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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2020 TO 05/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	2025	05/11/2020		Bond Future	144.7072	144.7072	144.8276	144.8276	0.083	0.0000	0.0000	0
2020/11/05	2025	04/02/2021		Bond Future	144.6427	144.6427	144.8803	144.8803	0.164	0.0000	0.0000	3,379

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	2025	06/05/2021			Bond Future	146.2095		146.2095	146.4491	146.4491	0.164	0.0000	0.0000	0
2020/11/05	2025	05/08/2021			Bond Future	146.2951		146.2951	146.5372	146.5372	0.165	0.0000	0.0000	0
2020/11/05	2025	04/11/2021			Bond Future	147.7914		147.7914	148.0360	148.0360	0.166	0.0000	0.0000	0
2020/11/05	2029	05/11/2020			Bond Future	100.0334		100.0334	100.0403	100.0403	0.007	0.0000	0.0000	0
2020/11/05	2029	04/02/2021			Bond Future	101.0299		101.0299	101.0746	101.0746	0.044	0.0000	0.0000	4,910
2020/11/05	2029	06/05/2021			Bond Future	100.9866		100.9866	101.0314	101.0314	0.044	0.0000	0.0000	0
2020/11/05	2029	05/08/2021			Bond Future	102.1012		102.1012	102.1464	102.1464	0.044	0.0000	0.0000	0
2020/11/05	2029	04/11/2021			Bond Future	101.9975		101.9975	102.0433	102.0433	0.045	0.0000	0.0000	0
2020/11/05	2030	05/11/2020	9.39	Put	Bond Future	20.0400		0.0200	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	9.38	Call	Bond Future	791.3700		0.7914	1,863.4400	1.8634	135.470	0	0	0
2020/11/05	2030	05/11/2020	9.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	9.60	Put	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	8.10	Put	Bond Future	6,990.6500		6.9907	5,893.7400	5.8937	(15.691)	0	0	0
2020/11/05	2030	05/11/2020	8.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	10.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020			Bond Future	9.2474		94.5661	9.0600	95.6630	(2.026)	0.0000	0.0000	0
2020/11/05	2030	05/11/2020	9.99	Call	Bond Future	4,186.5200		4.1865	5,283.4300	5.2834	26.201	0	0	0
2020/11/05	2030	05/11/2020	8.85	Put	Bond Future	2,346.6500		2.3466	1,249.7400	1.2497	(46.744)	0	0	0
2020/11/05	2030	05/11/2020	8.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	9.61	Call	Bond Future	2,076.0900		2.0761	3,172.9700	3.1730	52.834	0	0	0
2020/11/05	2030	05/11/2020	9.61	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	8.34	Put	Bond Future	5,473.1700		5.4732	4,376.2600	4.3763	(20.042)	0	0	0
2020/11/05	2030	05/11/2020	8.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	9.04	Put	Bond Future	1,218.3100		1.2183	118.1000	0.1181	(90.306)	0	0	0
2020/11/05	2030	05/11/2020	9.04	Call	Bond Future	3.3000		0.0033	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	9.39	Call	Bond Future	844.0200		0.8440	1,920.8900	1.9209	127.588	0	0	0
2020/11/05	2030	05/11/2020	9.38	Put	Bond Future	24.8400		0.0248	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	9.66	Call	Bond Future	2,357.5000		2.3575	3,454.4100	3.4544	46.529	0	0	0
2020/11/05	2030	05/11/2020	9.60	Call	Bond Future	2,019.6700		2.0197	3,116.5400	3.1165	54.309	0	0	0
2020/11/05	2030	05/11/2020	9.49	Call	Bond Future	1,397.4700		1.3975	2,492.8100	2.4928	78.380	0	0	0
2020/11/05	2030	05/11/2020	8.36	Put	Bond Future	5,348.0700		5.3481	4,251.1600	4.2512	(20.510)	0	0	0
2020/11/05	2030	05/11/2020	9.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	8.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	8.73	Put	Bond Future	3,070.5300		3.0705	1,973.6200	1.9736	(35.724)	0	0	0
2020/11/05	2030	05/11/2020	9.23	Put	Bond Future	282.6100		0.2826	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	10.06	Call	Bond Future	4,568.2200		4.5682	5,665.1300	5.6651	24.012	0	0	0
2020/11/05	2030	05/11/2020	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	9.40	Call	Bond Future	897.4300		0.8974	1,978.2900	1.9783	120.439	0	0	0
2020/11/05	2030	05/11/2020	9.40	Put	Bond Future	16.0500		0.0161	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	9.49	Put	Bond Future	1.5700		0.0016	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	9.65	Call	Bond Future	2,301.3100		2.3013	3,398.2100	3.3982	47.664	0	0	0
2020/11/05	2030	05/11/2020	9.65	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	8.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	8.86	Put	Bond Future	2,286.6500		2.2866	1,189.7400	1.1897	(47.970)	0	0	0
2020/11/05	2030	05/11/2020	8.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2020/11/05	2030	05/11/2020	9.86	Call	Bond Future	3,471.8600	3.4719	4,568.7700	4.5688	31.594	0	0	0
2020/11/05	2030	05/11/2020	9.23	Call	Bond Future	181.7300	0.1817	996.0300	0.9960	448.082	0	0	0
2020/11/05	2030	05/11/2020	10.47	Call	Bond Future	6,760.8700	6.7609	7,857.7800	7.8578	16.224	0	0	0
2020/11/05	2030	05/11/2020	10.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	8.53	Put	Bond Future	4,293.0000	4.2930	3,196.0900	3.1961	(25.551)	0	0	0
2020/11/05	2030	05/11/2020	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	05/11/2020	9.03	Put	Bond Future	1,276.5800	1.2766	177.2200	0.1772	(86.118)	0	0	0
2020/11/05	2030	05/11/2020	9.03	Call	Bond Future	2.4500	0.0025	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2030	05/11/2020	10.37	Call	Bond Future	6,232.7800	6.2328	7,329.6900	7.3297	17.599	0	0	0
2020/11/05	2030	04/02/2021	9.20	Put	Bond Future	3,343.7900	3.3438	2,447.0000	2.4470	(26.820)	0	0	0
2020/11/05	2030	04/02/2021	8.20	Put	Bond Future	7,827.0300	7.8270	6,404.6300	6.4046	(18.173)	0	0	0
2020/11/05	2030	04/02/2021	9.12	Call	Bond Future	1,668.8100	1.6688	2,399.0800	2.3991	43.760	0	0	1,000
2020/11/05	2030	04/02/2021	8.36	Call	Bond Future	491.7900	0.4918	808.7100	0.8087	64.442	0	0	800
2020/11/05	2030	04/02/2021	9.16	Call	Bond Future	1,760.4800	1.7605	2,514.8600	2.5149	42.851	0	0	0
2020/11/05	2030	04/02/2021	9.15	Put	Bond Future	3,513.3000	3.5133	2,586.4000	2.5864	(26.383)	0	0	0
2020/11/05	2030	04/02/2021			Bond Future	9.4623	91.4808	9.1675	93.1560	(3.115)	0.0000	0.0000	107,654
2020/11/05	2030	04/02/2021	8.20	Call	Bond Future	366.0400	0.3660	618.9000	0.6189	69.080	0	0	1,600
2020/11/05	2030	04/02/2021	8.37	Put	Bond Future	6,912.0800	6.9121	5,558.0400	5.5580	(19.589)	0	0	0
2020/11/05	2030	04/02/2021	8.37	Call	Bond Future	500.6600	0.5007	821.8800	0.8219	64.159	0	0	1,000
2020/11/05	2030	04/02/2021	9.17	Call	Bond Future	1,783.8500	1.7838	2,544.2700	2.5443	42.628	0	0	0
2020/11/05	2030	04/02/2021	9.17	Put	Bond Future	3,444.8000	3.4448	2,529.9600	2.5300	(26.557)	0	0	0
2020/11/05	2030	04/02/2021	9.20	Call	Bond Future	1,855.1100	1.8551	2,633.5800	2.6336	41.964	0	0	1,600
2020/11/05	2030	04/02/2021	9.12	Put	Bond Future	3,617.7900	3.6178	2,672.8000	2.6728	(26.121)	0	0	0
2020/11/05	2030	04/02/2021	8.36	Put	Bond Future	6,964.5500	6.9646	5,606.2100	5.6062	(19.504)	0	0	0
2020/11/05	2030	04/02/2021	9.16	Put	Bond Future	3,478.9400	3.4789	2,558.0600	2.5581	(26.470)	0	0	0
2020/11/05	2030	04/02/2021	9.15	Call	Bond Future	1,737.2800	1.7373	2,485.6400	2.4856	43.077	0	0	0
2020/11/05	2030	04/02/2021	9.30	Call	Bond Future	0.0000	0.0000	2,941.9000	2.9419	100.000	0	0	0
2020/11/05	2030	04/02/2021	9.30	Put	Bond Future	0.0000	0.0000	2,184.0800	2.1841	100.000	0	0	2,000
2020/11/05	2030	04/02/2021	9.35	Call	Bond Future	0.0000	0.0000	3,102.1000	3.1021	100.000	0	0	0
2020/11/05	2030	04/02/2021	9.35	Put	Bond Future	0.0000	0.0000	2,060.3700	2.0604	100.000	0	0	2,000
2020/11/05	2030	04/02/2021	8.86	Put	Bond Future	4,611.7400	4.6117	3,511.9300	3.5119	(23.848)	0	0	0
2020/11/05	2030	04/02/2021	8.86	Call	Bond Future	1,146.1900	1.1462	1,721.6400	1.7216	50.205	0	0	800
2020/11/05	2030	04/02/2021	10.20	Call	Bond Future	5,116.6600	5.1167	6,411.5800	6.4116	25.308	0	0	0
2020/11/05	2030	04/02/2021	10.20	Put	Bond Future	1,093.2400	1.0932	712.9000	0.7129	(34.790)	0	0	1,800
2020/11/05	2030	06/05/2021	9.27	Call	Bond Future	2,268.8400	2.2688	3,020.8900	3.0209	33.147	0	0	300
2020/11/05	2030	06/05/2021	10.95	Put	Bond Future	1,117.4000	1.1174	799.8300	0.7998	(28.420)	0	0	300
2020/11/05	2030	06/05/2021	10.04	Put	Bond Future	2,449.7500	2.4497	1,843.7000	1.8437	(24.739)	0	0	0
2020/11/05	2030	06/05/2021	9.15	Call	Bond Future	2,005.4100	2.0054	2,702.3700	2.7024	34.754	0	0	0
2020/11/05	2030	06/05/2021	11.69	Call	Bond Future	10,601.3000	10.6013	12,135.6900	12.1357	14.474	0	0	0
2020/11/05	2030	06/05/2021	11.70	Put	Bond Future	477.2200	0.4772	320.6500	0.3206	(32.809)	0	0	0
2020/11/05	2030	06/05/2021			Bond Future	9.6780	92.4505	9.3701	94.1431	(3.182)	0.0000	0.0000	0
2020/11/05	2030	06/05/2021	8.77	Put	Bond Future	6,414.6700	6.4147	5,248.4400	5.2484	(18.181)	0	0	0
2020/11/05	2030	06/05/2021	8.77	Call	Bond Future	1,303.9800	1.3040	1,830.3400	1.8303	40.366	0	0	300
2020/11/05	2030	06/05/2021	10.74	Call	Bond Future	6,920.2000	6.9202	8,235.9800	8.2360	19.014	0	0	0
2020/11/05	2030	06/05/2021	10.74	Put	Bond Future	1,383.7900	1.3838	1,006.9800	1.0070	(27.230)	0	0	0
2020/11/05	2030	06/05/2021	9.27	Put	Bond Future	4,520.2800	4.5203	3,579.7400	3.5797	(20.807)	0	0	0
2020/11/05	2030	06/05/2021	10.95	Call	Bond Future	7,695.6600	7.6957	9,070.6800	9.0707	17.867	0	0	0
2020/11/05	2030	06/05/2021	7.97	Call	Bond Future	471.2800	0.4713	716.9100	0.7169	52.120	0	0	700

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2020/11/05	2030	06/05/2021	10.04	Call	Bond Future	4,388.5400	4.3885	5,475.0800	5.4751	24.759	0	0	0
2020/11/05	2030	06/05/2021	9.15	Put	Bond Future	4,932.8800	4.9329	3,937.2500	3.9373	(20.184)	0	0	0
2020/11/05	2030	06/05/2021	9.92	Call	Bond Future	4,009.4700	4.0095	5,047.8800	5.0479	25.899	0	0	0
2020/11/05	2030	06/05/2021	11.69	Put	Bond Future	483.0700	0.4831	324.8700	0.3249	(32.749)	0	0	0
