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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2020 TO 29/10/2020

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
2020/10/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	2025	05/11/2020		Bond Future	144.7878	144.7878	144.7928	144.7928	0.003	0.0000	0.0000	2,483
2020/10/29	2025	04/02/2021		Bond Future	144.7312	144.7312	144.7356	144.7356	0.003	0.0000	0.0000	3,115

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
2020/10/29	2025	06/05/2021			Bond Future	146.3049	146.3049	146.3088	146.3088	0.003	0.0000	0.0000	0
2020/10/29	2025	05/08/2021			Bond Future	146.3923	146.3923	146.3959	146.3959	0.003	0.0000	0.0000	0
2020/10/29	2025	04/11/2021			Bond Future	147.8904	147.8904	147.8943	147.8943	0.003	0.0000	0.0000	0
2020/10/29	2029	05/11/2020			Bond Future	100.2500	100.2500	100.2569	100.2569	0.007	0.0000	0.0000	1,106
2020/10/29	2029	04/02/2021			Bond Future	101.2547	101.2547	101.2612	101.2612	0.006	0.0000	0.0000	4,910
2020/10/29	2029	06/05/2021			Bond Future	101.2168	101.2168	101.2230	101.2230	0.006	0.0000	0.0000	0
2020/10/29	2029	05/08/2021			Bond Future	102.3354	102.3354	102.3416	102.3416	0.006	0.0000	0.0000	0
2020/10/29	2029	04/11/2021			Bond Future	102.2337	102.2337	102.2400	102.2400	0.006	0.0000	0.0000	0
2020/10/29	2030	05/11/2020	9.39	Put	Bond Future	456.6700	0.4567	398.5100	0.3985	(12.736)	0	0	0
2020/10/29	2030	05/11/2020	9.38	Call	Bond Future	975.0700	0.9751	958.6400	0.9586	(1.685)	0	0	0
2020/10/29	2030	05/11/2020	9.66	Put	Bond Future	106.7400	0.1067	80.2100	0.0802	(24.855)	0	0	5,500
2020/10/29	2030	05/11/2020	9.60	Put	Bond Future	152.3800	0.1524	119.0700	0.1191	(21.860)	0	0	3,000
2020/10/29	2030	05/11/2020	9.99	Put	Bond Future	10.9500	0.0109	6.2800	0.0063	(42.648)	0	0	2,500
2020/10/29	2030	05/11/2020	8.10	Put	Bond Future	7,260.4100	7.2604	7,217.6900	7.2177	(0.588)	0	0	0
2020/10/29	2030	05/11/2020	8.73	Call	Bond Future	15.5000	0.0155	10.8100	0.0108	(30.258)	0	0	3,000
2020/10/29	2030	05/11/2020	10.06	Put	Bond Future	6.3200	0.0063	3.3800	0.0034	(46.519)	0	0	1,000
2020/10/29	2030	05/11/2020			Bond Future	9.2939	94.2964	9.2865	94.3391	(0.079)	0.0000	0.0000	75,845
2020/10/29	2030	05/11/2020	9.99	Call	Bond Future	3,927.7100	3.9277	3,965.7600	3.9658	0.969	0	0	0
2020/10/29	2030	05/11/2020	8.85	Put	Bond Future	2,662.7300	2.6627	2,609.7400	2.6097	(1.990)	0	0	0
2020/10/29	2030	05/11/2020	8.85	Call	Bond Future	46.3200	0.0463	36.0500	0.0361	(22.172)	0	0	3,000
2020/10/29	2030	05/11/2020	9.61	Call	Bond Future	1,950.1000	1.9501	1,960.6900	1.9607	0.543	0	0	0
2020/10/29	2030	05/11/2020	9.61	Put	Bond Future	143.8000	0.1438	111.6700	0.1117	(22.344)	0	0	3,000
2020/10/29	2030	05/11/2020	8.34	Put	Bond Future	5,743.0700	5.7431	5,700.2700	5.7003	(0.745)	0	0	0
2020/10/29	2030	05/11/2020	8.34	Call	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	1,000
2020/10/29	2030	05/11/2020	9.04	Put	Bond Future	1,671.0200	1.6710	1,606.2500	1.6063	(3.876)	0	0	0
2020/10/29	2030	05/11/2020	9.04	Call	Bond Future	186.2500	0.1863	164.2000	0.1642	(11.839)	0	0	1,000
2020/10/29	2030	05/11/2020	9.39	Call	Bond Future	1,010.8900	1.0109	995.4500	0.9955	(1.527)	0	0	0
2020/10/29	2030	05/11/2020	9.38	Put	Bond Future	478.3000	0.4783	419.1500	0.4191	(12.367)	0	0	0
2020/10/29	2030	05/11/2020	9.66	Call	Bond Future	2,194.4800	2.1945	2,210.6700	2.2107	0.738	0	0	0
2020/10/29	2030	05/11/2020	9.60	Call	Bond Future	1,902.2500	1.9022	1,911.6600	1.9117	0.495	0	0	0
2020/10/29	2030	05/11/2020	9.49	Call	Bond Future	1,404.5300	1.4045	1,400.5200	1.4005	(0.286)	0	0	0
2020/10/29	2030	05/11/2020	8.36	Put	Bond Future	5,618.0100	5.6180	5,575.1900	5.5752	(0.762)	0	0	0
2020/10/29	2030	05/11/2020	9.86	Put	Bond Future	28.5400	0.0285	18.4000	0.0184	(35.529)	0	0	14,160
2020/10/29	2030	05/11/2020	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/10/29	2030	05/11/2020	8.73	Put	Bond Future	3,355.7900	3.3558	3,308.3800	3.3084	(1.413)	0	0	0
2020/10/29	2030	05/11/2020	9.23	Put	Bond Future	894.7500	0.8947	826.1700	0.8262	(7.665)	0	0	0
2020/10/29	2030	05/11/2020	10.06	Call	Bond Future	4,304.7800	4.3048	4,344.5600	4.3446	0.924	0	0	0
2020/10/29	2030	05/11/2020	10.37	Put	Bond Future	0.3700	0.0004	0.1400	0.0001	(62.162)	0	0	2,000
2020/10/29	2030	05/11/2020	9.40	Call	Bond Future	1,047.3900	1.0474	1,032.9800	1.0330	(1.376)	0	0	0
2020/10/29	2030	05/11/2020	9.40	Put	Bond Future	435.7700	0.4358	378.6400	0.3786	(13.110)	0	0	0
2020/10/29	2030	05/11/2020	9.49	Put	Bond Future	278.3900	0.2784	231.6600	0.2317	(16.786)	0	0	2,500
2020/10/29	2030	05/11/2020	9.65	Call	Bond Future	2,144.9500	2.1450	2,160.0700	2.1601	0.705	0	0	0
2020/10/29	2030	05/11/2020	9.65	Put	Bond Future	113.4100	0.1134	85.8100	0.0858	(24.336)	0	0	2,500
2020/10/29	2030	05/11/2020	8.36	Call	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	14,160
2020/10/29	2030	05/11/2020	8.86	Put	Bond Future	2,606.7700	2.6068	2,553.2000	2.5532	(2.055)	0	0	0
2020/10/29	2030	05/11/2020	8.86	Call	Bond Future	50.3600	0.0504	39.5100	0.0395	(21.545)	0	0	14,160

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2020/10/29	2030	05/11/2020	9.86	Call	Bond Future	3,230.6400	3.2306	3,263.2200	3.2632	1.008	0	0	0
2020/10/29	2030	05/11/2020	9.23	Call	Bond Future	524.1100	0.5241	498.2500	0.4983	(4.934)	0	0	3,000
2020/10/29	2030	05/11/2020	10.47	Call	Bond Future	6,491.2300	6.4912	6,533.8700	6.5339	0.657	0	0	0
2020/10/29	2030	05/11/2020	10.47	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	3,000
2020/10/29	2030	05/11/2020	8.53	Put	Bond Future	4,564.4500	4.5644	4,520.9700	4.5210	(0.953)	0	0	0
2020/10/29	2030	05/11/2020	8.53	Call	Bond Future	1.6900	0.0017	0.9300	0.0009	(44.970)	0	0	9,414
2020/10/29	2030	05/11/2020	9.03	Put	Bond Future	1,718.7000	1.7187	1,654.4900	1.6545	(3.736)	0	0	0
2020/10/29	2030	05/11/2020	9.03	Call	Bond Future	174.8100	0.1748	153.3200	0.1533	(12.293)	0	0	9,414
2020/10/29	2030	05/11/2020	10.37	Call	Bond Future	5,963.3900	5.9634	6,005.8800	6.0059	0.713	0	0	0
2020/10/29	2030	04/02/2021	9.20	Put	Bond Future	3,591.4700	3.5915	3,553.4500	3.5535	(1.059)	0	0	0
2020/10/29	2030	04/02/2021	8.20	Put	Bond Future	8,107.0400	8.1070	8,063.1400	8.0631	(0.542)	0	0	0
2020/10/29	2030	04/02/2021	9.12	Call	Bond Future	1,655.0400	1.6550	1,658.8400	1.6588	0.230	0	0	1,000
2020/10/29	2030	04/02/2021	8.36	Call	Bond Future	504.1700	0.5042	503.2600	0.5033	(0.180)	0	0	800
2020/10/29	2030	04/02/2021	9.16	Call	Bond Future	1,744.0800	1.7441	1,748.3100	1.7483	0.243	0	0	0
2020/10/29	2030	04/02/2021	9.15	Put	Bond Future	3,764.4000	3.7644	3,725.8200	3.7258	(1.025)	0	0	0
2020/10/29	2030	04/02/2021			Bond Future	9.5099	91.2140	9.5023	91.2567	(0.080)	0.0000	0.0000	96,111
2020/10/29	2030	04/02/2021	8.20	Call	Bond Future	379.2300	0.3792	378.0300	0.3780	(0.316)	0	0	1,600
2020/10/29	2030	04/02/2021	8.37	Put	Bond Future	7,191.1800	7.1912	7,147.5900	7.1476	(0.606)	0	0	0
2020/10/29	2030	04/02/2021	8.37	Call	Bond Future	512.9400	0.5129	512.0500	0.5120	(0.174)	0	0	1,000
2020/10/29	2030	04/02/2021	9.17	Call	Bond Future	1,766.7900	1.7668	1,771.1300	1.7711	0.246	0	0	0
2020/10/29	2030	04/02/2021	9.17	Put	Bond Future	3,694.5600	3.6946	3,656.2000	3.6562	(1.038)	0	0	0
2020/10/29	2030	04/02/2021	9.20	Call	Bond Future	1,835.9700	1.8360	1,840.6500	1.8406	0.255	0	0	1,600
2020/10/29	2030	04/02/2021	9.12	Put	Bond Future	3,870.8400	3.8708	3,831.9400	3.8319	(1.005)	0	0	0
2020/10/29	2030	04/02/2021	8.36	Put	Bond Future	7,243.7500	7.2438	7,200.1400	7.2001	(0.602)	0	0	0
2020/10/29	2030	04/02/2021	9.16	Put	Bond Future	3,729.3600	3.7294	3,690.8900	3.6909	(1.032)	0	0	0
2020/10/29	2030	04/02/2021	9.15	Call	Bond Future	1,721.5600	1.7216	1,725.6800	1.7257	0.239	0	0	0
2020/10/29	2030	04/02/2021	8.86	Put	Bond Future	4,878.6900	4.8787	4,837.4600	4.8375	(0.845)	0	0	0
2020/10/29	2030	04/02/2021	8.86	Call	Bond Future	1,146.3200	1.1463	1,147.7900	1.1478	0.128	0	0	800
2020/10/29	2030	04/02/2021	10.20	Call	Bond Future	5,004.3900	5.0044	5,023.4500	5.0235	0.381	0	0	0
2020/10/29	2030	04/02/2021	10.20	Put	Bond Future	1,247.7900	1.2478	1,224.1500	1.2242	(1.895)	0	0	1,800
2020/10/29	2030	06/05/2021	10.04	Put	Bond Future	2,580.8400	2.5808	2,555.0000	2.5550	(1.001)	0	0	0
2020/10/29	2030	06/05/2021	9.15	Call	Bond Future	1,926.6300	1.9266	1,934.2700	1.9343	0.397	0	0	0
2020/10/29	2030	06/05/2021	11.69	Call	Bond Future	10,379.5100	10.3795	10,412.7900	10.4128	0.321	0	0	0
2020/10/29	2030	06/05/2021	11.70	Put	Bond Future	520.8700	0.5209	511.4800	0.5115	(1.803)	0	0	0
2020/10/29	2030	06/05/2021			Bond Future	9.7270	92.1847	9.7191	92.2274	(0.081)	0.0000	0.0000	0
2020/10/29	2030	06/05/2021	10.74	Call	Bond Future	6,745.9200	6.7459	6,770.0200	6.7700	0.357	0	0	0
2020/10/29	2030	06/05/2021	10.74	Put	Bond Future	1,475.3400	1.4753	1,456.6900	1.4567	(1.264)	0	0	0
2020/10/29	2030	06/05/2021	7.97	Call	Bond Future	447.5000	0.4475	448.4500	0.4484	0.212	0	0	700
2020/10/29	2030	06/05/2021	10.04	Call	Bond Future	4,253.8000	4.2538	4,270.7100	4.2707	0.398	0	0	0
2020/10/29	2030	06/05/2021	9.15	Put	Bond Future	5,119.9300	5.1199	5,084.8200	5.0848	(0.686)	0	0	0
2020/10/29	2030	06/05/2021	9.92	Call	Bond Future	3,881.7900	3.8818	3,897.3700	3.8974	0.401	0	0	0
2020/10/29	2030	06/05/2021	11.69	Put	Bond Future	527.1100	0.5271	517.6400	0.5176	(1.797)	0	0	0
2020/10/29	2030	06/05/2021	11.70	Call	Bond Future	10,419.7500	10.4197	10,453.1100	10.4531	0.320	0	0	0
2020/10/29	2030	06/05/2021	9.22	Call	Bond Future	2,073.7300	2.0737	2,082.0000	2.0820	0.399	0	0	0
2020/10/29	2030	06/05/2021	9.22	Put	Bond Future	4,871.9100	4.8719	4,837.4300	4.8374	(0.708)	0	0	700
