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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2020 TO 19/10/2020

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
2020/10/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	2025	05/11/2020		Bond Future	144.4228	144.4228	144.4795	144.4795	0.039	0.0000	0.0000	3,388
2020/10/19	2025	04/02/2021		Bond Future	144.3732	144.3732	144.4299	144.4299	0.039	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
2020/10/19	2025	06/05/2021			Bond Future	145.9644	145.9644	146.0211	146.0211	0.039	0.0000	0.0000	0
2020/10/19	2025	05/08/2021			Bond Future	146.0705	146.0705	146.1276	146.1276	0.039	0.0000	0.0000	0
2020/10/19	2025	04/11/2021			Bond Future	147.5755	147.5755	147.6335	147.6335	0.039	0.0000	0.0000	0
2020/10/19	2029	05/11/2020			Bond Future	100.2694	100.2694	100.5031	100.5031	0.233	0.0000	0.0000	3,729
2020/10/19	2029	04/02/2021			Bond Future	101.2816	101.2816	101.5172	101.5172	0.233	0.0000	0.0000	1,206
2020/10/19	2029	06/05/2021			Bond Future	101.2590	101.2590	101.4968	101.4968	0.235	0.0000	0.0000	0
2020/10/19	2029	05/08/2021			Bond Future	102.3937	102.3937	102.6341	102.6341	0.235	0.0000	0.0000	0
2020/10/19	2029	04/11/2021			Bond Future	102.2997	102.2997	102.5426	102.5426	0.237	0.0000	0.0000	0
2020/10/19	2030	05/11/2020	9.39	Put	Bond Future	1,038.8500	1.0389	778.9200	0.7789	(25.021)	0	0	0
2020/10/19	2030	05/11/2020	9.38	Call	Bond Future	1,139.8900	1.1399	1,268.4600	1.2685	11.279	0	0	0
2020/10/19	2030	05/11/2020	9.66	Put	Bond Future	476.0100	0.4760	313.2900	0.3133	(34.184)	0	0	5,500
2020/10/19	2030	05/11/2020	9.60	Put	Bond Future	573.3900	0.5734	389.6000	0.3896	(32.053)	0	0	3,000
2020/10/19	2030	05/11/2020	9.99	Put	Bond Future	154.7900	0.1548	83.6500	0.0837	(45.959)	0	0	2,500
2020/10/19	2030	05/11/2020	8.10	Put	Bond Future	7,685.5300	7.6855	7,292.9400	7.2929	(5.108)	0	0	0
2020/10/19	2030	05/11/2020	8.73	Call	Bond Future	97.9400	0.0979	99.3100	0.0993	1.399	0	0	3,000
2020/10/19	2030	05/11/2020	10.06	Put	Bond Future	119.6700	0.1197	61.7800	0.0618	(48.375)	0	0	1,000
2020/10/19	2030	05/11/2020			Bond Future	9.3672	93.8732	9.2992	94.2652	(0.725)	0.0000	0.0000	89,414
2020/10/19	2030	05/11/2020	9.99	Call	Bond Future	3,648.3900	3.6484	3,969.2700	3.9693	8.795	0	0	0
2020/10/19	2030	05/11/2020	8.85	Put	Bond Future	3,214.2300	3.2142	2,830.8500	2.8308	(11.928)	0	0	0
2020/10/19	2030	05/11/2020	8.85	Call	Bond Future	174.6600	0.1747	183.3000	0.1833	4.947	0	0	3,000
2020/10/19	2030	05/11/2020	9.61	Call	Bond Future	1,939.3000	1.9393	2,151.0900	2.1511	10.921	0	0	0
2020/10/19	2030	05/11/2020	9.61	Put	Bond Future	556.1600	0.5562	375.9300	0.3759	(32.406)	0	0	3,000
2020/10/19	2030	05/11/2020	8.34	Put	Bond Future	6,176.6500	6.1766	5,782.9800	5.7830	(6.374)	0	0	0
2020/10/19	2030	05/11/2020	8.34	Call	Bond Future	10.5600	0.0106	8.9100	0.0089	(15.625)	0	0	1,000
2020/10/19	2030	05/11/2020	9.04	Put	Bond Future	2,294.1900	2.2942	1,936.1500	1.9362	(15.606)	0	0	0
2020/10/19	2030	05/11/2020	9.04	Call	Bond Future	386.2600	0.3863	420.2400	0.4202	8.797	0	0	1,000
2020/10/19	2030	05/11/2020	9.39	Call	Bond Future	1,169.9100	1.1699	1,302.0000	1.3020	11.291	0	0	0
2020/10/19	2030	05/11/2020	9.38	Put	Bond Future	1,066.2800	1.0663	802.8300	0.8028	(24.707)	0	0	0
2020/10/19	2030	05/11/2020	9.66	Call	Bond Future	2,140.5900	2.1406	2,369.8900	2.3699	10.712	0	0	0
2020/10/19	2030	05/11/2020	9.60	Call	Bond Future	1,900.1000	1.9001	2,108.3300	2.1083	10.959	0	0	0
2020/10/19	2030	05/11/2020	9.49	Call	Bond Future	1,494.2700	1.4943	1,662.5300	1.6625	11.260	0	0	0
2020/10/19	2030	05/11/2020	8.36	Put	Bond Future	6,053.0100	6.0530	5,659.2300	5.6592	(6.506)	0	0	0
2020/10/19	2030	05/11/2020	9.86	Put	Bond Future	245.5500	0.2455	144.0000	0.1440	(41.356)	0	0	14,160
2020/10/19	2030	05/11/2020	8.10	Call	Bond Future	1.9600	0.0020	1.3900	0.0014	(29.082)	0	0	3,000
2020/10/19	2030	05/11/2020	8.73	Put	Bond Future	3,861.3900	3.8614	3,470.7400	3.4707	(10.117)	0	0	0
2020/10/19	2030	05/11/2020	9.23	Put	Bond Future	1,538.0700	1.5381	1,225.8600	1.2259	(20.299)	0	0	0
2020/10/19	2030	05/11/2020	10.06	Call	Bond Future	3,994.9700	3.9950	4,329.1000	4.3291	8.364	0	0	0
2020/10/19	2030	05/11/2020	10.37	Put	Bond Future	35.4000	0.0354	14.6800	0.0147	(58.531)	0	0	2,000
2020/10/19	2030	05/11/2020	9.40	Call	Bond Future	1,200.3800	1.2004	1,336.0100	1.3360	11.299	0	0	0
2020/10/19	2030	05/11/2020	9.40	Put	Bond Future	1,011.9200	1.0119	755.5300	0.7555	(25.337)	0	0	0
2020/10/19	2030	05/11/2020	9.49	Put	Bond Future	791.2900	0.7913	567.5300	0.5675	(28.278)	0	0	2,500
2020/10/19	2030	05/11/2020	9.65	Call	Bond Future	2,099.6400	2.0996	2,325.4900	2.3255	10.757	0	0	0
2020/10/19	2030	05/11/2020	9.65	Put	Bond Future	491.2600	0.4913	325.0900	0.3251	(33.825)	0	0	2,500
2020/10/19	2030	05/11/2020	8.36	Call	Bond Future	12.0200	0.0120	10.2600	0.0103	(14.642)	0	0	14,160
2020/10/19	2030	05/11/2020	8.86	Put	Bond Future	3,162.3500	3.1624	2,779.8400	2.7798	(12.096)	0	0	0
2020/10/19	2030	05/11/2020	8.86	Call	Bond Future	182.7800	0.1828	192.2900	0.1923	5.203	0	0	14,160

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2020/10/19	2030	05/11/2020	9.86	Call	Bond Future	3,024.4900	3.0245	3,314.9600	3.3150	9.604	0	0	0
2020/10/19	2030	05/11/2020	9.23	Call	Bond Future	744.2700	0.7443	824.0800	0.8241	10.723	0	0	3,000
2020/10/19	2030	05/11/2020	10.47	Call	Bond Future	6,091.2500	6.0913	6,468.9300	6.4689	6.200	0	0	0
2020/10/19	2030	05/11/2020	10.47	Put	Bond Future	23.3000	0.0233	8.9600	0.0090	(61.545)	0	0	3,000
2020/10/19	2030	05/11/2020	8.53	Put	Bond Future	5,019.5700	5.0196	4,625.3900	4.6254	(7.853)	0	0	0
2020/10/19	2030	05/11/2020	8.53	Call	Bond Future	33.6500	0.0337	31.4900	0.0315	(6.419)	0	0	9,414
2020/10/19	2030	05/11/2020	9.03	Put	Bond Future	2,338.7600	2.3388	1,978.8800	1.9789	(15.388)	0	0	0
2020/10/19	2030	05/11/2020	9.03	Call	Bond Future	371.7100	0.3717	403.8500	0.4038	8.647	0	0	9,414
2020/10/19	2030	05/11/2020	10.37	Call	Bond Future	5,575.2600	5.5753	5,946.5600	5.9466	6.660	0	0	0
2020/10/19	2030	04/02/2021	9.20	Put	Bond Future	3,999.5200	3.9995	3,726.7300	3.7267	(6.821)	0	0	0
2020/10/19	2030	04/02/2021	8.20	Put	Bond Future	8,576.9500	8.5770	8,215.0900	8.2151	(4.219)	0	0	0
2020/10/19	2030	04/02/2021	9.12	Call	Bond Future	1,650.6600	1.6507	1,764.0100	1.7640	6.867	0	0	1,000
2020/10/19	2030	04/02/2021	8.36	Call	Bond Future	557.0600	0.5571	600.3100	0.6003	7.764	0	0	800
2020/10/19	2030	04/02/2021	9.16	Call	Bond Future	1,735.9400	1.7359	1,853.9500	1.8540	6.798	0	0	0
2020/10/19	2030	04/02/2021	9.15	Put	Bond Future	4,177.5100	4.1775	3,898.8400	3.8988	(6.671)	0	0	0
2020/10/19	2030	04/02/2021			Bond Future	9.5853	90.7936	9.5143	91.1891	(0.740)	0.0000	0.0000	0
2020/10/19	2030	04/02/2021	8.20	Call	Bond Future	428.7900	0.4288	462.4400	0.4624	7.848	0	0	1,600
2020/10/19	2030	04/02/2021	8.37	Put	Bond Future	7,664.5700	7.6646	7,312.9700	7.3130	(4.587)	0	0	0
2020/10/19	2030	04/02/2021	8.37	Call	Bond Future	565.9800	0.5660	609.8900	0.6099	7.758	0	0	1,000
2020/10/19	2030	04/02/2021	9.17	Call	Bond Future	1,757.5300	1.7575	1,876.7100	1.8767	6.781	0	0	0
2020/10/19	2030	04/02/2021	9.17	Put	Bond Future	4,105.6500	4.1056	3,829.3200	3.8293	(6.730)	0	0	0
2020/10/19	2030	04/02/2021	9.20	Call	Bond Future	1,823.6700	1.8237	1,946.3900	1.9464	6.729	0	0	1,600
2020/10/19	2030	04/02/2021	9.12	Put	Bond Future	4,286.8100	4.2868	4,004.6500	4.0046	(6.582)	0	0	0
2020/10/19	2030	04/02/2021	8.36	Put	Bond Future	7,716.9900	7.7170	7,364.7300	7.3647	(4.565)	0	0	0
2020/10/19	2030	04/02/2021	9.16	Put	Bond Future	4,141.5700	4.1416	3,864.0700	3.8641	(6.700)	0	0	0
2020/10/19	2030	04/02/2021	9.15	Call	Bond Future	1,714.3200	1.7143	1,831.1600	1.8312	6.816	0	0	0
2020/10/19	2030	04/02/2021	8.86	Put	Bond Future	5,318.8400	5.3188	5,008.3100	5.0083	(5.838)	0	0	0
2020/10/19	2030	04/02/2021	8.86	Call	Bond Future	1,166.1200	1.1661	1,251.1000	1.2511	7.287	0	0	800
2020/10/19	2030	04/02/2021	10.20	Call	Bond Future	4,830.3000	4.8303	5,074.3500	5.0744	5.052	0	0	0
2020/10/19	2030	04/02/2021	10.20	Put	Bond Future	1,494.0500	1.4941	1,342.5900	1.3426	(10.138)	0	0	1,800
2020/10/19	2030	06/05/2021	10.04	Put	Bond Future	2,812.3200	2.8123	2,622.1100	2.6221	(6.763)	0	0	0
2020/10/19	2030	06/05/2021	9.15	Call	Bond Future	1,843.1300	1.8431	1,963.3200	1.9633	6.521	0	0	0
2020/10/19	2030	06/05/2021	11.69	Call	Bond Future	10,081.5300	10.0815	10,416.3000	10.4163	3.321	0	0	0
2020/10/19	2030	06/05/2021	11.70	Put	Bond Future	633.0700	0.6331	569.0200	0.5690	(10.117)	0	0	0
2020/10/19	2030	06/05/2021			Bond Future	9.8032	91.7736	9.7292	92.1730	(0.755)	0.0000	0.0000	0
2020/10/19	2030	06/05/2021	10.74	Call	Bond Future	6,471.4900	6.4715	6,742.2100	6.7422	4.183	0	0	0
2020/10/19	2030	06/05/2021	10.74	Put	Bond Future	1,611.9700	1.6120	1,483.3200	1.4833	(7.981)	0	0	0
2020/10/19	2030	06/05/2021	7.97	Call	Bond Future	454.2500	0.4542	490.6100	0.4906	8.004	0	0	700
2020/10/19	2030	06/05/2021	10.04	Call	Bond Future	4,074.2200	4.0742	4,283.3800	4.2834	5.134	0	0	0
2020/10/19	2030	06/05/2021	9.15	Put	Bond Future	5,447.4900	5.4475	5,168.3100	5.1683	(5.125)	0	0	0
2020/10/19	2030	06/05/2021	9.92	Call	Bond Future	3,719.5400	3.7195	3,916.7900	3.9168	5.303	0	0	0
2020/10/19	2030	06/05/2021	11.69	Put	Bond Future	640.1900	0.6402	575.5900	0.5756	(10.091)	0	0	0
2020/10/19	2030	06/05/2021	11.70	Call	Bond Future	10,120.8900	10.1209	10,456.2100	10.4562	3.313	0	0	0
2020/10/19	2030	06/05/2021	9.22	Call	Bond Future	1,981.8500	1.9819	2,108.7800	2.1088	6.405	0	0	0
2020/10/19	2030	06/05/2021	9.22	Put	Bond Future	5,191.0900	5.1911	4,918.6500	4.9187	(5.248)	0	0	700
2020/10/19	2030	06/05/2021	7.97	Put	Bond Future	11,057.2800	11.0573	10,694.2700	10.6943	(3.283)	0	0	0
