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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2020 TO 13/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	2025	05/11/2020		Bond Future	143.8232	143.8232	143.9351	143.9351	0.078	0.0000	0.0000	3,863
2020/10/13	2025	04/02/2021		Bond Future	143.7759	143.7759	143.8830	143.8830	0.075	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	2025	06/05/2021			Bond Future	145.3608	145.3608	145.4720	145.4720	0.076	0.0000	0.0000	0
2020/10/13	2025	05/08/2021			Bond Future	145.4653	145.4653	145.5736	145.5736	0.074	0.0000	0.0000	0
2020/10/13	2025	04/11/2021			Bond Future	146.9656	146.9656	147.0727	147.0727	0.073	0.0000	0.0000	0
2020/10/13	2029	05/11/2020			Bond Future	99.6729	99.6729	99.9416	99.9416	0.270	0.0000	0.0000	4,935
2020/10/13	2029	04/02/2021			Bond Future	100.6848	100.6848	100.9521	100.9521	0.265	0.0000	0.0000	0
2020/10/13	2029	06/05/2021			Bond Future	100.6558	100.6558	100.9280	100.9280	0.270	0.0000	0.0000	0
2020/10/13	2029	05/08/2021			Bond Future	101.7874	101.7874	102.0599	102.0599	0.268	0.0000	0.0000	0
2020/10/13	2029	04/11/2021			Bond Future	101.6882	101.6882	101.9618	101.9618	0.269	0.0000	0.0000	0
2020/10/13	2030	05/11/2020	9.39	Put	Bond Future	1,445.7400	1.4457	1,366.6100	1.3666	(5.473)	0	0	0
2020/10/13	2030	05/11/2020	9.38	Call	Bond Future	921.6200	0.9216	940.1800	0.9402	2.014	0	0	0
2020/10/13	2030	05/11/2020	9.66	Put	Bond Future	747.5300	0.7475	689.4600	0.6895	(7.768)	0	0	5,500
2020/10/13	2030	05/11/2020	9.60	Put	Bond Future	874.6200	0.8746	811.5600	0.8116	(7.210)	0	0	3,000
2020/10/13	2030	05/11/2020	9.99	Put	Bond Future	290.4400	0.2904	257.9300	0.2579	(11.193)	0	0	2,500
2020/10/13	2030	05/11/2020	8.10	Put	Bond Future	8,315.4800	8.3155	8,216.9200	8.2169	(1.185)	0	0	0
2020/10/13	2030	05/11/2020	8.73	Call	Bond Future	78.2900	0.0783	77.2000	0.0772	(1.392)	0	0	3,000
2020/10/13	2030	05/11/2020	10.06	Put	Bond Future	233.8800	0.2339	205.8600	0.2059	(11.981)	0	0	1,000
2020/10/13	2030	05/11/2020			Bond Future	9.4772	93.2432	9.4600	93.3415	(0.182)	0.0000	0.0000	91,785
2020/10/13	2030	05/11/2020	9.99	Call	Bond Future	3,154.0100	3.1540	3,219.8700	3.2199	2.088	0	0	0
2020/10/13	2030	05/11/2020	8.85	Put	Bond Future	3,807.8800	3.8079	3,709.0200	3.7090	(2.596)	0	0	0
2020/10/13	2030	05/11/2020	8.85	Call	Bond Future	138.2800	0.1383	137.7900	0.1378	(0.354)	0	0	3,000
2020/10/13	2030	05/11/2020	9.61	Call	Bond Future	1,605.5000	1.6055	1,641.6300	1.6416	2.250	0	0	0
2020/10/13	2030	05/11/2020	9.61	Put	Bond Future	852.3900	0.8524	790.1500	0.7902	(7.302)	0	0	3,000
2020/10/13	2030	05/11/2020	8.34	Put	Bond Future	6,805.3500	6.8053	6,706.4100	6.7064	(1.454)	0	0	0
2020/10/13	2030	05/11/2020	8.34	Call	Bond Future	9.2300	0.0092	8.6600	0.0087	(6.176)	0	0	1,000
2020/10/13	2030	05/11/2020	9.04	Put	Bond Future	2,843.1500	2.8431	2,747.4500	2.7475	(3.366)	0	0	0
2020/10/13	2030	05/11/2020	9.04	Call	Bond Future	305.1900	0.3052	307.8600	0.3079	0.875	0	0	1,000
2020/10/13	2030	05/11/2020	9.39	Call	Bond Future	946.7700	0.9468	966.0100	0.9660	2.032	0	0	0
2020/10/13	2030	05/11/2020	9.38	Put	Bond Future	1,478.0400	1.4780	1,398.2300	1.3982	(5.400)	0	0	0
2020/10/13	2030	05/11/2020	9.66	Call	Bond Future	1,782.0800	1.7821	1,822.3800	1.8224	2.261	0	0	0
2020/10/13	2030	05/11/2020	9.60	Call	Bond Future	1,571.3000	1.5713	1,606.6100	1.6066	2.247	0	0	0
2020/10/13	2030	05/11/2020	9.49	Call	Bond Future	1,221.1200	1.2211	1,247.6300	1.2476	2.171	0	0	0
2020/10/13	2030	05/11/2020	8.36	Put	Bond Future	6,681.4500	6.6814	6,582.4700	6.5825	(1.481)	0	0	0
2020/10/13	2030	05/11/2020	9.86	Put	Bond Future	428.1500	0.4281	386.2700	0.3863	(9.782)	0	0	14,160
2020/10/13	2030	05/11/2020	8.10	Call	Bond Future	1.8800	0.0019	1.6900	0.0017	(10.106)	0	0	3,000
2020/10/13	2030	05/11/2020	8.73	Put	Bond Future	4,471.7700	4.4718	4,372.3100	4.3723	(2.224)	0	0	0
2020/10/13	2030	05/11/2020	9.23	Put	Bond Future	2,018.2900	2.0183	1,929.7100	1.9297	(4.389)	0	0	0
2020/10/13	2030	05/11/2020	10.06	Call	Bond Future	3,479.1500	3.4792	3,549.5000	3.5495	2.022	0	0	0
2020/10/13	2030	05/11/2020	10.37	Put	Bond Future	83.9200	0.0839	70.7600	0.0708	(15.682)	0	0	2,000
2020/10/13	2030	05/11/2020	9.40	Call	Bond Future	972.3300	0.9723	992.2600	0.9923	2.050	0	0	0
2020/10/13	2030	05/11/2020	9.40	Put	Bond Future	1,413.9000	1.4139	1,335.4600	1.3355	(5.548)	0	0	0
2020/10/13	2030	05/11/2020	9.49	Put	Bond Future	1,148.1700	1.1482	1,076.3100	1.0763	(6.259)	0	0	2,500
2020/10/13	2030	05/11/2020	9.65	Call	Bond Future	1,746.0300	1.7460	1,785.4900	1.7855	2.260	0	0	0
2020/10/13	2030	05/11/2020	9.65	Put	Bond Future	767.6800	0.7677	708.7700	0.7088	(7.674)	0	0	2,500
2020/10/13	2030	05/11/2020	8.36	Call	Bond Future	10.4300	0.0104	9.8200	0.0098	(5.849)	0	0	14,160
2020/10/13	2030	05/11/2020	8.86	Put	Bond Future	3,754.2600	3.7543	3,655.4800	3.6555	(2.631)	0	0	0
2020/10/13	2030	05/11/2020	8.86	Call	Bond Future	144.6600	0.1447	144.2500	0.1443	(0.283)	0	0	14,160

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2020/10/13	2030	05/11/2020	9.86	Call	Bond Future	2,577.0600	2.5771	2,633.5500	2.6336	2.192	0	0	0
2020/10/13	2030	05/11/2020	9.23	Call	Bond Future	594.4600	0.5945	604.2500	0.6042	1.647	0	0	3,000
2020/10/13	2030	05/11/2020	10.47	Call	Bond Future	5,497.0100	5.4970	5,585.3800	5.5854	1.608	0	0	0
2020/10/13	2030	05/11/2020	10.47	Put	Bond Future	59.0900	0.0591	49.0900	0.0491	(16.923)	0	0	3,000
2020/10/13	2030	05/11/2020	8.53	Put	Bond Future	5,643.8500	5.6438	5,544.4800	5.5445	(1.761)	0	0	0
2020/10/13	2030	05/11/2020	8.53	Call	Bond Future	27.9000	0.0279	26.9000	0.0269	(3.584)	0	0	9,414
2020/10/13	2030	05/11/2020	9.03	Put	Bond Future	2,890.6800	2.8907	2,794.7200	2.7947	(3.320)	0	0	0
2020/10/13	2030	05/11/2020	9.03	Call	Bond Future	293.6000	0.2936	296.0100	0.2960	0.821	0	0	9,414
2020/10/13	2030	05/11/2020	10.37	Call	Bond Future	4,993.7500	4.9938	5,078.9600	5.0790	1.706	0	0	0
2020/10/13	2030	04/02/2021	9.20	Put	Bond Future	4,400.4300	4.4004	4,328.1300	4.3281	(1.643)	0	0	0
2020/10/13	2030	04/02/2021	8.20	Put	Bond Future	9,135.6100	9.1356	9,045.3700	9.0454	(0.988)	0	0	0
2020/10/13	2030	04/02/2021	9.12	Call	Bond Future	1,436.8800	1.4369	1,458.0000	1.4580	1.470	0	0	1,000
2020/10/13	2030	04/02/2021	8.36	Call	Bond Future	467.1100	0.4671	474.0800	0.4741	1.492	0	0	800
2020/10/13	2030	04/02/2021	9.16	Call	Bond Future	1,514.0600	1.5141	1,536.1900	1.5362	1.462	0	0	0
2020/10/13	2030	04/02/2021	9.15	Put	Bond Future	4,588.5300	4.5885	4,514.9500	4.5150	(1.604)	0	0	0
2020/10/13	2030	04/02/2021			Bond Future	9.6992	90.1628	9.6819	90.2583	(0.178)	0.0000	0.0000	0
2020/10/13	2030	04/02/2021	8.20	Call	Bond Future	356.6800	0.3567	361.9000	0.3619	1.463	0	0	1,600
2020/10/13	2030	04/02/2021	8.37	Put	Bond Future	8,204.1800	8.2042	8,115.8200	8.1158	(1.077)	0	0	0
2020/10/13	2030	04/02/2021	8.37	Call	Bond Future	474.8200	0.4748	481.9200	0.4819	1.495	0	0	1,000
2020/10/13	2030	04/02/2021	9.17	Call	Bond Future	1,533.7000	1.5337	1,556.0900	1.5561	1.460	0	0	0
2020/10/13	2030	04/02/2021	9.17	Put	Bond Future	4,512.5900	4.5126	4,439.5200	4.4395	(1.619)	0	0	0
2020/10/13	2030	04/02/2021	9.20	Call	Bond Future	1,593.8100	1.5938	1,616.9700	1.6170	1.453	0	0	1,600
2020/10/13	2030	04/02/2021	9.12	Put	Bond Future	4,703.8000	4.7038	4,629.4600	4.6295	(1.580)	0	0	0
2020/10/13	2030	04/02/2021	8.36	Put	Bond Future	8,257.8100	8.2578	8,169.3200	8.1693	(1.072)	0	0	0
2020/10/13	2030	04/02/2021	9.16	Put	Bond Future	4,550.4600	4.5505	4,477.1300	4.4771	(1.611)	0	0	0
2020/10/13	2030	04/02/2021	9.15	Call	Bond Future	1,494.5700	1.4946	1,516.4500	1.5165	1.464	0	0	0
2020/10/13	2030	04/02/2021	8.86	Put	Bond Future	5,785.4500	5.7854	5,705.1500	5.7051	(1.388)	0	0	0
2020/10/13	2030	04/02/2021	8.86	Call	Bond Future	1,001.9600	1.0020	1,017.1200	1.0171	1.513	0	0	800
2020/10/13	2030	04/02/2021	10.20	Call	Bond Future	4,411.0500	4.4111	4,462.9500	4.4630	1.177	0	0	0
2020/10/13	2030	04/02/2021	10.20	Put	Bond Future	1,705.5700	1.7056	1,662.0100	1.6620	(2.554)	0	0	1,800
2020/10/13	2030	06/05/2021	10.04	Put	Bond Future	3,192.2600	3.1923	3,139.5200	3.1395	(1.652)	0	0	0
2020/10/13	2030	06/05/2021	9.15	Call	Bond Future	1,719.6800	1.7197	1,744.6700	1.7447	1.453	0	0	0
2020/10/13	2030	06/05/2021	11.69	Call	Bond Future	9,593.4400	9.5934	9,671.5300	9.6715	0.814	0	0	0
2020/10/13	2030	06/05/2021	11.70	Put	Bond Future	781.2000	0.7812	761.1100	0.7611	(2.572)	0	0	0
2020/10/13	2030	06/05/2021			Bond Future	9.9223	91.1363	9.9038	91.2346	(0.186)	0.0000	0.0000	0
2020/10/13	2030	06/05/2021	10.74	Call	Bond Future	6,107.0000	6.1070	6,167.9500	6.1679	0.998	0	0	0
2020/10/13	2030	06/05/2021	10.74	Put	Bond Future	1,884.8300	1.8848	1,847.4400	1.8474	(1.984)	0	0	0
2020/10/13	2030	06/05/2021	7.97	Call	Bond Future	430.1100	0.4301	437.2100	0.4372	1.651	0	0	700
2020/10/13	2030	06/05/2021	10.04	Call	Bond Future	3,816.8100	3.8168	3,862.4100	3.8624	1.195	0	0	0
2020/10/13	2030	06/05/2021	9.15	Put	Bond Future	5,961.3900	5.9614	5,888.0400	5.8880	(1.230)	0	0	0
2020/10/13	2030	06/05/2021	9.92	Call	Bond Future	3,480.6300	3.4806	3,523.3800	3.5234	1.228	0	0	0
2020/10/13	2030	06/05/2021	11.69	Put	Bond Future	789.4500	0.7894	769.2000	0.7692	(2.565)	0	0	0
2020/10/13	2030	06/05/2021	11.70	Call	Bond Future	9,631.6700	9.6317	9,709.9200	9.7099	0.812	0	0	0
2020/10/13	2030	06/05/2021	9.22	Call	Bond Future	1,849.1200	1.8491	1,875.6200	1.8756	1.433	0	0	0
2020/10/13	2030	06/05/2021	9.22	Put	Bond Future	5,695.7100	5.6957	5,623.8700	5.6239	(1.261)	0	0	700
2020/10/13	2030	06/05/2021	7.97	Put	Bond Future	11,670.4900	11.6705	11,579.2500	11.5792	(0.782)	0	0	0
