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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2020 TO 20/10/2020

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
2020/10/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	2025	05/11/2020		Bond Future	144.4795	144.4795	144.6209	144.6209	0.098	0.0000	0.0000	3,388
2020/10/20	2025	04/02/2021		Bond Future	144.4299	144.4299	144.5660	144.5660	0.094	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
2020/10/20	2025	06/05/2021			Bond Future	146.0211	146.0211	146.1517	146.1517	0.089	0.0000	0.0000	0
2020/10/20	2025	05/08/2021			Bond Future	146.1276	146.1276	146.2499	146.2499	0.084	0.0000	0.0000	0
2020/10/20	2025	04/11/2021			Bond Future	147.6335	147.6335	147.7497	147.7497	0.079	0.0000	0.0000	0
2020/10/20	2029	05/11/2020			Bond Future	100.5031	100.5031	100.6204	100.6204	0.117	0.0000	0.0000	3,729
2020/10/20	2029	04/02/2021			Bond Future	101.5172	101.5172	101.6311	101.6311	0.112	0.0000	0.0000	1,206
2020/10/20	2029	06/05/2021			Bond Future	101.4968	101.4968	101.6069	101.6069	0.109	0.0000	0.0000	0
2020/10/20	2029	05/08/2021			Bond Future	102.6341	102.6341	102.7386	102.7386	0.102	0.0000	0.0000	0
2020/10/20	2029	04/11/2021			Bond Future	102.5426	102.5426	102.6432	102.6432	0.098	0.0000	0.0000	0
2020/10/20	2030	05/11/2020	9.39	Put	Bond Future	778.9200	0.7789	805.6800	0.8057	3.436	0	0	0
2020/10/20	2030	05/11/2020	9.38	Call	Bond Future	1,268.4600	1.2685	1,162.2800	1.1623	(8.371)	0	0	0
2020/10/20	2030	05/11/2020	9.66	Put	Bond Future	313.2900	0.3133	319.2000	0.3192	1.886	0	0	5,500
2020/10/20	2030	05/11/2020	9.60	Put	Bond Future	389.6000	0.3896	398.7100	0.3987	2.338	0	0	3,000
2020/10/20	2030	05/11/2020	9.99	Put	Bond Future	83.6500	0.0837	82.1900	0.0822	(1.745)	0	0	2,500
2020/10/20	2030	05/11/2020	8.10	Put	Bond Future	7,292.9400	7.2929	7,426.3900	7.4264	1.830	0	0	0
2020/10/20	2030	05/11/2020	8.73	Call	Bond Future	99.3100	0.0993	77.4300	0.0774	(22.032)	0	0	3,000
2020/10/20	2030	05/11/2020	10.06	Put	Bond Future	61.7800	0.0618	60.0900	0.0601	(2.736)	0	0	1,000
2020/10/20	2030	05/11/2020			Bond Future	9.2992	94.2652	9.3224	94.1312	0.249	0.0000	0.0000	89,414
2020/10/20	2030	05/11/2020	9.99	Call	Bond Future	3,969.2700	3.9693	3,833.7800	3.8338	(3.413)	0	0	0
2020/10/20	2030	05/11/2020	8.85	Put	Bond Future	2,830.8500	2.8308	2,930.5000	2.9305	3.520	0	0	0
2020/10/20	2030	05/11/2020	8.85	Call	Bond Future	183.3000	0.1833	148.9200	0.1489	(18.756)	0	0	3,000
2020/10/20	2030	05/11/2020	9.61	Call	Bond Future	2,151.0900	2.1511	2,025.5900	2.0256	(5.834)	0	0	0
2020/10/20	2030	05/11/2020	9.61	Put	Bond Future	375.9300	0.3759	384.4600	0.3845	2.269	0	0	3,000
2020/10/20	2030	05/11/2020	8.34	Put	Bond Future	5,782.9800	5.7830	5,913.9900	5.9140	2.265	0	0	0
2020/10/20	2030	05/11/2020	8.34	Call	Bond Future	8.9100	0.0089	5.8900	0.0059	(33.895)	0	0	1,000
2020/10/20	2030	05/11/2020	9.04	Put	Bond Future	1,936.1500	1.9362	2,010.3300	2.0103	3.831	0	0	0
2020/10/20	2030	05/11/2020	9.04	Call	Bond Future	420.2400	0.4202	360.3900	0.3604	(14.242)	0	0	1,000
2020/10/20	2030	05/11/2020	9.39	Call	Bond Future	1,302.0000	1.3020	1,194.7300	1.1947	(8.239)	0	0	0
2020/10/20	2030	05/11/2020	9.38	Put	Bond Future	802.8300	0.8028	830.6800	0.8307	3.469	0	0	0
2020/10/20	2030	05/11/2020	9.66	Call	Bond Future	2,369.8900	2.3699	2,241.7700	2.2418	(5.406)	0	0	0
2020/10/20	2030	05/11/2020	9.60	Call	Bond Future	2,108.3300	2.1083	1,983.4100	1.9834	(5.925)	0	0	0
2020/10/20	2030	05/11/2020	9.49	Call	Bond Future	1,662.5300	1.6625	1,545.5700	1.5456	(7.035)	0	0	0
2020/10/20	2030	05/11/2020	8.36	Put	Bond Future	5,659.2300	5.6592	5,789.8500	5.7899	2.308	0	0	0
2020/10/20	2030	05/11/2020	9.86	Put	Bond Future	144.0000	0.1440	143.8600	0.1439	(0.097)	0	0	14,160
2020/10/20	2030	05/11/2020	8.10	Call	Bond Future	1.3900	0.0014	0.8100	0.0008	(41.727)	0	0	3,000
2020/10/20	2030	05/11/2020	8.73	Put	Bond Future	3,470.7400	3.4707	3,582.8900	3.5829	3.231	0	0	0
2020/10/20	2030	05/11/2020	9.23	Put	Bond Future	1,225.8600	1.2259	1,272.4800	1.2725	3.803	0	0	0
2020/10/20	2030	05/11/2020	10.06	Call	Bond Future	4,329.1000	4.3291	4,193.3800	4.1934	(3.135)	0	0	0
2020/10/20	2030	05/11/2020	10.37	Put	Bond Future	14.6800	0.0147	13.5300	0.0135	(7.834)	0	0	2,000
2020/10/20	2030	05/11/2020	9.40	Call	Bond Future	1,336.0100	1.3360	1,227.6700	1.2277	(8.109)	0	0	0
2020/10/20	2030	05/11/2020	9.40	Put	Bond Future	755.5300	0.7555	781.2200	0.7812	3.400	0	0	0
2020/10/20	2030	05/11/2020	9.49	Put	Bond Future	567.5300	0.5675	584.6000	0.5846	3.008	0	0	2,500
2020/10/20	2030	05/11/2020	9.65	Call	Bond Future	2,325.4900	2.3255	2,197.8400	2.1978	(5.489)	0	0	0
2020/10/20	2030	05/11/2020	9.65	Put	Bond Future	325.0900	0.3251	331.4700	0.3315	1.963	0	0	2,500
2020/10/20	2030	05/11/2020	8.36	Call	Bond Future	10.2600	0.0103	6.8500	0.0069	(33.236)	0	0	14,160
2020/10/20	2030	05/11/2020	8.86	Put	Bond Future	2,779.8400	2.7798	2,878.3000	2.8783	3.542	0	0	0
2020/10/20	2030	05/11/2020	8.86	Call	Bond Future	192.2900	0.1923	156.7200	0.1567	(18.498)	0	0	14,160

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2020/10/20	2030	05/11/2020	9.86	Call	Bond Future	3,314.9600	3.3150	3,180.7900	3.1808	(4.047)	0	0	0
2020/10/20	2030	05/11/2020	9.23	Call	Bond Future	824.0800	0.8241	736.6700	0.7367	(10.607)	0	0	3,000
2020/10/20	2030	05/11/2020	10.47	Call	Bond Future	6,468.9300	6.4689	6,334.0300	6.3340	(2.085)	0	0	0
2020/10/20	2030	05/11/2020	10.47	Put	Bond Future	8.9600	0.0090	8.0900	0.0081	(9.710)	0	0	3,000
2020/10/20	2030	05/11/2020	8.53	Put	Bond Future	4,625.3900	4.6254	4,750.6400	4.7506	2.708	0	0	0
2020/10/20	2030	05/11/2020	8.53	Call	Bond Future	31.4900	0.0315	22.7100	0.0227	(27.882)	0	0	9,414
2020/10/20	2030	05/11/2020	9.03	Put	Bond Future	1,978.8800	1.9789	2,054.5200	2.0545	3.822	0	0	0
2020/10/20	2030	05/11/2020	9.03	Call	Bond Future	403.8500	0.4038	345.4600	0.3455	(14.458)	0	0	9,414
2020/10/20	2030	05/11/2020	10.37	Call	Bond Future	5,946.5600	5.9466	5,811.3800	5.8114	(2.273)	0	0	0
2020/10/20	2030	04/02/2021	9.20	Put	Bond Future	3,726.7300	3.7267	3,797.1300	3.7971	1.889	0	0	0
2020/10/20	2030	04/02/2021	8.20	Put	Bond Future	8,215.0900	8.2151	8,328.7700	8.3288	1.384	0	0	0
2020/10/20	2030	04/02/2021	9.12	Call	Bond Future	1,764.0100	1.7640	1,698.6500	1.6987	(3.705)	0	0	1,000
2020/10/20	2030	04/02/2021	8.36	Call	Bond Future	600.3100	0.6003	568.7400	0.5687	(5.259)	0	0	800
2020/10/20	2030	04/02/2021	9.16	Call	Bond Future	1,853.9500	1.8540	1,786.6200	1.7866	(3.632)	0	0	0
2020/10/20	2030	04/02/2021	9.15	Put	Bond Future	3,898.8400	3.8988	3,971.6900	3.9717	1.869	0	0	0
2020/10/20	2030	04/02/2021			Bond Future	9.5143	91.1891	9.5393	91.0494	0.263	0.0000	0.0000	0
2020/10/20	2030	04/02/2021	8.20	Call	Bond Future	462.4400	0.4624	436.4400	0.4364	(5.622)	0	0	1,600
2020/10/20	2030	04/02/2021	8.37	Put	Bond Future	7,312.9700	7.3130	7,420.7100	7.4207	1.473	0	0	0
2020/10/20	2030	04/02/2021	8.37	Call	Bond Future	609.8900	0.6099	577.9500	0.5780	(5.237)	0	0	1,000
2020/10/20	2030	04/02/2021	9.17	Call	Bond Future	1,876.7100	1.8767	1,808.8900	1.8089	(3.614)	0	0	0
2020/10/20	2030	04/02/2021	9.17	Put	Bond Future	3,829.3200	3.8293	3,901.1800	3.9012	1.877	0	0	0
2020/10/20	2030	04/02/2021	9.20	Call	Bond Future	1,946.3900	1.9464	1,877.1100	1.8771	(3.559)	0	0	1,600
2020/10/20	2030	04/02/2021	9.12	Put	Bond Future	4,004.6500	4.0046	4,078.9700	4.0790	1.856	0	0	0
2020/10/20	2030	04/02/2021	8.36	Put	Bond Future	7,364.7300	7.3647	7,472.8400	7.4728	1.468	0	0	0
2020/10/20	2030	04/02/2021	9.16	Put	Bond Future	3,864.0700	3.8641	3,936.4200	3.9364	1.872	0	0	0
2020/10/20	2030	04/02/2021	9.15	Call	Bond Future	1,831.1600	1.8312	1,764.3300	1.7643	(3.650)	0	0	0
2020/10/20	2030	04/02/2021	8.86	Put	Bond Future	5,008.3100	5.0083	5,095.2800	5.0953	1.737	0	0	0
2020/10/20	2030	04/02/2021	8.86	Call	Bond Future	1,251.1000	1.2511	1,198.3900	1.1984	(4.213)	0	0	800
2020/10/20	2030	04/02/2021	10.20	Call	Bond Future	5,074.3500	5.0744	4,963.5100	4.9635	(2.184)	0	0	0
2020/10/20	2030	04/02/2021	10.20	Put	Bond Future	1,342.5900	1.3426	1,371.4300	1.3714	2.148	0	0	1,800
2020/10/20	2030	06/05/2021	10.04	Put	Bond Future	2,622.1100	2.6221	2,673.1000	2.6731	1.945	0	0	0
2020/10/20	2030	06/05/2021	9.15	Call	Bond Future	1,963.3200	1.9633	1,902.6900	1.9027	(3.088)	0	0	0
2020/10/20	2030	06/05/2021	11.69	Call	Bond Future	10,416.3000	10.4163	10,283.7000	10.2837	(1.273)	0	0	0
2020/10/20	2030	06/05/2021	11.70	Put	Bond Future	569.0200	0.5690	581.9200	0.5819	2.267	0	0	0
2020/10/20	2030	06/05/2021			Bond Future	9.7292	92.1730	9.7561	92.0274	0.277	0.0000	0.0000	0
2020/10/20	2030	06/05/2021	10.74	Call	Bond Future	6,742.2100	6.7422	6,627.1900	6.6272	(1.706)	0	0	0
2020/10/20	2030	06/05/2021	10.74	Put	Bond Future	1,483.3200	1.4833	1,513.9300	1.5139	2.064	0	0	0
2020/10/20	2030	06/05/2021	7.97	Call	Bond Future	490.6100	0.4906	468.4000	0.4684	(4.527)	0	0	700
2020/10/20	2030	06/05/2021	10.04	Call	Bond Future	4,283.3800	4.2834	4,188.7400	4.1887	(2.209)	0	0	0
2020/10/20	2030	06/05/2021	9.15	Put	Bond Future	5,168.3100	5.1683	5,253.3100	5.2533	1.645	0	0	0
2020/10/20	2030	06/05/2021	9.92	Call	Bond Future	3,916.7900	3.9168	3,826.3600	3.8264	(2.309)	0	0	0
2020/10/20	2030	06/05/2021	11.69	Put	Bond Future	575.5900	0.5756	588.6200	0.5886	2.264	0	0	0
2020/10/20	2030	06/05/2021	11.70	Call	Bond Future	10,456.2100	10.4562	10,323.4800	10.3235	(1.269)	0	0	0
2020/10/20	2030	06/05/2021	9.22	Call	Bond Future	2,108.7800	2.1088	2,045.3600	2.0454	(3.007)	0	0	0
2020/10/20	2030	06/05/2021	9.22	Put	Bond Future	4,918.6500	4.9187	5,000.8600	5.0009	1.671	0	0	700
2020/10/20	2030	06/05/2021	7.97	Put	Bond Future	10,694.2700	10.6943	10,817.6900	10.8177	1.154	0	0	0
