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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2020 TO 02/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	2025	05/11/2020		Bond Future	143.4181	143.4181	144.1085	144.1085	0.481	0.0000	0.0000	4,141
2020/09/02	2025	04/02/2021		Bond Future	143.4308	143.4308	144.1128	144.1128	0.475	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/02	2025	06/05/2021			Bond Future	144.9899	144.9899	145.6784	145.6784	0.475	0.0000	0.0000	0
2020/09/02	2025	05/08/2021			Bond Future	145.0782	145.0782	145.7597	145.7597	0.470	0.0000	0.0000	0
2020/09/02	2029	05/11/2020			Bond Future	102.5754	102.5754	102.9388	102.9388	0.354	0.0000	0.0000	5,004
2020/09/02	2029	04/02/2021			Bond Future	103.6537	103.6537	104.0198	104.0198	0.353	0.0000	0.0000	0
2020/09/02	2029	06/05/2021			Bond Future	103.6513	103.6513	104.0101	104.0101	0.346	0.0000	0.0000	0
2020/09/02	2029	05/08/2021			Bond Future	104.7986	104.7986	105.1612	105.1612	0.346	0.0000	0.0000	0
2020/09/02	2030	05/11/2020	9.39	Put	Bond Future	1,839.6300	1.8396	1,780.1200	1.7801	(3.235)	0	0	0
2020/09/02	2030	05/11/2020	9.38	Call	Bond Future	2,501.6900	2.5017	2,540.6300	2.5406	1.557	0	0	0
2020/09/02	2030	05/11/2020	9.60	Put	Bond Future	1,363.8000	1.3638	1,313.3900	1.3134	(3.696)	0	0	3,000
2020/09/02	2030	05/11/2020	9.99	Put	Bond Future	756.0200	0.7560	721.2000	0.7212	(4.606)	0	0	2,500
2020/09/02	2030	05/11/2020	8.10	Put	Bond Future	7,354.4500	7.3545	7,258.3300	7.2583	(1.307)	0	0	0
2020/09/02	2030	05/11/2020	8.73	Call	Bond Future	900.1600	0.9002	914.6600	0.9147	1.611	0	0	3,000
2020/09/02	2030	05/11/2020	10.06	Put	Bond Future	678.5200	0.6785	646.1400	0.6461	(4.772)	0	0	1,000
2020/09/02	2030	05/11/2020			Bond Future	9.2697	94.4362	9.2527	94.5350	(0.184)	0.0000	0.0000	91,211
2020/09/02	2030	05/11/2020	9.99	Call	Bond Future	4,812.5800	4.8126	4,876.6500	4.8767	1.331	0	0	0
2020/09/02	2030	05/11/2020	8.85	Put	Bond Future	3,598.8700	3.5989	3,518.2000	3.5182	(2.242)	0	0	0
2020/09/02	2030	05/11/2020	8.85	Call	Bond Future	1,122.2600	1.1223	1,140.4800	1.1405	1.624	0	0	3,000
2020/09/02	2030	05/11/2020	9.61	Call	Bond Future	3,289.9900	3.2900	3,338.9000	3.3389	1.487	0	0	0
2020/09/02	2030	05/11/2020	9.61	Put	Bond Future	1,343.8900	1.3439	1,293.9100	1.2939	(3.719)	0	0	3,000
2020/09/02	2030	05/11/2020	8.34	Put	Bond Future	6,008.8900	6.0089	5,915.7600	5.9158	(1.550)	0	0	0
2020/09/02	2030	05/11/2020	8.34	Call	Bond Future	405.7600	0.4058	411.5200	0.4115	1.420	0	0	1,000
2020/09/02	2030	05/11/2020	9.04	Put	Bond Future	2,888.0700	2.8881	2,814.1600	2.8142	(2.559)	0	0	0
2020/09/02	2030	05/11/2020	9.04	Call	Bond Future	1,543.1000	1.5431	1,568.0800	1.5681	1.619	0	0	1,000
2020/09/02	2030	05/11/2020	9.39	Call	Bond Future	2,533.6500	2.5337	2,573.0300	2.5730	1.554	0	0	0
2020/09/02	2030	05/11/2020	9.38	Put	Bond Future	1,865.1200	1.8651	1,805.1700	1.8052	(3.214)	0	0	0
2020/09/02	2030	05/11/2020	9.60	Call	Bond Future	3,253.4700	3.2535	3,301.9500	3.3019	1.490	0	0	0
2020/09/02	2030	05/11/2020	9.49	Call	Bond Future	0.0000	0.0000	2,908.2300	2.9082	100.000	0	0	0
2020/09/02	2030	05/11/2020	8.36	Put	Bond Future	5,901.7500	5.9017	5,808.9500	5.8089	(1.572)	0	0	0
2020/09/02	2030	05/11/2020	9.86	Put	Bond Future	923.2400	0.9232	883.5500	0.8836	(4.299)	0	0	14,160
2020/09/02	2030	05/11/2020	8.10	Call	Bond Future	233.8400	0.2338	236.6100	0.2366	1.185	0	0	3,000
2020/09/02	2030	05/11/2020	8.73	Put	Bond Future	4,100.6500	4.1006	4,016.2600	4.0163	(2.058)	0	0	0
2020/09/02	2030	05/11/2020	9.23	Put	Bond Future	2,279.2300	2.2792	2,212.9100	2.2129	(2.910)	0	0	0
2020/09/02	2030	05/11/2020	10.06	Call	Bond Future	5,116.7800	5.1168	5,183.2900	5.1833	1.300	0	0	0
2020/09/02	2030	05/11/2020	10.37	Put	Bond Future	416.4800	0.4165	393.5300	0.3935	(5.510)	0	0	8,000
2020/09/02	2030	05/11/2020	9.40	Call	Bond Future	2,565.8300	2.5658	2,605.6300	2.6056	1.551	0	0	0
2020/09/02	2030	05/11/2020	9.40	Put	Bond Future	1,814.4100	1.8144	1,755.3200	1.7553	(3.257)	0	0	0
2020/09/02	2030	05/11/2020	9.49	Put	Bond Future	0.0000	0.0000	1,543.4000	1.5434	100.000	0	0	2,500
2020/09/02	2030	05/11/2020	9.65	Call	Bond Future	3,437.8700	3.4379	3,488.5000	3.4885	1.473	0	0	0
2020/09/02	2030	05/11/2020	9.65	Put	Bond Future	1,266.5300	1.2665	1,218.2700	1.2183	(3.810)	0	0	2,500
2020/09/02	2030	05/11/2020	8.36	Call	Bond Future	423.7200	0.4237	429.8100	0.4298	1.437	0	0	14,160
2020/09/02	2030	05/11/2020	8.86	Put	Bond Future	3,558.8600	3.5589	3,478.5300	3.4785	(2.257)	0	0	0
2020/09/02	2030	05/11/2020	8.86	Call	Bond Future	1,142.2500	1.1422	1,160.8100	1.1608	1.625	0	0	14,160
2020/09/02	2030	05/11/2020	9.86	Call	Bond Future	4,265.1400	4.2651	4,324.3400	4.3243	1.388	0	0	0
2020/09/02	2030	05/11/2020	9.23	Call	Bond Future	2,048.3900	2.0484	2,080.9600	2.0810	1.590	0	0	3,000
2020/09/02	2030	05/11/2020	10.47	Call	Bond Future	6,985.8200	6.9858	7,064.3000	7.0643	1.123	0	0	0
2020/09/02	2030	05/11/2020	10.47	Put	Bond Future	354.9100	0.3549	334.5000	0.3345	(5.751)	0	0	3,000

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2020/09/02	2030	05/11/2020	8.53	Put	Bond Future	5,027.8500	5.0279	4,938.3200	4.9383	(1.781)	0	0	0
2020/09/02	2030	05/11/2020	8.53	Call	Bond Future	604.8900	0.6049	614.2500	0.6142	1.547	0	0	15,414
2020/09/02	2030	05/11/2020	9.03	Put	Bond Future	2,922.9800	2.9230	2,848.7000	2.8487	(2.541)	0	0	0
2020/09/02	2030	05/11/2020	9.03	Call	Bond Future	1,518.8900	1.5189	1,543.5000	1.5435	1.620	0	0	15,414
2020/09/02	2030	05/11/2020	10.37	Call	Bond Future	6,519.3000	6.5193	6,595.2400	6.5952	1.165	0	0	0
2020/09/02	2030	04/02/2021	9.20	Put	Bond Future	4,019.8600	4.0199	3,954.6500	3.9546	(1.622)	0	0	0
2020/09/02	2030	04/02/2021	8.20	Put	Bond Future	8,294.3000	8.2943	8,207.2800	8.2073	(1.049)	0	0	0
2020/09/02	2030	04/02/2021	9.12	Call	Bond Future	2,258.7600	2.2588	2,290.2300	2.2902	1.393	0	0	1,000
2020/09/02	2030	04/02/2021	8.36	Call	Bond Future	930.9700	0.9310	945.3800	0.9454	1.548	0	0	800
2020/09/02	2030	04/02/2021	9.16	Call	Bond Future	2,354.1300	2.3541	2,386.6500	2.3866	1.381	0	0	0
2020/09/02	2030	04/02/2021	9.15	Put	Bond Future	4,185.2900	4.1853	4,118.7500	4.1188	(1.590)	0	0	0
2020/09/02	2030	04/02/2021			Bond Future	9.4764	91.4017	9.4588	91.5005	(0.186)	0.0000	0.0000	0
2020/09/02	2030	04/02/2021	8.20	Call	Bond Future	754.1700	0.7542	765.9500	0.7659	1.562	0	0	1,600
2020/09/02	2030	04/02/2021	8.37	Put	Bond Future	7,433.5300	7.4335	7,349.3200	7.3493	(1.133)	0	0	0
2020/09/02	2030	04/02/2021	8.37	Call	Bond Future	942.9700	0.9430	957.5600	0.9576	1.547	0	0	1,000
2020/09/02	2030	04/02/2021	9.17	Call	Bond Future	2,378.5100	2.3785	2,411.2900	2.4113	1.378	0	0	0
2020/09/02	2030	04/02/2021	9.17	Put	Bond Future	4,118.6000	4.1186	4,052.5800	4.0526	(1.603)	0	0	0
2020/09/02	2030	04/02/2021	9.20	Call	Bond Future	2,452.0400	2.4520	2,485.6300	2.4856	1.370	0	0	1,600
2020/09/02	2030	04/02/2021	9.12	Put	Bond Future	4,286.8800	4.2869	4,219.5500	4.2195	(1.571)	0	0	0
2020/09/02	2030	04/02/2021	8.36	Put	Bond Future	7,482.8700	7.4829	7,398.4800	7.3985	(1.128)	0	0	0
2020/09/02	2030	04/02/2021	9.16	Put	Bond Future	4,151.7300	4.1517	4,085.4500	4.0855	(1.596)	0	0	0
2020/09/02	2030	04/02/2021	9.15	Call	Bond Future	2,330.1300	2.3301	2,362.3900	2.3624	1.384	0	0	0
2020/09/02	2030	04/02/2021	8.86	Put	Bond Future	5,242.0100	5.2420	5,168.0800	5.1681	(1.410)	0	0	0
2020/09/02	2030	04/02/2021	8.86	Call	Bond Future	1,697.3200	1.6973	1,722.1900	1.7222	1.465	0	0	800
2020/09/02	2030	04/02/2021	10.20	Call	Bond Future	5,589.7700	5.5898	5,650.1500	5.6501	1.080	0	0	0
2020/09/02	2030	04/02/2021	10.20	Put	Bond Future	1,645.4900	1.6455	1,607.0700	1.6071	(2.335)	0	0	1,800
2020/09/02	2030	06/05/2021	10.04	Put	Bond Future	3,036.8700	3.0369	2,989.2400	2.9892	(1.568)	0	0	0
2020/09/02	2030	06/05/2021	9.15	Call	Bond Future	2,521.5900	2.5216	2,553.8000	2.5538	1.277	0	0	0
2020/09/02	2030	06/05/2021	11.69	Call	Bond Future	10,861.6400	10.8616	10,941.9700	10.9420	0.740	0	0	0
2020/09/02	2030	06/05/2021	11.70	Put	Bond Future	811.8500	0.8119	793.0200	0.7930	(2.319)	0	0	0
2020/09/02	2030	06/05/2021			Bond Future	9.6920	92.3742	9.6738	92.4734	(0.189)	0.0000	0.0000	0
2020/09/02	2030	06/05/2021	10.74	Call	Bond Future	7,304.3800	7.3044	7,369.7000	7.3697	0.894	0	0	0
2020/09/02	2030	06/05/2021	10.74	Put	Bond Future	1,844.3400	1.8443	1,810.3600	1.8104	(1.842)	0	0	0
2020/09/02	2030	06/05/2021	7.97	Call	Bond Future	809.5900	0.8096	821.6400	0.8216	1.488	0	0	700
