.3200	6.0673	1.556	0	0	0
2020/10/14	R209	06/05/2021	12.23	Call	Bond Future	5,911.8600	5.9119	6,003.8100	6.0038	1.555	0	0	0
2020/10/14	R209	06/05/2021	12.22	Put	Bond Future	2,367.3400	2.3673	2,366.6900	2.3667	(0.027)	0	0	0
2020/10/14	R209	06/05/2021	12.24	Call	Bond Future	5,943.0800	5.9431	6,035.6400	6.0356	1.557	0	0	0
2020/10/14	R209	06/05/2021	12.24	Put	Bond Future	2,336.9800	2.3370	2,337.5400	2.3375	0.024	0	0	0
2020/10/14	R209	05/08/2021	11.81	Put	Bond Future	3,748.1300	3.7481	3,577.7700	3.5778	(4.545)	0	0	0
2020/10/14	R209	05/08/2021			Bond Future	11.7189	64.3985	11.7001	64.4912	(0.161)	0.0000	0.0000	0
2020/10/14	R209	05/08/2021	11.80	Call	Bond Future	4,167.3000	4.1673	4,089.3800	4.0894	(1.870)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	R209	05/08/2021	11.80	Put	Bond Future	3,770.8300	3.7708	3,600.2200	3.6002	(4.524)	0	0	0
2020/10/14	R209	05/08/2021	11.81	Call	Bond Future	4,193.2300	4.1932	4,115.5600	4.1156	(1.852)	0	0	0
2020/10/14	R209	05/08/2021	11.79	Call	Bond Future	4,141.2000	4.1412	4,063.2600	4.0633	(1.882)	0	0	0
2020/10/14	R209	05/08/2021	11.79	Put	Bond Future	3,793.4200	3.7934	3,622.7900	3.6228	(4.498)	0	0	0
2020/10/14	R209	04/11/2021	12.19	Call	Bond Future	1,087.2700	1.0873	1,181.1200	1.1811	8.632	0	0	0
2020/10/14	R209	04/11/2021	12.17	Call	Bond Future	994.2600	0.9943	1,088.1100	1.0881	9.439	0	0	0
2020/10/14	R209	04/11/2021			Bond Future	11.9590	61.9071	11.9393	62.0009	(0.164)	0.0000	0.0000	0
2020/10/14	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R209	04/11/2021	12.18	Call	Bond Future	1,040.7900	1.0408	1,134.6400	1.1346	9.017	0	0	0
2020/10/14	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R210	05/11/2020			Bond Future	187.0413	187.0413	187.2780	187.2780	0.127	0.0000	0.0000	1,861
2020/10/14	R210	04/02/2021			Bond Future	188.9326	188.9326	189.1698	189.1698	0.126	0.0000	0.0000	644
2020/10/14	R210	06/05/2021			Bond Future	188.3064	188.3064	188.5437	188.5437	0.126	0.0000	0.0000	0
2020/10/14	R210	05/08/2021			Bond Future	190.4182	190.4182	190.6574	190.6574	0.126	0.0000	0.0000	0
2020/10/14	R210	04/11/2021			Bond Future	189.6418	189.6418	189.8841	189.8841	0.128	0.0000	0.0000	0
2020/10/14	R212	05/11/2020			Bond Future	170.3191	170.3191	170.5561	170.5561	0.139	0.0000	0.0000	6,889
2020/10/14	R212	04/02/2021			Bond Future	169.7443	169.7443	169.9819	169.9819	0.140	0.0000	0.0000	0
2020/10/14	R212	06/05/2021			Bond Future	171.6192	171.6192	171.8572	171.8572	0.139	0.0000	0.0000	0
2020/10/14	R212	05/08/2021			Bond Future	171.2131	171.2131	171.4530	171.4530	0.140	0.0000	0.0000	0
2020/10/14	R212	04/11/2021			Bond Future	172.9759	172.9759	173.2189	173.2189	0.140	0.0000	0.0000	0