2020/10/29	2030	06/05/2021	7.97	Put	Bond Future	10,639.4700	10.6395	10,597.6700	10,5977	(0.393)	0	0	0
2020/10/29	2030	06/05/2021	9.92	Put	Bond Future	2,845.4300	2.8454	2,818.2600	2.8183	(0.955)	0	0	700
2020/10/29	2030	06/05/2021	11.71	Call	Bond Future	10,460.0100	10.4600	10,493.4500	10.4935	0.320	0	0	0

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2020/10/29	2030	06/05/2021	11.71	Put	Bond Future	514.6900	0.5147	505.3800	0.5054	(1.809)	0	0	0
2020/10/29	2030	05/08/2021	12.10	Call	Bond Future	10,766.9000	10.7669	10,802.6700	10.8027	0.332	0	0	0
2020/10/29	2030	05/08/2021	10.42	Put	Bond Future	2,322.8100	2.3228	2,301.0600	2.3011	(0.936)	0	0	0
2020/10/29	2030	05/08/2021	10.41	Call	Bond Future	4,633.8400	4.6338	4,655.0600	4.6551	0.458	0	0	0
2020/10/29	2030	05/08/2021			Bond Future	9.9633	89.1765	9.9550	89.2196	(0.083)	0.0000	0.0000	0
2020/10/29	2030	05/08/2021	9.45	Call	Bond Future	2,059.8500	2.0599	2,071.0400	2.0710	0.543	0	0	600
2020/10/29	2030	05/08/2021	12.10	Put	Bond Future	465.5100	0.4655	458.2000	0.4582	(1.570)	0	0	600
2020/10/29	2030	05/08/2021	10.42	Call	Bond Future	4,666.2600	4.6663	4,687.5900	4.6876	0.457	0	0	0
2020/10/29	2030	05/08/2021	10.41	Put	Bond Future	2,340.8400	2.3408	2,318.9800	2.3190	(0.934)	0	0	0
2020/10/29	2030	05/08/2021	9.45	Put	Bond Future	4,792.4300	4.7924	4,760.5400	4.7605	(0.665)	0	0	0
2020/10/29	2030	05/08/2021	8.95	Put	Bond Future	6,660.7600	6.6608	6,624.4000	6.6244	(0.546)	0	0	0
2020/10/29	2030	05/08/2021	8.95	Call	Bond Future	1,161.3500	1.1614	1,168.0700	1.1681	0.579	0	0	600
2020/10/29	2030	05/08/2021	10.43	Call	Bond Future	4,698.4700	4.6985	4,719.9000	4.7199	0.456	0	0	0
2020/10/29	2030	05/08/2021	10.43	Put	Bond Future	2,304.6100	2.3046	2,282.9600	2.2830	(0.939)	0	0	0
2020/10/29	2030	04/11/2021	10.60	Call	Bond Future	1,937.4100	1.9374	1,981.0700	1.9811	2.254	0	0	0
2020/10/29	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2030	04/11/2021			Bond Future	10.2100	90.0673	10.2014	90.1109	(0.085)	0.0000	0.0000	0
2020/10/29	2030	04/11/2021	10.61	Call	Bond Future	1,986.3700	1.9864	2,030.0300	2.0300	2.198	0	0	0
2020/10/29	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2030	04/11/2021	10.59	Call	Bond Future	1,888.4200	1.8884	1,932.0800	1.9321	2.312	0	0	0
2020/10/29	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2032	05/11/2020	9.77	Put	Bond Future	3,376.4800	3.3765	3,643.8400	3.6438	7.918	0	0	0
2020/10/29	2032	05/11/2020	9.61	Put	Bond Future	4,369.0600	4.3691	4,648.3900	4.6484	6.393	0	0	0
2020/10/29	2032	05/11/2020	10.99	Call	Bond Future	3,928.4200	3.9284	3,643.7400	3.6437	(7.247)	0	0	0
2020/10/29	2032	05/11/2020	9.44	Put	Bond Future	5,459.2300	5.4592	5,742.3200	5.7423	5.186	0	0	0
2020/10/29	2032	05/11/2020	11.08	Call	Bond Future	4,421.1600	4.4212	4,136.2900	4.1363	(6.443)	0	0	0
2020/10/29	2032	05/11/2020			Bond Future	10.3153	87.2584	10.3630	86.9744	0.462	0.0000	0.0000	109,926
2020/10/29	2032	05/11/2020	9.76	Call	Bond Future	27.5400	0.0275	12.0900	0.0121	(56.100)	0	0	0
2020/10/29	2032	05/11/2020	9.76	Put	Bond Future	3,437.0300	3.4370	3,705.5600	3.7056	7.813	0	0	0
2020/10/29	2032	05/11/2020	10.99	Put	Bond Future	21.4800	0.0215	20.7800	0.0208	(3.259)	0	0	3,000
2020/10/29	2032	05/11/2020	9.77	Call	Bond Future	29.9900	0.0300	13.3700	0.0134	(55.418)	0	0	0
2020/10/29	2032	05/11/2020	9.11	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/10/29	2032	05/11/2020	9.61	Call	Bond Future	7.1500	0.0072	2.5000	0.0025	(65.035)	0	0	3,000
2020/10/29	2032	05/11/2020	9.44	Call	Bond Future	1.2000	0.0012	0.3100	0.0003	(74.167)	0	0	1,000
2020/10/29	2032	05/11/2020	11.08	Put	Bond Future	11.6300	0.0116	10.7400	0.0107	(7.653)	0	0	1,000
2020/10/29	2032	05/11/2020	9.75	Call	Bond Future	25.2600	0.0253	10.9300	0.0109	(56.730)	0	0	0
2020/10/29	2032	05/11/2020	9.75	Put	Bond Future	3,497.8200	3.4978	3,767.4700	3.7675	7.709	0	0	0
2020/10/29	2032	05/11/2020	9.11	Put	Bond Future	7,637.7100	7.6377	7,921.6700	7.9217	3.718	0	0	0
2020/10/29	2032	05/11/2020	8.94	Put	Bond Future	8,787.9400	8.7879	9,071.9200	9.0719	3.231	0	0	0
2020/10/29	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/10/29	2032	04/02/2021	9.29	Call	Bond Future	568.9200	0.5689	516.6300	0.5166	(9.191)	0	0	800
2020/10/29	2032	04/02/2021	10.82	Put	Bond Future	2,282.0600	2.2821	2,384.5800	2.3846	4.492	0	0	800
2020/10/29	2032	04/02/2021	9.63	Call	Bond Future	948.5900	0.9486	871.7100	0.8717	(8.105)	0	0	0
2020/10/29	2032	04/02/2021			Bond Future	10.5493	88.1111	10.5990	87.8240	0.471	0.0000	0.0000	88,471
2020/10/29	2032	04/02/2021	8.79	Put	Bond Future	11,314.6100	11.3146	11,575.6400	11.5756	2.307	0	0	0
2020/10/29	2032	04/02/2021	8.79	Call	Bond Future	238.2700	0.2383	212.1600	0.2122	(10.958)	0	0	800
2020/10/29	2032	04/02/2021	9.61	Call	Bond Future	922.0600	0.9221	846.7600	0.8468	(8.166)	0	0	0

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2020/10/29	2032	04/02/2021	9.61	Put	Bond Future	6,606.6300	6.6066	6,818.4700	6.8185	3.206	0	0	0
2020/10/29	2032	04/02/2021	9.29	Put	Bond Future	8,307.8700	8.3079	8,542.7200	8.5427	2.827	0	0	0
2020/10/29	2032	04/02/2021	10.82	Call	Bond Future	3,830.0000	3.8300	3,645.3800	3.6454	(4.820)	0	0	0
2020/10/29	2032	04/02/2021	9.63	Put	Bond Future	6,506.8200	6.5068	6,717.0800	6.7171	3.231	0	0	0
2020/10/29	2032	04/02/2021	9.62	Call	Bond Future	935.2500	0.9353	859.1700	0.8592	(8.135)	0	0	0
2020/10/29	2032	04/02/2021	9.62	Put	Bond Future	6,556.6200	6.5566	6,767.6800	6.7677	3.219	0	0	0
2020/10/29	2032	06/05/2021	12.57	Call	Bond Future	10,155.6400	10.1556	9,904.9300	9.9049	(2.469)	0	0	0
2020/10/29	2032	06/05/2021	12.12	Put	Bond Future	1,387.2200	1.3872	1,444.0900	1.4441	4.100	0	0	0
2020/10/29	2032	06/05/2021			Bond Future	10.7826	84.9034	10.8346	84.6128	0.482	0.0000	0.0000	0
2020/10/29	2032	06/05/2021	12.57	Put	Bond Future	900.8800	0.9009	940.7700	0.9408	4.428	0	0	736
2020/10/29	2032	06/05/2021	10.33	Put	Bond Future	5,215.8300	5.2158	5,378.5500	5.3786	3.120	0	0	0
2020/10/29	2032	06/05/2021	10.33	Call	Bond Future	2,623.4800	2.6235	2,495.6000	2.4956	(4.874)	0	0	736
2020/10/29	2032	06/05/2021	12.11	Call	Bond Future	8,413.8200	8.4138	8,180.5100	8.1805	(2.773)	0	0	0
2020/10/29	2032	06/05/2021	12.11	Put	Bond Future	1,400.0600	1.4001	1,457.3500	1.4574	4.092	0	0	0
2020/10/29	2032	06/05/2021	12.12	Call	Bond Future	8,450.6800	8.4507	8,216.9500	8.2170	(2.766)	0	0	0
2020/10/29	2032	06/05/2021	12.10	Call	Bond Future	8,377.0100	8.3770	8,144.1200	8.1441	(2.780)	0	0	0
2020/10/29	2032	06/05/2021	12.10	Put	Bond Future	1,413.0100	1.4130	1,470.7200	1.4707	4.084	0	0	0
2020/10/29	2032	05/08/2021	11.37	Put	Bond Future	2,978.7000	2.9787	3,092.0100	3.0920	3.804	0	0	0
2020/10/29	2032	05/08/2021			Bond Future	11.0290	85.8219	11.0832	85.5281	0.492	0.0000	0.0000	0
2020/10/29	2032	05/08/2021	11.36	Call	Bond Future	4,770.1700	4.7702	4,590.2800	4.5903	(3.771)	0	0	0
2020/10/29	2032	05/08/2021	11.36	Put	Bond Future	2,999.0900	2.9991	3,113.0100	3.1130	3.798	0	0	0
2020/10/29	2032	05/08/2021	11.37	Call	Bond Future	4,802.4700	4.8025	4,621.9700	4.6220	(3.758)	0	0	0
2020/10/29	2032	05/08/2021	11.35	Call	Bond Future	4,738.2400	4.7382	4,558.9800	4.5590	(3.783)	0	0	0
2020/10/29	2032	05/08/2021	11.35	Put	Bond Future	3,019.9000	3.0199	3,134.4500	3.1344	3.793	0	0	0
2020/10/29	2032	04/11/2021	11.69	Call	Bond Future	2,038.0100	2.0380	1,741.3300	1.7413	(14.557)	0	0	0
2020/10/29	2032	04/11/2021			Bond Future	11.2951	82.5361	11.3517	82.2394	0.502	0.0000	0.0000	0
2020/10/29	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2032	04/11/2021	11.70	Call	Bond Future	2,088.7000	2.0887	1,792.0200	1.7920	(14.204)	0	0	0
2020/10/29	2032	04/11/2021	11.71	Call	Bond Future	2,139.3500	2.1394	1,842.6700	1.8427	(13.868)	0	0	0
2020/10/29	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2033	05/11/2020			Bond Future	94.3346	94.3346	94.1348	94.1348	(0.212)	0.0000	0.0000	1,713
2020/10/29	2033	04/02/2021			Bond Future	95.2799	95.2799	95.0777	95.0777	(0.212)	0.0000	0.0000	7,616
2020/10/29	2033	06/05/2021			Bond Future	95.1009	95.1009	94.8961	94.8961	(0.215)	0.0000	0.0000	0
2020/10/29	2033	05/08/2021			Bond Future	96.1519	96.1519	95.9448	95.9448	(0.215)	0.0000	0.0000	0
2020/10/29	2033	04/11/2021			Bond Future	95.9128	95.9128	95.7036	95.7036	(0.218)	0.0000	0.0000	0
2020/10/29	2037	05/11/2020	10.18	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2020/10/29	2037	05/11/2020	10.17	Put	Bond Future	7,702.0000	7.7020	8,177.4500	8.1775	6.173	0	0	0
2020/10/29	2037	05/11/2020			Bond Future	11.3359	81.4919	11.4136	81.0163	0.685	0.0000	0.0000	65,782
2020/10/29	2037	05/11/2020	10.19	Call	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	0
2020/10/29	2037	05/11/2020	10.19	Put	Bond Future	7,560.5200	7.5605	8,035.9500	8.0360	6.288	0	0	0
2020/10/29	2037	05/11/2020	10.17	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2020/10/29	2037	05/11/2020	10.18	Put	Bond Future	7,631.2100	7.6312	8,106.6500	8.1066	6.230	0	0	0
2020/10/29	2037	04/02/2021	13.73	Call	Bond Future	11,721.2400	11.7212	11,274.8200	11.2748	(3.809)	0	0	0
2020/10/29	2037	04/02/2021	10.85	Call	Bond Future	1,507.7600	1.5078	1,350.3200	1.3503	(10.442)	0	0	0
2020/10/29	2037	04/02/2021	10.35	Call	Bond Future	775.9500	0.7759	679.9800	0.6800	(12.368)	0	0	0

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2020/10/29	2037	04/02/2021	10.28	Put	Bond Future	9,049.2900	9.0493	9,441.1500	9.4412	4.330	0	0	0
2020/10/29	2037	04/02/2021	10.27	Call	Bond Future	691.1900	0.6912	603.5100	0.6035	(12.685)	0	0	0
2020/10/29	2037	04/02/2021			Bond Future	11.5763	78.0341	11.6573	77.5536	0.700	0.0000	0.0000	116,099
2020/10/29	2037	04/02/2021	11.97	Put	Bond Future	2,349.5700	2.3496	2,516.9400	2.5169	7.123	0	0	0
