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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/11/2020 TO 02/11/2020

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
2020/11/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	2025	05/11/2020		Bond Future	144.7977	144.7977	144.8027	144.8027	0.003	0.0000	0.0000	2,483
2020/11/02	2025	04/02/2021		Bond Future	144.7400	144.7400	144.7444	144.7444	0.003	0.0000	0.0000	3,383

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
2020/11/02	2025	06/05/2021			Bond Future	146.3126	146.3126	146.3165	146.3165	0.003	0.0000	0.0000	0
2020/11/02	2025	05/08/2021			Bond Future	146.3997	146.3997	146.4034	146.4034	0.003	0.0000	0.0000	0
2020/11/02	2025	04/11/2021			Bond Future	147.8983	147.8983	147.9022	147.9022	0.003	0.0000	0.0000	0
2020/11/02	2029	05/11/2020			Bond Future	100.1122	100.1122	100.1191	100.1191	0.007	0.0000	0.0000	1,106
2020/11/02	2029	04/02/2021			Bond Future	101.1145	101.1145	101.1211	101.1211	0.006	0.0000	0.0000	4,910
2020/11/02	2029	06/05/2021			Bond Future	101.0744	101.0744	101.0806	101.0806	0.006	0.0000	0.0000	0
2020/11/02	2029	05/08/2021			Bond Future	102.1912	102.1912	102.1973	102.1973	0.006	0.0000	0.0000	0
2020/11/02	2029	04/11/2021			Bond Future	102.0882	102.0882	102.0945	102.0945	0.006	0.0000	0.0000	0
2020/11/02	2030	05/11/2020	9.39	Put	Bond Future	349.5700	0.3496	352.8300	0.3528	0.933	0	0	0
2020/11/02	2030	05/11/2020	9.38	Call	Bond Future	778.9000	0.7789	397.5100	0.3975	(48.965)	0	0	0
2020/11/02	2030	05/11/2020	9.66	Put	Bond Future	50.0300	0.0500	22.4100	0.0224	(55.207)	0	0	5,500
2020/11/02	2030	05/11/2020	9.60	Put	Bond Future	81.5400	0.0815	46.8400	0.0468	(42.556)	0	0	3,000
2020/11/02	2030	05/11/2020	9.99	Put	Bond Future	1.9700	0.0020	0.1100	0.0001	(94.416)	0	0	2,500
2020/11/02	2030	05/11/2020	8.10	Put	Bond Future	7,349.1500	7.3491	7,739.9300	7.7399	5.317	0	0	0
2020/11/02	2030	05/11/2020	8.73	Call	Bond Future	2.0800	0.0021	0.0000	0.0000	(100.000)	0	0	3,000
2020/11/02	2030	05/11/2020	10.06	Put	Bond Future	0.8900	0.0009	0.0300	0.0000	(96.629)	0	0	1,000
2020/11/02	2030	05/11/2020			Bond Future	9.3092	94.2076	9.3770	93.8168	0.728	0.0000	0.0000	65,240
2020/11/02	2030	05/11/2020	9.99	Call	Bond Future	3,829.9900	3.8300	3,437.3500	3.4374	(10.252)	0	0	0
2020/11/02	2030	05/11/2020	8.85	Put	Bond Future	2,715.9900	2.7160	3,096.0600	3.0961	13.994	0	0	0
2020/11/02	2030	05/11/2020	8.85	Call	Bond Future	10.8400	0.0108	0.1300	0.0001	(98.801)	0	0	3,000
2020/11/02	2030	05/11/2020	9.61	Call	Bond Future	1,792.9000	1.7929	1,368.4100	1.3684	(23.676)	0	0	0
2020/11/02	2030	05/11/2020	9.61	Put	Bond Future	75.3400	0.0753	41.6300	0.0416	(44.744)	0	0	3,000
2020/11/02	2030	05/11/2020	8.34	Put	Bond Future	5,831.6700	5.8317	6,222.4500	6.2225	6.701	0	0	0
2020/11/02	2030	05/11/2020	8.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/02	2030	05/11/2020	9.04	Put	Bond Future	1,656.2500	1.6563	1,971.3800	1.9714	19.027	0	0	0
2020/11/02	2030	05/11/2020	9.04	Call	Bond Future	82.7400	0.0827	7.0900	0.0071	(91.431)	0	0	1,000
2020/11/02	2030	05/11/2020	9.39	Call	Bond Future	815.0500	0.8150	427.5300	0.4275	(47.546)	0	0	0
2020/11/02	2030	05/11/2020	9.38	Put	Bond Future	370.8700	0.3709	380.2600	0.3803	2.532	0	0	0
2020/11/02	2030	05/11/2020	9.66	Call	Bond Future	2,049.0300	2.0490	1,630.6300	1.6306	(20.419)	0	0	0
2020/11/02	2030	05/11/2020	9.60	Call	Bond Future	1,742.6700	1.7427	1,317.1900	1.3172	(24.415)	0	0	0
2020/11/02	2030	05/11/2020	9.49	Call	Bond Future	1,220.8100	1.2208	796.6400	0.7966	(34.745)	0	0	0
2020/11/02	2030	05/11/2020	8.36	Put	Bond Future	5,706.5700	5.7066	6,097.3500	6.0974	6.848	0	0	0
2020/11/02	2030	05/11/2020	9.86	Put	Bond Future	7.8200	0.0078	1.1500	0.0012	(85.294)	0	0	14,160
2020/11/02	2030	05/11/2020	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/02	2030	05/11/2020	8.73	Put	Bond Future	3,431.1100	3.4311	3,819.8100	3.8198	11.329	0	0	0
2020/11/02	2030	05/11/2020	9.23	Put	Bond Future	806.5500	0.8066	950.9000	0.9509	17.897	0	0	0
2020/11/02	2030	05/11/2020	10.06	Call	Bond Future	4,210.6100	4.2106	3,818.9700	3.8190	(9.301)	0	0	0
2020/11/02	2030	05/11/2020	10.37	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2020/11/02	2030	05/11/2020	9.40	Call	Bond Future	852.0600	0.8521	458.8700	0.4589	(46.146)	0	0	0
2020/11/02	2030	05/11/2020	9.40	Put	Bond Future	329.1800	0.3292	326.7700	0.3268	(0.732)	0	0	0
2020/11/02	2030	05/11/2020	9.49	Put	Bond Future	183.4100	0.1834	150.0200	0.1500	(18.205)	0	0	2,500
2020/11/02	2030	05/11/2020	9.65	Call	Bond Future	1,997.1900	1.9972	1,577.4800	1.5775	(21.015)	0	0	0
2020/11/02	2030	05/11/2020	9.65	Put	Bond Future	54.3900	0.0544	25.4600	0.0255	(53.190)	0	0	2,500
2020/11/02	2030	05/11/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	14,160
2020/11/02	2030	05/11/2020	8.86	Put	Bond Future	2,657.4300	2.6574	3,036.1000	3.0361	14.249	0	0	0
2020/11/02	2030	05/11/2020	8.86	Call	Bond Future	12.2800	0.0123	0.1700	0.0002	(98.616)	0	0	14,160

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2020/11/02	2030	05/11/2020	9.86	Call	Bond Future	3,121.1800	3.1212	2,723.7300	2.7237	(12.734)	0	0	0
2020/11/02	2030	05/11/2020	9.23	Call	Bond Future	347.1700	0.3472	100.7400	0.1007	(70.983)	0	0	3,000
2020/11/02	2030	05/11/2020	10.47	Call	Bond Future	6,402.3700	6.4024	6,011.5900	6.0116	(6.104)	0	0	0
2020/11/02	2030	05/11/2020	10.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/02	2030	05/11/2020	8.53	Put	Bond Future	4,651.5700	4.6516	5,042.2800	5.0423	8.400	0	0	0
2020/11/02	2030	05/11/2020	8.53	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	9,414
2020/11/02	2030	05/11/2020	9.03	Put	Bond Future	1,708.2100	1.7082	2,029.3700	2.0294	18.801	0	0	0
2020/11/02	2030	05/11/2020	9.03	Call	Bond Future	75.5800	0.0756	5.9600	0.0060	(92.114)	0	0	9,414
2020/11/02	2030	05/11/2020	10.37	Call	Bond Future	5,874.2900	5.8743	5,483.5000	5.4835	(6.653)	0	0	0
2020/11/02	2030	04/02/2021	9.20	Put	Bond Future	3,621.8400	3.6218	3,824.7900	3.8248	5.604	0	0	0
2020/11/02	2030	04/02/2021	8.20	Put	Bond Future	8,175.3200	8.1753	8,507.6600	8.5077	4.065	0	0	0
2020/11/02	2030	04/02/2021	9.12	Call	Bond Future	1,598.5800	1.5986	1,418.3700	1.4184	(11.273)	0	0	1,000
2020/11/02	2030	04/02/2021	8.36	Call	Bond Future	477.2100	0.4772	398.9200	0.3989	(16.406)	0	0	800
2020/11/02	2030	04/02/2021	9.16	Call	Bond Future	1,685.7300	1.6857	1,499.5900	1.4996	(11.042)	0	0	0
2020/11/02	2030	04/02/2021	9.15	Put	Bond Future	3,797.0200	3.7970	4,007.3800	4.0074	5.540	0	0	0
2020/11/02	2030	04/02/2021			Bond Future	9.5261	91.1236	9.5970	90.7285	0.744	0.0000	0.0000	112,439
2020/11/02	2030	04/02/2021	8.20	Call	Bond Future	357.1000	0.3571	294.4100	0.2944	(17.555)	0	0	1,600
2020/11/02	2030	04/02/2021	8.37	Put	Bond Future	7,254.3100	7.2543	7,570.0100	7.5700	4.352	0	0	0
2020/11/02	2030	04/02/2021	8.37	Call	Bond Future	485.6600	0.4857	406.3300	0.4063	(16.334)	0	0	1,000
2020/11/02	2030	04/02/2021	9.17	Call	Bond Future	1,708.0600	1.7081	1,520.4300	1.5204	(10.985)	0	0	0
2020/11/02	2030	04/02/2021	9.17	Put	Bond Future	3,726.2400	3.7262	3,933.6400	3.9336	5.566	0	0	0
2020/11/02	2030	04/02/2021	9.20	Call	Bond Future	1,775.9300	1.7759	1,583.8500	1.5838	(10.816)	0	0	1,600
2020/11/02	2030	04/02/2021	9.12	Put	Bond Future	3,904.7900	3.9048	4,119.6100	4.1196	5.501	0	0	0
2020/11/02	2030	04/02/2021	8.36	Put	Bond Future	7,307.2000	7.3072	7,623.9400	7.6239	4.335	0	0	0
2020/11/02	2030	04/02/2021	9.16	Put	Bond Future	3,761.4200	3.7614	3,970.3100	3.9703	5.553	0	0	0
2020/11/02	2030	04/02/2021	9.15	Call	Bond Future	1,663.7700	1.6638	1,479.1000	1.4791	(11.099)	0	0	0
2020/11/02	2030	04/02/2021	8.86	Put	Bond Future	4,922.9100	4.9229	5,176.0500	5.1761	5.142	0	0	0
2020/11/02	2030	04/02/2021	8.86	Call	Bond Future	1,100.1300	1.1001	958.2400	0.9582	(12.898)	0	0	800
2020/11/02	2030	04/02/2021	10.20	Call	Bond Future	4,917.0300	4.9170	4,599.6400	4.5996	(6.455)	0	0	0
2020/11/02	2030	04/02/2021	10.20	Put	Bond Future	1,250.8400	1.2508	1,328.4800	1.3285	6.207	0	0	1,800
2020/11/02	2030	06/05/2021	10.04	Put	Bond Future	2,649.5800	2.6496	2,789.5100	2.7895	5.281	0	0	0
2020/11/02	2030	06/05/2021	9.15	Call	Bond Future	1,926.7500	1.9268	1,761.4700	1.7615	(8.578)	0	0	0
2020/11/02	2030	06/05/2021	11.69	Call	Bond Future	10,313.4000	10.3134	9,947.8000	9.9478	(3.545)	0	0	0
2020/11/02	2030	06/05/2021	11.70	Put	Bond Future	546.6900	0.5467	580.3900	0.5804	6.164	0	0	0
2020/11/02	2030	06/05/2021			Bond Future	9.7440	92.0925	9.8182	91.6929	0.761	0.0000	0.0000	0
2020/11/02	2030	06/05/2021	10.74	Call	Bond Future	6,703.0800	6.7031	6,387.0000	6.3870	(4.715)	0	0	0
2020/11/02	2030	06/05/2021	10.74	Put	Bond Future	1,524.6400	1.5246	1,608.2200	1.6082	5.482	0	0	0
2020/11/02	2030	06/05/2021	7.97	Call	Bond Future	455.8700	0.4559	397.8900	0.3979	(12.719)	0	0	700
2020/11/02	2030	06/05/2021	10.04	Call	Bond Future	4,230.4000	4.2304	3,970.6700	3.9707	(6.140)	0	0	0
2020/11/02	2030	06/05/2021	9.15	Put	Bond Future	5,212.1900	5.2122	5,446.5700	5.4466	4.497	0	0	0
2020/11/02	2030	06/05/2021	9.92	Call	Bond Future	3,862.4900	3.8625	3,614.4700	3.6145	(6.421)	0	0	0
2020/11/02	2030	06/05/2021	11.69	Put	Bond Future	553.1400	0.5531	587.2000	0.5872	6.158	0	0	0
2020/11/02	2030	06/05/2021	11.70	Call	Bond Future	10,353.4300	10.3534	9,987.4700	9.9875	(3.535)	0	0	0
2020/11/02	2030	06/05/2021	9.22	Call	Bond Future	2,072.6200	2.0726	1,899.5400	1.8995	(8.351)	0	0	0
2020/11/02	2030	06/05/2021	9.22	Put	Bond Future	4,962.9400	4.9629	5,189.5200	5.1895	4.565	0	0	700
2020/11/02	2030	06/05/2021	7.97	Put	Bond Future	10,739.9800	10.7400	11,081.6600	11.0817	3.181	0	0	0
