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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2020 TO 24/08/2020

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
2020/08/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	2025	05/11/2020		Bond Future	140.6308	140.6308	140.7476	140.7476	0.083	0.0000	0.0000	3,954
2020/08/24	2025	04/02/2021		Bond Future	140.6301	140.6301	140.7476	140.7476	0.084	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
2020/08/24	2025	06/05/2021			Bond Future	142.1556	142.1556	142.2741	142.2741	0.083	0.0000	0.0000	0
2020/08/24	2025	05/08/2021			Bond Future	142.2134	142.2134	142.3331	142.3331	0.084	0.0000	0.0000	0
2020/08/24	2029	05/11/2020			Bond Future	99.7248	99.7248	100.0154	100.0154	0.291	0.0000	0.0000	5,004
2020/08/24	2029	04/02/2021			Bond Future	100.7845	100.7845	101.0778	101.0778	0.291	0.0000	0.0000	0
2020/08/24	2029	06/05/2021			Bond Future	100.7487	100.7487	101.0450	101.0450	0.294	0.0000	0.0000	0
2020/08/24	2029	05/08/2021			Bond Future	101.8645	101.8645	102.1640	102.1640	0.294	0.0000	0.0000	0
2020/08/24	2030	05/11/2020	9.39	Put	Bond Future	2,642.2300	2.6422	2,735.4000	2.7354	3.526	0	0	0
2020/08/24	2030	05/11/2020	9.38	Call	Bond Future	2,410.9300	2.4109	2,222.5900	2.2226	(7.812)	0	0	0
2020/08/24	2030	05/11/2020	9.99	Put	Bond Future	1,304.0100	1.3040	1,344.5900	1.3446	3.112	0	0	5,000
2020/08/24	2030	05/11/2020	8.10	Put	Bond Future	8,329.9700	8.3300	8,561.8700	8.5619	2.784	0	0	0
2020/08/24	2030	05/11/2020	8.73	Call	Bond Future	973.7700	0.9738	861.2300	0.8612	(11.557)	0	0	3,000
2020/08/24	2030	05/11/2020	10.06	Put	Bond Future	1,197.3000	1.1973	1,233.3600	1.2334	3.012	0	0	1,000
2020/08/24	2030	05/11/2020			Bond Future	9.4254	93.5392	9.4749	93.2566	0.525	0.0000	0.0000	102,381
2020/08/24	2030	05/11/2020	9.99	Call	Bond Future	4,463.5600	4.4636	4,221.5600	4.2216	(5.422)	0	0	0
2020/08/24	2030	05/11/2020	8.85	Put	Bond Future	4,552.6300	4.5526	4,708.3800	4.7084	3.421	0	0	0
2020/08/24	2030	05/11/2020	8.85	Call	Bond Future	1,179.0100	1.1790	1,052.1800	1.0522	(10.757)	0	0	3,000
2020/08/24	2030	05/11/2020	9.61	Call	Bond Future	3,107.3200	3.1073	2,895.9000	2.8959	(6.804)	0	0	0
2020/08/24	2030	05/11/2020	9.61	Put	Bond Future	2,058.2300	2.0582	2,129.3900	2.1294	3.457	0	0	3,000
2020/08/24	2030	05/11/2020	8.34	Put	Bond Future	6,993.8000	6.9938	7,205.4300	7.2054	3.026	0	0	0
2020/08/24	2030	05/11/2020	8.34	Call	Bond Future	493.6600	0.4937	422.7100	0.4227	(14.372)	0	0	1,000
2020/08/24	2030	05/11/2020	9.04	Put	Bond Future	3,801.7500	3.8018	3,934.7200	3.9347	3.498	0	0	0
2020/08/24	2030	05/11/2020	9.04	Call	Bond Future	1,559.7700	1.5598	1,410.1600	1.4102	(9.592)	0	0	1,000
2020/08/24	2030	05/11/2020	9.39	Call	Bond Future	2,439.2400	2.4392	2,249.8300	2.2498	(7.765)	0	0	0
2020/08/24	2030	05/11/2020	9.38	Put	Bond Future	2,671.3700	2.6714	2,765.6100	2.7656	3.528	0	0	0
2020/08/24	2030	05/11/2020	8.36	Put	Bond Future	6,886.9400	6.8869	7,096.7000	7.0967	3.046	0	0	0
2020/08/24	2030	05/11/2020	9.86	Put	Bond Future	1,528.3200	1.5283	1,578.2000	1.5782	3.264	0	0	14,160
2020/08/24	2030	05/11/2020	8.10	Call	Bond Future	312.3500	0.3123	261.6700	0.2617	(16.225)	0	0	3,000
2020/08/24	2030	05/11/2020	8.73	Put	Bond Future	5,071.2700	5.0713	5,241.3100	5.2413	3.353	0	0	0
2020/08/24	2030	05/11/2020	9.23	Put	Bond Future	3,137.7300	3.1377	3,248.5100	3.2485	3.531	0	0	0
2020/08/24	2030	05/11/2020	10.06	Call	Bond Future	4,738.5500	4.7386	4,492.0300	4.4920	(5.202)	0	0	0
2020/08/24	2030	05/11/2020	10.37	Put	Bond Future	814.6300	0.8146	834.7500	0.8347	2.470	0	0	8,000
2020/08/24	2030	05/11/2020	9.40	Call	Bond Future	2,467.5600	2.4676	2,277.0900	2.2771	(7.719)	0	0	0
2020/08/24	2030	05/11/2020	9.40	Put	Bond Future	2,613.1500	2.6131	2,705.2600	2.7053	3.525	0	0	0
2020/08/24	2030	05/11/2020	9.65	Call	Bond Future	3,238.1300	3.2381	3,023.0200	3.0230	(6.643)	0	0	0
2020/08/24	2030	05/11/2020	9.65	Put	Bond Future	1,963.8000	1.9638	2,031.2700	2.0313	3.436	0	0	2,500
2020/08/24	2030	05/11/2020	8.36	Call	Bond Future	511.9000	0.5119	439.0800	0.4391	(14.225)	0	0	14,160
2020/08/24	2030	05/11/2020	8.86	Put	Bond Future	4,510.8700	4.5109	4,665.4300	4.6654	3.426	0	0	0
2020/08/24	2030	05/11/2020	8.86	Call	Bond Future	1,197.2500	1.1972	1,069.2300	1.0692	(10.693)	0	0	14,160
2020/08/24	2030	05/11/2020	9.86	Call	Bond Future	3,973.2100	3.9732	3,740.5100	3.7405	(5.857)	0	0	0
2020/08/24	2030	05/11/2020	9.23	Call	Bond Future	2,009.8800	2.0099	1,838.0800	1.8381	(8.548)	0	0	3,000
2020/08/24	2030	05/11/2020	10.47	Call	Bond Future	6,451.9200	6.4519	6,185.5900	6.1856	(4.128)	0	0	0
2020/08/24	2030	05/11/2020	10.47	Put	Bond Future	718.0200	0.7180	734.2700	0.7343	2.263	0	0	3,000
2020/08/24	2030	05/11/2020	8.53	Put	Bond Future	6,011.2900	6.0113	6,204.0600	6.2041	3.207	0	0	0
2020/08/24	2030	05/11/2020	8.53	Call	Bond Future	691.3200	0.6913	601.5100	0.6015	(12.991)	0	0	15,414
2020/08/24	2030	05/11/2020	9.03	Put	Bond Future	3,839.2000	3.8392	3,973.3600	3.9734	3.494	0	0	0
2020/08/24	2030	05/11/2020	9.03	Call	Bond Future	1,538.1000	1.5381	1,389.6800	1.3897	(9.650)	0	0	15,414

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2020/08/24	2030	05/11/2020	10.37	Call	Bond Future	6,020.4400	6.0204	5,757.9800	5.7580	(4.359)	0	0	0
2020/08/24	2030	04/02/2021	9.20	Put	Bond Future	4,767.0500	4.7670	4,910.3500	4.9104	3.006	0	0	0
2020/08/24	2030	04/02/2021	8.20	Put	Bond Future	9,176.2100	9.1762	9,395.1600	9.3952	2.386	0	0	0
2020/08/24	2030	04/02/2021	9.12	Call	Bond Future	2,125.9700	2.1260	1,989.9700	1.9900	(6.397)	0	0	1,000
2020/08/24	2030	04/02/2021	8.36	Call	Bond Future	904.1800	0.9042	826.8400	0.8268	(8.554)	0	0	800
2020/08/24	2030	04/02/2021	9.16	Call	Bond Future	2,213.7300	2.2137	2,074.4300	2.0744	(6.293)	0	0	0
2020/08/24	2030	04/02/2021	9.15	Put	Bond Future	4,942.3100	4.9423	5,089.7400	5.0897	2.983	0	0	0
2020/08/24	2030	04/02/2021			Bond Future	9.6371	90.5060	9.6888	90.2201	0.537	0.0000	0.0000	0
2020/08/24	2030	04/02/2021	8.20	Call	Bond Future	740.4600	0.7405	673.5100	0.6735	(9.042)	0	0	1,600
2020/08/24	2030	04/02/2021	8.37	Put	Bond Future	8,301.4400	8.3014	8,509.3200	8.5093	2.504	0	0	0
2020/08/24	2030	04/02/2021	8.37	Call	Bond Future	915.2600	0.9153	837.2400	0.8372	(8.524)	0	0	1,000
2020/08/24	2030	04/02/2021	9.17	Call	Bond Future	2,236.0600	2.2361	2,095.9300	2.0959	(6.267)	0	0	0
2020/08/24	2030	04/02/2021	9.17	Put	Bond Future	4,871.7700	4.8718	5,017.5400	5.0175	2.992	0	0	0
2020/08/24	2030	04/02/2021	9.20	Call	Bond Future	2,303.6100	2.3036	2,161.0100	2.1610	(6.190)	0	0	1,600
2020/08/24	2030	04/02/2021	9.12	Put	Bond Future	5,049.7100	5.0497	5,199.6100	5.1996	2.968	0	0	0
2020/08/24	2030	04/02/2021	8.36	Put	Bond Future	8,351.7000	8.3517	8,560.2600	8.5603	2.497	0	0	0
2020/08/24	2030	04/02/2021	9.16	Put	Bond Future	4,906.9500	4.9069	5,053.5500	5.0536	2.988	0	0	0
2020/08/24	2030	04/02/2021	9.15	Call	Bond Future	2,191.5300	2.1915	2,053.0600	2.0531	(6.318)	0	0	0
2020/08/24	2030	04/02/2021	8.86	Put	Bond Future	6,048.5000	6.0485	6,219.9100	6.2199	2.834	0	0	0
2020/08/24	2030	04/02/2021	8.86	Call	Bond Future	1,608.1900	1.6082	1,493.7000	1.4937	(7.119)	0	0	800
2020/08/24	2030	04/02/2021	10.20	Call	Bond Future	5,203.4100	5.2034	4,988.1300	4.9881	(4.137)	0	0	0
2020/08/24	2030	04/02/2021	10.20	Put	Bond Future	2,154.7500	2.1547	2,225.3700	2.2254	3.277	0	0	1,800
2020/08/24	2030	06/05/2021	10.04	Put	Bond Future	3,498.7900	3.4988	3,604.7400	3.6047	3.028	0	0	0
2020/08/24	2030	06/05/2021	9.15	Call	Bond Future	2,234.6700	2.2347	2,110.7300	2.1107	(5.546)	0	0	0
2020/08/24	2030	06/05/2021	11.69	Call	Bond Future	10,153.4700	10.1535	9,898.1100	9.8981	(2.515)	0	0	0
2020/08/24	2030	06/05/2021	11.70	Put	Bond Future	1,009.5000	1.0095	1,043.0400	1.0430	3.322	0	0	0
2020/08/24	2030	06/05/2021			Bond Future	9.8603	91.4670	9.9145	91.1778	0.549	0.0000	0.0000	0
2020/08/24	2030	06/05/2021	10.74	Call	Bond Future	6,740.6800	6.7407	6,520.1200	6.5201	(3.272)	0	0	0
2020/08/24	2030	06/05/2021	10.74	Put	Bond Future	2,187.8000	2.1878	2,256.4200	2.2564	3.136	0	0	0
2020/08/24	2030	06/05/2021	7.97	Call	Bond Future	698.4600	0.6985	643.9400	0.6439	(7.806)	0	0	700
2020/08/24	2030	06/05/2021	10.04	Call	Bond Future	4,454.0500	4.4540	4,270.8200	4.2708	(4.114)	0	0	0
2020/08/24	2030	06/05/2021	9.15	Put	Bond Future	6,145.6700	6.1457	6,310.9100	6.3109	2.689	0	0	0
2020/08/24	2030	06/05/2021	9.92	Call	Bond Future	4,109.8100	4.1098	3,933.9800	3.9340	(4.278)	0	0	0