2020/10/29	2037	04/02/2021	11.97	Call	Bond Future	4,641.7600	4.6418	4,328.5800	4.3286	(6.747)	0	0	300
2020/10/29	2037	04/02/2021	9.65	Put	Bond Future	13,151.0800	13.1511	13,593.1400	13.5931	3.361	0	0	0
2020/10/29	2037	04/02/2021	9.65	Call	Bond Future	251.3600	0.2514	212.8700	0.2129	(15.313)	0	0	72
2020/10/29	2037	04/02/2021	11.90	Call	Bond Future	4,397.8100	4.3978	4,093.2400	4.0932	(6.925)	0	0	0
2020/10/29	2037	04/02/2021	13.73	Put	Bond Future	366.0100	0.3660	400.1400	0.4001	9.325	0	0	300
2020/10/29	2037	04/02/2021	10.85	Put	Bond Future	6,025.5400	6.0255	6,348.6500	6.3487	5.362	0	0	72
2020/10/29	2037	04/02/2021	10.35	Put	Bond Future	8,639.2300	8.6392	9,023.8100	9.0238	4.452	0	0	72
2020/10/29	2037	04/02/2021	10.28	Call	Bond Future	701.3800	0.7014	612.6900	0.6127	(12.645)	0	0	0
2020/10/29	2037	04/02/2021	10.27	Put	Bond Future	9,108.6700	9.1087	9,501.5400	9.5015	4.313	0	0	0
2020/10/29	2037	04/02/2021	11.90	Put	Bond Future	2,505.4800	2.5055	2,681.4600	2.6815	7.024	0	0	240
2020/10/29	2037	04/02/2021	10.48	Put	Bond Future	7,904.1100	7.9041	8,274.3000	8.2743	4.684	0	0	0
2020/10/29	2037	04/02/2021	10.48	Call	Bond Future	930.0700	0.9301	819.7100	0.8197	(11.866)	0	0	240
2020/10/29	2037	04/02/2021	10.29	Call	Bond Future	711.6800	0.7117	621.9700	0.6220	(12.605)	0	0	0
2020/10/29	2037	04/02/2021	10.29	Put	Bond Future	8,990.1100	8.9901	9,380.9500	9.3810	4.347	0	0	0
2020/10/29	2037	06/05/2021	12.42	Call	Bond Future	6,197.1200	6.1971	5,875.0400	5.8750	(5.197)	0	0	0
2020/10/29	2037	06/05/2021			Bond Future	11.8168	78.8649	11.9014	78.3789	0.716	0.0000	0.0000	0
2020/10/29	2037	06/05/2021	12.42	Put	Bond Future	2,832.6200	2.8326	2,996.5200	2.9965	5.786	0	0	0
2020/10/29	2037	06/05/2021	12.43	Call	Bond Future	6,232.3800	6.2324	5,909.4200	5.9094	(5.182)	0	0	0
2020/10/29	2037	06/05/2021	12.44	Put	Bond Future	2,795.6000	2.7956	2,957.7400	2.9577	5.800	0	0	0
2020/10/29	2037	06/05/2021	12.43	Put	Bond Future	2,814.0500	2.8140	2,977.0700	2.9771	5.793	0	0	0
2020/10/29	2037	06/05/2021	12.44	Call	Bond Future	6,267.7100	6.2677	5,943.8700	5.9439	(5.167)	0	0	0
2020/10/29	2037	05/08/2021	12.26	Put	Bond Future	3,697.5200	3.6975	3,907.7500	3.9077	5.686	0	0	0
2020/10/29	2037	05/08/2021	12.27	Call	Bond Future	4,745.1500	4.7451	4,462.9800	4.4630	(5.946)	0	0	0
2020/10/29	2037	05/08/2021	12.28	Call	Bond Future	4,775.7900	4.7758	4,492.6100	4.4926	(5.929)	0	0	0
2020/10/29	2037	05/08/2021			Bond Future	12.0759	75.4625	12.1643	74.9711	0.732	0.0000	0.0000	0
2020/10/29	2037	05/08/2021	12.26	Call	Bond Future	4,714.8400	4.7148	4,433.6900	4.4337	(5.963)	0	0	0
2020/10/29	2037	05/08/2021	12.28	Put	Bond Future	3,649.2400	3.6492	3,857.4400	3.8574	5.705	0	0	0
2020/10/29	2037	05/08/2021	12.27	Put	Bond Future	3,673.1800	3.6732	3,882.3900	3.8824	5.696	0	0	0
2020/10/29	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2037	04/11/2021			Bond Future	12.3388	76.2159	12.4310	75.7197	0.748	0.0000	0.0000	0
2020/10/29	2037	04/11/2021	12.82	Call	Bond Future	2,532.0200	2.5320	2,035.8700	2.0359	(19.595)	0	0	0
2020/10/29	2037	04/11/2021	12.83	Call	Bond Future	2,583.2100	2.5832	2,087.0600	2.0871	(19.207)	0	0	0
2020/10/29	2037	04/11/2021	12.81	Call	Bond Future	2,480.7800	2.4808	1,984.6300	1.9846	(20.000)	0	0	0
2020/10/29	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2038	05/11/2020			Bond Future	105.2725	105.2725	105.3510	105.3510	0.075	0.0000	0.0000	5,279
2020/10/29	2038	04/02/2021			Bond Future	104.6314	104.6314	104.7104	104.7104	0.075	0.0000	0.0000	8,468
2020/10/29	2038	06/05/2021			Bond Future	105.7694	105.7694	105.8487	105.8487	0.075	0.0000	0.0000	0
2020/10/29	2038	05/08/2021			Bond Future	105.2176	105.2176	105.2977	105.2977	0.076	0.0000	0.0000	0
2020/10/29	2038	04/11/2021			Bond Future	106.2942	106.2942	106.3751	106.3751	0.076	0.0000	0.0000	0
2020/10/29	2040	05/11/2020	10.30	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/10/29	2040	05/11/2020	11.00	Put	Bond Future	3,506.2700	3.5063	3,970.2200	3.9702	13.232	0	0	0

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2020/10/29	2040	05/11/2020	10.23	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2020/10/29	2040	05/11/2020	11.70	Put	Bond Future	455.2000	0.4552	567.9200	0.5679	24.763	0	0	2,000
2020/10/29	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/29	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,380
2020/10/29	2040	05/11/2020			Bond Future	11.5158	83.1559	11.5935	82.6566	0.674	0.0000	0.0000	41,213
2020/10/29	2040	05/11/2020	10.30	Put	Bond Future	8,520.1900	8.5202	9,019.4600	9.0195	5.860	0	0	0
2020/10/29	2040	05/11/2020	9.73	Put	Bond Future	13,017.6400	13.0176	13,516.9600	13.5170	3.836	0	0	0
2020/10/29	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/29	2040	05/11/2020	10.23	Put	Bond Future	9,053.9800	9.0540	9,553.2800	9.5533	5.515	0	0	0
2020/10/29	2040	05/11/2020	10.31	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/10/29	2040	05/11/2020	10.32	Put	Bond Future	8,368.6000	8.3686	8,867.8700	8.8679	5.966	0	0	0
2020/10/29	2040	05/11/2020	11.00	Call	Bond Future	58.1800	0.0582	22.8100	0.0228	(60.794)	0	0	2,380
2020/10/29	2040	05/11/2020	11.70	Call	Bond Future	1,631.3800	1.6314	1,244.7800	1.2448	(23.698)	0	0	0
2020/10/29	2040	05/11/2020	9.50	Put	Bond Future	14,933.6100	14.9336	15,432.9300	15.4329	3.344	0	0	0
2020/10/29	2040	05/11/2020	10.00	Put	Bond Future	10,843.8900	10.8439	11,343.2100	11.3432	4.605	0	0	0
2020/10/29	2040	05/11/2020	10.31	Put	Bond Future	8,444.3500	8.4443	8,943.6200	8.9436	5.912	0	0	0
2020/10/29	2040	05/11/2020	10.32	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2020/10/29	2040	05/11/2020	11.50	Call	Bond Future	868.2700	0.8683	589.2100	0.5892	(32.140)	0	0	0
2020/10/29	2040	05/11/2020	11.50	Put	Bond Future	970.4700	0.9705	1,190.7300	1.1907	22.696	0	0	2,000
2020/10/29	2040	04/02/2021	9.49	Call	Bond Future	123.8800	0.1239	102.4600	0.1025	(17.291)	0	0	500
2020/10/29	2040	04/02/2021	9.57	Put	Bond Future	15,955.4200	15.9554	16,435.2600	16.4353	3.007	0	0	0
2020/10/29	2040	04/02/2021	10.07	Put	Bond Future	12,151.1000	12.1511	12,601.0200	12.6010	3.703	0	0	0
2020/10/29	2040	04/02/2021	10.42	Put	Bond Future	9,772.7700	9.7728	10,190.8000	10.1908	4.277	0	0	0
2020/10/29	2040	04/02/2021			Bond Future	11.7549	79.4642	11.8361	78.9596	0.690	0.0000	0.0000	75,762
2020/10/29	2040	04/02/2021	10.07	Call	Bond Future	375.2100	0.3752	320.5900	0.3206	(14.557)	0	0	800
2020/10/29	2040	04/02/2021	11.74	Call	Bond Future	3,438.1300	3.4381	3,165.2400	3.1652	(7.937)	0	0	0
2020/10/29	2040	04/02/2021	11.74	Put	Bond Future	3,531.5100	3.5315	3,763.1600	3.7632	6.560	0	0	800
2020/10/29	2040	04/02/2021	10.41	Call	Bond Future	652.9800	0.6530	567.5200	0.5675	(13.088)	0	0	0
2020/10/29	2040	04/02/2021	10.41	Put	Bond Future	9,837.1600	9.8372	10,256.2400	10.2562	4.260	0	0	0
2020/10/29	2040	04/02/2021	9.49	Put	Bond Future	16,604.1700	16.6042	17,087.2900	17.0873	2.910	0	0	0
2020/10/29	2040	04/02/2021	9.57	Call	Bond Future	146.2200	0.1462	121.5200	0.1215	(16.892)	0	0	800
2020/10/29	2040	04/02/2021	10.42	Call	Bond Future	663.0500	0.6631	576.5400	0.5765	(13.047)	0	0	0
2020/10/29	2040	04/02/2021	10.24	Put	Bond Future	10,964.4300	10.9644	11,400.0300	11.4000	3.973	0	0	0
2020/10/29	2040	04/02/2021	10.24	Call	Bond Future	499.1300	0.4991	430.1900	0.4302	(13.812)	0	0	500
2020/10/29	2040	04/02/2021	11.57	Call	Bond Future	2,910.7400	2.9107	2,663.3500	2.6633	(8.499)	0	0	0
2020/10/29	2040	04/02/2021	11.57	Put	Bond Future	4,080.2300	4.0802	4,337.3800	4.3374	6.302	0	0	500
2020/10/29	2040	04/02/2021	10.40	Call	Bond Future	643.0300	0.6430	558.6000	0.5586	(13.130)	0	0	0
2020/10/29	2040	04/02/2021	10.40	Put	Bond Future	9,901.7700	9.9018	10,321.8800	10.3219	4.243	0	0	0
2020/10/29	2040	06/05/2021	12.44	Put	Bond Future	3,299.1100	3.2991	3,486.0400	3.4860	5.666	0	0	0
2020/10/29	2040	06/05/2021			Bond Future	11.9940	80.3102	12.0788	79.8000	0.707	0.0000	0.0000	0
2020/10/29	2040	06/05/2021	12.43	Call	Bond Future	5,888.2700	5.8883	5,565.9300	5.5659	(5.474)	0	0	0
2020/10/29	2040	06/05/2021	12.43	Put	Bond Future	3,321.6800	3.3217	3,509.6000	3.5096	5.657	0	0	0
2020/10/29	2040	06/05/2021	12.44	Call	Bond Future	5,922.9400	5.9229	5,599.6100	5.5996	(5.459)	0	0	0
2020/10/29	2040	06/05/2021	12.42	Call	Bond Future	5,853.4600	5.8535	5,532.1100	5.5321	(5.490)	0	0	0
2020/10/29	2040	06/05/2021	12.42	Put	Bond Future	3,344.1700	3.3442	3,533.0800	3.5331	5.649	0	0	0
2020/10/29	2040	05/08/2021	12.47	Call	Bond Future	5,014.9200	5.0149	4,715.7600	4.7158	(5.965)	0	0	0
2020/10/29	2040	05/08/2021	11.05	Put	Bond Future	9,119.6200	9.1196	9,498.3000	9.4983	4.152	0	0	0
2020/10/29	2040	05/08/2021			Bond Future	12.2516	76.6731	12.3404	76.1572	0.725	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
2020/10/29	2040	05/08/2021	14.80	Call	Bond Future	13,452.9200	13.4529	12,989.9100	12.9899	(3.442)	0	0	0
2020/10/29	2040	05/08/2021	14.80	Put	Bond Future	655.2400	0.6552	708.1400	0.7081	8.073	0	0	900
2020/10/29	2040	05/08/2021	12.47	Put	Bond Future	3,755.8800	3.7559	3,972.6300	3.9726	5.771	0	0	0
2020/10/29	2040	05/08/2021	11.55	Put	Bond Future	6,721.5200	6.7215	7,045.3400	7.0453	4.818	0	0	0
2020/10/29	2040	05/08/2021	11.55	Call	Bond Future	2,435.7000	2.4357	2,243.6100	2.2436	(7.886)	0	0	900
2020/10/29	2040	05/08/2021	11.05	Call	Bond Future	1,537.7800	1.5378	1,400.5500	1.4006	(8.924)	0	0	900
2020/10/29	2040	05/08/2021	12.48	Call	Bond Future	5,047.0100	5.0470	4,746.7800	4.7468	(5.949)	0	0	0
2020/10/29	2040	05/08/2021	12.49	Put	Bond Future	3,706.2900	3.7063	3,920.9100	3.9209	5.791	0	0	0
2020/10/29	2040	05/08/2021	12.48	Put	Bond Future	3,731.1400	3.7311	3,946.8200	3.9468	5.781	0	0	0