2020/11/02	2030	06/05/2021	9.92	Put	Bond Future	2,918.2700	2.9183	3,069.9100	3.0699	5.196	0	0	700
2020/11/02	2030	06/05/2021	11.71	Call	Bond Future	10,393.4900	10.3935	10,027.1700	10.0272	(3.525)	0	0	0

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2020/11/02	2030	06/05/2021	11.71	Put	Bond Future	540.3100	0.5403	573.6500	0.5737	6.171	0	0	0
2020/11/02	2030	05/08/2021	12.10	Call	Bond Future	10,817.6500	10.8177	10,453.2900	10.4533	(3.368)	0	0	0
2020/11/02	2030	05/08/2021	10.42	Put	Bond Future	2,611.8100	2.6118	2,750.6400	2.7506	5.315	0	0	0
2020/11/02	2030	05/08/2021	10.41	Call	Bond Future	4,830.0600	4.8301	4,565.6900	4.5657	(5.473)	0	0	0
2020/11/02	2030	05/08/2021			Bond Future	9.9812	89.0831	10.0589	88.6791	0.779	0.0000	0.0000	0
2020/11/02	2030	05/08/2021	9.45	Call	Bond Future	2,282.0700	2.2821	2,109.2800	2.1093	(7.572)	0	0	600
2020/11/02	2030	05/08/2021	12.10	Put	Bond Future	609.6900	0.6097	649.3800	0.6494	6.510	0	0	600
2020/11/02	2030	05/08/2021	10.42	Call	Bond Future	4,861.8300	4.8618	4,596.6100	4.5966	(5.455)	0	0	0
2020/11/02	2030	05/08/2021	10.41	Put	Bond Future	2,630.4900	2.6305	2,770.1700	2.7702	5.310	0	0	0
2020/11/02	2030	05/08/2021	9.45	Put	Bond Future	5,108.0800	5.1081	5,339.3400	5.3393	4.527	0	0	0
2020/11/02	2030	05/08/2021	8.95	Put	Bond Future	6,958.6500	6.9587	7,239.8600	7.2399	4.041	0	0	0
2020/11/02	2030	05/08/2021	8.95	Call	Bond Future	1,365.8100	1.3658	1,242.9700	1.2430	(8.994)	0	0	600
2020/11/02	2030	05/08/2021	10.43	Call	Bond Future	4,893.9700	4.8940	4,627.9100	4.6279	(5.436)	0	0	0
2020/11/02	2030	05/08/2021	10.43	Put	Bond Future	2,593.5400	2.5935	2,731.5300	2.7315	5.321	0	0	0
2020/11/02	2030	04/11/2021	10.60	Call	Bond Future	1,843.3200	1.8433	1,435.2900	1.4353	(22.136)	0	0	0
2020/11/02	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2030	04/11/2021			Bond Future	10.2287	89.9732	10.3100	89.5651	0.795	0.0000	0.0000	0
2020/11/02	2030	04/11/2021	10.61	Call	Bond Future	1,892.2800	1.8923	1,484.2500	1.4843	(21.563)	0	0	0
2020/11/02	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2030	04/11/2021	10.59	Call	Bond Future	1,794.3300	1.7943	1,386.3000	1.3863	(22.740)	0	0	0
2020/11/02	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2032	05/11/2020	9.77	Put	Bond Future	3,767.5200	3.7675	4,134.7800	4.1348	9.748	0	0	0
2020/11/02	2032	05/11/2020	9.61	Put	Bond Future	4,779.9600	4.7800	5,150.1900	5.1502	7.745	0	0	0
2020/11/02	2032	05/11/2020	10.99	Call	Bond Future	3,500.0300	3.5000	3,120.0900	3.1201	(10.855)	0	0	0
2020/11/02	2032	05/11/2020	9.44	Put	Bond Future	5,875.7900	5.8758	6,246.3100	6.2463	6.306	0	0	0
2020/11/02	2032	05/11/2020	11.08	Call	Bond Future	3,996.6400	3.9966	3,621.6200	3.6216	(9.383)	0	0	0
2020/11/02	2032	05/11/2020			Bond Future	10.3855	86.8407	10.4480	86.4701	0.603	0.0000	0.0000	86,632
2020/11/02	2032	05/11/2020	9.76	Call	Bond Future	2.8700	0.0029	0.0100	0.0000	(99.652)	0	0	0
2020/11/02	2032	05/11/2020	9.76	Put	Bond Future	3,830.1000	3.8301	4,197.7800	4.1978	9.600	0	0	0
2020/11/02	2032	05/11/2020	10.99	Put	Bond Future	10.8300	0.0108	1.4300	0.0014	(86.796)	0	0	3,000
2020/11/02	2032	05/11/2020	9.77	Call	Bond Future	3.2900	0.0033	0.0100	0.0000	(99.696)	0	0	0
2020/11/02	2032	05/11/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/11/02	2032	05/11/2020	9.61	Call	Bond Future	0.3100	0.0003	0.0000	0.0000	(100.000)	0	0	3,000
2020/11/02	2032	05/11/2020	9.44	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,000
2020/11/02	2032	05/11/2020	11.08	Put	Bond Future	4.8500	0.0049	0.3700	0.0004	(92.371)	0	0	1,000
2020/11/02	2032	05/11/2020	9.75	Call	Bond Future	2.5000	0.0025	0.0100	0.0000	(99.600)	0	0	0
2020/11/02	2032	05/11/2020	9.75	Put	Bond Future	3,892.8000	3.8928	4,260.8500	4.2608	9.455	0	0	0
2020/11/02	2032	05/11/2020	9.11	Put	Bond Future	8,055.4300	8.0554	8,425.9700	8.4260	4.600	0	0	0
2020/11/02	2032	05/11/2020	8.94	Put	Bond Future	9,205.6800	9.2057	9,576.2200	9.5762	4.025	0	0	0
2020/11/02	2032	05/11/2020	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2020/11/02	2032	04/02/2021	9.29	Call	Bond Future	492.9500	0.4930	419.0600	0.4191	(14.989)	0	0	800
2020/11/02	2032	04/02/2021	10.82	Put	Bond Future	2,481.4600	2.4815	2,597.2000	2.5972	4.664	0	0	800
2020/11/02	2032	04/02/2021	9.63	Call	Bond Future	850.4500	0.8505	740.7500	0.7408	(12.899)	0	0	0
2020/11/02	2032	04/02/2021			Bond Future	10.6225	87.6885	10.6878	87.3140	0.615	0.0000	0.0000	115,530
2020/11/02	2032	04/02/2021	8.79	Put	Bond Future	11,699.4400	11.6994	12,037.2800	12.0373	2.888	0	0	0
2020/11/02	2032	04/02/2021	8.79	Call	Bond Future	200.5000	0.2005	163.8600	0.1639	(18.274)	0	0	800
2020/11/02	2032	04/02/2021	9.61	Call	Bond Future	823.9500	0.8239	716.6500	0.7167	(13.023)	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
2020/11/02	2032	04/02/2021	9.61	Put	Bond Future	6,931.1200	6.9311	7,198.3000	7.1983	3.855	0	0	0
2020/11/02	2032	04/02/2021	9.29	Put	Bond Future	8,654.5000	8.6545	8,955.0900	8.9551	3.473	0	0	0
2020/11/02	2032	04/02/2021	10.82	Call	Bond Future	3,606.8000	3.6068	3,348.0600	3.3481	(7.174)	0	0	0
2020/11/02	2032	04/02/2021	9.63	Put	Bond Future	6,831.2800	6.8313	7,096.0600	7.0961	3.876	0	0	0
2020/11/02	2032	04/02/2021	9.62	Call	Bond Future	837.1300	0.8371	728.6300	0.7286	(12.961)	0	0	0
2020/11/02	2032	04/02/2021	9.62	Put	Bond Future	6,881.1000	6.8811	7,147.0800	7.1471	3.865	0	0	0
2020/11/02	2032	06/05/2021	12.57	Call	Bond Future	9,818.4700	9.8185	9,483.8400	9.4838	(3.408)	0	0	0
2020/11/02	2032	06/05/2021	12.12	Put	Bond Future	1,509.9100	1.5099	1,574.5900	1.5746	4.284	0	0	0
2020/11/02	2032	06/05/2021			Bond Future	10.8592	84.4756	10.9274	84.0967	0.628	0.0000	0.0000	0
2020/11/02	2032	06/05/2021	12.57	Put	Bond Future	991.5500	0.9916	1,035.7400	1.0357	4.457	0	0	736
2020/11/02	2032	06/05/2021	10.33	Put	Bond Future	5,510.1000	5.5101	5,712.8200	5.7128	3.679	0	0	0
2020/11/02	2032	06/05/2021	10.33	Call	Bond Future	2,489.9100	2.4899	2,313.8100	2.3138	(7.073)	0	0	736
2020/11/02	2032	06/05/2021	12.11	Call	Bond Future	8,109.4500	8.1095	7,795.8200	7.7958	(3.867)	0	0	0
2020/11/02	2032	06/05/2021	12.11	Put	Bond Future	1,523.5300	1.5235	1,588.7200	1.5887	4.279	0	0	0
2020/11/02	2032	06/05/2021	12.12	Call	Bond Future	8,145.5300	8.1455	7,831.3900	7.8314	(3.857)	0	0	0
2020/11/02	2032	06/05/2021	12.10	Call	Bond Future	8,073.4100	8.0734	7,760.3000	7.7603	(3.878)	0	0	0
2020/11/02	2032	06/05/2021	12.10	Put	Bond Future	1,537.2500	1.5372	1,602.9600	1.6030	4.275	0	0	0
2020/11/02	2032	05/08/2021	11.37	Put	Bond Future	3,449.4900	3.4495	3,592.0800	3.5921	4.134	0	0	0
2020/11/02	2032	05/08/2021			Bond Future	11.1089	85.3893	11.1802	85.0062	0.642	0.0000	0.0000	0
2020/11/02	2032	05/08/2021	11.36	Call	Bond Future	4,809.5600	4.8096	4,569.9000	4.5699	(4.983)	0	0	0
2020/11/02	2032	05/08/2021	11.36	Put	Bond Future	3,471.1200	3.4711	3,614.4800	3.6145	4.130	0	0	0
2020/11/02	2032	05/08/2021	11.37	Call	Bond Future	4,840.6200	4.8406	4,600.1900	4.6002	(4.967)	0	0	0
2020/11/02	2032	05/08/2021	11.35	Call	Bond Future	4,778.5700	4.7786	4,539.6800	4.5397	(4.999)	0	0	0
2020/11/02	2032	05/08/2021	11.35	Put	Bond Future	3,492.8700	3.4929	3,637.0000	3.6370	4.126	0	0	0
2020/11/02	2032	04/11/2021	11.69	Call	Bond Future	1,601.2300	1.6012	1,214.4700	1.2145	(24.154)	0	0	0
2020/11/02	2032	04/11/2021			Bond Future	11.3786	82.0993	11.4530	81.7126	0.654	0.0000	0.0000	0
2020/11/02	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2032	04/11/2021	11.70	Call	Bond Future	1,651.9200	1.6519	1,265.1600	1.2652	(23.413)	0	0	0
2020/11/02	2032	04/11/2021	11.71	Call	Bond Future	1,702.5700	1.7026	1,315.8100	1.3158	(22.716)	0	0	0
2020/11/02	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2033	05/11/2020			Bond Future	94.0538	94.0538	94.0616	94.0616	0.008	0.0000	0.0000	1,713
2020/11/02	2033	04/02/2021			Bond Future	94.9955	94.9955	95.0031	95.0031	0.008	0.0000	0.0000	7,653
2020/11/02	2033	06/05/2021			Bond Future	94.8127	94.8127	94.8199	94.8199	0.008	0.0000	0.0000	0
2020/11/02	2033	05/08/2021			Bond Future	95.8603	95.8603	95.8675	95.8675	0.007	0.0000	0.0000	0
2020/11/02	2033	04/11/2021			Bond Future	95.6184	95.6184	95.6258	95.6258	0.008	0.0000	0.0000	0
2020/11/02	2037	05/11/2020	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2037	05/11/2020	10.17	Put	Bond Future	8,405.2500	8.4052	8,933.8300	8.9338	6.289	0	0	0
2020/11/02	2037	05/11/2020			Bond Future	11.4510	80.7885	11.5386	80.2599	0.764	0.0000	0.0000	61,225
2020/11/02	2037	05/11/2020	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2037	05/11/2020	10.19	Put	Bond Future	8,263.7400	8.2637	8,792.3200	8.7923	6.396	0	0	0
2020/11/02	2037	05/11/2020	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2037	05/11/2020	10.18	Put	Bond Future	8,334.4500	8.3345	8,863.0300	8.8630	6.342	0	0	0
2020/11/02	2037	04/02/2021	13.73	Call	Bond Future	11,057.8100	11.0578	10,551.2300	10.5512	(4.581)	0	0	0
2020/11/02	2037	04/02/2021	10.85	Call	Bond Future	1,270.3700	1.2704	1,090.0500	1.0900	(14.194)	0	0	0
2020/11/02	2037	04/02/2021	10.35	Call	Bond Future	630.9900	0.6310	522.4000	0.5224	(17.209)	0	0	0

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2020/11/02	2037	04/02/2021	10.28	Put	Bond Future	9,626.2700	9.6263	10,060.1800	10.0602	4.508	0	0	0
2020/11/02	2037	04/02/2021	10.27	Call	Bond Future	558.7300	0.5587	459.7500	0.4598	(17.715)	0	0	0
2020/11/02	2037	04/02/2021			Bond Future	11.6965	77.3231	11.7879	76.7891	0.782	0.0000	0.0000	126,406
2020/11/02	2037	04/02/2021	11.97	Put	Bond Future	2,592.0100	2.5920	2,762.9900	2.7630	6.596	0	0	0
2020/11/02	2037	04/02/2021	11.97	Call	Bond Future	4,173.2300	4.1732	3,810.1500	3.8101	(8.700)	0	0	300