2020/09/02	2030	06/05/2021	10.04	Call	Bond Future	4,899.2900	4.8993	4,950.9600	4.9510	1.055	0	0	0
2020/09/02	2030	06/05/2021	9.15	Put	Bond Future	5,525.4300	5.5254	5,458.3400	5.4583	(1.214)	0	0	0
2020/09/02	2030	06/05/2021	9.92	Call	Bond Future	4,533.0700	4.5331	4,582.1600	4.5822	1.083	0	0	0
2020/09/02	2030	06/05/2021	11.69	Put	Bond Future	819.7800	0.8198	800.8100	0.8008	(2.314)	0	0	0
2020/09/02	2030	06/05/2021	11.70	Call	Bond Future	10,900.1900	10.9002	10,980.6600	10.9807	0.738	0	0	0
2020/09/02	2030	06/05/2021	9.22	Call	Bond Future	2,677.6500	2.6776	2,711.3600	2.7114	1.259	0	0	0
2020/09/02	2030	06/05/2021	9.22	Put	Bond Future	5,286.3700	5.2864	5,220.7800	5.2208	(1.241)	0	0	700
2020/09/02	2030	06/05/2021	7.97	Put	Bond Future	10,812.1000	10.8121	10,724.8500	10.7248	(0.807)	0	0	0
2020/09/02	2030	06/05/2021	9.92	Put	Bond Future	3,307.2500	3.3073	3,257.0400	3.2570	(1.518)	0	0	700
2020/09/02	2030	06/05/2021	11.71	Call	Bond Future	10,938.7700	10.9388	11,019.3700	11.0194	0.737	0	0	0
2020/09/02	2030	06/05/2021	11.71	Put	Bond Future	803.9900	0.8040	785.2900	0.7853	(2.326)	0	0	0
2020/09/02	2030	05/08/2021	10.42	Put	Bond Future	3,099.8000	3.0998	3,055.5800	3.0556	(1.427)	0	0	0
2020/09/02	2030	05/08/2021	10.41	Call	Bond Future	5,605.6500	5.6057	5,661.3600	5.6614	0.994	0	0	0
2020/09/02	2030	05/08/2021			Bond Future	9.9263	89.3700	9.9072	89.4701	(0.193)	0.0000	0.0000	0

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2020/09/02	2030	05/08/2021	10.42	Call	Bond Future	5,636.6800	5.6367	5,692.5800	5.6926	0.992	0	0	0
2020/09/02	2030	05/08/2021	10.41	Put	Bond Future	3,119.2200	3.1192	3,074.8100	3.0748	(1.424)	0	0	0
2020/09/02	2030	05/08/2021	10.43	Call	Bond Future	5,667.4600	5.6675	5,723.5300	5.7235	0.989	0	0	0
2020/09/02	2030	05/08/2021	10.43	Put	Bond Future	3,080.1700	3.0802	3,036.1200	3.0361	(1.430)	0	0	0
2020/09/02	2032	05/11/2020	9.77	Put	Bond Future	4,041.1900	4.0412	3,913.2800	3.9133	(3.165)	0	0	0
2020/09/02	2032	05/11/2020	9.61	Put	Bond Future	4,737.5400	4.7375	4,600.9400	4.6009	(2.883)	0	0	0
2020/09/02	2032	05/11/2020	10.99	Call	Bond Future	5,477.4100	5.4774	5,593.4600	5.5935	2.119	0	0	0
2020/09/02	2032	05/11/2020	9.44	Put	Bond Future	5,556.2900	5.5563	5,411.5800	5.4116	(2.604)	0	0	0
2020/09/02	2032	05/11/2020	11.08	Call	Bond Future	5,876.9400	5.8769	5,997.3400	5.9973	2.049	0	0	0
2020/09/02	2032	05/11/2020			Bond Future	10.2073	87.9078	10.1792	88.0774	(0.275)	0.0000	0.0000	118,099
2020/09/02	2032	05/11/2020	9.76	Call	Bond Future	1,322.6600	1.3227	1,363.7700	1.3638	3.108	0	0	0
2020/09/02	2032	05/11/2020	9.76	Put	Bond Future	4,082.7400	4.0827	3,954.2600	3.9543	(3.147)	0	0	0
2020/09/02	2032	05/11/2020	10.99	Put	Bond Future	921.0600	0.9211	867.5200	0.8675	(5.813)	0	0	3,000
2020/09/02	2032	05/11/2020	9.77	Call	Bond Future	1,344.1100	1.3441	1,385.7900	1.3858	3.101	0	0	0
2020/09/02	2032	05/11/2020	9.11	Call	Bond Future	382.5500	0.3826	395.6200	0.3956	3.417	0	0	3,000
2020/09/02	2032	05/11/2020	9.61	Call	Bond Future	1,025.0400	1.0250	1,058.0300	1.0580	3.218	0	0	3,000
2020/09/02	2032	05/11/2020	9.44	Call	Bond Future	747.6700	0.7477	772.5500	0.7725	3.328	0	0	1,000
2020/09/02	2032	05/11/2020	11.08	Put	Bond Future	818.0000	0.8180	768.8100	0.7688	(6.013)	0	0	1,000
2020/09/02	2032	05/11/2020	9.75	Call	Bond Future	1,301.2900	1.3013	1,341.8300	1.3418	3.115	0	0	0
2020/09/02	2032	05/11/2020	9.75	Put	Bond Future	4,124.4400	4.1244	3,995.3900	3.9954	(3.129)	0	0	0
2020/09/02	2032	05/11/2020	9.11	Put	Bond Future	7,370.8300	7.3708	7,214.3100	7.2143	(2.124)	0	0	0
2020/09/02	2032	05/11/2020	8.94	Put	Bond Future	8,403.1100	8.4031	8,242.4900	8.2425	(1.911)	0	0	0
2020/09/02	2032	05/11/2020	8.94	Call	Bond Future	264.5800	0.2646	273.5500	0.2736	3.390	0	0	1,000
2020/09/02	2032	04/02/2021	9.29	Call	Bond Future	1,147.7000	1.1477	1,179.4100	1.1794	2.763	0	0	800
2020/09/02	2032	04/02/2021	10.82	Put	Bond Future	2,680.8200	2.6808	2,604.5500	2.6045	(2.845)	0	0	800
2020/09/02	2032	04/02/2021	9.63	Call	Bond Future	1,693.7900	1.6938	1,737.6000	1.7376	2.587	0	0	0
2020/09/02	2032	04/02/2021			Bond Future	10.4291	88.8106	10.4001	88.9810	(0.279)	0.0000	0.0000	60
2020/09/02	2032	04/02/2021	8.79	Put	Bond Future	10,988.0800	10.9881	10,835.9000	10.8359	(1.385)	0	0	0
2020/09/02	2032	04/02/2021	8.79	Call	Bond Future	611.2600	0.6113	629.4000	0.6294	2.968	0	0	800
2020/09/02	2032	04/02/2021	9.61	Call	Bond Future	1,655.5400	1.6555	1,698.5800	1.6986	2.600	0	0	0
2020/09/02	2032	04/02/2021	9.61	Put	Bond Future	6,640.5900	6.6406	6,513.3100	6.5133	(1.917)	0	0	0
2020/09/02	2032	04/02/2021	9.29	Put	Bond Future	8,187.1300	8.1871	8,048.5200	8.0485	(1.693)	0	0	0
2020/09/02	2032	04/02/2021	10.82	Call	Bond Future	4,928.2800	4.9283	5,022.3300	5.0223	1.908	0	0	0
2020/09/02	2032	04/02/2021	9.63	Put	Bond Future	6,552.5000	6.5525	6,425.9900	6.4260	(1.931)	0	0	0
2020/09/02	2032	04/02/2021	9.62	Call	Bond Future	1,674.6000	1.6746	1,718.0200	1.7180	2.593	0	0	0
2020/09/02	2032	04/02/2021	9.62	Put	Bond Future	6,596.4500	6.5964	6,469.5500	6.4696	(1.924)	0	0	0
2020/09/02	2032	06/05/2021	12.57	Call	Bond Future	11,122.6200	11.1226	11,259.3200	11.2593	1.229	0	0	0
2020/09/02	2032	06/05/2021	12.12	Put	Bond Future	1,683.6100	1.6836	1,637.8700	1.6379	(2.717)	0	0	0
2020/09/02	2032	06/05/2021			Bond Future	10.6573	85.6105	10.6271	85.7821	(0.283)	0.0000	0.0000	0
2020/09/02	2032	06/05/2021	12.57	Put	Bond Future	1,160.7900	1.1608	1,125.8900	1.1259	(3.007)	0	0	736
2020/09/02	2032	06/05/2021	10.33	Put	Bond Future	5,420.6300	5.4206	5,319.2600	5.3193	(1.870)	0	0	0
2020/09/02	2032	06/05/2021	10.33	Call	Bond Future	3,535.3500	3.5354	3,605.5800	3.6056	1.987	0	0	736
2020/09/02	2032	06/05/2021	12.11	Call	Bond Future	9,417.9400	9.4179	9,543.5400	9.5435	1.334	0	0	0
2020/09/02	2032	06/05/2021	12.11	Put	Bond Future	1,697.1100	1.6971	1,651.1100	1.6511	(2.710)	0	0	0
2020/09/02	2032	06/05/2021	12.12	Call	Bond Future	9,454.1400	9.4541	9,580.0000	9.5800	1.331	0	0	0
2020/09/02	2032	06/05/2021	12.10	Call	Bond Future	9,381.7600	9.3818	9,507.1000	9.5071	1.336	0	0	0
2020/09/02	2032	06/05/2021	12.10	Put	Bond Future	1,710.6900	1.7107	1,664.4300	1.6644	(2.704)	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
2020/09/02	2032	05/08/2021	11.37	Put	Bond Future	3,688.6300	3.6886	3,614.5800	3.6146	(2.008)	0	0	0
2020/09/02	2032	05/08/2021			Bond Future	10.8978	86.5384	10.8663	86.7116	(0.289)	0.0000	0.0000	0
2020/09/02	2032	05/08/2021	11.36	Call	Bond Future	6,196.5500	6.1965	6,295.4300	6.2954	1.596	0	0	0
2020/09/02	2032	05/08/2021	11.36	Put	Bond Future	3,708.9400	3.7089	3,634.6100	3.6346	(2.004)	0	0	0
2020/09/02	2032	05/08/2021	11.37	Call	Bond Future	6,228.9300	6.2289	6,328.0900	6.3281	1.592	0	0	0
2020/09/02	2032	05/08/2021	11.35	Call	Bond Future	6,164.2300	6.1642	6,262.8200	6.2628	1.599	0	0	0
2020/09/02	2032	05/08/2021	11.35	Put	Bond Future	3,729.3600	3.7294	3,654.7400	3.6547	(2.001)	0	0	0
2020/09/02	2033	05/11/2020			Bond Future	96.9102	96.9102	97.2764	97.2764	0.378	0.0000	0.0000	10,355
2020/09/02	2033	04/02/2021			Bond Future	97.9289	97.9289	98.2979	98.2979	0.377	0.0000	0.0000	0
2020/09/02	2033	06/05/2021			Bond Future	97.7887	97.7887	98.1497	98.1497	0.369	0.0000	0.0000	0
2020/09/02	2033	05/08/2021			Bond Future	98.8711	98.8711	99.2359	99.2359	0.369	0.0000	0.0000	0
2020/09/02	2037	05/11/2020	10.18	Call	Bond Future	586.9200	0.5869	615.9600	0.6160	4.948	0	0	0
2020/09/02	2037	05/11/2020	10.17	Put	Bond Future	7,398.5400	7.3985	7,187.2100	7.1872	(2.856)	0	0	0
2020/09/02	2037	05/11/2020			Bond Future	11.1942	82.3714	11.1560	82.6113	(0.342)	0.0000	0.0000	139,117
2020/09/02	2037	05/11/2020	10.19	Call	Bond Future	597.8000	0.5978	627.3300	0.6273	4.940	0	0	0
2020/09/02	2037	05/11/2020	10.19	Put	Bond Future	7,278.6300	7.2786	7,068.2900	7.0683	(2.890)	0	0	0
2020/09/02	2037	05/11/2020	10.17	Call	Bond Future	576.2000	0.5762	604.7400	0.6047	4.953	0	0	0
2020/09/02	2037	05/11/2020	10.18	Put	Bond Future	7,338.4600	7.3385	7,127.6300	7.1276	(2.873)	0	0	0
2020/09/02	2037	04/02/2021	13.73	Call	Bond Future	12,870.0600	12.8701	13,080.7500	13.0808	1.637	0	0	0
2020/09/02	2037	04/02/2021	10.85	Call	Bond Future	2,546.9500	2.5469	2,629.1600	2.6292	3.228	0	0	0
2020/09/02	2037	04/02/2021	10.35	Call	Bond Future	1,526.2800	1.5263	1,581.8100	1.5818	3.638	0	0	0
2020/09/02	2037	04/02/2021	10.28	Put	Bond Future	8,837.2300	8.8372	8,647.9900	8.6480	(2.141)	0	0	0
2020/09/02	2037	04/02/2021	10.27	Call	Bond Future	1,402.9400	1.4029	1,454.7100	1.4547	3.690	0	0	0