2020/08/24	2030	06/05/2021	11.69	Put	Bond Future	1,018.7700	1.0188	1,052.5900	1.0526	3.320	0	0	0
2020/08/24	2030	06/05/2021	11.70	Call	Bond Future	10,190.6800	10.1907	9,935.0400	9.9350	(2.509)	0	0	0
2020/08/24	2030	06/05/2021	9.22	Call	Bond Future	2,379.9400	2.3799	2,251.0900	2.2511	(5.414)	0	0	0
2020/08/24	2030	06/05/2021	9.22	Put	Bond Future	5,895.8200	5.8958	6,056.1500	6.0562	2.719	0	0	700
2020/08/24	2030	06/05/2021	7.97	Put	Bond Future	11,608.1300	11.6081	11,842.7900	11.8428	2.022	0	0	0
2020/08/24	2030	06/05/2021	9.92	Put	Bond Future	3,791.1500	3.7912	3,904.5000	3.9045	2.990	0	0	700
2020/08/24	2030	06/05/2021	11.71	Call	Bond Future	10,227.9200	10.2279	9,972.0000	9.9720	(2.502)	0	0	0
2020/08/24	2030	06/05/2021	11.71	Put	Bond Future	1,000.3000	1.0003	1,033.5600	1.0336	3.325	0	0	0
2020/08/24	2030	05/08/2021	10.42	Put	Bond Future	3,749.1600	3.7492	3,853.4800	3.8535	2.782	0	0	0
2020/08/24	2030	05/08/2021	10.41	Call	Bond Future	5,339.8500	5.3399	5,152.3700	5.1524	(3.511)	0	0	0
2020/08/24	2030	05/08/2021			Bond Future	10.1025	88.4536	10.1592	88.1613	0.561	0.0000	0.0000	0
2020/08/24	2030	05/08/2021	10.42	Call	Bond Future	5,369.6500	5.3697	5,181.6600	5.1817	(3.501)	0	0	0
2020/08/24	2030	05/08/2021	10.41	Put	Bond Future	3,769.8100	3.7698	3,874.6400	3.8746	2.781	0	0	0
2020/08/24	2030	05/08/2021	10.43	Call	Bond Future	5,399.1800	5.3992	5,210.6900	5.2107	(3.491)	0	0	0
2020/08/24	2030	05/08/2021	10.43	Put	Bond Future	3,728.2800	3.7283	3,832.1000	3.8321	2.785	0	0	0

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2020/08/24	2032	05/11/2020	9.77	Put	Bond Future	4,838.1000	4.8381	5,028.7300	5.0287	3.940	0	0	0
2020/08/24	2032	05/11/2020	9.61	Put	Bond Future	5,548.3400	5.5483	5,761.0300	5.7610	3.833	0	0	0
2020/08/24	2032	05/11/2020	10.99	Call	Bond Future	5,275.3700	5.2754	4,972.3500	4.9724	(5.744)	0	0	0
2020/08/24	2032	05/11/2020	9.44	Put	Bond Future	6,377.0500	6.3771	6,612.0400	6.6120	3.685	0	0	0
2020/08/24	2032	05/11/2020	11.08	Call	Bond Future	5,645.9200	5.6459	5,336.5300	5.3365	(5.480)	0	0	0
2020/08/24	2032	05/11/2020			Bond Future	10.3184	87.2403	10.3779	86.8855	0.577	0.0000	0.0000	119,320
2020/08/24	2032	05/11/2020	9.76	Call	Bond Future	1,452.7800	1.4528	1,290.0800	1.2901	(11.199)	0	0	0
2020/08/24	2032	05/11/2020	9.76	Put	Bond Future	4,880.4400	4.8804	5,072.4600	5.0725	3.934	0	0	0
2020/08/24	2032	05/11/2020	10.99	Put	Bond Future	1,386.6000	1.3866	1,438.3000	1.4383	3.729	0	0	3,000
2020/08/24	2032	05/11/2020	9.77	Call	Bond Future	1,473.4400	1.4734	1,309.3500	1.3094	(11.137)	0	0	0
2020/08/24	2032	05/11/2020	9.11	Call	Bond Future	529.9300	0.5299	447.5600	0.4476	(15.544)	0	0	3,000
2020/08/24	2032	05/11/2020	9.61	Call	Bond Future	1,168.2600	1.1683	1,026.2300	1.0262	(12.157)	0	0	3,000
2020/08/24	2032	05/11/2020	9.44	Call	Bond Future	900.8500	0.9008	781.1200	0.7811	(13.291)	0	0	1,000
2020/08/24	2032	05/11/2020	11.08	Put	Bond Future	1,254.5600	1.2546	1,299.8900	1.2999	3.613	0	0	1,000
2020/08/24	2032	05/11/2020	9.75	Call	Bond Future	1,432.4300	1.4324	1,271.1300	1.2711	(11.261)	0	0	0
2020/08/24	2032	05/11/2020	9.75	Put	Bond Future	4,923.1600	4.9232	5,116.5800	5.1166	3.929	0	0	0
2020/08/24	2032	05/11/2020	9.11	Put	Bond Future	8,185.7900	8.1858	8,458.1400	8.4581	3.327	0	0	0
2020/08/24	2032	05/11/2020	8.94	Put	Bond Future	9,198.8000	9.1988	9,487.5600	9.4876	3.139	0	0	0
2020/08/24	2032	05/11/2020	8.94	Call	Bond Future	392.6900	0.3927	326.7300	0.3267	(16.797)	0	0	1,000
2020/08/24	2032	04/02/2021	9.29	Call	Bond Future	1,197.2000	1.1972	1,091.5500	1.0916	(8.825)	0	0	800
2020/08/24	2032	04/02/2021	10.82	Put	Bond Future	3,169.2200	3.1692	3,285.3900	3.2854	3.666	0	0	800
2020/08/24	2032	04/02/2021	9.63	Call	Bond Future	1,703.1200	1.7031	1,568.4500	1.5684	(7.907)	0	0	0
2020/08/24	2032	04/02/2021			Bond Future	10.5432	88.1465	10.6053	87.7876	0.589	0.0000	0.0000	60
2020/08/24	2032	04/02/2021	8.79	Put	Bond Future	11,708.1000	11.7081	11,998.0800	11.9981	2.477	0	0	0
2020/08/24	2032	04/02/2021	8.79	Call	Bond Future	667.0900	0.6671	598.2400	0.5982	(10.321)	0	0	800
2020/08/24	2032	04/02/2021	9.61	Call	Bond Future	1,669.7800	1.6698	1,536.8800	1.5369	(7.959)	0	0	0
2020/08/24	2032	04/02/2021	9.61	Put	Bond Future	7,319.0200	7.3190	7,544.9500	7.5450	3.087	0	0	0
2020/08/24	2032	04/02/2021	9.29	Put	Bond Future	8,900.8200	8.9008	9,154.0000	9.1540	2.844	0	0	0
2020/08/24	2032	04/02/2021	10.82	Call	Bond Future	4,752.4900	4.7525	4,509.8300	4.5098	(5.106)	0	0	0
2020/08/24	2032	04/02/2021	9.63	Put	Bond Future	7,226.0200	7.2260	7,450.1800	7.4502	3.102	0	0	0
2020/08/24	2032	04/02/2021	9.62	Call	Bond Future	1,686.4000	1.6864	1,552.6100	1.5526	(7.933)	0	0	0
2020/08/24	2032	04/02/2021	9.62	Put	Bond Future	7,272.4400	7.2724	7,497.4800	7.4975	3.094	0	0	0
2020/08/24	2032	06/05/2021	12.57	Call	Bond Future	10,658.3500	10.6584	10,346.2600	10.3463	(2.928)	0	0	0
2020/08/24	2032	06/05/2021	12.12	Put	Bond Future	1,946.8600	1.9469	2,015.9100	2.0159	3.547	0	0	0
2020/08/24	2032	06/05/2021			Bond Future	10.7766	84.9373	10.8414	84.5745	0.602	0.0000	0.0000	0
2020/08/24	2032	06/05/2021	12.57	Put	Bond Future	1,369.6400	1.3696	1,420.3900	1.4204	3.705	0	0	736
2020/08/24	2032	06/05/2021	10.33	Put	Bond Future	5,836.3500	5.8363	6,019.0100	6.0190	3.130	0	0	0
2020/08/24	2032	06/05/2021	10.33	Call	Bond Future	3,277.9500	3.2780	3,097.7700	3.0978	(5.497)	0	0	736
2020/08/24	2032	06/05/2021	12.11	Call	Bond Future	9,009.3400	9.0093	8,715.9900	8.7160	(3.256)	0	0	0
2020/08/24	2032	06/05/2021	12.11	Put	Bond Future	1,961.6300	1.9616	2,031.1200	2.0311	3.542	0	0	0
2020/08/24	2032	06/05/2021	12.12	Call	Bond Future	9,044.2700	9.0443	8,750.4800	8.7505	(3.248)	0	0	0
2020/08/24	2032	06/05/2021	12.10	Call	Bond Future	8,974.4400	8.9744	8,681.5400	8.6815	(3.264)	0	0	0
2020/08/24	2032	06/05/2021	12.10	Put	Bond Future	1,976.4900	1.9765	2,046.4300	2.0464	3.539	0	0	0
2020/08/24	2032	05/08/2021	11.37	Put	Bond Future	4,160.6400	4.1606	4,292.4700	4.2925	3.169	0	0	0
2020/08/24	2032	05/08/2021			Bond Future	11.0222	85.8586	11.0899	85.4918	0.614	0.0000	0.0000	0
2020/08/24	2032	05/08/2021	11.36	Call	Bond Future	5,991.0100	5.9910	5,756.6500	5.7566	(3.912)	0	0	0
2020/08/24	2032	05/08/2021	11.36	Put	Bond Future	4,183.2100	4.1832	4,315.6300	4.3156	3.166	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
2020/08/24	2032	05/08/2021	11.37	Call	Bond Future	6,021.1300	6.0211	5,786.1800	5.7862	(3.902)	0	0	0
2020/08/24	2032	05/08/2021	11.35	Call	Bond Future	5,960.9500	5.9610	5,727.1900	5.7272	(3.922)	0	0	0
2020/08/24	2032	05/08/2021	11.35	Put	Bond Future	4,205.8900	4.2059	4,338.9100	4.3389	3.163	0	0	0
2020/08/24	2033	05/11/2020			Bond Future	94.6997	94.6997	94.5811	94.5811	(0.125)	0.0000	0.0000	10,622
2020/08/24	2033	04/02/2021			Bond Future	95.7059	95.7059	95.5856	95.5856	(0.126)	0.0000	0.0000	0
2020/08/24	2033	06/05/2021			Bond Future	95.5393	95.5393	95.4176	95.4176	(0.127)	0.0000	0.0000	0
2020/08/24	2033	05/08/2021			Bond Future	96.5974	96.5974	96.4742	96.4742	(0.127)	0.0000	0.0000	0
2020/08/24	2037	05/11/2020	10.18	Call	Bond Future	709.5900	0.7096	599.0300	0.5990	(15.581)	0	0	0
2020/08/24	2037	05/11/2020	10.17	Put	Bond Future	8,496.2000	8.4962	8,814.1100	8.8141	3.742	0	0	0
2020/08/24	2037	05/11/2020			Bond Future	11.3515	81.3962	11.4213	80.9690	0.615	0.0000	0.0000	140,064
2020/08/24	2037	05/11/2020	10.19	Call	Bond Future	720.6600	0.7207	608.8600	0.6089	(15.514)	0	0	0
2020/08/24	2037	05/11/2020	10.19	Put	Bond Future	8,376.7000	8.3767	8,692.1400	8.6921	3.766	0	0	0
2020/08/24	2037	05/11/2020	10.17	Call	Bond Future	698.6500	0.6986	589.3200	0.5893	(15.649)	0	0	0
2020/08/24	2037	05/11/2020	10.18	Put	Bond Future	8,436.3400	8.4363	8,753.0200	8.7530	3.754	0	0	0
2020/08/24	2037	04/02/2021	13.73	Call	Bond Future	12,166.2700	12.1663	11,770.1100	11.7701	(3.256)	0	0	0
2020/08/24	2037	04/02/2021	10.85	Call	Bond Future	2,453.6500	2.4537	2,264.6500	2.2647	(7.703)	0	0	0
2020/08/24	2037	04/02/2021	10.35	Call	Bond Future	1,499.8700	1.4999	1,363.0700	1.3631	(9.121)	0	0	0
2020/08/24	2037	04/02/2021	10.28	Put	Bond Future	9,793.9200	9.7939	10,095.7200	10.0957	3.082	0	0	0
2020/08/24	2037	04/02/2021	10.27	Call	Bond Future	1,384.6900	1.3847	1,255.3900	1.2554	(9.338)	0	0	0
2020/08/24	2037	04/02/2021			Bond Future	11.5842	77.9868	11.6571	77.5548	0.629	0.0000	0.0000	0
2020/08/24	2037	04/02/2021	11.97	Put	Bond Future	3,415.2000	3.4152	3,548.3800	3.5484	3.900	0	0	0