2020/11/05	2030	06/05/2021	11.70	Call	Bond Future	10,641.9300	10.6419	12,177.9500	12.1780	14.434	0	0	0
2020/11/05	2030	06/05/2021	9.22	Call	Bond Future	2,156.9400	2.1569	2,886.0400	2.8860	33.803	0	0	0
2020/11/05	2030	06/05/2021	9.22	Put	Bond Future	4,689.2900	4.6893	3,725.8000	3.7258	(20.547)	0	0	700
2020/11/05	2030	06/05/2021	7.97	Put	Bond Future	10,397.4200	10.3974	8,950.4600	8.9505	(13.917)	0	0	0
2020/11/05	2030	06/05/2021	9.92	Put	Bond Future	2,707.2800	2.7073	2,053.1000	2.0531	(24.164)	0	0	700
2020/11/05	2030	06/05/2021	11.71	Call	Bond Future	10,682.5800	10.6826	12,220.2300	12.2202	14.394	0	0	0
2020/11/05	2030	06/05/2021	11.71	Put	Bond Future	471.4300	0.4714	316.4900	0.3165	(32.866)	0	0	0
2020/11/05	2030	05/08/2021	12.10	Call	Bond Future	11,139.9500	11.1399	12,679.0500	12.6790	13.816	0	0	0
2020/11/05	2030	05/08/2021	10.42	Put	Bond Future	2,485.1800	2.4852	1,907.6800	1.9077	(23.238)	0	0	0
2020/11/05	2030	05/08/2021	10.41	Call	Bond Future	5,063.4400	5.0634	6,193.3300	6.1933	22.315	0	0	0
2020/11/05	2030	05/08/2021			Bond Future	9.9122	89.4438	9.5897	91.1546	(3.253)	0.0000	0.0000	0
2020/11/05	2030	05/08/2021	9.45	Call	Bond Future	2,435.3400	2.4353	3,194.3800	3.1944	31.168	0	0	600
2020/11/05	2030	05/08/2021	12.10	Put	Bond Future	571.2800	0.5713	399.6400	0.3996	(30.045)	0	0	600
2020/11/05	2030	05/08/2021	10.42	Call	Bond Future	5,095.9100	5.0959	6,229.1500	6.2291	22.238	0	0	0
2020/11/05	2030	05/08/2021	10.41	Put	Bond Future	2,503.1600	2.5032	1,922.3100	1.9223	(23.205)	0	0	0
2020/11/05	2030	05/08/2021	9.45	Put	Bond Future	4,900.6400	4.9006	3,948.9400	3.9489	(19.420)	0	0	0
2020/11/05	2030	05/08/2021	8.95	Put	Bond Future	6,708.3700	6.7084	5,549.7900	5.5498	(17.271)	0	0	0
2020/11/05	2030	05/08/2021	8.95	Call	Bond Future	1,476.2400	1.4762	2,028.4000	2.0284	37.403	0	0	600
2020/11/05	2030	05/08/2021	10.43	Call	Bond Future	5,128.7500	5.1288	6,265.3000	6.2653	22.160	0	0	0
2020/11/05	2030	05/08/2021	10.43	Put	Bond Future	2,467.6100	2.4676	1,893.4200	1.8934	(23.269)	0	0	0
2020/11/05	2030	04/11/2021	10.60	Call	Bond Future	2,206.8400	2.2068	3,934.7800	3.9348	78.299	0	0	0
2020/11/05	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	04/11/2021			Bond Future	10.1567	90.3367	9.8195	92.0646	(3.320)	0.0000	0.0000	0
2020/11/05	2030	04/11/2021	10.61	Call	Bond Future	2,255.8000	2.2558	3,983.7400	3.9837	76.600	0	0	0
2020/11/05	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2030	04/11/2021	10.59	Call	Bond Future	2,157.8500	2.1578	3,885.7900	3.8858	80.077	0	0	0
2020/11/05	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.77	Put	Bond Future	3,568.6700	3.5687	2,653.1500	2.6531	(25.654)	0	0	0
2020/11/05	2032	05/11/2020	9.61	Put	Bond Future	4,584.0900	4.5841	3,668.5700	3.6686	(19.972)	0	0	0
2020/11/05	2032	05/11/2020	10.99	Call	Bond Future	3,684.7600	3.6848	4,600.2800	4.6003	24.846	0	0	0
2020/11/05	2032	05/11/2020	9.44	Put	Bond Future	5,680.2100	5.6802	4,764.6900	4.7647	(16.118)	0	0	0
2020/11/05	2032	05/11/2020	11.08	Call	Bond Future	4,187.3500	4.1874	5,102.8700	5.1029	21.864	0	0	0
2020/11/05	2032	05/11/2020			Bond Future	10.3526	87.0363	10.2000	87.9518	(1.474)	0.0000	0.0000	0
2020/11/05	2032	05/11/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.76	Put	Bond Future	3,631.6700	3.6317	2,716.1500	2.7162	(25.209)	0	0	0
2020/11/05	2032	05/11/2020	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	11.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	05/11/2020	9.75	Put	Bond Future	3,694.7400	3.6947	2,779.2200	2.7792	(24.779)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	2032	05/11/2020	9.11	Put	Bond Future	7,859.8700	7.8599	6,944.3500	6.9443	(11.648)	0	0	0
2020/11/05	2032	05/11/2020	8.94	Put	Bond Future	9,010.1200	9.0101	8,094.6000	8.0946	(10.161)	0	0	0
2020/11/05	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	04/02/2021	9.29	Call	Bond Future	474.1700	0.4742	783.6200	0.7836	65.261	0	0	800
2020/11/05	2032	04/02/2021	10.82	Put	Bond Future	2,315.0800	2.3151	1,626.3500	1.6263	(29.750)	0	0	800
2020/11/05	2032	04/02/2021	9.63	Call	Bond Future	832.2700	0.8323	1,300.7300	1.3007	56.287	0	0	0
2020/11/05	2032	04/02/2021			Bond Future	10.5890	87.8816	10.2736	89.7276	(2.978)	0.0000	0.0000	119,944
2020/11/05	2032	04/02/2021	8.79	Put	Bond Future	11,492.7100	11.4927	9,794.7100	9.7947	(14.775)	0	0	0
2020/11/05	2032	04/02/2021	8.79	Call	Bond Future	186.8800	0.1869	334.9000	0.3349	79.206	0	0	800
2020/11/05	2032	04/02/2021	9.61	Call	Bond Future	805.5400	0.8055	1,263.4200	1.2634	56.841	0	0	0
2020/11/05	2032	04/02/2021	9.61	Put	Bond Future	6,719.6000	6.7196	5,331.4600	5.3315	(20.658)	0	0	0
2020/11/05	2032	04/02/2021	9.29	Put	Bond Future	8,442.6100	8.4426	6,906.0400	6.9060	(18.200)	0	0	0
2020/11/05	2032	04/02/2021	10.82	Call	Bond Future	3,633.5300	3.6335	4,790.8200	4.7908	31.850	0	0	0
2020/11/05	2032	04/02/2021	9.63	Put	Bond Future	6,619.9900	6.6200	5,242.4300	5.2424	(20.809)	0	0	0
2020/11/05	2032	04/02/2021	9.62	Call	Bond Future	818.8900	0.8189	1,282.0600	1.2821	56.561	0	0	0
2020/11/05	2032	04/02/2021	9.62	Put	Bond Future	6,669.7500	6.6698	5,286.9000	5.2869	(20.733)	0	0	0
2020/11/05	2032	06/05/2021	12.57	Call	Bond Future	9,934.1900	9.9342	11,532.9600	11.5330	16.094	0	0	0
2020/11/05	2032	06/05/2021	12.12	Put	Bond Future	1,410.9000	1.4109	1,032.4700	1.0325	(26.822)	0	0	0
2020/11/05	2032	06/05/2021			Bond Future	10.8247	84.6679	10.4959	86.5331	(3.037)	0.0000	0.0000	0
2020/11/05	2032	06/05/2021	12.57	Put	Bond Future	914.9600	0.9150	648.5300	0.6485	(29.119)	0	0	736
2020/11/05	2032	06/05/2021	10.33	Put	Bond Future	5,329.1900	5.3292	4,278.0600	4.2781	(19.724)	0	0	0
2020/11/05	2032	06/05/2021	10.33	Call	Bond Future	2,501.3100	2.5013	3,315.3800	3.3154	32.546	0	0	736
2020/11/05	2032	06/05/2021	12.11	Call	Bond Future	8,202.2200	8.2022	9,686.2100	9.6862	18.093	0	0	0
2020/11/05	2032	06/05/2021	12.11	Put	Bond Future	1,423.9900	1.4240	1,042.7800	1.0428	(26.771)	0	0	0
2020/11/05	2032	06/05/2021	12.12	Call	Bond Future	8,238.8300	8.2388	9,725.6000	9.7256	18.046	0	0	0
2020/11/05	2032	06/05/2021	12.10	Call	Bond Future	8,165.6600	8.1657	9,646.8400	9.6468	18.139	0	0	0
2020/11/05	2032	06/05/2021	12.10	Put	Bond Future	1,437.1900	1.4372	1,053.1700	1.0532	(26.720)	0	0	0
2020/11/05	2032	05/08/2021	11.37	Put	Bond Future	3,369.5900	3.3696	2,644.8700	2.6449	(21.508)	0	0	0
2020/11/05	2032	05/08/2021			Bond Future	11.0732	85.5826	10.7299	87.4678	(3.100)	0.0000	0.0000	0
2020/11/05	2032	05/08/2021	11.36	Call	Bond Future	4,922.6200	4.9226	6,079.5400	6.0795	23.502	0	0	0
2020/11/05	2032	05/08/2021	11.36	Put	Bond Future	3,390.8600	3.3909	2,662.5400	2.6625	(21.479)	0	0	0
2020/11/05	2032	05/08/2021	11.37	Call	Bond Future	4,954.0400	4.9540	6,114.5600	6.1146	23.426	0	0	0
2020/11/05	2032	05/08/2021	11.35	Call	Bond Future	4,891.2700	4.8913	6,044.5700	6.0446	23.579	0	0	0
2020/11/05	2032	05/08/2021	11.35	Put	Bond Future	3,412.2500	3.4123	2,680.3100	2.6803	(21.450)	0	0	0
2020/11/05	2032	04/11/2021	11.69	Call	Bond Future	1,795.7300	1.7957	3,699.9200	3.6999	106.040	0	0	0
2020/11/05	2032	04/11/2021			Bond Future	11.3413	82.2938	10.9828	84.1980	(3.161)	0.0000	0.0000	0
2020/11/05	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2032	04/11/2021	11.70	Call	Bond Future	1,846.4200	1.8464	3,750.6100	3.7506	103.129	0	0	0
2020/11/05	2032	04/11/2021	11.71	Call	Bond Future	1,897.0700	1.8971	3,801.2600	3.8013	100.375	0	0	0
2020/11/05	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2033	05/11/2020			Bond Future	94.1916	94.1916	94.1995	94.1995	0.008	0.0000	0.0000	0
2020/11/05	2033	04/02/2021			Bond Future	95.1300	95.1300	95.2372	95.2372	0.113	0.0000	0.0000	7,616
2020/11/05	2033	06/05/2021			Bond Future	94.9467	94.9467	95.0546	95.0546	0.114	0.0000	0.0000	0
2020/11/05	2033	05/08/2021			Bond Future	95.9946	95.9946	96.1036	96.1036	0.114	0.0000	0.0000	0
2020/11/05	2033	04/11/2021			Bond Future	95.7544	95.7544	95.8646	95.8646	0.115	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	2037	05/11/2020	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2037	05/11/2020	10.17	Put	Bond Future	8,293.8200	8.2938	7,170.4700	7.1705	(13.544)	0	0	0
2020/11/05	2037	05/11/2020			Bond Future	11.4327	80.8999	11.2500	82.0233	(1.598)	0.0000	0.0000	0
2020/11/05	2037	05/11/2020	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2037	05/11/2020	10.19	Put	Bond Future	8,152.3100	8.1523	7,028.9600	7.0290	(13.780)	0	0	0
2020/11/05	2037	05/11/2020	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2037	05/11/2020	10.18	Put	Bond Future	8,223.0200	8.2230	7,099.6700	7.0997	(13.661)	0	0	0
2020/11/05	2037	04/02/2021	13.73	Call	Bond Future	11,115.2400	11.1152	12,659.4200	12.6594	13.892	0	0	0
2020/11/05	2037	04/02/2021	10.85	Call	Bond Future	1,227.3500	1.2273	1,732.7600	1.7328	41.179	0	0	0
2020/11/05	2037	04/02/2021	10.35	Call	Bond Future	596.0600	0.5961	892.1800	0.8922	49.680	0	0	0
2020/11/05	2037	04/02/2021	10.28	Put	Bond Future	9,484.3600	9.4844	8,086.0400	8.0860	(14.743)	0	0	0
2020/11/05	2037	04/02/2021	10.27	Call	Bond Future	525.5200	0.5255	794.0200	0.7940	51.092	0	0	0
2020/11/05	2037	04/02/2021			Bond Future	11.6780	77.4316	11.3989	79.1018	(2.390)	0.0000	0.0000	129,554
2020/11/05	2037	04/02/2021	11.97	Put	Bond Future	2,456.0700	2.4561	1,840.7100	1.8407	(25.055)	0	0	0
2020/11/05	2037	04/02/2021	11.97	Call	Bond Future	4,145.7700	4.1458	5,200.5900	5.2006	25.443	0	0	300
2020/11/05	2037	04/02/2021	9.65	Put	Bond Future	13,676.6800	13.6767	12,116.5100	12.1165	(11.408)	0	0	0
2020/11/05	2037	04/02/2021	9.65	Call	Bond Future	174.4700	0.1745	284.4800	0.2845	63.054	0	0	72