2020/10/19	2030	06/05/2021	9.92	Put	Bond Future	3,094.2400	3.0942	2,892.1200	2.8921	(6.532)	0	0	700
2020/10/19	2030	06/05/2021	11.71	Call	Bond Future	10,160.2700	10.1603	10,496.1400	10.4961	3.306	0	0	0

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2020/10/19	2030	06/05/2021	11.71	Put	Bond Future	626.0100	0.6260	562.5100	0.5625	(10.144)	0	0	0
2020/10/19	2030	05/08/2021	12.10	Call	Bond Future	10,484.9500	10.4849	10,832.3500	10.8323	3.313	0	0	0
2020/10/19	2030	05/08/2021	10.42	Put	Bond Future	2,553.7000	2.5537	2,382.0600	2.3821	(6.721)	0	0	0
2020/10/19	2030	05/08/2021	10.41	Call	Bond Future	4,465.1400	4.4651	4,696.2100	4.6962	5.175	0	0	0
2020/10/19	2030	05/08/2021			Bond Future	10.0403	88.7754	9.9628	89.1790	(0.772)	0.0000	0.0000	0
2020/10/19	2030	05/08/2021	9.45	Call	Bond Future	1,980.9600	1.9810	2,118.0600	2.1181	6.921	0	0	600
2020/10/19	2030	05/08/2021	12.10	Put	Bond Future	584.7300	0.5847	528.5100	0.5285	(9.615)	0	0	600
2020/10/19	2030	05/08/2021	10.42	Call	Bond Future	4,495.9800	4.4960	4,727.9600	4.7280	5.160	0	0	0
2020/10/19	2030	05/08/2021	10.41	Put	Bond Future	2,573.3100	2.5733	2,400.7600	2.4008	(6.705)	0	0	0
2020/10/19	2030	05/08/2021	9.45	Put	Bond Future	5,114.7100	5.1147	4,848.1900	4.8482	(5.211)	0	0	0
2020/10/19	2030	05/08/2021	8.95	Put	Bond Future	7,065.6200	7.0656	6,753.7100	6.7537	(4.414)	0	0	0
2020/10/19	2030	05/08/2021	8.95	Call	Bond Future	1,165.0400	1.1650	1,256.7500	1.2567	7.872	0	0	600
2020/10/19	2030	05/08/2021	10.43	Call	Bond Future	4,526.6000	4.5266	4,759.5000	4.7595	5.145	0	0	0
2020/10/19	2030	05/08/2021	10.43	Put	Bond Future	2,533.9100	2.5339	2,363.1900	2.3632	(6.737)	0	0	0
2020/10/19	2030	04/11/2021	10.60	Call	Bond Future	1,538.3800	1.5384	1,946.1800	1.9462	26.508	0	0	0
2020/10/19	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2030	04/11/2021			Bond Future	10.2894	89.6682	10.2083	90.0760	(0.789)	0.0000	0.0000	0
2020/10/19	2030	04/11/2021	10.61	Call	Bond Future	1,587.3400	1.5873	1,995.1400	1.9951	25.691	0	0	0
2020/10/19	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2030	04/11/2021	10.59	Call	Bond Future	1,489.3900	1.4894	1,897.1900	1.8972	27.380	0	0	0
2020/10/19	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2032	05/11/2020	9.77	Put	Bond Future	4,056.7000	4.0567	3,813.9600	3.8140	(5.984)	0	0	0
2020/10/19	2032	05/11/2020	9.61	Put	Bond Future	4,998.3600	4.9984	4,760.9900	4.7610	(4.749)	0	0	0
2020/10/19	2032	05/11/2020	10.99	Call	Bond Future	3,592.4700	3.5925	3,733.1200	3.7331	3.915	0	0	0
2020/10/19	2032	05/11/2020	9.44	Put	Bond Future	6,055.3600	6.0554	5,823.4100	5.8234	(3.830)	0	0	0
2020/10/19	2032	05/11/2020	11.08	Call	Bond Future	4,032.6000	4.0326	4,188.4400	4.1884	3.865	0	0	0
2020/10/19	2032	05/11/2020			Bond Future	10.4111	86.6887	10.3732	86.9133	(0.364)	0.0000	0.0000	121,103
2020/10/19	2032	05/11/2020	9.76	Call	Bond Future	134.1400	0.1341	116.3500	0.1163	(13.262)	0	0	0
2020/10/19	2032	05/11/2020	9.76	Put	Bond Future	4,113.3900	4.1134	3,870.9700	3.8710	(5.893)	0	0	0
2020/10/19	2032	05/11/2020	10.99	Put	Bond Future	255.2900	0.2553	171.3100	0.1713	(32.896)	0	0	3,000
2020/10/19	2032	05/11/2020	9.77	Call	Bond Future	140.4500	0.1404	122.3400	0.1223	(12.894)	0	0	0
2020/10/19	2032	05/11/2020	9.11	Call	Bond Future	3.7300	0.0037	2.1500	0.0022	(42.359)	0	0	3,000
2020/10/19	2032	05/11/2020	9.61	Call	Bond Future	66.6900	0.0667	53.9500	0.0539	(19.103)	0	0	3,000
2020/10/19	2032	05/11/2020	9.44	Call	Bond Future	27.5700	0.0276	20.2500	0.0202	(26.551)	0	0	1,000
2020/10/19	2032	05/11/2020	11.08	Put	Bond Future	192.8300	0.1928	124.0400	0.1240	(35.674)	0	0	1,000
2020/10/19	2032	05/11/2020	9.75	Call	Bond Future	128.0800	0.1281	110.6200	0.1106	(13.632)	0	0	0
2020/10/19	2032	05/11/2020	9.75	Put	Bond Future	4,170.4000	4.1704	3,928.3100	3.9283	(5.805)	0	0	0
2020/10/19	2032	05/11/2020	9.11	Put	Bond Future	8,211.1800	8.2112	7,984.9700	7.9850	(2.755)	0	0	0
2020/10/19	2032	05/11/2020	8.94	Put	Bond Future	9,358.8300	9.3588	9,133.6300	9.1336	(2.406)	0	0	0
2020/10/19	2032	05/11/2020	8.94	Call	Bond Future	1.1300	0.0011	0.5600	0.0006	(50.442)	0	0	1,000
2020/10/19	2032	04/02/2021	9.29	Call	Bond Future	598.4900	0.5985	609.5400	0.6095	1.846	0	0	800
2020/10/19	2032	04/02/2021	10.82	Put	Bond Future	2,721.4000	2.7214	2,581.6300	2.5816	(5.136)	0	0	800
2020/10/19	2032	04/02/2021	9.63	Call	Bond Future	967.4000	0.9674	988.6100	0.9886	2.192	0	0	0
2020/10/19	2032	04/02/2021			Bond Future	10.6480	87.5422	10.6086	87.7688	(0.370)	0.0000	0.0000	2,500
2020/10/19	2032	04/02/2021	8.79	Put	Bond Future	11,911.3800	11.9114	11,687.7200	11.6877	(1.878)	0	0	0
2020/10/19	2032	04/02/2021	8.79	Call	Bond Future	266.1500	0.2661	269.0500	0.2691	1.090	0	0	800
2020/10/19	2032	04/02/2021	9.61	Call	Bond Future	941.8700	0.9419	962.3600	0.9624	2.175	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
2020/10/19	2032	04/02/2021	9.61	Put	Bond Future	7,195.3300	7.1953	6,989.2600	6.9893	(2.864)	0	0	0
2020/10/19	2032	04/02/2021	9.29	Put	Bond Future	8,906.3300	8.9063	8,690.8200	8.6908	(2.420)	0	0	0
2020/10/19	2032	04/02/2021	10.82	Call	Bond Future	3,700.4500	3.7005	3,787.2400	3.7872	2.345	0	0	0
2020/10/19	2032	04/02/2021	9.63	Put	Bond Future	7,094.5200	7.0945	6,889.1700	6.8892	(2.894)	0	0	0
2020/10/19	2032	04/02/2021	9.62	Call	Bond Future	954.5700	0.9546	975.4200	0.9754	2.184	0	0	0
2020/10/19	2032	04/02/2021	9.62	Put	Bond Future	7,144.8300	7.1448	6,939.1200	6.9391	(2.879)	0	0	0
2020/10/19	2032	06/05/2021	12.57	Call	Bond Future	9,751.3400	9.7513	9,920.5800	9.9206	1.736	0	0	0
2020/10/19	2032	06/05/2021	12.12	Put	Bond Future	1,595.0400	1.5950	1,516.6400	1.5166	(4.915)	0	0	0
2020/10/19	2032	06/05/2021			Bond Future	10.8833	84.3413	10.8422	84.5699	(0.377)	0.0000	0.0000	0
2020/10/19	2032	06/05/2021	12.57	Put	Bond Future	1,058.6800	1.0587	999.2800	0.9993	(5.611)	0	0	736
2020/10/19	2032	06/05/2021	10.33	Put	Bond Future	5,586.6700	5.5867	5,421.5900	5.4216	(2.955)	0	0	0
2020/10/19	2032	06/05/2021	10.33	Call	Bond Future	2,432.2200	2.4322	2,495.7800	2.4958	2.613	0	0	736
2020/10/19	2032	06/05/2021	12.11	Call	Bond Future	8,060.7200	8.0607	8,210.5100	8.2105	1.858	0	0	0
2020/10/19	2032	06/05/2021	12.11	Put	Bond Future	1,609.0600	1.6091	1,530.2100	1.5302	(4.900)	0	0	0
2020/10/19	2032	06/05/2021	12.12	Call	Bond Future	8,096.4000	8.0964	8,246.6400	8.2466	1.856	0	0	0
2020/10/19	2032	06/05/2021	12.10	Call	Bond Future	8,025.0900	8.0251	8,174.4200	8.1744	1.861	0	0	0
2020/10/19	2032	06/05/2021	12.10	Put	Bond Future	1,623.1900	1.6232	1,543.8800	1.5439	(4.886)	0	0	0
2020/10/19	2032	05/08/2021	11.37	Put	Bond Future	3,286.7800	3.2868	3,169.8100	3.1698	(3.559)	0	0	0
2020/10/19	2032	05/08/2021			Bond Future	11.1316	85.2670	11.0888	85.4980	(0.385)	0.0000	0.0000	0
2020/10/19	2032	05/08/2021	11.36	Call	Bond Future	4,525.7400	4.5257	4,639.2700	4.6393	2.509	0	0	0
2020/10/19	2032	05/08/2021	11.36	Put	Bond Future	3,309.5600	3.3096	3,192.1000	3.1921	(3.549)	0	0	0
2020/10/19	2032	05/08/2021	11.37	Call	Bond Future	4,555.6500	4.5556	4,669.6700	4.6697	2.503	0	0	0
2020/10/19	2032	05/08/2021	11.35	Call	Bond Future	4,495.6100	4.4956	4,608.6400	4.6086	2.514	0	0	0
2020/10/19	2032	05/08/2021	11.35	Put	Bond Future	3,332.1700	3.3322	3,214.2100	3.2142	(3.540)	0	0	0
2020/10/19	2032	04/11/2021	11.69	Call	Bond Future	1,483.3500	1.4834	1,716.7800	1.7168	15.737	0	0	0
2020/10/19	2032	04/11/2021			Bond Future	11.4012	81.9814	11.3564	82.2149	(0.393)	0.0000	0.0000	0
2020/10/19	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2032	04/11/2021	11.70	Call	Bond Future	1,534.0400	1.5340	1,767.4700	1.7675	15.217	0	0	0
2020/10/19	2032	04/11/2021	11.71	Call	Bond Future	1,584.6900	1.5847	1,818.1200	1.8181	14.730	0	0	0
2020/10/19	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2033	05/11/2020			Bond Future	94.3174	94.3174	94.3590	94.3590	0.044	0.0000	0.0000	10,329
2020/10/19	2033	04/02/2021			Bond Future	95.2695	95.2695	95.3112	95.3112	0.044	0.0000	0.0000	0
2020/10/19	2033	06/05/2021			Bond Future	95.1045	95.1045	95.1461	95.1461	0.044	0.0000	0.0000	0
2020/10/19	2033	05/08/2021			Bond Future	96.1703	96.1703	96.2123	96.2123	0.044	0.0000	0.0000	0
2020/10/19	2033	04/11/2021			Bond Future	95.9379	95.9379	95.9805	95.9805	0.044	0.0000	0.0000	0
2020/10/19	2037	05/11/2020	10.18	Call	Bond Future	7.1000	0.0071	4.2900	0.0043	(39.577)	0	0	0
2020/10/19	2037	05/11/2020	10.17	Put	Bond Future	8,667.0200	8.6670	8,434.5100	8.4345	(2.683)	0	0	0
2020/10/19	2037	05/11/2020			Bond Future	11.4931	80.5334	11.4552	80.7632	(0.330)	0.0000	0.0000	144,644
2020/10/19	2037	05/11/2020	10.19	Call	Bond Future	7.5400	0.0075	4.5800	0.0046	(39.257)	0	0	0
2020/10/19	2037	05/11/2020	10.19	Put	Bond Future	8,526.3600	8.5264	8,293.5700	8.2936	(2.730)	0	0	0
2020/10/19	2037	05/11/2020	10.17	Call	Bond Future	6.6900	0.0067	4.0100	0.0040	(40.060)	0	0	0
2020/10/19	2037	05/11/2020	10.18	Put	Bond Future	8,596.6300	8.5966	8,363.9900	8.3640	(2.706)	0	0	0
2020/10/19	2037	04/02/2021	13.73	Call	Bond Future	10,953.3100	10.9533	11,135.1800	11.1352	1.660	0	0	0
2020/10/19	2037	04/02/2021	10.85	Call	Bond Future	1,402.0800	1.4021	1,429.3700	1.4294	1.946	0	0	0
2020/10/19	2037	04/02/2021	10.35	Call	Bond Future	738.7000	0.7387	749.7900	0.7498	1.501	0	0	0

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2020/10/19	2037	04/02/2021	10.28	Put	Bond Future	9,980.3800	9.9804	9,758.0600	9.7581	(2.228)	0	0	0
2020/10/19	2037	04/02/2021	10.27	Call	Bond Future	661.2900	0.6613	670.5600	0.6706	1.402	0	0	0
2020/10/19	2037	04/02/2021			Bond Future	11.7393	77.0723	11.6997	77.3041	(0.337)	0.0000	0.0000	0
2020/10/19	2037	04/02/2021	11.97	Put	Bond Future	2,939.6400	2.9396	2,796.1500	2.7962	(4.881)	0	0	0