2020/08/24	2037	04/02/2021	11.97	Call	Bond Future	5,660.1100	5.6601	5,361.2600	5.3613	(5.280)	0	0	300
2020/08/24	2037	04/02/2021	9.65	Put	Bond Future	13,645.0300	13.6450	13,999.1000	13.9991	2.595	0	0	0
2020/08/24	2037	04/02/2021	9.65	Call	Bond Future	698.0300	0.6980	620.0700	0.6201	(11.169)	0	0	72
2020/08/24	2037	04/02/2021	11.90	Call	Bond Future	5,420.9200	5.4209	5,127.9700	5.1280	(5.404)	0	0	0
2020/08/24	2037	04/02/2021	13.73	Put	Bond Future	858.3200	0.8583	894.1900	0.8942	4.179	0	0	300
2020/08/24	2037	04/02/2021	10.85	Put	Bond Future	7,018.7100	7.0187	7,261.7400	7.2617	3.463	0	0	72
2020/08/24	2037	04/02/2021	10.35	Put	Bond Future	9,410.4300	9.4104	9,705.6600	9.7057	3.137	0	0	72
2020/08/24	2037	04/02/2021	10.28	Call	Bond Future	1,398.7300	1.3987	1,268.5000	1.2685	(9.311)	0	0	0
2020/08/24	2037	04/02/2021	10.27	Put	Bond Future	9,849.4500	9.8495	10,152.1800	10.1522	3.074	0	0	0
2020/08/24	2037	04/02/2021	11.90	Put	Bond Future	3,575.8700	3.5759	3,714.9500	3.7150	3.889	0	0	240
2020/08/24	2037	04/02/2021	10.48	Put	Bond Future	8,722.4700	8.7225	9,005.2000	9.0052	3.241	0	0	0
2020/08/24	2037	04/02/2021	10.48	Call	Bond Future	1,701.1500	1.7012	1,551.8500	1.5519	(8.776)	0	0	240
2020/08/24	2037	04/02/2021	10.29	Call	Bond Future	1,412.8700	1.4129	1,281.7100	1.2817	(9.283)	0	0	0
2020/08/24	2037	04/02/2021	10.29	Put	Bond Future	9,738.5800	9.7386	10,039.4500	10.0395	3.089	0	0	0
2020/08/24	2037	06/05/2021	12.42	Call	Bond Future	6,962.5800	6.9626	6,659.7000	6.6597	(4.350)	0	0	0
2020/08/24	2037	06/05/2021			Bond Future	11.8254	78.8150	11.9015	78.3783	0.643	0.0000	0.0000	0
2020/08/24	2037	06/05/2021	12.42	Put	Bond Future	3,647.9400	3.6479	3,781.7500	3.7818	3.668	0	0	0
2020/08/24	2037	06/05/2021	12.43	Call	Bond Future	6,997.2400	6.9972	6,693.6900	6.6937	(4.338)	0	0	0
2020/08/24	2037	06/05/2021	12.44	Put	Bond Future	3,609.7000	3.6097	3,742.1700	3.7422	3.670	0	0	0
2020/08/24	2037	06/05/2021	12.43	Put	Bond Future	3,628.7700	3.6288	3,761.9100	3.7619	3.669	0	0	0
2020/08/24	2037	06/05/2021	12.44	Call	Bond Future	7,031.9500	7.0320	6,727.7300	6.7277	(4.326)	0	0	0
2020/08/24	2037	05/08/2021	12.26	Put	Bond Future	5,148.0200	5.1480	5,318.9100	5.3189	3.320	0	0	0
2020/08/24	2037	05/08/2021	12.27	Call	Bond Future	6,147.4700	6.1475	5,876.1200	5.8761	(4.414)	0	0	0
2020/08/24	2037	05/08/2021	12.28	Call	Bond Future	6,178.1000	6.1781	5,906.0600	5.9061	(4.403)	0	0	0
2020/08/24	2037	05/08/2021			Bond Future	12.0845	75.4143	12.1640	74.9728	0.658	0.0000	0.0000	0

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2020/08/24	2037	05/08/2021	12.26	Call	Bond Future	6,117.1800	6.1172	5,846.5100	5.8465	(4.425)	0	0	0
2020/08/24	2037	05/08/2021	12.28	Put	Bond Future	5,099.7100	5.0997	5,269.2300	5.2692	3.324	0	0	0
2020/08/24	2037	05/08/2021	12.27	Put	Bond Future	5,123.6600	5.1237	5,293.8700	5.2939	3.322	0	0	0
2020/08/24	2038	05/11/2020			Bond Future	105.2146	105.2146	105.5507	105.5507	0.320	0.0000	0.0000	11,099
2020/08/24	2038	04/02/2021			Bond Future	104.6507	104.6507	104.9900	104.9900	0.324	0.0000	0.0000	0
2020/08/24	2038	06/05/2021			Bond Future	105.7861	105.7861	106.1289	106.1289	0.324	0.0000	0.0000	0
2020/08/24	2038	05/08/2021			Bond Future	105.2515	105.2515	105.5981	105.5981	0.329	0.0000	0.0000	0
2020/08/24	2040	05/11/2020	10.30	Call	Bond Future	664.0900	0.6641	552.2300	0.5522	(16.844)	0	0	0
2020/08/24	2040	05/11/2020	11.00	Put	Bond Future	5,446.9200	5.4469	5,702.2500	5.7023	4.688	0	0	0
2020/08/24	2040	05/11/2020	10.23	Call	Bond Future	592.1900	0.5922	489.4200	0.4894	(17.354)	0	0	2,000
2020/08/24	2040	05/11/2020	11.70	Put	Bond Future	2,921.1000	2.9211	3,065.3200	3.0653	4.937	0	0	2,000
2020/08/24	2040	05/11/2020	9.50	Call	Bond Future	147.4500	0.1474	113.0900	0.1131	(23.303)	0	0	2,000
2020/08/24	2040	05/11/2020	10.00	Call	Bond Future	397.5000	0.3975	321.5500	0.3216	(19.107)	0	0	2,380
2020/08/24	2040	05/11/2020			Bond Future	11.5304	83.0614	11.6055	82.5794	0.651	0.0000	0.0000	69,108
2020/08/24	2040	05/11/2020	10.30	Put	Bond Future	9,278.7500	9.2788	9,648.8400	9.6488	3.989	0	0	0
2020/08/24	2040	05/11/2020	9.73	Put	Bond Future	13,350.0500	13.3501	13,781.3100	13.7813	3.230	0	0	0
2020/08/24	2040	05/11/2020	9.73	Call	Bond Future	237.8900	0.2379	187.2000	0.1872	(21.308)	0	0	2,000
2020/08/24	2040	05/11/2020	10.23	Put	Bond Future	9,740.6700	9.7407	10,119.8500	10.1199	3.893	0	0	0
2020/08/24	2040	05/11/2020	10.31	Call	Bond Future	674.8800	0.6749	561.6800	0.5617	(16.773)	0	0	0
2020/08/24	2040	05/11/2020	10.32	Put	Bond Future	9,148.8700	9.1489	9,516.2800	9.5163	4.016	0	0	0
2020/08/24	2040	05/11/2020	11.00	Call	Bond Future	1,904.3100	1.9043	1,677.6900	1.6777	(11.900)	0	0	2,380
2020/08/24	2040	05/11/2020	11.70	Call	Bond Future	4,002.7600	4.0028	3,665.0300	3.6650	(8.437)	0	0	0
2020/08/24	2040	05/11/2020	9.50	Put	Bond Future	15,175.5800	15.1756	15,623.1700	15.6232	2.949	0	0	0
2020/08/24	2040	05/11/2020	10.00	Put	Bond Future	11,335.9100	11.3359	11,741.9100	11.7419	3.582	0	0	0
2020/08/24	2040	05/11/2020	10.31	Put	Bond Future	9,213.6900	9.2137	9,582.4400	9.5824	4.002	0	0	0
2020/08/24	2040	05/11/2020	10.32	Call	Bond Future	685.8100	0.6858	571.2700	0.5713	(16.701)	0	0	0
2020/08/24	2040	05/11/2020	11.50	Call	Bond Future	3,325.3600	3.3254	3,016.5100	3.0165	(9.288)	0	0	0
2020/08/24	2040	05/11/2020	11.50	Put	Bond Future	3,522.0800	3.5221	3,695.1800	3.6952	4.915	0	0	2,000
2020/08/24	2040	04/02/2021	9.49	Call	Bond Future	471.9100	0.4719	410.8400	0.4108	(12.941)	0	0	500
2020/08/24	2040	04/02/2021	9.57	Put	Bond Future	16,379.1400	16.3791	16,800.0200	16.8000	2.570	0	0	0
2020/08/24	2040	04/02/2021	10.07	Put	Bond Future	12,789.2200	12.7892	13,170.0700	13.1701	2.978	0	0	0
2020/08/24	2040	04/02/2021	10.42	Put	Bond Future	10,568.7900	10.5688	10,915.5400	10.9155	3.281	0	0	0
2020/08/24	2040	04/02/2021			Bond Future	11.7621	79.4191	11.8406	78.9318	0.667	0.0000	0.0000	0
2020/08/24	2040	04/02/2021	10.07	Call	Bond Future	968.2300	0.9682	861.7600	0.8618	(10.996)	0	0	800
2020/08/24	2040	04/02/2021	11.74	Call	Bond Future	4,572.7800	4.5728	4,279.6500	4.2796	(6.410)	0	0	0
2020/08/24	2040	04/02/2021	11.74	Put	Bond Future	4,711.2600	4.7113	4,905.4500	4.9055	4.122	0	0	800
2020/08/24	2040	04/02/2021	10.41	Call	Bond Future	1,399.5100	1.3995	1,259.9700	1.2600	(9.971)	0	0	0
2020/08/24	2040	04/02/2021	10.41	Put	Bond Future	10,628.7900	10.6288	10,976.5700	10.9766	3.272	0	0	0
2020/08/24	2040	04/02/2021	9.49	Put	Bond Future	16,997.3000	16.9973	17,423.5500	17.4236	2.508	0	0	0
2020/08/24	2040	04/02/2021	9.57	Call	Bond Future	524.8400	0.5248	458.4000	0.4584	(12.659)	0	0	800
2020/08/24	2040	04/02/2021	10.42	Call	Bond Future	1,413.9700	1.4140	1,273.4000	1.2734	(9.942)	0	0	0
2020/08/24	2040	04/02/2021	10.24	Put	Bond Future	11,679.8700	11.6799	12,044.7000	12.0447	3.124	0	0	0
2020/08/24	2040	04/02/2021	10.24	Call	Bond Future	1,169.4700	1.1695	1,046.9800	1.0470	(10.474)	0	0	500
2020/08/24	2040	04/02/2021	11.57	Call	Bond Future	4,051.6100	4.0516	3,777.0900	3.7771	(6.776)	0	0	0
2020/08/24	2040	04/02/2021	11.57	Put	Bond Future	5,266.2000	5.2662	5,479.0000	5.4790	4.041	0	0	500
2020/08/24	2040	04/02/2021	10.40	Call	Bond Future	1,385.1500	1.3851	1,246.6400	1.2466	(10.000)	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
2020/08/24	2040	04/02/2021	10.40	Put	Bond Future	10,688.9900	10.6890	11,037.8000	11.0378	3.263	0	0	0
2020/08/24	2040	06/05/2021	12.44	Put	Bond Future	4,132.5100	4.1325	4,297.9400	4.2979	4.003	0	0	0
2020/08/24	2040	06/05/2021			Bond Future	12.0019	80.2625	12.0838	79.7699	0.683	0.0000	0.0000	0
2020/08/24	2040	06/05/2021	12.43	Call	Bond Future	6,673.9600	6.6740	6,347.6000	6.3476	(4.890)	0	0	0
2020/08/24	2040	06/05/2021	12.43	Put	Bond Future	4,155.0800	4.1551	4,321.3100	4.3213	4.001	0	0	0
2020/08/24	2040	06/05/2021	12.44	Call	Bond Future	6,708.6300	6.7086	6,381.4700	6.3815	(4.877)	0	0	0
2020/08/24	2040	06/05/2021	12.42	Call	Bond Future	6,639.3400	6.6393	6,313.8000	6.3138	(4.903)	0	0	0
2020/08/24	2040	06/05/2021	12.42	Put	Bond Future	4,177.7600	4.1778	4,344.8100	4.3448	3.999	0	0	0
2020/08/24	2040	05/08/2021	12.47	Call	Bond Future	6,468.7800	6.4688	6,162.6600	6.1627	(4.732)	0	0	0
2020/08/24	2040	05/08/2021			Bond Future	12.2594	76.6272	12.3452	76.1291	0.700	0.0000	0.0000	0
2020/08/24	2040	05/08/2021	12.47	Put	Bond Future	5,255.6400	5.2556	5,447.6100	5.4476	3.653	0	0	0
