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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2020 TO 22/10/2020

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
2020/10/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	2025	05/11/2020		Bond Future	144.7329	144.7329	144.7315	144.7315	(0.001)	0.0000	0.0000	3,218
2020/10/22	2025	04/02/2021		Bond Future	144.6775	144.6775	144.6755	144.6755	(0.001)	0.0000	0.0000	170

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
2020/10/22	2025	06/05/2021			Bond Future	146.2625	146.2625	146.2598	146.2598	(0.002)	0.0000	0.0000	0
2020/10/22	2025	05/08/2021			Bond Future	146.3613	146.3613	146.3584	146.3584	(0.002)	0.0000	0.0000	0
2020/10/22	2025	04/11/2021			Bond Future	147.8628	147.8628	147.8600	147.8600	(0.002)	0.0000	0.0000	0
2020/10/22	2029	05/11/2020			Bond Future	100.9021	100.9021	100.5623	100.5623	(0.337)	0.0000	0.0000	3,729
2020/10/22	2029	04/02/2021			Bond Future	101.9144	101.9144	101.5709	101.5709	(0.337)	0.0000	0.0000	1,206
2020/10/22	2029	06/05/2021			Bond Future	101.8920	101.8920	101.5443	101.5443	(0.341)	0.0000	0.0000	0
2020/10/22	2029	05/08/2021			Bond Future	103.0265	103.0265	102.6748	102.6748	(0.341)	0.0000	0.0000	0
2020/10/22	2029	04/11/2021			Bond Future	102.9344	102.9344	102.5791	102.5791	(0.345)	0.0000	0.0000	0
2020/10/22	2030	05/11/2020	9.39	Put	Bond Future	720.6000	0.7206	648.6700	0.6487	(9.982)	0	0	0
2020/10/22	2030	05/11/2020	9.38	Call	Bond Future	1,204.0800	1.2041	1,232.0600	1.2321	2.324	0	0	0
2020/10/22	2030	05/11/2020	9.66	Put	Bond Future	274.3400	0.2743	232.8200	0.2328	(15.135)	0	0	5,500
2020/10/22	2030	05/11/2020	9.60	Put	Bond Future	345.1200	0.3451	297.1600	0.2972	(13.897)	0	0	3,000
2020/10/22	2030	05/11/2020	9.99	Put	Bond Future	67.1300	0.0671	51.9400	0.0519	(22.628)	0	0	2,500
2020/10/22	2030	05/11/2020	8.10	Put	Bond Future	7,297.8500	7.2978	7,196.7000	7.1967	(1.386)	0	0	0
2020/10/22	2030	05/11/2020	8.73	Call	Bond Future	75.0200	0.0750	71.6700	0.0717	(4.465)	0	0	3,000
2020/10/22	2030	05/11/2020	10.06	Put	Bond Future	48.3000	0.0483	36.5500	0.0365	(24.327)	0	0	1,000
2020/10/22	2030	05/11/2020			Bond Future	9.3002	94.2594	9.2828	94.3605	(0.188)	0.0000	0.0000	93,017
2020/10/22	2030	05/11/2020	9.99	Call	Bond Future	3,946.9700	3.9470	4,032.8000	4.0328	2.175	0	0	0
2020/10/22	2030	05/11/2020	8.85	Put	Bond Future	2,802.5700	2.8026	2,698.1700	2.6982	(3.725)	0	0	0
2020/10/22	2030	05/11/2020	8.85	Call	Bond Future	149.2400	0.1492	145.8600	0.1459	(2.265)	0	0	3,000
2020/10/22	2030	05/11/2020	9.61	Call	Bond Future	2,101.7700	2.1018	2,155.9200	2.1559	2.576	0	0	0
2020/10/22	2030	05/11/2020	9.61	Put	Bond Future	332.3900	0.3324	285.5200	0.2855	(14.101)	0	0	3,000
2020/10/22	2030	05/11/2020	8.34	Put	Bond Future	5,784.3300	5.7843	5,682.6400	5.6826	(1.758)	0	0	0
2020/10/22	2030	05/11/2020	8.34	Call	Bond Future	4.4800	0.0045	3.8100	0.0038	(14.955)	0	0	1,000
2020/10/22	2030	05/11/2020	9.04	Put	Bond Future	1,892.3500	1.8924	1,792.1700	1.7922	(5.294)	0	0	0
2020/10/22	2030	05/11/2020	9.04	Call	Bond Future	370.6600	0.3707	371.5000	0.3715	0.227	0	0	1,000
2020/10/22	2030	05/11/2020	9.39	Call	Bond Future	1,237.9000	1.2379	1,266.9900	1.2670	2.350	0	0	0
2020/10/22	2030	05/11/2020	9.38	Put	Bond Future	744.2300	0.7442	671.1900	0.6712	(9.814)	0	0	0
2020/10/22	2030	05/11/2020	9.66	Call	Bond Future	2,325.1600	2.3252	2,384.6600	2.3847	2.559	0	0	0
2020/10/22	2030	05/11/2020	9.60	Call	Bond Future	2,058.0700	2.0581	2,111.1300	2.1111	2.578	0	0	0
2020/10/22	2030	05/11/2020	9.49	Call	Bond Future	1,602.8900	1.6029	1,643.4600	1.6435	2.531	0	0	0
2020/10/22	2030	05/11/2020	8.36	Put	Bond Future	5,660.0300	5.6600	5,558.2500	5.5583	(1.798)	0	0	0
2020/10/22	2030	05/11/2020	9.86	Put	Bond Future	120.1600	0.1202	96.6500	0.0966	(19.566)	0	0	14,160
2020/10/22	2030	05/11/2020	8.10	Call	Bond Future	0.5200	0.0005	0.3900	0.0004	(25.000)	0	0	3,000
2020/10/22	2030	05/11/2020	8.73	Put	Bond Future	3,452.2300	3.4522	3,347.8600	3.3479	(3.023)	0	0	0
2020/10/22	2030	05/11/2020	9.23	Put	Bond Future	1,167.3900	1.1674	1,079.4200	1.0794	(7.536)	0	0	0
2020/10/22	2030	05/11/2020	10.06	Call	Bond Future	4,309.8400	4.3098	4,399.1100	4.3991	2.071	0	0	0
2020/10/22	2030	05/11/2020	10.37	Put	Bond Future	9.0900	0.0091	6.1300	0.0061	(32.563)	0	0	2,000
2020/10/22	2030	05/11/2020	9.40	Call	Bond Future	1,272.2300	1.2722	1,302.4300	1.3024	2.374	0	0	0
2020/10/22	2030	05/11/2020	9.40	Put	Bond Future	697.5300	0.6975	626.7100	0.6267	(10.153)	0	0	0
2020/10/22	2030	05/11/2020	9.49	Put	Bond Future	513.6700	0.5137	453.2200	0.4532	(11.768)	0	0	2,500
2020/10/22	2030	05/11/2020	9.65	Call	Bond Future	2,279.8300	2.2798	2,338.2800	2.3383	2.564	0	0	0
2020/10/22	2030	05/11/2020	9.65	Put	Bond Future	285.2100	0.2852	242.6400	0.2426	(14.926)	0	0	2,500
2020/10/22	2030	05/11/2020	8.36	Call	Bond Future	5.2800	0.0053	4.5200	0.0045	(14.394)	0	0	14,160
2020/10/22	2030	05/11/2020	8.86	Put	Bond Future	2,750.7600	2.7508	2,646.4200	2.6464	(3.793)	0	0	0
2020/10/22	2030	05/11/2020	8.86	Call	Bond Future	157.4300	0.1574	154.1100	0.1541	(2.109)	0	0	14,160

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2020/10/22	2030	05/11/2020	9.86	Call	Bond Future	3,285.3400	3.2853	3,362.8500	3.3629	2.359	0	0	0
2020/10/22	2030	05/11/2020	9.23	Call	Bond Future	759.8300	0.7598	772.8800	0.7729	1.717	0	0	3,000
2020/10/22	2030	05/11/2020	10.47	Call	Bond Future	6,458.9400	6.4589	6,558.2700	6.5583	1.538	0	0	0
2020/10/22	2030	05/11/2020	10.47	Put	Bond Future	4.7500	0.0048	3.0600	0.0031	(35.579)	0	0	3,000
2020/10/22	2030	05/11/2020	8.53	Put	Bond Future	4,619.2400	4.6192	4,516.4100	4.5164	(2.226)	0	0	0
2020/10/22	2030	05/11/2020	8.53	Call	Bond Future	19.5600	0.0196	17.7500	0.0177	(9.254)	0	0	9,414
2020/10/22	2030	05/11/2020	9.03	Put	Bond Future	1,936.0300	1.9360	1,835.4500	1.8354	(5.195)	0	0	0
2020/10/22	2030	05/11/2020	9.03	Call	Bond Future	355.2200	0.3552	355.6600	0.3557	0.124	0	0	9,414
2020/10/22	2030	05/11/2020	10.37	Call	Bond Future	5,935.1900	5.9352	6,033.2500	6.0333	1.652	0	0	0
2020/10/22	2030	04/02/2021	9.20	Put	Bond Future	3,700.6800	3.7007	3,628.6300	3.6286	(1.947)	0	0	0
2020/10/22	2030	04/02/2021	8.20	Put	Bond Future	8,184.3700	8.1844	8,089.7300	8.0897	(1.156)	0	0	0
2020/10/22	2030	04/02/2021	9.12	Call	Bond Future	1,727.0800	1.7271	1,754.2300	1.7542	1.572	0	0	1,000
2020/10/22	2030	04/02/2021	8.36	Call	Bond Future	551.7200	0.5517	561.0000	0.5610	1.682	0	0	800
2020/10/22	2030	04/02/2021	9.16	Call	Bond Future	1,816.6900	1.8167	1,845.0400	1.8450	1.561	0	0	0
2020/10/22	2030	04/02/2021	9.15	Put	Bond Future	3,873.0000	3.8730	3,799.4300	3.7994	(1.900)	0	0	1,900
2020/10/22	2030	04/02/2021			Bond Future	9.5164	91.1778	9.4982	91.2795	(0.191)	0.0000	0.0000	9,261
2020/10/22	2030	04/02/2021	8.20	Call	Bond Future	420.4300	0.4204	427.4100	0.4274	1.660	0	0	1,600
2020/10/22	2030	04/02/2021	8.37	Put	Bond Future	7,275.2500	7.2752	7,183.0700	7.1831	(1.267)	0	0	0
2020/10/22	2030	04/02/2021	8.37	Call	Bond Future	560.8800	0.5609	570.3200	0.5703	1.683	0	0	1,000
2020/10/22	2030	04/02/2021	9.17	Call	Bond Future	1,839.5200	1.8395	1,868.1700	1.8682	1.557	0	0	0
2020/10/22	2030	04/02/2021	9.17	Put	Bond Future	3,803.4200	3.8034	3,730.4500	3.7305	(1.919)	0	0	0
2020/10/22	2030	04/02/2021	9.20	Call	Bond Future	1,909.0500	1.9091	1,938.6200	1.9386	1.549	0	0	1,600
2020/10/22	2030	04/02/2021	9.12	Put	Bond Future	3,979.0100	3.9790	3,904.5400	3.9045	(1.872)	0	0	0
2020/10/22	2030	04/02/2021	8.36	Put	Bond Future	7,327.4300	7.3274	7,235.0900	7.2351	(1.260)	0	0	0
2020/10/22	2030	04/02/2021	9.16	Put	Bond Future	3,838.1000	3.8381	3,764.8300	3.7648	(1.909)	0	0	0
2020/10/22	2030	04/02/2021	9.15	Call	Bond Future	1,794.0300	1.7940	1,822.0800	1.8221	1.564	0	0	0
2020/10/22	2030	04/02/2021	8.86	Put	Bond Future	4,980.8900	4.9809	4,899.1200	4.8991	(1.642)	0	0	0
2020/10/22	2030	04/02/2021	8.86	Call	Bond Future	1,212.3900	1.2124	1,232.2400	1.2322	1.637	0	0	800
2020/10/22	2030	04/02/2021	10.20	Call	Bond Future	5,060.2800	5.0603	5,121.6100	5.1216	1.212	0	0	0
2020/10/22	2030	04/02/2021	10.20	Put	Bond Future	1,339.8100	1.3398	1,299.5200	1.2995	(3.007)	0	0	1,800
2020/10/22	2030	06/05/2021	10.04	Put	Bond Future	2,652.4900	2.6525	2,602.7300	2.6027	(1.876)	0	0	0
2020/10/22	2030	06/05/2021	9.15	Call	Bond Future	1,971.5600	1.9716	2,001.4300	2.0014	1.515	0	0	0
2020/10/22	2030	06/05/2021	11.69	Call	Bond Future	10,386.4100	10.3864	10,472.0700	10.4721	0.825	0	0	0
2020/10/22	2030	06/05/2021	11.70	Put	Bond Future	556.4000	0.5564	539.8700	0.5399	(2.971)	0	0	0
2020/10/22	2030	06/05/2021			Bond Future	9.7324	92.1558	9.7134	92.2581	(0.194)	0.0000	0.0000	0
2020/10/22	2030	06/05/2021	10.74	Call	Bond Future	6,777.9900	6.7780	6,846.1400	6.8461	1.005	0	0	0
2020/10/22	2030	06/05/2021	10.74	Put	Bond Future	1,536.3000	1.5363	1,502.1100	1.5021	(2.225)	0	0	0
2020/10/22	2030	06/05/2021	7.97	Call	Bond Future	473.1100	0.4731	481.6100	0.4816	1.797	0	0	700
2020/10/22	2030	06/05/2021	10.04	Call	Bond Future	4,296.5600	4.2966	4,349.1400	4.3491	1.224	0	0	0
2020/10/22	2030	06/05/2021	9.15	Put	Bond Future	5,193.7500	5.1938	5,121.2800	5.1213	(1.395)	0	0	0
2020/10/22	2030	06/05/2021	9.92	Call	Bond Future	3,925.8700	3.9259	3,975.4100	3.9754	1.262	0	0	0
2020/10/22	2030	06/05/2021	11.69	Put	Bond Future	562.9000	0.5629	546.2200	0.5462	(2.963)	0	0	0
2020/10/22	2030	06/05/2021	11.70	Call	Bond Future	10,426.3900	10.4264	10,512.2000	10.5122	0.823	0	0	0
2020/10/22	2030	06/05/2021	9.22	Call	Bond Future	2,119.2100	2.1192	2,150.7900	2.1508	1.490	0	0	0
2020/10/22	2030	06/05/2021	9.22	Put	Bond Future	4,946.2800	4.9463	4,875.5200	4.8755	(1.431)	0	0	700
