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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2020 TO 26/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	2025	05/11/2020		Bond Future	144.6719	144.6719	144.7579	144.7579	0.059	0.0000	0.0000	3,018
2020/10/26	2025	04/02/2021		Bond Future	144.6148	144.6148	144.7010	144.7010	0.060	0.0000	0.0000	2,610

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	2025	06/05/2021			Bond Future	146.1978	146.1978	146.2843	146.2843	0.059	0.0000	0.0000	0
2020/10/26	2025	05/08/2021			Bond Future	146.2955	146.2955	146.3828	146.3828	0.060	0.0000	0.0000	0
2020/10/26	2025	04/11/2021			Bond Future	147.7967	147.7967	147.8850	147.8850	0.060	0.0000	0.0000	0
2020/10/26	2029	05/11/2020			Bond Future	100.5289	100.5289	100.3431	100.3431	(0.185)	0.0000	0.0000	1,106
2020/10/26	2029	04/02/2021			Bond Future	101.5366	101.5366	101.3486	101.3486	(0.185)	0.0000	0.0000	3,958
2020/10/26	2029	06/05/2021			Bond Future	101.5092	101.5092	101.3188	101.3188	(0.188)	0.0000	0.0000	0
2020/10/26	2029	05/08/2021			Bond Future	102.6392	102.6392	102.4464	102.4464	(0.188)	0.0000	0.0000	0
2020/10/26	2029	04/11/2021			Bond Future	102.5433	102.5433	102.3487	102.3487	(0.190)	0.0000	0.0000	0
2020/10/26	2030	05/11/2020	9.39	Put	Bond Future	656.9200	0.6569	522.9900	0.5230	(20.388)	0	0	0
2020/10/26	2030	05/11/2020	9.38	Call	Bond Future	1,138.2000	1.1382	1,074.6700	1.0747	(5.582)	0	0	0
2020/10/26	2030	05/11/2020	9.66	Put	Bond Future	228.5300	0.2285	147.6800	0.1477	(35.378)	0	0	5,500
2020/10/26	2030	05/11/2020	9.60	Put	Bond Future	294.2000	0.2942	200.5500	0.2005	(31.832)	0	0	3,000
2020/10/26	2030	05/11/2020	9.99	Put	Bond Future	47.8300	0.0478	21.5300	0.0215	(54.986)	0	0	2,500
2020/10/26	2030	05/11/2020	8.10	Put	Bond Future	7,299.4400	7.2994	7,227.4500	7.2275	(0.986)	0	0	0
2020/10/26	2030	05/11/2020	8.73	Call	Bond Future	54.4400	0.0544	30.9400	0.0309	(43.167)	0	0	3,000
2020/10/26	2030	05/11/2020	10.06	Put	Bond Future	33.0900	0.0331	13.6100	0.0136	(58.870)	0	0	1,000
2020/10/26	2030	05/11/2020			Bond Future	9.3006	94.2575	9.2882	94.3293	(0.133)	0.0000	0.0000	92,059
2020/10/26	2030	05/11/2020	9.99	Call	Bond Future	3,925.7600	3.9258	3,971.2800	3.9713	1.160	0	0	0
2020/10/26	2030	05/11/2020	8.85	Put	Bond Future	2,772.0700	2.7721	2,660.7800	2.6608	(4.015)	0	0	0
2020/10/26	2030	05/11/2020	8.85	Call	Bond Future	116.8300	0.1168	77.3600	0.0774	(33.784)	0	0	3,000
2020/10/26	2030	05/11/2020	9.61	Call	Bond Future	2,049.7600	2.0498	2,030.0700	2.0301	(0.961)	0	0	0
2020/10/26	2030	05/11/2020	9.61	Put	Bond Future	282.2900	0.2823	190.7800	0.1908	(32.417)	0	0	3,000
2020/10/26	2030	05/11/2020	8.34	Put	Bond Future	5,784.0600	5.7841	5,710.5700	5.7106	(1.271)	0	0	0
2020/10/26	2030	05/11/2020	8.34	Call	Bond Future	2.3000	0.0023	0.6300	0.0006	(72.609)	0	0	1,000
2020/10/26	2030	05/11/2020	9.04	Put	Bond Future	1,841.7000	1.8417	1,703.8600	1.7039	(7.484)	0	0	0
2020/10/26	2030	05/11/2020	9.04	Call	Bond Future	318.1000	0.3181	252.0800	0.2521	(20.754)	0	0	1,000
2020/10/26	2030	05/11/2020	9.39	Call	Bond Future	1,172.3100	1.1723	1,110.2000	1.1102	(5.298)	0	0	0
2020/10/26	2030	05/11/2020	9.38	Put	Bond Future	680.2600	0.6803	544.9100	0.5449	(19.897)	0	0	0
2020/10/26	2030	05/11/2020	9.66	Call	Bond Future	2,277.4400	2.2774	2,268.4100	2.2684	(0.396)	0	0	0
2020/10/26	2030	05/11/2020	9.60	Call	Bond Future	2,005.2400	2.0052	1,983.4100	1.9834	(1.089)	0	0	0
2020/10/26	2030	05/11/2020	9.49	Call	Bond Future	1,542.0600	1.5421	1,497.4400	1.4974	(2.894)	0	0	0
2020/10/26	2030	05/11/2020	8.36	Put	Bond Future	5,659.4300	5.6594	5,585.6400	5.5856	(1.304)	0	0	0
2020/10/26	2030	05/11/2020	9.86	Put	Bond Future	91.5600	0.0916	48.1500	0.0482	(47.412)	0	0	14,160
2020/10/26	2030	05/11/2020	8.10	Call	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	3,000
2020/10/26	2030	05/11/2020	8.73	Put	Bond Future	3,433.5600	3.4336	3,338.2400	3.3382	(2.776)	0	0	0
2020/10/26	2030	05/11/2020	9.23	Put	Bond Future	1,103.9300	1.1039	956.2400	0.9562	(13.379)	0	0	0
2020/10/26	2030	05/11/2020	10.06	Call	Bond Future	4,292.7200	4.2927	4,345.0600	4.3451	1.219	0	0	0
2020/10/26	2030	05/11/2020	10.37	Put	Bond Future	5.0600	0.0051	1.2900	0.0013	(74.506)	0	0	2,000
2020/10/26	2030	05/11/2020	9.40	Call	Bond Future	1,206.9600	1.2070	1,146.3500	1.1464	(5.022)	0	0	0
2020/10/26	2030	05/11/2020	9.40	Put	Bond Future	634.1700	0.6342	501.7400	0.5017	(20.882)	0	0	0
2020/10/26	2030	05/11/2020	9.49	Put	Bond Future	454.7500	0.4548	338.3100	0.3383	(25.605)	0	0	2,500
2020/10/26	2030	05/11/2020	9.65	Call	Bond Future	2,231.2300	2.2312	2,220.0900	2.2201	(0.499)	0	0	0
2020/10/26	2030	05/11/2020	9.65	Put	Bond Future	238.5200	0.2385	155.5600	0.1556	(34.781)	0	0	2,500
2020/10/26	2030	05/11/2020	8.36	Call	Bond Future	2.7700	0.0028	0.8000	0.0008	(71.119)	0	0	14,160
2020/10/26	2030	05/11/2020	8.86	Put	Bond Future	2,719.1900	2.7192	2,606.4200	2.6064	(4.147)	0	0	0
2020/10/26	2030	05/11/2020	8.86	Call	Bond Future	123.9500	0.1239	83.0000	0.0830	(33.038)	0	0	14,160

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2020/10/26	2030	05/11/2020	9.86	Call	Bond Future	3,254.8300	3.2548	3,283.2400	3.2832	0.873	0	0	0
2020/10/26	2030	05/11/2020	9.23	Call	Bond Future	694.4600	0.6945	618.5900	0.6186	(10.925)	0	0	3,000
2020/10/26	2030	05/11/2020	10.47	Call	Bond Future	6,454.7100	6.4547	6,524.6100	6.5246	1.083	0	0	0
2020/10/26	2030	05/11/2020	10.47	Put	Bond Future	2.4300	0.0024	0.5100	0.0005	(79.012)	0	0	3,000
2020/10/26	2030	05/11/2020	8.53	Put	Bond Future	4,613.6900	4.6137	4,534.7200	4.5347	(1.712)	0	0	0
2020/10/26	2030	05/11/2020	8.53	Call	Bond Future	12.1000	0.0121	4.9500	0.0050	(59.091)	0	0	9,414
2020/10/26	2030	05/11/2020	9.03	Put	Bond Future	1,886.3500	1.8863	1,749.6500	1.7497	(7.247)	0	0	0
2020/10/26	2030	05/11/2020	9.03	Call	Bond Future	303.6300	0.3036	238.7500	0.2388	(21.368)	0	0	9,414
2020/10/26	2030	05/11/2020	10.37	Call	Bond Future	5,929.2500	5.9292	5,997.3000	5.9973	1.148	0	0	0
2020/10/26	2030	04/02/2021	9.20	Put	Bond Future	3,677.4700	3.6775	3,597.2300	3.5972	(2.182)	0	0	0
2020/10/26	2030	04/02/2021	8.20	Put	Bond Future	8,173.5900	8.1736	8,091.0600	8.0911	(1.010)	0	0	0
2020/10/26	2030	04/02/2021	9.12	Call	Bond Future	1,701.8100	1.7018	1,692.6600	1.6927	(0.538)	0	0	1,000
2020/10/26	2030	04/02/2021	8.36	Call	Bond Future	536.0600	0.5361	524.8400	0.5248	(2.093)	0	0	800
2020/10/26	2030	04/02/2021	9.16	Call	Bond Future	1,791.0900	1.7911	1,782.4600	1.7825	(0.482)	0	0	0
2020/10/26	2030	04/02/2021	9.15	Put	Bond Future	3,850.1700	3.8502	3,769.2300	3.7692	(2.102)	0	0	0
2020/10/26	2030	04/02/2021			Bond Future	9.5168	91.1751	9.5039	91.2473	(0.136)	0.0000	0.0000	12,484
2020/10/26	2030	04/02/2021	8.20	Call	Bond Future	406.9600	0.4070	396.6000	0.3966	(2.546)	0	0	1,600
2020/10/26	2030	04/02/2021	8.37	Put	Bond Future	7,262.1500	7.2622	7,178.7200	7.1787	(1.149)	0	0	0
2020/10/26	2030	04/02/2021	8.37	Call	Bond Future	545.0900	0.5451	533.8300	0.5338	(2.066)	0	0	1,000
2020/10/26	2030	04/02/2021	9.17	Call	Bond Future	1,813.8400	1.8138	1,805.3500	1.8053	(0.468)	0	0	0
2020/10/26	2030	04/02/2021	9.17	Put	Bond Future	3,780.4300	3.7804	3,699.7700	3.6998	(2.134)	0	0	0
2020/10/26	2030	04/02/2021	9.20	Call	Bond Future	1,883.1500	1.8831	1,875.0800	1.8751	(0.429)	0	0	1,600
2020/10/26	2030	04/02/2021	9.12	Put	Bond Future	3,956.4300	3.9564	3,875.1100	3.8751	(2.055)	0	0	0
2020/10/26	2030	04/02/2021	8.36	Put	Bond Future	7,314.4600	7.3145	7,231.0700	7.2311	(1.140)	0	0	0
2020/10/26	2030	04/02/2021	9.16	Put	Bond Future	3,815.1900	3.8152	3,734.3900	3.7344	(2.118)	0	0	0
2020/10/26	2030	04/02/2021	9.15	Call	Bond Future	1,768.5100	1.7685	1,759.7400	1.7597	(0.496)	0	0	0
2020/10/26	2030	04/02/2021	8.86	Put	Bond Future	4,961.0400	4.9610	4,877.4600	4.8775	(1.685)	0	0	0
2020/10/26	2030	04/02/2021	8.86	Call	Bond Future	1,189.8500	1.1898	1,178.4400	1.1784	(0.959)	0	0	800
2020/10/26	2030	04/02/2021	10.20	Call	Bond Future	5,035.1500	5.0351	5,051.9900	5.0520	0.334	0	0	0
2020/10/26	2030	04/02/2021	10.20	Put	Bond Future	1,317.3700	1.3174	1,262.0400	1.2620	(4.200)	0	0	1,800
2020/10/26	2030	06/05/2021	10.04	Put	Bond Future	2,636.8800	2.6369	2,581.9300	2.5819	(2.084)	0	0	0
2020/10/26	2030	06/05/2021	9.15	Call	Bond Future	1,954.5100	1.9545	1,957.3100	1.9573	0.143	0	0	0
2020/10/26	2030	06/05/2021	11.69	Call	Bond Future	10,374.0100	10.3740	10,424.2000	10.4242	0.484	0	0	0
2020/10/26	2030	06/05/2021	11.70	Put	Bond Future	547.5900	0.5476	525.4500	0.5255	(4.043)	0	0	0
2020/10/26	2030	06/05/2021			Bond Future	9.7330	92.1523	9.7196	92.2248	(0.138)	0.0000	0.0000	0
2020/10/26	2030	06/05/2021	10.74	Call	Bond Future	6,760.1700	6.7602	6,791.0000	6.7910	0.456	0	0	0
2020/10/26	2030	06/05/2021	10.74	Put	Bond Future	1,522.0000	1.5220	1,480.3200	1.4803	(2.739)	0	0	0
2020/10/26	2030	06/05/2021	7.97	Call	Bond Future	464.3500	0.4644	460.6700	0.4607	(0.793)	0	0	700
2020/10/26	2030	06/05/2021	10.04	Call	Bond Future	4,277.4300	4.2774	4,294.9900	4.2950	0.411	0	0	0
2020/10/26	2030	06/05/2021	9.15	Put	Bond Future	5,180.2200	5.1802	5,110.5100	5.1105	(1.346)	0	0	0
2020/10/26	2030	06/05/2021	9.92	Call	Bond Future	3,906.7200	3.9067	3,921.9500	3.9219	0.390	0	0	0
2020/10/26	2030	06/05/2021	11.69	Put	Bond Future	554.0200	0.5540	531.7000	0.5317	(4.029)	0	0	0
2020/10/26	2030	06/05/2021	11.70	Call	Bond Future	10,414.0600	10.4141	10,464.4300	10.4644	0.484	0	0	0
2020/10/26	2030	06/05/2021	9.22	Call	Bond Future	2,101.7900	2.1018	2,105.4600	2.1055	0.175	0	0	0
2020/10/26	2030	06/05/2021	9.22	Put	Bond Future	4,932.3800	4.9324	4,863.5400	4.8635	(1.396)	0	0	700
