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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/10/2020 TO 16/10/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	2025	05/11/2020		Bond Future	144.3078	144.3078	144.4228	144.4228	0.080	0.0000	0.0000	3,388
2020/10/16	2025	04/02/2021		Bond Future	144.2575	144.2575	144.3732	144.3732	0.080	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	2025	06/05/2021			Bond Future	145.8481	145.8481	145.9644	145.9644	0.080	0.0000	0.0000	0
2020/10/16	2025	05/08/2021			Bond Future	145.9531	145.9531	146.0705	146.0705	0.080	0.0000	0.0000	0
2020/10/16	2025	04/11/2021			Bond Future	147.4568	147.4568	147.5755	147.5755	0.081	0.0000	0.0000	0
2020/10/16	2029	05/11/2020			Bond Future	100.1886	100.1886	100.2694	100.2694	0.081	0.0000	0.0000	3,729
2020/10/16	2029	04/02/2021			Bond Future	101.2003	101.2003	101.2816	101.2816	0.080	0.0000	0.0000	1,206
2020/10/16	2029	06/05/2021			Bond Future	101.1772	101.1772	101.2590	101.2590	0.081	0.0000	0.0000	0
2020/10/16	2029	05/08/2021			Bond Future	102.3112	102.3112	102.3937	102.3937	0.081	0.0000	0.0000	0
2020/10/16	2029	04/11/2021			Bond Future	102.2162	102.2162	102.2997	102.2997	0.082	0.0000	0.0000	0
2020/10/16	2030	05/11/2020	9.39	Put	Bond Future	1,308.8200	1.3088	1,038.8500	1.0389	(20.627)	0	0	0
2020/10/16	2030	05/11/2020	9.38	Call	Bond Future	936.8900	0.9369	1,139.8900	1.1399	21.667	0	0	0
2020/10/16	2030	05/11/2020	9.66	Put	Bond Future	644.1900	0.6442	476.0100	0.4760	(26.107)	0	0	5,500
2020/10/16	2030	05/11/2020	9.60	Put	Bond Future	763.0200	0.7630	573.3900	0.5734	(24.853)	0	0	3,000
2020/10/16	2030	05/11/2020	9.99	Put	Bond Future	230.6800	0.2307	154.7900	0.1548	(32.898)	0	0	2,500
2020/10/16	2030	05/11/2020	8.10	Put	Bond Future	8,161.7700	8.1618	7,685.5300	7.6855	(5.835)	0	0	0
2020/10/16	2030	05/11/2020	8.73	Call	Bond Future	72.3800	0.0724	97.9400	0.0979	35.314	0	0	3,000
2020/10/16	2030	05/11/2020	10.06	Put	Bond Future	182.1200	0.1821	119.6700	0.1197	(34.291)	0	0	1,000
2020/10/16	2030	05/11/2020			Bond Future	9.4504	93.3964	9.3672	93.8732	(0.880)	0.0000	0.0000	89,414
2020/10/16	2030	05/11/2020	9.99	Call	Bond Future	3,247.4500	3.2475	3,648.3900	3.6484	12.346	0	0	0
2020/10/16	2030	05/11/2020	8.85	Put	Bond Future	3,647.9300	3.6479	3,214.2300	3.2142	(11.889)	0	0	0
2020/10/16	2030	05/11/2020	8.85	Call	Bond Future	131.5300	0.1315	174.6600	0.1747	32.791	0	0	3,000
2020/10/16	2030	05/11/2020	9.61	Call	Bond Future	1,648.4600	1.6485	1,939.3000	1.9393	17.643	0	0	0
2020/10/16	2030	05/11/2020	9.61	Put	Bond Future	742.1500	0.7422	556.1600	0.5562	(25.061)	0	0	3,000
2020/10/16	2030	05/11/2020	8.34	Put	Bond Future	6,650.4200	6.6504	6,176.6500	6.1766	(7.124)	0	0	0
2020/10/16	2030	05/11/2020	8.34	Call	Bond Future	7.5000	0.0075	10.5600	0.0106	40.800	0	0	1,000
2020/10/16	2030	05/11/2020	9.04	Put	Bond Future	2,684.9500	2.6850	2,294.1900	2.2942	(14.554)	0	0	0
2020/10/16	2030	05/11/2020	9.04	Call	Bond Future	300.1900	0.3002	386.2600	0.3863	28.672	0	0	1,000
2020/10/16	2030	05/11/2020	9.39	Call	Bond Future	963.0500	0.9631	1,169.9100	1.1699	21.480	0	0	0
2020/10/16	2030	05/11/2020	9.38	Put	Bond Future	1,340.1100	1.3401	1,066.2800	1.0663	(20.433)	0	0	0
2020/10/16	2030	05/11/2020	9.66	Call	Bond Future	1,831.9400	1.8319	2,140.5900	2.1406	16.848	0	0	0
2020/10/16	2030	05/11/2020	9.60	Call	Bond Future	1,612.9000	1.6129	1,900.1000	1.9001	17.806	0	0	0
2020/10/16	2030	05/11/2020	9.49	Call	Bond Future	1,248.5800	1.2486	1,494.2700	1.4943	19.678	0	0	0
2020/10/16	2030	05/11/2020	8.36	Put	Bond Future	6,526.3600	6.5264	6,053.0100	6.0530	(7.253)	0	0	0
2020/10/16	2030	05/11/2020	9.86	Put	Bond Future	352.1000	0.3521	245.5500	0.2455	(30.261)	0	0	14,160
2020/10/16	2030	05/11/2020	8.10	Call	Bond Future	1.3700	0.0014	1.9600	0.0020	43.066	0	0	3,000
2020/10/16	2030	05/11/2020	8.73	Put	Bond Future	4,312.6600	4.3127	3,861.3900	3.8614	(10.464)	0	0	0
2020/10/16	2030	05/11/2020	9.23	Put	Bond Future	1,868.0400	1.8680	1,538.0700	1.5381	(17.664)	0	0	0
2020/10/16	2030	05/11/2020	10.06	Call	Bond Future	3,580.5900	3.5806	3,994.9700	3.9950	11.573	0	0	0
2020/10/16	2030	05/11/2020	10.37	Put	Bond Future	59.2500	0.0592	35.4000	0.0354	(40.253)	0	0	2,000
2020/10/16	2030	05/11/2020	9.40	Call	Bond Future	989.6400	0.9896	1,200.3800	1.2004	21.295	0	0	0
2020/10/16	2030	05/11/2020	9.40	Put	Bond Future	1,278.0100	1.2780	1,011.9200	1.0119	(20.821)	0	0	0
2020/10/16	2030	05/11/2020	9.49	Put	Bond Future	1,022.4300	1.0224	791.2900	0.7913	(22.607)	0	0	2,500
2020/10/16	2030	05/11/2020	9.65	Call	Bond Future	1,794.5000	1.7945	2,099.6400	2.0996	17.004	0	0	0
2020/10/16	2030	05/11/2020	9.65	Put	Bond Future	662.9500	0.6630	491.2600	0.4913	(25.898)	0	0	2,500
2020/10/16	2030	05/11/2020	8.36	Call	Bond Future	8.5400	0.0085	12.0200	0.0120	40.749	0	0	14,160
2020/10/16	2030	05/11/2020	8.86	Put	Bond Future	3,594.2600	3.5943	3,162.3500	3.1624	(12.017)	0	0	0
2020/10/16	2030	05/11/2020	8.86	Call	Bond Future	137.8600	0.1379	182.7800	0.1828	32.584	0	0	14,160

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2020/10/16	2030	05/11/2020	9.86	Call	Bond Future	2,654.2100	2.6542	3,024.4900	3.0245	13.951	0	0	0
2020/10/16	2030	05/11/2020	9.23	Call	Bond Future	597.4100	0.5974	744.2700	0.7443	24.583	0	0	3,000
2020/10/16	2030	05/11/2020	10.47	Call	Bond Future	5,631.3700	5.6314	6,091.2500	6.0913	8.166	0	0	0
2020/10/16	2030	05/11/2020	10.47	Put	Bond Future	40.2500	0.0403	23.3000	0.0233	(42.112)	0	0	3,000
2020/10/16	2030	05/11/2020	8.53	Put	Bond Future	5,487.0300	5.4870	5,019.5700	5.0196	(8.519)	0	0	0
2020/10/16	2030	05/11/2020	8.53	Call	Bond Future	24.2800	0.0243	33.6500	0.0337	38.591	0	0	9,414
2020/10/16	2030	05/11/2020	9.03	Put	Bond Future	2,732.2600	2.7323	2,338.7600	2.3388	(14.402)	0	0	0
2020/10/16	2030	05/11/2020	9.03	Call	Bond Future	288.3800	0.2884	371.7100	0.3717	28.896	0	0	9,414
2020/10/16	2030	05/11/2020	10.37	Call	Bond Future	5,122.2800	5.1223	5,575.2600	5.5753	8.843	0	0	0
2020/10/16	2030	04/02/2021	9.20	Put	Bond Future	4,310.1900	4.3102	3,999.5200	3.9995	(7.208)	0	0	0
2020/10/16	2030	04/02/2021	8.20	Put	Bond Future	9,004.6000	9.0046	8,576.9500	8.5770	(4.749)	0	0	0
2020/10/16	2030	04/02/2021	9.12	Call	Bond Future	1,491.9400	1.4919	1,650.6600	1.6507	10.638	0	0	1,000
2020/10/16	2030	04/02/2021	8.36	Call	Bond Future	490.1100	0.4901	557.0600	0.5571	13.660	0	0	800
2020/10/16	2030	04/02/2021	9.16	Call	Bond Future	1,571.3300	1.5713	1,735.9400	1.7359	10.476	0	0	0
2020/10/16	2030	04/02/2021	9.15	Put	Bond Future	4,495.5900	4.4956	4,177.5100	4.1775	(7.075)	0	0	0
2020/10/16	2030	04/02/2021			Bond Future	9.6721	90.3124	9.5853	90.7936	(0.898)	0.0000	0.0000	0
2020/10/16	2030	04/02/2021	8.20	Call	Bond Future	375.2300	0.3752	428.7900	0.4288	14.274	0	0	1,600
2020/10/16	2030	04/02/2021	8.37	Put	Bond Future	8,077.9300	8.0779	7,664.5700	7.6646	(5.117)	0	0	0
2020/10/16	2030	04/02/2021	8.37	Call	Bond Future	498.1300	0.4981	565.9800	0.5660	13.621	0	0	1,000
2020/10/16	2030	04/02/2021	9.17	Call	Bond Future	1,591.4400	1.5914	1,757.5300	1.7575	10.436	0	0	0
2020/10/16	2030	04/02/2021	9.17	Put	Bond Future	4,420.7700	4.4208	4,105.6500	4.1056	(7.128)	0	0	0
2020/10/16	2030	04/02/2021	9.20	Call	Bond Future	1,653.1300	1.6531	1,823.6700	1.8237	10.316	0	0	1,600
2020/10/16	2030	04/02/2021	9.12	Put	Bond Future	4,609.3000	4.6093	4,286.8100	4.2868	(6.997)	0	0	0
2020/10/16	2030	04/02/2021	8.36	Put	Bond Future	8,131.2500	8.1313	7,716.9900	7.7170	(5.095)	0	0	0
2020/10/16	2030	04/02/2021	9.16	Put	Bond Future	4,458.1700	4.4582	4,141.5700	4.1416	(7.102)	0	0	0
2020/10/16	2030	04/02/2021	9.15	Call	Bond Future	1,551.1900	1.5512	1,714.3200	1.7143	10.516	0	0	0
2020/10/16	2030	04/02/2021	8.86	Put	Bond Future	5,677.7100	5.6777	5,318.8400	5.3188	(6.321)	0	0	0
2020/10/16	2030	04/02/2021	8.86	Call	Bond Future	1,043.7800	1.0438	1,166.1200	1.1661	11.721	0	0	800
2020/10/16	2030	04/02/2021	10.20	Call	Bond Future	4,514.0300	4.5140	4,830.3000	4.8303	7.006	0	0	0
2020/10/16	2030	04/02/2021	10.20	Put	Bond Future	1,658.9900	1.6590	1,494.0500	1.4941	(9.942)	0	0	1,800
2020/10/16	2030	06/05/2021	10.04	Put	Bond Future	3,031.5700	3.0316	2,812.3200	2.8123	(7.232)	0	0	0
2020/10/16	2030	06/05/2021	9.15	Call	Bond Future	1,685.6800	1.6857	1,843.1300	1.8431	9.340	0	0	0
2020/10/16	2030	06/05/2021	11.69	Call	Bond Future	9,667.1900	9.6672	10,081.5300	10.0815	4.286	0	0	0
2020/10/16	2030	06/05/2021	11.70	Put	Bond Future	704.0600	0.7041	633.0700	0.6331	(10.083)	0	0	0
2020/10/16	2030	06/05/2021			Bond Future	9.8939	91.2877	9.8032	91.7736	(0.916)	0.0000	0.0000	0
2020/10/16	2030	06/05/2021	10.74	Call	Bond Future	6,130.9100	6.1309	6,471.4900	6.4715	5.555	0	0	0
2020/10/16	2030	06/05/2021	10.74	Put	Bond Future	1,757.3400	1.7573	1,611.9700	1.6120	(8.272)	0	0	0
2020/10/16	2030	06/05/2021	7.97	Call	Bond Future	403.4400	0.4034	454.2500	0.4542	12.594	0	0	700
2020/10/16	2030	06/05/2021	10.04	Call	Bond Future	3,807.5200	3.8075	4,074.2200	4.0742	7.005	0	0	0
2020/10/16	2030	06/05/2021	9.15	Put	Bond Future	5,775.9900	5.7760	5,447.4900	5.4475	(5.687)	0	0	0
2020/10/16	2030	06/05/2021	9.92	Call	Bond Future	3,467.2400	3.4672	3,719.5400	3.7195	7.277	0	0	0
2020/10/16	2030	06/05/2021	11.69	Put	Bond Future	711.8000	0.7118	640.1900	0.6402	(10.060)	0	0	0
2020/10/16	2030	06/05/2021	11.70	Call	Bond Future	9,705.9300	9.7059	10,120.8900	10.1209	4.275	0	0	0
2020/10/16	2030	06/05/2021	9.22	Call	Bond Future	1,815.9800	1.8160	1,981.8500	1.9819	9.134	0	0	0
2020/10/16	2030	06/05/2021	9.22	Put	Bond Future	5,511.1700	5.5112	5,191.0900	5.1911	(5.808)	0	0	700
2020/10/16	2030	06/05/2021	7.97	Put	Bond Future	11,492.4200	11.4924	11,057.2800	11.0573	(3.786)	0	0	0