2020/10/20	2030	06/05/2021	9.92	Put	Bond Future	2,892.1200	2.8921	2,947.3200	2.9473	1.909	0	0	700
2020/10/20	2030	06/05/2021	11.71	Call	Bond Future	10,496.1400	10.4961	10,363.2800	10.3633	(1.266)	0	0	0

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2020/10/20	2030	06/05/2021	11.71	Put	Bond Future	562.5100	0.5625	575.2800	0.5753	2.270	0	0	0
2020/10/20	2030	05/08/2021	12.10	Call	Bond Future	10,832.3500	10.8323	10,693.0700	10.6931	(1.286)	0	0	0
2020/10/20	2030	05/08/2021	10.42	Put	Bond Future	2,382.0600	2.3821	2,434.2300	2.4342	2.190	0	0	0
2020/10/20	2030	05/08/2021	10.41	Call	Bond Future	4,696.2100	4.6962	4,595.2400	4.5952	(2.150)	0	0	0
2020/10/20	2030	05/08/2021			Bond Future	9.9628	89.1790	9.9922	89.0255	0.295	0.0000	0.0000	0
2020/10/20	2030	05/08/2021	9.45	Call	Bond Future	2,118.0600	2.1181	2,053.6600	2.0537	(3.041)	0	0	600
2020/10/20	2030	05/08/2021	12.10	Put	Bond Future	528.5100	0.5285	542.7000	0.5427	2.685	0	0	600
2020/10/20	2030	05/08/2021	10.42	Call	Bond Future	4,727.9600	4.7280	4,626.6600	4.6267	(2.143)	0	0	0
2020/10/20	2030	05/08/2021	10.41	Put	Bond Future	2,400.7600	2.4008	2,453.2600	2.4533	2.187	0	0	0
2020/10/20	2030	05/08/2021	9.45	Put	Bond Future	4,848.1900	4.8482	4,937.2600	4.9373	1.837	0	0	0
2020/10/20	2030	05/08/2021	8.95	Put	Bond Future	6,753.7100	6.7537	6,862.0100	6.8620	1.604	0	0	0
2020/10/20	2030	05/08/2021	8.95	Call	Bond Future	1,256.7500	1.2567	1,211.5800	1.2116	(3.594)	0	0	600
2020/10/20	2030	05/08/2021	10.43	Call	Bond Future	4,759.5000	4.7595	4,657.8600	4.6579	(2.136)	0	0	0
2020/10/20	2030	05/08/2021	10.43	Put	Bond Future	2,363.1900	2.3632	2,415.0200	2.4150	2.193	0	0	0
2020/10/20	2030	04/11/2021	10.60	Call	Bond Future	1,946.1800	1.9462	1,786.7700	1.7868	(8.191)	0	0	0
2020/10/20	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2030	04/11/2021			Bond Future	10.2083	90.0760	10.2400	89.9166	0.310	0.0000	0.0000	0
2020/10/20	2030	04/11/2021	10.61	Call	Bond Future	1,995.1400	1.9951	1,835.7300	1.8357	(7.990)	0	0	0
2020/10/20	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2030	04/11/2021	10.59	Call	Bond Future	1,897.1900	1.8972	1,737.7800	1.7378	(8.402)	0	0	0
2020/10/20	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2032	05/11/2020	9.77	Put	Bond Future	3,813.9600	3.8140	3,924.9100	3.9249	2.909	0	0	0
2020/10/20	2032	05/11/2020	9.61	Put	Bond Future	4,760.9900	4.7610	4,883.7900	4.8838	2.579	0	0	0
2020/10/20	2032	05/11/2020	10.99	Call	Bond Future	3,733.1200	3.7331	3,594.8900	3.5949	(3.703)	0	0	0
2020/10/20	2032	05/11/2020	9.44	Put	Bond Future	5,823.4100	5.8234	5,953.6000	5.9536	2.236	0	0	0
2020/10/20	2032	05/11/2020	11.08	Call	Bond Future	4,188.4400	4.1884	4,049.5000	4.0495	(3.317)	0	0	0
2020/10/20	2032	05/11/2020			Bond Future	10.3732	86.9133	10.3962	86.7771	0.221	0.0000	0.0000	121,103
2020/10/20	2032	05/11/2020	9.76	Call	Bond Future	116.3500	0.1163	92.0500	0.0921	(20.885)	0	0	0
2020/10/20	2032	05/11/2020	9.76	Put	Bond Future	3,870.9700	3.8710	3,982.8500	3.9829	2.890	0	0	0
2020/10/20	2032	05/11/2020	10.99	Put	Bond Future	171.3100	0.1713	169.2600	0.1693	(1.197)	0	0	3,000
2020/10/20	2032	05/11/2020	9.77	Call	Bond Future	122.3400	0.1223	97.1100	0.0971	(20.623)	0	0	0
2020/10/20	2032	05/11/2020	9.11	Call	Bond Future	2.1500	0.0022	1.3000	0.0013	(39.535)	0	0	3,000
2020/10/20	2032	05/11/2020	9.61	Call	Bond Future	53.9500	0.0539	40.5700	0.0406	(24.801)	0	0	3,000
2020/10/20	2032	05/11/2020	9.44	Call	Bond Future	20.2500	0.0202	14.2600	0.0143	(29.580)	0	0	1,000
2020/10/20	2032	05/11/2020	11.08	Put	Bond Future	124.0400	0.1240	121.2800	0.1213	(2.225)	0	0	1,000
2020/10/20	2032	05/11/2020	9.75	Call	Bond Future	110.6200	0.1106	87.2300	0.0872	(21.144)	0	0	0
2020/10/20	2032	05/11/2020	9.75	Put	Bond Future	3,928.3100	3.9283	4,041.1000	4.0411	2.871	0	0	0
2020/10/20	2032	05/11/2020	9.11	Put	Bond Future	7,984.9700	7.9850	8,120.3000	8.1203	1.695	0	0	0
2020/10/20	2032	05/11/2020	8.94	Put	Bond Future	9,133.6300	9.1336	9,269.5600	9.2696	1.488	0	0	0
2020/10/20	2032	05/11/2020	8.94	Call	Bond Future	0.5600	0.0006	0.3100	0.0003	(44.643)	0	0	1,000
2020/10/20	2032	04/02/2021	9.29	Call	Bond Future	609.5400	0.6095	578.8300	0.5788	(5.038)	0	0	800
2020/10/20	2032	04/02/2021	10.82	Put	Bond Future	2,581.6300	2.5816	2,627.3600	2.6274	1.771	0	0	800
2020/10/20	2032	04/02/2021	9.63	Call	Bond Future	988.6100	0.9886	945.1900	0.9452	(4.392)	0	0	0
2020/10/20	2032	04/02/2021			Bond Future	10.6086	87.7688	10.6332	87.6272	0.232	0.0000	0.0000	2,500
2020/10/20	2032	04/02/2021	8.79	Put	Bond Future	11,687.7200	11.6877	11,812.8600	11.8129	1.071	0	0	0
2020/10/20	2032	04/02/2021	8.79	Call	Bond Future	269.0500	0.2691	252.5900	0.2526	(6.118)	0	0	800
2020/10/20	2032	04/02/2021	9.61	Call	Bond Future	962.3600	0.9624	919.7500	0.9197	(4.428)	0	0	0

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2020/10/20	2032	04/02/2021	9.61	Put	Bond Future	6,989.2600	6.9893	7,088.2500	7.0883	1.416	0	0	0
2020/10/20	2032	04/02/2021	9.29	Put	Bond Future	8,690.8200	8.6908	8,801.7100	8.8017	1.276	0	0	0
2020/10/20	2032	04/02/2021	10.82	Call	Bond Future	3,787.2400	3.7872	3,691.3700	3.6914	(2.531)	0	0	0
2020/10/20	2032	04/02/2021	9.63	Put	Bond Future	6,889.1700	6.8892	6,987.3500	6.9874	1.425	0	0	0
2020/10/20	2032	04/02/2021	9.62	Call	Bond Future	975.4200	0.9754	932.4100	0.9324	(4.409)	0	0	0
2020/10/20	2032	04/02/2021	9.62	Put	Bond Future	6,939.1200	6.9391	7,037.7100	7.0377	1.421	0	0	0
2020/10/20	2032	06/05/2021	12.57	Call	Bond Future	9,920.5800	9.9206	9,791.6200	9.7916	(1.300)	0	0	0
2020/10/20	2032	06/05/2021	12.12	Put	Bond Future	1,516.6400	1.5166	1,543.1000	1.5431	1.745	0	0	0
2020/10/20	2032	06/05/2021			Bond Future	10.8422	84.5699	10.8687	84.4226	0.244	0.0000	0.0000	0
2020/10/20	2032	06/05/2021	12.57	Put	Bond Future	999.2800	0.9993	1,017.6500	1.0177	1.838	0	0	736
2020/10/20	2032	06/05/2021	10.33	Put	Bond Future	5,421.5900	5.4216	5,501.4400	5.5014	1.473	0	0	0
2020/10/20	2032	06/05/2021	10.33	Call	Bond Future	2,495.7800	2.4958	2,428.3000	2.4283	(2.704)	0	0	736
2020/10/20	2032	06/05/2021	12.11	Call	Bond Future	8,210.5100	8.2105	8,089.8400	8.0898	(1.470)	0	0	0
2020/10/20	2032	06/05/2021	12.11	Put	Bond Future	1,530.2100	1.5302	1,556.8700	1.5569	1.742	0	0	0
2020/10/20	2032	06/05/2021	12.12	Call	Bond Future	8,246.6400	8.2466	8,125.7700	8.1258	(1.466)	0	0	0
2020/10/20	2032	06/05/2021	12.10	Call	Bond Future	8,174.4200	8.1744	8,053.9600	8.0540	(1.474)	0	0	0
2020/10/20	2032	06/05/2021	12.10	Put	Bond Future	1,543.8800	1.5439	1,570.7500	1.5707	1.740	0	0	0
2020/10/20	2032	05/08/2021	11.37	Put	Bond Future	3,169.8100	3.1698	3,228.0200	3.2280	1.836	0	0	0
2020/10/20	2032	05/08/2021			Bond Future	11.0888	85.4980	11.1175	85.3434	0.258	0.0000	0.0000	0
2020/10/20	2032	05/08/2021	11.36	Call	Bond Future	4,639.2700	4.6393	4,543.2100	4.5432	(2.071)	0	0	0
2020/10/20	2032	05/08/2021	11.36	Put	Bond Future	3,192.1000	3.1921	3,250.6300	3.2506	1.834	0	0	0
2020/10/20	2032	05/08/2021	11.37	Call	Bond Future	4,669.6700	4.6697	4,573.2900	4.5733	(2.064)	0	0	0
2020/10/20	2032	05/08/2021	11.35	Call	Bond Future	4,608.6400	4.6086	4,512.9100	4.5129	(2.077)	0	0	0
2020/10/20	2032	05/08/2021	11.35	Put	Bond Future	3,214.2100	3.2142	3,273.0700	3.2731	1.831	0	0	0
2020/10/20	2032	04/11/2021	11.69	Call	Bond Future	1,716.7800	1.7168	1,556.4700	1.5565	(9.338)	0	0	0
2020/10/20	2032	04/11/2021			Bond Future	11.3564	82.2149	11.3871	82.0546	0.271	0.0000	0.0000	0
2020/10/20	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2032	04/11/2021	11.70	Call	Bond Future	1,767.4700	1.7675	1,607.1600	1.6072	(9.070)	0	0	0
2020/10/20	2032	04/11/2021	11.71	Call	Bond Future	1,818.1200	1.8181	1,657.8100	1.6578	(8.817)	0	0	0
2020/10/20	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2033	05/11/2020			Bond Future	94.3590	94.3590	94.2003	94.2003	(0.168)	0.0000	0.0000	9,139
2020/10/20	2033	04/02/2021			Bond Future	95.3112	95.3112	95.1465	95.1465	(0.173)	0.0000	0.0000	0
2020/10/20	2033	06/05/2021			Bond Future	95.1461	95.1461	94.9749	94.9749	(0.180)	0.0000	0.0000	0
2020/10/20	2033	05/08/2021			Bond Future	96.2123	96.2123	96.0329	96.0329	(0.186)	0.0000	0.0000	0
2020/10/20	2033	04/11/2021			Bond Future	95.9805	95.9805	95.7945	95.7945	(0.194)	0.0000	0.0000	0
2020/10/20	2037	05/11/2020	10.18	Call	Bond Future	4.2900	0.0043	2.7400	0.0027	(36.131)	0	0	0
2020/10/20	2037	05/11/2020	10.17	Put	Bond Future	8,434.5100	8.4345	8,571.2400	8.5712	1.621	0	0	0
2020/10/20	2037	05/11/2020			Bond Future	11.4552	80.7632	11.4780	80.6251	0.199	0.0000	0.0000	144,644
2020/10/20	2037	05/11/2020	10.19	Call	Bond Future	4.5800	0.0046	2.9400	0.0029	(35.808)	0	0	0
2020/10/20	2037	05/11/2020	10.19	Put	Bond Future	8,293.5700	8.2936	8,430.1200	8.4301	1.646	0	0	0
2020/10/20	2037	05/11/2020	10.17	Call	Bond Future	4.0100	0.0040	2.5500	0.0026	(36.409)	0	0	0
2020/10/20	2037	05/11/2020	10.18	Put	Bond Future	8,363.9900	8.3640	8,500.6300	8.5006	1.634	0	0	0
2020/10/20	2037	04/02/2021	13.73	Call	Bond Future	11,135.1800	11.1352	10,998.9300	10,998.9300	(1.224)	0	0	0
2020/10/20	2037	04/02/2021	10.85	Call	Bond Future	1,429.3700	1.4294	1,375.2800	1.3753	(3.784)	0	0	0
2020/10/20	2037	04/02/2021	10.35	Call	Bond Future	749.7900	0.7498	715.1100	0.7151	(4.625)	0	0	0

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2020/10/20	2037	04/02/2021	10.28	Put	Bond Future	9,758.0600	9.7581	9,869.0600	9.8691	1.138	0	0	0
2020/10/20	2037	04/02/2021	10.27	Call	Bond Future	670.5600	0.6706	638.5900	0.6386	(4.768)	0	0	0
2020/10/20	2037	04/02/2021			Bond Future	11.6997	77.3041	11.7242	77.1608	0.209	0.0000	0.0000	0
2020/10/20	2037	04/02/2021	11.97	Put	Bond Future	2,796.1500	2.7962	2,838.8600	2.8389	1.527	0	0	0