2020/10/22	2030	06/05/2021	7.97	Put	Bond Future	10,693.9700	10.6940	10,600.1300	10.6001	(0.878)	0	0	0
2020/10/22	2030	06/05/2021	9.92	Put	Bond Future	2,918.4000	2.9184	2,865.6000	2.8656	(1.809)	0	0	700
2020/10/22	2030	06/05/2021	11.71	Call	Bond Future	10,466.4100	10.4664	10,552.3600	10.5524	0.821	0	0	0

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2020/10/22	2030	06/05/2021	11.71	Put	Bond Future	549.9800	0.5500	533.5900	0.5336	(2.980)	0	0	0
2020/10/22	2030	05/08/2021	12.10	Call	Bond Future	10,767.9500	10.7680	10,857.4800	10.8575	0.831	0	0	0
2020/10/22	2030	05/08/2021	10.42	Put	Bond Future	2,370.9400	2.3709	2,326.8200	2.3268	(1.861)	0	0	0
2020/10/22	2030	05/08/2021	10.41	Call	Bond Future	4,660.5000	4.6605	4,719.4600	4.7195	1.265	0	0	0
2020/10/22	2030	05/08/2021			Bond Future	9.9674	89.1550	9.9476	89.2583	(0.198)	0.0000	0.0000	0
2020/10/22	2030	05/08/2021	9.45	Call	Bond Future	2,089.4700	2.0895	2,124.2200	2.1242	1.663	0	0	600
2020/10/22	2030	05/08/2021	12.10	Put	Bond Future	488.1200	0.4881	474.3400	0.4743	(2.823)	0	0	600
2020/10/22	2030	05/08/2021	10.42	Call	Bond Future	4,692.8300	4.6928	4,752.0200	4.7520	1.261	0	0	0
2020/10/22	2030	05/08/2021	10.41	Put	Bond Future	2,389.0600	2.3891	2,344.7100	2.3447	(1.856)	0	0	0
2020/10/22	2030	05/08/2021	9.45	Put	Bond Future	4,843.6100	4.8436	4,775.0500	4.7750	(1.415)	0	0	0
2020/10/22	2030	05/08/2021	8.95	Put	Bond Future	6,707.8300	6.7078	6,627.2600	6.6273	(1.201)	0	0	0
2020/10/22	2030	05/08/2021	8.95	Call	Bond Future	1,186.8600	1.1869	1,209.6000	1.2096	1.916	0	0	600
2020/10/22	2030	05/08/2021	10.43	Call	Bond Future	4,724.9500	4.7250	4,784.3600	4.7844	1.257	0	0	0
2020/10/22	2030	05/08/2021	10.43	Put	Bond Future	2,352.6500	2.3526	2,308.7500	2.3088	(1.866)	0	0	0
2020/10/22	2030	04/11/2021	10.60	Call	Bond Future	1,917.9100	1.9179	2,022.3400	2.0223	5.445	0	0	0
2020/10/22	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2030	04/11/2021			Bond Future	10.2139	90.0478	10.1932	90.1522	(0.203)	0.0000	0.0000	0
2020/10/22	2030	04/11/2021	10.61	Call	Bond Future	1,966.8700	1.9669	2,071.3000	2.0713	5.309	0	0	0
2020/10/22	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2030	04/11/2021	10.59	Call	Bond Future	1,868.9200	1.8689	1,973.3500	1.9734	5.588	0	0	0
2020/10/22	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2032	05/11/2020	9.77	Put	Bond Future	3,700.9000	3.7009	3,318.7600	3.3188	(10.326)	0	0	0
2020/10/22	2032	05/11/2020	9.61	Put	Bond Future	4,657.6300	4.6576	4,261.4800	4.2615	(8.505)	0	0	0
2020/10/22	2032	05/11/2020	10.99	Call	Bond Future	3,774.7600	3.7748	4,135.0900	4.1351	9.546	0	0	0
2020/10/22	2032	05/11/2020	9.44	Put	Bond Future	5,727.3500	5.7274	5,324.6200	5.3246	(7.032)	0	0	0
2020/10/22	2032	05/11/2020	11.08	Call	Bond Future	4,239.6600	4.2397	4,611.9600	4.6120	8.781	0	0	0
2020/10/22	2032	05/11/2020			Bond Future	10.3583	87.0024	10.2903	87.4083	(0.656)	0.0000	0.0000	121,458
2020/10/22	2032	05/11/2020	9.76	Call	Bond Future	93.0500	0.0930	115.6500	0.1156	24.288	0	0	0
2020/10/22	2032	05/11/2020	9.76	Put	Bond Future	3,758.6000	3.7586	3,375.2600	3.3753	(10.199)	0	0	0
2020/10/22	2032	05/11/2020	10.99	Put	Bond Future	123.8800	0.1239	78.2700	0.0783	(36.818)	0	0	3,000
2020/10/22	2032	05/11/2020	9.77	Call	Bond Future	98.3500	0.0984	122.1500	0.1221	24.199	0	0	0
2020/10/22	2032	05/11/2020	9.11	Call	Bond Future	1.0600	0.0011	1.2700	0.0013	19.811	0	0	3,000
2020/10/22	2032	05/11/2020	9.61	Call	Bond Future	39.6600	0.0397	49.4500	0.0495	24.685	0	0	3,000
2020/10/22	2032	05/11/2020	9.44	Call	Bond Future	13.2600	0.0133	16.4700	0.0165	24.208	0	0	1,000
2020/10/22	2032	05/11/2020	11.08	Put	Bond Future	86.1900	0.0862	52.5500	0.0525	(39.030)	0	0	1,000
2020/10/22	2032	05/11/2020	9.75	Call	Bond Future	88.0200	0.0880	109.4600	0.1095	24.358	0	0	0
2020/10/22	2032	05/11/2020	9.75	Put	Bond Future	3,816.6400	3.8166	3,432.1400	3.4321	(10.074)	0	0	0
2020/10/22	2032	05/11/2020	9.11	Put	Bond Future	7,894.8100	7.8948	7,489.0800	7.4891	(5.139)	0	0	0
2020/10/22	2032	05/11/2020	8.94	Put	Bond Future	9,044.2300	9.0442	8,638.3300	8.6383	(4.488)	0	0	0
2020/10/22	2032	05/11/2020	8.94	Call	Bond Future	0.2300	0.0002	0.2700	0.0003	17.391	0	0	1,000
2020/10/22	2032	04/02/2021	9.29	Call	Bond Future	587.7900	0.5878	646.5900	0.6466	10.004	0	0	800
2020/10/22	2032	04/02/2021	10.82	Put	Bond Future	2,489.4600	2.4895	2,308.7600	2.3088	(7.259)	0	0	800
2020/10/22	2032	04/02/2021	9.63	Call	Bond Future	963.8900	0.9639	1,052.2000	1.0522	9.162	0	0	0
2020/10/22	2032	04/02/2021			Bond Future	10.5938	87.8536	10.5230	88.2632	(0.668)	0.0000	0.0000	2,670
2020/10/22	2032	04/02/2021	8.79	Put	Bond Future	11,588.0300	11.5880	11,207.0700	11.2071	(3.288)	0	0	0
2020/10/22	2032	04/02/2021	8.79	Call	Bond Future	254.1800	0.2542	282.7900	0.2828	11.256	0	0	800
2020/10/22	2032	04/02/2021	9.61	Call	Bond Future	937.7500	0.9378	1,024.1200	1.0241	9.210	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
2020/10/22	2032	04/02/2021	9.61	Put	Bond Future	6,879.8300	6.8798	6,556.6300	6.5566	(4.698)	0	0	0
2020/10/22	2032	04/02/2021	9.29	Put	Bond Future	8,584.2500	8.5842	8,233.4800	8.2335	(4.086)	0	0	0
2020/10/22	2032	04/02/2021	10.82	Call	Bond Future	3,779.8900	3.7799	4,008.7600	4.0088	6.055	0	0	0
2020/10/22	2032	04/02/2021	9.63	Put	Bond Future	6,779.6300	6.7796	6,458.3700	6.4584	(4.739)	0	0	0
2020/10/22	2032	04/02/2021	9.62	Call	Bond Future	950.7600	0.9508	1,038.0900	1.0381	9.185	0	0	0
2020/10/22	2032	04/02/2021	9.62	Put	Bond Future	6,829.6400	6.8296	6,507.4000	6.5074	(4.718)	0	0	0
2020/10/22	2032	06/05/2021	12.57	Call	Bond Future	9,989.7600	9.9898	10,329.9500	10.3299	3.405	0	0	0
2020/10/22	2032	06/05/2021	12.12	Put	Bond Future	1,500.8500	1.5009	1,400.0500	1.4000	(6.716)	0	0	0
2020/10/22	2032	06/05/2021			Bond Future	10.8279	84.6503	10.7541	85.0639	(0.681)	0.0000	0.0000	0
2020/10/22	2032	06/05/2021	12.57	Put	Bond Future	988.1300	0.9881	914.7200	0.9147	(7.429)	0	0	736
2020/10/22	2032	06/05/2021	10.33	Put	Bond Future	5,431.4400	5.4314	5,179.5600	5.1796	(4.637)	0	0	0
2020/10/22	2032	06/05/2021	10.33	Call	Bond Future	2,585.9600	2.5860	2,747.6800	2.7477	6.254	0	0	736
2020/10/22	2032	06/05/2021	12.11	Call	Bond Future	8,274.9400	8.2749	8,587.0700	8.5871	3.772	0	0	0
2020/10/22	2032	06/05/2021	12.11	Put	Bond Future	1,514.3100	1.5143	1,412.8400	1.4128	(6.701)	0	0	0
2020/10/22	2032	06/05/2021	12.12	Call	Bond Future	8,311.1800	8.3112	8,623.9800	8.6240	3.764	0	0	0
2020/10/22	2032	06/05/2021	12.10	Call	Bond Future	8,238.7400	8.2387	8,550.1900	8.5502	3.780	0	0	0
2020/10/22	2032	06/05/2021	12.10	Put	Bond Future	1,527.8700	1.5279	1,425.7200	1.4257	(6.686)	0	0	0
2020/10/22	2032	05/08/2021	11.37	Put	Bond Future	3,126.6300	3.1266	2,950.8700	2.9509	(5.621)	0	0	0
2020/10/22	2032	05/08/2021			Bond Future	11.0749	85.5732	10.9979	85.9911	(0.695)	0.0000	0.0000	0
2020/10/22	2032	05/08/2021	11.36	Call	Bond Future	4,669.9100	4.6699	4,911.2300	4.9112	5.168	0	0	0
2020/10/22	2032	05/08/2021	11.36	Put	Bond Future	3,147.5600	3.1476	2,970.9200	2.9709	(5.612)	0	0	0
2020/10/22	2032	05/08/2021	11.37	Call	Bond Future	4,701.6700	4.7017	4,943.8700	4.9439	5.151	0	0	0
2020/10/22	2032	05/08/2021	11.35	Call	Bond Future	4,638.5200	4.6385	4,878.9700	4.8790	5.184	0	0	0
2020/10/22	2032	05/08/2021	11.35	Put	Bond Future	3,168.9100	3.1689	2,991.4000	2.9914	(5.602)	0	0	0
2020/10/22	2032	04/11/2021	11.69	Call	Bond Future	1,788.8900	1.7889	2,211.0900	2.2111	23.601	0	0	0
2020/10/22	2032	04/11/2021			Bond Future	11.3426	82.2870	11.2621	82.7092	(0.709)	0.0000	0.0000	0
2020/10/22	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2032	04/11/2021	11.70	Call	Bond Future	1,839.5800	1.8396	2,261.7800	2.2618	22.951	0	0	0
2020/10/22	2032	04/11/2021	11.71	Call	Bond Future	1,890.2300	1.8902	2,312.4300	2.3124	22.336	0	0	0
2020/10/22	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2033	05/11/2020			Bond Future	94.3748	94.3748	94.4164	94.4164	0.044	0.0000	0.0000	9,139
2020/10/22	2033	04/02/2021			Bond Future	95.3216	95.3216	95.3633	95.3633	0.044	0.0000	0.0000	0
2020/10/22	2033	06/05/2021			Bond Future	95.1507	95.1507	95.1925	95.1925	0.044	0.0000	0.0000	0
2020/10/22	2033	05/08/2021			Bond Future	96.2102	96.2102	96.2523	96.2523	0.044	0.0000	0.0000	0
2020/10/22	2033	04/11/2021			Bond Future	95.9740	95.9740	96.0166	96.0166	0.044	0.0000	0.0000	0
2020/10/22	2037	05/11/2020	10.18	Call	Bond Future	2.4600	0.0025	3.6900	0.0037	50.000	0	0	0
2020/10/22	2037	05/11/2020	10.17	Put	Bond Future	8,308.6900	8.3087	7,677.7400	7.6777	(7.594)	0	0	0
2020/10/22	2037	05/11/2020			Bond Future	11.4347	80.8873	11.3314	81.5194	(0.903)	0.0000	0.0000	131,861
2020/10/22	2037	05/11/2020	10.19	Call	Bond Future	2.6500	0.0027	3.9800	0.0040	50.189	0	0	0
2020/10/22	2037	05/11/2020	10.19	Put	Bond Future	8,167.5500	8.1675	7,536.7900	7.5368	(7.723)	0	0	0
2020/10/22	2037	05/11/2020	10.17	Call	Bond Future	2.2800	0.0023	3.4200	0.0034	50.000	0	0	0
2020/10/22	2037	05/11/2020	10.18	Put	Bond Future	8,238.0700	8.2381	7,607.2100	7.6072	(7.658)	0	0	0
2020/10/22	2037	04/02/2021	13.73	Call	Bond Future	11,219.9600	11.2200	11,790.3700	11.7904	5.084	0	0	0
2020/10/22	2037	04/02/2021	10.85	Call	Bond Future	1,421.2500	1.4213	1,601.4000	1.6014	12.675	0	0	0
2020/10/22	2037	04/02/2021	10.35	Call	Bond Future	738.1200	0.7381	846.0800	0.8461	14.626	0	0	0

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2020/10/22	2037	04/02/2021	10.28	Put	Bond Future	9,625.7800	9.6258	9,087.4400	9.0874	(5.593)	0	0	0
2020/10/22	2037	04/02/2021	10.27	Call	Bond Future	658.9200	0.6589	757.3100	0.7573	14.932	0	0	0
2020/10/22	2037	04/02/2021			Bond Future	11.6792	77.4247	11.5715	78.0626	(0.922)	0.0000	0.0000	4,820