2020/11/02	2037	04/02/2021	9.65	Put	Bond Future	13,803.8400	13.8038	14,295.5000	14.2955	3.562	0	0	0
2020/11/02	2037	04/02/2021	9.65	Call	Bond Future	193.1500	0.1932	150.7500	0.1507	(21.952)	0	0	72
2020/11/02	2037	04/02/2021	11.90	Call	Bond Future	3,942.0400	3.9420	3,588.8600	3.5889	(8.959)	0	0	0
2020/11/02	2037	04/02/2021	13.73	Put	Bond Future	413.5500	0.4135	441.0300	0.4410	6.645	0	0	300
2020/11/02	2037	04/02/2021	10.85	Put	Bond Future	6,499.1200	6.4991	6,852.8600	6.8529	5.443	0	0	72
2020/11/02	2037	04/02/2021	10.35	Put	Bond Future	9,205.2400	9.2052	9,630.7100	9.6307	4.622	0	0	72
2020/11/02	2037	04/02/2021	10.28	Call	Bond Future	567.3900	0.5674	467.2400	0.4672	(17.651)	0	0	0
2020/11/02	2037	04/02/2021	10.27	Put	Bond Future	9,687.1800	9.6872	10,122.2600	10.1223	4.491	0	0	0
2020/11/02	2037	04/02/2021	11.90	Put	Bond Future	2,760.6800	2.7607	2,941.5600	2.9416	6.552	0	0	240
2020/11/02	2037	04/02/2021	10.48	Put	Bond Future	8,448.4700	8.4485	8,857.2400	8.8572	4.838	0	0	0
2020/11/02	2037	04/02/2021	10.48	Call	Bond Future	763.4600	0.7635	638.1700	0.6382	(16.411)	0	0	240
2020/11/02	2037	04/02/2021	10.29	Call	Bond Future	576.1600	0.5762	474.8300	0.4748	(17.587)	0	0	0
2020/11/02	2037	04/02/2021	10.29	Put	Bond Future	9,565.5600	9.5656	9,998.2900	9.9983	4.524	0	0	0
2020/11/02	2037	06/05/2021	12.42	Call	Bond Future	5,766.5400	5.7665	5,401.0900	5.4011	(6.337)	0	0	0
2020/11/02	2037	06/05/2021			Bond Future	11.9423	78.1457	12.0377	77.6056	0.799	0.0000	0.0000	0
2020/11/02	2037	06/05/2021	12.42	Put	Bond Future	3,121.2100	3.1212	3,295.8500	3.2958	5.595	0	0	0
2020/11/02	2037	06/05/2021	12.43	Call	Bond Future	5,800.4100	5.8004	5,433.9600	5.4340	(6.318)	0	0	0
2020/11/02	2037	06/05/2021	12.44	Put	Bond Future	3,081.4100	3.0814	3,254.0600	3.2541	5.603	0	0	0
2020/11/02	2037	06/05/2021	12.43	Put	Bond Future	3,101.2500	3.1013	3,274.8900	3.2749	5.599	0	0	0
2020/11/02	2037	06/05/2021	12.44	Call	Bond Future	5,834.3500	5.8343	5,466.9100	5.4669	(6.298)	0	0	0
2020/11/02	2037	05/08/2021	12.26	Put	Bond Future	4,347.8100	4.3478	4,579.9800	4.5800	5.340	0	0	0
2020/11/02	2037	05/08/2021	12.27	Call	Bond Future	4,666.8000	4.6668	4,351.8800	4.3519	(6.748)	0	0	0
2020/11/02	2037	05/08/2021	12.28	Call	Bond Future	4,695.7500	4.6957	4,379.7700	4.3798	(6.729)	0	0	0
2020/11/02	2037	05/08/2021			Bond Future	12.2071	74.7353	12.3069	74.1893	0.818	0.0000	0.0000	0
2020/11/02	2037	05/08/2021	12.26	Call	Bond Future	4,637.9200	4.6379	4,324.0700	4.3241	(6.767)	0	0	0
2020/11/02	2037	05/08/2021	12.28	Put	Bond Future	4,296.4100	4.2964	4,526.4500	4.5264	5.354	0	0	0
2020/11/02	2037	05/08/2021	12.27	Put	Bond Future	4,322.0400	4.3220	4,553.1400	4.5531	5.347	0	0	0
2020/11/02	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2037	04/11/2021			Bond Future	12.4757	75.4816	12.5799	74.9302	0.835	0.0000	0.0000	0
2020/11/02	2037	04/11/2021	12.82	Call	Bond Future	1,797.7500	1.7978	1,246.3600	1.2464	(30.671)	0	0	0
2020/11/02	2037	04/11/2021	12.83	Call	Bond Future	1,848.9400	1.8489	1,297.5500	1.2975	(29.822)	0	0	0
2020/11/02	2037	04/11/2021	12.81	Call	Bond Future	1,746.5100	1.7465	1,195.1200	1.1951	(31.571)	0	0	0
2020/11/02	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2038	05/11/2020			Bond Future	105.3598	105.3598	105.0208	105.0208	(0.322)	0.0000	0.0000	5,279
2020/11/02	2038	04/02/2021			Bond Future	104.7188	104.7188	104.3760	104.3760	(0.327)	0.0000	0.0000	9,468
2020/11/02	2038	06/05/2021			Bond Future	105.8568	105.8568	105.5099	105.5099	(0.328)	0.0000	0.0000	0
2020/11/02	2038	05/08/2021			Bond Future	105.3058	105.3058	104.9549	104.9549	(0.333)	0.0000	0.0000	0
2020/11/02	2038	04/11/2021			Bond Future	106.3834	106.3834	106.0291	106.0291	(0.333)	0.0000	0.0000	0
2020/11/02	2040	05/11/2020	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2040	05/11/2020	11.00	Put	Bond Future	4,160.5200	4.1605	4,646.1200	4.6461	11.672	0	0	0

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2020/11/02	2040	05/11/2020	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/02	2040	05/11/2020	11.70	Put	Bond Future	532.8200	0.5328	535.6300	0.5356	0.527	0	0	0
2020/11/02	2040	05/11/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/02	2040	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,380
2020/11/02	2040	05/11/2020			Bond Future	11.6259	82.4494	11.7035	81.9579	0.667	0.0000	0.0000	38,498
2020/11/02	2040	05/11/2020	10.30	Put	Bond Future	9,226.6700	9.2267	9,718.1400	9.7181	5.327	0	0	0
2020/11/02	2040	05/11/2020	9.73	Put	Bond Future	13,724.1700	13.7242	14,215.6400	14.2156	3.581	0	0	0
2020/11/02	2040	05/11/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2020/11/02	2040	05/11/2020	10.23	Put	Bond Future	9,760.4900	9.7605	10,251.9600	10.2520	5.035	0	0	0
2020/11/02	2040	05/11/2020	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2040	05/11/2020	10.32	Put	Bond Future	9,075.0700	9.0751	9,566.5400	9.5665	5.416	0	0	0
2020/11/02	2040	05/11/2020	11.00	Call	Bond Future	5.9000	0.0059	0.0300	0.0000	(99.492)	0	0	2,380
2020/11/02	2040	05/11/2020	11.70	Call	Bond Future	1,002.4700	1.0025	513.8100	0.5138	(48.746)	0	0	0
2020/11/02	2040	05/11/2020	9.50	Put	Bond Future	15,640.1400	15.6401	16,131.6100	16.1316	3.142	0	0	0
2020/11/02	2040	05/11/2020	10.00	Put	Bond Future	11,550.4200	11.5504	12,041.8900	12.0419	4.255	0	0	0
2020/11/02	2040	05/11/2020	10.31	Put	Bond Future	9,150.8200	9.1508	9,642.2900	9.6423	5.371	0	0	0
2020/11/02	2040	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2040	05/11/2020	11.50	Call	Bond Future	400.9500	0.4009	108.3000	0.1083	(72.989)	0	0	0
2020/11/02	2040	05/11/2020	11.50	Put	Bond Future	1,209.6800	1.2097	1,408.5000	1.4085	16.436	0	0	0
2020/11/02	2040	04/02/2021	9.49	Call	Bond Future	93.3600	0.0934	71.5900	0.0716	(23.318)	0	0	500
2020/11/02	2040	04/02/2021	9.57	Put	Bond Future	16,634.3800	16.6344	17,105.7900	17.1058	2.834	0	0	0
2020/11/02	2040	04/02/2021	10.07	Put	Bond Future	12,787.3200	12.7873	13,227.2800	13.2273	3.441	0	0	0
2020/11/02	2040	04/02/2021	10.42	Put	Bond Future	10,363.4400	10.3634	10,769.6900	10.7697	3.920	0	0	0
2020/11/02	2040	04/02/2021			Bond Future	11.8701	78.7500	11.9511	78.2534	0.683	0.0000	0.0000	80,356
2020/11/02	2040	04/02/2021	10.07	Call	Bond Future	297.2600	0.2973	240.6200	0.2406	(19.054)	0	0	800
2020/11/02	2040	04/02/2021	11.74	Call	Bond Future	3,103.9800	3.1040	2,815.0200	2.8150	(9.309)	0	0	0
2020/11/02	2040	04/02/2021	11.74	Put	Bond Future	3,911.5300	3.9115	4,119.1700	4.1192	5.308	0	0	800
2020/11/02	2040	04/02/2021	10.41	Call	Bond Future	530.9700	0.5310	441.7200	0.4417	(16.809)	0	0	0
2020/11/02	2040	04/02/2021	10.41	Put	Bond Future	10,429.3200	10.4293	10,836.6700	10.8367	3.906	0	0	0
2020/11/02	2040	04/02/2021	9.49	Put	Bond Future	17,287.8200	17.2878	17,762.6500	17.7627	2.747	0	0	0
2020/11/02	2040	04/02/2021	9.57	Call	Bond Future	111.0100	0.1110	85.8200	0.0858	(22.692)	0	0	800
2020/11/02	2040	04/02/2021	10.42	Call	Bond Future	539.5500	0.5395	449.2000	0.4492	(16.745)	0	0	0
2020/11/02	2040	04/02/2021	10.24	Put	Bond Future	11,580.2000	11.5802	12,005.0400	12.0050	3.669	0	0	0
2020/11/02	2040	04/02/2021	10.24	Call	Bond Future	400.7300	0.4007	328.9700	0.3290	(17.907)	0	0	500
2020/11/02	2040	04/02/2021	11.57	Call	Bond Future	2,620.9300	2.6209	2,357.9700	2.3580	(10.033)	0	0	0
2020/11/02	2040	04/02/2021	11.57	Put	Bond Future	4,504.5900	4.5046	4,738.2300	4.7382	5.187	0	0	500
2020/11/02	2040	04/02/2021	10.40	Call	Bond Future	522.4900	0.5225	434.3400	0.4343	(16.871)	0	0	0
2020/11/02	2040	04/02/2021	10.40	Put	Bond Future	10,495.4000	10.4954	10,903.8500	10.9038	3.892	0	0	0
2020/11/02	2040	06/05/2021	12.44	Put	Bond Future	3,677.5400	3.6775	3,849.3700	3.8494	4.672	0	0	0
2020/11/02	2040	06/05/2021			Bond Future	12.1143	79.5878	12.1991	79.0856	0.699	0.0000	0.0000	0
2020/11/02	2040	06/05/2021	12.43	Call	Bond Future	5,544.9000	5.5449	5,215.4900	5.2155	(5.941)	0	0	0
2020/11/02	2040	06/05/2021	12.43	Put	Bond Future	3,700.7700	3.7008	3,873.5700	3.8736	4.669	0	0	0
2020/11/02	2040	06/05/2021	12.44	Call	Bond Future	5,578.9100	5.5789	5,248.5300	5.2485	(5.922)	0	0	0
2020/11/02	2040	06/05/2021	12.42	Call	Bond Future	5,510.7400	5.5107	5,182.3100	5.1823	(5.960)	0	0	0
2020/11/02	2040	06/05/2021	12.42	Put	Bond Future	3,723.9100	3.7239	3,897.6900	3.8977	4.667	0	0	0
2020/11/02	2040	05/08/2021	12.47	Call	Bond Future	5,044.0000	5.0440	4,743.8900	4.7439	(5.950)	0	0	0
2020/11/02	2040	05/08/2021	11.05	Put	Bond Future	9,955.2000	9.9552	10,314.7500	10.3147	3.612	0	0	0
2020/11/02	2040	05/08/2021			Bond Future	12.3776	75.9427	12.4663	75.4349	0.717	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
2020/11/02	2040	05/08/2021	14.80	Call	Bond Future	13,014.8200	13.0148	12,562.1500	12.5621	(3.478)	0	0	0
2020/11/02	2040	05/08/2021	14.80	Put	Bond Future	947.5900	0.9476	1,002.6300	1.0026	5.808	0	0	900
2020/11/02	2040	05/08/2021	12.47	Put	Bond Future	4,515.4100	4.5154	4,723.0100	4.7230	4.598	0	0	0
2020/11/02	2040	05/08/2021	11.55	Put	Bond Future	7,603.3200	7.6033	7,909.0800	7.9091	4.021	0	0	0
2020/11/02	2040	05/08/2021	11.55	Call	Bond Future	2,587.0500	2.5870	2,385.1000	2.3851	(7.806)	0	0	900
2020/11/02	2040	05/08/2021	11.05	Call	Bond Future	1,642.9100	1.6429	1,494.7500	1.4947	(9.018)	0	0	900
2020/11/02	2040	05/08/2021	12.48	Call	Bond Future	5,074.3000	5.0743	4,773.2300	4.7732	(5.933)	0	0	0
2020/11/02	2040	05/08/2021	12.49	Put	Bond Future	4,462.7500	4.4627	4,668.4200	4.6684	4.609	0	0	0
2020/11/02	2040	05/08/2021	12.48	Put	Bond Future	4,488.8800	4.4889	4,695.5200	4.6955	4.603	0	0	0
2020/11/02	2040	05/08/2021	12.49	Call	Bond Future	5,104.9300	5.1049	4,802.8900	4.8029	(5.917)	0	0	0