2020/10/26	2030	06/05/2021	7.97	Put	Bond Future	10,688.7300	10.6887	10,612.5400	10.6125	(0.713)	0	0	0
2020/10/26	2030	06/05/2021	9.92	Put	Bond Future	2,902.7700	2.9028	2,845.4900	2.8455	(1.973)	0	0	700
2020/10/26	2030	06/05/2021	11.71	Call	Bond Future	10,454.1300	10.4541	10,504.6700	10.5047	0.483	0	0	0

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2020/10/26	2030	06/05/2021	11.71	Put	Bond Future	541.2200	0.5412	519.2500	0.5192	(4.059)	0	0	0
2020/10/26	2030	05/08/2021	12.10	Call	Bond Future	10,758.7100	10.7587	10,815.5200	10.8155	0.528	0	0	0
2020/10/26	2030	05/08/2021	10.42	Put	Bond Future	2,360.9600	2.3610	2,316.5500	2.3166	(1.881)	0	0	0
2020/10/26	2030	05/08/2021	10.41	Call	Bond Future	4,646.7100	4.6467	4,675.2700	4.6753	0.615	0	0	0
2020/10/26	2030	05/08/2021			Bond Future	9.9681	89.1512	9.9541	89.2243	(0.141)	0.0000	0.0000	0
2020/10/26	2030	05/08/2021	9.45	Call	Bond Future	2,077.2100	2.0772	2,089.2400	2.0892	0.579	0	0	600
2020/10/26	2030	05/08/2021	12.10	Put	Bond Future	482.6900	0.4827	466.3500	0.4663	(3.385)	0	0	600
2020/10/26	2030	05/08/2021	10.42	Call	Bond Future	4,679.0400	4.6790	4,707.7800	4.7078	0.614	0	0	0
2020/10/26	2030	05/08/2021	10.41	Put	Bond Future	2,379.0800	2.3791	2,334.4900	2.3345	(1.874)	0	0	0
2020/10/26	2030	05/08/2021	9.45	Put	Bond Future	4,835.1600	4.8352	4,774.0400	4.7740	(1.264)	0	0	0
2020/10/26	2030	05/08/2021	8.95	Put	Bond Future	6,701.7800	6.7018	6,634.3800	6.6344	(1.006)	0	0	0
2020/10/26	2030	05/08/2021	8.95	Call	Bond Future	1,177.0000	1.1770	1,182.7500	1.1828	0.489	0	0	600
2020/10/26	2030	05/08/2021	10.43	Call	Bond Future	4,711.1600	4.7112	4,740.0800	4.7401	0.614	0	0	0
2020/10/26	2030	05/08/2021	10.43	Put	Bond Future	2,342.6700	2.3427	2,298.4400	2.2984	(1.888)	0	0	0
2020/10/26	2030	04/11/2021	10.60	Call	Bond Future	1,914.2300	1.9142	1,988.1900	1.9882	3.864	0	0	0
2020/10/26	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2030	04/11/2021			Bond Future	10.2147	90.0441	10.2000	90.1180	(0.144)	0.0000	0.0000	0
2020/10/26	2030	04/11/2021	10.61	Call	Bond Future	1,963.1900	1.9632	2,037.1500	2.0372	3.767	0	0	0
2020/10/26	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2030	04/11/2021	10.59	Call	Bond Future	1,865.2400	1.8652	1,939.2000	1.9392	3.965	0	0	0
2020/10/26	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2032	05/11/2020	9.77	Put	Bond Future	3,316.4900	3.3165	3,202.4100	3.2024	(3.440)	0	0	0
2020/10/26	2032	05/11/2020	9.61	Put	Bond Future	4,267.2300	4.2672	4,172.3700	4.1724	(2.223)	0	0	0
2020/10/26	2032	05/11/2020	10.99	Call	Bond Future	4,108.8800	4.1089	4,149.3300	4.1493	0.984	0	0	0
2020/10/26	2032	05/11/2020	9.44	Put	Bond Future	5,335.6200	5.3356	5,252.6700	5.2527	(1.555)	0	0	0
2020/10/26	2032	05/11/2020	11.08	Call	Bond Future	4,588.4000	4.5884	4,638.8400	4.6388	1.099	0	0	0
2020/10/26	2032	05/11/2020			Bond Future	10.2928	87.3933	10.2802	87.4687	(0.122)	0.0000	0.0000	123,045
2020/10/26	2032	05/11/2020	9.76	Call	Bond Future	99.0000	0.0990	61.7900	0.0618	(37.586)	0	0	0
2020/10/26	2032	05/11/2020	9.76	Put	Bond Future	3,373.5900	3.3736	3,260.9700	3.2610	(3.338)	0	0	0
2020/10/26	2032	05/11/2020	10.99	Put	Bond Future	67.0400	0.0670	32.0800	0.0321	(52.148)	0	0	3,000
2020/10/26	2032	05/11/2020	9.77	Call	Bond Future	104.9000	0.1049	66.2300	0.0662	(36.864)	0	0	0
2020/10/26	2032	05/11/2020	9.11	Call	Bond Future	0.8100	0.0008	0.1700	0.0002	(79.012)	0	0	3,000
2020/10/26	2032	05/11/2020	9.61	Call	Bond Future	40.2200	0.0402	20.7700	0.0208	(48.359)	0	0	3,000
2020/10/26	2032	05/11/2020	9.44	Call	Bond Future	12.4900	0.0125	4.9500	0.0050	(60.368)	0	0	1,000
2020/10/26	2032	05/11/2020	11.08	Put	Bond Future	43.9700	0.0440	19.0000	0.0190	(56.789)	0	0	1,000
2020/10/26	2032	05/11/2020	9.75	Call	Bond Future	93.4000	0.0934	57.6200	0.0576	(38.308)	0	0	0
2020/10/26	2032	05/11/2020	9.75	Put	Bond Future	3,431.0600	3.4311	3,319.8700	3.3199	(3.241)	0	0	0
2020/10/26	2032	05/11/2020	9.11	Put	Bond Future	7,503.6000	7.5036	7,427.5500	7.4275	(1.014)	0	0	0
2020/10/26	2032	05/11/2020	8.94	Put	Bond Future	8,653.1900	8.6532	8,577.6500	8.5776	(0.873)	0	0	0
2020/10/26	2032	05/11/2020	8.94	Call	Bond Future	0.1500	0.0002	0.0200	0.0000	(86.667)	0	0	1,000
2020/10/26	2032	04/02/2021	9.29	Call	Bond Future	635.0900	0.6351	621.1500	0.6212	(2.195)	0	0	800
2020/10/26	2032	04/02/2021	10.82	Put	Bond Future	2,300.5300	2.3005	2,227.2300	2.2272	(3.186)	0	0	800
2020/10/26	2032	04/02/2021	9.63	Call	Bond Future	1,037.2200	1.0372	1,022.4300	1.0224	(1.426)	0	0	0
2020/10/26	2032	04/02/2021			Bond Future	10.5257	88.2477	10.5127	88.3234	(0.124)	0.0000	0.0000	3,148
2020/10/26	2032	04/02/2021	8.79	Put	Bond Future	11,215.7500	11.2158	11,129.9500	11.1299	(0.765)	0	0	0
2020/10/26	2032	04/02/2021	8.79	Call	Bond Future	275.9700	0.2760	265.9400	0.2659	(3.634)	0	0	800
2020/10/26	2032	04/02/2021	9.61	Call	Bond Future	1,009.3400	1.0093	994.5400	0.9945	(1.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	2032	04/02/2021	9.61	Put	Bond Future	6,557.3500	6.5574	6,466.7800	6.4668	(1.381)	0	0	0
2020/10/26	2032	04/02/2021	9.29	Put	Bond Future	8,237.4800	8.2375	8,147.7700	8.1478	(1.089)	0	0	0
2020/10/26	2032	04/02/2021	10.82	Call	Bond Future	3,985.0300	3.9850	3,987.5000	3.9875	0.062	0	0	0
2020/10/26	2032	04/02/2021	9.63	Put	Bond Future	6,458.8900	6.4589	6,368.3300	6.3683	(1.402)	0	0	0
2020/10/26	2032	04/02/2021	9.62	Call	Bond Future	1,023.2100	1.0232	1,008.4100	1.0084	(1.446)	0	0	0
2020/10/26	2032	04/02/2021	9.62	Put	Bond Future	6,508.0200	6.5080	6,417.4500	6.4175	(1.392)	0	0	0
2020/10/26	2032	06/05/2021	12.57	Call	Bond Future	10,309.9300	10.3099	10,355.0400	10.3550	0.438	0	0	0
2020/10/26	2032	06/05/2021	12.12	Put	Bond Future	1,395.6200	1.3956	1,355.3100	1.3553	(2.888)	0	0	0
2020/10/26	2032	06/05/2021			Bond Future	10.7569	85.0478	10.7434	85.1240	(0.126)	0.0000	0.0000	0
2020/10/26	2032	06/05/2021	12.57	Put	Bond Future	910.7800	0.9108	879.6600	0.8797	(3.417)	0	0	736
2020/10/26	2032	06/05/2021	10.33	Put	Bond Future	5,179.3700	5.1794	5,106.6800	5.1067	(1.403)	0	0	0
2020/10/26	2032	06/05/2021	10.33	Call	Bond Future	2,731.4100	2.7314	2,734.9500	2.7350	0.130	0	0	736
2020/10/26	2032	06/05/2021	12.11	Call	Bond Future	8,566.5600	8.5666	8,602.2600	8.6023	0.417	0	0	0
2020/10/26	2032	06/05/2021	12.11	Put	Bond Future	1,408.4100	1.4084	1,367.8800	1.3679	(2.878)	0	0	0
2020/10/26	2032	06/05/2021	12.12	Call	Bond Future	8,603.4700	8.6035	8,639.3900	8.6394	0.418	0	0	0
2020/10/26	2032	06/05/2021	12.10	Call	Bond Future	8,529.6800	8.5297	8,565.1700	8.5652	0.416	0	0	0
2020/10/26	2032	06/05/2021	12.10	Put	Bond Future	1,421.2900	1.4213	1,380.5500	1.3806	(2.866)	0	0	0
2020/10/26	2032	05/08/2021	11.37	Put	Bond Future	2,950.7800	2.9508	2,900.5400	2.9005	(1.703)	0	0	0
2020/10/26	2032	05/08/2021			Bond Future	11.0009	85.9747	10.9868	86.0517	(0.128)	0.0000	0.0000	0
2020/10/26	2032	05/08/2021	11.36	Call	Bond Future	4,894.7800	4.8948	4,921.2800	4.9213	0.541	0	0	0
2020/10/26	2032	05/08/2021	11.36	Put	Bond Future	2,970.8600	2.9709	2,920.4500	2.9205	(1.697)	0	0	0
2020/10/26	2032	05/08/2021	11.37	Call	Bond Future	4,927.3900	4.9274	4,954.0600	4.9541	0.541	0	0	0
2020/10/26	2032	05/08/2021	11.35	Call	Bond Future	4,862.5500	4.8625	4,888.8700	4.8889	0.541	0	0	0
2020/10/26	2032	05/08/2021	11.35	Put	Bond Future	2,991.3700	2.9914	2,940.7800	2.9408	(1.691)	0	0	0
2020/10/26	2032	04/11/2021	11.69	Call	Bond Future	2,194.6600	2.1947	2,272.4600	2.2725	3.545	0	0	0
2020/10/26	2032	04/11/2021			Bond Future	11.2653	82.6927	11.2505	82.7706	(0.131)	0.0000	0.0000	0
2020/10/26	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2032	04/11/2021	11.70	Call	Bond Future	2,245.3500	2.2453	2,323.1500	2.3231	3.465	0	0	0
2020/10/26	2032	04/11/2021	11.71	Call	Bond Future	2,296.0000	2.2960	2,373.8000	2.3738	3.389	0	0	0
2020/10/26	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2033	05/11/2020			Bond Future	94.3588	94.3588	94.5493	94.5493	0.202	0.0000	0.0000	9,139
2020/10/26	2033	04/02/2021			Bond Future	95.3048	95.3048	95.4968	95.4968	0.202	0.0000	0.0000	1,643
2020/10/26	2033	06/05/2021			Bond Future	95.1329	95.1329	95.3266	95.3266	0.204	0.0000	0.0000	0
2020/10/26	2033	05/08/2021			Bond Future	96.1918	96.1918	96.3876	96.3876	0.204	0.0000	0.0000	0
2020/10/26	2033	04/11/2021			Bond Future	95.9557	95.9557	96.1536	96.1536	0.206	0.0000	0.0000	0
2020/10/26	2037	05/11/2020	10.18	Call	Bond Future	3.1800	0.0032	0.9600	0.0010	(69.811)	0	0	0
2020/10/26	2037	05/11/2020	10.17	Put	Bond Future	7,506.1300	7.5061	7,363.6400	7.3636	(1.898)	0	0	0
2020/10/26	2037	05/11/2020			Bond Future	11.3037	81.6906	11.2810	81.8310	(0.201)	0.0000	0.0000	80,805
2020/10/26	2037	05/11/2020	10.19	Call	Bond Future	3.4400	0.0034	1.0600	0.0011	(69.186)	0	0	0
2020/10/26	2037	05/11/2020	10.19	Put	Bond Future	7,365.1200	7.3651	7,222.3200	7.2223	(1.939)	0	0	0
2020/10/26	2037	05/11/2020	10.17	Call	Bond Future	2.9400	0.0029	0.8700	0.0009	(70.408)	0	0	0
2020/10/26	2037	05/11/2020	10.18	Put	Bond Future	7,435.5700	7.4356	7,292.9300	7.2929	(1.918)	0	0	0
2020/10/26	2037	04/02/2021	13.73	Call	Bond Future	11,940.8700	11.9409	12,049.9500	12.0499	0.914	0	0	0
2020/10/26	2037	04/02/2021	10.85	Call	Bond Future	1,642.5300	1.6425	1,645.4500	1.6454	0.178	0	0	0
2020/10/26	2037	04/02/2021	10.35	Call	Bond Future	869.2900	0.8693	864.3100	0.8643	(0.573)	0	0	0

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2020/10/26	2037	04/02/2021	10.28	Put	Bond Future	8,936.1300	8.9361	8,789.1100	8.7891	(1.645)	0	0	0
2020/10/26	2037	04/02/2021	10.27	Call	Bond Future	778.2300	0.7782	772.6100	0.7726	(0.722)	0	0	0