2020/10/13	2030	06/05/2021	9.92	Put	Bond Future	3,492.6800	3.4927	3,437.0900	3.4371	(1.592)	0	0	700
2020/10/13	2030	06/05/2021	11.71	Call	Bond Future	9,669.9300	9.6699	9,748.3300	9.7483	0.811	0	0	0

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2020/10/13	2030	06/05/2021	11.71	Put	Bond Future	773.0200	0.7730	753.0800	0.7531	(2.579)	0	0	0
2020/10/13	2030	05/08/2021	12.10	Call	Bond Future	10,021.2800	10.0213	10,100.5400	10.1005	0.791	0	0	0
2020/10/13	2030	05/08/2021	10.42	Put	Bond Future	2,980.1600	2.9802	2,933.4700	2.9335	(1.567)	0	0	0
2020/10/13	2030	05/08/2021	10.41	Call	Bond Future	4,252.1300	4.2521	4,302.1000	4.3021	1.175	0	0	0
2020/10/13	2030	05/08/2021			Bond Future	10.1645	88.1343	10.1456	88.2311	(0.185)	0.0000	0.0000	0
2020/10/13	2030	05/08/2021	9.45	Call	Bond Future	1,905.8000	1.9058	1,934.5700	1.9346	1.510	0	0	600
2020/10/13	2030	05/08/2021	12.10	Put	Bond Future	762.1600	0.7622	744.5400	0.7445	(2.312)	0	0	600
2020/10/13	2030	05/08/2021	10.42	Call	Bond Future	4,281.3400	4.2813	4,331.5300	4.3315	1.172	0	0	0
2020/10/13	2030	05/08/2021	10.41	Put	Bond Future	3,001.4000	3.0014	2,954.4900	2.9545	(1.563)	0	0	0
2020/10/13	2030	05/08/2021	9.45	Put	Bond Future	5,680.6500	5.6807	5,612.5400	5.6125	(1.199)	0	0	0
2020/10/13	2030	05/08/2021	8.95	Put	Bond Future	7,681.5200	7.6815	7,603.7000	7.6037	(1.013)	0	0	0
2020/10/13	2030	05/08/2021	8.95	Call	Bond Future	1,139.8400	1.1398	1,158.9000	1.1589	1.672	0	0	600
2020/10/13	2030	05/08/2021	10.43	Call	Bond Future	4,310.3300	4.3103	4,360.7300	4.3607	1.169	0	0	0
2020/10/13	2030	05/08/2021	10.43	Put	Bond Future	2,958.7400	2.9587	2,912.2600	2.9123	(1.571)	0	0	0
2020/10/13	2030	04/11/2021	10.60	Call	Bond Future	891.7400	0.8917	988.1400	0.9881	10.810	0	0	0
2020/10/13	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2030	04/11/2021			Bond Future	10.4191	89.0216	10.3997	89.1180	(0.186)	0.0000	0.0000	0
2020/10/13	2030	04/11/2021	10.61	Call	Bond Future	940.7000	0.9407	1,037.1000	1.0371	10.248	0	0	0
2020/10/13	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2030	04/11/2021	10.59	Call	Bond Future	842.7500	0.8428	939.1500	0.9392	11.439	0	0	0
2020/10/13	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2032	05/11/2020	9.77	Put	Bond Future	4,497.2200	4.4972	4,447.1700	4.4472	(1.113)	0	0	0
2020/10/13	2032	05/11/2020	9.61	Put	Bond Future	5,446.0300	5.4460	5,398.2300	5.3982	(0.878)	0	0	0
2020/10/13	2032	05/11/2020	10.99	Call	Bond Future	3,260.8300	3.2608	3,276.3100	3.2763	0.475	0	0	0
2020/10/13	2032	05/11/2020	9.44	Put	Bond Future	6,504.7000	6.5047	6,458.8600	6.4589	(0.705)	0	0	0
2020/10/13	2032	05/11/2020	11.08	Call	Bond Future	3,680.4700	3.6805	3,699.8200	3.6998	0.526	0	0	0
2020/10/13	2032	05/11/2020			Bond Future	10.4868	86.2416	10.4795	86.2847	(0.070)	0.0000	0.0000	121,103
2020/10/13	2032	05/11/2020	9.76	Call	Bond Future	128.4300	0.1284	121.5900	0.1216	(5.326)	0	0	0
2020/10/13	2032	05/11/2020	9.76	Put	Bond Future	4,554.7700	4.5548	4,504.8600	4.5049	(1.096)	0	0	0
2020/10/13	2032	05/11/2020	10.99	Put	Bond Future	370.7400	0.3707	343.1500	0.3431	(7.442)	0	0	3,000
2020/10/13	2032	05/11/2020	9.77	Call	Bond Future	133.8800	0.1339	126.9000	0.1269	(5.214)	0	0	0
2020/10/13	2032	05/11/2020	9.11	Call	Bond Future	4.7300	0.0047	4.0500	0.0041	(14.376)	0	0	3,000
2020/10/13	2032	05/11/2020	9.61	Call	Bond Future	67.2700	0.0673	62.5400	0.0625	(7.031)	0	0	3,000
2020/10/13	2032	05/11/2020	9.44	Call	Bond Future	29.8200	0.0298	27.0500	0.0271	(9.289)	0	0	1,000
2020/10/13	2032	05/11/2020	11.08	Put	Bond Future	287.7900	0.2878	264.0700	0.2641	(8.242)	0	0	1,000
2020/10/13	2032	05/11/2020	9.75	Call	Bond Future	123.2000	0.1232	116.5100	0.1165	(5.430)	0	0	0
2020/10/13	2032	05/11/2020	9.75	Put	Bond Future	4,612.6100	4.6126	4,562.8500	4.5629	(1.079)	0	0	0
2020/10/13	2032	05/11/2020	9.11	Put	Bond Future	8,659.2700	8.6593	8,615.5200	8.6155	(0.505)	0	0	0
2020/10/13	2032	05/11/2020	8.94	Put	Bond Future	9,806.3800	9.8064	9,763.0300	9.7630	(0.442)	0	0	0
2020/10/13	2032	05/11/2020	8.94	Call	Bond Future	1.5900	0.0016	1.3100	0.0013	(17.610)	0	0	1,000
2020/10/13	2032	04/02/2021	9.29	Call	Bond Future	544.2300	0.5442	542.4900	0.5425	(0.320)	0	0	800
2020/10/13	2032	04/02/2021	10.82	Put	Bond Future	2,895.2600	2.8953	2,863.4300	2.8634	(1.099)	0	0	800
2020/10/13	2032	04/02/2021	9.63	Call	Bond Future	885.1500	0.8852	884.0700	0.8841	(0.122)	0	0	0
2020/10/13	2032	04/02/2021			Bond Future	10.7261	87.0958	10.7191	87.1357	(0.065)	0.0000	0.0000	0
2020/10/13	2032	04/02/2021	8.79	Put	Bond Future	12,331.6100	12.3316	12,290.0100	12.2900	(0.337)	0	0	0
2020/10/13	2032	04/02/2021	8.79	Call	Bond Future	239.9600	0.2400	238.2900	0.2383	(0.696)	0	0	800
2020/10/13	2032	04/02/2021	9.61	Call	Bond Future	861.4700	0.8615	860.3400	0.8603	(0.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	2032	04/02/2021	9.61	Put	Bond Future	7,561.3500	7.5613	7,520.2900	7.5203	(0.543)	0	0	0
2020/10/13	2032	04/02/2021	9.29	Put	Bond Future	9,298.4900	9.2985	9,256.8200	9.2568	(0.448)	0	0	0
2020/10/13	2032	04/02/2021	10.82	Call	Bond Future	3,427.8900	3.4279	3,435.9900	3.4360	0.236	0	0	0
2020/10/13	2032	04/02/2021	9.63	Put	Bond Future	7,458.6900	7.4587	7,417.6800	7.4177	(0.550)	0	0	0
2020/10/13	2032	04/02/2021	9.62	Call	Bond Future	873.2500	0.8733	872.1400	0.8721	(0.127)	0	0	0
2020/10/13	2032	04/02/2021	9.62	Put	Bond Future	7,509.9300	7.5099	7,468.8900	7.4689	(0.546)	0	0	0
2020/10/13	2032	06/05/2021	12.57	Call	Bond Future	9,476.8600	9.4769	9,503.6400	9.5036	0.283	0	0	0
2020/10/13	2032	06/05/2021	12.12	Put	Bond Future	1,774.5800	1.7746	1,755.3800	1.7554	(1.082)	0	0	0
2020/10/13	2032	06/05/2021			Bond Future	10.9647	83.8903	10.9571	83.9324	(0.070)	0.0000	0.0000	0
2020/10/13	2032	06/05/2021	12.57	Put	Bond Future	1,235.2200	1.2352	1,219.8900	1.2199	(1.241)	0	0	736
2020/10/13	2032	06/05/2021	10.33	Put	Bond Future	5,947.1200	5.9471	5,912.1100	5.9121	(0.589)	0	0	0
2020/10/13	2032	06/05/2021	10.33	Call	Bond Future	2,341.6500	2.3416	2,348.7500	2.3488	0.303	0	0	736
2020/10/13	2032	06/05/2021	12.11	Call	Bond Future	7,786.7300	7.7867	7,809.5600	7.8096	0.293	0	0	0
2020/10/13	2032	06/05/2021	12.11	Put	Bond Future	1,786.0900	1.7861	1,766.8100	1.7668	(1.079)	0	0	0
2020/10/13	2032	06/05/2021	12.12	Call	Bond Future	7,824.9200	7.8249	7,847.8300	7.8478	0.293	0	0	0
2020/10/13	2032	06/05/2021	12.10	Call	Bond Future	7,748.7600	7.7488	7,771.5200	7.7715	0.294	0	0	0
2020/10/13	2032	06/05/2021	12.10	Put	Bond Future	1,797.8800	1.7979	1,778.5300	1.7785	(1.076)	0	0	0
2020/10/13	2032	05/08/2021	11.37	Put	Bond Future	3,609.6200	3.6096	3,585.0700	3.5851	(0.680)	0	0	0
2020/10/13	2032	05/08/2021			Bond Future	11.2162	84.8141	11.2086	84.8543	(0.067)	0.0000	0.0000	0
2020/10/13	2032	05/08/2021	11.36	Call	Bond Future	4,396.3900	4.3964	4,411.9800	4.4120	0.355	0	0	0
2020/10/13	2032	05/08/2021	11.36	Put	Bond Future	3,633.1500	3.6331	3,608.5100	3.6085	(0.678)	0	0	0
2020/10/13	2032	05/08/2021	11.37	Call	Bond Future	4,425.5500	4.4256	4,441.2300	4.4412	0.354	0	0	0
2020/10/13	2032	05/08/2021	11.35	Call	Bond Future	4,367.6100	4.3676	4,383.1200	4.3831	0.355	0	0	0
2020/10/13	2032	05/08/2021	11.35	Put	Bond Future	3,657.1100	3.6571	3,632.3900	3.6324	(0.676)	0	0	0
2020/10/13	2032	04/11/2021	11.69	Call	Bond Future	1,026.7100	1.0267	1,065.9500	1.0659	3.822	0	0	0
2020/10/13	2032	04/11/2021			Bond Future	11.4893	81.5248	11.4817	81.5640	(0.066)	0.0000	0.0000	0
2020/10/13	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2032	04/11/2021	11.70	Call	Bond Future	1,077.4000	1.0774	1,116.6400	1.1166	3.642	0	0	0
2020/10/13	2032	04/11/2021	11.71	Call	Bond Future	1,128.0500	1.1281	1,167.2900	1.1673	3.479	0	0	0
2020/10/13	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2033	05/11/2020			Bond Future	93.6248	93.6248	93.6149	93.6149	(0.011)	0.0000	0.0000	10,329
2020/10/13	2033	04/02/2021			Bond Future	94.5753	94.5753	94.5614	94.5614	(0.015)	0.0000	0.0000	0
2020/10/13	2033	06/05/2021			Bond Future	94.4028	94.4028	94.3906	94.3906	(0.013)	0.0000	0.0000	0
2020/10/13	2033	05/08/2021			Bond Future	95.4641	95.4641	95.4491	95.4491	(0.016)	0.0000	0.0000	0
2020/10/13	2033	04/11/2021			Bond Future	95.2254	95.2254	95.2088	95.2088	(0.017)	0.0000	0.0000	0
2020/10/13	2037	05/11/2020	10.18	Call	Bond Future	10.1100	0.0101	8.8000	0.0088	(12.957)	0	0	0
2020/10/13	2037	05/11/2020	10.17	Put	Bond Future	9,007.9400	9.0079	8,961.9700	8.9620	(0.510)	0	0	0
2020/10/13	2037	05/11/2020			Bond Future	11.5493	80.1954	11.5418	80.2401	(0.065)	0.0000	0.0000	139,273
2020/10/13	2037	05/11/2020	10.19	Call	Bond Future	10.6700	0.0107	9.3100	0.0093	(12.746)	0	0	0
2020/10/13	2037	05/11/2020	10.19	Put	Bond Future	8,867.5300	8.8675	8,821.4500	8.8214	(0.520)	0	0	0
2020/10/13	2037	05/11/2020	10.17	Call	Bond Future	9.5700	0.0096	8.3200	0.0083	(13.062)	0	0	0
2020/10/13	2037	05/11/2020	10.18	Put	Bond Future	8,937.6800	8.9377	8,891.6500	8.8916	(0.515)	0	0	0
2020/10/13	2037	04/02/2021	13.73	Call	Bond Future	10,671.2100	10.6712	10,699.5500	10.6995	0.266	0	0	0
2020/10/13	2037	04/02/2021	10.85	Call	Bond Future	1,324.9600	1.3250	1,324.1400	1.3241	(0.062)	0	0	0
2020/10/13	2037	04/02/2021	10.35	Call	Bond Future	706.3100	0.7063	704.1000	0.7041	(0.313)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	2037	04/02/2021	10.28	Put	Bond Future	10,287.7600	10.2878	10,243.6100	10.2436	(0.429)	0	0	0
2020/10/13	2037	04/02/2021	10.27	Call	Bond Future	632.3700	0.6324	630.0800	0.6301	(0.362)	0	0	0
2020/10/13	2037	04/02/2021			Bond Future	11.7971	76.7355	11.7899	76.7774	(0.061)	0.0000	0.0000	0
2020/10/13	2037	04/02/2021	11.97	Put	Bond Future	3,057.1400	3.0571	3,023.8000	3.0238	(1.091)	0	0	0