2020/08/24	2040	05/08/2021	12.48	Call	Bond Future	6,499.8700	6.4999	6,192.9800	6.1930	(4.721)	0	0	0
2020/08/24	2040	05/08/2021	12.49	Put	Bond Future	5,203.9800	5.2040	5,394.4200	5.3944	3.660	0	0	0
2020/08/24	2040	05/08/2021	12.48	Put	Bond Future	5,229.9000	5.2299	5,421.1000	5.4211	3.656	0	0	0
2020/08/24	2040	05/08/2021	12.49	Call	Bond Future	6,530.7100	6.5307	6,223.0600	6.2231	(4.711)	0	0	0
2020/08/24	2044	05/11/2020	10.36	Call	Bond Future	629.9800	0.6300	518.3200	0.5183	(17.724)	0	0	0
2020/08/24	2044	05/11/2020	11.06	Put	Bond Future	5,589.1200	5.5891	5,872.3000	5.8723	5.067	0	0	525
2020/08/24	2044	05/11/2020	11.43	Call	Bond Future	2,774.8900	2.7749	2,480.2400	2.4802	(10.618)	0	0	0
2020/08/24	2044	05/11/2020	9.72	Put	Bond Future	14,294.7700	14.2948	14,761.9400	14.7619	3.268	0	0	0
2020/08/24	2044	05/11/2020	9.97	Call	Bond Future	315.8300	0.3158	250.1300	0.2501	(20.802)	0	0	300
2020/08/24	2044	05/11/2020	9.29	Put	Bond Future	17,947.7200	17.9477	18,439.3700	18.4394	2.739	0	0	0
2020/08/24	2044	05/11/2020	9.96	Put	Bond Future	12,413.2100	12.4132	12,859.6500	12.8596	3.596	0	0	0
2020/08/24	2044	05/11/2020			Bond Future	11.6310	79.4183	11.7114	78.9071	0.691	0.0000	0.0000	49,334
2020/08/24	2044	05/11/2020	10.34	Call	Bond Future	609.5800	0.6096	500.6200	0.5006	(17.875)	0	0	0
2020/08/24	2044	05/11/2020	10.34	Put	Bond Future	9,691.5800	9.6916	10,093.7800	10.0938	4.150	0	0	0
2020/08/24	2044	05/11/2020	9.72	Call	Bond Future	191.6400	0.1916	147.6500	0.1477	(22.954)	0	0	1,815
2020/08/24	2044	05/11/2020	9.97	Put	Bond Future	12,337.4300	12.3374	12,782.8900	12.7829	3.611	0	0	0
2020/08/24	2044	05/11/2020	9.96	Call	Bond Future	309.8600	0.3099	245.1400	0.2451	(20.887)	0	0	0
2020/08/24	2044	05/11/2020	11.38	Call	Bond Future	2,627.7800	2.6278	2,341.7800	2.3418	(10.884)	0	0	0
2020/08/24	2044	05/11/2020	11.38	Put	Bond Future	4,262.3900	4.2624	4,487.5500	4.4875	5.282	0	0	300
2020/08/24	2044	05/11/2020	10.36	Put	Bond Future	9,557.7000	9.5577	9,957.2000	9.9572	4.180	0	0	0
2020/08/24	2044	05/11/2020	11.06	Call	Bond Future	1,782.7600	1.7828	1,554.7800	1.5548	(12.788)	0	0	0
2020/08/24	2044	05/11/2020	10.04	Put	Bond Future	11,813.0800	11.8131	12,251.3800	12.2514	3.710	0	0	0
2020/08/24	2044	05/11/2020	11.17	Put	Bond Future	5,102.4700	5.1025	5,365.3100	5.3653	5.151	0	0	1,815
2020/08/24	2044	05/11/2020	11.43	Put	Bond Future	4,079.1600	4.0792	4,295.6700	4.2957	5.308	0	0	1,815
2020/08/24	2044	05/11/2020	8.87	Put	Bond Future	21,834.9700	21.8350	22,338.6300	22.3386	2.307	0	0	0
2020/08/24	2044	05/11/2020	9.29	Call	Bond Future	72.3900	0.0724	52.8800	0.0529	(26.951)	0	0	300
2020/08/24	2044	05/11/2020	10.35	Call	Bond Future	619.7200	0.6197	509.4100	0.5094	(17.800)	0	0	0
2020/08/24	2044	05/11/2020	10.35	Put	Bond Future	9,624.5200	9.6245	10,025.3700	10.0254	4.165	0	0	0
2020/08/24	2044	05/11/2020	10.04	Call	Bond Future	360.2800	0.3603	287.4200	0.2874	(20.223)	0	0	525
2020/08/24	2044	05/11/2020	9.34	Put	Bond Future	17,505.4400	17.5054	17,994.9700	17.9950	2.796	0	0	0
2020/08/24	2044	05/11/2020	9.34	Call	Bond Future	81.7100	0.0817	60.0800	0.0601	(26.472)	0	0	525
2020/08/24	2044	05/11/2020	11.17	Call	Bond Future	2,054.0600	2.0541	1,805.7400	1.8057	(12.089)	0	0	0
2020/08/24	2044	05/11/2020	8.87	Call	Bond Future	24.0200	0.0240	16.5200	0.0165	(31.224)	0	0	1,815
2020/08/24	2044	05/11/2020	10.02	Put	Bond Future	11,961.8000	11.9618	12,402.2000	12.4022	3.682	0	0	0
2020/08/24	2044	05/11/2020	10.02	Call	Bond Future	347.1000	0.3471	276.3400	0.2763	(20.386)	0	0	1,815
2020/08/24	2044	04/02/2021	10.04	Put	Bond Future	13,694.3000	13.6943	14,111.1000	14.1111	3.044	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/24	2044	04/02/2021	10.37	Call	Bond Future	1,220.9400	1.2209	1,088.5100	1.0885	(10.847)	0	0	0
2020/08/24	2044	04/02/2021	10.35	Put	Bond Future	11,606.6200	11.6066	11,993.1800	11.9932	3.331	0	0	0
2020/08/24	2044	04/02/2021			Bond Future	11.8574	75.8632	11.9414	75.3464	0.709	0.0000	0.0000	0
2020/08/24	2044	04/02/2021	10.37	Put	Bond Future	11,478.9800	11.4790	11,863.4500	11.8635	3.349	0	0	0
2020/08/24	2044	04/02/2021	10.35	Call	Bond Future	1,194.8700	1.1949	1,064.5300	1.0645	(10.908)	0	0	0
2020/08/24	2044	04/02/2021	10.04	Call	Bond Future	840.3200	0.8403	740.2200	0.7402	(11.912)	0	0	0
2020/08/24	2044	04/02/2021	10.84	Call	Bond Future	1,954.0400	1.9540	1,768.9600	1.7690	(9.472)	0	0	0
2020/08/24	2044	04/02/2021	10.36	Put	Bond Future	11,542.6900	11.5427	11,928.2100	11.9282	3.340	0	0	0
2020/08/24	2044	04/02/2021	10.84	Put	Bond Future	8,727.7600	8.7278	9,059.5800	9.0596	3.802	0	0	265
2020/08/24	2044	04/02/2021	10.29	Call	Bond Future	1,119.0600	1.1191	994.8800	0.9949	(11.097)	0	0	0
2020/08/24	2044	04/02/2021	10.29	Put	Bond Future	11,994.7100	11.9947	12,387.4300	12.3874	3.274	0	0	265
2020/08/24	2044	04/02/2021	9.66	Put	Bond Future	16,527.9800	16.5280	16,975.9400	16.9759	2.710	0	0	0
2020/08/24	2044	04/02/2021	9.66	Call	Bond Future	520.5100	0.5205	451.5700	0.4516	(13.245)	0	0	265
2020/08/24	2044	04/02/2021	10.36	Call	Bond Future	1,207.8500	1.2078	1,076.4700	1.0765	(10.877)	0	0	0
2020/08/24	2044	06/05/2021	12.43	Put	Bond Future	4,396.9300	4.3969	4,582.5900	4.5826	4.222	0	0	0
2020/08/24	2044	06/05/2021	12.44	Call	Bond Future	6,409.5000	6.4095	6,071.8200	6.0718	(5.268)	0	0	0
2020/08/24	2044	06/05/2021			Bond Future	12.0914	76.6690	12.1792	76.1465	0.727	0.0000	0.0000	0
2020/08/24	2044	06/05/2021	12.45	Call	Bond Future	6,443.2300	6.4432	6,104.6800	6.1047	(5.254)	0	0	0
2020/08/24	2044	06/05/2021	12.45	Put	Bond Future	4,350.0700	4.3501	4,533.9900	4.5340	4.228	0	0	0
2020/08/24	2044	06/05/2021	12.43	Call	Bond Future	6,376.0700	6.3761	6,039.2600	6.0393	(5.282)	0	0	0
2020/08/24	2044	06/05/2021	12.44	Put	Bond Future	4,373.3100	4.3733	4,558.1000	4.5581	4.225	0	0	0
2020/08/24	2044	05/08/2021	12.60	Put	Bond Future	5,163.2400	5.1632	5,363.9800	5.3640	3.888	0	0	0
2020/08/24	2044	05/08/2021	12.61	Put	Bond Future	5,139.0100	5.1390	5,338.9600	5.3390	3.891	0	0	0
2020/08/24	2044	05/08/2021			Bond Future	12.3427	73.1198	12.4348	72.5916	0.746	0.0000	0.0000	0
2020/08/24	2044	05/08/2021	12.60	Call	Bond Future	6,622.6300	6.6226	6,295.1300	6.2951	(4.945)	0	0	0
2020/08/24	2044	05/08/2021	12.61	Call	Bond Future	6,654.0900	6.6541	6,325.8000	6.3258	(4.934)	0	0	0
2020/08/24	2044	05/08/2021	12.59	Call	Bond Future	6,591.2100	6.5912	6,264.5100	6.2645	(4.957)	0	0	0
2020/08/24	2044	05/08/2021	12.59	Put	Bond Future	5,187.5900	5.1876	5,389.1300	5.3891	3.885	0	0	0
2020/08/24	2046	05/11/2020			Bond Future	92.8642	92.8642	93.6387	93.6387	0.834	0.0000	0.0000	16,197
2020/08/24	2046	04/02/2021			Bond Future	93.8511	93.8511	94.6334	94.6334	0.834	0.0000	0.0000	0
2020/08/24	2046	06/05/2021			Bond Future	93.0951	93.0951	93.8858	93.8858	0.849	0.0000	0.0000	0
2020/08/24	2046	05/08/2021			Bond Future	94.1265	94.1265	94.9256	94.9256	0.849	0.0000	0.0000	0
2020/08/24	2050	05/11/2020			Bond Future	95.6416	95.6416	95.1015	95.1015	(0.565)	0.0000	0.0000	14,156
2020/08/24	2050	04/02/2021			Bond Future	94.7846	94.7846	94.2383	94.2383	(0.576)	0.0000	0.0000	0
2020/08/24	2050	06/05/2021			Bond Future	95.8129	95.8129	95.2606	95.2606	(0.576)	0.0000	0.0000	0
2020/08/24	2050	05/08/2021			Bond Future	94.9638	94.9638	94.4053	94.4053	(0.588)	0.0000	0.0000	0
2020/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	AL37	05/11/2020			Index Future	749.9880	749.9880	749.1710	749.1710	(0.109)	0.0000	0.0000	0
2020/08/24	AL37	04/02/2021			Index Future	757.7730	757.7730	756.9370	756.9370	(0.110)	0.0000	0.0000	0



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2020/08/24	AL37	06/05/2021			Index Future	765.8080	765.8080	764.9600	764.9600	(0.111)	0.0000	0.0000	0
2020/08/24	AL37	05/08/2021			Index Future	774.0210	774.0210	773.1610	773.1610	(0.111)	0.0000	0.0000	0
2020/08/24	AL7T	05/11/2020			Index Future	818.0160	818.0160	815.5940	815.5940	(0.296)	0.0000	0.0000	0
2020/08/24	AL7T	04/02/2021			Index Future	826.5060	826.5060	824.0490	824.0490	(0.297)	0.0000	0.0000	0
2020/08/24	AL7T	06/05/2021			Index Future	835.2710	835.2710	832.7830	832.7830	(0.298)	0.0000	0.0000	0
2020/08/24	AL7T	05/08/2021			Index Future	844.2280	844.2280	841.7120	841.7120	(0.298)	0.0000	0.0000	0
2020/08/24	ALBI	05/11/2020			Index Future	716.1570	716.1570	713.7710	713.7710	(0.333)	0.0000	0.0000	209
2020/08/24	ALBI	04/02/2021			Index Future	723.5910	723.5910	721.1700	721.1700	(0.335)	0.0000	0.0000	0