2020/10/26	2037	04/02/2021			Bond Future	11.5426	78.2351	11.5190	78.3766	(0.205)	0.0000	0.0000	49,905
2020/10/26	2037	04/02/2021	11.97	Put	Bond Future	2,356.3000	2.3563	2,257.0300	2.2570	(4.213)	0	0	0
2020/10/26	2037	04/02/2021	11.97	Call	Bond Future	4,849.4700	4.8495	4,891.6700	4.8917	0.870	0	0	300
2020/10/26	2037	04/02/2021	9.65	Put	Bond Future	12,994.8300	12.9948	12,846.9400	12.8469	(1.138)	0	0	0
2020/10/26	2037	04/02/2021	9.65	Call	Bond Future	296.0900	0.2961	289.6700	0.2897	(2.168)	0	0	72
2020/10/26	2037	04/02/2021	11.90	Call	Bond Future	4,602.8100	4.6028	4,642.0000	4.6420	0.851	0	0	0
2020/10/26	2037	04/02/2021	13.73	Put	Bond Future	384.6600	0.3847	352.2700	0.3523	(8.420)	0	0	300
2020/10/26	2037	04/02/2021	10.85	Put	Bond Future	5,959.3300	5.9593	5,820.7800	5.8208	(2.325)	0	0	72
2020/10/26	2037	04/02/2021	10.35	Put	Bond Future	8,531.5900	8.5316	8,385.1400	8.3851	(1.717)	0	0	72
2020/10/26	2037	04/02/2021	10.28	Call	Bond Future	789.2000	0.7892	783.6500	0.7836	(0.703)	0	0	0
2020/10/26	2037	04/02/2021	10.27	Put	Bond Future	8,994.7300	8.9947	8,847.6400	8.8476	(1.635)	0	0	0
2020/10/26	2037	04/02/2021	11.90	Put	Bond Future	2,509.5000	2.5095	2,407.2200	2.4072	(4.076)	0	0	240
2020/10/26	2037	04/02/2021	10.48	Put	Bond Future	7,806.9300	7.8069	7,661.8800	7.6619	(1.858)	0	0	0
2020/10/26	2037	04/02/2021	10.48	Call	Bond Future	1,033.8700	1.0339	1,030.2900	1.0303	(0.346)	0	0	240
2020/10/26	2037	04/02/2021	10.29	Call	Bond Future	800.2900	0.8003	794.8100	0.7948	(0.685)	0	0	0
2020/10/26	2037	04/02/2021	10.29	Put	Bond Future	8,877.7400	8.8777	8,730.7900	8.7308	(1.655)	0	0	0
2020/10/26	2037	06/05/2021	12.42	Call	Bond Future	6,386.7700	6.3868	6,448.5900	6.4486	0.968	0	0	0
2020/10/26	2037	06/05/2021			Bond Future	11.7807	79.0739	11.7561	79.2165	(0.208)	0.0000	0.0000	0
2020/10/26	2037	06/05/2021	12.42	Put	Bond Future	2,813.2200	2.8132	2,732.4300	2.7324	(2.872)	0	0	0
2020/10/26	2037	06/05/2021	12.43	Call	Bond Future	6,422.3400	6.4223	6,484.4600	6.4845	0.967	0	0	0
2020/10/26	2037	06/05/2021	12.44	Put	Bond Future	2,776.8200	2.7768	2,696.6200	2.6966	(2.888)	0	0	0
2020/10/26	2037	06/05/2021	12.43	Put	Bond Future	2,794.9600	2.7950	2,714.4700	2.7145	(2.880)	0	0	0
2020/10/26	2037	06/05/2021	12.44	Call	Bond Future	6,457.9800	6.4580	6,520.3900	6.5204	0.966	0	0	0
2020/10/26	2037	05/08/2021	12.26	Put	Bond Future	3,640.8300	3.6408	3,557.8300	3.5578	(2.280)	0	0	0
2020/10/26	2037	05/08/2021	12.27	Call	Bond Future	4,906.5100	4.9065	4,967.8700	4.9679	1.251	0	0	0
2020/10/26	2037	05/08/2021	12.28	Call	Bond Future	4,937.5800	4.9376	4,999.2400	4.9992	1.249	0	0	0
2020/10/26	2037	05/08/2021			Bond Future	12.0370	75.6801	12.0113	75.8242	(0.213)	0.0000	0.0000	0
2020/10/26	2037	05/08/2021	12.26	Call	Bond Future	4,875.7700	4.8758	4,936.8300	4.9368	1.252	0	0	0
2020/10/26	2037	05/08/2021	12.28	Put	Bond Future	3,593.4100	3.5934	3,511.0100	3.5110	(2.293)	0	0	0
2020/10/26	2037	05/08/2021	12.27	Put	Bond Future	3,616.9200	3.6169	3,534.2200	3.5342	(2.286)	0	0	0
2020/10/26	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2037	04/11/2021			Bond Future	12.2978	76.4377	12.2710	76.5833	(0.218)	0.0000	0.0000	0
2020/10/26	2037	04/11/2021	12.82	Call	Bond Future	2,753.8900	2.7539	2,899.4500	2.8994	5.286	0	0	0
2020/10/26	2037	04/11/2021	12.83	Call	Bond Future	2,805.0800	2.8051	2,950.6400	2.9506	5.189	0	0	0
2020/10/26	2037	04/11/2021	12.81	Call	Bond Future	2,702.6500	2.7026	2,848.2100	2.8482	5.386	0	0	0
2020/10/26	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2038	05/11/2020			Bond Future	105.3566	105.3566	105.4033	105.4033	0.044	0.0000	0.0000	7,852
2020/10/26	2038	04/02/2021			Bond Future	104.7169	104.7169	104.7635	104.7635	0.045	0.0000	0.0000	3,294
2020/10/26	2038	06/05/2021			Bond Future	105.8634	105.8634	105.9101	105.9101	0.044	0.0000	0.0000	0
2020/10/26	2038	05/08/2021			Bond Future	105.3211	105.3211	105.3682	105.3682	0.045	0.0000	0.0000	0
2020/10/26	2038	04/11/2021			Bond Future	106.4016	106.4016	106.4492	106.4492	0.045	0.0000	0.0000	0
2020/10/26	2040	05/11/2020	10.30	Call	Bond Future	2.0400	0.0020	0.5200	0.0005	(74.510)	0	0	0
2020/10/26	2040	05/11/2020	11.00	Put	Bond Future	3,333.8000	3.3338	3,162.0900	3.1621	(5.151)	0	0	0

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2020/10/26	2040	05/11/2020	10.23	Call	Bond Future	1.1200	0.0011	0.2500	0.0003	(77.679)	0	0	2,000
2020/10/26	2040	05/11/2020	11.70	Put	Bond Future	587.0600	0.5871	429.6200	0.4296	(26.818)	0	0	2,000
2020/10/26	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/26	2040	05/11/2020	10.00	Call	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	2,380
2020/10/26	2040	05/11/2020			Bond Future	11.4684	83.4631	11.4508	83.5780	(0.154)	0.0000	0.0000	64,098
2020/10/26	2040	05/11/2020	10.30	Put	Bond Future	8,214.9400	8.2149	8,098.5200	8.0985	(1.417)	0	0	0
2020/10/26	2040	05/11/2020	9.73	Put	Bond Future	12,710.4100	12.7104	12,595.5000	12.5955	(0.904)	0	0	0
2020/10/26	2040	05/11/2020	9.73	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2020/10/26	2040	05/11/2020	10.23	Put	Bond Future	8,747.8400	8.7478	8,632.0700	8.6321	(1.323)	0	0	0
2020/10/26	2040	05/11/2020	10.31	Call	Bond Future	2.2200	0.0022	0.5800	0.0006	(73.874)	0	0	0
2020/10/26	2040	05/11/2020	10.32	Put	Bond Future	8,063.7100	8.0637	7,947.0400	7.9470	(1.447)	0	0	0
2020/10/26	2040	05/11/2020	11.00	Call	Bond Future	192.9500	0.1930	136.1400	0.1361	(29.443)	0	0	2,380
2020/10/26	2040	05/11/2020	11.70	Call	Bond Future	2,070.4800	2.0705	2,027.9400	2.0279	(2.055)	0	0	0
2020/10/26	2040	05/11/2020	9.50	Put	Bond Future	14,626.3700	14.6264	14,511.4700	14.5115	(0.786)	0	0	0
2020/10/26	2040	05/11/2020	10.00	Put	Bond Future	10,536.7800	10.5368	10,421.7700	10.4218	(1.092)	0	0	0
2020/10/26	2040	05/11/2020	10.31	Put	Bond Future	8,139.2700	8.1393	8,022.7300	8.0227	(1.432)	0	0	0
2020/10/26	2040	05/11/2020	10.32	Call	Bond Future	2.4100	0.0024	0.6400	0.0006	(73.444)	0	0	0
2020/10/26	2040	05/11/2020	11.50	Call	Bond Future	1,278.3300	1.2783	1,197.3400	1.1973	(6.336)	0	0	0
2020/10/26	2040	05/11/2020	11.50	Put	Bond Future	1,073.2900	1.0733	877.4000	0.8774	(18.251)	0	0	2,000
2020/10/26	2040	04/02/2021	9.49	Call	Bond Future	155.6900	0.1557	149.1500	0.1491	(4.201)	0	0	500
2020/10/26	2040	04/02/2021	9.57	Put	Bond Future	15,680.8900	15.6809	15,558.0200	15.5580	(0.784)	0	0	0
2020/10/26	2040	04/02/2021	10.07	Put	Bond Future	11,911.5600	11.9116	11,785.2800	11.7853	(1.060)	0	0	0
2020/10/26	2040	04/02/2021	10.42	Put	Bond Future	9,566.1100	9.5661	9,438.8400	9.4388	(1.330)	0	0	0
2020/10/26	2040	04/02/2021			Bond Future	11.7054	79.7747	11.6870	79.8905	(0.157)	0.0000	0.0000	32,495
2020/10/26	2040	04/02/2021	10.07	Call	Bond Future	446.2300	0.4462	435.6800	0.4357	(2.364)	0	0	800
2020/10/26	2040	04/02/2021	11.74	Call	Bond Future	3,688.0500	3.6881	3,697.9900	3.6980	0.270	0	0	0
2020/10/26	2040	04/02/2021	11.74	Put	Bond Future	3,470.8700	3.4709	3,365.0800	3.3651	(3.048)	0	0	800
2020/10/26	2040	04/02/2021	10.41	Call	Bond Future	755.8600	0.7559	744.3300	0.7443	(1.525)	0	0	0
2020/10/26	2040	04/02/2021	10.41	Put	Bond Future	9,629.4800	9.6295	9,502.2200	9.5022	(1.322)	0	0	0
2020/10/26	2040	04/02/2021	9.49	Put	Bond Future	16,325.4200	16.3254	16,203.1500	16.2032	(0.749)	0	0	0
2020/10/26	2040	04/02/2021	9.57	Call	Bond Future	182.2500	0.1823	175.1100	0.1751	(3.918)	0	0	800
2020/10/26	2040	04/02/2021	10.42	Call	Bond Future	766.9500	0.7669	755.4100	0.7554	(1.505)	0	0	0
2020/10/26	2040	04/02/2021	10.24	Put	Bond Future	10,740.0900	10.7401	10,613.0900	10.6131	(1.182)	0	0	0
2020/10/26	2040	04/02/2021	10.24	Call	Bond Future	585.3500	0.5853	574.0800	0.5741	(1.925)	0	0	500
2020/10/26	2040	04/02/2021	11.57	Call	Bond Future	3,144.3700	3.1444	3,149.1700	3.1492	0.153	0	0	0
2020/10/26	2040	04/02/2021	11.57	Put	Bond Future	4,003.3000	4.0033	3,892.3700	3.8924	(2.771)	0	0	500
2020/10/26	2040	04/02/2021	10.40	Call	Bond Future	744.9000	0.7449	733.3600	0.7334	(1.549)	0	0	0
2020/10/26	2040	04/02/2021	10.40	Put	Bond Future	9,693.0800	9.6931	9,565.8100	9.5658	(1.313)	0	0	0
2020/10/26	2040	06/05/2021	12.44	Put	Bond Future	3,235.8500	3.2358	3,158.9500	3.1589	(2.377)	0	0	0
2020/10/26	2040	06/05/2021			Bond Future	11.9413	80.6301	11.9222	80.7467	(0.160)	0.0000	0.0000	0
2020/10/26	2040	06/05/2021	12.43	Call	Bond Future	6,144.3800	6.1444	6,183.7600	6.1838	0.641	0	0	0
2020/10/26	2040	06/05/2021	12.43	Put	Bond Future	3,257.8700	3.2579	3,180.7100	3.1807	(2.368)	0	0	0
2020/10/26	2040	06/05/2021	12.44	Call	Bond Future	6,179.6000	6.1796	6,219.2400	6.2192	0.641	0	0	0
2020/10/26	2040	06/05/2021	12.42	Call	Bond Future	6,109.0100	6.1090	6,148.1300	6.1481	0.640	0	0	0
2020/10/26	2040	06/05/2021	12.42	Put	Bond Future	3,279.8000	3.2798	3,202.3800	3.2024	(2.361)	0	0	0
2020/10/26	2040	05/08/2021	12.47	Call	Bond Future	5,244.4500	5.2445	5,290.7700	5.2908	0.883	0	0	0
2020/10/26	2040	05/08/2021	11.05	Put	Bond Future	8,908.8000	8.9088	8,805.2800	8.8053	(1.162)	0	0	0
2020/10/26	2040	05/08/2021			Bond Future	12.1953	77.0030	12.1754	77.1207	(0.164)	0.0000	0.0000	0

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2020/10/26	2040	05/08/2021	14.80	Call	Bond Future	13,767.5200	13.7675	13,861.8700	13.8619	0.685	0	0	0
2020/10/26	2040	05/08/2021	14.80	Put	Bond Future	639.9900	0.6400	616.6200	0.6166	(3.652)	0	0	900
2020/10/26	2040	05/08/2021	12.47	Put	Bond Future	3,655.5600	3.6556	3,584.1600	3.5842	(1.953)	0	0	0
2020/10/26	2040	05/08/2021	11.55	Put	Bond Future	6,550.3100	6.5503	6,456.7000	6.4567	(1.429)	0	0	0
2020/10/26	2040	05/08/2021	11.55	Call	Bond Future	2,594.3400	2.5943	2,618.4500	2.6185	0.929	0	0	900