2020/10/13	2037	04/02/2021	11.97	Call	Bond Future	4,050.7500	4.0507	4,059.2800	4.0593	0.211	0	0	300
2020/10/13	2037	04/02/2021	9.65	Put	Bond Future	14,440.8500	14.4409	14,397.0000	14.3970	(0.304)	0	0	0
2020/10/13	2037	04/02/2021	9.65	Call	Bond Future	242.5500	0.2425	240.5700	0.2406	(0.816)	0	0	72
2020/10/13	2037	04/02/2021	11.90	Call	Bond Future	3,833.3700	3.8334	3,841.1000	3.8411	0.202	0	0	0
2020/10/13	2037	04/02/2021	13.73	Put	Bond Future	614.5600	0.6146	601.0300	0.6010	(2.202)	0	0	300
2020/10/13	2037	04/02/2021	10.85	Put	Bond Future	7,141.3200	7.1413	7,098.6300	7.0986	(0.598)	0	0	72
2020/10/13	2037	04/02/2021	10.35	Put	Bond Future	9,868.1700	9.8682	9,824.0900	9.8241	(0.447)	0	0	72
2020/10/13	2037	04/02/2021	10.28	Call	Bond Future	641.2700	0.6413	638.9900	0.6390	(0.356)	0	0	0
2020/10/13	2037	04/02/2021	10.27	Put	Bond Future	10,348.4300	10.3484	10,304.2700	10.3043	(0.427)	0	0	0
2020/10/13	2037	04/02/2021	11.90	Put	Bond Future	3,239.6200	3.2396	3,205.4800	3.2055	(1.054)	0	0	240
2020/10/13	2037	04/02/2021	10.48	Put	Bond Future	9,112.9200	9.1129	9,069.0300	9.0690	(0.482)	0	0	0
2020/10/13	2037	04/02/2021	10.48	Call	Bond Future	840.3000	0.8403	838.2800	0.8383	(0.240)	0	0	240
2020/10/13	2037	04/02/2021	10.29	Call	Bond Future	650.2700	0.6503	648.0000	0.6480	(0.349)	0	0	0
2020/10/13	2037	04/02/2021	10.29	Put	Bond Future	10,227.2800	10.2273	10,183.1400	10.1831	(0.432)	0	0	0
2020/10/13	2037	06/05/2021	12.42	Call	Bond Future	5,530.5100	5.5305	5,546.4500	5.5464	0.288	0	0	0
2020/10/13	2037	06/05/2021			Bond Future	12.0450	77.5644	12.0372	77.6083	(0.065)	0.0000	0.0000	0
2020/10/13	2037	06/05/2021	12.42	Put	Bond Future	3,466.5100	3.4665	3,438.5100	3.4385	(0.808)	0	0	0
2020/10/13	2037	06/05/2021	12.43	Call	Bond Future	5,562.1500	5.5622	5,578.1900	5.5782	0.288	0	0	0
2020/10/13	2037	06/05/2021	12.44	Put	Bond Future	3,422.4800	3.4225	3,394.6700	3.3947	(0.813)	0	0	0
2020/10/13	2037	06/05/2021	12.43	Put	Bond Future	3,444.3200	3.4443	3,416.4200	3.4164	(0.810)	0	0	0
2020/10/13	2037	06/05/2021	12.44	Call	Bond Future	5,594.0900	5.5941	5,610.2200	5.6102	0.288	0	0	0
2020/10/13	2037	05/08/2021	12.26	Put	Bond Future	4,587.8900	4.5879	4,560.1600	4.5602	(0.604)	0	0	0
2020/10/13	2037	05/08/2021	12.27	Call	Bond Future	4,333.4100	4.3334	4,348.0100	4.3480	0.337	0	0	0
2020/10/13	2037	05/08/2021	12.28	Call	Bond Future	4,361.3400	4.3613	4,376.0200	4.3760	0.337	0	0	0
2020/10/13	2037	05/08/2021			Bond Future	12.3118	74.1628	12.3040	74.2051	(0.063)	0.0000	0.0000	0
2020/10/13	2037	05/08/2021	12.26	Call	Bond Future	4,305.5500	4.3056	4,320.0700	4.3201	0.337	0	0	0
2020/10/13	2037	05/08/2021	12.28	Put	Bond Future	4,534.4500	4.5344	4,506.8800	4.5069	(0.608)	0	0	0
2020/10/13	2037	05/08/2021	12.27	Put	Bond Future	4,561.1000	4.5611	4,533.4500	4.5335	(0.606)	0	0	0
2020/10/13	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2037	04/11/2021			Bond Future	12.5839	74.9090	12.5760	74.9505	(0.063)	0.0000	0.0000	0
2020/10/13	2037	04/11/2021	12.82	Call	Bond Future	1,225.2200	1.2252	1,266.6700	1.2667	3.383	0	0	0
2020/10/13	2037	04/11/2021	12.83	Call	Bond Future	1,276.4100	1.2764	1,317.8600	1.3179	3.247	0	0	0
2020/10/13	2037	04/11/2021	12.81	Call	Bond Future	1,173.9800	1.1740	1,215.4300	1.2154	3.531	0	0	0
2020/10/13	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2038	05/11/2020			Bond Future	105.5955	105.5955	105.6399	105.6399	0.042	0.0000	0.0000	11,137
2020/10/13	2038	04/02/2021			Bond Future	104.9715	104.9715	105.0121	105.0121	0.039	0.0000	0.0000	0
2020/10/13	2038	06/05/2021			Bond Future	106.1291	106.1291	106.1720	106.1720	0.041	0.0000	0.0000	0
2020/10/13	2038	05/08/2021			Bond Future	105.6014	105.6014	105.6419	105.6419	0.038	0.0000	0.0000	0
2020/10/13	2038	04/11/2021			Bond Future	106.6902	106.6902	106.7295	106.7295	0.037	0.0000	0.0000	0
2020/10/13	2040	05/11/2020	10.30	Call	Bond Future	7.7900	0.0078	6.9100	0.0069	(11.297)	0	0	0
2020/10/13	2040	05/11/2020	11.00	Put	Bond Future	4,819.8400	4.8198	4,734.9100	4.7349	(1.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	2040	05/11/2020	10.23	Call	Bond Future	5.1900	0.0052	4.5500	0.0046	(12.331)	0	0	2,000
2020/10/13	2040	05/11/2020	11.70	Put	Bond Future	1,569.2800	1.5693	1,497.8100	1.4978	(4.554)	0	0	2,000
2020/10/13	2040	05/11/2020	9.50	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	2,000
2020/10/13	2040	05/11/2020	10.00	Call	Bond Future	1.2100	0.0012	1.0200	0.0010	(15.702)	0	0	2,380
2020/10/13	2040	05/11/2020			Bond Future	11.6986	81.9883	11.6861	82.0673	(0.107)	0.0000	0.0000	72,831
2020/10/13	2040	05/11/2020	10.30	Put	Bond Future	9,695.5300	9.6955	9,615.7000	9.6157	(0.823)	0	0	0
2020/10/13	2040	05/11/2020	9.73	Put	Bond Future	14,185.4100	14.1854	14,106.4300	14.1064	(0.557)	0	0	0
2020/10/13	2040	05/11/2020	9.73	Call	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	2,000
2020/10/13	2040	05/11/2020	10.23	Put	Bond Future	10,226.7500	10.2267	10,147.1600	10.1472	(0.778)	0	0	0
2020/10/13	2040	05/11/2020	10.31	Call	Bond Future	8.2500	0.0083	7.3300	0.0073	(11.152)	0	0	0
2020/10/13	2040	05/11/2020	10.32	Put	Bond Future	9,544.8700	9.5449	9,464.9600	9.4650	(0.837)	0	0	0
2020/10/13	2040	05/11/2020	11.00	Call	Bond Future	204.1500	0.2041	198.1700	0.1982	(2.929)	0	0	2,380
2020/10/13	2040	05/11/2020	11.70	Call	Bond Future	1,577.8600	1.5779	1,585.3400	1.5853	0.474	0	0	0
2020/10/13	2040	05/11/2020	9.50	Put	Bond Future	16,101.2400	16.1012	16,022.2800	16.0223	(0.490)	0	0	0
2020/10/13	2040	05/11/2020	10.00	Put	Bond Future	12,012.7000	12.0127	11,933.5600	11.9336	(0.659)	0	0	0
2020/10/13	2040	05/11/2020	10.31	Put	Bond Future	9,620.1400	9.6201	9,540.2700	9.5403	(0.830)	0	0	0
2020/10/13	2040	05/11/2020	10.32	Call	Bond Future	8.7300	0.0087	7.7700	0.0078	(10.997)	0	0	0
2020/10/13	2040	05/11/2020	11.50	Call	Bond Future	1,006.7300	1.0067	1,005.8400	1.0058	(0.088)	0	0	0
2020/10/13	2040	05/11/2020	11.50	Put	Bond Future	2,276.5300	2.2765	2,196.6900	2.1967	(3.507)	0	0	2,000
2020/10/13	2040	04/02/2021	9.49	Call	Bond Future	128.0100	0.1280	127.7700	0.1278	(0.187)	0	0	500
2020/10/13	2040	04/02/2021	9.57	Put	Bond Future	17,126.8600	17.1269	17,050.3700	17.0504	(0.447)	0	0	0
2020/10/13	2040	04/02/2021	10.07	Put	Bond Future	13,306.9500	13.3069	13,231.4400	13.2314	(0.567)	0	0	0
2020/10/13	2040	04/02/2021	10.42	Put	Bond Future	10,901.1600	10.9012	10,827.3200	10.8273	(0.677)	0	0	0
2020/10/13	2040	04/02/2021			Bond Future	11.9441	78.2960	11.9316	78.3723	(0.105)	0.0000	0.0000	0
2020/10/13	2040	04/02/2021	10.07	Call	Bond Future	362.9000	0.3629	363.7000	0.3637	0.220	0	0	800
2020/10/13	2040	04/02/2021	11.74	Call	Bond Future	3,032.7700	3.0328	3,052.9200	3.0529	0.664	0	0	0
2020/10/13	2040	04/02/2021	11.74	Put	Bond Future	4,294.3100	4.2943	4,238.1500	4.2381	(1.308)	0	0	800
2020/10/13	2040	04/02/2021	10.41	Call	Bond Future	614.2500	0.6142	616.6500	0.6166	0.391	0	0	0
2020/10/13	2040	04/02/2021	10.41	Put	Bond Future	10,966.5900	10.9666	10,892.6800	10.8927	(0.674)	0	0	0
2020/10/13	2040	04/02/2021	9.49	Put	Bond Future	17,776.4600	17.7765	17,699.9100	17.6999	(0.431)	0	0	0
2020/10/13	2040	04/02/2021	9.57	Call	Bond Future	149.5000	0.1495	149.3200	0.1493	(0.120)	0	0	800
2020/10/13	2040	04/02/2021	10.42	Call	Bond Future	623.2800	0.6233	625.7500	0.6258	0.396	0	0	0
2020/10/13	2040	04/02/2021	10.24	Put	Bond Future	12,109.1000	12.1091	12,034.2700	12.0343	(0.618)	0	0	0
2020/10/13	2040	04/02/2021	10.24	Call	Bond Future	475.6400	0.4756	477.1200	0.4771	0.311	0	0	500
2020/10/13	2040	04/02/2021	11.57	Call	Bond Future	2,554.8600	2.5549	2,571.8400	2.5718	0.665	0	0	0
2020/10/13	2040	04/02/2021	11.57	Put	Bond Future	4,892.5100	4.8925	4,833.1800	4.8332	(1.213)	0	0	500
2020/10/13	2040	04/02/2021	10.40	Call	Bond Future	605.3200	0.6053	607.6600	0.6077	0.387	0	0	0
2020/10/13	2040	04/02/2021	10.40	Put	Bond Future	11,032.2200	11.0322	10,958.2500	10.9583	(0.670)	0	0	0
2020/10/13	2040	06/05/2021	12.44	Put	Bond Future	3,896.4200	3.8964	3,852.3300	3.8523	(1.132)	0	0	0
2020/10/13	2040	06/05/2021			Bond Future	12.1895	79.1418	12.1762	79.2206	(0.109)	0.0000	0.0000	0
2020/10/13	2040	06/05/2021	12.43	Call	Bond Future	5,319.4700	5.3195	5,354.0300	5.3540	0.650	0	0	0
2020/10/13	2040	06/05/2021	12.43	Put	Bond Future	3,921.3300	3.9213	3,877.0800	3.8771	(1.128)	0	0	0
2020/10/13	2040	06/05/2021	12.44	Call	Bond Future	5,351.8000	5.3518	5,386.5200	5.3865	0.649	0	0	0
2020/10/13	2040	06/05/2021	12.42	Call	Bond Future	5,287.4500	5.2875	5,321.8500	5.3218	0.651	0	0	0
2020/10/13	2040	06/05/2021	12.42	Put	Bond Future	3,946.6100	3.9466	3,902.2000	3.9022	(1.125)	0	0	0
2020/10/13	2040	05/08/2021	12.47	Call	Bond Future	4,617.2900	4.6173	4,651.0200	4.6510	0.731	0	0	0
2020/10/13	2040	05/08/2021	11.05	Put	Bond Future	10,239.3600	10.2394	10,175.2600	10.1753	(0.626)	0	0	0
2020/10/13	2040	05/08/2021			Bond Future	12.4536	75.5073	12.4401	75.5847	(0.109)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	2040	05/08/2021	14.80	Call	Bond Future	12,601.3000	12.6013	12,663.2800	12.6633	0.492	0	0	0
2020/10/13	2040	05/08/2021	14.80	Put	Bond Future	969.4700	0.9695	954.0100	0.9540	(1.595)	0	0	900
2020/10/13	2040	05/08/2021	12.47	Put	Bond Future	4,524.1000	4.5241	4,480.3900	4.4804	(0.966)	0	0	0
2020/10/13	2040	05/08/2021	11.55	Put	Bond Future	7,750.3700	7.7504	7,692.6700	7.6927	(0.744)	0	0	0
2020/10/13	2040	05/08/2021	11.55	Call	Bond Future	2,298.7000	2.2987	2,318.4400	2.3184	0.859	0	0	900
2020/10/13	2040	05/08/2021	11.05	Call	Bond Future	1,491.6700	1.4917	1,505.0100	1.5050	0.894	0	0	900
2020/10/13	2040	05/08/2021	12.48	Call	Bond Future	4,647.2000	4.6472	4,681.0900	4.6811	0.729	0	0	0