2020/10/22	2037	04/02/2021	11.97	Put	Bond Future	2,699.0400	2.6990	2,435.9800	2.4360	(9.746)	0	0	0
2020/10/22	2037	04/02/2021	11.97	Call	Bond Future	4,381.8000	4.3818	4,756.6500	4.7567	8.555	0	0	300
2020/10/22	2037	04/02/2021	9.65	Put	Bond Future	13,754.4000	13.7544	13,159.1500	13.1591	(4.328)	0	0	0
2020/10/22	2037	04/02/2021	9.65	Call	Bond Future	245.2500	0.2452	287.9100	0.2879	17.394	0	0	72
2020/10/22	2037	04/02/2021	11.90	Call	Bond Future	4,149.7000	4.1497	4,513.1600	4.5132	8.759	0	0	0
2020/10/22	2037	04/02/2021	13.73	Put	Bond Future	474.1600	0.4742	406.6600	0.4067	(14.236)	0	0	300
2020/10/22	2037	04/02/2021	10.85	Put	Bond Future	6,548.4600	6.5485	6,090.7000	6.0907	(6.990)	0	0	72
2020/10/22	2037	04/02/2021	10.35	Put	Bond Future	9,210.8300	9.2108	8,680.8800	8.6809	(5.754)	0	0	72
2020/10/22	2037	04/02/2021	10.28	Call	Bond Future	668.4400	0.6684	768.0100	0.7680	14.896	0	0	0
2020/10/22	2037	04/02/2021	10.27	Put	Bond Future	9,685.8300	9.6858	9,146.3100	9.1463	(5.570)	0	0	0
2020/10/22	2037	04/02/2021	11.90	Put	Bond Future	2,866.8000	2.8668	2,592.3500	2.5924	(9.573)	0	0	240
2020/10/22	2037	04/02/2021	10.48	Put	Bond Future	8,465.4200	8.4654	7,952.1600	7.9522	(6.063)	0	0	0
2020/10/22	2037	04/02/2021	10.48	Call	Bond Future	881.9500	0.8819	1,006.6000	1.0066	14.133	0	0	240
2020/10/22	2037	04/02/2021	10.29	Call	Bond Future	678.0800	0.6781	778.8100	0.7788	14.855	0	0	0
2020/10/22	2037	04/02/2021	10.29	Put	Bond Future	9,565.9400	9.5659	9,028.7600	9.0288	(5.616)	0	0	0
2020/10/22	2037	06/05/2021	12.42	Call	Bond Future	5,883.9500	5.8839	6,284.0600	6.2841	6.800	0	0	0
2020/10/22	2037	06/05/2021			Bond Future	11.9230	78.2556	11.8107	78.8999	(0.941)	0.0000	0.0000	0
2020/10/22	2037	06/05/2021	12.42	Put	Bond Future	3,128.7800	3.1288	2,884.5000	2.8845	(7.808)	0	0	0
2020/10/22	2037	06/05/2021	12.43	Call	Bond Future	5,918.0300	5.9180	6,319.3100	6.3193	6.781	0	0	0
2020/10/22	2037	06/05/2021	12.44	Put	Bond Future	3,089.3900	3.0894	2,847.4600	2.8475	(7.831)	0	0	0
2020/10/22	2037	06/05/2021	12.43	Put	Bond Future	3,109.0300	3.1090	2,865.9200	2.8659	(7.819)	0	0	0
2020/10/22	2037	06/05/2021	12.44	Call	Bond Future	5,952.1700	5.9522	6,354.6300	6.3546	6.762	0	0	0
2020/10/22	2037	05/08/2021	12.26	Put	Bond Future	4,020.2800	4.0203	3,723.5800	3.7236	(7.380)	0	0	0
2020/10/22	2037	05/08/2021	12.27	Call	Bond Future	4,457.2300	4.4572	4,813.1200	4.8131	7.985	0	0	0
2020/10/22	2037	05/08/2021	12.28	Call	Bond Future	4,486.6200	4.4866	4,843.8300	4.8438	7.962	0	0	0
2020/10/22	2037	05/08/2021			Bond Future	12.1857	74.8531	12.0684	75.5043	(0.963)	0.0000	0.0000	0
2020/10/22	2037	05/08/2021	12.26	Call	Bond Future	4,428.1900	4.4282	4,782.7400	4.7827	8.007	0	0	0
2020/10/22	2037	05/08/2021	12.28	Put	Bond Future	3,969.4800	3.9695	3,675.4400	3.6754	(7.408)	0	0	0
2020/10/22	2037	05/08/2021	12.27	Put	Bond Future	3,994.6700	3.9947	3,699.3100	3.6993	(7.394)	0	0	0
2020/10/22	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2037	04/11/2021			Bond Future	12.4530	75.6022	12.3306	76.2601	(0.983)	0.0000	0.0000	0
2020/10/22	2037	04/11/2021	12.82	Call	Bond Future	1,918.3400	1.9183	2,576.2500	2.5763	34.296	0	0	0
2020/10/22	2037	04/11/2021	12.83	Call	Bond Future	1,969.5300	1.9695	2,627.4400	2.6274	33.404	0	0	0
2020/10/22	2037	04/11/2021	12.81	Call	Bond Future	1,867.1000	1.8671	2,525.0100	2.5250	35.237	0	0	0
2020/10/22	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2038	05/11/2020			Bond Future	105.6833	105.6833	105.4498	105.4498	(0.221)	0.0000	0.0000	9,452
2020/10/22	2038	04/02/2021			Bond Future	105.0476	105.0476	104.8114	104.8114	(0.225)	0.0000	0.0000	1,685
2020/10/22	2038	06/05/2021			Bond Future	106.1986	106.1986	105.9594	105.9594	(0.225)	0.0000	0.0000	0
2020/10/22	2038	05/08/2021			Bond Future	105.6604	105.6604	105.4184	105.4184	(0.229)	0.0000	0.0000	0
2020/10/22	2038	04/11/2021			Bond Future	106.7442	106.7442	106.4996	106.4996	(0.229)	0.0000	0.0000	0
2020/10/22	2040	05/11/2020	10.30	Call	Bond Future	1.7300	0.0017	2.6100	0.0026	50.867	0	0	0
2020/10/22	2040	05/11/2020	11.00	Put	Bond Future	4,062.2700	4.0623	3,455.9200	3.4559	(14.926)	0	0	0

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2020/10/22	2040	05/11/2020	10.23	Call	Bond Future	0.9800	0.0010	1.4800	0.0015	51.020	0	0	2,000
2020/10/22	2040	05/11/2020	11.70	Put	Bond Future	945.0900	0.9451	662.8300	0.6628	(29.866)	0	0	2,000
2020/10/22	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/22	2040	05/11/2020	10.00	Call	Bond Future	0.1300	0.0001	0.1900	0.0002	46.154	0	0	2,380
2020/10/22	2040	05/11/2020			Bond Future	11.5894	82.6828	11.4861	83.3484	(0.891)	0.0000	0.0000	72,588
2020/10/22	2040	05/11/2020	10.30	Put	Bond Future	8,994.9500	8.9950	8,330.2700	8.3303	(7.389)	0	0	0
2020/10/22	2040	05/11/2020	9.73	Put	Bond Future	13,490.7300	13.4907	12,825.1700	12.8252	(4.933)	0	0	0
2020/10/22	2040	05/11/2020	9.73	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,000
2020/10/22	2040	05/11/2020	10.23	Put	Bond Future	9,528.0200	9.5280	8,862.9600	8.8630	(6.980)	0	0	0
2020/10/22	2040	05/11/2020	10.31	Call	Bond Future	1.8700	0.0019	2.8300	0.0028	51.337	0	0	0
2020/10/22	2040	05/11/2020	10.32	Put	Bond Future	8,843.6400	8.8436	8,179.1200	8.1791	(7.514)	0	0	0
2020/10/22	2040	05/11/2020	11.00	Call	Bond Future	141.1000	0.1411	200.3100	0.2003	41.963	0	0	2,380
2020/10/22	2040	05/11/2020	11.70	Call	Bond Future	1,648.1900	1.6482	2,031.4900	2.0315	23.256	0	0	0
2020/10/22	2040	05/11/2020	9.50	Put	Bond Future	15,406.6900	15.4067	14,741.1300	14.7411	(4.320)	0	0	0
2020/10/22	2040	05/11/2020	10.00	Put	Bond Future	11,317.1000	11.3171	10,651.6000	10.6516	(5.880)	0	0	0
2020/10/22	2040	05/11/2020	10.31	Put	Bond Future	8,919.2400	8.9192	8,254.6400	8.2546	(7.451)	0	0	0
2020/10/22	2040	05/11/2020	10.32	Call	Bond Future	2.0200	0.0020	3.0600	0.0031	51.485	0	0	0
2020/10/22	2040	05/11/2020	11.50	Call	Bond Future	987.3500	0.9873	1,262.0700	1.2621	27.824	0	0	0
2020/10/22	2040	05/11/2020	11.50	Put	Bond Future	1,562.6300	1.5626	1,171.7900	1.1718	(25.012)	0	0	2,000
2020/10/22	2040	04/02/2021	9.49	Call	Bond Future	129.4000	0.1294	154.3000	0.1543	19.243	0	0	500
2020/10/22	2040	04/02/2021	9.57	Put	Bond Future	16,437.7400	16.4377	15,794.7500	15.7947	(3.912)	0	0	0
2020/10/22	2040	04/02/2021	10.07	Put	Bond Future	12,630.3200	12.6303	12,021.9000	12.0219	(4.817)	0	0	0
2020/10/22	2040	04/02/2021	10.42	Put	Bond Future	10,243.1300	10.2431	9,671.9600	9.6720	(5.576)	0	0	0
2020/10/22	2040	04/02/2021			Bond Future	11.8316	78.9875	11.7238	79.6591	(0.911)	0.0000	0.0000	10,547
2020/10/22	2040	04/02/2021	10.07	Call	Bond Future	377.7300	0.3777	440.9900	0.4410	16.747	0	0	800
2020/10/22	2040	04/02/2021	11.74	Call	Bond Future	3,316.9000	3.3169	3,643.9800	3.6440	9.861	0	0	0
2020/10/22	2040	04/02/2021	11.74	Put	Bond Future	3,886.9800	3.8870	3,542.3800	3.5424	(8.865)	0	0	800
2020/10/22	2040	04/02/2021	10.41	Call	Bond Future	647.0000	0.6470	746.2800	0.7463	15.345	0	0	0
2020/10/22	2040	04/02/2021	10.41	Put	Bond Future	10,307.8800	10.3079	9,735.4800	9.7355	(5.553)	0	0	0
2020/10/22	2040	04/02/2021	9.49	Put	Bond Future	17,086.3900	17.0864	16,439.6100	16.4396	(3.785)	0	0	0
2020/10/22	2040	04/02/2021	9.57	Call	Bond Future	151.8400	0.1518	180.5300	0.1805	18.895	0	0	800
2020/10/22	2040	04/02/2021	10.42	Call	Bond Future	656.7100	0.6567	757.2200	0.7572	15.305	0	0	0
2020/10/22	2040	04/02/2021	10.24	Put	Bond Future	11,440.2600	11.4403	10,848.4900	10.8485	(5.173)	0	0	0
2020/10/22	2040	04/02/2021	10.24	Call	Bond Future	498.2600	0.4983	578.1700	0.5782	16.038	0	0	500
2020/10/22	2040	04/02/2021	11.57	Call	Bond Future	2,810.7100	2.8107	3,105.6800	3.1057	10.495	0	0	0
2020/10/22	2040	04/02/2021	11.57	Put	Bond Future	4,456.9000	4.4569	4,080.1900	4.0802	(8.452)	0	0	500
2020/10/22	2040	04/02/2021	10.40	Call	Bond Future	637.4100	0.6374	735.4700	0.7355	15.384	0	0	0
2020/10/22	2040	04/02/2021	10.40	Put	Bond Future	10,372.8500	10.3729	9,799.2300	9.7992	(5.530)	0	0	0
2020/10/22	2040	06/05/2021	12.44	Put	Bond Future	3,563.7400	3.5637	3,290.5400	3.2905	(7.666)	0	0	0
2020/10/22	2040	06/05/2021			Bond Future	12.0729	79.8352	11.9605	80.5137	(0.932)	0.0000	0.0000	0
2020/10/22	2040	06/05/2021	12.43	Call	Bond Future	5,678.8400	5.6788	6,082.8700	6.0829	7.115	0	0	0
2020/10/22	2040	06/05/2021	12.43	Put	Bond Future	3,587.3000	3.5873	3,312.7900	3.3128	(7.652)	0	0	0
2020/10/22	2040	06/05/2021	12.44	Call	Bond Future	5,712.5200	5.7125	6,117.8600	6.1179	7.096	0	0	0
2020/10/22	2040	06/05/2021	12.42	Call	Bond Future	5,645.0100	5.6450	6,047.7200	6.0477	7.134	0	0	0
2020/10/22	2040	06/05/2021	12.42	Put	Bond Future	3,610.7700	3.6108	3,334.9400	3.3349	(7.639)	0	0	0
2020/10/22	2040	05/08/2021	12.47	Call	Bond Future	4,800.6000	4.8006	5,183.4300	5.1834	7.975	0	0	0
2020/10/22	2040	05/08/2021	11.05	Put	Bond Future	9,512.3800	9.5124	9,000.2600	9.0003	(5.384)	0	0	0
2020/10/22	2040	05/08/2021			Bond Future	12.3330	76.1996	12.2154	76.8854	(0.954)	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
2020/10/22	2040	05/08/2021	14.80	Call	Bond Future	13,060.2800	13.0603	13,666.0300	13.6660	4.638	0	0	0
2020/10/22	2040	05/08/2021	14.80	Put	Bond Future	736.0700	0.7361	656.1000	0.6561	(10.864)	0	0	900
2020/10/22	2040	05/08/2021	12.47	Put	Bond Future	4,015.0300	4.0150	3,712.1400	3.7121	(7.544)	0	0	0
2020/10/22	2040	05/08/2021	11.55	Put	Bond Future	7,071.8200	7.0718	6,630.1700	6.6302	(6.245)	0	0	0
2020/10/22	2040	05/08/2021	11.55	Call	Bond Future	2,312.5300	2.3125	2,556.6000	2.5566	10.554	0	0	900
2020/10/22	2040	05/08/2021	11.05	Call	Bond Future	1,457.0700	1.4571	1,630.6700	1.6307	11.914	0	0	900