2020/10/26	2040	05/08/2021	11.05	Call	Bond Future	1,656.8100	1.6568	1,671.0100	1.6710	0.857	0	0	900
2020/10/26	2040	05/08/2021	12.48	Call	Bond Future	5,277.1900	5.2772	5,323.7600	5.3238	0.882	0	0	0
2020/10/26	2040	05/08/2021	12.49	Put	Bond Future	3,607.2600	3.6073	3,536.3600	3.5364	(1.965)	0	0	0
2020/10/26	2040	05/08/2021	12.48	Put	Bond Future	3,631.4700	3.6315	3,560.3200	3.5603	(1.959)	0	0	0
2020/10/26	2040	05/08/2021	12.49	Call	Bond Future	5,309.7400	5.3097	5,356.5600	5.3566	0.882	0	0	0
2020/10/26	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2040	04/11/2021	12.90	Call	Bond Future	2,473.7400	2.4737	2,592.7600	2.5928	4.811	0	0	0
2020/10/26	2040	04/11/2021			Bond Future	12.4532	77.7738	12.4323	77.8928	(0.168)	0.0000	0.0000	0
2020/10/26	2040	04/11/2021	12.91	Call	Bond Future	2,527.5800	2.5276	2,646.6000	2.6466	4.709	0	0	0
2020/10/26	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2040	04/11/2021	12.89	Call	Bond Future	2,419.8300	2.4198	2,538.8500	2.5388	4.919	0	0	0
2020/10/26	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2044	05/11/2020	10.36	Call	Bond Future	1.8100	0.0018	0.3300	0.0003	(81.768)	0	0	0
2020/10/26	2044	05/11/2020	11.06	Put	Bond Future	3,422.1500	3.4221	3,427.4500	3.4275	0.155	0	0	525
2020/10/26	2044	05/11/2020	11.43	Call	Bond Future	841.3300	0.8413	670.6900	0.6707	(20.282)	0	0	0
2020/10/26	2044	05/11/2020	9.72	Put	Bond Future	13,533.1100	13.5331	13,614.5800	13.6146	0.602	0	0	0
2020/10/26	2044	05/11/2020	9.97	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	300
2020/10/26	2044	05/11/2020	9.29	Put	Bond Future	17,305.3100	17.3053	17,386.7800	17.3868	0.471	0	0	0
2020/10/26	2044	05/11/2020	9.96	Put	Bond Future	11,533.3700	11.5334	11,614.8000	11.6148	0.706	0	0	0
2020/10/26	2044	05/11/2020			Bond Future	11.5424	79.9883	11.5550	79.9068	0.109	0.0000	0.0000	45,518
2020/10/26	2044	05/11/2020	10.34	Call	Bond Future	1.5300	0.0015	0.2700	0.0003	(82.353)	0	0	0
2020/10/26	2044	05/11/2020	10.34	Put	Bond Future	8,513.5100	8.5135	8,593.7200	8.5937	0.942	0	0	0
2020/10/26	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/26	2044	05/11/2020	9.97	Put	Bond Future	11,451.6200	11.4516	11,533.0500	11.5331	0.711	0	0	0
2020/10/26	2044	05/11/2020	9.96	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/26	2044	05/11/2020	11.38	Call	Bond Future	711.7600	0.7118	551.0100	0.5510	(22.585)	0	0	0
2020/10/26	2044	05/11/2020	11.38	Put	Bond Future	1,776.3500	1.7763	1,697.0700	1.6971	(4.463)	0	0	300
2020/10/26	2044	05/11/2020	10.36	Put	Bond Future	8,359.5100	8.3595	8,439.5000	8.4395	0.957	0	0	0
2020/10/26	2044	05/11/2020	11.06	Call	Bond Future	185.8100	0.1858	109.6400	0.1096	(40.993)	0	0	0
2020/10/26	2044	05/11/2020	10.04	Put	Bond Future	10,882.8700	10.8829	10,964.2600	10.9643	0.748	0	0	0
2020/10/26	2044	05/11/2020	11.17	Put	Bond Future	2,790.5500	2.7906	2,765.7500	2.7657	(0.889)	0	0	1,815
2020/10/26	2044	05/11/2020	11.43	Put	Bond Future	1,575.5800	1.5756	1,486.4100	1.4864	(5.660)	0	0	1,815
2020/10/26	2044	05/11/2020	8.87	Put	Bond Future	21,240.9300	21.2409	21,322.4000	21.3224	0.384	0	0	0
2020/10/26	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/26	2044	05/11/2020	10.35	Call	Bond Future	1.6600	0.0017	0.3000	0.0003	(81.928)	0	0	0
2020/10/26	2044	05/11/2020	10.35	Put	Bond Future	8,436.4400	8.4364	8,516.5500	8.5165	0.950	0	0	0
2020/10/26	2044	05/11/2020	10.04	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	525
2020/10/26	2044	05/11/2020	9.34	Put	Bond Future	16,853.7100	16.8537	16,935.1800	16.9352	0.483	0	0	0
2020/10/26	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/26	2044	05/11/2020	11.17	Call	Bond Future	312.1600	0.3122	205.8900	0.2059	(34.043)	0	0	0
2020/10/26	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/26	2044	05/11/2020	10.02	Put	Bond Future	11,044.7500	11.0447	11,126.1600	11.1262	0.737	0	0	0

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2020/10/26	2044	05/11/2020	10.02	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	1,815
2020/10/26	2044	04/02/2021	10.04	Put	Bond Future	12,703.1700	12.7032	12,756.9000	12.7569	0.423	0	0	0
2020/10/26	2044	04/02/2021	10.37	Call	Bond Future	644.2900	0.6443	603.1500	0.6031	(6.385)	0	0	0
2020/10/26	2044	04/02/2021	10.35	Put	Bond Future	10,508.7500	10.5088	10,551.0300	10.5510	0.402	0	0	0
2020/10/26	2044	04/02/2021			Bond Future	11.7726	76.3911	11.7858	76.3085	0.112	0.0000	0.0000	4,538
2020/10/26	2044	04/02/2021	10.37	Put	Bond Future	10,374.5100	10.3745	10,415.9900	10.4160	0.400	0	0	0
2020/10/26	2044	04/02/2021	10.35	Call	Bond Future	624.8200	0.6248	584.4800	0.5845	(6.456)	0	0	0
2020/10/26	2044	04/02/2021	10.04	Call	Bond Future	377.0100	0.3770	348.1200	0.3481	(7.663)	0	0	0
2020/10/26	2044	04/02/2021	10.84	Call	Bond Future	1,245.2800	1.2453	1,184.8000	1.1848	(4.857)	0	0	0
2020/10/26	2044	04/02/2021	10.36	Put	Bond Future	10,441.5200	10.4415	10,483.4000	10.4834	0.401	0	0	0
2020/10/26	2044	04/02/2021	10.84	Put	Bond Future	7,491.1800	7.4912	7,513.3200	7.5133	0.296	0	0	265
2020/10/26	2044	04/02/2021	10.29	Call	Bond Future	569.1000	0.5691	531.1000	0.5311	(6.677)	0	0	0
2020/10/26	2044	04/02/2021	10.29	Put	Bond Future	10,916.9300	10.9169	10,961.5500	10.9615	0.409	0	0	265
2020/10/26	2044	04/02/2021	9.66	Put	Bond Future	15,666.8800	15.6669	15,731.9800	15.7320	0.416	0	0	0
2020/10/26	2044	04/02/2021	9.66	Call	Bond Future	187.2300	0.1872	169.7100	0.1697	(9.357)	0	0	265
2020/10/26	2044	04/02/2021	10.36	Call	Bond Future	634.5000	0.6345	593.7600	0.5938	(6.421)	0	0	0
2020/10/26	2044	06/05/2021	12.50	Put	Bond Future	3,247.4400	3.2474	3,244.5600	3.2446	(0.089)	0	0	3,100
2020/10/26	2044	06/05/2021	12.43	Put	Bond Future	3,403.2600	3.4033	3,401.2600	3.4013	(0.059)	0	0	0
2020/10/26	2044	06/05/2021	12.44	Call	Bond Future	5,957.8400	5.9578	5,871.8900	5.8719	(1.443)	0	0	0
2020/10/26	2044	06/05/2021			Bond Future	12.0015	77.2102	12.0153	77.1264	0.115	0.0000	0.0000	0
2020/10/26	2044	06/05/2021	12.45	Call	Bond Future	5,992.3700	5.9924	5,906.2800	5.9063	(1.437)	0	0	0
2020/10/26	2044	06/05/2021	12.45	Put	Bond Future	3,358.0100	3.3580	3,355.7500	3.3557	(0.067)	0	0	0
2020/10/26	2044	06/05/2021	12.50	Call	Bond Future	6,165.5000	6.1655	6,078.7900	6.0788	(1.406)	0	0	0
2020/10/26	2044	06/05/2021	12.43	Call	Bond Future	5,923.6000	5.9236	5,837.7700	5.8378	(1.449)	0	0	0
2020/10/26	2044	06/05/2021	12.44	Put	Bond Future	3,380.4500	3.3805	3,378.3300	3.3783	(0.063)	0	0	0
2020/10/26	2044	06/05/2021	11.35	Put	Bond Future	6,815.0900	6.8151	6,835.1600	6.8352	0.294	0	0	0
2020/10/26	2044	06/05/2021	11.35	Call	Bond Future	2,681.2900	2.6813	2,617.5300	2.6175	(2.378)	0	0	3,100
2020/10/26	2044	06/05/2021	11.90	Call	Bond Future	4,208.5600	4.2086	4,131.4700	4.1315	(1.832)	0	0	0
2020/10/26	2044	06/05/2021	11.90	Put	Bond Future	4,827.8300	4.8278	4,834.5700	4.8346	0.140	0	0	3,100
2020/10/26	2044	05/08/2021	12.60	Put	Bond Future	3,479.1900	3.4792	3,490.3400	3.4903	0.320	0	0	0
2020/10/26	2044	05/08/2021	12.61	Put	Bond Future	3,456.2500	3.4563	3,467.2500	3.4673	0.318	0	0	0
2020/10/26	2044	05/08/2021			Bond Future	12.2479	73.6710	12.2624	73.5861	0.119	0.0000	0.0000	0
2020/10/26	2044	05/08/2021	12.60	Call	Bond Future	5,489.6900	5.4897	5,415.9400	5.4159	(1.343)	0	0	0
2020/10/26	2044	05/08/2021	12.61	Call	Bond Future	5,522.4400	5.5224	5,448.5400	5.4485	(1.338)	0	0	0
2020/10/26	2044	05/08/2021	12.59	Call	Bond Future	5,457.0000	5.4570	5,383.4000	5.3834	(1.349)	0	0	0
2020/10/26	2044	05/08/2021	12.59	Put	Bond Future	3,502.2700	3.5023	3,513.5700	3.5136	0.323	0	0	0
2020/10/26	2044	04/11/2021	12.91	Call	Bond Future	2,265.8100	2.2658	2,180.1800	2.1802	(3.779)	0	0	0
2020/10/26	2044	04/11/2021			Bond Future	12.4977	74.4084	12.5129	74.3227	0.121	0.0000	0.0000	0
2020/10/26	2044	04/11/2021	12.89	Call	Bond Future	2,158.7800	2.1588	2,073.1500	2.0731	(3.967)	0	0	0
2020/10/26	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2044	04/11/2021	12.90	Call	Bond Future	2,212.3300	2.2123	2,126.7000	2.1267	(3.871)	0	0	0
2020/10/26	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	2046	05/11/2020			Bond Future	93.3399	93.3399	92.8371	92.8371	(0.539)	0.0000	0.0000	4,647
2020/10/26	2046	04/02/2021			Bond Future	94.2756	94.2756	93.7674	93.7674	(0.539)	0.0000	0.0000	11,776
2020/10/26	2046	06/05/2021			Bond Future	93.5183	93.5183	93.0043	93.0043	(0.550)	0.0000	0.0000	0
2020/10/26	2046	05/08/2021			Bond Future	94.5594	94.5594	94.0395	94.0395	(0.550)	0.0000	0.0000	0

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2020/10/26	2046	04/11/2021			Bond Future	93.7240	93.7240	93.1988	93.1988	(0.560)	0.0000	0.0000	0
2020/10/26	2050	05/11/2020			Bond Future	95.2455	95.2455	95.0310	95.0310	(0.225)	0.0000	0.0000	6,680
2020/10/26	2050	04/02/2021			Bond Future	94.3116	94.3116	94.0945	94.0945	(0.230)	0.0000	0.0000	9,804
2020/10/26	2050	06/05/2021			Bond Future	95.3439	95.3439	95.1241	95.1241	(0.231)	0.0000	0.0000	0
2020/10/26	2050	05/08/2021			Bond Future	94.4787	94.4787	94.2562	94.2562	(0.235)	0.0000	0.0000	0
2020/10/26	2050	04/11/2021			Bond Future	95.4479	95.4479	95.2233	95.2233	(0.235)	0.0000	0.0000	0
2020/10/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	AL37	05/11/2020			Index Future	763.8540	763.8540	762.6990	762.6990	(0.151)	0.0000	0.0000	0
2020/10/26	AL37	04/02/2021			Index Future	771.3220	771.3220	770.1470	770.1470	(0.152)	0.0000	0.0000	0
2020/10/26	AL37	06/05/2021			Index Future	779.5740	779.5740	778.3760	778.3760	(0.154)	0.0000	0.0000	0
2020/10/26	AL37	05/08/2021			Index Future	787.9740	787.9740	786.7600	786.7600	(0.154)	0.0000	0.0000	0
