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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2020 TO 28/10/2020

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
2020/10/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	2025	05/11/2020		Bond Future	144.6690	144.6690	144.7878	144.7878	0.082	0.0000	0.0000	2,483
2020/10/28	2025	04/02/2021		Bond Future	144.6131	144.6131	144.7312	144.7312	0.082	0.0000	0.0000	3,115

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
2020/10/28	2025	06/05/2021			Bond Future	146.1873	146.1873	146.3049	146.3049	0.080	0.0000	0.0000	0
2020/10/28	2025	05/08/2021			Bond Future	146.2739	146.2739	146.3923	146.3923	0.081	0.0000	0.0000	0
2020/10/28	2025	04/11/2021			Bond Future	147.7703	147.7703	147.8904	147.8904	0.081	0.0000	0.0000	0
2020/10/28	2029	05/11/2020			Bond Future	100.4998	100.4998	100.2500	100.2500	(0.249)	0.0000	0.0000	1,106
2020/10/28	2029	04/02/2021			Bond Future	101.5082	101.5082	101.2547	101.2547	(0.250)	0.0000	0.0000	4,910
2020/10/28	2029	06/05/2021			Bond Future	101.4744	101.4744	101.2168	101.2168	(0.254)	0.0000	0.0000	0
2020/10/28	2029	05/08/2021			Bond Future	102.5962	102.5962	102.3354	102.3354	(0.254)	0.0000	0.0000	0
2020/10/28	2029	04/11/2021			Bond Future	102.4968	102.4968	102.2337	102.2337	(0.257)	0.0000	0.0000	0
2020/10/28	2030	05/11/2020	9.39	Put	Bond Future	418.2300	0.4182	456.6700	0.4567	9.191	0	0	0
2020/10/28	2030	05/11/2020	9.38	Call	Bond Future	1,155.5800	1.1556	975.0700	0.9751	(15.621)	0	0	0
2020/10/28	2030	05/11/2020	9.66	Put	Bond Future	102.6500	0.1027	106.7400	0.1067	3.984	0	0	5,500
2020/10/28	2030	05/11/2020	9.60	Put	Bond Future	144.3100	0.1443	152.3800	0.1524	5.592	0	0	3,000
2020/10/28	2030	05/11/2020	9.99	Put	Bond Future	11.9800	0.0120	10.9500	0.0109	(8.598)	0	0	2,500
2020/10/28	2030	05/11/2020	8.10	Put	Bond Future	7,039.2800	7.0393	7,260.4100	7.2604	3.141	0	0	0
2020/10/28	2030	05/11/2020	8.73	Call	Bond Future	30.2600	0.0303	15.5000	0.0155	(48.777)	0	0	3,000
2020/10/28	2030	05/11/2020	10.06	Put	Bond Future	7.1800	0.0072	6.3200	0.0063	(11.978)	0	0	1,000
2020/10/28	2030	05/11/2020			Bond Future	9.2557	94.5175	9.2939	94.2964	0.412	0.0000	0.0000	75,845
2020/10/28	2030	05/11/2020	9.99	Call	Bond Future	4,149.8900	4.1499	3,927.7100	3.9277	(5.354)	0	0	0
2020/10/28	2030	05/11/2020	8.85	Put	Bond Future	2,473.9700	2.4740	2,662.7300	2.6627	7.630	0	0	0
2020/10/28	2030	05/11/2020	8.85	Call	Bond Future	78.7100	0.0787	46.3200	0.0463	(41.151)	0	0	3,000
2020/10/28	2030	05/11/2020	9.61	Call	Bond Future	2,163.9600	2.1640	1,950.1000	1.9501	(9.883)	0	0	0
2020/10/28	2030	05/11/2020	9.61	Put	Bond Future	136.5100	0.1365	143.8000	0.1438	5.340	0	0	3,000
2020/10/28	2030	05/11/2020	8.34	Put	Bond Future	5,522.2700	5.5223	5,743.0700	5.7431	3.998	0	0	0
2020/10/28	2030	05/11/2020	8.34	Call	Bond Future	0.4900	0.0005	0.1400	0.0001	(71.429)	0	0	1,000
2020/10/28	2030	05/11/2020	9.04	Put	Bond Future	1,530.0900	1.5301	1,671.0200	1.6710	9.211	0	0	0
2020/10/28	2030	05/11/2020	9.04	Call	Bond Future	266.4700	0.2665	186.2500	0.1863	(30.105)	0	0	1,000
2020/10/28	2030	05/11/2020	9.39	Call	Bond Future	1,193.6000	1.1936	1,010.8900	1.0109	(15.307)	0	0	0
2020/10/28	2030	05/11/2020	9.38	Put	Bond Future	437.6600	0.4377	478.3000	0.4783	9.286	0	0	0
2020/10/28	2030	05/11/2020	9.66	Call	Bond Future	2,411.5400	2.4115	2,194.4800	2.1945	(9.001)	0	0	0
2020/10/28	2030	05/11/2020	9.60	Call	Bond Future	2,115.3300	2.1153	1,902.2500	1.9022	(10.073)	0	0	0
2020/10/28	2030	05/11/2020	9.49	Call	Bond Future	1,605.3100	1.6053	1,404.5300	1.4045	(12.507)	0	0	0
2020/10/28	2030	05/11/2020	8.36	Put	Bond Future	5,397.3100	5.3973	5,618.0100	5.6180	4.089	0	0	0
2020/10/28	2030	05/11/2020	9.86	Put	Bond Future	29.4200	0.0294	28.5400	0.0285	(2.991)	0	0	14,160
2020/10/28	2030	05/11/2020	8.10	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/10/28	2030	05/11/2020	8.73	Put	Bond Future	3,149.4000	3.1494	3,355.7900	3.3558	6.553	0	0	0
2020/10/28	2030	05/11/2020	9.23	Put	Bond Future	813.8300	0.8138	894.7500	0.8947	9.943	0	0	0
2020/10/28	2030	05/11/2020	10.06	Call	Bond Future	4,526.7900	4.5268	4,304.7800	4.3048	(4.904)	0	0	0
2020/10/28	2030	05/11/2020	10.37	Put	Bond Future	0.5100	0.0005	0.3700	0.0004	(27.451)	0	0	2,000
2020/10/28	2030	05/11/2020	9.40	Call	Bond Future	1,232.2200	1.2322	1,047.3900	1.0474	(15.000)	0	0	0
2020/10/28	2030	05/11/2020	9.40	Put	Bond Future	399.4500	0.3995	435.7700	0.4358	9.093	0	0	0
2020/10/28	2030	05/11/2020	9.49	Put	Bond Future	258.0200	0.2580	278.3900	0.2784	7.895	0	0	2,500
2020/10/28	2030	05/11/2020	9.65	Call	Bond Future	2,361.4600	2.3615	2,144.9500	2.1450	(9.168)	0	0	0
2020/10/28	2030	05/11/2020	9.65	Put	Bond Future	108.7700	0.1088	113.4100	0.1134	4.266	0	0	2,500
2020/10/28	2030	05/11/2020	8.36	Call	Bond Future	0.6300	0.0006	0.1800	0.0002	(71.429)	0	0	14,160
2020/10/28	2030	05/11/2020	8.86	Put	Bond Future	2,419.9400	2.4199	2,606.7700	2.6068	7.720	0	0	0
2020/10/28	2030	05/11/2020	8.86	Call	Bond Future	84.6800	0.0847	50.3600	0.0504	(40.529)	0	0	14,160

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2020/10/28	2030	05/11/2020	9.86	Call	Bond Future	3,452.6700	3.4527	3,230.6400	3.2306	(6.431)	0	0	0
2020/10/28	2030	05/11/2020	9.23	Call	Bond Future	664.3400	0.6643	524.1100	0.5241	(21.108)	0	0	3,000
2020/10/28	2030	05/11/2020	10.47	Call	Bond Future	6,712.4400	6.7124	6,491.2300	6.4912	(3.296)	0	0	0
2020/10/28	2030	05/11/2020	10.47	Put	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	3,000
2020/10/28	2030	05/11/2020	8.53	Put	Bond Future	4,346.0000	4.3460	4,564.4500	4.5644	5.026	0	0	0
2020/10/28	2030	05/11/2020	8.53	Call	Bond Future	4.3900	0.0044	1.6900	0.0017	(61.503)	0	0	9,414
2020/10/28	2030	05/11/2020	9.03	Put	Bond Future	1,574.7800	1.5748	1,718.7000	1.7187	9.139	0	0	0
2020/10/28	2030	05/11/2020	9.03	Call	Bond Future	252.0400	0.2520	174.8100	0.1748	(30.642)	0	0	9,414
2020/10/28	2030	05/11/2020	10.37	Call	Bond Future	6,184.6800	6.1847	5,963.3900	5.9634	(3.578)	0	0	0
2020/10/28	2030	04/02/2021	9.20	Put	Bond Future	3,472.9800	3.4730	3,591.4700	3.5915	3.412	0	0	0
2020/10/28	2030	04/02/2021	8.20	Put	Bond Future	7,918.2600	7.9183	8,107.0400	8.1070	2.384	0	0	0
2020/10/28	2030	04/02/2021	9.12	Call	Bond Future	1,754.7300	1.7547	1,655.0400	1.6550	(5.681)	0	0	1,000
2020/10/28	2030	04/02/2021	8.36	Call	Bond Future	548.5800	0.5486	504.1700	0.5042	(8.095)	0	0	800
2020/10/28	2030	04/02/2021	9.16	Call	Bond Future	1,846.9800	1.8470	1,744.0800	1.7441	(5.571)	0	0	0
2020/10/28	2030	04/02/2021	9.15	Put	Bond Future	3,641.8900	3.6419	3,764.4000	3.7644	3.364	0	0	0
2020/10/28	2030	04/02/2021			Bond Future	9.4698	91.4386	9.5099	91.2140	0.423	0.0000	0.0000	92,737
2020/10/28	2030	04/02/2021	8.20	Call	Bond Future	415.0500	0.4151	379.2300	0.3792	(8.630)	0	0	1,600
2020/10/28	2030	04/02/2021	8.37	Put	Bond Future	7,011.5700	7.0116	7,191.1800	7.1912	2.562	0	0	0
2020/10/28	2030	04/02/2021	8.37	Call	Bond Future	557.9300	0.5579	512.9400	0.5129	(8.064)	0	0	1,000
2020/10/28	2030	04/02/2021	9.17	Call	Bond Future	1,870.4900	1.8705	1,766.7900	1.7668	(5.544)	0	0	0
2020/10/28	2030	04/02/2021	9.17	Put	Bond Future	3,573.6600	3.5737	3,694.5600	3.6946	3.383	0	0	0
2020/10/28	2030	04/02/2021	9.20	Call	Bond Future	1,942.0800	1.9421	1,835.9700	1.8360	(5.464)	0	0	1,600
2020/10/28	2030	04/02/2021	9.12	Put	Bond Future	3,745.9300	3.7459	3,870.8400	3.8708	3.335	0	0	0
2020/10/28	2030	04/02/2021	8.36	Put	Bond Future	7,063.5600	7.0636	7,243.7500	7.2438	2.551	0	0	0
2020/10/28	2030	04/02/2021	9.16	Put	Bond Future	3,607.6600	3.6077	3,729.3600	3.7294	3.373	0	0	0
2020/10/28	2030	04/02/2021	9.15	Call	Bond Future	1,823.6500	1.8237	1,721.5600	1.7216	(5.598)	0	0	0
2020/10/28	2030	04/02/2021	8.86	Put	Bond Future	4,733.1000	4.7331	4,878.6900	4.8787	3.076	0	0	0
2020/10/28	2030	04/02/2021	8.86	Call	Bond Future	1,225.3300	1.2253	1,146.3200	1.1463	(6.448)	0	0	800
2020/10/28	2030	04/02/2021	10.20	Call	Bond Future	5,179.3200	5.1793	5,004.3900	5.0044	(3.377)	0	0	0
2020/10/28	2030	04/02/2021	10.20	Put	Bond Future	1,198.1200	1.1981	1,247.7900	1.2478	4.146	0	0	1,800
2020/10/28	2030	06/05/2021	10.04	Put	Bond Future	2,498.6300	2.4986	2,580.8400	2.5808	3.290	0	0	0
2020/10/28	2030	06/05/2021	9.15	Call	Bond Future	2,019.2500	2.0193	1,926.6300	1.9266	(4.587)	0	0	0
2020/10/28	2030	06/05/2021	11.69	Call	Bond Future	10,586.5200	10.5865	10,379.5100	10.3795	(1.955)	0	0	0
2020/10/28	2030	06/05/2021	11.70	Put	Bond Future	499.9500	0.4999	520.8700	0.5209	4.184	0	0	0
2020/10/28	2030	06/05/2021			Bond Future	9.6849	92.4128	9.7270	92.1847	0.435	0.0000	0.0000	0
2020/10/28	2030	06/05/2021	10.74	Call	Bond Future	6,923.7300	6.9237	6,745.9200	6.7459	(2.568)	0	0	0
2020/10/28	2030	06/05/2021	10.74	Put	Bond Future	1,425.0000	1.4250	1,475.3400	1.4753	3.533	0	0	0
2020/10/28	2030	06/05/2021	7.97	Call	Bond Future	479.6900	0.4797	447.5000	0.4475	(6.711)	0	0	700
2020/10/28	2030	06/05/2021	10.04	Call	Bond Future	4,399.7400	4.3997	4,253.8000	4.2538	(3.317)	0	0	0
2020/10/28	2030	06/05/2021	9.15	Put	Bond Future	4,984.4000	4.9844	5,119.9300	5.1199	2.719	0	0	0
2020/10/28	2030	06/05/2021	9.92	Call	Bond Future	4,021.1100	4.0211	3,881.7900	3.8818	(3.465)	0	0	0
2020/10/28	2030	06/05/2021	11.69	Put	Bond Future	505.9700	0.5060	527.1100	0.5271	4.178	0	0	0
2020/10/28	2030	06/05/2021	11.70	Call	Bond Future	10,626.9800	10.6270	10,419.7500	10.4197	(1.950)	0	0	0
2020/10/28	2030	06/05/2021	9.22	Call	Bond Future	2,170.7300	2.1707	2,073.7300	2.0737	(4.469)	0	0	0
2020/10/28	2030	06/05/2021	9.22	Put	Bond Future	4,740.7600	4.7408	4,871.9100	4.8719	2.766	0	0	700
2020/10/28	2030	06/05/2021	7.97	Put	Bond Future	10,443.5100	10.4435	10,639.4700	10.6395	1.876	0	0	0