2020/11/05	2037	04/02/2021	11.90	Call	Bond Future	3,911.8500	3.9119	4,935.6600	4.9357	26.172	0	0	0
2020/11/05	2037	04/02/2021	13.73	Put	Bond Future	362.5000	0.3625	236.5000	0.2365	(34.759)	0	0	300
2020/11/05	2037	04/02/2021	10.85	Put	Bond Future	6,347.6200	6.3476	5,182.8500	5.1828	(18.350)	0	0	72
2020/11/05	2037	04/02/2021	10.35	Put	Bond Future	9,061.8300	9.0618	7,687.7700	7.6878	(15.163)	0	0	72
2020/11/05	2037	04/02/2021	10.28	Call	Bond Future	533.9600	0.5340	805.8200	0.8058	50.914	0	0	0
2020/11/05	2037	04/02/2021	10.27	Put	Bond Future	9,545.4900	9.5455	8,143.8100	8.1438	(14.684)	0	0	0
2020/11/05	2037	04/02/2021	11.90	Put	Bond Future	2,622.0100	2.6220	1,975.6400	1.9756	(24.652)	0	0	240
2020/11/05	2037	04/02/2021	10.48	Put	Bond Future	8,302.5100	8.3025	6,976.8200	6.9768	(15.967)	0	0	0
2020/11/05	2037	04/02/2021	10.48	Call	Bond Future	725.9800	0.7260	1,070.4700	1.0705	47.452	0	0	240
2020/11/05	2037	04/02/2021	10.29	Call	Bond Future	542.5100	0.5425	817.7600	0.8178	50.736	0	0	0
2020/11/05	2037	04/02/2021	10.29	Put	Bond Future	9,423.4300	9.4234	8,028.5000	8.0285	(14.803)	0	0	0
2020/11/05	2037	06/05/2021	12.42	Call	Bond Future	5,760.8300	5.7608	6,859.0500	6.8590	19.064	0	0	0
2020/11/05	2037	06/05/2021			Bond Future	11.9235	78.2527	11.6325	79.9402	(2.440)	0.0000	0.0000	0
2020/11/05	2037	06/05/2021	12.42	Put	Bond Future	3,008.5100	3.0085	2,419.1900	2.4192	(19.588)	0	0	0
2020/11/05	2037	06/05/2021	12.43	Call	Bond Future	5,794.9800	5.7950	6,896.2800	6.8963	19.004	0	0	0
2020/11/05	2037	06/05/2021	12.44	Put	Bond Future	2,969.2700	2.9693	2,386.0900	2.3861	(19.641)	0	0	0
2020/11/05	2037	06/05/2021	12.43	Put	Bond Future	2,988.8300	2.9888	2,402.5900	2.4026	(19.614)	0	0	0
2020/11/05	2037	06/05/2021	12.44	Call	Bond Future	5,829.2000	5.8292	6,933.5600	6.9336	18.945	0	0	0
2020/11/05	2037	05/08/2021	12.26	Put	Bond Future	4,291.8000	4.2918	3,556.3400	3.5563	(17.136)	0	0	0
2020/11/05	2037	05/08/2021	12.27	Call	Bond Future	4,718.4500	4.7185	5,691.8600	5.6919	20.630	0	0	0
2020/11/05	2037	05/08/2021	12.28	Call	Bond Future	4,747.5900	4.7476	5,724.2400	5.7242	20.571	0	0	0
2020/11/05	2037	05/08/2021			Bond Future	12.1876	74.8425	11.8836	76.5481	(2.495)	0.0000	0.0000	0
2020/11/05	2037	05/08/2021	12.26	Call	Bond Future	4,689.1200	4.6891	5,659.2900	5.6593	20.690	0	0	0
2020/11/05	2037	05/08/2021	12.28	Put	Bond Future	4,241.0400	4.2410	3,512.0600	3.5121	(17.189)	0	0	0
2020/11/05	2037	05/08/2021	12.27	Put	Bond Future	4,266.4800	4.2665	3,534.2600	3.5343	(17.162)	0	0	0
2020/11/05	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2037	04/11/2021			Bond Future	12.4555	75.5892	12.1382	77.3120	(2.547)	0.0000	0.0000	0
2020/11/05	2037	04/11/2021	12.82	Call	Bond Future	1,905.3800	1.9054	3,628.1300	3.6281	90.415	0	0	0
2020/11/05	2037	04/11/2021	12.83	Call	Bond Future	1,956.5700	1.9566	3,679.3200	3.6793	88.049	0	0	0
2020/11/05	2037	04/11/2021	12.81	Call	Bond Future	1,854.1400	1.8541	3,576.8900	3.5769	92.914	0	0	0
2020/11/05	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2038	05/11/2020			Bond Future	105.1952	105.1952	105.2041	105.2041	0.008	0.0000	0.0000	0
2020/11/05	2038	04/02/2021			Bond Future	104.5488	104.5488	104.9796	104.9796	0.412	0.0000	0.0000	9,468
2020/11/05	2038	06/05/2021			Bond Future	105.6816	105.6816	106.1165	106.1165	0.412	0.0000	0.0000	0
2020/11/05	2038	05/08/2021			Bond Future	105.1289	105.1289	105.5685	105.5685	0.418	0.0000	0.0000	0
2020/11/05	2038	04/11/2021			Bond Future	106.2039	106.2039	106.6481	106.6481	0.418	0.0000	0.0000	0
2020/11/05	2040	05/11/2020	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	11.00	Put	Bond Future	3,910.1600	3.9102	2,890.5400	2.8905	(26.076)	0	0	0
2020/11/05	2040	05/11/2020	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	11.70	Put	Bond Future	75.1000	0.0751	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020			Bond Future	11.5876	82.6938	11.4300	83.7134	(1.360)	0.0000	0.0000	0
2020/11/05	2040	05/11/2020	10.30	Put	Bond Future	8,982.2100	8.9822	7,962.5900	7.9626	(11.352)	0	0	0
2020/11/05	2040	05/11/2020	9.73	Put	Bond Future	13,479.7100	13.4797	12,460.0900	12.4601	(7.564)	0	0	0
2020/11/05	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	10.23	Put	Bond Future	9,516.0300	9.5160	8,496.4100	8.4964	(10.715)	0	0	0
2020/11/05	2040	05/11/2020	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	10.32	Put	Bond Future	8,830.6100	8.8306	7,810.9900	7.8110	(11.546)	0	0	0
2020/11/05	2040	05/11/2020	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	11.70	Call	Bond Future	789.2100	0.7892	1,733.7300	1.7337	119.679	0	0	0
2020/11/05	2040	05/11/2020	9.50	Put	Bond Future	15,395.6800	15.3957	14,376.0600	14.3761	(6.623)	0	0	0
2020/11/05	2040	05/11/2020	10.00	Put	Bond Future	11,305.9600	11.3060	10,286.3400	10.2863	(9.018)	0	0	0
2020/11/05	2040	05/11/2020	10.31	Put	Bond Future	8,906.3600	8.9064	7,886.7400	7.8867	(11.448)	0	0	0
2020/11/05	2040	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	05/11/2020	11.50	Call	Bond Future	103.2500	0.1032	455.3500	0.4553	341.017	0	0	0
2020/11/05	2040	05/11/2020	11.50	Put	Bond Future	667.5200	0.6675	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2040	04/02/2021	9.49	Call	Bond Future	82.0700	0.0821	142.1100	0.1421	73.157	0	0	500
2020/11/05	2040	04/02/2021	9.57	Put	Bond Future	16,379.1000	16.3791	14,688.9600	14.6890	(10.319)	0	0	0
2020/11/05	2040	04/02/2021	10.07	Put	Bond Future	12,522.8800	12.5229	10,928.0900	10.9281	(12.735)	0	0	0
2020/11/05	2040	04/02/2021	10.42	Put	Bond Future	10,093.7400	10.0937	8,605.3600	8.6054	(14.746)	0	0	0
2020/11/05	2040	04/02/2021			Bond Future	11.8308	78.9927	11.5514	80.7529	(2.361)	0.0000	0.0000	81,622
2020/11/05	2040	04/02/2021	10.07	Call	Bond Future	275.4800	0.2755	440.9300	0.4409	60.059	0	0	800
2020/11/05	2040	04/02/2021	11.74	Call	Bond Future	3,106.5500	3.1065	4,031.4200	4.0314	29.772	0	0	0
2020/11/05	2040	04/02/2021	11.74	Put	Bond Future	3,671.4400	3.6714	2,836.0700	2.8361	(22.753)	0	0	800
2020/11/05	2040	04/02/2021	10.41	Call	Bond Future	504.0400	0.5040	772.3600	0.7724	53.234	0	0	0
2020/11/05	2040	04/02/2021	10.41	Put	Bond Future	10,159.7300	10.1597	8,667.8100	8.6678	(14.685)	0	0	0
2020/11/05	2040	04/02/2021	9.49	Put	Bond Future	17,033.8700	17.0339	15,333.6700	15.3337	(9.981)	0	0	0
2020/11/05	2040	04/02/2021	9.57	Call	Bond Future	98.3900	0.0984	168.4900	0.1685	71.247	0	0	800
2020/11/05	2040	04/02/2021	10.42	Call	Bond Future	512.5100	0.5125	784.3700	0.7844	53.045	0	0	0
2020/11/05	2040	04/02/2021	10.24	Put	Bond Future	11,312.9000	11.3129	9,765.3900	9.7654	(13.679)	0	0	0
2020/11/05	2040	04/02/2021	10.24	Call	Bond Future	376.0900	0.3761	588.8200	0.5888	56.564	0	0	500
2020/11/05	2040	04/02/2021	11.57	Call	Bond Future	2,612.5800	2.6126	3,448.3900	3.4484	31.992	0	0	0
2020/11/05	2040	04/02/2021	11.57	Put	Bond Future	4,253.5800	4.2536	3,329.1500	3.3292	(21.733)	0	0	500
2020/11/05	2040	04/02/2021	10.40	Call	Bond Future	495.6800	0.4957	760.5000	0.7605	53.426	0	0	0
2020/11/05	2040	04/02/2021	10.40	Put	Bond Future	10,225.9300	10.2259	8,730.5100	8.7305	(14.624)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	2040	06/05/2021	10.83	Put	Bond Future	9,517.5200		9.5175	8,221.6600	8.2217	(13.616)	0	0	0
2020/11/05	2040	06/05/2021	11.58	Put	Bond Future	6,074.2000		6.0742	5,082.2100	5.0822	(16.331)	0	0	0
2020/11/05	2040	06/05/2021	12.44	Put	Bond Future	3,482.6000		3.4826	2,818.1000	2.8181	(19.081)	0	0	0
2020/11/05	2040	06/05/2021			Bond Future	12.0737		79.8304	11.7822	81.6089	(2.414)	0.0000	0.0000	0
2020/11/05	2040	06/05/2021	13.38	Call	Bond Future	9,049.3000		9.0493	10,430.8900	10.4309	15.267	0	0	0
2020/11/05	2040	06/05/2021	13.38	Put	Bond Future	1,829.9900		1.8300	1,433.0900	1.4331	(21.689)	0	0	300
2020/11/05	2040	06/05/2021	12.43	Call	Bond Future	5,591.8100		5.5918	6,702.4300	6.7024	19.862	0	0	0
2020/11/05	2040	06/05/2021	12.43	Put	Bond Future	3,505.0600		3.5051	2,837.1900	2.8372	(19.054)	0	0	0
2020/11/05	2040	06/05/2021	10.83	Call	Bond Future	1,443.3600		1.4434	1,925.9900	1.9260	33.438	0	0	300
2020/11/05	2040	06/05/2021	11.58	Call	Bond Future	3,022.3200		3.0223	3,808.8200	3.8088	26.023	0	0	300
2020/11/05	2040	06/05/2021	12.44	Call	Bond Future	5,626.5900		5.6266	6,740.5800	6.7406	19.799	0	0	0
2020/11/05	2040	06/05/2021	12.42	Call	Bond Future	5,557.1000		5.5571	6,664.3400	6.6643	19.925	0	0	0
2020/11/05	2040	06/05/2021	12.42	Put	Bond Future	3,527.6500		3.5276	2,856.4000	2.8564	(19.028)	0	0	0
2020/11/05	2040	05/08/2021	12.47	Call	Bond Future	5,123.1500		5.1232	6,168.5200	6.1685	20.405	0	0	0
2020/11/05	2040	05/08/2021	11.05	Put	Bond Future	9,727.6500		9.7276	8,450.3600	8.4504	(13.131)	0	0	0
2020/11/05	2040	05/08/2021			Bond Future	12.3352		76.1869	12.0303	77.9844	(2.472)	0.0000	0.0000	0
2020/11/05	2040	05/08/2021	14.80	Call	Bond Future	13,197.8300		13.1978	14,784.9800	14.7850	12.026	0	0	0
2020/11/05	2040	05/08/2021	14.80	Put	Bond Future	886.4000		0.8864	675.9600	0.6760	(23.741)	0	0	900
2020/11/05	2040	05/08/2021	12.47	Put	Bond Future	4,350.3600		4.3504	3,598.1400	3.5981	(17.291)	0	0	0
2020/11/05	2040	05/08/2021	11.55	Put	Bond Future	7,392.9100		7.3929	6,302.6500	6.3026	(14.747)	0	0	0
2020/11/05	2040	05/08/2021	11.55	Call	Bond Future	2,620.8400		2.6208	3,328.1700	3.3282	26.989	0	0	900
2020/11/05	2040	05/08/2021	11.05	Call	Bond Future	1,659.5600		1.6596	2,179.8600	2.1799	31.352	0	0	900
2020/11/05	2040	05/08/2021	12.48	Call	Bond Future	5,153.9300		5.1539	6,202.6500	6.2026	20.348	0	0	0
2020/11/05	2040	05/08/2021	12.49	Put	Bond Future	4,298.6500		4.2987	3,553.1300	3.5531	(17.343)	0	0	0