2020/10/29	2040	05/08/2021	12.49	Call	Bond Future	5,078.9200	5.0789	4,777.6300	4.7776	(5.932)	0	0	0
2020/10/29	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2040	04/11/2021	12.90	Call	Bond Future	2,138.5500	2.1385	1,617.5800	1.6176	(24.361)	0	0	0
2020/10/29	2040	04/11/2021			Bond Future	12.5124	77.4386	12.6051	76.9176	0.741	0.0000	0.0000	0
2020/10/29	2040	04/11/2021	12.91	Call	Bond Future	2,192.3900	2.1924	1,671.4200	1.6714	(23.763)	0	0	0
2020/10/29	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2040	04/11/2021	12.89	Call	Bond Future	2,084.6400	2.0846	1,563.6700	1.5637	(24.991)	0	0	0
2020/10/29	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2044	05/11/2020	10.36	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/29	2044	05/11/2020	11.06	Put	Bond Future	3,904.9100	3.9049	4,374.1300	4.3741	12.016	0	0	525
2020/10/29	2044	05/11/2020	11.43	Call	Bond Future	390.8000	0.3908	227.9200	0.2279	(41.679)	0	0	0
2020/10/29	2044	05/11/2020	9.72	Put	Bond Future	14,163.2100	14.1632	14,656.8900	14.6569	3.486	0	0	0
2020/10/29	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/29	2044	05/11/2020	9.29	Put	Bond Future	17,935.4100	17.9354	18,429.0900	18.4291	2.753	0	0	0
2020/10/29	2044	05/11/2020	9.96	Put	Bond Future	12,163.4300	12.1634	12,657.1100	12.6571	4.059	0	0	0
2020/10/29	2044	05/11/2020			Bond Future	11.6404	79.3582	11.7181	78.8645	0.668	0.0000	0.0000	36,233
2020/10/29	2044	05/11/2020	10.34	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/29	2044	05/11/2020	10.34	Put	Bond Future	9,142.1000	9.1421	9,635.7600	9.6358	5.400	0	0	0
2020/10/29	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/29	2044	05/11/2020	9.97	Put	Bond Future	12,081.6800	12.0817	12,575.3600	12.5754	4.086	0	0	0
2020/10/29	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2044	05/11/2020	11.38	Call	Bond Future	304.6800	0.3047	169.0300	0.1690	(44.522)	0	0	0
2020/10/29	2044	05/11/2020	11.38	Put	Bond Future	1,999.3700	1.9994	2,357.4000	2.3574	17.907	0	0	300
2020/10/29	2044	05/11/2020	10.36	Put	Bond Future	8,987.8200	8.9878	9,481.4800	9.4815	5.493	0	0	0
2020/10/29	2044	05/11/2020	11.06	Call	Bond Future	38.4700	0.0385	14.0100	0.0140	(63.582)	0	0	0
2020/10/29	2044	05/11/2020	10.04	Put	Bond Future	11,512.8800	11.5129	12,006.5600	12.0066	4.288	0	0	0
2020/10/29	2044	05/11/2020	11.17	Put	Bond Future	3,195.0800	3.1951	3,639.3800	3.6394	13.906	0	0	1,815
2020/10/29	2044	05/11/2020	11.43	Put	Bond Future	1,755.1500	1.7551	2,085.9500	2.0859	18.847	0	0	1,815
2020/10/29	2044	05/11/2020	8.87	Put	Bond Future	21,871.0300	21.8710	22,364.7100	22.3647	2.257	0	0	0
2020/10/29	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/29	2044	05/11/2020	10.35	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/29	2044	05/11/2020	10.35	Put	Bond Future	9,064.9000	9.0649	9,558.5600	9.5586	5.446	0	0	0
2020/10/29	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/29	2044	05/11/2020	9.34	Put	Bond Future	17,483.8100	17.4838	17,977.4900	17.9775	2.824	0	0	0
2020/10/29	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/29	2044	05/11/2020	11.17	Call	Bond Future	86.5900	0.0866	37.2100	0.0372	(57.027)	0	0	0
2020/10/29	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/29	2044	05/11/2020	10.02	Put	Bond Future	11,674.7800	11.6748	12,168.4600	12.1685	4.229	0	0	0

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2020/10/29	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/29	2044	04/02/2021	10.04	Put	Bond Future	13,249.7700	13.2498	13,705.0500	13.7051	3.436	0	0	0
2020/10/29	2044	04/02/2021	10.37	Call	Bond Future	508.3600	0.5084	438.8000	0.4388	(13.683)	0	0	0
2020/10/29	2044	04/02/2021	10.35	Put	Bond Future	11,012.5400	11.0125	11,443.5700	11.4436	3.914	0	0	0
2020/10/29	2044	04/02/2021			Bond Future	11.8750	75.7544	11.9563	75.2557	0.685	0.0000	0.0000	29,278
2020/10/29	2044	04/02/2021	10.37	Put	Bond Future	10,875.2000	10.8752	11,304.4200	11.3044	3.947	0	0	0
2020/10/29	2044	04/02/2021	10.35	Call	Bond Future	491.9900	0.4920	424.2400	0.4242	(13.771)	0	0	0
2020/10/29	2044	04/02/2021	10.04	Call	Bond Future	286.9900	0.2870	243.4900	0.2435	(15.157)	0	0	0
2020/10/29	2044	04/02/2021	10.84	Call	Bond Future	1,026.7700	1.0268	906.0400	0.9060	(11.758)	0	0	0
2020/10/29	2044	04/02/2021	10.36	Put	Bond Future	10,943.7600	10.9438	11,373.8900	11.3739	3.930	0	0	0
2020/10/29	2044	04/02/2021	10.84	Put	Bond Future	7,909.2900	7.9093	8,287.3400	8.2873	4.780	0	0	265
2020/10/29	2044	04/02/2021	10.29	Call	Bond Future	445.3200	0.4453	382.8300	0.3828	(14.033)	0	0	0
2020/10/29	2044	04/02/2021	10.29	Put	Bond Future	11,429.7700	11.4298	11,866.0600	11.8661	3.817	0	0	265
2020/10/29	2044	04/02/2021	9.66	Put	Bond Future	16,252.2800	16.2523	16,727.9700	16.7280	2.927	0	0	0
2020/10/29	2044	04/02/2021	9.66	Call	Bond Future	136.0100	0.1360	112.9200	0.1129	(16.977)	0	0	265
2020/10/29	2044	04/02/2021	10.36	Call	Bond Future	500.1200	0.5001	431.4700	0.4315	(13.727)	0	0	0
2020/10/29	2044	06/05/2021	12.50	Put	Bond Future	3,437.4900	3.4375	3,627.5200	3.6275	5.528	0	0	3,100
2020/10/29	2044	06/05/2021	12.43	Put	Bond Future	3,601.6900	3.6017	3,798.6300	3.7986	5.468	0	0	0
2020/10/29	2044	06/05/2021	12.44	Call	Bond Future	5,505.9500	5.5060	5,197.4200	5.1974	(5.604)	0	0	0
2020/10/29	2044	06/05/2021			Bond Future	12.1094	76.5611	12.1945	76.0566	0.702	0.0000	0.0000	0
2020/10/29	2044	06/05/2021	12.45	Call	Bond Future	5,539.2700	5.5393	5,229.7400	5.2297	(5.588)	0	0	0
2020/10/29	2044	06/05/2021	12.45	Put	Bond Future	3,554.0300	3.5540	3,748.9700	3.7490	5.485	0	0	0
2020/10/29	2044	06/05/2021	12.50	Call	Bond Future	5,706.4300	5.7064	5,391.9900	5.3920	(5.510)	0	0	0
2020/10/29	2044	06/05/2021	12.43	Call	Bond Future	5,472.9100	5.4729	5,165.3800	5.1654	(5.619)	0	0	0
2020/10/29	2044	06/05/2021	12.44	Put	Bond Future	3,577.6800	3.5777	3,773.6200	3.7736	5.477	0	0	0
2020/10/29	2044	06/05/2021	11.35	Put	Bond Future	7,171.7200	7.1717	7,490.4100	7.4904	4.444	0	0	0
2020/10/29	2044	06/05/2021	11.35	Call	Bond Future	2,388.8000	2.3888	2,203.0200	2.2030	(7.777)	0	0	3,100
2020/10/29	2044	06/05/2021	11.90	Call	Bond Future	3,829.2300	3.8292	3,578.5600	3.5786	(6.546)	0	0	0
2020/10/29	2044	06/05/2021	11.90	Put	Bond Future	5,097.6200	5.0976	5,351.4200	5.3514	4.979	0	0	3,100
2020/10/29	2044	05/08/2021	12.60	Put	Bond Future	3,712.4100	3.7124	3,924.1600	3.9242	5.704	0	0	0
2020/10/29	2044	05/08/2021	12.61	Put	Bond Future	3,688.1800	3.6882	3,898.9200	3.8989	5.714	0	0	0
2020/10/29	2044	05/08/2021			Bond Future	12.3620	73.0086	12.4511	72.4986	0.721	0.0000	0.0000	0
2020/10/29	2044	05/08/2021	12.60	Call	Bond Future	5,060.5400	5.0605	4,762.2700	4.7623	(5.894)	0	0	0
2020/10/29	2044	05/08/2021	12.61	Call	Bond Future	5,092.0000	5.0920	4,792.7200	4.7927	(5.877)	0	0	0
2020/10/29	2044	05/08/2021	12.59	Call	Bond Future	5,029.1300	5.0291	4,731.9000	4.7319	(5.910)	0	0	0
2020/10/29	2044	05/08/2021	12.59	Put	Bond Future	3,736.7700	3.7368	3,949.5600	3.9496	5.694	0	0	0
2020/10/29	2044	04/11/2021	12.91	Call	Bond Future	1,594.8000	1.5948	1,079.8000	1.0798	(32.292)	0	0	0
2020/10/29	2044	04/11/2021			Bond Future	12.6174	73.7373	12.7106	73.2223	0.739	0.0000	0.0000	0
2020/10/29	2044	04/11/2021	12.89	Call	Bond Future	1,487.7700	1.4878	972.7700	0.9728	(34.616)	0	0	0
2020/10/29	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2044	04/11/2021	12.90	Call	Bond Future	1,541.3200	1.5413	1,026.3200	1.0263	(33.413)	0	0	0
2020/10/29	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	2046	05/11/2020			Bond Future	92.8912	92.8912	92.9766	92.9766	0.092	0.0000	0.0000	4,012
2020/10/29	2046	04/02/2021			Bond Future	93.8220	93.8220	93.9079	93.9079	0.092	0.0000	0.0000	12,411
2020/10/29	2046	06/05/2021			Bond Future	93.0530	93.0530	93.1395	93.1395	0.093	0.0000	0.0000	0
2020/10/29	2046	05/08/2021			Bond Future	94.0816	94.0816	94.1690	94.1690	0.093	0.0000	0.0000	0

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2020/10/29	2046	04/11/2021			Bond Future	93.2387	93.2387	93.3268	93.3268	0.095	0.0000	0.0000	0
2020/10/29	2050	05/11/2020			Bond Future	94.9943	94.9943	94.4082	94.4082	(0.617)	0.0000	0.0000	5,045
2020/10/29	2050	04/02/2021			Bond Future	94.0574	94.0574	93.4649	93.4649	(0.630)	0.0000	0.0000	11,439
2020/10/29	2050	06/05/2021			Bond Future	95.0801	95.0801	94.4809	94.4809	(0.630)	0.0000	0.0000	0
2020/10/29	2050	05/08/2021			Bond Future	94.2044	94.2044	93.5984	93.5984	(0.643)	0.0000	0.0000	0
2020/10/29	2050	04/11/2021			Bond Future	95.1683	95.1683	94.5561	94.5561	(0.643)	0.0000	0.0000	0
2020/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	AL37	05/11/2020			Index Future	760.9680	760.9680	762.5690	762.5690	0.210	0.0000	0.0000	0
2020/10/29	AL37	04/02/2021			Index Future	768.4040	768.4040	770.0180	770.0180	0.210	0.0000	0.0000	0
2020/10/29	AL37	06/05/2021			Index Future	776.5690	776.5690	778.1960	778.1960	0.210	0.0000	0.0000	0
2020/10/29	AL37	05/08/2021			Index Future	784.8760	784.8760	786.5190	786.5190	0.209	0.0000	0.0000	0
2020/10/29	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/29	AL7T	05/11/2020			Index Future	822.7990	822.7990	822.1990	822.1990	(0.073)	0.0000	0.0000	0
2020/10/29	AL7T	04/02/2021			Index Future	830.8400	830.8400	830.2300	830.2300	(0.073)	0.0000	0.0000	0
2020/10/29	AL7T	06/05/2021			Index Future	839.6680	839.6680	839.0490	839.0490	(0.074)	0.0000	0.0000	0
2020/10/29	AL7T	05/08/2021			Index Future	848.6500	848.6500	848.0230	848.0230	(0.074)	0.0000	0.0000	0
2020/10/29	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/29	ALBI	05/11/2020			Index Future	720.1460	720.1460	718.3670	718.3670	(0.247)	0.0000	0.0000	68