2020/10/14	R213	05/11/2020	9.60	Put	Bond Future	2,444.0800	2.4441	2,428.1900	2.4282	(0.650)	0	0	0
2020/10/14	R213	05/11/2020	9.59	Call	Bond Future	397.7600	0.3978	421.8300	0.4218	6.051	0	0	0
2020/10/14	R213	05/11/2020			Bond Future	9.9611	82.5439	9.9538	82.5845	(0.074)	0.0000	0.0000	16,600
2020/10/14	R213	05/11/2020	9.60	Call	Bond Future	411.6000	0.4116	436.3600	0.4364	6.016	0	0	0
2020/10/14	R213	05/11/2020	9.59	Put	Bond Future	2,487.4700	2.4875	2,470.8900	2.4709	(0.667)	0	0	0
2020/10/14	R213	05/11/2020	9.61	Call	Bond Future	425.8500	0.4259	451.2500	0.4513	5.965	0	0	0
2020/10/14	R213	05/11/2020	9.61	Put	Bond Future	2,401.1500	2.4012	2,385.9000	2.3859	(0.635)	0	0	0
2020/10/14	R213	04/02/2021	9.40	Call	Bond Future	1,181.6100	1.1816	1,215.2200	1.2152	2.844	0	0	0
2020/10/14	R213	04/02/2021	9.39	Put	Bond Future	5,599.3000	5.5993	5,592.3100	5.5923	(0.125)	0	0	0
2020/10/14	R213	04/02/2021			Bond Future	10.1878	83.3580	10.1803	83.3983	(0.074)	0.0000	0.0000	0
2020/10/14	R213	04/02/2021	9.41	Call	Bond Future	1,197.2200	1.1972	1,231.0400	1.2310	2.825	0	0	0
2020/10/14	R213	04/02/2021	9.41	Put	Bond Future	5,515.2300	5.5152	5,508.8100	5.5088	(0.116)	0	0	0
2020/10/14	R213	04/02/2021	9.40	Put	Bond Future	5,557.0900	5.5571	5,550.4600	5.5505	(0.119)	0	0	0
2020/10/14	R213	04/02/2021	9.39	Call	Bond Future	1,166.2900	1.1663	1,199.5400	1.1995	2.851	0	0	0
2020/10/14	R213	06/05/2021	11.91	Put	Bond Future	1,139.5700	1.1396	1,081.9400	1.0819	(5.057)	0	0	0
2020/10/14	R213	06/05/2021			Bond Future	10.4049	80.7295	10.3973	80.7691	(0.073)	0.0000	0.0000	0
2020/10/14	R213	06/05/2021	11.90	Call	Bond Future	8,453.5200	8.4535	8,435.1700	8.4352	(0.217)	0	0	0
2020/10/14	R213	06/05/2021	11.90	Put	Bond Future	1,150.2800	1.1503	1,092.3700	1.0924	(5.034)	0	0	0
2020/10/14	R213	06/05/2021	11.91	Call	Bond Future	8,488.5900	8.4886	8,470.5200	8.4705	(0.213)	0	0	0
2020/10/14	R213	06/05/2021	11.89	Call	Bond Future	8,418.4900	8.4185	8,399.8600	8.3999	(0.221)	0	0	0
2020/10/14	R213	06/05/2021	11.89	Put	Bond Future	1,161.0700	1.1611	1,102.8800	1.1029	(5.012)	0	0	0
2020/10/14	R213	05/08/2021	10.85	Call	Bond Future	4,264.4500	4.2644	4,122.2000	4.1222	(3.336)	0	0	0
2020/10/14	R213	05/08/2021	10.84	Put	Bond Future	3,226.9100	3.2269	3,044.7900	3.0448	(5.644)	0	0	0
2020/10/14	R213	05/08/2021			Bond Future	10.6381	81.6159	10.6302	81.6556	(0.074)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	R213	05/08/2021	10.86	Call	Bond Future	4,292.3800	4.2924	4,150.3700	4.1504	(3.308)	0	0	0
2020/10/14	R213	05/08/2021	10.86	Put	Bond Future	3,183.9500	3.1839	3,002.3000	3.0023	(5.705)	0	0	0
2020/10/14	R213	05/08/2021	10.85	Put	Bond Future	3,205.5200	3.2055	3,023.6300	3.0236	(5.674)	0	0	0