2020/10/28	2030	06/05/2021	9.92	Put	Bond Future	2,756.6000	2.7566	2,845.4300	2.8454	3.222	0	0	700
2020/10/28	2030	06/05/2021	11.71	Call	Bond Future	10,667.4600	10.6675	10,460.0100	10.4600	(1.945)	0	0	0

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2020/10/28	2030	06/05/2021	11.71	Put	Bond Future	493.9900	0.4940	514.6900	0.5147	4.190	0	0	0
2020/10/28	2030	05/08/2021	12.10	Call	Bond Future	10,977.3100	10.9773	10,766.9000	10.7669	(1.917)	0	0	0
2020/10/28	2030	05/08/2021	10.42	Put	Bond Future	2,243.7000	2.2437	2,322.8100	2.3228	3.526	0	0	0
2020/10/28	2030	05/08/2021	10.41	Call	Bond Future	4,785.2000	4.7852	4,633.8400	4.6338	(3.163)	0	0	0
2020/10/28	2030	05/08/2021			Bond Future	9.9191	89.4075	9.9633	89.1765	0.445	0.0000	0.0000	0
2020/10/28	2030	05/08/2021	9.45	Call	Bond Future	2,155.6800	2.1557	2,059.8500	2.0599	(4.445)	0	0	600
2020/10/28	2030	05/08/2021	12.10	Put	Bond Future	444.9500	0.4449	465.5100	0.4655	4.621	0	0	600
2020/10/28	2030	05/08/2021	10.42	Call	Bond Future	4,818.1200	4.8181	4,666.2600	4.6663	(3.152)	0	0	0
2020/10/28	2030	05/08/2021	10.41	Put	Bond Future	2,261.2300	2.2612	2,340.8400	2.3408	3.521	0	0	0
2020/10/28	2030	05/08/2021	9.45	Put	Bond Future	4,657.2900	4.6573	4,792.4300	4.7924	2.902	0	0	0
2020/10/28	2030	05/08/2021	8.95	Put	Bond Future	6,495.3600	6.4954	6,660.7600	6.6608	2.546	0	0	0
2020/10/28	2030	05/08/2021	8.95	Call	Bond Future	1,226.9200	1.2269	1,161.3500	1.1614	(5.344)	0	0	600
2020/10/28	2030	05/08/2021	10.43	Call	Bond Future	4,850.8300	4.8508	4,698.4700	4.6985	(3.141)	0	0	0
2020/10/28	2030	05/08/2021	10.43	Put	Bond Future	2,226.0000	2.2260	2,304.6100	2.3046	3.531	0	0	0
2020/10/28	2030	04/11/2021	10.60	Call	Bond Future	2,170.3700	2.1704	1,937.4100	1.9374	(10.734)	0	0	0
2020/10/28	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2030	04/11/2021			Bond Future	10.1639	90.3002	10.2100	90.0673	0.454	0.0000	0.0000	0
2020/10/28	2030	04/11/2021	10.61	Call	Bond Future	2,219.3300	2.2193	1,986.3700	1.9864	(10.497)	0	0	0
2020/10/28	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2030	04/11/2021	10.59	Call	Bond Future	2,121.3800	2.1214	1,888.4200	1.8884	(10.982)	0	0	0
2020/10/28	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2032	05/11/2020	9.77	Put	Bond Future	3,118.1800	3.1182	3,376.4800	3.3765	8.284	0	0	0
2020/10/28	2032	05/11/2020	9.61	Put	Bond Future	4,092.9200	4.0929	4,369.0600	4.3691	6.747	0	0	0
2020/10/28	2032	05/11/2020	10.99	Call	Bond Future	4,214.1000	4.2141	3,928.4200	3.9284	(6.779)	0	0	0
2020/10/28	2032	05/11/2020	9.44	Put	Bond Future	5,176.0800	5.1761	5,459.2300	5.4592	5.470	0	0	0
2020/10/28	2032	05/11/2020	11.08	Call	Bond Future	4,707.1900	4.7072	4,421.1600	4.4212	(6.076)	0	0	0
2020/10/28	2032	05/11/2020			Bond Future	10.2677	87.5439	10.3153	87.2584	0.464	0.0000	0.0000	109,926
2020/10/28	2032	05/11/2020	9.76	Call	Bond Future	53.0700	0.0531	27.5400	0.0275	(48.106)	0	0	0
2020/10/28	2032	05/11/2020	9.76	Put	Bond Future	3,177.1000	3.1771	3,437.0300	3.4370	8.181	0	0	0
2020/10/28	2032	05/11/2020	10.99	Put	Bond Future	21.7000	0.0217	21.4800	0.0215	(1.014)	0	0	3,000
2020/10/28	2032	05/11/2020	9.77	Call	Bond Future	57.1500	0.0571	29.9900	0.0300	(47.524)	0	0	0
2020/10/28	2032	05/11/2020	9.11	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	3,000
2020/10/28	2032	05/11/2020	9.61	Call	Bond Future	16.4700	0.0165	7.1500	0.0072	(56.588)	0	0	3,000
2020/10/28	2032	05/11/2020	9.44	Call	Bond Future	3.5100	0.0035	1.2000	0.0012	(65.812)	0	0	1,000
2020/10/28	2032	05/11/2020	11.08	Put	Bond Future	12.2000	0.0122	11.6300	0.0116	(4.672)	0	0	1,000
2020/10/28	2032	05/11/2020	9.75	Call	Bond Future	49.2500	0.0492	25.2600	0.0253	(48.711)	0	0	0
2020/10/28	2032	05/11/2020	9.75	Put	Bond Future	3,236.3500	3.2363	3,497.8200	3.4978	8.079	0	0	0
2020/10/28	2032	05/11/2020	9.11	Put	Bond Future	7,352.3200	7.3523	7,637.7100	7.6377	3.882	0	0	0
2020/10/28	2032	05/11/2020	8.94	Put	Bond Future	8,502.4900	8.5025	8,787.9400	8.7879	3.357	0	0	0
2020/10/28	2032	05/11/2020	8.94	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,000
2020/10/28	2032	04/02/2021	9.29	Call	Bond Future	625.1500	0.6252	568.9200	0.5689	(8.995)	0	0	800
2020/10/28	2032	04/02/2021	10.82	Put	Bond Future	2,182.6100	2.1826	2,282.0600	2.2821	4.556	0	0	800
2020/10/28	2032	04/02/2021	9.63	Call	Bond Future	1,030.3000	1.0303	948.5900	0.9486	(7.931)	0	0	0
2020/10/28	2032	04/02/2021			Bond Future	10.4994	88.4005	10.5493	88.1111	0.475	0.0000	0.0000	88,471
2020/10/28	2032	04/02/2021	8.79	Put	Bond Future	11,053.8100	11.0538	11,314.6100	11.3146	2.359	0	0	0
2020/10/28	2032	04/02/2021	8.79	Call	Bond Future	266.8900	0.2669	238.2700	0.2383	(10.724)	0	0	800
2020/10/28	2032	04/02/2021	9.61	Call	Bond Future	1,002.1400	1.0021	922.0600	0.9221	(7.991)	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
2020/10/28	2032	04/02/2021	9.61	Put	Bond Future	6,397.2900	6.3973	6,606.6300	6.6066	3.272	0	0	0
2020/10/28	2032	04/02/2021	9.29	Put	Bond Future	8,074.6800	8.0747	8,307.8700	8.3079	2.888	0	0	0
2020/10/28	2032	04/02/2021	10.82	Call	Bond Future	4,019.9700	4.0200	3,830.0000	3.8300	(4.726)	0	0	0
2020/10/28	2032	04/02/2021	9.63	Put	Bond Future	6,299.1100	6.2991	6,506.8200	6.5068	3.297	0	0	0
2020/10/28	2032	04/02/2021	9.62	Call	Bond Future	1,016.1500	1.0161	935.2500	0.9353	(7.961)	0	0	0
2020/10/28	2032	04/02/2021	9.62	Put	Bond Future	6,348.1000	6.3481	6,556.6200	6.5566	3.285	0	0	0
2020/10/28	2032	06/05/2021	12.57	Call	Bond Future	10,410.5000	10.4105	10,155.6400	10.1556	(2.448)	0	0	0
2020/10/28	2032	06/05/2021	12.12	Put	Bond Future	1,331.8300	1.3318	1,387.2200	1.3872	4.159	0	0	0
2020/10/28	2032	06/05/2021			Bond Future	10.7304	85.1970	10.7826	84.9034	0.487	0.0000	0.0000	0
2020/10/28	2032	06/05/2021	12.57	Put	Bond Future	862.1700	0.8622	900.8800	0.9009	4.490	0	0	736
2020/10/28	2032	06/05/2021	10.33	Put	Bond Future	5,055.1000	5.0551	5,215.8300	5.2158	3.180	0	0	0
2020/10/28	2032	06/05/2021	10.33	Call	Bond Future	2,756.3200	2.7563	2,623.4800	2.6235	(4.819)	0	0	736
2020/10/28	2032	06/05/2021	12.11	Call	Bond Future	8,651.5900	8.6516	8,413.8200	8.4138	(2.748)	0	0	0
2020/10/28	2032	06/05/2021	12.11	Put	Bond Future	1,344.2600	1.3443	1,400.0600	1.4001	4.151	0	0	0
2020/10/28	2032	06/05/2021	12.12	Call	Bond Future	8,688.8600	8.6889	8,450.6800	8.4507	(2.741)	0	0	0
2020/10/28	2032	06/05/2021	12.10	Call	Bond Future	8,614.3500	8.6143	8,377.0100	8.3770	(2.755)	0	0	0
2020/10/28	2032	06/05/2021	12.10	Put	Bond Future	1,356.7800	1.3568	1,413.0100	1.4130	4.144	0	0	0
2020/10/28	2032	05/08/2021	11.37	Put	Bond Future	2,867.4900	2.8675	2,978.7000	2.9787	3.878	0	0	0
2020/10/28	2032	05/08/2021			Bond Future	10.9744	86.1190	11.0290	85.8219	0.497	0.0000	0.0000	0
2020/10/28	2032	05/08/2021	11.36	Call	Bond Future	4,955.4500	4.9555	4,770.1700	4.7702	(3.739)	0	0	0
2020/10/28	2032	05/08/2021	11.36	Put	Bond Future	2,887.2600	2.8873	2,999.0900	2.9991	3.873	0	0	0
2020/10/28	2032	05/08/2021	11.37	Call	Bond Future	4,988.3700	4.9884	4,802.4700	4.8025	(3.727)	0	0	0
2020/10/28	2032	05/08/2021	11.35	Call	Bond Future	4,922.9000	4.9229	4,738.2400	4.7382	(3.751)	0	0	0
2020/10/28	2032	05/08/2021	11.35	Put	Bond Future	2,907.4500	2.9075	3,019.9000	3.0199	3.868	0	0	0
2020/10/28	2032	04/11/2021	11.69	Call	Bond Future	2,337.7500	2.3378	2,038.0100	2.0380	(12.822)	0	0	0
2020/10/28	2032	04/11/2021			Bond Future	11.2381	82.8358	11.2951	82.5361	0.507	0.0000	0.0000	0
2020/10/28	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2032	04/11/2021	11.70	Call	Bond Future	2,388.4400	2.3884	2,088.7000	2.0887	(12.550)	0	0	0
2020/10/28	2032	04/11/2021	11.71	Call	Bond Future	2,439.0900	2.4391	2,139.3500	2.1394	(12.289)	0	0	0
2020/10/28	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2033	05/11/2020			Bond Future	94.5906	94.5906	94.3346	94.3346	(0.271)	0.0000	0.0000	1,713
2020/10/28	2033	04/02/2021			Bond Future	95.5399	95.5399	95.2799	95.2799	(0.272)	0.0000	0.0000	7,616
2020/10/28	2033	06/05/2021			Bond Future	95.3648	95.3648	95.1009	95.1009	(0.277)	0.0000	0.0000	0
2020/10/28	2033	05/08/2021			Bond Future	96.4192	96.4192	96.1519	96.1519	(0.277)	0.0000	0.0000	0
2020/10/28	2033	04/11/2021			Bond Future	96.1824	96.1824	95.9128	95.9128	(0.280)	0.0000	0.0000	0
2020/10/28	2037	05/11/2020	10.18	Call	Bond Future	0.4700	0.0005	0.1200	0.0001	(74.468)	0	0	0
2020/10/28	2037	05/11/2020	10.17	Put	Bond Future	7,409.6300	7.4096	7,702.0000	7.7020	3.946	0	0	0
2020/10/28	2037	05/11/2020			Bond Future	11.2885	81.7845	11.3359	81.4919	0.420	0.0000	0.0000	70,202
2020/10/28	2037	05/11/2020	10.19	Call	Bond Future	0.5200	0.0005	0.1400	0.0001	(73.077)	0	0	0
2020/10/28	2037	05/11/2020	10.19	Put	Bond Future	7,268.2200	7.2682	7,560.5200	7.5605	4.022	0	0	0
2020/10/28	2037	05/11/2020	10.17	Call	Bond Future	0.4200	0.0004	0.1100	0.0001	(73.810)	0	0	0
2020/10/28	2037	05/11/2020	10.18	Put	Bond Future	7,338.8800	7.3389	7,631.2100	7.6312	3.983	0	0	0
2020/10/28	2037	04/02/2021	13.73	Call	Bond Future	12,000.8600	12.0009	11,721.2400	11.7212	(2.330)	0	0	0
2020/10/28	2037	04/02/2021	10.85	Call	Bond Future	1,616.0300	1.6160	1,507.7600	1.5078	(6.700)	0	0	0
2020/10/28	2037	04/02/2021	10.35	Call	Bond Future	843.9700	0.8440	775.9500	0.7759	(8.060)	0	0	0

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2020/10/28	2037	04/02/2021	10.28	Put	Bond Future	8,815.8300	8.8158	9,049.2900	9.0493	2.648	0	0	0
2020/10/28	2037	04/02/2021	10.27	Call	Bond Future	753.6400	0.7536	691.1900	0.6912	(8.286)	0	0	0
2020/10/28	2037	04/02/2021			Bond Future	11.5266	78.3307	11.5763	78.0341	0.431	0.0000	0.0000	101,258
2020/10/28	2037	04/02/2021	11.97	Put	Bond Future	2,257.3400	2.2573	2,349.5700	2.3496	4.086	0	0	0