2020/10/26	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/26	AL7T	05/11/2020			Index Future	823.4680	823.4680	824.2730	824.2730	0.098	0.0000	0.0000	0
2020/10/26	AL7T	04/02/2021			Index Future	831.5190	831.5190	832.3210	832.3210	0.096	0.0000	0.0000	0
2020/10/26	AL7T	06/05/2021			Index Future	840.4150	840.4150	841.2150	841.2150	0.095	0.0000	0.0000	0
2020/10/26	AL7T	05/08/2021			Index Future	849.4710	849.4710	850.2760	850.2760	0.095	0.0000	0.0000	0
2020/10/26	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/26	ALBI	05/11/2020			Index Future	722.3980	722.3980	722.5800	722.5800	0.025	0.0000	0.0000	202
2020/10/26	ALBI	04/02/2021			Index Future	729.4600	729.4600	729.6360	729.6360	0.024	0.0000	0.0000	181
2020/10/26	ALBI	06/05/2021			Index Future	737.2640	737.2640	737.4320	737.4320	0.023	0.0000	0.0000	0
2020/10/26	ALBI	05/08/2021			Index Future	745.2080	745.2080	745.3750	745.3750	0.022	0.0000	0.0000	0
2020/10/26	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	ES33	05/11/2020			Bond Future	11.7942	73.0823	11.7661	73.2281	(0.239)	0.0000	0.0000	350
2020/10/26	ES33	04/02/2021			Bond Future	12.0746	73.7968	12.0453	73.9437	(0.243)	0.0000	0.0000	0
2020/10/26	ES33	06/05/2021			Bond Future	12.3498	70.8123	12.3193	70.9604	(0.248)	0.0000	0.0000	0
2020/10/26	ES33	05/08/2021			Bond Future	12.6409	71.5840	12.6090	71.7337	(0.253)	0.0000	0.0000	0
2020/10/26	ES33	04/11/2021			Bond Future	12.9540	68.5280	12.9206	68.6793	(0.258)	0.0000	0.0000	0
2020/10/26	ES42	05/11/2020			Bond Future	12.3725	71.4458	12.3847	71.3774	0.099	0.0000	0.0000	4,789
2020/10/26	ES42	04/02/2021			Bond Future	12.6408	72.1442	12.6536	72.0749	0.101	0.0000	0.0000	0
2020/10/26	ES42	06/05/2021			Bond Future	12.9149	68.6584	12.9284	68.5880	0.105	0.0000	0.0000	0
2020/10/26	ES42	05/08/2021			Bond Future	13.1972	69.4071	13.2114	69.3359	0.108	0.0000	0.0000	0
2020/10/26	ES42	04/11/2021			Bond Future	13.5032	65.8454	13.5181	65.7735	0.110	0.0000	0.0000	0
2020/10/26	GOVI	05/11/2020	737.84	Put	GOVI	243,920.0000	24.3920	242,380.0000	24.2380	(0.631)	0	0	0
2020/10/26	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	05/11/2020			GOVI	713.4480	713.4480	713.6020	713.6020	0.022	0.0000	0.0000	254
2020/10/26	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	05/11/2020	737.83	Put	GOVI	243,820.0000	24.3820	242,280.0000	24.2280	(0.632)	0	0	0
2020/10/26	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	05/11/2020	737.85	Put	GOVI	244,020.0000	24.4020	242,480.0000	24.2480	(0.631)	0	0	0
2020/10/26	GOVI	04/02/2021	750.96	Put	GOVI	305,370.0000	30.5370	303,900.0000	30.3900	(0.481)	0	0	0
2020/10/26	GOVI	04/02/2021			GOVI	720.4230	720.4230	720.5700	720.5700	0.020	0.0000	0.0000	941
2020/10/26	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/02/2021	750.95	Put	GOVI	305,270.0000	30.5270	303,800.0000	30.3800	(0.482)	0	0	0
2020/10/26	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/02/2021	750.94	Put	GOVI	305,170.0000	30.5170	303,700.0000	30.3700	(0.482)	0	0	0
2020/10/26	GOVI	06/05/2021	678.67	Call	GOVI	494,600.0000	49.4600	496,000.0000	49.6000	0.283	0	0	0
2020/10/26	GOVI	06/05/2021			GOVI	728.1300	728.1300	728.2700	728.2700	0.019	0.0000	0.0000	0
2020/10/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	06/05/2021	678.68	Call	GOVI	494,500.0000	49.4500	495,900.0000	49.5900	0.283	0	0	0
2020/10/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	06/05/2021	678.69	Call	GOVI	494,400.0000	49.4400	495,800.0000	49.5800	0.283	0	0	0
2020/10/26	GOVI	05/08/2021	719.14	Call	GOVI	168,360.0000	16.8360	169,740.0000	16.9740	0.820	0	0	0
2020/10/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	05/08/2021			GOVI	735.9760	735.9760	736.1140	736.1140	0.019	0.0000	0.0000	0
2020/10/26	GOVI	05/08/2021	719.15	Call	GOVI	168,260.0000	16.8260	169,640.0000	16.9640	0.820	0	0	0
2020/10/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	05/08/2021	719.13	Call	GOVI	168,460.0000	16.8460	169,840.0000	16.9840	0.819	0	0	0
2020/10/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/26	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/26	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/26	IGOV	05/11/2020			Index Future	257.3140	257.3140	257.4390	257.4390	0.049	0.0000	0.0000	464
2020/10/26	IGOV	04/02/2021			Index Future	259.8930	259.8930	260.0170	260.0170	0.048	0.0000	0.0000	546
2020/10/26	IGOV	06/05/2021			Index Future	262.7370	262.7370	262.8580	262.8580	0.046	0.0000	0.0000	0
2020/10/26	IGOV	05/08/2021			Index Future	265.6310	265.6310	265.7520	265.7520	0.046	0.0000	0.0000	0
2020/10/26	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/26	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/26	IS05	16/03/2021			Interest Rate Swap	92.1400	92.1400	92.1400	92.1400	0.000	0.0000	0.0000	0
2020/10/26	IS05	15/06/2021			Interest Rate Swap	90.2000	90.2000	90.2100	90.2100	0.011	0.0000	0.0000	0
2020/10/26	IS05	21/09/2021			Interest Rate Swap	89.0400	89.0400	89.0500	89.0500	0.011	0.0000	0.0000	0
2020/10/26	IS05	21/12/2021			Interest Rate Swap	90.1900	90.1900	90.2100	90.2100	0.022	0.0000	0.0000	51
2020/10/26	IS05	15/03/2022			Interest Rate Swap	89.5000	89.5000	89.5200	89.5200	0.022	0.0000	0.0000	0
2020/10/26	IS05	21/06/2022			Interest Rate Swap	89.4900	89.4900	89.5200	89.5200	0.034	0.0000	0.0000	0
2020/10/26	IS05	20/09/2022			Interest Rate Swap	92.5300	92.5300	92.5600	92.5600	0.032	0.0000	0.0000	0
2020/10/26	IS05	20/12/2022			Interest Rate Swap	92.9600	92.9600	92.9900	92.9900	0.032	0.0000	0.0000	0
2020/10/26	IS05	22/03/2023			Interest Rate Swap	85.3100	85.3100	85.3400	85.3400	0.035	0.0000	0.0000	0
2020/10/26	IS05	20/06/2023			Interest Rate Swap	90.8500	90.8500	90.8900	90.8900	0.044	0.0000	0.0000	0
2020/10/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/26	IS10	17/12/2025			Interest Rate Swap	78.8700	78.8700	78.8900	78.8900	0.025	0.0000	0.0000	0
2020/10/26	IS10	16/03/2026			Interest Rate Swap	75.4700	75.4700	75.5100	75.5100	0.053	0.0000	0.0000	0
2020/10/26	IS10	15/06/2026			Interest Rate Swap	73.9700	73.9700	74.0200	74.0200	0.068	0.0000	0.0000	0
2020/10/26	IS10	21/09/2026			Interest Rate Swap	76.1000	76.1000	76.1700	76.1700	0.092	0.0000	0.0000	0
2020/10/26	IS10	21/12/2026			Interest Rate Swap	80.2400	80.2400	80.3100	80.3100	0.087	0.0000	0.0000	0
2020/10/26	IS10	15/03/2027			Interest Rate Swap	78.8300	78.8300	78.8800	78.8800	0.063	0.0000	0.0000	0
2020/10/26	IS10	21/06/2027			Interest Rate Swap	81.0400	81.0400	81.0700	81.0700	0.037	0.0000	0.0000	0
2020/10/26	IS10	20/09/2027			Interest Rate Swap	87.0000	87.0000	87.0100	87.0100	0.011	0.0000	0.0000	0
2020/10/26	IS10	20/12/2027			Interest Rate Swap	87.5400	87.5400	87.5500	87.5500	0.011	0.0000	0.0000	0
2020/10/26	IS10	22/03/2028			Interest Rate Swap	80.6800	80.6800	80.7100	80.7100	0.037	0.0000	0.0000	0
2020/10/26	IS10	20/06/2028			Interest Rate Swap	88.7100	88.7100	88.7500	88.7500	0.045	0.0000	0.0000	0
2020/10/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/26	JBAF	18/11/2020			Jibar Tradeable Future	3.3250	96.6750	3.3350	96.6650	0.301	0.0000	0.0000	0
2020/10/26	JBAF	15/12/2020			Jibar Tradeable Future	3.2150	96.7850	3.2250	96.7750	0.311	0.0000	0.0000	30,010
2020/10/26	JBAF	20/01/2021			Jibar Tradeable Future	3.1900	96.8100	3.2000	96.8000	0.313	0.0000	0.0000	0
2020/10/26	JBAF	17/02/2021			Jibar Tradeable Future	3.1400	96.8600	3.1600	96.8400	0.637	0.0000	0.0000	0
2020/10/26	JBAF	17/03/2021			Jibar Tradeable Future	3.1450	96.8550	3.1550	96.8450	0.318	0.0000	0.0000	0
2020/10/26	JBAF	21/04/2021			Jibar Tradeable Future	3.1300	96.8700	3.1400	96.8600	0.319	0.0000	0.0000	0
2020/10/26	JBAF	15/06/2021			Jibar Tradeable Future	3.1800	96.8200	3.1900	96.8100	0.314	0.0000	0.0000	0
2020/10/26	JBAF	15/09/2021			Jibar Tradeable Future	3.2750	96.7250	3.2850	96.7150	0.305	0.0000	0.0000	30,000
2020/10/26	JBAF	15/12/2021			Jibar Tradeable Future	3.4600	96.5400	3.4700	96.5300	0.289	0.0000	0.0000	0
2020/10/26	JBAF	16/03/2022			Jibar Tradeable Future	3.5500	96.4500	3.5700	96.4300	0.563	0.0000	0.0000	0

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2020/10/26	JBAF	15/06/2022			Jibar Tradeable Future	3.9900	96.0100	3.9950	96.0050	0.125	0.0000	0.0000	0
2020/10/26	JBAF	21/09/2022			Jibar Tradeable Future	4.3050	95.6950	4.3050	95.6950	0.000	0.0000	0.0000	0
2020/10/26	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R023	05/11/2020			Bond Future	4.3759	108.8287	4.3649	108.8537	(0.251)	0.0000	0.0000	33,026
2020/10/26	R023	05/11/2020	7.46	Call	Bond Future	6,722.0000	6.7220	6,746.9800	6.7470	0.372	0	0	0
2020/10/26	R023	05/11/2020	7.47	Call	Bond Future	6,742.9200	6.7429	6,767.9000	6.7679	0.370	0	0	0
2020/10/26	R023	05/11/2020	7.45	Call	Bond Future	6,701.0900	6.7011	6,726.0700	6.7261	0.373	0	0	0
2020/10/26	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R023	04/02/2021	6.34	Call	Bond Future	3,756.7000	3.7567	3,781.3300	3.7813	0.656	0	0	0
2020/10/26	R023	04/02/2021	6.32	Put	Bond Future	0.7500	0.0008	0.6000	0.0006	(20.000)	0	0	0
2020/10/26	R023	04/02/2021			Bond Future	4.4385	109.8927	4.4263	109.9175	(0.276)	0.0000	0.0000	3,620
2020/10/26	R023	04/02/2021	6.34	Put	Bond Future	0.6800	0.0007	0.5400	0.0005	(20.588)	0	0	0
2020/10/26	R023	04/02/2021	6.32	Call	Bond Future	3,718.1600	3.7182	3,742.7800	3.7428	0.662	0	0	0
2020/10/26	R023	04/02/2021	6.33	Put	Bond Future	0.7200	0.0007	0.5700	0.0006	(20.833)	0	0	0
2020/10/26	R023	04/02/2021	6.33	Call	Bond Future	3,737.4400	3.7374	3,762.0600	3.7621	0.659	0	0	0
2020/10/26	R023	06/05/2021	7.58	Call	Bond Future	5,381.2300	5.3812	5,405.7700	5.4058	0.456	0	0	0