2020/10/16	2030	06/05/2021	9.92	Put	Bond Future	3,327.8900	3.3279	3,094.2400	3.0942	(7.021)	0	0	700
2020/10/16	2030	06/05/2021	11.71	Call	Bond Future	9,744.7000	9.7447	10,160.2700	10.1603	4.265	0	0	0

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2020/10/16	2030	06/05/2021	11.71	Put	Bond Future	696.3900	0.6964	626.0100	0.6260	(10.106)	0	0	0
2020/10/16	2030	05/08/2021	12.10	Call	Bond Future	10,059.1300	10.0591	10,484.9500	10.4849	4.233	0	0	0
2020/10/16	2030	05/08/2021	10.42	Put	Bond Future	2,757.2900	2.7573	2,553.7000	2.5537	(7.384)	0	0	0
2020/10/16	2030	05/08/2021	10.41	Call	Bond Future	4,178.6800	4.1787	4,465.1400	4.4651	6.855	0	0	0
2020/10/16	2030	05/08/2021			Bond Future	10.1353	88.2842	10.0403	88.7754	(0.937)	0.0000	0.0000	0
2020/10/16	2030	05/08/2021	9.45	Call	Bond Future	1,809.7400	1.8097	1,980.9600	1.9810	9.461	0	0	600
2020/10/16	2030	05/08/2021	12.10	Put	Bond Future	650.0800	0.6501	584.7300	0.5847	(10.053)	0	0	600
2020/10/16	2030	05/08/2021	10.42	Call	Bond Future	4,208.4000	4.2084	4,495.9800	4.4960	6.833	0	0	0
2020/10/16	2030	05/08/2021	10.41	Put	Bond Future	2,778.0200	2.7780	2,573.3100	2.5733	(7.369)	0	0	0
2020/10/16	2030	05/08/2021	9.45	Put	Bond Future	5,434.6600	5.4347	5,114.7100	5.1147	(5.887)	0	0	0
2020/10/16	2030	05/08/2021	8.95	Put	Bond Future	7,441.4500	7.4414	7,065.6200	7.0656	(5.050)	0	0	0
2020/10/16	2030	05/08/2021	8.95	Call	Bond Future	1,049.7000	1.0497	1,165.0400	1.1650	10.988	0	0	600
2020/10/16	2030	05/08/2021	10.43	Call	Bond Future	4,237.9100	4.2379	4,526.6000	4.5266	6.812	0	0	0
2020/10/16	2030	05/08/2021	10.43	Put	Bond Future	2,736.3900	2.7364	2,533.9100	2.5339	(7.400)	0	0	0
2020/10/16	2030	04/11/2021	10.60	Call	Bond Future	1,042.1800	1.0422	1,538.3800	1.5384	47.612	0	0	0
2020/10/16	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2030	04/11/2021			Bond Future	10.3888	89.1720	10.2894	89.6682	(0.957)	0.0000	0.0000	0
2020/10/16	2030	04/11/2021	10.61	Call	Bond Future	1,091.1400	1.0911	1,587.3400	1.5873	45.475	0	0	0
2020/10/16	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2030	04/11/2021	10.59	Call	Bond Future	993.1900	0.9932	1,489.3900	1.4894	49.960	0	0	0
2020/10/16	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2032	05/11/2020	9.77	Put	Bond Future	4,434.1400	4.4341	4,056.7000	4.0567	(8.512)	0	0	0
2020/10/16	2032	05/11/2020	9.61	Put	Bond Future	5,388.5900	5.3886	4,998.3600	4.9984	(7.242)	0	0	0
2020/10/16	2032	05/11/2020	10.99	Call	Bond Future	3,276.3500	3.2763	3,592.4700	3.5925	9.649	0	0	0
2020/10/16	2032	05/11/2020	9.44	Put	Bond Future	6,452.7500	6.4527	6,055.3600	6.0554	(6.158)	0	0	0
2020/10/16	2032	05/11/2020	11.08	Call	Bond Future	3,700.4100	3.7004	4,032.6000	4.0326	8.977	0	0	0
2020/10/16	2032	05/11/2020			Bond Future	10.4793	86.2861	10.4111	86.6887	(0.651)	0.0000	0.0000	121,103
2020/10/16	2032	05/11/2020	9.76	Call	Bond Future	110.0200	0.1100	134.1400	0.1341	21.923	0	0	0
2020/10/16	2032	05/11/2020	9.76	Put	Bond Future	4,491.8700	4.4919	4,113.3900	4.1134	(8.426)	0	0	0
2020/10/16	2032	05/11/2020	10.99	Put	Bond Future	341.7700	0.3418	255.2900	0.2553	(25.304)	0	0	3,000
2020/10/16	2032	05/11/2020	9.77	Call	Bond Future	115.2900	0.1153	140.4500	0.1404	21.823	0	0	0
2020/10/16	2032	05/11/2020	9.11	Call	Bond Future	3.0400	0.0030	3.7300	0.0037	22.697	0	0	3,000
2020/10/16	2032	05/11/2020	9.61	Call	Bond Future	54.3200	0.0543	66.6900	0.0667	22.772	0	0	3,000
2020/10/16	2032	05/11/2020	9.44	Call	Bond Future	22.3600	0.0224	27.5700	0.0276	23.301	0	0	1,000
2020/10/16	2032	05/11/2020	11.08	Put	Bond Future	263.2400	0.2632	192.8300	0.1928	(26.747)	0	0	1,000
2020/10/16	2032	05/11/2020	9.75	Call	Bond Future	104.9800	0.1050	128.0800	0.1281	22.004	0	0	0
2020/10/16	2032	05/11/2020	9.75	Put	Bond Future	4,549.9000	4.5499	4,170.4000	4.1704	(8.341)	0	0	0
2020/10/16	2032	05/11/2020	9.11	Put	Bond Future	8,613.0900	8.6131	8,211.1800	8.2112	(4.666)	0	0	0
2020/10/16	2032	05/11/2020	8.94	Put	Bond Future	9,761.2300	9.7612	9,358.8300	9.3588	(4.122)	0	0	0
2020/10/16	2032	05/11/2020	8.94	Call	Bond Future	0.9300	0.0009	1.1300	0.0011	21.505	0	0	1,000
2020/10/16	2032	04/02/2021	9.29	Call	Bond Future	544.9800	0.5450	598.4900	0.5985	9.819	0	0	800
2020/10/16	2032	04/02/2021	10.82	Put	Bond Future	2,915.6700	2.9157	2,721.4000	2.7214	(6.663)	0	0	800
2020/10/16	2032	04/02/2021	9.63	Call	Bond Future	887.2500	0.8872	967.4000	0.9674	9.034	0	0	0
2020/10/16	2032	04/02/2021			Bond Future	10.7190	87.1360	10.6480	87.5422	(0.663)	0.0000	0.0000	2,500
2020/10/16	2032	04/02/2021	8.79	Put	Bond Future	12,291.2900	12.2913	11,911.3800	11.9114	(3.091)	0	0	0
2020/10/16	2032	04/02/2021	8.79	Call	Bond Future	239.8000	0.2398	266.1500	0.2661	10.988	0	0	800
2020/10/16	2032	04/02/2021	9.61	Call	Bond Future	863.4800	0.8635	941.8700	0.9419	9.078	0	0	0

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2020/10/16	2032	04/02/2021	9.61	Put	Bond Future	7,523.2000	7.5232	7,195.3300	7.1953	(4.358)	0	0	0
2020/10/16	2032	04/02/2021	9.29	Put	Bond Future	9,259.0800	9.2591	8,906.3300	8.9063	(3.810)	0	0	0
2020/10/16	2032	04/02/2021	10.82	Call	Bond Future	3,488.4600	3.4885	3,700.4500	3.7005	6.077	0	0	0
2020/10/16	2032	04/02/2021	9.63	Put	Bond Future	7,420.6300	7.4206	7,094.5200	7.0945	(4.395)	0	0	0
2020/10/16	2032	04/02/2021	9.62	Call	Bond Future	875.3000	0.8753	954.5700	0.9546	9.056	0	0	0
2020/10/16	2032	04/02/2021	9.62	Put	Bond Future	7,471.8200	7.4718	7,144.8300	7.1448	(4.376)	0	0	0
2020/10/16	2032	06/05/2021	12.57	Call	Bond Future	9,422.1700	9.4222	9,751.3400	9.7513	3.494	0	0	0
2020/10/16	2032	06/05/2021	12.12	Put	Bond Future	1,704.6000	1.7046	1,595.0400	1.5950	(6.427)	0	0	0
2020/10/16	2032	06/05/2021			Bond Future	10.9574	83.9310	10.8833	84.3413	(0.676)	0.0000	0.0000	0
2020/10/16	2032	06/05/2021	12.57	Put	Bond Future	1,139.7500	1.1397	1,058.6800	1.0587	(7.113)	0	0	736
2020/10/16	2032	06/05/2021	10.33	Put	Bond Future	5,848.4500	5.8485	5,586.6700	5.5867	(4.476)	0	0	0
2020/10/16	2032	06/05/2021	10.33	Call	Bond Future	2,283.7600	2.2838	2,432.2200	2.4322	6.501	0	0	736
2020/10/16	2032	06/05/2021	12.11	Call	Bond Future	7,760.7400	7.7607	8,060.7200	8.0607	3.865	0	0	0
2020/10/16	2032	06/05/2021	12.11	Put	Bond Future	1,719.3200	1.7193	1,609.0600	1.6091	(6.413)	0	0	0
2020/10/16	2032	06/05/2021	12.12	Call	Bond Future	7,795.7200	7.7957	8,096.4000	8.0964	3.857	0	0	0
2020/10/16	2032	06/05/2021	12.10	Call	Bond Future	7,725.8000	7.7258	8,025.0900	8.0251	3.874	0	0	0
2020/10/16	2032	06/05/2021	12.10	Put	Bond Future	1,734.1400	1.7341	1,623.1900	1.6232	(6.398)	0	0	0
2020/10/16	2032	05/08/2021	11.37	Put	Bond Future	3,473.2300	3.4732	3,286.7800	3.2868	(5.368)	0	0	0
2020/10/16	2032	05/08/2021			Bond Future	11.2090	84.8524	11.1316	85.2670	(0.690)	0.0000	0.0000	0
2020/10/16	2032	05/08/2021	11.36	Call	Bond Future	4,298.4900	4.2985	4,525.7400	4.5257	5.287	0	0	0
2020/10/16	2032	05/08/2021	11.36	Put	Bond Future	3,496.8900	3.4969	3,309.5600	3.3096	(5.357)	0	0	0
2020/10/16	2032	05/08/2021	11.37	Call	Bond Future	4,327.5200	4.3275	4,555.6500	4.5556	5.272	0	0	0
2020/10/16	2032	05/08/2021	11.35	Call	Bond Future	4,269.2600	4.2693	4,495.6100	4.4956	5.302	0	0	0
2020/10/16	2032	05/08/2021	11.35	Put	Bond Future	3,520.4000	3.5204	3,332.1700	3.3322	(5.347)	0	0	0
2020/10/16	2032	04/11/2021	11.69	Call	Bond Future	1,064.5100	1.0645	1,483.3500	1.4834	39.346	0	0	0
2020/10/16	2032	04/11/2021			Bond Future	11.4820	81.5626	11.4012	81.9814	(0.704)	0.0000	0.0000	0
2020/10/16	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2032	04/11/2021	11.70	Call	Bond Future	1,115.2000	1.1152	1,534.0400	1.5340	37.557	0	0	0
2020/10/16	2032	04/11/2021	11.71	Call	Bond Future	1,165.8500	1.1658	1,584.6900	1.5847	35.926	0	0	0
2020/10/16	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2033	05/11/2020			Bond Future	94.0280	94.0280	94.3174	94.3174	0.308	0.0000	0.0000	10,329
2020/10/16	2033	04/02/2021			Bond Future	94.9775	94.9775	95.2695	95.2695	0.308	0.0000	0.0000	0
2020/10/16	2033	06/05/2021			Bond Future	94.8095	94.8095	95.1045	95.1045	0.311	0.0000	0.0000	0
2020/10/16	2033	05/08/2021			Bond Future	95.8721	95.8721	96.1703	96.1703	0.311	0.0000	0.0000	0
2020/10/16	2033	04/11/2021			Bond Future	95.6366	95.6366	95.9379	95.9379	0.315	0.0000	0.0000	0
2020/10/16	2037	05/11/2020	10.18	Call	Bond Future	6.5000	0.0065	7.1000	0.0071	9.231	0	0	0
2020/10/16	2037	05/11/2020	10.17	Put	Bond Future	8,986.3800	8.9864	8,667.0200	8.6670	(3.554)	0	0	0
2020/10/16	2037	05/11/2020			Bond Future	11.5463	80.2135	11.4931	80.5334	(0.460)	0.0000	0.0000	145,388
2020/10/16	2037	05/11/2020	10.19	Call	Bond Future	6.9000	0.0069	7.5400	0.0075	9.275	0	0	0
2020/10/16	2037	05/11/2020	10.19	Put	Bond Future	8,845.6400	8.8456	8,526.3600	8.5264	(3.609)	0	0	0
2020/10/16	2037	05/11/2020	10.17	Call	Bond Future	6.1300	0.0061	6.6900	0.0067	9.135	0	0	0
2020/10/16	2037	05/11/2020	10.18	Put	Bond Future	8,915.9500	8.9160	8,596.6300	8.5966	(3.581)	0	0	0
2020/10/16	2037	04/02/2021	13.73	Call	Bond Future	10,676.5600	10.6766	10,953.3100	10.9533	2.592	0	0	0
2020/10/16	2037	04/02/2021	10.85	Call	Bond Future	1,325.2900	1.3253	1,402.0800	1.4021	5.794	0	0	0
2020/10/16	2037	04/02/2021	10.35	Call	Bond Future	693.7900	0.6938	738.7000	0.7387	6.473	0	0	0

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2020/10/16	2037	04/02/2021	10.28	Put	Bond Future	10,261.8700	10.2619	9,980.3800	9.9804	(2.743)	0	0	0
2020/10/16	2037	04/02/2021	10.27	Call	Bond Future	620.4900	0.6205	661.2900	0.6613	6.575	0	0	0
2020/10/16	2037	04/02/2021			Bond Future	11.7947	76.7495	11.7393	77.0723	(0.470)	0.0000	0.0000	0