2020/10/19	2037	04/02/2021	11.97	Call	Bond Future	4,269.9700	4.2700	4,358.2800	4.3583	2.068	0	0	300
2020/10/19	2037	04/02/2021	9.65	Put	Bond Future	14,114.5400	14.1145	13,883.7400	13.8837	(1.635)	0	0	0
2020/10/19	2037	04/02/2021	9.65	Call	Bond Future	252.9600	0.2530	253.9600	0.2540	0.395	0	0	72
2020/10/19	2037	04/02/2021	11.90	Call	Bond Future	4,044.6900	4.0447	4,128.6800	4.1287	2.077	0	0	0
2020/10/19	2037	04/02/2021	13.73	Put	Bond Future	559.9400	0.5599	510.0100	0.5100	(8.917)	0	0	300
2020/10/19	2037	04/02/2021	10.85	Put	Bond Future	6,881.7200	6.8817	6,677.2100	6.6772	(2.972)	0	0	72
2020/10/19	2037	04/02/2021	10.35	Put	Bond Future	9,563.8400	9.5638	9,343.1300	9.3431	(2.308)	0	0	72
2020/10/19	2037	04/02/2021	10.28	Call	Bond Future	670.6100	0.6706	680.0900	0.6801	1.414	0	0	0
2020/10/19	2037	04/02/2021	10.27	Put	Bond Future	10,040.6300	10.0406	9,818.1000	9.8181	(2.216)	0	0	0
2020/10/19	2037	04/02/2021	11.90	Put	Bond Future	3,114.2200	3.1142	2,966.4100	2.9664	(4.746)	0	0	240
2020/10/19	2037	04/02/2021	10.48	Put	Bond Future	8,814.8200	8.8148	8,597.4900	8.5975	(2.466)	0	0	0
2020/10/19	2037	04/02/2021	10.48	Call	Bond Future	878.9200	0.8789	893.3900	0.8934	1.646	0	0	240
2020/10/19	2037	04/02/2021	10.29	Call	Bond Future	680.0300	0.6800	689.7300	0.6897	1.426	0	0	0
2020/10/19	2037	04/02/2021	10.29	Put	Bond Future	9,920.3200	9.9203	9,698.2200	9.6982	(2.239)	0	0	0
2020/10/19	2037	06/05/2021	12.42	Call	Bond Future	5,679.8500	5.6799	5,792.8100	5.7928	1.989	0	0	0
2020/10/19	2037	06/05/2021			Bond Future	11.9847	77.9046	11.9435	78.1385	(0.344)	0.0000	0.0000	0
2020/10/19	2037	06/05/2021	12.42	Put	Bond Future	3,275.6200	3.2756	3,154.7100	3.1547	(3.691)	0	0	0
2020/10/19	2037	06/05/2021	12.43	Call	Bond Future	5,713.3000	5.7133	5,826.7200	5.8267	1.985	0	0	0
2020/10/19	2037	06/05/2021	12.44	Put	Bond Future	3,234.9800	3.2350	3,114.9800	3.1150	(3.709)	0	0	0
2020/10/19	2037	06/05/2021	12.43	Put	Bond Future	3,255.2400	3.2552	3,134.7900	3.1348	(3.700)	0	0	0
2020/10/19	2037	06/05/2021	12.44	Call	Bond Future	5,746.8200	5.7468	5,860.6900	5.8607	1.981	0	0	0
2020/10/19	2037	05/08/2021	12.26	Put	Bond Future	4,287.2700	4.2873	4,155.3200	4.1553	(3.078)	0	0	0
2020/10/19	2037	05/08/2021	12.27	Call	Bond Future	4,374.3800	4.3744	4,479.2700	4.4793	2.398	0	0	0
2020/10/19	2037	05/08/2021	12.28	Call	Bond Future	4,403.0200	4.4030	4,508.3900	4.5084	2.393	0	0	0
2020/10/19	2037	05/08/2021			Bond Future	12.2492	74.5040	12.2062	74.7403	(0.352)	0.0000	0.0000	0
2020/10/19	2037	05/08/2021	12.26	Call	Bond Future	4,346.0800	4.3461	4,450.4900	4.4505	2.402	0	0	0
2020/10/19	2037	05/08/2021	12.28	Put	Bond Future	4,234.9800	4.2350	4,103.9900	4.1040	(3.093)	0	0	0
2020/10/19	2037	05/08/2021	12.27	Put	Bond Future	4,260.9200	4.2609	4,129.4500	4.1294	(3.085)	0	0	0
2020/10/19	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2037	04/11/2021			Bond Future	12.5187	75.2529	12.4738	75.4918	(0.359)	0.0000	0.0000	0
2020/10/19	2037	04/11/2021	12.82	Call	Bond Future	1,569.0800	1.5691	1,807.9200	1.8079	15.222	0	0	0
2020/10/19	2037	04/11/2021	12.83	Call	Bond Future	1,620.2700	1.6203	1,859.1100	1.8591	14.741	0	0	0
2020/10/19	2037	04/11/2021	12.81	Call	Bond Future	1,517.8400	1.5178	1,756.6800	1.7567	15.736	0	0	0
2020/10/19	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2038	05/11/2020			Bond Future	105.5922	105.5922	105.6387	105.6387	0.044	0.0000	0.0000	9,452
2020/10/19	2038	04/02/2021			Bond Future	104.9621	104.9621	105.0089	105.0089	0.045	0.0000	0.0000	1,685
2020/10/19	2038	06/05/2021			Bond Future	106.1193	106.1193	106.1660	106.1660	0.044	0.0000	0.0000	0
2020/10/19	2038	05/08/2021			Bond Future	105.5878	105.5878	105.6349	105.6349	0.045	0.0000	0.0000	0
2020/10/19	2038	04/11/2021			Bond Future	106.6753	106.6753	106.7232	106.7232	0.045	0.0000	0.0000	0
2020/10/19	2040	05/11/2020	10.30	Call	Bond Future	4.9100	0.0049	2.5500	0.0026	(48.065)	0	0	0
2020/10/19	2040	05/11/2020	11.00	Put	Bond Future	4,507.9900	4.5080	4,329.2700	4.3293	(3.965)	0	0	0

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2020/10/19	2040	05/11/2020	10.23	Call	Bond Future	3.1100		0.0031	1.5200	0.0015	(51.125)	0	0	2,000
2020/10/19	2040	05/11/2020	11.70	Put	Bond Future	1,313.2500		1.3132	1,134.8900	1.1349	(13.582)	0	0	2,000
2020/10/19	2040	05/11/2020	9.50	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2020/10/19	2040	05/11/2020	10.00	Call	Bond Future	0.6100		0.0006	0.2300	0.0002	(62.295)	0	0	2,380
2020/10/19	2040	05/11/2020			Bond Future	11.6527		82.2791	11.6299	82.4242	(0.196)	0.0000	0.0000	75,000
2020/10/19	2040	05/11/2020	10.30	Put	Bond Future	9,401.8800		9.4019	9,254.4400	9.2544	(1.568)	0	0	0
2020/10/19	2040	05/11/2020	9.73	Put	Bond Future	13,894.5400		13.8945	13,749.4100	13.7494	(1.045)	0	0	0
2020/10/19	2040	05/11/2020	9.73	Call	Bond Future	0.0700		0.0001	0.0200	0.0000	(71.429)	0	0	2,000
2020/10/19	2040	05/11/2020	10.23	Put	Bond Future	9,933.9000		9.9339	9,787.2300	9.7872	(1.476)	0	0	0
2020/10/19	2040	05/11/2020	10.31	Call	Bond Future	5.2400		0.0052	2.7400	0.0027	(47.710)	0	0	0
2020/10/19	2040	05/11/2020	10.32	Put	Bond Future	9,250.9500		9.2510	9,103.2400	9.1032	(1.597)	0	0	0
2020/10/19	2040	05/11/2020	11.00	Call	Bond Future	183.0700		0.1831	149.4300	0.1494	(18.375)	0	0	2,380
2020/10/19	2040	05/11/2020	11.70	Call	Bond Future	1,612.6000		1.6126	1,579.3200	1.5793	(2.064)	0	0	0
2020/10/19	2040	05/11/2020	9.50	Put	Bond Future	15,810.4500		15.8105	15,665.3600	15.6654	(0.918)	0	0	0
2020/10/19	2040	05/11/2020	10.00	Put	Bond Future	11,721.3300		11.7213	11,575.8700	11.5759	(1.241)	0	0	0
2020/10/19	2040	05/11/2020	10.31	Put	Bond Future	9,326.3600		9.3264	9,178.7800	9.1788	(1.582)	0	0	0
2020/10/19	2040	05/11/2020	10.32	Call	Bond Future	5.5800		0.0056	2.9500	0.0030	(47.133)	0	0	0
2020/10/19	2040	05/11/2020	11.50	Call	Bond Future	1,008.2000		1.0082	957.9600	0.9580	(4.983)	0	0	0
2020/10/19	2040	05/11/2020	11.50	Put	Bond Future	1,987.2300		1.9872	1,791.9100	1.7919	(9.829)	0	0	2,000
2020/10/19	2040	04/02/2021	9.49	Call	Bond Future	129.2300		0.1292	125.0600	0.1251	(3.227)	0	0	500
2020/10/19	2040	04/02/2021	9.57	Put	Bond Future	16,839.7200		16.8397	16,689.0200	16.6890	(0.895)	0	0	0
2020/10/19	2040	04/02/2021	10.07	Put	Bond Future	13,025.4800		13.0255	12,873.3300	12.8733	(1.168)	0	0	0
2020/10/19	2040	04/02/2021	10.42	Put	Bond Future	10,627.7200		10.6277	10,476.0800	10.4761	(1.427)	0	0	0
2020/10/19	2040	04/02/2021			Bond Future	11.8969		78.5848	11.8731	78.7310	(0.200)	0.0000	0.0000	0
2020/10/19	2040	04/02/2021	10.07	Call	Bond Future	370.2600		0.3703	364.3100	0.3643	(1.607)	0	0	800
2020/10/19	2040	04/02/2021	11.74	Call	Bond Future	3,198.0500		3.1981	3,219.1900	3.2192	0.661	0	0	0
2020/10/19	2040	04/02/2021	11.74	Put	Bond Future	4,170.7600		4.1708	4,045.7000	4.0457	(2.998)	0	0	800
2020/10/19	2040	04/02/2021	10.41	Call	Bond Future	629.3500		0.6294	623.8700	0.6239	(0.871)	0	0	0
2020/10/19	2040	04/02/2021	10.41	Put	Bond Future	10,692.8600		10.6929	10,541.1800	10.5412	(1.419)	0	0	0
2020/10/19	2040	04/02/2021	9.49	Put	Bond Future	17,488.8500		17.4888	17,338.4800	17.3385	(0.860)	0	0	0
2020/10/19	2040	04/02/2021	9.57	Call	Bond Future	151.1900		0.1512	146.6900	0.1467	(2.976)	0	0	800
2020/10/19	2040	04/02/2021	10.42	Call	Bond Future	638.6700		0.6387	633.2300	0.6332	(0.852)	0	0	0
2020/10/19	2040	04/02/2021	10.24	Put	Bond Future	11,831.0200		11.8310	11,678.8800	11.6789	(1.286)	0	0	0
2020/10/19	2040	04/02/2021	10.24	Call	Bond Future	486.3900		0.4864	480.4500	0.4805	(1.221)	0	0	500
2020/10/19	2040	04/02/2021	11.57	Call	Bond Future	2,709.2300		2.7092	2,724.6300	2.7246	0.568	0	0	0
2020/10/19	2040	04/02/2021	11.57	Put	Bond Future	4,758.0500		4.7581	4,627.2500	4.6273	(2.749)	0	0	500
2020/10/19	2040	04/02/2021	10.40	Call	Bond Future	620.1300		0.6201	614.6100	0.6146	(0.890)	0	0	0
2020/10/19	2040	04/02/2021	10.40	Put	Bond Future	10,758.2000		10.7582	10,606.4800	10.6065	(1.410)	0	0	0
2020/10/19	2040	06/05/2021	12.44	Put	Bond Future	3,731.9700		3.7320	3,638.3600	3.6384	(2.508)	0	0	0
2020/10/19	2040	06/05/2021			Bond Future	12.1403		79.4336	12.1155	79.5810	(0.204)	0.0000	0.0000	0
2020/10/19	2040	06/05/2021	12.43	Call	Bond Future	5,446.2200		5.4462	5,499.7000	5.4997	0.982	0	0	0
2020/10/19	2040	06/05/2021	12.43	Put	Bond Future	3,756.2900		3.7563	3,662.3600	3.6624	(2.501)	0	0	0
2020/10/19	2040	06/05/2021	12.44	Call	Bond Future	5,479.1400		5.4791	5,532.9400	5.5329	0.982	0	0	0
2020/10/19	2040	06/05/2021	12.42	Call	Bond Future	5,413.1400		5.4131	5,466.3200	5.4663	0.982	0	0	0
2020/10/19	2040	06/05/2021	12.42	Put	Bond Future	3,780.5100		3.7805	3,686.2800	3.6863	(2.493)	0	0	0
2020/10/19	2040	05/08/2021	12.47	Call	Bond Future	4,658.6600		4.6587	4,717.0900	4.7171	1.254	0	0	0
2020/10/19	2040	05/08/2021	11.05	Put	Bond Future	9,871.9300		9.8719	9,742.5700	9.7426	(1.310)	0	0	0
2020/10/19	2040	05/08/2021			Bond Future	12.4025		75.7994	12.3766	75.9484	(0.209)	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
2020/10/19	2040	05/08/2021	14.80	Call	Bond Future	12,751.6600	12.7517	12,869.0800	12.8691	0.921	0	0	0
2020/10/19	2040	05/08/2021	14.80	Put	Bond Future	827.6700	0.8277	796.1600	0.7962	(3.807)	0	0	900
2020/10/19	2040	05/08/2021	12.47	Put	Bond Future	4,273.3100	4.2733	4,182.8100	4.1828	(2.118)	0	0	0
2020/10/19	2040	05/08/2021	11.55	Put	Bond Future	7,401.5400	7.4015	7,284.0700	7.2841	(1.587)	0	0	0
2020/10/19	2040	05/08/2021	11.55	Call	Bond Future	2,242.0300	2.2420	2,273.4900	2.2735	1.403	0	0	900
2020/10/19	2040	05/08/2021	11.05	Call	Bond Future	1,416.4000	1.4164	1,435.9700	1.4360	1.382	0	0	900
2020/10/19	2040	05/08/2021	12.48	Call	Bond Future	4,688.9300	4.6889	4,747.6500	4.7476	1.252	0	0	0