2020/10/13	2040	05/08/2021	12.49	Put	Bond Future	4,470.4100	4.4704	4,427.0100	4.4270	(0.971)	0	0	0
2020/10/13	2040	05/08/2021	12.48	Put	Bond Future	4,497.1800	4.4972	4,453.6300	4.4536	(0.968)	0	0	0
2020/10/13	2040	05/08/2021	12.49	Call	Bond Future	4,677.1900	4.6772	4,711.2300	4.7112	0.728	0	0	0
2020/10/13	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2040	04/11/2021	12.90	Call	Bond Future	966.9800	0.9670	1,043.9600	1.0440	7.961	0	0	0
2020/10/13	2040	04/11/2021			Bond Future	12.7224	76.2670	12.7085	76.3440	(0.110)	0.0000	0.0000	0
2020/10/13	2040	04/11/2021	12.91	Call	Bond Future	1,020.8200	1.0208	1,097.8000	1.0978	7.541	0	0	0
2020/10/13	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2040	04/11/2021	12.89	Call	Bond Future	913.0700	0.9131	990.0500	0.9900	8.431	0	0	0
2020/10/13	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2044	05/11/2020	10.36	Call	Bond Future	7.2700	0.0073	6.2500	0.0063	(14.030)	0	0	0
2020/10/13	2044	05/11/2020	11.06	Put	Bond Future	4,861.7000	4.8617	4,805.9800	4.8060	(1.146)	0	0	525
2020/10/13	2044	05/11/2020	11.43	Call	Bond Future	669.8800	0.6699	656.3500	0.6564	(2.020)	0	0	0
2020/10/13	2044	05/11/2020	9.72	Put	Bond Future	14,962.9200	14.9629	14,916.6300	14.9166	(0.309)	0	0	0
2020/10/13	2044	05/11/2020	9.97	Call	Bond Future	0.5800	0.0006	0.4600	0.0005	(20.690)	0	0	300
2020/10/13	2044	05/11/2020	9.29	Put	Bond Future	18,735.0300	18.7350	18,688.7700	18.6888	(0.247)	0	0	0
2020/10/13	2044	05/11/2020	9.96	Put	Bond Future	12,963.5900	12.9636	12,917.2200	12.9172	(0.358)	0	0	0
2020/10/13	2044	05/11/2020			Bond Future	11.7667	78.5586	11.7593	78.6048	(0.063)	0.0000	0.0000	47,251
2020/10/13	2044	05/11/2020	10.34	Call	Bond Future	6.4700	0.0065	5.5400	0.0055	(14.374)	0	0	0
2020/10/13	2044	05/11/2020	10.34	Put	Bond Future	9,948.1700	9.9482	9,900.9800	9.9010	(0.474)	0	0	0
2020/10/13	2044	05/11/2020	9.72	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	1,815
2020/10/13	2044	05/11/2020	9.97	Put	Bond Future	12,881.8800	12.8819	12,835.5000	12.8355	(0.360)	0	0	0
2020/10/13	2044	05/11/2020	9.96	Call	Bond Future	0.5400	0.0005	0.4300	0.0004	(20.370)	0	0	0
2020/10/13	2044	05/11/2020	11.38	Call	Bond Future	577.7100	0.5777	564.3100	0.5643	(2.320)	0	0	0
2020/10/13	2044	05/11/2020	11.38	Put	Bond Future	3,072.0200	3.0720	3,012.3600	3.0124	(1.942)	0	0	300
2020/10/13	2044	05/11/2020	10.36	Put	Bond Future	9,794.6900	9.7947	9,747.4100	9.7474	(0.483)	0	0	0
2020/10/13	2044	05/11/2020	11.06	Call	Bond Future	195.6400	0.1956	186.1800	0.1862	(4.835)	0	0	0
2020/10/13	2044	05/11/2020	10.04	Put	Bond Future	12,313.4500	12.3135	12,267.0000	12.2670	(0.377)	0	0	0
2020/10/13	2044	05/11/2020	11.17	Put	Bond Future	4,198.7400	4.1987	4,141.2700	4.1413	(1.369)	0	0	1,815
2020/10/13	2044	05/11/2020	11.43	Put	Bond Future	2,833.8500	2.8338	2,774.0600	2.7741	(2.110)	0	0	1,815
2020/10/13	2044	05/11/2020	8.87	Put	Bond Future	22,670.6500	22.6707	22,624.3900	22.6244	(0.204)	0	0	0
2020/10/13	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/13	2044	05/11/2020	10.35	Call	Bond Future	6.8600	0.0069	5.8900	0.0059	(14.140)	0	0	0
2020/10/13	2044	05/11/2020	10.35	Put	Bond Future	9,871.3600	9.8714	9,824.1300	9.8241	(0.478)	0	0	0
2020/10/13	2044	05/11/2020	10.04	Call	Bond Future	0.9500	0.0010	0.7600	0.0008	(20.000)	0	0	525
2020/10/13	2044	05/11/2020	9.34	Put	Bond Future	18,283.4300	18.2834	18,237.1700	18.2372	(0.253)	0	0	0
2020/10/13	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/13	2044	05/11/2020	11.17	Call	Bond Future	290.6300	0.2906	279.4200	0.2794	(3.857)	0	0	0
2020/10/13	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/13	2044	05/11/2020	10.02	Put	Bond Future	12,475.2300	12.4752	12,428.8000	12.4288	(0.372)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2020/10/13	2044	05/11/2020	10.02	Call	Bond Future		0.8300	0.0008	0.6600	0.0007	(20.482)	0	0	1,815
2020/10/13	2044	04/02/2021	10.04	Put	Bond Future	14,065.5500		14.0656	14,019.9400	14.0199	(0.324)	0	0	0
2020/10/13	2044	04/02/2021	10.37	Call	Bond Future	522.5000		0.5225	520.1500	0.5202	(0.450)	0	0	0
2020/10/13	2044	04/02/2021	10.35	Put	Bond Future	11,824.2400		11.8242	11,778.4200	11.7784	(0.388)	0	0	0
2020/10/13	2044	04/02/2021			Bond Future	12.0054		74.9574	11.9982	75.0009	(0.060)	0.0000	0.0000	0
2020/10/13	2044	04/02/2021	10.37	Put	Bond Future	11,686.3600		11.6864	11,640.5500	11.6406	(0.392)	0	0	0
2020/10/13	2044	04/02/2021	10.35	Call	Bond Future	506.6700		0.5067	504.3100	0.5043	(0.466)	0	0	0
2020/10/13	2044	04/02/2021	10.04	Call	Bond Future	305.7500		0.3057	303.6000	0.3036	(0.703)	0	0	0
2020/10/13	2044	04/02/2021	10.84	Call	Bond Future	1,015.1800		1.0152	1,013.4900	1.0135	(0.166)	0	0	0
2020/10/13	2044	04/02/2021	10.36	Put	Bond Future	11,755.2000		11.7552	11,709.3800	11.7094	(0.390)	0	0	0
2020/10/13	2044	04/02/2021	10.84	Put	Bond Future	8,694.7200		8.6947	8,649.5700	8.6496	(0.519)	0	0	265
2020/10/13	2044	04/02/2021	10.29	Call	Bond Future	461.3900		0.4614	459.0400	0.4590	(0.509)	0	0	0
2020/10/13	2044	04/02/2021	10.29	Put	Bond Future	12,242.8600		12.2429	12,197.0500	12.1970	(0.374)	0	0	265
2020/10/13	2044	04/02/2021	9.66	Put	Bond Future	17,065.8300		17.0658	17,020.7500	17.0208	(0.264)	0	0	0
2020/10/13	2044	04/02/2021	9.66	Call	Bond Future	152.5400		0.1525	150.9200	0.1509	(1.062)	0	0	265
2020/10/13	2044	04/02/2021	10.36	Call	Bond Future	514.5400		0.5145	512.1800	0.5122	(0.459)	0	0	0
2020/10/13	2044	06/05/2021	12.50	Put	Bond Future	3,876.2500		3.8763	3,846.1900	3.8462	(0.775)	0	0	3,100
2020/10/13	2044	06/05/2021	12.43	Put	Bond Future	4,052.6400		4.0526	4,021.9100	4.0219	(0.758)	0	0	0
2020/10/13	2044	06/05/2021	12.44	Call	Bond Future	5,161.3500		5.1613	5,176.3200	5.1763	0.290	0	0	0
2020/10/13	2044	06/05/2021			Bond Future	12.2437		75.7671	12.2359	75.8127	(0.064)	0.0000	0.0000	0
2020/10/13	2044	06/05/2021	12.45	Call	Bond Future	5,192.8600		5.1929	5,207.9300	5.2079	0.290	0	0	0
2020/10/13	2044	06/05/2021	12.45	Put	Bond Future	4,001.5700		4.0016	3,971.0400	3.9710	(0.763)	0	0	0
2020/10/13	2044	06/05/2021	12.50	Call	Bond Future	5,351.2400		5.3512	5,366.7800	5.3668	0.290	0	0	0
2020/10/13	2044	06/05/2021	12.43	Call	Bond Future	5,129.9100		5.1299	5,144.7800	5.1448	0.290	0	0	0
2020/10/13	2044	06/05/2021	12.44	Put	Bond Future	4,027.0300		4.0270	3,996.4000	3.9964	(0.761)	0	0	0
2020/10/13	2044	06/05/2021	11.35	Put	Bond Future	7,836.2400		7.8362	7,796.3300	7.7963	(0.509)	0	0	0
2020/10/13	2044	06/05/2021	11.35	Call	Bond Future	2,259.3700		2.2594	2,265.0600	2.2651	0.252	0	0	3,100
2020/10/13	2044	06/05/2021	11.90	Call	Bond Future	3,566.9500		3.5669	3,577.0300	3.5770	0.283	0	0	0
2020/10/13	2044	06/05/2021	11.90	Put	Bond Future	5,629.2900		5.6293	5,593.7700	5.5938	(0.631)	0	0	3,100
2020/10/13	2044	05/08/2021	12.60	Put	Bond Future	4,290.9800		4.2910	4,263.6300	4.2636	(0.637)	0	0	0
2020/10/13	2044	05/08/2021	12.61	Put	Bond Future	4,265.0800		4.2651	4,237.8100	4.2378	(0.639)	0	0	0
2020/10/13	2044	05/08/2021			Bond Future	12.5002		72.2207	12.4924	72.2646	(0.062)	0.0000	0.0000	0
2020/10/13	2044	05/08/2021	12.60	Call	Bond Future	4,851.1800		4.8512	4,867.7500	4.8677	0.342	0	0	0
2020/10/13	2044	05/08/2021	12.61	Call	Bond Future	4,880.9700		4.8810	4,897.6200	4.8976	0.341	0	0	0
2020/10/13	2044	05/08/2021	12.59	Call	Bond Future	4,821.4500		4.8214	4,837.9300	4.8379	0.342	0	0	0
2020/10/13	2044	05/08/2021	12.59	Put	Bond Future	4,317.0200		4.3170	4,289.5800	4.2896	(0.636)	0	0	0
2020/10/13	2044	04/11/2021	12.91	Call	Bond Future	804.7300		0.8047	847.8800	0.8479	5.362	0	0	0
2020/10/13	2044	04/11/2021			Bond Future	12.7609		72.9473	12.7530	72.9904	(0.062)	0.0000	0.0000	0
2020/10/13	2044	04/11/2021	12.89	Call	Bond Future	697.7000		0.6977	740.8500	0.7408	6.185	0	0	0
2020/10/13	2044	04/11/2021	12.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2044	04/11/2021	12.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2044	04/11/2021	12.90	Call	Bond Future	751.2500		0.7513	794.4000	0.7944	5.744	0	0	0
2020/10/13	2044	04/11/2021	12.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	2046	05/11/2020			Bond Future	93.5877		93.5877	93.6272	93.6272	0.042	0.0000	0.0000	16,311
2020/10/13	2046	04/02/2021			Bond Future	94.5380		94.5380	94.5740	94.5740	0.038	0.0000	0.0000	0
2020/10/13	2046	06/05/2021			Bond Future	93.7907		93.7907	93.8291	93.8291	0.041	0.0000	0.0000	0
2020/10/13	2046	05/08/2021			Bond Future	94.8453		94.8453	94.8815	94.8815	0.038	0.0000	0.0000	0

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2020/10/13	2046	04/11/2021			Bond Future	94.0177	94.0177	94.0526	94.0526	0.037	0.0000	0.0000	0
2020/10/13	2050	05/11/2020			Bond Future	95.8213	95.8213	96.3844	96.3844	0.588	0.0000	0.0000	13,963
2020/10/13	2050	04/02/2021			Bond Future	94.9051	94.9051	95.4699	95.4699	0.595	0.0000	0.0000	0
2020/10/13	2050	06/05/2021			Bond Future	95.9516	95.9516	96.5245	96.5245	0.597	0.0000	0.0000	0
2020/10/13	2050	05/08/2021			Bond Future	95.1035	95.1035	95.6804	95.6804	0.607	0.0000	0.0000	0
2020/10/13	2050	04/11/2021			Bond Future	96.0841	96.0841	96.6653	96.6653	0.605	0.0000	0.0000	0
2020/10/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	AL37	05/11/2020			Index Future	760.7170	760.7170	760.7720	760.7720	0.007	0.0000	0.0000	0
2020/10/13	AL37	04/02/2021			Index Future	768.2470	768.2470	768.2700	768.2700	0.003	0.0000	0.0000	0
2020/10/13	AL37	06/05/2021			Index Future	776.5200	776.5200	776.5580	776.5580	0.005	0.0000	0.0000	0
2020/10/13	AL37	05/08/2021			Index Future	784.9700	784.9700	784.9880	784.9880	0.002	0.0000	0.0000	0