2020/10/20	2037	04/02/2021	11.97	Call	Bond Future	4,358.2800	4.3583	4,257.6900	4.2577	(2.308)	0	0	300
2020/10/20	2037	04/02/2021	9.65	Put	Bond Future	13,883.7400	13.8837	14,011.8100	14.0118	0.922	0	0	0
2020/10/20	2037	04/02/2021	9.65	Call	Bond Future	253.9600	0.2540	238.7300	0.2387	(5.997)	0	0	72
2020/10/20	2037	04/02/2021	11.90	Call	Bond Future	4,128.6800	4.1287	4,030.5500	4.0306	(2.377)	0	0	0
2020/10/20	2037	04/02/2021	13.73	Put	Bond Future	510.0100	0.5100	517.0600	0.5171	1.382	0	0	300
2020/10/20	2037	04/02/2021	10.85	Put	Bond Future	6,677.2100	6.6772	6,766.4200	6.7664	1.336	0	0	72
2020/10/20	2037	04/02/2021	10.35	Put	Bond Future	9,343.1300	9.3431	9,451.7500	9.4517	1.163	0	0	72
2020/10/20	2037	04/02/2021	10.28	Call	Bond Future	680.0900	0.6801	647.7900	0.6478	(4.749)	0	0	0
2020/10/20	2037	04/02/2021	10.27	Put	Bond Future	9,818.1000	9.8181	9,929.4300	9.9294	1.134	0	0	0
2020/10/20	2037	04/02/2021	11.90	Put	Bond Future	2,966.4100	2.9664	3,011.5800	3.0116	1.523	0	0	240
2020/10/20	2037	04/02/2021	10.48	Put	Bond Future	8,597.4900	8.5975	8,701.4800	8.7015	1.210	0	0	0
2020/10/20	2037	04/02/2021	10.48	Call	Bond Future	893.3900	0.8934	854.0800	0.8541	(4.400)	0	0	240
2020/10/20	2037	04/02/2021	10.29	Call	Bond Future	689.7300	0.6897	657.1000	0.6571	(4.731)	0	0	0
2020/10/20	2037	04/02/2021	10.29	Put	Bond Future	9,698.2200	9.6982	9,808.8900	9.8089	1.141	0	0	0
2020/10/20	2037	06/05/2021	12.42	Call	Bond Future	5,792.8100	5.7928	5,690.0000	5.6900	(1.775)	0	0	0
2020/10/20	2037	06/05/2021			Bond Future	11.9435	78.1385	11.9697	77.9899	0.219	0.0000	0.0000	0
2020/10/20	2037	06/05/2021	12.42	Put	Bond Future	3,154.7100	3.1547	3,200.5200	3.2005	1.452	0	0	0
2020/10/20	2037	06/05/2021	12.43	Call	Bond Future	5,826.7200	5.8267	5,723.6400	5.7236	(1.769)	0	0	0
2020/10/20	2037	06/05/2021	12.44	Put	Bond Future	3,114.9800	3.1150	3,160.2500	3.1602	1.453	0	0	0
2020/10/20	2037	06/05/2021	12.43	Put	Bond Future	3,134.7900	3.1348	3,180.3300	3.1803	1.453	0	0	0
2020/10/20	2037	06/05/2021	12.44	Call	Bond Future	5,860.6900	5.8607	5,757.3400	5.7573	(1.763)	0	0	0
2020/10/20	2037	05/08/2021	12.26	Put	Bond Future	4,155.3200	4.1553	4,219.9400	4.2199	1.555	0	0	0
2020/10/20	2037	05/08/2021	12.27	Call	Bond Future	4,479.2700	4.4793	4,388.0800	4.3881	(2.036)	0	0	0
2020/10/20	2037	05/08/2021	12.28	Call	Bond Future	4,508.3900	4.5084	4,416.8800	4.4169	(2.030)	0	0	0
2020/10/20	2037	05/08/2021			Bond Future	12.2062	74.7403	12.2345	74.5848	0.232	0.0000	0.0000	0
2020/10/20	2037	05/08/2021	12.26	Call	Bond Future	4,450.4900	4.4505	4,359.6200	4.3596	(2.042)	0	0	0
2020/10/20	2037	05/08/2021	12.28	Put	Bond Future	4,103.9900	4.1040	4,167.9700	4.1680	1.559	0	0	0
2020/10/20	2037	05/08/2021	12.27	Put	Bond Future	4,129.4500	4.1294	4,193.7500	4.1938	1.557	0	0	0
2020/10/20	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2037	04/11/2021			Bond Future	12.4738	75.4918	12.5040	75.3310	0.243	0.0000	0.0000	0
2020/10/20	2037	04/11/2021	12.82	Call	Bond Future	1,807.9200	1.8079	1,647.1600	1.6472	(8.892)	0	0	0
2020/10/20	2037	04/11/2021	12.83	Call	Bond Future	1,859.1100	1.8591	1,698.3500	1.6984	(8.647)	0	0	0
2020/10/20	2037	04/11/2021	12.81	Call	Bond Future	1,756.6800	1.7567	1,595.9200	1.5959	(9.151)	0	0	0
2020/10/20	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2038	05/11/2020			Bond Future	105.6387	105.6387	105.7536	105.7536	0.109	0.0000	0.0000	9,452
2020/10/20	2038	04/02/2021			Bond Future	105.0089	105.0089	105.1199	105.1199	0.106	0.0000	0.0000	1,685
2020/10/20	2038	06/05/2021			Bond Future	106.1660	106.1660	106.2732	106.2732	0.101	0.0000	0.0000	0
2020/10/20	2038	05/08/2021			Bond Future	105.6349	105.6349	105.7362	105.7362	0.096	0.0000	0.0000	0
2020/10/20	2038	04/11/2021			Bond Future	106.7232	106.7232	106.8203	106.8203	0.091	0.0000	0.0000	0
2020/10/20	2040	05/11/2020	10.30	Call	Bond Future	2.5500	0.0026	1.5700	0.0016	(38.431)	0	0	0
2020/10/20	2040	05/11/2020	11.00	Put	Bond Future	4,329.2700	4.3293	4,445.0000	4.4450	2.673	0	0	0

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2020/10/20	2040	05/11/2020	10.23	Call	Bond Future	1.5200	0.0015	0.9000	0.0009	(40.789)	0	0	2,000
2020/10/20	2040	05/11/2020	11.70	Put	Bond Future	1,134.8900	1.1349	1,159.9500	1.1600	2.208	0	0	2,000
2020/10/20	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/20	2040	05/11/2020	10.00	Call	Bond Future	0.2300	0.0002	0.1200	0.0001	(47.826)	0	0	2,380
2020/10/20	2040	05/11/2020			Bond Future	11.6299	82.4242	11.6527	82.2790	0.196	0.0000	0.0000	75,000
2020/10/20	2040	05/11/2020	10.30	Put	Bond Future	9,254.4400	9.2544	9,398.6000	9.3986	1.558	0	0	0
2020/10/20	2040	05/11/2020	9.73	Put	Bond Future	13,749.4100	13.7494	13,894.5400	13.8945	1.056	0	0	0
2020/10/20	2040	05/11/2020	9.73	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	2,000
2020/10/20	2040	05/11/2020	10.23	Put	Bond Future	9,787.2300	9.7872	9,931.7500	9.9317	1.477	0	0	0
2020/10/20	2040	05/11/2020	10.31	Call	Bond Future	2.7400	0.0027	1.6900	0.0017	(38.321)	0	0	0
2020/10/20	2040	05/11/2020	10.32	Put	Bond Future	9,103.2400	9.1032	9,247.2600	9.2473	1.582	0	0	0
2020/10/20	2040	05/11/2020	11.00	Call	Bond Future	149.4300	0.1494	120.0200	0.1200	(19.681)	0	0	2,380
2020/10/20	2040	05/11/2020	11.70	Call	Bond Future	1,579.3200	1.5793	1,459.2400	1.4592	(7.603)	0	0	0
2020/10/20	2040	05/11/2020	9.50	Put	Bond Future	15,665.3600	15.6654	15,810.5000	15.8105	0.927	0	0	0
2020/10/20	2040	05/11/2020	10.00	Put	Bond Future	11,575.8700	11.5759	11,720.9000	11.7209	1.253	0	0	0
2020/10/20	2040	05/11/2020	10.31	Put	Bond Future	9,178.7800	9.1788	9,322.8700	9.3229	1.570	0	0	0
2020/10/20	2040	05/11/2020	10.32	Call	Bond Future	2.9500	0.0030	1.8300	0.0018	(37.966)	0	0	0
2020/10/20	2040	05/11/2020	11.50	Call	Bond Future	957.9600	0.9580	861.7200	0.8617	(10.046)	0	0	0
2020/10/20	2040	05/11/2020	11.50	Put	Bond Future	1,791.9100	1.7919	1,840.8100	1.8408	2.729	0	0	2,000
2020/10/20	2040	04/02/2021	9.49	Call	Bond Future	125.0600	0.1251	116.3100	0.1163	(6.997)	0	0	500
2020/10/20	2040	04/02/2021	9.57	Put	Bond Future	16,689.0200	16.6890	16,829.3500	16.8293	0.841	0	0	0
2020/10/20	2040	04/02/2021	10.07	Put	Bond Future	12,873.3300	12.8733	13,003.0300	13.0030	1.008	0	0	0
2020/10/20	2040	04/02/2021	10.42	Put	Bond Future	10,476.0800	10.4761	10,595.0700	10.5951	1.136	0	0	0
2020/10/20	2040	04/02/2021			Bond Future	11.8731	78.7310	11.8976	78.5807	0.206	0.0000	0.0000	0
2020/10/20	2040	04/02/2021	10.07	Call	Bond Future	364.3100	0.3643	343.7000	0.3437	(5.657)	0	0	800
2020/10/20	2040	04/02/2021	11.74	Call	Bond Future	3,219.1900	3.2192	3,129.9000	3.1299	(2.774)	0	0	0
2020/10/20	2040	04/02/2021	11.74	Put	Bond Future	4,045.7000	4.0457	4,106.7200	4.1067	1.508	0	0	800
2020/10/20	2040	04/02/2021	10.41	Call	Bond Future	623.8700	0.6239	592.8900	0.5929	(4.966)	0	0	0
2020/10/20	2040	04/02/2021	10.41	Put	Bond Future	10,541.1800	10.5412	10,660.5100	10.6605	1.132	0	0	0
2020/10/20	2040	04/02/2021	9.49	Put	Bond Future	17,338.4800	17.3385	17,480.0400	17.4800	0.816	0	0	0
2020/10/20	2040	04/02/2021	9.57	Call	Bond Future	146.6900	0.1467	136.7100	0.1367	(6.803)	0	0	800
2020/10/20	2040	04/02/2021	10.42	Call	Bond Future	633.2300	0.6332	601.9100	0.6019	(4.946)	0	0	0
2020/10/20	2040	04/02/2021	10.24	Put	Bond Future	11,678.8800	11.6789	11,803.7200	11.8037	1.069	0	0	0
2020/10/20	2040	04/02/2021	10.24	Call	Bond Future	480.4500	0.4805	454.9800	0.4550	(5.301)	0	0	500
2020/10/20	2040	04/02/2021	11.57	Call	Bond Future	2,724.6300	2.7246	2,642.9700	2.6430	(2.997)	0	0	0
2020/10/20	2040	04/02/2021	11.57	Put	Bond Future	4,627.2500	4.6273	4,695.9000	4.6959	1.484	0	0	500
2020/10/20	2040	04/02/2021	10.40	Call	Bond Future	614.6100	0.6146	583.9800	0.5840	(4.984)	0	0	0
2020/10/20	2040	04/02/2021	10.40	Put	Bond Future	10,606.4800	10.6065	10,726.1600	10.7262	1.128	0	0	0
2020/10/20	2040	06/05/2021	12.44	Put	Bond Future	3,638.3600	3.6384	3,690.7500	3.6907	1.440	0	0	0
2020/10/20	2040	06/05/2021			Bond Future	12.1155	79.5810	12.1417	79.4251	0.216	0.0000	0.0000	0
2020/10/20	2040	06/05/2021	12.43	Call	Bond Future	5,499.7000	5.4997	5,396.5500	5.3965	(1.876)	0	0	0
2020/10/20	2040	06/05/2021	12.43	Put	Bond Future	3,662.3600	3.6624	3,715.0500	3.7150	1.439	0	0	0
2020/10/20	2040	06/05/2021	12.44	Call	Bond Future	5,532.9400	5.5329	5,429.4900	5.4295	(1.870)	0	0	0
2020/10/20	2040	06/05/2021	12.42	Call	Bond Future	5,466.3200	5.4663	5,363.4700	5.3635	(1.882)	0	0	0
2020/10/20	2040	06/05/2021	12.42	Put	Bond Future	3,686.2800	3.6863	3,739.2700	3.7393	1.437	0	0	0
2020/10/20	2040	05/08/2021	12.47	Call	Bond Future	4,717.0900	4.7171	4,620.6100	4.6206	(2.045)	0	0	0
2020/10/20	2040	05/08/2021	11.05	Put	Bond Future	9,742.5700	9.7426	9,859.9900	9.8600	1.205	0	0	0
2020/10/20	2040	05/08/2021			Bond Future	12.3766	75.9484	12.4049	75.7855	0.229	0.0000	0.0000	0

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2020/10/20	2040	05/08/2021	14.80	Call	Bond Future	12,869.0800	12.8691	12,722.1600	12.7222	(1.142)	0	0	0
2020/10/20	2040	05/08/2021	14.80	Put	Bond Future	796.1600	0.7962	812.1000	0.8121	2.002	0	0	900
2020/10/20	2040	05/08/2021	12.47	Put	Bond Future	4,182.8100	4.1828	4,249.1900	4.2492	1.587	0	0	0
2020/10/20	2040	05/08/2021	11.55	Put	Bond Future	7,284.0700	7.2841	7,384.1900	7.3842	1.375	0	0	0
2020/10/20	2040	05/08/2021	11.55	Call	Bond Future	2,273.4900	2.2735	2,210.7500	2.2107	(2.760)	0	0	900
2020/10/20	2040	05/08/2021	11.05	Call	Bond Future	1,435.9700	1.4360	1,390.5300	1.3905	(3.164)	0	0	900
2020/10/20	2040	05/08/2021	12.48	Call	Bond Future	4,747.6500	4.7476	4,650.8400	4.6508	(2.039)	0	0	0
2020/10/20	2040	05/08/2021	12.49	Put	Bond Future	4,130.1600	4.1302	4,195.8800	4.1959	1.591	0	0	0
