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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2020 TO 22/09/2020

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
2020/09/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	2025	05/11/2020		Bond Future	143.3194	143.3194	143.3853	143.3853	0.046	0.0000	0.0000	3,906
2020/09/22	2025	04/02/2021		Bond Future	143.2962	143.2962	143.3629	143.3629	0.047	0.0000	0.0000	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
2020/09/22	2025	06/05/2021			Bond Future	144.8608	144.8608	144.9390	144.9390	0.054	0.0000	0.0000	0
2020/09/22	2025	05/08/2021			Bond Future	144.9324	144.9324	145.0183	145.0183	0.059	0.0000	0.0000	0
2020/09/22	2029	05/11/2020			Bond Future	100.3503	100.3503	100.0208	100.0208	(0.328)	0.0000	0.0000	4,975
2020/09/22	2029	04/02/2021			Bond Future	101.3905	101.3905	101.0577	101.0577	(0.328)	0.0000	0.0000	0
2020/09/22	2029	06/05/2021			Bond Future	101.3577	101.3577	101.0288	101.0288	(0.325)	0.0000	0.0000	0
2020/09/22	2029	05/08/2021			Bond Future	102.4790	102.4790	102.1513	102.1513	(0.320)	0.0000	0.0000	0
2020/09/22	2030	05/11/2020	9.39	Put	Bond Future	1,894.9500	1.8950	2,171.2100	2.1712	14.579	0	0	0
2020/09/22	2030	05/11/2020	9.38	Call	Bond Future	1,798.3500	1.7984	1,507.0200	1.5070	(16.200)	0	0	0
2020/09/22	2030	05/11/2020	9.60	Put	Bond Future	1,367.3700	1.3674	1,585.6300	1.5856	15.962	0	0	3,000
2020/09/22	2030	05/11/2020	9.99	Put	Bond Future	710.6000	0.7106	839.4300	0.8394	18.130	0	0	2,500
2020/09/22	2030	05/11/2020	8.10	Put	Bond Future	7,957.3100	7.9573	8,503.0100	8.5030	6.858	0	0	0
2020/09/22	2030	05/11/2020	8.73	Call	Bond Future	488.4200	0.4884	371.9200	0.3719	(23.852)	0	0	3,000
2020/09/22	2030	05/11/2020	10.06	Put	Bond Future	628.1900	0.6282	744.1600	0.7442	18.461	0	0	1,000
2020/09/22	2030	05/11/2020			Bond Future	9.4018	93.6744	9.5016	93.1040	1.062	0.0000	0.0000	92,540
2020/09/22	2030	05/11/2020	9.99	Call	Bond Future	4,005.4100	4.0054	3,563.7900	3.5638	(11.026)	0	0	0
2020/09/22	2030	05/11/2020	8.85	Put	Bond Future	3,889.2500	3.8893	4,314.9200	4.3149	10.945	0	0	0
2020/09/22	2030	05/11/2020	8.85	Call	Bond Future	650.8900	0.6509	506.1100	0.5061	(22.243)	0	0	3,000
2020/09/22	2030	05/11/2020	9.61	Call	Bond Future	2,530.0700	2.5301	2,175.2400	2.1752	(14.025)	0	0	0
2020/09/22	2030	05/11/2020	9.61	Put	Bond Future	1,345.7200	1.3457	1,561.3400	1.5613	16.023	0	0	3,000
2020/09/22	2030	05/11/2020	8.34	Put	Bond Future	6,527.0800	6.5271	7,049.5600	7.0496	8.005	0	0	0
2020/09/22	2030	05/11/2020	8.34	Call	Bond Future	162.2000	0.1622	114.2300	0.1142	(29.575)	0	0	1,000
2020/09/22	2030	05/11/2020	9.04	Put	Bond Future	3,085.8000	3.0858	3,461.6200	3.4616	12.179	0	0	0
2020/09/22	2030	05/11/2020	9.04	Call	Bond Future	979.0800	0.9791	784.4500	0.7844	(19.879)	0	0	1,000
2020/09/22	2030	05/11/2020	9.39	Call	Bond Future	1,827.2200	1.8272	1,533.0300	1.5330	(16.100)	0	0	0
2020/09/22	2030	05/11/2020	9.38	Put	Bond Future	1,923.5300	1.9235	2,202.6500	2.2026	14.511	0	0	0
2020/09/22	2030	05/11/2020	9.60	Call	Bond Future	2,495.2900	2.4953	2,143.1000	2.1431	(14.114)	0	0	0
2020/09/22	2030	05/11/2020	9.49	Call	Bond Future	2,129.1100	2.1291	1,806.7800	1.8068	(15.139)	0	0	0
2020/09/22	2030	05/11/2020	8.36	Put	Bond Future	6,412.4600	6.4125	6,932.3700	6.9324	8.108	0	0	0
2020/09/22	2030	05/11/2020	9.86	Put	Bond Future	889.6600	0.8897	1,045.0500	1.0450	17.466	0	0	14,160