2020/10/26	R023	06/05/2021			Bond Future	4.4531	107.1620	4.4393	107.1866	(0.310)	0.0000	0.0000	0
2020/10/26	R023	06/05/2021	7.56	Call	Bond Future	5,347.9900	5.3480	5,372.5200	5.3725	0.459	0	0	0
2020/10/26	R023	06/05/2021	7.56	Put	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2020/10/26	R023	06/05/2021	7.58	Put	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	0
2020/10/26	R023	06/05/2021	7.57	Call	Bond Future	5,364.6100	5.3646	5,389.1500	5.3891	0.457	0	0	0
2020/10/26	R023	06/05/2021	7.57	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2020/10/26	R023	05/08/2021	5.30	Call	Bond Future	1,470.5300	1.4705	1,487.5100	1.4875	1.155	0	0	0
2020/10/26	R023	05/08/2021	5.29	Put	Bond Future	202.5000	0.2025	194.7400	0.1947	(3.832)	0	0	0
2020/10/26	R023	05/08/2021			Bond Future	4.4654	108.3295	4.4493	108.3542	(0.360)	0.0000	0.0000	0
2020/10/26	R023	05/08/2021	5.31	Call	Bond Future	1,482.9100	1.4829	1,499.9600	1.5000	1.150	0	0	0
2020/10/26	R023	05/08/2021	5.31	Put	Bond Future	197.0200	0.1970	189.4100	0.1894	(3.863)	0	0	0
2020/10/26	R023	05/08/2021	5.30	Put	Bond Future	199.7400	0.1997	192.0600	0.1921	(3.845)	0	0	0
2020/10/26	R023	05/08/2021	5.29	Call	Bond Future	1,458.1800	1.4582	1,475.0800	1.4751	1.159	0	0	0
2020/10/26	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R023	04/11/2021	4.90	Call	Bond Future	457.2000	0.4572	482.2400	0.4822	5.477	0	0	0
2020/10/26	R023	04/11/2021			Bond Future	4.5451	105.5098	4.5258	105.5348	(0.426)	0.0000	0.0000	0
2020/10/26	R023	04/11/2021	4.91	Call	Bond Future	470.0400	0.4700	495.0800	0.4951	5.327	0	0	0
2020/10/26	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R023	04/11/2021	4.92	Call	Bond Future	482.8800	0.4829	507.9200	0.5079	5.186	0	0	0
2020/10/26	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R035	05/11/2020	10.34	Put	Bond Future	4,533.4500	4.5335	4,428.4700	4.4285	(2.316)	0	0	0
2020/10/26	R035	05/11/2020			Bond Future	11.0245	86.4156	11.0118	86.4958	(0.115)	0.0000	0.0000	86,266
2020/10/26	R035	05/11/2020	10.33	Call	Bond Future	50.1600	0.0502	26.4900	0.0265	(47.189)	0	0	0
2020/10/26	R035	05/11/2020	10.33	Put	Bond Future	4,598.3300	4.5983	4,494.4600	4.4945	(2.259)	0	0	0
2020/10/26	R035	05/11/2020	10.34	Call	Bond Future	53.2800	0.0533	28.5000	0.0285	(46.509)	0	0	0
2020/10/26	R035	05/11/2020	10.32	Call	Bond Future	47.1900	0.0472	24.5900	0.0246	(47.892)	0	0	0
2020/10/26	R035	05/11/2020	10.32	Put	Bond Future	4,663.4400	4.6634	4,560.6400	4.5606	(2.204)	0	0	0
2020/10/26	R035	04/02/2021	10.14	Put	Bond Future	8,206.9900	8.2070	8,109.8100	8.1098	(1.184)	0	0	650
2020/10/26	R035	04/02/2021	11.14	Put	Bond Future	3,782.7900	3.7828	3,692.4200	3.6924	(2.389)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	R035	04/02/2021	10.05	Call	Bond Future	768.7400	0.7687	752.5700	0.7526	(2.103)	0	0	0
2020/10/26	R035	04/02/2021	10.04	Put	Bond Future	8,784.2200	8.7842	8,687.5000	8.6875	(1.101)	0	0	0
2020/10/26	R035	04/02/2021			Bond Future	11.2702	87.2604	11.2570	87.3410	(0.117)	0.0000	0.0000	11,557
2020/10/26	R035	04/02/2021	10.14	Call	Bond Future	874.0700	0.8741	857.4900	0.8575	(1.897)	0	0	0
2020/10/26	R035	04/02/2021	10.06	Call	Bond Future	779.9500	0.7800	763.7200	0.7637	(2.081)	0	0	0
2020/10/26	R035	04/02/2021	10.06	Put	Bond Future	8,667.1700	8.6672	8,570.3400	8.5703	(1.117)	0	0	0
2020/10/26	R035	04/02/2021	11.14	Call	Bond Future	2,983.2700	2.9833	2,973.5000	2.9735	(0.327)	0	0	0
2020/10/26	R035	04/02/2021	10.05	Put	Bond Future	8,725.5900	8.7256	8,628.8200	8.6288	(1.109)	0	0	0
2020/10/26	R035	04/02/2021	10.04	Call	Bond Future	757.6600	0.7577	741.5400	0.7415	(2.128)	0	0	0
2020/10/26	R035	06/05/2021	11.55	Call	Bond Future	4,395.1600	4.3952	4,405.7700	4.4058	0.241	0	0	0
2020/10/26	R035	06/05/2021	12.77	Call	Bond Future	8,823.4900	8.8235	8,856.4800	8.8565	0.374	0	0	0
2020/10/26	R035	06/05/2021	10.24	Put	Bond Future	9,409.7200	9.4097	9,323.7900	9.3238	(0.913)	0	0	0
2020/10/26	R035	06/05/2021	12.37	Call	Bond Future	7,249.5700	7.2496	7,275.5200	7.2755	0.358	0	0	0
2020/10/26	R035	06/05/2021	12.35	Put	Bond Future	2,400.0000	2.4000	2,344.5300	2.3445	(2.311)	0	0	0
2020/10/26	R035	06/05/2021			Bond Future	11.5062	83.7206	11.4925	83.8016	(0.119)	0.0000	0.0000	0
2020/10/26	R035	06/05/2021	12.37	Put	Bond Future	2,368.9300	2.3689	2,313.8200	2.3138	(2.326)	0	0	0
2020/10/26	R035	06/05/2021	12.35	Call	Bond Future	7,172.5900	7.1726	7,198.1800	7.1982	0.357	0	0	0
2020/10/26	R035	06/05/2021	11.55	Put	Bond Future	4,136.6300	4.1366	4,066.1800	4.0662	(1.703)	0	0	1,650
2020/10/26	R035	06/05/2021	12.77	Put	Bond Future	1,828.6500	1.8287	1,780.5800	1.7806	(2.629)	0	0	1,650
2020/10/26	R035	06/05/2021	10.24	Call	Bond Future	1,391.9100	1.3919	1,387.0400	1.3870	(0.350)	0	0	793
2020/10/26	R035	06/05/2021	12.36	Put	Bond Future	2,384.4100	2.3844	2,329.1300	2.3291	(2.318)	0	0	0
2020/10/26	R035	06/05/2021	10.81	Put	Bond Future	6,658.6000	6.6586	6,577.4500	6.5775	(1.219)	0	0	0
2020/10/26	R035	06/05/2021	10.81	Call	Bond Future	2,385.6800	2.3857	2,385.5900	2.3856	(0.004)	0	0	1,650
2020/10/26	R035	06/05/2021	11.32	Call	Bond Future	3,709.2100	3.7092	3,715.9500	3.7160	0.182	0	0	0
2020/10/26	R035	06/05/2021	11.32	Put	Bond Future	4,820.9000	4.8209	4,746.5800	4.7466	(1.542)	0	0	793
2020/10/26	R035	06/05/2021	12.02	Call	Bond Future	5,946.6100	5.9466	5,966.0800	5.9661	0.327	0	0	0
2020/10/26	R035	06/05/2021	12.02	Put	Bond Future	2,990.0000	2.9900	2,928.4100	2.9284	(2.060)	0	0	793
2020/10/26	R035	06/05/2021	12.36	Call	Bond Future	7,211.0500	7.2111	7,236.8300	7.2368	0.358	0	0	0
2020/10/26	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/10/26	R035	05/08/2021			Bond Future	11.7583	84.6329	11.7440	84.7147	(0.122)	0.0000	0.0000	0
2020/10/26	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/26	R035	05/08/2021	5.29	Put	Bond Future	53,691.1300	53.6911	53,609.2900	53.6093	(0.152)	0	0	0
2020/10/26	R035	05/08/2021	5.31	Put	Bond Future	53,457.8500	53.4578	53,376.0000	53.3760	(0.153)	0	0	0
2020/10/26	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/26	R035	05/08/2021	5.30	Put	Bond Future	53,574.4200	53.5744	53,492.5800	53.4926	(0.153)	0	0	0
2020/10/26	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R035	04/11/2021			Bond Future	12.0287	81.0083	12.0137	81.0911	(0.124)	0.0000	0.0000	0
2020/10/26	R035	04/11/2021	12.52	Call	Bond Future	2,652.4000	2.6524	2,735.1600	2.7352	3.120	0	0	0
2020/10/26	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R035	04/11/2021	12.53	Call	Bond Future	2,705.0100	2.7050	2,787.7700	2.7878	3.060	0	0	0
2020/10/26	R035	04/11/2021	12.51	Call	Bond Future	2,599.7300	2.5997	2,682.4900	2.6825	3.183	0	0	0
2020/10/26	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	05/11/2020	8.65	Call	Bond Future	7,956.2000	7.9562	7,750.0300	7.7500	(2.591)	0	0	0
2020/10/26	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	05/11/2020	7.50	Call	Bond Future	2,179.2500	2.1793	1,957.9700	1.9580	(10.154)	0	0	80
2020/10/26	R186	05/11/2020	8.00	Put	Bond Future	1.7300	0.0017	0.6600	0.0007	(61.850)	0	0	0
2020/10/26	R186	05/11/2020			Bond Future	7.1057	120.6518	7.1440	120.4457	0.539	0.0000	0.0000	82,430

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
2020/10/26	R186	05/11/2020	8.66	Call	Bond Future	8,005.4400	8.0054	7,799.2700	7.7993	(2.575)	0	0	0
2020/10/26	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	05/11/2020	7.00	Put	Bond Future	961.5000	0.9615	1,029.7300	1.0297	7.096	0	0	0
2020/10/26	R186	05/11/2020	7.00	Call	Bond Future	390.4100	0.3904	252.4700	0.2525	(35.332)	0	0	1,200
2020/10/26	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	05/11/2020	8.64	Call	Bond Future	7,906.9300	7.9069	7,700.7600	7.7008	(2.607)	0	0	0
2020/10/26	R186	05/11/2020	6.50	Put	Bond Future	3,329.8500	3.3299	3,529.0200	3.5290	5.981	0	0	0
2020/10/26	R186	05/11/2020	7.50	Put	Bond Future	79.6100	0.0796	64.5000	0.0645	(18.980)	0	0	0
2020/10/26	R186	05/11/2020	8.00	Call	Bond Future	4,695.6400	4.6956	4,488.4000	4.4884	(4.413)	0	0	1,200
2020/10/26	R186	05/11/2020	7.84	Put	Bond Future	6.7600	0.0068	3.4400	0.0034	(49.112)	0	0	0
2020/10/26	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	05/11/2020	6.50	Call	Bond Future	9.0500	0.0091	2.0500	0.0021	(77.348)	0	0	80
2020/10/26	R186	05/11/2020	7.84	Call	Bond Future	3,878.6700	3.8787	3,669.1800	3.6692	(5.401)	0	0	0
2020/10/26	R186	05/11/2020	8.34	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2020/10/26	R186	05/11/2020	8.34	Call	Bond Future	6,415.6400	6.4156	6,209.4400	6.2094	(3.214)	0	0	0
2020/10/26	R186	05/11/2020	9.26	Call	Bond Future	10,908.6000	10.9086	10,702.4300	10.7024	(1.890)	0	0	0
2020/10/26	R186	04/02/2021	8.15	Call	Bond Future	4,904.7100	4.9047	4,715.8500	4.7158	(3.851)	0	0	0
2020/10/26	R186	04/02/2021			Bond Future	7.2832	116.5533	7.3239	116.3446	0.558	0.0000	0.0000	4,187
2020/10/26	R186	04/02/2021	8.15	Put	Bond Future	555.5300	0.5555	575.3500	0.5753	3.568	0	0	0
2020/10/26	R186	04/02/2021	8.00	Put	Bond Future	698.2700	0.6983	724.4400	0.7244	3.748	0	0	15,177
2020/10/26	R186	04/02/2021	8.16	Call	Bond Future	4,945.1500	4.9451	4,755.9100	4.7559	(3.827)	0	0	0
2020/10/26	R186	04/02/2021	8.17	Put	Bond Future	538.6200	0.5386	557.6900	0.5577	3.541	0	0	0
2020/10/26	R186	04/02/2021	8.00	Call	Bond Future	4,309.8100	4.3098	4,127.3000	4.1273	(4.235)	0	0	0
2020/10/26	R186	04/02/2021	8.16	Put	Bond Future	547.0200	0.5470	566.4600	0.5665	3.554	0	0	0
2020/10/26	R186	04/02/2021	8.17	Call	Bond Future	4,985.6800	4.9857	4,796.0700	4.7961	(3.803)	0	0	0
2020/10/26	R186	06/05/2021	10.77	Call	Bond Future	14,886.9000	14.8869	14,675.9200	14.6759	(1.417)	0	0	0