2020/10/20	2040	05/08/2021	12.48	Put	Bond Future	4,156.5400	4.1565	4,222.5900	4.2226	1.589	0	0	0
2020/10/20	2040	05/08/2021	12.49	Call	Bond Future	4,778.0300	4.7780	4,680.8900	4.6809	(2.033)	0	0	0
2020/10/20	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2040	04/11/2021	12.90	Call	Bond Future	1,411.7900	1.4118	1,243.5300	1.2435	(11.918)	0	0	0
2020/10/20	2040	04/11/2021			Bond Future	12.6420	76.7118	12.6724	76.5435	0.240	0.0000	0.0000	0
2020/10/20	2040	04/11/2021	12.91	Call	Bond Future	1,465.6300	1.4656	1,297.3700	1.2974	(11.480)	0	0	0
2020/10/20	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2040	04/11/2021	12.89	Call	Bond Future	1,357.8800	1.3579	1,189.6200	1.1896	(12.391)	0	0	0
2020/10/20	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2044	05/11/2020	10.36	Call	Bond Future	2.7300	0.0027	1.6800	0.0017	(38.462)	0	0	0
2020/10/20	2044	05/11/2020	11.06	Put	Bond Future	4,299.8500	4.2999	4,414.0900	4.4141	2.657	0	0	525
2020/10/20	2044	05/11/2020	11.43	Call	Bond Future	673.4700	0.6735	593.7700	0.5938	(11.834)	0	0	0
2020/10/20	2044	05/11/2020	9.72	Put	Bond Future	14,436.5900	14.4366	14,581.7200	14.5817	1.005	0	0	0
2020/10/20	2044	05/11/2020	9.97	Call	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	300
2020/10/20	2044	05/11/2020	9.29	Put	Bond Future	18,208.7800	18.2088	18,353.9200	18.3539	0.797	0	0	0
2020/10/20	2044	05/11/2020	9.96	Put	Bond Future	12,436.9000	12.4369	12,581.9900	12.5820	1.167	0	0	0
2020/10/20	2044	05/11/2020			Bond Future	11.6833	79.0848	11.7062	78.9397	0.196	0.0000	0.0000	47,251
2020/10/20	2044	05/11/2020	10.34	Call	Bond Future	2.3600	0.0024	1.4400	0.0014	(38.983)	0	0	0
2020/10/20	2044	05/11/2020	10.34	Put	Bond Future	9,417.8100	9.4178	9,562.0300	9.5620	1.531	0	0	0
2020/10/20	2044	05/11/2020	9.72	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,815
2020/10/20	2044	05/11/2020	9.97	Put	Bond Future	12,355.1600	12.3552	12,500.2500	12.5003	1.174	0	0	0
2020/10/20	2044	05/11/2020	9.96	Call	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2020/10/20	2044	05/11/2020	11.38	Call	Bond Future	571.8900	0.5719	499.3900	0.4994	(12.677)	0	0	0
2020/10/20	2044	05/11/2020	11.38	Put	Bond Future	2,539.9500	2.5400	2,612.5900	2.6126	2.860	0	0	300
2020/10/20	2044	05/11/2020	10.36	Put	Bond Future	9,263.9000	9.2639	9,407.9900	9.4080	1.555	0	0	0
2020/10/20	2044	05/11/2020	11.06	Call	Bond Future	160.0400	0.1600	129.1400	0.1291	(19.308)	0	0	0
2020/10/20	2044	05/11/2020	10.04	Put	Bond Future	11,786.4600	11.7865	11,931.5000	11.9315	1.231	0	0	0
2020/10/20	2044	05/11/2020	11.17	Put	Bond Future	3,641.6600	3.6417	3,743.1900	3.7432	2.788	0	0	1,815
2020/10/20	2044	05/11/2020	11.43	Put	Bond Future	2,311.1900	2.3112	2,376.6300	2.3766	2.831	0	0	1,815
2020/10/20	2044	05/11/2020	8.87	Put	Bond Future	22,144.4000	22.1444	22,289.5400	22.2895	0.655	0	0	0
2020/10/20	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/20	2044	05/11/2020	10.35	Call	Bond Future	2.5400	0.0025	1.5600	0.0016	(38.583)	0	0	0
2020/10/20	2044	05/11/2020	10.35	Put	Bond Future	9,340.7900	9.3408	9,484.9500	9.4850	1.543	0	0	0
2020/10/20	2044	05/11/2020	10.04	Call	Bond Future	0.2100	0.0002	0.1100	0.0001	(47.619)	0	0	525
2020/10/20	2044	05/11/2020	9.34	Put	Bond Future	17,757.1800	17.7572	17,902.3200	17.9023	0.817	0	0	0
2020/10/20	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/20	2044	05/11/2020	11.17	Call	Bond Future	259.8000	0.2598	216.1900	0.2162	(16.786)	0	0	0
2020/10/20	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/20	2044	05/11/2020	10.02	Put	Bond Future	11,948.3300	11.9483	12,093.3800	12.0934	1.214	0	0	0



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2020/10/20	2044	05/11/2020	10.02	Call	Bond Future	0.1800	0.0002	0.0900	0.0001	(50.000)	0	0	1,815
2020/10/20	2044	04/02/2021	10.04	Put	Bond Future	13,555.4200	13.5554	13,686.9400	13.6869	0.970	0	0	0
2020/10/20	2044	04/02/2021	10.37	Call	Bond Future	553.2400	0.5532	524.9400	0.5249	(5.115)	0	0	0
2020/10/20	2044	04/02/2021	10.35	Put	Bond Future	11,327.3700	11.3274	11,449.9400	11.4499	1.082	0	0	0
2020/10/20	2044	04/02/2021			Bond Future	11.9190	75.4840	11.9435	75.3338	0.206	0.0000	0.0000	0
2020/10/20	2044	04/02/2021	10.37	Put	Bond Future	11,190.5500	11.1906	11,312.4700	11.3125	1.089	0	0	0
2020/10/20	2044	04/02/2021	10.35	Call	Bond Future	536.3500	0.5363	508.7000	0.5087	(5.155)	0	0	0
2020/10/20	2044	04/02/2021	10.04	Call	Bond Future	322.1700	0.3222	303.4700	0.3035	(5.804)	0	0	0
2020/10/20	2044	04/02/2021	10.84	Call	Bond Future	1,079.0000	1.0790	1,033.1400	1.0331	(4.250)	0	0	0
2020/10/20	2044	04/02/2021	10.36	Put	Bond Future	11,258.8500	11.2588	11,381.1000	11.3811	1.086	0	0	0
2020/10/20	2044	04/02/2021	10.84	Put	Bond Future	8,231.9900	8.2320	8,336.3500	8.3363	1.268	0	0	265
2020/10/20	2044	04/02/2021	10.29	Call	Bond Future	488.0400	0.4880	462.3000	0.4623	(5.274)	0	0	0
2020/10/20	2044	04/02/2021	10.29	Put	Bond Future	11,742.9600	11.7430	11,867.4400	11.8674	1.060	0	0	265
2020/10/20	2044	04/02/2021	9.66	Put	Bond Future	16,546.1600	16.5462	16,685.7100	16.6857	0.843	0	0	0
2020/10/20	2044	04/02/2021	9.66	Call	Bond Future	159.4200	0.1594	148.7500	0.1488	(6.693)	0	0	265
2020/10/20	2044	04/02/2021	10.36	Call	Bond Future	544.7400	0.5447	516.7700	0.5168	(5.135)	0	0	0
2020/10/20	2044	06/05/2021	12.50	Put	Bond Future	3,598.3500	3.5983	3,649.8400	3.6498	1.431	0	0	3,100
2020/10/20	2044	06/05/2021	12.43	Put	Bond Future	3,766.2200	3.7662	3,819.7900	3.8198	1.422	0	0	0
2020/10/20	2044	06/05/2021	12.44	Call	Bond Future	5,407.8100	5.4078	5,305.5400	5.3055	(1.891)	0	0	0
2020/10/20	2044	06/05/2021			Bond Future	12.1535	76.2989	12.1798	76.1434	0.216	0.0000	0.0000	0
2020/10/20	2044	06/05/2021	12.45	Call	Bond Future	5,440.6000	5.4406	5,338.0300	5.3380	(1.885)	0	0	0
2020/10/20	2044	06/05/2021	12.45	Put	Bond Future	3,717.5000	3.7175	3,770.4700	3.7705	1.425	0	0	0
2020/10/20	2044	06/05/2021	12.50	Call	Bond Future	5,605.1500	5.6051	5,501.1000	5.5011	(1.856)	0	0	0
2020/10/20	2044	06/05/2021	12.43	Call	Bond Future	5,375.3000	5.3753	5,273.3300	5.2733	(1.897)	0	0	0
2020/10/20	2044	06/05/2021	12.44	Put	Bond Future	3,741.6800	3.7417	3,794.9500	3.7950	1.424	0	0	0
2020/10/20	2044	06/05/2021	11.35	Put	Bond Future	7,392.8700	7.3929	7,484.4200	7.4844	1.238	0	0	0
2020/10/20	2044	06/05/2021	11.35	Call	Bond Future	2,347.8100	2.3478	2,283.8200	2.2838	(2.726)	0	0	3,100
2020/10/20	2044	06/05/2021	11.90	Call	Bond Future	3,759.1800	3.7592	3,674.6300	3.6746	(2.249)	0	0	0
2020/10/20	2044	06/05/2021	11.90	Put	Bond Future	5,289.7100	5.2897	5,360.7000	5.3607	1.342	0	0	3,100
2020/10/20	2044	05/08/2021	12.60	Put	Bond Future	3,938.1700	3.9382	4,000.8500	4.0008	1.592	0	0	0
2020/10/20	2044	05/08/2021	12.61	Put	Bond Future	3,913.3800	3.9134	3,975.7300	3.9757	1.593	0	0	0
2020/10/20	2044	05/08/2021			Bond Future	12.4061	72.7554	12.4345	72.5931	0.229	0.0000	0.0000	0
2020/10/20	2044	05/08/2021	12.60	Call	Bond Future	5,033.1200	5.0331	4,933.4800	4.9335	(1.980)	0	0	0
2020/10/20	2044	05/08/2021	12.61	Call	Bond Future	5,064.0200	5.0640	4,964.0500	4.9640	(1.974)	0	0	0
2020/10/20	2044	05/08/2021	12.59	Call	Bond Future	5,002.2900	5.0023	4,902.9700	4.9030	(1.985)	0	0	0
2020/10/20	2044	05/08/2021	12.59	Put	Bond Future	3,963.1100	3.9631	4,026.1100	4.0261	1.590	0	0	0
2020/10/20	2044	04/11/2021	12.91	Call	Bond Future	1,344.2000	1.3442	1,176.6400	1.1766	(12.465)	0	0	0
2020/10/20	2044	04/11/2021			Bond Future	12.6626	73.4867	12.6930	73.3192	0.240	0.0000	0.0000	0
2020/10/20	2044	04/11/2021	12.89	Call	Bond Future	1,237.1700	1.2372	1,069.6100	1.0696	(13.544)	0	0	0
2020/10/20	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2044	04/11/2021	12.90	Call	Bond Future	1,290.7200	1.2907	1,123.1600	1.1232	(12.982)	0	0	0
2020/10/20	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	2046	05/11/2020			Bond Future	93.6405	93.6405	94.2319	94.2319	0.632	0.0000	0.0000	12,336
2020/10/20	2046	04/02/2021			Bond Future	94.5854	94.5854	95.1783	95.1783	0.627	0.0000	0.0000	3,975
2020/10/20	2046	06/05/2021			Bond Future	93.8382	93.8382	94.4331	94.4331	0.634	0.0000	0.0000	0
2020/10/20	2046	05/08/2021			Bond Future	94.8899	94.8899	95.4850	95.4850	0.627	0.0000	0.0000	0

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2020/10/20	2046	04/11/2021			Bond Future	94.0618	94.0618	94.6585	94.6585	0.634	0.0000	0.0000	0
2020/10/20	2050	05/11/2020			Bond Future	95.9420	95.9420	95.9826	95.9826	0.042	0.0000	0.0000	11,373
2020/10/20	2050	04/02/2021			Bond Future	95.0214	95.0214	95.0578	95.0578	0.038	0.0000	0.0000	2,590
2020/10/20	2050	06/05/2021			Bond Future	96.0684	96.0684	96.1007	96.1007	0.034	0.0000	0.0000	0
2020/10/20	2050	05/08/2021			Bond Future	95.2182	95.2182	95.2445	95.2445	0.028	0.0000	0.0000	0
2020/10/20	2050	04/11/2021			Bond Future	96.1992	96.1992	96.2209	96.2209	0.023	0.0000	0.0000	0
2020/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	AL37	05/11/2020			Index Future	766.1660	766.1660	765.3620	765.3620	(0.105)	0.0000	0.0000	0
2020/10/20	AL37	04/02/2021			Index Future	773.7020	773.7020	772.8530	772.8530	(0.110)	0.0000	0.0000	0
2020/10/20	AL37	06/05/2021			Index Future	782.0280	782.0280	781.1320	781.1320	(0.115)	0.0000	0.0000	0
2020/10/20	AL37	05/08/2021			Index Future	790.5100	790.5100	789.5520	789.5520	(0.121)	0.0000	0.0000	0
2020/10/20	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/20	AL7T	05/11/2020			Index Future	822.0170	822.0170	820.7980	820.7980	(0.148)	0.0000	0.0000	0
2020/10/20	AL7T	04/02/2021			Index Future	830.1020	830.1020	828.8320	828.8320	(0.153)	0.0000	0.0000	0