2020/10/22	2040	05/08/2021	12.48	Call	Bond Future	4,831.7100	4.8317	5,215.9300	5.2159	7.952	0	0	0
2020/10/22	2040	05/08/2021	12.49	Put	Bond Future	3,963.4700	3.9635	3,663.3600	3.6634	(7.572)	0	0	0
2020/10/22	2040	05/08/2021	12.48	Put	Bond Future	3,989.3100	3.9893	3,687.8100	3.6878	(7.558)	0	0	0
2020/10/22	2040	05/08/2021	12.49	Call	Bond Future	4,862.6300	4.8626	5,248.2400	5.2482	7.930	0	0	0
2020/10/22	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2040	04/11/2021	12.90	Call	Bond Future	1,662.1700	1.6622	2,354.9000	2.3549	41.676	0	0	0
2020/10/22	2040	04/11/2021			Bond Future	12.5971	76.9622	12.4741	77.6549	(0.976)	0.0000	0.0000	0
2020/10/22	2040	04/11/2021	12.91	Call	Bond Future	1,716.0100	1.7160	2,408.7400	2.4087	40.369	0	0	0
2020/10/22	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2040	04/11/2021	12.89	Call	Bond Future	1,608.2600	1.6083	2,300.9900	2.3010	43.073	0	0	0
2020/10/22	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2044	05/11/2020	10.36	Call	Bond Future	1.7400	0.0017	2.3400	0.0023	34.483	0	0	0
2020/10/22	2044	05/11/2020	11.06	Put	Bond Future	4,062.5500	4.0625	3,543.6500	3.5437	(12.773)	0	0	525
2020/10/22	2044	05/11/2020	11.43	Call	Bond Future	671.4900	0.6715	838.1500	0.8381	24.819	0	0	0
2020/10/22	2044	05/11/2020	9.72	Put	Bond Future	14,212.6900	14.2127	13,646.9700	13.6470	(3.980)	0	0	0
2020/10/22	2044	05/11/2020	9.97	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	300
2020/10/22	2044	05/11/2020	9.29	Put	Bond Future	17,984.8900	17.9849	17,419.1700	17.4192	(3.146)	0	0	0
2020/10/22	2044	05/11/2020	9.96	Put	Bond Future	12,212.9600	12.2130	11,647.2500	11.6472	(4.632)	0	0	0
2020/10/22	2044	05/11/2020			Bond Future	11.6482	79.3087	11.5600	79.8744	(0.756)	0.0000	0.0000	47,249
2020/10/22	2044	05/11/2020	10.34	Call	Bond Future	1.4800	0.0015	1.9900	0.0020	34.459	0	0	0
2020/10/22	2044	05/11/2020	10.34	Put	Bond Future	9,193.0400	9.1930	8,627.8300	8.6278	(6.148)	0	0	0
2020/10/22	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/22	2044	05/11/2020	9.97	Put	Bond Future	12,131.2100	12.1312	11,565.5000	11.5655	(4.663)	0	0	0
2020/10/22	2044	05/11/2020	9.96	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2020/10/22	2044	05/11/2020	11.38	Call	Bond Future	565.8100	0.5658	711.7800	0.7118	25.798	0	0	0
2020/10/22	2044	05/11/2020	11.38	Put	Bond Future	2,309.9800	2.3100	1,890.2300	1.8902	(18.171)	0	0	300
2020/10/22	2044	05/11/2020	10.36	Put	Bond Future	9,039.0200	9.0390	8,473.9000	8.4739	(6.252)	0	0	0
2020/10/22	2044	05/11/2020	11.06	Call	Bond Future	146.6300	0.1466	193.4500	0.1934	31.931	0	0	0
2020/10/22	2044	05/11/2020	10.04	Put	Bond Future	11,562.4600	11.5625	10,996.7700	10.9968	(4.892)	0	0	0
2020/10/22	2044	05/11/2020	11.17	Put	Bond Future	3,403.8500	3.4038	2,911.6700	2.9117	(14.460)	0	0	1,815
2020/10/22	2044	05/11/2020	11.43	Put	Bond Future	2,085.3200	2.0853	1,686.2600	1.6863	(19.137)	0	0	1,815
2020/10/22	2044	05/11/2020	8.87	Put	Bond Future	21,920.5100	21.9205	21,354.7900	21.3548	(2.581)	0	0	0
2020/10/22	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/22	2044	05/11/2020	10.35	Call	Bond Future	1.6100	0.0016	2.1500	0.0022	33.540	0	0	0
2020/10/22	2044	05/11/2020	10.35	Put	Bond Future	9,115.9700	9.1160	8,550.7900	8.5508	(6.200)	0	0	0
2020/10/22	2044	05/11/2020	10.04	Call	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0	0	525
2020/10/22	2044	05/11/2020	9.34	Put	Bond Future	17,533.2900	17.5333	16,967.5700	16.9676	(3.227)	0	0	0
2020/10/22	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/22	2044	05/11/2020	11.17	Call	Bond Future	245.8800	0.2459	319.4200	0.3194	29.909	0	0	0
2020/10/22	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/22	2044	05/11/2020	10.02	Put	Bond Future	11,724.3400	11.7243	11,158.6500	11.1587	(4.825)	0	0	0



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2020/10/22	2044	05/11/2020	10.02	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	1,815
2020/10/22	2044	04/02/2021	10.04	Put	Bond Future	13,338.6300	13.3386	12,813.6400	12.8136	(3.936)	0	0	0
2020/10/22	2044	04/02/2021	10.37	Call	Bond Future	563.2700	0.5633	636.4200	0.6364	12.987	0	0	0
2020/10/22	2044	04/02/2021	10.35	Put	Bond Future	11,115.5300	11.1155	10,615.8100	10.6158	(4.496)	0	0	0
2020/10/22	2044	04/02/2021			Bond Future	11.8829	75.7054	11.7909	76.2764	(0.775)	0.0000	0.0000	0
2020/10/22	2044	04/02/2021	10.37	Put	Bond Future	10,979.1300	10.9791	10,481.3000	10.4813	(4.534)	0	0	0
2020/10/22	2044	04/02/2021	10.35	Call	Bond Future	545.9600	0.5460	617.2200	0.6172	13.052	0	0	0
2020/10/22	2044	04/02/2021	10.04	Call	Bond Future	326.8300	0.3268	372.8200	0.3728	14.072	0	0	0
2020/10/22	2044	04/02/2021	10.84	Call	Bond Future	1,102.2800	1.1023	1,229.0400	1.2290	11.500	0	0	0
2020/10/22	2044	04/02/2021	10.36	Put	Bond Future	11,047.2200	11.0472	10,548.4500	10.5485	(4.515)	0	0	0
2020/10/22	2044	04/02/2021	10.84	Put	Bond Future	8,033.8200	8.0338	7,589.6000	7.5896	(5.529)	0	0	265
2020/10/22	2044	04/02/2021	10.29	Call	Bond Future	496.5000	0.4965	562.2800	0.5623	13.249	0	0	0
2020/10/22	2044	04/02/2021	10.29	Put	Bond Future	11,529.9700	11.5300	11,024.7700	11.0248	(4.382)	0	0	265
2020/10/22	2044	04/02/2021	9.66	Put	Bond Future	16,326.1000	16.3261	15,779.8100	15.7798	(3.346)	0	0	0
2020/10/22	2044	04/02/2021	9.66	Call	Bond Future	160.8100	0.1608	185.5000	0.1855	15.354	0	0	265
2020/10/22	2044	04/02/2021	10.36	Call	Bond Future	554.5600	0.5546	626.7700	0.6268	13.021	0	0	0
2020/10/22	2044	06/05/2021	12.50	Put	Bond Future	3,534.4200	3.5344	3,301.7400	3.3017	(6.583)	0	0	3,100
2020/10/22	2044	06/05/2021	12.43	Put	Bond Future	3,699.6100	3.6996	3,459.1600	3.4592	(6.499)	0	0	0
2020/10/22	2044	06/05/2021	12.44	Call	Bond Future	5,560.6700	5.5607	5,898.0200	5.8980	6.067	0	0	0
2020/10/22	2044	06/05/2021			Bond Future	12.1167	76.5180	12.0206	77.0947	(0.793)	0.0000	0.0000	0
2020/10/22	2044	06/05/2021	12.45	Call	Bond Future	5,593.8500	5.5938	5,932.3100	5.9323	6.051	0	0	0
2020/10/22	2044	06/05/2021	12.45	Put	Bond Future	3,651.6700	3.6517	3,413.4500	3.4135	(6.524)	0	0	0
2020/10/22	2044	06/05/2021	12.50	Call	Bond Future	5,760.3000	5.7603	6,104.3000	6.1043	5.972	0	0	0
2020/10/22	2044	06/05/2021	12.43	Call	Bond Future	5,527.7700	5.5278	5,864.0000	5.8640	6.083	0	0	0
2020/10/22	2044	06/05/2021	12.44	Put	Bond Future	3,675.4600	3.6755	3,436.1300	3.4361	(6.512)	0	0	0
2020/10/22	2044	06/05/2021	11.35	Put	Bond Future	7,271.8300	7.2718	6,897.2700	6.8973	(5.151)	0	0	0
2020/10/22	2044	06/05/2021	11.35	Call	Bond Future	2,445.8500	2.4459	2,647.9700	2.6480	8.264	0	0	3,100
2020/10/22	2044	06/05/2021	11.90	Call	Bond Future	3,888.6900	3.8887	4,161.7000	4.1617	7.021	0	0	0
2020/10/22	2044	06/05/2021	11.90	Put	Bond Future	5,200.1400	5.2001	4,896.4700	4.8965	(5.840)	0	0	3,100
2020/10/22	2044	05/08/2021	12.60	Put	Bond Future	3,781.4800	3.7815	3,533.4700	3.5335	(6.559)	0	0	0
2020/10/22	2044	05/08/2021	12.61	Put	Bond Future	3,757.1600	3.7572	3,510.3000	3.5103	(6.570)	0	0	0
2020/10/22	2044	05/08/2021			Bond Future	12.3685	72.9714	12.2678	73.5543	(0.814)	0.0000	0.0000	0
2020/10/22	2044	05/08/2021	12.60	Call	Bond Future	5,092.4300	5.0924	5,427.2800	5.4273	6.575	0	0	0
2020/10/22	2044	05/08/2021	12.61	Call	Bond Future	5,123.8000	5.1238	5,459.8000	5.4598	6.558	0	0	0
2020/10/22	2044	05/08/2021	12.59	Call	Bond Future	5,061.1200	5.0611	5,394.8200	5.3948	6.593	0	0	0
2020/10/22	2044	05/08/2021	12.59	Put	Bond Future	3,805.9400	3.8059	3,556.7800	3.5568	(6.547)	0	0	0
2020/10/22	2044	04/11/2021	12.91	Call	Bond Future	1,559.0800	1.5591	2,147.8900	2.1479	37.767	0	0	0
2020/10/22	2044	04/11/2021			Bond Future	12.6238	73.7016	12.5186	74.2904	(0.834)	0.0000	0.0000	0
2020/10/22	2044	04/11/2021	12.89	Call	Bond Future	1,452.0500	1.4521	2,040.8600	2.0409	40.550	0	0	0
2020/10/22	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2044	04/11/2021	12.90	Call	Bond Future	1,505.6000	1.5056	2,094.4100	2.0944	39.108	0	0	0
2020/10/22	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	2046	05/11/2020			Bond Future	93.8835	93.8835	93.2984	93.2984	(0.623)	0.0000	0.0000	12,336
2020/10/22	2046	04/02/2021			Bond Future	94.8254	94.8254	94.2341	94.2341	(0.624)	0.0000	0.0000	3,975
2020/10/22	2046	06/05/2021			Bond Future	94.0749	94.0749	93.4768	93.4768	(0.636)	0.0000	0.0000	0
2020/10/22	2046	05/08/2021			Bond Future	95.1226	95.1226	94.5176	94.5176	(0.636)	0.0000	0.0000	0

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2020/10/22	2046	04/11/2021			Bond Future	94.2926	94.2926	93.6815	93.6815	(0.648)	0.0000	0.0000	0
2020/10/22	2050	05/11/2020			Bond Future	95.9365	95.9365	94.9469	94.9469	(1.031)	0.0000	0.0000	11,373
2020/10/22	2050	04/02/2021			Bond Future	95.0100	95.0100	94.0102	94.0102	(1.052)	0.0000	0.0000	2,590
2020/10/22	2050	06/05/2021			Bond Future	96.0511	96.0511	95.0398	95.0398	(1.053)	0.0000	0.0000	0
2020/10/22	2050	05/08/2021			Bond Future	95.1939	95.1939	94.1713	94.1713	(1.074)	0.0000	0.0000	0
2020/10/22	2050	04/11/2021			Bond Future	96.1703	96.1703	95.1371	95.1371	(1.074)	0.0000	0.0000	0
2020/10/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	AL37	05/11/2020			Index Future	765.9460	765.9460	766.3590	766.3590	0.054	0.0000	0.0000	0
2020/10/22	AL37	04/02/2021			Index Future	773.4400	773.4400	773.8540	773.8540	0.054	0.0000	0.0000	0
2020/10/22	AL37	06/05/2021			Index Future	781.7220	781.7220	782.1360	782.1360	0.053	0.0000	0.0000	0
2020/10/22	AL37	05/08/2021			Index Future	790.1470	790.1470	790.5650	790.5650	0.053	0.0000	0.0000	0
2020/10/22	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/22	AL7T	05/11/2020			Index Future	822.1390	822.1390	824.2240	824.2240	0.254	0.0000	0.0000	0