2020/10/19	2040	05/08/2021	12.49	Put	Bond Future	4,220.0600	4.2201	4,130.1600	4.1302	(2.130)	0	0	0
2020/10/19	2040	05/08/2021	12.48	Put	Bond Future	4,246.7500	4.2468	4,156.5400	4.1565	(2.124)	0	0	0
2020/10/19	2040	05/08/2021	12.49	Call	Bond Future	4,719.0000	4.7190	4,778.0300	4.7780	1.251	0	0	0
2020/10/19	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2040	04/11/2021	12.90	Call	Bond Future	1,261.2600	1.2613	1,411.7900	1.4118	11.935	0	0	0
2020/10/19	2040	04/11/2021			Bond Future	12.6692	76.5613	12.6420	76.7118	(0.214)	0.0000	0.0000	0
2020/10/19	2040	04/11/2021	12.91	Call	Bond Future	1,315.1000	1.3151	1,465.6300	1.4656	11.446	0	0	0
2020/10/19	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2040	04/11/2021	12.89	Call	Bond Future	1,207.3500	1.2073	1,357.8800	1.3579	12.468	0	0	0
2020/10/19	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2044	05/11/2020	10.36	Call	Bond Future	4.6300	0.0046	2.7300	0.0027	(41.037)	0	0	0
2020/10/19	2044	05/11/2020	11.06	Put	Bond Future	4,592.2300	4.5922	4,299.8500	4.2999	(6.367)	0	0	525
2020/10/19	2044	05/11/2020	11.43	Call	Bond Future	687.6000	0.6876	673.4700	0.6735	(2.055)	0	0	0
2020/10/19	2044	05/11/2020	9.72	Put	Bond Future	14,708.3100	14.7083	14,436.5900	14.4366	(1.847)	0	0	0
2020/10/19	2044	05/11/2020	9.97	Call	Bond Future	0.2700	0.0003	0.1100	0.0001	(59.259)	0	0	300
2020/10/19	2044	05/11/2020	9.29	Put	Bond Future	18,480.4800	18.4805	18,208.7800	18.2088	(1.470)	0	0	0
2020/10/19	2044	05/11/2020	9.96	Put	Bond Future	12,708.7500	12.7088	12,436.9000	12.4369	(2.139)	0	0	0
2020/10/19	2044	05/11/2020			Bond Future	11.7263	78.8131	11.6833	79.0848	(0.366)	0.0000	0.0000	47,251
2020/10/19	2044	05/11/2020	10.34	Call	Bond Future	4.0700	0.0041	2.3600	0.0024	(42.015)	0	0	0
2020/10/19	2044	05/11/2020	10.34	Put	Bond Future	9,691.2200	9.6912	9,417.8100	9.4178	(2.821)	0	0	0
2020/10/19	2044	05/11/2020	9.72	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	1,815
2020/10/19	2044	05/11/2020	9.97	Put	Bond Future	12,627.0200	12.6270	12,355.1600	12.3552	(2.153)	0	0	0
2020/10/19	2044	05/11/2020	9.96	Call	Bond Future	0.2500	0.0003	0.1000	0.0001	(60.000)	0	0	0
2020/10/19	2044	05/11/2020	11.38	Call	Bond Future	589.5800	0.5896	571.8900	0.5719	(3.000)	0	0	0
2020/10/19	2044	05/11/2020	11.38	Put	Bond Future	2,829.3400	2.8293	2,539.9500	2.5400	(10.228)	0	0	300
2020/10/19	2044	05/11/2020	10.36	Put	Bond Future	9,537.5000	9.5375	9,263.9000	9.2639	(2.869)	0	0	0
2020/10/19	2044	05/11/2020	11.06	Call	Bond Future	180.7200	0.1807	160.0400	0.1600	(11.443)	0	0	0
2020/10/19	2044	05/11/2020	10.04	Put	Bond Future	12,058.4300	12.0584	11,786.4600	11.7865	(2.255)	0	0	0
2020/10/19	2044	05/11/2020	11.17	Put	Bond Future	3,936.1300	3.9361	3,641.6600	3.6417	(7.481)	0	0	1,815
2020/10/19	2044	05/11/2020	11.43	Put	Bond Future	2,597.0200	2.5970	2,311.1900	2.3112	(11.006)	0	0	1,815
2020/10/19	2044	05/11/2020	8.87	Put	Bond Future	22,416.1000	22.4161	22,144.4000	22.1444	(1.212)	0	0	0
2020/10/19	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/19	2044	05/11/2020	10.35	Call	Bond Future	4.3400	0.0043	2.5400	0.0025	(41.475)	0	0	0
2020/10/19	2044	05/11/2020	10.35	Put	Bond Future	9,614.2900	9.6143	9,340.7900	9.3408	(2.845)	0	0	0
2020/10/19	2044	05/11/2020	10.04	Call	Bond Future	0.4800	0.0005	0.2100	0.0002	(56.250)	0	0	525
2020/10/19	2044	05/11/2020	9.34	Put	Bond Future	18,028.8800	18.0289	17,757.1800	17.7572	(1.507)	0	0	0
2020/10/19	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/19	2044	05/11/2020	11.17	Call	Bond Future	282.5700	0.2826	259.8000	0.2598	(8.058)	0	0	0
2020/10/19	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/19	2044	05/11/2020	10.02	Put	Bond Future	12,220.2600	12.2203	11,948.3300	11.9483	(2.225)	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
2020/10/19	2044	05/11/2020	10.02	Call	Bond Future	0.4100	0.0004	0.1800	0.0002	(56.098)	0	0	1,815
2020/10/19	2044	04/02/2021	10.04	Put	Bond Future	13,824.5800	13.8246	13,555.4200	13.5554	(1.947)	0	0	0
2020/10/19	2044	04/02/2021	10.37	Call	Bond Future	542.1500	0.5422	553.2400	0.5532	2.046	0	0	0
2020/10/19	2044	04/02/2021	10.35	Put	Bond Future	11,590.8400	11.5908	11,327.3700	11.3274	(2.273)	0	0	0
2020/10/19	2044	04/02/2021			Bond Future	11.9638	75.2099	11.9190	75.4840	(0.375)	0.0000	0.0000	0
2020/10/19	2044	04/02/2021	10.37	Put	Bond Future	11,453.5600	11.4536	11,190.5500	11.1906	(2.296)	0	0	0
2020/10/19	2044	04/02/2021	10.35	Call	Bond Future	525.7200	0.5257	536.3500	0.5363	2.022	0	0	0
2020/10/19	2044	04/02/2021	10.04	Call	Bond Future	317.2300	0.3172	322.1700	0.3222	1.557	0	0	0
2020/10/19	2044	04/02/2021	10.84	Call	Bond Future	1,052.4700	1.0525	1,079.0000	1.0790	2.521	0	0	0
2020/10/19	2044	04/02/2021	10.36	Put	Bond Future	11,522.1000	11.5221	11,258.8500	11.2588	(2.285)	0	0	0
2020/10/19	2044	04/02/2021	10.84	Put	Bond Future	8,479.5600	8.4796	8,231.9900	8.2320	(2.920)	0	0	265
2020/10/19	2044	04/02/2021	10.29	Call	Bond Future	478.7500	0.4788	488.0400	0.4880	1.940	0	0	0
2020/10/19	2044	04/02/2021	10.29	Put	Bond Future	12,007.7700	12.0078	11,742.9600	11.7430	(2.205)	0	0	265
2020/10/19	2044	04/02/2021	9.66	Put	Bond Future	16,818.9800	16.8190	16,546.1600	16.5462	(1.622)	0	0	0
2020/10/19	2044	04/02/2021	9.66	Call	Bond Future	158.1400	0.1581	159.4200	0.1594	0.809	0	0	265
2020/10/19	2044	04/02/2021	10.36	Call	Bond Future	533.8900	0.5339	544.7400	0.5447	2.032	0	0	0
2020/10/19	2044	06/05/2021	12.50	Put	Bond Future	3,743.9900	3.7440	3,598.3500	3.5983	(3.890)	0	0	3,100
2020/10/19	2044	06/05/2021	12.43	Put	Bond Future	3,915.7700	3.9158	3,766.2200	3.7662	(3.819)	0	0	0
2020/10/19	2044	06/05/2021	12.44	Call	Bond Future	5,280.0400	5.2800	5,407.8100	5.4078	2.420	0	0	0
2020/10/19	2044	06/05/2021			Bond Future	12.2003	76.0222	12.1535	76.2989	(0.384)	0.0000	0.0000	0
2020/10/19	2044	06/05/2021	12.45	Call	Bond Future	5,312.2700	5.3123	5,440.6000	5.4406	2.416	0	0	0
2020/10/19	2044	06/05/2021	12.45	Put	Bond Future	3,865.9300	3.8659	3,717.5000	3.7175	(3.839)	0	0	0
2020/10/19	2044	06/05/2021	12.50	Call	Bond Future	5,474.0300	5.4740	5,605.1500	5.6051	2.395	0	0	0
2020/10/19	2044	06/05/2021	12.43	Call	Bond Future	5,248.0900	5.2481	5,375.3000	5.3753	2.424	0	0	0
2020/10/19	2044	06/05/2021	12.44	Put	Bond Future	3,890.6700	3.8907	3,741.6800	3.7417	(3.829)	0	0	0
2020/10/19	2044	06/05/2021	11.35	Put	Bond Future	7,603.5000	7.6035	7,392.8700	7.3929	(2.770)	0	0	0
2020/10/19	2044	06/05/2021	11.35	Call	Bond Future	2,281.6800	2.2817	2,347.8100	2.3478	2.898	0	0	3,100
2020/10/19	2044	06/05/2021	11.90	Call	Bond Future	3,662.2400	3.6622	3,759.1800	3.7592	2.647	0	0	0
2020/10/19	2044	06/05/2021	11.90	Put	Bond Future	5,469.5300	5.4695	5,289.7100	5.2897	(3.288)	0	0	3,100
2020/10/19	2044	05/08/2021	12.60	Put	Bond Future	4,082.7800	4.0828	3,938.1700	3.9382	(3.542)	0	0	0
2020/10/19	2044	05/08/2021	12.61	Put	Bond Future	4,057.4300	4.0574	3,913.3800	3.9134	(3.550)	0	0	0
2020/10/19	2044	05/08/2021			Bond Future	12.4551	72.4758	12.4061	72.7554	(0.394)	0.0000	0.0000	0
2020/10/19	2044	05/08/2021	12.60	Call	Bond Future	4,898.0900	4.8981	5,033.1200	5.0331	2.757	0	0	0
2020/10/19	2044	05/08/2021	12.61	Call	Bond Future	4,928.4300	4.9284	5,064.0200	5.0640	2.751	0	0	0
2020/10/19	2044	05/08/2021	12.59	Call	Bond Future	4,867.8200	4.8678	5,002.2900	5.0023	2.762	0	0	0
2020/10/19	2044	05/08/2021	12.59	Put	Bond Future	4,108.2800	4.1083	3,963.1100	3.9631	(3.534)	0	0	0
2020/10/19	2044	04/11/2021	12.91	Call	Bond Future	1,061.6900	1.0617	1,344.2000	1.3442	26.609	0	0	0
2020/10/19	2044	04/11/2021			Bond Future	12.7139	73.2042	12.6626	73.4867	(0.404)	0.0000	0.0000	0
2020/10/19	2044	04/11/2021	12.89	Call	Bond Future	954.6600	0.9547	1,237.1700	1.2372	29.593	0	0	0
2020/10/19	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2044	04/11/2021	12.90	Call	Bond Future	1,008.2100	1.0082	1,290.7200	1.2907	28.021	0	0	0
2020/10/19	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	2046	05/11/2020			Bond Future	94.2295	94.2295	93.6405	93.6405	(0.625)	0.0000	0.0000	12,336
2020/10/19	2046	04/02/2021			Bond Future	95.1807	95.1807	94.5854	94.5854	(0.625)	0.0000	0.0000	3,975
2020/10/19	2046	06/05/2021			Bond Future	94.4404	94.4404	93.8382	93.8382	(0.638)	0.0000	0.0000	0
2020/10/19	2046	05/08/2021			Bond Future	95.4990	95.4990	94.8899	94.8899	(0.638)	0.0000	0.0000	0

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2020/10/19	2046	04/11/2021			Bond Future	94.6771	94.6771	94.0618	94.0618	(0.650)	0.0000	0.0000	0
2020/10/19	2050	05/11/2020			Bond Future	96.0734	96.0734	95.9420	95.9420	(0.137)	0.0000	0.0000	11,373
2020/10/19	2050	04/02/2021			Bond Future	95.1543	95.1543	95.0214	95.0214	(0.140)	0.0000	0.0000	2,590
2020/10/19	2050	06/05/2021			Bond Future	96.2033	96.2033	96.0684	96.0684	(0.140)	0.0000	0.0000	0
2020/10/19	2050	05/08/2021			Bond Future	95.3548	95.3548	95.2182	95.2182	(0.143)	0.0000	0.0000	0
2020/10/19	2050	04/11/2021			Bond Future	96.3368	96.3368	96.1992	96.1992	(0.143)	0.0000	0.0000	0
2020/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	AL37	05/11/2020			Index Future	763.7250	763.7250	766.1660	766.1660	0.320	0.0000	0.0000	0
2020/10/19	AL37	04/02/2021			Index Future	771.2450	771.2450	773.7020	773.7020	0.319	0.0000	0.0000	0
2020/10/19	AL37	06/05/2021			Index Future	779.5540	779.5540	782.0280	782.0280	0.317	0.0000	0.0000	0
2020/10/19	AL37	05/08/2021			Index Future	788.0130	788.0130	790.5100	790.5100	0.317	0.0000	0.0000	0
2020/10/19	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/19	AL7T	05/11/2020			Index Future	818.6680	818.6680	822.0170	822.0170	0.409	0.0000	0.0000	0
2020/10/19	AL7T	04/02/2021			Index Future	826.7290	826.7290	830.1020	830.1020	0.408	0.0000	0.0000	0