2020/11/05	2040	05/08/2021	12.48	Put	Bond Future	4,324.3100		4.3243	3,575.4400	3.5754	(17.318)	0	0	0
2020/11/05	2040	05/08/2021	12.49	Call	Bond Future	5,185.0300		5.1850	6,237.1000	6.2371	20.291	0	0	0
2020/11/05	2040	04/11/2021	12.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	04/11/2021	12.90	Call	Bond Future	1,646.9600		1.6470	3,462.5900	3.4626	110.241	0	0	0
2020/11/05	2040	04/11/2021			Bond Future	12.5998		76.9470	12.2813	78.7626	(2.528)	0.0000	0.0000	0
2020/11/05	2040	04/11/2021	12.91	Call	Bond Future	1,700.8000		1.7008	3,516.4300	3.5164	106.752	0	0	0
2020/11/05	2040	04/11/2021	12.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2040	04/11/2021	12.89	Call	Bond Future	1,593.0500		1.5931	3,408.6800	3.4087	113.972	0	0	0
2020/11/05	2040	04/11/2021	12.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	10.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	11.06	Put	Bond Future	4,325.1700		4.3252	3,252.9200	3.2529	(24.791)	0	0	0
2020/11/05	2044	05/11/2020	11.43	Call	Bond Future	1.9000		0.0019	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	2044	05/11/2020	9.72	Put	Bond Future	14,621.9400		14.6219	13,549.6900	13.5497	(7.333)	0	0	0
2020/11/05	2044	05/11/2020	9.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	9.29	Put	Bond Future	18,394.1400		18.3941	17,321.8900	17.3219	(5.829)	0	0	0
2020/11/05	2044	05/11/2020	9.96	Put	Bond Future	12,622.1600		12.6222	11,549.9100	11.5499	(8.495)	0	0	0
2020/11/05	2044	05/11/2020			Bond Future	11.7126		78.8994	11.5450	79.9717	(1.431)	0.0000	0.0000	0
2020/11/05	2044	05/11/2020	10.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	10.34	Put	Bond Future	9,600.8100		9.6008	8,528.5600	8.5286	(11.168)	0	0	0
2020/11/05	2044	05/11/2020	9.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	9.97	Put	Bond Future	12,540.4100		12.5404	11,468.1600	11.4682	(8.550)	0	0	0
2020/11/05	2044	05/11/2020	9.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	11.38	Call	Bond Future	0.4400		0.0004	0.0000	0.0000	(100.000)	0	0	0



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2020/11/05	2044	05/11/2020	11.38	Put	Bond Future	2,153.8600	2.1539	1,081.1700	1.0812	(49.803)	0	0	0
2020/11/05	2044	05/11/2020	10.36	Put	Bond Future	9,446.5300	9.4465	8,374.2800	8.3743	(11.351)	0	0	0
2020/11/05	2044	05/11/2020	11.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	10.04	Put	Bond Future	11,971.6100	11.9716	10,899.3600	10.8994	(8.957)	0	0	0
2020/11/05	2044	05/11/2020	11.17	Put	Bond Future	3,567.2200	3.5672	2,494.9700	2.4950	(30.058)	0	0	0
2020/11/05	2044	05/11/2020	11.43	Put	Bond Future	1,824.9800	1.8250	750.8300	0.7508	(58.858)	0	0	0
2020/11/05	2044	05/11/2020	8.87	Put	Bond Future	22,329.7600	22.3298	21,257.5100	21.2575	(4.802)	0	0	0
2020/11/05	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	10.35	Put	Bond Future	9,523.6100	9.5236	8,451.3600	8.4514	(11.259)	0	0	0
2020/11/05	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	9.34	Put	Bond Future	17,942.5400	17.9425	16,870.2900	16.8703	(5.976)	0	0	0
2020/11/05	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	11.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	05/11/2020	10.02	Put	Bond Future	12,133.5100	12.1335	11,061.2600	11.0613	(8.837)	0	0	0
2020/11/05	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	04/02/2021	10.04	Put	Bond Future	13,644.7100	13.6447	12,036.0300	12.0360	(11.790)	0	0	0
2020/11/05	2044	04/02/2021	10.37	Call	Bond Future	396.2200	0.3962	614.3300	0.6143	55.048	0	0	0
2020/11/05	2044	04/02/2021	10.35	Put	Bond Future	11,370.9500	11.3710	9,842.1400	9.8421	(13.445)	0	0	0
2020/11/05	2044	04/02/2021			Bond Future	11.9512	75.2865	11.6716	77.0274	(2.339)	0.0000	0.0000	37,789
2020/11/05	2044	04/02/2021	10.37	Put	Bond Future	11,230.9600	11.2310	9,708.2200	9.7082	(13.558)	0	0	0
2020/11/05	2044	04/02/2021	10.35	Call	Bond Future	382.5000	0.3825	594.5400	0.5945	55.435	0	0	0
2020/11/05	2044	04/02/2021	10.04	Call	Bond Future	214.0300	0.2140	346.2000	0.3462	61.753	0	0	0
2020/11/05	2044	04/02/2021	10.84	Call	Bond Future	843.9200	0.8439	1,236.4000	1.2364	46.507	0	0	0
2020/11/05	2044	04/02/2021	10.36	Put	Bond Future	11,300.8500	11.3009	9,775.0600	9.7751	(13.502)	0	0	0
2020/11/05	2044	04/02/2021	10.84	Put	Bond Future	8,194.3400	8.1943	6,845.9700	6.8460	(16.455)	0	0	265
2020/11/05	2044	04/02/2021	10.29	Call	Bond Future	343.5800	0.3436	538.1100	0.5381	56.619	0	0	0
2020/11/05	2044	04/02/2021	10.29	Put	Bond Future	11,795.9300	11.7959	10,249.6100	10.2496	(13.109)	0	0	265
2020/11/05	2044	04/02/2021	9.66	Put	Bond Future	16,679.8400	16.6798	15,006.1900	15.0062	(10.034)	0	0	0
2020/11/05	2044	04/02/2021	9.66	Call	Bond Future	95.6700	0.0957	162.8700	0.1629	70.241	0	0	265
2020/11/05	2044	04/02/2021	10.36	Call	Bond Future	389.3100	0.3893	604.3700	0.6044	55.241	0	0	0
2020/11/05	2044	06/05/2021	12.50	Put	Bond Future	3,570.8000	3.5708	2,896.0300	2.8960	(18.897)	0	0	3,100
2020/11/05	2044	06/05/2021	12.43	Put	Bond Future	3,741.4400	3.7414	3,042.5500	3.0425	(18.680)	0	0	0
2020/11/05	2044	06/05/2021	12.44	Call	Bond Future	5,168.6800	5.1687	6,232.2500	6.2323	20.577	0	0	0
2020/11/05	2044	06/05/2021			Bond Future	12.1897	76.0850	11.8976	77.8440	(2.396)	0.0000	0.0000	0
2020/11/05	2044	06/05/2021	12.45	Call	Bond Future	5,201.0600	5.2011	6,268.1000	6.2681	20.516	0	0	0
2020/11/05	2044	06/05/2021	12.45	Put	Bond Future	3,691.9100	3.6919	2,999.9700	3.0000	(18.742)	0	0	0
2020/11/05	2044	06/05/2021	12.50	Call	Bond Future	5,363.6500	5.3637	6,447.8600	6.4479	20.214	0	0	0
2020/11/05	2044	06/05/2021	12.43	Call	Bond Future	5,136.5700	5.1366	6,196.6600	6.1967	20.638	0	0	0
2020/11/05	2044	06/05/2021	12.44	Put	Bond Future	3,716.5000	3.7165	3,021.0900	3.0211	(18.711)	0	0	0
2020/11/05	2044	06/05/2021	11.35	Put	Bond Future	7,435.5800	7.4356	6,314.4200	6.3144	(15.078)	0	0	0
2020/11/05	2044	06/05/2021	11.35	Call	Bond Future	2,176.5700	2.1766	2,814.3900	2.8144	29.304	0	0	3,100
2020/11/05	2044	06/05/2021	11.90	Call	Bond Future	3,547.9100	3.5479	4,410.0700	4.4101	24.301	0	0	0
2020/11/05	2044	06/05/2021	11.90	Put	Bond Future	5,292.3900	5.2924	4,395.5700	4.3956	(16.945)	0	0	3,100
2020/11/05	2044	05/08/2021	12.60	Put	Bond Future	4,263.9000	4.2639	3,527.9300	3.5279	(17.260)	0	0	0
2020/11/05	2044	05/08/2021	12.61	Put	Bond Future	4,238.6500	4.2387	3,505.9500	3.5060	(17.286)	0	0	0
2020/11/05	2044	05/08/2021			Bond Future	12.4463	72.5262	12.1404	74.3040	(2.458)	0.0000	0.0000	0

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2020/11/05	2044	05/08/2021	12.60	Call	Bond Future	5,129.6600	5.1297	6,171.5100	6.1715	20.310	0	0	0
2020/11/05	2044	05/08/2021	12.61	Call	Bond Future	5,160.1000	5.1601	6,205.2200	6.2052	20.254	0	0	0
2020/11/05	2044	05/08/2021	12.59	Call	Bond Future	5,099.2800	5.0993	6,137.8500	6.1378	20.367	0	0	0
2020/11/05	2044	05/08/2021	12.59	Put	Bond Future	4,289.2900	4.2893	3,550.0400	3.5500	(17.235)	0	0	0
2020/11/05	2044	04/11/2021	12.91	Call	Bond Future	1,107.2000	1.1072	2,902.8800	2.9029	162.182	0	0	0
2020/11/05	2044	04/11/2021			Bond Future	12.7057	73.2497	12.3858	75.0454	(2.518)	0.0000	0.0000	0
2020/11/05	2044	04/11/2021	12.89	Call	Bond Future	1,000.1700	1.0002	2,795.8500	2.7958	179.537	0	0	0
2020/11/05	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2044	04/11/2021	12.90	Call	Bond Future	1,053.7200	1.0537	2,849.4000	2.8494	170.413	0	0	0
2020/11/05	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	2046	05/11/2020			Bond Future	92.3308	92.3308	92.3387	92.3387	0.009	0.0000	0.0000	0
2020/11/05	2046	04/02/2021			Bond Future	93.2506	93.2506	93.2582	93.2582	0.008	0.0000	0.0000	14,771
2020/11/05	2046	06/05/2021			Bond Future	92.4733	92.4733	92.4807	92.4807	0.008	0.0000	0.0000	0
2020/11/05	2046	05/08/2021			Bond Future	93.4941	93.4941	93.5015	93.5015	0.008	0.0000	0.0000	0
2020/11/05	2046	04/11/2021			Bond Future	92.6462	92.6462	92.6536	92.6536	0.008	0.0000	0.0000	0
2020/11/05	2050	05/11/2020			Bond Future	94.3719	94.3719	94.3800	94.3800	0.009	0.0000	0.0000	0
2020/11/05	2050	04/02/2021			Bond Future	93.4249	93.4249	93.4327	93.4327	0.008	0.0000	0.0000	12,357
2020/11/05	2050	06/05/2021			Bond Future	94.4370	94.4370	94.4445	94.4445	0.008	0.0000	0.0000	0
2020/11/05	2050	05/08/2021			Bond Future	93.5545	93.5545	93.5620	93.5620	0.008	0.0000	0.0000	0
2020/11/05	2050	04/11/2021			Bond Future	94.5112	94.5112	94.5187	94.5187	0.008	0.0000	0.0000	0
2020/11/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	AL37	05/11/2020			Index Future	767.0790	767.0790	772.8080	772.8080	0.747	0.0000	0.0000	0
2020/11/05	AL37	04/02/2021			Index Future	774.5290	774.5290	782.8820	782.8820	1.078	0.0000	0.0000	0
2020/11/05	AL37	06/05/2021			Index Future	782.7270	782.7270	791.1660	791.1660	1.078	0.0000	0.0000	0
2020/11/05	AL37	05/08/2021			Index Future	791.0880	791.0880	799.6160	799.6160	1.078	0.0000	0.0000	0
2020/11/05	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/11/05	AL7T	05/11/2020			Index Future	823.8100	823.8100	833.3440	833.3440	1.157	0.0000	0.0000	0
2020/11/05	AL7T	04/02/2021			Index Future	831.8110	831.8110	847.3900	847.3900	1.873	0.0000	0.0000	0
2020/11/05	AL7T	06/05/2021			Index Future	840.6160	840.6160	856.3560	856.3560	1.872	0.0000	0.0000	0
2020/11/05	AL7T	05/08/2021			Index Future	849.5950	849.5950	865.5020	865.5020	1.872	0.0000	0.0000	0
2020/11/05	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/11/05	ALBI	05/11/2020			Index Future	719.6550	719.6550	726.7370	726.7370	0.984	0.0000	0.0000	0
2020/11/05	ALBI	04/02/2021			Index Future	726.6450	726.6450	738.8540	738.8540	1.680	0.0000	0.0000	227