2020/10/28	2037	04/02/2021	11.97	Call	Bond Future	4,846.1200	4.8461	4,641.7600	4.6418	(4.217)	0	0	300
2020/10/28	2037	04/02/2021	9.65	Put	Bond Future	12,883.0600	12.8831	13,151.0800	13.1511	2.080	0	0	0
2020/10/28	2037	04/02/2021	9.65	Call	Bond Future	279.9300	0.2799	251.3600	0.2514	(10.206)	0	0	72
2020/10/28	2037	04/02/2021	11.90	Call	Bond Future	4,597.0700	4.5971	4,397.8100	4.3978	(4.335)	0	0	0
2020/10/28	2037	04/02/2021	13.73	Put	Bond Future	349.0400	0.3490	366.0100	0.3660	4.862	0	0	300
2020/10/28	2037	04/02/2021	10.85	Put	Bond Future	5,837.2200	5.8372	6,025.5400	6.0255	3.226	0	0	72
2020/10/28	2037	04/02/2021	10.35	Put	Bond Future	8,410.6600	8.4107	8,639.2300	8.6392	2.718	0	0	72
2020/10/28	2037	04/02/2021	10.28	Call	Bond Future	764.5100	0.7645	701.3800	0.7014	(8.258)	0	0	0
2020/10/28	2037	04/02/2021	10.27	Put	Bond Future	8,874.5300	8.8745	9,108.6700	9.1087	2.638	0	0	0
2020/10/28	2037	04/02/2021	11.90	Put	Bond Future	2,408.1500	2.4081	2,505.4800	2.5055	4.042	0	0	240
2020/10/28	2037	04/02/2021	10.48	Put	Bond Future	7,685.1100	7.6851	7,904.1100	7.9041	2.850	0	0	0
2020/10/28	2037	04/02/2021	10.48	Call	Bond Future	1,007.6600	1.0077	930.0700	0.9301	(7.700)	0	0	240
2020/10/28	2037	04/02/2021	10.29	Call	Bond Future	775.5000	0.7755	711.6800	0.7117	(8.230)	0	0	0
2020/10/28	2037	04/02/2021	10.29	Put	Bond Future	8,757.3400	8.7573	8,990.1100	8.9901	2.658	0	0	0
2020/10/28	2037	06/05/2021	12.42	Call	Bond Future	6,404.3800	6.4044	6,197.1200	6.1971	(3.236)	0	0	0
2020/10/28	2037	06/05/2021			Bond Future	11.7649	79.1656	11.8168	78.8649	0.441	0.0000	0.0000	0
2020/10/28	2037	06/05/2021	12.42	Put	Bond Future	2,739.1300	2.7391	2,832.6200	2.8326	3.413	0	0	0
2020/10/28	2037	06/05/2021	12.43	Call	Bond Future	6,440.1700	6.4402	6,232.3800	6.2324	(3.226)	0	0	0
2020/10/28	2037	06/05/2021	12.44	Put	Bond Future	2,703.1600	2.7032	2,795.6000	2.7956	3.420	0	0	0
2020/10/28	2037	06/05/2021	12.43	Put	Bond Future	2,721.0900	2.7211	2,814.0500	2.8140	3.416	0	0	0
2020/10/28	2037	06/05/2021	12.44	Call	Bond Future	6,476.0200	6.4760	6,267.7100	6.2677	(3.217)	0	0	0
2020/10/28	2037	05/08/2021	12.26	Put	Bond Future	3,574.6400	3.5746	3,697.5200	3.6975	3.438	0	0	0
2020/10/28	2037	05/08/2021	12.27	Call	Bond Future	4,927.1800	4.9272	4,745.1500	4.7451	(3.694)	0	0	0
2020/10/28	2037	05/08/2021	12.28	Call	Bond Future	4,958.4400	4.9584	4,775.7900	4.7758	(3.684)	0	0	0
2020/10/28	2037	05/08/2021			Bond Future	12.0215	75.7668	12.0759	75.4625	0.452	0.0000	0.0000	0
2020/10/28	2037	05/08/2021	12.26	Call	Bond Future	4,896.2500	4.8963	4,714.8400	4.7148	(3.705)	0	0	0
2020/10/28	2037	05/08/2021	12.28	Put	Bond Future	3,527.6000	3.5276	3,649.2400	3.6492	3.448	0	0	0
2020/10/28	2037	05/08/2021	12.27	Put	Bond Future	3,550.9200	3.5509	3,673.1800	3.6732	3.443	0	0	0
2020/10/28	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2037	04/11/2021			Bond Future	12.2821	76.5229	12.3388	76.2159	0.461	0.0000	0.0000	0
2020/10/28	2037	04/11/2021	12.82	Call	Bond Future	2,839.1000	2.8391	2,532.0200	2.5320	(10.816)	0	0	0
2020/10/28	2037	04/11/2021	12.83	Call	Bond Future	2,890.2900	2.8903	2,583.2100	2.5832	(10.625)	0	0	0
2020/10/28	2037	04/11/2021	12.81	Call	Bond Future	2,787.8600	2.7879	2,480.7800	2.4808	(11.015)	0	0	0
2020/10/28	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2038	05/11/2020			Bond Future	105.1705	105.1705	105.2725	105.2725	0.097	0.0000	0.0000	5,279
2020/10/28	2038	04/02/2021			Bond Future	104.5298	104.5298	104.6314	104.6314	0.097	0.0000	0.0000	8,468
2020/10/28	2038	06/05/2021			Bond Future	105.6679	105.6679	105.7694	105.7694	0.096	0.0000	0.0000	0
2020/10/28	2038	05/08/2021			Bond Future	105.1154	105.1154	105.2176	105.2176	0.097	0.0000	0.0000	0
2020/10/28	2038	04/11/2021			Bond Future	106.1905	106.1905	106.2942	106.2942	0.098	0.0000	0.0000	0
2020/10/28	2040	05/11/2020	10.30	Call	Bond Future	0.2000	0.0002	0.0500	0.0001	(75.000)	0	0	0
2020/10/28	2040	05/11/2020	11.00	Put	Bond Future	3,271.3300	3.2713	3,506.2700	3.5063	7.182	0	0	0

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2020/10/28	2040	05/11/2020	10.23	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	2,000
2020/10/28	2040	05/11/2020	11.70	Put	Bond Future	424.6700	0.4247	455.2000	0.4552	7.189	0	0	2,000
2020/10/28	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/28	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,380
2020/10/28	2040	05/11/2020			Bond Future	11.4734	83.4310	11.5158	83.1559	0.370	0.0000	0.0000	42,793
2020/10/28	2040	05/11/2020	10.30	Put	Bond Future	8,245.2700	8.2453	8,520.1900	8.5202	3.334	0	0	0
2020/10/28	2040	05/11/2020	9.73	Put	Bond Future	12,742.5700	12.7426	13,017.6400	13.0176	2.159	0	0	0
2020/10/28	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/10/28	2040	05/11/2020	10.23	Put	Bond Future	8,778.9800	8.7790	9,053.9800	9.0540	3.132	0	0	0
2020/10/28	2040	05/11/2020	10.31	Call	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	0
2020/10/28	2040	05/11/2020	10.32	Put	Bond Future	8,093.7300	8.0937	8,368.6000	8.3686	3.396	0	0	0
2020/10/28	2040	05/11/2020	11.00	Call	Bond Future	98.3100	0.0983	58.1800	0.0582	(40.820)	0	0	2,380
2020/10/28	2040	05/11/2020	11.70	Call	Bond Future	1,875.9200	1.8759	1,631.3800	1.6314	(13.036)	0	0	0
2020/10/28	2040	05/11/2020	9.50	Put	Bond Future	14,658.5400	14.6585	14,933.6100	14.9336	1.877	0	0	0
2020/10/28	2040	05/11/2020	10.00	Put	Bond Future	10,568.8200	10.5688	10,843.8900	10.8439	2.603	0	0	0
2020/10/28	2040	05/11/2020	10.31	Put	Bond Future	8,169.4500	8.1695	8,444.3500	8.4443	3.365	0	0	0
2020/10/28	2040	05/11/2020	10.32	Call	Bond Future	0.2600	0.0003	0.0600	0.0001	(76.923)	0	0	0
2020/10/28	2040	05/11/2020	11.50	Call	Bond Future	1,064.6600	1.0647	868.2700	0.8683	(18.446)	0	0	0
2020/10/28	2040	05/11/2020	11.50	Put	Bond Future	891.7900	0.8918	970.4700	0.9705	8.823	0	0	2,000
2020/10/28	2040	04/02/2021	9.49	Call	Bond Future	138.8500	0.1388	123.8800	0.1239	(10.781)	0	0	500
2020/10/28	2040	04/02/2021	9.57	Put	Bond Future	15,693.7000	15.6937	15,955.4200	15.9554	1.668	0	0	0
2020/10/28	2040	04/02/2021	10.07	Put	Bond Future	11,908.7000	11.9087	12,151.1000	12.1511	2.035	0	0	0
2020/10/28	2040	04/02/2021	10.42	Put	Bond Future	9,550.1900	9.5502	9,772.7700	9.7728	2.331	0	0	0
2020/10/28	2040	04/02/2021			Bond Future	11.7104	79.7431	11.7549	79.4642	0.380	0.0000	0.0000	64,938
2020/10/28	2040	04/02/2021	10.07	Call	Bond Future	411.6900	0.4117	375.2100	0.3752	(8.861)	0	0	800
2020/10/28	2040	04/02/2021	11.74	Call	Bond Future	3,601.8300	3.6018	3,438.1300	3.4381	(4.545)	0	0	0
2020/10/28	2040	04/02/2021	11.74	Put	Bond Future	3,416.3300	3.4163	3,531.5100	3.5315	3.371	0	0	800
2020/10/28	2040	04/02/2021	10.41	Call	Bond Future	708.6500	0.7086	652.9800	0.6530	(7.856)	0	0	0
2020/10/28	2040	04/02/2021	10.41	Put	Bond Future	9,613.9500	9.6139	9,837.1600	9.8372	2.322	0	0	0
2020/10/28	2040	04/02/2021	9.49	Put	Bond Future	16,340.2600	16.3403	16,604.1700	16.6042	1.615	0	0	0
2020/10/28	2040	04/02/2021	9.57	Call	Bond Future	163.3800	0.1634	146.2200	0.1462	(10.503)	0	0	800
2020/10/28	2040	04/02/2021	10.42	Call	Bond Future	719.3500	0.7194	663.0500	0.6631	(7.827)	0	0	0
2020/10/28	2040	04/02/2021	10.24	Put	Bond Future	10,731.0000	10.7310	10,964.4300	10.9644	2.175	0	0	0
2020/10/28	2040	04/02/2021	10.24	Call	Bond Future	544.5800	0.5446	499.1300	0.4991	(8.346)	0	0	500
2020/10/28	2040	04/02/2021	11.57	Call	Bond Future	3,060.4200	3.0604	2,910.7400	2.9107	(4.891)	0	0	0
2020/10/28	2040	04/02/2021	11.57	Put	Bond Future	3,951.0300	3.9510	4,080.2300	4.0802	3.270	0	0	500
2020/10/28	2040	04/02/2021	10.40	Call	Bond Future	698.0600	0.6981	643.0300	0.6430	(7.883)	0	0	0
2020/10/28	2040	04/02/2021	10.40	Put	Bond Future	9,677.9200	9.6779	9,901.7700	9.9018	2.313	0	0	0
2020/10/28	2040	06/05/2021	12.44	Put	Bond Future	3,204.2400	3.2042	3,299.1100	3.2991	2.961	0	0	0
2020/10/28	2040	06/05/2021			Bond Future	11.9474	80.5931	11.9940	80.3102	0.390	0.0000	0.0000	0
2020/10/28	2040	06/05/2021	12.43	Call	Bond Future	6,075.7100	6.0757	5,888.2700	5.8883	(3.085)	0	0	0
2020/10/28	2040	06/05/2021	12.43	Put	Bond Future	3,226.2800	3.2263	3,321.6800	3.3217	2.957	0	0	0
2020/10/28	2040	06/05/2021	12.44	Call	Bond Future	6,110.9100	6.1109	5,922.9400	5.9229	(3.076)	0	0	0
2020/10/28	2040	06/05/2021	12.42	Call	Bond Future	6,040.3600	6.0404	5,853.4600	5.8535	(3.094)	0	0	0
2020/10/28	2040	06/05/2021	12.42	Put	Bond Future	3,248.2300	3.2482	3,344.1700	3.3442	2.954	0	0	0
2020/10/28	2040	05/08/2021	12.47	Call	Bond Future	5,188.4200	5.1884	5,014.9200	5.0149	(3.344)	0	0	0
2020/10/28	2040	05/08/2021	11.05	Put	Bond Future	8,916.0400	8.9160	9,119.6200	9.1196	2.283	0	0	0
2020/10/28	2040	05/08/2021			Bond Future	12.2028	76.9594	12.2516	76.6731	0.400	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
2020/10/28	2040	05/08/2021	14.80	Call	Bond Future	13,713.1500	13.7132	13,452.9200	13.4529	(1.898)	0	0	0
2020/10/28	2040	05/08/2021	14.80	Put	Bond Future	629.2000	0.6292	655.2400	0.6552	4.139	0	0	900
2020/10/28	2040	05/08/2021	12.47	Put	Bond Future	3,643.1100	3.6431	3,755.8800	3.7559	3.095	0	0	0
2020/10/28	2040	05/08/2021	11.55	Put	Bond Future	6,549.2800	6.5493	6,721.5200	6.7215	2.630	0	0	0
2020/10/28	2040	05/08/2021	11.55	Call	Bond Future	2,549.7300	2.5497	2,435.7000	2.4357	(4.472)	0	0	900
2020/10/28	2040	05/08/2021	11.05	Call	Bond Future	1,620.4700	1.6205	1,537.7800	1.5378	(5.103)	0	0	900
2020/10/28	2040	05/08/2021	12.48	Call	Bond Future	5,221.0900	5.2211	5,047.0100	5.0470	(3.334)	0	0	0
2020/10/28	2040	05/08/2021	12.49	Put	Bond Future	3,594.6700	3.5947	3,706.2900	3.7063	3.105	0	0	0