2020/10/16	2037	04/02/2021	11.97	Put	Bond Future	3,092.6700	3.0927	2,939.6400	2.9396	(4.948)	0	0	0
2020/10/16	2037	04/02/2021	11.97	Call	Bond Future	4,100.2100	4.1002	4,269.9700	4.2700	4.140	0	0	300
2020/10/16	2037	04/02/2021	9.65	Put	Bond Future	14,420.0600	14.4201	14,114.5400	14.1145	(2.119)	0	0	0
2020/10/16	2037	04/02/2021	9.65	Call	Bond Future	235.6900	0.2357	252.9600	0.2530	7.327	0	0	72
2020/10/16	2037	04/02/2021	11.90	Call	Bond Future	3,880.6700	3.8807	4,044.6900	4.0447	4.227	0	0	0
2020/10/16	2037	04/02/2021	13.73	Put	Bond Future	605.9800	0.6060	559.9400	0.5599	(7.598)	0	0	300
2020/10/16	2037	04/02/2021	10.85	Put	Bond Future	7,127.7200	7.1277	6,881.7200	6.8817	(3.451)	0	0	72
2020/10/16	2037	04/02/2021	10.35	Put	Bond Future	9,841.7200	9.8417	9,563.8400	9.5638	(2.823)	0	0	72
2020/10/16	2037	04/02/2021	10.28	Call	Bond Future	629.3100	0.6293	670.6100	0.6706	6.563	0	0	0
2020/10/16	2037	04/02/2021	10.27	Put	Bond Future	10,322.6200	10.3226	10,040.6300	10.0406	(2.732)	0	0	0
2020/10/16	2037	04/02/2021	11.90	Put	Bond Future	3,272.9900	3.2730	3,114.2200	3.1142	(4.851)	0	0	240
2020/10/16	2037	04/02/2021	10.48	Put	Bond Future	9,085.4400	9.0854	8,814.8200	8.8148	(2.979)	0	0	0
2020/10/16	2037	04/02/2021	10.48	Call	Bond Future	826.7500	0.8267	878.9200	0.8789	6.310	0	0	240
2020/10/16	2037	04/02/2021	10.29	Call	Bond Future	638.2300	0.6382	680.0300	0.6800	6.549	0	0	0
2020/10/16	2037	04/02/2021	10.29	Put	Bond Future	10,201.3100	10.2013	9,920.3200	9.9203	(2.754)	0	0	0
2020/10/16	2037	06/05/2021	12.42	Call	Bond Future	5,491.9800	5.4920	5,679.8500	5.6799	3.421	0	0	0
2020/10/16	2037	06/05/2021			Bond Future	12.0425	77.5786	11.9847	77.9046	(0.480)	0.0000	0.0000	0
2020/10/16	2037	06/05/2021	12.42	Put	Bond Future	3,413.7500	3.4138	3,275.6200	3.2756	(4.046)	0	0	0
2020/10/16	2037	06/05/2021	12.43	Call	Bond Future	5,524.8100	5.5248	5,713.3000	5.7133	3.412	0	0	0
2020/10/16	2037	06/05/2021	12.44	Put	Bond Future	3,371.8800	3.3719	3,234.9800	3.2350	(4.060)	0	0	0
2020/10/16	2037	06/05/2021	12.43	Put	Bond Future	3,392.7500	3.3927	3,255.2400	3.2552	(4.053)	0	0	0
2020/10/16	2037	06/05/2021	12.44	Call	Bond Future	5,557.7200	5.5577	5,746.8200	5.7468	3.402	0	0	0
2020/10/16	2037	05/08/2021	12.26	Put	Bond Future	4,451.0400	4.4510	4,287.2700	4.2873	(3.679)	0	0	0
2020/10/16	2037	05/08/2021	12.27	Call	Bond Future	4,208.0700	4.2081	4,374.3800	4.3744	3.952	0	0	0
2020/10/16	2037	05/08/2021	12.28	Call	Bond Future	4,236.0500	4.2361	4,403.0200	4.4030	3.942	0	0	0
2020/10/16	2037	05/08/2021			Bond Future	12.3096	74.1746	12.2492	74.5040	(0.491)	0.0000	0.0000	0
2020/10/16	2037	05/08/2021	12.26	Call	Bond Future	4,180.4400	4.1804	4,346.0800	4.3461	3.962	0	0	0
2020/10/16	2037	05/08/2021	12.28	Put	Bond Future	4,397.4200	4.3974	4,234.9800	4.2350	(3.694)	0	0	0
2020/10/16	2037	05/08/2021	12.27	Put	Bond Future	4,424.0200	4.4240	4,260.9200	4.2609	(3.687)	0	0	0
2020/10/16	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2037	04/11/2021			Bond Future	12.5818	74.9201	12.5187	75.2529	(0.501)	0.0000	0.0000	0
2020/10/16	2037	04/11/2021	12.82	Call	Bond Future	1,236.2600	1.2363	1,569.0800	1.5691	26.922	0	0	0
2020/10/16	2037	04/11/2021	12.83	Call	Bond Future	1,287.4500	1.2875	1,620.2700	1.6203	25.851	0	0	0
2020/10/16	2037	04/11/2021	12.81	Call	Bond Future	1,185.0200	1.1850	1,517.8400	1.5178	28.086	0	0	0
2020/10/16	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2038	05/11/2020			Bond Future	105.6860	105.6860	105.5922	105.5922	(0.089)	0.0000	0.0000	9,452
2020/10/16	2038	04/02/2021			Bond Future	105.0572	105.0572	104.9621	104.9621	(0.090)	0.0000	0.0000	1,685
2020/10/16	2038	06/05/2021			Bond Future	106.2159	106.2159	106.1193	106.1193	(0.091)	0.0000	0.0000	0
2020/10/16	2038	05/08/2021			Bond Future	105.6857	105.6857	105.5878	105.5878	(0.093)	0.0000	0.0000	0
2020/10/16	2038	04/11/2021			Bond Future	106.7742	106.7742	106.6753	106.6753	(0.093)	0.0000	0.0000	0
2020/10/16	2040	05/11/2020	10.30	Call	Bond Future	4.3800	0.0044	4.9100	0.0049	12.100	0	0	0
2020/10/16	2040	05/11/2020	11.00	Put	Bond Future	4,852.5400	4.8525	4,507.9900	4.5080	(7.100)	0	0	0

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2020/10/16	2040	05/11/2020	10.23	Call	Bond Future	2.7900	0.0028	3.1100	0.0031	11.470	0	0	2,000
2020/10/16	2040	05/11/2020	11.70	Put	Bond Future	1,525.2800	1.5253	1,313.2500	1.3132	(13.901)	0	0	2,000
2020/10/16	2040	05/11/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,000
2020/10/16	2040	05/11/2020	10.00	Call	Bond Future	0.5600	0.0006	0.6100	0.0006	8.929	0	0	2,380
2020/10/16	2040	05/11/2020			Bond Future	11.7109	81.9111	11.6527	82.2791	(0.497)	0.0000	0.0000	75,000
2020/10/16	2040	05/11/2020	10.30	Put	Bond Future	9,769.3600	9.7694	9,401.8800	9.4019	(3.762)	0	0	0
2020/10/16	2040	05/11/2020	9.73	Put	Bond Future	14,262.5400	14.2625	13,894.5400	13.8945	(2.580)	0	0	0
2020/10/16	2040	05/11/2020	9.73	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	2,000
2020/10/16	2040	05/11/2020	10.23	Put	Bond Future	10,301.5900	10.3016	9,933.9000	9.9339	(3.569)	0	0	0
2020/10/16	2040	05/11/2020	10.31	Call	Bond Future	4.6600	0.0047	5.2400	0.0052	12.446	0	0	0
2020/10/16	2040	05/11/2020	10.32	Put	Bond Future	9,618.3400	9.6183	9,250.9500	9.2510	(3.820)	0	0	0
2020/10/16	2040	05/11/2020	11.00	Call	Bond Future	159.6100	0.1596	183.0700	0.1831	14.698	0	0	2,380
2020/10/16	2040	05/11/2020	11.70	Call	Bond Future	1,456.6200	1.4566	1,612.6000	1.6126	10.708	0	0	0
2020/10/16	2040	05/11/2020	9.50	Put	Bond Future	16,178.4600	16.1785	15,810.4500	15.8105	(2.275)	0	0	0
2020/10/16	2040	05/11/2020	10.00	Put	Bond Future	12,089.2900	12.0893	11,721.3300	11.7213	(3.044)	0	0	0
2020/10/16	2040	05/11/2020	10.31	Put	Bond Future	9,693.7900	9.6938	9,326.3600	9.3264	(3.790)	0	0	0
2020/10/16	2040	05/11/2020	10.32	Call	Bond Future	4.9600	0.0050	5.5800	0.0056	12.500	0	0	0
2020/10/16	2040	05/11/2020	11.50	Call	Bond Future	900.7800	0.9008	1,008.2000	1.0082	11.925	0	0	0
2020/10/16	2040	05/11/2020	11.50	Put	Bond Future	2,247.8200	2.2478	1,987.2300	1.9872	(11.593)	0	0	2,000
2020/10/16	2040	04/02/2021	9.49	Call	Bond Future	118.5100	0.1185	129.2300	0.1292	9.046	0	0	500
2020/10/16	2040	04/02/2021	9.57	Put	Bond Future	17,198.6600	17.1987	16,839.7200	16.8397	(2.087)	0	0	0
2020/10/16	2040	04/02/2021	10.07	Put	Bond Future	13,368.8400	13.3688	13,025.4800	13.0255	(2.568)	0	0	0
2020/10/16	2040	04/02/2021	10.42	Put	Bond Future	10,953.7800	10.9538	10,627.7200	10.6277	(2.977)	0	0	0
2020/10/16	2040	04/02/2021			Bond Future	11.9577	78.2135	11.8969	78.5848	(0.508)	0.0000	0.0000	0
2020/10/16	2040	04/02/2021	10.07	Call	Bond Future	342.2800	0.3423	370.2600	0.3703	8.175	0	0	800
2020/10/16	2040	04/02/2021	11.74	Call	Bond Future	3,038.6900	3.0387	3,198.0500	3.1981	5.244	0	0	0
2020/10/16	2040	04/02/2021	11.74	Put	Bond Future	4,382.7400	4.3827	4,170.7600	4.1708	(4.837)	0	0	800
2020/10/16	2040	04/02/2021	10.41	Call	Bond Future	584.6500	0.5847	629.3500	0.6294	7.646	0	0	0
2020/10/16	2040	04/02/2021	10.41	Put	Bond Future	11,019.5000	11.0195	10,692.8600	10.6929	(2.964)	0	0	0
2020/10/16	2040	04/02/2021	9.49	Put	Bond Future	17,849.4700	17.8495	17,488.8500	17.4888	(2.020)	0	0	0
2020/10/16	2040	04/02/2021	9.57	Call	Bond Future	138.7900	0.1388	151.1900	0.1512	8.934	0	0	800
2020/10/16	2040	04/02/2021	10.42	Call	Bond Future	593.3900	0.5934	638.6700	0.6387	7.631	0	0	0
2020/10/16	2040	04/02/2021	10.24	Put	Bond Future	12,166.7000	12.1667	11,831.0200	11.8310	(2.759)	0	0	0
2020/10/16	2040	04/02/2021	10.24	Call	Bond Future	450.7300	0.4507	486.3900	0.4864	7.912	0	0	500
2020/10/16	2040	04/02/2021	11.57	Call	Bond Future	2,566.9300	2.5669	2,709.2300	2.7092	5.544	0	0	0
2020/10/16	2040	04/02/2021	11.57	Put	Bond Future	4,987.0900	4.9871	4,758.0500	4.7581	(4.593)	0	0	500
2020/10/16	2040	04/02/2021	10.40	Call	Bond Future	576.0000	0.5760	620.1300	0.6201	7.661	0	0	0
2020/10/16	2040	04/02/2021	10.40	Put	Bond Future	11,085.4100	11.0854	10,758.2000	10.7582	(2.952)	0	0	0
2020/10/16	2040	06/05/2021	12.44	Put	Bond Future	3,899.4800	3.8995	3,731.9700	3.7320	(4.296)	0	0	0
2020/10/16	2040	06/05/2021			Bond Future	12.2036	79.0586	12.1403	79.4336	(0.519)	0.0000	0.0000	0
2020/10/16	2040	06/05/2021	12.43	Call	Bond Future	5,239.5200	5.2395	5,446.2200	5.4462	3.945	0	0	0
2020/10/16	2040	06/05/2021	12.43	Put	Bond Future	3,924.5400	3.9245	3,756.2900	3.7563	(4.287)	0	0	0
2020/10/16	2040	06/05/2021	12.44	Call	Bond Future	5,271.7000	5.2717	5,479.1400	5.4791	3.935	0	0	0
2020/10/16	2040	06/05/2021	12.42	Call	Bond Future	5,207.1800	5.2072	5,413.1400	5.4131	3.955	0	0	0
2020/10/16	2040	06/05/2021	12.42	Put	Bond Future	3,949.5000	3.9495	3,780.5100	3.7805	(4.279)	0	0	0
2020/10/16	2040	05/08/2021	12.47	Call	Bond Future	4,462.9300	4.4629	4,658.6600	4.6587	4.386	0	0	0
2020/10/16	2040	05/08/2021	11.05	Put	Bond Future	10,166.1000	10.1661	9,871.9300	9.8719	(2.894)	0	0	0
2020/10/16	2040	05/08/2021			Bond Future	12.4689	75.4204	12.4025	75.7994	(0.532)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	2040	05/08/2021	14.80	Call	Bond Future	12,426.3700	12.4264	12,751.6600	12.7517	2.618	0	0	0
2020/10/16	2040	05/08/2021	14.80	Put	Bond Future	881.3600	0.8814	827.6700	0.8277	(6.092)	0	0	900
2020/10/16	2040	05/08/2021	12.47	Put	Bond Future	4,456.5600	4.4566	4,273.3100	4.2733	(4.112)	0	0	0
2020/10/16	2040	05/08/2021	11.55	Put	Bond Future	7,659.4700	7.6595	7,401.5400	7.4015	(3.367)	0	0	0
2020/10/16	2040	05/08/2021	11.55	Call	Bond Future	2,120.9800	2.1210	2,242.0300	2.2420	5.707	0	0	900
2020/10/16	2040	05/08/2021	11.05	Call	Bond Future	1,331.5900	1.3316	1,416.4000	1.4164	6.369	0	0	900