2020/09/02	2037	04/02/2021			Bond Future	11.4218	78.9628	11.3821	79.2042	(0.348)	0.0000	0.0000	0
2020/09/02	2037	04/02/2021	11.97	Put	Bond Future	2,762.9900	2.7630	2,665.8800	2.6659	(3.515)	0	0	0
2020/09/02	2037	04/02/2021	11.97	Call	Bond Future	5,983.8200	5.9838	6,128.1800	6.1282	2.413	0	0	300
2020/09/02	2037	04/02/2021	9.65	Put	Bond Future	12,648.9600	12.6490	12,435.1900	12.4352	(1.690)	0	0	0
2020/09/02	2037	04/02/2021	9.65	Call	Bond Future	677.8800	0.6779	705.5800	0.7056	4.086	0	0	72
2020/09/02	2037	04/02/2021	11.90	Call	Bond Future	5,729.0100	5.7290	5,869.8400	5.8698	2.458	0	0	0
2020/09/02	2037	04/02/2021	13.73	Put	Bond Future	586.1900	0.5862	555.4100	0.5554	(5.251)	0	0	300
2020/09/02	2037	04/02/2021	10.85	Put	Bond Future	6,136.0900	6.1361	5,976.8300	5.9768	(2.595)	0	0	72
2020/09/02	2037	04/02/2021	10.35	Put	Bond Future	8,460.9200	8.4609	8,274.9800	8.2750	(2.198)	0	0	72
2020/09/02	2037	04/02/2021	10.28	Call	Bond Future	1,417.9600	1.4180	1,470.1900	1.4702	3.683	0	0	0
2020/09/02	2037	04/02/2021	10.27	Put	Bond Future	8,891.7800	8.8918	8,702.0800	8.7021	(2.133)	0	0	0
2020/09/02	2037	04/02/2021	11.90	Put	Bond Future	2,908.0400	2.9080	2,807.4000	2.8074	(3.461)	0	0	240
2020/09/02	2037	04/02/2021	10.48	Put	Bond Future	7,787.9700	7.7880	7,608.4100	7.6084	(2.306)	0	0	0
2020/09/02	2037	04/02/2021	10.48	Call	Bond Future	1,742.5700	1.7426	1,804.4800	1.8045	3.553	0	0	240
2020/09/02	2037	04/02/2021	10.29	Call	Bond Future	1,433.0900	1.4331	1,485.7900	1.4858	3.677	0	0	0
2020/09/02	2037	04/02/2021	10.29	Put	Bond Future	8,782.8800	8.7829	8,594.1100	8.5941	(2.149)	0	0	0
2020/09/02	2037	06/05/2021	12.42	Call	Bond Future	7,493.0800	7.4931	7,645.8200	7.6458	2.038	0	0	0
2020/09/02	2037	06/05/2021			Bond Future	11.6558	79.8032	11.6145	80.0467	(0.354)	0.0000	0.0000	0
2020/09/02	2037	06/05/2021	12.42	Put	Bond Future	3,190.3000	3.1903	3,099.4900	3.0995	(2.846)	0	0	0
2020/09/02	2037	06/05/2021	12.43	Call	Bond Future	7,529.3400	7.5293	7,682.4600	7.6825	2.034	0	0	0
2020/09/02	2037	06/05/2021	12.44	Put	Bond Future	3,155.2600	3.1553	3,065.2000	3.0652	(2.854)	0	0	0
2020/09/02	2037	06/05/2021	12.43	Put	Bond Future	3,172.7300	3.1727	3,082.3000	3.0823	(2.850)	0	0	0
2020/09/02	2037	06/05/2021	12.44	Call	Bond Future	7,565.6500	7.5657	7,719.1400	7.7191	2.029	0	0	0

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2020/09/02	2037	05/08/2021	12.26	Put	Bond Future	4,447.1900	4.4472	4,340.1200	4.3401	(2.408)	0	0	0
2020/09/02	2037	05/08/2021	12.27	Call	Bond Future	6,446.6200	6.4466	6,585.8700	6.5859	2.160	0	0	0
2020/09/02	2037	05/08/2021	12.28	Call	Bond Future	6,478.9700	6.4790	6,618.6000	6.6186	2.155	0	0	0
2020/09/02	2037	05/08/2021			Bond Future	11.9073	76.4126	11.8642	76.6585	(0.362)	0.0000	0.0000	0
2020/09/02	2037	05/08/2021	12.26	Call	Bond Future	6,414.6000	6.4146	6,553.4600	6.5535	2.165	0	0	0
2020/09/02	2037	05/08/2021	12.28	Put	Bond Future	4,402.3300	4.4023	4,296.0300	4.2960	(2.415)	0	0	0
2020/09/02	2037	05/08/2021	12.27	Put	Bond Future	4,424.5600	4.4246	4,317.8800	4.3179	(2.411)	0	0	0
2020/09/02	2038	05/11/2020			Bond Future	107.8245	107.8245	108.6174	108.6174	0.735	0.0000	0.0000	10,772
2020/09/02	2038	04/02/2021			Bond Future	107.2762	107.2762	108.0602	108.0602	0.731	0.0000	0.0000	0
2020/09/02	2038	06/05/2021			Bond Future	108.4425	108.4425	109.2345	109.2345	0.730	0.0000	0.0000	0
2020/09/02	2038	05/08/2021			Bond Future	107.9367	107.9367	108.7211	108.7211	0.727	0.0000	0.0000	0
2020/09/02	2040	05/11/2020	10.30	Call	Bond Future	532.0800	0.5321	586.2100	0.5862	10.173	0	0	0
2020/09/02	2040	05/11/2020	11.00	Put	Bond Future	4,459.7400	4.4597	4,179.4100	4.1794	(6.286)	0	0	0
2020/09/02	2040	05/11/2020	10.23	Call	Bond Future	464.3900	0.4644	512.4800	0.5125	10.356	0	0	2,000
2020/09/02	2040	05/11/2020	11.70	Put	Bond Future	2,128.3300	2.1283	1,950.4400	1.9504	(8.358)	0	0	2,000
2020/09/02	2040	05/11/2020	9.50	Call	Bond Future	86.3900	0.0864	96.8200	0.0968	12.073	0	0	2,000
2020/09/02	2040	05/11/2020	10.00	Call	Bond Future	288.2900	0.2883	319.8100	0.3198	10.933	0	0	2,380
2020/09/02	2040	05/11/2020			Bond Future	11.3938	83.9506	11.3298	84.3725	(0.562)	0.0000	0.0000	72,655
2020/09/02	2040	05/11/2020	10.30	Put	Bond Future	8,257.4900	8.2575	7,889.7900	7.8898	(4.453)	0	0	0
2020/09/02	2040	05/11/2020	9.73	Put	Bond Future	12,377.8600	12.3779	11,973.9600	11.9740	(3.263)	0	0	0
2020/09/02	2040	05/11/2020	9.73	Call	Bond Future	154.9500	0.1549	172.8800	0.1729	11.571	0	0	2,000
2020/09/02	2040	05/11/2020	10.23	Put	Bond Future	8,723.6200	8.7236	8,349.8800	8.3499	(4.284)	0	0	0
2020/09/02	2040	05/11/2020	10.31	Call	Bond Future	542.3400	0.5423	597.3700	0.5974	10.147	0	0	0
2020/09/02	2040	05/11/2020	10.32	Put	Bond Future	8,126.5600	8.1266	7,760.6800	7.7607	(4.502)	0	0	0
2020/09/02	2040	05/11/2020	11.00	Call	Bond Future	1,806.3800	1.8064	1,947.8800	1.9479	7.833	0	0	2,380
2020/09/02	2040	05/11/2020	11.70	Call	Bond Future	4,099.2400	4.0992	4,343.1800	4.3432	5.951	0	0	0
2020/09/02	2040	05/11/2020	9.50	Put	Bond Future	14,225.2700	14.2253	13,813.8700	13.8139	(2.892)	0	0	0
2020/09/02	2040	05/11/2020	10.00	Put	Bond Future	10,337.4500	10.3374	9,947.1400	9.9471	(3.776)	0	0	0
2020/09/02	2040	05/11/2020	10.31	Put	Bond Future	8,191.9000	8.1919	7,825.1000	7.8251	(4.478)	0	0	0
2020/09/02	2040	05/11/2020	10.32	Call	Bond Future	552.7500	0.5527	608.7000	0.6087	10.122	0	0	0
2020/09/02	2040	05/11/2020	11.50	Call	Bond Future	3,354.5400	3.3545	3,570.1800	3.5702	6.428	0	0	0
2020/09/02	2040	05/11/2020	11.50	Put	Bond Future	2,662.0100	2.6620	2,455.8200	2.4558	(7.746)	0	0	2,000
2020/09/02	2040	04/02/2021	9.49	Call	Bond Future	435.6600	0.4357	471.4300	0.4714	8.211	0	0	500
2020/09/02	2040	04/02/2021	9.57	Put	Bond Future	15,453.8200	15.4538	15,068.0800	15.0681	(2.496)	0	0	0
2020/09/02	2040	04/02/2021	10.07	Put	Bond Future	11,872.1700	11.8722	11,515.8000	11.5158	(3.002)	0	0	0
2020/09/02	2040	04/02/2021	10.42	Put	Bond Future	9,671.1500	9.6712	9,341.5600	9.3416	(3.408)	0	0	0
2020/09/02	2040	04/02/2021			Bond Future	11.6211	80.3079	11.5545	80.7331	(0.573)	0.0000	0.0000	0
2020/09/02	2040	04/02/2021	10.07	Call	Bond Future	940.0100	0.9400	1,008.8800	1.0089	7.327	0	0	800
2020/09/02	2040	04/02/2021	11.74	Call	Bond Future	4,759.6800	4.7597	4,984.7200	4.9847	4.728	0	0	0
2020/09/02	2040	04/02/2021	11.74	Put	Bond Future	4,009.3300	4.0093	3,809.1300	3.8091	(4.993)	0	0	800
2020/09/02	2040	04/02/2021	10.41	Call	Bond Future	1,389.9600	1.3900	1,484.7700	1.4848	6.821	0	0	0
2020/09/02	2040	04/02/2021	10.41	Put	Bond Future	9,730.4100	9.7304	9,399.9800	9.4000	(3.396)	0	0	0
2020/09/02	2040	04/02/2021	9.49	Put	Bond Future	16,072.2200	16.0722	15,682.7500	15.6828	(2.423)	0	0	0
2020/09/02	2040	04/02/2021	9.57	Call	Bond Future	488.3500	0.4884	527.8500	0.5278	8.088	0	0	800
2020/09/02	2040	04/02/2021	10.42	Call	Bond Future	1,405.1600	1.4052	1,500.8100	1.5008	6.807	0	0	0
2020/09/02	2040	04/02/2021	10.24	Put	Bond Future	10,770.6000	10.7706	10,426.6100	10.4266	(3.194)	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
2020/09/02	2040	04/02/2021	10.24	Call	Bond Future	1,149.0300	1.1490	1,230.2800	1.2303	7.071	0	0	500
2020/09/02	2040	04/02/2021	11.57	Call	Bond Future	4,203.0200	4.2030	4,411.3900	4.4114	4.958	0	0	0
2020/09/02	2040	04/02/2021	11.57	Put	Bond Future	4,528.7800	4.5288	4,311.9100	4.3119	(4.789)	0	0	500
2020/09/02	2040	04/02/2021	10.40	Call	Bond Future	1,374.8700	1.3749	1,468.8500	1.4688	6.836	0	0	0
2020/09/02	2040	04/02/2021	10.40	Put	Bond Future	9,789.8800	9.7899	9,458.6200	9.4586	(3.384)	0	0	0
2020/09/02	2040	06/05/2021	12.44	Put	Bond Future	3,692.2500	3.6923	3,528.2200	3.5282	(4.443)	0	0	0
2020/09/02	2040	06/05/2021			Bond Future	11.8544	81.1627	11.7850	81.5920	(0.585)	0.0000	0.0000	0
2020/09/02	2040	06/05/2021	12.43	Call	Bond Future	7,132.3300	7.1323	7,396.8900	7.3969	3.709	0	0	0
2020/09/02	2040	06/05/2021	12.43	Put	Bond Future	3,713.2900	3.7133	3,548.6600	3.5486	(4.436)	0	0	0
2020/09/02	2040	06/05/2021	12.44	Call	Bond Future	7,168.5300	7.1685	7,433.7900	7.4338	3.700	0	0	0
2020/09/02	2040	06/05/2021	12.42	Call	Bond Future	7,096.4400	7.0964	7,360.2900	7.3603	3.718	0	0	0
2020/09/02	2040	06/05/2021	12.42	Put	Bond Future	3,734.7000	3.7347	3,569.2600	3.5693	(4.430)	0	0	0
2020/09/02	2040	05/08/2021	12.47	Call	Bond Future	6,716.3700	6.7164	6,969.2600	6.9693	3.765	0	0	0
2020/09/02	2040	05/08/2021			Bond Future	12.1052	77.5365	12.0326	77.9702	(0.599)	0.0000	0.0000	0