2020/10/29	ALBI	04/02/2021			Index Future	727.1830	727.1830	725.3830	725.3830	(0.248)	0.0000	0.0000	176
2020/10/29	ALBI	06/05/2021			Index Future	734.9100	734.9100	733.0880	733.0880	(0.248)	0.0000	0.0000	0
2020/10/29	ALBI	05/08/2021			Index Future	742.7710	742.7710	740.9290	740.9290	(0.248)	0.0000	0.0000	0
2020/10/29	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	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
2020/10/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/29	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
2020/10/29	ES33	05/11/2020			Bond Future	11.8143	72.9787	11.8815	72.6332	0.569	0.0000	0.0000	0
2020/10/29	ES33	04/02/2021			Bond Future	12.0956	73.6919	12.1659	73.3427	0.581	0.0000	0.0000	350
2020/10/29	ES33	06/05/2021			Bond Future	12.3729	70.7009	12.4463	70.3477	0.593	0.0000	0.0000	0
2020/10/29	ES33	05/08/2021			Bond Future	12.6662	71.4657	12.7430	71.1087	0.606	0.0000	0.0000	0
2020/10/29	ES33	04/11/2021			Bond Future	12.9809	68.4067	13.0611	68.0461	0.618	0.0000	0.0000	0
2020/10/29	ES42	05/11/2020			Bond Future	12.4535	70.9939	12.5409	70.5117	0.702	0.0000	0.0000	0
2020/10/29	ES42	04/02/2021			Bond Future	12.7257	71.6877	12.8172	71.2004	0.720	0.0000	0.0000	4,789
2020/10/29	ES42	06/05/2021			Bond Future	13.0049	68.1918	13.1011	67.6990	0.740	0.0000	0.0000	0
2020/10/29	ES42	05/08/2021			Bond Future	13.2928	68.9298	13.3938	68.4317	0.760	0.0000	0.0000	0
2020/10/29	ES42	04/11/2021			Bond Future	13.6040	65.3614	13.7102	64.8584	0.781	0.0000	0.0000	0
2020/10/29	GOVI	05/11/2020	737.84	Put	GOVI	266,050.0000	26.6050	282,470.0000	28.2470	6.172	0	0	0
2020/10/29	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	05/11/2020			GOVI	711.2350	711.2350	709.5930	709.5930	(0.231)	0.0000	0.0000	254
2020/10/29	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	05/11/2020	737.83	Put	GOVI	265,950.0000	26.5950	282,370.0000	28.2370	6.174	0	0	0
2020/10/29	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	05/11/2020	737.85	Put	GOVI	266,150.0000	26.6150	282,570.0000	28.2570	6.169	0	0	0
2020/10/29	GOVI	04/02/2021	750.96	Put	GOVI	327,750.0000	32.7750	344,350.0000	34.4350	5.065	0	0	0
2020/10/29	GOVI	04/02/2021			GOVI	718.1850	718.1850	716.5250	716.5250	(0.231)	0.0000	0.0000	946
2020/10/29	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	04/02/2021	750.95	Put	GOVI	327,650.0000	32.7650	344,250.0000	34.4250	5.066	0	0	0
2020/10/29	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	04/02/2021	750.94	Put	GOVI	327,550.0000	32.7550	344,150.0000	34.4150	5.068	0	0	0
2020/10/29	GOVI	06/05/2021	678.67	Call	GOVI	471,460.0000	47.1460	454,650.0000	45.4650	(3.566)	0	0	0
2020/10/29	GOVI	06/05/2021			GOVI	725.8160	725.8160	724.1350	724.1350	(0.232)	0.0000	0.0000	0
2020/10/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	06/05/2021	678.68	Call	GOVI	471,360.0000	47.1360	454,550.0000	45.4550	(3.566)	0	0	0
2020/10/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	06/05/2021	678.69	Call	GOVI	471,260.0000	47.1260	454,450.0000	45.4450	(3.567)	0	0	0
2020/10/29	GOVI	05/08/2021	719.14	Call	GOVI	144,400.0000	14.4400	127,400.0000	12.7400	(11.773)	0	0	0
2020/10/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	05/08/2021			GOVI	733.5800	733.5800	731.8800	731.8800	(0.232)	0.0000	0.0000	0
2020/10/29	GOVI	05/08/2021	719.15	Call	GOVI	144,300.0000	14.4300	127,300.0000	12.7300	(11.781)	0	0	0
2020/10/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	05/08/2021	719.13	Call	GOVI	144,500.0000	14.4500	127,500.0000	12.7500	(11.765)	0	0	0
2020/10/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/29	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/29	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	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
2020/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/29	IGOV	05/11/2020			Index Future	257.3360	257.3360	257.2070	257.2070	(0.050)	0.0000	0.0000	213
2020/10/29	IGOV	04/02/2021			Index Future	259.9140	259.9140	259.7840	259.7840	(0.050)	0.0000	0.0000	887
2020/10/29	IGOV	06/05/2021			Index Future	262.7390	262.7390	262.6060	262.6060	(0.051)	0.0000	0.0000	0
2020/10/29	IGOV	05/08/2021			Index Future	265.6130	265.6130	265.4770	265.4770	(0.051)	0.0000	0.0000	0
2020/10/29	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/29	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/29	IS05	16/03/2021			Interest Rate Swap	92.1400	92.1400	92.1400	92.1400	0.000	0.0000	0.0000	0
2020/10/29	IS05	15/06/2021			Interest Rate Swap	90.2200	90.2200	90.2200	90.2200	0.000	0.0000	0.0000	0
2020/10/29	IS05	21/09/2021			Interest Rate Swap	89.0600	89.0600	89.0700	89.0700	0.011	0.0000	0.0000	0
2020/10/29	IS05	21/12/2021			Interest Rate Swap	90.2200	90.2200	90.2300	90.2300	0.011	0.0000	0.0000	51
2020/10/29	IS05	15/03/2022			Interest Rate Swap	89.5500	89.5500	89.5500	89.5500	0.000	0.0000	0.0000	0
2020/10/29	IS05	21/06/2022			Interest Rate Swap	89.5600	89.5600	89.5600	89.5600	0.000	0.0000	0.0000	0
2020/10/29	IS05	20/09/2022			Interest Rate Swap	92.6000	92.6000	92.5900	92.5900	(0.011)	0.0000	0.0000	0
2020/10/29	IS05	20/12/2022			Interest Rate Swap	93.0300	93.0300	93.0100	93.0100	(0.021)	0.0000	0.0000	0
2020/10/29	IS05	22/03/2023			Interest Rate Swap	85.3800	85.3800	85.3500	85.3500	(0.035)	0.0000	0.0000	0
2020/10/29	IS05	20/06/2023			Interest Rate Swap	90.9300	90.9300	90.8800	90.8800	(0.055)	0.0000	0.0000	0
2020/10/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/29	IS10	17/12/2025			Interest Rate Swap	79.0300	79.0300	78.8900	78.8900	(0.177)	0.0000	0.0000	0
2020/10/29	IS10	16/03/2026			Interest Rate Swap	75.6600	75.6600	75.5100	75.5100	(0.198)	0.0000	0.0000	0
2020/10/29	IS10	15/06/2026			Interest Rate Swap	74.1800	74.1800	74.0300	74.0300	(0.202)	0.0000	0.0000	0
2020/10/29	IS10	21/09/2026			Interest Rate Swap	76.3300	76.3300	76.1900	76.1900	(0.183)	0.0000	0.0000	0
2020/10/29	IS10	21/12/2026			Interest Rate Swap	80.4600	80.4600	80.3300	80.3300	(0.162)	0.0000	0.0000	0
2020/10/29	IS10	15/03/2027			Interest Rate Swap	79.0400	79.0400	78.9100	78.9100	(0.164)	0.0000	0.0000	0
2020/10/29	IS10	21/06/2027			Interest Rate Swap	81.2300	81.2300	81.1000	81.1000	(0.160)	0.0000	0.0000	0
2020/10/29	IS10	20/09/2027			Interest Rate Swap	87.1600	87.1600	87.0500	87.0500	(0.126)	0.0000	0.0000	0
2020/10/29	IS10	20/12/2027			Interest Rate Swap	87.7100	87.7100	87.6100	87.6100	(0.114)	0.0000	0.0000	0
2020/10/29	IS10	22/03/2028			Interest Rate Swap	80.8800	80.8800	80.7900	80.7900	(0.111)	0.0000	0.0000	0
2020/10/29	IS10	20/06/2028			Interest Rate Swap	88.9200	88.9200	88.8600	88.8600	(0.067)	0.0000	0.0000	0
2020/10/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/29	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/10/29	JBAF	15/12/2020			Jibar Tradeable Future	3.2350	96.7650	3.2450	96.7550	0.309	0.0000	0.0000	30,010
2020/10/29	JBAF	20/01/2021			Jibar Tradeable Future	3.2100	96.7900	3.2300	96.7700	0.623	0.0000	0.0000	0
2020/10/29	JBAF	17/02/2021			Jibar Tradeable Future	3.1600	96.8400	3.1800	96.8200	0.633	0.0000	0.0000	0
2020/10/29	JBAF	17/03/2021			Jibar Tradeable Future	3.1550	96.8450	3.1850	96.8150	0.951	0.0000	0.0000	0
2020/10/29	JBAF	21/04/2021			Jibar Tradeable Future	3.1500	96.8500	3.1700	96.8300	0.635	0.0000	0.0000	0
2020/10/29	JBAF	15/06/2021			Jibar Tradeable Future	3.2000	96.8000	3.2200	96.7800	0.625	0.0000	0.0000	0
2020/10/29	JBAF	15/09/2021			Jibar Tradeable Future	3.3050	96.6950	3.3150	96.6850	0.303	0.0000	0.0000	30,000
2020/10/29	JBAF	15/12/2021			Jibar Tradeable Future	3.5150	96.4850	3.5050	96.4950	(0.284)	0.0000	0.0000	0
2020/10/29	JBAF	16/03/2022			Jibar Tradeable Future	3.6000	96.4000	3.6000	96.4000	0.000	0.0000	0.0000	0

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2020/10/29	JBAF	15/06/2022			Jibar Tradeable Future	4.0250	95.9750	4.0100	95.9900	(0.373)	0.0000	0.0000	0
2020/10/29	JBAF	21/09/2022			Jibar Tradeable Future	4.3350	95.6650	4.3150	95.6850	(0.461)	0.0000	0.0000	0
2020/10/29	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R023	05/11/2020			Bond Future	4.2809	109.0448	4.2700	109.0694	(0.253)	0.0000	0.0000	23,030
2020/10/29	R023	05/11/2020	7.46	Call	Bond Future	6,938.0100	6.9380	6,962.6600	6.9627	0.355	0	0	0
2020/10/29	R023	05/11/2020	7.47	Call	Bond Future	6,958.9300	6.9589	6,983.5800	6.9836	0.354	0	0	0
2020/10/29	R023	05/11/2020	7.45	Call	Bond Future	6,917.1000	6.9171	6,941.7500	6.9417	0.356	0	0	0
2020/10/29	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R023	04/02/2021	6.34	Call	Bond Future	3,973.9800	3.9740	3,998.3500	3.9983	0.613	0	0	0
2020/10/29	R023	04/02/2021	6.32	Put	Bond Future	0.3100	0.0003	0.2700	0.0003	(12.903)	0	0	0
2020/10/29	R023	04/02/2021			Bond Future	4.3310	110.1104	4.3189	110.1348	(0.278)	0.0000	0.0000	13,804
2020/10/29	R023	04/02/2021	6.34	Put	Bond Future	0.2800	0.0003	0.2400	0.0002	(14.286)	0	0	0
2020/10/29	R023	04/02/2021	6.32	Call	Bond Future	3,935.4000	3.9354	3,959.7700	3.9598	0.619	0	0	0
2020/10/29	R023	04/02/2021	6.33	Put	Bond Future	0.3000	0.0003	0.2600	0.0003	(13.333)	0	0	0
2020/10/29	R023	04/02/2021	6.33	Call	Bond Future	3,954.7000	3.9547	3,979.0700	3.9791	0.616	0	0	0
2020/10/29	R023	06/05/2021	7.58	Call	Bond Future	5,593.2100	5.5932	5,617.4200	5.6174	0.433	0	0	0
2020/10/29	R023	06/05/2021			Bond Future	4.3342	107.3740	4.3206	107.3983	(0.313)	0.0000	0.0000	0
2020/10/29	R023	06/05/2021	7.56	Call	Bond Future	5,559.9500	5.5600	5,584.1600	5.5842	0.435	0	0	0
2020/10/29	R023	06/05/2021	7.56	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/10/29	R023	06/05/2021	7.58	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/10/29	R023	06/05/2021	7.57	Call	Bond Future	5,576.5800	5.5766	5,600.7900	5.6008	0.434	0	0	0