2020/08/24	ALBI	06/05/2021			Index Future	731.2640	731.2640	728.8140	728.8140	(0.335)	0.0000	0.0000	0
2020/08/24	ALBI	05/08/2021			Index Future	739.1060	739.1060	736.6280	736.6280	(0.335)	0.0000	0.0000	0
2020/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/24	ES33	05/11/2020			Bond Future	12.0049	72.0048	12.0743	71.6549	0.578	0.0000	0.0000	350
2020/08/24	ES33	04/02/2021			Bond Future	12.2858	72.7525	12.3584	72.3987	0.591	0.0000	0.0000	0
2020/08/24	ES33	06/05/2021			Bond Future	12.5718	69.7499	12.6476	69.3922	0.603	0.0000	0.0000	0
2020/08/24	ES33	05/08/2021			Bond Future	12.8738	70.5065	12.9532	70.1448	0.616	0.0000	0.0000	0
2020/08/24	ES42	05/11/2020			Bond Future	12.4218	71.1702	12.5020	70.7257	0.645	0.0000	0.0000	4,919
2020/08/24	ES42	04/02/2021			Bond Future	12.6842	71.9101	12.7682	71.4606	0.662	0.0000	0.0000	0
2020/08/24	ES42	06/05/2021			Bond Future	12.9617	68.4154	13.0498	67.9610	0.680	0.0000	0.0000	0
2020/08/24	ES42	05/08/2021			Bond Future	13.2470	69.1579	13.3395	68.6986	0.698	0.0000	0.0000	0
2020/08/24	GOVI	05/11/2020	737.84	Put	GOVI	303,360.0000	30.3360	326,420.0000	32.6420	7.602	0	0	0
2020/08/24	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	05/11/2020			GOVI	707.5040	707.5040	705.1980	705.1980	(0.326)	0.0000	0.0000	1,013
2020/08/24	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	05/11/2020	737.83	Put	GOVI	303,260.0000	30.3260	326,320.0000	32.6320	7.604	0	0	0
2020/08/24	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	05/11/2020	737.85	Put	GOVI	303,460.0000	30.3460	326,520.0000	32.6520	7.599	0	0	0
2020/08/24	GOVI	04/02/2021	750.96	Put	GOVI	361,130.0000	36.1130	384,520.0000	38.4520	6.477	0	0	0
2020/08/24	GOVI	04/02/2021			GOVI	714.8470	714.8470	712.5080	712.5080	(0.327)	0.0000	0.0000	0

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2020/08/24	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	04/02/2021	750.95	Put	GOVI	361,030.0000	36.1030	384,420.0000	38.4420	6.479	0	0	0
2020/08/24	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	04/02/2021	750.94	Put	GOVI	360,930.0000	36.0930	384,320.0000	38.4320	6.480	0	0	0
2020/08/24	GOVI	06/05/2021	678.67	Call	GOVI	437,580.0000	43.7580	413,900.0000	41.3900	(5.412)	0	0	0
2020/08/24	GOVI	06/05/2021			GOVI	722.4280	722.4280	720.0600	720.0600	(0.328)	0.0000	0.0000	0
2020/08/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	06/05/2021	678.68	Call	GOVI	437,480.0000	43.7480	413,800.0000	41.3800	(5.413)	0	0	0
2020/08/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	06/05/2021	678.69	Call	GOVI	437,380.0000	43.7380	413,700.0000	41.3700	(5.414)	0	0	0
2020/08/24	GOVI	05/08/2021	719.14	Call	GOVI	110,360.0000	11.0360	86,400.0000	8.6400	(21.711)	0	0	0
2020/08/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	05/08/2021			GOVI	730.1760	730.1760	727.7800	727.7800	(0.328)	0.0000	0.0000	0
2020/08/24	GOVI	05/08/2021	719.15	Call	GOVI	110,260.0000	11.0260	86,300.0000	8.6300	(21.730)	0	0	0
2020/08/24	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	GOVI	05/08/2021	719.13	Call	GOVI	110,460.0000	11.0460	86,500.0000	8.6500	(21.691)	0	0	0
2020/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/24	IGOV	05/11/2020			Index Future	254.7630	254.7630	254.9120	254.9120	0.058	0.0000	0.0000	1,258
2020/08/24	IGOV	04/02/2021			Index Future	257.4700	257.4700	257.6160	257.6160	0.057	0.0000	0.0000	0
2020/08/24	IGOV	06/05/2021			Index Future	260.2620	260.2620	260.4090	260.4090	0.056	0.0000	0.0000	0
2020/08/24	IGOV	05/08/2021			Index Future	263.1150	263.1150	263.2620	263.2620	0.056	0.0000	0.0000	0
2020/08/24	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/24	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/08/24	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.2100	92.2100	0.000	0.0000	0.0000	0
2020/08/24	IS05	15/06/2021			Interest Rate Swap	90.3500	90.3500	90.3600	90.3600	0.011	0.0000	0.0000	0
2020/08/24	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.3000	89.3000	0.011	0.0000	0.0000	0
2020/08/24	IS05	21/12/2021			Interest Rate Swap	90.5500	90.5500	90.5500	90.5500	0.000	0.0000	0.0000	51
2020/08/24	IS05	15/03/2022			Interest Rate Swap	89.9600	89.9600	89.9600	89.9600	0.000	0.0000	0.0000	0
2020/08/24	IS05	21/06/2022			Interest Rate Swap	90.0500	90.0500	90.0600	90.0600	0.011	0.0000	0.0000	0
2020/08/24	IS05	20/09/2022			Interest Rate Swap	93.1700	93.1700	93.1900	93.1900	0.021	0.0000	0.0000	0
2020/08/24	IS05	20/12/2022			Interest Rate Swap	93.6600	93.6600	93.6800	93.6800	0.021	0.0000	0.0000	0
2020/08/24	IS05	22/03/2023			Interest Rate Swap	86.0500	86.0500	86.0700	86.0700	0.023	0.0000	0.0000	0
2020/08/24	IS05	20/06/2023			Interest Rate Swap	91.5800	91.5800	91.6000	91.6000	0.022	0.0000	0.0000	0
2020/08/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/24	IS10	17/12/2025			Interest Rate Swap	79.7300	79.7300	79.7200	79.7200	(0.013)	0.0000	0.0000	0
2020/08/24	IS10	16/03/2026			Interest Rate Swap	76.3300	76.3300	76.3300	76.3300	0.000	0.0000	0.0000	0
2020/08/24	IS10	15/06/2026			Interest Rate Swap	74.8300	74.8300	74.8300	74.8300	0.000	0.0000	0.0000	0
2020/08/24	IS10	21/09/2026			Interest Rate Swap	76.9500	76.9500	76.9600	76.9600	0.013	0.0000	0.0000	0
2020/08/24	IS10	21/12/2026			Interest Rate Swap	81.1000	81.1000	81.1000	81.1000	0.000	0.0000	0.0000	0
2020/08/24	IS10	15/03/2027			Interest Rate Swap	79.7200	79.7200	79.7200	79.7200	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
2020/08/24	IS10	21/06/2027			Interest Rate Swap	81.9300	81.9300	81.9400	81.9400	0.012	0.0000	0.0000	0
2020/08/24	IS10	20/09/2027			Interest Rate Swap	87.8600	87.8600	87.8700	87.8700	0.011	0.0000	0.0000	0
2020/08/24	IS10	20/12/2027			Interest Rate Swap	88.3700	88.3700	88.3800	88.3800	0.011	0.0000	0.0000	0
2020/08/24	IS10	22/03/2028			Interest Rate Swap	81.4900	81.4900	81.5200	81.5200	0.037	0.0000	0.0000	0
2020/08/24	IS10	20/06/2028			Interest Rate Swap	89.4300	89.4300	89.4600	89.4600	0.034	0.0000	0.0000	0
2020/08/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/24	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/08/24	JBAF	21/10/2020			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	0
2020/08/24	JBAF	18/11/2020			Jibar Tradeable Future	3.4400	96.5600	3.4600	96.5400	0.581	0.0000	0.0000	0
2020/08/24	JBAF	15/12/2020			Jibar Tradeable Future	3.4200	96.5800	3.4500	96.5500	0.877	0.0000	0.0000	30,010
2020/08/24	JBAF	20/01/2021			Jibar Tradeable Future	3.4200	96.5800	3.4500	96.5500	0.877	0.0000	0.0000	0
2020/08/24	JBAF	17/02/2021			Jibar Tradeable Future	3.4200	96.5800	3.4600	96.5400	1.170	0.0000	0.0000	0
2020/08/24	JBAF	17/03/2021			Jibar Tradeable Future	3.4250	96.5750	3.4650	96.5350	1.168	0.0000	0.0000	0
2020/08/24	JBAF	15/06/2021			Jibar Tradeable Future	3.5150	96.4850	3.5350	96.4650	0.569	0.0000	0.0000	0
2020/08/24	JBAF	15/09/2021			Jibar Tradeable Future	3.6600	96.3400	3.6800	96.3200	0.546	0.0000	0.0000	0
2020/08/24	JBAF	15/12/2021			Jibar Tradeable Future	3.8500	96.1500	3.8500	96.1500	0.000	0.0000	0.0000	0
2020/08/24	JBAF	16/03/2022			Jibar Tradeable Future	4.0150	95.9850	4.0150	95.9850	0.000	0.0000	0.0000	0
2020/08/24	JBAF	15/06/2022			Jibar Tradeable Future	4.2400	95.7600	4.2100	95.7900	(0.708)	0.0000	0.0000	0
2020/08/24	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	R023	05/11/2020			Bond Future	4.5128	108.5185	4.5175	108.5077	0.105	0.0000	0.0000	34,248
2020/08/24	R023	05/11/2020	7.46	Call	Bond Future	6,411.7500	6.4117	6,400.9800	6.4010	(0.168)	0	0	0
2020/08/24	R023	05/11/2020	7.47	Call	Bond Future	6,432.6700	6.4327	6,421.9000	6.4219	(0.167)	0	0	0
2020/08/24	R023	05/11/2020	7.45	Call	Bond Future	6,390.8400	6.3908	6,380.0700	6.3801	(0.169)	0	0	0
2020/08/24	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/24	R023	04/02/2021	6.34	Call	Bond Future	3,521.0800	3.5211	3,509.1600	3.5092	(0.339)	0	0	0
2020/08/24	R023	04/02/2021	6.32	Put	Bond Future	13.6900	0.0137	13.1400	0.0131	(4.018)	0	0	0
2020/08/24	R023	04/02/2021			Bond Future	4.5613	109.6449	4.5669	109.6335	0.124	0.0000	0.0000	0
2020/08/24	R023	04/02/2021	6.34	Put	Bond Future	12.8700	0.0129	12.3400	0.0123	(4.118)	0	0	0
2020/08/24	R023	04/02/2021	6.32	Call	Bond Future	3,483.2900	3.4833	3,471.3500	3.4713	(0.343)	0	0	0
2020/08/24	R023	04/02/2021	6.33	Put	Bond Future	13.2700	0.0133	12.7300	0.0127	(4.069)	0	0	0
2020/08/24	R023	04/02/2021	6.33	Call	Bond Future	3,502.1800	3.5022	3,490.2500	3.4902	(0.341)	0	0	0