2020/11/05	ALBI	06/05/2021			Index Future	734.3360	734.3360	746.6720	746.6720	1.680	0.0000	0.0000	0
2020/11/05	ALBI	05/08/2021			Index Future	742.1800	742.1800	754.6460	754.6460	1.680	0.0000	0.0000	0
2020/11/05	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/05	ES33	05/11/2020			Bond Future	11.8831	72.6252	11.7400	73.3635	(1.204)	0.0000	0.0000	0
2020/11/05	ES33	04/02/2021			Bond Future	12.1683	73.3305	11.8884	74.7362	(2.300)	0.0000	0.0000	350
2020/11/05	ES33	06/05/2021			Bond Future	12.4494	70.3328	12.1573	71.7530	(2.346)	0.0000	0.0000	0
2020/11/05	ES33	05/08/2021			Bond Future	12.7465	71.0926	12.4412	72.5280	(2.395)	0.0000	0.0000	0
2020/11/05	ES33	04/11/2021			Bond Future	13.0649	68.0294	12.7456	69.4792	(2.444)	0.0000	0.0000	0
2020/11/05	ES42	05/11/2020			Bond Future	12.5330	70.5549	12.3600	71.5161	(1.380)	0.0000	0.0000	0
2020/11/05	ES42	04/02/2021			Bond Future	12.8097	71.2402	12.5291	72.7532	(2.191)	0.0000	0.0000	4,789
2020/11/05	ES42	06/05/2021			Bond Future	13.0937	67.7367	12.7994	69.2653	(2.248)	0.0000	0.0000	0
2020/11/05	ES42	05/08/2021			Bond Future	13.3862	68.4688	13.0775	70.0139	(2.306)	0.0000	0.0000	0
2020/11/05	ES42	04/11/2021			Bond Future	13.7023	64.8953	13.3778	66.4560	(2.369)	0.0000	0.0000	0
2020/11/05	GOVI	05/11/2020	737.84	Put	GOVI	269,240.0000	26.9240	199,660.0000	19.9660	(25.843)	0	0	0
2020/11/05	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	05/11/2020			GOVI	710.9160	710.9160	717.8740	717.8740	0.979	0.0000	0.0000	0
2020/11/05	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	05/11/2020	737.83	Put	GOVI	269,140.0000	26.9140	199,560.0000	19.9560	(25.853)	0	0	0
2020/11/05	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	05/11/2020	737.85	Put	GOVI	269,340.0000	26.9340	199,760.0000	19.9760	(25.834)	0	0	0
2020/11/05	GOVI	04/02/2021	750.96	Put	GOVI	331,390.0000	33.1390	210,850.0000	21.0850	(36.374)	0	0	0
2020/11/05	GOVI	04/02/2021			GOVI	717.8210	717.8210	729.8750	729.8750	1.679	0.0000	0.0000	1,005
2020/11/05	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/02/2021	750.95	Put	GOVI	331,290.0000	33.1290	210,750.0000	21.0750	(36.385)	0	0	0
2020/11/05	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/02/2021	750.94	Put	GOVI	331,190.0000	33.1190	210,650.0000	21.0650	(36.396)	0	0	0
2020/11/05	GOVI	06/05/2021	678.67	Call	GOVI	467,490.0000	46.7490	589,270.0000	58.9270	26.050	0	0	0
2020/11/05	GOVI	06/05/2021			GOVI	725.4190	725.4190	737.5970	737.5970	1.679	0.0000	0.0000	0
2020/11/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	06/05/2021	678.68	Call	GOVI	467,390.0000	46.7390	589,170.0000	58.9170	26.055	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	06/05/2021	678.69	Call	GOVI	467,290.0000	46.7290	589,070.0000	58.9070	26.061	0	0	0
2020/11/05	GOVI	05/08/2021	719.14	Call	GOVI	140,280.0000	14.0280	263,350.0000	26.3350	87.732	0	0	0
2020/11/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	05/08/2021			GOVI	733.1680	733.1680	745.4750	745.4750	1.679	0.0000	0.0000	0
2020/11/05	GOVI	05/08/2021	719.15	Call	GOVI	140,180.0000	14.0180	263,250.0000	26.3250	87.794	0	0	0
2020/11/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	05/08/2021	719.13	Call	GOVI	140,380.0000	14.0380	263,450.0000	26.3450	87.669	0	0	0
2020/11/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/05	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/11/05	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/05	IGOV	05/11/2020			Index Future	257.0140	257.0140	257.1080	257.1080	0.037	0.0000	0.0000	0
2020/11/05	IGOV	04/02/2021			Index Future	259.5750	259.5750	259.8260	259.8260	0.097	0.0000	0.0000	989
2020/11/05	IGOV	06/05/2021			Index Future	262.3850	262.3850	262.6390	262.6390	0.097	0.0000	0.0000	21
2020/11/05	IGOV	05/08/2021			Index Future	265.2510	265.2510	265.5060	265.5060	0.096	0.0000	0.0000	0
2020/11/05	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/11/05	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/05	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1300	92.1300	0.000	0.0000	0.0000	0
2020/11/05	IS05	15/06/2021			Interest Rate Swap	90.1900	90.1900	90.1800	90.1800	(0.011)	0.0000	0.0000	0
2020/11/05	IS05	21/09/2021			Interest Rate Swap	89.0200	89.0200	89.0100	89.0100	(0.011)	0.0000	0.0000	0
2020/11/05	IS05	21/12/2021			Interest Rate Swap	90.1600	90.1600	90.1400	90.1400	(0.022)	0.0000	0.0000	51
2020/11/05	IS05	15/03/2022			Interest Rate Swap	89.4600	89.4600	89.4200	89.4200	(0.045)	0.0000	0.0000	0
2020/11/05	IS05	21/06/2022			Interest Rate Swap	89.4300	89.4300	89.3700	89.3700	(0.067)	0.0000	0.0000	0
2020/11/05	IS05	20/09/2022			Interest Rate Swap	92.4400	92.4400	92.3500	92.3500	(0.097)	0.0000	0.0000	0
2020/11/05	IS05	20/12/2022			Interest Rate Swap	92.8300	92.8300	92.7100	92.7100	(0.129)	0.0000	0.0000	0
2020/11/05	IS05	22/03/2023			Interest Rate Swap	85.1300	85.1300	84.9700	84.9700	(0.188)	0.0000	0.0000	0
2020/11/05	IS05	20/06/2023			Interest Rate Swap	90.6400	90.6400	90.4300	90.4300	(0.232)	0.0000	0.0000	0
2020/11/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/05	IS10	17/12/2025			Interest Rate Swap	78.2000	78.2000	77.4700	77.4700	(0.934)	0.0000	0.0000	0
2020/11/05	IS10	16/03/2026			Interest Rate Swap	74.7600	74.7600	73.9700	73.9700	(1.057)	0.0000	0.0000	0
2020/11/05	IS10	15/06/2026			Interest Rate Swap	73.2200	73.2200	72.3800	72.3800	(1.147)	0.0000	0.0000	0
2020/11/05	IS10	21/09/2026			Interest Rate Swap	75.3400	75.3400	74.4500	74.4500	(1.181)	0.0000	0.0000	0
2020/11/05	IS10	21/12/2026			Interest Rate Swap	79.4600	79.4600	78.5300	78.5300	(1.170)	0.0000	0.0000	0
2020/11/05	IS10	15/03/2027			Interest Rate Swap	78.0300	78.0300	77.0500	77.0500	(1.256)	0.0000	0.0000	0
2020/11/05	IS10	21/06/2027			Interest Rate Swap	80.2200	80.2200	79.2000	79.2000	(1.272)	0.0000	0.0000	0
2020/11/05	IS10	20/09/2027			Interest Rate Swap	86.1800	86.1800	85.1200	85.1200	(1.230)	0.0000	0.0000	0
2020/11/05	IS10	20/12/2027			Interest Rate Swap	86.7200	86.7200	85.6200	85.6200	(1.268)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	IS10	22/03/2028			Interest Rate Swap	79.8600	79.8600	78.6900	78.6900	(1.465)	0.0000	0.0000	0
2020/11/05	IS10	20/06/2028			Interest Rate Swap	87.9300	87.9300	86.7400	86.7400	(1.353)	0.0000	0.0000	0
2020/11/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/05	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/05	JBAF	15/12/2020			Jibar Tradeable Future	3.2050	96.7950	3.1850	96.8150	(0.624)	0.0000	0.0000	30,010
2020/11/05	JBAF	20/01/2021			Jibar Tradeable Future	3.1900	96.8100	3.1700	96.8300	(0.627)	0.0000	0.0000	0
2020/11/05	JBAF	17/02/2021			Jibar Tradeable Future	3.1300	96.8700	3.0900	96.9100	(1.278)	0.0000	0.0000	0
2020/11/05	JBAF	17/03/2021			Jibar Tradeable Future	3.1250	96.8750	3.0950	96.9050	(0.960)	0.0000	0.0000	0
2020/11/05	JBAF	21/04/2021			Jibar Tradeable Future	3.1200	96.8800	3.0800	96.9200	(1.282)	0.0000	0.0000	0
2020/11/05	JBAF	15/06/2021			Jibar Tradeable Future	3.1400	96.8600	3.1000	96.9000	(1.274)	0.0000	0.0000	0
2020/11/05	JBAF	15/09/2021			Jibar Tradeable Future	3.2450	96.7550	3.1950	96.8050	(1.541)	0.0000	0.0000	30,000
2020/11/05	JBAF	15/12/2021			Jibar Tradeable Future	3.4100	96.5900	3.3400	96.6600	(2.053)	0.0000	0.0000	0
2020/11/05	JBAF	16/03/2022			Jibar Tradeable Future	3.5100	96.4900	3.4200	96.5800	(2.564)	0.0000	0.0000	0
2020/11/05	JBAF	15/06/2022			Jibar Tradeable Future	3.8750	96.1250	3.7900	96.2100	(2.194)	0.0000	0.0000	0
2020/11/05	JBAF	21/09/2022			Jibar Tradeable Future	3.9350	96.0650	3.8350	96.1650	(2.541)	0.0000	0.0000	0
2020/11/05	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R023	05/11/2020			Bond Future	4.2657	109.0792	4.1900	109.2518	(1.775)	0.0000	0.0000	0
2020/11/05	R023	05/11/2020	7.46	Call	Bond Future	6,972.4500	6.9725	7,145.0800	7.1451	2.476	0	0	0
2020/11/05	R023	05/11/2020	7.47	Call	Bond Future	6,993.3700	6.9934	7,166.0000	7.1660	2.468	0	0	0
2020/11/05	R023	05/11/2020	7.45	Call	Bond Future	6,951.5400	6.9515	7,124.1700	7.1242	2.483	0	0	0
2020/11/05	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R023	04/02/2021	6.34	Call	Bond Future	4,002.0800	4.0021	4,198.9000	4.1989	4.918	0	0	0
2020/11/05	R023	04/02/2021	6.32	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2020/11/05	R023	04/02/2021			Bond Future	4.3170	110.1387	4.2200	110.3355	(2.246)	0.0000	0.0000	31,457
2020/11/05	R023	04/02/2021	6.34	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2020/11/05	R023	04/02/2021	6.32	Call	Bond Future	3,963.4800	3.9635	4,160.2900	4.1603	4.966	0	0	0
2020/11/05	R023	04/02/2021	6.33	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2020/11/05	R023	04/02/2021	6.33	Call	Bond Future	3,982.7800	3.9828	4,179.6000	4.1796	4.942	0	0	0
2020/11/05	R023	06/05/2021	7.58	Call	Bond Future	5,617.3200	5.6173	5,815.8000	5.8158	3.533	0	0	0
2020/11/05	R023	06/05/2021			Bond Future	4.3206	107.3982	4.2096	107.5967	(2.569)	0.0000	0.0000	0
2020/11/05	R023	06/05/2021	7.56	Call	Bond Future	5,584.0700	5.5841	5,782.5400	5.7825	3.554	0	0	0
2020/11/05	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/11/05	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/11/05	R023	06/05/2021	7.57	Call	Bond Future	5,600.6900	5.6007	5,799.1700	5.7992	3.544	0	0	0
2020/11/05	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/11/05	R023	05/08/2021	5.30	Call	Bond Future	1,641.5200	1.6415	1,810.7900	1.8108	10.312	0	0	0
2020/11/05	R023	05/08/2021	5.29	Put	Bond Future	144.8200	0.1448	113.1300	0.1131	(21.882)	0	0	0
2020/11/05	R023	05/08/2021			Bond Future	4.3168	108.5580	4.1867	108.7585	(3.012)	0.0000	0.0000	0