2020/10/28	2040	05/08/2021	12.48	Put	Bond Future	3,618.9500	3.6189	3,731.1400	3.7311	3.100	0	0	0
2020/10/28	2040	05/08/2021	12.49	Call	Bond Future	5,253.5700	5.2536	5,078.9200	5.0789	(3.324)	0	0	0
2020/10/28	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2040	04/11/2021	12.90	Call	Bond Future	2,427.3300	2.4273	2,138.5500	2.1385	(11.897)	0	0	0
2020/10/28	2040	04/11/2021			Bond Future	12.4614	77.7273	12.5124	77.4386	0.409	0.0000	0.0000	0
2020/10/28	2040	04/11/2021	12.91	Call	Bond Future	2,481.1700	2.4812	2,192.3900	2.1924	(11.639)	0	0	0
2020/10/28	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2040	04/11/2021	12.89	Call	Bond Future	2,373.4200	2.3734	2,084.6400	2.0846	(12.167)	0	0	0
2020/10/28	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2044	05/11/2020	10.36	Call	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2020/10/28	2044	05/11/2020	11.06	Put	Bond Future	3,511.5800	3.5116	3,904.9100	3.9049	11.201	0	0	525
2020/10/28	2044	05/11/2020	11.43	Call	Bond Future	579.0000	0.5790	390.8000	0.3908	(32.504)	0	0	0
2020/10/28	2044	05/11/2020	9.72	Put	Bond Future	13,728.4300	13.7284	14,163.2100	14.1632	3.167	0	0	0
2020/10/28	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/28	2044	05/11/2020	9.29	Put	Bond Future	17,500.6300	17.5006	17,935.4100	17.9354	2.484	0	0	0
2020/10/28	2044	05/11/2020	9.96	Put	Bond Future	11,728.6500	11.7287	12,163.4300	12.1634	3.707	0	0	0
2020/10/28	2044	05/11/2020			Bond Future	11.5727	79.7930	11.6404	79.3582	0.585	0.0000	0.0000	36,233
2020/10/28	2044	05/11/2020	10.34	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0
2020/10/28	2044	05/11/2020	10.34	Put	Bond Future	8,707.4000	8.7074	9,142.1000	9.1421	4.992	0	0	0
2020/10/28	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/28	2044	05/11/2020	9.97	Put	Bond Future	11,646.9000	11.6469	12,081.6800	12.0817	3.733	0	0	0
2020/10/28	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2044	05/11/2020	11.38	Call	Bond Future	467.7600	0.4678	304.6800	0.3047	(34.864)	0	0	0
2020/10/28	2044	05/11/2020	11.38	Put	Bond Future	1,727.6700	1.7277	1,999.3700	1.9994	15.726	0	0	300
2020/10/28	2044	05/11/2020	10.36	Put	Bond Future	8,553.1500	8.5532	8,987.8200	8.9878	5.082	0	0	0
2020/10/28	2044	05/11/2020	11.06	Call	Bond Future	79.9200	0.0799	38.4700	0.0385	(51.864)	0	0	0
2020/10/28	2044	05/11/2020	10.04	Put	Bond Future	11,078.1000	11.0781	11,512.8800	11.5129	3.925	0	0	0
2020/10/28	2044	05/11/2020	11.17	Put	Bond Future	2,833.3700	2.8334	3,195.0800	3.1951	12.766	0	0	1,815
2020/10/28	2044	05/11/2020	11.43	Put	Bond Future	1,508.5700	1.5086	1,755.1500	1.7551	16.345	0	0	1,815
2020/10/28	2044	05/11/2020	8.87	Put	Bond Future	21,436.2500	21.4363	21,871.0300	21.8710	2.028	0	0	0
2020/10/28	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/10/28	2044	05/11/2020	10.35	Call	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2020/10/28	2044	05/11/2020	10.35	Put	Bond Future	8,630.2100	8.6302	9,064.9000	9.0649	5.037	0	0	0
2020/10/28	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/28	2044	05/11/2020	9.34	Put	Bond Future	17,049.0300	17.0490	17,483.8100	17.4838	2.550	0	0	0
2020/10/28	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/10/28	2044	05/11/2020	11.17	Call	Bond Future	159.6600	0.1597	86.5900	0.0866	(45.766)	0	0	0
2020/10/28	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/28	2044	05/11/2020	10.02	Put	Bond Future	11,240.0000	11.2400	11,674.7800	11.6748	3.868	0	0	0

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2020/10/28	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/28	2044	04/02/2021	10.04	Put	Bond Future	12,853.6100	12.8536	13,249.7700	13.2498	3.082	0	0	0
2020/10/28	2044	04/02/2021	10.37	Call	Bond Future	577.2300	0.5772	508.3600	0.5084	(11.931)	0	0	0
2020/10/28	2044	04/02/2021	10.35	Put	Bond Future	10,639.6400	10.6396	11,012.5400	11.0125	3.505	0	0	0
2020/10/28	2044	04/02/2021			Bond Future	11.8040	76.1945	11.8750	75.7544	0.601	0.0000	0.0000	29,278
2020/10/28	2044	04/02/2021	10.37	Put	Bond Future	10,504.0200	10.5040	10,875.2000	10.8752	3.534	0	0	0
2020/10/28	2044	04/02/2021	10.35	Call	Bond Future	559.1400	0.5591	491.9900	0.4920	(12.010)	0	0	0
2020/10/28	2044	04/02/2021	10.04	Call	Bond Future	330.8800	0.3309	286.9900	0.2870	(13.265)	0	0	0
2020/10/28	2044	04/02/2021	10.84	Call	Bond Future	1,143.4600	1.1435	1,026.7700	1.0268	(10.205)	0	0	0
2020/10/28	2044	04/02/2021	10.36	Put	Bond Future	10,571.7200	10.5717	10,943.7600	10.9438	3.519	0	0	0
2020/10/28	2044	04/02/2021	10.84	Put	Bond Future	7,585.9300	7.5859	7,909.2900	7.9093	4.263	0	0	265
2020/10/28	2044	04/02/2021	10.29	Call	Bond Future	507.4600	0.5075	445.3200	0.4453	(12.245)	0	0	0
2020/10/28	2044	04/02/2021	10.29	Put	Bond Future	11,051.8600	11.0519	11,429.7700	11.4298	3.419	0	0	265
2020/10/28	2044	04/02/2021	9.66	Put	Bond Future	15,836.0700	15.8361	16,252.2800	16.2523	2.628	0	0	0
2020/10/28	2044	04/02/2021	9.66	Call	Bond Future	159.8500	0.1598	136.0100	0.1360	(14.914)	0	0	265
2020/10/28	2044	04/02/2021	10.36	Call	Bond Future	568.1300	0.5681	500.1200	0.5001	(11.971)	0	0	0
2020/10/28	2044	06/05/2021	12.50	Put	Bond Future	3,277.9500	3.2780	3,437.4900	3.4375	4.867	0	0	3,100
2020/10/28	2044	06/05/2021	12.43	Put	Bond Future	3,436.1700	3.4362	3,601.6900	3.6017	4.817	0	0	0
2020/10/28	2044	06/05/2021	12.44	Call	Bond Future	5,786.9600	5.7870	5,505.9500	5.5060	(4.856)	0	0	0
2020/10/28	2044	06/05/2021			Bond Future	12.0352	77.0067	12.1094	76.5611	0.617	0.0000	0.0000	0
2020/10/28	2044	06/05/2021	12.45	Call	Bond Future	5,821.1400	5.8211	5,539.2700	5.5393	(4.842)	0	0	0
2020/10/28	2044	06/05/2021	12.45	Put	Bond Future	3,390.2300	3.3902	3,554.0300	3.5540	4.832	0	0	0
2020/10/28	2044	06/05/2021	12.50	Call	Bond Future	5,992.5600	5.9926	5,706.4300	5.7064	(4.775)	0	0	0
2020/10/28	2044	06/05/2021	12.43	Call	Bond Future	5,753.0600	5.7531	5,472.9100	5.4729	(4.870)	0	0	0
2020/10/28	2044	06/05/2021	12.44	Put	Bond Future	3,413.0200	3.4130	3,577.6800	3.5777	4.824	0	0	0
2020/10/28	2044	06/05/2021	11.35	Put	Bond Future	6,899.2300	6.8992	7,171.7200	7.1717	3.950	0	0	0
2020/10/28	2044	06/05/2021	11.35	Call	Bond Future	2,561.9800	2.5620	2,388.8000	2.3888	(6.760)	0	0	3,100
2020/10/28	2044	06/05/2021	11.90	Call	Bond Future	4,059.8400	4.0598	3,829.2300	3.8292	(5.680)	0	0	0
2020/10/28	2044	06/05/2021	11.90	Put	Bond Future	4,882.5600	4.8826	5,097.6200	5.0976	4.405	0	0	3,100
2020/10/28	2044	05/08/2021	12.60	Put	Bond Future	3,533.7700	3.5338	3,712.4100	3.7124	5.055	0	0	0
2020/10/28	2044	05/08/2021	12.61	Put	Bond Future	3,510.4400	3.5104	3,688.1800	3.6882	5.063	0	0	0
2020/10/28	2044	05/08/2021			Bond Future	12.2841	73.4594	12.3620	73.0086	0.634	0.0000	0.0000	0
2020/10/28	2044	05/08/2021	12.60	Call	Bond Future	5,332.7300	5.3327	5,060.5400	5.0605	(5.104)	0	0	0
2020/10/28	2044	05/08/2021	12.61	Call	Bond Future	5,365.0900	5.3651	5,092.0000	5.0920	(5.090)	0	0	0
2020/10/28	2044	05/08/2021	12.59	Call	Bond Future	5,300.4300	5.3004	5,029.1300	5.0291	(5.118)	0	0	0
2020/10/28	2044	05/08/2021	12.59	Put	Bond Future	3,557.2400	3.5572	3,736.7700	3.7368	5.047	0	0	0
2020/10/28	2044	04/11/2021	12.91	Call	Bond Future	2,049.9200	2.0499	1,594.8000	1.5948	(22.202)	0	0	0
2020/10/28	2044	04/11/2021			Bond Future	12.5360	74.1925	12.6174	73.7373	0.649	0.0000	0.0000	0
2020/10/28	2044	04/11/2021	12.89	Call	Bond Future	1,942.8900	1.9429	1,487.7700	1.4878	(23.425)	0	0	0
2020/10/28	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2044	04/11/2021	12.90	Call	Bond Future	1,996.4400	1.9964	1,541.3200	1.5413	(22.797)	0	0	0
2020/10/28	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	2046	05/11/2020			Bond Future	92.8007	92.8007	92.8912	92.8912	0.098	0.0000	0.0000	4,012
2020/10/28	2046	04/02/2021			Bond Future	93.7318	93.7318	93.8220	93.8220	0.096	0.0000	0.0000	12,411
2020/10/28	2046	06/05/2021			Bond Future	92.9630	92.9630	93.0530	93.0530	0.097	0.0000	0.0000	0
2020/10/28	2046	05/08/2021			Bond Future	93.9910	93.9910	94.0816	94.0816	0.096	0.0000	0.0000	0

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2020/10/28	2046	04/11/2021			Bond Future	93.1468	93.1468	93.2387	93.2387	0.099	0.0000	0.0000	0
2020/10/28	2050	05/11/2020			Bond Future	94.9022	94.9022	94.9943	94.9943	0.097	0.0000	0.0000	5,045
2020/10/28	2050	04/02/2021			Bond Future	93.9656	93.9656	94.0574	94.0574	0.098	0.0000	0.0000	11,439
2020/10/28	2050	06/05/2021			Bond Future	94.9885	94.9885	95.0801	95.0801	0.096	0.0000	0.0000	0
2020/10/28	2050	05/08/2021			Bond Future	94.1121	94.1121	94.2044	94.2044	0.098	0.0000	0.0000	0
2020/10/28	2050	04/11/2021			Bond Future	95.0746	95.0746	95.1683	95.1683	0.099	0.0000	0.0000	0
2020/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	AL37	05/11/2020			Index Future	761.2360	761.2360	760.9680	760.9680	(0.035)	0.0000	0.0000	0
2020/10/28	AL37	04/02/2021			Index Future	768.6790	768.6790	768.4040	768.4040	(0.036)	0.0000	0.0000	0
2020/10/28	AL37	06/05/2021			Index Future	776.8500	776.8500	776.5690	776.5690	(0.036)	0.0000	0.0000	0
2020/10/28	AL37	05/08/2021			Index Future	785.1600	785.1600	784.8760	784.8760	(0.036)	0.0000	0.0000	0
2020/10/28	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/10/28	AL7T	05/11/2020			Index Future	825.2510	825.2510	822.7990	822.7990	(0.297)	0.0000	0.0000	0
2020/10/28	AL7T	04/02/2021			Index Future	833.3190	833.3190	830.8400	830.8400	(0.297)	0.0000	0.0000	0
2020/10/28	AL7T	06/05/2021			Index Future	842.1770	842.1770	839.6680	839.6680	(0.298)	0.0000	0.0000	0
2020/10/28	AL7T	05/08/2021			Index Future	851.1870	851.1870	848.6500	848.6500	(0.298)	0.0000	0.0000	0
2020/10/28	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/10/28	ALBI	05/11/2020			Index Future	722.1390	722.1390	720.1460	720.1460	(0.276)	0.0000	0.0000	68