2020/10/20	AL7T	06/05/2021			Index Future	839.0350	839.0350	837.7100	837.7100	(0.158)	0.0000	0.0000	0
2020/10/20	AL7T	05/08/2021			Index Future	848.1350	848.1350	846.7410	846.7410	(0.164)	0.0000	0.0000	0
2020/10/20	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/20	ALBI	05/11/2020			Index Future	719.3800	719.3800	718.3830	718.3830	(0.139)	0.0000	0.0000	226
2020/10/20	ALBI	04/02/2021			Index Future	726.4550	726.4550	725.4150	725.4150	(0.143)	0.0000	0.0000	0
2020/10/20	ALBI	06/05/2021			Index Future	734.2730	734.2730	733.1850	733.1850	(0.148)	0.0000	0.0000	0
2020/10/20	ALBI	05/08/2021			Index Future	742.2370	742.2370	741.0890	741.0890	(0.155)	0.0000	0.0000	0
2020/10/20	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	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
2020/10/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/20	ES33	05/11/2020			Bond Future	11.9231	72.4206	11.9455	72.3064	0.188	0.0000	0.0000	350
2020/10/20	ES33	04/02/2021			Bond Future	12.2082	73.1334	12.2323	73.0147	0.197	0.0000	0.0000	0
2020/10/20	ES33	06/05/2021			Bond Future	12.4883	70.1469	12.5142	70.0235	0.207	0.0000	0.0000	0
2020/10/20	ES33	05/08/2021			Bond Future	12.7845	70.9167	12.8126	70.7872	0.220	0.0000	0.0000	0
2020/10/20	ES33	04/11/2021			Bond Future	13.1035	67.8569	13.1337	67.7227	0.230	0.0000	0.0000	0
2020/10/20	ES42	05/11/2020			Bond Future	12.4804	70.8447	12.4929	70.7758	0.100	0.0000	0.0000	4,789
2020/10/20	ES42	04/02/2021			Bond Future	12.7529	71.5420	12.7666	71.4691	0.107	0.0000	0.0000	0
2020/10/20	ES42	06/05/2021			Bond Future	13.0315	68.0548	13.0466	67.9776	0.115	0.0000	0.0000	0
2020/10/20	ES42	05/08/2021			Bond Future	13.3186	68.8021	13.3353	68.7194	0.125	0.0000	0.0000	0
2020/10/20	ES42	04/11/2021			Bond Future	13.6301	65.2372	13.6484	65.1504	0.134	0.0000	0.0000	0
2020/10/20	GOVI	05/11/2020	737.84	Put	GOVI	272,820.0000	27.2820	282,690.0000	28.2690	3.618	0	0	0
2020/10/20	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	05/11/2020			GOVI	710.5580	710.5580	709.5710	709.5710	(0.139)	0.0000	0.0000	575
2020/10/20	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	05/11/2020	737.83	Put	GOVI	272,720.0000	27.2720	282,590.0000	28.2590	3.619	0	0	0
2020/10/20	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	05/11/2020	737.85	Put	GOVI	272,920.0000	27.2920	282,790.0000	28.2790	3.616	0	0	0
2020/10/20	GOVI	04/02/2021	750.96	Put	GOVI	334,130.0000	33.4130	344,440.0000	34.4440	3.086	0	0	0
2020/10/20	GOVI	04/02/2021			GOVI	717.5470	717.5470	716.5160	716.5160	(0.144)	0.0000	0.0000	432
2020/10/20	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	04/02/2021	750.95	Put	GOVI	334,030.0000	33.4030	344,340.0000	34.4340	3.087	0	0	0
2020/10/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	04/02/2021	750.94	Put	GOVI	333,930.0000	33.3930	344,240.0000	34.4240	3.087	0	0	0
2020/10/20	GOVI	06/05/2021	678.67	Call	GOVI	465,990.0000	46.5990	455,210.0000	45.5210	(2.313)	0	0	0
2020/10/20	GOVI	06/05/2021			GOVI	725.2690	725.2690	724.1910	724.1910	(0.149)	0.0000	0.0000	0
2020/10/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	06/05/2021	678.68	Call	GOVI	465,890.0000	46.5890	455,110.0000	45.5110	(2.314)	0	0	0
2020/10/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	06/05/2021	678.69	Call	GOVI	465,790.0000	46.5790	455,010.0000	45.5010	(2.314)	0	0	0
2020/10/20	GOVI	05/08/2021	719.14	Call	GOVI	139,950.0000	13.9950	128,580.0000	12.8580	(8.124)	0	0	0
2020/10/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	05/08/2021			GOVI	733.1350	733.1350	731.9980	731.9980	(0.155)	0.0000	0.0000	0
2020/10/20	GOVI	05/08/2021	719.15	Call	GOVI	139,850.0000	13.9850	128,480.0000	12.8480	(8.130)	0	0	0
2020/10/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	05/08/2021	719.13	Call	GOVI	140,050.0000	14.0050	128,680.0000	12.8680	(8.119)	0	0	0
2020/10/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/20	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/20	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	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
2020/10/20	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/20	IGOV 05/11/2020			Index Future	257.5370	257.5370	257.8530	257.8530	0.123	0.0000	0.0000	1,010
2020/10/20	IGOV 04/02/2021			Index Future	260.1350	260.1350	260.4410	260.4410	0.118	0.0000	0.0000	0
2020/10/20	IGOV 06/05/2021			Index Future	262.9970	262.9970	263.2950	263.2950	0.113	0.0000	0.0000	0
2020/10/20	IGOV 05/08/2021			Index Future	265.9120	265.9120	266.1960	266.1960	0.107	0.0000	0.0000	0
2020/10/20	IGOV 04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/20	IS05 17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/20	IS05 16/03/2021			Interest Rate Swap	92.1200	92.1200	92.1200	92.1200	0.000	0.0000	0.0000	0
2020/10/20	IS05 15/06/2021			Interest Rate Swap	90.1600	90.1600	90.1600	90.1600	0.000	0.0000	0.0000	0
2020/10/20	IS05 21/09/2021			Interest Rate Swap	88.9700	88.9700	88.9800	88.9800	0.011	0.0000	0.0000	0
2020/10/20	IS05 21/12/2021			Interest Rate Swap	90.1000	90.1000	90.1200	90.1200	0.022	0.0000	0.0000	51
2020/10/20	IS05 15/03/2022			Interest Rate Swap	89.3800	89.3800	89.4000	89.4000	0.022	0.0000	0.0000	0
2020/10/20	IS05 21/06/2022			Interest Rate Swap	89.3400	89.3400	89.3700	89.3700	0.034	0.0000	0.0000	0
2020/10/20	IS05 20/09/2022			Interest Rate Swap	92.3500	92.3500	92.3700	92.3700	0.022	0.0000	0.0000	0
2020/10/20	IS05 20/12/2022			Interest Rate Swap	92.7400	92.7400	92.7700	92.7700	0.032	0.0000	0.0000	0
2020/10/20	IS05 22/03/2023			Interest Rate Swap	85.0500	85.0500	85.1100	85.1100	0.071	0.0000	0.0000	0
2020/10/20	IS05 20/06/2023			Interest Rate Swap	90.5600	90.5600	90.6500	90.6500	0.099	0.0000	0.0000	0
2020/10/20	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/20	IS10 17/12/2025			Interest Rate Swap	78.4700	78.4700	78.7400	78.7400	0.344	0.0000	0.0000	0
2020/10/20	IS10 16/03/2026			Interest Rate Swap	75.0800	75.0800	75.3400	75.3400	0.346	0.0000	0.0000	0
2020/10/20	IS10 15/06/2026			Interest Rate Swap	73.5900	73.5900	73.8400	73.8400	0.340	0.0000	0.0000	0
2020/10/20	IS10 21/09/2026			Interest Rate Swap	75.7400	75.7400	75.9900	75.9900	0.330	0.0000	0.0000	0
2020/10/20	IS10 21/12/2026			Interest Rate Swap	79.8900	79.8900	80.1500	80.1500	0.325	0.0000	0.0000	0
2020/10/20	IS10 15/03/2027			Interest Rate Swap	78.4700	78.4700	78.7500	78.7500	0.357	0.0000	0.0000	0
2020/10/20	IS10 21/06/2027			Interest Rate Swap	80.6900	80.6900	80.9700	80.9700	0.347	0.0000	0.0000	0
2020/10/20	IS10 20/09/2027			Interest Rate Swap	86.6500	86.6500	86.9500	86.9500	0.346	0.0000	0.0000	0
2020/10/20	IS10 20/12/2027			Interest Rate Swap	87.2100	87.2100	87.5100	87.5100	0.344	0.0000	0.0000	0
2020/10/20	IS10 22/03/2028			Interest Rate Swap	80.3600	80.3600	80.6800	80.6800	0.398	0.0000	0.0000	0
2020/10/20	IS10 20/06/2028			Interest Rate Swap	88.4200	88.4200	88.7500	88.7500	0.373	0.0000	0.0000	0
2020/10/20	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/20	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/20	JBAF 21/10/2020			Jibar Tradeable Future	3.3250	96.6750	3.3350	96.6650	0.301	0.0000	0.0000	0
2020/10/20	JBAF 18/11/2020			Jibar Tradeable Future	3.2700	96.7300	3.3300	96.6700	1.835	0.0000	0.0000	0
2020/10/20	JBAF 15/12/2020			Jibar Tradeable Future	3.1350	96.8650	3.1650	96.8350	0.957	0.0000	0.0000	30,010
2020/10/20	JBAF 20/01/2021			Jibar Tradeable Future	3.1000	96.9000	3.1200	96.8800	0.645	0.0000	0.0000	0
2020/10/20	JBAF 17/02/2021			Jibar Tradeable Future	3.0400	96.9600	3.0600	96.9400	0.658	0.0000	0.0000	0
2020/10/20	JBAF 17/03/2021			Jibar Tradeable Future	3.0450	96.9550	3.0650	96.9350	0.657	0.0000	0.0000	0
2020/10/20	JBAF 21/04/2021			Jibar Tradeable Future	3.0300	3.0300	3.0300	96.9700	0.000	0.0000	0.0000	0
2020/10/20	JBAF 15/06/2021			Jibar Tradeable Future	3.0800	96.9200	3.0900	96.9100	0.325	0.0000	0.0000	0
2020/10/20	JBAF 15/09/2021			Jibar Tradeable Future	3.1700	96.8300	3.2050	96.7950	1.104	0.0000	0.0000	30,000
2020/10/20	JBAF 15/12/2021			Jibar Tradeable Future	3.3200	96.6800	3.3400	96.6600	0.602	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
2020/10/20	JBAF	16/03/2022			Jibar Tradeable Future	3.3500	96.6500	3.4000	96.6000	1.493	0.0000	0.0000	0
2020/10/20	JBAF	15/06/2022			Jibar Tradeable Future	3.8650	96.1350	3.8950	96.1050	0.776	0.0000	0.0000	0
2020/10/20	JBAF	21/09/2022			Jibar Tradeable Future	4.1600	95.8400	4.2200	95.7800	1.442	0.0000	0.0000	0
2020/10/20	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R023	05/11/2020			Bond Future	4.3185	108.9591	4.3187	108.9587	0.004	0.0000	0.0000	33,577
2020/10/20	R023	05/11/2020	7.46	Call	Bond Future	6,852.3700	6.8524	6,851.9700	6.8520	(0.006)	0	0	0
2020/10/20	R023	05/11/2020	7.47	Call	Bond Future	6,873.2900	6.8733	6,872.8900	6.8729	(0.006)	0	0	0
2020/10/20	R023	05/11/2020	7.45	Call	Bond Future	6,831.4600	6.8315	6,831.0600	6.8311	(0.006)	0	0	0
2020/10/20	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R023	04/02/2021	6.34	Call	Bond Future	3,895.5700	3.8956	3,890.0600	3.8901	(0.141)	0	0	0
2020/10/20	R023	04/02/2021	6.32	Put	Bond Future	0.7500	0.0008	0.7200	0.0007	(4.000)	0	0	0
2020/10/20	R023	04/02/2021			Bond Future	4.3699	110.0316	4.3726	110.0261	0.062	0.0000	0.0000	3,370
2020/10/20	R023	04/02/2021	6.34	Put	Bond Future	0.6800	0.0007	0.6500	0.0007	(4.412)	0	0	0
2020/10/20	R023	04/02/2021	6.32	Call	Bond Future	3,857.0300	3.8570	3,851.5200	3.8515	(0.143)	0	0	0
2020/10/20	R023	04/02/2021	6.33	Put	Bond Future	0.7100	0.0007	0.6900	0.0007	(2.817)	0	0	0
2020/10/20	R023	04/02/2021	6.33	Call	Bond Future	3,876.3000	3.8763	3,870.8000	3.8708	(0.142)	0	0	0
2020/10/20	R023	06/05/2021	7.58	Call	Bond Future	5,529.3100	5.5293	5,518.5200	5.5185	(0.195)	0	0	0