2020/10/13	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/13	AL7T	05/11/2020			Index Future	813.8400	813.8400	814.5640	814.5640	0.089	0.0000	0.0000	0
2020/10/13	AL7T	04/02/2021			Index Future	821.8960	821.8960	822.5930	822.5930	0.085	0.0000	0.0000	0
2020/10/13	AL7T	06/05/2021			Index Future	830.7460	830.7460	831.4660	831.4660	0.087	0.0000	0.0000	0
2020/10/13	AL7T	05/08/2021			Index Future	839.7870	839.7870	840.4920	840.4920	0.084	0.0000	0.0000	0
2020/10/13	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/13	ALBI	05/11/2020			Index Future	713.7530	713.7530	714.1410	714.1410	0.054	0.0000	0.0000	226
2020/10/13	ALBI	04/02/2021			Index Future	720.8180	720.8180	721.1800	721.1800	0.050	0.0000	0.0000	0
2020/10/13	ALBI	06/05/2021			Index Future	728.5800	728.5800	728.9590	728.9590	0.052	0.0000	0.0000	0
2020/10/13	ALBI	05/08/2021			Index Future	736.5090	736.5090	736.8720	736.8720	0.049	0.0000	0.0000	0
2020/10/13	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	ES33	05/11/2020			Bond Future	12.0961	71.5460	12.0831	71.6109	(0.107)	0.0000	0.0000	350
2020/10/13	ES33	04/02/2021			Bond Future	12.3881	72.2546	12.3751	72.3172	(0.104)	0.0000	0.0000	0
2020/10/13	ES33	06/05/2021			Bond Future	12.6760	69.2591	12.6622	69.3238	(0.109)	0.0000	0.0000	0
2020/10/13	ES33	05/08/2021			Bond Future	12.9803	70.0218	12.9663	70.0853	(0.108)	0.0000	0.0000	0
2020/10/13	ES33	04/11/2021			Bond Future	13.3082	66.9536	13.2938	67.0166	(0.108)	0.0000	0.0000	0
2020/10/13	ES42	05/11/2020			Bond Future	12.5663	70.3723	12.5586	70.4146	(0.062)	0.0000	0.0000	4,789
2020/10/13	ES42	04/02/2021			Bond Future	12.8421	71.0694	12.8345	71.1091	(0.059)	0.0000	0.0000	0
2020/10/13	ES42	06/05/2021			Bond Future	13.1250	67.5775	13.1168	67.6192	(0.062)	0.0000	0.0000	0
2020/10/13	ES42	05/08/2021			Bond Future	13.4161	68.3222	13.4079	68.3623	(0.061)	0.0000	0.0000	0
2020/10/13	ES42	04/11/2021			Bond Future	13.7326	64.7531	13.7242	64.7925	(0.061)	0.0000	0.0000	0
2020/10/13	GOVI	05/11/2020	737.84	Put	GOVI	327,130.0000	32.7130	323,400.0000	32.3400	(1.140)	0	0	0
2020/10/13	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	05/11/2020			GOVI	705.1270	705.1270	705.5000	705.5000	0.053	0.0000	0.0000	1,007
2020/10/13	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	05/11/2020	737.83	Put	GOVI	327,030.0000	32.7030	323,300.0000	32.3300	(1.141)	0	0	0
2020/10/13	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	05/11/2020	737.85	Put	GOVI	327,230.0000	32.7230	323,500.0000	32.3500	(1.140)	0	0	0
2020/10/13	GOVI	04/02/2021	750.96	Put	GOVI	388,540.0000	38.8540	385,060.0000	38.5060	(0.896)	0	0	0
2020/10/13	GOVI	04/02/2021			GOVI	712.1060	712.1060	712.4540	712.4540	0.049	0.0000	0.0000	0
2020/10/13	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/02/2021	750.95	Put	GOVI	388,440.0000	38.8440	384,960.0000	38.4960	(0.896)	0	0	0
2020/10/13	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/02/2021	750.94	Put	GOVI	388,340.0000	38.8340	384,860.0000	38.4860	(0.896)	0	0	0
2020/10/13	GOVI	06/05/2021	678.67	Call	GOVI	411,050.0000	41.1050	414,700.0000	41.4700	0.888	0	0	0
2020/10/13	GOVI	06/05/2021			GOVI	719.7750	719.7750	720.1400	720.1400	0.051	0.0000	0.0000	0
2020/10/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	06/05/2021	678.68	Call	GOVI	410,950.0000	41.0950	414,600.0000	41.4600	0.888	0	0	0
2020/10/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	06/05/2021	678.69	Call	GOVI	410,850.0000	41.0850	414,500.0000	41.4500	0.888	0	0	0
2020/10/13	GOVI	05/08/2021	719.14	Call	GOVI	84,680.0000	8.4680	88,170.0000	8.8170	4.121	0	0	0
2020/10/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	05/08/2021			GOVI	727.6080	727.6080	727.9570	727.9570	0.048	0.0000	0.0000	0
2020/10/13	GOVI	05/08/2021	719.15	Call	GOVI	84,580.0000	8.4580	88,070.0000	8.8070	4.126	0	0	0
2020/10/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	05/08/2021	719.13	Call	GOVI	84,780.0000	8.4780	88,270.0000	8.8270	4.117	0	0	0
2020/10/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/13	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/13	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/13	IGOV	05/11/2020			Index Future	256.4810	256.4810	256.9510	256.9510	0.183	0.0000	0.0000	1,201
2020/10/13	IGOV	04/02/2021			Index Future	259.0830	259.0830	259.5470	259.5470	0.179	0.0000	0.0000	0
2020/10/13	IGOV	06/05/2021			Index Future	261.9360	261.9360	262.4100	262.4100	0.181	0.0000	0.0000	0
2020/10/13	IGOV	05/08/2021			Index Future	264.8490	264.8490	265.3210	265.3210	0.178	0.0000	0.0000	0
2020/10/13	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/13	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/13	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/13	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2400	90.2400	0.000	0.0000	0.0000	0
2020/10/13	IS05	21/09/2021			Interest Rate Swap	89.1100	89.1100	89.1000	89.1000	(0.011)	0.0000	0.0000	0
2020/10/13	IS05	21/12/2021			Interest Rate Swap	90.2900	90.2900	90.2800	90.2800	(0.011)	0.0000	0.0000	51
2020/10/13	IS05	15/03/2022			Interest Rate Swap	89.6200	89.6200	89.6100	89.6100	(0.011)	0.0000	0.0000	0
2020/10/13	IS05	21/06/2022			Interest Rate Swap	89.6400	89.6400	89.6200	89.6200	(0.022)	0.0000	0.0000	0
2020/10/13	IS05	20/09/2022			Interest Rate Swap	92.7000	92.7000	92.6600	92.6600	(0.043)	0.0000	0.0000	0
2020/10/13	IS05	20/12/2022			Interest Rate Swap	93.1500	93.1500	93.1000	93.1000	(0.054)	0.0000	0.0000	0
2020/10/13	IS05	22/03/2023			Interest Rate Swap	85.5200	85.5200	85.4700	85.4700	(0.058)	0.0000	0.0000	0
2020/10/13	IS05	20/06/2023			Interest Rate Swap	91.0700	91.0700	91.0200	91.0200	(0.055)	0.0000	0.0000	0
2020/10/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/13	IS10	17/12/2025			Interest Rate Swap	79.2600	79.2600	79.2400	79.2400	(0.025)	0.0000	0.0000	0
2020/10/13	IS10	16/03/2026			Interest Rate Swap	75.8800	75.8800	75.8600	75.8600	(0.026)	0.0000	0.0000	0
2020/10/13	IS10	15/06/2026			Interest Rate Swap	74.4100	74.4100	74.3900	74.3900	(0.027)	0.0000	0.0000	0
2020/10/13	IS10	21/09/2026			Interest Rate Swap	76.5700	76.5700	76.5600	76.5600	(0.013)	0.0000	0.0000	0
2020/10/13	IS10	21/12/2026			Interest Rate Swap	80.7400	80.7400	80.7300	80.7300	(0.012)	0.0000	0.0000	0
2020/10/13	IS10	15/03/2027			Interest Rate Swap	79.3600	79.3600	79.3600	79.3600	0.000	0.0000	0.0000	0
2020/10/13	IS10	21/06/2027			Interest Rate Swap	81.6000	81.6000	81.6000	81.6000	0.000	0.0000	0.0000	0
2020/10/13	IS10	20/09/2027			Interest Rate Swap	87.5800	87.5800	87.5900	87.5900	0.011	0.0000	0.0000	0
2020/10/13	IS10	20/12/2027			Interest Rate Swap	88.1500	88.1500	88.1600	88.1600	0.011	0.0000	0.0000	0
2020/10/13	IS10	22/03/2028			Interest Rate Swap	81.3300	81.3300	81.3500	81.3500	0.025	0.0000	0.0000	0
2020/10/13	IS10	20/06/2028			Interest Rate Swap	89.3700	89.3700	89.4000	89.4000	0.034	0.0000	0.0000	0
2020/10/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/13	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	0
2020/10/13	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3500	96.6500	0.000	0.0000	0.0000	0
2020/10/13	JBAF	15/12/2020			Jibar Tradeable Future	3.2750	96.7250	3.2650	96.7350	(0.305)	0.0000	0.0000	30,010
2020/10/13	JBAF	20/01/2021			Jibar Tradeable Future	3.2600	96.7400	3.2500	96.7500	(0.307)	0.0000	0.0000	0
2020/10/13	JBAF	17/02/2021			Jibar Tradeable Future	3.2400	96.7600	3.2300	96.7700	(0.309)	0.0000	0.0000	0
2020/10/13	JBAF	17/03/2021			Jibar Tradeable Future	3.2350	96.7650	3.2250	96.7750	(0.309)	0.0000	0.0000	0
2020/10/13	JBAF	15/06/2021			Jibar Tradeable Future	3.2900	96.7100	3.2700	96.7300	(0.608)	0.0000	0.0000	0
2020/10/13	JBAF	15/09/2021			Jibar Tradeable Future	3.4450	96.5550	3.4250	96.5750	(0.581)	0.0000	0.0000	30,000
2020/10/13	JBAF	15/12/2021			Jibar Tradeable Future	3.5700	96.4300	3.5400	96.4600	(0.840)	0.0000	0.0000	0
2020/10/13	JBAF	16/03/2022			Jibar Tradeable Future	3.7200	96.2800	3.6900	96.3100	(0.806)	0.0000	0.0000	0
2020/10/13	JBAF	15/06/2022			Jibar Tradeable Future	4.0150	95.9850	3.9850	96.0150	(0.747)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	JBAF	21/09/2022			Jibar Tradeable Future	4.3600	95.6400	4.3300	95.6700	(0.688)	0.0000	0.0000	0
2020/10/13	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R023	05/11/2020			Bond Future	4.5344	108.4695	4.5035	108.5395	(0.682)	0.0000	0.0000	33,416
2020/10/13	R023	05/11/2020	7.46	Call	Bond Future	6,362.8100	6.3628	6,432.7600	6.4328	1.099	0	0	0
2020/10/13	R023	05/11/2020	7.47	Call	Bond Future	6,383.7300	6.3837	6,453.6800	6.4537	1.096	0	0	0
2020/10/13	R023	05/11/2020	7.45	Call	Bond Future	6,341.9000	6.3419	6,411.8500	6.4118	1.103	0	0	0
2020/10/13	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R023	04/02/2021	6.34	Call	Bond Future	3,410.3200	3.4103	3,475.9400	3.4759	1.924	0	0	0
2020/10/13	R023	04/02/2021	6.32	Put	Bond Future	3.3200	0.0033	2.7700	0.0028	(16.566)	0	0	0
2020/10/13	R023	04/02/2021			Bond Future	4.6114	109.5440	4.5786	109.6101	(0.712)	0.0000	0.0000	0
2020/10/13	R023	04/02/2021	6.34	Put	Bond Future	3.0400	0.0030	2.5300	0.0025	(16.776)	0	0	0
2020/10/13	R023	04/02/2021	6.32	Call	Bond Future	3,371.9900	3.3720	3,437.5700	3.4376	1.945	0	0	0
2020/10/13	R023	04/02/2021	6.33	Put	Bond Future	3.1800	0.0032	2.6500	0.0027	(16.667)	0	0	0
2020/10/13	R023	04/02/2021	6.33	Call	Bond Future	3,391.1600	3.3912	3,456.7600	3.4568	1.934	0	0	0
2020/10/13	R023	06/05/2021	7.58	Call	Bond Future	5,037.5300	5.0375	5,106.4800	5.1065	1.369	0	0	0
2020/10/13	R023	06/05/2021			Bond Future	4.6467	106.8179	4.6078	106.8869	(0.838)	0.0000	0.0000	0
2020/10/13	R023	06/05/2021	7.56	Call	Bond Future	5,004.3200	5.0043	5,073.2600	5.0733	1.378	0	0	0