2020/10/26	R186	06/05/2021	10.76	Put	Bond Future	13.2800	0.0133	13.7400	0.0137	3.464	0	0	0
2020/10/26	R186	06/05/2021			Bond Future	7.4569	117.8015	7.5001	117.5901	0.579	0.0000	0.0000	0
2020/10/26	R186	06/05/2021	10.78	Call	Bond Future	14,927.6400	14.9276	14,716.6500	14.7166	(1.413)	0	0	0
2020/10/26	R186	06/05/2021	10.78	Put	Bond Future	12.6900	0.0127	13.1300	0.0131	3.467	0	0	0
2020/10/26	R186	06/05/2021	10.77	Put	Bond Future	12.9800	0.0130	13.4300	0.0134	3.467	0	0	0
2020/10/26	R186	06/05/2021	10.76	Call	Bond Future	14,846.1500	14.8462	14,635.1800	14.6352	(1.421)	0	0	0
2020/10/26	R186	05/08/2021	8.61	Call	Bond Future	5,307.9400	5.3079	5,134.9700	5.1350	(3.259)	0	0	0
2020/10/26	R186	05/08/2021	8.62	Put	Bond Future	914.8800	0.9149	955.4400	0.9554	4.433	0	0	0
2020/10/26	R186	05/08/2021			Bond Future	7.6463	113.8038	7.6922	113.5898	0.601	0.0000	0.0000	0
2020/10/26	R186	05/08/2021	8.61	Put	Bond Future	926.1200	0.9261	967.1000	0.9671	4.425	0	0	0
2020/10/26	R186	05/08/2021	8.62	Call	Bond Future	5,341.0400	5.3410	5,167.6500	5.1676	(3.246)	0	0	0
2020/10/26	R186	05/08/2021	8.63	Call	Bond Future	5,374.2100	5.3742	5,200.4100	5.2004	(3.234)	0	0	0
2020/10/26	R186	05/08/2021	8.63	Put	Bond Future	903.7500	0.9038	943.9000	0.9439	4.443	0	0	0
2020/10/26	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	04/11/2021	8.10	Call	Bond Future	1,027.8000	1.0278	811.8700	0.8119	(21.009)	0	0	0
2020/10/26	R186	04/11/2021			Bond Future	7.8664	114.9440	7.9152	114.7280	0.621	0.0000	0.0000	0
2020/10/26	R186	04/11/2021	8.11	Call	Bond Future	1,071.5300	1.0715	855.6000	0.8556	(20.152)	0	0	0
2020/10/26	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R186	04/11/2021	8.09	Call	Bond Future	984.0600	0.9841	768.1300	0.7681	(21.943)	0	0	0
2020/10/26	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R197	05/11/2020			Bond Future	316.7539	316.7539	316.8716	316.8716	0.037	0.0000	0.0000	2,899

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	R197	04/02/2021			Bond Future	312.0828	312.0828	312.2002	312.2002	0.038	0.0000	0.0000	1,403
2020/10/26	R197	06/05/2021			Bond Future	315.4989	315.4989	315.6163	315.6163	0.037	0.0000	0.0000	0
2020/10/26	R197	05/08/2021			Bond Future	311.0116	311.0116	311.1299	311.1299	0.038	0.0000	0.0000	0
2020/10/26	R197	04/11/2021			Bond Future	314.2019	314.2019	314.3217	314.3217	0.038	0.0000	0.0000	0
2020/10/26	R202	05/11/2020			Bond Future	213.0756	213.0756	213.1691	213.1691	0.044	0.0000	0.0000	3,928
2020/10/26	R202	04/02/2021			Bond Future	211.0440	211.0440	211.1375	211.1375	0.044	0.0000	0.0000	7,370
2020/10/26	R202	06/05/2021			Bond Future	213.3539	213.3539	213.4476	213.4476	0.044	0.0000	0.0000	0
2020/10/26	R202	05/08/2021			Bond Future	211.4799	211.4799	211.5744	211.5744	0.045	0.0000	0.0000	0
2020/10/26	R202	04/11/2021			Bond Future	213.6495	213.6495	213.7453	213.7453	0.045	0.0000	0.0000	0
2020/10/26	R208	05/11/2020	4.78	Call	Bond Future	504.8400	0.5048	480.9200	0.4809	(4.738)	0	0	0
2020/10/26	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R208	05/11/2020			Bond Future	3.4752	102.0056	3.5367	101.9817	1.770	0.0000	0.0000	7,525
2020/10/26	R208	05/11/2020	4.79	Call	Bond Future	508.6900	0.5087	484.7700	0.4848	(4.702)	0	0	0
2020/10/26	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R208	05/11/2020	4.77	Call	Bond Future	500.9900	0.5010	477.0700	0.4771	(4.775)	0	0	0
2020/10/26	R209	05/11/2020	10.02	Call	Bond Future	34.6400	0.0346	19.0600	0.0191	(44.977)	0	0	0
2020/10/26	R209	05/11/2020			Bond Future	10.7843	66.9966	10.7569	67.1482	(0.254)	0.0000	0.0000	12,198
2020/10/26	R209	05/11/2020	10.00	Call	Bond Future	30.6700	0.0307	16.4500	0.0165	(46.365)	0	0	0
2020/10/26	R209	05/11/2020	10.00	Put	Bond Future	4,579.6200	4.5796	4,413.8200	4.4138	(3.620)	0	0	0
2020/10/26	R209	05/11/2020	10.02	Put	Bond Future	4,462.0800	4.4621	4,294.9200	4.2949	(3.746)	0	0	0
2020/10/26	R209	05/11/2020	10.01	Call	Bond Future	32.6100	0.0326	17.7200	0.0177	(45.661)	0	0	0
2020/10/26	R209	05/11/2020	10.01	Put	Bond Future	4,520.7700	4.5208	4,354.3000	4.3543	(3.682)	0	0	0
2020/10/26	R209	04/02/2021	10.12	Put	Bond Future	6,133.0500	6.1330	5,986.7900	5.9868	(2.385)	0	0	0
2020/10/26	R209	04/02/2021			Bond Future	10.9914	67.6515	10.9631	67.8044	(0.258)	0.0000	0.0000	15,888
2020/10/26	R209	04/02/2021	10.11	Call	Bond Future	1,179.6300	1.1796	1,185.9700	1.1860	0.537	0	0	0
2020/10/26	R209	04/02/2021	10.11	Put	Bond Future	6,178.4300	6.1784	6,031.9400	6.0319	(2.371)	0	0	0
2020/10/26	R209	04/02/2021	10.12	Call	Bond Future	1,194.0000	1.1940	1,200.5700	1.2006	0.550	0	0	0
2020/10/26	R209	04/02/2021	10.10	Put	Bond Future	1,165.3800	1.1654	1,171.4900	1.1715	0.524	0	0	0
2020/10/26	R209	04/02/2021	10.10	Put	Bond Future	6,224.0000	6.2240	6,077.2800	6.0773	(2.357)	0	0	0
2020/10/26	R209	06/05/2021	12.25	Put	Bond Future	1,893.6700	1.8937	1,825.4500	1.8254	(3.603)	0	0	8,150
2020/10/26	R209	06/05/2021	12.23	Put	Bond Future	1,917.6000	1.9176	1,848.8400	1.8488	(3.586)	0	0	0
2020/10/26	R209	06/05/2021	12.22	Call	Bond Future	6,980.1000	6.9801	7,065.2300	7.0652	1.220	0	0	0
2020/10/26	R209	06/05/2021			Bond Future	11.1958	65.2359	11.1664	65.3901	(0.263)	0.0000	0.0000	2,975
2020/10/26	R209	06/05/2021	10.25	Put	Bond Future	6,966.9400	6.9669	6,836.5200	6.8365	(1.872)	0	0	0
2020/10/26	R209	06/05/2021	10.25	Call	Bond Future	1,729.7500	1.7297	1,753.5000	1.7535	1.373	0	0	5,825
2020/10/26	R209	06/05/2021	11.25	Call	Bond Future	3,947.1900	3.9472	4,001.7600	4.0018	1.383	0	0	0
2020/10/26	R209	06/05/2021	11.25	Put	Bond Future	3,664.6300	3.6646	3,565.0300	3.5650	(2.718)	0	0	8,150
2020/10/26	R209	06/05/2021	12.25	Call	Bond Future	7,083.1300	7.0831	7,169.0800	7.1691	1.213	0	0	0
2020/10/26	R209	06/05/2021	12.23	Call	Bond Future	7,014.4100	7.0144	7,099.8200	7.0998	1.218	0	0	0
2020/10/26	R209	06/05/2021	12.22	Put	Bond Future	1,929.6900	1.9297	1,860.6500	1.8606	(3.578)	0	0	0
2020/10/26	R209	06/05/2021	12.24	Call	Bond Future	7,048.7600	7.0488	7,134.4400	7.1344	1.216	0	0	0
2020/10/26	R209	06/05/2021	12.24	Put	Bond Future	1,905.5900	1.9056	1,837.1000	1.8371	(3.594)	0	0	0
2020/10/26	R209	05/08/2021	11.81	Put	Bond Future	2,926.0800	2.9261	2,846.2500	2.8463	(2.728)	0	0	0
2020/10/26	R209	05/08/2021			Bond Future	11.4092	65.9469	11.3787	66.1026	(0.268)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	R209	05/08/2021	11.80	Call	Bond Future	4,889.6100	4.8896	4,965.1600	4.9652	1.545	0	0	0
2020/10/26	R209	05/08/2021	11.80	Put	Bond Future	2,944.7400	2.9447	2,864.6000	2.8646	(2.721)	0	0	0
2020/10/26	R209	05/08/2021	11.81	Call	Bond Future	4,919.5800	4.9196	4,995.4400	4.9954	1.542	0	0	0
2020/10/26	R209	05/08/2021	11.79	Call	Bond Future	4,859.9200	4.8599	4,935.1600	4.9352	1.548	0	0	0
2020/10/26	R209	05/08/2021	11.79	Put	Bond Future	2,963.7400	2.9637	2,883.2900	2.8833	(2.714)	0	0	0
2020/10/26	R209	04/11/2021	12.19	Call	Bond Future	2,648.9300	2.6489	2,806.3100	2.8063	5.941	0	0	0
2020/10/26	R209	04/11/2021	12.17	Call	Bond Future	2,555.9200	2.5559	2,713.3000	2.7133	6.157	0	0	0
2020/10/26	R209	04/11/2021			Bond Future	11.6374	63.4687	11.6057	63.6261	(0.273)	0.0000	0.0000	0
2020/10/26	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R209	04/11/2021	12.18	Call	Bond Future	2,602.4500	2.6025	2,759.8300	2.7598	6.047	0	0	0
2020/10/26	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R210	05/11/2020			Bond Future	187.8613	187.8613	187.9403	187.9403	0.042	0.0000	0.0000	1,542
2020/10/26	R210	04/02/2021			Bond Future	189.7446	189.7446	189.8237	189.8237	0.042	0.0000	0.0000	688
2020/10/26	R210	06/05/2021			Bond Future	189.1091	189.1091	189.1882	189.1882	0.042	0.0000	0.0000	0
2020/10/26	R210	05/08/2021			Bond Future	191.2143	191.2143	191.2940	191.2940	0.042	0.0000	0.0000	0
2020/10/26	R210	04/11/2021			Bond Future	190.4391	190.4391	190.5199	190.5199	0.042	0.0000	0.0000	0
2020/10/26	R212	05/11/2020			Bond Future	171.0700	171.0700	171.1275	171.1275	0.034	0.0000	0.0000	2,801
2020/10/26	R212	04/02/2021			Bond Future	170.4880	170.4880	170.5454	170.5454	0.034	0.0000	0.0000	6,750
2020/10/26	R212	06/05/2021			Bond Future	172.3545	172.3545	172.4117	172.4117	0.033	0.0000	0.0000	0
2020/10/26	R212	05/08/2021			Bond Future	171.9424	171.9424	172.0001	172.0001	0.034	0.0000	0.0000	0
2020/10/26	R212	04/11/2021			Bond Future	173.7065	173.7065	173.7649	173.7649	0.034	0.0000	0.0000	0
2020/10/26	R213	05/11/2020	9.60	Put	Bond Future	1,457.5300	1.4575	1,327.9600	1.3280	(8.890)	0	0	0
2020/10/26	R213	05/11/2020	9.59	Call	Bond Future	495.5500	0.4955	408.5900	0.4086	(17.548)	0	0	0
2020/10/26	R213	05/11/2020			Bond Future	9.7660	83.6338	9.7586	83.6756	(0.076)	0.0000	0.0000	8,284
2020/10/26	R213	05/11/2020	9.60	Call	Bond Future	515.0200	0.5150	427.2200	0.4272	(17.048)	0	0	0
2020/10/26	R213	05/11/2020	9.59	Put	Bond Future	1,495.2900	1.4953	1,366.5600	1.3666	(8.609)	0	0	0
2020/10/26	R213	05/11/2020	9.61	Call	Bond Future	534.9500	0.5349	446.3800	0.4464	(16.557)	0	0	0
2020/10/26	R213	05/11/2020	9.61	Put	Bond Future	1,420.2800	1.4203	1,289.9400	1.2899	(9.177)	0	0	0
2020/10/26	R213	04/02/2021	9.40	Call	Bond Future	1,432.0100	1.4320	1,409.9600	1.4100	(1.540)	0	0	0
2020/10/26	R213	04/02/2021	9.39	Put	Bond Future	4,752.8600	4.7529	4,689.0000	4.6890	(1.344)	0	0	0
2020/10/26	R213	04/02/2021			Bond Future	9.9857	84.4515	9.9780	84.4933	(0.077)	0.0000	0.0000	802
2020/10/26	R213	04/02/2021	9.41	Call	Bond Future	1,450.8700	1.4509	1,428.8100	1.4288	(1.520)	0	0	0
2020/10/26	R213	04/02/2021	9.41	Put	Bond Future	4,675.4300	4.6754	4,611.5300	4.6115	(1.367)	0	0	0
2020/10/26	R213	04/02/2021	9.40	Put	Bond Future	4,714.0400	4.7140	4,650.1500	4.6501	(1.355)	0	0	0