2020/10/14	R213	05/08/2021	10.84	Call	Bond Future	4,236.3000	4.2363	4,093.8200	4.0938	(3.363)	0	0	0
2020/10/14	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R213	04/11/2021			Bond Future	10.8934	78.9090	10.8851	78.9494	(0.076)	0.0000	0.0000	0
2020/10/14	R213	04/11/2021	11.10	Call	Bond Future	999.4300	0.9994	1,039.7400	1.0397	4.033	0	0	0
2020/10/14	R213	04/11/2021	11.11	Call	Bond Future	1,047.3800	1.0474	1,087.6900	1.0877	3.849	0	0	0
2020/10/14	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R213	04/11/2021	11.09	Call	Bond Future	951.4500	0.9514	991.7600	0.9918	4.237	0	0	0
2020/10/14	R214	05/11/2020	10.26	Put	Bond Future	6,668.7100	6.6687	6,711.0300	6.7110	0.635	0	0	0
2020/10/14	R214	05/11/2020			Bond Future	11.4042	62.7738	11.4123	62.7309	0.070	0.0000	0.0000	17,463
2020/10/14	R214	05/11/2020	10.25	Call	Bond Future	26.9500	0.0269	26.4600	0.0265	(1.818)	0	0	0
2020/10/14	R214	05/11/2020	10.25	Put	Bond Future	6,730.3800	6.7304	6,772.7200	6.7727	0.629	0	0	0
2020/10/14	R214	05/11/2020	10.26	Call	Bond Future	28.2700	0.0283	27.7600	0.0278	(1.804)	0	0	0
2020/10/14	R214	05/11/2020	10.24	Call	Bond Future	25.6800	0.0257	25.2200	0.0252	(1.791)	0	0	0
2020/10/14	R214	05/11/2020	10.24	Put	Bond Future	6,792.2000	6.7922	6,834.5700	6.8346	0.624	0	0	0
2020/10/14	R214	04/02/2021	10.33	Call	Bond Future	816.5600	0.8166	839.8300	0.8398	2.850	0	0	0
2020/10/14	R214	04/02/2021			Bond Future	11.6240	63.3929	11.6325	63.3490	0.073	0.0000	0.0000	0
2020/10/14	R214	04/02/2021	10.31	Call	Bond Future	795.8500	0.7958	818.9100	0.8189	2.898	0	0	0
2020/10/14	R214	04/02/2021	10.31	Put	Bond Future	8,272.0800	8.2721	8,339.0300	8.3390	0.809	0	0	0
2020/10/14	R214	04/02/2021	10.33	Put	Bond Future	8,168.1700	8.1682	8,235.3300	8.2353	0.822	0	0	0
2020/10/14	R214	04/02/2021	10.32	Call	Bond Future	806.1600	0.8062	829.3200	0.8293	2.873	0	0	0
2020/10/14	R214	04/02/2021	10.32	Put	Bond Future	8,220.0400	8.2200	8,287.0900	8.2871	0.816	0	0	0
2020/10/14	R214	06/05/2021	12.26	Call	Bond Future	5,057.8600	5.0579	5,074.7600	5.0748	0.334	0	0	0
2020/10/14	R214	06/05/2021	12.25	Put	Bond Future	2,993.7000	2.9937	3,055.4400	3.0554	2.062	0	0	0
2020/10/14	R214	06/05/2021			Bond Future	11.8339	60.8009	11.8429	60.7556	0.076	0.0000	0.0000	0
2020/10/14	R214	06/05/2021	12.27	Call	Bond Future	5,087.0100	5.0870	5,104.4500	5.1044	0.343	0	0	0
2020/10/14	R214	06/05/2021	12.27	Put	Bond Future	2,957.0100	2.9570	3,019.6600	3.0197	2.119	0	0	0
2020/10/14	R214	06/05/2021	12.26	Put	Bond Future	2,975.3000	2.9753	3,037.4100	3.0374	2.088	0	0	0
2020/10/14	R214	06/05/2021	12.25	Call	Bond Future	5,028.7500	5.0288	5,045.2800	5.0453	0.329	0	0	0