2020/10/16	2040	05/08/2021	12.48	Call	Bond Future	4,492.4300	4.4924	4,688.9300	4.6889	4.374	0	0	0
2020/10/16	2040	05/08/2021	12.49	Put	Bond Future	4,401.7700	4.4018	4,220.0600	4.2201	(4.128)	0	0	0
2020/10/16	2040	05/08/2021	12.48	Put	Bond Future	4,429.2300	4.4292	4,246.7500	4.2468	(4.120)	0	0	0
2020/10/16	2040	05/08/2021	12.49	Call	Bond Future	4,521.7300	4.5217	4,719.0000	4.7190	4.363	0	0	0
2020/10/16	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2040	04/11/2021	12.90	Call	Bond Future	878.4400	0.8784	1,261.2600	1.2613	43.580	0	0	0
2020/10/16	2040	04/11/2021			Bond Future	12.7385	76.1785	12.6692	76.5613	(0.545)	0.0000	0.0000	0
2020/10/16	2040	04/11/2021	12.91	Call	Bond Future	932.2800	0.9323	1,315.1000	1.3151	41.063	0	0	0
2020/10/16	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2040	04/11/2021	12.89	Call	Bond Future	824.5300	0.8245	1,207.3500	1.2073	46.429	0	0	0
2020/10/16	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2044	05/11/2020	10.36	Call	Bond Future	4.1400	0.0041	4.6300	0.0046	11.836	0	0	0
2020/10/16	2044	05/11/2020	11.06	Put	Bond Future	4,934.8300	4.9348	4,592.2300	4.5922	(6.942)	0	0	525
2020/10/16	2044	05/11/2020	11.43	Call	Bond Future	611.2400	0.6112	687.6000	0.6876	12.493	0	0	0
2020/10/16	2044	05/11/2020	9.72	Put	Bond Future	15,073.5100	15.0735	14,708.3100	14.7083	(2.423)	0	0	0
2020/10/16	2044	05/11/2020	9.97	Call	Bond Future	0.2600	0.0003	0.2700	0.0003	3.846	0	0	300
2020/10/16	2044	05/11/2020	9.29	Put	Bond Future	18,845.6800	18.8457	18,480.4800	18.4805	(1.938)	0	0	0
2020/10/16	2044	05/11/2020	9.96	Put	Bond Future	13,073.9400	13.0739	12,708.7500	12.7088	(2.793)	0	0	0
2020/10/16	2044	05/11/2020			Bond Future	11.7844	78.4479	11.7263	78.8131	(0.493)	0.0000	0.0000	47,251
2020/10/16	2044	05/11/2020	10.34	Call	Bond Future	3.6400	0.0036	4.0700	0.0041	11.813	0	0	0
2020/10/16	2044	05/11/2020	10.34	Put	Bond Future	10,055.9900	10.0560	9,691.2200	9.6912	(3.627)	0	0	0
2020/10/16	2044	05/11/2020	9.72	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	1,815
2020/10/16	2044	05/11/2020	9.97	Put	Bond Future	12,992.2100	12.9922	12,627.0200	12.6270	(2.811)	0	0	0
2020/10/16	2044	05/11/2020	9.96	Call	Bond Future	0.2400	0.0002	0.2500	0.0003	4.167	0	0	0
2020/10/16	2044	05/11/2020	11.38	Call	Bond Future	522.7400	0.5227	589.5800	0.5896	12.786	0	0	0
2020/10/16	2044	05/11/2020	11.38	Put	Bond Future	3,127.7000	3.1277	2,829.3400	2.8293	(9.539)	0	0	300
2020/10/16	2044	05/11/2020	10.36	Put	Bond Future	9,902.2100	9.9022	9,537.5000	9.5375	(3.683)	0	0	0
2020/10/16	2044	05/11/2020	11.06	Call	Bond Future	158.1200	0.1581	180.7200	0.1807	14.293	0	0	0
2020/10/16	2044	05/11/2020	10.04	Put	Bond Future	12,423.5900	12.4236	12,058.4300	12.0584	(2.939)	0	0	0
2020/10/16	2044	05/11/2020	11.17	Put	Bond Future	4,266.9200	4.2669	3,936.1300	3.9361	(7.752)	0	0	1,815
2020/10/16	2044	05/11/2020	11.43	Put	Bond Future	2,885.8600	2.8859	2,597.0200	2.5970	(10.009)	0	0	1,815
2020/10/16	2044	05/11/2020	8.87	Put	Bond Future	22,781.3000	22.7813	22,416.1000	22.4161	(1.603)	0	0	0
2020/10/16	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/16	2044	05/11/2020	10.35	Call	Bond Future	3.8900	0.0039	4.3400	0.0043	11.568	0	0	0
2020/10/16	2044	05/11/2020	10.35	Put	Bond Future	9,979.0400	9.9790	9,614.2900	9.6143	(3.655)	0	0	0
2020/10/16	2044	05/11/2020	10.04	Call	Bond Future	0.4400	0.0004	0.4800	0.0005	9.091	0	0	525
2020/10/16	2044	05/11/2020	9.34	Put	Bond Future	18,394.0800	18.3941	18,028.8800	18.0289	(1.985)	0	0	0
2020/10/16	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/16	2044	05/11/2020	11.17	Call	Bond Future	248.1600	0.2482	282.5700	0.2826	13.866	0	0	0
2020/10/16	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/16	2044	05/11/2020	10.02	Put	Bond Future	12,585.4300	12.5854	12,220.2600	12.2203	(2.902)	0	0	0

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2020/10/16	2044	05/11/2020	10.02	Call	Bond Future	0.3800	0.0004	0.4100	0.0004	7.895	0	0	1,815
2020/10/16	2044	04/02/2021	10.04	Put	Bond Future	14,169.0300	14.1690	13,824.5800	13.8246	(2.431)	0	0	0
2020/10/16	2044	04/02/2021	10.37	Call	Bond Future	503.3100	0.5033	542.1500	0.5422	7.717	0	0	0
2020/10/16	2044	04/02/2021	10.35	Put	Bond Future	11,921.5900	11.9216	11,590.8400	11.5908	(2.774)	0	0	0
2020/10/16	2044	04/02/2021			Bond Future	12.0245	74.8413	11.9638	75.2099	(0.505)	0.0000	0.0000	0
2020/10/16	2044	04/02/2021	10.37	Put	Bond Future	11,783.2700	11.7833	11,453.5600	11.4536	(2.798)	0	0	0
2020/10/16	2044	04/02/2021	10.35	Call	Bond Future	487.9200	0.4879	525.7200	0.5257	7.747	0	0	0
2020/10/16	2044	04/02/2021	10.04	Call	Bond Future	293.1300	0.2931	317.2300	0.3172	8.222	0	0	0
2020/10/16	2044	04/02/2021	10.84	Call	Bond Future	983.7300	0.9837	1,052.4700	1.0525	6.988	0	0	0
2020/10/16	2044	04/02/2021	10.36	Put	Bond Future	11,852.3300	11.8523	11,522.1000	11.5221	(2.786)	0	0	0
2020/10/16	2044	04/02/2021	10.84	Put	Bond Future	8,779.3700	8.7794	8,479.5600	8.4796	(3.415)	0	0	265
2020/10/16	2044	04/02/2021	10.29	Call	Bond Future	443.9500	0.4440	478.7500	0.4788	7.839	0	0	0
2020/10/16	2044	04/02/2021	10.29	Put	Bond Future	12,341.5200	12.3415	12,007.7700	12.0078	(2.704)	0	0	265
2020/10/16	2044	04/02/2021	9.66	Put	Bond Future	17,174.7500	17.1747	16,818.9800	16.8190	(2.071)	0	0	0
2020/10/16	2044	04/02/2021	9.66	Call	Bond Future	145.3600	0.1454	158.1400	0.1581	8.792	0	0	265
2020/10/16	2044	04/02/2021	10.36	Call	Bond Future	495.5700	0.4956	533.8900	0.5339	7.733	0	0	0
2020/10/16	2044	06/05/2021	12.50	Put	Bond Future	3,910.0800	3.9101	3,743.9900	3.7440	(4.248)	0	0	3,100
2020/10/16	2044	06/05/2021	12.43	Put	Bond Future	4,086.9800	4.0870	3,915.7700	3.9158	(4.189)	0	0	0
2020/10/16	2044	06/05/2021	12.44	Call	Bond Future	5,078.3500	5.0783	5,280.0400	5.2800	3.972	0	0	0
2020/10/16	2044	06/05/2021			Bond Future	12.2637	75.6500	12.2003	76.0222	(0.517)	0.0000	0.0000	0
2020/10/16	2044	06/05/2021	12.45	Call	Bond Future	5,109.8500	5.1099	5,312.2700	5.3123	3.961	0	0	0
2020/10/16	2044	06/05/2021	12.45	Put	Bond Future	4,035.6700	4.0357	3,865.9300	3.8659	(4.206)	0	0	0
2020/10/16	2044	06/05/2021	12.50	Call	Bond Future	5,267.9600	5.2680	5,474.0300	5.4740	3.912	0	0	0
2020/10/16	2044	06/05/2021	12.43	Call	Bond Future	5,047.1400	5.0471	5,248.0900	5.2481	3.981	0	0	0
2020/10/16	2044	06/05/2021	12.44	Put	Bond Future	4,061.1400	4.0611	3,890.6700	3.8907	(4.198)	0	0	0
2020/10/16	2044	06/05/2021	11.35	Put	Bond Future	7,860.2400	7.8602	7,603.5000	7.6035	(3.266)	0	0	0
2020/10/16	2044	06/05/2021	11.35	Call	Bond Future	2,166.2600	2.1663	2,281.6800	2.2817	5.328	0	0	3,100
2020/10/16	2044	06/05/2021	11.90	Call	Bond Future	3,502.3100	3.5023	3,662.2400	3.6622	4.566	0	0	0
2020/10/16	2044	06/05/2021	11.90	Put	Bond Future	5,681.7600	5.6818	5,469.5300	5.4695	(3.735)	0	0	3,100
2020/10/16	2044	05/08/2021	12.60	Put	Bond Future	4,258.4200	4.2584	4,082.7800	4.0828	(4.125)	0	0	0
2020/10/16	2044	05/08/2021	12.61	Put	Bond Future	4,232.3200	4.2323	4,057.4300	4.0574	(4.132)	0	0	0
2020/10/16	2044	05/08/2021			Bond Future	12.5216	72.0997	12.4551	72.4758	(0.531)	0.0000	0.0000	0
2020/10/16	2044	05/08/2021	12.60	Call	Bond Future	4,697.6200	4.6976	4,898.0900	4.8981	4.267	0	0	0
2020/10/16	2044	05/08/2021	12.61	Call	Bond Future	4,727.2100	4.7272	4,928.4300	4.9284	4.257	0	0	0
2020/10/16	2044	05/08/2021	12.59	Call	Bond Future	4,668.0900	4.6681	4,867.8200	4.8678	4.279	0	0	0
2020/10/16	2044	05/08/2021	12.59	Put	Bond Future	4,284.6600	4.2847	4,108.2800	4.1083	(4.117)	0	0	0
2020/10/16	2044	04/11/2021	12.91	Call	Bond Future	681.6400	0.6816	1,061.6900	1.0617	55.755	0	0	0
2020/10/16	2044	04/11/2021			Bond Future	12.7835	72.8242	12.7139	73.2042	(0.544)	0.0000	0.0000	0
2020/10/16	2044	04/11/2021	12.89	Call	Bond Future	574.6100	0.5746	954.6600	0.9547	66.141	0	0	0
2020/10/16	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2044	04/11/2021	12.90	Call	Bond Future	628.1600	0.6282	1,008.2100	1.0082	60.502	0	0	0
2020/10/16	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	2046	05/11/2020			Bond Future	93.7147	93.7147	94.2295	94.2295	0.549	0.0000	0.0000	12,336
2020/10/16	2046	04/02/2021			Bond Future	94.6609	94.6609	95.1807	95.1807	0.549	0.0000	0.0000	3,975
2020/10/16	2046	06/05/2021			Bond Future	93.9154	93.9154	94.4404	94.4404	0.559	0.0000	0.0000	0
2020/10/16	2046	05/08/2021			Bond Future	94.9683	94.9683	95.4990	95.4990	0.559	0.0000	0.0000	0

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2020/10/16	2046	04/11/2021			Bond Future	94.1407	94.1407	94.6771	94.6771	0.570	0.0000	0.0000	0
2020/10/16	2050	05/11/2020			Bond Future	96.3795	96.3795	96.0734	96.0734	(0.318)	0.0000	0.0000	11,373
2020/10/16	2050	04/02/2021			Bond Future	95.4639	95.4639	95.1543	95.1543	(0.324)	0.0000	0.0000	2,590
2020/10/16	2050	06/05/2021			Bond Future	96.5166	96.5166	96.2033	96.2033	(0.325)	0.0000	0.0000	0
2020/10/16	2050	05/08/2021			Bond Future	95.6717	95.6717	95.3548	95.3548	(0.331)	0.0000	0.0000	0
2020/10/16	2050	04/11/2021			Bond Future	96.6571	96.6571	96.3368	96.3368	(0.331)	0.0000	0.0000	0
2020/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	AL37	05/11/2020			Index Future	761.4250	761.4250	763.7250	763.7250	0.302	0.0000	0.0000	0
2020/10/16	AL37	04/02/2021			Index Future	768.9250	768.9250	771.2450	771.2450	0.302	0.0000	0.0000	0
2020/10/16	AL37	06/05/2021			Index Future	777.2130	777.2130	779.5540	779.5540	0.301	0.0000	0.0000	0
2020/10/16	AL37	05/08/2021			Index Future	785.6470	785.6470	788.0130	788.0130	0.301	0.0000	0.0000	0
2020/10/16	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/16	AL7T	05/11/2020			Index Future	814.6210	814.6210	818.6680	818.6680	0.497	0.0000	0.0000	0