2020/11/02	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2040	04/11/2021	12.90	Call	Bond Future	1,400.9500	1.4009	888.2200	0.8882	(36.599)	0	0	0
2020/11/02	2040	04/11/2021			Bond Future	12.6440	76.7010	12.7368	76.1882	0.734	0.0000	0.0000	0
2020/11/02	2040	04/11/2021	12.91	Call	Bond Future	1,454.7900	1.4548	942.0600	0.9421	(35.244)	0	0	0
2020/11/02	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2040	04/11/2021	12.89	Call	Bond Future	1,347.0400	1.3470	834.3100	0.8343	(38.063)	0	0	0
2020/11/02	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	05/11/2020	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	05/11/2020	11.06	Put	Bond Future	4,630.3100	4.6303	5,081.3400	5.0813	9.741	0	0	525
2020/11/02	2044	05/11/2020	11.43	Call	Bond Future	105.8100	0.1058	10.0300	0.0100	(90.521)	0	0	0
2020/11/02	2044	05/11/2020	9.72	Put	Bond Future	14,924.8000	14.9248	15,378.1000	15.3781	3.037	0	0	0
2020/11/02	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/11/02	2044	05/11/2020	9.29	Put	Bond Future	18,697.0000	18.6970	19,150.3000	19.1503	2.424	0	0	0
2020/11/02	2044	05/11/2020	9.96	Put	Bond Future	12,925.0200	12.9250	13,378.3200	13.3783	3.507	0	0	0
2020/11/02	2044	05/11/2020			Bond Future	11.7607	78.5966	11.8332	78.1433	0.617	0.0000	0.0000	23,923
2020/11/02	2044	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	05/11/2020	10.34	Put	Bond Future	9,903.6700	9.9037	10,356.9700	10.3570	4.577	0	0	0
2020/11/02	2044	05/11/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/02	2044	05/11/2020	9.97	Put	Bond Future	12,843.2700	12.8433	13,296.5700	13.2966	3.529	0	0	0
2020/11/02	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	05/11/2020	11.38	Call	Bond Future	70.8000	0.0708	4.6800	0.0047	(93.390)	0	0	0
2020/11/02	2044	05/11/2020	11.38	Put	Bond Future	2,527.0800	2.5271	2,914.2600	2.9143	15.321	0	0	300
2020/11/02	2044	05/11/2020	10.36	Put	Bond Future	9,749.3900	9.7494	10,202.6900	10.2027	4.650	0	0	0
2020/11/02	2044	05/11/2020	11.06	Call	Bond Future	2.2800	0.0023	0.0100	0.0000	(99.561)	0	0	0
2020/11/02	2044	05/11/2020	10.04	Put	Bond Future	12,274.4700	12.2745	12,727.7700	12.7278	3.693	0	0	0
2020/11/02	2044	05/11/2020	11.17	Put	Bond Future	3,878.9800	3.8790	4,323.4600	4.3235	11.459	0	0	1,815
2020/11/02	2044	05/11/2020	11.43	Put	Bond Future	2,231.7500	2.2318	2,589.2700	2.5893	16.020	0	0	1,815
2020/11/02	2044	05/11/2020	8.87	Put	Bond Future	22,632.6200	22.6326	23,085.9200	23.0859	2.003	0	0	0
2020/11/02	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/11/02	2044	05/11/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	05/11/2020	10.35	Put	Bond Future	9,826.4700	9.8265	10,279.7700	10.2798	4.613	0	0	0
2020/11/02	2044	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/11/02	2044	05/11/2020	9.34	Put	Bond Future	18,245.4000	18.2454	18,698.7000	18.6987	2.484	0	0	0
2020/11/02	2044	05/11/2020	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	525
2020/11/02	2044	05/11/2020	11.17	Call	Bond Future	8.9000	0.0089	0.0800	0.0001	(99.101)	0	0	0
2020/11/02	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/02	2044	05/11/2020	10.02	Put	Bond Future	12,436.3700	12.4364	12,889.6700	12.8897	3.645	0	0	0

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2020/11/02	2044	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/11/02	2044	04/02/2021	10.04	Put	Bond Future	13,961.5800	13.9616	14,375.9300	14.3759	2.968	0	0	0
2020/11/02	2044	04/02/2021	10.37	Call	Bond Future	414.3200	0.4143	344.3400	0.3443	(16.890)	0	0	0
2020/11/02	2044	04/02/2021	10.35	Put	Bond Future	11,690.7300	11.6907	12,080.6500	12.0807	3.335	0	0	0
2020/11/02	2044	04/02/2021			Bond Future	12.0008	74.9848	12.0768	74.5267	0.633	0.0000	0.0000	34,679
2020/11/02	2044	04/02/2021	10.37	Put	Bond Future	11,550.8500	11.5509	11,938.9500	11.9389	3.360	0	0	0
2020/11/02	2044	04/02/2021	10.35	Call	Bond Future	400.4900	0.4005	332.3300	0.3323	(17.019)	0	0	0
2020/11/02	2044	04/02/2021	10.04	Call	Bond Future	229.1100	0.2291	185.3800	0.1854	(19.087)	0	0	0
2020/11/02	2044	04/02/2021	10.84	Call	Bond Future	859.9300	0.8599	738.8100	0.7388	(14.085)	0	0	0
2020/11/02	2044	04/02/2021	10.36	Put	Bond Future	11,620.6900	11.6207	12,009.7000	12.0097	3.348	0	0	0
2020/11/02	2044	04/02/2021	10.84	Put	Bond Future	8,512.1400	8.5121	8,849.1000	8.8491	3.959	0	0	265
2020/11/02	2044	04/02/2021	10.29	Call	Bond Future	361.1700	0.3612	298.3000	0.2983	(17.407)	0	0	0
2020/11/02	2044	04/02/2021	10.29	Put	Bond Future	12,115.3100	12.1153	12,510.5200	12.5105	3.262	0	0	265
2020/11/02	2044	04/02/2021	9.66	Put	Bond Future	16,991.8100	16.9918	17,426.7700	17.4268	2.560	0	0	0
2020/11/02	2044	04/02/2021	9.66	Call	Bond Future	105.8500	0.1059	82.7300	0.0827	(21.842)	0	0	265
2020/11/02	2044	04/02/2021	10.36	Call	Bond Future	407.3600	0.4074	338.2900	0.3383	(16.956)	0	0	0
2020/11/02	2044	06/05/2021	12.50	Put	Bond Future	3,790.6100	3.7906	3,952.2400	3.9522	4.264	0	0	3,100
2020/11/02	2044	06/05/2021	12.43	Put	Bond Future	3,965.9500	3.9660	4,133.9900	4.1340	4.237	0	0	0
2020/11/02	2044	06/05/2021	12.44	Call	Bond Future	5,090.0600	5.0901	4,793.8600	4.7939	(5.819)	0	0	0
2020/11/02	2044	06/05/2021			Bond Future	12.2411	75.7825	12.3206	75.3192	0.649	0.0000	0.0000	0
2020/11/02	2044	06/05/2021	12.45	Call	Bond Future	5,121.7800	5.1218	4,824.6600	4.8247	(5.801)	0	0	0
2020/11/02	2044	06/05/2021	12.45	Put	Bond Future	3,915.0800	3.9151	4,081.2800	4.0813	4.245	0	0	0
2020/11/02	2044	06/05/2021	12.50	Call	Bond Future	5,281.0100	5.2810	4,979.3200	4.9793	(5.713)	0	0	0
2020/11/02	2044	06/05/2021	12.43	Call	Bond Future	5,058.6300	5.0586	4,763.3500	4.7633	(5.837)	0	0	0
2020/11/02	2044	06/05/2021	12.44	Put	Bond Future	3,940.3300	3.9403	4,107.4500	4.1075	4.241	0	0	0
2020/11/02	2044	06/05/2021	11.35	Put	Bond Future	7,723.1800	7.7232	8,006.2200	8.0062	3.665	0	0	0
2020/11/02	2044	06/05/2021	11.35	Call	Bond Future	2,161.7200	2.1617	1,981.4400	1.9814	(8.340)	0	0	3,100
2020/11/02	2044	06/05/2021	11.90	Call	Bond Future	3,503.6400	3.5036	3,261.6300	3.2616	(6.907)	0	0	0
2020/11/02	2044	06/05/2021	11.90	Put	Bond Future	5,550.5700	5.5506	5,771.8800	5.7719	3.987	0	0	3,100
2020/11/02	2044	05/08/2021	12.60	Put	Bond Future	4,441.3900	4.4414	4,629.8000	4.6298	4.242	0	0	0
2020/11/02	2044	05/08/2021	12.61	Put	Bond Future	4,415.5700	4.4156	4,603.0900	4.6031	4.247	0	0	0
2020/11/02	2044	05/08/2021			Bond Future	12.5000	72.2214	12.5834	71.7530	0.667	0.0000	0.0000	0
2020/11/02	2044	05/08/2021	12.60	Call	Bond Future	5,002.3200	5.0023	4,722.3600	4.7224	(5.597)	0	0	0
2020/11/02	2044	05/08/2021	12.61	Call	Bond Future	5,032.1900	5.0322	4,751.3400	4.7513	(5.581)	0	0	0
2020/11/02	2044	05/08/2021	12.59	Call	Bond Future	4,972.5100	4.9725	4,693.4400	4.6934	(5.612)	0	0	0
2020/11/02	2044	05/08/2021	12.59	Put	Bond Future	4,467.3500	4.4674	4,656.6500	4.6567	4.237	0	0	0
2020/11/02	2044	04/11/2021	12.91	Call	Bond Future	799.9900	0.8000	327.0100	0.3270	(59.123)	0	0	0
2020/11/02	2044	04/11/2021			Bond Future	12.7618	72.9425	12.8491	72.4695	0.684	0.0000	0.0000	0
2020/11/02	2044	04/11/2021	12.89	Call	Bond Future	692.9600	0.6930	219.9800	0.2200	(68.255)	0	0	0
2020/11/02	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2044	04/11/2021	12.90	Call	Bond Future	746.5100	0.7465	273.5300	0.2735	(63.359)	0	0	0
2020/11/02	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	2046	05/11/2020			Bond Future	92.9846	92.9846	92.6063	92.6063	(0.407)	0.0000	0.0000	4,012
2020/11/02	2046	04/02/2021			Bond Future	93.9156	93.9156	93.5331	93.5331	(0.407)	0.0000	0.0000	14,771
2020/11/02	2046	06/05/2021			Bond Future	93.1468	93.1468	92.7597	92.7597	(0.416)	0.0000	0.0000	0
2020/11/02	2046	05/08/2021			Bond Future	94.1763	94.1763	93.7847	93.7847	(0.416)	0.0000	0.0000	0

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2020/11/02	2046	04/11/2021			Bond Future	93.3343	93.3343	92.9391	92.9391	(0.424)	0.0000	0.0000	0
2020/11/02	2050	05/11/2020			Bond Future	94.3318	94.3318	94.3397	94.3397	0.008	0.0000	0.0000	5,045
2020/11/02	2050	04/02/2021			Bond Future	93.3873	93.3873	93.3950	93.3950	0.008	0.0000	0.0000	11,439
2020/11/02	2050	06/05/2021			Bond Future	94.4022	94.4022	94.4095	94.4095	0.008	0.0000	0.0000	0
2020/11/02	2050	05/08/2021			Bond Future	93.5186	93.5186	93.5260	93.5260	0.008	0.0000	0.0000	0
2020/11/02	2050	04/11/2021			Bond Future	94.4756	94.4756	94.4833	94.4833	0.008	0.0000	0.0000	0
2020/11/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	AL37	05/11/2020			Index Future	765.0250	765.0250	764.0420	764.0420	(0.128)	0.0000	0.0000	0
2020/11/02	AL37	04/02/2021			Index Future	772.4940	772.4940	771.4910	771.4910	(0.130)	0.0000	0.0000	0
2020/11/02	AL37	06/05/2021			Index Future	780.6960	780.6960	779.6730	779.6730	(0.131)	0.0000	0.0000	0
2020/11/02	AL37	05/08/2021			Index Future	789.0450	789.0450	788.0080	788.0080	(0.131)	0.0000	0.0000	0
2020/11/02	AL37	04/11/2021			Index Future	789.4300	789.4300	789.4300	789.4300	0.000	0.0000	0.0000	0
2020/11/02	AL7T	05/11/2020			Index Future	821.1140	821.1140	817.9830	817.9830	(0.381)	0.0000	0.0000	0
2020/11/02	AL7T	04/02/2021			Index Future	829.1310	829.1310	825.9590	825.9590	(0.383)	0.0000	0.0000	0
2020/11/02	AL7T	06/05/2021			Index Future	837.9340	837.9340	834.7180	834.7180	(0.384)	0.0000	0.0000	0
2020/11/02	AL7T	05/08/2021			Index Future	846.8950	846.8950	843.6410	843.6410	(0.384)	0.0000	0.0000	0
2020/11/02	AL7T	04/11/2021			Index Future	839.5500	839.5500	839.5500	839.5500	0.000	0.0000	0.0000	0
2020/11/02	ALBI	05/11/2020			Index Future	717.7870	717.7870	715.1000	715.1000	(0.374)	0.0000	0.0000	68
2020/11/02	ALBI	04/02/2021			Index Future	724.7950	724.7950	722.0720	722.0720	(0.376)	0.0000	0.0000	221