2020/10/20	R023	06/05/2021			Bond Future	4.3700	107.3100	4.3761	107.2993	0.138	0.0000	0.0000	0
2020/10/20	R023	06/05/2021	7.56	Call	Bond Future	5,496.0700	5.4961	5,485.2800	5.4853	(0.196)	0	0	0
2020/10/20	R023	06/05/2021	7.56	Put	Bond Future	0.1800	0.0002	0.1800	0.0002	0.000	0	0	0
2020/10/20	R023	06/05/2021	7.58	Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2020/10/20	R023	06/05/2021	7.57	Call	Bond Future	5,512.6900	5.5127	5,501.9000	5.5019	(0.196)	0	0	0
2020/10/20	R023	06/05/2021	7.57	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2020/10/20	R023	05/08/2021	5.30	Call	Bond Future	1,599.7100	1.5997	1,584.2400	1.5842	(0.967)	0	0	0
2020/10/20	R023	05/08/2021	5.29	Put	Bond Future	173.6200	0.1736	176.3400	0.1763	1.567	0	0	0
2020/10/20	R023	05/08/2021			Bond Future	4.3628	108.4872	4.3746	108.4690	0.270	0.0000	0.0000	0
2020/10/20	R023	05/08/2021	5.31	Call	Bond Future	1,612.4400	1.6124	1,596.9300	1.5969	(0.962)	0	0	0
2020/10/20	R023	05/08/2021	5.31	Put	Bond Future	168.8500	0.1689	171.4900	0.1715	1.564	0	0	0
2020/10/20	R023	05/08/2021	5.30	Put	Bond Future	171.2200	0.1712	173.9000	0.1739	1.565	0	0	0
2020/10/20	R023	05/08/2021	5.29	Call	Bond Future	1,587.0000	1.5870	1,571.5700	1.5716	(0.972)	0	0	0
2020/10/20	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R023	04/11/2021	4.90	Call	Bond Future	621.0600	0.6211	597.5300	0.5975	(3.789)	0	0	0
2020/10/20	R023	04/11/2021			Bond Future	4.4185	105.6736	4.4367	105.6501	0.411	0.0000	0.0000	0
2020/10/20	R023	04/11/2021	4.91	Call	Bond Future	633.9000	0.6339	610.3700	0.6104	(3.712)	0	0	0
2020/10/20	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R023	04/11/2021	4.92	Call	Bond Future	646.7400	0.6467	623.2100	0.6232	(3.638)	0	0	0
2020/10/20	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R035	05/11/2020	10.34	Put	Bond Future	5,298.3500	5.2984	5,425.8300	5.4258	2.406	0	0	0
2020/10/20	R035	05/11/2020			Bond Future	11.1461	85.6546	11.1689	85.5131	0.204	0.0000	0.0000	99,677
2020/10/20	R035	05/11/2020	10.33	Call	Bond Future	54.2300	0.0542	40.8200	0.0408	(24.728)	0	0	0
2020/10/20	R035	05/11/2020	10.33	Put	Bond Future	5,363.4200	5.3634	5,491.4700	5.4915	2.387	0	0	0
2020/10/20	R035	05/11/2020	10.34	Call	Bond Future	57.1600	0.0572	43.1800	0.0432	(24.458)	0	0	0
2020/10/20	R035	05/11/2020	10.32	Call	Bond Future	51.4000	0.0514	38.5600	0.0386	(24.981)	0	0	0
2020/10/20	R035	05/11/2020	10.32	Put	Bond Future	5,428.6700	5.4287	5,557.2900	5.5573	2.369	0	0	0
2020/10/20	R035	04/02/2021	10.14	Put	Bond Future	8,883.4700	8.8835	8,993.6100	8.9936	1.240	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
2020/10/20	R035	04/02/2021	11.14	Put	Bond Future	4,277.9800	4.2780	4,343.9100	4.3439	1.541	0	0	650
2020/10/20	R035	04/02/2021	10.05	Call	Bond Future	692.9200	0.6929	659.5700	0.6596	(4.813)	0	0	0
2020/10/20	R035	04/02/2021	10.04	Put	Bond Future	9,472.3500	9.4724	9,586.1000	9.5861	1.201	0	0	0
2020/10/20	R035	04/02/2021			Bond Future	11.3962	86.4976	11.4206	86.3508	0.214	0.0000	0.0000	0
2020/10/20	R035	04/02/2021	10.14	Call	Bond Future	787.7100	0.7877	751.1100	0.7511	(4.646)	0	0	0
2020/10/20	R035	04/02/2021	10.06	Call	Bond Future	703.0000	0.7030	669.2900	0.6693	(4.795)	0	0	0
2020/10/20	R035	04/02/2021	10.06	Put	Bond Future	9,353.0600	9.3531	9,466.0900	9.4661	1.208	0	0	0
2020/10/20	R035	04/02/2021	11.14	Call	Bond Future	2,715.6200	2.7156	2,634.8100	2.6348	(2.976)	0	0	0
2020/10/20	R035	04/02/2021	10.05	Put	Bond Future	9,412.6100	9.4126	9,526.0000	9.5260	1.205	0	0	0
2020/10/20	R035	04/02/2021	10.04	Call	Bond Future	682.9500	0.6830	649.9600	0.6500	(4.831)	0	0	0
2020/10/20	R035	06/05/2021	11.55	Call	Bond Future	4,014.9800	4.0150	3,927.4800	3.9275	(2.179)	0	0	0
2020/10/20	R035	06/05/2021	12.77	Call	Bond Future	8,272.3800	8.2724	8,151.1300	8.1511	(1.466)	0	0	0
2020/10/20	R035	06/05/2021	10.24	Put	Bond Future	10,012.4700	10.0125	10,123.7400	10.1237	1.111	0	0	0
2020/10/20	R035	06/05/2021	12.37	Call	Bond Future	6,743.7400	6.7437	6,631.5400	6.6315	(1.664)	0	0	0
2020/10/20	R035	06/05/2021	12.35	Put	Bond Future	2,661.7600	2.6618	2,702.5200	2.7025	1.531	0	0	0
2020/10/20	R035	06/05/2021			Bond Future	11.6365	82.9556	11.6626	82.8031	0.225	0.0000	0.0000	0
2020/10/20	R035	06/05/2021	12.37	Put	Bond Future	2,628.1000	2.6281	2,668.3500	2.6683	1.532	0	0	0
2020/10/20	R035	06/05/2021	12.35	Call	Bond Future	6,669.3500	6.6693	6,557.6600	6.5577	(1.675)	0	0	0
2020/10/20	R035	06/05/2021	11.55	Put	Bond Future	4,521.4500	4.5214	4,586.4000	4.5864	1.436	0	0	1,650
2020/10/20	R035	06/05/2021	12.77	Put	Bond Future	2,042.5400	2.0425	2,073.7400	2.0737	1.528	0	0	1,650
2020/10/20	R035	06/05/2021	10.24	Call	Bond Future	1,229.6600	1.2297	1,188.4800	1.1885	(3.349)	0	0	793
2020/10/20	R035	06/05/2021	12.36	Put	Bond Future	2,644.8800	2.6449	2,685.3800	2.6854	1.531	0	0	0
2020/10/20	R035	06/05/2021	10.81	Put	Bond Future	7,174.2200	7.1742	7,266.3400	7.2663	1.284	0	0	0
2020/10/20	R035	06/05/2021	10.81	Call	Bond Future	2,136.3000	2.1363	2,075.9700	2.0760	(2.824)	0	0	1,650
2020/10/20	R035	06/05/2021	11.32	Call	Bond Future	3,366.7600	3.3668	3,287.3900	3.2874	(2.357)	0	0	0
2020/10/20	R035	06/05/2021	11.32	Put	Bond Future	5,243.4500	5.2435	5,316.5300	5.3165	1.394	0	0	793
2020/10/20	R035	06/05/2021	12.02	Call	Bond Future	5,489.5000	5.4895	5,386.9100	5.3869	(1.869)	0	0	0
2020/10/20	R035	06/05/2021	12.02	Put	Bond Future	3,297.8900	3.2979	3,347.7500	3.3477	1.512	0	0	793
2020/10/20	R035	06/05/2021	12.36	Call	Bond Future	6,706.5200	6.7065	6,594.5700	6.5946	(1.669)	0	0	0
2020/10/20	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/10/20	R035	05/08/2021			Bond Future	11.8933	83.8658	11.9216	83.7061	0.238	0.0000	0.0000	0
2020/10/20	R035	05/08/2021	5.29	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/10/20	R035	05/08/2021	5.29	Put	Bond Future	54,458.2200	54.4582	54,617.8900	54.6179	0.293	0	0	0
2020/10/20	R035	05/08/2021	5.31	Put	Bond Future	54,224.9300	54.2249	54,384.6100	54.3846	0.294	0	0	0
2020/10/20	R035	05/08/2021	5.30	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/10/20	R035	05/08/2021	5.30	Put	Bond Future	54,341.5100	54.3415	54,501.1900	54.5012	0.294	0	0	0
2020/10/20	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R035	04/11/2021			Bond Future	12.1690	80.2370	12.1993	80.0717	0.249	0.0000	0.0000	0
2020/10/20	R035	04/11/2021	12.52	Call	Bond Future	1,881.0700	1.8811	1,715.7800	1.7158	(8.787)	0	0	0
2020/10/20	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R035	04/11/2021	12.53	Call	Bond Future	1,933.6800	1.9337	1,768.3900	1.7684	(8.548)	0	0	0
2020/10/20	R035	04/11/2021	12.51	Call	Bond Future	1,828.4000	1.8284	1,663.1100	1.6631	(9.040)	0	0	0
2020/10/20	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R186	05/11/2020	8.65	Call	Bond Future	8,303.9500	8.3039	8,175.4700	8.1755	(1.547)	0	0	0
2020/10/20	R186	05/11/2020	8.64	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/10/20	R186	05/11/2020	7.50	Call	Bond Future	2,532.5000	2.5325	2,406.8000	2.4068	(4.963)	0	0	80
2020/10/20	R186	05/11/2020	8.00	Put	Bond Future	3.2200	0.0032	3.0000	0.0030	(6.832)	0	0	0

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2020/10/20	R186	05/11/2020			Bond Future	7.0413	120.9996	7.0650	120.8711	0.338	0.0000	0.0000	86,145
2020/10/20	R186	05/11/2020	8.66	Call	Bond Future	8,353.1900	8.3532	8,224.7100	8.2247	(1.538)	0	0	0
2020/10/20	R186	05/11/2020	8.66	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/20	R186	05/11/2020	7.00	Put	Bond Future	850.1200	0.8501	900.4900	0.9005	5.925	0	0	0
2020/10/20	R186	05/11/2020	7.00	Call	Bond Future	626.7700	0.6268	548.6700	0.5487	(12.461)	0	0	1,200
2020/10/20	R186	05/11/2020	8.65	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/10/20	R186	05/11/2020	8.64	Call	Bond Future	8,254.6800	8.2547	8,126.2100	8.1262	(1.556)	0	0	0
2020/10/20	R186	05/11/2020	6.50	Put	Bond Future	3,009.7900	3.0098	3,127.7200	3.1277	3.918	0	0	0
2020/10/20	R186	05/11/2020	7.50	Put	Bond Future	85.1200	0.0851	87.8900	0.0879	3.254	0	0	0
2020/10/20	R186	05/11/2020	8.00	Call	Bond Future	5,044.8700	5.0449	4,916.1800	4.9162	(2.551)	0	0	1,200
2020/10/20	R186	05/11/2020	7.84	Put	Bond Future	10.0500	0.0100	9.7500	0.0098	(2.985)	0	0	0
2020/10/20	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R186	05/11/2020	6.50	Call	Bond Future	36.7300	0.0367	26.1900	0.0262	(28.696)	0	0	80
2020/10/20	R186	05/11/2020	7.84	Call	Bond Future	4,229.7000	4.2297	4,100.9300	4.1009	(3.044)	0	0	0
2020/10/20	R186	05/11/2020	8.34	Put	Bond Future	0.2000	0.0002	0.1600	0.0002	(20.000)	0	0	0
2020/10/20	R186	05/11/2020	8.34	Call	Bond Future	6,763.5400	6.7635	6,635.0300	6.6350	(1.900)	0	0	0
2020/10/20	R186	05/11/2020	9.26	Call	Bond Future	11,256.3400	11.2563	11,127.8700	11.1279	(1.141)	0	0	0
2020/10/20	R186	04/02/2021	8.15	Call	Bond Future	5,216.6500	5.2166	5,099.0900	5.0991	(2.254)	0	0	0
2020/10/20	R186	04/02/2021			Bond Future	7.2135	116.9124	7.2398	116.7771	0.364	0.0000	0.0000	181
2020/10/20	R186	04/02/2021	8.15	Put	Bond Future	508.4100	0.5084	526.1200	0.5261	3.483	0	0	0
2020/10/20	R186	04/02/2021	8.00	Put	Bond Future	640.3600	0.6404	662.4500	0.6625	3.450	0	0	15,177
2020/10/20	R186	04/02/2021	8.16	Call	Bond Future	5,257.8000	5.2578	5,139.9800	5.1400	(2.241)	0	0	0
2020/10/20	R186	04/02/2021	8.17	Put	Bond Future	492.7600	0.4928	509.9500	0.5099	3.489	0	0	0
2020/10/20	R186	04/02/2021	8.00	Call	Bond Future	4,610.9600	4.6110	4,497.7800	4.4978	(2.455)	0	0	0
2020/10/20	R186	04/02/2021	8.16	Put	Bond Future	500.6100	0.5006	518.0600	0.5181	3.486	0	0	0
2020/10/20	R186	04/02/2021	8.17	Call	Bond Future	5,298.8800	5.2989	5,180.8000	5.1808	(2.228)	0	0	0