2020/10/22	AL7T	04/02/2021			Index Future	830.1830	830.1830	832.2850	832.2850	0.253	0.0000	0.0000	0
2020/10/22	AL7T	06/05/2021			Index Future	839.0720	839.0720	841.1930	841.1930	0.253	0.0000	0.0000	0
2020/10/22	AL7T	05/08/2021			Index Future	848.1150	848.1150	850.2580	850.2580	0.253	0.0000	0.0000	0
2020/10/22	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/22	ALBI	05/11/2020			Index Future	719.9340	719.9340	722.7690	722.7690	0.394	0.0000	0.0000	226
2020/10/22	ALBI	04/02/2021			Index Future	726.9780	726.9780	729.8370	729.8370	0.393	0.0000	0.0000	0
2020/10/22	ALBI	06/05/2021			Index Future	734.7620	734.7620	737.6490	737.6490	0.393	0.0000	0.0000	0
2020/10/22	ALBI	05/08/2021			Index Future	742.6810	742.6810	745.5980	745.5980	0.393	0.0000	0.0000	0
2020/10/22	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	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
2020/10/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/22	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
2020/10/22	ES33	05/11/2020			Bond Future	11.9060	72.5077	11.8174	72.9627	(0.744)	0.0000	0.0000	350
2020/10/22	ES33	04/02/2021			Bond Future	12.1913	73.2171	12.0988	73.6763	(0.759)	0.0000	0.0000	0
2020/10/22	ES33	06/05/2021			Bond Future	12.4715	70.2270	12.3750	70.6908	(0.774)	0.0000	0.0000	0
2020/10/22	ES33	05/08/2021			Bond Future	12.7681	70.9927	12.6672	71.4614	(0.790)	0.0000	0.0000	0
2020/10/22	ES33	04/11/2021			Bond Future	13.0870	67.9306	12.9814	68.4041	(0.807)	0.0000	0.0000	0
2020/10/22	ES42	05/11/2020			Bond Future	12.4438	71.0478	12.3654	71.4861	(0.630)	0.0000	0.0000	4,789
2020/10/22	ES42	04/02/2021			Bond Future	12.7153	71.7429	12.6332	72.1852	(0.646)	0.0000	0.0000	0
2020/10/22	ES42	06/05/2021			Bond Future	12.9930	68.2534	12.9069	68.7002	(0.662)	0.0000	0.0000	0
2020/10/22	ES42	05/08/2021			Bond Future	13.2791	68.9979	13.1888	69.4494	(0.680)	0.0000	0.0000	0
2020/10/22	ES42	04/11/2021			Bond Future	13.5892	65.4319	13.4944	65.8881	(0.698)	0.0000	0.0000	0
2020/10/22	GOVI	05/11/2020	737.84	Put	GOVI	267,350.0000	26.7350	240,080.0000	24.0080	(10.200)	0	0	0
2020/10/22	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	05/11/2020			GOVI	711.1050	711.1050	713.8320	713.8320	0.383	0.0000	0.0000	254
2020/10/22	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	05/11/2020	737.83	Put	GOVI	267,250.0000	26.7250	239,980.0000	23.9980	(10.204)	0	0	0
2020/10/22	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	05/11/2020	737.85	Put	GOVI	267,450.0000	26.7450	240,180.0000	24.0180	(10.196)	0	0	0
2020/10/22	GOVI	04/02/2021	750.96	Put	GOVI	328,970.0000	32.8970	301,470.0000	30.1470	(8.359)	0	0	0
2020/10/22	GOVI	04/02/2021			GOVI	718.0630	718.0630	720.8130	720.8130	0.383	0.0000	0.0000	942
2020/10/22	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	04/02/2021	750.95	Put	GOVI	328,870.0000	32.8870	301,370.0000	30.1370	(8.362)	0	0	0
2020/10/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	04/02/2021	750.94	Put	GOVI	328,770.0000	32.8770	301,270.0000	30.1270	(8.365)	0	0	0
2020/10/22	GOVI	06/05/2021	678.67	Call	GOVI	470,810.0000	47.0810	498,580.0000	49.8580	5.898	0	0	0
2020/10/22	GOVI	06/05/2021			GOVI	725.7510	725.7510	728.5280	728.5280	0.383	0.0000	0.0000	0
2020/10/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	06/05/2021	678.68	Call	GOVI	470,710.0000	47.0710	498,480.0000	49.8480	5.900	0	0	0
2020/10/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	06/05/2021	678.69	Call	GOVI	470,610.0000	47.0610	498,380.0000	49.8380	5.901	0	0	0
2020/10/22	GOVI	05/08/2021	719.14	Call	GOVI	144,340.0000	14.4340	172,390.0000	17.2390	19.433	0	0	0
2020/10/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	05/08/2021			GOVI	733.5740	733.5740	736.3790	736.3790	0.382	0.0000	0.0000	0
2020/10/22	GOVI	05/08/2021	719.15	Call	GOVI	144,240.0000	14.4240	172,290.0000	17.2290	19.447	0	0	0
2020/10/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	05/08/2021	719.13	Call	GOVI	144,440.0000	14.4440	172,490.0000	17.2490	19.420	0	0	0
2020/10/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/22	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/22	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	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
2020/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/22	IGOV	05/11/2020			Index Future	257.7770	257.7770	257.3630	257.3630	(0.161)	0.0000	0.0000	464
2020/10/22	IGOV	04/02/2021			Index Future	260.3640	260.3640	259.9440	259.9440	(0.161)	0.0000	0.0000	546
2020/10/22	IGOV	06/05/2021			Index Future	263.2150	263.2150	262.7890	262.7890	(0.162)	0.0000	0.0000	0
2020/10/22	IGOV	05/08/2021			Index Future	266.1140	266.1140	265.6840	265.6840	(0.162)	0.0000	0.0000	0
2020/10/22	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/22	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/22	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1300	92.1300	0.000	0.0000	0.0000	0
2020/10/22	IS05	15/06/2021			Interest Rate Swap	90.1800	90.1800	90.1900	90.1900	0.011	0.0000	0.0000	0
2020/10/22	IS05	21/09/2021			Interest Rate Swap	89.0000	89.0000	89.0100	89.0100	0.011	0.0000	0.0000	0
2020/10/22	IS05	21/12/2021			Interest Rate Swap	90.1500	90.1500	90.1500	90.1500	0.000	0.0000	0.0000	51
2020/10/22	IS05	15/03/2022			Interest Rate Swap	89.4500	89.4500	89.4500	89.4500	0.000	0.0000	0.0000	0
2020/10/22	IS05	21/06/2022			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2020/10/22	IS05	20/09/2022			Interest Rate Swap	92.4400	92.4400	92.4500	92.4500	0.011	0.0000	0.0000	0
2020/10/22	IS05	20/12/2022			Interest Rate Swap	92.8300	92.8300	92.8500	92.8500	0.022	0.0000	0.0000	0
2020/10/22	IS05	22/03/2023			Interest Rate Swap	85.1400	85.1400	85.1800	85.1800	0.047	0.0000	0.0000	0
2020/10/22	IS05	20/06/2023			Interest Rate Swap	90.6500	90.6500	90.7000	90.7000	0.055	0.0000	0.0000	0
2020/10/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/22	IS10	17/12/2025			Interest Rate Swap	78.6000	78.6000	78.6000	78.6000	0.000	0.0000	0.0000	0
2020/10/22	IS10	16/03/2026			Interest Rate Swap	75.2000	75.2000	75.2000	75.2000	0.000	0.0000	0.0000	0
2020/10/22	IS10	15/06/2026			Interest Rate Swap	73.6900	73.6900	73.7000	73.7000	0.014	0.0000	0.0000	0
2020/10/22	IS10	21/09/2026			Interest Rate Swap	75.8300	75.8300	75.8400	75.8400	0.013	0.0000	0.0000	0
2020/10/22	IS10	21/12/2026			Interest Rate Swap	79.9800	79.9800	79.9800	79.9800	0.000	0.0000	0.0000	0
2020/10/22	IS10	15/03/2027			Interest Rate Swap	78.5700	78.5700	78.5600	78.5600	(0.013)	0.0000	0.0000	0
2020/10/22	IS10	21/06/2027			Interest Rate Swap	80.7900	80.7900	80.7600	80.7600	(0.037)	0.0000	0.0000	0
2020/10/22	IS10	20/09/2027			Interest Rate Swap	86.7600	86.7600	86.7100	86.7100	(0.058)	0.0000	0.0000	0
2020/10/22	IS10	20/12/2027			Interest Rate Swap	87.3000	87.3000	87.2500	87.2500	(0.057)	0.0000	0.0000	0
2020/10/22	IS10	22/03/2028			Interest Rate Swap	80.4400	80.4400	80.3900	80.3900	(0.062)	0.0000	0.0000	0
2020/10/22	IS10	20/06/2028			Interest Rate Swap	88.4800	88.4800	88.4300	88.4300	(0.057)	0.0000	0.0000	0
2020/10/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/22	JBAF	18/11/2020			Jibar Tradeable Future	3.3300	96.6700	3.3350	96.6650	0.150	0.0000	0.0000	0
2020/10/22	JBAF	15/12/2020			Jibar Tradeable Future	3.1950	96.8050	3.1950	96.8050	0.000	0.0000	0.0000	30,010
2020/10/22	JBAF	20/01/2021			Jibar Tradeable Future	3.1400	96.8600	3.1800	96.8200	1.274	0.0000	0.0000	0
2020/10/22	JBAF	17/02/2021			Jibar Tradeable Future	3.0900	96.9100	3.1100	96.8900	0.647	0.0000	0.0000	0
2020/10/22	JBAF	17/03/2021			Jibar Tradeable Future	3.0950	96.9050	3.1150	96.8850	0.646	0.0000	0.0000	0
2020/10/22	JBAF	21/04/2021			Jibar Tradeable Future	3.0300	96.9700	3.0900	96.9100	1.980	0.0000	0.0000	0
2020/10/22	JBAF	15/06/2021			Jibar Tradeable Future	3.1100	96.8900	3.1300	96.8700	0.643	0.0000	0.0000	0
2020/10/22	JBAF	15/09/2021			Jibar Tradeable Future	3.1950	96.8050	3.2250	96.7750	0.939	0.0000	0.0000	30,000
2020/10/22	JBAF	15/12/2021			Jibar Tradeable Future	3.3550	96.6450	3.3500	96.6500	(0.149)	0.0000	0.0000	0
2020/10/22	JBAF	16/03/2022			Jibar Tradeable Future	3.4400	96.5600	3.4300	96.5700	(0.291)	0.0000	0.0000	0

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2020/10/22	JBAF	15/06/2022			Jibar Tradeable Future	3.8850	96.1150	3.8900	96.1100	0.129	0.0000	0.0000	0
2020/10/22	JBAF	21/09/2022			Jibar Tradeable Future	4.1750	95.8250	4.2050	95.7950	0.719	0.0000	0.0000	0
2020/10/22	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R023	05/11/2020			Bond Future	4.3215	108.9523	4.3156	108.9656	(0.136)	0.0000	0.0000	33,381
2020/10/22	R023	05/11/2020	7.46	Call	Bond Future	6,845.5800	6.8456	6,858.9000	6.8589	0.195	0	0	0
2020/10/22	R023	05/11/2020	7.47	Call	Bond Future	6,866.5000	6.8665	6,879.8200	6.8798	0.194	0	0	0
2020/10/22	R023	05/11/2020	7.45	Call	Bond Future	6,824.6700	6.8247	6,837.9900	6.8380	0.195	0	0	0
2020/10/22	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R023	04/02/2021	6.34	Call	Bond Future	3,882.2100	3.8822	3,895.1900	3.8952	0.334	0	0	0
2020/10/22	R023	04/02/2021	6.32	Put	Bond Future	0.6000	0.0006	0.5500	0.0006	(8.333)	0	0	0
2020/10/22	R023	04/02/2021			Bond Future	4.3764	110.0183	4.3700	110.0314	(0.147)	0.0000	0.0000	3,620
2020/10/22	R023	04/02/2021	6.34	Put	Bond Future	0.5400	0.0005	0.5000	0.0005	(7.407)	0	0	0
2020/10/22	R023	04/02/2021	6.32	Call	Bond Future	3,843.6600	3.8437	3,856.6300	3.8566	0.337	0	0	0
2020/10/22	R023	04/02/2021	6.33	Put	Bond Future	0.5700	0.0006	0.5200	0.0005	(8.772)	0	0	0
2020/10/22	R023	04/02/2021	6.33	Call	Bond Future	3,862.9400	3.8629	3,875.9100	3.8759	0.336	0	0	0