2020/10/13	R023	06/05/2021	7.56	Put	Bond Future	0.6100	0.0006	0.5100	0.0005	(16.393)	0	0	0
2020/10/13	R023	06/05/2021	7.58	Put	Bond Future	0.5600	0.0006	0.4700	0.0005	(16.071)	0	0	0
2020/10/13	R023	06/05/2021	7.57	Call	Bond Future	5,020.9300	5.0209	5,089.8700	5.0899	1.373	0	0	0
2020/10/13	R023	06/05/2021	7.57	Put	Bond Future	0.5900	0.0006	0.4900	0.0005	(16.949)	0	0	0
2020/10/13	R023	05/08/2021	5.30	Call	Bond Future	1,227.6000	1.2276	1,275.0400	1.2750	3.864	0	0	0
2020/10/13	R023	05/08/2021	5.29	Put	Bond Future	296.4000	0.2964	276.8700	0.2769	(6.589)	0	0	0
2020/10/13	R023	05/08/2021			Bond Future	4.6847	107.9936	4.6410	108.0604	(0.932)	0.0000	0.0000	0
2020/10/13	R023	05/08/2021	5.31	Call	Bond Future	1,239.0300	1.2390	1,286.6700	1.2867	3.845	0	0	0
2020/10/13	R023	05/08/2021	5.31	Put	Bond Future	289.0200	0.2890	269.8800	0.2699	(6.622)	0	0	0
2020/10/13	R023	05/08/2021	5.30	Put	Bond Future	292.6900	0.2927	273.3500	0.2734	(6.608)	0	0	0
2020/10/13	R023	05/08/2021	5.29	Call	Bond Future	1,216.2000	1.2162	1,263.4500	1.2634	3.885	0	0	0
2020/10/13	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R023	04/11/2021	4.90	Call	Bond Future	123.5100	0.1235	189.2200	0.1892	53.202	0	0	0
2020/10/13	R023	04/11/2021			Bond Future	4.8039	105.1761	4.7529	105.2418	(1.063)	0.0000	0.0000	0
2020/10/13	R023	04/11/2021	4.91	Call	Bond Future	136.3500	0.1363	202.0600	0.2021	48.192	0	0	0
2020/10/13	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R023	04/11/2021	4.92	Call	Bond Future	149.1900	0.1492	214.9000	0.2149	44.045	0	0	0
2020/10/13	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R035	05/11/2020	10.34	Put	Bond Future	6,112.8000	6.1128	6,061.6500	6.0616	(0.837)	0	0	0
2020/10/13	R035	05/11/2020			Bond Future	11.2760	84.8526	11.2685	84.8987	(0.067)	0.0000	0.0000	102,027
2020/10/13	R035	05/11/2020	10.33	Call	Bond Future	66.7100	0.0667	61.7600	0.0618	(7.420)	0	0	0
2020/10/13	R035	05/11/2020	10.33	Put	Bond Future	6,177.8100	6.1778	6,126.8000	6.1268	(0.826)	0	0	0
2020/10/13	R035	05/11/2020	10.34	Call	Bond Future	69.7000	0.0697	64.6100	0.0646	(7.303)	0	0	0
2020/10/13	R035	05/11/2020	10.32	Call	Bond Future	63.8300	0.0638	59.0200	0.0590	(7.536)	0	0	0
2020/10/13	R035	05/11/2020	10.32	Put	Bond Future	6,243.0100	6.2430	6,192.1400	6.1921	(0.815)	0	0	0
2020/10/13	R035	04/02/2021	10.14	Put	Bond Future	9,599.2600	9.5993	9,554.3800	9.5544	(0.468)	0	0	650
2020/10/13	R035	04/02/2021	11.14	Put	Bond Future	4,753.7300	4.7537	4,714.0000	4.7140	(0.836)	0	0	650
2020/10/13	R035	04/02/2021	10.05	Call	Bond Future	614.6500	0.6147	612.6600	0.6127	(0.324)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	R035	04/02/2021	10.04	Put	Bond Future	10,199.6800	10.1997	10,154.6800	10.1547	(0.441)	0	0	0
2020/10/13	R035	04/02/2021			Bond Future	11.5309	85.6931	11.5237	85.7361	(0.063)	0.0000	0.0000	0
2020/10/13	R035	04/02/2021	10.14	Call	Bond Future	699.0100	0.6990	697.1300	0.6971	(0.269)	0	0	0
2020/10/13	R035	04/02/2021	10.06	Call	Bond Future	623.6200	0.6236	621.6400	0.6216	(0.318)	0	0	0
2020/10/13	R035	04/02/2021	10.06	Put	Bond Future	10,078.1700	10.0782	10,033.1900	10.0332	(0.446)	0	0	0
2020/10/13	R035	04/02/2021	11.14	Call	Bond Future	2,386.8800	2.3869	2,390.1500	2.3901	0.137	0	0	0
2020/10/13	R035	04/02/2021	10.05	Put	Bond Future	10,138.8300	10.1388	10,093.8400	10.0938	(0.444)	0	0	0
2020/10/13	R035	04/02/2021	10.04	Call	Bond Future	605.7900	0.6058	603.7900	0.6038	(0.330)	0	0	0
2020/10/13	R035	06/05/2021	11.55	Call	Bond Future	3,711.9900	3.7120	3,723.1500	3.7231	0.301	0	0	0
2020/10/13	R035	06/05/2021	12.77	Call	Bond Future	7,735.3500	7.7353	7,757.6200	7.7576	0.288	0	0	0
2020/10/13	R035	06/05/2021	10.24	Put	Bond Future	10,768.0200	10.7680	10,725.0400	10.7250	(0.399)	0	0	0
2020/10/13	R035	06/05/2021	12.37	Call	Bond Future	6,269.6800	6.2697	6,288.5000	6.2885	0.300	0	0	0
2020/10/13	R035	06/05/2021	12.35	Put	Bond Future	3,004.4100	3.0044	2,977.8800	2.9779	(0.883)	0	0	0
2020/10/13	R035	06/05/2021			Bond Future	11.7769	82.1429	11.7690	82.1881	(0.067)	0.0000	0.0000	0
2020/10/13	R035	06/05/2021	12.37	Put	Bond Future	2,966.6500	2.9667	2,940.3000	2.9403	(0.888)	0	0	0
2020/10/13	R035	06/05/2021	12.35	Call	Bond Future	6,199.3900	6.1994	6,218.0300	6.2180	0.301	0	0	0
2020/10/13	R035	06/05/2021	11.55	Put	Bond Future	5,031.0700	5.0311	4,997.0600	4.9971	(0.676)	0	0	1,650
2020/10/13	R035	06/05/2021	12.77	Put	Bond Future	2,318.1200	2.3181	2,295.2200	2.2952	(0.988)	0	0	1,650
2020/10/13	R035	06/05/2021	10.24	Call	Bond Future	1,172.6000	1.1726	1,174.7900	1.1748	0.187	0	0	793
2020/10/13	R035	06/05/2021	12.36	Put	Bond Future	2,985.3600	2.9854	2,958.9200	2.9589	(0.886)	0	0	0
2020/10/13	R035	06/05/2021	10.81	Put	Bond Future	7,853.7900	7.8538	7,813.9000	7.8139	(0.508)	0	0	0
2020/10/13	R035	06/05/2021	10.81	Call	Bond Future	2,003.2600	2.0033	2,008.5400	2.0085	0.264	0	0	1,650
2020/10/13	R035	06/05/2021	11.32	Call	Bond Future	3,102.4300	3.1024	3,111.6000	3.1116	0.296	0	0	0
2020/10/13	R035	06/05/2021	11.32	Put	Bond Future	5,791.7300	5.7917	5,755.7300	5.7557	(0.622)	0	0	793
2020/10/13	R035	06/05/2021	12.02	Call	Bond Future	5,102.5700	5.1026	5,118.1100	5.1181	0.305	0	0	0
2020/10/13	R035	06/05/2021	12.02	Put	Bond Future	3,723.5700	3.7236	3,693.9400	3.6939	(0.796)	0	0	793
2020/10/13	R035	06/05/2021	12.36	Call	Bond Future	6,234.3900	6.2344	6,253.1200	6.2531	0.300	0	0	0
2020/10/13	R035	05/08/2021	5.31	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2020/10/13	R035	05/08/2021			Bond Future	12.0394	83.0474	12.0316	83.0907	(0.065)	0.0000	0.0000	0
2020/10/13	R035	05/08/2021	5.29	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/10/13	R035	05/08/2021	5.29	Put	Bond Future	55,276.6500	55.2766	55,233.3400	55.2333	(0.078)	0	0	0
2020/10/13	R035	05/08/2021	5.31	Put	Bond Future	55,043.3700	55.0434	55,000.0600	55.0001	(0.079)	0	0	0
2020/10/13	R035	05/08/2021	5.30	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/10/13	R035	05/08/2021	5.30	Put	Bond Future	55,159.9400	55.1599	55,116.6300	55.1166	(0.079)	0	0	0
2020/10/13	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R035	04/11/2021			Bond Future	12.3216	79.4110	12.3137	79.4534	(0.064)	0.0000	0.0000	0
2020/10/13	R035	04/11/2021	12.52	Call	Bond Future	1,055.1400	1.0551	1,097.5400	1.0975	4.018	0	0	0
2020/10/13	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R035	04/11/2021	12.53	Call	Bond Future	1,107.7500	1.1078	1,150.1500	1.1502	3.828	0	0	0
2020/10/13	R035	04/11/2021	12.51	Call	Bond Future	1,002.4700	1.0025	1,044.8700	1.0449	4.230	0	0	0
2020/10/13	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R186	05/11/2020	8.65	Call	Bond Future	7,442.1500	7.4422	7,450.1300	7.4501	0.107	0	0	0
2020/10/13	R186	05/11/2020	8.64	Put	Bond Future	0.4500	0.0005	0.3400	0.0003	(24.444)	0	0	0
2020/10/13	R186	05/11/2020	7.50	Call	Bond Future	1,882.2400	1.8822	1,874.5300	1.8745	(0.410)	0	0	80
2020/10/13	R186	05/11/2020	8.00	Put	Bond Future	30.3200	0.0303	26.6000	0.0266	(12.269)	0	0	0
2020/10/13	R186	05/11/2020			Bond Future	7.2015	120.1374	7.2000	120.1454	(0.021)	0.0000	0.0000	85,968
2020/10/13	R186	05/11/2020	8.66	Call	Bond Future	7,491.3600	7.4914	7,499.3400	7.4993	0.107	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	R186	05/11/2020	8.66	Put	Bond Future	0.3800	0.0004	0.2800	0.0003	(26.316)	0	0	0
2020/10/13	R186	05/11/2020	7.00	Put	Bond Future	1,500.2000	1.5002	1,478.9300	1.4789	(1.418)	0	0	0
2020/10/13	R186	05/11/2020	7.00	Call	Bond Future	414.6500	0.4147	401.4600	0.4015	(3.181)	0	0	1,200
2020/10/13	R186	05/11/2020	8.65	Put	Bond Future	0.4100	0.0004	0.3100	0.0003	(24.390)	0	0	0
2020/10/13	R186	05/11/2020	8.64	Call	Bond Future	7,392.9200	7.3929	7,400.8900	7.4009	0.108	0	0	0
2020/10/13	R186	05/11/2020	6.50	Put	Bond Future	3,861.9100	3.8619	3,850.9900	3.8510	(0.283)	0	0	0
2020/10/13	R186	05/11/2020	7.50	Put	Bond Future	297.0600	0.2971	281.2700	0.2813	(5.315)	0	0	0
2020/10/13	R186	05/11/2020	8.00	Call	Bond Future	4,209.7700	4.2098	4,214.1300	4.2141	0.104	0	0	1,200
2020/10/13	R186	05/11/2020	7.84	Put	Bond Future	67.1700	0.0672	60.6000	0.0606	(9.781)	0	0	0
2020/10/13	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R186	05/11/2020	6.50	Call	Bond Future	26.6500	0.0267	23.8100	0.0238	(10.657)	0	0	80
2020/10/13	R186	05/11/2020	7.84	Call	Bond Future	3,424.6200	3.4246	3,426.1300	3.4261	0.044	0	0	0
2020/10/13	R186	05/11/2020	8.34	Put	Bond Future	4.2900	0.0043	3.5000	0.0035	(18.415)	0	0	0
2020/10/13	R186	05/11/2020	8.34	Call	Bond Future	5,905.4300	5.9054	5,912.7200	5.9127	0.123	0	0	0
2020/10/13	R186	05/11/2020	9.26	Call	Bond Future	10,394.1400	10.3941	10,402.2200	10.4022	0.078	0	0	0
2020/10/13	R186	04/02/2021	8.15	Call	Bond Future	4,549.4500	4.5494	4,545.1400	4.5451	(0.095)	0	0	0
2020/10/13	R186	04/02/2021			Bond Future	7.3816	116.0489	7.3810	116.0523	(0.009)	0.0000	0.0000	0
2020/10/13	R186	04/02/2021	8.15	Put	Bond Future	704.6200	0.7046	696.9300	0.6969	(1.091)	0	0	0
2020/10/13	R186	04/02/2021	8.00	Put	Bond Future	871.5400	0.8715	863.1400	0.8631	(0.964)	0	0	15,177
2020/10/13	R186	04/02/2021	8.16	Call	Bond Future	4,588.3600	4.5884	4,584.1000	4.5841	(0.093)	0	0	0
2020/10/13	R186	04/02/2021	8.17	Put	Bond Future	684.6600	0.6847	677.0700	0.6771	(1.109)	0	0	0
2020/10/13	R186	04/02/2021	8.00	Call	Bond Future	3,978.7300	3.9787	3,973.7100	3.9737	(0.126)	0	0	0
2020/10/13	R186	04/02/2021	8.16	Put	Bond Future	694.5800	0.6946	686.9400	0.6869	(1.100)	0	0	0
2020/10/13	R186	04/02/2021	8.17	Call	Bond Future	4,627.3700	4.6274	4,623.1600	4.6232	(0.091)	0	0	0
2020/10/13	R186	06/05/2021	10.77	Call	Bond Future	14,397.8100	14.3978	14,403.0500	14.4031	0.036	0	0	0