2020/10/19	AL7T	06/05/2021			Index Future	835.6360	835.6360	839.0350	839.0350	0.407	0.0000	0.0000	0
2020/10/19	AL7T	05/08/2021			Index Future	844.7030	844.7030	848.1350	848.1350	0.406	0.0000	0.0000	0
2020/10/19	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/19	ALBI	05/11/2020			Index Future	716.8900	716.8900	719.3800	719.3800	0.347	0.0000	0.0000	226
2020/10/19	ALBI	04/02/2021			Index Future	723.9480	723.9480	726.4550	726.4550	0.346	0.0000	0.0000	0
2020/10/19	ALBI	06/05/2021			Index Future	731.7480	731.7480	734.2730	734.2730	0.345	0.0000	0.0000	0
2020/10/19	ALBI	05/08/2021			Index Future	739.6880	739.6880	742.2370	742.2370	0.345	0.0000	0.0000	0
2020/10/19	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	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
2020/10/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/19	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
2020/10/19	ES33	05/11/2020			Bond Future	11.9867	72.0971	11.9231	72.4206	(0.531)	0.0000	0.0000	350
2020/10/19	ES33	04/02/2021			Bond Future	12.2746	72.8070	12.2082	73.1334	(0.541)	0.0000	0.0000	0
2020/10/19	ES33	06/05/2021			Bond Future	12.5576	69.8172	12.4883	70.1469	(0.552)	0.0000	0.0000	0
2020/10/19	ES33	05/08/2021			Bond Future	12.8570	70.5836	12.7845	70.9167	(0.564)	0.0000	0.0000	0
2020/10/19	ES33	04/11/2021			Bond Future	13.1793	67.5204	13.1035	67.8569	(0.575)	0.0000	0.0000	0
2020/10/19	ES42	05/11/2020			Bond Future	12.5237	70.6059	12.4804	70.8447	(0.346)	0.0000	0.0000	4,789
2020/10/19	ES42	04/02/2021			Bond Future	12.7982	71.3011	12.7529	71.5420	(0.354)	0.0000	0.0000	0
2020/10/19	ES42	06/05/2021			Bond Future	13.0790	67.8116	13.0315	68.0548	(0.363)	0.0000	0.0000	0
2020/10/19	ES42	05/08/2021			Bond Future	13.3684	68.5563	13.3186	68.8021	(0.373)	0.0000	0.0000	0
2020/10/19	ES42	04/11/2021			Bond Future	13.6825	64.9889	13.6301	65.2372	(0.383)	0.0000	0.0000	0
2020/10/19	GOVI	05/11/2020	737.84	Put	GOVI	296,970.0000	29.6970	272,820.0000	27.2820	(8.132)	0	0	0
2020/10/19	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	05/11/2020			GOVI	708.1430	708.1430	710.5580	710.5580	0.341	0.0000	0.0000	577
2020/10/19	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	05/11/2020	737.83	Put	GOVI	296,870.0000	29.6870	272,720.0000	27.2720	(8.135)	0	0	0
2020/10/19	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	05/11/2020	737.85	Put	GOVI	297,070.0000	29.7070	272,920.0000	27.2920	(8.129)	0	0	0
2020/10/19	GOVI	04/02/2021	750.96	Put	GOVI	358,450.0000	35.8450	334,130.0000	33.4130	(6.785)	0	0	0
2020/10/19	GOVI	04/02/2021			GOVI	715.1150	715.1150	717.5470	717.5470	0.340	0.0000	0.0000	430
2020/10/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	04/02/2021	750.95	Put	GOVI	358,350.0000	35.8350	334,030.0000	33.4030	(6.787)	0	0	0
2020/10/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	04/02/2021	750.94	Put	GOVI	358,250.0000	35.8250	333,930.0000	33.3930	(6.789)	0	0	0
2020/10/19	GOVI	06/05/2021	678.67	Call	GOVI	441,500.0000	44.1500	465,990.0000	46.5990	5.547	0	0	0
2020/10/19	GOVI	06/05/2021			GOVI	722.8200	722.8200	725.2690	725.2690	0.339	0.0000	0.0000	0
2020/10/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	06/05/2021	678.68	Call	GOVI	441,400.0000	44.1400	465,890.0000	46.5890	5.548	0	0	0
2020/10/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	06/05/2021	678.69	Call	GOVI	441,300.0000	44.1300	465,790.0000	46.5790	5.550	0	0	0
2020/10/19	GOVI	05/08/2021	719.14	Call	GOVI	115,230.0000	11.5230	139,950.0000	13.9950	21.453	0	0	0
2020/10/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	05/08/2021			GOVI	730.6630	730.6630	733.1350	733.1350	0.338	0.0000	0.0000	0
2020/10/19	GOVI	05/08/2021	719.15	Call	GOVI	115,130.0000	11.5130	139,850.0000	13.9850	21.471	0	0	0
2020/10/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	05/08/2021	719.13	Call	GOVI	115,330.0000	11.5330	140,050.0000	14.0050	21.434	0	0	0
2020/10/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/19	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/19	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	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
2020/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/19	IGOV	05/11/2020			Index Future	257.3520	257.3520	257.5370	257.5370	0.072	0.0000	0.0000	1,010
2020/10/19	IGOV	04/02/2021			Index Future	259.9500	259.9500	260.1350	260.1350	0.071	0.0000	0.0000	0
2020/10/19	IGOV	06/05/2021			Index Future	262.8140	262.8140	262.9970	262.9970	0.070	0.0000	0.0000	0
2020/10/19	IGOV	05/08/2021			Index Future	265.7280	265.7280	265.9120	265.9120	0.069	0.0000	0.0000	0
2020/10/19	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/19	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/19	IS05	16/03/2021			Interest Rate Swap	92.1200	92.1200	92.1200	92.1200	0.000	0.0000	0.0000	0
2020/10/19	IS05	15/06/2021			Interest Rate Swap	90.1700	90.1700	90.1600	90.1600	(0.011)	0.0000	0.0000	0
2020/10/19	IS05	21/09/2021			Interest Rate Swap	88.9900	88.9900	88.9700	88.9700	(0.022)	0.0000	0.0000	0
2020/10/19	IS05	21/12/2021			Interest Rate Swap	90.1500	90.1500	90.1000	90.1000	(0.055)	0.0000	0.0000	51
2020/10/19	IS05	15/03/2022			Interest Rate Swap	89.4300	89.4300	89.3800	89.3800	(0.056)	0.0000	0.0000	0
2020/10/19	IS05	21/06/2022			Interest Rate Swap	89.4100	89.4100	89.3400	89.3400	(0.078)	0.0000	0.0000	0
2020/10/19	IS05	20/09/2022			Interest Rate Swap	92.4300	92.4300	92.3500	92.3500	(0.087)	0.0000	0.0000	0
2020/10/19	IS05	20/12/2022			Interest Rate Swap	92.8500	92.8500	92.7400	92.7400	(0.118)	0.0000	0.0000	0
2020/10/19	IS05	22/03/2023			Interest Rate Swap	85.1800	85.1800	85.0500	85.0500	(0.153)	0.0000	0.0000	0
2020/10/19	IS05	20/06/2023			Interest Rate Swap	90.7100	90.7100	90.5600	90.5600	(0.165)	0.0000	0.0000	0
2020/10/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/19	IS10	17/12/2025			Interest Rate Swap	78.7600	78.7600	78.4700	78.4700	(0.368)	0.0000	0.0000	0
2020/10/19	IS10	16/03/2026			Interest Rate Swap	75.3700	75.3700	75.0800	75.0800	(0.385)	0.0000	0.0000	0
2020/10/19	IS10	15/06/2026			Interest Rate Swap	73.8800	73.8800	73.5900	73.5900	(0.393)	0.0000	0.0000	0
2020/10/19	IS10	21/09/2026			Interest Rate Swap	76.0400	76.0400	75.7400	75.7400	(0.395)	0.0000	0.0000	0
2020/10/19	IS10	21/12/2026			Interest Rate Swap	80.2000	80.2000	79.8900	79.8900	(0.387)	0.0000	0.0000	0
2020/10/19	IS10	15/03/2027			Interest Rate Swap	78.8100	78.8100	78.4700	78.4700	(0.431)	0.0000	0.0000	0
2020/10/19	IS10	21/06/2027			Interest Rate Swap	81.0400	81.0400	80.6900	80.6900	(0.432)	0.0000	0.0000	0
2020/10/19	IS10	20/09/2027			Interest Rate Swap	87.0200	87.0200	86.6500	86.6500	(0.425)	0.0000	0.0000	0
2020/10/19	IS10	20/12/2027			Interest Rate Swap	87.5900	87.5900	87.2100	87.2100	(0.434)	0.0000	0.0000	0
2020/10/19	IS10	22/03/2028			Interest Rate Swap	80.7600	80.7600	80.3600	80.3600	(0.495)	0.0000	0.0000	0
2020/10/19	IS10	20/06/2028			Interest Rate Swap	88.8100	88.8100	88.4200	88.4200	(0.439)	0.0000	0.0000	0
2020/10/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/19	JBAF	21/10/2020			Jibar Tradeable Future	3.3350	96.6650	3.3250	96.6750	(0.300)	0.0000	0.0000	0
2020/10/19	JBAF	18/11/2020			Jibar Tradeable Future	3.2800	96.7200	3.2700	96.7300	(0.305)	0.0000	0.0000	0
2020/10/19	JBAF	15/12/2020			Jibar Tradeable Future	3.1550	96.8450	3.1350	96.8650	(0.634)	0.0000	0.0000	30,010
2020/10/19	JBAF	20/01/2021			Jibar Tradeable Future	3.1200	96.8800	3.1000	96.9000	(0.641)	0.0000	0.0000	0
2020/10/19	JBAF	17/02/2021			Jibar Tradeable Future	3.0700	96.9300	3.0400	96.9600	(0.977)	0.0000	0.0000	0
2020/10/19	JBAF	17/03/2021			Jibar Tradeable Future	3.0550	96.9450	3.0450	96.9550	(0.327)	0.0000	0.0000	0
2020/10/19	JBAF	15/06/2021			Jibar Tradeable Future	3.1100	96.8900	3.0800	96.9200	(0.965)	0.0000	0.0000	0
2020/10/19	JBAF	15/09/2021			Jibar Tradeable Future	3.2550	96.7450	3.1700	96.8300	(2.611)	0.0000	0.0000	30,000
2020/10/19	JBAF	15/12/2021			Jibar Tradeable Future	3.3450	96.6550	3.3200	96.6800	(0.747)	0.0000	0.0000	0
2020/10/19	JBAF	16/03/2022			Jibar Tradeable Future	3.3800	96.6200	3.3500	96.6500	(0.888)	0.0000	0.0000	0
2020/10/19	JBAF	15/06/2022			Jibar Tradeable Future	3.8950	96.1050	3.8650	96.1350	(0.770)	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
2020/10/19	JBAF	21/09/2022			Jibar Tradeable Future	4.1950	95.8050	4.1600	95.8400	(0.834)	0.0000	0.0000	0
2020/10/19	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R023	05/11/2020			Bond Future	4.3295	108.9342	4.3185	108.9591	(0.254)	0.0000	0.0000	33,577
2020/10/19	R023	05/11/2020	7.46	Call	Bond Future	6,827.4100	6.8274	6,852.3700	6.8524	0.366	0	0	0
2020/10/19	R023	05/11/2020	7.47	Call	Bond Future	6,848.3300	6.8483	6,873.2900	6.8733	0.364	0	0	0
2020/10/19	R023	05/11/2020	7.45	Call	Bond Future	6,806.5000	6.8065	6,831.4600	6.8315	0.367	0	0	0
2020/10/19	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R023	04/02/2021	6.34	Call	Bond Future	3,870.9100	3.8709	3,895.5700	3.8956	0.637	0	0	0
2020/10/19	R023	04/02/2021	6.32	Put	Bond Future	0.9200	0.0009	0.7500	0.0008	(18.478)	0	0	0
2020/10/19	R023	04/02/2021			Bond Future	4.3821	110.0067	4.3699	110.0316	(0.280)	0.0000	0.0000	3,370
2020/10/19	R023	04/02/2021	6.34	Put	Bond Future	0.8400	0.0008	0.6800	0.0007	(19.048)	0	0	0
2020/10/19	R023	04/02/2021	6.32	Call	Bond Future	3,832.3800	3.8324	3,857.0300	3.8570	0.643	0	0	0
2020/10/19	R023	04/02/2021	6.33	Put	Bond Future	0.8800	0.0009	0.7100	0.0007	(19.318)	0	0	0
2020/10/19	R023	04/02/2021	6.33	Call	Bond Future	3,851.6500	3.8517	3,876.3000	3.8763	0.640	0	0	0
2020/10/19	R023	06/05/2021	7.58	Call	Bond Future	5,504.7400	5.5047	5,529.3100	5.5293	0.446	0	0	0