2020/11/02	ALBI	06/05/2021			Index Future	732.4910	732.4910	729.7300	729.7300	(0.377)	0.0000	0.0000	0
2020/11/02	ALBI	05/08/2021			Index Future	740.3240	740.3240	737.5310	737.5310	(0.377)	0.0000	0.0000	0
2020/11/02	ALBI	04/11/2021			Index Future	737.2600	737.2600	737.2600	737.2600	0.000	0.0000	0.0000	0
2020/11/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	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
2020/11/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/02	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
2020/11/02	ES33	05/11/2020			Bond Future	11.9085	72.4951	11.9856	72.1027	0.647	0.0000	0.0000	0
2020/11/02	ES33	04/02/2021			Bond Future	12.1942	73.2029	12.2748	72.8063	0.661	0.0000	0.0000	350
2020/11/02	ES33	06/05/2021			Bond Future	12.4759	70.2061	12.5602	69.8050	0.675	0.0000	0.0000	0
2020/11/02	ES33	05/08/2021			Bond Future	12.7740	70.9654	12.8621	70.5600	0.690	0.0000	0.0000	0
2020/11/02	ES33	04/11/2021			Bond Future	13.0935	67.9015	13.1857	67.4921	0.704	0.0000	0.0000	0
2020/11/02	ES42	05/11/2020			Bond Future	12.5780	70.3085	12.6502	69.9163	0.574	0.0000	0.0000	0
2020/11/02	ES42	04/02/2021			Bond Future	12.8562	70.9949	12.9319	70.5986	0.589	0.0000	0.0000	4,789
2020/11/02	ES42	06/05/2021			Bond Future	13.1421	67.4911	13.2217	67.0903	0.606	0.0000	0.0000	0
2020/11/02	ES42	05/08/2021			Bond Future	13.4368	68.2213	13.5204	67.8161	0.622	0.0000	0.0000	0
2020/11/02	ES42	04/11/2021			Bond Future	13.7555	64.6460	13.8434	64.2368	0.639	0.0000	0.0000	0
2020/11/02	GOVI	05/11/2020	737.84	Put	GOVI	288,180.0000	28.8180	314,410.0000	31.4410	9.102	0	0	0
2020/11/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	05/11/2020			GOVI	709.0220	709.0220	706.3990	706.3990	(0.370)	0.0000	0.0000	207
2020/11/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	05/11/2020	737.83	Put	GOVI	288,080.0000	28.8080	314,310.0000	31.4310	9.105	0	0	0
2020/11/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	05/11/2020	737.85	Put	GOVI	288,280.0000	28.8280	314,510.0000	31.4510	9.099	0	0	0
2020/11/02	GOVI	04/02/2021	750.96	Put	GOVI	350,160.0000	35.0160	376,730.0000	37.6730	7.588	0	0	0
2020/11/02	GOVI	04/02/2021			GOVI	715.9440	715.9440	713.2870	713.2870	(0.371)	0.0000	0.0000	1,004
2020/11/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	04/02/2021	750.95	Put	GOVI	350,060.0000	35.0060	376,630.0000	37.6630	7.590	0	0	0
2020/11/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	04/02/2021	750.94	Put	GOVI	349,960.0000	34.9960	376,530.0000	37.6530	7.592	0	0	0
2020/11/02	GOVI	06/05/2021	678.67	Call	GOVI	448,760.0000	44.8760	421,810.0000	42.1810	(6.005)	0	0	0
2020/11/02	GOVI	06/05/2021			GOVI	723.5460	723.5460	720.8510	720.8510	(0.372)	0.0000	0.0000	0
2020/11/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	06/05/2021	678.68	Call	GOVI	448,660.0000	44.8660	421,710.0000	42.1710	(6.007)	0	0	0
2020/11/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	06/05/2021	678.69	Call	GOVI	448,560.0000	44.8560	421,610.0000	42.1610	(6.008)	0	0	0
2020/11/02	GOVI	05/08/2021	719.14	Call	GOVI	121,440.0000	12.1440	94,170.0000	9.4170	(22.456)	0	0	0
2020/11/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	05/08/2021			GOVI	731.2840	731.2840	728.5570	728.5570	(0.373)	0.0000	0.0000	0
2020/11/02	GOVI	05/08/2021	719.15	Call	GOVI	121,340.0000	12.1340	94,070.0000	9.4070	(22.474)	0	0	0
2020/11/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	05/08/2021	719.13	Call	GOVI	121,540.0000	12.1540	94,270.0000	9.4270	(22.437)	0	0	0
2020/11/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/11/02	GOVI	04/11/2021			GOVI	728.4100	728.4100	728.4100	728.4100	0.000	0.0000	0.0000	0
2020/11/02	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	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
2020/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/02	IGOV	05/11/2020			Index Future	257.1120	257.1120	257.1400	257.1400	0.011	0.0000	0.0000	111
2020/11/02	IGOV	04/02/2021			Index Future	259.6870	259.6870	259.7110	259.7110	0.009	0.0000	0.0000	989
2020/11/02	IGOV	06/05/2021			Index Future	262.5070	262.5070	262.5290	262.5290	0.008	0.0000	0.0000	21
2020/11/02	IGOV	05/08/2021			Index Future	265.3770	265.3770	265.3980	265.3980	0.008	0.0000	0.0000	0
2020/11/02	IGOV	04/11/2021			Index Future	266.8300	266.8300	266.8300	266.8300	0.000	0.0000	0.0000	0
2020/11/02	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/02	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1400	92.1400	0.011	0.0000	0.0000	0
2020/11/02	IS05	15/06/2021			Interest Rate Swap	90.1900	90.1900	90.2000	90.2000	0.011	0.0000	0.0000	0
2020/11/02	IS05	21/09/2021			Interest Rate Swap	89.0300	89.0300	89.0400	89.0400	0.011	0.0000	0.0000	0
2020/11/02	IS05	21/12/2021			Interest Rate Swap	90.1800	90.1800	90.1900	90.1900	0.011	0.0000	0.0000	51
2020/11/02	IS05	15/03/2022			Interest Rate Swap	89.4800	89.4800	89.4900	89.4900	0.011	0.0000	0.0000	0
2020/11/02	IS05	21/06/2022			Interest Rate Swap	89.4600	89.4600	89.4800	89.4800	0.022	0.0000	0.0000	0
2020/11/02	IS05	20/09/2022			Interest Rate Swap	92.4800	92.4800	92.4900	92.4900	0.011	0.0000	0.0000	0
2020/11/02	IS05	20/12/2022			Interest Rate Swap	92.8800	92.8800	92.8900	92.8900	0.011	0.0000	0.0000	0
2020/11/02	IS05	22/03/2023			Interest Rate Swap	85.2000	85.2000	85.2200	85.2200	0.023	0.0000	0.0000	0
2020/11/02	IS05	20/06/2023			Interest Rate Swap	90.7200	90.7200	90.7500	90.7500	0.033	0.0000	0.0000	0
2020/11/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/02	IS10	17/12/2025			Interest Rate Swap	78.5500	78.5500	78.5900	78.5900	0.051	0.0000	0.0000	0
2020/11/02	IS10	16/03/2026			Interest Rate Swap	75.1400	75.1400	75.1800	75.1800	0.053	0.0000	0.0000	0
2020/11/02	IS10	15/06/2026			Interest Rate Swap	73.6400	73.6400	73.6900	73.6900	0.068	0.0000	0.0000	0
2020/11/02	IS10	21/09/2026			Interest Rate Swap	75.7900	75.7900	75.8400	75.8400	0.066	0.0000	0.0000	0
2020/11/02	IS10	21/12/2026			Interest Rate Swap	79.9300	79.9300	80.0000	80.0000	0.088	0.0000	0.0000	0
2020/11/02	IS10	15/03/2027			Interest Rate Swap	78.5300	78.5300	78.6000	78.6000	0.089	0.0000	0.0000	0
2020/11/02	IS10	21/06/2027			Interest Rate Swap	80.7400	80.7400	80.8300	80.8300	0.111	0.0000	0.0000	0
2020/11/02	IS10	20/09/2027			Interest Rate Swap	86.7200	86.7200	86.8200	86.8200	0.115	0.0000	0.0000	0
2020/11/02	IS10	20/12/2027			Interest Rate Swap	87.2800	87.2800	87.3800	87.3800	0.115	0.0000	0.0000	0
2020/11/02	IS10	22/03/2028			Interest Rate Swap	80.4600	80.4600	80.5500	80.5500	0.112	0.0000	0.0000	0
2020/11/02	IS10	20/06/2028			Interest Rate Swap	88.5400	88.5400	88.6100	88.6100	0.079	0.0000	0.0000	0
2020/11/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/02	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3350	96.6650	0.000	0.0000	0.0000	0
2020/11/02	JBAF	15/12/2020			Jibar Tradeable Future	3.2050	96.7950	3.2150	96.7850	0.312	0.0000	0.0000	30,010
2020/11/02	JBAF	20/01/2021			Jibar Tradeable Future	3.1800	96.8200	3.2000	96.8000	0.629	0.0000	0.0000	0
2020/11/02	JBAF	17/02/2021			Jibar Tradeable Future	3.1400	96.8600	3.1300	96.8700	(0.318)	0.0000	0.0000	0
2020/11/02	JBAF	17/03/2021			Jibar Tradeable Future	3.1350	96.8650	3.1350	96.8650	0.000	0.0000	0.0000	0
2020/11/02	JBAF	21/04/2021			Jibar Tradeable Future	3.1200	96.8800	3.1300	96.8700	0.321	0.0000	0.0000	0
2020/11/02	JBAF	15/06/2021			Jibar Tradeable Future	3.1500	96.8500	3.1600	96.8400	0.317	0.0000	0.0000	0
2020/11/02	JBAF	15/09/2021			Jibar Tradeable Future	3.2650	96.7350	3.2750	96.7250	0.306	0.0000	0.0000	30,000
2020/11/02	JBAF	15/12/2021			Jibar Tradeable Future	3.4450	96.5550	3.4500	96.5500	0.145	0.0000	0.0000	0
2020/11/02	JBAF	16/03/2022			Jibar Tradeable Future	3.5300	96.4700	3.5400	96.4600	0.283	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
2020/11/02	JBAF	15/06/2022			Jibar Tradeable Future	3.9150	96.0850	3.9300	96.0700	0.383	0.0000	0.0000	0
2020/11/02	JBAF	21/09/2022			Jibar Tradeable Future	4.2250	95.7750	4.2350	95.7650	0.237	0.0000	0.0000	0
2020/11/02	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R023	05/11/2020			Bond Future	4.1988	109.2318	4.2334	109.1529	0.824	0.0000	0.0000	19,823
2020/11/02	R023	05/11/2020	7.46	Call	Bond Future	7,125.0700	7.1251	7,046.2000	7.0462	(1.107)	0	0	0
2020/11/02	R023	05/11/2020	7.47	Call	Bond Future	7,145.9900	7.1460	7,067.1200	7.0671	(1.104)	0	0	0
2020/11/02	R023	05/11/2020	7.45	Call	Bond Future	7,104.1600	7.1042	7,025.2900	7.0253	(1.110)	0	0	0
2020/11/02	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R023	04/02/2021	6.34	Call	Bond Future	4,161.7100	4.1617	4,081.5700	4.0816	(1.926)	0	0	0
2020/11/02	R023	04/02/2021	6.32	Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2020/11/02	R023	04/02/2021			Bond Future	4.2384	110.2983	4.2778	110.2182	0.931	0.0000	0.0000	31,424
2020/11/02	R023	04/02/2021	6.34	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2020/11/02	R023	04/02/2021	6.32	Call	Bond Future	4,123.1100	4.1231	4,042.9700	4.0430	(1.944)	0	0	0
2020/11/02	R023	04/02/2021	6.33	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/11/02	R023	04/02/2021	6.33	Call	Bond Future	4,142.4100	4.1424	4,062.2800	4.0623	(1.934)	0	0	0
2020/11/02	R023	06/05/2021	7.58	Call	Bond Future	5,782.1900	5.7822	5,700.7600	5.7008	(1.408)	0	0	0
2020/11/02	R023	06/05/2021			Bond Future	4.2284	107.5631	4.2739	107.4816	1.077	0.0000	0.0000	0
2020/11/02	R023	06/05/2021	7.56	Call	Bond Future	5,748.9300	5.7489	5,667.5000	5.6675	(1.416)	0	0	0