2020/10/20	R186	06/05/2021	10.77	Call	Bond Future	15,258.4800	15.2585	15,116.5800	15.1166	(0.930)	0	0	0
2020/10/20	R186	06/05/2021	10.76	Put	Bond Future	13.4900	0.0135	14.1100	0.0141	4.596	0	0	0
2020/10/20	R186	06/05/2021			Bond Future	7.3813	118.1729	7.4102	118.0304	0.393	0.0000	0.0000	0
2020/10/20	R186	06/05/2021	10.78	Call	Bond Future	15,299.2200	15.2992	15,157.3000	15.1573	(0.928)	0	0	0
2020/10/20	R186	06/05/2021	10.78	Put	Bond Future	12.9100	0.0129	13.4900	0.0135	4.493	0	0	0
2020/10/20	R186	06/05/2021	10.77	Put	Bond Future	13.2000	0.0132	13.8000	0.0138	4.545	0	0	0
2020/10/20	R186	06/05/2021	10.76	Call	Bond Future	15,217.7200	15.2177	15,075.8400	15.0758	(0.932)	0	0	0
2020/10/20	R186	05/08/2021	8.61	Call	Bond Future	5,619.4900	5.6195	5,498.2700	5.4983	(2.157)	0	0	0
2020/10/20	R186	05/08/2021	8.62	Put	Bond Future	845.2300	0.8452	875.5200	0.8755	3.584	0	0	0
2020/10/20	R186	05/08/2021			Bond Future	7.5641	114.1878	7.5965	114.0360	0.429	0.0000	0.0000	0
2020/10/20	R186	05/08/2021	8.61	Put	Bond Future	853.6200	0.8536	884.1900	0.8842	3.581	0	0	0
2020/10/20	R186	05/08/2021	8.62	Call	Bond Future	5,655.4400	5.6554	5,533.9400	5.5339	(2.148)	0	0	0
2020/10/20	R186	05/08/2021	8.63	Call	Bond Future	5,691.1300	5.6911	5,569.3600	5.5694	(2.140)	0	0	0
2020/10/20	R186	05/08/2021	8.63	Put	Bond Future	836.6200	0.8366	866.6400	0.8666	3.588	0	0	0
2020/10/20	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R186	04/11/2021	8.10	Call	Bond Future	1,420.6700	1.4207	1,261.7000	1.2617	(11.190)	0	0	0
2020/10/20	R186	04/11/2021			Bond Future	7.7778	115.3368	7.8136	115.1779	0.460	0.0000	0.0000	0
2020/10/20	R186	04/11/2021	8.11	Call	Bond Future	1,464.4000	1.4644	1,305.4300	1.3054	(10.856)	0	0	0
2020/10/20	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R186	04/11/2021	8.09	Call	Bond Future	1,376.9300	1.3769	1,217.9600	1.2180	(11.545)	0	0	0
2020/10/20	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/20	R197	05/11/2020			Bond Future	315.5610	315.5610	316.0762	316.0762	0.163	0.0000	0.0000	2,902
2020/10/20	R197	04/02/2021			Bond Future	310.8984	310.8984	311.4044	311.4044	0.163	0.0000	0.0000	1,400
2020/10/20	R197	06/05/2021			Bond Future	314.3238	314.3238	314.8202	314.8202	0.158	0.0000	0.0000	0
2020/10/20	R197	05/08/2021			Bond Future	309.8464	309.8464	310.3275	310.3275	0.155	0.0000	0.0000	0
2020/10/20	R197	04/11/2021			Bond Future	313.0381	313.0381	313.5088	313.5088	0.150	0.0000	0.0000	0
2020/10/20	R202	05/11/2020			Bond Future	212.8395	212.8395	213.0363	213.0363	0.092	0.0000	0.0000	6,003
2020/10/20	R202	04/02/2021			Bond Future	210.8194	210.8194	211.0082	211.0082	0.090	0.0000	0.0000	1,904
2020/10/20	R202	06/05/2021			Bond Future	213.1419	213.1419	213.3227	213.3227	0.085	0.0000	0.0000	0
2020/10/20	R202	05/08/2021			Bond Future	211.2812	211.2812	211.4497	211.4497	0.080	0.0000	0.0000	0
2020/10/20	R202	04/11/2021			Bond Future	213.4581	213.4581	213.6179	213.6179	0.075	0.0000	0.0000	0
2020/10/20	R208	05/11/2020	4.78	Call	Bond Future	557.5500	0.5576	530.4200	0.5304	(4.866)	0	0	0
2020/10/20	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R208	05/11/2020			Bond Future	3.3397	102.0583	3.4094	102.0312	2.088	0.0000	0.0000	7,525
2020/10/20	R208	05/11/2020	4.79	Call	Bond Future	561.4000	0.5614	534.2700	0.5343	(4.833)	0	0	0
2020/10/20	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R208	05/11/2020	4.77	Call	Bond Future	553.7000	0.5537	526.5700	0.5266	(4.900)	0	0	0
2020/10/20	R209	05/11/2020	10.02	Call	Bond Future	40.6000	0.0406	30.2500	0.0302	(25.493)	0	0	0
2020/10/20	R209	05/11/2020			Bond Future	10.9084	66.3156	10.9315	66.1899	0.212	0.0000	0.0000	28,016
2020/10/20	R209	05/11/2020	10.00	Call	Bond Future	36.5900	0.0366	27.0800	0.0271	(25.991)	0	0	0
2020/10/20	R209	05/11/2020	10.00	Put	Bond Future	5,266.5500	5.2665	5,382.7400	5.3827	2.206	0	0	0
2020/10/20	R209	05/11/2020	10.02	Put	Bond Future	5,149.0500	5.1490	5,264.4000	5.2644	2.240	0	0	0
2020/10/20	R209	05/11/2020	10.01	Call	Bond Future	38.5500	0.0386	28.6300	0.0286	(25.733)	0	0	0
2020/10/20	R209	05/11/2020	10.01	Put	Bond Future	5,207.7200	5.2077	5,323.5000	5.3235	2.223	0	0	0
2020/10/20	R209	04/02/2021	10.12	Put	Bond Future	6,711.8300	6.7118	6,798.0700	6.7981	1.285	0	0	0
2020/10/20	R209	04/02/2021			Bond Future	11.1195	66.9683	11.1441	66.8383	0.221	0.0000	0.0000	0
2020/10/20	R209	04/02/2021	10.11	Call	Bond Future	1,076.4900	1.0765	1,033.0400	1.0330	(4.036)	0	0	0
2020/10/20	R209	04/02/2021	10.11	Put	Bond Future	6,758.5000	6.7585	6,845.1000	6.8451	1.281	0	0	0
2020/10/20	R209	04/02/2021	10.12	Call	Bond Future	1,089.5700	1.0896	1,045.7600	1.0458	(4.021)	0	0	0
2020/10/20	R209	04/02/2021	10.10	Call	Bond Future	1,063.5300	1.0635	1,020.4400	1.0204	(4.052)	0	0	0
2020/10/20	R209	04/02/2021	10.10	Put	Bond Future	6,805.3600	6.8054	6,892.3200	6.8923	1.278	0	0	0
2020/10/20	R209	06/05/2021	12.25	Put	Bond Future	2,044.5200	2.0445	2,075.6900	2.0757	1.525	0	0	8,150
2020/10/20	R209	06/05/2021	12.23	Put	Bond Future	2,071.0700	2.0711	2,102.6500	2.1026	1.525	0	0	0
2020/10/20	R209	06/05/2021	12.22	Call	Bond Future	6,448.9600	6.4490	6,346.0600	6.3461	(1.596)	0	0	0
2020/10/20	R209	06/05/2021			Bond Future	11.3279	64.5501	11.3541	64.4154	0.231	0.0000	0.0000	2,975
2020/10/20	R209	06/05/2021	10.25	Put	Bond Future	7,487.1200	7.4871	7,574.9900	7.5750	1.174	0	0	0
2020/10/20	R209	06/05/2021	10.25	Call	Bond Future	1,564.0800	1.5641	1,517.2700	1.5173	(2.993)	0	0	5,825
2020/10/20	R209	06/05/2021	11.25	Call	Bond Future	3,586.4700	3.5865	3,508.3700	3.5084	(2.178)	0	0	0
2020/10/20	R209	06/05/2021	11.25	Put	Bond Future	3,989.7600	3.9898	4,046.3400	4.0463	1.418	0	0	8,150
2020/10/20	R209	06/05/2021	12.25	Call	Bond Future	6,548.1300	6.5481	6,444.6200	6.4446	(1.581)	0	0	0
2020/10/20	R209	06/05/2021	12.23	Call	Bond Future	6,482.0300	6.4820	6,378.9300	6.3789	(1.591)	0	0	0
2020/10/20	R209	06/05/2021	12.22	Put	Bond Future	2,084.4000	2.0844	2,116.1800	2.1162	1.525	0	0	0
2020/10/20	R209	06/05/2021	12.24	Call	Bond Future	6,515.1500	6.5151	6,411.8400	6.4118	(1.586)	0	0	0
2020/10/20	R209	06/05/2021	12.24	Put	Bond Future	2,057.8300	2.0578	2,089.2000	2.0892	1.524	0	0	0
2020/10/20	R209	05/08/2021	11.81	Put	Bond Future	3,213.5000	3.2135	3,265.8800	3.2659	1.630	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
2020/10/20	R209	05/08/2021			Bond Future	11.5456	65.2584	11.5736	65.1180	0.243	0.0000	0.0000	0
2020/10/20	R209	05/08/2021	11.80	Call	Bond Future	4,490.7700	4.4908	4,403.0000	4.4030	(1.954)	0	0	0
2020/10/20	R209	05/08/2021	11.80	Put	Bond Future	3,234.4000	3.2344	3,287.0600	3.2871	1.628	0	0	0
2020/10/20	R209	05/08/2021	11.81	Call	Bond Future	4,518.5000	4.5185	4,430.4500	4.4305	(1.949)	0	0	0
2020/10/20	R209	05/08/2021	11.79	Call	Bond Future	4,463.1100	4.4631	4,375.6100	4.3756	(1.961)	0	0	0
2020/10/20	R209	05/08/2021	11.79	Put	Bond Future	3,255.4300	3.2554	3,308.3600	3.3084	1.626	0	0	0
2020/10/20	R209	04/11/2021	12.19	Call	Bond Future	1,956.3200	1.9563	1,811.2800	1.8113	(7.414)	0	0	0
2020/10/20	R209	04/11/2021	12.17	Call	Bond Future	1,863.3100	1.8633	1,718.2700	1.7183	(7.784)	0	0	0
2020/10/20	R209	04/11/2021			Bond Future	11.7786	62.7761	11.8084	62.6311	0.253	0.0000	0.0000	0
2020/10/20	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R209	04/11/2021	12.18	Call	Bond Future	1,909.8400	1.9098	1,764.8000	1.7648	(7.594)	0	0	0
2020/10/20	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R210	05/11/2020			Bond Future	187.7636	187.7636	187.8390	187.8390	0.040	0.0000	0.0000	1,586
2020/10/20	R210	04/02/2021			Bond Future	189.6584	189.6584	189.7257	189.7257	0.036	0.0000	0.0000	644
2020/10/20	R210	06/05/2021			Bond Future	189.0352	189.0352	189.0941	189.0941	0.031	0.0000	0.0000	0
2020/10/20	R210	05/08/2021			Bond Future	191.1536	191.1536	191.2005	191.2005	0.024	0.0000	0.0000	0
2020/10/20	R210	04/11/2021			Bond Future	190.3860	190.3860	190.4240	190.4240	0.020	0.0000	0.0000	0
2020/10/20	R212	05/11/2020			Bond Future	170.7283	170.7283	170.7824	170.7824	0.032	0.0000	0.0000	6,889
2020/10/20	R212	04/02/2021			Bond Future	170.1541	170.1541	170.2009	170.2009	0.027	0.0000	0.0000	1,526
2020/10/20	R212	06/05/2021			Bond Future	172.0290	172.0290	172.0680	172.0680	0.023	0.0000	0.0000	0
2020/10/20	R212	05/08/2021			Bond Future	171.6260	171.6260	171.6539	171.6539	0.016	0.0000	0.0000	0
2020/10/20	R212	04/11/2021			Bond Future	173.3943	173.3943	173.4140	173.4140	0.011	0.0000	0.0000	0
2020/10/20	R213	05/11/2020	9.60	Put	Bond Future	1,739.0600	1.7391	1,800.0800	1.8001	3.509	0	0	0
2020/10/20	R213	05/11/2020	9.59	Call	Bond Future	528.7300	0.5287	461.6500	0.4616	(12.687)	0	0	0
2020/10/20	R213	05/11/2020			Bond Future	9.8103	83.3848	9.8334	83.2553	0.235	0.0000	0.0000	16,600
2020/10/20	R213	05/11/2020	9.60	Call	Bond Future	547.4600	0.5475	479.0100	0.4790	(12.503)	0	0	0
2020/10/20	R213	05/11/2020	9.59	Put	Bond Future	1,777.5600	1.7776	1,839.9500	1.8400	3.510	0	0	0
2020/10/20	R213	05/11/2020	9.61	Call	Bond Future	566.6300	0.5666	496.8300	0.4968	(12.318)	0	0	0
2020/10/20	R213	05/11/2020	9.61	Put	Bond Future	1,701.0500	1.7010	1,760.7200	1.7607	3.508	0	0	0
2020/10/20	R213	04/02/2021	9.40	Call	Bond Future	1,406.6900	1.4067	1,352.0700	1.3521	(3.883)	0	0	0
2020/10/20	R213	04/02/2021	9.39	Put	Bond Future	4,974.5000	4.9745	5,054.9900	5.0550	1.618	0	0	0
2020/10/20	R213	04/02/2021			Bond Future	10.0308	84.2055	10.0556	84.0708	0.247	0.0000	0.0000	0
2020/10/20	R213	04/02/2021	9.41	Call	Bond Future	1,424.5500	1.4246	1,369.4800	1.3695	(3.866)	0	0	0
2020/10/20	R213	04/02/2021	9.41	Put	Bond Future	4,895.0700	4.8951	4,974.6700	4.9747	1.626	0	0	0