2020/10/26	R213	04/02/2021	9.39	Call	Bond Future	1,413.3000	1.4133	1,391.2800	1.3913	(1.558)	0	0	0
2020/10/26	R213	06/05/2021	11.91	Put	Bond Future	834.4500	0.8344	810.2200	0.8102	(2.904)	0	0	0
2020/10/26	R213	06/05/2021			Bond Future	10.1960	81.8266	10.1881	81.8686	(0.078)	0.0000	0.0000	0
2020/10/26	R213	06/05/2021	11.90	Call	Bond Future	9,243.4900	9.2435	9,261.0300	9.2610	0.190	0	0	0
2020/10/26	R213	06/05/2021	11.90	Put	Bond Future	843.1200	0.8431	818.7300	0.8187	(2.893)	0	0	0
2020/10/26	R213	06/05/2021	11.91	Call	Bond Future	9,280.6000	9.2806	9,298.3000	9.2983	0.191	0	0	0
2020/10/26	R213	06/05/2021	11.89	Call	Bond Future	9,206.4100	9.2064	9,223.8100	9.2238	0.189	0	0	0
2020/10/26	R213	06/05/2021	11.89	Put	Bond Future	851.8600	0.8519	827.3300	0.8273	(2.880)	0	0	0
2020/10/26	R213	05/08/2021	10.85	Call	Bond Future	4,702.7600	4.7028	4,711.0200	4.7110	0.176	0	0	0
2020/10/26	R213	05/08/2021	10.84	Put	Bond Future	2,560.1200	2.5601	2,525.9600	2.5260	(1.334)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	R213	05/08/2021			Bond Future	10.4214	82.7182	10.4132	82.7605	(0.079)	0.0000	0.0000	0
2020/10/26	R213	05/08/2021	10.86	Call	Bond Future	4,734.1100	4.7341	4,742.4700	4.7425	0.177	0	0	0
2020/10/26	R213	05/08/2021	10.86	Put	Bond Future	2,523.4100	2.5234	2,489.4600	2.4895	(1.345)	0	0	0
2020/10/26	R213	05/08/2021	10.85	Put	Bond Future	2,541.5600	2.5416	2,507.5100	2.5075	(1.340)	0	0	0
2020/10/26	R213	05/08/2021	10.84	Call	Bond Future	4,671.7800	4.6718	4,679.9300	4.6799	0.174	0	0	0
2020/10/26	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R213	04/11/2021			Bond Future	10.6678	80.0195	10.6592	80.0623	(0.081)	0.0000	0.0000	0
2020/10/26	R213	04/11/2021	11.10	Call	Bond Future	2,109.9200	2.1099	2,152.7200	2.1527	2.029	0	0	0
2020/10/26	R213	04/11/2021	11.11	Call	Bond Future	2,157.8700	2.1579	2,200.6700	2.2007	1.983	0	0	0
2020/10/26	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R213	04/11/2021	11.09	Call	Bond Future	2,061.9400	2.0619	2,104.7400	2.1047	2.076	0	0	0
2020/10/26	R214	05/11/2020	10.26	Put	Bond Future	5,737.2900	5.7373	5,799.2400	5.7992	1.080	0	0	0
2020/10/26	R214	05/11/2020			Bond Future	11.2351	63.6881	11.2479	63.6184	0.113	0.0000	0.0000	16,310
2020/10/26	R214	05/11/2020	10.25	Call	Bond Future	10.4600	0.0105	3.1600	0.0032	(69.790)	0	0	0
2020/10/26	R214	05/11/2020	10.25	Put	Bond Future	5,799.5400	5.7995	5,861.9400	5.8619	1.076	0	0	0
2020/10/26	R214	05/11/2020	10.26	Call	Bond Future	11.2000	0.0112	3.4500	0.0035	(69.196)	0	0	0
2020/10/26	R214	05/11/2020	10.24	Call	Bond Future	9.7700	0.0098	2.9000	0.0029	(70.317)	0	0	0
2020/10/26	R214	05/11/2020	10.24	Put	Bond Future	5,861.9400	5.8619	5,924.7700	5.9248	1.072	0	0	0
2020/10/26	R214	04/02/2021	10.33	Call	Bond Future	944.7800	0.9448	895.9700	0.8960	(5.166)	0	0	0
2020/10/26	R214	04/02/2021			Bond Future	11.4489	64.3107	11.4622	64.2401	0.116	0.0000	0.0000	5,714
2020/10/26	R214	04/02/2021	10.31	Call	Bond Future	920.9600	0.9210	872.8400	0.8728	(5.225)	0	0	0
2020/10/26	R214	04/02/2021	10.31	Put	Bond Future	7,479.3400	7.4793	7,501.9000	7.5019	0.302	0	0	0
2020/10/26	R214	04/02/2021	10.33	Put	Bond Future	7,378.5400	7.3785	7,400.4100	7.4004	0.296	0	0	0
2020/10/26	R214	04/02/2021	10.32	Call	Bond Future	932.8200	0.9328	884.3500	0.8844	(5.196)	0	0	0
2020/10/26	R214	04/02/2021	10.32	Put	Bond Future	7,428.8500	7.4288	7,451.0600	7.4511	0.299	0	0	0
2020/10/26	R214	06/05/2021	12.26	Call	Bond Future	5,619.9400	5.6199	5,544.3800	5.5444	(1.344)	0	0	0
2020/10/26	R214	06/05/2021	12.25	Put	Bond Future	2,632.0300	2.6320	2,628.3200	2.6283	(0.141)	0	0	0
2020/10/26	R214	06/05/2021			Bond Future	11.6530	61.7225	11.6670	61.6507	0.119	0.0000	0.0000	0
2020/10/26	R214	06/05/2021	12.27	Call	Bond Future	5,651.3800	5.6514	5,575.7200	5.5757	(1.339)	0	0	0
2020/10/26	R214	06/05/2021	12.27	Put	Bond Future	2,599.7500	2.5998	2,595.8400	2.5958	(0.150)	0	0	0
2020/10/26	R214	06/05/2021	12.26	Put	Bond Future	2,615.7500	2.6157	2,611.9400	2.6119	(0.146)	0	0	0
2020/10/26	R214	06/05/2021	12.25	Call	Bond Future	5,588.7100	5.5887	5,513.2500	5.5133	(1.350)	0	0	0
2020/10/26	R214	05/08/2021	12.01	Call	Bond Future	4,258.8900	4.2589	4,197.9400	4.1979	(1.431)	0	0	0
2020/10/26	R214	05/08/2021			Bond Future	11.8695	62.3951	11.8840	62.3225	0.122	0.0000	0.0000	0
2020/10/26	R214	05/08/2021	12.01	Put	Bond Future	3,562.3200	3.5623	3,574.0000	3.5740	0.328	0	0	0
2020/10/26	R214	05/08/2021	12.03	Put	Bond Future	3,517.7400	3.5177	3,529.1300	3.5291	0.324	0	0	0
2020/10/26	R214	05/08/2021	12.02	Call	Bond Future	4,285.7300	4.2857	4,224.6300	4.2246	(1.426)	0	0	0
2020/10/26	R214	05/08/2021	12.02	Put	Bond Future	3,540.0800	3.5401	3,551.6100	3.5516	0.326	0	0	0
2020/10/26	R214	05/08/2021	12.03	Call	Bond Future	4,312.4100	4.3124	4,251.1700	4.2512	(1.420)	0	0	0
2020/10/26	R214	04/11/2021	12.47	Call	Bond Future	1,753.1900	1.7532	1,679.9200	1.6799	(4.179)	0	0	0
2020/10/26	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R214	04/11/2021			Bond Future	12.0998	59.7446	12.1149	59.6713	0.125	0.0000	0.0000	0
2020/10/26	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R214	04/11/2021	12.48	Call	Bond Future	1,799.3500	1.7994	1,726.0800	1.7261	(4.072)	0	0	0
2020/10/26	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R214	04/11/2021	12.46	Call	Bond Future	1,706.9600	1.7070	1,633.6900	1.6337	(4.292)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/26	R248	05/11/2020	10.03	Call	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2020/10/26	R248	05/11/2020	10.02	Put	Bond Future	11,070.9300	11.0709	11,153.9000	11.1539	0.749	0	0	0
2020/10/26	R248	05/11/2020			Bond Future	11.5121	78.8234	11.5247	78.7403	0.110	0.0000	0.0000	108,046
2020/10/26	R248	05/11/2020	10.04	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2020/10/26	R248	05/11/2020	10.04	Put	Bond Future	10,904.3800	10.9044	10,987.3300	10.9873	0.761	0	0	0
2020/10/26	R248	05/11/2020	11.00	Put	Bond Future	3,662.8800	3.6629	3,679.0700	3.6791	0.442	0	0	0
2020/10/26	R248	05/11/2020	11.00	Call	Bond Future	153.4300	0.1534	86.5900	0.0866	(43.564)	0	0	950
2020/10/26	R248	05/11/2020	10.00	Put	Bond Future	11,238.0300	11.2380	11,321.0000	11.3210	0.738	0	0	0
2020/10/26	R248	05/11/2020	10.00	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	950
2020/10/26	R248	05/11/2020	10.03	Put	Bond Future	10,987.5800	10.9876	11,070.5400	11.0705	0.755	0	0	0
2020/10/26	R248	05/11/2020	10.02	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2020/10/26	R248	04/02/2021	10.75	Call	Bond Future	1,124.5100	1.1245	1,067.0000	1.0670	(5.114)	0	0	2,590
2020/10/26	R248	04/02/2021	10.47	Put	Bond Future	9,675.0100	9.6750	9,713.6400	9.7136	0.399	0	0	0
2020/10/26	R248	04/02/2021	10.46	Call	Bond Future	741.3800	0.7414	696.2900	0.6963	(6.082)	0	0	0
2020/10/26	R248	04/02/2021			Bond Future	11.7407	79.5940	11.7540	79.5098	0.113	0.0000	0.0000	4,997
2020/10/26	R248	04/02/2021	10.75	Put	Bond Future	7,925.7800	7.9258	7,952.4000	7.9524	0.336	0	0	0
2020/10/26	R248	04/02/2021	11.50	Put	Bond Future	4,403.4600	4.4035	4,398.7300	4.3987	(0.107)	0	0	0
2020/10/26	R248	04/02/2021	11.50	Call	Bond Future	2,845.0000	2.8450	2,756.1400	2.7561	(3.123)	0	0	2,590
2020/10/26	R248	04/02/2021	10.47	Call	Bond Future	752.7100	0.7527	707.2100	0.7072	(6.045)	0	0	0
2020/10/26	R248	04/02/2021	10.46	Put	Bond Future	9,741.2000	9.7412	9,780.2400	9.7802	0.401	0	0	0
2020/10/26	R248	04/02/2021	10.48	Call	Bond Future	764.1800	0.7642	718.2500	0.7183	(6.010)	0	0	0
2020/10/26	R248	04/02/2021	10.48	Put	Bond Future	9,609.0900	9.6091	9,647.2900	9.6473	0.398	0	0	0
2020/10/26	R248	06/05/2021	12.36	Call	Bond Future	5,940.9800	5.9410	5,853.7900	5.8538	(1.468)	0	0	0
2020/10/26	R248	06/05/2021			Bond Future	11.9600	76.0351	11.9739	75.9497	0.116	0.0000	0.0000	0
2020/10/26	R248	06/05/2021	12.34	Call	Bond Future	5,870.0500	5.8700	5,783.1500	5.7832	(1.480)	0	0	0
2020/10/26	R248	06/05/2021	12.34	Put	Bond Future	3,597.8900	3.5979	3,596.3800	3.5964	(0.042)	0	0	0
2020/10/26	R248	06/05/2021	12.36	Put	Bond Future	3,552.7300	3.5527	3,550.9300	3.5509	(0.051)	0	0	0
2020/10/26	R248	06/05/2021	12.35	Call	Bond Future	5,905.4900	5.9055	5,818.4400	5.8184	(1.474)	0	0	0
2020/10/26	R248	06/05/2021	12.35	Put	Bond Future	3,575.2400	3.5752	3,573.5800	3.5736	(0.046)	0	0	0
2020/10/26	R248	05/08/2021	12.51	Put	Bond Future	3,617.9100	3.6179	3,629.9500	3.6300	0.333	0	0	0
2020/10/26	R248	05/08/2021			Bond Future	12.1937	76.8637	12.2083	76.7773	0.119	0.0000	0.0000	0
2020/10/26	R248	05/08/2021	12.51	Call	Bond Future	5,452.8500	5.4528	5,378.4800	5.3785	(1.364)	0	0	0
2020/10/26	R248	05/08/2021	12.52	Call	Bond Future	5,486.6800	5.4867	5,412.1400	5.4121	(1.359)	0	0	0
2020/10/26	R248	05/08/2021	12.50	Put	Bond Future	3,640.6100	3.6406	3,652.8100	3.6528	0.335	0	0	0
2020/10/26	R248	05/08/2021	12.52	Put	Bond Future	3,595.1000	3.5951	3,606.9700	3.6070	0.330	0	0	0
2020/10/26	R248	05/08/2021	12.50	Call	Bond Future	5,418.8200	5.4188	5,344.6100	5.3446	(1.369)	0	0	0
2020/10/26	R248	04/11/2021	12.85	Call	Bond Future	2,265.9400	2.2659	2,178.7300	2.1787	(3.849)	0	0	0
2020/10/26	R248	04/11/2021			Bond Future	12.4425	73.2242	12.4577	73.1370	0.123	0.0000	0.0000	0
2020/10/26	R248	04/11/2021	12.83	Call	Bond Future	2,157.8000	2.1578	2,070.5900	2.0706	(4.042)	0	0	0
2020/10/26	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/26	R248	04/11/2021	12.84	Call	Bond Future	2,211.9100	2.2119	2,124.7000	2.1247	(3.943)	0	0	0
2020/10/26	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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