2020/09/02	2040	05/08/2021	12.47	Put	Bond Future	4,593.9200	4.5939	4,413.1200	4.4131	(3.936)	0	0	0
2020/09/02	2040	05/08/2021	12.48	Call	Bond Future	6,749.0700	6.7491	7,002.6400	7.0026	3.757	0	0	0
2020/09/02	2040	05/08/2021	12.49	Put	Bond Future	4,545.4900	4.5455	4,366.0500	4.3661	(3.948)	0	0	0
2020/09/02	2040	05/08/2021	12.48	Put	Bond Future	4,569.7900	4.5698	4,389.6700	4.3897	(3.942)	0	0	0
2020/09/02	2040	05/08/2021	12.49	Call	Bond Future	6,781.5300	6.7815	7,035.7800	7.0358	3.749	0	0	0
2020/09/02	2044	05/11/2020	10.36	Call	Bond Future	499.4600	0.4995	544.6800	0.5447	9.054	0	0	0
2020/09/02	2044	05/11/2020	11.06	Put	Bond Future	4,661.8500	4.6619	4,399.5900	4.3996	(5.626)	0	0	525
2020/09/02	2044	05/11/2020	11.43	Call	Bond Future	2,799.6400	2.7996	2,971.0400	2.9710	6.122	0	0	0
2020/09/02	2044	05/11/2020	9.72	Put	Bond Future	13,342.6900	13.3427	12,970.5300	12.9705	(2.789)	0	0	0
2020/09/02	2044	05/11/2020	9.97	Call	Bond Future	218.4400	0.2184	239.9200	0.2399	9.833	0	0	300
2020/09/02	2044	05/11/2020	9.29	Put	Bond Future	17,031.7700	17.0318	16,651.2900	16.6513	(2.234)	0	0	0
2020/09/02	2044	05/11/2020	9.96	Put	Bond Future	11,437.2700	11.4373	11,073.9100	11.0739	(3.177)	0	0	0
2020/09/02	2044	05/11/2020			Bond Future	11.4948	80.2978	11.4361	80.6822	(0.511)	0.0000	0.0000	47,342
2020/09/02	2044	05/11/2020	10.34	Call	Bond Future	480.3200	0.4803	524.0100	0.5240	9.096	0	0	0
2020/09/02	2044	05/11/2020	10.34	Put	Bond Future	8,682.7800	8.6828	8,342.0800	8.3421	(3.924)	0	0	0
2020/09/02	2044	05/11/2020	9.72	Call	Bond Future	119.1000	0.1191	131.3300	0.1313	10.269	0	0	1,815
2020/09/02	2044	05/11/2020	9.97	Put	Bond Future	11,360.5000	11.3605	10,997.5900	10.9976	(3.194)	0	0	0
2020/09/02	2044	05/11/2020	9.96	Call	Bond Future	213.4600	0.2135	234.4900	0.2345	9.852	0	0	0
2020/09/02	2044	05/11/2020	11.38	Call	Bond Future	2,641.7100	2.6417	2,806.4200	2.8064	6.235	0	0	0
2020/09/02	2044	05/11/2020	11.38	Put	Bond Future	3,396.7800	3.3968	3,177.1000	3.1771	(6.467)	0	0	300
2020/09/02	2044	05/11/2020	10.36	Put	Bond Future	8,547.6400	8.5476	8,208.4700	8.2085	(3.968)	0	0	0
2020/09/02	2044	05/11/2020	11.06	Call	Bond Future	1,735.0300	1.7350	1,857.1600	1.8572	7.039	0	0	0
2020/09/02	2044	05/11/2020	10.04	Put	Bond Future	10,829.3000	10.8293	10,469.7400	10.4697	(3.320)	0	0	0
2020/09/02	2044	05/11/2020	11.17	Put	Bond Future	4,194.7800	4.1948	3,947.0100	3.9470	(5.907)	0	0	1,815
2020/09/02	2044	05/11/2020	11.43	Put	Bond Future	3,224.3700	3.2244	3,011.3800	3.0114	(6.606)	0	0	1,815
2020/09/02	2044	05/11/2020	8.87	Put	Bond Future	20,940.5100	20.9405	20,557.1400	20.5571	(1.831)	0	0	0
2020/09/02	2044	05/11/2020	9.29	Call	Bond Future	35.9800	0.0360	39.8900	0.0399	10.867	0	0	300
2020/09/02	2044	05/11/2020	10.35	Call	Bond Future	489.8100	0.4898	534.2700	0.5343	9.077	0	0	0
2020/09/02	2044	05/11/2020	10.35	Put	Bond Future	8,615.0700	8.6151	8,275.1400	8.2751	(3.946)	0	0	0
2020/09/02	2044	05/11/2020	10.04	Call	Bond Future	256.0400	0.2560	280.8700	0.2809	9.698	0	0	525
2020/09/02	2044	05/11/2020	9.34	Put	Bond Future	16,585.9800	16.5860	16,206.1100	16.2061	(2.290)	0	0	0
2020/09/02	2044	05/11/2020	9.34	Call	Bond Future	41.7900	0.0418	46.3100	0.0463	10.816	0	0	525
2020/09/02	2044	05/11/2020	11.17	Call	Bond Future	2,025.9100	2.0259	2,162.5300	2.1625	6.744	0	0	0

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2020/09/02	2044	05/11/2020	8.87	Call	Bond Future	9.1000	0.0091	10.1200	0.0101	11.209	0	0	1,815
2020/09/02	2044	05/11/2020	10.02	Put	Bond Future	10,979.9600	10.9800	10,619.4100	10.6194	(3.284)	0	0	0
2020/09/02	2044	05/11/2020	10.02	Call	Bond Future	244.8000	0.2448	268.6400	0.2686	9.739	0	0	1,815
2020/09/02	2044	04/02/2021	10.04	Put	Bond Future	12,786.2000	12.7862	12,453.3800	12.4534	(2.603)	0	0	0
2020/09/02	2044	04/02/2021	10.37	Call	Bond Future	1,206.8300	1.2068	1,282.8000	1.2828	6.295	0	0	0
2020/09/02	2044	04/02/2021	10.35	Put	Bond Future	10,711.8400	10.7118	10,398.9700	10.3990	(2.921)	0	0	0
2020/09/02	2044	04/02/2021			Bond Future	11.7166	76.7427	11.6555	77.1302	(0.522)	0.0000	0.0000	0
2020/09/02	2044	04/02/2021	10.37	Put	Bond Future	10,585.3900	10.5854	10,273.9400	10.2739	(2.942)	0	0	0
2020/09/02	2044	04/02/2021	10.35	Call	Bond Future	1,179.5700	1.1796	1,254.1200	1.2541	6.320	0	0	0
2020/09/02	2044	04/02/2021	10.04	Call	Bond Future	811.7000	0.8117	866.3000	0.8663	6.727	0	0	0
2020/09/02	2044	04/02/2021	10.84	Call	Bond Future	2,003.1000	2.0031	2,116.4200	2.1164	5.657	0	0	0
2020/09/02	2044	04/02/2021	10.36	Put	Bond Future	10,648.5000	10.6485	10,336.3400	10.3363	(2.931)	0	0	0
2020/09/02	2044	04/02/2021	10.84	Put	Bond Future	7,897.3400	7.8973	7,623.2400	7.6232	(3.471)	0	0	265
2020/09/02	2044	04/02/2021	10.29	Call	Bond Future	1,100.4300	1.1004	1,170.8400	1.1708	6.398	0	0	0
2020/09/02	2044	04/02/2021	10.29	Put	Bond Future	11,096.6000	11.0966	10,779.5900	10.7796	(2.857)	0	0	265
2020/09/02	2044	04/02/2021	9.66	Put	Bond Future	15,614.7000	15.6147	15,262.4800	15.2625	(2.256)	0	0	0
2020/09/02	2044	04/02/2021	9.66	Call	Bond Future	486.7100	0.4867	521.9100	0.5219	7.232	0	0	265
2020/09/02	2044	04/02/2021	10.36	Call	Bond Future	1,193.1400	1.1931	1,268.4000	1.2684	6.308	0	0	0
2020/09/02	2044	06/05/2021	12.43	Put	Bond Future	3,956.1400	3.9561	3,799.0900	3.7991	(3.970)	0	0	0
2020/09/02	2044	06/05/2021	12.44	Call	Bond Future	6,860.8200	6.8608	7,095.5100	7.0955	3.421	0	0	0
2020/09/02	2044	06/05/2021			Bond Future	11.9440	77.5596	11.8803	77.9507	(0.534)	0.0000	0.0000	0
2020/09/02	2044	06/05/2021	12.45	Call	Bond Future	6,895.7900	6.8958	7,131.1300	7.1311	3.413	0	0	0
2020/09/02	2044	06/05/2021	12.45	Put	Bond Future	3,912.0200	3.9120	3,756.2700	3.7563	(3.981)	0	0	0
2020/09/02	2044	06/05/2021	12.43	Call	Bond Future	6,825.8900	6.8259	7,059.9300	7.0599	3.429	0	0	0
2020/09/02	2044	06/05/2021	12.44	Put	Bond Future	3,934.0200	3.9340	3,777.6200	3.7776	(3.976)	0	0	0
2020/09/02	2044	05/08/2021	12.60	Put	Bond Future	4,530.3800	4.5304	4,367.8500	4.3679	(3.588)	0	0	0
2020/09/02	2044	05/08/2021	12.61	Put	Bond Future	4,507.6900	4.5077	4,345.7700	4.3458	(3.592)	0	0	0
2020/09/02	2044	05/08/2021			Bond Future	12.1885	74.0195	12.1218	74.4147	(0.547)	0.0000	0.0000	0
2020/09/02	2044	05/08/2021	12.60	Call	Bond Future	6,889.4600	6.8895	7,122.0400	7.1220	3.376	0	0	0
2020/09/02	2044	05/08/2021	12.61	Call	Bond Future	6,922.4600	6.9225	7,155.6500	7.1557	3.369	0	0	0
2020/09/02	2044	05/08/2021	12.59	Call	Bond Future	6,856.4900	6.8565	7,088.4700	7.0885	3.383	0	0	0
2020/09/02	2044	05/08/2021	12.59	Put	Bond Future	4,553.1800	4.5532	4,390.0500	4.3900	(3.583)	0	0	0
2020/09/02	2046	05/11/2020			Bond Future	96.0374	96.0374	96.0935	96.0935	0.058	0.0000	0.0000	16,197
2020/09/02	2046	04/02/2021			Bond Future	97.0470	97.0470	97.1026	97.1026	0.057	0.0000	0.0000	0
2020/09/02	2046	06/05/2021			Bond Future	96.3280	96.3280	96.3668	96.3668	0.040	0.0000	0.0000	0
2020/09/02	2046	05/08/2021			Bond Future	97.3944	97.3944	97.4334	97.4334	0.040	0.0000	0.0000	0
2020/09/02	2050	05/11/2020			Bond Future	98.3641	98.3641	98.6937	98.6937	0.335	0.0000	0.0000	13,962
2020/09/02	2050	04/02/2021			Bond Future	97.5248	97.5248	97.8392	97.8392	0.322	0.0000	0.0000	0
2020/09/02	2050	06/05/2021			Bond Future	98.5851	98.5851	98.9022	98.9022	0.322	0.0000	0.0000	0
2020/09/02	2050	05/08/2021			Bond Future	97.7661	97.7661	98.0684	98.0684	0.309	0.0000	0.0000	0
2020/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/02	AL37	05/11/2020			Index Future	754.9920	754.9920	754.7160	754.7160	(0.037)	0.0000	0.0000	0
2020/09/02	AL37	04/02/2021			Index Future	762.7370	762.7370	762.4550	762.4550	(0.037)	0.0000	0.0000	0
2020/09/02	AL37	06/05/2021			Index Future	770.8390	770.8390	770.5530	770.5530	(0.037)	0.0000	0.0000	0
2020/09/02	AL37	05/08/2021			Index Future	779.1000	779.1000	778.8090	778.8090	(0.037)	0.0000	0.0000	0
2020/09/02	AL7T	05/11/2020			Index Future	825.1580	825.1580	826.0200	826.0200	0.104	0.0000	0.0000	0
2020/09/02	AL7T	04/02/2021			Index Future	833.6230	833.6230	834.4900	834.4900	0.104	0.0000	0.0000	0
2020/09/02	AL7T	06/05/2021			Index Future	842.4780	842.4780	843.3530	843.3530	0.104	0.0000	0.0000	0
2020/09/02	AL7T	05/08/2021			Index Future	851.5060	851.5060	852.3900	852.3900	0.104	0.0000	0.0000	0
2020/09/02	ALBI	05/11/2020			Index Future	722.4900	722.4900	723.7440	723.7440	0.174	0.0000	0.0000	209
2020/09/02	ALBI	04/02/2021			Index Future	729.9020	729.9020	731.1650	731.1650	0.173	0.0000	0.0000	0