2020/10/29	R023	06/05/2021	7.57	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2020/10/29	R023	05/08/2021	5.30	Call	Bond Future	1,632.1700	1.6322	1,651.4900	1.6515	1.184	0	0	0
2020/10/29	R023	05/08/2021	5.29	Put	Bond Future	157.8900	0.1579	152.8400	0.1528	(3.198)	0	0	0
2020/10/29	R023	05/08/2021			Bond Future	4.3316	108.5352	4.3158	108.5595	(0.365)	0.0000	0.0000	0
2020/10/29	R023	05/08/2021	5.31	Call	Bond Future	1,645.0400	1.6450	1,664.4300	1.6644	1.179	0	0	0
2020/10/29	R023	05/08/2021	5.31	Put	Bond Future	153.4100	0.1534	148.4800	0.1485	(3.214)	0	0	0
2020/10/29	R023	05/08/2021	5.30	Put	Bond Future	155.6400	0.1556	150.6400	0.1506	(3.213)	0	0	0
2020/10/29	R023	05/08/2021	5.29	Call	Bond Future	1,619.3100	1.6193	1,638.5800	1.6386	1.190	0	0	0
2020/10/29	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R023	04/11/2021	4.90	Call	Bond Future	662.1300	0.6621	686.8200	0.6868	3.729	0	0	0
2020/10/29	R023	04/11/2021			Bond Future	4.3868	105.7147	4.3677	105.7394	(0.434)	0.0000	0.0000	0
2020/10/29	R023	04/11/2021	4.91	Call	Bond Future	674.9700	0.6750	699.6600	0.6997	3.658	0	0	0
2020/10/29	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R023	04/11/2021	4.92	Call	Bond Future	687.8100	0.6878	712.5000	0.7125	3.590	0	0	0
2020/10/29	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R035	05/11/2020	10.34	Put	Bond Future	4,814.8300	4.8148	5,323.8400	5.3238	10.572	0	0	0
2020/10/29	R035	05/11/2020			Bond Future	11.0765	86.0890	11.1591	85.5739	0.746	0.0000	0.0000	68,810
2020/10/29	R035	05/11/2020	10.33	Call	Bond Future	7.3600	0.0074	1.7900	0.0018	(75.679)	0	0	0
2020/10/29	R035	05/11/2020	10.33	Put	Bond Future	4,882.1100	4.8821	5,391.6300	5.3916	10.436	0	0	0
2020/10/29	R035	05/11/2020	10.34	Call	Bond Future	8.0800	0.0081	2.0000	0.0020	(75.248)	0	0	0
2020/10/29	R035	05/11/2020	10.32	Call	Bond Future	6.6900	0.0067	1.6000	0.0016	(76.084)	0	0	0
2020/10/29	R035	05/11/2020	10.32	Put	Bond Future	4,949.5200	4.9495	5,459.5200	5.4595	10.304	0	0	0
2020/10/29	R035	04/02/2021	10.14	Put	Bond Future	8,419.5700	8.4196	8,838.5100	8.8385	4.976	0	0	650
2020/10/29	R035	04/02/2021	11.14	Put	Bond Future	3,875.5800	3.8756	4,144.9300	4.1449	6.950	0	0	650

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2020/10/29	R035	04/02/2021	10.05	Call	Bond Future	660.9000	0.6609	569.5900	0.5696	(13.816)	0	0	0
2020/10/29	R035	04/02/2021	10.04	Put	Bond Future	9,007.6000	9.0076	9,437.8600	9.4379	4.777	0	0	0
2020/10/29	R035	04/02/2021			Bond Future	11.3245	86.9303	11.4108	86.4098	0.762	0.0000	0.0000	51,857
2020/10/29	R035	04/02/2021	10.14	Call	Bond Future	756.4900	0.7565	654.9500	0.6550	(13.423)	0	0	0
2020/10/29	R035	04/02/2021	10.06	Call	Bond Future	671.0300	0.6710	578.6200	0.5786	(13.771)	0	0	0
2020/10/29	R035	04/02/2021	10.06	Put	Bond Future	8,888.4100	8.8884	9,316.4800	9.3165	4.816	0	0	0
2020/10/29	R035	04/02/2021	11.14	Call	Bond Future	2,745.9000	2.7459	2,494.7700	2.4948	(9.146)	0	0	0
2020/10/29	R035	04/02/2021	10.05	Put	Bond Future	8,947.9100	8.9479	9,377.0800	9.3771	4.796	0	0	0
2020/10/29	R035	04/02/2021	10.04	Call	Bond Future	650.8800	0.6509	560.6600	0.5607	(13.861)	0	0	0
2020/10/29	R035	06/05/2021	11.55	Call	Bond Future	4,160.5300	4.1605	3,879.9800	3.8800	(6.743)	0	0	0
2020/10/29	R035	06/05/2021	12.77	Call	Bond Future	8,519.9500	8.5200	8,119.9400	8.1199	(4.695)	0	0	0
2020/10/29	R035	06/05/2021	10.24	Put	Bond Future	9,628.2800	9.6283	10,029.5500	10.0296	4.168	0	0	0
2020/10/29	R035	06/05/2021	12.37	Call	Bond Future	6,963.2300	6.9632	6,595.7900	6.5958	(5.277)	0	0	0
2020/10/29	R035	06/05/2021	12.35	Put	Bond Future	2,454.6400	2.4546	2,615.3200	2.6153	6.546	0	0	0
2020/10/29	R035	06/05/2021			Bond Future	11.5638	83.3806	11.6538	82.8542	0.778	0.0000	0.0000	0
2020/10/29	R035	06/05/2021	12.37	Put	Bond Future	2,422.5700	2.4226	2,581.4600	2.5815	6.559	0	0	0
2020/10/29	R035	06/05/2021	12.35	Call	Bond Future	6,887.2500	6.8873	6,521.6000	6.5216	(5.309)	0	0	0
2020/10/29	R035	06/05/2021	11.55	Put	Bond Future	4,241.9800	4.2420	4,487.7600	4.4878	5.794	0	0	1,650
2020/10/29	R035	06/05/2021	12.77	Put	Bond Future	1,865.0900	1.8651	1,991.4100	1.9914	6.773	0	0	1,650
2020/10/29	R035	06/05/2021	10.24	Call	Bond Future	1,270.4900	1.2705	1,145.4300	1.1454	(9.843)	0	0	793
2020/10/29	R035	06/05/2021	12.36	Put	Bond Future	2,438.5500	2.4385	2,598.3400	2.5983	6.553	0	0	0
2020/10/29	R035	06/05/2021	10.81	Put	Bond Future	6,828.0900	6.8281	7,165.9700	7.1660	4.948	0	0	0
2020/10/29	R035	06/05/2021	10.81	Call	Bond Future	2,215.1900	2.2152	2,026.7400	2.0267	(8.507)	0	0	1,650
2020/10/29	R035	06/05/2021	11.32	Call	Bond Future	3,492.9700	3.4930	3,240.3200	3.2403	(7.233)	0	0	0
2020/10/29	R035	06/05/2021	11.32	Put	Bond Future	4,944.6400	4.9446	5,218.3200	5.2183	5.535	0	0	793
2020/10/29	R035	06/05/2021	12.02	Call	Bond Future	5,679.6800	5.6797	5,346.3000	5.3463	(5.870)	0	0	0
2020/10/29	R035	06/05/2021	12.02	Put	Bond Future	3,063.0500	3.0631	3,256.0000	3.2560	6.299	0	0	793
2020/10/29	R035	06/05/2021	12.36	Call	Bond Future	6,925.2100	6.9252	6,558.6700	6.5587	(5.293)	0	0	0
2020/10/29	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/10/29	R035	05/08/2021			Bond Future	11.8197	84.2825	11.9138	83.7504	0.796	0.0000	0.0000	0
2020/10/29	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/10/29	R035	05/08/2021	5.29	Put	Bond Future	54,041.5100	54.0415	54,573.6400	54.5736	0.985	0	0	0
2020/10/29	R035	05/08/2021	5.31	Put	Bond Future	53,808.2200	53.8082	54,340.3500	54.3403	0.989	0	0	0
2020/10/29	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/10/29	R035	05/08/2021	5.30	Put	Bond Future	53,924.8000	53.9248	54,456.9300	54.4569	0.987	0	0	0
2020/10/29	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R035	04/11/2021			Bond Future	12.0932	80.6522	12.1914	80.1148	0.812	0.0000	0.0000	0
2020/10/29	R035	04/11/2021	12.52	Call	Bond Future	2,296.2600	2.2963	1,758.8800	1.7589	(23.402)	0	0	0
2020/10/29	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R035	04/11/2021	12.53	Call	Bond Future	2,348.8700	2.3489	1,811.4900	1.8115	(22.878)	0	0	0
2020/10/29	R035	04/11/2021	12.51	Call	Bond Future	2,243.5900	2.2436	1,706.2100	1.7062	(23.952)	0	0	0
2020/10/29	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	05/11/2020	8.65	Call	Bond Future	7,496.1200	7.4961	7,749.6000	7.7496	3.381	0	0	0
2020/10/29	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	05/11/2020	7.50	Call	Bond Future	1,702.3400	1.7023	1,923.5700	1.9236	12.996	0	0	80
2020/10/29	R186	05/11/2020	8.00	Put	Bond Future	0.3200	0.0003	0.0600	0.0001	(81.250)	0	0	0
2020/10/29	R186	05/11/2020			Bond Future	7.1913	120.1917	7.1441	120.4452	(0.657)	0.0000	0.0000	44,565

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2020/10/29	R186	05/11/2020	8.66	Call	Bond Future	7,545.3600	7.5454	7,798.8400	7.7988	3.359	0	0	0
2020/10/29	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	05/11/2020	7.00	Put	Bond Future	1,174.1800	1.1742	954.4500	0.9544	(18.713)	0	0	0
2020/10/29	R186	05/11/2020	7.00	Call	Bond Future	143.0100	0.1430	176.7600	0.1768	23.600	0	0	1,200
2020/10/29	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	05/11/2020	8.64	Call	Bond Future	7,446.8500	7.4468	7,700.3300	7.7003	3.404	0	0	0
2020/10/29	R186	05/11/2020	6.50	Put	Bond Future	3,781.1900	3.7812	3,527.7100	3.5277	(6.704)	0	0	0
2020/10/29	R186	05/11/2020	7.50	Put	Bond Future	62.7800	0.0628	30.5300	0.0305	(51.370)	0	0	0
2020/10/29	R186	05/11/2020	8.00	Call	Bond Future	4,234.1500	4.2342	4,487.3700	4.4874	5.980	0	0	1,200
2020/10/29	R186	05/11/2020	7.84	Put	Bond Future	2.2300	0.0022	0.6000	0.0006	(73.094)	0	0	0
2020/10/29	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	05/11/2020	6.50	Call	Bond Future	0.3100	0.0003	0.3100	0.0003	0.000	0	0	80
2020/10/29	R186	05/11/2020	7.84	Call	Bond Future	3,414.0600	3.4141	3,665.9100	3.6659	7.377	0	0	0
2020/10/29	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	05/11/2020	8.34	Call	Bond Future	5,955.5200	5.9555	6,209.0000	6.2090	4.256	0	0	0
2020/10/29	R186	05/11/2020	9.26	Call	Bond Future	10,448.5200	10.4485	10,702.0000	10.7020	2.426	0	0	0
2020/10/29	R186	04/02/2021	8.15	Call	Bond Future	4,497.4400	4.4974	4,693.9100	4.6939	4.368	0	0	0
2020/10/29	R186	04/02/2021			Bond Future	7.3739	116.0882	7.3241	116.3436	(0.676)	0.0000	0.0000	41,400
2020/10/29	R186	04/02/2021	8.15	Put	Bond Future	613.3400	0.6133	554.3900	0.5544	(9.611)	0	0	0
2020/10/29	R186	04/02/2021	8.00	Put	Bond Future	771.8600	0.7719	701.3800	0.7014	(9.131)	0	0	15,177
2020/10/29	R186	04/02/2021	8.16	Call	Bond Future	4,536.9300	4.5369	4,734.1100	4.7341	4.346	0	0	0
2020/10/29	R186	04/02/2021	8.17	Put	Bond Future	594.5400	0.5945	537.0200	0.5370	(9.675)	0	0	0
2020/10/29	R186	04/02/2021	8.00	Call	Bond Future	3,918.3200	3.9183	4,103.2600	4.1033	4.720	0	0	0
2020/10/29	R186	04/02/2021	8.16	Put	Bond Future	603.8800	0.6039	545.6400	0.5456	(9.644)	0	0	0
2020/10/29	R186	04/02/2021	8.17	Call	Bond Future	4,576.5200	4.5765	4,774.4200	4.7744	4.324	0	0	0
2020/10/29	R186	06/05/2021	10.77	Call	Bond Future	14,409.7400	14.4097	14,665.4700	14.6655	1.775	0	0	0
2020/10/29	R186	06/05/2021	10.76	Put	Bond Future	14.9300	0.0149	12.9000	0.0129	(13.597)	0	0	0
2020/10/29	R186	06/05/2021			Bond Future	7.5548	117.3227	7.5020	117.5805	(0.699)	0.0000	0.0000	0
2020/10/29	R186	06/05/2021	10.78	Call	Bond Future	14,450.4400	14.4504	14,706.2100	14.7062	1.770	0	0	0
2020/10/29	R186	06/05/2021	10.78	Put	Bond Future	14.2700	0.0143	12.3200	0.0123	(13.665)	0	0	0
2020/10/29	R186	06/05/2021	10.77	Put	Bond Future	14.6000	0.0146	12.6100	0.0126	(13.630)	0	0	0