2020/10/13	R186	06/05/2021	10.76	Put	Bond Future	24.9100	0.0249	24.3900	0.0244	(2.088)	0	0	0
2020/10/13	R186	06/05/2021			Bond Future	7.5593	117.3010	7.5581	117.3067	(0.016)	0.0000	0.0000	0
2020/10/13	R186	06/05/2021	10.78	Call	Bond Future	14,438.3400	14.4383	14,443.5900	14.4436	0.036	0	0	0
2020/10/13	R186	06/05/2021	10.78	Put	Bond Future	23.9100	0.0239	23.4100	0.0234	(2.091)	0	0	0
2020/10/13	R186	06/05/2021	10.77	Put	Bond Future	24.4100	0.0244	23.9000	0.0239	(2.089)	0	0	0
2020/10/13	R186	06/05/2021	10.76	Call	Bond Future	14,357.2600	14.3573	14,362.4900	14.3625	0.036	0	0	0
2020/10/13	R186	05/08/2021	8.61	Call	Bond Future	5,026.5500	5.0265	5,024.7200	5.0247	(0.036)	0	0	0
2020/10/13	R186	05/08/2021	8.62	Put	Bond Future	1,127.0600	1.1271	1,122.6400	1.1226	(0.392)	0	0	0
2020/10/13	R186	05/08/2021			Bond Future	7.7524	113.3107	7.7518	113.3133	(0.007)	0.0000	0.0000	0
2020/10/13	R186	05/08/2021	8.61	Put	Bond Future	1,137.7800	1.1378	1,133.3500	1.1333	(0.389)	0	0	0
2020/10/13	R186	05/08/2021	8.62	Call	Bond Future	5,060.1700	5.0602	5,058.3500	5.0583	(0.036)	0	0	0
2020/10/13	R186	05/08/2021	8.63	Call	Bond Future	5,093.8500	5.0938	5,092.0500	5.0920	(0.035)	0	0	0
2020/10/13	R186	05/08/2021	8.63	Put	Bond Future	1,116.4400	1.1164	1,112.0400	1.1120	(0.394)	0	0	0
2020/10/13	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R186	04/11/2021	8.10	Call	Bond Future	535.8100	0.5358	536.5100	0.5365	0.131	0	0	0
2020/10/13	R186	04/11/2021			Bond Future	7.9779	114.4520	7.9777	114.4527	(0.002)	0.0000	0.0000	0
2020/10/13	R186	04/11/2021	8.11	Call	Bond Future	579.5400	0.5795	580.2400	0.5802	0.121	0	0	0
2020/10/13	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R186	04/11/2021	8.09	Call	Bond Future	492.0700	0.4921	492.7700	0.4928	0.142	0	0	0
2020/10/13	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R197	05/11/2020			Bond Future	314.7892	314.7892	314.9001	314.9001	0.035	0.0000	0.0000	2,902
2020/10/13	R197	04/02/2021			Bond Future	310.1380	310.1380	310.2373	310.2373	0.032	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	R197	06/05/2021			Bond Future	313.5572	313.5572	313.6637	313.6637	0.034	0.0000	0.0000	0
2020/10/13	R197	05/08/2021			Bond Future	309.0826	309.0826	309.1816	309.1816	0.032	0.0000	0.0000	0
2020/10/13	R197	04/11/2021			Bond Future	312.2693	312.2693	312.3642	312.3642	0.030	0.0000	0.0000	0
2020/10/13	R202	05/11/2020			Bond Future	210.9094	210.9094	211.7655	211.7655	0.406	0.0000	0.0000	7,907
2020/10/13	R202	04/02/2021			Bond Future	208.8828	208.8828	209.7388	209.7388	0.410	0.0000	0.0000	0
2020/10/13	R202	06/05/2021			Bond Future	211.1854	211.1854	212.0550	212.0550	0.412	0.0000	0.0000	0
2020/10/13	R202	05/08/2021			Bond Future	209.3103	209.3103	210.1838	210.1838	0.417	0.0000	0.0000	0
2020/10/13	R202	04/11/2021			Bond Future	211.4688	211.4688	212.3478	212.3478	0.416	0.0000	0.0000	0
2020/10/13	R208	05/11/2020	4.78	Call	Bond Future	498.7400	0.4987	450.1800	0.4502	(9.737)	0	0	0
2020/10/13	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R208	05/11/2020			Bond Future	3.4909	101.9995	3.6158	101.9509	3.579	0.0000	0.0000	7,525
2020/10/13	R208	05/11/2020	4.79	Call	Bond Future	502.5900	0.5026	454.0300	0.4540	(9.662)	0	0	0
2020/10/13	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R208	05/11/2020	4.77	Call	Bond Future	494.8900	0.4949	446.3300	0.4463	(9.812)	0	0	0
2020/10/13	R209	05/11/2020	10.02	Call	Bond Future	43.5300	0.0435	40.7000	0.0407	(6.501)	0	0	0
2020/10/13	R209	05/11/2020			Bond Future	11.0758	65.4135	11.0636	65.4786	(0.110)	0.0000	0.0000	27,804
2020/10/13	R209	05/11/2020	10.00	Call	Bond Future	39.8000	0.0398	37.1300	0.0371	(6.709)	0	0	0
2020/10/13	R209	05/11/2020	10.00	Put	Bond Future	6,171.8100	6.1718	6,104.0500	6.1040	(1.098)	0	0	0
2020/10/13	R209	05/11/2020	10.02	Put	Bond Future	6,054.0300	6.0540	5,986.1100	5.9861	(1.122)	0	0	0
2020/10/13	R209	05/11/2020	10.01	Call	Bond Future	41.6300	0.0416	38.8800	0.0389	(6.606)	0	0	0
2020/10/13	R209	05/11/2020	10.01	Put	Bond Future	6,112.8500	6.1128	6,045.0100	6.0450	(1.110)	0	0	0
2020/10/13	R209	04/02/2021	10.12	Put	Bond Future	7,446.5500	7.4465	7,387.7400	7.3877	(0.790)	0	0	0
2020/10/13	R209	04/02/2021			Bond Future	11.2926	66.0615	11.2804	66.1245	(0.108)	0.0000	0.0000	0
2020/10/13	R209	04/02/2021	10.11	Call	Bond Future	906.1500	0.9061	910.2600	0.9103	0.454	0	0	0
2020/10/13	R209	04/02/2021	10.11	Put	Bond Future	7,495.0300	7.4950	7,436.1300	7.4361	(0.786)	0	0	0
2020/10/13	R209	04/02/2021	10.12	Call	Bond Future	917.4200	0.9174	921.6200	0.9216	0.458	0	0	0
2020/10/13	R209	04/02/2021	10.10	Call	Bond Future	894.9800	0.8950	899.0100	0.8990	0.450	0	0	0
2020/10/13	R209	04/02/2021	10.10	Put	Bond Future	7,543.6800	7.5437	7,484.7000	7.4847	(0.782)	0	0	0
2020/10/13	R209	06/05/2021	12.25	Put	Bond Future	2,351.9400	2.3519	2,321.9500	2.3219	(1.275)	0	0	7,150
2020/10/13	R209	06/05/2021	12.23	Put	Bond Future	2,382.3500	2.3824	2,352.1200	2.3521	(1.269)	0	0	0
2020/10/13	R209	06/05/2021	12.22	Call	Bond Future	5,846.0700	5.8461	5,880.6800	5.8807	0.592	0	0	0
2020/10/13	R209	06/05/2021			Bond Future	11.5076	63.6339	11.4948	63.6988	(0.112)	0.0000	0.0000	2,850
2020/10/13	R209	06/05/2021	10.25	Put	Bond Future	8,247.8300	8.2478	8,192.7700	8.1928	(0.668)	0	0	0
2020/10/13	R209	06/05/2021	10.25	Call	Bond Future	1,408.6000	1.4086	1,418.5100	1.4185	0.704	0	0	5,325
2020/10/13	R209	06/05/2021	11.25	Call	Bond Future	3,203.6300	3.2036	3,225.3700	3.2254	0.679	0	0	0
2020/10/13	R209	06/05/2021	11.25	Put	Bond Future	4,523.1100	4.5231	4,479.8800	4.4799	(0.956)	0	0	7,150
2020/10/13	R209	06/05/2021	12.25	Call	Bond Future	5,939.3600	5.9394	5,974.3400	5.9743	0.589	0	0	0
2020/10/13	R209	06/05/2021	12.23	Call	Bond Future	5,877.1200	5.8771	5,911.8600	5.9119	0.591	0	0	0
2020/10/13	R209	06/05/2021	12.22	Put	Bond Future	2,397.7000	2.3977	2,367.3400	2.3673	(1.266)	0	0	0
2020/10/13	R209	06/05/2021	12.24	Call	Bond Future	5,908.2200	5.9082	5,943.0800	5.9431	0.590	0	0	0
2020/10/13	R209	06/05/2021	12.24	Put	Bond Future	2,367.0900	2.3671	2,336.9800	2.3370	(1.272)	0	0	0
2020/10/13	R209	05/08/2021	11.81	Put	Bond Future	3,783.7400	3.7837	3,748.1300	3.7481	(0.941)	0	0	0
2020/10/13	R209	05/08/2021			Bond Future	11.7319	64.3346	11.7189	64.3985	(0.111)	0.0000	0.0000	0
2020/10/13	R209	05/08/2021	11.80	Call	Bond Future	4,139.0900	4.1391	4,167.3000	4.1673	0.682	0	0	0

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2020/10/13	R209	05/08/2021	11.80	Put	Bond Future	3,806.5700	3.8066	3,770.8300	3.7708	(0.939)	0	0	0
2020/10/13	R209	05/08/2021	11.81	Call	Bond Future	4,164.8900	4.1649	4,193.2300	4.1932	0.680	0	0	0
2020/10/13	R209	05/08/2021	11.79	Call	Bond Future	4,113.1200	4.1131	4,141.2000	4.1412	0.683	0	0	0
2020/10/13	R209	05/08/2021	11.79	Put	Bond Future	3,829.2900	3.8293	3,793.4200	3.7934	(0.937)	0	0	0
2020/10/13	R209	04/11/2021	12.19	Call	Bond Future	1,023.7600	1.0238	1,087.2700	1.0873	6.204	0	0	0
2020/10/13	R209	04/11/2021	12.17	Call	Bond Future	930.7500	0.9308	994.2600	0.9943	6.824	0	0	0
2020/10/13	R209	04/11/2021			Bond Future	11.9723	61.8436	11.9590	61.9071	(0.111)	0.0000	0.0000	0
2020/10/13	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R209	04/11/2021	12.18	Call	Bond Future	977.2800	0.9773	1,040.7900	1.0408	6.499	0	0	0
2020/10/13	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R210	05/11/2020			Bond Future	186.4699	186.4699	187.0413	187.0413	0.306	0.0000	0.0000	2,230
2020/10/13	R210	04/02/2021			Bond Future	188.3631	188.3631	188.9326	188.9326	0.302	0.0000	0.0000	0
2020/10/13	R210	06/05/2021			Bond Future	187.7270	187.7270	188.3064	188.3064	0.309	0.0000	0.0000	0
2020/10/13	R210	05/08/2021			Bond Future	189.8375	189.8375	190.4182	190.4182	0.306	0.0000	0.0000	0
2020/10/13	R210	04/11/2021			Bond Future	189.0581	189.0581	189.6418	189.6418	0.309	0.0000	0.0000	0
2020/10/13	R212	05/11/2020			Bond Future	170.2652	170.2652	170.3191	170.3191	0.032	0.0000	0.0000	6,889
2020/10/13	R212	04/02/2021			Bond Future	169.6969	169.6969	169.7443	169.7443	0.028	0.0000	0.0000	0
2020/10/13	R212	06/05/2021			Bond Future	171.5678	171.5678	171.6192	171.6192	0.030	0.0000	0.0000	0
2020/10/13	R212	05/08/2021			Bond Future	171.1660	171.1660	171.2131	171.2131	0.028	0.0000	0.0000	0
2020/10/13	R212	04/11/2021			Bond Future	172.9311	172.9311	172.9759	172.9759	0.026	0.0000	0.0000	0
2020/10/13	R213	05/11/2020	9.60	Put	Bond Future	2,535.7200	2.5357	2,444.0800	2.4441	(3.614)	0	0	0
2020/10/13	R213	05/11/2020	9.59	Call	Bond Future	393.9900	0.3940	397.7600	0.3978	0.957	0	0	0
2020/10/13	R213	05/11/2020			Bond Future	9.9784	82.4482	9.9611	82.5439	(0.173)	0.0000	0.0000	16,600
2020/10/13	R213	05/11/2020	9.60	Call	Bond Future	407.5200	0.4075	411.6000	0.4116	1.001	0	0	0
2020/10/13	R213	05/11/2020	9.59	Put	Bond Future	2,579.4200	2.5794	2,487.4700	2.4875	(3.565)	0	0	0
2020/10/13	R213	05/11/2020	9.61	Call	Bond Future	421.4500	0.4215	425.8500	0.4259	1.044	0	0	0
2020/10/13	R213	05/11/2020	9.61	Put	Bond Future	2,492.4700	2.4925	2,401.1500	2.4012	(3.664)	0	0	0
2020/10/13	R213	04/02/2021	9.40	Call	Bond Future	1,165.5700	1.1656	1,181.6100	1.1816	1.376	0	0	0
2020/10/13	R213	04/02/2021	9.39	Put	Bond Future	5,676.7200	5.6767	5,599.3000	5.5993	(1.364)	0	0	0
2020/10/13	R213	04/02/2021			Bond Future	10.2052	83.2648	10.1878	83.3580	(0.171)	0.0000	0.0000	0
2020/10/13	R213	04/02/2021	9.41	Call	Bond Future	1,180.9800	1.1810	1,197.2200	1.1972	1.375	0	0	0
2020/10/13	R213	04/02/2021	9.41	Put	Bond Future	5,592.2500	5.5923	5,515.2300	5.5152	(1.377)	0	0	0
2020/10/13	R213	04/02/2021	9.40	Put	Bond Future	5,634.3100	5.6343	5,557.0900	5.5571	(1.371)	0	0	0