2020/10/16	AL7T	04/02/2021			Index Future	822.6450	822.6450	826.7290	826.7290	0.496	0.0000	0.0000	0
2020/10/16	AL7T	06/05/2021			Index Future	831.5120	831.5120	835.6360	835.6360	0.496	0.0000	0.0000	0
2020/10/16	AL7T	05/08/2021			Index Future	840.5350	840.5350	844.7030	844.7030	0.496	0.0000	0.0000	0
2020/10/16	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/16	ALBI	05/11/2020			Index Future	713.9280	713.9280	716.8900	716.8900	0.415	0.0000	0.0000	226
2020/10/16	ALBI	04/02/2021			Index Future	720.9600	720.9600	723.9480	723.9480	0.414	0.0000	0.0000	0
2020/10/16	ALBI	06/05/2021			Index Future	728.7310	728.7310	731.7480	731.7480	0.414	0.0000	0.0000	0
2020/10/16	ALBI	05/08/2021			Index Future	736.6390	736.6390	739.6880	739.6880	0.414	0.0000	0.0000	0
2020/10/16	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/10/16	ES33	05/11/2020			Bond Future	12.0454	71.8008	11.9867	72.0971	(0.487)	0.0000	0.0000	350
2020/10/16	ES33	04/02/2021			Bond Future	12.3359	72.5080	12.2746	72.8070	(0.496)	0.0000	0.0000	0
2020/10/16	ES33	06/05/2021			Bond Future	12.6214	69.5154	12.5576	69.8172	(0.506)	0.0000	0.0000	0
2020/10/16	ES33	05/08/2021			Bond Future	12.9238	70.2785	12.8570	70.5836	(0.517)	0.0000	0.0000	0
2020/10/16	ES33	04/11/2021			Bond Future	13.2492	67.2121	13.1793	67.5204	(0.528)	0.0000	0.0000	0
2020/10/16	ES42	05/11/2020			Bond Future	12.5822	70.2855	12.5237	70.6059	(0.465)	0.0000	0.0000	4,789
2020/10/16	ES42	04/02/2021			Bond Future	12.8595	70.9778	12.7982	71.3011	(0.476)	0.0000	0.0000	0
2020/10/16	ES42	06/05/2021			Bond Future	13.1433	67.4851	13.0790	67.8116	(0.489)	0.0000	0.0000	0
2020/10/16	ES42	05/08/2021			Bond Future	13.4358	68.2264	13.3684	68.5563	(0.502)	0.0000	0.0000	0
2020/10/16	ES42	04/11/2021			Bond Future	13.7534	64.6555	13.6825	64.9889	(0.516)	0.0000	0.0000	0
2020/10/16	GOVI	05/11/2020	737.84	Put	GOVI	326,290.0000	32.6290	296,970.0000	29.6970	(8.986)	0	0	0
2020/10/16	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	05/11/2020			GOVI	705.2110	705.2110	708.1430	708.1430	0.416	0.0000	0.0000	577
2020/10/16	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	05/11/2020	737.83	Put	GOVI	326,190.0000	32.6190	296,870.0000	29.6870	(8.989)	0	0	0
2020/10/16	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	05/11/2020	737.85	Put	GOVI	326,390.0000	32.6390	297,070.0000	29.7070	(8.983)	0	0	0
2020/10/16	GOVI	04/02/2021	750.96	Put	GOVI	388,030.0000	38.8030	358,450.0000	35.8450	(7.623)	0	0	0
2020/10/16	GOVI	04/02/2021			GOVI	712.1570	712.1570	715.1150	715.1150	0.415	0.0000	0.0000	430
2020/10/16	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/02/2021	750.95	Put	GOVI	387,930.0000	38.7930	358,350.0000	35.8350	(7.625)	0	0	0
2020/10/16	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/02/2021	750.94	Put	GOVI	387,830.0000	38.7830	358,250.0000	35.8250	(7.627)	0	0	0
2020/10/16	GOVI	06/05/2021	678.67	Call	GOVI	411,630.0000	41.1630	441,500.0000	44.1500	7.257	0	0	0
2020/10/16	GOVI	06/05/2021			GOVI	719.8330	719.8330	722.8200	722.8200	0.415	0.0000	0.0000	0
2020/10/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	06/05/2021	678.68	Call	GOVI	411,530.0000	41.1530	441,400.0000	44.1400	7.258	0	0	0
2020/10/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	06/05/2021	678.69	Call	GOVI	411,430.0000	41.1430	441,300.0000	44.1300	7.260	0	0	0
2020/10/16	GOVI	05/08/2021	719.14	Call	GOVI	85,050.0000	8.5050	115,230.0000	11.5230	35.485	0	0	0
2020/10/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	05/08/2021			GOVI	727.6450	727.6450	730.6630	730.6630	0.415	0.0000	0.0000	0
2020/10/16	GOVI	05/08/2021	719.15	Call	GOVI	84,950.0000	8.4950	115,130.0000	11.5130	35.527	0	0	0
2020/10/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	05/08/2021	719.13	Call	GOVI	85,150.0000	8.5150	115,330.0000	11.5330	35.443	0	0	0
2020/10/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/16	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/16	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/16	IGOV	05/11/2020			Index Future	257.1750	257.1750	257.3520	257.3520	0.069	0.0000	0.0000	1,105
2020/10/16	IGOV	04/02/2021			Index Future	259.7720	259.7720	259.9500	259.9500	0.069	0.0000	0.0000	0
2020/10/16	IGOV	06/05/2021			Index Future	262.6350	262.6350	262.8140	262.8140	0.068	0.0000	0.0000	0
2020/10/16	IGOV	05/08/2021			Index Future	265.5470	265.5470	265.7280	265.7280	0.068	0.0000	0.0000	0
2020/10/16	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/16	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/16	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1200	92.1200	(0.011)	0.0000	0.0000	0
2020/10/16	IS05	15/06/2021			Interest Rate Swap	90.1900	90.1900	90.1700	90.1700	(0.022)	0.0000	0.0000	0
2020/10/16	IS05	21/09/2021			Interest Rate Swap	89.0200	89.0200	88.9900	88.9900	(0.034)	0.0000	0.0000	0
2020/10/16	IS05	21/12/2021			Interest Rate Swap	90.1800	90.1800	90.1500	90.1500	(0.033)	0.0000	0.0000	51
2020/10/16	IS05	15/03/2022			Interest Rate Swap	89.4900	89.4900	89.4300	89.4300	(0.067)	0.0000	0.0000	0
2020/10/16	IS05	21/06/2022			Interest Rate Swap	89.4800	89.4800	89.4100	89.4100	(0.078)	0.0000	0.0000	0
2020/10/16	IS05	20/09/2022			Interest Rate Swap	92.5100	92.5100	92.4300	92.4300	(0.086)	0.0000	0.0000	0
2020/10/16	IS05	20/12/2022			Interest Rate Swap	92.9300	92.9300	92.8500	92.8500	(0.086)	0.0000	0.0000	0
2020/10/16	IS05	22/03/2023			Interest Rate Swap	85.2800	85.2800	85.1800	85.1800	(0.117)	0.0000	0.0000	0
2020/10/16	IS05	20/06/2023			Interest Rate Swap	90.8300	90.8300	90.7100	90.7100	(0.132)	0.0000	0.0000	0
2020/10/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/16	IS10	17/12/2025			Interest Rate Swap	79.0700	79.0700	78.7600	78.7600	(0.392)	0.0000	0.0000	0
2020/10/16	IS10	16/03/2026			Interest Rate Swap	75.7000	75.7000	75.3700	75.3700	(0.436)	0.0000	0.0000	0
2020/10/16	IS10	15/06/2026			Interest Rate Swap	74.2300	74.2300	73.8800	73.8800	(0.472)	0.0000	0.0000	0
2020/10/16	IS10	21/09/2026			Interest Rate Swap	76.4000	76.4000	76.0400	76.0400	(0.471)	0.0000	0.0000	0
2020/10/16	IS10	21/12/2026			Interest Rate Swap	80.5700	80.5700	80.2000	80.2000	(0.459)	0.0000	0.0000	0
2020/10/16	IS10	15/03/2027			Interest Rate Swap	79.1800	79.1800	78.8100	78.8100	(0.467)	0.0000	0.0000	0
2020/10/16	IS10	21/06/2027			Interest Rate Swap	81.4200	81.4200	81.0400	81.0400	(0.467)	0.0000	0.0000	0
2020/10/16	IS10	20/09/2027			Interest Rate Swap	87.4000	87.4000	87.0200	87.0200	(0.435)	0.0000	0.0000	0
2020/10/16	IS10	20/12/2027			Interest Rate Swap	87.9700	87.9700	87.5900	87.5900	(0.432)	0.0000	0.0000	0
2020/10/16	IS10	22/03/2028			Interest Rate Swap	81.1500	81.1500	80.7600	80.7600	(0.481)	0.0000	0.0000	0
2020/10/16	IS10	20/06/2028			Interest Rate Swap	89.2000	89.2000	88.8100	88.8100	(0.437)	0.0000	0.0000	0
2020/10/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/16	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3350	96.6650	(0.299)	0.0000	0.0000	0
2020/10/16	JBAF	18/11/2020			Jibar Tradeable Future	3.3000	96.7000	3.2800	96.7200	(0.606)	0.0000	0.0000	0
2020/10/16	JBAF	15/12/2020			Jibar Tradeable Future	3.1750	96.8250	3.1550	96.8450	(0.630)	0.0000	0.0000	30,010
2020/10/16	JBAF	20/01/2021			Jibar Tradeable Future	3.1600	96.8400	3.1200	96.8800	(1.266)	0.0000	0.0000	0
2020/10/16	JBAF	17/02/2021			Jibar Tradeable Future	3.1100	96.8900	3.0700	96.9300	(1.286)	0.0000	0.0000	0
2020/10/16	JBAF	17/03/2021			Jibar Tradeable Future	3.1050	96.8950	3.0550	96.9450	(1.610)	0.0000	0.0000	0
2020/10/16	JBAF	15/06/2021			Jibar Tradeable Future	3.1500	96.8500	3.1100	96.8900	(1.270)	0.0000	0.0000	0
2020/10/16	JBAF	15/09/2021			Jibar Tradeable Future	3.2850	96.7150	3.2550	96.7450	(0.913)	0.0000	0.0000	30,000
2020/10/16	JBAF	15/12/2021			Jibar Tradeable Future	3.4100	96.5900	3.3450	96.6550	(1.906)	0.0000	0.0000	0
2020/10/16	JBAF	16/03/2022			Jibar Tradeable Future	3.4600	96.5400	3.3800	96.6200	(2.312)	0.0000	0.0000	0

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2020/10/16	JBAF	15/06/2022			Jibar Tradeable Future	3.9150	96.0850	3.8950	96.1050	(0.511)	0.0000	0.0000	0
2020/10/16	JBAF	21/09/2022			Jibar Tradeable Future	4.2550	95.7450	4.1950	95.8050	(1.410)	0.0000	0.0000	0
2020/10/16	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R023	05/11/2020			Bond Future	4.4792	108.5945	4.3295	108.9342	(3.342)	0.0000	0.0000	33,577
2020/10/16	R023	05/11/2020	7.46	Call	Bond Future	6,487.8100	6.4878	6,827.4100	6.8274	5.234	0	0	0
2020/10/16	R023	05/11/2020	7.47	Call	Bond Future	6,508.7300	6.5087	6,848.3300	6.8483	5.218	0	0	0
2020/10/16	R023	05/11/2020	7.45	Call	Bond Future	6,466.9000	6.4669	6,806.5000	6.8065	5.251	0	0	0
2020/10/16	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R023	04/02/2021	6.34	Call	Bond Future	3,529.5000	3.5295	3,870.9100	3.8709	9.673	0	0	0
2020/10/16	R023	04/02/2021	6.32	Put	Bond Future	2.1800	0.0022	0.9200	0.0009	(57.798)	0	0	0
2020/10/16	R023	04/02/2021			Bond Future	4.5517	109.6642	4.3821	110.0067	(3.725)	0.0000	0.0000	3,370
2020/10/16	R023	04/02/2021	6.34	Put	Bond Future	1.9800	0.0020	0.8400	0.0008	(57.576)	0	0	0
2020/10/16	R023	04/02/2021	6.32	Call	Bond Future	3,491.0900	3.4911	3,832.3800	3.8324	9.776	0	0	0
2020/10/16	R023	04/02/2021	6.33	Put	Bond Future	2.0800	0.0021	0.8800	0.0009	(57.692)	0	0	0
2020/10/16	R023	04/02/2021	6.33	Call	Bond Future	3,510.3000	3.5103	3,851.6500	3.8517	9.724	0	0	0
2020/10/16	R023	06/05/2021	7.58	Call	Bond Future	5,159.2000	5.1592	5,504.7400	5.5047	6.698	0	0	0
2020/10/16	R023	06/05/2021			Bond Future	4.5781	106.9397	4.3838	107.2855	(4.244)	0.0000	0.0000	0