2020/10/22	R023	06/05/2021	7.58	Call	Bond Future	5,509.1800	5.5092	5,521.8500	5.5218	0.230	0	0	0
2020/10/22	R023	06/05/2021			Bond Future	4.3813	107.2900	4.3742	107.3026	(0.162)	0.0000	0.0000	0
2020/10/22	R023	06/05/2021	7.56	Call	Bond Future	5,475.9300	5.4759	5,488.6000	5.4886	0.231	0	0	0
2020/10/22	R023	06/05/2021	7.56	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2020/10/22	R023	06/05/2021	7.58	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2020/10/22	R023	06/05/2021	7.57	Call	Bond Future	5,492.5500	5.4925	5,505.2200	5.5052	0.231	0	0	0
2020/10/22	R023	06/05/2021	7.57	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2020/10/22	R023	05/08/2021	5.30	Call	Bond Future	1,575.4800	1.5755	1,584.9400	1.5849	0.600	0	0	0
2020/10/22	R023	05/08/2021	5.29	Put	Bond Future	177.4800	0.1775	174.2500	0.1743	(1.820)	0	0	0
2020/10/22	R023	05/08/2021			Bond Future	4.3810	108.4592	4.3728	108.4718	(0.188)	0.0000	0.0000	0
2020/10/22	R023	05/08/2021	5.31	Call	Bond Future	1,588.1500	1.5881	1,597.6500	1.5976	0.598	0	0	0
2020/10/22	R023	05/08/2021	5.31	Put	Bond Future	172.5900	0.1726	169.4300	0.1694	(1.831)	0	0	0
2020/10/22	R023	05/08/2021	5.30	Put	Bond Future	175.0200	0.1750	171.8200	0.1718	(1.828)	0	0	0
2020/10/22	R023	05/08/2021	5.29	Call	Bond Future	1,562.8300	1.5628	1,572.2600	1.5723	0.603	0	0	0
2020/10/22	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R023	04/11/2021	4.90	Call	Bond Future	587.9500	0.5880	600.8400	0.6008	2.192	0	0	0
2020/10/22	R023	04/11/2021			Bond Future	4.4440	105.6405	4.4341	105.6534	(0.224)	0.0000	0.0000	0
2020/10/22	R023	04/11/2021	4.91	Call	Bond Future	600.7900	0.6008	613.6800	0.6137	2.146	0	0	0
2020/10/22	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R023	04/11/2021	4.92	Call	Bond Future	613.6300	0.6136	626.5200	0.6265	2.101	0	0	0
2020/10/22	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R035	05/11/2020	10.34	Put	Bond Future	5,126.1500	5.1262	4,649.8000	4.6498	(9.293)	0	0	0
2020/10/22	R035	05/11/2020			Bond Future	11.1205	85.8143	11.0423	86.3039	(0.703)	0.0000	0.0000	98,699
2020/10/22	R035	05/11/2020	10.33	Call	Bond Future	42.2000	0.0422	54.6600	0.0547	29.526	0	0	0
2020/10/22	R035	05/11/2020	10.33	Put	Bond Future	5,191.6300	5.1916	4,714.5600	4.7146	(9.189)	0	0	0
2020/10/22	R035	05/11/2020	10.34	Call	Bond Future	44.7200	0.0447	57.9000	0.0579	29.472	0	0	0
2020/10/22	R035	05/11/2020	10.32	Call	Bond Future	39.7900	0.0398	51.5500	0.0516	29.555	0	0	0
2020/10/22	R035	05/11/2020	10.32	Put	Bond Future	5,257.3000	5.2573	4,779.5300	4.7795	(9.088)	0	0	0
2020/10/22	R035	04/02/2021	10.14	Put	Bond Future	8,717.0200	8.7170	8,307.6300	8.3076	(4.696)	0	0	650
2020/10/22	R035	04/02/2021	11.14	Put	Bond Future	4,137.6500	4.1376	3,857.4600	3.8575	(6.772)	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
2020/10/22	R035	04/02/2021	10.05	Call	Bond Future	682.4700	0.6825	758.4200	0.7584	11.129	0	0	0
2020/10/22	R035	04/02/2021	10.04	Put	Bond Future	9,305.5100	9.3055	8,886.5700	8.8866	(4.502)	0	0	0
2020/10/22	R035	04/02/2021			Bond Future	11.3702	86.6539	11.2887	87.1479	(0.717)	0.0000	0.0000	1,961
2020/10/22	R035	04/02/2021	10.14	Call	Bond Future	777.6200	0.7776	862.2100	0.8622	10.878	0	0	0
2020/10/22	R035	04/02/2021	10.06	Call	Bond Future	692.5800	0.6926	769.4600	0.7695	11.101	0	0	0
2020/10/22	R035	04/02/2021	10.06	Put	Bond Future	9,186.2800	9.1863	8,769.1800	8.7692	(4.540)	0	0	0
2020/10/22	R035	04/02/2021	11.14	Call	Bond Future	2,731.6500	2.7317	2,945.4400	2.9454	7.826	0	0	0
2020/10/22	R035	04/02/2021	10.05	Put	Bond Future	9,245.8000	9.2458	8,827.7700	8.8278	(4.521)	0	0	0
2020/10/22	R035	04/02/2021	10.04	Call	Bond Future	672.4700	0.6725	747.5100	0.7475	11.159	0	0	0
2020/10/22	R035	06/05/2021	11.55	Call	Bond Future	4,096.2000	4.0962	4,345.6400	4.3456	6.090	0	0	0
2020/10/22	R035	06/05/2021	12.77	Call	Bond Future	8,385.4400	8.3854	8,747.5400	8.7475	4.318	0	0	0
2020/10/22	R035	06/05/2021	10.24	Put	Bond Future	9,893.4200	9.8934	9,503.6500	9.5037	(3.940)	0	0	0
2020/10/22	R035	06/05/2021	12.37	Call	Bond Future	6,850.2900	6.8503	7,181.1300	7.1811	4.830	0	0	0
2020/10/22	R035	06/05/2021	12.35	Put	Bond Future	2,615.0800	2.6151	2,445.3100	2.4453	(6.492)	0	0	0
2020/10/22	R035	06/05/2021			Bond Future	11.6103	83.1083	11.5254	83.6072	(0.732)	0.0000	0.0000	0
2020/10/22	R035	06/05/2021	12.37	Put	Bond Future	2,581.9000	2.5819	2,413.8300	2.4138	(6.510)	0	0	0
2020/10/22	R035	06/05/2021	12.35	Call	Bond Future	6,775.4200	6.7754	7,104.5600	7.1046	4.858	0	0	0
2020/10/22	R035	06/05/2021	11.55	Put	Bond Future	4,449.9200	4.4499	4,200.4500	4.2005	(5.606)	0	0	1,650
2020/10/22	R035	06/05/2021	12.77	Put	Bond Future	2,002.8500	2.0028	1,866.0400	1.8660	(6.831)	0	0	1,650
2020/10/22	R035	06/05/2021	10.24	Call	Bond Future	1,263.3600	1.2634	1,372.5000	1.3725	8.639	0	0	793
2020/10/22	R035	06/05/2021	12.36	Put	Bond Future	2,598.4400	2.5984	2,429.5200	2.4295	(6.501)	0	0	0
2020/10/22	R035	06/05/2021	10.81	Put	Bond Future	7,073.6400	7.0736	6,740.6500	6.7407	(4.707)	0	0	0
2020/10/22	R035	06/05/2021	10.81	Call	Bond Future	2,188.4700	2.1885	2,354.3900	2.3544	7.582	0	0	1,650
2020/10/22	R035	06/05/2021	11.32	Call	Bond Future	3,441.5600	3.4416	3,665.4200	3.6654	6.505	0	0	0
2020/10/22	R035	06/05/2021	11.32	Put	Bond Future	5,165.5000	5.1655	4,890.4500	4.8905	(5.325)	0	0	793
2020/10/22	R035	06/05/2021	12.02	Call	Bond Future	5,587.0400	5.5870	5,885.7400	5.8857	5.346	0	0	0
2020/10/22	R035	06/05/2021	12.02	Put	Bond Future	3,242.6800	3.2427	3,042.4700	3.0425	(6.174)	0	0	793
2020/10/22	R035	06/05/2021	12.36	Call	Bond Future	6,812.8300	6.8128	7,142.8200	7.1428	4.844	0	0	0
2020/10/22	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/22	R035	05/08/2021			Bond Future	11.8670	84.0143	11.7783	84.5185	(0.747)	0.0000	0.0000	0
2020/10/22	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/22	R035	05/08/2021	5.29	Put	Bond Future	54,309.7100	54.3097	53,805.5300	53.8055	(0.928)	0	0	0
2020/10/22	R035	05/08/2021	5.31	Put	Bond Future	54,076.4200	54.0764	53,572.2400	53.5722	(0.932)	0	0	0
2020/10/22	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/10/22	R035	05/08/2021	5.30	Put	Bond Future	54,193.0000	54.1930	53,688.8200	53.6888	(0.930)	0	0	0
2020/10/22	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R035	04/11/2021			Bond Future	12.1422	80.3832	12.0496	80.8926	(0.763)	0.0000	0.0000	0
2020/10/22	R035	04/11/2021	12.52	Call	Bond Future	2,027.3300	2.0273	2,536.7200	2.5367	25.126	0	0	0
2020/10/22	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R035	04/11/2021	12.53	Call	Bond Future	2,079.9400	2.0799	2,589.3300	2.5893	24.491	0	0	0
2020/10/22	R035	04/11/2021	12.51	Call	Bond Future	1,974.6600	1.9747	2,484.0500	2.4841	25.796	0	0	0
2020/10/22	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	05/11/2020	8.65	Call	Bond Future	8,288.8100	8.2888	8,353.8600	8.3539	0.785	0	0	0
2020/10/22	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	05/11/2020	7.50	Call	Bond Future	2,501.6800	2.5017	2,552.8100	2.5528	2.044	0	0	80
2020/10/22	R186	05/11/2020	8.00	Put	Bond Future	1.9400	0.0019	1.2100	0.0012	(37.629)	0	0	0
2020/10/22	R186	05/11/2020			Bond Future	7.0441	120.9844	7.0320	121.0495	(0.171)	0.0000	0.0000	86,177

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
2020/10/22	R186	05/11/2020	8.66	Call	Bond Future	8,338.0500	8.3380	8,403.1000	8.4031	0.780	0	0	0
2020/10/22	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	05/11/2020	7.00	Put	Bond Future	809.4700	0.8095	750.9600	0.7510	(7.228)	0	0	0
2020/10/22	R186	05/11/2020	7.00	Call	Bond Future	570.9900	0.5710	577.5300	0.5775	1.145	0	0	1,200
2020/10/22	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	05/11/2020	8.64	Call	Bond Future	8,239.5400	8.2395	8,304.5900	8.3046	0.789	0	0	0
2020/10/22	R186	05/11/2020	6.50	Put	Bond Future	3,012.7500	3.0127	2,945.6000	2.9456	(2.229)	0	0	0
2020/10/22	R186	05/11/2020	7.50	Put	Bond Future	69.4300	0.0694	55.5100	0.0555	(20.049)	0	0	0
2020/10/22	R186	05/11/2020	8.00	Call	Bond Future	5,028.4600	5.0285	5,092.7800	5.0928	1.279	0	0	1,200
2020/10/22	R186	05/11/2020	7.84	Put	Bond Future	6.8300	0.0068	4.6700	0.0047	(31.625)	0	0	0
2020/10/22	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	05/11/2020	6.50	Call	Bond Future	24.5600	0.0246	22.4600	0.0225	(8.550)	0	0	80
2020/10/22	R186	05/11/2020	7.84	Call	Bond Future	4,211.3500	4.2113	4,274.2400	4.2742	1.493	0	0	0
2020/10/22	R186	05/11/2020	8.34	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2020/10/22	R186	05/11/2020	8.34	Call	Bond Future	6,748.2700	6.7483	6,813.2900	6.8133	0.964	0	0	0
2020/10/22	R186	05/11/2020	9.26	Call	Bond Future	11,241.2100	11.2412	11,306.2600	11.3063	0.579	0	0	0
2020/10/22	R186	04/02/2021	8.15	Call	Bond Future	5,193.1200	5.1931	5,240.6500	5.2407	0.915	0	0	0
2020/10/22	R186	04/02/2021			Bond Future	7.2178	116.8901	7.2052	116.9553	(0.175)	0.0000	0.0000	181
2020/10/22	R186	04/02/2021	8.15	Put	Bond Future	507.1200	0.5071	489.4600	0.4895	(3.482)	0	0	0
2020/10/22	R186	04/02/2021	8.00	Put	Bond Future	638.3600	0.6384	617.6000	0.6176	(3.252)	0	0	15,177
2020/10/22	R186	04/02/2021	8.16	Call	Bond Future	5,234.2600	5.2343	5,281.9800	5.2820	0.912	0	0	0
2020/10/22	R186	04/02/2021	8.17	Put	Bond Future	491.6000	0.4916	474.3300	0.4743	(3.513)	0	0	0
2020/10/22	R186	04/02/2021	8.00	Call	Bond Future	4,586.7200	4.5867	4,631.1500	4.6312	0.969	0	0	0
2020/10/22	R186	04/02/2021	8.16	Put	Bond Future	499.3100	0.4993	481.8400	0.4818	(3.499)	0	0	0
2020/10/22	R186	04/02/2021	8.17	Call	Bond Future	5,275.4800	5.2755	5,323.4000	5.3234	0.908	0	0	0