2020/09/02	ALBI	06/05/2021			Index Future	737.6550	737.6550	738.9310	738.9310	0.173	0.0000	0.0000	0
2020/09/02	ALBI	05/08/2021			Index Future	745.5600	745.5600	746.8480	746.8480	0.173	0.0000	0.0000	0
2020/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/02	ES33	05/11/2020			Bond Future	11.8681	72.7019	11.8218	72.9403	(0.390)	0.0000	0.0000	350
2020/09/02	ES33	04/02/2021			Bond Future	12.1446	73.4484	12.0964	73.6882	(0.397)	0.0000	0.0000	0
2020/09/02	ES33	06/05/2021			Bond Future	12.4240	70.4548	12.3738	70.6966	(0.404)	0.0000	0.0000	0
2020/09/02	ES33	05/08/2021			Bond Future	12.7193	71.2185	12.6669	71.4627	(0.412)	0.0000	0.0000	0
2020/09/02	ES42	05/11/2020			Bond Future	12.2859	71.9351	12.2358	72.2201	(0.407)	0.0000	0.0000	4,789
2020/09/02	ES42	04/02/2021			Bond Future	12.5435	72.6744	12.4913	72.9614	(0.416)	0.0000	0.0000	0
2020/09/02	ES42	06/05/2021			Bond Future	12.8138	69.1894	12.7592	69.4790	(0.426)	0.0000	0.0000	0
2020/09/02	ES42	05/08/2021			Bond Future	13.0920	69.9397	13.0348	70.2323	(0.437)	0.0000	0.0000	0
2020/09/02	GOVI	05/11/2020	737.84	Put	GOVI	240,750.0000	24.0750	228,760.0000	22.8760	(4.980)	0	0	0
2020/09/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	05/11/2020			GOVI	713.7650	713.7650	714.9640	714.9640	0.168	0.0000	0.0000	1,011
2020/09/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	05/11/2020	737.83	Put	GOVI	240,650.0000	24.0650	228,660.0000	22.8660	(4.982)	0	0	0
2020/09/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/09/02	GOVI	05/11/2020	737.85	Put	GOVI	240,850.0000	24.0850	228,860.0000	22.8860	(4.978)	0	0	0
2020/09/02	GOVI	04/02/2021	750.96	Put	GOVI	298,730.0000	29.8730	286,640.0000	28.6640	(4.047)	0	0	0
2020/09/02	GOVI	04/02/2021			GOVI	721.0870	721.0870	722.2960	722.2960	0.168	0.0000	0.0000	0
2020/09/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	04/02/2021	750.95	Put	GOVI	298,630.0000	29.8630	286,540.0000	28.6540	(4.048)	0	0	0
2020/09/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	04/02/2021	750.94	Put	GOVI	298,530.0000	29.8530	286,440.0000	28.6440	(4.050)	0	0	0
2020/09/02	GOVI	06/05/2021	678.67	Call	GOVI	500,770.0000	50.0770	512,970.0000	51.2970	2.436	0	0	0
2020/09/02	GOVI	06/05/2021			GOVI	728.7470	728.7470	729.9670	729.9670	0.167	0.0000	0.0000	0
2020/09/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	06/05/2021	678.68	Call	GOVI	500,670.0000	50.0670	512,870.0000	51.2870	2.437	0	0	0
2020/09/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	06/05/2021	678.69	Call	GOVI	500,570.0000	50.0570	512,770.0000	51.2770	2.437	0	0	0
2020/09/02	GOVI	05/08/2021	719.14	Call	GOVI	174,160.0000	17.4160	186,480.0000	18.6480	7.074	0	0	0
2020/09/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	05/08/2021			GOVI	736.5560	736.5560	737.7880	737.7880	0.167	0.0000	0.0000	0
2020/09/02	GOVI	05/08/2021	719.15	Call	GOVI	174,060.0000	17.4060	186,380.0000	18.6380	7.078	0	0	0
2020/09/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	GOVI	05/08/2021	719.13	Call	GOVI	174,260.0000	17.4260	186,580.0000	18.6580	7.070	0	0	0
2020/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/02	IGOV	05/11/2020			Index Future	260.2770	260.2770	260.9620	260.9620	0.263	0.0000	0.0000	1,214
2020/09/02	IGOV	04/02/2021			Index Future	263.0100	263.0100	263.7020	263.7020	0.263	0.0000	0.0000	0
2020/09/02	IGOV	06/05/2021			Index Future	265.8680	265.8680	266.5670	266.5670	0.263	0.0000	0.0000	0
2020/09/02	IGOV	05/08/2021			Index Future	268.7790	268.7790	269.4860	269.4860	0.263	0.0000	0.0000	0
2020/09/02	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/02	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	93.9900	93.9900	(0.011)	0.0000	0.0000	0
2020/09/02	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2200	92.2200	0.000	0.0000	0.0000	0
2020/09/02	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.3800	90.3800	0.000	0.0000	0.0000	0
2020/09/02	IS05	21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3400	89.3400	(0.011)	0.0000	0.0000	0
2020/09/02	IS05	21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6100	90.6100	(0.022)	0.0000	0.0000	51
2020/09/02	IS05	15/03/2022			Interest Rate Swap	90.0600	90.0600	90.0400	90.0400	(0.022)	0.0000	0.0000	0
2020/09/02	IS05	21/06/2022			Interest Rate Swap	90.1900	90.1900	90.1600	90.1600	(0.033)	0.0000	0.0000	0
2020/09/02	IS05	20/09/2022			Interest Rate Swap	93.3700	93.3700	93.3200	93.3200	(0.054)	0.0000	0.0000	0
2020/09/02	IS05	20/12/2022			Interest Rate Swap	93.9000	93.9000	93.8300	93.8300	(0.075)	0.0000	0.0000	0
2020/09/02	IS05	22/03/2023			Interest Rate Swap	86.3300	86.3300	86.2300	86.2300	(0.116)	0.0000	0.0000	0
2020/09/02	IS05	20/06/2023			Interest Rate Swap	91.9000	91.9000	91.7900	91.7900	(0.120)	0.0000	0.0000	0
2020/09/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/02	IS10	17/12/2025			Interest Rate Swap	80.6900	80.6900	80.3600	80.3600	(0.409)	0.0000	0.0000	0
2020/09/02	IS10	16/03/2026			Interest Rate Swap	77.3200	77.3200	76.9700	76.9700	(0.453)	0.0000	0.0000	0
2020/09/02	IS10	15/06/2026			Interest Rate Swap	75.8300	75.8300	75.4600	75.4600	(0.488)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/02	IS10	21/09/2026			Interest Rate Swap	77.9700	77.9700	77.5900	77.5900	(0.487)	0.0000	0.0000	0
2020/09/02	IS10	21/12/2026			Interest Rate Swap	82.1000	82.1000	81.7300	81.7300	(0.451)	0.0000	0.0000	0
2020/09/02	IS10	15/03/2027			Interest Rate Swap	80.7400	80.7400	80.3800	80.3800	(0.446)	0.0000	0.0000	0
2020/09/02	IS10	21/06/2027			Interest Rate Swap	82.9500	82.9500	82.6000	82.6000	(0.422)	0.0000	0.0000	0
2020/09/02	IS10	20/09/2027			Interest Rate Swap	88.8700	88.8700	88.5300	88.5300	(0.383)	0.0000	0.0000	0
2020/09/02	IS10	20/12/2027			Interest Rate Swap	89.3800	89.3800	89.0400	89.0400	(0.380)	0.0000	0.0000	0
2020/09/02	IS10	22/03/2028			Interest Rate Swap	82.5300	82.5300	82.1800	82.1800	(0.424)	0.0000	0.0000	0
2020/09/02	IS10	20/06/2028			Interest Rate Swap	90.4500	90.4500	90.1000	90.1000	(0.387)	0.0000	0.0000	0
2020/09/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/02	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/09/02	JBAF	21/10/2020			Jibar Tradeable Future	3.4750	96.5250	3.4650	96.5350	(0.288)	0.0000	0.0000	0
2020/09/02	JBAF	18/11/2020			Jibar Tradeable Future	3.4900	96.5100	3.4800	96.5200	(0.287)	0.0000	0.0000	0
2020/09/02	JBAF	15/12/2020			Jibar Tradeable Future	3.4900	96.5100	3.4700	96.5300	(0.573)	0.0000	0.0000	30,010
2020/09/02	JBAF	20/01/2021			Jibar Tradeable Future	3.5100	96.4900	3.4900	96.5100	(0.570)	0.0000	0.0000	0
2020/09/02	JBAF	17/02/2021			Jibar Tradeable Future	3.5300	96.4700	3.5100	96.4900	(0.567)	0.0000	0.0000	0
2020/09/02	JBAF	17/03/2021			Jibar Tradeable Future	3.5450	96.4550	3.5150	96.4850	(0.846)	0.0000	0.0000	0
2020/09/02	JBAF	15/06/2021			Jibar Tradeable Future	3.6550	96.3450	3.6250	96.3750	(0.821)	0.0000	0.0000	0
2020/09/02	JBAF	15/09/2021			Jibar Tradeable Future	3.7900	96.2100	3.7600	96.2400	(0.792)	0.0000	0.0000	30,000
2020/09/02	JBAF	15/12/2021			Jibar Tradeable Future	3.9900	96.0100	3.9500	96.0500	(1.003)	0.0000	0.0000	0
2020/09/02	JBAF	16/03/2022			Jibar Tradeable Future	4.1550	95.8450	4.1150	95.8850	(0.963)	0.0000	0.0000	0
2020/09/02	JBAF	15/06/2022			Jibar Tradeable Future	4.3800	95.6200	4.3500	95.6500	(0.685)	0.0000	0.0000	0
2020/09/02	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	R023	05/11/2020			Bond Future	4.4928	108.5637	4.5012	108.5447	0.187	0.0000	0.0000	34,401
2020/09/02	R023	05/11/2020	7.46	Call	Bond Future	6,457.0000	6.4570	6,437.9700	6.4380	(0.295)	0	0	0
2020/09/02	R023	05/11/2020	7.47	Call	Bond Future	6,477.9200	6.4779	6,458.8900	6.4589	(0.294)	0	0	0
2020/09/02	R023	05/11/2020	7.45	Call	Bond Future	6,436.0900	6.4361	6,417.0600	6.4171	(0.296)	0	0	0
2020/09/02	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/02	R023	04/02/2021	6.34	Call	Bond Future	3,551.5300	3.5515	3,531.1800	3.5312	(0.573)	0	0	0
2020/09/02	R023	04/02/2021	6.32	Put	Bond Future	10.6600	0.0107	10.7800	0.0108	1.126	0	0	0
2020/09/02	R023	04/02/2021			Bond Future	4.5448	109.6782	4.5549	109.6578	0.223	0.0000	0.0000	0
2020/09/02	R023	04/02/2021	6.34	Put	Bond Future	9.9800	0.0100	10.0900	0.0101	1.102	0	0	0
2020/09/02	R023	04/02/2021	6.32	Call	Bond Future	3,513.6000	3.5136	3,493.2600	3.4933	(0.579)	0	0	0
2020/09/02	R023	04/02/2021	6.33	Put	Bond Future	10.3100	0.0103	10.4300	0.0104	1.164	0	0	0
2020/09/02	R023	04/02/2021	6.33	Call	Bond Future	3,532.5600	3.5326	3,512.2200	3.5122	(0.576)	0	0	0