2020/08/24	R023	06/05/2021	7.58	Call	Bond Future	5,121.6800	5.1217	5,109.9400	5.1099	(0.229)	0	0	0
2020/08/24	R023	06/05/2021			Bond Future	4.5999	106.9010	4.6064	106.8893	0.143	0.0000	0.0000	0
2020/08/24	R023	06/05/2021	7.56	Call	Bond Future	5,088.5200	5.0885	5,076.7800	5.0768	(0.231)	0	0	0
2020/08/24	R023	06/05/2021	7.56	Put	Bond Future	1.6700	0.0017	1.6100	0.0016	(3.593)	0	0	0
2020/08/24	R023	06/05/2021	7.58	Put	Bond Future	1.5700	0.0016	1.5100	0.0015	(3.822)	0	0	0
2020/08/24	R023	06/05/2021	7.57	Call	Bond Future	5,105.1000	5.1051	5,093.3600	5.0934	(0.230)	0	0	0
2020/08/24	R023	06/05/2021	7.57	Put	Bond Future	1.6200	0.0016	1.5600	0.0016	(3.704)	0	0	0
2020/08/24	R023	05/08/2021	5.30	Call	Bond Future	1,309.4100	1.3094	1,298.3000	1.2983	(0.848)	0	0	0
2020/08/24	R023	05/08/2021	5.29	Put	Bond Future	311.7000	0.3117	312.5200	0.3125	0.263	0	0	0
2020/08/24	R023	05/08/2021			Bond Future	4.6412	108.0600	4.6490	108.0481	0.168	0.0000	0.0000	0
2020/08/24	R023	05/08/2021	5.31	Call	Bond Future	1,320.9200	1.3209	1,309.7800	1.3098	(0.843)	0	0	0
2020/08/24	R023	05/08/2021	5.31	Put	Bond Future	304.4800	0.3045	305.2500	0.3052	0.253	0	0	0

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2020/08/24	R023	05/08/2021	5.30	Put	Bond Future	308.0700	0.3081	308.8700	0.3089	0.260	0	0	0
2020/08/24	R023	05/08/2021	5.29	Call	Bond Future	1,297.9300	1.2979	1,286.8400	1.2868	(0.854)	0	0	0
2020/08/24	R035	05/11/2020	10.34	Put	Bond Future	6,031.2300	6.0312	6,293.8300	6.2938	4.354	0	0	0
2020/08/24	R035	05/11/2020			Bond Future	11.0550	86.2239	11.1249	85.7866	0.632	0.0000	0.0000	107,480
2020/08/24	R035	05/11/2020	10.33	Call	Bond Future	1,339.7100	1.3397	1,166.6600	1.1667	(12.917)	0	0	0
2020/08/24	R035	05/11/2020	10.33	Put	Bond Future	6,079.5500	6.0796	6,343.7700	6.3438	4.346	0	0	0
2020/08/24	R035	05/11/2020	10.34	Call	Bond Future	1,359.3900	1.3594	1,184.7200	1.1847	(12.849)	0	0	0
2020/08/24	R035	05/11/2020	10.32	Call	Bond Future	1,320.0800	1.3201	1,148.6600	1.1487	(12.986)	0	0	0
2020/08/24	R035	05/11/2020	10.32	Put	Bond Future	6,128.0000	6.1280	6,393.8500	6.3938	4.338	0	0	0
2020/08/24	R035	04/02/2021	10.14	Put	Bond Future	9,022.2800	9.0223	9,322.1700	9.3222	3.324	0	0	650
2020/08/24	R035	04/02/2021	11.14	Put	Bond Future	4,842.0900	4.8421	5,032.1200	5.0321	3.925	0	0	650
2020/08/24	R035	04/02/2021	10.05	Call	Bond Future	1,412.3000	1.4123	1,278.9100	1.2789	(9.445)	0	0	0
2020/08/24	R035	04/02/2021	10.04	Put	Bond Future	9,565.9300	9.5659	9,875.6700	9.8757	3.238	0	0	0
2020/08/24	R035	04/02/2021			Bond Future	11.2935	87.1188	11.3664	86.6767	0.646	0.0000	0.0000	0
2020/08/24	R035	04/02/2021	10.14	Call	Bond Future	1,547.7800	1.5478	1,405.5100	1.4055	(9.192)	0	0	0
2020/08/24	R035	04/02/2021	10.06	Call	Bond Future	1,426.9200	1.4269	1,292.5600	1.2926	(9.416)	0	0	0
2020/08/24	R035	04/02/2021	10.06	Put	Bond Future	9,455.7200	9.4557	9,763.5200	9.7635	3.255	0	0	0
2020/08/24	R035	04/02/2021	11.14	Call	Bond Future	3,900.9900	3.9010	3,648.8600	3.6489	(6.463)	0	0	0
2020/08/24	R035	04/02/2021	10.05	Put	Bond Future	9,510.7300	9.5107	9,819.5000	9.8195	3.247	0	0	0
2020/08/24	R035	04/02/2021	10.04	Call	Bond Future	1,397.7900	1.3978	1,265.3700	1.2654	(9.474)	0	0	0
2020/08/24	R035	06/05/2021	11.55	Call	Bond Future	5,036.8300	5.0368	4,772.7400	4.7727	(5.243)	0	0	0
2020/08/24	R035	06/05/2021	12.77	Call	Bond Future	9,255.5300	9.2555	8,905.5100	8.9055	(3.782)	0	0	0
2020/08/24	R035	06/05/2021	10.24	Put	Bond Future	10,055.5100	10.0555	10,358.8100	10.3588	3.016	0	0	0
2020/08/24	R035	06/05/2021	12.37	Call	Bond Future	7,840.4300	7.8404	7,514.4500	7.5145	(4.158)	0	0	0
2020/08/24	R035	06/05/2021	12.35	Put	Bond Future	3,144.8600	3.1449	3,267.1600	3.2672	3.889	0	0	0
2020/08/24	R035	06/05/2021			Bond Future	11.5318	83.5691	11.6080	83.1220	0.660	0.0000	0.0000	0
2020/08/24	R035	06/05/2021	12.37	Put	Bond Future	3,111.2900	3.1113	3,232.3200	3.2323	3.890	0	0	0
2020/08/24	R035	06/05/2021	12.35	Call	Bond Future	7,765.9500	7.7660	7,441.2400	7.4412	(4.181)	0	0	0
2020/08/24	R035	06/05/2021	11.55	Put	Bond Future	4,929.8000	4.9298	5,112.7200	5.1127	3.710	0	0	1,650
2020/08/24	R035	06/05/2021	12.77	Put	Bond Future	2,412.1900	2.4122	2,509.1800	2.5092	4.021	0	0	1,650
2020/08/24	R035	06/05/2021	10.24	Call	Bond Future	1,886.2000	1.8862	1,742.4900	1.7425	(7.619)	0	0	793
2020/08/24	R035	06/05/2021	12.36	Put	Bond Future	3,128.1600	3.1282	3,249.8200	3.2498	3.889	0	0	0
2020/08/24	R035	06/05/2021	10.81	Put	Bond Future	7,443.1500	7.4432	7,693.8800	7.6939	3.369	0	0	0
2020/08/24	R035	06/05/2021	10.81	Call	Bond Future	3,018.7300	3.0187	2,822.4500	2.8225	(6.502)	0	0	1,650
2020/08/24	R035	06/05/2021	11.32	Call	Bond Future	4,360.1200	4.3601	4,116.1700	4.1162	(5.595)	0	0	0
2020/08/24	R035	06/05/2021	11.32	Put	Bond Future	5,623.3100	5.6233	5,826.3700	5.8264	3.611	0	0	793
2020/08/24	R035	06/05/2021	12.02	Call	Bond Future	6,572.0000	6.5720	6,270.2200	6.2702	(4.592)	0	0	0
2020/08/24	R035	06/05/2021	12.02	Put	Bond Future	3,766.8900	3.7669	3,912.1200	3.9121	3.855	0	0	793
2020/08/24	R035	06/05/2021	12.36	Call	Bond Future	7,803.3000	7.8033	7,477.9500	7.4779	(4.169)	0	0	0
2020/08/24	R035	05/08/2021	5.31	Call	Bond Future	3.6100	0.0036	3.0000	0.0030	(16.898)	0	0	0
2020/08/24	R035	05/08/2021			Bond Future	11.7859	84.4753	11.8654	84.0234	0.675	0.0000	0.0000	0
2020/08/24	R035	05/08/2021	5.29	Call	Bond Future	3.4700	0.0035	2.8800	0.0029	(17.003)	0	0	0
2020/08/24	R035	05/08/2021	5.29	Put	Bond Future	53,852.1300	53.8521	54,303.4500	54.3035	0.838	0	0	0
2020/08/24	R035	05/08/2021	5.31	Put	Bond Future	53,618.9800	53.6190	54,070.2800	54.0703	0.842	0	0	0
2020/08/24	R035	05/08/2021	5.30	Call	Bond Future	3.5400	0.0035	2.9400	0.0029	(16.949)	0	0	0
2020/08/24	R035	05/08/2021	5.30	Put	Bond Future	53,735.4900	53.7355	54,186.8000	54.1868	0.840	0	0	0

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2020/08/24	R186	05/11/2020	8.65	Call	Bond Future	6,112.9300	6.1129	5,956.9500	5.9570	(2.552)	0	0	0
2020/08/24	R186	05/11/2020	8.64	Put	Bond Future	310.4700	0.3105	308.5500	0.3086	(0.618)	0	0	0
2020/08/24	R186	05/11/2020	7.50	Call	Bond Future	1,879.1800	1.8792	1,764.6900	1.7647	(6.093)	0	0	80
2020/08/24	R186	05/11/2020	8.00	Put	Bond Future	926.5500	0.9266	938.3700	0.9384	1.276	0	0	0
2020/08/24	R186	05/11/2020			Bond Future	7.5091	118.5044	7.5384	118.3504	0.390	0.0000	0.0000	90,918
2020/08/24	R186	05/11/2020	8.66	Call	Bond Future	6,155.9500	6.1560	5,999.9000	5.9999	(2.535)	0	0	0
2020/08/24	R186	05/11/2020	8.66	Put	Bond Future	297.9300	0.2979	295.8600	0.2959	(0.695)	0	0	0
2020/08/24	R186	05/11/2020	7.00	Put	Bond Future	3,549.8200	3.5498	3,628.9400	3.6289	2.229	0	0	0
2020/08/24	R186	05/11/2020	7.00	Call	Bond Future	831.3100	0.8313	756.4500	0.7564	(9.005)	0	0	1,200
2020/08/24	R186	05/11/2020	8.65	Put	Bond Future	304.1500	0.3041	302.1500	0.3021	(0.658)	0	0	0
2020/08/24	R186	05/11/2020	8.64	Call	Bond Future	6,069.9800	6.0700	5,914.0800	5.9141	(2.568)	0	0	0
2020/08/24	R186	05/11/2020	6.50	Put	Bond Future	5,757.0500	5.7571	5,873.7200	5.8737	2.027	0	0	0
2020/08/24	R186	05/11/2020	7.50	Put	Bond Future	1,926.9600	1.9270	1,966.4500	1.9665	2.049	0	0	0
2020/08/24	R186	05/11/2020	8.00	Call	Bond Future	3,473.0400	3.4730	3,330.8800	3.3309	(4.093)	0	0	1,200
2020/08/24	R186	05/11/2020	7.84	Put	Bond Future	1,182.6900	1.1827	1,201.6200	1.2016	1.601	0	0	0
2020/08/24	R186	05/11/2020	9.26	Put	Bond Future	75.2900	0.0753	72.7500	0.0728	(3.374)	0	0	3,500
2020/08/24	R186	05/11/2020	6.50	Call	Bond Future	288.8300	0.2888	251.5200	0.2515	(12.918)	0	0	80
2020/08/24	R186	05/11/2020	7.84	Call	Bond Future	2,907.1800	2.9072	2,772.1300	2.7721	(4.645)	0	0	3,500
2020/08/24	R186	05/11/2020	8.34	Put	Bond Future	537.2000	0.5372	539.1900	0.5392	0.370	0	0	0
2020/08/24	R186	05/11/2020	8.34	Call	Bond Future	4,805.3800	4.8054	4,653.3900	4.6534	(3.163)	0	0	3,500
2020/08/24	R186	05/11/2020	9.26	Call	Bond Future	8,836.4700	8.8365	8,679.9500	8.6800	(1.771)	0	0	0
2020/08/24	R186	04/02/2021	8.15	Call	Bond Future	3,855.3400	3.8553	3,733.0200	3.7330	(3.173)	0	0	0
2020/08/24	R186	04/02/2021			Bond Future	7.6961	114.4555	7.7272	114.2993	0.404	0.0000	0.0000	50
2020/08/24	R186	04/02/2021	8.15	Put	Bond Future	1,603.9900	1.6040	1,637.8000	1.6378	2.108	0	0	0
2020/08/24	R186	04/02/2021	8.00	Put	Bond Future	1,869.5600	1.8696	1,909.5500	1.9096	2.139	0	0	15,177
2020/08/24	R186	04/02/2021	8.16	Call	Bond Future	3,887.7600	3.8878	3,765.0400	3.7650	(3.157)	0	0	0