2020/10/28	ALBI	04/02/2021			Index Future	729.1990	729.1990	727.1830	727.1830	(0.276)	0.0000	0.0000	181
2020/10/28	ALBI	06/05/2021			Index Future	736.9500	736.9500	734.9100	734.9100	(0.277)	0.0000	0.0000	0
2020/10/28	ALBI	05/08/2021			Index Future	744.8340	744.8340	742.7710	742.7710	(0.277)	0.0000	0.0000	0
2020/10/28	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/10/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	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
2020/10/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/28	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
2020/10/28	ES33	05/11/2020			Bond Future	11.7732	73.1914	11.8143	72.9787	0.349	0.0000	0.0000	0
2020/10/28	ES33	04/02/2021			Bond Future	12.0525	73.9076	12.0956	73.6919	0.358	0.0000	0.0000	350
2020/10/28	ES33	06/05/2021			Bond Future	12.3276	70.9198	12.3729	70.7009	0.367	0.0000	0.0000	0
2020/10/28	ES33	05/08/2021			Bond Future	12.6189	71.6873	12.6662	71.4657	0.375	0.0000	0.0000	0
2020/10/28	ES33	04/11/2021			Bond Future	12.9314	68.6302	12.9809	68.4067	0.382	0.0000	0.0000	0
2020/10/28	ES42	05/11/2020			Bond Future	12.3969	71.3090	12.4535	70.9939	0.456	0.0000	0.0000	0
2020/10/28	ES42	04/02/2021			Bond Future	12.6663	72.0067	12.7257	71.6877	0.469	0.0000	0.0000	4,789
2020/10/28	ES42	06/05/2021			Bond Future	12.9425	68.5151	13.0049	68.1918	0.483	0.0000	0.0000	0
2020/10/28	ES42	05/08/2021			Bond Future	13.2272	69.2569	13.2928	68.9298	0.496	0.0000	0.0000	0
2020/10/28	ES42	04/11/2021			Bond Future	13.5351	65.6916	13.6040	65.3614	0.509	0.0000	0.0000	0
2020/10/28	GOVI	05/11/2020	737.84	Put	GOVI	246,420.0000	24.6420	266,050.0000	26.6050	7.966	0	0	0
2020/10/28	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	05/11/2020			GOVI	713.1980	713.1980	711.2350	711.2350	(0.275)	0.0000	0.0000	254
2020/10/28	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	05/11/2020	737.83	Put	GOVI	246,320.0000	24.6320	265,950.0000	26.5950	7.969	0	0	0
2020/10/28	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	05/11/2020	737.85	Put	GOVI	246,520.0000	24.6520	266,150.0000	26.6150	7.963	0	0	0
2020/10/28	GOVI	04/02/2021	750.96	Put	GOVI	307,900.0000	30.7900	327,750.0000	32.7750	6.447	0	0	0
2020/10/28	GOVI	04/02/2021			GOVI	720.1700	720.1700	718.1850	718.1850	(0.276)	0.0000	0.0000	941
2020/10/28	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/02/2021	750.95	Put	GOVI	307,800.0000	30.7800	327,650.0000	32.7650	6.449	0	0	0
2020/10/28	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/02/2021	750.94	Put	GOVI	307,700.0000	30.7700	327,550.0000	32.7550	6.451	0	0	0
2020/10/28	GOVI	06/05/2021	678.67	Call	GOVI	491,550.0000	49.1550	471,460.0000	47.1460	(4.087)	0	0	0
2020/10/28	GOVI	06/05/2021			GOVI	727.8250	727.8250	725.8160	725.8160	(0.276)	0.0000	0.0000	0
2020/10/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	06/05/2021	678.68	Call	GOVI	491,450.0000	49.1450	471,360.0000	47.1360	(4.088)	0	0	0
2020/10/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	06/05/2021	678.69	Call	GOVI	491,350.0000	49.1350	471,260.0000	47.1260	(4.089)	0	0	0
2020/10/28	GOVI	05/08/2021	719.14	Call	GOVI	164,720.0000	16.4720	144,400.0000	14.4400	(12.336)	0	0	0
2020/10/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	05/08/2021			GOVI	735.6120	735.6120	733.5800	733.5800	(0.276)	0.0000	0.0000	0
2020/10/28	GOVI	05/08/2021	719.15	Call	GOVI	164,620.0000	16.4620	144,300.0000	14.4300	(12.344)	0	0	0
2020/10/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	05/08/2021	719.13	Call	GOVI	164,820.0000	16.4820	144,500.0000	14.4500	(12.329)	0	0	0
2020/10/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/10/28	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/10/28	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0

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2020/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/28	IGOV	05/11/2020			Index Future	257.3920	257.3920	257.3360	257.3360	(0.022)	0.0000	0.0000	213
2020/10/28	IGOV	04/02/2021			Index Future	259.9730	259.9730	259.9140	259.9140	(0.023)	0.0000	0.0000	887
2020/10/28	IGOV	06/05/2021			Index Future	262.8000	262.8000	262.7390	262.7390	(0.023)	0.0000	0.0000	0
2020/10/28	IGOV	05/08/2021			Index Future	265.6740	265.6740	265.6130	265.6130	(0.023)	0.0000	0.0000	0
2020/10/28	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/10/28	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/28	IS05	16/03/2021			Interest Rate Swap	92.1400	92.1400	92.1400	92.1400	0.000	0.0000	0.0000	0
2020/10/28	IS05	15/06/2021			Interest Rate Swap	90.2100	90.2100	90.2200	90.2200	0.011	0.0000	0.0000	0
2020/10/28	IS05	21/09/2021			Interest Rate Swap	89.0600	89.0600	89.0600	89.0600	0.000	0.0000	0.0000	0
2020/10/28	IS05	21/12/2021			Interest Rate Swap	90.2200	90.2200	90.2200	90.2200	0.000	0.0000	0.0000	51
2020/10/28	IS05	15/03/2022			Interest Rate Swap	89.5400	89.5400	89.5500	89.5500	0.011	0.0000	0.0000	0
2020/10/28	IS05	21/06/2022			Interest Rate Swap	89.5400	89.5400	89.5600	89.5600	0.022	0.0000	0.0000	0
2020/10/28	IS05	20/09/2022			Interest Rate Swap	92.5800	92.5800	92.6000	92.6000	0.022	0.0000	0.0000	0
2020/10/28	IS05	20/12/2022			Interest Rate Swap	93.0100	93.0100	93.0300	93.0300	0.022	0.0000	0.0000	0
2020/10/28	IS05	22/03/2023			Interest Rate Swap	85.3700	85.3700	85.3800	85.3800	0.012	0.0000	0.0000	0
2020/10/28	IS05	20/06/2023			Interest Rate Swap	90.9300	90.9300	90.9300	90.9300	0.000	0.0000	0.0000	0
2020/10/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/28	IS10	17/12/2025			Interest Rate Swap	79.0000	79.0000	79.0300	79.0300	0.038	0.0000	0.0000	0
2020/10/28	IS10	16/03/2026			Interest Rate Swap	75.6000	75.6000	75.6600	75.6600	0.079	0.0000	0.0000	0
2020/10/28	IS10	15/06/2026			Interest Rate Swap	74.0900	74.0900	74.1800	74.1800	0.121	0.0000	0.0000	0
2020/10/28	IS10	21/09/2026			Interest Rate Swap	76.2200	76.2200	76.3300	76.3300	0.144	0.0000	0.0000	0
2020/10/28	IS10	21/12/2026			Interest Rate Swap	80.3600	80.3600	80.4600	80.4600	0.124	0.0000	0.0000	0
2020/10/28	IS10	15/03/2027			Interest Rate Swap	78.9500	78.9500	79.0400	79.0400	0.114	0.0000	0.0000	0
2020/10/28	IS10	21/06/2027			Interest Rate Swap	81.1600	81.1600	81.2300	81.2300	0.086	0.0000	0.0000	0
2020/10/28	IS10	20/09/2027			Interest Rate Swap	87.1100	87.1100	87.1600	87.1600	0.057	0.0000	0.0000	0
2020/10/28	IS10	20/12/2027			Interest Rate Swap	87.6600	87.6600	87.7100	87.7100	0.057	0.0000	0.0000	0
2020/10/28	IS10	22/03/2028			Interest Rate Swap	80.8100	80.8100	80.8800	80.8800	0.087	0.0000	0.0000	0
2020/10/28	IS10	20/06/2028			Interest Rate Swap	88.8400	88.8400	88.9200	88.9200	0.090	0.0000	0.0000	0
2020/10/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/28	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/10/28	JBAF	15/12/2020			Jibar Tradeable Future	3.2250	96.7750	3.2350	96.7650	0.310	0.0000	0.0000	30,010
2020/10/28	JBAF	20/01/2021			Jibar Tradeable Future	3.2100	96.7900	3.2100	96.7900	0.000	0.0000	0.0000	0
2020/10/28	JBAF	17/02/2021			Jibar Tradeable Future	3.1600	96.8400	3.1600	96.8400	0.000	0.0000	0.0000	0
2020/10/28	JBAF	17/03/2021			Jibar Tradeable Future	3.1650	96.8350	3.1550	96.8450	(0.316)	0.0000	0.0000	0
2020/10/28	JBAF	21/04/2021			Jibar Tradeable Future	3.1300	96.8700	3.1500	96.8500	0.639	0.0000	0.0000	0
2020/10/28	JBAF	15/06/2021			Jibar Tradeable Future	3.1800	96.8200	3.2000	96.8000	0.629	0.0000	0.0000	0
2020/10/28	JBAF	15/09/2021			Jibar Tradeable Future	3.2950	96.7050	3.3050	96.6950	0.303	0.0000	0.0000	30,000
2020/10/28	JBAF	15/12/2021			Jibar Tradeable Future	3.4700	96.5300	3.5150	96.4850	1.297	0.0000	0.0000	0
2020/10/28	JBAF	16/03/2022			Jibar Tradeable Future	3.5600	96.4400	3.6000	96.4000	1.124	0.0000	0.0000	0

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2020/10/28	JBAF	15/06/2022			Jibar Tradeable Future	3.9850	96.0150	4.0250	95.9750	1.004	0.0000	0.0000	0
2020/10/28	JBAF	21/09/2022			Jibar Tradeable Future	4.3050	95.6950	4.3350	95.6650	0.697	0.0000	0.0000	0
2020/10/28	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R023	05/11/2020			Bond Future	4.3541	108.8783	4.2809	109.0448	(1.681)	0.0000	0.0000	23,030
2020/10/28	R023	05/11/2020	7.46	Call	Bond Future	6,771.5300	6.7715	6,938.0100	6.9380	2.459	0	0	0
2020/10/28	R023	05/11/2020	7.47	Call	Bond Future	6,792.4500	6.7925	6,958.9300	6.9589	2.451	0	0	0
2020/10/28	R023	05/11/2020	7.45	Call	Bond Future	6,750.6200	6.7506	6,917.1000	6.9171	2.466	0	0	0
2020/10/28	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R023	04/02/2021	6.34	Call	Bond Future	3,807.5100	3.8075	3,973.9800	3.9740	4.372	0	0	0
2020/10/28	R023	04/02/2021	6.32	Put	Bond Future	0.5300	0.0005	0.3100	0.0003	(41.509)	0	0	0
2020/10/28	R023	04/02/2021			Bond Future	4.4133	109.9437	4.3310	110.1104	(1.865)	0.0000	0.0000	13,640
2020/10/28	R023	04/02/2021	6.34	Put	Bond Future	0.4700	0.0005	0.2800	0.0003	(40.426)	0	0	0
2020/10/28	R023	04/02/2021	6.32	Call	Bond Future	3,768.9600	3.7690	3,935.4000	3.9354	4.416	0	0	0
2020/10/28	R023	04/02/2021	6.33	Put	Bond Future	0.5000	0.0005	0.3000	0.0003	(40.000)	0	0	0
2020/10/28	R023	04/02/2021	6.33	Call	Bond Future	3,788.2400	3.7882	3,954.7000	3.9547	4.394	0	0	0
2020/10/28	R023	06/05/2021	7.58	Call	Bond Future	5,426.1600	5.4262	5,593.2100	5.5932	3.079	0	0	0
2020/10/28	R023	06/05/2021			Bond Future	4.4278	107.2070	4.3342	107.3740	(2.115)	0.0000	0.0000	0
2020/10/28	R023	06/05/2021	7.56	Call	Bond Future	5,392.9100	5.3929	5,559.9500	5.5600	3.097	0	0	0
2020/10/28	R023	06/05/2021	7.56	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	0