2020/09/02	R023	06/05/2021	7.58	Call	Bond Future	5,157.4800	5.1575	5,136.1700	5.1362	(0.413)	0	0	0
2020/09/02	R023	06/05/2021			Bond Future	4.5795	106.9371	4.5915	106.9158	0.262	0.0000	0.0000	0
2020/09/02	R023	06/05/2021	7.56	Call	Bond Future	5,124.3000	5.1243	5,102.9900	5.1030	(0.416)	0	0	0
2020/09/02	R023	06/05/2021	7.56	Put	Bond Future	1.3200	0.0013	1.3400	0.0013	1.515	0	0	0
2020/09/02	R023	06/05/2021	7.58	Put	Bond Future	1.2400	0.0012	1.2600	0.0013	1.613	0	0	0
2020/09/02	R023	06/05/2021	7.57	Call	Bond Future	5,140.8900	5.1409	5,119.5800	5.1196	(0.415)	0	0	0
2020/09/02	R023	06/05/2021	7.57	Put	Bond Future	1.2800	0.0013	1.3000	0.0013	1.563	0	0	0
2020/09/02	R023	05/08/2021	5.30	Call	Bond Future	1,298.0200	1.2980	1,281.1400	1.2811	(1.300)	0	0	0
2020/09/02	R023	05/08/2021	5.29	Put	Bond Future	264.2700	0.2643	269.2600	0.2693	1.888	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
2020/09/02	R023	05/08/2021			Bond Future	4.6178	108.0958	4.6321	108.0740	0.309	0.0000	0.0000	0
2020/09/02	R023	05/08/2021	5.31	Call	Bond Future	1,309.8100	1.3098	1,292.8700	1.2929	(1.293)	0	0	0
2020/09/02	R023	05/08/2021	5.31	Put	Bond Future	257.6000	0.2576	262.4800	0.2625	1.894	0	0	0
2020/09/02	R023	05/08/2021	5.30	Put	Bond Future	260.9100	0.2609	265.8500	0.2659	1.893	0	0	0
2020/09/02	R023	05/08/2021	5.29	Call	Bond Future	1,286.2700	1.2863	1,269.4400	1.2694	(1.308)	0	0	0
2020/09/02	R035	05/11/2020	10.34	Put	Bond Future	5,139.4400	5.1394	4,995.7700	4.9958	(2.795)	0	0	0
2020/09/02	R035	05/11/2020			Bond Future	10.9388	86.9581	10.9107	87.1375	(0.258)	0.0000	0.0000	106,577
2020/09/02	R035	05/11/2020	10.33	Call	Bond Future	1,181.4900	1.1815	1,216.7400	1.2167	2.984	0	0	0
2020/09/02	R035	05/11/2020	10.33	Put	Bond Future	5,187.1900	5.1872	5,042.9900	5.0430	(2.780)	0	0	0
2020/09/02	R035	05/11/2020	10.34	Call	Bond Future	1,201.7400	1.2017	1,237.5200	1.2375	2.977	0	0	0
2020/09/02	R035	05/11/2020	10.32	Call	Bond Future	1,161.3300	1.1613	1,196.0600	1.1961	2.991	0	0	0
2020/09/02	R035	05/11/2020	10.32	Put	Bond Future	5,235.1100	5.2351	5,090.3900	5.0904	(2.764)	0	0	0
2020/09/02	R035	04/02/2021	10.14	Put	Bond Future	8,268.0900	8.2681	8,126.5700	8.1266	(1.712)	0	0	650
2020/09/02	R035	04/02/2021	11.14	Put	Bond Future	4,200.8700	4.2009	4,100.9100	4.1009	(2.380)	0	0	650
2020/09/02	R035	04/02/2021	10.05	Call	Bond Future	1,384.4100	1.3844	1,420.1500	1.4201	2.582	0	0	0
2020/09/02	R035	04/02/2021	10.04	Put	Bond Future	8,805.6200	8.8056	8,660.6500	8.6607	(1.646)	0	0	0
2020/09/02	R035	04/02/2021			Bond Future	11.1739	87.8507	11.1447	88.0311	(0.262)	0.0000	0.0000	0
2020/09/02	R035	04/02/2021	10.14	Call	Bond Future	1,525.4500	1.5254	1,564.3000	1.5643	2.547	0	0	0
2020/09/02	R035	04/02/2021	10.06	Call	Bond Future	1,399.6000	1.3996	1,435.6800	1.4357	2.578	0	0	0
2020/09/02	R035	04/02/2021	10.06	Put	Bond Future	8,696.5400	8.6965	8,552.2500	8.5523	(1.659)	0	0	0
2020/09/02	R035	04/02/2021	11.14	Call	Bond Future	3,991.6300	3.9916	4,072.0400	4.0720	2.014	0	0	0
2020/09/02	R035	04/02/2021	10.05	Put	Bond Future	8,750.9800	8.7510	8,606.3500	8.6063	(1.653)	0	0	0
2020/09/02	R035	04/02/2021	10.04	Call	Bond Future	1,369.3400	1.3693	1,404.7400	1.4047	2.585	0	0	0
2020/09/02	R035	06/05/2021	11.55	Call	Bond Future	5,357.0700	5.3571	5,448.8300	5.4488	1.713	0	0	0
2020/09/02	R035	06/05/2021	12.77	Call	Bond Future	9,717.3200	9.7173	9,845.7800	9.8458	1.322	0	0	0
2020/09/02	R035	06/05/2021	10.24	Put	Bond Future	9,479.7200	9.4797	9,343.9800	9.3440	(1.432)	0	0	0
2020/09/02	R035	06/05/2021	12.37	Call	Bond Future	8,255.2100	8.2552	8,372.6400	8.3726	1.422	0	0	0
2020/09/02	R035	06/05/2021	12.35	Put	Bond Future	2,816.0100	2.8160	2,751.1300	2.7511	(2.304)	0	0	0
2020/09/02	R035	06/05/2021			Bond Future	11.4069	84.3106	11.3765	84.4923	(0.266)	0.0000	0.0000	0
2020/09/02	R035	06/05/2021	12.37	Put	Bond Future	2,784.5400	2.7845	2,720.2100	2.7202	(2.310)	0	0	0
2020/09/02	R035	06/05/2021	12.35	Call	Bond Future	8,178.6300	8.1786	8,295.5100	8.2955	1.429	0	0	0
2020/09/02	R035	06/05/2021	11.55	Put	Bond Future	4,508.5100	4.5085	4,418.5100	4.4185	(1.996)	0	0	1,650
2020/09/02	R035	06/05/2021	12.77	Put	Bond Future	2,132.4500	2.1325	2,079.1500	2.0791	(2.499)	0	0	1,650
2020/09/02	R035	06/05/2021	10.24	Call	Bond Future	2,051.9400	2.0519	2,097.9600	2.0980	2.243	0	0	793
2020/09/02	R035	06/05/2021	12.36	Put	Bond Future	2,800.2300	2.8002	2,735.6300	2.7356	(2.307)	0	0	0
2020/09/02	R035	06/05/2021	10.81	Put	Bond Future	6,931.7500	6.9317	6,815.3700	6.8154	(1.679)	0	0	0
2020/09/02	R035	06/05/2021	10.81	Call	Bond Future	3,248.8600	3.2489	3,314.2400	3.3142	2.012	0	0	1,650
2020/09/02	R035	06/05/2021	11.32	Call	Bond Future	4,651.5300	4.6515	4,735.2200	4.7352	1.799	0	0	0
2020/09/02	R035	06/05/2021	11.32	Put	Bond Future	5,173.1900	5.1732	5,075.1200	5.0751	(1.896)	0	0	793
2020/09/02	R035	06/05/2021	12.02	Call	Bond Future	6,948.4200	6.9484	7,055.6900	7.0557	1.544	0	0	0
2020/09/02	R035	06/05/2021	12.02	Put	Bond Future	3,401.7800	3.4018	3,327.2900	3.3273	(2.190)	0	0	793
2020/09/02	R035	06/05/2021	12.36	Call	Bond Future	8,216.9000	8.2169	8,334.0600	8.3341	1.426	0	0	0
2020/09/02	R035	05/08/2021	5.31	Call	Bond Future	2.3800	0.0024	2.4700	0.0025	3.782	0	0	0
2020/09/02	R035	05/08/2021			Bond Future	11.6555	85.2243	11.6239	85.4078	(0.272)	0.0000	0.0000	0
2020/09/02	R035	05/08/2021	5.29	Call	Bond Future	2.2800	0.0023	2.3700	0.0024	3.947	0	0	0
2020/09/02	R035	05/08/2021	5.29	Put	Bond Future	53,101.9300	53.1019	52,918.5600	52.9186	(0.345)	0	0	0
2020/09/02	R035	05/08/2021	5.31	Put	Bond Future	52,868.7400	52.8687	52,685.3700	52.6854	(0.347)	0	0	0

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2020/09/02	R035	05/08/2021	5.30	Call	Bond Future	2.3300	0.0023	2.4200	0.0024	3.863	0	0	0
2020/09/02	R035	05/08/2021	5.30	Put	Bond Future	52,985.2700	52.9853	52,801.9000	52.8019	(0.346)	0	0	0
2020/09/02	R186	05/11/2020	8.65	Call	Bond Future	6,686.4700	6.6865	6,660.7500	6.6608	(0.385)	0	0	0
2020/09/02	R186	05/11/2020	8.64	Put	Bond Future	115.2100	0.1152	112.5800	0.1126	(2.283)	0	0	0
2020/09/02	R186	05/11/2020	7.50	Call	Bond Future	1,985.9100	1.9859	1,960.3900	1.9604	(1.285)	0	0	80
2020/09/02	R186	05/11/2020	8.00	Put	Bond Future	488.7100	0.4887	484.3000	0.4843	(0.902)	0	0	0
2020/09/02	R186	05/11/2020			Bond Future	7.3642	119.2700	7.3685	119.2469	0.059	0.0000	0.0000	90,647
2020/09/02	R186	05/11/2020	8.66	Call	Bond Future	6,732.6300	6.7326	6,706.9600	6.7070	(0.381)	0	0	0
2020/09/02	R186	05/11/2020	8.66	Put	Bond Future	108.9700	0.1090	106.4300	0.1064	(2.331)	0	0	0
2020/09/02	R186	05/11/2020	7.00	Put	Bond Future	2,747.3400	2.7473	2,752.3700	2.7524	0.183	0	0	0
2020/09/02	R186	05/11/2020	7.00	Call	Bond Future	794.4700	0.7945	776.3700	0.7764	(2.278)	0	0	1,200
2020/09/02	R186	05/11/2020	8.65	Put	Bond Future	112.0500	0.1121	109.4600	0.1095	(2.311)	0	0	0
2020/09/02	R186	05/11/2020	8.64	Call	Bond Future	6,640.3600	6.6404	6,614.6000	6.6146	(0.388)	0	0	0
2020/09/02	R186	05/11/2020	6.50	Put	Bond Future	4,928.7800	4.9288	4,943.2200	4.9432	0.293	0	0	0
2020/09/02	R186	05/11/2020	7.50	Put	Bond Future	1,268.0500	1.2681	1,265.6600	1.2657	(0.188)	0	0	0
2020/09/02	R186	05/11/2020	8.00	Call	Bond Future	3,800.8400	3.8008	3,773.3000	3.7733	(0.725)	0	0	1,200
2020/09/02	R186	05/11/2020	7.84	Put	Bond Future	673.1700	0.6732	668.9000	0.6689	(0.634)	0	0	0
2020/09/02	R186	05/11/2020	9.26	Put	Bond Future	16.7600	0.0168	16.0400	0.0160	(4.296)	0	0	3,500
2020/09/02	R186	05/11/2020	6.50	Call	Bond Future	226.2000	0.2262	217.5100	0.2175	(3.842)	0	0	80
2020/09/02	R186	05/11/2020	7.84	Call	Bond Future	3,163.3000	3.1633	3,135.9000	3.1359	(0.866)	0	0	3,500
2020/09/02	R186	05/11/2020	8.34	Put	Bond Future	239.1900	0.2392	235.4400	0.2354	(1.568)	0	0	0
2020/09/02	R186	05/11/2020	8.34	Call	Bond Future	5,273.0100	5.2730	5,246.1300	5.2461	(0.510)	0	0	3,500
2020/09/02	R186	05/11/2020	9.26	Call	Bond Future	9,543.5800	9.5436	9,519.7300	9.5197	(0.250)	0	0	0
2020/09/02	R186	04/02/2021	8.15	Call	Bond Future	4,171.5600	4.1716	4,147.5000	4.1475	(0.577)	0	0	0
2020/09/02	R186	04/02/2021			Bond Future	7.5454	115.2155	7.5503	115.1908	0.065	0.0000	0.0000	50
2020/09/02	R186	04/02/2021	8.15	Put	Bond Future	1,160.1400	1.1601	1,160.8000	1.1608	0.057	0	0	0
2020/09/02	R186	04/02/2021	8.00	Put	Bond Future	1,386.1800	1.3862	1,387.6000	1.3876	0.102	0	0	15,177
2020/09/02	R186	04/02/2021	8.16	Call	Bond Future	4,206.7100	4.2067	4,182.6100	4.1826	(0.573)	0	0	0