2020/10/29	R186	06/05/2021	10.76	Call	Bond Future	14,369.0200	14.3690	14,624.7100	14.6247	1.779	0	0	0
2020/10/29	R186	05/08/2021	8.61	Call	Bond Future	4,918.8700	4.9189	5,109.8400	5.1098	3.882	0	0	0
2020/10/29	R186	05/08/2021	8.62	Put	Bond Future	1,018.0700	1.0181	949.3500	0.9494	(6.750)	0	0	0
2020/10/29	R186	05/08/2021			Bond Future	7.7524	113.3105	7.6963	113.5708	(0.723)	0.0000	0.0000	0
2020/10/29	R186	05/08/2021	8.61	Put	Bond Future	1,030.3300	1.0303	960.9900	0.9610	(6.730)	0	0	0
2020/10/29	R186	05/08/2021	8.62	Call	Bond Future	4,950.9500	4.9510	5,142.5400	5.1425	3.870	0	0	0
2020/10/29	R186	05/08/2021	8.63	Call	Bond Future	4,983.1100	4.9831	5,175.3000	5.1753	3.857	0	0	0
2020/10/29	R186	05/08/2021	8.63	Put	Bond Future	1,005.9300	1.0059	937.8100	0.9378	(6.772)	0	0	0
2020/10/29	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	04/11/2021	8.10	Call	Bond Future	526.5200	0.5265	789.5800	0.7896	49.962	0	0	0
2020/10/29	R186	04/11/2021			Bond Future	7.9800	114.4427	7.9203	114.7058	(0.748)	0.0000	0.0000	0
2020/10/29	R186	04/11/2021	8.11	Call	Bond Future	570.2500	0.5702	833.3100	0.8333	46.131	0	0	0
2020/10/29	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R186	04/11/2021	8.09	Call	Bond Future	482.7800	0.4828	745.8400	0.7458	54.489	0	0	0
2020/10/29	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R197	05/11/2020			Bond Future	317.2717	317.2717	316.8747	316.8747	(0.125)	0.0000	0.0000	1,942

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
2020/10/29	R197	04/02/2021			Bond Future	312.6045	312.6045	312.2021	312.2021	(0.129)	0.0000	0.0000	2,405
2020/10/29	R197	06/05/2021			Bond Future	316.0034	316.0034	315.5954	315.5954	(0.129)	0.0000	0.0000	0
2020/10/29	R197	05/08/2021			Bond Future	311.4969	311.4969	311.0840	311.0840	(0.133)	0.0000	0.0000	0
2020/10/29	R197	04/11/2021			Bond Future	314.6837	314.6837	314.2669	314.2669	(0.132)	0.0000	0.0000	0
2020/10/29	R202	05/11/2020			Bond Future	213.0385	213.0385	213.2695	213.2695	0.108	0.0000	0.0000	3,471
2020/10/29	R202	04/02/2021			Bond Future	211.0055	211.0055	211.2380	211.2380	0.110	0.0000	0.0000	7,827
2020/10/29	R202	06/05/2021			Bond Future	213.2996	213.2996	213.5339	213.5339	0.110	0.0000	0.0000	0
2020/10/29	R202	05/08/2021			Bond Future	211.4082	211.4082	211.6449	211.6449	0.112	0.0000	0.0000	0
2020/10/29	R202	04/11/2021			Bond Future	213.5713	213.5713	213.8107	213.8107	0.112	0.0000	0.0000	0
2020/10/29	R208	05/11/2020	4.78	Call	Bond Future	531.7000	0.5317	514.4600	0.5145	(3.242)	0	0	0
2020/10/29	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R208	05/11/2020			Bond Future	3.4061	102.0325	3.4505	102.0152	1.301	0.0000	0.0000	7,525
2020/10/29	R208	05/11/2020	4.79	Call	Bond Future	535.5500	0.5355	518.3100	0.5183	(3.219)	0	0	0
2020/10/29	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R208	05/11/2020	4.77	Call	Bond Future	527.8500	0.5278	510.6100	0.5106	(3.266)	0	0	0
2020/10/29	R209	05/11/2020	10.02	Call	Bond Future	5.7100	0.0057	1.6200	0.0016	(71.629)	0	0	0
2020/10/29	R209	05/11/2020			Bond Future	10.8082	66.8648	10.8761	66.4920	0.629	0.0000	0.0000	5,281
2020/10/29	R209	05/11/2020	10.00	Call	Bond Future	4.7500	0.0048	1.3000	0.0013	(72.632)	0	0	0
2020/10/29	R209	05/11/2020	10.00	Put	Bond Future	4,685.4400	4.6854	5,054.8300	5.0548	7.884	0	0	0
2020/10/29	R209	05/11/2020	10.02	Put	Bond Future	4,564.8900	4.5649	4,933.6400	4.9336	8.078	0	0	0
2020/10/29	R209	05/11/2020	10.01	Call	Bond Future	5.2100	0.0052	1.4500	0.0014	(72.169)	0	0	0
2020/10/29	R209	05/11/2020	10.01	Put	Bond Future	4,625.1100	4.6251	4,994.1900	4.9942	7.980	0	0	0
2020/10/29	R209	04/02/2021	10.12	Put	Bond Future	6,170.7400	6.1707	6,439.4000	6.4394	4.354	0	0	0
2020/10/29	R209	04/02/2021			Bond Future	11.0163	67.5183	11.0869	67.1415	0.641	0.0000	0.0000	23,039
2020/10/29	R209	04/02/2021	10.11	Call	Bond Future	1,084.7000	1.0847	977.5700	0.9776	(9.876)	0	0	0
2020/10/29	R209	04/02/2021	10.11	Put	Bond Future	6,216.7300	6.2167	6,486.3800	6.4864	4.337	0	0	0
2020/10/29	R209	04/02/2021	10.12	Call	Bond Future	1,098.4600	1.0985	990.3400	0.9903	(9.843)	0	0	0
2020/10/29	R209	04/02/2021	10.10	Call	Bond Future	1,071.0600	1.0711	964.9300	0.9649	(9.909)	0	0	0
2020/10/29	R209	04/02/2021	10.10	Put	Bond Future	6,262.9100	6.2629	6,533.5600	6.5336	4.321	0	0	0
2020/10/29	R209	06/05/2021	12.25	Put	Bond Future	1,887.5400	1.8875	1,986.0900	1.9861	5.221	0	0	8,150
2020/10/29	R209	06/05/2021	12.23	Put	Bond Future	1,911.7300	1.9117	2,011.4300	2.0114	5.215	0	0	0
2020/10/29	R209	06/05/2021	12.22	Call	Bond Future	6,834.7600	6.8348	6,554.0200	6.5540	(4.108)	0	0	0
2020/10/29	R209	06/05/2021			Bond Future	11.2226	65.0963	11.2959	64.7153	0.654	0.0000	0.0000	2,975
2020/10/29	R209	06/05/2021	10.25	Put	Bond Future	7,021.5300	7.0215	7,280.3800	7.2804	3.687	0	0	0
2020/10/29	R209	06/05/2021	10.25	Call	Bond Future	1,644.7400	1.6447	1,522.5700	1.5226	(7.428)	0	0	5,825
2020/10/29	R209	06/05/2021	11.25	Call	Bond Future	3,823.1300	3.8231	3,612.5700	3.6126	(5.508)	0	0	0
2020/10/29	R209	06/05/2021	11.25	Put	Bond Future	3,680.1700	3.6802	3,850.6300	3.8506	4.632	0	0	8,150
2020/10/29	R209	06/05/2021	12.25	Call	Bond Future	6,937.4000	6.9374	6,654.9300	6.6549	(4.072)	0	0	0
2020/10/29	R209	06/05/2021	12.23	Call	Bond Future	6,868.9400	6.8689	6,587.6200	6.5876	(4.096)	0	0	0
2020/10/29	R209	06/05/2021	12.22	Put	Bond Future	1,923.9500	1.9240	2,024.2300	2.0242	5.212	0	0	0
2020/10/29	R209	06/05/2021	12.24	Call	Bond Future	6,903.1600	6.9032	6,621.2700	6.6213	(4.083)	0	0	0
2020/10/29	R209	06/05/2021	12.24	Put	Bond Future	1,899.5900	1.8996	1,998.7200	1.9987	5.218	0	0	0
2020/10/29	R209	05/08/2021	11.81	Put	Bond Future	2,950.4800	2.9505	3,098.8400	3.0988	5.028	0	0	0
2020/10/29	R209	05/08/2021			Bond Future	11.4381	65.8006	11.5143	65.4153	0.667	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
2020/10/29	R209	05/08/2021	11.80	Call	Bond Future	4,767.9100	4.7679	4,531.7700	4.5318	(4.953)	0	0	0
2020/10/29	R209	05/08/2021	11.80	Put	Bond Future	2,969.4100	2.9694	3,118.5300	3.1185	5.022	0	0	0
2020/10/29	R209	05/08/2021	11.81	Call	Bond Future	4,797.6100	4.7976	4,560.7100	4.5607	(4.938)	0	0	0
2020/10/29	R209	05/08/2021	11.79	Call	Bond Future	4,738.4900	4.7385	4,503.1000	4.5031	(4.968)	0	0	0
2020/10/29	R209	05/08/2021	11.79	Put	Bond Future	2,988.6800	2.9887	3,138.5500	3.1386	5.015	0	0	0
2020/10/29	R209	04/11/2021	12.19	Call	Bond Future	2,499.3200	2.4993	2,110.3000	2.1103	(15.565)	0	0	0
2020/10/29	R209	04/11/2021	12.17	Call	Bond Future	2,406.3100	2.4063	2,017.2900	2.0173	(16.167)	0	0	0
2020/10/29	R209	04/11/2021			Bond Future	11.6677	63.3191	11.7470	62.9301	0.679	0.0000	0.0000	0
2020/10/29	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R209	04/11/2021	12.18	Call	Bond Future	2,452.8400	2.4528	2,063.8200	2.0638	(15.860)	0	0	0
2020/10/29	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R210	05/11/2020			Bond Future	188.1889	188.1889	188.2005	188.2005	0.006	0.0000	0.0000	1,087
2020/10/29	R210	04/02/2021			Bond Future	190.0747	190.0747	190.0857	190.0857	0.006	0.0000	0.0000	1,245
2020/10/29	R210	06/05/2021			Bond Future	189.4290	189.4290	189.4394	189.4394	0.005	0.0000	0.0000	0
2020/10/29	R210	05/08/2021			Bond Future	191.5227	191.5227	191.5329	191.5329	0.005	0.0000	0.0000	0
2020/10/29	R210	04/11/2021			Bond Future	190.7455	190.7455	190.7560	190.7560	0.006	0.0000	0.0000	0
2020/10/29	R212	05/11/2020			Bond Future	171.1912	171.1912	170.8963	170.8963	(0.172)	0.0000	0.0000	2,551
2020/10/29	R212	04/02/2021			Bond Future	170.6097	170.6097	170.3112	170.3112	(0.175)	0.0000	0.0000	6,750
2020/10/29	R212	06/05/2021			Bond Future	172.4650	172.4650	172.1625	172.1625	(0.175)	0.0000	0.0000	0
2020/10/29	R212	05/08/2021			Bond Future	172.0405	172.0405	171.7345	171.7345	(0.178)	0.0000	0.0000	0
2020/10/29	R212	04/11/2021			Bond Future	173.8009	173.8009	173.4920	173.4920	(0.178)	0.0000	0.0000	0
2020/10/29	R213	05/11/2020	9.60	Put	Bond Future	1,415.5800	1.4156	1,410.5600	1.4106	(0.355)	0	0	0
2020/10/29	R213	05/11/2020	9.59	Call	Bond Future	270.8700	0.2709	224.3500	0.2243	(17.174)	0	0	0
2020/10/29	R213	05/11/2020			Bond Future	9.7993	83.4466	9.8069	83.4038	0.078	0.0000	0.0000	8,226
2020/10/29	R213	05/11/2020	9.60	Call	Bond Future	285.8600	0.2859	238.0400	0.2380	(16.728)	0	0	0
2020/10/29	R213	05/11/2020	9.59	Put	Bond Future	1,457.8200	1.4578	1,454.1000	1.4541	(0.255)	0	0	0
2020/10/29	R213	05/11/2020	9.61	Call	Bond Future	301.4100	0.3014	252.3100	0.2523	(16.290)	0	0	0
2020/10/29	R213	05/11/2020	9.61	Put	Bond Future	1,373.9500	1.3740	1,367.6500	1.3676	(0.459)	0	0	0
2020/10/29	R213	04/02/2021	9.40	Call	Bond Future	1,310.7800	1.3108	1,285.0600	1.2851	(1.962)	0	0	0
2020/10/29	R213	04/02/2021	9.39	Put	Bond Future	4,821.8600	4.8219	4,839.9100	4.8399	0.374	0	0	0
2020/10/29	R213	04/02/2021			Bond Future	10.0204	84.2621	10.0285	84.2185	0.080	0.0000	0.0000	6,844
2020/10/29	R213	04/02/2021	9.41	Call	Bond Future	1,328.8100	1.3288	1,302.8900	1.3029	(1.951)	0	0	0
2020/10/29	R213	04/02/2021	9.41	Put	Bond Future	4,742.7500	4.7427	4,760.4200	4.7604	0.373	0	0	0
2020/10/29	R213	04/02/2021	9.40	Put	Bond Future	4,782.1900	4.7822	4,800.0600	4.8001	0.374	0	0	0
2020/10/29	R213	04/02/2021	9.39	Call	Bond Future	1,292.9200	1.2929	1,267.3800	1.2674	(1.975)	0	0	0
2020/10/29	R213	06/05/2021	11.91	Put	Bond Future	836.3500	0.8364	837.5000	0.8375	0.138	0	0	0
2020/10/29	R213	06/05/2021			Bond Future	10.2333	81.6292	10.2417	81.5848	0.082	0.0000	0.0000	0
2020/10/29	R213	06/05/2021	11.90	Call	Bond Future	9,048.0100	9.0480	9,004.7900	9.0048	(0.478)	0	0	0