2020/08/24	R186	04/02/2021	8.17	Put	Bond Future	1,571.0700	1.5711	1,604.0900	1.6041	2.102	0	0	0
2020/08/24	R186	04/02/2021	8.00	Call	Bond Future	3,383.2700	3.3833	3,267.1300	3.2671	(3.433)	0	0	0
2020/08/24	R186	04/02/2021	8.16	Put	Bond Future	1,587.4600	1.5875	1,620.8700	1.6209	2.105	0	0	0
2020/08/24	R186	04/02/2021	8.17	Call	Bond Future	3,920.3000	3.9203	3,797.1900	3.7972	(3.140)	0	0	0
2020/08/24	R186	06/05/2021	10.77	Call	Bond Future	12,878.2700	12.8783	12,722.7500	12.7228	(1.208)	0	0	0
2020/08/24	R186	06/05/2021	10.76	Put	Bond Future	137.5000	0.1375	140.0100	0.1400	1.825	0	0	0
2020/08/24	R186	06/05/2021			Bond Future	7.8969	115.6703	7.9300	115.5123	0.418	0.0000	0.0000	0
2020/08/24	R186	06/05/2021	10.78	Call	Bond Future	12,917.3600	12.9174	12,761.8000	12.7618	(1.204)	0	0	0
2020/08/24	R186	06/05/2021	10.78	Put	Bond Future	133.6000	0.1336	136.0200	0.1360	1.811	0	0	0
2020/08/24	R186	06/05/2021	10.77	Put	Bond Future	135.5400	0.1355	138.0000	0.1380	1.815	0	0	0
2020/08/24	R186	06/05/2021	10.76	Call	Bond Future	12,839.1800	12.8392	12,683.7100	12.6837	(1.211)	0	0	0
2020/08/24	R186	05/08/2021	8.61	Call	Bond Future	4,579.6300	4.5796	4,467.3200	4.4673	(2.452)	0	0	0
2020/08/24	R186	05/08/2021	8.62	Put	Bond Future	2,342.0800	2.3421	2,389.2700	2.3893	2.015	0	0	0
2020/08/24	R186	05/08/2021			Bond Future	8.1154	111.6434	8.1506	111.4836	0.433	0.0000	0.0000	0
2020/08/24	R186	05/08/2021	8.61	Put	Bond Future	2,358.1500	2.3581	2,405.6500	2.4056	2.014	0	0	0
2020/08/24	R186	05/08/2021	8.62	Call	Bond Future	4,607.9000	4.6079	4,495.2800	4.4953	(2.444)	0	0	0
2020/08/24	R186	05/08/2021	8.63	Call	Bond Future	4,636.6300	4.6366	4,523.7200	4.5237	(2.435)	0	0	0
2020/08/24	R186	05/08/2021	8.63	Put	Bond Future	2,326.5100	2.3265	2,373.4100	2.3734	2.016	0	0	0
2020/08/24	R197	05/11/2020			Bond Future	308.1373	308.1373	308.0662	308.0662	(0.023)	0.0000	0.0000	2,902
2020/08/24	R197	04/02/2021			Bond Future	303.6291	303.6291	303.5559	303.5559	(0.024)	0.0000	0.0000	0
2020/08/24	R197	06/05/2021			Bond Future	306.9232	306.9232	306.8487	306.8487	(0.024)	0.0000	0.0000	0

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2020/08/24	R197	05/08/2021			Bond Future	302.3912	302.3912	302.3155	302.3155	(0.025)	0.0000	0.0000	0
2020/08/24	R202	05/11/2020			Bond Future	212.3715	212.3715	212.7693	212.7693	0.187	0.0000	0.0000	8,104
2020/08/24	R202	04/02/2021			Bond Future	210.4945	210.4945	210.8956	210.8956	0.191	0.0000	0.0000	0
2020/08/24	R202	06/05/2021			Bond Future	212.7780	212.7780	213.1830	213.1830	0.190	0.0000	0.0000	0
2020/08/24	R202	05/08/2021			Bond Future	210.9217	210.9217	211.3309	211.3309	0.194	0.0000	0.0000	0
2020/08/24	R208	05/11/2020	4.78	Call	Bond Future	535.7900	0.5358	534.9900	0.5350	(0.149)	0	0	0
2020/08/24	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/08/24	R208	05/11/2020			Bond Future	3.3957	102.0365	3.3977	102.0357	0.060	0.0000	0.0000	7,525
2020/08/24	R208	05/11/2020	4.79	Call	Bond Future	539.6400	0.5396	538.8400	0.5388	(0.148)	0	0	0
2020/08/24	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/08/24	R208	05/11/2020	4.78	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/08/24	R208	05/11/2020	4.77	Call	Bond Future	531.9400	0.5319	531.1500	0.5312	(0.149)	0	0	0
2020/08/24	R209	05/11/2020	10.02	Call	Bond Future	920.4900	0.9205	792.6700	0.7927	(13.886)	0	0	0
2020/08/24	R209	05/11/2020			Bond Future	10.9482	66.0998	11.0180	65.7229	0.638	0.0000	0.0000	26,167
2020/08/24	R209	05/11/2020	10.00	Call	Bond Future	894.0000	0.8940	768.6800	0.7687	(14.018)	0	0	0
2020/08/24	R209	05/11/2020	10.00	Put	Bond Future	6,339.7000	6.3397	6,591.3200	6.5913	3.969	0	0	0
2020/08/24	R209	05/11/2020	10.02	Put	Bond Future	6,244.6800	6.2447	6,493.8000	6.4938	3.989	0	0	0
2020/08/24	R209	05/11/2020	10.01	Call	Bond Future	907.1300	0.9071	780.5700	0.7806	(13.952)	0	0	0
2020/08/24	R209	05/11/2020	10.01	Put	Bond Future	6,292.0400	6.2920	6,542.4200	6.5424	3.979	0	0	0
2020/08/24	R209	04/02/2021	10.12	Put	Bond Future	7,379.5800	7.3796	7,623.9400	7.6239	3.311	0	0	0
2020/08/24	R209	04/02/2021			Bond Future	11.1539	66.7865	11.2265	66.4053	0.651	0.0000	0.0000	0
2020/08/24	R209	04/02/2021	10.11	Call	Bond Future	1,560.6500	1.5606	1,424.7500	1.4247	(8.708)	0	0	0
2020/08/24	R209	04/02/2021	10.11	Put	Bond Future	7,424.5200	7.4245	7,669.7700	7.6698	3.303	0	0	0
2020/08/24	R209	04/02/2021	10.12	Call	Bond Future	1,575.4600	1.5755	1,438.6700	1.4387	(8.683)	0	0	0
2020/08/24	R209	04/02/2021	10.10	Call	Bond Future	1,545.9400	1.5459	1,410.9200	1.4109	(8.734)	0	0	0
2020/08/24	R209	04/02/2021	10.10	Put	Bond Future	7,469.6300	7.4696	7,715.7600	7.7158	3.295	0	0	0
2020/08/24	R209	06/05/2021	12.25	Put	Bond Future	2,652.9700	2.6530	2,753.3400	2.7533	3.783	0	0	3,000
2020/08/24	R209	06/05/2021	12.23	Put	Bond Future	2,682.0000	2.6820	2,783.4500	2.7835	3.783	0	0	0
2020/08/24	R209	06/05/2021	12.22	Call	Bond Future	6,866.4300	6.8664	6,583.0700	6.5831	(4.127)	0	0	0
2020/08/24	R209	06/05/2021			Bond Future	11.3658	64.3554	11.4413	63.9700	0.664	0.0000	0.0000	1,420
2020/08/24	R209	06/05/2021	10.25	Put	Bond Future	8,110.3300	8.1103	8,354.3300	8.3543	3.009	0	0	0
2020/08/24	R209	06/05/2021	10.25	Call	Bond Future	1,992.6100	1.9926	1,851.2700	1.8513	(7.093)	0	0	3,000
2020/08/24	R209	06/05/2021	11.25	Call	Bond Future	4,084.8800	4.0849	3,864.9400	3.8649	(5.384)	0	0	0
2020/08/24	R209	06/05/2021	11.25	Put	Bond Future	4,682.8500	4.6829	4,848.2500	4.8482	3.532	0	0	3,000
2020/08/24	R209	06/05/2021	12.25	Call	Bond Future	6,961.9000	6.9619	6,676.9300	6.6769	(4.093)	0	0	0
2020/08/24	R209	06/05/2021	12.23	Call	Bond Future	6,898.2800	6.8983	6,614.3900	6.6144	(4.115)	0	0	0
2020/08/24	R209	06/05/2021	12.22	Put	Bond Future	2,696.5500	2.6965	2,798.5300	2.7985	3.782	0	0	0
2020/08/24	R209	06/05/2021	12.24	Call	Bond Future	6,930.1800	6.9302	6,645.7400	6.6457	(4.104)	0	0	0
2020/08/24	R209	06/05/2021	12.24	Put	Bond Future	2,667.5400	2.6675	2,768.4400	2.7684	3.783	0	0	0
2020/08/24	R209	05/08/2021	11.81	Put	Bond Future	4,483.6100	4.4836	4,630.7200	4.6307	3.281	0	0	0
2020/08/24	R209	05/08/2021			Bond Future	11.5866	65.0534	11.6650	64.6639	0.677	0.0000	0.0000	0
2020/08/24	R209	05/08/2021	11.80	Call	Bond Future	5,556.0300	5.5560	5,314.2100	5.3142	(4.352)	0	0	0
2020/08/24	R209	05/08/2021	11.80	Put	Bond Future	4,504.6700	4.5047	4,652.3800	4.6524	3.279	0	0	0
2020/08/24	R209	05/08/2021	11.81	Call	Bond Future	5,583.6000	5.5836	5,341.1800	5.3412	(4.342)	0	0	0
2020/08/24	R209	05/08/2021	11.79	Call	Bond Future	5,528.7400	5.5287	5,287.5300	5.2875	(4.363)	0	0	0

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2020/08/24	R209	05/08/2021	11.79	Put	Bond Future	4,526.0700	4.5261	4,674.3900	4.6744	3.277	0	0	0
2020/08/24	R210	05/11/2020			Bond Future	184.5960	184.5960	185.1864	185.1864	0.320	0.0000	0.0000	2,243
2020/08/24	R210	04/02/2021			Bond Future	186.5577	186.5577	187.1536	187.1536	0.319	0.0000	0.0000	0
2020/08/24	R210	06/05/2021			Bond Future	185.8921	185.8921	186.4941	186.4941	0.324	0.0000	0.0000	0
2020/08/24	R210	05/08/2021			Bond Future	187.9511	187.9511	188.5596	188.5596	0.324	0.0000	0.0000	0
2020/08/24	R212	05/11/2020			Bond Future	166.9719	166.9719	166.9763	166.9763	0.003	0.0000	0.0000	6,967
2020/08/24	R212	04/02/2021			Bond Future	166.4683	166.4683	166.4719	166.4719	0.002	0.0000	0.0000	0
2020/08/24	R212	06/05/2021			Bond Future	168.2742	168.2742	168.2776	168.2776	0.002	0.0000	0.0000	0
2020/08/24	R212	05/08/2021			Bond Future	167.8270	167.8270	167.8303	167.8303	0.002	0.0000	0.0000	0
2020/08/24	R213	05/11/2020	9.60	Put	Bond Future	3,456.5800	3.4566	3,568.7100	3.5687	3.244	0	0	0
2020/08/24	R213	05/11/2020	9.59	Call	Bond Future	1,866.6300	1.8666	1,704.8500	1.7049	(8.667)	0	0	0
2020/08/24	R213	05/11/2020			Bond Future	9.8773	83.0098	9.9267	82.7348	0.500	0.0000	0.0000	16,316
2020/08/24	R213	05/11/2020	9.60	Call	Bond Future	1,890.0400	1.8900	1,727.1700	1.7272	(8.617)	0	0	0
2020/08/24	R213	05/11/2020	9.59	Put	Bond Future	3,490.4000	3.4904	3,603.6200	3.6036	3.244	0	0	0
2020/08/24	R213	05/11/2020	9.61	Call	Bond Future	1,913.6200	1.9136	1,749.6800	1.7497	(8.567)	0	0	0
2020/08/24	R213	05/11/2020	9.61	Put	Bond Future	3,422.9800	3.4230	3,534.0400	3.5340	3.245	0	0	0
2020/08/24	R213	04/02/2021	9.40	Call	Bond Future	1,878.5100	1.8785	1,755.6700	1.7557	(6.539)	0	0	0
2020/08/24	R213	04/02/2021	9.39	Put	Bond Future	5,779.0600	5.7791	5,935.2300	5.9352	2.702	0	0	0