2020/11/02	R023	06/05/2021	7.56	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/02	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/02	R023	06/05/2021	7.57	Call	Bond Future	5,765.5600	5.7656	5,684.1300	5.6841	(1.412)	0	0	0
2020/11/02	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/11/02	R023	05/08/2021	5.30	Call	Bond Future	1,784.5900	1.7846	1,712.4000	1.7124	(4.045)	0	0	0
2020/11/02	R023	05/08/2021	5.29	Put	Bond Future	119.5100	0.1195	129.9500	0.1299	8.736	0	0	0
2020/11/02	R023	05/08/2021			Bond Future	4.2078	108.7260	4.2613	108.6435	1.271	0.0000	0.0000	0
2020/11/02	R023	05/08/2021	5.31	Call	Bond Future	1,797.5000	1.7975	1,725.1400	1.7251	(4.026)	0	0	0
2020/11/02	R023	05/08/2021	5.31	Put	Bond Future	115.0800	0.1151	125.1900	0.1252	8.785	0	0	0
2020/11/02	R023	05/08/2021	5.30	Put	Bond Future	117.2700	0.1173	127.5500	0.1276	8.766	0	0	0
2020/11/02	R023	05/08/2021	5.29	Call	Bond Future	1,771.7200	1.7717	1,699.6900	1.6997	(4.066)	0	0	0
2020/11/02	R023	04/11/2021	4.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R023	04/11/2021	4.90	Call	Bond Future	855.0700	0.8551	771.9100	0.7719	(9.726)	0	0	0
2020/11/02	R023	04/11/2021			Bond Future	4.2381	105.9076	4.3021	105.8245	1.511	0.0000	0.0000	0
2020/11/02	R023	04/11/2021	4.91	Call	Bond Future	867.9100	0.8679	784.7500	0.7847	(9.582)	0	0	0
2020/11/02	R023	04/11/2021	4.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R023	04/11/2021	4.92	Call	Bond Future	880.7500	0.8808	797.5900	0.7976	(9.442)	0	0	0
2020/11/02	R023	04/11/2021	4.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R035	05/11/2020	10.34	Put	Bond Future	5,584.5500	5.5846	6,030.2200	6.0302	7.980	0	0	0
2020/11/02	R035	05/11/2020			Bond Future	11.2015	85.3114	11.2739	84.8655	0.647	0.0000	0.0000	31,421
2020/11/02	R035	05/11/2020	10.33	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R035	05/11/2020	10.33	Put	Bond Future	5,652.5200	5.6525	6,098.2200	6.0982	7.885	0	0	0
2020/11/02	R035	05/11/2020	10.34	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R035	05/11/2020	10.32	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R035	05/11/2020	10.32	Put	Bond Future	5,720.5900	5.7206	6,166.3000	6.1663	7.791	0	0	0
2020/11/02	R035	04/02/2021	10.14	Put	Bond Future	9,063.2800	9.0633	9,418.8000	9.4188	3.923	0	0	650
2020/11/02	R035	04/02/2021	11.14	Put	Bond Future	4,297.0700	4.2971	4,512.5500	4.5125	5.015	0	0	650

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2020/11/02	R035	04/02/2021	10.05	Call	Bond Future	533.3100	0.5333	447.8900	0.4479	(16.017)	0	0	0
2020/11/02	R035	04/02/2021	10.04	Put	Bond Future	9,667.5700	9.6676	10,033.7100	10.0337	3.787	0	0	0
2020/11/02	R035	04/02/2021			Bond Future	11.4551	86.1443	11.5308	85.6937	0.661	0.0000	0.0000	95,241
2020/11/02	R035	04/02/2021	10.14	Call	Bond Future	614.2100	0.6142	519.2000	0.5192	(15.469)	0	0	0
2020/11/02	R035	04/02/2021	10.06	Call	Bond Future	541.8600	0.5419	455.4000	0.4554	(15.956)	0	0	0
2020/11/02	R035	04/02/2021	10.06	Put	Bond Future	9,545.2300	9.5452	9,909.3000	9.9093	3.814	0	0	0
2020/11/02	R035	04/02/2021	11.14	Call	Bond Future	2,381.4000	2.3814	2,146.3500	2.1463	(9.870)	0	0	0
2020/11/02	R035	04/02/2021	10.05	Put	Bond Future	9,606.3100	9.6063	9,971.4200	9.9714	3.801	0	0	0
2020/11/02	R035	04/02/2021	10.04	Call	Bond Future	524.8600	0.5249	440.4700	0.4405	(16.079)	0	0	0
2020/11/02	R035	06/05/2021	11.55	Call	Bond Future	3,794.5800	3.7946	3,540.7500	3.5407	(6.689)	0	0	0
2020/11/02	R035	06/05/2021	12.77	Call	Bond Future	7,961.0700	7.9611	7,602.4800	7.6025	(4.504)	0	0	0
2020/11/02	R035	06/05/2021	10.24	Put	Bond Future	10,278.3600	10.2784	10,619.1700	10.6192	3.316	0	0	0
2020/11/02	R035	06/05/2021	12.37	Call	Bond Future	6,458.4200	6.4584	6,128.1900	6.1282	(5.113)	0	0	0
2020/11/02	R035	06/05/2021	12.35	Put	Bond Future	2,747.8000	2.7478	2,874.8500	2.8749	4.624	0	0	0
2020/11/02	R035	06/05/2021			Bond Future	11.7001	82.5855	11.7791	82.1298	0.675	0.0000	0.0000	0
2020/11/02	R035	06/05/2021	12.37	Put	Bond Future	2,712.7900	2.7128	2,838.2600	2.8383	4.625	0	0	0
2020/11/02	R035	06/05/2021	12.35	Call	Bond Future	6,385.3800	6.3854	6,056.7300	6.0567	(5.147)	0	0	0
2020/11/02	R035	06/05/2021	11.55	Put	Bond Future	4,671.0600	4.6711	4,872.9300	4.8729	4.322	0	0	1,650
2020/11/02	R035	06/05/2021	12.77	Put	Bond Future	2,101.2400	2.1012	2,198.3500	2.1984	4.622	0	0	1,650
2020/11/02	R035	06/05/2021	10.24	Call	Bond Future	1,125.5400	1.1255	1,010.6500	1.0106	(10.208)	0	0	793
2020/11/02	R035	06/05/2021	12.36	Put	Bond Future	2,730.2400	2.7302	2,856.5000	2.8565	4.625	0	0	0
2020/11/02	R035	06/05/2021	10.81	Put	Bond Future	7,392.7200	7.3927	7,676.9500	7.6770	3.845	0	0	0
2020/11/02	R035	06/05/2021	10.81	Call	Bond Future	1,984.7900	1.9848	1,813.3200	1.8133	(8.639)	0	0	1,650
2020/11/02	R035	06/05/2021	11.32	Call	Bond Future	3,168.7200	3.1687	2,939.7000	2.9397	(7.228)	0	0	0
2020/11/02	R035	06/05/2021	11.32	Put	Bond Future	5,415.4200	5.4154	5,642.1000	5.6421	4.186	0	0	793
2020/11/02	R035	06/05/2021	12.02	Call	Bond Future	5,229.6700	5.2297	4,929.3900	4.9294	(5.742)	0	0	0
2020/11/02	R035	06/05/2021	12.02	Put	Bond Future	3,408.0700	3.4081	3,563.4900	3.5635	4.560	0	0	793
2020/11/02	R035	06/05/2021	12.36	Call	Bond Future	6,421.8700	6.4219	6,092.4300	6.0924	(5.130)	0	0	0
2020/11/02	R035	05/08/2021	5.31	Call	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2020/11/02	R035	05/08/2021			Bond Future	11.9621	83.4786	12.0447	83.0180	0.690	0.0000	0.0000	0
2020/11/02	R035	05/08/2021	5.29	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2020/11/02	R035	05/08/2021	5.29	Put	Bond Future	54,845.4500	54.8455	55,306.0900	55.3061	0.840	0	0	0
2020/11/02	R035	05/08/2021	5.31	Put	Bond Future	54,612.1700	54.6122	55,072.8000	55.0728	0.843	0	0	0
2020/11/02	R035	05/08/2021	5.30	Call	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2020/11/02	R035	05/08/2021	5.30	Put	Bond Future	54,728.7500	54.7288	55,189.3800	55.1894	0.842	0	0	0
2020/11/02	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R035	04/11/2021			Bond Future	12.2419	79.8405	12.3282	79.3752	0.705	0.0000	0.0000	0
2020/11/02	R035	04/11/2021	12.52	Call	Bond Future	1,484.5700	1.4846	1,019.3300	1.0193	(31.338)	0	0	0
2020/11/02	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R035	04/11/2021	12.53	Call	Bond Future	1,537.1800	1.5372	1,071.9400	1.0719	(30.266)	0	0	0
2020/11/02	R035	04/11/2021	12.51	Call	Bond Future	1,431.9000	1.4319	966.6600	0.9667	(32.491)	0	0	0
2020/11/02	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020	8.65	Call	Bond Future	8,138.8700	8.1389	7,960.1900	7.9602	(2.195)	0	0	0
2020/11/02	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020	7.50	Call	Bond Future	2,286.6500	2.2866	2,103.9800	2.1040	(7.989)	0	0	80
2020/11/02	R186	05/11/2020	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020			Bond Future	7.0718	120.8345	7.1050	120.6558	0.469	0.0000	0.0000	27,311

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
2020/11/02	R186	05/11/2020	8.66	Call	Bond Future	8,188.1100	8.1881	8,009.4300	8.0094	(2.182)	0	0	0
2020/11/02	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020	7.00	Put	Bond Future	618.6100	0.6186	649.3000	0.6493	4.961	0	0	0
2020/11/02	R186	05/11/2020	7.00	Call	Bond Future	230.1900	0.2302	82.2000	0.0822	(64.290)	0	0	1,200
2020/11/02	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020	8.64	Call	Bond Future	8,089.6000	8.0896	7,910.9200	7.9109	(2.209)	0	0	0
2020/11/02	R186	05/11/2020	6.50	Put	Bond Future	3,138.2800	3.1383	3,316.8100	3.3168	5.689	0	0	0
2020/11/02	R186	05/11/2020	7.50	Put	Bond Future	4.3400	0.0043	0.3500	0.0004	(91.935)	0	0	0
2020/11/02	R186	05/11/2020	8.00	Call	Bond Future	4,876.5800	4.8766	4,697.9000	4.6979	(3.664)	0	0	1,200
2020/11/02	R186	05/11/2020	7.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R186	05/11/2020	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020	6.50	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	80
2020/11/02	R186	05/11/2020	7.84	Call	Bond Future	4,054.5900	4.0546	3,875.9000	3.8759	(4.407)	0	0	0
2020/11/02	R186	05/11/2020	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	05/11/2020	8.34	Call	Bond Future	6,598.2700	6.5983	6,419.5900	6.4196	(2.708)	0	0	0
2020/11/02	R186	05/11/2020	9.26	Call	Bond Future	11,091.2700	11.0913	10,912.5900	10.9126	(1.611)	0	0	0
2020/11/02	R186	04/02/2021	8.15	Call	Bond Future	5,030.7100	5.0307	4,861.4700	4.8615	(3.364)	0	0	0
2020/11/02	R186	04/02/2021			Bond Future	7.2477	116.7362	7.2829	116.5552	0.485	0.0000	0.0000	67,945
2020/11/02	R186	04/02/2021	8.15	Put	Bond Future	498.6500	0.4987	510.3400	0.5103	2.344	0	0	0
2020/11/02	R186	04/02/2021	8.00	Put	Bond Future	632.1900	0.6322	648.6600	0.6487	2.605	0	0	15,177
2020/11/02	R186	04/02/2021	8.16	Call	Bond Future	5,071.7300	5.0717	4,902.2100	4.9022	(3.342)	0	0	0
2020/11/02	R186	04/02/2021	8.17	Put	Bond Future	482.9100	0.4829	494.0300	0.4940	2.303	0	0	0
2020/11/02	R186	04/02/2021	8.00	Call	Bond Future	4,426.6100	4.4266	4,262.1500	4.2621	(3.715)	0	0	0
2020/11/02	R186	04/02/2021	8.16	Put	Bond Future	490.7200	0.4907	502.1300	0.5021	2.325	0	0	0
2020/11/02	R186	04/02/2021	8.17	Call	Bond Future	5,112.8500	5.1129	4,943.0400	4.9430	(3.321)	0	0	0
2020/11/02	R186	06/05/2021	10.77	Call	Bond Future	15,062.4600	15.0625	14,879.3200	14.8793	(1.216)	0	0	0
2020/11/02	R186	06/05/2021	10.76	Put	Bond Future	13.7100	0.0137	13.9500	0.0140	1.751	0	0	0
2020/11/02	R186	06/05/2021			Bond Future	7.4212	117.9766	7.4586	117.7933	0.504	0.0000	0.0000	0
2020/11/02	R186	06/05/2021	10.78	Call	Bond Future	15,103.1900	15.1032	14,920.0500	14.9201	(1.213)	0	0	0
2020/11/02	R186	06/05/2021	10.78	Put	Bond Future	13.1100	0.0131	13.3400	0.0133	1.754	0	0	0