2020/10/16	R023	06/05/2021	7.56	Call	Bond Future	5,125.9800	5.1260	5,471.5000	5.4715	6.741	0	0	0
2020/10/16	R023	06/05/2021	7.56	Put	Bond Future	0.4600	0.0005	0.2100	0.0002	(54.348)	0	0	0
2020/10/16	R023	06/05/2021	7.58	Put	Bond Future	0.4200	0.0004	0.1900	0.0002	(54.762)	0	0	0
2020/10/16	R023	06/05/2021	7.57	Call	Bond Future	5,142.5900	5.1426	5,488.1200	5.4881	6.719	0	0	0
2020/10/16	R023	06/05/2021	7.57	Put	Bond Future	0.4400	0.0004	0.2000	0.0002	(54.545)	0	0	0
2020/10/16	R023	05/08/2021	5.30	Call	Bond Future	1,312.0300	1.3120	1,582.0200	1.5820	20.578	0	0	0
2020/10/16	R023	05/08/2021	5.29	Put	Bond Future	261.0200	0.2610	180.7300	0.1807	(30.760)	0	0	0
2020/10/16	R023	05/08/2021			Bond Future	4.6066	108.1131	4.3789	108.4625	(4.943)	0.0000	0.0000	0
2020/10/16	R023	05/08/2021	5.31	Call	Bond Future	1,323.8100	1.3238	1,594.6800	1.5947	20.461	0	0	0
2020/10/16	R023	05/08/2021	5.31	Put	Bond Future	254.3400	0.2543	175.8100	0.1758	(30.876)	0	0	0
2020/10/16	R023	05/08/2021	5.30	Put	Bond Future	257.6600	0.2577	178.2500	0.1782	(30.820)	0	0	0
2020/10/16	R023	05/08/2021	5.29	Call	Bond Future	1,300.2800	1.3003	1,569.3900	1.5694	20.696	0	0	0
2020/10/16	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R023	04/11/2021	4.90	Call	Bond Future	242.9200	0.2429	595.9900	0.5960	145.344	0	0	0
2020/10/16	R023	04/11/2021			Bond Future	4.7112	105.2955	4.4378	105.6486	(5.802)	0.0000	0.0000	0
2020/10/16	R023	04/11/2021	4.91	Call	Bond Future	255.7600	0.2558	608.8300	0.6088	138.047	0	0	0
2020/10/16	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R023	04/11/2021	4.92	Call	Bond Future	268.6000	0.2686	621.6700	0.6217	131.448	0	0	0
2020/10/16	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R035	05/11/2020	10.34	Put	Bond Future	6,046.7700	6.0468	5,726.4000	5.7264	(5.298)	0	0	0
2020/10/16	R035	05/11/2020			Bond Future	11.2676	84.9041	11.2144	85.2315	(0.472)	0.0000	0.0000	99,677
2020/10/16	R035	05/11/2020	10.33	Call	Bond Future	52.5200	0.0525	59.2000	0.0592	12.719	0	0	0
2020/10/16	R035	05/11/2020	10.33	Put	Bond Future	6,112.1700	6.1122	5,791.4500	5.7914	(5.247)	0	0	0
2020/10/16	R035	05/11/2020	10.34	Call	Bond Future	55.1200	0.0551	62.1500	0.0621	12.754	0	0	0
2020/10/16	R035	05/11/2020	10.32	Call	Bond Future	50.0000	0.0500	56.3500	0.0563	12.700	0	0	0
2020/10/16	R035	05/11/2020	10.32	Put	Bond Future	6,177.7300	6.1777	5,856.6800	5.8567	(5.197)	0	0	0
2020/10/16	R035	04/02/2021	10.14	Put	Bond Future	9,546.8600	9.5469	9,263.2900	9.2633	(2.970)	0	0	650
2020/10/16	R035	04/02/2021	11.14	Put	Bond Future	4,770.0900	4.7701	4,564.0800	4.5641	(4.319)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	R035	04/02/2021	10.05	Call	Bond Future	609.6100	0.6096	651.4400	0.6514	6.862	0	0	0
2020/10/16	R035	04/02/2021	10.04	Put	Bond Future	10,147.3800	10.1474	9,858.3600	9.8584	(2.848)	0	0	0
2020/10/16	R035	04/02/2021			Bond Future	11.5229	85.7404	11.4674	86.0707	(0.482)	0.0000	0.0000	0
2020/10/16	R035	04/02/2021	10.14	Call	Bond Future	693.8800	0.6939	740.6300	0.7406	6.737	0	0	0
2020/10/16	R035	04/02/2021	10.06	Call	Bond Future	618.5600	0.6186	660.9200	0.6609	6.848	0	0	0
2020/10/16	R035	04/02/2021	10.06	Put	Bond Future	10,025.8400	10.0258	9,737.8800	9.7379	(2.872)	0	0	0
2020/10/16	R035	04/02/2021	11.14	Call	Bond Future	2,450.5100	2.4505	2,574.8200	2.5748	5.073	0	0	0
2020/10/16	R035	04/02/2021	10.05	Put	Bond Future	10,086.5200	10.0865	9,798.0300	9.7980	(2.860)	0	0	0
2020/10/16	R035	04/02/2021	10.04	Call	Bond Future	600.7600	0.6008	642.0600	0.6421	6.875	0	0	0
2020/10/16	R035	06/05/2021	11.55	Call	Bond Future	3,680.5500	3.6806	3,831.7400	3.8317	4.108	0	0	0
2020/10/16	R035	06/05/2021	12.77	Call	Bond Future	7,759.3300	7.7593	7,988.0600	7.9881	2.948	0	0	0
2020/10/16	R035	06/05/2021	10.24	Put	Bond Future	10,643.3300	10.6433	10,372.0800	10.3721	(2.549)	0	0	0
2020/10/16	R035	06/05/2021	12.37	Call	Bond Future	6,281.8300	6.2818	6,488.4800	6.4885	3.290	0	0	0
2020/10/16	R035	06/05/2021	12.35	Put	Bond Future	2,967.2400	2.9672	2,839.2100	2.8392	(4.315)	0	0	0
2020/10/16	R035	06/05/2021			Bond Future	11.7685	82.1909	11.7107	82.5244	(0.491)	0.0000	0.0000	0
2020/10/16	R035	06/05/2021	12.37	Put	Bond Future	2,930.8100	2.9308	2,803.9800	2.8040	(4.327)	0	0	0
2020/10/16	R035	06/05/2021	12.35	Call	Bond Future	6,210.2100	6.2102	6,415.6600	6.4157	3.308	0	0	0
2020/10/16	R035	06/05/2021	11.55	Put	Bond Future	4,951.6400	4.9516	4,769.3500	4.7694	(3.681)	0	0	1,650
2020/10/16	R035	06/05/2021	12.77	Put	Bond Future	2,294.1100	2.2941	2,189.3600	2.1894	(4.566)	0	0	1,650
2020/10/16	R035	06/05/2021	10.24	Call	Bond Future	1,095.9000	1.0959	1,158.1300	1.1581	5.678	0	0	793
2020/10/16	R035	06/05/2021	12.36	Put	Bond Future	2,948.9700	2.9490	2,821.5400	2.8215	(4.321)	0	0	0
2020/10/16	R035	06/05/2021	10.81	Put	Bond Future	7,726.7700	7.7268	7,490.4300	7.4904	(3.059)	0	0	0
2020/10/16	R035	06/05/2021	10.81	Call	Bond Future	1,924.2300	1.9242	2,021.3700	2.0214	5.048	0	0	1,650
2020/10/16	R035	06/05/2021	11.32	Call	Bond Future	3,070.7600	3.0708	3,205.0800	3.2051	4.374	0	0	0
2020/10/16	R035	06/05/2021	11.32	Put	Bond Future	5,712.0700	5.7121	5,512.9100	5.5129	(3.487)	0	0	793
2020/10/16	R035	06/05/2021	12.02	Call	Bond Future	5,078.9300	5.0789	5,263.2900	5.2633	3.630	0	0	0
2020/10/16	R035	06/05/2021	12.02	Put	Bond Future	3,651.9400	3.6519	3,502.8200	3.5028	(4.083)	0	0	793
2020/10/16	R035	06/05/2021	12.36	Call	Bond Future	6,245.9900	6.2460	6,452.0400	6.4520	3.299	0	0	0
2020/10/16	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/10/16	R035	05/08/2021			Bond Future	12.0312	83.0931	11.9708	83.4301	(0.502)	0.0000	0.0000	0
2020/10/16	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/16	R035	05/08/2021	5.29	Put	Bond Future	55,230.9600	55.2310	54,893.9400	54.8939	(0.610)	0	0	0
2020/10/16	R035	05/08/2021	5.31	Put	Bond Future	54,997.6700	54.9977	54,660.6600	54.6607	(0.613)	0	0	0
2020/10/16	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/10/16	R035	05/08/2021	5.30	Put	Bond Future	55,114.2500	55.1143	54,777.2400	54.7772	(0.611)	0	0	0
2020/10/16	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R035	04/11/2021			Bond Future	12.3132	79.4562	12.2500	79.7967	(0.513)	0.0000	0.0000	0
2020/10/16	R035	04/11/2021	12.52	Call	Bond Future	1,100.3400	1.1003	1,440.8300	1.4408	30.944	0	0	0
2020/10/16	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R035	04/11/2021	12.53	Call	Bond Future	1,152.9500	1.1530	1,493.4400	1.4934	29.532	0	0	0
2020/10/16	R035	04/11/2021	12.51	Call	Bond Future	1,047.6700	1.0477	1,388.1600	1.3882	32.500	0	0	0
2020/10/16	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R186	05/11/2020	8.65	Call	Bond Future	7,574.3600	7.5744	7,938.6500	7.9387	4.810	0	0	0
2020/10/16	R186	05/11/2020	8.64	Put	Bond Future	0.1900	0.0002	0.0700	0.0001	(63.158)	0	0	0
2020/10/16	R186	05/11/2020	7.50	Call	Bond Future	1,957.1300	1.9571	2,244.2800	2.2443	14.672	0	0	80
2020/10/16	R186	05/11/2020	8.00	Put	Bond Future	19.5400	0.0195	10.5100	0.0105	(46.213)	0	0	0
2020/10/16	R186	05/11/2020			Bond Future	7.1768	120.2698	7.1090	120.6342	(0.945)	0.0000	0.0000	85,959

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	R186	05/11/2020	8.66	Call	Bond Future	7,623.5900	7.6236	7,987.8900	7.9879	4.779	0	0	0
2020/10/16	R186	05/11/2020	8.66	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2020/10/16	R186	05/11/2020	7.00	Put	Bond Future	1,376.2200	1.3762	1,122.7200	1.1227	(18.420)	0	0	0
2020/10/16	R186	05/11/2020	7.00	Call	Bond Future	423.1200	0.4231	534.0200	0.5340	26.210	0	0	1,200
2020/10/16	R186	05/11/2020	8.65	Put	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	0
2020/10/16	R186	05/11/2020	8.64	Call	Bond Future	7,525.1100	7.5251	7,889.3900	7.8894	4.841	0	0	0
2020/10/16	R186	05/11/2020	6.50	Put	Bond Future	3,727.2800	3.7273	3,372.7300	3.3727	(9.512)	0	0	0
2020/10/16	R186	05/11/2020	7.50	Put	Bond Future	239.5000	0.2395	162.2500	0.1623	(32.255)	0	0	0
2020/10/16	R186	05/11/2020	8.00	Call	Bond Future	4,331.4400	4.3314	4,686.8100	4.6868	8.204	0	0	1,200
2020/10/16	R186	05/11/2020	7.84	Put	Bond Future	46.8700	0.0469	27.2200	0.0272	(41.924)	0	0	0
2020/10/16	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R186	05/11/2020	6.50	Call	Bond Future	24.4700	0.0245	34.3200	0.0343	40.253	0	0	80
2020/10/16	R186	05/11/2020	7.84	Call	Bond Future	3,536.7700	3.5368	3,881.5200	3.8815	9.748	0	0	0
2020/10/16	R186	05/11/2020	8.34	Put	Bond Future	2.2600	0.0023	1.0100	0.0010	(55.310)	0	0	0
2020/10/16	R186	05/11/2020	8.34	Call	Bond Future	6,035.8500	6.0359	6,399.0000	6.3990	6.017	0	0	0
2020/10/16	R186	05/11/2020	9.26	Call	Bond Future	10,526.5900	10.5266	10,890.9900	10.8910	3.462	0	0	0
2020/10/16	R186	04/02/2021	8.15	Call	Bond Future	4,651.5400	4.6515	4,936.0900	4.9361	6.117	0	0	0
2020/10/16	R186	04/02/2021			Bond Future	7.3567	116.1762	7.2851	116.5438	(0.974)	0.0000	0.0000	181
2020/10/16	R186	04/02/2021	8.15	Put	Bond Future	679.4200	0.6794	596.4200	0.5964	(12.216)	0	0	0
2020/10/16	R186	04/02/2021	8.00	Put	Bond Future	842.8800	0.8429	744.4100	0.7444	(11.683)	0	0	15,177
2020/10/16	R186	04/02/2021	8.16	Call	Bond Future	4,690.7300	4.6907	4,976.2500	4.9763	6.087	0	0	0
2020/10/16	R186	04/02/2021	8.17	Put	Bond Future	659.8500	0.6598	578.7700	0.5788	(12.288)	0	0	0
2020/10/16	R186	04/02/2021	8.00	Call	Bond Future	4,077.3600	4.0774	4,346.4400	4.3464	6.599	0	0	0
2020/10/16	R186	04/02/2021	8.16	Put	Bond Future	669.6600	0.6697	587.6300	0.5876	(12.249)	0	0	0
2020/10/16	R186	04/02/2021	8.17	Call	Bond Future	4,729.8500	4.7299	5,016.3200	5.0163	6.057	0	0	0
2020/10/16	R186	06/05/2021	10.77	Call	Bond Future	14,522.3800	14.5224	14,889.9400	14.8899	2.531	0	0	0