2020/09/02	R186	04/02/2021	8.17	Put	Bond Future	1,132.4200	1.1324	1,133.0000	1.1330	0.051	0	0	0
2020/09/02	R186	04/02/2021	8.00	Call	Bond Future	3,659.9600	3.6600	3,636.6600	3.6367	(0.637)	0	0	0
2020/09/02	R186	04/02/2021	8.16	Put	Bond Future	1,146.3400	1.1463	1,146.9600	1.1470	0.054	0	0	0
2020/09/02	R186	04/02/2021	8.17	Call	Bond Future	4,241.7200	4.2417	4,217.5800	4.2176	(0.569)	0	0	0
2020/09/02	R186	06/05/2021	10.77	Call	Bond Future	13,602.2600	13.6023	13,576.2900	13.5763	(0.191)	0	0	0
2020/09/02	R186	06/05/2021	10.76	Put	Bond Future	90.2100	0.0902	89.9200	0.0899	(0.321)	0	0	0
2020/09/02	R186	06/05/2021			Bond Future	7.7366	116.4410	7.7419	116.4154	0.069	0.0000	0.0000	0
2020/09/02	R186	06/05/2021	10.78	Call	Bond Future	13,641.9100	13.6419	13,615.9500	13.6160	(0.190)	0	0	0
2020/09/02	R186	06/05/2021	10.78	Put	Bond Future	87.4300	0.0874	87.1500	0.0871	(0.320)	0	0	0
2020/09/02	R186	06/05/2021	10.77	Put	Bond Future	88.8100	0.0888	88.5200	0.0885	(0.327)	0	0	0
2020/09/02	R186	06/05/2021	10.76	Call	Bond Future	13,562.6100	13.5626	13,536.6400	13.5366	(0.191)	0	0	0
2020/09/02	R186	05/08/2021	8.61	Call	Bond Future	4,873.5800	4.8736	4,851.9000	4.8519	(0.445)	0	0	0
2020/09/02	R186	05/08/2021	8.62	Put	Bond Future	1,859.6900	1.8597	1,864.2200	1.8642	0.244	0	0	0
2020/09/02	R186	05/08/2021			Bond Future	7.9451	112.4216	7.9508	112.3954	0.072	0.0000	0.0000	0
2020/09/02	R186	05/08/2021	8.61	Put	Bond Future	1,873.8700	1.8739	1,878.4400	1.8784	0.244	0	0	0
2020/09/02	R186	05/08/2021	8.62	Call	Bond Future	4,903.7400	4.9037	4,882.0200	4.8820	(0.443)	0	0	0
2020/09/02	R186	05/08/2021	8.63	Call	Bond Future	4,934.3600	4.9344	4,912.5900	4.9126	(0.441)	0	0	0
2020/09/02	R186	05/08/2021	8.63	Put	Bond Future	1,846.0100	1.8460	1,850.4900	1.8505	0.243	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
2020/09/02	R197	05/11/2020			Bond Future	314.2260	314.2260	314.9013	314.9013	0.215	0.0000	0.0000	2,902
2020/09/02	R197	04/02/2021			Bond Future	309.7469	309.7469	310.3522	310.3522	0.195	0.0000	0.0000	0
2020/09/02	R197	06/05/2021			Bond Future	313.1144	313.1144	313.7245	313.7245	0.195	0.0000	0.0000	0
2020/09/02	R197	05/08/2021			Bond Future	308.6489	308.6489	309.1899	309.1899	0.175	0.0000	0.0000	0
2020/09/02	R202	05/11/2020			Bond Future	217.3412	217.3412	217.4622	217.4622	0.056	0.0000	0.0000	7,870
2020/09/02	R202	04/02/2021			Bond Future	215.4923	215.4923	215.5731	215.5731	0.038	0.0000	0.0000	0
2020/09/02	R202	06/05/2021			Bond Future	217.8348	217.8348	217.9152	217.9152	0.037	0.0000	0.0000	0
2020/09/02	R202	05/08/2021			Bond Future	216.0333	216.0333	216.0740	216.0740	0.019	0.0000	0.0000	0
2020/09/02	R208	05/11/2020	4.78	Call	Bond Future	481.3300	0.4813	487.9200	0.4879	1.369	0	0	0
2020/09/02	R208	05/11/2020	4.77	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/09/02	R208	05/11/2020			Bond Future	3.5358	101.9821	3.5188	101.9887	(0.480)	0.0000	0.0000	7,525
2020/09/02	R208	05/11/2020	4.79	Call	Bond Future	485.1800	0.4852	491.7700	0.4918	1.358	0	0	0
2020/09/02	R208	05/11/2020	4.79	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/09/02	R208	05/11/2020	4.78	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/09/02	R208	05/11/2020	4.77	Call	Bond Future	477.4800	0.4775	484.0700	0.4841	1.380	0	0	0
2020/09/02	R209	05/11/2020	10.02	Call	Bond Future	749.2000	0.7492	791.5000	0.7915	5.646	0	0	0
2020/09/02	R209	05/11/2020			Bond Future	10.8187	66.8070	10.7759	67.0429	(0.395)	0.0000	0.0000	26,330
2020/09/02	R209	05/11/2020	10.00	Call	Bond Future	723.4800	0.7235	764.5100	0.7645	5.671	0	0	0
2020/09/02	R209	05/11/2020	10.00	Put	Bond Future	5,462.0600	5.4621	5,267.1200	5.2671	(3.569)	0	0	0
2020/09/02	R209	05/11/2020	10.02	Put	Bond Future	5,366.2700	5.3663	5,172.6000	5.1726	(3.609)	0	0	0
2020/09/02	R209	05/11/2020	10.01	Call	Bond Future	736.3000	0.7363	777.9700	0.7780	5.659	0	0	0
2020/09/02	R209	05/11/2020	10.01	Put	Bond Future	5,414.0900	5.4141	5,219.7900	5.2198	(3.589)	0	0	0
2020/09/02	R209	04/02/2021	10.12	Put	Bond Future	6,654.2400	6.6542	6,480.3800	6.4804	(2.613)	0	0	0
2020/09/02	R209	04/02/2021			Bond Future	11.0210	67.4931	10.9767	67.7307	(0.401)	0.0000	0.0000	0
2020/09/02	R209	04/02/2021	10.11	Call	Bond Future	1,541.1500	1.5412	1,604.3900	1.6044	4.103	0	0	0
2020/09/02	R209	04/02/2021	10.11	Put	Bond Future	6,698.4200	6.6984	6,524.0400	6.5240	(2.603)	0	0	0
2020/09/02	R209	04/02/2021	10.12	Call	Bond Future	1,556.7200	1.5567	1,620.4800	1.6205	4.096	0	0	0
2020/09/02	R209	04/02/2021	10.10	Call	Bond Future	1,525.6800	1.5257	1,588.4100	1.5884	4.112	0	0	0
2020/09/02	R209	04/02/2021	10.10	Put	Bond Future	6,742.7700	6.7428	6,567.8800	6.5679	(2.594)	0	0	0
2020/09/02	R209	06/05/2021	12.25	Put	Bond Future	2,415.8300	2.4158	2,337.5800	2.3376	(3.239)	0	0	3,000
2020/09/02	R209	06/05/2021	12.23	Put	Bond Future	2,442.5400	2.4425	2,363.6200	2.3636	(3.231)	0	0	0
2020/09/02	R209	06/05/2021	12.22	Call	Bond Future	7,341.5300	7.3415	7,501.9900	7.5020	2.186	0	0	0
2020/09/02	R209	06/05/2021			Bond Future	11.2274	65.0709	11.1816	65.3106	(0.408)	0.0000	0.0000	1,420
2020/09/02	R209	06/05/2021	10.25	Put	Bond Future	7,564.5800	7.5646	7,399.2200	7.3992	(2.186)	0	0	0
2020/09/02	R209	06/05/2021	10.25	Call	Bond Future	2,162.4000	2.1624	2,236.7700	2.2368	3.439	0	0	3,000
2020/09/02	R209	06/05/2021	11.25	Call	Bond Future	4,412.8000	4.4128	4,533.9500	4.5339	2.745	0	0	0
2020/09/02	R209	06/05/2021	11.25	Put	Bond Future	4,295.2300	4.2952	4,176.6500	4.1767	(2.761)	0	0	3,000
2020/09/02	R209	06/05/2021	12.25	Call	Bond Future	7,440.3000	7.4403	7,601.7800	7.6018	2.170	0	0	0
2020/09/02	R209	06/05/2021	12.23	Call	Bond Future	7,374.3600	7.3744	7,535.1700	7.5352	2.181	0	0	0
2020/09/02	R209	06/05/2021	12.22	Put	Bond Future	2,456.1100	2.4561	2,376.8400	2.3768	(3.227)	0	0	0
2020/09/02	R209	06/05/2021	12.24	Call	Bond Future	7,407.2300	7.4072	7,568.3800	7.5684	2.176	0	0	0
2020/09/02	R209	06/05/2021	12.24	Put	Bond Future	2,429.0500	2.4291	2,350.4700	2.3505	(3.235)	0	0	0
2020/09/02	R209	05/08/2021	11.81	Put	Bond Future	3,915.4500	3.9155	3,811.7400	3.8117	(2.649)	0	0	0
2020/09/02	R209	05/08/2021			Bond Future	11.4428	65.7763	11.3952	66.0184	(0.416)	0.0000	0.0000	0
2020/09/02	R209	05/08/2021	11.80	Call	Bond Future	5,709.4200	5.7094	5,847.4700	5.8475	2.418	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/02	R209	05/08/2021	11.80	Put	Bond Future	3,935.2100	3.9352	3,831.1200	3.8311	(2.645)	0	0	0
2020/09/02	R209	05/08/2021	11.81	Call	Bond Future	5,738.2900	5.7383	5,876.7200	5.8767	2.412	0	0	0
2020/09/02	R209	05/08/2021	11.79	Call	Bond Future	5,680.8400	5.6808	5,818.5000	5.8185	2.423	0	0	0
2020/09/02	R209	05/08/2021	11.79	Put	Bond Future	3,955.3200	3.9553	3,850.8400	3.8508	(2.642)	0	0	0
2020/09/02	R210	05/11/2020			Bond Future	189.6785	189.6785	190.3539	190.3539	0.356	0.0000	0.0000	2,243
2020/09/02	R210	04/02/2021			Bond Future	191.6725	191.6725	192.3528	192.3528	0.355	0.0000	0.0000	0
2020/09/02	R210	06/05/2021			Bond Future	191.0667	191.0667	191.7278	191.7278	0.346	0.0000	0.0000	0
2020/09/02	R210	05/08/2021			Bond Future	193.1817	193.1817	193.8498	193.8498	0.346	0.0000	0.0000	0
2020/09/02	R212	05/11/2020			Bond Future	168.8629	168.8629	169.1425	169.1425	0.166	0.0000	0.0000	6,967
2020/09/02	R212	04/02/2021			Bond Future	168.3602	168.3602	168.6193	168.6193	0.154	0.0000	0.0000	0
2020/09/02	R212	06/05/2021			Bond Future	170.1904	170.1904	170.4514	170.4514	0.153	0.0000	0.0000	0
2020/09/02	R212	05/08/2021			Bond Future	169.7635	169.7635	170.0051	170.0051	0.142	0.0000	0.0000	0
2020/09/02	R213	05/11/2020	9.60	Put	Bond Future	2,711.0400	2.7110	2,624.8300	2.6248	(3.180)	0	0	0
2020/09/02	R213	05/11/2020	9.59	Call	Bond Future	1,729.9300	1.7299	1,769.1100	1.7691	2.265	0	0	0
2020/09/02	R213	05/11/2020			Bond Future	9.7684	83.6203	9.7461	83.7462	(0.228)	0.0000	0.0000	16,462
2020/09/02	R213	05/11/2020	9.60	Call	Bond Future	1,755.0100	1.7550	1,794.6800	1.7947	2.260	0	0	0
2020/09/02	R213	05/11/2020	9.59	Put	Bond Future	2,743.1900	2.7432	2,656.4900	2.6565	(3.161)	0	0	0
2020/09/02	R213	05/11/2020	9.61	Call	Bond Future	1,780.3000	1.7803	1,820.4600	1.8205	2.256	0	0	0
2020/09/02	R213	05/11/2020	9.61	Put	Bond Future	2,679.1500	2.6792	2,593.4300	2.5934	(3.200)	0	0	0
2020/09/02	R213	04/02/2021	9.40	Call	Bond Future	1,867.2300	1.8672	1,903.6300	1.9036	1.949	0	0	0
2020/09/02	R213	04/02/2021	9.39	Put	Bond Future	5,159.7600	5.1598	5,069.5900	5.0696	(1.748)	0	0	0