2020/10/22	R186	06/05/2021	10.77	Call	Bond Future	15,226.9500	15.2269	15,291.7000	15.2917	0.425	0	0	0
2020/10/22	R186	06/05/2021	10.76	Put	Bond Future	11.8000	0.0118	11.1800	0.0112	(5.254)	0	0	0
2020/10/22	R186	06/05/2021			Bond Future	7.3873	118.1430	7.3740	118.2084	(0.180)	0.0000	0.0000	0
2020/10/22	R186	06/05/2021	10.78	Call	Bond Future	15,267.7200	15.2677	15,332.4800	15.3325	0.424	0	0	0
2020/10/22	R186	06/05/2021	10.78	Put	Bond Future	11.2700	0.0113	10.6800	0.0107	(5.235)	0	0	0
2020/10/22	R186	06/05/2021	10.77	Put	Bond Future	11.5300	0.0115	10.9300	0.0109	(5.204)	0	0	0
2020/10/22	R186	06/05/2021	10.76	Call	Bond Future	15,186.1700	15.1862	15,250.9000	15.2509	0.426	0	0	0
2020/10/22	R186	05/08/2021	8.61	Call	Bond Future	5,581.2800	5.5813	5,629.3300	5.6293	0.861	0	0	0
2020/10/22	R186	05/08/2021	8.62	Put	Bond Future	843.3600	0.8434	825.7000	0.8257	(2.094)	0	0	0
2020/10/22	R186	05/08/2021			Bond Future	7.5723	114.1493	7.5582	114.2152	(0.186)	0.0000	0.0000	0
2020/10/22	R186	05/08/2021	8.61	Put	Bond Future	853.8900	0.8539	836.0700	0.8361	(2.087)	0	0	0
2020/10/22	R186	05/08/2021	8.62	Call	Bond Future	5,615.0900	5.6151	5,663.3000	5.6633	0.859	0	0	0
2020/10/22	R186	05/08/2021	8.63	Call	Bond Future	5,648.9600	5.6490	5,697.3300	5.6973	0.856	0	0	0
2020/10/22	R186	05/08/2021	8.63	Put	Bond Future	832.9300	0.8329	815.4300	0.8154	(2.101)	0	0	0
2020/10/22	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	04/11/2021	8.10	Call	Bond Future	1,376.5900	1.3766	1,443.2500	1.4432	4.842	0	0	0
2020/10/22	R186	04/11/2021			Bond Future	7.7877	115.2928	7.7727	115.3594	(0.193)	0.0000	0.0000	0
2020/10/22	R186	04/11/2021	8.11	Call	Bond Future	1,420.3200	1.4203	1,486.9800	1.4870	4.693	0	0	0
2020/10/22	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R186	04/11/2021	8.09	Call	Bond Future	1,332.8500	1.3328	1,399.5100	1.3995	5.001	0	0	0
2020/10/22	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R197	05/11/2020			Bond Future	316.6982	316.6982	316.8156	316.8156	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
2020/10/22	R197	04/02/2021			Bond Future	312.0288	312.0288	312.1463	312.1463	0.038	0.0000	0.0000	1,400
2020/10/22	R197	06/05/2021			Bond Future	315.4472	315.4472	315.5645	315.5645	0.037	0.0000	0.0000	0
2020/10/22	R197	05/08/2021			Bond Future	310.9602	310.9602	311.0783	311.0783	0.038	0.0000	0.0000	0
2020/10/22	R197	04/11/2021			Bond Future	314.1492	314.1492	314.2689	314.2689	0.038	0.0000	0.0000	0
2020/10/22	R202	05/11/2020			Bond Future	213.3174	213.3174	213.6259	213.6259	0.145	0.0000	0.0000	6,003
2020/10/22	R202	04/02/2021			Bond Future	211.2898	211.2898	211.6005	211.6005	0.147	0.0000	0.0000	1,904
2020/10/22	R202	06/05/2021			Bond Future	213.6043	213.6043	213.9177	213.9177	0.147	0.0000	0.0000	0
2020/10/22	R202	05/08/2021			Bond Future	211.7336	211.7336	212.0502	212.0502	0.150	0.0000	0.0000	0
2020/10/22	R202	04/11/2021			Bond Future	213.9054	213.9054	214.2254	214.2254	0.150	0.0000	0.0000	0
2020/10/22	R208	05/11/2020	4.78	Call	Bond Future	495.5700	0.4956	526.9300	0.5269	6.328	0	0	0
2020/10/22	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R208	05/11/2020			Bond Future	3.4990	101.9963	3.4184	102.0277	(2.304)	0.0000	0.0000	7,525
2020/10/22	R208	05/11/2020	4.79	Call	Bond Future	499.4200	0.4994	530.7800	0.5308	6.279	0	0	0
2020/10/22	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R208	05/11/2020	4.77	Call	Bond Future	491.7200	0.4917	523.0800	0.5231	6.378	0	0	0
2020/10/22	R209	05/11/2020	10.02	Call	Bond Future	27.6900	0.0277	37.3500	0.0373	34.886	0	0	0
2020/10/22	R209	05/11/2020			Bond Future	10.8944	66.3918	10.8067	66.8731	(0.806)	0.0000	0.0000	28,016
2020/10/22	R209	05/11/2020	10.00	Call	Bond Future	24.6200	0.0246	33.2300	0.0332	34.972	0	0	0
2020/10/22	R209	05/11/2020	10.00	Put	Bond Future	5,178.3400	5.1783	4,705.6600	4.7057	(9.128)	0	0	0
2020/10/22	R209	05/11/2020	10.02	Put	Bond Future	5,059.9000	5.0599	4,588.2700	4.5883	(9.321)	0	0	0
2020/10/22	R209	05/11/2020	10.01	Call	Bond Future	26.1200	0.0261	35.2400	0.0352	34.916	0	0	0
2020/10/22	R209	05/11/2020	10.01	Put	Bond Future	5,119.0500	5.1190	4,646.8800	4.6469	(9.224)	0	0	0
2020/10/22	R209	04/02/2021	10.12	Put	Bond Future	6,604.7400	6.6047	6,235.0500	6.2350	(5.597)	0	0	0
2020/10/22	R209	04/02/2021			Bond Future	11.1057	67.0414	11.0146	67.5271	(0.820)	0.0000	0.0000	0
2020/10/22	R209	04/02/2021	10.11	Call	Bond Future	1,042.6100	1.0426	1,157.5000	1.1575	11.019	0	0	0
2020/10/22	R209	04/02/2021	10.11	Put	Bond Future	6,651.5000	6.6515	6,280.6900	6.2807	(5.575)	0	0	0
2020/10/22	R209	04/02/2021	10.12	Call	Bond Future	1,055.6000	1.0556	1,171.6100	1.1716	10.990	0	0	0
2020/10/22	R209	04/02/2021	10.10	Call	Bond Future	1,029.7300	1.0297	1,143.5000	1.1435	11.049	0	0	0
2020/10/22	R209	04/02/2021	10.10	Put	Bond Future	6,698.4400	6.6984	6,326.5100	6.3265	(5.552)	0	0	0
2020/10/22	R209	06/05/2021	12.25	Put	Bond Future	2,086.5400	2.0865	1,937.1200	1.9371	(7.161)	0	0	8,150
2020/10/22	R209	06/05/2021	12.23	Put	Bond Future	2,112.3900	2.1124	1,961.4500	1.9615	(7.145)	0	0	0
2020/10/22	R209	06/05/2021	12.22	Call	Bond Future	6,559.8100	6.5598	6,898.7400	6.8987	5.167	0	0	0
2020/10/22	R209	06/05/2021			Bond Future	11.3144	64.6199	11.2198	65.1105	(0.836)	0.0000	0.0000	2,975
2020/10/22	R209	06/05/2021	10.25	Put	Bond Future	7,412.0700	7.4121	7,061.3800	7.0614	(4.731)	0	0	0
2020/10/22	R209	06/05/2021	10.25	Call	Bond Future	1,558.8400	1.5588	1,698.7800	1.6988	8.977	0	0	5,825
2020/10/22	R209	06/05/2021	11.25	Call	Bond Future	3,641.1600	3.6412	3,889.3900	3.8894	6.817	0	0	0
2020/10/22	R209	06/05/2021	11.25	Put	Bond Future	3,974.6400	3.9746	3,732.2400	3.7322	(6.099)	0	0	8,150
2020/10/22	R209	06/05/2021	12.25	Call	Bond Future	6,659.9600	6.6600	7,001.1700	7.0012	5.123	0	0	0
2020/10/22	R209	06/05/2021	12.23	Call	Bond Future	6,593.1600	6.5932	6,932.8500	6.9328	5.152	0	0	0
2020/10/22	R209	06/05/2021	12.22	Put	Bond Future	2,125.4400	2.1254	1,973.7400	1.9737	(7.137)	0	0	0
2020/10/22	R209	06/05/2021	12.24	Call	Bond Future	6,626.5500	6.6265	6,967.0000	6.9670	5.138	0	0	0
2020/10/22	R209	06/05/2021	12.24	Put	Bond Future	2,099.4200	2.0994	1,949.2400	1.9492	(7.153)	0	0	0
2020/10/22	R209	05/08/2021	11.81	Put	Bond Future	3,189.3100	3.1893	2,982.2800	2.9823	(6.491)	0	0	0
2020/10/22	R209	05/08/2021			Bond Future	11.5324	65.3244	11.4342	65.8203	(0.852)	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
2020/10/22	R209	05/08/2021	11.80	Call	Bond Future	4,531.4900	4.5315	4,819.3800	4.8194	6.353	0	0	0
2020/10/22	R209	05/08/2021	11.80	Put	Bond Future	3,209.1800	3.2092	3,001.1900	3.0012	(6.481)	0	0	0
2020/10/22	R209	05/08/2021	11.81	Call	Bond Future	4,560.2500	4.5602	4,849.1000	4.8491	6.334	0	0	0
2020/10/22	R209	05/08/2021	11.79	Call	Bond Future	4,503.0300	4.5030	4,789.9400	4.7899	6.371	0	0	0
2020/10/22	R209	05/08/2021	11.79	Put	Bond Future	3,229.4100	3.2294	3,020.4400	3.0204	(6.471)	0	0	0
2020/10/22	R209	04/11/2021	12.19	Call	Bond Future	2,019.9800	2.0200	2,520.9100	2.5209	24.799	0	0	0
2020/10/22	R209	04/11/2021	12.17	Call	Bond Future	1,926.9700	1.9270	2,427.9000	2.4279	25.996	0	0	0
2020/10/22	R209	04/11/2021			Bond Future	11.7655	62.8398	11.6634	63.3407	(0.868)	0.0000	0.0000	0
2020/10/22	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R209	04/11/2021	12.18	Call	Bond Future	1,973.5000	1.9735	2,474.4300	2.4744	25.383	0	0	0
2020/10/22	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R210	05/11/2020			Bond Future	187.8274	187.8274	187.9065	187.9065	0.042	0.0000	0.0000	1,586
2020/10/22	R210	04/02/2021			Bond Future	189.7119	189.7119	189.7910	189.7910	0.042	0.0000	0.0000	644
2020/10/22	R210	06/05/2021			Bond Future	189.0777	189.0777	189.1568	189.1568	0.042	0.0000	0.0000	0
2020/10/22	R210	05/08/2021			Bond Future	191.1830	191.1830	191.2628	191.2628	0.042	0.0000	0.0000	0
2020/10/22	R210	04/11/2021			Bond Future	190.4070	190.4070	190.4878	190.4878	0.042	0.0000	0.0000	0
2020/10/22	R212	05/11/2020			Bond Future	170.9762	170.9762	171.0337	171.0337	0.034	0.0000	0.0000	7,139
2020/10/22	R212	04/02/2021			Bond Future	170.3946	170.3946	170.4519	170.4519	0.034	0.0000	0.0000	1,526
2020/10/22	R212	06/05/2021			Bond Future	172.2615	172.2615	172.3188	172.3188	0.033	0.0000	0.0000	0
2020/10/22	R212	05/08/2021			Bond Future	171.8489	171.8489	171.9065	171.9065	0.034	0.0000	0.0000	0
2020/10/22	R212	04/11/2021			Bond Future	173.6116	173.6116	173.6701	173.6701	0.034	0.0000	0.0000	0
2020/10/22	R213	05/11/2020	9.60	Put	Bond Future	1,630.6100	1.6306	1,424.9900	1.4250	(12.610)	0	0	0
2020/10/22	R213	05/11/2020	9.59	Call	Bond Future	500.8900	0.5009	561.7600	0.5618	12.152	0	0	0
2020/10/22	R213	05/11/2020			Bond Future	9.7960	83.4653	9.7483	83.7338	(0.487)	0.0000	0.0000	16,056
2020/10/22	R213	05/11/2020	9.60	Call	Bond Future	519.5500	0.5195	582.4800	0.5825	12.112	0	0	0
2020/10/22	R213	05/11/2020	9.59	Put	Bond Future	1,669.1800	1.6692	1,461.5000	1.4615	(12.442)	0	0	0
2020/10/22	R213	05/11/2020	9.61	Call	Bond Future	538.6200	0.5386	603.6300	0.6036	12.070	0	0	0
2020/10/22	R213	05/11/2020	9.61	Put	Bond Future	1,592.5000	1.5925	1,388.9600	1.3890	(12.781)	0	0	0
2020/10/22	R213	04/02/2021	9.40	Call	Bond Future	1,399.7700	1.3998	1,477.9600	1.4780	5.586	0	0	0
2020/10/22	R213	04/02/2021	9.39	Put	Bond Future	4,890.5400	4.8905	4,697.1400	4.6971	(3.955)	0	0	0
2020/10/22	R213	04/02/2021			Bond Future	10.0168	84.2820	9.9672	84.5528	(0.495)	0.0000	0.0000	544
2020/10/22	R213	04/02/2021	9.41	Call	Bond Future	1,418.2200	1.4182	1,497.1800	1.4972	5.568	0	0	0
2020/10/22	R213	04/02/2021	9.41	Put	Bond Future	4,812.2900	4.8123	4,620.4300	4.6204	(3.987)	0	0	0