2020/10/16	R186	06/05/2021	10.76	Put	Bond Future	20.5000	0.0205	17.0300	0.0170	(16.927)	0	0	0
2020/10/16	R186	06/05/2021			Bond Future	7.5329	117.4299	7.4570	117.8009	(1.007)	0.0000	0.0000	0
2020/10/16	R186	06/05/2021	10.78	Call	Bond Future	14,562.9900	14.5630	14,930.6200	14.9306	2.524	0	0	0
2020/10/16	R186	06/05/2021	10.78	Put	Bond Future	19.6500	0.0197	16.3100	0.0163	(16.997)	0	0	0
2020/10/16	R186	06/05/2021	10.77	Put	Bond Future	20.0700	0.0201	16.6600	0.0167	(16.991)	0	0	0
2020/10/16	R186	06/05/2021	10.76	Call	Bond Future	14,481.7600	14.4818	14,849.2600	14.8493	2.538	0	0	0
2020/10/16	R186	05/08/2021	8.61	Call	Bond Future	5,061.7500	5.0618	5,340.1300	5.3401	5.500	0	0	0
2020/10/16	R186	05/08/2021	8.62	Put	Bond Future	1,036.7500	1.0367	941.0100	0.9410	(9.235)	0	0	0
2020/10/16	R186	05/08/2021			Bond Future	7.7251	113.4370	7.6445	113.8119	(1.043)	0.0000	0.0000	0
2020/10/16	R186	05/08/2021	8.61	Put	Bond Future	1,046.6500	1.0467	950.1600	0.9502	(9.219)	0	0	0
2020/10/16	R186	05/08/2021	8.62	Call	Bond Future	5,096.1900	5.0962	5,375.3200	5.3753	5.477	0	0	0
2020/10/16	R186	05/08/2021	8.63	Call	Bond Future	5,130.3500	5.1303	5,410.2500	5.4102	5.456	0	0	0
2020/10/16	R186	05/08/2021	8.63	Put	Bond Future	1,026.6100	1.0266	931.6400	0.9316	(9.251)	0	0	0
2020/10/16	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R186	04/11/2021	8.10	Call	Bond Future	662.1000	0.6621	1,040.8600	1.0409	57.206	0	0	0
2020/10/16	R186	04/11/2021			Bond Future	7.9492	114.5783	7.8634	114.9570	(1.079)	0.0000	0.0000	0
2020/10/16	R186	04/11/2021	8.11	Call	Bond Future	705.8300	0.7058	1,084.5900	1.0846	53.662	0	0	0
2020/10/16	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R186	04/11/2021	8.09	Call	Bond Future	618.3600	0.6184	997.1200	0.9971	61.252	0	0	0
2020/10/16	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R197	05/11/2020			Bond Future	315.3257	315.3257	315.4434	315.4434	0.037	0.0000	0.0000	2,902

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	R197	04/02/2021			Bond Future	310.6629	310.6629	310.7807	310.7807	0.038	0.0000	0.0000	1,400
2020/10/16	R197	06/05/2021			Bond Future	314.0885	314.0885	314.2062	314.2062	0.037	0.0000	0.0000	0
2020/10/16	R197	05/08/2021			Bond Future	309.6094	309.6094	309.7279	309.7279	0.038	0.0000	0.0000	0
2020/10/16	R197	04/11/2021			Bond Future	312.7979	312.7979	312.9180	312.9180	0.038	0.0000	0.0000	0
2020/10/16	R202	05/11/2020			Bond Future	212.3314	212.3314	212.7461	212.7461	0.195	0.0000	0.0000	6,003
2020/10/16	R202	04/02/2021			Bond Future	210.3075	210.3075	210.7257	210.7257	0.199	0.0000	0.0000	1,904
2020/10/16	R202	06/05/2021			Bond Future	212.6263	212.6263	213.0482	213.0482	0.198	0.0000	0.0000	0
2020/10/16	R202	05/08/2021			Bond Future	210.7604	210.7604	211.1866	211.1866	0.202	0.0000	0.0000	0
2020/10/16	R202	04/11/2021			Bond Future	212.9312	212.9312	213.3622	213.3622	0.202	0.0000	0.0000	0
2020/10/16	R208	05/11/2020	4.78	Call	Bond Future	512.9700	0.5130	567.5600	0.5676	10.642	0	0	0
2020/10/16	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R208	05/11/2020			Bond Future	3.4543	102.0137	3.3140	102.0683	(4.062)	0.0000	0.0000	7,525
2020/10/16	R208	05/11/2020	4.79	Call	Bond Future	516.8200	0.5168	571.4100	0.5714	10.563	0	0	0
2020/10/16	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R208	05/11/2020	4.77	Call	Bond Future	509.1200	0.5091	563.7100	0.5637	10.722	0	0	0
2020/10/16	R209	05/11/2020	10.02	Call	Bond Future	41.0900	0.0411	46.8000	0.0468	13.896	0	0	0
2020/10/16	R209	05/11/2020			Bond Future	11.0290	65.6640	10.9712	65.9751	(0.524)	0.0000	0.0000	28,016
2020/10/16	R209	05/11/2020	10.00	Call	Bond Future	37.3800	0.0374	42.5600	0.0426	13.858	0	0	0
2020/10/16	R209	05/11/2020	10.00	Put	Bond Future	5,918.9700	5.9190	5,613.0300	5.6130	(5.169)	0	0	0
2020/10/16	R209	05/11/2020	10.02	Put	Bond Future	5,801.1700	5.8012	5,495.7600	5.4958	(5.265)	0	0	0
2020/10/16	R209	05/11/2020	10.01	Call	Bond Future	39.2000	0.0392	44.6400	0.0446	13.878	0	0	0
2020/10/16	R209	05/11/2020	10.01	Put	Bond Future	5,860.0000	5.8600	5,554.3200	5.5543	(5.216)	0	0	0
2020/10/16	R209	04/02/2021	10.12	Put	Bond Future	7,252.6200	7.2526	7,002.7600	7.0028	(3.445)	0	0	0
2020/10/16	R209	04/02/2021			Bond Future	11.2446	66.3107	11.1847	66.6247	(0.533)	0.0000	0.0000	0
2020/10/16	R209	04/02/2021	10.11	Call	Bond Future	960.9200	0.9609	1,024.4100	1.0244	6.607	0	0	0
2020/10/16	R209	04/02/2021	10.11	Put	Bond Future	7,300.5600	7.3006	7,050.0700	7.0501	(3.431)	0	0	0
2020/10/16	R209	04/02/2021	10.12	Call	Bond Future	972.7300	0.9727	1,036.8500	1.0369	6.592	0	0	0
2020/10/16	R209	04/02/2021	10.10	Call	Bond Future	949.2200	0.9492	1,012.0700	1.0121	6.621	0	0	0
2020/10/16	R209	04/02/2021	10.10	Put	Bond Future	7,348.6800	7.3487	7,097.5500	7.0975	(3.417)	0	0	0
2020/10/16	R209	06/05/2021	12.25	Put	Bond Future	2,283.5400	2.2835	2,175.3800	2.1754	(4.737)	0	0	8,150
2020/10/16	R209	06/05/2021	12.23	Put	Bond Future	2,312.3400	2.3123	2,203.1200	2.2031	(4.723)	0	0	0
2020/10/16	R209	06/05/2021	12.22	Call	Bond Future	6,027.2300	6.0272	6,234.5500	6.2346	3.440	0	0	0
2020/10/16	R209	06/05/2021			Bond Future	11.4578	63.8859	11.3956	64.2030	(0.543)	0.0000	0.0000	2,975
2020/10/16	R209	06/05/2021	10.25	Put	Bond Future	7,995.4300	7.9954	7,758.1300	7.7581	(2.968)	0	0	0
2020/10/16	R209	06/05/2021	10.25	Call	Bond Future	1,408.2600	1.4083	1,488.0300	1.4880	5.664	0	0	5,825
2020/10/16	R209	06/05/2021	11.25	Call	Bond Future	3,292.8900	3.2929	3,439.4100	3.4394	4.450	0	0	0
2020/10/16	R209	06/05/2021	11.25	Put	Bond Future	4,360.3100	4.3603	4,189.7600	4.1898	(3.911)	0	0	8,150
2020/10/16	R209	06/05/2021	12.25	Call	Bond Future	6,123.0200	6.1230	6,331.9300	6.3319	3.412	0	0	0
2020/10/16	R209	06/05/2021	12.23	Call	Bond Future	6,059.1700	6.0592	6,267.0200	6.2670	3.430	0	0	0
2020/10/16	R209	06/05/2021	12.22	Put	Bond Future	2,326.8000	2.3268	2,217.0500	2.2171	(4.717)	0	0	0
2020/10/16	R209	06/05/2021	12.24	Call	Bond Future	6,091.1600	6.0912	6,299.5500	6.2996	3.421	0	0	0
2020/10/16	R209	06/05/2021	12.24	Put	Bond Future	2,297.9700	2.2980	2,189.2900	2.1893	(4.729)	0	0	0
2020/10/16	R209	05/08/2021	11.81	Put	Bond Future	3,528.4400	3.5284	3,381.7400	3.3817	(4.158)	0	0	0
2020/10/16	R209	05/08/2021			Bond Future	11.6806	64.5873	11.6159	64.9077	(0.554)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	R209	05/08/2021	11.80	Call	Bond Future	4,135.8900	4.1359	4,308.9800	4.3090	4.185	0	0	0
2020/10/16	R209	05/08/2021	11.80	Put	Bond Future	3,550.6900	3.5507	3,403.3500	3.4033	(4.150)	0	0	0
2020/10/16	R209	05/08/2021	11.81	Call	Bond Future	4,162.2700	4.1623	4,336.0000	4.3360	4.174	0	0	0
2020/10/16	R209	05/08/2021	11.79	Call	Bond Future	4,109.5800	4.1096	4,282.0200	4.2820	4.196	0	0	0
2020/10/16	R209	05/08/2021	11.79	Put	Bond Future	3,573.0700	3.5731	3,425.0800	3.4251	(4.142)	0	0	0
2020/10/16	R209	04/11/2021	12.19	Call	Bond Future	1,278.2000	1.2782	1,601.9500	1.6019	25.329	0	0	0
2020/10/16	R209	04/11/2021	12.17	Call	Bond Future	1,185.1900	1.1852	1,508.9400	1.5089	27.316	0	0	0
2020/10/16	R209	04/11/2021			Bond Future	11.9190	62.0980	11.8517	62.4218	(0.565)	0.0000	0.0000	0
2020/10/16	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R209	04/11/2021	12.18	Call	Bond Future	1,231.7200	1.2317	1,555.4700	1.5555	26.284	0	0	0
2020/10/16	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R210	05/11/2020			Bond Future	187.3569	187.3569	187.3737	187.3737	0.009	0.0000	0.0000	1,586
2020/10/16	R210	04/02/2021			Bond Future	189.2488	189.2488	189.2651	189.2651	0.009	0.0000	0.0000	644
2020/10/16	R210	06/05/2021			Bond Future	188.6229	188.6229	188.6386	188.6386	0.008	0.0000	0.0000	0
2020/10/16	R210	05/08/2021			Bond Future	190.7372	190.7372	190.7527	190.7527	0.008	0.0000	0.0000	0
2020/10/16	R210	04/11/2021			Bond Future	189.9648	189.9648	189.9807	189.9807	0.008	0.0000	0.0000	0
2020/10/16	R212	05/11/2020			Bond Future	170.6135	170.6135	170.6709	170.6709	0.034	0.0000	0.0000	6,889
2020/10/16	R212	04/02/2021			Bond Future	170.0393	170.0393	170.0967	170.0967	0.034	0.0000	0.0000	1,526
2020/10/16	R212	06/05/2021			Bond Future	171.9144	171.9144	171.9717	171.9717	0.033	0.0000	0.0000	0
2020/10/16	R212	05/08/2021			Bond Future	171.5107	171.5107	171.5684	171.5684	0.034	0.0000	0.0000	0
2020/10/16	R212	04/11/2021			Bond Future	173.2774	173.2774	173.3359	173.3359	0.034	0.0000	0.0000	0
2020/10/16	R213	05/11/2020	9.60	Put	Bond Future	2,417.6900	2.4177	2,078.1300	2.0781	(14.045)	0	0	0
2020/10/16	R213	05/11/2020	9.59	Call	Bond Future	397.3200	0.3973	489.4300	0.4894	23.183	0	0	0
2020/10/16	R213	05/11/2020			Bond Future	9.9564	82.5701	9.8783	83.0044	(0.785)	0.0000	0.0000	16,600
2020/10/16	R213	05/11/2020	9.60	Call	Bond Future	411.4600	0.4115	506.1800	0.5062	23.020	0	0	0
2020/10/16	R213	05/11/2020	9.59	Put	Bond Future	2,460.7800	2.4608	2,118.6100	2.1186	(13.905)	0	0	0
2020/10/16	R213	05/11/2020	9.61	Call	Bond Future	425.9600	0.4260	523.3300	0.5233	22.859	0	0	0
2020/10/16	R213	05/11/2020	9.61	Put	Bond Future	2,375.0100	2.3750	2,038.1000	2.0381	(14.186)	0	0	0
2020/10/16	R213	04/02/2021	9.40	Call	Bond Future	1,200.3100	1.2003	1,319.5400	1.3195	9.933	0	0	0
2020/10/16	R213	04/02/2021	9.39	Put	Bond Future	5,592.3600	5.5924	5,272.1400	5.2721	(5.726)	0	0	0
2020/10/16	R213	04/02/2021			Bond Future	10.1830	83.3834	10.1016	83.8217	(0.799)	0.0000	0.0000	0
2020/10/16	R213	04/02/2021	9.41	Call	Bond Future	1,216.0400	1.2160	1,336.4400	1.3364	9.901	0	0	0
2020/10/16	R213	04/02/2021	9.41	Put	Bond Future	5,508.6800	5.5087	5,190.7900	5.1908	(5.771)	0	0	0
2020/10/16	R213	04/02/2021	9.40	Put	Bond Future	5,550.4200	5.5504	5,231.3600	5.2314	(5.748)	0	0	0