2020/10/29	R213	06/05/2021	11.90	Put	Bond Future	845.1100	0.8451	846.3000	0.8463	0.141	0	0	0
2020/10/29	R213	06/05/2021	11.91	Call	Bond Future	9,085.0300	9.0850	9,041.7700	9.0418	(0.476)	0	0	0
2020/10/29	R213	06/05/2021	11.89	Call	Bond Future	9,011.0400	9.0110	8,967.8400	8.9678	(0.479)	0	0	0
2020/10/29	R213	06/05/2021	11.89	Put	Bond Future	853.9600	0.8540	855.1700	0.8552	0.142	0	0	0
2020/10/29	R213	05/08/2021	10.14	Put	Bond Future	4,296.7800	4.2968	4,315.9900	4.3160	0.447	0	0	200
2020/10/29	R213	05/08/2021	9.34	Call	Bond Future	1,145.2000	1.1452	1,129.4400	1.1294	(1.376)	0	0	200

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
2020/10/29	R213	05/08/2021	10.85	Call	Bond Future	4,546.3200	4.5463	4,512.8900	4.5129	(0.735)	0	0	0
2020/10/29	R213	05/08/2021	10.84	Put	Bond Future	2,610.2300	2.6102	2,621.9000	2.6219	0.447	0	0	0
2020/10/29	R213	05/08/2021			Bond Future	10.4616	82.5120	10.4704	82.4670	0.084	0.0000	0.0000	0
2020/10/29	R213	05/08/2021	10.78	Call	Bond Future	4,332.9100	4.3329	4,300.1500	4.3001	(0.756)	0	0	0
2020/10/29	R213	05/08/2021	10.78	Put	Bond Future	2,725.5100	2.7255	2,737.7600	2.7378	0.449	0	0	200
2020/10/29	R213	05/08/2021	10.14	Call	Bond Future	2,628.7400	2.6287	2,602.9400	2.6029	(0.981)	0	0	0
2020/10/29	R213	05/08/2021	10.86	Call	Bond Future	4,577.2400	4.5772	4,543.7300	4.5437	(0.732)	0	0	0
2020/10/29	R213	05/08/2021	10.86	Put	Bond Future	2,572.6800	2.5727	2,584.1800	2.5842	0.447	0	0	0
2020/10/29	R213	05/08/2021	9.34	Put	Bond Future	7,164.9200	7.1649	7,194.1700	7.1942	0.408	0	0	0
2020/10/29	R213	05/08/2021	10.85	Put	Bond Future	2,591.2600	2.5913	2,602.8400	2.6028	0.447	0	0	0
2020/10/29	R213	05/08/2021	10.84	Call	Bond Future	4,515.7500	4.5157	4,482.4100	4.4824	(0.738)	0	0	0
2020/10/29	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R213	04/11/2021			Bond Future	10.7103	79.8091	10.7194	79.7638	0.086	0.0000	0.0000	0
2020/10/29	R213	04/11/2021	11.10	Call	Bond Future	1,899.5300	1.8995	1,854.1900	1.8542	(2.387)	0	0	0
2020/10/29	R213	04/11/2021	11.11	Call	Bond Future	1,947.4800	1.9475	1,902.1400	1.9021	(2.328)	0	0	0
2020/10/29	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R213	04/11/2021	11.09	Call	Bond Future	1,851.5500	1.8516	1,806.2100	1.8062	(2.449)	0	0	0
2020/10/29	R214	05/11/2020	10.26	Put	Bond Future	6,182.2200	6.1822	6,654.2500	6.6542	7.635	0	0	0
2020/10/29	R214	05/11/2020			Bond Future	11.3189	63.2325	11.4068	62.7600	0.777	0.0000	0.0000	10,002
2020/10/29	R214	05/11/2020	10.25	Call	Bond Future	0.4900	0.0005	0.0700	0.0001	(85.714)	0	0	0
2020/10/29	R214	05/11/2020	10.25	Put	Bond Future	6,245.1500	6.2451	6,717.2300	6.7172	7.559	0	0	0
2020/10/29	R214	05/11/2020	10.26	Call	Bond Future	0.5500	0.0006	0.0800	0.0001	(85.455)	0	0	0
2020/10/29	R214	05/11/2020	10.24	Call	Bond Future	0.4400	0.0004	0.0600	0.0001	(86.364)	0	0	0
2020/10/29	R214	05/11/2020	10.24	Put	Bond Future	6,308.1900	6.3082	6,780.3100	6.7803	7.484	0	0	0
2020/10/29	R214	04/02/2021	10.33	Call	Bond Future	792.0400	0.7920	689.7400	0.6897	(12.916)	0	0	0
2020/10/29	R214	04/02/2021			Bond Future	11.5362	63.8504	11.6278	63.3731	0.794	0.0000	0.0000	11,814
2020/10/29	R214	04/02/2021	10.31	Call	Bond Future	770.8800	0.7709	670.7000	0.6707	(12.996)	0	0	0
2020/10/29	R214	04/02/2021	10.31	Put	Bond Future	7,789.6000	7.7896	8,166.7600	8.1668	4.842	0	0	0
2020/10/29	R214	04/02/2021	10.33	Put	Bond Future	7,686.1400	7.6861	8,061.1800	8.0612	4.879	0	0	0
2020/10/29	R214	04/02/2021	10.32	Call	Bond Future	781.4100	0.7814	680.1700	0.6802	(12.956)	0	0	0
2020/10/29	R214	04/02/2021	10.32	Put	Bond Future	7,737.7800	7.7378	8,113.8800	8.1139	4.861	0	0	0
2020/10/29	R214	06/05/2021	12.26	Call	Bond Future	5,269.6200	5.2696	4,958.2500	4.9582	(5.909)	0	0	0
2020/10/29	R214	06/05/2021	12.25	Put	Bond Future	2,752.3900	2.7524	2,924.5800	2.9246	6.256	0	0	0
2020/10/29	R214	06/05/2021			Bond Future	11.7447	61.2526	11.8401	60.7699	0.812	0.0000	0.0000	0
2020/10/29	R214	06/05/2021	12.27	Call	Bond Future	5,300.2600	5.3003	4,988.0100	4.9880	(5.891)	0	0	0
2020/10/29	R214	06/05/2021	12.27	Put	Bond Future	2,718.5100	2.7185	2,888.9400	2.8889	6.269	0	0	0
2020/10/29	R214	06/05/2021	12.26	Put	Bond Future	2,735.3100	2.7353	2,906.6200	2.9066	6.263	0	0	0
2020/10/29	R214	06/05/2021	12.25	Call	Bond Future	5,239.1900	5.2392	4,928.7000	4.9287	(5.926)	0	0	0
2020/10/29	R214	05/08/2021	12.01	Call	Bond Future	3,960.9000	3.9609	3,695.4400	3.6954	(6.702)	0	0	0
2020/10/29	R214	05/08/2021			Bond Future	11.9660	61.9152	12.0655	61.4272	0.831	0.0000	0.0000	0
2020/10/29	R214	05/08/2021	12.01	Put	Bond Future	3,744.2900	3.7443	3,966.8100	3.9668	5.943	0	0	0
2020/10/29	R214	05/08/2021	12.03	Put	Bond Future	3,697.7800	3.6978	3,918.3100	3.9183	5.964	0	0	0
2020/10/29	R214	05/08/2021	12.02	Call	Bond Future	3,986.7700	3.9868	3,720.3100	3.7203	(6.684)	0	0	0
2020/10/29	R214	05/08/2021	12.02	Put	Bond Future	3,721.0800	3.7211	3,942.6000	3.9426	5.953	0	0	0
2020/10/29	R214	05/08/2021	12.03	Call	Bond Future	4,012.4900	4.0125	3,745.0400	3.7450	(6.665)	0	0	0
2020/10/29	R214	04/11/2021	12.47	Call	Bond Future	1,266.8100	1.2668	774.0400	0.7740	(38.898)	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
2020/10/29	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R214	04/11/2021			Bond Future	12.2007	59.2582	12.3043	58.7654	0.849	0.0000	0.0000	0
2020/10/29	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R214	04/11/2021	12.48	Call	Bond Future	1,312.9700	1.3130	820.2000	0.8202	(37.531)	0	0	0
2020/10/29	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R214	04/11/2021	12.46	Call	Bond Future	1,220.5800	1.2206	727.8100	0.7278	(40.372)	0	0	0
2020/10/29	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R248	05/11/2020	10.02	Put	Bond Future	11,646.9000	11.6469	12,149.0900	12.1491	4.312	0	0	0
2020/10/29	R248	05/11/2020			Bond Future	11.6002	78.2473	11.6779	77.7451	0.670	0.0000	0.0000	92,086
2020/10/29	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R248	05/11/2020	10.04	Put	Bond Future	11,480.3300	11.4803	11,982.5200	11.9825	4.374	0	0	0
2020/10/29	R248	05/11/2020	11.00	Put	Bond Future	4,115.7800	4.1158	4,598.0700	4.5981	11.718	0	0	0
2020/10/29	R248	05/11/2020	11.00	Call	Bond Future	30.2900	0.0303	10.3900	0.0104	(65.698)	0	0	950
2020/10/29	R248	05/11/2020	10.00	Put	Bond Future	11,814.0100	11.8140	12,316.2000	12.3162	4.251	0	0	0
2020/10/29	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/10/29	R248	05/11/2020	10.03	Put	Bond Future	11,563.5400	11.5635	12,065.7300	12.0657	4.343	0	0	0
2020/10/29	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R248	04/02/2021	10.75	Call	Bond Future	932.6900	0.9327	819.1200	0.8191	(12.177)	0	0	2,590
2020/10/29	R248	04/02/2021	10.47	Put	Bond Future	10,112.7600	10.1128	10,538.9600	10.5390	4.214	0	0	0
2020/10/29	R248	04/02/2021	10.46	Call	Bond Future	598.7600	0.5988	518.4900	0.5185	(13.406)	0	0	0
2020/10/29	R248	04/02/2021			Bond Future	11.8329	79.0120	11.9144	78.5045	0.688	0.0000	0.0000	19,206
2020/10/29	R248	04/02/2021	10.75	Put	Bond Future	8,315.9200	8.3159	8,709.8500	8.7099	4.737	0	0	0
2020/10/29	R248	04/02/2021	11.50	Put	Bond Future	4,645.4500	4.6455	4,926.9200	4.9269	6.059	0	0	0
2020/10/29	R248	04/02/2021	11.50	Call	Bond Future	2,505.0300	2.5050	2,279.0000	2.2790	(9.023)	0	0	2,590
2020/10/29	R248	04/02/2021	10.47	Call	Bond Future	608.5000	0.6085	527.2000	0.5272	(13.361)	0	0	0
2020/10/29	R248	04/02/2021	10.46	Put	Bond Future	10,180.5400	10.1805	10,607.7700	10.6078	4.197	0	0	0
2020/10/29	R248	04/02/2021	10.48	Call	Bond Future	618.3700	0.6184	536.0200	0.5360	(13.317)	0	0	0
2020/10/29	R248	04/02/2021	10.48	Put	Bond Future	10,045.2400	10.0452	10,470.3900	10.4704	4.232	0	0	0
2020/10/29	R248	06/05/2021	12.36	Call	Bond Future	5,524.7300	5.5247	5,213.3400	5.2133	(5.636)	0	0	0
2020/10/29	R248	06/05/2021			Bond Future	12.0573	75.4412	12.1425	74.9280	0.707	0.0000	0.0000	0
2020/10/29	R248	06/05/2021	12.34	Call	Bond Future	5,456.0400	5.4560	5,146.6900	5.1467	(5.670)	0	0	0
2020/10/29	R248	06/05/2021	12.34	Put	Bond Future	3,777.8400	3.7778	3,981.6300	3.9816	5.394	0	0	0
2020/10/29	R248	06/05/2021	12.36	Put	Bond Future	3,730.4400	3.7304	3,932.1900	3.9322	5.408	0	0	0
2020/10/29	R248	06/05/2021	12.35	Call	Bond Future	5,490.3500	5.4903	5,179.9800	5.1800	(5.653)	0	0	0
2020/10/29	R248	06/05/2021	12.35	Put	Bond Future	3,754.0600	3.7541	3,956.8300	3.9568	5.401	0	0	0
2020/10/29	R248	05/08/2021	12.51	Put	Bond Future	3,831.7300	3.8317	4,050.1900	4.0502	5.701	0	0	0
2020/10/29	R248	05/08/2021			Bond Future	12.2966	76.2573	12.3859	75.7385	0.726	0.0000	0.0000	0
2020/10/29	R248	05/08/2021	12.51	Call	Bond Future	5,060.2400	5.0602	4,759.8800	4.7599	(5.936)	0	0	0
2020/10/29	R248	05/08/2021	12.52	Call	Bond Future	5,092.8700	5.0929	4,791.4700	4.7915	(5.918)	0	0	0
2020/10/29	R248	05/08/2021	12.50	Put	Bond Future	3,855.6300	3.8556	4,075.1500	4.0751	5.693	0	0	0
2020/10/29	R248	05/08/2021	12.52	Put	Bond Future	3,807.7200	3.8077	4,025.1400	4.0251	5.710	0	0	0
2020/10/29	R248	05/08/2021	12.50	Call	Bond Future	5,027.4100	5.0274	4,728.1100	4.7281	(5.953)	0	0	0
2020/10/29	R248	04/11/2021	12.85	Call	Bond Future	1,651.4100	1.6514	1,127.4600	1.1275	(31.727)	0	0	0
2020/10/29	R248	04/11/2021			Bond Future	12.5507	72.6097	12.6442	72.0857	0.746	0.0000	0.0000	0
2020/10/29	R248	04/11/2021	12.83	Call	Bond Future	1,543.2700	1.5433	1,019.3200	1.0193	(33.951)	0	0	0
2020/10/29	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/29	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/10/29	R248	04/11/2021	12.84	Call	Bond Future	1,597.3800	1.5974	1,073.4300	1.0734	(32.801)	0	0	0
2020/10/29	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1556955**