2020/08/24	R213	04/02/2021			Bond Future	10.0924	83.8714	10.1440	83.5932	0.511	0.0000	0.0000	0
2020/08/24	R213	04/02/2021	9.41	Call	Bond Future	1,897.6800	1.8977	1,774.0700	1.7741	(6.514)	0	0	0
2020/08/24	R213	04/02/2021	9.41	Put	Bond Future	5,702.2900	5.7023	5,856.9200	5.8569	2.712	0	0	0
2020/08/24	R213	04/02/2021	9.40	Put	Bond Future	5,740.5900	5.7406	5,895.9900	5.8960	2.707	0	0	0
2020/08/24	R213	04/02/2021	9.39	Call	Bond Future	1,859.4500	1.8594	1,737.3800	1.7374	(6.565)	0	0	0
2020/08/24	R213	06/05/2021	11.91	Put	Bond Future	1,380.2600	1.3803	1,420.9200	1.4209	2.946	0	0	0
2020/08/24	R213	06/05/2021			Bond Future	10.3087	81.2323	10.3624	80.9510	0.521	0.0000	0.0000	0
2020/08/24	R213	06/05/2021	11.90	Call	Bond Future	9,197.7200	9.1977	8,957.3400	8.9573	(2.613)	0	0	0
2020/08/24	R213	06/05/2021	11.90	Put	Bond Future	1,391.6600	1.3917	1,432.6200	1.4326	2.943	0	0	0
2020/08/24	R213	06/05/2021	11.91	Call	Bond Future	9,232.1000	9.2321	8,991.4200	8.9914	(2.607)	0	0	0
2020/08/24	R213	06/05/2021	11.89	Call	Bond Future	9,163.3800	9.1634	8,923.3100	8.9233	(2.620)	0	0	0
2020/08/24	R213	06/05/2021	11.89	Put	Bond Future	1,403.1400	1.4031	1,444.4100	1.4444	2.941	0	0	0
2020/08/24	R213	05/08/2021	10.85	Call	Bond Future	5,471.8300	5.4718	5,287.9700	5.2880	(3.360)	0	0	0
2020/08/24	R213	05/08/2021	10.84	Put	Bond Future	3,936.4300	3.9364	4,037.5200	4.0375	2.568	0	0	0
2020/08/24	R213	05/08/2021			Bond Future	10.5398	82.1132	10.5959	81.8287	0.532	0.0000	0.0000	0
2020/08/24	R213	05/08/2021	10.86	Call	Bond Future	5,500.9700	5.5010	5,316.6400	5.3166	(3.351)	0	0	0
2020/08/24	R213	05/08/2021	10.86	Put	Bond Future	3,895.3000	3.8953	3,995.4500	3.9955	2.571	0	0	0
2020/08/24	R213	05/08/2021	10.85	Put	Bond Future	3,915.6600	3.9157	4,016.2800	4.0163	2.570	0	0	0
2020/08/24	R213	05/08/2021	10.84	Call	Bond Future	5,443.0600	5.4431	5,259.6700	5.2597	(3.369)	0	0	0
2020/08/24	R214	05/11/2020	10.26	Put	Bond Future	6,567.3500	6.5674	6,865.1900	6.8652	4.535	0	0	0
2020/08/24	R214	05/11/2020			Bond Future	11.2193	63.7747	11.2997	63.3362	0.717	0.0000	0.0000	15,786
2020/08/24	R214	05/11/2020	10.25	Call	Bond Future	914.3300	0.9143	775.0900	0.7751	(15.229)	0	0	0
2020/08/24	R214	05/11/2020	10.25	Put	Bond Future	6,616.8000	6.6168	6,916.0500	6.9161	4.523	0	0	0
2020/08/24	R214	05/11/2020	10.26	Call	Bond Future	927.8700	0.9279	787.2200	0.7872	(15.158)	0	0	0
2020/08/24	R214	05/11/2020	10.24	Call	Bond Future	901.6300	0.9016	763.7500	0.7638	(15.292)	0	0	0
2020/08/24	R214	05/11/2020	10.24	Put	Bond Future	6,667.1900	6.6672	6,967.8000	6.9678	4.509	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/24	R214	04/02/2021	10.33	Call	Bond Future	1,556.5500	1.5566	1,405.6900	1.4057	(9.692)	0	0	0
2020/08/24	R214	04/02/2021			Bond Future	11.4252	64.4367	11.5090	63.9934	0.733	0.0000	0.0000	0
2020/08/24	R214	04/02/2021	10.31	Call	Bond Future	1,527.1200	1.5271	1,378.2500	1.3782	(9.748)	0	0	0
2020/08/24	R214	04/02/2021	10.31	Put	Bond Future	7,959.5600	7.9596	8,253.9900	8.2540	3.699	0	0	0
2020/08/24	R214	04/02/2021	10.33	Put	Bond Future	7,864.3700	7.8644	8,156.8100	8.1568	3.719	0	0	0
2020/08/24	R214	04/02/2021	10.32	Call	Bond Future	1,541.7900	1.5418	1,391.9200	1.3919	(9.721)	0	0	0
2020/08/24	R214	04/02/2021	10.32	Put	Bond Future	7,911.8800	7.9119	8,205.3100	8.2053	3.709	0	0	0
2020/08/24	R214	06/05/2021	12.26	Call	Bond Future	6,293.0800	6.2931	5,982.2000	5.9822	(4.940)	0	0	0
2020/08/24	R214	06/05/2021	12.25	Put	Bond Future	3,184.6300	3.1846	3,322.5700	3.3226	4.331	0	0	0
2020/08/24	R214	06/05/2021			Bond Future	11.6296	61.8435	11.7167	61.3954	0.749	0.0000	0.0000	0
2020/08/24	R214	06/05/2021	12.27	Call	Bond Future	6,323.8700	6.3239	6,012.3100	6.0123	(4.927)	0	0	0
2020/08/24	R214	06/05/2021	12.27	Put	Bond Future	3,151.2300	3.1512	3,287.8100	3.2878	4.334	0	0	0
2020/08/24	R214	06/05/2021	12.26	Put	Bond Future	3,167.8800	3.1679	3,305.1400	3.3051	4.333	0	0	0
2020/08/24	R214	06/05/2021	12.25	Call	Bond Future	6,262.3200	6.2623	5,952.1200	5.9521	(4.953)	0	0	0
2020/08/24	R214	05/08/2021	12.01	Call	Bond Future	5,553.3300	5.5533	5,277.9200	5.2779	(4.959)	0	0	0
2020/08/24	R214	05/08/2021			Bond Future	11.8458	62.5142	11.9365	62.0611	0.766	0.0000	0.0000	0
2020/08/24	R214	05/08/2021	12.01	Put	Bond Future	4,737.7200	4.7377	4,915.3600	4.9154	3.749	0	0	0
2020/08/24	R214	05/08/2021	12.03	Put	Bond Future	4,693.9500	4.6939	4,870.2100	4.8702	3.755	0	0	0
2020/08/24	R214	05/08/2021	12.02	Call	Bond Future	5,580.4800	5.5805	5,304.3800	5.3044	(4.948)	0	0	0
2020/08/24	R214	05/08/2021	12.02	Put	Bond Future	4,715.7900	4.7158	4,892.7400	4.8927	3.752	0	0	0
2020/08/24	R214	05/08/2021	12.03	Call	Bond Future	5,607.6600	5.6077	5,330.8700	5.3309	(4.936)	0	0	0
2020/08/24	R248	05/11/2020	10.03	Call	Bond Future	345.1200	0.3451	279.5300	0.2795	(19.005)	0	0	0
2020/08/24	R248	05/11/2020	10.02	Put	Bond Future	12,144.2300	12.1442	12,531.4900	12.5315	3.189	0	0	0
2020/08/24	R248	05/11/2020			Bond Future	11.6246	78.0886	11.6948	77.6367	0.604	0.0000	0.0000	110,579
2020/08/24	R248	05/11/2020	10.04	Call	Bond Future	351.7600	0.3518	285.2000	0.2852	(18.922)	0	0	0
2020/08/24	R248	05/11/2020	10.04	Put	Bond Future	11,990.8500	11.9909	12,376.1600	12.3762	3.213	0	0	0
2020/08/24	R248	05/11/2020	11.00	Put	Bond Future	5,898.9300	5.8989	6,151.1400	6.1511	4.276	0	0	0
2020/08/24	R248	05/11/2020	11.00	Call	Bond Future	1,654.6800	1.6547	1,455.0200	1.4550	(12.066)	0	0	950
2020/08/24	R248	05/11/2020	10.00	Put	Bond Future	12,298.5500	12.2986	12,687.7200	12.6877	3.164	0	0	0
2020/08/24	R248	05/11/2020	10.00	Call	Bond Future	325.7800	0.3258	263.0800	0.2631	(19.246)	0	0	950
2020/08/24	R248	05/11/2020	10.03	Put	Bond Future	12,067.4200	12.0674	12,453.7000	12.4537	3.201	0	0	0
2020/08/24	R248	05/11/2020	10.02	Call	Bond Future	338.5700	0.3386	273.9600	0.2740	(19.083)	0	0	0
2020/08/24	R248	04/02/2021	10.75	Call	Bond Future	1,790.0000	1.7900	1,632.3500	1.6324	(8.807)	0	0	2,590
2020/08/24	R248	04/02/2021	10.47	Put	Bond Future	10,961.3200	10.9613	11,289.3600	11.2894	2.993	0	0	0
2020/08/24	R248	04/02/2021	10.46	Call	Bond Future	1,329.8500	1.3299	1,201.9500	1.2019	(9.618)	0	0	0
2020/08/24	R248	04/02/2021			Bond Future	11.8510	78.8991	11.9245	78.4422	0.620	0.0000	0.0000	0
2020/08/24	R248	04/02/2021	10.75	Put	Bond Future	9,286.1000	9.2861	9,585.3800	9.5854	3.223	0	0	0
2020/08/24	R248	04/02/2021	11.50	Put	Bond Future	5,885.8100	5.8858	6,098.6400	6.0986	3.616	0	0	0
2020/08/24	R248	04/02/2021	11.50	Call	Bond Future	3,632.5200	3.6325	3,388.4200	3.3884	(6.720)	0	0	2,590
2020/08/24	R248	04/02/2021	10.47	Call	Bond Future	1,344.1900	1.3442	1,215.3000	1.2153	(9.589)	0	0	0
2020/08/24	R248	04/02/2021	10.46	Put	Bond Future	11,024.5000	11.0245	11,353.5300	11.3535	2.985	0	0	0
2020/08/24	R248	04/02/2021	10.48	Call	Bond Future	1,358.6400	1.3586	1,228.7600	1.2288	(9.560)	0	0	0
2020/08/24	R248	04/02/2021	10.48	Put	Bond Future	10,898.3800	10.8984	11,225.4300	11.2254	3.001	0	0	0
2020/08/24	R248	06/05/2021	12.36	Call	Bond Future	6,213.3700	6.2134	5,915.3800	5.9154	(4.796)	0	0	0
2020/08/24	R248	06/05/2021			Bond Future	12.0764	75.3251	12.1533	74.8633	0.636	0.0000	0.0000	0
2020/08/24	R248	06/05/2021	12.34	Call	Bond Future	6,146.4600	6.1465	5,850.0500	5.8500	(4.822)	0	0	0
2020/08/24	R248	06/05/2021	12.34	Put	Bond Future	4,584.2800	4.5843	4,749.7500	4.7498	3.610	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
2020/08/24	R248	06/05/2021	12.36	Put	Bond Future	4,535.1000	4.5351	4,698.9900	4.6990	3.614	0	0	0
2020/08/24	R248	06/05/2021	12.35	Call	Bond Future	6,179.8900	6.1799	5,882.6900	5.8827	(4.809)	0	0	0
2020/08/24	R248	06/05/2021	12.35	Put	Bond Future	4,559.6200	4.5596	4,724.3000	4.7243	3.612	0	0	0
2020/08/24	R248	05/08/2021	12.51	Put	Bond Future	5,316.4800	5.3165	5,495.7700	5.4958	3.372	0	0	0
2020/08/24	R248	05/08/2021			Bond Future	12.3164	76.1421	12.3969	75.6751	0.654	0.0000	0.0000	0
2020/08/24	R248	05/08/2021	12.51	Call	Bond Future	6,429.7700	6.4298	6,142.0800	6.1421	(4.474)	0	0	0
2020/08/24	R248	05/08/2021	12.52	Call	Bond Future	6,461.1600	6.4612	6,172.7500	6.1727	(4.464)	0	0	0
2020/08/24	R248	05/08/2021	12.50	Put	Bond Future	5,341.5700	5.3416	5,521.5800	5.5216	3.370	0	0	0
2020/08/24	R248	05/08/2021	12.52	Put	Bond Future	5,291.2300	5.2912	5,469.8000	5.4698	3.375	0	0	0
2020/08/24	R248	05/08/2021	12.50	Call	Bond Future	6,398.1300	6.3981	6,111.1600	6.1112	(4.485)	0	0	0

**Total**

**1241441**