2020/09/02	R213	04/02/2021			Bond Future	9.9807	84.4787	9.9576	84.6050	(0.231)	0.0000	0.0000	0
2020/09/02	R213	04/02/2021	9.41	Call	Bond Future	1,887.3400	1.8873	1,924.0500	1.9241	1.945	0	0	0
2020/09/02	R213	04/02/2021	9.41	Put	Bond Future	5,084.6400	5.0846	4,995.1000	4.9951	(1.761)	0	0	0
2020/09/02	R213	04/02/2021	9.40	Put	Bond Future	5,122.0000	5.1220	5,032.1500	5.0321	(1.754)	0	0	0
2020/09/02	R213	04/02/2021	9.39	Call	Bond Future	1,847.4600	1.8475	1,883.5400	1.8835	1.953	0	0	0
2020/09/02	R213	06/05/2021	11.91	Put	Bond Future	1,181.6000	1.1816	1,152.2300	1.1522	(2.486)	0	0	0
2020/09/02	R213	06/05/2021			Bond Future	10.1920	81.8479	10.1680	81.9750	(0.235)	0.0000	0.0000	0
2020/09/02	R213	06/05/2021	11.90	Call	Bond Future	9,613.5800	9.6136	9,711.1100	9.7111	1.015	0	0	0
2020/09/02	R213	06/05/2021	11.90	Put	Bond Future	1,191.9000	1.1919	1,162.3500	1.1623	(2.479)	0	0	0
2020/09/02	R213	06/05/2021	11.91	Call	Bond Future	9,649.0600	9.6491	9,746.7700	9.7468	1.013	0	0	0
2020/09/02	R213	06/05/2021	11.89	Call	Bond Future	9,578.1300	9.5781	9,675.4800	9.6755	1.016	0	0	0
2020/09/02	R213	06/05/2021	11.89	Put	Bond Future	1,202.2700	1.2023	1,172.5400	1.1725	(2.473)	0	0	0
2020/09/02	R213	05/08/2021	10.85	Call	Bond Future	5,601.0500	5.6011	5,672.3800	5.6724	1.274	0	0	0
2020/09/02	R213	05/08/2021	10.84	Put	Bond Future	3,442.7000	3.4427	3,385.5900	3.3856	(1.659)	0	0	0
2020/09/02	R213	05/08/2021			Bond Future	10.4181	82.7349	10.3932	82.8631	(0.239)	0.0000	0.0000	0
2020/09/02	R213	05/08/2021	10.86	Call	Bond Future	5,631.4300	5.6314	5,702.9800	5.7030	1.271	0	0	0
2020/09/02	R213	05/08/2021	10.86	Put	Bond Future	3,404.0500	3.4040	3,347.3900	3.3474	(1.664)	0	0	0
2020/09/02	R213	05/08/2021	10.85	Put	Bond Future	3,423.1700	3.4232	3,366.2900	3.3663	(1.662)	0	0	0
2020/09/02	R213	05/08/2021	10.84	Call	Bond Future	5,571.0400	5.5710	5,642.1400	5.6421	1.276	0	0	0
2020/09/02	R214	05/11/2020	10.26	Put	Bond Future	5,676.4000	5.6764	5,457.2600	5.4573	(3.861)	0	0	0
2020/09/02	R214	05/11/2020			Bond Future	11.0910	64.4851	11.0433	64.7522	(0.430)	0.0000	0.0000	20,096
2020/09/02	R214	05/11/2020	10.25	Call	Bond Future	734.2300	0.7342	781.4800	0.7815	6.435	0	0	0
2020/09/02	R214	05/11/2020	10.25	Put	Bond Future	5,726.3300	5.7263	5,506.4800	5.5065	(3.839)	0	0	0

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2020/09/02	R214	05/11/2020	10.26	Call	Bond Future	747.2900	0.7473	795.2500	0.7953	6.418	0	0	0
2020/09/02	R214	05/11/2020	10.24	Call	Bond Future	721.9000	0.7219	768.4600	0.7685	6.450	0	0	0
2020/09/02	R214	05/11/2020	10.24	Put	Bond Future	5,777.0900	5.7771	5,556.5500	5.5565	(3.817)	0	0	0
2020/09/02	R214	04/02/2021	10.33	Call	Bond Future	1,530.8100	1.5308	1,601.5300	1.6015	4.620	0	0	0
2020/09/02	R214	04/02/2021			Bond Future	11.2930	65.1470	11.2436	65.4162	(0.438)	0.0000	0.0000	0
2020/09/02	R214	04/02/2021	10.31	Call	Bond Future	1,499.9600	1.5000	1,569.5400	1.5695	4.639	0	0	0
2020/09/02	R214	04/02/2021	10.31	Put	Bond Future	7,222.0200	7.2220	7,022.4800	7.0225	(2.763)	0	0	0
2020/09/02	R214	04/02/2021	10.33	Put	Bond Future	7,128.2500	7.1283	6,929.8500	6.9299	(2.783)	0	0	0
2020/09/02	R214	04/02/2021	10.32	Call	Bond Future	1,515.3300	1.5153	1,585.4800	1.5855	4.629	0	0	0
2020/09/02	R214	04/02/2021	10.32	Put	Bond Future	7,175.0400	7.1750	6,976.0700	6.9761	(2.773)	0	0	0
2020/09/02	R214	06/05/2021	12.26	Call	Bond Future	6,661.4900	6.6615	6,835.6000	6.8356	2.614	0	0	0
2020/09/02	R214	06/05/2021	12.25	Put	Bond Future	2,832.7000	2.8327	2,734.8100	2.7348	(3.456)	0	0	0
2020/09/02	R214	06/05/2021			Bond Future	11.4919	62.5628	11.4407	62.8344	(0.446)	0.0000	0.0000	0
2020/09/02	R214	06/05/2021	12.27	Call	Bond Future	6,693.2700	6.6933	6,867.8000	6.8678	2.608	0	0	0
2020/09/02	R214	06/05/2021	12.27	Put	Bond Future	2,801.2900	2.8013	2,704.2400	2.7042	(3.464)	0	0	0
2020/09/02	R214	06/05/2021	12.26	Put	Bond Future	2,816.9500	2.8169	2,719.4800	2.7195	(3.460)	0	0	0
2020/09/02	R214	06/05/2021	12.25	Call	Bond Future	6,629.7300	6.6297	6,803.4200	6.8034	2.620	0	0	0
2020/09/02	R214	05/08/2021	12.01	Call	Bond Future	5,702.2300	5.7022	5,857.7100	5.8577	2.727	0	0	0
2020/09/02	R214	05/08/2021			Bond Future	11.7025	63.2409	11.6491	63.5152	(0.456)	0.0000	0.0000	0
2020/09/02	R214	05/08/2021	12.01	Put	Bond Future	4,159.8800	4.1599	4,041.0400	4.0410	(2.857)	0	0	0
2020/09/02	R214	05/08/2021	12.03	Put	Bond Future	4,118.6700	4.1187	4,000.6900	4.0007	(2.865)	0	0	0
2020/09/02	R214	05/08/2021	12.02	Call	Bond Future	5,730.6600	5.7307	5,886.5600	5.8866	2.720	0	0	0
2020/09/02	R214	05/08/2021	12.02	Put	Bond Future	4,139.2300	4.1392	4,020.8100	4.0208	(2.861)	0	0	0
2020/09/02	R214	05/08/2021	12.03	Call	Bond Future	5,759.1200	5.7591	5,915.4600	5.9155	2.715	0	0	0
2020/09/02	R248	05/11/2020	10.03	Call	Bond Future	258.5500	0.2586	280.7800	0.2808	8.598	0	0	0
2020/09/02	R248	05/11/2020	10.02	Put	Bond Future	11,033.7600	11.0338	10,699.2900	10.6993	(3.031)	0	0	0
2020/09/02	R248	05/11/2020			Bond Future	11.4682	79.1132	11.4147	79.4694	(0.467)	0.0000	0.0000	111,787
2020/09/02	R248	05/11/2020	10.04	Call	Bond Future	264.4800	0.2645	287.1800	0.2872	8.583	0	0	0
2020/09/02	R248	05/11/2020	10.04	Put	Bond Future	10,878.9500	10.8789	10,545.4100	10.5454	(3.066)	0	0	0
2020/09/02	R248	05/11/2020	11.00	Put	Bond Future	4,879.9100	4.8799	4,630.4900	4.6305	(5.111)	0	0	0
2020/09/02	R248	05/11/2020	11.00	Call	Bond Future	1,660.2800	1.6603	1,767.1000	1.7671	6.434	0	0	950
2020/09/02	R248	05/11/2020	10.00	Put	Bond Future	11,189.5400	11.1895	10,854.1700	10.8542	(2.997)	0	0	0
2020/09/02	R248	05/11/2020	10.00	Call	Bond Future	241.3900	0.2414	262.2600	0.2623	8.646	0	0	950
2020/09/02	R248	05/11/2020	10.03	Put	Bond Future	10,956.2300	10.9562	10,622.2200	10.6222	(3.049)	0	0	0
2020/09/02	R248	05/11/2020	10.02	Call	Bond Future	252.7200	0.2527	274.4900	0.2745	8.614	0	0	0
2020/09/02	R248	04/02/2021	10.75	Call	Bond Future	1,855.3700	1.8554	1,952.8300	1.9528	5.253	0	0	2,590
2020/09/02	R248	04/02/2021	10.47	Put	Bond Future	9,966.1700	9.9662	9,683.8300	9.6838	(2.833)	0	0	0
2020/09/02	R248	04/02/2021	10.46	Call	Bond Future	1,359.8700	1.3599	1,435.8100	1.4358	5.584	0	0	0
2020/09/02	R248	04/02/2021			Bond Future	11.6888	79.9253	11.6330	80.2843	(0.477)	0.0000	0.0000	0
2020/09/02	R248	04/02/2021	10.75	Put	Bond Future	8,325.2600	8.3253	8,063.7400	8.0637	(3.141)	0	0	0
2020/09/02	R248	04/02/2021	11.50	Put	Bond Future	5,060.7800	5.0608	4,863.4800	4.8635	(3.899)	0	0	0
2020/09/02	R248	04/02/2021	11.50	Call	Bond Future	3,833.7000	3.8337	3,995.3800	3.9954	4.217	0	0	2,590
2020/09/02	R248	04/02/2021	10.47	Call	Bond Future	1,375.2500	1.3753	1,451.8900	1.4519	5.573	0	0	0
2020/09/02	R248	04/02/2021	10.46	Put	Bond Future	10,028.3100	10.0283	9,745.2700	9.7453	(2.822)	0	0	0
2020/09/02	R248	04/02/2021	10.48	Call	Bond Future	1,390.7500	1.3907	1,468.0900	1.4681	5.561	0	0	0
2020/09/02	R248	04/02/2021	10.48	Put	Bond Future	9,904.2800	9.9043	9,622.6400	9.6226	(2.844)	0	0	0
2020/09/02	R248	06/05/2021	12.36	Call	Bond Future	6,755.1200	6.7551	6,969.5000	6.9695	3.174	0	0	0

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2020/09/02	R248	06/05/2021			Bond Future	11.9067	76.3640	11.8485	76.7263	(0.489)	0.0000	0.0000	0
2020/09/02	R248	06/05/2021	12.34	Call	Bond Future	6,685.1600	6.6852	6,898.3200	6.8983	3.189	0	0	0
2020/09/02	R248	06/05/2021	12.34	Put	Bond Future	4,084.1200	4.0841	3,934.9500	3.9350	(3.652)	0	0	0
2020/09/02	R248	06/05/2021	12.36	Put	Bond Future	4,037.9900	4.0380	3,890.0400	3.8900	(3.664)	0	0	0
2020/09/02	R248	06/05/2021	12.35	Call	Bond Future	6,720.1100	6.7201	6,933.8900	6.9339	3.181	0	0	0
2020/09/02	R248	06/05/2021	12.35	Put	Bond Future	4,060.9800	4.0610	3,912.4300	3.9124	(3.658)	0	0	0
2020/09/02	R248	05/08/2021	12.51	Put	Bond Future	4,619.0700	4.6191	4,465.2000	4.4652	(3.331)	0	0	0
2020/09/02	R248	05/08/2021			Bond Future	12.1387	77.1917	12.0778	77.5577	(0.502)	0.0000	0.0000	0
2020/09/02	R248	05/08/2021	12.51	Call	Bond Future	6,781.9300	6.7819	6,994.0800	6.9941	3.128	0	0	0
2020/09/02	R248	05/08/2021	12.52	Call	Bond Future	6,815.3800	6.8154	7,028.1000	7.0281	3.121	0	0	0
2020/09/02	R248	05/08/2021	12.50	Put	Bond Future	4,642.3800	4.6424	4,487.9400	4.4879	(3.327)	0	0	0
2020/09/02	R248	05/08/2021	12.52	Put	Bond Future	4,595.8800	4.5959	4,442.5800	4.4426	(3.336)	0	0	0
2020/09/02	R248	05/08/2021	12.50	Call	Bond Future	6,748.5100	6.7485	6,960.0900	6.9601	3.135	0	0	0

Total

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