2020/10/28	R023	06/05/2021	7.58	Put	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2020/10/28	R023	06/05/2021	7.57	Call	Bond Future	5,409.5400	5.4095	5,576.5800	5.5766	3.088	0	0	0
2020/10/28	R023	06/05/2021	7.57	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	0
2020/10/28	R023	05/08/2021	5.30	Call	Bond Future	1,496.6900	1.4967	1,632.1700	1.6322	9.052	0	0	0
2020/10/28	R023	05/08/2021	5.29	Put	Bond Future	191.2800	0.1913	157.8900	0.1579	(17.456)	0	0	0
2020/10/28	R023	05/08/2021			Bond Future	4.4411	108.3668	4.3316	108.5352	(2.467)	0.0000	0.0000	0
2020/10/28	R023	05/08/2021	5.31	Call	Bond Future	1,509.1700	1.5092	1,645.0400	1.6450	9.003	0	0	0
2020/10/28	R023	05/08/2021	5.31	Put	Bond Future	186.0100	0.1860	153.4100	0.1534	(17.526)	0	0	0
2020/10/28	R023	05/08/2021	5.30	Put	Bond Future	188.6300	0.1886	155.6400	0.1556	(17.489)	0	0	0
2020/10/28	R023	05/08/2021	5.29	Call	Bond Future	1,484.2300	1.4842	1,619.3100	1.6193	9.101	0	0	0
2020/10/28	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R023	04/11/2021	4.90	Call	Bond Future	491.6000	0.4916	662.1300	0.6621	34.689	0	0	0
2020/10/28	R023	04/11/2021			Bond Future	4.5185	105.5442	4.3868	105.7147	(2.916)	0.0000	0.0000	0
2020/10/28	R023	04/11/2021	4.91	Call	Bond Future	504.4400	0.5044	674.9700	0.6750	33.806	0	0	0
2020/10/28	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R023	04/11/2021	4.92	Call	Bond Future	517.2800	0.5173	687.8100	0.6878	32.967	0	0	0
2020/10/28	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R035	05/11/2020	10.34	Put	Bond Future	4,497.4500	4.4975	4,814.8300	4.8148	7.057	0	0	0
2020/10/28	R035	05/11/2020			Bond Future	11.0243	86.4172	11.0765	86.0890	0.474	0.0000	0.0000	68,810
2020/10/28	R035	05/11/2020	10.33	Call	Bond Future	17.4000	0.0174	7.3600	0.0074	(57.701)	0	0	0
2020/10/28	R035	05/11/2020	10.33	Put	Bond Future	4,563.9900	4.5640	4,882.1100	4.8821	6.970	0	0	0
2020/10/28	R035	05/11/2020	10.34	Call	Bond Future	18.8600	0.0189	8.0800	0.0081	(57.158)	0	0	0
2020/10/28	R035	05/11/2020	10.32	Call	Bond Future	16.0300	0.0160	6.6900	0.0067	(58.266)	0	0	0
2020/10/28	R035	05/11/2020	10.32	Put	Bond Future	4,630.7000	4.6307	4,949.5200	4.9495	6.885	0	0	0
2020/10/28	R035	04/02/2021	10.14	Put	Bond Future	8,161.4000	8.1614	8,419.5700	8.4196	3.163	0	0	650
2020/10/28	R035	04/02/2021	11.14	Put	Bond Future	3,716.5000	3.7165	3,875.5800	3.8756	4.280	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
2020/10/28	R035	04/02/2021	10.05	Call	Bond Future	728.1700	0.7282	660.9000	0.6609	(9.238)	0	0	0
2020/10/28	R035	04/02/2021	10.04	Put	Bond Future	8,741.5600	8.7416	9,007.6000	9.0076	3.043	0	0	0
2020/10/28	R035	04/02/2021			Bond Future	11.2698	87.2628	11.3245	86.9303	0.485	0.0000	0.0000	51,857
2020/10/28	R035	04/02/2021	10.14	Call	Bond Future	830.8600	0.8309	756.4900	0.7565	(8.951)	0	0	0
2020/10/28	R035	04/02/2021	10.06	Call	Bond Future	739.0800	0.7391	671.0300	0.6710	(9.207)	0	0	0
2020/10/28	R035	04/02/2021	10.06	Put	Bond Future	8,623.9200	8.6239	8,888.4100	8.8884	3.067	0	0	0
2020/10/28	R035	04/02/2021	11.14	Call	Bond Future	2,919.3600	2.9194	2,745.9000	2.7459	(5.942)	0	0	0
2020/10/28	R035	04/02/2021	10.05	Put	Bond Future	8,682.6400	8.6826	8,947.9100	8.9479	3.055	0	0	0
2020/10/28	R035	04/02/2021	10.04	Call	Bond Future	717.3800	0.7174	650.8800	0.6509	(9.270)	0	0	0
2020/10/28	R035	06/05/2021	11.55	Call	Bond Future	4,349.7400	4.3497	4,160.5300	4.1605	(4.350)	0	0	0
2020/10/28	R035	06/05/2021	12.77	Call	Bond Future	8,783.3800	8.7834	8,519.9500	8.5200	(2.999)	0	0	0
2020/10/28	R035	06/05/2021	10.24	Put	Bond Future	9,378.9900	9.3790	9,628.2800	9.6283	2.658	0	0	0
2020/10/28	R035	06/05/2021	12.37	Call	Bond Future	7,206.7400	7.2067	6,963.2300	6.9632	(3.379)	0	0	0
2020/10/28	R035	06/05/2021	12.35	Put	Bond Future	2,359.9000	2.3599	2,454.6400	2.4546	4.015	0	0	0
2020/10/28	R035	06/05/2021			Bond Future	11.5066	83.7177	11.5638	83.3806	0.497	0.0000	0.0000	0
2020/10/28	R035	06/05/2021	12.37	Put	Bond Future	2,328.9400	2.3289	2,422.5700	2.4226	4.020	0	0	0
2020/10/28	R035	06/05/2021	12.35	Call	Bond Future	7,129.6500	7.1297	6,887.2500	6.8873	(3.400)	0	0	0
2020/10/28	R035	06/05/2021	11.55	Put	Bond Future	4,094.0500	4.0940	4,241.9800	4.2420	3.613	0	0	1,650
2020/10/28	R035	06/05/2021	12.77	Put	Bond Future	1,791.3800	1.7914	1,865.0900	1.8651	4.115	0	0	1,650
2020/10/28	R035	06/05/2021	10.24	Call	Bond Future	1,358.3400	1.3583	1,270.4900	1.2705	(6.467)	0	0	793
2020/10/28	R035	06/05/2021	12.36	Put	Bond Future	2,344.3700	2.3444	2,438.5500	2.4385	4.017	0	0	0
2020/10/28	R035	06/05/2021	10.81	Put	Bond Future	6,620.8500	6.6209	6,828.0900	6.8281	3.130	0	0	0
2020/10/28	R035	06/05/2021	10.81	Call	Bond Future	2,345.0900	2.3451	2,215.1900	2.2152	(5.539)	0	0	1,650
2020/10/28	R035	06/05/2021	11.32	Call	Bond Future	3,664.4000	3.6644	3,492.9700	3.4930	(4.678)	0	0	0
2020/10/28	R035	06/05/2021	11.32	Put	Bond Future	4,778.9300	4.7789	4,944.6400	4.9446	3.468	0	0	793
2020/10/28	R035	06/05/2021	12.02	Call	Bond Future	5,902.1100	5.9021	5,679.6800	5.6797	(3.769)	0	0	0
2020/10/28	R035	06/05/2021	12.02	Put	Bond Future	2,948.3400	2.9483	3,063.0500	3.0631	3.891	0	0	793
2020/10/28	R035	06/05/2021	12.36	Call	Bond Future	7,168.1700	7.1682	6,925.2100	6.9252	(3.389)	0	0	0
2020/10/28	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/10/28	R035	05/08/2021			Bond Future	11.7599	84.6236	11.8197	84.2825	0.509	0.0000	0.0000	0
2020/10/28	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/10/28	R035	05/08/2021	5.29	Put	Bond Future	53,700.4000	53.7004	54,041.5100	54.0415	0.635	0	0	0
2020/10/28	R035	05/08/2021	5.31	Put	Bond Future	53,467.1100	53.4671	53,808.2200	53.8082	0.638	0	0	0
2020/10/28	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/10/28	R035	05/08/2021	5.30	Put	Bond Future	53,583.6900	53.5837	53,924.8000	53.9248	0.637	0	0	0
2020/10/28	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R035	04/11/2021			Bond Future	12.0308	80.9964	12.0932	80.6522	0.519	0.0000	0.0000	0
2020/10/28	R035	04/11/2021	12.52	Call	Bond Future	2,640.5000	2.6405	2,296.2600	2.2963	(13.037)	0	0	0
2020/10/28	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R035	04/11/2021	12.53	Call	Bond Future	2,693.1100	2.6931	2,348.8700	2.3489	(12.782)	0	0	0
2020/10/28	R035	04/11/2021	12.51	Call	Bond Future	2,587.8300	2.5878	2,243.5900	2.2436	(13.302)	0	0	0
2020/10/28	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	05/11/2020	8.65	Call	Bond Future	7,517.2400	7.5172	7,496.1200	7.4961	(0.281)	0	0	0
2020/10/28	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	05/11/2020	7.50	Call	Bond Future	1,735.7000	1.7357	1,702.3400	1.7023	(1.922)	0	0	80
2020/10/28	R186	05/11/2020	8.00	Put	Bond Future	0.6200	0.0006	0.3200	0.0003	(48.387)	0	0	0
2020/10/28	R186	05/11/2020			Bond Future	7.1874	120.2129	7.1913	120.1917	0.055	0.0000	0.0000	44,565

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2020/10/28	R186	05/11/2020	8.66	Call	Bond Future	7,566.4800	7.5665	7,545.3600	7.5454	(0.279)	0	0	0
2020/10/28	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	05/11/2020	7.00	Put	Bond Future	1,179.6200	1.1796	1,174.1800	1.1742	(0.461)	0	0	0
2020/10/28	R186	05/11/2020	7.00	Call	Bond Future	169.5700	0.1696	143.0100	0.1430	(15.663)	0	0	1,200
2020/10/28	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	05/11/2020	8.64	Call	Bond Future	7,467.9700	7.4680	7,446.8500	7.4468	(0.283)	0	0	0
2020/10/28	R186	05/11/2020	6.50	Put	Bond Future	3,760.4300	3.7604	3,781.1900	3.7812	0.552	0	0	0
2020/10/28	R186	05/11/2020	7.50	Put	Bond Future	75.0200	0.0750	62.7800	0.0628	(16.316)	0	0	0
2020/10/28	R186	05/11/2020	8.00	Call	Bond Future	4,255.5700	4.2556	4,234.1500	4.2342	(0.503)	0	0	1,200
2020/10/28	R186	05/11/2020	7.84	Put	Bond Future	3.5600	0.0036	2.2300	0.0022	(37.360)	0	0	0
2020/10/28	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	05/11/2020	6.50	Call	Bond Future	0.6700	0.0007	0.3100	0.0003	(53.731)	0	0	80
2020/10/28	R186	05/11/2020	7.84	Call	Bond Future	3,436.5100	3.4365	3,414.0600	3.4141	(0.653)	0	0	0
2020/10/28	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	05/11/2020	8.34	Call	Bond Future	5,976.6400	5.9766	5,955.5200	5.9555	(0.353)	0	0	0
2020/10/28	R186	05/11/2020	9.26	Call	Bond Future	10,469.6400	10.4696	10,448.5200	10.4485	(0.202)	0	0	0
2020/10/28	R186	04/02/2021	8.15	Call	Bond Future	4,522.8300	4.5228	4,497.4400	4.4974	(0.561)	0	0	0
2020/10/28	R186	04/02/2021			Bond Future	7.3695	116.1111	7.3739	116.0882	0.061	0.0000	0.0000	41,478
2020/10/28	R186	04/02/2021	8.15	Put	Bond Future	615.8600	0.6159	613.3400	0.6133	(0.409)	0	0	0
2020/10/28	R186	04/02/2021	8.00	Put	Bond Future	774.0800	0.7741	771.8600	0.7719	(0.287)	0	0	15,177
2020/10/28	R186	04/02/2021	8.16	Call	Bond Future	4,562.3300	4.5623	4,536.9300	4.5369	(0.557)	0	0	0
2020/10/28	R186	04/02/2021	8.17	Put	Bond Future	597.0900	0.5971	594.5400	0.5945	(0.427)	0	0	0
2020/10/28	R186	04/02/2021	8.00	Call	Bond Future	3,943.4100	3.9434	3,918.3200	3.9183	(0.636)	0	0	0
2020/10/28	R186	04/02/2021	8.16	Put	Bond Future	606.4100	0.6064	603.8800	0.6039	(0.417)	0	0	0
2020/10/28	R186	04/02/2021	8.17	Call	Bond Future	4,601.9400	4.6019	4,576.5200	4.5765	(0.552)	0	0	0
2020/10/28	R186	06/05/2021	10.77	Call	Bond Future	14,434.5600	14.4346	14,409.7400	14.4097	(0.172)	0	0	0
2020/10/28	R186	06/05/2021	10.76	Put	Bond Future	15.0800	0.0151	14.9300	0.0149	(0.995)	0	0	0
2020/10/28	R186	06/05/2021			Bond Future	7.5498	117.3474	7.5548	117.3227	0.067	0.0000	0.0000	0
2020/10/28	R186	06/05/2021	10.78	Call	Bond Future	14,475.2600	14.4753	14,450.4400	14.4504	(0.171)	0	0	0
2020/10/28	R186	06/05/2021	10.78	Put	Bond Future	14.4200	0.0144	14.2700	0.0143	(1.040)	0	0	0