2020/11/02	R186	06/05/2021	10.77	Put	Bond Future	13.4100	0.0134	13.6400	0.0136	1.715	0	0	0
2020/11/02	R186	06/05/2021	10.76	Call	Bond Future	15,021.7100	15.0217	14,838.5800	14.8386	(1.219)	0	0	0
2020/11/02	R186	05/08/2021	8.61	Call	Bond Future	5,582.0500	5.5821	5,430.4600	5.4305	(2.716)	0	0	0
2020/11/02	R186	05/08/2021	8.62	Put	Bond Future	1,023.4500	1.0234	1,057.0500	1.0570	3.283	0	0	0
2020/11/02	R186	05/08/2021			Bond Future	7.6104	113.9711	7.6502	113.7856	0.522	0.0000	0.0000	0
2020/11/02	R186	05/08/2021	8.61	Put	Bond Future	1,032.8700	1.0329	1,066.7800	1.0668	3.283	0	0	0
2020/11/02	R186	05/08/2021	8.62	Call	Bond Future	5,616.9700	5.6170	5,465.0700	5.4651	(2.704)	0	0	0
2020/11/02	R186	05/08/2021	8.63	Call	Bond Future	5,651.6200	5.6516	5,499.4100	5.4994	(2.693)	0	0	0
2020/11/02	R186	05/08/2021	8.63	Put	Bond Future	1,013.8000	1.0138	1,047.0900	1.0471	3.284	0	0	0
2020/11/02	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	04/11/2021	8.10	Call	Bond Future	1,194.0700	1.1941	1,006.8300	1.0068	(15.681)	0	0	0
2020/11/02	R186	04/11/2021			Bond Future	7.8288	115.1102	7.8711	114.9230	0.540	0.0000	0.0000	0
2020/11/02	R186	04/11/2021	8.11	Call	Bond Future	1,237.8000	1.2378	1,050.5600	1.0506	(15.127)	0	0	0
2020/11/02	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R186	04/11/2021	8.09	Call	Bond Future	1,150.3300	1.1503	963.0900	0.9631	(16.277)	0	0	0
2020/11/02	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R197	05/11/2020			Bond Future	316.8790	316.8790	316.8832	316.8832	0.001	0.0000	0.0000	1,942

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2020/11/02	R197	04/02/2021			Bond Future	312.2050	312.2050	312.2079	312.2079	0.001	0.0000	0.0000	2,405
2020/11/02	R197	06/05/2021			Bond Future	315.5970	315.5970	315.5987	315.5987	0.001	0.0000	0.0000	0
2020/11/02	R197	05/08/2021			Bond Future	311.0853	311.0853	311.0865	311.0865	0.000	0.0000	0.0000	0
2020/11/02	R197	04/11/2021			Bond Future	314.2686	314.2686	314.2702	314.2702	0.001	0.0000	0.0000	0
2020/11/02	R202	05/11/2020			Bond Future	212.5392	212.5392	212.4500	212.4500	(0.042)	0.0000	0.0000	3,471
2020/11/02	R202	04/02/2021			Bond Future	210.4995	210.4995	210.4084	210.4084	(0.043)	0.0000	0.0000	7,827
2020/11/02	R202	06/05/2021			Bond Future	212.7862	212.7862	212.6935	212.6935	(0.044)	0.0000	0.0000	0
2020/11/02	R202	05/08/2021			Bond Future	210.8888	210.8888	210.7946	210.7946	(0.045)	0.0000	0.0000	0
2020/11/02	R202	04/11/2021			Bond Future	213.0472	213.0472	212.9524	212.9524	(0.045)	0.0000	0.0000	0
2020/11/02	R208	05/11/2020	4.78	Call	Bond Future	503.5100	0.5035	502.7700	0.5028	(0.147)	0	0	0
2020/11/02	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R208	05/11/2020			Bond Future	3.4786	102.0043	3.4805	102.0035	0.055	0.0000	0.0000	7,525
2020/11/02	R208	05/11/2020	4.79	Call	Bond Future	507.3600	0.5074	506.6200	0.5066	(0.146)	0	0	0
2020/11/02	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R208	05/11/2020	4.77	Call	Bond Future	499.6600	0.4997	498.9200	0.4989	(0.148)	0	0	0
2020/11/02	R209	05/11/2020	10.02	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R209	05/11/2020			Bond Future	10.9039	66.3405	10.9817	65.9184	0.714	0.0000	0.0000	5,028
2020/11/02	R209	05/11/2020	10.00	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R209	05/11/2020	10.00	Put	Bond Future	5,205.1800	5.2052	5,627.1700	5.6272	8.107	0	0	0
2020/11/02	R209	05/11/2020	10.02	Put	Bond Future	5,083.7000	5.0837	5,505.6600	5.5057	8.300	0	0	0
2020/11/02	R209	05/11/2020	10.01	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/11/02	R209	05/11/2020	10.01	Put	Bond Future	5,144.4000	5.1444	5,566.3800	5.5664	8.203	0	0	0
2020/11/02	R209	04/02/2021	10.12	Put	Bond Future	6,553.4500	6.5535	6,849.1200	6.8491	4.512	0	0	0
2020/11/02	R209	04/02/2021			Bond Future	11.1158	66.9882	11.1967	66.5617	0.728	0.0000	0.0000	26,930
2020/11/02	R209	04/02/2021	10.11	Call	Bond Future	938.1400	0.9381	808.5400	0.8085	(13.815)	0	0	0
2020/11/02	R209	04/02/2021	10.11	Put	Bond Future	6,600.2900	6.6003	6,897.2000	6.8972	4.498	0	0	0
2020/11/02	R209	04/02/2021	10.12	Call	Bond Future	951.0500	0.9511	820.2100	0.8202	(13.757)	0	0	0
2020/11/02	R209	04/02/2021	10.10	Call	Bond Future	925.2400	0.9252	796.8900	0.7969	(13.872)	0	0	0
2020/11/02	R209	04/02/2021	10.10	Put	Bond Future	6,647.2100	6.6472	6,945.3700	6.9454	4.485	0	0	0
2020/11/02	R209	06/05/2021	12.25	Put	Bond Future	2,073.2300	2.0732	2,175.1900	2.1752	4.918	0	0	8,150
2020/11/02	R209	06/05/2021	12.23	Put	Bond Future	2,099.2700	2.0993	2,202.5400	2.2025	4.919	0	0	0
2020/11/02	R209	06/05/2021	12.22	Call	Bond Future	6,486.9700	6.4870	6,159.5900	6.1596	(5.047)	0	0	0
2020/11/02	R209	06/05/2021			Bond Future	11.3260	64.5601	11.4101	64.1288	0.743	0.0000	0.0000	2,975
2020/11/02	R209	06/05/2021	10.25	Put	Bond Future	7,433.3300	7.4333	7,719.7500	7.7198	3.853	0	0	0
2020/11/02	R209	06/05/2021	10.25	Call	Bond Future	1,520.2800	1.5203	1,375.4000	1.3754	(9.530)	0	0	5,825
2020/11/02	R209	06/05/2021	11.25	Call	Bond Future	3,581.8400	3.5818	3,334.7100	3.3347	(6.900)	0	0	0
2020/11/02	R209	06/05/2021	11.25	Put	Bond Future	3,975.1400	3.9751	4,159.3100	4.1593	4.633	0	0	8,150
2020/11/02	R209	06/05/2021	12.25	Call	Bond Future	6,586.8300	6.5868	6,257.4900	6.2575	(5.000)	0	0	0
2020/11/02	R209	06/05/2021	12.23	Call	Bond Future	6,520.2200	6.5202	6,192.1900	6.1922	(5.031)	0	0	0
2020/11/02	R209	06/05/2021	12.22	Put	Bond Future	2,112.4200	2.1124	2,216.3400	2.2163	4.919	0	0	0
2020/11/02	R209	06/05/2021	12.24	Call	Bond Future	6,553.5100	6.5535	6,224.8300	6.2248	(5.015)	0	0	0
2020/11/02	R209	06/05/2021	12.24	Put	Bond Future	2,086.2000	2.0862	2,188.8200	2.1888	4.919	0	0	0
2020/11/02	R209	05/08/2021	11.81	Put	Bond Future	3,458.8200	3.4588	3,622.9700	3.6230	4.746	0	0	0
2020/11/02	R209	05/08/2021			Bond Future	11.5456	65.2583	11.6331	64.8222	0.758	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
2020/11/02	R209	05/08/2021	11.80	Call	Bond Future	4,735.1200	4.7351	4,464.0400	4.4640	(5.725)	0	0	0
2020/11/02	R209	05/08/2021	11.80	Put	Bond Future	3,478.9000	3.4789	3,643.8700	3.6439	4.742	0	0	0
2020/11/02	R209	05/08/2021	11.81	Call	Bond Future	4,763.6700	4.7637	4,491.7700	4.4918	(5.708)	0	0	0
2020/11/02	R209	05/08/2021	11.79	Call	Bond Future	4,706.8500	4.7069	4,436.5900	4.4366	(5.742)	0	0	0
2020/11/02	R209	05/08/2021	11.79	Put	Bond Future	3,499.3200	3.4993	3,665.1100	3.6651	4.738	0	0	0
2020/11/02	R209	04/11/2021	12.19	Call	Bond Future	1,951.7900	1.9518	1,511.4500	1.5115	(22.561)	0	0	0
2020/11/02	R209	04/11/2021	12.17	Call	Bond Future	1,858.7800	1.8588	1,418.4400	1.4184	(23.690)	0	0	0
2020/11/02	R209	04/11/2021			Bond Future	11.7795	62.7716	11.8705	62.3313	0.772	0.0000	0.0000	0
2020/11/02	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R209	04/11/2021	12.18	Call	Bond Future	1,905.3100	1.9053	1,464.9700	1.4650	(23.111)	0	0	0
2020/11/02	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R210	05/11/2020			Bond Future	188.2123	188.2123	188.2239	188.2239	0.006	0.0000	0.0000	1,087
2020/11/02	R210	04/02/2021			Bond Future	190.0967	190.0967	190.1077	190.1077	0.006	0.0000	0.0000	1,254
2020/11/02	R210	06/05/2021			Bond Future	189.4497	189.4497	189.4600	189.4600	0.005	0.0000	0.0000	0
2020/11/02	R210	05/08/2021			Bond Future	191.5431	191.5431	191.5533	191.5533	0.005	0.0000	0.0000	0
2020/11/02	R210	04/11/2021			Bond Future	190.7665	190.7665	190.7771	190.7771	0.006	0.0000	0.0000	0
2020/11/02	R212	05/11/2020			Bond Future	170.7070	170.7070	170.5805	170.5805	(0.074)	0.0000	0.0000	1,851
2020/11/02	R212	04/02/2021			Bond Future	170.1192	170.1192	169.9908	169.9908	(0.075)	0.0000	0.0000	6,750
2020/11/02	R212	06/05/2021			Bond Future	171.9677	171.9677	171.8372	171.8372	(0.076)	0.0000	0.0000	0
2020/11/02	R212	05/08/2021			Bond Future	171.5373	171.5373	171.4052	171.4052	(0.077)	0.0000	0.0000	0
2020/11/02	R212	04/11/2021			Bond Future	173.2930	173.2930	173.1597	173.1597	(0.077)	0.0000	0.0000	0
2020/11/02	R213	05/11/2020	9.60	Put	Bond Future	1,435.4100	1.4354	1,670.0600	1.6701	16.347	0	0	0
2020/11/02	R213	05/11/2020	9.59	Call	Bond Future	125.8000	0.1258	17.4100	0.0174	(86.161)	0	0	0
2020/11/02	R213	05/11/2020			Bond Future	9.8295	83.2768	9.8923	82.9264	0.638	0.0000	0.0000	8,476
2020/11/02	R213	05/11/2020	9.60	Call	Bond Future	135.8500	0.1359	20.0600	0.0201	(85.234)	0	0	0
2020/11/02	R213	05/11/2020	9.59	Put	Bond Future	1,482.5900	1.4826	1,724.6400	1.7246	16.326	0	0	0
2020/11/02	R213	05/11/2020	9.61	Call	Bond Future	146.4700	0.1465	23.0400	0.0230	(84.270)	0	0	0
2020/11/02	R213	05/11/2020	9.61	Put	Bond Future	1,388.8500	1.3888	1,615.8600	1.6159	16.345	0	0	0
2020/11/02	R213	04/02/2021	9.40	Call	Bond Future	1,239.9000	1.2399	1,099.7100	1.0997	(11.307)	0	0	0
2020/11/02	R213	04/02/2021	9.39	Put	Bond Future	4,923.8400	4.9238	5,139.1500	5.1391	4.373	0	0	0
2020/11/02	R213	04/02/2021			Bond Future	10.0521	84.0898	10.1176	83.7356	0.651	0.0000	0.0000	8,149
2020/11/02	R213	04/02/2021	9.41	Call	Bond Future	1,257.3200	1.2573	1,115.8700	1.1159	(11.250)	0	0	0
2020/11/02	R213	04/02/2021	9.41	Put	Bond Future	4,843.5100	4.8435	5,056.3000	5.0563	4.393	0	0	0
2020/11/02	R213	04/02/2021	9.40	Put	Bond Future	4,883.5600	4.8836	5,097.6100	5.0976	4.383	0	0	0
2020/11/02	R213	04/02/2021	9.39	Call	Bond Future	1,222.6500	1.2227	1,083.7200	1.0837	(11.363)	0	0	0
2020/11/02	R213	06/05/2021	11.91	Put	Bond Future	889.2100	0.8892	931.7000	0.9317	4.778	0	0	0
2020/11/02	R213	06/05/2021			Bond Future	10.2664	81.4544	10.3347	81.0960	0.665	0.0000	0.0000	0
2020/11/02	R213	06/05/2021	11.90	Call	Bond Future	8,926.4500	8.9264	8,611.0100	8.6110	(3.534)	0	0	0