2020/10/20	R213	04/02/2021	9.40	Put	Bond Future	4,934.6800	4.9347	5,014.7300	5.0147	1.622	0	0	0
2020/10/20	R213	04/02/2021	9.39	Call	Bond Future	1,388.9800	1.3890	1,334.8000	1.3348	(3.901)	0	0	0
2020/10/20	R213	06/05/2021	11.91	Put	Bond Future	903.8900	0.9039	921.5600	0.9216	1.955	0	0	0
2020/10/20	R213	06/05/2021			Bond Future	10.2419	81.5839	10.2685	81.4438	0.259	0.0000	0.0000	0
2020/10/20	R213	06/05/2021	11.90	Call	Bond Future	9,070.6300	9.0706	8,948.3900	8.9484	(1.348)	0	0	0
2020/10/20	R213	06/05/2021	11.90	Put	Bond Future	913.0300	0.9130	930.8600	0.9309	1.953	0	0	0
2020/10/20	R213	06/05/2021	11.91	Call	Bond Future	9,107.2700	9.1073	8,984.8700	8.9849	(1.344)	0	0	0
2020/10/20	R213	06/05/2021	11.89	Call	Bond Future	9,034.0300	9.0340	8,911.9500	8.9120	(1.351)	0	0	0
2020/10/20	R213	06/05/2021	11.89	Put	Bond Future	922.2500	0.9222	940.2400	0.9402	1.951	0	0	0
2020/10/20	R213	05/08/2021	10.85	Call	Bond Future	4,577.2700	4.5773	4,482.5000	4.4825	(2.070)	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
2020/10/20	R213	05/08/2021	10.84	Put	Bond Future	2,674.7100	2.6747	2,727.3500	2.7274	1.968	0	0	0
2020/10/20	R213	05/08/2021			Bond Future	10.4681	82.4789	10.4969	82.3318	0.275	0.0000	0.0000	0
2020/10/20	R213	05/08/2021	10.86	Call	Bond Future	4,607.2500	4.6073	4,512.1600	4.5122	(2.064)	0	0	0
2020/10/20	R213	05/08/2021	10.86	Put	Bond Future	2,635.8300	2.6358	2,687.8400	2.6878	1.973	0	0	0
2020/10/20	R213	05/08/2021	10.85	Put	Bond Future	2,655.3500	2.6554	2,707.6800	2.7077	1.971	0	0	0
2020/10/20	R213	05/08/2021	10.84	Call	Bond Future	4,547.0900	4.5471	4,452.6300	4.4526	(2.077)	0	0	0
2020/10/20	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R213	04/11/2021			Bond Future	10.7159	79.7813	10.7467	79.6288	0.288	0.0000	0.0000	0
2020/10/20	R213	04/11/2021	11.10	Call	Bond Future	1,871.7100	1.8717	1,719.1900	1.7192	(8.149)	0	0	0
2020/10/20	R213	04/11/2021	11.11	Call	Bond Future	1,919.6600	1.9197	1,767.1400	1.7671	(7.945)	0	0	0
2020/10/20	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R213	04/11/2021	11.09	Call	Bond Future	1,823.7300	1.8237	1,671.2100	1.6712	(8.363)	0	0	0
2020/10/20	R214	05/11/2020	10.26	Put	Bond Future	6,256.7900	6.2568	6,375.9600	6.3760	1.905	0	0	0
2020/10/20	R214	05/11/2020			Bond Future	11.3295	63.1752	11.3526	63.0508	0.204	0.0000	0.0000	17,463
2020/10/20	R214	05/11/2020	10.25	Call	Bond Future	16.8100	0.0168	11.8600	0.0119	(29.447)	0	0	0
2020/10/20	R214	05/11/2020	10.25	Put	Bond Future	6,318.8000	6.3188	6,438.2200	6.4382	1.890	0	0	0
2020/10/20	R214	05/11/2020	10.26	Call	Bond Future	17.7900	0.0178	12.5900	0.0126	(29.230)	0	0	0
2020/10/20	R214	05/11/2020	10.24	Call	Bond Future	15.8800	0.0159	11.1600	0.0112	(29.723)	0	0	0
2020/10/20	R214	05/11/2020	10.24	Put	Bond Future	6,380.9600	6.3810	6,500.6100	6.5006	1.875	0	0	0
2020/10/20	R214	04/02/2021	10.33	Call	Bond Future	882.6400	0.8826	845.3200	0.8453	(4.228)	0	0	0
2020/10/20	R214	04/02/2021			Bond Future	11.5464	63.7970	11.5710	63.6685	0.213	0.0000	0.0000	0
2020/10/20	R214	04/02/2021	10.31	Call	Bond Future	860.4600	0.8605	823.8000	0.8238	(4.261)	0	0	0
2020/10/20	R214	04/02/2021	10.31	Put	Bond Future	7,932.5600	7.9326	8,024.4200	8.0244	1.158	0	0	0
2020/10/20	R214	04/02/2021	10.33	Put	Bond Future	7,830.1200	7.8301	7,921.3200	7.9213	1.165	0	0	0
2020/10/20	R214	04/02/2021	10.32	Call	Bond Future	871.5000	0.8715	834.5100	0.8345	(4.244)	0	0	0
2020/10/20	R214	04/02/2021	10.32	Put	Bond Future	7,881.2500	7.8813	7,972.7800	7.9728	1.161	0	0	0
2020/10/20	R214	06/05/2021	12.26	Call	Bond Future	5,308.2300	5.3082	5,215.0800	5.2151	(1.755)	0	0	0
2020/10/20	R214	06/05/2021	12.25	Put	Bond Future	2,836.0600	2.8361	2,876.1000	2.8761	1.412	0	0	0
2020/10/20	R214	06/05/2021			Bond Future	11.7535	61.2077	11.7797	61.0747	0.223	0.0000	0.0000	0
2020/10/20	R214	06/05/2021	12.27	Call	Bond Future	5,338.7600	5.3388	5,245.3800	5.2454	(1.749)	0	0	0
2020/10/20	R214	06/05/2021	12.27	Put	Bond Future	2,801.9600	2.8020	2,841.5400	2.8415	1.413	0	0	0
2020/10/20	R214	06/05/2021	12.26	Put	Bond Future	2,818.8700	2.8189	2,858.6800	2.8587	1.412	0	0	0
2020/10/20	R214	06/05/2021	12.25	Call	Bond Future	5,277.9100	5.2779	5,184.9900	5.1850	(1.761)	0	0	0
2020/10/20	R214	05/08/2021	12.01	Call	Bond Future	4,011.3300	4.0113	3,930.3300	3.9303	(2.019)	0	0	0
2020/10/20	R214	05/08/2021			Bond Future	11.9733	61.8793	12.0014	61.7408	0.235	0.0000	0.0000	0
2020/10/20	R214	05/08/2021	12.01	Put	Bond Future	3,830.6200	3.8306	3,888.1100	3.8881	1.501	0	0	0
2020/10/20	R214	05/08/2021	12.03	Put	Bond Future	3,783.9700	3.7840	3,840.9000	3.8409	1.505	0	0	0
2020/10/20	R214	05/08/2021	12.02	Call	Bond Future	4,037.1300	4.0371	3,955.8500	3.9558	(2.013)	0	0	0
2020/10/20	R214	05/08/2021	12.02	Put	Bond Future	3,807.3400	3.8073	3,864.5500	3.8645	1.503	0	0	0
2020/10/20	R214	05/08/2021	12.03	Call	Bond Future	4,062.7800	4.0628	3,981.2200	3.9812	(2.007)	0	0	0
2020/10/20	R214	04/11/2021	12.47	Call	Bond Future	1,234.7400	1.2347	1,091.9300	1.0919	(11.566)	0	0	0
2020/10/20	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R214	04/11/2021			Bond Future	12.2074	59.2261	12.2373	59.0833	0.245	0.0000	0.0000	0
2020/10/20	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R214	04/11/2021	12.48	Call	Bond Future	1,280.9000	1.2809	1,138.0900	1.1381	(11.149)	0	0	0
2020/10/20	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/10/20	R214	04/11/2021	12.46	Call	Bond Future	1,188.5100	1.1885	1,045.7000	1.0457	(12.016)	0	0	0
2020/10/20	R248	05/11/2020	10.03	Call	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2020/10/20	R248	05/11/2020	10.02	Put	Bond Future	11,890.5100	11.8905	12,038.2900	12.0383	1.243	0	0	0
2020/10/20	R248	05/11/2020			Bond Future	11.6377	78.0039	11.6607	77.8560	0.197	0.0000	0.0000	113,043
2020/10/20	R248	05/11/2020	10.04	Call	Bond Future	0.2400	0.0002	0.1300	0.0001	(45.833)	0	0	0
2020/10/20	R248	05/11/2020	10.04	Put	Bond Future	11,723.9800	11.7240	11,871.7500	11.8717	1.260	0	0	0
2020/10/20	R248	05/11/2020	11.00	Put	Bond Future	4,470.2200	4.4702	4,589.6800	4.5897	2.672	0	0	0
2020/10/20	R248	05/11/2020	11.00	Call	Bond Future	141.3200	0.1413	112.9000	0.1129	(20.110)	0	0	950
2020/10/20	R248	05/11/2020	10.00	Put	Bond Future	12,057.5900	12.0576	12,205.3900	12.2054	1.226	0	0	0
2020/10/20	R248	05/11/2020	10.00	Call	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	950
2020/10/20	R248	05/11/2020	10.03	Put	Bond Future	11,807.1700	11.8072	11,954.9400	11.9549	1.252	0	0	0
2020/10/20	R248	05/11/2020	10.02	Call	Bond Future	0.2000	0.0002	0.1000	0.0001	(50.000)	0	0	0
2020/10/20	R248	04/02/2021	10.75	Call	Bond Future	987.6300	0.9876	944.0200	0.9440	(4.416)	0	0	2,590
2020/10/20	R248	04/02/2021	10.47	Put	Bond Future	10,402.5000	10.4025	10,522.9400	10.5229	1.158	0	0	0
2020/10/20	R248	04/02/2021	10.46	Call	Bond Future	647.9100	0.6479	615.7400	0.6157	(4.965)	0	0	0
2020/10/20	R248	04/02/2021			Bond Future	11.8714	78.7717	11.8960	78.6187	0.207	0.0000	0.0000	0
2020/10/20	R248	04/02/2021	10.75	Put	Bond Future	8,611.1800	8.6112	8,720.5400	8.7205	1.270	0	0	0
2020/10/20	R248	04/02/2021	11.50	Put	Bond Future	4,930.3300	4.9303	5,003.7000	5.0037	1.488	0	0	0
2020/10/20	R248	04/02/2021	11.50	Call	Bond Future	2,549.5900	2.5496	2,469.9900	2.4700	(3.122)	0	0	2,590
2020/10/20	R248	04/02/2021	10.47	Call	Bond Future	657.9200	0.6579	625.3900	0.6254	(4.944)	0	0	0
2020/10/20	R248	04/02/2021	10.46	Put	Bond Future	10,470.0100	10.4700	10,590.8100	10.5908	1.154	0	0	0
2020/10/20	R248	04/02/2021	10.48	Call	Bond Future	668.0500	0.6681	635.1400	0.6351	(4.926)	0	0	0
2020/10/20	R248	04/02/2021	10.48	Put	Bond Future	10,335.2400	10.3352	10,455.3000	10.4553	1.162	0	0	0
2020/10/20	R248	06/05/2021	12.36	Call	Bond Future	5,369.1000	5.3691	5,265.6700	5.2657	(1.926)	0	0	0
2020/10/20	R248	06/05/2021			Bond Future	12.0956	75.2094	12.1219	75.0511	0.218	0.0000	0.0000	0
2020/10/20	R248	06/05/2021	12.34	Call	Bond Future	5,303.2900	5.3033	5,200.4800	5.2005	(1.939)	0	0	0
2020/10/20	R248	06/05/2021	12.34	Put	Bond Future	3,856.8000	3.8568	3,912.3000	3.9123	1.439	0	0	0
2020/10/20	R248	06/05/2021	12.36	Put	Bond Future	3,806.5200	3.8065	3,861.4000	3.8614	1.442	0	0	0
2020/10/20	R248	06/05/2021	12.35	Call	Bond Future	5,336.1600	5.3362	5,233.0400	5.2330	(1.932)	0	0	0
2020/10/20	R248	06/05/2021	12.35	Put	Bond Future	3,831.5800	3.8316	3,886.7700	3.8868	1.440	0	0	0
2020/10/20	R248	05/08/2021	12.51	Put	Bond Future	3,974.9000	3.9749	4,039.5300	4.0395	1.626	0	0	0
2020/10/20	R248	05/08/2021			Bond Future	12.3348	76.0348	12.3632	75.8697	0.231	0.0000	0.0000	0
2020/10/20	R248	05/08/2021	12.51	Call	Bond Future	4,980.8700	4.9809	4,880.4000	4.8804	(2.017)	0	0	0
2020/10/20	R248	05/08/2021	12.52	Call	Bond Future	5,012.0100	5.0120	4,911.2000	4.9112	(2.011)	0	0	0
2020/10/20	R248	05/08/2021	12.50	Put	Bond Future	4,000.3000	4.0003	4,065.2600	4.0653	1.624	0	0	0
2020/10/20	R248	05/08/2021	12.52	Put	Bond Future	3,949.4000	3.9494	4,013.6900	4.0137	1.628	0	0	0
2020/10/20	R248	05/08/2021	12.50	Call	Bond Future	4,949.5400	4.9495	4,849.4000	4.8494	(2.023)	0	0	0
2020/10/20	R248	04/11/2021	12.85	Call	Bond Future	1,431.7700	1.4318	1,261.4200	1.2614	(11.898)	0	0	0
2020/10/20	R248	04/11/2021			Bond Future	12.5897	72.3900	12.6202	72.2197	0.242	0.0000	0.0000	0
2020/10/20	R248	04/11/2021	12.83	Call	Bond Future	1,323.6300	1.3236	1,153.2800	1.1533	(12.870)	0	0	0
2020/10/20	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/20	R248	04/11/2021	12.84	Call	Bond Future	1,377.7400	1.3777	1,207.3900	1.2074	(12.364)	0	0	0
2020/10/20	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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<b>Total</b>												<b>1266206</b>