2020/11/05	R023	05/08/2021	5.31	Call	Bond Future	1,654.0500	1.6541	1,823.7800	1.8238	10.261	0	0	0
2020/11/05	R023	05/08/2021	5.31	Put	Bond Future	139.6400	0.1396	108.8700	0.1089	(22.035)	0	0	0
2020/11/05	R023	05/08/2021	5.30	Put	Bond Future	142.2100	0.1422	110.9800	0.1110	(21.960)	0	0	0
2020/11/05	R023	05/08/2021	5.29	Call	Bond Future	1,629.0200	1.6290	1,797.8300	1.7978	10.363	0	0	0
2020/11/05	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	R023	04/11/2021	4.90	Call	Bond Future	684.4600	0.6845	887.0800	0.8871	29.603	0	0	0
2020/11/05	R023	04/11/2021			Bond Future	4.3695	105.7370	4.2135	105.9397	(3.572)	0.0000	0.0000	0
2020/11/05	R023	04/11/2021	4.91	Call	Bond Future	697.3000	0.6973	899.9200	0.8999	29.058	0	0	0
2020/11/05	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R023	04/11/2021	4.92	Call	Bond Future	710.1400	0.7101	912.7600	0.9128	28.532	0	0	0
2020/11/05	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R035	05/11/2020	10.34	Put	Bond Future	5,282.3400	5.2823	4,514.6900	4.5147	(14.532)	0	0	0
2020/11/05	R035	05/11/2020			Bond Future	11.1527	85.6134	11.0300	86.3811	(1.100)	0.0000	0.0000	0
2020/11/05	R035	05/11/2020	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R035	05/11/2020	10.33	Put	Bond Future	5,350.3400	5.3503	4,582.6900	4.5827	(14.348)	0	0	0
2020/11/05	R035	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R035	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R035	05/11/2020	10.32	Put	Bond Future	5,418.4200	5.4184	4,650.7700	4.6508	(14.167)	0	0	0
2020/11/05	R035	04/02/2021	10.14	Put	Bond Future	8,750.0600	8.7501	7,304.6400	7.3046	(16.519)	0	0	650
2020/11/05	R035	04/02/2021	11.14	Put	Bond Future	4,024.4200	4.0244	3,089.7000	3.0897	(23.226)	0	0	650
2020/11/05	R035	04/02/2021	10.05	Call	Bond Future	519.9900	0.5200	808.9300	0.8089	55.566	0	0	0
2020/11/05	R035	04/02/2021	10.04	Put	Bond Future	9,353.5500	9.3536	7,870.0300	7.8700	(15.861)	0	0	0
2020/11/05	R035	04/02/2021			Bond Future	11.4049	86.4449	11.1152	88.2137	(2.541)	0.0000	0.0000	100,372
2020/11/05	R035	04/02/2021	10.14	Call	Bond Future	601.6400	0.6016	924.9900	0.9250	53.745	0	0	0
2020/11/05	R035	04/02/2021	10.06	Call	Bond Future	528.6100	0.5286	821.2500	0.8213	55.360	0	0	0
2020/11/05	R035	04/02/2021	10.06	Put	Bond Future	9,231.3300	9.2313	7,755.2000	7.7552	(15.990)	0	0	0
2020/11/05	R035	04/02/2021	11.14	Call	Bond Future	2,409.4000	2.4094	3,243.4500	3.2435	34.617	0	0	0
2020/11/05	R035	04/02/2021	10.05	Put	Bond Future	9,292.3400	9.2923	7,812.5100	7.8125	(15.925)	0	0	0
2020/11/05	R035	04/02/2021	10.04	Call	Bond Future	511.4900	0.5115	796.7400	0.7967	55.768	0	0	0
2020/11/05	R035	06/05/2021	11.55	Call	Bond Future	3,857.2200	3.8572	4,805.3600	4.8054	24.581	0	0	0
2020/11/05	R035	06/05/2021	12.77	Call	Bond Future	8,104.9100	8.1049	9,456.3800	9.4564	16.675	0	0	0
2020/11/05	R035	06/05/2021	10.24	Put	Bond Future	9,980.0700	9.9801	8,614.0400	8.6140	(13.688)	0	0	0
2020/11/05	R035	06/05/2021	12.37	Call	Bond Future	6,576.9400	6.5769	7,818.8200	7.8188	18.882	0	0	0
2020/11/05	R035	06/05/2021	12.35	Put	Bond Future	2,563.9400	2.5639	2,012.6400	2.0126	(21.502)	0	0	0
2020/11/05	R035	06/05/2021			Bond Future	11.6483	82.8866	11.3463	84.6737	(2.592)	0.0000	0.0000	0
2020/11/05	R035	06/05/2021	12.37	Put	Bond Future	2,530.2400	2.5302	1,985.0000	1.9850	(21.549)	0	0	0
2020/11/05	R035	06/05/2021	12.35	Call	Bond Future	6,502.5900	6.5026	7,738.4100	7.7384	19.005	0	0	0
2020/11/05	R035	06/05/2021	12.91	Put	Bond Future	1,729.8000	1.7298	1,331.8200	1.3318	(23.007)	0	0	600
2020/11/05	R035	06/05/2021	10.40	Put	Bond Future	9,113.6900	9.1137	7,804.1600	7.8042	(14.369)	0	0	0
2020/11/05	R035	06/05/2021	11.55	Put	Bond Future	4,432.6300	4.4326	3,593.6500	3.5937	(18.927)	0	0	1,650
2020/11/05	R035	06/05/2021	12.77	Put	Bond Future	1,944.0100	1.9440	1,508.3600	1.5084	(22.410)	0	0	1,650
2020/11/05	R035	06/05/2021	10.24	Call	Bond Future	1,128.3200	1.1283	1,549.4100	1.5494	37.320	0	0	793
2020/11/05	R035	06/05/2021	12.36	Put	Bond Future	2,547.0300	2.5470	1,998.7700	1.9988	(21.525)	0	0	0
2020/11/05	R035	06/05/2021	11.15	Put	Bond Future	5,757.6200	5.7576	4,752.5400	4.7525	(17.457)	0	0	0
2020/11/05	R035	06/05/2021	11.15	Call	Bond Future	2,777.3900	2.7774	3,559.4300	3.5594	28.157	0	0	600
2020/11/05	R035	06/05/2021	12.91	Call	Bond Future	8,610.0900	8.6101	9,999.2300	9.9992	16.134	0	0	0
2020/11/05	R035	06/05/2021	10.40	Call	Bond Future	1,336.5800	1.3366	1,814.1700	1.8142	35.732	0	0	600
2020/11/05	R035	06/05/2021	10.81	Put	Bond Future	7,113.1100	7.1131	5,963.1800	5.9632	(16.166)	0	0	0
2020/11/05	R035	06/05/2021	10.81	Call	Bond Future	2,006.2500	2.0063	2,643.4400	2.6434	31.760	0	0	1,650
2020/11/05	R035	06/05/2021	11.32	Call	Bond Future	3,215.8900	3.2159	4,069.6400	4.0696	26.548	0	0	0
2020/11/05	R035	06/05/2021	11.32	Put	Bond Future	5,161.5200	5.1615	4,228.1500	4.2281	(18.083)	0	0	793
2020/11/05	R035	06/05/2021	12.02	Call	Bond Future	5,324.6400	5.3246	6,451.8200	6.4518	21.169	0	0	0

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2020/11/05	R035	06/05/2021	12.02	Put	Bond Future	3,201.9700		3.2020	2,542.0300	2.5420	(20.610)	0	0	793
2020/11/05	R035	06/05/2021	12.36	Call	Bond Future	6,539.7300		6.5397	7,778.5900	7.7786	18.944	0	0	0
2020/11/05	R035	05/08/2021	5.31	Call	Bond Future	0.0900		0.0001	0.1900	0.0002	111.111	0	0	0
2020/11/05	R035	05/08/2021			Bond Future	11.9082		83.7820	11.5928	85.5883	(2.648)	0.0000	0.0000	0
2020/11/05	R035	05/08/2021	5.29	Call	Bond Future	0.0900		0.0001	0.1800	0.0002	100.000	0	0	0
2020/11/05	R035	05/08/2021	5.29	Put	Bond Future	54,542.1100		54.5421	52,735.9100	52.7359	(3.312)	0	0	0
2020/11/05	R035	05/08/2021	5.31	Put	Bond Future	54,308.8200		54.3088	52,502.6300	52.5026	(3.326)	0	0	0
2020/11/05	R035	05/08/2021	5.30	Call	Bond Future	0.0900		0.0001	0.1900	0.0002	111.111	0	0	0
2020/11/05	R035	05/08/2021	5.30	Put	Bond Future	54,425.4000		54.4254	52,619.2100	52.6192	(3.319)	0	0	0
2020/11/05	R035	04/11/2021	12.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R035	04/11/2021			Bond Future	12.1857		80.1461	11.8564	81.9705	(2.702)	0.0000	0.0000	0
2020/11/05	R035	04/11/2021	12.52	Call	Bond Future	1,790.2400		1.7902	3,614.6200	3.6146	101.907	0	0	0
2020/11/05	R035	04/11/2021	12.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R035	04/11/2021	12.53	Call	Bond Future	1,842.8500		1.8428	3,667.2300	3.6672	98.998	0	0	0
2020/11/05	R035	04/11/2021	12.51	Call	Bond Future	1,737.5700		1.7376	3,561.9500	3.5619	104.996	0	0	0
2020/11/05	R035	04/11/2021	12.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	8.65	Call	Bond Future	8,462.6000		8.4626	9,371.1300	9.3711	10.736	0	0	0
2020/11/05	R186	05/11/2020	8.64	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	7.50	Call	Bond Future	2,606.0400		2.6060	3,514.5700	3.5146	34.862	0	0	0
2020/11/05	R186	05/11/2020	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020			Bond Future	7.0119		121.1582	6.8450	122.0667	(2.381)	0.0000	0.0000	0
2020/11/05	R186	05/11/2020	8.66	Call	Bond Future	8,511.8400		8.5118	9,420.3700	9.4204	10.674	0	0	0
2020/11/05	R186	05/11/2020	8.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	7.00	Put	Bond Future	200.3600		0.2004	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	R186	05/11/2020	7.00	Call	Bond Future	135.6700		0.1357	843.8400	0.8438	521.980	0	0	0
2020/11/05	R186	05/11/2020	8.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	8.64	Call	Bond Future	8,413.3300		8.4133	9,321.8600	9.3219	10.799	0	0	0
2020/11/05	R186	05/11/2020	6.50	Put	Bond Future	2,814.4000		2.8144	1,905.8700	1.9059	(32.281)	0	0	0
2020/11/05	R186	05/11/2020	7.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	8.00	Call	Bond Future	5,200.3100		5.2003	6,108.8400	6.1088	17.471	0	0	0
2020/11/05	R186	05/11/2020	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	9.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	6.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	7.84	Call	Bond Future	4,378.3100		4.3783	5,286.8400	5.2868	20.751	0	0	0
2020/11/05	R186	05/11/2020	8.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	05/11/2020	8.34	Call	Bond Future	6,922.0000		6.9220	7,830.5300	7.8305	13.125	0	0	0
2020/11/05	R186	05/11/2020	9.26	Call	Bond Future	11,415.0000		11.4150	12,323.5300	12.3235	7.959	0	0	0
2020/11/05	R186	04/02/2021	8.15	Call	Bond Future	5,245.5100		5.2455	6,409.6500	6.4097	22.193	0	0	0
2020/11/05	R186	04/02/2021			Bond Future	7.1855		117.0570	6.9297	118.3889	(3.560)	0.0000	0.0000	77,162
2020/11/05	R186	04/02/2021	8.15	Put	Bond Future	392.6500		0.3927	224.9000	0.2249	(42.723)	0	0	0
2020/11/05	R186	04/02/2021	8.00	Put	Bond Future	507.3900		0.5074	297.3100	0.2973	(41.404)	0	0	15,177
2020/11/05	R186	04/02/2021	8.16	Call	Bond Future	5,287.7100		5.2877	6,454.4100	6.4544	22.064	0	0	0
2020/11/05	R186	04/02/2021	8.17	Put	Bond Future	379.2600		0.3793	216.5900	0.2166	(42.891)	0	0	0
2020/11/05	R186	04/02/2021	8.00	Call	Bond Future	4,622.6100		4.6226	5,744.4200	5.7444	24.268	0	0	0
2020/11/05	R186	04/02/2021	8.16	Put	Bond Future	385.9000		0.3859	220.7100	0.2207	(42.806)	0	0	0
2020/11/05	R186	04/02/2021	8.17	Call	Bond Future	5,330.0000		5.3300	6,499.2200	6.4992	21.937	0	0	0
2020/11/05	R186	06/05/2021	10.77	Call	Bond Future	15,377.9800		15.3780	16,719.0400	16.7190	8.721	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	R186	06/05/2021	10.76	Put	Bond Future	8.8600	0.0089	4.3400	0.0043	(51.016)	0	0	0
2020/11/05	R186	06/05/2021			Bond Future	7.3561	118.2969	7.0850	119.6424	(3.685)	0.0000	0.0000	0
2020/11/05	R186	06/05/2021	10.78	Call	Bond Future	15,418.8000	15.4188	16,759.9600	16.7600	8.698	0	0	0