2020/10/14	R214	05/08/2021	12.01	Call	Bond Future	3,934.9100	3.9349	3,802.8400	3.8028	(3.356)	0	0	0
2020/10/14	R214	05/08/2021			Bond Future	12.0570	61.4686	12.0664	61.4226	0.078	0.0000	0.0000	0
2020/10/14	R214	05/08/2021	12.01	Put	Bond Future	4,164.8700	4.1649	4,078.7900	4.0788	(2.067)	0	0	0
2020/10/14	R214	05/08/2021	12.03	Put	Bond Future	4,116.9700	4.1170	4,030.3300	4.0303	(2.104)	0	0	0
2020/10/14	R214	05/08/2021	12.02	Call	Bond Future	3,959.8700	3.9599	3,827.7400	3.8277	(3.337)	0	0	0
2020/10/14	R214	05/08/2021	12.02	Put	Bond Future	4,140.7500	4.1407	4,054.6100	4.0546	(2.080)	0	0	0
2020/10/14	R214	05/08/2021	12.03	Call	Bond Future	3,985.1100	3.9851	3,852.4800	3.8525	(3.328)	0	0	0
2020/10/14	R214	04/11/2021	12.47	Call	Bond Future	819.4500	0.8194	773.2400	0.7732	(5.639)	0	0	0
2020/10/14	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R214	04/11/2021			Bond Future	12.2947	58.8109	12.3044	58.7646	0.080	0.0000	0.0000	0
2020/10/14	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R214	04/11/2021	12.48	Call	Bond Future	865.6100	0.8656	819.4000	0.8194	(5.338)	0	0	0
2020/10/14	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R214	04/11/2021	12.46	Call	Bond Future	773.2200	0.7732	727.0100	0.7270	(5.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/14	R248	05/11/2020	10.03	Call	Bond Future	0.8300	0.0008	0.7300	0.0007	(12.048)	0	0	0
2020/10/14	R248	05/11/2020	10.02	Put	Bond Future	12,378.2800	12.3783	12,393.9000	12.3939	0.126	0	0	0
2020/10/14	R248	05/11/2020			Bond Future	11.7136	77.5167	11.7160	77.5010	0.021	0.0000	0.0000	113,915
2020/10/14	R248	05/11/2020	10.04	Call	Bond Future	0.8900	0.0009	0.7800	0.0008	(12.360)	0	0	0
2020/10/14	R248	05/11/2020	10.04	Put	Bond Future	12,211.8300	12.2118	12,227.4300	12.2274	0.128	0	0	0
2020/10/14	R248	05/11/2020	11.00	Put	Bond Future	4,990.5700	4.9906	4,999.3100	4.9993	0.175	0	0	0
2020/10/14	R248	05/11/2020	11.00	Call	Bond Future	174.4700	0.1745	167.5000	0.1675	(3.995)	0	0	950
2020/10/14	R248	05/11/2020	10.00	Put	Bond Future	12,545.2900	12.5453	12,560.9100	12.5609	0.125	0	0	0
2020/10/14	R248	05/11/2020	10.00	Call	Bond Future	0.6700	0.0007	0.5800	0.0006	(13.433)	0	0	950
2020/10/14	R248	05/11/2020	10.03	Put	Bond Future	12,294.9800	12.2950	12,310.5900	12.3106	0.127	0	0	0
2020/10/14	R248	05/11/2020	10.02	Call	Bond Future	0.7700	0.0008	0.6800	0.0007	(11.688)	0	0	0
2020/10/14	R248	04/02/2021	10.75	Call	Bond Future	933.9300	0.9339	938.2100	0.9382	0.458	0	0	2,590
2020/10/14	R248	04/02/2021	10.47	Put	Bond Future	10,858.4700	10.8585	10,878.9500	10.8789	0.189	0	0	0
2020/10/14	R248	04/02/2021	10.46	Call	Bond Future	614.0600	0.6141	617.8300	0.6178	0.614	0	0	0