2020/10/28	R186	06/05/2021	10.77	Put	Bond Future	14.7500	0.0148	14.6000	0.0146	(1.017)	0	0	0
2020/10/28	R186	06/05/2021	10.76	Call	Bond Future	14,393.8400	14.3938	14,369.0200	14.3690	(0.172)	0	0	0
2020/10/28	R186	05/08/2021	8.61	Call	Bond Future	4,941.3900	4.9414	4,918.8700	4.9189	(0.456)	0	0	0
2020/10/28	R186	05/08/2021	8.62	Put	Bond Future	1,015.2300	1.0152	1,018.0700	1.0181	0.280	0	0	0
2020/10/28	R186	05/08/2021			Bond Future	7.7469	113.3359	7.7524	113.3105	0.071	0.0000	0.0000	0
2020/10/28	R186	05/08/2021	8.61	Put	Bond Future	1,027.4400	1.0274	1,030.3300	1.0303	0.281	0	0	0
2020/10/28	R186	05/08/2021	8.62	Call	Bond Future	4,973.5200	4.9735	4,950.9500	4.9510	(0.454)	0	0	0
2020/10/28	R186	05/08/2021	8.63	Call	Bond Future	5,005.7200	5.0057	4,983.1100	4.9831	(0.452)	0	0	0
2020/10/28	R186	05/08/2021	8.63	Put	Bond Future	1,003.1300	1.0031	1,005.9300	1.0059	0.279	0	0	0
2020/10/28	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	04/11/2021	8.10	Call	Bond Future	551.7800	0.5518	526.5200	0.5265	(4.578)	0	0	0
2020/10/28	R186	04/11/2021			Bond Future	7.9742	114.4680	7.9800	114.4427	0.072	0.0000	0.0000	0
2020/10/28	R186	04/11/2021	8.11	Call	Bond Future	595.5100	0.5955	570.2500	0.5702	(4.242)	0	0	0
2020/10/28	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R186	04/11/2021	8.09	Call	Bond Future	508.0400	0.5080	482.7800	0.4828	(4.972)	0	0	0
2020/10/28	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R197	05/11/2020			Bond Future	316.9881	316.9881	317.2717	317.2717	0.089	0.0000	0.0000	1,942

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
2020/10/28	R197	04/02/2021			Bond Future	312.3221	312.3221	312.6045	312.6045	0.090	0.0000	0.0000	2,405
2020/10/28	R197	06/05/2021			Bond Future	315.7218	315.7218	316.0034	316.0034	0.089	0.0000	0.0000	0
2020/10/28	R197	05/08/2021			Bond Future	311.2134	311.2134	311.4969	311.4969	0.091	0.0000	0.0000	0
2020/10/28	R197	04/11/2021			Bond Future	314.3961	314.3961	314.6837	314.6837	0.091	0.0000	0.0000	0
2020/10/28	R202	05/11/2020			Bond Future	213.2620	213.2620	213.0385	213.0385	(0.105)	0.0000	0.0000	3,471
2020/10/28	R202	04/02/2021			Bond Future	211.2342	211.2342	211.0055	211.0055	(0.108)	0.0000	0.0000	7,827
2020/10/28	R202	06/05/2021			Bond Future	213.5335	213.5335	213.2996	213.2996	(0.110)	0.0000	0.0000	0
2020/10/28	R202	05/08/2021			Bond Future	211.6455	211.6455	211.4082	211.4082	(0.112)	0.0000	0.0000	0
2020/10/28	R202	04/11/2021			Bond Future	213.8103	213.8103	213.5713	213.5713	(0.112)	0.0000	0.0000	0
2020/10/28	R208	05/11/2020	4.78	Call	Bond Future	503.0400	0.5030	531.7000	0.5317	5.697	0	0	0
2020/10/28	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R208	05/11/2020			Bond Future	3.4798	102.0038	3.4061	102.0325	(2.118)	0.0000	0.0000	7,525
2020/10/28	R208	05/11/2020	4.79	Call	Bond Future	506.8900	0.5069	535.5500	0.5355	5.654	0	0	0
2020/10/28	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R208	05/11/2020	4.77	Call	Bond Future	499.1900	0.4992	527.8500	0.5278	5.741	0	0	0
2020/10/28	R209	05/11/2020	10.02	Call	Bond Future	12.7200	0.0127	5.7100	0.0057	(55.110)	0	0	0
2020/10/28	R209	05/11/2020			Bond Future	10.7647	67.1047	10.8082	66.8648	0.403	0.0000	0.0000	5,281
2020/10/28	R209	05/11/2020	10.00	Call	Bond Future	10.8200	0.0108	4.7500	0.0048	(56.100)	0	0	0
2020/10/28	R209	05/11/2020	10.00	Put	Bond Future	4,451.6400	4.4516	4,685.4400	4.6854	5.252	0	0	0
2020/10/28	R209	05/11/2020	10.02	Put	Bond Future	4,332.0300	4.3320	4,564.8900	4.5649	5.375	0	0	0
2020/10/28	R209	05/11/2020	10.01	Call	Bond Future	11.7400	0.0117	5.2100	0.0052	(55.622)	0	0	0
2020/10/28	R209	05/11/2020	10.01	Put	Bond Future	4,391.7700	4.3918	4,625.1100	4.6251	5.313	0	0	0
2020/10/28	R209	04/02/2021	10.12	Put	Bond Future	6,005.6600	6.0057	6,170.7400	6.1707	2.749	0	0	0
2020/10/28	R209	04/02/2021			Bond Future	10.9711	67.7613	11.0163	67.5183	0.412	0.0000	0.0000	21,832
2020/10/28	R209	04/02/2021	10.11	Call	Bond Future	1,161.9800	1.1620	1,084.7000	1.0847	(6.651)	0	0	0
2020/10/28	R209	04/02/2021	10.11	Put	Bond Future	6,050.9700	6.0510	6,216.7300	6.2167	2.739	0	0	0
2020/10/28	R209	04/02/2021	10.12	Call	Bond Future	1,176.4200	1.1764	1,098.4600	1.0985	(6.627)	0	0	0
2020/10/28	R209	04/02/2021	10.10	Call	Bond Future	1,147.6700	1.1477	1,071.0600	1.0711	(6.675)	0	0	0
2020/10/28	R209	04/02/2021	10.10	Put	Bond Future	6,096.4800	6.0965	6,262.9100	6.2629	2.730	0	0	0
2020/10/28	R209	06/05/2021	12.25	Put	Bond Future	1,829.2800	1.8293	1,887.5400	1.8875	3.185	0	0	8,150
2020/10/28	R209	06/05/2021	12.23	Put	Bond Future	1,852.7700	1.8528	1,911.7300	1.9117	3.182	0	0	0
2020/10/28	R209	06/05/2021	12.22	Call	Bond Future	7,021.9700	7.0220	6,834.7600	6.8348	(2.666)	0	0	0
2020/10/28	R209	06/05/2021			Bond Future	11.1754	65.3428	11.2226	65.0963	0.422	0.0000	0.0000	2,975
2020/10/28	R209	06/05/2021	10.25	Put	Bond Future	6,860.2700	6.8603	7,021.5300	7.0215	2.351	0	0	0
2020/10/28	R209	06/05/2021	10.25	Call	Bond Future	1,730.0100	1.7300	1,644.7400	1.6447	(4.929)	0	0	5,825
2020/10/28	R209	06/05/2021	11.25	Call	Bond Future	3,966.1300	3.9661	3,823.1300	3.8231	(3.606)	0	0	0
2020/10/28	R209	06/05/2021	11.25	Put	Bond Future	3,576.6400	3.5766	3,680.1700	3.6802	2.895	0	0	8,150
2020/10/28	R209	06/05/2021	12.25	Call	Bond Future	7,125.6700	7.1257	6,937.4000	6.9374	(2.642)	0	0	0
2020/10/28	R209	06/05/2021	12.23	Call	Bond Future	7,056.5100	7.0565	6,868.9400	6.8689	(2.658)	0	0	0
2020/10/28	R209	06/05/2021	12.22	Put	Bond Future	1,864.6300	1.8646	1,923.9500	1.9240	3.181	0	0	0
2020/10/28	R209	06/05/2021	12.24	Call	Bond Future	7,091.0800	7.0911	6,903.1600	6.9032	(2.650)	0	0	0
2020/10/28	R209	06/05/2021	12.24	Put	Bond Future	1,840.9800	1.8410	1,899.5900	1.8996	3.184	0	0	0
2020/10/28	R209	05/08/2021	11.81	Put	Bond Future	2,859.8800	2.8599	2,950.4800	2.9505	3.168	0	0	0
2020/10/28	R209	05/08/2021			Bond Future	11.3890	66.0500	11.4381	65.8006	0.430	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
2020/10/28	R209	05/08/2021	11.80	Call	Bond Future	4,926.2400	4.9262	4,767.9100	4.7679	(3.214)	0	0	0
2020/10/28	R209	05/08/2021	11.80	Put	Bond Future	2,878.3200	2.8783	2,969.4100	2.9694	3.165	0	0	0
2020/10/28	R209	05/08/2021	11.81	Call	Bond Future	4,956.4300	4.9564	4,797.6100	4.7976	(3.204)	0	0	0
2020/10/28	R209	05/08/2021	11.79	Call	Bond Future	4,896.3300	4.8963	4,738.4900	4.7385	(3.224)	0	0	0
2020/10/28	R209	05/08/2021	11.79	Put	Bond Future	2,897.1000	2.8971	2,988.6800	2.9887	3.161	0	0	0
2020/10/28	R209	04/11/2021	12.19	Call	Bond Future	2,751.0400	2.7510	2,499.3200	2.4993	(9.150)	0	0	0
2020/10/28	R209	04/11/2021	12.17	Call	Bond Future	2,658.0300	2.6580	2,406.3100	2.4063	(9.470)	0	0	0
2020/10/28	R209	04/11/2021			Bond Future	11.6168	63.5709	11.6677	63.3191	0.438	0.0000	0.0000	0
2020/10/28	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R209	04/11/2021	12.18	Call	Bond Future	2,704.5600	2.7046	2,452.8400	2.4528	(9.307)	0	0	0
2020/10/28	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R210	05/11/2020			Bond Future	188.0189	188.0189	188.1889	188.1889	0.090	0.0000	0.0000	1,087
2020/10/28	R210	04/02/2021			Bond Future	189.9055	189.9055	190.0747	190.0747	0.089	0.0000	0.0000	1,245
2020/10/28	R210	06/05/2021			Bond Future	189.2603	189.2603	189.4290	189.4290	0.089	0.0000	0.0000	0
2020/10/28	R210	05/08/2021			Bond Future	191.3528	191.3528	191.5227	191.5227	0.089	0.0000	0.0000	0
2020/10/28	R210	04/11/2021			Bond Future	190.5731	190.5731	190.7455	190.7455	0.090	0.0000	0.0000	0
2020/10/28	R212	05/11/2020			Bond Future	171.1739	171.1739	171.1912	171.1912	0.010	0.0000	0.0000	2,551
2020/10/28	R212	04/02/2021			Bond Future	170.5945	170.5945	170.6097	170.6097	0.009	0.0000	0.0000	6,750
2020/10/28	R212	06/05/2021			Bond Future	172.4517	172.4517	172.4650	172.4650	0.008	0.0000	0.0000	0
2020/10/28	R212	05/08/2021			Bond Future	172.0278	172.0278	172.0405	172.0405	0.007	0.0000	0.0000	0
2020/10/28	R212	04/11/2021			Bond Future	173.7874	173.7874	173.8009	173.8009	0.008	0.0000	0.0000	0
2020/10/28	R213	05/11/2020	9.60	Put	Bond Future	1,282.2200	1.2822	1,415.5800	1.4156	10.401	0	0	0
2020/10/28	R213	05/11/2020	9.59	Call	Bond Future	376.4300	0.3764	270.8700	0.2709	(28.042)	0	0	0
2020/10/28	R213	05/11/2020			Bond Future	9.7563	83.6888	9.7993	83.4466	0.441	0.0000	0.0000	8,226
2020/10/28	R213	05/11/2020	9.60	Call	Bond Future	394.6800	0.3947	285.8600	0.2859	(27.572)	0	0	0
2020/10/28	R213	05/11/2020	9.59	Put	Bond Future	1,321.2000	1.3212	1,457.8200	1.4578	10.341	0	0	0
2020/10/28	R213	05/11/2020	9.61	Call	Bond Future	413.4900	0.4135	301.4100	0.3014	(27.106)	0	0	0
2020/10/28	R213	05/11/2020	9.61	Put	Bond Future	1,243.8500	1.2439	1,373.9500	1.3740	10.459	0	0	0
2020/10/28	R213	04/02/2021	9.40	Call	Bond Future	1,402.6500	1.4026	1,310.7800	1.3108	(6.550)	0	0	0
2020/10/28	R213	04/02/2021	9.39	Put	Bond Future	4,667.2600	4.6673	4,821.8600	4.8219	3.312	0	0	0
2020/10/28	R213	04/02/2021			Bond Future	9.9754	84.5077	10.0204	84.2621	0.452	0.0000	0.0000	6,844
2020/10/28	R213	04/02/2021	9.41	Call	Bond Future	1,421.4900	1.4215	1,328.8100	1.3288	(6.520)	0	0	0
2020/10/28	R213	04/02/2021	9.41	Put	Bond Future	4,589.7800	4.5898	4,742.7500	4.7427	3.333	0	0	0
2020/10/28	R213	04/02/2021	9.40	Put	Bond Future	4,628.4100	4.6284	4,782.1900	4.7822	3.323	0	0	0
2020/10/28	R213	04/02/2021	9.39	Call	Bond Future	1,383.9700	1.3840	1,292.9200	1.2929	(6.579)	0	0	0
2020/10/28	R213	06/05/2021	11.91	Put	Bond Future	802.8200	0.8028	836.3500	0.8364	4.177	0	0	0
2020/10/28	R213	06/05/2021			Bond Future	10.1862	81.8784	10.2333	81.6292	0.462	0.0000	0.0000	0
2020/10/28	R213	06/05/2021	11.90	Call	Bond Future	9,263.4500	9.2635	9,048.0100	9.0480	(2.326)	0	0	0