2020/11/05	R186	06/05/2021	10.78	Put	Bond Future	8.4400	0.0084	4.1200	0.0041	(51.185)	0	0	0
2020/11/05	R186	06/05/2021	10.77	Put	Bond Future	8.6500	0.0087	4.2300	0.0042	(51.098)	0	0	0
2020/11/05	R186	06/05/2021	10.76	Call	Bond Future	15,337.1400	15.3371	16,678.1000	16.6781	8.743	0	0	0
2020/11/05	R186	05/08/2021	8.61	Call	Bond Future	5,837.7900	5.8378	6,919.7500	6.9198	18.534	0	0	0
2020/11/05	R186	05/08/2021	8.62	Put	Bond Future	955.3000	0.9553	679.9800	0.6800	(28.820)	0	0	0
2020/11/05	R186	05/08/2021			Bond Future	7.5415	114.2934	7.2536	115.6533	(3.818)	0.0000	0.0000	0
2020/11/05	R186	05/08/2021	8.61	Put	Bond Future	966.2900	0.9663	688.4300	0.6884	(28.755)	0	0	0
2020/11/05	R186	05/08/2021	8.62	Call	Bond Future	5,871.1400	5.8711	6,955.6400	6.9556	18.472	0	0	0
2020/11/05	R186	05/08/2021	8.63	Call	Bond Future	5,904.5600	5.9046	6,991.5800	6.9916	18.410	0	0	0
2020/11/05	R186	05/08/2021	8.63	Put	Bond Future	944.4200	0.9444	671.6200	0.6716	(28.885)	0	0	0
2020/11/05	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	04/11/2021	8.10	Call	Bond Future	1,518.6300	1.5186	2,892.1700	2.8922	90.446	0	0	0
2020/11/05	R186	04/11/2021			Bond Future	7.7557	115.4348	7.4494	116.8083	(3.950)	0.0000	0.0000	0
2020/11/05	R186	04/11/2021	8.11	Call	Bond Future	1,562.3600	1.5624	2,935.9000	2.9359	87.914	0	0	0
2020/11/05	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R186	04/11/2021	8.09	Call	Bond Future	1,474.8900	1.4749	2,848.4300	2.8484	93.128	0	0	0
2020/11/05	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R197	05/11/2020			Bond Future	316.8999	316.8999	317.2581	317.2581	0.113	0.0000	0.0000	0
2020/11/05	R197	04/02/2021			Bond Future	312.2118	312.2118	312.5722	312.5722	0.115	0.0000	0.0000	2,460
2020/11/05	R197	06/05/2021			Bond Future	315.5936	315.5936	315.9566	315.9566	0.115	0.0000	0.0000	0
2020/11/05	R197	05/08/2021			Bond Future	311.0855	311.0855	311.4521	311.4521	0.118	0.0000	0.0000	0
2020/11/05	R197	04/11/2021			Bond Future	314.2662	314.2662	314.6369	314.6369	0.118	0.0000	0.0000	0
2020/11/05	R202	05/11/2020			Bond Future	212.5194	212.5194	212.5368	212.5368	0.008	0.0000	0.0000	0
2020/11/05	R202	04/02/2021			Bond Future	210.4696	210.4696	210.4863	210.4863	0.008	0.0000	0.0000	7,827
2020/11/05	R202	06/05/2021			Bond Future	212.7492	212.7492	212.7653	212.7653	0.008	0.0000	0.0000	0
2020/11/05	R202	05/08/2021			Bond Future	210.8528	210.8528	210.8686	210.8686	0.008	0.0000	0.0000	0
2020/11/05	R202	04/11/2021			Bond Future	213.0089	213.0089	213.0253	213.0253	0.008	0.0000	0.0000	0
2020/11/05	R208	05/11/2020	4.78	Call	Bond Future	509.5800	0.5096	495.1900	0.4952	(2.824)	0	0	0
2020/11/05	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R208	05/11/2020			Bond Future	3.4630	102.0103	3.5000	101.9960	1.069	0.0000	0.0000	0
2020/11/05	R208	05/11/2020	4.79	Call	Bond Future	513.4300	0.5134	499.0400	0.4990	(2.803)	0	0	0
2020/11/05	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R208	05/11/2020	4.77	Call	Bond Future	505.7300	0.5057	491.3400	0.4913	(2.845)	0	0	0
2020/11/05	R209	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R209	05/11/2020			Bond Future	10.8823	66.4580	10.7400	67.2420	(1.308)	0.0000	0.0000	0
2020/11/05	R209	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R209	05/11/2020	10.00	Put	Bond Future	5,087.5200	5.0875	4,303.4900	4.3035	(15.411)	0	0	0
2020/11/05	R209	05/11/2020	10.02	Put	Bond Future	4,966.0100	4.9660	4,181.9800	4.1820	(15.788)	0	0	0
2020/11/05	R209	05/11/2020	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R209	05/11/2020	10.01	Put	Bond Future	5,026.7300	5.0267	4,242.7000	4.2427	(15.597)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	R209	04/02/2021	10.12	Put	Bond Future	6,400.9400	6.4009	5,297.6500	5.2976	(17.236)	0	0	0
2020/11/05	R209	04/02/2021			Bond Future	11.0940	67.1035	10.8166	68.6015	(2.501)	0.0000	0.0000	27,681
2020/11/05	R209	04/02/2021	10.11	Call	Bond Future	901.0700	0.9011	1,291.8000	1.2918	43.363	0	0	0
2020/11/05	R209	04/02/2021	10.11	Put	Bond Future	6,447.8700	6.4479	5,340.5900	5.3406	(17.173)	0	0	0
2020/11/05	R209	04/02/2021	10.12	Call	Bond Future	913.8900	0.9139	1,308.6100	1.3086	43.191	0	0	0
2020/11/05	R209	04/02/2021	10.10	Call	Bond Future	888.2800	0.8883	1,275.0100	1.2750	43.537	0	0	0
2020/11/05	R209	04/02/2021	10.10	Put	Bond Future	6,494.9000	6.4949	5,383.6200	5.3836	(17.110)	0	0	0
2020/11/05	R209	06/05/2021	12.25	Put	Bond Future	1,972.3700	1.9724	1,563.8400	1.5638	(20.713)	0	0	8,150
2020/11/05	R209	06/05/2021	12.23	Put	Bond Future	1,997.9800	1.9980	1,584.9100	1.5849	(20.674)	0	0	0
2020/11/05	R209	06/05/2021	12.22	Call	Bond Future	6,499.7800	6.4998	7,598.0200	7.5980	16.897	0	0	0
2020/11/05	R209	06/05/2021			Bond Future	11.3038	64.6744	11.0158	66.1880	(2.548)	0.0000	0.0000	2,975
2020/11/05	R209	06/05/2021	10.25	Put	Bond Future	7,293.4500	7.2935	6,252.5700	6.2526	(14.271)	0	0	0
2020/11/05	R209	06/05/2021	10.25	Call	Bond Future	1,494.8000	1.4948	1,967.5100	1.9675	31.624	0	0	5,825
2020/11/05	R209	06/05/2021	11.25	Call	Bond Future	3,568.3900	3.5684	4,388.8200	4.3888	22.992	0	0	0
2020/11/05	R209	06/05/2021	11.25	Put	Bond Future	3,847.2900	3.8473	3,154.1300	3.1541	(18.017)	0	0	8,150
2020/11/05	R209	06/05/2021	12.25	Call	Bond Future	6,600.3700	6.6004	7,705.4300	7.7054	16.742	0	0	0
2020/11/05	R209	06/05/2021	12.23	Call	Bond Future	6,533.3300	6.5333	7,633.8500	7.6338	16.845	0	0	0
2020/11/05	R209	06/05/2021	12.22	Put	Bond Future	2,010.8300	2.0108	1,595.4800	1.5955	(20.656)	0	0	0
2020/11/05	R209	06/05/2021	12.24	Call	Bond Future	6,566.7600	6.5668	7,669.5600	7.6696	16.794	0	0	0
2020/11/05	R209	06/05/2021	12.24	Put	Bond Future	1,985.0500	1.9850	1,574.2600	1.5743	(20.694)	0	0	0
2020/11/05	R209	05/08/2021	11.81	Put	Bond Future	3,423.2900	3.4233	2,825.9200	2.8259	(17.450)	0	0	0
2020/11/05	R209	05/08/2021			Bond Future	11.5227	65.3731	11.2235	66.9030	(2.597)	0.0000	0.0000	0
2020/11/05	R209	05/08/2021	11.80	Call	Bond Future	4,814.2700	4.8143	5,744.0300	5.7440	19.313	0	0	0
2020/11/05	R209	05/08/2021	11.80	Put	Bond Future	3,443.2000	3.4432	2,843.0900	2.8431	(17.429)	0	0	0
2020/11/05	R209	05/08/2021	11.81	Call	Bond Future	4,842.9900	4.8430	5,775.4900	5.7755	19.255	0	0	0
2020/11/05	R209	05/08/2021	11.79	Call	Bond Future	4,785.8200	4.7858	5,712.8200	5.7128	19.370	0	0	0
2020/11/05	R209	05/08/2021	11.79	Put	Bond Future	3,463.4400	3.4634	2,860.5700	2.8606	(17.407)	0	0	0
2020/11/05	R209	04/11/2021	12.19	Call	Bond Future	2,067.2400	2.0672	3,612.4900	3.6125	74.749	0	0	0
2020/11/05	R209	04/11/2021	12.17	Call	Bond Future	1,974.2300	1.9742	3,519.4800	3.5195	78.271	0	0	0
2020/11/05	R209	04/11/2021			Bond Future	11.7558	62.8870	11.4448	64.4323	(2.646)	0.0000	0.0000	0
2020/11/05	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R209	04/11/2021	12.18	Call	Bond Future	2,020.7600	2.0208	3,566.0100	3.5660	76.469	0	0	0
2020/11/05	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R210	05/11/2020			Bond Future	188.1467	188.1467	188.1584	188.1584	0.006	0.0000	0.0000	0
2020/11/05	R210	04/02/2021			Bond Future	190.0210	190.0210	190.0321	190.0321	0.006	0.0000	0.0000	1,254
2020/11/05	R210	06/05/2021			Bond Future	189.3696	189.3696	189.3800	189.3800	0.005	0.0000	0.0000	0
2020/11/05	R210	05/08/2021			Bond Future	191.4599	191.4599	191.4701	191.4701	0.005	0.0000	0.0000	0
2020/11/05	R210	04/11/2021			Bond Future	190.6833	190.6833	190.6940	190.6940	0.006	0.0000	0.0000	0
2020/11/05	R212	05/11/2020			Bond Future	170.0511	170.0511	170.0601	170.0601	0.005	0.0000	0.0000	0
2020/11/05	R212	04/02/2021			Bond Future	169.4503	169.4503	169.4587	169.4587	0.005	0.0000	0.0000	7,050
2020/11/05	R212	06/05/2021			Bond Future	171.2861	171.2861	171.2939	171.2939	0.005	0.0000	0.0000	0
2020/11/05	R212	05/08/2021			Bond Future	170.8483	170.8483	170.8559	170.8559	0.004	0.0000	0.0000	0
2020/11/05	R212	04/11/2021			Bond Future	172.5954	172.5954	172.6033	172.6033	0.005	0.0000	0.0000	0
2020/11/05	R213	05/11/2020	9.60	Put	Bond Future	1,017.4100	1.0174	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	R213	05/11/2020	9.59	Call	Bond Future	8.3400	0.0083	57.2800	0.0573	586.811	0	0	0
2020/11/05	R213	05/11/2020			Bond Future	9.7774	83.5696	9.5800	84.6909	(2.019)	0.0000	0.0000	0
2020/11/05	R213	05/11/2020	9.60	Call	Bond Future	10.6300	0.0106	114.5100	0.1145	977.234	0	0	0
2020/11/05	R213	05/11/2020	9.59	Put	Bond Future	1,072.3500	1.0723	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	R213	05/11/2020	9.61	Call	Bond Future	13.4500	0.0135	171.6900	0.1717	1176.506	0	0	0
2020/11/05	R213	05/11/2020	9.61	Put	Bond Future	963.0500	0.9631	0.0000	0.0000	(100.000)	0	0	0
2020/11/05	R213	04/02/2021	9.40	Call	Bond Future	1,264.9900	1.2650	1,818.7100	1.8187	43.773	0	0	0
2020/11/05	R213	04/02/2021	9.39	Put	Bond Future	4,656.8800	4.6569	3,638.2000	3.6382	(21.875)	0	0	0
2020/11/05	R213	04/02/2021			Bond Future	9.9986	84.3813	9.7148	85.9485	(2.838)	0.0000	0.0000	8,760
2020/11/05	R213	04/02/2021	9.41	Call	Bond Future	1,283.0000	1.2830	1,841.8800	1.8419	43.560	0	0	0
2020/11/05	R213	04/02/2021	9.41	Put	Bond Future	4,577.7300	4.5777	3,569.3700	3.5694	(22.028)	0	0	0
2020/11/05	R213	04/02/2021	9.40	Put	Bond Future	4,617.1900	4.6172	3,603.6700	3.6037	(21.951)	0	0	0
2020/11/05	R213	04/02/2021	9.39	Call	Bond Future	1,247.1500	1.2472	1,795.7100	1.7957	43.985	0	0	0
2020/11/05	R213	06/05/2021	11.91	Put	Bond Future	800.9100	0.8009	578.1700	0.5782	(27.811)	0	0	0
2020/11/05	R213	06/05/2021			Bond Future	10.2112	81.7462	9.9157	83.3297	(2.893)	0.0000	0.0000	0
2020/11/05	R213	06/05/2021	11.90	Call	Bond Future	9,129.3700	9.1294	10,488.1600	10.4882	14.884	0	0	0