2020/10/19	R023	06/05/2021			Bond Future	4.3838	107.2855	4.3700	107.3100	(0.315)	0.0000	0.0000	0
2020/10/19	R023	06/05/2021	7.56	Call	Bond Future	5,471.5000	5.4715	5,496.0700	5.4961	0.449	0	0	0
2020/10/19	R023	06/05/2021	7.56	Put	Bond Future	0.2100	0.0002	0.1800	0.0002	(14.286)	0	0	0
2020/10/19	R023	06/05/2021	7.58	Put	Bond Future	0.1900	0.0002	0.1600	0.0002	(15.789)	0	0	0
2020/10/19	R023	06/05/2021	7.57	Call	Bond Future	5,488.1200	5.4881	5,512.6900	5.5127	0.448	0	0	0
2020/10/19	R023	06/05/2021	7.57	Put	Bond Future	0.2000	0.0002	0.1700	0.0002	(15.000)	0	0	0
2020/10/19	R023	05/08/2021	5.30	Call	Bond Future	1,582.0200	1.5820	1,599.7100	1.5997	1.118	0	0	0
2020/10/19	R023	05/08/2021	5.29	Put	Bond Future	180.7300	0.1807	173.6200	0.1736	(3.934)	0	0	0
2020/10/19	R023	05/08/2021			Bond Future	4.3789	108.4625	4.3628	108.4872	(0.367)	0.0000	0.0000	0
2020/10/19	R023	05/08/2021	5.31	Call	Bond Future	1,594.6800	1.5947	1,612.4400	1.6124	1.114	0	0	0
2020/10/19	R023	05/08/2021	5.31	Put	Bond Future	175.8100	0.1758	168.8500	0.1689	(3.959)	0	0	0
2020/10/19	R023	05/08/2021	5.30	Put	Bond Future	178.2500	0.1782	171.2200	0.1712	(3.944)	0	0	0
2020/10/19	R023	05/08/2021	5.29	Call	Bond Future	1,569.3900	1.5694	1,587.0000	1.5870	1.122	0	0	0
2020/10/19	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R023	04/11/2021	4.90	Call	Bond Future	595.9900	0.5960	621.0600	0.6211	4.206	0	0	0
2020/10/19	R023	04/11/2021			Bond Future	4.4378	105.6486	4.4185	105.6736	(0.436)	0.0000	0.0000	0
2020/10/19	R023	04/11/2021	4.91	Call	Bond Future	608.8300	0.6088	633.9000	0.6339	4.118	0	0	0
2020/10/19	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R023	04/11/2021	4.92	Call	Bond Future	621.6700	0.6217	646.7400	0.6467	4.033	0	0	0
2020/10/19	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R035	05/11/2020	10.34	Put	Bond Future	5,726.4000	5.7264	5,298.3500	5.2984	(7.475)	0	0	0
2020/10/19	R035	05/11/2020			Bond Future	11.2144	85.2315	11.1461	85.6546	(0.609)	0.0000	0.0000	99,677
2020/10/19	R035	05/11/2020	10.33	Call	Bond Future	59.2000	0.0592	54.2300	0.0542	(8.395)	0	0	0
2020/10/19	R035	05/11/2020	10.33	Put	Bond Future	5,791.4500	5.7914	5,363.4200	5.3634	(7.391)	0	0	0
2020/10/19	R035	05/11/2020	10.34	Call	Bond Future	62.1500	0.0621	57.1600	0.0572	(8.029)	0	0	0
2020/10/19	R035	05/11/2020	10.32	Call	Bond Future	56.3500	0.0563	51.4000	0.0514	(8.784)	0	0	0
2020/10/19	R035	05/11/2020	10.32	Put	Bond Future	5,856.6800	5.8567	5,428.6700	5.4287	(7.308)	0	0	0
2020/10/19	R035	04/02/2021	10.14	Put	Bond Future	9,263.2900	9.2633	8,883.4700	8.8835	(4.100)	0	0	650
2020/10/19	R035	04/02/2021	11.14	Put	Bond Future	4,564.0800	4.5641	4,277.9800	4.2780	(6.269)	0	0	650
2020/10/19	R035	04/02/2021	10.05	Call	Bond Future	651.4400	0.6514	692.9200	0.6929	6.367	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
2020/10/19	R035	04/02/2021	10.04	Put	Bond Future	9,858.3600	9.8584	9,472.3500	9.4724	(3.916)	0	0	0
2020/10/19	R035	04/02/2021			Bond Future	11.4674	86.0707	11.3962	86.4976	(0.621)	0.0000	0.0000	0
2020/10/19	R035	04/02/2021	10.14	Call	Bond Future	740.6300	0.7406	787.7100	0.7877	6.357	0	0	0
2020/10/19	R035	04/02/2021	10.06	Call	Bond Future	660.9200	0.6609	703.0000	0.7030	6.367	0	0	0
2020/10/19	R035	04/02/2021	10.06	Put	Bond Future	9,737.8800	9.7379	9,353.0600	9.3531	(3.952)	0	0	0
2020/10/19	R035	04/02/2021	11.14	Call	Bond Future	2,574.8200	2.5748	2,715.6200	2.7156	5.468	0	0	0
2020/10/19	R035	04/02/2021	10.05	Put	Bond Future	9,798.0300	9.7980	9,412.6100	9.4126	(3.934)	0	0	0
2020/10/19	R035	04/02/2021	10.04	Call	Bond Future	642.0600	0.6421	682.9500	0.6830	6.369	0	0	0
2020/10/19	R035	06/05/2021	11.55	Call	Bond Future	3,831.7400	3.8317	4,014.9800	4.0150	4.782	0	0	0
2020/10/19	R035	06/05/2021	12.77	Call	Bond Future	7,988.0600	7.9881	8,272.3800	8.2724	3.559	0	0	0
2020/10/19	R035	06/05/2021	10.24	Put	Bond Future	10,372.0800	10.3721	10,012.4700	10.0125	(3.467)	0	0	0
2020/10/19	R035	06/05/2021	12.37	Call	Bond Future	6,488.4800	6.4885	6,743.7400	6.7437	3.934	0	0	0
2020/10/19	R035	06/05/2021	12.35	Put	Bond Future	2,839.2100	2.8392	2,661.7600	2.6618	(6.250)	0	0	0
2020/10/19	R035	06/05/2021			Bond Future	11.7107	82.5244	11.6365	82.9556	(0.634)	0.0000	0.0000	0
2020/10/19	R035	06/05/2021	12.37	Put	Bond Future	2,803.9800	2.8040	2,628.1000	2.6281	(6.273)	0	0	0
2020/10/19	R035	06/05/2021	12.35	Call	Bond Future	6,415.6600	6.4157	6,669.3500	6.6693	3.954	0	0	0
2020/10/19	R035	06/05/2021	11.55	Put	Bond Future	4,769.3500	4.7694	4,521.4500	4.5214	(5.198)	0	0	1,650
2020/10/19	R035	06/05/2021	12.77	Put	Bond Future	2,189.3600	2.1894	2,042.5400	2.0425	(6.706)	0	0	1,650
2020/10/19	R035	06/05/2021	10.24	Call	Bond Future	1,158.1300	1.1581	1,229.6600	1.2297	6.176	0	0	793
2020/10/19	R035	06/05/2021	12.36	Put	Bond Future	2,821.5400	2.8215	2,644.8800	2.6449	(6.261)	0	0	0
2020/10/19	R035	06/05/2021	10.81	Put	Bond Future	7,490.4300	7.4904	7,174.2200	7.1742	(4.222)	0	0	0
2020/10/19	R035	06/05/2021	10.81	Call	Bond Future	2,021.3700	2.0214	2,136.3000	2.1363	5.686	0	0	1,650
2020/10/19	R035	06/05/2021	11.32	Call	Bond Future	3,205.0800	3.2051	3,366.7600	3.3668	5.044	0	0	0
2020/10/19	R035	06/05/2021	11.32	Put	Bond Future	5,512.9100	5.5129	5,243.4500	5.2435	(4.888)	0	0	793
2020/10/19	R035	06/05/2021	12.02	Call	Bond Future	5,263.2900	5.2633	5,489.5000	5.4895	4.298	0	0	0
2020/10/19	R035	06/05/2021	12.02	Put	Bond Future	3,502.8200	3.5028	3,297.8900	3.2979	(5.850)	0	0	793
2020/10/19	R035	06/05/2021	12.36	Call	Bond Future	6,452.0400	6.4520	6,706.5200	6.7065	3.944	0	0	0
2020/10/19	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/10/19	R035	05/08/2021			Bond Future	11.9708	83.4301	11.8933	83.8658	(0.648)	0.0000	0.0000	0
2020/10/19	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/10/19	R035	05/08/2021	5.29	Put	Bond Future	54,893.9400	54.8939	54,458.2200	54.4582	(0.794)	0	0	0
2020/10/19	R035	05/08/2021	5.31	Put	Bond Future	54,660.6600	54.6607	54,224.9300	54.2249	(0.797)	0	0	0
2020/10/19	R035	05/08/2021	5.30	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/10/19	R035	05/08/2021	5.30	Put	Bond Future	54,777.2400	54.7772	54,341.5100	54.3415	(0.795)	0	0	0
2020/10/19	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R035	04/11/2021			Bond Future	12.2500	79.7967	12.1690	80.2370	(0.661)	0.0000	0.0000	0
2020/10/19	R035	04/11/2021	12.52	Call	Bond Future	1,440.8300	1.4408	1,881.0700	1.8811	30.555	0	0	0
2020/10/19	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R035	04/11/2021	12.53	Call	Bond Future	1,493.4400	1.4934	1,933.6800	1.9337	29.478	0	0	0
2020/10/19	R035	04/11/2021	12.51	Call	Bond Future	1,388.1600	1.3882	1,828.4000	1.8284	31.714	0	0	0
2020/10/19	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R186	05/11/2020	8.65	Call	Bond Future	7,938.6500	7.9387	8,303.9500	8.3039	4.602	0	0	0
2020/10/19	R186	05/11/2020	8.64	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2020/10/19	R186	05/11/2020	7.50	Call	Bond Future	2,244.2800	2.2443	2,532.5000	2.5325	12.842	0	0	80
2020/10/19	R186	05/11/2020	8.00	Put	Bond Future	10.5100	0.0105	3.2200	0.0032	(69.363)	0	0	0
2020/10/19	R186	05/11/2020			Bond Future	7.1090	120.6342	7.0413	120.9996	(0.952)	0.0000	0.0000	85,959
2020/10/19	R186	05/11/2020	8.66	Call	Bond Future	7,987.8900	7.9879	8,353.1900	8.3532	4.573	0	0	0

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2020/10/19	R186	05/11/2020	8.66	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/10/19	R186	05/11/2020	7.00	Put	Bond Future	1,122.7200	1.1227	850.1200	0.8501	(24.280)	0	0	0
2020/10/19	R186	05/11/2020	7.00	Call	Bond Future	534.0200	0.5340	626.7700	0.6268	17.368	0	0	1,200
2020/10/19	R186	05/11/2020	8.65	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/10/19	R186	05/11/2020	8.64	Call	Bond Future	7,889.3900	7.8894	8,254.6800	8.2547	4.630	0	0	0
2020/10/19	R186	05/11/2020	6.50	Put	Bond Future	3,372.7300	3.3727	3,009.7900	3.0098	(10.761)	0	0	0
2020/10/19	R186	05/11/2020	7.50	Put	Bond Future	162.2500	0.1623	85.1200	0.0851	(47.538)	0	0	0
2020/10/19	R186	05/11/2020	8.00	Call	Bond Future	4,686.8100	4.6868	5,044.8700	5.0449	7.640	0	0	1,200
2020/10/19	R186	05/11/2020	7.84	Put	Bond Future	27.2200	0.0272	10.0500	0.0100	(63.079)	0	0	0
2020/10/19	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R186	05/11/2020	6.50	Call	Bond Future	34.3200	0.0343	36.7300	0.0367	7.022	0	0	80
2020/10/19	R186	05/11/2020	7.84	Call	Bond Future	3,881.5200	3.8815	4,229.7000	4.2297	8.970	0	0	0
2020/10/19	R186	05/11/2020	8.34	Put	Bond Future	1.0100	0.0010	0.2000	0.0002	(80.198)	0	0	0
2020/10/19	R186	05/11/2020	8.34	Call	Bond Future	6,399.0000	6.3990	6,763.5400	6.7635	5.697	0	0	0
2020/10/19	R186	05/11/2020	9.26	Call	Bond Future	10,890.9900	10.8910	11,256.3400	11.2563	3.355	0	0	0
2020/10/19	R186	04/02/2021	8.15	Call	Bond Future	4,936.0900	4.9361	5,216.6500	5.2166	5.684	0	0	0
2020/10/19	R186	04/02/2021			Bond Future	7.2851	116.5438	7.2135	116.9124	(0.982)	0.0000	0.0000	181
2020/10/19	R186	04/02/2021	8.15	Put	Bond Future	596.4200	0.5964	508.4100	0.5084	(14.756)	0	0	0
2020/10/19	R186	04/02/2021	8.00	Put	Bond Future	744.4100	0.7444	640.3600	0.6404	(13.978)	0	0	15,177
2020/10/19	R186	04/02/2021	8.16	Call	Bond Future	4,976.2500	4.9763	5,257.8000	5.2578	5.658	0	0	0
2020/10/19	R186	04/02/2021	8.17	Put	Bond Future	578.7700	0.5788	492.7600	0.4928	(14.861)	0	0	0
2020/10/19	R186	04/02/2021	8.00	Call	Bond Future	4,346.4400	4.3464	4,610.9600	4.6110	6.086	0	0	0
2020/10/19	R186	04/02/2021	8.16	Put	Bond Future	587.6300	0.5876	500.6100	0.5006	(14.809)	0	0	0
2020/10/19	R186	04/02/2021	8.17	Call	Bond Future	5,016.3200	5.0163	5,298.8800	5.2989	5.633	0	0	0