2020/10/13	R213	04/02/2021	9.39	Call	Bond Future	1,150.4500	1.1505	1,166.2900	1.1663	1.377	0	0	0
2020/10/13	R213	06/05/2021	11.91	Put	Bond Future	1,165.3400	1.1653	1,139.5700	1.1396	(2.211)	0	0	0
2020/10/13	R213	06/05/2021			Bond Future	10.4234	80.6336	10.4049	80.7295	(0.177)	0.0000	0.0000	0
2020/10/13	R213	06/05/2021	11.90	Call	Bond Future	8,383.5200	8.3835	8,453.5200	8.4535	0.835	0	0	0
2020/10/13	R213	06/05/2021	11.90	Put	Bond Future	1,176.2200	1.1762	1,150.2800	1.1503	(2.205)	0	0	0
2020/10/13	R213	06/05/2021	11.91	Call	Bond Future	8,418.4200	8.4184	8,488.5900	8.4886	0.834	0	0	0
2020/10/13	R213	06/05/2021	11.89	Call	Bond Future	8,348.6600	8.3487	8,418.4900	8.4185	0.836	0	0	0
2020/10/13	R213	06/05/2021	11.89	Put	Bond Future	1,187.1800	1.1872	1,161.0700	1.1611	(2.199)	0	0	0
2020/10/13	R213	05/08/2021	10.85	Call	Bond Future	4,217.0800	4.2171	4,264.4500	4.2644	1.123	0	0	0
2020/10/13	R213	05/08/2021	10.84	Put	Bond Future	3,274.4300	3.2744	3,226.9100	3.2269	(1.451)	0	0	0
2020/10/13	R213	05/08/2021			Bond Future	10.6569	81.5212	10.6381	81.6159	(0.176)	0.0000	0.0000	0

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2020/10/13	R213	05/08/2021	10.86	Call	Bond Future	4,244.8100	4.2448	4,292.3800	4.2924	1.121	0	0	0
2020/10/13	R213	05/08/2021	10.86	Put	Bond Future	3,231.0700	3.2311	3,183.9500	3.1839	(1.458)	0	0	0
2020/10/13	R213	05/08/2021	10.85	Put	Bond Future	3,252.8400	3.2528	3,205.5200	3.2055	(1.455)	0	0	0
2020/10/13	R213	05/08/2021	10.84	Call	Bond Future	4,189.1300	4.1891	4,236.3000	4.2363	1.126	0	0	0
2020/10/13	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R213	04/11/2021			Bond Future	10.9127	78.8147	10.8934	78.9090	(0.177)	0.0000	0.0000	0
2020/10/13	R213	04/11/2021	11.10	Call	Bond Future	905.0600	0.9051	999.4300	0.9994	10.427	0	0	0
2020/10/13	R213	04/11/2021	11.11	Call	Bond Future	953.0100	0.9530	1,047.3800	1.0474	9.902	0	0	0
2020/10/13	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R213	04/11/2021	11.09	Call	Bond Future	857.0800	0.8571	951.4500	0.9514	11.011	0	0	0
2020/10/13	R214	05/11/2020	10.26	Put	Bond Future	6,710.0700	6.7101	6,668.7100	6.6687	(0.616)	0	0	0
2020/10/13	R214	05/11/2020			Bond Future	11.4114	62.7354	11.4042	62.7738	(0.063)	0.0000	0.0000	17,463
2020/10/13	R214	05/11/2020	10.25	Call	Bond Future	29.8700	0.0299	26.9500	0.0269	(9.776)	0	0	0
2020/10/13	R214	05/11/2020	10.25	Put	Bond Future	6,771.6400	6.7716	6,730.3800	6.7304	(0.609)	0	0	0
2020/10/13	R214	05/11/2020	10.26	Call	Bond Future	31.2900	0.0313	28.2700	0.0283	(9.652)	0	0	0
2020/10/13	R214	05/11/2020	10.24	Call	Bond Future	28.5000	0.0285	25.6800	0.0257	(9.895)	0	0	0
2020/10/13	R214	05/11/2020	10.24	Put	Bond Future	6,833.3600	6.8334	6,792.2000	6.7922	(0.602)	0	0	0
2020/10/13	R214	04/02/2021	10.33	Call	Bond Future	818.8000	0.8188	816.5600	0.8166	(0.274)	0	0	0
2020/10/13	R214	04/02/2021			Bond Future	11.6310	63.3568	11.6240	63.3929	(0.060)	0.0000	0.0000	0
2020/10/13	R214	04/02/2021	10.31	Call	Bond Future	798.1100	0.7981	795.8500	0.7958	(0.283)	0	0	0
2020/10/13	R214	04/02/2021	10.31	Put	Bond Future	8,310.4200	8.3104	8,272.0800	8.2721	(0.461)	0	0	0
2020/10/13	R214	04/02/2021	10.33	Put	Bond Future	8,206.4900	8.2065	8,168.1700	8.1682	(0.467)	0	0	0
2020/10/13	R214	04/02/2021	10.32	Call	Bond Future	808.4100	0.8084	806.1600	0.8062	(0.278)	0	0	0
2020/10/13	R214	04/02/2021	10.32	Put	Bond Future	8,258.3700	8.2584	8,220.0400	8.2200	(0.464)	0	0	0
2020/10/13	R214	06/05/2021	12.26	Call	Bond Future	5,043.9800	5.0440	5,057.8600	5.0579	0.275	0	0	0
2020/10/13	R214	06/05/2021	12.25	Put	Bond Future	3,017.6700	3.0177	2,993.7000	2.9937	(0.794)	0	0	0
2020/10/13	R214	06/05/2021			Bond Future	11.8414	60.7631	11.8339	60.8009	(0.063)	0.0000	0.0000	0
2020/10/13	R214	06/05/2021	12.27	Call	Bond Future	5,073.0500	5.0731	5,087.0100	5.0870	0.275	0	0	0
2020/10/13	R214	06/05/2021	12.27	Put	Bond Future	2,980.8200	2.9808	2,957.0100	2.9570	(0.799)	0	0	0
2020/10/13	R214	06/05/2021	12.26	Put	Bond Future	2,999.1900	2.9992	2,975.3000	2.9753	(0.797)	0	0	0
2020/10/13	R214	06/05/2021	12.25	Call	Bond Future	5,014.9500	5.0150	5,028.7500	5.0288	0.275	0	0	0
2020/10/13	R214	05/08/2021	12.01	Call	Bond Future	3,922.6300	3.9226	3,934.9100	3.9349	0.313	0	0	0
2020/10/13	R214	05/08/2021			Bond Future	12.0644	61.4321	12.0570	61.4686	(0.062)	0.0000	0.0000	0
2020/10/13	R214	05/08/2021	12.01	Put	Bond Future	4,189.0800	4.1891	4,164.8700	4.1649	(0.578)	0	0	0
2020/10/13	R214	05/08/2021	12.03	Put	Bond Future	4,141.0400	4.1410	4,116.9700	4.1170	(0.581)	0	0	0
2020/10/13	R214	05/08/2021	12.02	Call	Bond Future	3,947.5200	3.9475	3,959.8700	3.9599	0.313	0	0	0
2020/10/13	R214	05/08/2021	12.02	Put	Bond Future	4,164.8900	4.1649	4,140.7500	4.1407	(0.580)	0	0	0
2020/10/13	R214	05/08/2021	12.03	Call	Bond Future	3,972.6900	3.9727	3,985.1100	3.9851	0.313	0	0	0
2020/10/13	R214	04/11/2021	12.47	Call	Bond Future	783.5800	0.7836	819.4500	0.8194	4.578	0	0	0
2020/10/13	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R214	04/11/2021			Bond Future	12.3023	58.7750	12.2947	58.8109	(0.062)	0.0000	0.0000	0
2020/10/13	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R214	04/11/2021	12.48	Call	Bond Future	829.7400	0.8297	865.6100	0.8656	4.323	0	0	0
2020/10/13	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R214	04/11/2021	12.46	Call	Bond Future	737.3500	0.7373	773.2200	0.7732	4.865	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/13	R248	05/11/2020	10.03	Call	Bond Future	1.0600	0.0011	0.8300	0.0008	(21.698)	0	0	0
2020/10/13	R248	05/11/2020	10.02	Put	Bond Future	12,393.1200	12.3931	12,378.2800	12.3783	(0.120)	0	0	0
2020/10/13	R248	05/11/2020			Bond Future	11.7159	77.5021	11.7136	77.5167	(0.020)	0.0000	0.0000	113,072
2020/10/13	R248	05/11/2020	10.04	Call	Bond Future	1.1400	0.0011	0.8900	0.0009	(21.930)	0	0	0
2020/10/13	R248	05/11/2020	10.04	Put	Bond Future	12,226.7000	12.2267	12,211.8300	12.2118	(0.122)	0	0	0
2020/10/13	R248	05/11/2020	11.00	Put	Bond Future	5,017.8500	5.0179	4,990.5700	4.9906	(0.544)	0	0	0
2020/10/13	R248	05/11/2020	11.00	Call	Bond Future	187.1300	0.1871	174.4700	0.1745	(6.765)	0	0	950
2020/10/13	R248	05/11/2020	10.00	Put	Bond Future	12,560.1000	12.5601	12,545.2900	12.5453	(0.118)	0	0	0
2020/10/13	R248	05/11/2020	10.00	Call	Bond Future	0.8600	0.0009	0.6700	0.0007	(22.093)	0	0	950
2020/10/13	R248	05/11/2020	10.03	Put	Bond Future	12,309.8300	12.3098	12,294.9800	12.2950	(0.121)	0	0	0
2020/10/13	R248	05/11/2020	10.02	Call	Bond Future	0.9900	0.0010	0.7700	0.0008	(22.222)	0	0	0
2020/10/13	R248	04/02/2021	10.75	Call	Bond Future	942.3100	0.9423	933.9300	0.9339	(0.889)	0	0	2,590
2020/10/13	R248	04/02/2021	10.47	Put	Bond Future	10,877.0400	10.8770	10,858.4700	10.8585	(0.171)	0	0	0
2020/10/13	R248	04/02/2021	10.46	Call	Bond Future	621.0500	0.6210	614.0600	0.6141	(1.126)	0	0	0
2020/10/13	R248	04/02/2021			Bond Future	11.9524	78.2698	11.9506	78.2813	(0.016)	0.0000	0.0000	0
2020/10/13	R248	04/02/2021	10.75	Put	Bond Future	9,067.7900	9.0678	9,047.8900	9.0479	(0.219)	0	0	0
2020/10/13	R248	04/02/2021	11.50	Put	Bond Future	5,299.6900	5.2997	5,277.5200	5.2775	(0.418)	0	0	0
2020/10/13	R248	04/02/2021	11.50	Call	Bond Future	2,417.0200	2.4170	2,406.3700	2.4064	(0.441)	0	0	2,590
2020/10/13	R248	04/02/2021	10.47	Call	Bond Future	630.5300	0.6305	623.4800	0.6235	(1.118)	0	0	0
2020/10/13	R248	04/02/2021	10.46	Put	Bond Future	10,945.0800	10.9451	10,926.5700	10.9266	(0.169)	0	0	0
2020/10/13	R248	04/02/2021	10.48	Call	Bond Future	640.1100	0.6401	633.0200	0.6330	(1.108)	0	0	0
2020/10/13	R248	04/02/2021	10.48	Put	Bond Future	10,809.2300	10.8092	10,790.6200	10.7906	(0.172)	0	0	0
2020/10/13	R248	06/05/2021	12.36	Call	Bond Future	5,197.6000	5.1976	5,193.8700	5.1939	(0.072)	0	0	0
2020/10/13	R248	06/05/2021			Bond Future	12.1803	74.7026	12.1780	74.7158	(0.018)	0.0000	0.0000	0
2020/10/13	R248	06/05/2021	12.34	Call	Bond Future	5,133.9400	5.1339	5,130.1500	5.1301	(0.074)	0	0	0
2020/10/13	R248	06/05/2021	12.34	Put	Bond Future	4,194.3000	4.1943	4,177.2900	4.1773	(0.406)	0	0	0
2020/10/13	R248	06/05/2021	12.36	Put	Bond Future	4,141.8700	4.1419	4,124.9200	4.1249	(0.409)	0	0	0
2020/10/13	R248	06/05/2021	12.35	Call	Bond Future	5,165.7400	5.1657	5,161.9700	5.1620	(0.073)	0	0	0
2020/10/13	R248	06/05/2021	12.35	Put	Bond Future	4,168.0100	4.1680	4,151.0200	4.1510	(0.408)	0	0	0
2020/10/13	R248	05/08/2021	12.51	Put	Bond Future	4,386.4900	4.3865	4,373.6000	4.3736	(0.294)	0	0	0
2020/10/13	R248	05/08/2021			Bond Future	12.4230	75.5252	12.4210	75.5365	(0.016)	0.0000	0.0000	0
2020/10/13	R248	05/08/2021	12.51	Call	Bond Future	4,882.8500	4.8829	4,881.2700	4.8813	(0.032)	0	0	0
2020/10/13	R248	05/08/2021	12.52	Call	Bond Future	4,913.1500	4.9131	4,911.5900	4.9116	(0.032)	0	0	0
2020/10/13	R248	05/08/2021	12.50	Put	Bond Future	4,412.9900	4.4130	4,400.0800	4.4001	(0.293)	0	0	0
2020/10/13	R248	05/08/2021	12.52	Put	Bond Future	4,360.1500	4.3601	4,347.2800	4.3473	(0.295)	0	0	0
2020/10/13	R248	05/08/2021	12.50	Call	Bond Future	4,852.6200	4.8526	4,851.0200	4.8510	(0.033)	0	0	0
2020/10/13	R248	04/11/2021	12.85	Call	Bond Future	917.6700	0.9177	927.8400	0.9278	1.108	0	0	0
2020/10/13	R248	04/11/2021			Bond Future	12.6821	71.8759	12.6802	71.8861	(0.015)	0.0000	0.0000	0
2020/10/13	R248	04/11/2021	12.83	Call	Bond Future	809.5300	0.8095	819.7000	0.8197	1.256	0	0	0
2020/10/13	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/13	R248	04/11/2021	12.84	Call	Bond Future	863.6400	0.8636	873.8100	0.8738	1.178	0	0	0
2020/10/13	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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