2020/11/02	R213	06/05/2021	11.90	Put	Bond Future	898.3400	0.8983	941.2300	0.9412	4.774	0	0	0
2020/11/02	R213	06/05/2021	11.91	Call	Bond Future	8,963.1000	8.9631	8,647.2600	8.6473	(3.524)	0	0	0
2020/11/02	R213	06/05/2021	11.89	Call	Bond Future	8,889.8400	8.8898	8,574.8000	8.5748	(3.544)	0	0	0
2020/11/02	R213	06/05/2021	11.89	Put	Bond Future	907.5500	0.9075	950.8400	0.9508	4.770	0	0	0
2020/11/02	R213	05/08/2021	10.14	Put	Bond Future	4,677.7100	4.6777	4,863.2700	4.8633	3.967	0	0	200
2020/11/02	R213	05/08/2021	9.34	Call	Bond Future	1,346.3900	1.3464	1,237.5800	1.2376	(8.082)	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
2020/11/02	R213	05/08/2021	10.85	Call	Bond Future	4,710.2700	4.7103	4,476.5700	4.4766	(4.961)	0	0	0
2020/11/02	R213	05/08/2021	10.84	Put	Bond Future	2,951.5800	2.9516	3,080.9100	3.0809	4.382	0	0	0
2020/11/02	R213	05/08/2021			Bond Future	10.4962	82.3351	10.5675	81.9728	0.679	0.0000	0.0000	0
2020/11/02	R213	05/08/2021	10.78	Call	Bond Future	4,500.3800	4.5004	4,271.8500	4.2719	(5.078)	0	0	0
2020/11/02	R213	05/08/2021	10.78	Put	Bond Future	3,069.9000	3.0699	3,203.6700	3.2037	4.357	0	0	200
2020/11/02	R213	05/08/2021	10.14	Call	Bond Future	2,832.7500	2.8327	2,656.0100	2.6560	(6.239)	0	0	0
2020/11/02	R213	05/08/2021	10.86	Call	Bond Future	4,740.7100	4.7407	4,506.2800	4.5063	(4.945)	0	0	0
2020/11/02	R213	05/08/2021	10.86	Put	Bond Future	2,913.0700	2.9131	3,040.9400	3.0409	4.390	0	0	0
2020/11/02	R213	05/08/2021	9.34	Put	Bond Future	7,543.0300	7.5430	7,796.5200	7.7965	3.361	0	0	0
2020/11/02	R213	05/08/2021	10.85	Put	Bond Future	2,932.1300	2.9321	3,060.7300	3.0607	4.386	0	0	0
2020/11/02	R213	05/08/2021	10.84	Call	Bond Future	4,680.1800	4.6802	4,447.2100	4.4472	(4.978)	0	0	0
2020/11/02	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R213	04/11/2021			Bond Future	10.7463	79.6307	10.8207	79.2648	0.692	0.0000	0.0000	0
2020/11/02	R213	04/11/2021	11.10	Call	Bond Future	1,721.0700	1.7211	1,355.1800	1.3552	(21.259)	0	0	0
2020/11/02	R213	04/11/2021	11.11	Call	Bond Future	1,769.0200	1.7690	1,403.1300	1.4031	(20.683)	0	0	0
2020/11/02	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R213	04/11/2021	11.09	Call	Bond Future	1,673.0900	1.6731	1,307.2000	1.3072	(21.869)	0	0	0
2020/11/02	R214	05/11/2020	10.26	Put	Bond Future	6,854.9900	6.8550	7,239.5100	7.2395	5.609	0	0	0
2020/11/02	R214	05/11/2020			Bond Future	11.4445	62.5592	11.5173	62.1747	0.636	0.0000	0.0000	9,724
2020/11/02	R214	05/11/2020	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R214	05/11/2020	10.25	Put	Bond Future	6,917.9800	6.9180	7,302.5000	7.3025	5.558	0	0	0
2020/11/02	R214	05/11/2020	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R214	05/11/2020	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R214	05/11/2020	10.24	Put	Bond Future	6,981.0700	6.9811	7,365.5900	7.3656	5.508	0	0	0
2020/11/02	R214	04/02/2021	10.33	Call	Bond Future	668.1400	0.6681	573.7400	0.5737	(14.129)	0	0	0
2020/11/02	R214	04/02/2021			Bond Future	11.6671	63.1700	11.7430	62.7815	0.650	0.0000	0.0000	14,814
2020/11/02	R214	04/02/2021	10.31	Call	Bond Future	649.7000	0.6497	557.2200	0.5572	(14.234)	0	0	0
2020/11/02	R214	04/02/2021	10.31	Put	Bond Future	8,348.8400	8.3488	8,644.8800	8.6449	3.546	0	0	0
2020/11/02	R214	04/02/2021	10.33	Put	Bond Future	8,242.6600	8.2427	8,536.7800	8.5368	3.568	0	0	0
2020/11/02	R214	04/02/2021	10.32	Call	Bond Future	658.8700	0.6589	565.4300	0.5654	(14.182)	0	0	0
2020/11/02	R214	04/02/2021	10.32	Put	Bond Future	8,295.6600	8.2957	8,590.7400	8.5907	3.557	0	0	0
2020/11/02	R214	06/05/2021	12.26	Call	Bond Future	4,913.0700	4.9131	4,646.8500	4.6469	(5.419)	0	0	0
2020/11/02	R214	06/05/2021	12.25	Put	Bond Future	3,085.2400	3.0852	3,212.7100	3.2127	4.132	0	0	0
2020/11/02	R214	06/05/2021			Bond Future	11.8811	60.5644	11.9601	60.1715	0.665	0.0000	0.0000	0
2020/11/02	R214	06/05/2021	12.27	Call	Bond Future	4,942.3300	4.9423	4,675.3800	4.6754	(5.401)	0	0	0
2020/11/02	R214	06/05/2021	12.27	Put	Bond Future	3,048.7600	3.0488	3,174.7700	3.1748	4.133	0	0	0
2020/11/02	R214	06/05/2021	12.26	Put	Bond Future	3,066.9400	3.0669	3,193.6800	3.1937	4.132	0	0	0
2020/11/02	R214	06/05/2021	12.25	Call	Bond Future	4,883.8600	4.8839	4,618.3700	4.6184	(5.436)	0	0	0
2020/11/02	R214	05/08/2021	12.01	Call	Bond Future	3,944.3000	3.9443	3,720.0600	3.7201	(5.685)	0	0	0
2020/11/02	R214	05/08/2021			Bond Future	12.1082	61.2194	12.1906	60.8221	0.681	0.0000	0.0000	0
2020/11/02	R214	05/08/2021	12.01	Put	Bond Future	4,423.4600	4.4235	4,596.5000	4.5965	3.912	0	0	0
2020/11/02	R214	05/08/2021	12.03	Put	Bond Future	4,373.9500	4.3739	4,545.4700	4.5455	3.921	0	0	0
2020/11/02	R214	05/08/2021	12.02	Call	Bond Future	3,968.6700	3.9687	3,743.6700	3.7437	(5.669)	0	0	0
2020/11/02	R214	05/08/2021	12.02	Put	Bond Future	4,398.7500	4.3988	4,571.0300	4.5710	3.917	0	0	0
2020/11/02	R214	05/08/2021	12.03	Call	Bond Future	3,992.8900	3.9929	3,767.1300	3.7671	(5.654)	0	0	0
2020/11/02	R214	04/11/2021	12.47	Call	Bond Future	564.2200	0.5642	163.0800	0.1631	(71.096)	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
2020/11/02	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R214	04/11/2021			Bond Future	12.3488	58.5556	12.4348	58.1545	0.696	0.0000	0.0000	0
2020/11/02	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R214	04/11/2021	12.48	Call	Bond Future	610.3800	0.6104	209.2400	0.2092	(65.720)	0	0	0
2020/11/02	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R214	04/11/2021	12.46	Call	Bond Future	517.9900	0.5180	116.8500	0.1169	(77.442)	0	0	0
2020/11/02	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R248	05/11/2020	10.02	Put	Bond Future	12,389.5800	12.3896	12,850.6100	12.8506	3.721	0	0	0
2020/11/02	R248	05/11/2020			Bond Future	11.7155	77.5047	11.7881	77.0436	0.620	0.0000	0.0000	69,741
2020/11/02	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R248	05/11/2020	10.04	Put	Bond Future	12,223.0100	12.2230	12,684.0400	12.6840	3.772	0	0	0
2020/11/02	R248	05/11/2020	11.00	Put	Bond Future	4,829.7500	4.8298	5,289.2000	5.2892	9.513	0	0	0
2020/11/02	R248	05/11/2020	11.00	Call	Bond Future	1.5800	0.0016	0.0000	0.0000	(100.000)	0	0	950
2020/11/02	R248	05/11/2020	10.00	Put	Bond Future	12,556.6900	12.5567	13,017.7200	13.0177	3.672	0	0	0
2020/11/02	R248	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	950
2020/11/02	R248	05/11/2020	10.03	Put	Bond Future	12,306.2200	12.3062	12,767.2500	12.7672	3.746	0	0	0
2020/11/02	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	R248	04/02/2021	10.75	Call	Bond Future	783.9700	0.7840	669.7300	0.6697	(14.572)	0	0	2,590
2020/11/02	R248	04/02/2021	10.47	Put	Bond Future	10,758.4900	10.7585	11,142.3400	11.1423	3.568	0	0	0
2020/11/02	R248	04/02/2021	10.46	Call	Bond Future	495.2000	0.4952	414.2500	0.4142	(16.347)	0	0	0
2020/11/02	R248	04/02/2021			Bond Future	11.9538	78.2613	12.0299	77.7955	0.637	0.0000	0.0000	106,311
2020/11/02	R248	04/02/2021	10.75	Put	Bond Future	8,917.8800	8.9179	9,269.4800	9.2695	3.943	0	0	0
2020/11/02	R248	04/02/2021	11.50	Put	Bond Future	5,085.3600	5.0854	5,324.9600	5.3250	4.712	0	0	0
2020/11/02	R248	04/02/2021	11.50	Call	Bond Future	2,194.2600	2.1943	1,968.0200	1.9680	(10.311)	0	0	2,590
2020/11/02	R248	04/02/2021	10.47	Call	Bond Future	503.5500	0.5035	421.5600	0.4216	(16.282)	0	0	0
2020/11/02	R248	04/02/2021	10.46	Put	Bond Future	10,827.6600	10.8277	11,212.5500	11.2126	3.555	0	0	0
2020/11/02	R248	04/02/2021	10.48	Call	Bond Future	512.0100	0.5120	428.9600	0.4290	(16.220)	0	0	0
2020/11/02	R248	04/02/2021	10.48	Put	Bond Future	10,689.5600	10.6896	11,072.3500	11.0723	3.581	0	0	0
2020/11/02	R248	06/05/2021	12.36	Call	Bond Future	5,042.6100	5.0426	4,743.6400	4.7436	(5.929)	0	0	0
2020/11/02	R248	06/05/2021			Bond Future	12.1837	74.6820	12.2634	74.2108	0.654	0.0000	0.0000	0
2020/11/02	R248	06/05/2021	12.34	Call	Bond Future	4,979.0200	4.9790	4,681.9800	4.6820	(5.966)	0	0	0
2020/11/02	R248	06/05/2021	12.34	Put	Bond Future	4,060.0200	4.0600	4,234.1200	4.2341	4.288	0	0	0
2020/11/02	R248	06/05/2021	12.36	Put	Bond Future	4,007.5200	4.0075	4,179.6900	4.1797	4.296	0	0	0
2020/11/02	R248	06/05/2021	12.35	Call	Bond Future	5,010.7800	5.0108	4,712.7700	4.7128	(5.947)	0	0	0
2020/11/02	R248	06/05/2021	12.35	Put	Bond Future	4,033.6900	4.0337	4,206.8200	4.2068	4.292	0	0	0
2020/11/02	R248	05/08/2021	12.51	Put	Bond Future	4,503.7000	4.5037	4,697.9600	4.6980	4.313	0	0	0
2020/11/02	R248	05/08/2021			Bond Future	12.4292	75.4896	12.5127	75.0133	0.672	0.0000	0.0000	0
2020/11/02	R248	05/08/2021	12.51	Call	Bond Future	4,964.5400	4.9645	4,682.4900	4.6825	(5.681)	0	0	0
2020/11/02	R248	05/08/2021	12.52	Call	Bond Future	4,994.8800	4.9949	4,711.9200	4.7119	(5.665)	0	0	0
2020/11/02	R248	05/08/2021	12.50	Put	Bond Future	4,530.4100	4.5304	4,725.5900	4.7256	4.308	0	0	0
2020/11/02	R248	05/08/2021	12.52	Put	Bond Future	4,477.4000	4.4774	4,670.7500	4.6707	4.318	0	0	0
2020/11/02	R248	05/08/2021	12.50	Call	Bond Future	4,934.5200	4.9345	4,653.3900	4.6534	(5.697)	0	0	0
2020/11/02	R248	04/11/2021	12.85	Call	Bond Future	876.2600	0.8763	395.2300	0.3952	(54.896)	0	0	0
2020/11/02	R248	04/11/2021			Bond Future	12.6896	71.8345	12.7772	71.3535	0.690	0.0000	0.0000	0
2020/11/02	R248	04/11/2021	12.83	Call	Bond Future	768.1200	0.7681	287.0900	0.2871	(62.624)	0	0	0
2020/11/02	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/02	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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2020/11/02	R248	04/11/2021	12.84	Call	Bond Future	822.2300	0.8222	341.2000	0.3412	(58.503)	0	0	0
2020/11/02	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												1668588	