2020/10/19	R186	06/05/2021	10.77	Call	Bond Future	14,889.9400	14.8899	15,258.4800	15.2585	2.475	0	0	0
2020/10/19	R186	06/05/2021	10.76	Put	Bond Future	17.0300	0.0170	13.4900	0.0135	(20.787)	0	0	0
2020/10/19	R186	06/05/2021			Bond Future	7.4570	117.8009	7.3813	118.1729	(1.016)	0.0000	0.0000	0
2020/10/19	R186	06/05/2021	10.78	Call	Bond Future	14,930.6200	14.9306	15,299.2200	15.2992	2.469	0	0	0
2020/10/19	R186	06/05/2021	10.78	Put	Bond Future	16.3100	0.0163	12.9100	0.0129	(20.846)	0	0	0
2020/10/19	R186	06/05/2021	10.77	Put	Bond Future	16.6600	0.0167	13.2000	0.0132	(20.768)	0	0	0
2020/10/19	R186	06/05/2021	10.76	Call	Bond Future	14,849.2600	14.8493	15,217.7200	15.2177	2.481	0	0	0
2020/10/19	R186	05/08/2021	8.61	Call	Bond Future	5,340.1300	5.3401	5,619.4900	5.6195	5.231	0	0	0
2020/10/19	R186	05/08/2021	8.62	Put	Bond Future	941.0100	0.9410	845.2300	0.8452	(10.178)	0	0	0
2020/10/19	R186	05/08/2021			Bond Future	7.6445	113.8119	7.5641	114.1878	(1.053)	0.0000	0.0000	0
2020/10/19	R186	05/08/2021	8.61	Put	Bond Future	950.1600	0.9502	853.6200	0.8536	(10.160)	0	0	0
2020/10/19	R186	05/08/2021	8.62	Call	Bond Future	5,375.3200	5.3753	5,655.4400	5.6554	5.211	0	0	0
2020/10/19	R186	05/08/2021	8.63	Call	Bond Future	5,410.2500	5.4102	5,691.1300	5.6911	5.192	0	0	0
2020/10/19	R186	05/08/2021	8.63	Put	Bond Future	931.6400	0.9316	836.6200	0.8366	(10.199)	0	0	0
2020/10/19	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R186	04/11/2021	8.10	Call	Bond Future	1,040.8600	1.0409	1,420.6700	1.4207	36.490	0	0	0
2020/10/19	R186	04/11/2021			Bond Future	7.8634	114.9570	7.7778	115.3368	(1.089)	0.0000	0.0000	0
2020/10/19	R186	04/11/2021	8.11	Call	Bond Future	1,084.5900	1.0846	1,464.4000	1.4644	35.019	0	0	0
2020/10/19	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R186	04/11/2021	8.09	Call	Bond Future	997.1200	0.9971	1,376.9300	1.3769	38.091	0	0	0
2020/10/19	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R197	05/11/2020			Bond Future	315.4434	315.4434	315.5610	315.5610	0.037	0.0000	0.0000	2,902
2020/10/19	R197	04/02/2021			Bond Future	310.7807	310.7807	310.8984	310.8984	0.038	0.0000	0.0000	1,400

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
2020/10/19	R197	06/05/2021			Bond Future	314.2062	314.2062	314.3238	314.3238	0.037	0.0000	0.0000	0
2020/10/19	R197	05/08/2021			Bond Future	309.7279	309.7279	309.8464	309.8464	0.038	0.0000	0.0000	0
2020/10/19	R197	04/11/2021			Bond Future	312.9180	312.9180	313.0381	313.0381	0.038	0.0000	0.0000	0
2020/10/19	R202	05/11/2020			Bond Future	212.7461	212.7461	212.8395	212.8395	0.044	0.0000	0.0000	6,003
2020/10/19	R202	04/02/2021			Bond Future	210.7257	210.7257	210.8194	210.8194	0.045	0.0000	0.0000	1,904
2020/10/19	R202	06/05/2021			Bond Future	213.0482	213.0482	213.1419	213.1419	0.044	0.0000	0.0000	0
2020/10/19	R202	05/08/2021			Bond Future	211.1866	211.1866	211.2812	211.2812	0.045	0.0000	0.0000	0
2020/10/19	R202	04/11/2021			Bond Future	213.3622	213.3622	213.4581	213.4581	0.045	0.0000	0.0000	0
2020/10/19	R208	05/11/2020	4.78	Call	Bond Future	567.5600	0.5676	557.5500	0.5576	(1.764)	0	0	0
2020/10/19	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R208	05/11/2020			Bond Future	3.3140	102.0683	3.3397	102.0583	0.777	0.0000	0.0000	7,525
2020/10/19	R208	05/11/2020	4.79	Call	Bond Future	571.4100	0.5714	561.4000	0.5614	(1.752)	0	0	0
2020/10/19	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R208	05/11/2020	4.77	Call	Bond Future	563.7100	0.5637	553.7000	0.5537	(1.776)	0	0	0
2020/10/19	R209	05/11/2020	10.02	Call	Bond Future	46.8000	0.0468	40.6000	0.0406	(13.248)	0	0	0
2020/10/19	R209	05/11/2020			Bond Future	10.9712	65.9751	10.9084	66.3156	(0.572)	0.0000	0.0000	28,016
2020/10/19	R209	05/11/2020	10.00	Call	Bond Future	42.5600	0.0426	36.5900	0.0366	(14.027)	0	0	0
2020/10/19	R209	05/11/2020	10.00	Put	Bond Future	5,613.0300	5.6130	5,266.5500	5.2665	(6.173)	0	0	0
2020/10/19	R209	05/11/2020	10.02	Put	Bond Future	5,495.7600	5.4958	5,149.0500	5.1490	(6.309)	0	0	0
2020/10/19	R209	05/11/2020	10.01	Call	Bond Future	44.6400	0.0446	38.5500	0.0386	(13.642)	0	0	0
2020/10/19	R209	05/11/2020	10.01	Put	Bond Future	5,554.3200	5.5543	5,207.7200	5.2077	(6.240)	0	0	0
2020/10/19	R209	04/02/2021	10.12	Put	Bond Future	7,002.7600	7.0028	6,711.8300	6.7118	(4.155)	0	0	0
2020/10/19	R209	04/02/2021			Bond Future	11.1847	66.6247	11.1195	66.9683	(0.583)	0.0000	0.0000	0
2020/10/19	R209	04/02/2021	10.11	Call	Bond Future	1,024.4100	1.0244	1,076.4900	1.0765	5.084	0	0	0
2020/10/19	R209	04/02/2021	10.11	Put	Bond Future	7,050.0700	7.0501	6,758.5000	6.7585	(4.136)	0	0	0
2020/10/19	R209	04/02/2021	10.12	Call	Bond Future	1,036.8500	1.0369	1,089.5700	1.0896	5.085	0	0	0
2020/10/19	R209	04/02/2021	10.10	Call	Bond Future	1,012.0700	1.0121	1,063.5300	1.0635	5.085	0	0	0
2020/10/19	R209	04/02/2021	10.10	Put	Bond Future	7,097.5500	7.0975	6,805.3600	6.8054	(4.117)	0	0	0
2020/10/19	R209	06/05/2021	12.25	Put	Bond Future	2,175.3800	2.1754	2,044.5200	2.0445	(6.016)	0	0	8,150
2020/10/19	R209	06/05/2021	12.23	Put	Bond Future	2,203.1200	2.2031	2,071.0700	2.0711	(5.994)	0	0	0
2020/10/19	R209	06/05/2021	12.22	Call	Bond Future	6,234.5500	6.2346	6,448.9600	6.4490	3.439	0	0	0
2020/10/19	R209	06/05/2021			Bond Future	11.3956	64.2030	11.3279	64.5501	(0.593)	0.0000	0.0000	2,975
2020/10/19	R209	06/05/2021	10.25	Put	Bond Future	7,758.1300	7.7581	7,487.1200	7.4871	(3.493)	0	0	0
2020/10/19	R209	06/05/2021	10.25	Call	Bond Future	1,488.0300	1.4880	1,564.0800	1.5641	5.111	0	0	5,825
2020/10/19	R209	06/05/2021	11.25	Call	Bond Future	3,439.4100	3.4394	3,586.4700	3.5865	4.276	0	0	0
2020/10/19	R209	06/05/2021	11.25	Put	Bond Future	4,189.7600	4.1898	3,989.7600	3.9898	(4.774)	0	0	8,150
2020/10/19	R209	06/05/2021	12.25	Call	Bond Future	6,331.9300	6.3319	6,548.1300	6.5481	3.414	0	0	0
2020/10/19	R209	06/05/2021	12.23	Call	Bond Future	6,267.0200	6.2670	6,482.0300	6.4820	3.431	0	0	0
2020/10/19	R209	06/05/2021	12.22	Put	Bond Future	2,217.0500	2.2171	2,084.4000	2.0844	(5.983)	0	0	0
2020/10/19	R209	06/05/2021	12.24	Call	Bond Future	6,299.5500	6.2996	6,515.1500	6.5151	3.422	0	0	0
2020/10/19	R209	06/05/2021	12.24	Put	Bond Future	2,189.2900	2.1893	2,057.8300	2.0578	(6.005)	0	0	0
2020/10/19	R209	05/08/2021	11.81	Put	Bond Future	3,381.7400	3.3817	3,213.5000	3.2135	(4.975)	0	0	0
2020/10/19	R209	05/08/2021			Bond Future	11.6159	64.9077	11.5456	65.2584	(0.605)	0.0000	0.0000	0
2020/10/19	R209	05/08/2021	11.80	Call	Bond Future	4,308.9800	4.3090	4,490.7700	4.4908	4.219	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
2020/10/19	R209	05/08/2021	11.80	Put	Bond Future	3,403.3500	3.4033	3,234.4000	3.2344	(4.964)	0	0	0
2020/10/19	R209	05/08/2021	11.81	Call	Bond Future	4,336.0000	4.3360	4,518.5000	4.5185	4.209	0	0	0
2020/10/19	R209	05/08/2021	11.79	Call	Bond Future	4,282.0200	4.2820	4,463.1100	4.4631	4.229	0	0	0
2020/10/19	R209	05/08/2021	11.79	Put	Bond Future	3,425.0800	3.4251	3,255.4300	3.2554	(4.953)	0	0	0
2020/10/19	R209	04/11/2021	12.19	Call	Bond Future	1,601.9500	1.6019	1,956.3200	1.9563	22.121	0	0	0
2020/10/19	R209	04/11/2021	12.17	Call	Bond Future	1,508.9400	1.5089	1,863.3100	1.8633	23.485	0	0	0
2020/10/19	R209	04/11/2021			Bond Future	11.8517	62.4218	11.7786	62.7761	(0.617)	0.0000	0.0000	0
2020/10/19	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R209	04/11/2021	12.18	Call	Bond Future	1,555.4700	1.5555	1,909.8400	1.9098	22.782	0	0	0
2020/10/19	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R210	05/11/2020			Bond Future	187.3737	187.3737	187.7636	187.7636	0.208	0.0000	0.0000	1,586
2020/10/19	R210	04/02/2021			Bond Future	189.2651	189.2651	189.6584	189.6584	0.208	0.0000	0.0000	644
2020/10/19	R210	06/05/2021			Bond Future	188.6386	188.6386	189.0352	189.0352	0.210	0.0000	0.0000	0
2020/10/19	R210	05/08/2021			Bond Future	190.7527	190.7527	191.1536	191.1536	0.210	0.0000	0.0000	0
2020/10/19	R210	04/11/2021			Bond Future	189.9807	189.9807	190.3860	190.3860	0.213	0.0000	0.0000	0
2020/10/19	R212	05/11/2020			Bond Future	170.6709	170.6709	170.7283	170.7283	0.034	0.0000	0.0000	6,889
2020/10/19	R212	04/02/2021			Bond Future	170.0967	170.0967	170.1541	170.1541	0.034	0.0000	0.0000	1,526
2020/10/19	R212	06/05/2021			Bond Future	171.9717	171.9717	172.0290	172.0290	0.033	0.0000	0.0000	0
2020/10/19	R212	05/08/2021			Bond Future	171.5684	171.5684	171.6260	171.6260	0.034	0.0000	0.0000	0
2020/10/19	R212	04/11/2021			Bond Future	173.3359	173.3359	173.3943	173.3943	0.034	0.0000	0.0000	0
2020/10/19	R213	05/11/2020	9.60	Put	Bond Future	2,078.1300	2.0781	1,739.0600	1.7391	(16.316)	0	0	0
2020/10/19	R213	05/11/2020	9.59	Call	Bond Future	489.4300	0.4894	528.7300	0.5287	8.030	0	0	0
2020/10/19	R213	05/11/2020			Bond Future	9.8783	83.0044	9.8103	83.3848	(0.688)	0.0000	0.0000	16,600
2020/10/19	R213	05/11/2020	9.60	Call	Bond Future	506.1800	0.5062	547.4600	0.5475	8.155	0	0	0
2020/10/19	R213	05/11/2020	9.59	Put	Bond Future	2,118.6100	2.1186	1,777.5600	1.7776	(16.098)	0	0	0
2020/10/19	R213	05/11/2020	9.61	Call	Bond Future	523.3300	0.5233	566.6300	0.5666	8.274	0	0	0
2020/10/19	R213	05/11/2020	9.61	Put	Bond Future	2,038.1000	2.0381	1,701.0500	1.7010	(16.537)	0	0	0
2020/10/19	R213	04/02/2021	9.40	Call	Bond Future	1,319.5400	1.3195	1,406.6900	1.4067	6.605	0	0	0
2020/10/19	R213	04/02/2021	9.39	Put	Bond Future	5,272.1400	5.2721	4,974.5000	4.9745	(5.646)	0	0	0
2020/10/19	R213	04/02/2021			Bond Future	10.1016	83.8217	10.0308	84.2055	(0.701)	0.0000	0.0000	0
2020/10/19	R213	04/02/2021	9.41	Call	Bond Future	1,336.4400	1.3364	1,424.5500	1.4246	6.593	0	0	0
2020/10/19	R213	04/02/2021	9.41	Put	Bond Future	5,190.7900	5.1908	4,895.0700	4.8951	(5.697)	0	0	0