2020/10/14	R248	04/02/2021			Bond Future	11.9506	78.2813	11.9533	78.2646	0.023	0.0000	0.0000	0
2020/10/14	R248	04/02/2021	10.75	Put	Bond Future	9,047.8900	9.0479	9,068.8600	9.0689	0.232	0	0	0
2020/10/14	R248	04/02/2021	11.50	Put	Bond Future	5,277.5200	5.2775	5,309.2300	5.3092	0.601	0	0	0
2020/10/14	R248	04/02/2021	11.50	Call	Bond Future	2,406.3700	2.4064	2,421.3900	2.4214	0.624	0	0	2,590
2020/10/14	R248	04/02/2021	10.47	Call	Bond Future	623.4800	0.6235	627.2700	0.6273	0.608	0	0	0
2020/10/14	R248	04/02/2021	10.46	Put	Bond Future	10,926.5700	10.9266	10,947.0300	10.9470	0.187	0	0	0
2020/10/14	R248	04/02/2021	10.48	Call	Bond Future	633.0200	0.6330	636.8300	0.6368	0.602	0	0	0
2020/10/14	R248	04/02/2021	10.48	Put	Bond Future	10,790.6200	10.7906	10,811.1200	10.8111	0.190	0	0	0
2020/10/14	R248	06/05/2021	12.36	Call	Bond Future	5,193.8700	5.1939	5,130.7500	5.1308	(1.215)	0	0	0
2020/10/14	R248	06/05/2021			Bond Future	12.1780	74.7158	12.1810	74.6980	0.025	0.0000	0.0000	0
2020/10/14	R248	06/05/2021	12.34	Call	Bond Future	5,130.1500	5.1301	5,067.0200	5.0670	(1.231)	0	0	0
2020/10/14	R248	06/05/2021	12.34	Put	Bond Future	4,177.2900	4.1773	4,132.0200	4.1320	(1.084)	0	0	0
2020/10/14	R248	06/05/2021	12.36	Put	Bond Future	4,124.9200	4.1249	4,079.6600	4.0797	(1.097)	0	0	0
2020/10/14	R248	06/05/2021	12.35	Call	Bond Future	5,161.9700	5.1620	5,098.8500	5.0988	(1.223)	0	0	0
2020/10/14	R248	06/05/2021	12.35	Put	Bond Future	4,151.0200	4.1510	4,105.7600	4.1058	(1.090)	0	0	0
2020/10/14	R248	05/08/2021	12.51	Put	Bond Future	4,373.6000	4.3736	4,242.3600	4.2424	(3.001)	0	0	0
2020/10/14	R248	05/08/2021			Bond Future	12.4210	75.5365	12.4242	75.5180	0.026	0.0000	0.0000	0
2020/10/14	R248	05/08/2021	12.51	Call	Bond Future	4,881.2700	4.8813	4,731.6000	4.7316	(3.066)	0	0	0
2020/10/14	R248	05/08/2021	12.52	Call	Bond Future	4,911.5900	4.9116	4,761.6900	4.7617	(3.052)	0	0	0
2020/10/14	R248	05/08/2021	12.50	Put	Bond Future	4,400.0800	4.4001	4,268.8000	4.2688	(2.984)	0	0	0
2020/10/14	R248	05/08/2021	12.52	Put	Bond Future	4,347.2800	4.3473	4,215.8100	4.2158	(3.024)	0	0	0
2020/10/14	R248	05/08/2021	12.50	Call	Bond Future	4,851.0200	4.8510	4,701.3100	4.7013	(3.086)	0	0	0
2020/10/14	R248	04/11/2021	12.85	Call	Bond Future	927.8400	0.9278	909.5400	0.9095	(1.972)	0	0	0
2020/10/14	R248	04/11/2021			Bond Future	12.6802	71.8861	12.6835	71.8678	0.026	0.0000	0.0000	0
2020/10/14	R248	04/11/2021	12.83	Call	Bond Future	819.7000	0.8197	801.4000	0.8014	(2.233)	0	0	0
2020/10/14	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/14	R248	04/11/2021	12.84	Call	Bond Future	873.8100	0.8738	855.5100	0.8555	(2.094)	0	0	0
2020/10/14	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1256875