2020/10/28	R213	06/05/2021	11.90	Put	Bond Future	811.2900	0.8113	845.1100	0.8451	4.169	0	0	0
2020/10/28	R213	06/05/2021	11.91	Call	Bond Future	9,300.7600	9.3008	9,085.0300	9.0850	(2.319)	0	0	0
2020/10/28	R213	06/05/2021	11.89	Call	Bond Future	9,226.1800	9.2262	9,011.0400	9.0110	(2.332)	0	0	0
2020/10/28	R213	06/05/2021	11.89	Put	Bond Future	819.8400	0.8198	853.9600	0.8540	4.162	0	0	0
2020/10/28	R213	05/08/2021	10.14	Put	Bond Future	4,163.5900	4.1636	4,296.7800	4.2968	3.199	0	0	200
2020/10/28	R213	05/08/2021	9.34	Call	Bond Future	1,214.2500	1.2142	1,145.2000	1.1452	(5.687)	0	0	200

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
2020/10/28	R213	05/08/2021	10.85	Call	Bond Future	4,707.3900	4.7074	4,546.3200	4.5463	(3.422)	0	0	0
2020/10/28	R213	05/08/2021	10.84	Put	Bond Future	2,518.5100	2.5185	2,610.2300	2.6102	3.642	0	0	0
2020/10/28	R213	05/08/2021			Bond Future	10.4124	82.7643	10.4616	82.5120	0.473	0.0000	0.0000	0
2020/10/28	R213	05/08/2021	10.78	Call	Bond Future	4,490.2000	4.4902	4,332.9100	4.3329	(3.503)	0	0	0
2020/10/28	R213	05/08/2021	10.78	Put	Bond Future	2,630.5400	2.6305	2,725.5100	2.7255	3.610	0	0	200
2020/10/28	R213	05/08/2021	10.14	Call	Bond Future	2,747.8100	2.7478	2,628.7400	2.6287	(4.333)	0	0	0
2020/10/28	R213	05/08/2021	10.86	Call	Bond Future	4,738.8500	4.7388	4,577.2400	4.5772	(3.410)	0	0	0
2020/10/28	R213	05/08/2021	10.86	Put	Bond Future	2,482.0300	2.4820	2,572.6800	2.5727	3.652	0	0	0
2020/10/28	R213	05/08/2021	9.34	Put	Bond Future	6,981.7100	6.9817	7,164.9200	7.1649	2.624	0	0	0
2020/10/28	R213	05/08/2021	10.85	Put	Bond Future	2,500.0700	2.5001	2,591.2600	2.5913	3.647	0	0	0
2020/10/28	R213	05/08/2021	10.84	Call	Bond Future	4,676.2900	4.6763	4,515.7500	4.5157	(3.433)	0	0	0
2020/10/28	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R213	04/11/2021			Bond Future	10.6590	80.0636	10.7103	79.8091	0.481	0.0000	0.0000	0
2020/10/28	R213	04/11/2021	11.10	Call	Bond Future	2,154.0200	2.1540	1,899.5300	1.8995	(11.815)	0	0	0
2020/10/28	R213	04/11/2021	11.11	Call	Bond Future	2,201.9700	2.2020	1,947.4800	1.9475	(11.557)	0	0	0
2020/10/28	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R213	04/11/2021	11.09	Call	Bond Future	2,106.0400	2.1060	1,851.5500	1.8516	(12.084)	0	0	0
2020/10/28	R214	05/11/2020	10.26	Put	Bond Future	5,867.4000	5.8674	6,182.2200	6.1822	5.366	0	0	0
2020/10/28	R214	05/11/2020			Bond Future	11.2607	63.5486	11.3189	63.2325	0.517	0.0000	0.0000	16,310
2020/10/28	R214	05/11/2020	10.25	Call	Bond Future	1.6900	0.0017	0.4900	0.0005	(71.006)	0	0	0
2020/10/28	R214	05/11/2020	10.25	Put	Bond Future	5,930.2200	5.9302	6,245.1500	6.2451	5.311	0	0	0
2020/10/28	R214	05/11/2020	10.26	Call	Bond Future	1.8600	0.0019	0.5500	0.0006	(70.430)	0	0	0
2020/10/28	R214	05/11/2020	10.24	Call	Bond Future	1.5400	0.0015	0.4400	0.0004	(71.429)	0	0	0
2020/10/28	R214	05/11/2020	10.24	Put	Bond Future	5,993.1600	5.9932	6,308.1900	6.3082	5.256	0	0	0
2020/10/28	R214	04/02/2021	10.33	Call	Bond Future	869.8200	0.8698	792.0400	0.7920	(8.942)	0	0	0
2020/10/28	R214	04/02/2021			Bond Future	11.4754	64.1705	11.5362	63.8504	0.530	0.0000	0.0000	7,994
2020/10/28	R214	04/02/2021	10.31	Call	Bond Future	847.1300	0.8471	770.8800	0.7709	(9.001)	0	0	0
2020/10/28	R214	04/02/2021	10.31	Put	Bond Future	7,545.7800	7.5458	7,789.6000	7.7896	3.231	0	0	0
2020/10/28	R214	04/02/2021	10.33	Put	Bond Future	7,443.8500	7.4438	7,686.1400	7.6861	3.255	0	0	0
2020/10/28	R214	04/02/2021	10.32	Call	Bond Future	858.4200	0.8584	781.4100	0.7814	(8.971)	0	0	0
2020/10/28	R214	04/02/2021	10.32	Put	Bond Future	7,494.7200	7.4947	7,737.7800	7.7378	3.243	0	0	0
2020/10/28	R214	06/05/2021	12.26	Call	Bond Future	5,486.8400	5.4868	5,269.6200	5.2696	(3.959)	0	0	0
2020/10/28	R214	06/05/2021	12.25	Put	Bond Future	2,644.8100	2.6448	2,752.3900	2.7524	4.068	0	0	0
2020/10/28	R214	06/05/2021			Bond Future	11.6813	61.5768	11.7447	61.2526	0.542	0.0000	0.0000	0
2020/10/28	R214	06/05/2021	12.27	Call	Bond Future	5,518.0500	5.5180	5,300.2600	5.3003	(3.947)	0	0	0
2020/10/28	R214	06/05/2021	12.27	Put	Bond Future	2,612.0800	2.6121	2,718.5100	2.7185	4.075	0	0	0
2020/10/28	R214	06/05/2021	12.26	Put	Bond Future	2,628.3100	2.6283	2,735.3100	2.7353	4.071	0	0	0
2020/10/28	R214	06/05/2021	12.25	Call	Bond Future	5,455.8300	5.4558	5,239.1900	5.2392	(3.971)	0	0	0
2020/10/28	R214	05/08/2021	12.01	Call	Bond Future	4,147.0600	4.1471	3,960.9000	3.9609	(4.489)	0	0	0
2020/10/28	R214	05/08/2021			Bond Future	11.8999	62.2432	11.9660	61.9152	0.555	0.0000	0.0000	0
2020/10/28	R214	05/08/2021	12.01	Put	Bond Future	3,602.4700	3.6025	3,744.2900	3.7443	3.937	0	0	0
2020/10/28	R214	05/08/2021	12.03	Put	Bond Future	3,557.2900	3.5573	3,697.7800	3.6978	3.949	0	0	0
2020/10/28	R214	05/08/2021	12.02	Call	Bond Future	4,173.6000	4.1736	3,986.7700	3.9868	(4.476)	0	0	0
2020/10/28	R214	05/08/2021	12.02	Put	Bond Future	3,579.9300	3.5799	3,721.0800	3.7211	3.943	0	0	0
2020/10/28	R214	05/08/2021	12.03	Call	Bond Future	4,199.9800	4.2000	4,012.4900	4.0125	(4.464)	0	0	0
2020/10/28	R214	04/11/2021	12.47	Call	Bond Future	1,597.9000	1.5979	1,266.8100	1.2668	(20.720)	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
2020/10/28	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R214	04/11/2021			Bond Future	12.1318	59.5893	12.2007	59.2582	0.567	0.0000	0.0000	0
2020/10/28	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R214	04/11/2021	12.48	Call	Bond Future	1,644.0600	1.6441	1,312.9700	1.3130	(20.139)	0	0	0
2020/10/28	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R214	04/11/2021	12.46	Call	Bond Future	1,551.6700	1.5517	1,220.5800	1.2206	(21.338)	0	0	0
2020/10/28	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R248	05/11/2020	10.02	Put	Bond Future	11,269.8100	11.2698	11,646.9000	11.6469	3.346	0	0	0
2020/10/28	R248	05/11/2020			Bond Future	11.5424	78.6244	11.6002	78.2473	0.501	0.0000	0.0000	92,086
2020/10/28	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R248	05/11/2020	10.04	Put	Bond Future	11,103.2400	11.1032	11,480.3300	11.4803	3.396	0	0	0
2020/10/28	R248	05/11/2020	11.00	Put	Bond Future	3,769.9000	3.7699	4,115.7800	4.1158	9.175	0	0	0
2020/10/28	R248	05/11/2020	11.00	Call	Bond Future	61.5000	0.0615	30.2900	0.0303	(50.748)	0	0	950
2020/10/28	R248	05/11/2020	10.00	Put	Bond Future	11,436.9200	11.4369	11,814.0100	11.8140	3.297	0	0	0
2020/10/28	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/10/28	R248	05/11/2020	10.03	Put	Bond Future	11,186.4500	11.1864	11,563.5400	11.5635	3.371	0	0	0
2020/10/28	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R248	04/02/2021	10.75	Call	Bond Future	1,028.0200	1.0280	932.6900	0.9327	(9.273)	0	0	2,590
2020/10/28	R248	04/02/2021	10.47	Put	Bond Future	9,800.3500	9.8003	10,112.7600	10.1128	3.188	0	0	0
2020/10/28	R248	04/02/2021	10.46	Call	Bond Future	667.2800	0.6673	598.7600	0.5988	(10.269)	0	0	0
2020/10/28	R248	04/02/2021			Bond Future	11.7723	79.3938	11.8329	79.0120	0.515	0.0000	0.0000	19,208
2020/10/28	R248	04/02/2021	10.75	Put	Bond Future	8,029.4700	8.0295	8,315.9200	8.3159	3.567	0	0	0
2020/10/28	R248	04/02/2021	11.50	Put	Bond Future	4,446.0500	4.4461	4,645.4500	4.6455	4.485	0	0	0
2020/10/28	R248	04/02/2021	11.50	Call	Bond Future	2,687.4100	2.6874	2,505.0300	2.5050	(6.786)	0	0	2,590
2020/10/28	R248	04/02/2021	10.47	Call	Bond Future	677.8700	0.6779	608.5000	0.6085	(10.234)	0	0	0
2020/10/28	R248	04/02/2021	10.46	Put	Bond Future	9,867.2800	9.8673	10,180.5400	10.1805	3.175	0	0	0
2020/10/28	R248	04/02/2021	10.48	Call	Bond Future	688.5900	0.6886	618.3700	0.6184	(10.198)	0	0	0
2020/10/28	R248	04/02/2021	10.48	Put	Bond Future	9,733.6800	9.7337	10,045.2400	10.0452	3.201	0	0	0
2020/10/28	R248	06/05/2021	12.36	Call	Bond Future	5,768.1600	5.7682	5,524.7300	5.5247	(4.220)	0	0	0
2020/10/28	R248	06/05/2021			Bond Future	11.9938	75.8280	12.0573	75.4412	0.530	0.0000	0.0000	0
2020/10/28	R248	06/05/2021	12.34	Call	Bond Future	5,697.9700	5.6980	5,456.0400	5.4560	(4.246)	0	0	0
2020/10/28	R248	06/05/2021	12.34	Put	Bond Future	3,632.8900	3.6329	3,777.8400	3.7778	3.990	0	0	0
2020/10/28	R248	06/05/2021	12.36	Put	Bond Future	3,586.9900	3.5870	3,730.4400	3.7304	3.999	0	0	0
2020/10/28	R248	06/05/2021	12.35	Call	Bond Future	5,733.0400	5.7330	5,490.3500	5.4903	(4.233)	0	0	0
2020/10/28	R248	06/05/2021	12.35	Put	Bond Future	3,609.8700	3.6099	3,754.0600	3.7541	3.994	0	0	0
2020/10/28	R248	05/08/2021	12.51	Put	Bond Future	3,675.1100	3.6751	3,831.7300	3.8317	4.262	0	0	0
2020/10/28	R248	05/08/2021			Bond Future	12.2300	76.6486	12.2966	76.2573	0.544	0.0000	0.0000	0
2020/10/28	R248	05/08/2021	12.51	Call	Bond Future	5,294.9300	5.2949	5,060.2400	5.0602	(4.432)	0	0	0
2020/10/28	R248	05/08/2021	12.52	Call	Bond Future	5,328.3400	5.3283	5,092.8700	5.0929	(4.419)	0	0	0
2020/10/28	R248	05/08/2021	12.50	Put	Bond Future	3,698.2200	3.6982	3,855.6300	3.8556	4.256	0	0	0
2020/10/28	R248	05/08/2021	12.52	Put	Bond Future	3,651.8800	3.6519	3,807.7200	3.8077	4.267	0	0	0
2020/10/28	R248	05/08/2021	12.50	Call	Bond Future	5,261.3100	5.2613	5,027.4100	5.0274	(4.446)	0	0	0
2020/10/28	R248	04/11/2021	12.85	Call	Bond Future	2,046.3600	2.0464	1,651.4100	1.6514	(19.300)	0	0	0
2020/10/28	R248	04/11/2021			Bond Future	12.4809	73.0046	12.5507	72.6097	0.559	0.0000	0.0000	0
2020/10/28	R248	04/11/2021	12.83	Call	Bond Future	1,938.2200	1.9382	1,543.2700	1.5433	(20.377)	0	0	0
2020/10/28	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/28	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/10/28	R248	04/11/2021	12.84	Call	Bond Future	1,992.3300	1.9923	1,597.3800	1.5974	(19.824)	0	0	0
2020/10/28	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1535113**