2020/10/19	R213	04/02/2021	9.40	Put	Bond Future	5,231.3600	5.2314	4,934.6800	4.9347	(5.671)	0	0	0
2020/10/19	R213	04/02/2021	9.39	Call	Bond Future	1,302.7900	1.3028	1,388.9800	1.3890	6.616	0	0	0
2020/10/19	R213	06/05/2021	11.91	Put	Bond Future	989.6600	0.9897	903.8900	0.9039	(8.667)	0	0	0
2020/10/19	R213	06/05/2021			Bond Future	10.3156	81.1963	10.2419	81.5839	(0.714)	0.0000	0.0000	0
2020/10/19	R213	06/05/2021	11.90	Call	Bond Future	8,769.5000	8.7695	9,070.6300	9.0706	3.434	0	0	0
2020/10/19	R213	06/05/2021	11.90	Put	Bond Future	999.4300	0.9994	913.0300	0.9130	(8.645)	0	0	0
2020/10/19	R213	06/05/2021	11.91	Call	Bond Future	8,805.5100	8.8055	9,107.2700	9.1073	3.427	0	0	0
2020/10/19	R213	06/05/2021	11.89	Call	Bond Future	8,733.5200	8.7335	9,034.0300	9.0340	3.441	0	0	0
2020/10/19	R213	06/05/2021	11.89	Put	Bond Future	1,009.2700	1.0093	922.2500	0.9222	(8.622)	0	0	0
2020/10/19	R213	05/08/2021	10.85	Call	Bond Future	4,360.7700	4.3608	4,577.2700	4.5773	4.965	0	0	0
2020/10/19	R213	05/08/2021	10.84	Put	Bond Future	2,850.7400	2.8507	2,674.7100	2.6747	(6.175)	0	0	0
2020/10/19	R213	05/08/2021			Bond Future	10.5449	82.0872	10.4681	82.4789	(0.729)	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
2020/10/19	R213	05/08/2021	10.86	Call	Bond Future	4,389.8900	4.3899	4,607.2500	4.6073	4.951	0	0	0
2020/10/19	R213	05/08/2021	10.86	Put	Bond Future	2,810.1400	2.8101	2,635.8300	2.6358	(6.203)	0	0	0
2020/10/19	R213	05/08/2021	10.85	Put	Bond Future	2,830.5200	2.8305	2,655.3500	2.6554	(6.189)	0	0	0
2020/10/19	R213	05/08/2021	10.84	Call	Bond Future	4,331.4500	4.3314	4,547.0900	4.5471	4.978	0	0	0
2020/10/19	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R213	04/11/2021			Bond Future	10.7961	79.3856	10.7159	79.7813	(0.743)	0.0000	0.0000	0
2020/10/19	R213	04/11/2021	11.10	Call	Bond Future	1,475.9800	1.4760	1,871.7100	1.8717	26.811	0	0	0
2020/10/19	R213	04/11/2021	11.11	Call	Bond Future	1,523.9300	1.5239	1,919.6600	1.9197	25.968	0	0	0
2020/10/19	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R213	04/11/2021	11.09	Call	Bond Future	1,428.0000	1.4280	1,823.7300	1.8237	27.712	0	0	0
2020/10/19	R214	05/11/2020	10.26	Put	Bond Future	6,493.5300	6.4935	6,256.7900	6.2568	(3.646)	0	0	0
2020/10/19	R214	05/11/2020			Bond Future	11.3722	62.9453	11.3295	63.1752	(0.375)	0.0000	0.0000	17,463
2020/10/19	R214	05/11/2020	10.25	Call	Bond Future	23.4400	0.0234	16.8100	0.0168	(28.285)	0	0	0
2020/10/19	R214	05/11/2020	10.25	Put	Bond Future	6,555.3000	6.5553	6,318.8000	6.3188	(3.608)	0	0	0
2020/10/19	R214	05/11/2020	10.26	Call	Bond Future	24.6600	0.0247	17.7900	0.0178	(27.859)	0	0	0
2020/10/19	R214	05/11/2020	10.24	Call	Bond Future	22.2700	0.0223	15.8800	0.0159	(28.693)	0	0	0
2020/10/19	R214	05/11/2020	10.24	Put	Bond Future	6,617.2200	6.6172	6,380.9600	6.3810	(3.570)	0	0	0
2020/10/19	R214	04/02/2021	10.33	Call	Bond Future	864.4200	0.8644	882.6400	0.8826	2.108	0	0	0
2020/10/19	R214	04/02/2021			Bond Future	11.5908	63.5651	11.5464	63.7970	(0.383)	0.0000	0.0000	0
2020/10/19	R214	04/02/2021	10.31	Call	Bond Future	842.8500	0.8428	860.4600	0.8605	2.089	0	0	0
2020/10/19	R214	04/02/2021	10.31	Put	Bond Future	8,146.8400	8.1468	7,932.5600	7.9326	(2.630)	0	0	0
2020/10/19	R214	04/02/2021	10.33	Put	Bond Future	8,043.7900	8.0438	7,830.1200	7.8301	(2.656)	0	0	0
2020/10/19	R214	04/02/2021	10.32	Call	Bond Future	853.5800	0.8536	871.5000	0.8715	2.099	0	0	0
2020/10/19	R214	04/02/2021	10.32	Put	Bond Future	8,095.2200	8.0952	7,881.2500	7.8813	(2.643)	0	0	0
2020/10/19	R214	06/05/2021	12.26	Call	Bond Future	5,190.2300	5.1902	5,308.2300	5.3082	2.274	0	0	0
2020/10/19	R214	06/05/2021	12.25	Put	Bond Future	2,952.6500	2.9526	2,836.0600	2.8361	(3.949)	0	0	0
2020/10/19	R214	06/05/2021			Bond Future	11.7997	60.9735	11.7535	61.2077	(0.391)	0.0000	0.0000	0
2020/10/19	R214	06/05/2021	12.27	Call	Bond Future	5,220.3200	5.2203	5,338.7600	5.3388	2.269	0	0	0
2020/10/19	R214	06/05/2021	12.27	Put	Bond Future	2,917.6800	2.9177	2,801.9600	2.8020	(3.966)	0	0	0
2020/10/19	R214	06/05/2021	12.26	Put	Bond Future	2,935.0300	2.9350	2,818.8700	2.8189	(3.958)	0	0	0
2020/10/19	R214	06/05/2021	12.25	Call	Bond Future	5,160.3400	5.1603	5,277.9100	5.2779	2.278	0	0	0
2020/10/19	R214	05/08/2021	12.01	Call	Bond Future	3,905.0700	3.9051	4,011.3300	4.0113	2.721	0	0	0
2020/10/19	R214	05/08/2021			Bond Future	12.0214	61.6427	11.9733	61.8793	(0.400)	0.0000	0.0000	0
2020/10/19	R214	05/08/2021	12.01	Put	Bond Future	3,960.9700	3.9610	3,830.6200	3.8306	(3.291)	0	0	0
2020/10/19	R214	05/08/2021	12.03	Put	Bond Future	3,913.3800	3.9134	3,783.9700	3.7840	(3.307)	0	0	0
2020/10/19	R214	05/08/2021	12.02	Call	Bond Future	3,930.4000	3.9304	4,037.1300	4.0371	2.715	0	0	0
2020/10/19	R214	05/08/2021	12.02	Put	Bond Future	3,937.2200	3.9372	3,807.3400	3.8073	(3.299)	0	0	0
2020/10/19	R214	05/08/2021	12.03	Call	Bond Future	3,955.5800	3.9556	4,062.7800	4.0628	2.710	0	0	0
2020/10/19	R214	04/11/2021	12.47	Call	Bond Future	995.6600	0.9957	1,234.7400	1.2347	24.012	0	0	0
2020/10/19	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R214	04/11/2021			Bond Future	12.2575	58.9871	12.2074	59.2261	(0.409)	0.0000	0.0000	0
2020/10/19	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R214	04/11/2021	12.48	Call	Bond Future	1,041.8200	1.0418	1,280.9000	1.2809	22.948	0	0	0
2020/10/19	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R214	04/11/2021	12.46	Call	Bond Future	949.4300	0.9494	1,188.5100	1.1885	25.181	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
2020/10/19	R248	05/11/2020	10.03	Call	Bond Future	0.5200	0.0005	0.2200	0.0002	(57.692)	0	0	0
2020/10/19	R248	05/11/2020	10.02	Put	Bond Future	12,134.6700	12.1347	11,890.5100	11.8905	(2.012)	0	0	0
2020/10/19	R248	05/11/2020			Bond Future	11.6756	77.7600	11.6377	78.0039	(0.324)	0.0000	0.0000	113,043
2020/10/19	R248	05/11/2020	10.04	Call	Bond Future	0.5600	0.0006	0.2400	0.0002	(57.143)	0	0	0
2020/10/19	R248	05/11/2020	10.04	Put	Bond Future	11,968.1800	11.9682	11,723.9800	11.7240	(2.040)	0	0	0
2020/10/19	R248	05/11/2020	11.00	Put	Bond Future	4,736.8200	4.7368	4,470.2200	4.4702	(5.628)	0	0	0
2020/10/19	R248	05/11/2020	11.00	Call	Bond Future	164.0400	0.1640	141.3200	0.1413	(13.850)	0	0	950
2020/10/19	R248	05/11/2020	10.00	Put	Bond Future	12,301.7100	12.3017	12,057.5900	12.0576	(1.984)	0	0	0
2020/10/19	R248	05/11/2020	10.00	Call	Bond Future	0.4100	0.0004	0.1700	0.0002	(58.537)	0	0	950
2020/10/19	R248	05/11/2020	10.03	Put	Bond Future	12,051.3500	12.0513	11,807.1700	11.8072	(2.026)	0	0	0
2020/10/19	R248	05/11/2020	10.02	Call	Bond Future	0.4800	0.0005	0.2000	0.0002	(58.333)	0	0	0
2020/10/19	R248	04/02/2021	10.75	Call	Bond Future	969.8200	0.9698	987.6300	0.9876	1.836	0	0	2,590
2020/10/19	R248	04/02/2021	10.47	Put	Bond Future	10,638.7600	10.6388	10,402.5000	10.4025	(2.221)	0	0	0
2020/10/19	R248	04/02/2021	10.46	Call	Bond Future	638.4100	0.6384	647.9100	0.6479	1.488	0	0	0
2020/10/19	R248	04/02/2021			Bond Future	11.9110	78.5257	11.8714	78.7717	(0.332)	0.0000	0.0000	0
2020/10/19	R248	04/02/2021	10.75	Put	Bond Future	8,839.3700	8.8394	8,611.1800	8.6112	(2.582)	0	0	0
2020/10/19	R248	04/02/2021	11.50	Put	Bond Future	5,122.4300	5.1224	4,930.3300	4.9303	(3.750)	0	0	0
2020/10/19	R248	04/02/2021	11.50	Call	Bond Future	2,495.6900	2.4957	2,549.5900	2.5496	2.160	0	0	2,590
2020/10/19	R248	04/02/2021	10.47	Call	Bond Future	648.1800	0.6482	657.9200	0.6579	1.503	0	0	0
2020/10/19	R248	04/02/2021	10.46	Put	Bond Future	10,706.5100	10.7065	10,470.0100	10.4700	(2.209)	0	0	0
2020/10/19	R248	04/02/2021	10.48	Call	Bond Future	658.0700	0.6581	668.0500	0.6681	1.517	0	0	0
2020/10/19	R248	04/02/2021	10.48	Put	Bond Future	10,571.2600	10.5713	10,335.2400	10.3352	(2.233)	0	0	0
2020/10/19	R248	06/05/2021	12.36	Call	Bond Future	5,258.7700	5.2588	5,369.1000	5.3691	2.098	0	0	0
2020/10/19	R248	06/05/2021			Bond Future	12.1369	74.9611	12.0956	75.2094	(0.341)	0.0000	0.0000	0
2020/10/19	R248	06/05/2021	12.34	Call	Bond Future	5,193.9800	5.1940	5,303.2900	5.3033	2.105	0	0	0
2020/10/19	R248	06/05/2021	12.34	Put	Bond Future	3,995.8100	3.9958	3,856.8000	3.8568	(3.479)	0	0	0
2020/10/19	R248	06/05/2021	12.36	Put	Bond Future	3,944.5100	3.9445	3,806.5200	3.8065	(3.498)	0	0	0
2020/10/19	R248	06/05/2021	12.35	Call	Bond Future	5,226.3400	5.2263	5,336.1600	5.3362	2.101	0	0	0
2020/10/19	R248	06/05/2021	12.35	Put	Bond Future	3,970.0800	3.9701	3,831.5800	3.8316	(3.489)	0	0	0
2020/10/19	R248	05/08/2021	12.51	Put	Bond Future	4,107.9900	4.1080	3,974.9000	3.9749	(3.240)	0	0	0
2020/10/19	R248	05/08/2021			Bond Future	12.3781	75.7839	12.3348	76.0348	(0.350)	0.0000	0.0000	0
2020/10/19	R248	05/08/2021	12.51	Call	Bond Future	4,863.0800	4.8631	4,980.8700	4.9809	2.422	0	0	0
2020/10/19	R248	05/08/2021	12.52	Call	Bond Future	4,893.7100	4.8937	5,012.0100	5.0120	2.417	0	0	0
2020/10/19	R248	05/08/2021	12.50	Put	Bond Future	4,133.8900	4.1339	4,000.3000	4.0003	(3.232)	0	0	0
2020/10/19	R248	05/08/2021	12.52	Put	Bond Future	4,081.9800	4.0820	3,949.4000	3.9494	(3.248)	0	0	0
2020/10/19	R248	05/08/2021	12.50	Call	Bond Future	4,832.2500	4.8323	4,949.5400	4.9495	2.427	0	0	0
2020/10/19	R248	04/11/2021	12.85	Call	Bond Future	1,178.2000	1.1782	1,431.7700	1.4318	21.522	0	0	0
2020/10/19	R248	04/11/2021			Bond Future	12.6351	72.1365	12.5897	72.3900	(0.359)	0.0000	0.0000	0
2020/10/19	R248	04/11/2021	12.83	Call	Bond Future	1,070.0600	1.0701	1,323.6300	1.3236	23.697	0	0	0
2020/10/19	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/19	R248	04/11/2021	12.84	Call	Bond Future	1,124.1700	1.1242	1,377.7400	1.3777	22.556	0	0	0
2020/10/19	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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