2020/10/16	R213	04/02/2021	9.39	Call	Bond Future	1,184.7200	1.1847	1,302.7900	1.3028	9.966	0	0	0
2020/10/16	R213	06/05/2021	11.91	Put	Bond Future	1,078.4600	1.0785	989.6600	0.9897	(8.234)	0	0	0
2020/10/16	R213	06/05/2021			Bond Future	10.4003	80.7537	10.3156	81.1963	(0.814)	0.0000	0.0000	0
2020/10/16	R213	06/05/2021	11.90	Call	Bond Future	8,416.3200	8.4163	8,769.5000	8.7695	4.196	0	0	0
2020/10/16	R213	06/05/2021	11.90	Put	Bond Future	1,088.8800	1.0889	999.4300	0.9994	(8.215)	0	0	0
2020/10/16	R213	06/05/2021	11.91	Call	Bond Future	8,451.6800	8.4517	8,805.5100	8.8055	4.187	0	0	0
2020/10/16	R213	06/05/2021	11.89	Call	Bond Future	8,381.0000	8.3810	8,733.5200	8.7335	4.206	0	0	0
2020/10/16	R213	06/05/2021	11.89	Put	Bond Future	1,099.3800	1.0994	1,009.2700	1.0093	(8.196)	0	0	0
2020/10/16	R213	05/08/2021	10.85	Call	Bond Future	4,107.2800	4.1073	4,360.7700	4.3608	6.172	0	0	0
2020/10/16	R213	05/08/2021	10.84	Put	Bond Future	3,045.5900	3.0456	2,850.7400	2.8507	(6.398)	0	0	0

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2020/10/16	R213	05/08/2021			Bond Future	10.6333	81.6399	10.5449	82.0872	(0.831)	0.0000	0.0000	0
2020/10/16	R213	05/08/2021	10.86	Call	Bond Future	4,135.4300	4.1354	4,389.8900	4.3899	6.153	0	0	0
2020/10/16	R213	05/08/2021	10.86	Put	Bond Future	3,003.0500	3.0031	2,810.1400	2.8101	(6.424)	0	0	0
2020/10/16	R213	05/08/2021	10.85	Put	Bond Future	3,024.4000	3.0244	2,830.5200	2.8305	(6.411)	0	0	0
2020/10/16	R213	05/08/2021	10.84	Call	Bond Future	4,078.9300	4.0789	4,331.4500	4.3314	6.191	0	0	0
2020/10/16	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R213	04/11/2021			Bond Future	10.8883	78.9336	10.7961	79.3856	(0.847)	0.0000	0.0000	0
2020/10/16	R213	04/11/2021	11.10	Call	Bond Future	1,024.0200	1.0240	1,475.9800	1.4760	44.136	0	0	0
2020/10/16	R213	04/11/2021	11.11	Call	Bond Future	1,071.9700	1.0720	1,523.9300	1.5239	42.162	0	0	0
2020/10/16	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R213	04/11/2021	11.09	Call	Bond Future	976.0400	0.9760	1,428.0000	1.4280	46.305	0	0	0
2020/10/16	R214	05/11/2020	10.26	Put	Bond Future	6,800.1300	6.8001	6,493.5300	6.4935	(4.509)	0	0	0
2020/10/16	R214	05/11/2020			Bond Future	11.4301	62.6360	11.3722	62.9453	(0.506)	0.0000	0.0000	17,463
2020/10/16	R214	05/11/2020	10.25	Call	Bond Future	20.8600	0.0209	23.4400	0.0234	12.368	0	0	0
2020/10/16	R214	05/11/2020	10.25	Put	Bond Future	6,862.0500	6.8621	6,555.3000	6.5553	(4.470)	0	0	0
2020/10/16	R214	05/11/2020	10.26	Call	Bond Future	21.9300	0.0219	24.6600	0.0247	12.449	0	0	0
2020/10/16	R214	05/11/2020	10.24	Call	Bond Future	19.8300	0.0198	22.2700	0.0223	12.305	0	0	0
2020/10/16	R214	05/11/2020	10.24	Put	Bond Future	6,924.1100	6.9241	6,617.2200	6.6172	(4.432)	0	0	0
2020/10/16	R214	04/02/2021	10.33	Call	Bond Future	810.8500	0.8108	864.4200	0.8644	6.607	0	0	0
2020/10/16	R214	04/02/2021			Bond Future	11.6511	63.2530	11.5908	63.5651	(0.517)	0.0000	0.0000	0
2020/10/16	R214	04/02/2021	10.31	Call	Bond Future	790.4300	0.7904	842.8500	0.8428	6.632	0	0	0
2020/10/16	R214	04/02/2021	10.31	Put	Bond Future	8,406.5900	8.4066	8,146.8400	8.1468	(3.090)	0	0	0
2020/10/16	R214	04/02/2021	10.33	Put	Bond Future	8,302.3900	8.3024	8,043.7900	8.0438	(3.115)	0	0	0
2020/10/16	R214	04/02/2021	10.32	Call	Bond Future	800.5900	0.8006	853.5800	0.8536	6.619	0	0	0
2020/10/16	R214	04/02/2021	10.32	Put	Bond Future	8,354.4000	8.3544	8,095.2200	8.0952	(3.102)	0	0	0
2020/10/16	R214	06/05/2021	12.26	Call	Bond Future	5,005.6900	5.0057	5,190.2300	5.1902	3.687	0	0	0
2020/10/16	R214	06/05/2021	12.25	Put	Bond Future	3,083.9100	3.0839	2,952.6500	2.9526	(4.256)	0	0	0
2020/10/16	R214	06/05/2021			Bond Future	11.8623	60.6583	11.7997	60.9735	(0.528)	0.0000	0.0000	0
2020/10/16	R214	06/05/2021	12.27	Call	Bond Future	5,035.2100	5.0352	5,220.3200	5.2203	3.676	0	0	0
2020/10/16	R214	06/05/2021	12.27	Put	Bond Future	3,047.7800	3.0478	2,917.6800	2.9177	(4.269)	0	0	0
2020/10/16	R214	06/05/2021	12.26	Put	Bond Future	3,065.7000	3.0657	2,935.0300	2.9350	(4.262)	0	0	0
2020/10/16	R214	06/05/2021	12.25	Call	Bond Future	4,976.3900	4.9764	5,160.3400	5.1603	3.696	0	0	0
2020/10/16	R214	05/08/2021	12.01	Call	Bond Future	3,745.0400	3.7450	3,905.0700	3.9051	4.273	0	0	0
2020/10/16	R214	05/08/2021			Bond Future	12.0866	61.3240	12.0214	61.6427	(0.540)	0.0000	0.0000	0
2020/10/16	R214	05/08/2021	12.01	Put	Bond Future	4,119.5600	4.1196	3,960.9700	3.9610	(3.850)	0	0	0
2020/10/16	R214	05/08/2021	12.03	Put	Bond Future	4,070.6900	4.0707	3,913.3800	3.9134	(3.864)	0	0	0
2020/10/16	R214	05/08/2021	12.02	Call	Bond Future	3,769.7300	3.7697	3,930.4000	3.9304	4.262	0	0	0
2020/10/16	R214	05/08/2021	12.02	Put	Bond Future	4,095.1700	4.0952	3,937.2200	3.9372	(3.857)	0	0	0
2020/10/16	R214	05/08/2021	12.03	Call	Bond Future	3,794.2700	3.7943	3,955.5800	3.9556	4.251	0	0	0
2020/10/16	R214	04/11/2021	12.47	Call	Bond Future	673.7800	0.6738	995.6600	0.9957	47.772	0	0	0
2020/10/16	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R214	04/11/2021			Bond Future	12.3255	58.6652	12.2575	58.9871	(0.552)	0.0000	0.0000	0
2020/10/16	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R214	04/11/2021	12.48	Call	Bond Future	719.9400	0.7199	1,041.8200	1.0418	44.709	0	0	0
2020/10/16	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R214	04/11/2021	12.46	Call	Bond Future	627.5500	0.6276	949.4300	0.9494	51.292	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/16	R248	05/11/2020	10.03	Call	Bond Future	0.4800	0.0005	0.5200	0.0005	8.333	0	0	0
2020/10/16	R248	05/11/2020	10.02	Put	Bond Future	12,506.2500	12.5063	12,134.6700	12.1347	(2.971)	0	0	0
2020/10/16	R248	05/11/2020			Bond Future	11.7337	77.3884	11.6756	77.7600	(0.495)	0.0000	0.0000	113,043
2020/10/16	R248	05/11/2020	10.04	Call	Bond Future	0.5100	0.0005	0.5600	0.0006	9.804	0	0	0
2020/10/16	R248	05/11/2020	10.04	Put	Bond Future	12,339.7500	12.3397	11,968.1800	11.9682	(3.011)	0	0	0
2020/10/16	R248	05/11/2020	11.00	Put	Bond Future	5,087.2800	5.0873	4,736.8200	4.7368	(6.889)	0	0	0
2020/10/16	R248	05/11/2020	11.00	Call	Bond Future	142.8800	0.1429	164.0400	0.1640	14.810	0	0	950
2020/10/16	R248	05/11/2020	10.00	Put	Bond Future	12,673.3000	12.6733	12,301.7100	12.3017	(2.932)	0	0	0
2020/10/16	R248	05/11/2020	10.00	Call	Bond Future	0.3800	0.0004	0.4100	0.0004	7.895	0	0	950
2020/10/16	R248	05/11/2020	10.03	Put	Bond Future	12,422.9300	12.4229	12,051.3500	12.0513	(2.991)	0	0	0
2020/10/16	R248	05/11/2020	10.02	Call	Bond Future	0.4400	0.0004	0.4800	0.0005	9.091	0	0	0
2020/10/16	R248	04/02/2021	10.75	Call	Bond Future	904.6000	0.9046	969.8200	0.9698	7.210	0	0	2,590
2020/10/16	R248	04/02/2021	10.47	Put	Bond Future	10,967.6000	10.9676	10,638.7600	10.6388	(2.998)	0	0	0
2020/10/16	R248	04/02/2021	10.46	Call	Bond Future	592.8400	0.5928	638.4100	0.6384	7.687	0	0	0
2020/10/16	R248	04/02/2021			Bond Future	11.9718	78.1507	11.9110	78.5257	(0.508)	0.0000	0.0000	0
2020/10/16	R248	04/02/2021	10.75	Put	Bond Future	9,149.1600	9.1492	8,839.3700	8.8394	(3.386)	0	0	0
2020/10/16	R248	04/02/2021	11.50	Put	Bond Future	5,362.4100	5.3624	5,122.4300	5.1224	(4.475)	0	0	0
2020/10/16	R248	04/02/2021	11.50	Call	Bond Future	2,360.6600	2.3607	2,495.6900	2.4957	5.720	0	0	2,590
2020/10/16	R248	04/02/2021	10.47	Call	Bond Future	602.0100	0.6020	648.1800	0.6482	7.669	0	0	0
2020/10/16	R248	04/02/2021	10.46	Put	Bond Future	11,035.9500	11.0360	10,706.5100	10.7065	(2.985)	0	0	0
2020/10/16	R248	04/02/2021	10.48	Call	Bond Future	611.2900	0.6113	658.0700	0.6581	7.653	0	0	0
2020/10/16	R248	04/02/2021	10.48	Put	Bond Future	10,899.4900	10.8995	10,571.2600	10.5713	(3.011)	0	0	0
2020/10/16	R248	06/05/2021	12.36	Call	Bond Future	5,054.2800	5.0543	5,258.7700	5.2588	4.046	0	0	0
2020/10/16	R248	06/05/2021			Bond Future	12.2005	74.5824	12.1369	74.9611	(0.521)	0.0000	0.0000	0
2020/10/16	R248	06/05/2021	12.34	Call	Bond Future	4,991.0100	4.9910	5,193.9800	5.1940	4.067	0	0	0
2020/10/16	R248	06/05/2021	12.34	Put	Bond Future	4,171.5300	4.1715	3,995.8100	3.9958	(4.212)	0	0	0
2020/10/16	R248	06/05/2021	12.36	Put	Bond Future	4,118.7100	4.1187	3,944.5100	3.9445	(4.229)	0	0	0
2020/10/16	R248	06/05/2021	12.35	Call	Bond Future	5,022.6100	5.0226	5,226.3400	5.2263	4.056	0	0	0
2020/10/16	R248	06/05/2021	12.35	Put	Bond Future	4,145.0400	4.1450	3,970.0800	3.9701	(4.221)	0	0	0
2020/10/16	R248	05/08/2021	12.51	Put	Bond Future	4,287.9500	4.2880	4,107.9900	4.1080	(4.197)	0	0	0
2020/10/16	R248	05/08/2021			Bond Future	12.4446	75.4012	12.3781	75.7839	(0.535)	0.0000	0.0000	0
2020/10/16	R248	05/08/2021	12.51	Call	Bond Future	4,660.3300	4.6603	4,863.0800	4.8631	4.351	0	0	0
2020/10/16	R248	05/08/2021	12.52	Call	Bond Future	4,690.1900	4.6902	4,893.7100	4.8937	4.339	0	0	0
2020/10/16	R248	05/08/2021	12.50	Put	Bond Future	4,314.6300	4.3146	4,133.8900	4.1339	(4.189)	0	0	0
2020/10/16	R248	05/08/2021	12.52	Put	Bond Future	4,261.1700	4.2612	4,081.9800	4.0820	(4.205)	0	0	0
2020/10/16	R248	05/08/2021	12.50	Call	Bond Future	4,630.2800	4.6303	4,832.2500	4.8323	4.362	0	0	0
2020/10/16	R248	04/11/2021	12.85	Call	Bond Future	791.5500	0.7916	1,178.2000	1.1782	48.847	0	0	0
2020/10/16	R248	04/11/2021			Bond Future	12.7049	71.7498	12.6351	72.1365	(0.549)	0.0000	0.0000	0
2020/10/16	R248	04/11/2021	12.83	Call	Bond Future	683.4100	0.6834	1,070.0600	1.0701	56.577	0	0	0
2020/10/16	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/16	R248	04/11/2021	12.84	Call	Bond Future	737.5200	0.7375	1,124.1700	1.1242	52.426	0	0	0
2020/10/16	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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