2020/10/22	R213	04/02/2021	9.40	Put	Bond Future	4,851.3100	4.8513	4,658.6800	4.6587	(3.971)	0	0	0
2020/10/22	R213	04/02/2021	9.39	Call	Bond Future	1,381.4700	1.3815	1,458.8900	1.4589	5.604	0	0	0
2020/10/22	R213	06/05/2021	11.91	Put	Bond Future	873.8900	0.8739	824.0800	0.8241	(5.700)	0	0	0
2020/10/22	R213	06/05/2021			Bond Future	10.2282	81.6560	10.1766	81.9294	(0.505)	0.0000	0.0000	0
2020/10/22	R213	06/05/2021	11.90	Call	Bond Future	9,112.6200	9.1126	9,335.7900	9.3358	2.449	0	0	0
2020/10/22	R213	06/05/2021	11.90	Put	Bond Future	882.8400	0.8828	832.6400	0.8326	(5.686)	0	0	0
2020/10/22	R213	06/05/2021	11.91	Call	Bond Future	9,149.4500	9.1495	9,373.0100	9.3730	2.443	0	0	0
2020/10/22	R213	06/05/2021	11.89	Call	Bond Future	9,075.8400	9.0758	9,298.6100	9.2986	2.455	0	0	0
2020/10/22	R213	06/05/2021	11.89	Put	Bond Future	891.8800	0.8919	841.2800	0.8413	(5.673)	0	0	0
2020/10/22	R213	05/08/2021	10.85	Call	Bond Future	4,609.0300	4.6090	4,773.1900	4.7732	3.562	0	0	0
2020/10/22	R213	05/08/2021	10.84	Put	Bond Future	2,638.9100	2.6389	2,526.2800	2.5263	(4.268)	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
2020/10/22	R213	05/08/2021			Bond Future	10.4550	82.5460	10.4011	82.8222	(0.515)	0.0000	0.0000	0
2020/10/22	R213	05/08/2021	10.86	Call	Bond Future	4,640.0000	4.6400	4,804.7500	4.8048	3.551	0	0	0
2020/10/22	R213	05/08/2021	10.86	Put	Bond Future	2,601.4500	2.6014	2,490.0000	2.4900	(4.284)	0	0	0
2020/10/22	R213	05/08/2021	10.85	Put	Bond Future	2,619.9800	2.6200	2,507.9400	2.5079	(4.276)	0	0	0
2020/10/22	R213	05/08/2021	10.84	Call	Bond Future	4,578.4200	4.5784	4,741.9900	4.7420	3.573	0	0	0
2020/10/22	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R213	04/11/2021			Bond Future	10.7029	79.8455	10.6467	80.1245	(0.525)	0.0000	0.0000	0
2020/10/22	R213	04/11/2021	11.10	Call	Bond Future	1,935.8400	1.9358	2,214.9200	2.2149	14.416	0	0	0
2020/10/22	R213	04/11/2021	11.11	Call	Bond Future	1,983.7900	1.9838	2,262.8700	2.2629	14.068	0	0	0
2020/10/22	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R213	04/11/2021	11.09	Call	Bond Future	1,887.8600	1.8879	2,166.9400	2.1669	14.783	0	0	0
2020/10/22	R214	05/11/2020	10.26	Put	Bond Future	6,119.8900	6.1199	5,699.0700	5.6991	(6.876)	0	0	0
2020/10/22	R214	05/11/2020			Bond Future	11.3052	63.3066	11.2274	63.7305	(0.688)	0.0000	0.0000	17,463
2020/10/22	R214	05/11/2020	10.25	Call	Bond Future	11.5600	0.0116	14.4100	0.0144	24.654	0	0	0
2020/10/22	R214	05/11/2020	10.25	Put	Bond Future	6,182.1200	6.1821	5,761.1100	5.7611	(6.810)	0	0	0
2020/10/22	R214	05/11/2020	10.26	Call	Bond Future	12.3200	0.0123	15.3600	0.0154	24.675	0	0	0
2020/10/22	R214	05/11/2020	10.24	Call	Bond Future	10.8500	0.0108	13.5200	0.0135	24.608	0	0	0
2020/10/22	R214	05/11/2020	10.24	Put	Bond Future	6,244.5000	6.2445	5,823.3100	5.8233	(6.745)	0	0	0
2020/10/22	R214	04/02/2021	10.33	Call	Bond Future	881.3100	0.8813	965.6600	0.9657	9.571	0	0	0
2020/10/22	R214	04/02/2021			Bond Future	11.5218	63.9260	11.4408	64.3538	(0.703)	0.0000	0.0000	0
2020/10/22	R214	04/02/2021	10.31	Call	Bond Future	858.9200	0.8589	941.5300	0.9415	9.618	0	0	0
2020/10/22	R214	04/02/2021	10.31	Put	Bond Future	7,802.0100	7.8020	7,456.8400	7.4568	(4.424)	0	0	0
2020/10/22	R214	04/02/2021	10.33	Put	Bond Future	7,699.7800	7.6998	7,356.3500	7.3563	(4.460)	0	0	0
2020/10/22	R214	04/02/2021	10.32	Call	Bond Future	870.0600	0.8701	953.5400	0.9535	9.595	0	0	0
2020/10/22	R214	04/02/2021	10.32	Put	Bond Future	7,750.8000	7.7508	7,406.5000	7.4065	(4.442)	0	0	0
2020/10/22	R214	06/05/2021	12.26	Call	Bond Future	5,389.5100	5.3895	5,658.0300	5.6580	4.982	0	0	0
2020/10/22	R214	06/05/2021	12.25	Put	Bond Future	2,790.6400	2.7906	2,626.2900	2.6263	(5.889)	0	0	0
2020/10/22	R214	06/05/2021			Bond Future	11.7287	61.3341	11.6446	61.7663	(0.717)	0.0000	0.0000	0
2020/10/22	R214	06/05/2021	12.27	Call	Bond Future	5,420.2500	5.4202	5,689.5400	5.6895	4.968	0	0	0
2020/10/22	R214	06/05/2021	12.27	Put	Bond Future	2,756.9600	2.7570	2,594.1400	2.5941	(5.906)	0	0	0
2020/10/22	R214	06/05/2021	12.26	Put	Bond Future	2,773.6600	2.7737	2,610.0700	2.6101	(5.898)	0	0	0
2020/10/22	R214	06/05/2021	12.25	Call	Bond Future	5,358.9800	5.3590	5,626.7400	5.6267	4.996	0	0	0
2020/10/22	R214	05/08/2021	12.01	Call	Bond Future	4,055.9600	4.0560	4,290.5200	4.2905	5.783	0	0	0
2020/10/22	R214	05/08/2021			Bond Future	11.9483	62.0028	11.8607	62.4395	(0.733)	0.0000	0.0000	0
2020/10/22	R214	05/08/2021	12.01	Put	Bond Future	3,751.7400	3.7517	3,549.6200	3.5496	(5.387)	0	0	0
2020/10/22	R214	05/08/2021	12.03	Put	Bond Future	3,705.5900	3.7056	3,505.2100	3.5052	(5.408)	0	0	0
2020/10/22	R214	05/08/2021	12.02	Call	Bond Future	4,082.0100	4.0820	4,317.4400	4.3174	5.768	0	0	0
2020/10/22	R214	05/08/2021	12.02	Put	Bond Future	3,728.7100	3.7287	3,527.4600	3.5275	(5.397)	0	0	0
2020/10/22	R214	05/08/2021	12.03	Call	Bond Future	4,107.9100	4.1079	4,344.2100	4.3442	5.752	0	0	0
2020/10/22	R214	04/11/2021	12.47	Call	Bond Future	1,356.7600	1.3568	1,797.9200	1.7979	32.516	0	0	0
2020/10/22	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R214	04/11/2021			Bond Future	12.1819	59.3482	12.0906	59.7893	(0.750)	0.0000	0.0000	0
2020/10/22	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R214	04/11/2021	12.48	Call	Bond Future	1,402.9200	1.4029	1,844.0800	1.8441	31.446	0	0	0
2020/10/22	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R214	04/11/2021	12.46	Call	Bond Future	1,310.5300	1.3105	1,751.6900	1.7517	33.663	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
2020/10/22	R248	05/11/2020	10.03	Call	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2020/10/22	R248	05/11/2020	10.02	Put	Bond Future	11,696.0200	11.6960	11,120.4100	11.1204	(4.921)	0	0	0
2020/10/22	R248	05/11/2020			Bond Future	11.6077	78.1983	11.5196	78.7739	(0.759)	0.0000	0.0000	109,103
2020/10/22	R248	05/11/2020	10.04	Call	Bond Future	0.1200	0.0001	0.1500	0.0002	25.000	0	0	0
2020/10/22	R248	05/11/2020	10.04	Put	Bond Future	11,529.4700	11.5295	10,953.8700	10.9539	(4.992)	0	0	0
2020/10/22	R248	05/11/2020	11.00	Put	Bond Future	4,260.8800	4.2609	3,727.3200	3.7273	(12.522)	0	0	0
2020/10/22	R248	05/11/2020	11.00	Call	Bond Future	126.3700	0.1264	168.4400	0.1684	33.291	0	0	950
2020/10/22	R248	05/11/2020	10.00	Put	Bond Future	11,863.1100	11.8631	11,287.5000	11.2875	(4.852)	0	0	0
2020/10/22	R248	05/11/2020	10.00	Call	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	950
2020/10/22	R248	05/11/2020	10.03	Put	Bond Future	11,612.6700	11.6127	11,037.0700	11.0371	(4.957)	0	0	0
2020/10/22	R248	05/11/2020	10.02	Call	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0	0	0
2020/10/22	R248	04/02/2021	10.75	Call	Bond Future	1,005.5900	1.0056	1,125.3300	1.1253	11.907	0	0	2,590
2020/10/22	R248	04/02/2021	10.47	Put	Bond Future	10,221.5300	10.2215	9,726.4700	9.7265	(4.843)	0	0	0
2020/10/22	R248	04/02/2021	10.46	Call	Bond Future	658.5000	0.6585	743.2400	0.7432	12.869	0	0	0
2020/10/22	R248	04/02/2021			Bond Future	11.8407	78.9635	11.7486	79.5444	(0.778)	0.0000	0.0000	3,940
2020/10/22	R248	04/02/2021	10.75	Put	Bond Future	8,437.3700	8.4374	7,976.2100	7.9762	(5.466)	0	0	0
2020/10/22	R248	04/02/2021	11.50	Put	Bond Future	4,790.2800	4.7903	4,447.4800	4.4475	(7.156)	0	0	0
2020/10/22	R248	04/02/2021	11.50	Call	Bond Future	2,601.3100	2.6013	2,839.4100	2.8394	9.153	0	0	2,590
2020/10/22	R248	04/02/2021	10.47	Call	Bond Future	668.7200	0.6687	754.5600	0.7546	12.836	0	0	0
2020/10/22	R248	04/02/2021	10.46	Put	Bond Future	10,288.8300	10.2888	9,792.6700	9.7927	(4.822)	0	0	0
2020/10/22	R248	04/02/2021	10.48	Call	Bond Future	679.0600	0.6791	766.0000	0.7660	12.803	0	0	0
2020/10/22	R248	04/02/2021	10.48	Put	Bond Future	10,154.4800	10.1545	9,660.5200	9.6605	(4.864)	0	0	0
2020/10/22	R248	06/05/2021	12.36	Call	Bond Future	5,581.8100	5.5818	5,922.2400	5.9222	6.099	0	0	0
2020/10/22	R248	06/05/2021			Bond Future	12.0643	75.3985	11.9681	75.9853	(0.798)	0.0000	0.0000	0
2020/10/22	R248	06/05/2021	12.34	Call	Bond Future	5,513.3400	5.5133	5,851.5100	5.8515	6.134	0	0	0
2020/10/22	R248	06/05/2021	12.34	Put	Bond Future	3,877.7900	3.8778	3,629.1300	3.6291	(6.412)	0	0	0
2020/10/22	R248	06/05/2021	12.36	Put	Bond Future	3,830.1700	3.8302	3,583.7700	3.5838	(6.433)	0	0	0
2020/10/22	R248	06/05/2021	12.35	Call	Bond Future	5,547.5500	5.5475	5,886.8400	5.8868	6.116	0	0	0
2020/10/22	R248	06/05/2021	12.35	Put	Bond Future	3,853.9100	3.8539	3,606.3700	3.6064	(6.423)	0	0	0
2020/10/22	R248	05/08/2021	12.51	Put	Bond Future	3,901.7600	3.9018	3,646.0300	3.6460	(6.554)	0	0	0
2020/10/22	R248	05/08/2021			Bond Future	12.3029	76.2205	12.2022	76.8136	(0.819)	0.0000	0.0000	0
2020/10/22	R248	05/08/2021	12.51	Call	Bond Future	5,093.4400	5.0934	5,430.8300	5.4308	6.624	0	0	0
2020/10/22	R248	05/08/2021	12.52	Call	Bond Future	5,125.9900	5.1260	5,464.5500	5.4646	6.605	0	0	0
2020/10/22	R248	05/08/2021	12.50	Put	Bond Future	3,925.7300	3.9257	3,668.8300	3.6688	(6.544)	0	0	0
2020/10/22	R248	05/08/2021	12.52	Put	Bond Future	3,877.6700	3.8777	3,623.1100	3.6231	(6.565)	0	0	0
2020/10/22	R248	05/08/2021	12.50	Call	Bond Future	5,060.6800	5.0607	5,396.9000	5.3969	6.644	0	0	0
2020/10/22	R248	04/11/2021	12.85	Call	Bond Future	1,616.0300	1.6160	2,215.1900	2.2152	37.076	0	0	0
2020/10/22	R248	04/11/2021			Bond Future	12.5569	72.5743	12.4513	73.1734	(0.841)	0.0000	0.0000	0
2020/10/22	R248	04/11/2021	12.83	Call	Bond Future	1,507.8900	1.5079	2,107.0500	2.1071	39.735	0	0	0
2020/10/22	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/22	R248	04/11/2021	12.84	Call	Bond Future	1,562.0000	1.5620	2,161.1600	2.1612	38.359	0	0	0
2020/10/22	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1281273**