2020/11/05	R213	06/05/2021	11.90	Put	Bond Future	809.4300	0.8094	584.7400	0.5847	(27.759)	0	0	0
2020/11/05	R213	06/05/2021	11.91	Call	Bond Future	9,166.6300	9.1666	10,527.3700	10.5274	14.844	0	0	0
2020/11/05	R213	06/05/2021	11.89	Call	Bond Future	9,092.1500	9.0922	10,448.9800	10.4490	14.923	0	0	0
2020/11/05	R213	06/05/2021	11.89	Put	Bond Future	818.0300	0.8180	591.3800	0.5914	(27.707)	0	0	0
2020/11/05	R213	05/08/2021	10.14	Put	Bond Future	4,525.5800	4.5256	3,702.5700	3.7026	(18.186)	0	0	200
2020/11/05	R213	05/08/2021	9.34	Call	Bond Future	1,433.0600	1.4331	1,920.4100	1.9204	34.008	0	0	200
2020/11/05	R213	05/08/2021	10.85	Call	Bond Future	4,898.6300	4.8986	5,917.1300	5.9171	20.792	0	0	0
2020/11/05	R213	05/08/2021	10.84	Put	Bond Future	2,845.3900	2.8454	2,260.3700	2.2604	(20.560)	0	0	0
2020/11/05	R213	05/08/2021			Bond Future	10.4388	82.6291	10.1306	84.2296	(2.952)	0.0000	0.0000	0
2020/11/05	R213	05/08/2021	10.78	Call	Bond Future	4,684.8500	4.6849	5,681.6300	5.6816	21.277	0	0	0
2020/11/05	R213	05/08/2021	10.78	Put	Bond Future	2,960.3700	2.9604	2,356.7000	2.3567	(20.392)	0	0	200
2020/11/05	R213	05/08/2021	10.14	Call	Bond Future	2,974.6200	2.9746	3,752.0600	3.7521	26.136	0	0	0
2020/11/05	R213	05/08/2021	10.86	Call	Bond Future	4,929.6100	4.9296	5,951.1700	5.9512	20.723	0	0	0
2020/11/05	R213	05/08/2021	10.86	Put	Bond Future	2,807.9700	2.8080	2,229.0800	2.2291	(20.616)	0	0	0
2020/11/05	R213	05/08/2021	9.34	Put	Bond Future	7,335.7000	7.3357	6,222.6000	6.2226	(15.174)	0	0	0
2020/11/05	R213	05/08/2021	10.85	Put	Bond Future	2,826.4900	2.8265	2,244.5400	2.2445	(20.589)	0	0	0
2020/11/05	R213	05/08/2021	10.84	Call	Bond Future	4,867.9900	4.8680	5,883.4200	5.8834	20.859	0	0	0
2020/11/05	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R213	04/11/2021			Bond Future	10.6865	79.9269	10.3650	81.5435	(3.008)	0.0000	0.0000	0
2020/11/05	R213	04/11/2021	11.10	Call	Bond Future	2,017.2600	2.0173	3,633.8300	3.6338	80.137	0	0	0
2020/11/05	R213	04/11/2021	11.11	Call	Bond Future	2,065.2100	2.0652	3,681.7800	3.6818	78.276	0	0	0
2020/11/05	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R213	04/11/2021	11.09	Call	Bond Future	1,969.2800	1.9693	3,585.8500	3.5858	82.089	0	0	0
2020/11/05	R214	05/11/2020	10.26	Put	Bond Future	6,630.6600	6.6307	5,697.9500	5.6979	(14.067)	0	0	0
2020/11/05	R214	05/11/2020			Bond Future	11.4024	62.7835	11.2300	63.7162	(1.512)	0.0000	0.0000	0
2020/11/05	R214	05/11/2020	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R214	05/11/2020	10.25	Put	Bond Future	6,693.6500	6.6937	5,760.9400	5.7609	(13.934)	0	0	0
2020/11/05	R214	05/11/2020	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R214	05/11/2020	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R214	05/11/2020	10.24	Put	Bond Future	6,756.7400	6.7567	5,824.0300	5.8240	(13.804)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	R214	04/02/2021	10.33	Call	Bond Future	649.0300	0.6490	940.1600	0.9402	44.856	0	0	0
2020/11/05	R214	04/02/2021			Bond Future	11.6239	63.3934	11.3455	64.8636	(2.395)	0.0000	0.0000	15,428
2020/11/05	R214	04/02/2021	10.31	Call	Bond Future	630.5400	0.6305	915.2700	0.9153	45.157	0	0	0
2020/11/05	R214	04/02/2021	10.31	Put	Bond Future	8,106.3000	8.1063	6,920.7400	6.9207	(14.625)	0	0	0
2020/11/05	R214	04/02/2021	10.33	Put	Bond Future	8,000.1700	8.0002	6,821.0100	6.8210	(14.739)	0	0	0
2020/11/05	R214	04/02/2021	10.32	Call	Bond Future	639.7300	0.6397	927.6600	0.9277	45.008	0	0	0
2020/11/05	R214	04/02/2021	10.32	Put	Bond Future	8,053.1400	8.0531	6,870.7800	6.8708	(14.682)	0	0	0
2020/11/05	R214	06/05/2021	12.26	Call	Bond Future	4,972.0800	4.9721	5,919.2100	5.9192	19.049	0	0	0
2020/11/05	R214	06/05/2021	12.25	Put	Bond Future	2,920.0700	2.9201	2,378.9000	2.3789	(18.533)	0	0	0
2020/11/05	R214	06/05/2021			Bond Future	11.8365	60.7881	11.5470	62.2738	(2.446)	0.0000	0.0000	0
2020/11/05	R214	06/05/2021	12.27	Call	Bond Future	5,001.8100	5.0018	5,951.6100	5.9516	18.989	0	0	0
2020/11/05	R214	06/05/2021	12.27	Put	Bond Future	2,884.5400	2.8845	2,348.7100	2.3487	(18.576)	0	0	0
2020/11/05	R214	06/05/2021	12.26	Put	Bond Future	2,902.2500	2.9023	2,363.7500	2.3638	(18.555)	0	0	0
2020/11/05	R214	06/05/2021	12.25	Call	Bond Future	4,942.3900	4.9424	5,886.8500	5.8868	19.109	0	0	0
2020/11/05	R214	05/08/2021	12.01	Call	Bond Future	4,074.7900	4.0748	4,896.8500	4.8969	20.174	0	0	0
2020/11/05	R214	05/08/2021			Bond Future	12.0619	61.4448	11.7603	62.9463	(2.501)	0.0000	0.0000	0
2020/11/05	R214	05/08/2021	12.01	Put	Bond Future	4,328.6100	4.3286	3,649.0800	3.6491	(15.699)	0	0	0
2020/11/05	R214	05/08/2021	12.03	Put	Bond Future	4,279.9000	4.2799	3,605.9100	3.6059	(15.748)	0	0	0
2020/11/05	R214	05/08/2021	12.02	Call	Bond Future	4,099.5600	4.0996	4,924.3900	4.9244	20.120	0	0	0
2020/11/05	R214	05/08/2021	12.02	Put	Bond Future	4,304.3000	4.3043	3,627.5400	3.6275	(15.723)	0	0	0
2020/11/05	R214	05/08/2021	12.03	Call	Bond Future	4,124.1800	4.1242	4,951.7800	4.9518	20.067	0	0	0
2020/11/05	R214	04/11/2021	12.47	Call	Bond Future	791.3300	0.7913	2,307.9700	2.3080	191.657	0	0	0
2020/11/05	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R214	04/11/2021			Bond Future	12.3006	58.7827	11.9864	60.2994	(2.555)	0.0000	0.0000	0
2020/11/05	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R214	04/11/2021	12.48	Call	Bond Future	837.4900	0.8375	2,354.1300	2.3541	181.094	0	0	0
2020/11/05	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R214	04/11/2021	12.46	Call	Bond Future	745.1000	0.7451	2,261.7400	2.2617	203.549	0	0	0
2020/11/05	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	05/11/2020	10.02	Put	Bond Future	12,114.7900	12.1148	11,352.4500	11.3524	(6.293)	0	0	0
2020/11/05	R248	05/11/2020			Bond Future	11.6726	77.7794	11.5550	78.5418	(1.007)	0.0000	0.0000	0
2020/11/05	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	05/11/2020	10.04	Put	Bond Future	11,948.2200	11.9482	11,185.8800	11.1859	(6.380)	0	0	0
2020/11/05	R248	05/11/2020	11.00	Put	Bond Future	4,553.3800	4.5534	3,791.0400	3.7910	(16.742)	0	0	0
2020/11/05	R248	05/11/2020	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	05/11/2020	10.00	Put	Bond Future	12,281.9000	12.2819	11,519.5600	11.5196	(6.207)	0	0	0
2020/11/05	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	05/11/2020	10.03	Put	Bond Future	12,031.4300	12.0314	11,269.0900	11.2691	(6.336)	0	0	0
2020/11/05	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	04/02/2021	10.75	Call	Bond Future	759.8100	0.7598	1,137.2000	1.1372	49.669	0	0	2,590
2020/11/05	R248	04/02/2021	10.47	Put	Bond Future	10,461.2900	10.4613	8,920.3300	8.9203	(14.730)	0	0	0
2020/11/05	R248	04/02/2021	10.46	Call	Bond Future	471.6700	0.4717	732.7000	0.7327	55.342	0	0	0
2020/11/05	R248	04/02/2021			Bond Future	11.9095	78.5349	11.6243	80.3405	(2.394)	0.0000	0.0000	111,281
2020/11/05	R248	04/02/2021	10.75	Put	Bond Future	8,620.1300	8.6201	7,191.9300	7.1919	(16.568)	0	0	0
2020/11/05	R248	04/02/2021	11.50	Put	Bond Future	4,808.2200	4.8082	3,778.6300	3.7786	(21.413)	0	0	0
2020/11/05	R248	04/02/2021	11.50	Call	Bond Future	2,190.7100	2.1907	2,966.7100	2.9667	35.422	0	0	2,590
2020/11/05	R248	04/02/2021	10.47	Call	Bond Future	479.9400	0.4799	744.5700	0.7446	55.138	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/05	R248	04/02/2021	10.46	Put	Bond Future	10,530.5400	10.5305	8,985.9800	8.9860	(14.667)	0	0	0
2020/11/05	R248	04/02/2021	10.48	Call	Bond Future	488.3200	0.4883	756.5700	0.7566	54.933	0	0	0
2020/11/05	R248	04/02/2021	10.48	Put	Bond Future	10,392.2800	10.3923	8,854.9400	8.8549	(14.793)	0	0	0
2020/11/05	R248	06/05/2021	12.36	Call	Bond Future	5,099.7200	5.0997	6,196.7100	6.1967	21.511	0	0	0
2020/11/05	R248	06/05/2021			Bond Future	12.1378	74.9559	11.8399	76.7803	(2.454)	0.0000	0.0000	0
2020/11/05	R248	06/05/2021	12.34	Call	Bond Future	5,034.9000	5.0349	6,124.5400	6.1245	21.642	0	0	0
2020/11/05	R248	06/05/2021	12.34	Put	Bond Future	3,841.9400	3.8419	3,107.2300	3.1072	(19.123)	0	0	0
2020/11/05	R248	06/05/2021	12.36	Put	Bond Future	3,790.6700	3.7907	3,063.3100	3.0633	(19.188)	0	0	0
2020/11/05	R248	06/05/2021	12.35	Call	Bond Future	5,067.2800	5.0673	6,160.5900	6.1606	21.576	0	0	0
2020/11/05	R248	06/05/2021	12.35	Put	Bond Future	3,816.2300	3.8162	3,085.1900	3.0852	(19.156)	0	0	0
2020/11/05	R248	05/08/2021	12.51	Put	Bond Future	4,324.4400	4.3244	3,553.0100	3.5530	(17.839)	0	0	0
2020/11/05	R248	05/08/2021			Bond Future	12.3812	75.7656	12.0692	77.6096	(2.520)	0.0000	0.0000	0
2020/11/05	R248	05/08/2021	12.51	Call	Bond Future	5,061.2700	5.0613	6,133.8100	6.1338	21.191	0	0	0
2020/11/05	R248	05/08/2021	12.52	Call	Bond Future	5,092.1500	5.0921	6,168.1500	6.1682	21.131	0	0	0
2020/11/05	R248	05/08/2021	12.50	Put	Bond Future	4,350.6100	4.3506	3,575.7200	3.5757	(17.811)	0	0	0
2020/11/05	R248	05/08/2021	12.52	Put	Bond Future	4,298.6800	4.2987	3,530.7100	3.5307	(17.865)	0	0	0
2020/11/05	R248	05/08/2021	12.50	Call	Bond Future	5,030.7100	5.0307	6,099.7900	6.0998	21.251	0	0	0
2020/11/05	R248	04/11/2021	12.85	Call	Bond Future	1,154.3800	1.1544	3,016.8400	3.0168	161.339	0	0	0
2020/11/05	R248	04/11/2021			Bond Future	12.6394	72.1126	12.3126	73.9751	(2.586)	0.0000	0.0000	0
2020/11/05	R248	04/11/2021	12.83	Call	Bond Future	1,046.2400	1.0462	2,908.7000	2.9087	178.015	0	0	0
2020/11/05	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/05	R248	04/11/2021	12.84	Call	Bond Future	1,100.3500	1.1003	2,962.8100	2.9628	169.261	0	0	0
2020/11/05	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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