2020/09/22	2030	05/11/2020	8.10	Call	Bond Future	74.9500	0.0750	50.2000	0.0502	(33.022)	0	0	3,000
2020/09/22	2030	05/11/2020	8.73	Put	Bond Future	4,450.6600	4.4507	4,904.6100	4.9046	10.200	0	0	0
2020/09/22	2030	05/11/2020	9.23	Put	Bond Future	2,390.9600	2.3910	2,713.1900	2.7132	13.477	0	0	0
2020/09/22	2030	05/11/2020	10.06	Call	Bond Future	4,304.7000	4.3047	3,850.2200	3.8502	(10.558)	0	0	0
2020/09/22	2030	05/11/2020	10.37	Put	Bond Future	343.5600	0.3436	412.7000	0.4127	20.125	0	0	8,000
2020/09/22	2030	05/11/2020	9.40	Call	Bond Future	1,856.2100	1.8562	1,559.1700	1.5592	(16.002)	0	0	0
2020/09/22	2030	05/11/2020	9.40	Put	Bond Future	1,866.5400	1.8665	2,139.9500	2.1400	14.648	0	0	0
2020/09/22	2030	05/11/2020	9.49	Put	Bond Future	1,624.9200	1.6249	1,873.0400	1.8730	15.270	0	0	2,500
2020/09/22	2030	05/11/2020	9.65	Call	Bond Future	2,671.2900	2.6713	2,306.0900	2.3061	(13.671)	0	0	0
2020/09/22	2030	05/11/2020	9.65	Put	Bond Future	1,261.7000	1.2617	1,466.9500	1.4669	16.268	0	0	2,500
2020/09/22	2030	05/11/2020	8.36	Call	Bond Future	172.6800	0.1727	122.1400	0.1221	(29.268)	0	0	14,160
2020/09/22	2030	05/11/2020	8.86	Put	Bond Future	3,844.2900	3.8443	4,267.4800	4.2675	11.008	0	0	0
2020/09/22	2030	05/11/2020	8.86	Call	Bond Future	665.9300	0.6659	518.6700	0.5187	(22.113)	0	0	14,160
2020/09/22	2030	05/11/2020	9.86	Call	Bond Future	3,469.8100	3.4698	3,054.7500	3.0548	(11.962)	0	0	0
2020/09/22	2030	05/11/2020	9.23	Call	Bond Future	1,398.3700	1.3984	1,150.1500	1.1502	(17.751)	0	0	3,000
2020/09/22	2030	05/11/2020	10.47	Call	Bond Future	6,143.0500	6.1430	5,629.6500	5.6297	(8.357)	0	0	0
2020/09/22	2030	05/11/2020	10.47	Put	Bond Future	273.8900	0.2739	330.9400	0.3309	20.830	0	0	3,000

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2020/09/22	2030	05/11/2020	8.53	Put	Bond Future	5,470.7500		5.4708	5,964.7300	5.9647	9.029	0	0	0
2020/09/22	2030	05/11/2020	8.53	Call	Bond Future	286.0400		0.2860	209.5700	0.2096	(26.734)	0	0	15,414
2020/09/22	2030	05/11/2020	9.03	Put	Bond Future	3,125.5600		3.1256	3,504.1100	3.5041	12.111	0	0	0
2020/09/22	2030	05/11/2020	9.03	Call	Bond Future	959.7200		0.9597	767.8200	0.7678	(19.995)	0	0	15,414
2020/09/22	2030	05/11/2020	10.37	Call	Bond Future	5,684.6300		5.6846	5,183.3200	5.1833	(8.819)	0	0	0
2020/09/22	2030	04/02/2021	9.20	Put	Bond Future	4,391.4300		4.3914	4,737.1700	4.7372	7.873	0	0	0
2020/09/22	2030	04/02/2021	8.20	Put	Bond Future	8,870.5000		8.8705	9,360.2200	9.3602	5.521	0	0	0
2020/09/22	2030	04/02/2021	9.12	Call	Bond Future	1,866.2000		1.8662	1,649.2200	1.6492	(11.627)	0	0	1,000
2020/09/22	2030	04/02/2021	8.36	Call	Bond Future	690.0000		0.6900	585.8400	0.5858	(15.096)	0	0	800
2020/09/22	2030	04/02/2021	9.16	Call	Bond Future	1,952.1900		1.9522	1,728.5000	1.7285	(11.458)	0	0	0
2020/09/22	2030	04/02/2021	9.15	Put	Bond Future	4,568.9000		4.5689	4,923.0600	4.9231	7.752	0	0	0
2020/09/22	2030	04/02/2021			Bond Future	9.6168		90.6184	9.7211	90.0422	1.085	0.0000	0.0000	0
2020/09/22	2030	04/02/2021	8.20	Call	Bond Future	547.1000		0.5471	460.6500	0.4606	(15.801)	0	0	1,600
2020/09/22	2030	04/02/2021	8.37	Put	Bond Future	7,973.6400		7.9736	8,444.4700	8.4445	5.905	0	0	0
2020/09/22	2030	04/02/2021	8.37	Call	Bond Future	699.8100		0.6998	594.4700	0.5945	(15.053)	0	0	1,000
2020/09/22	2030	04/02/2021	9.17	Call	Bond Future	1,973.8500		1.9738	1,748.4800	1.7485	(11.418)	0	0	0
2020/09/22	2030	04/02/2021	9.17	Put	Bond Future	4,497.2100		4.4972	4,848.0100	4.8480	7.800	0	0	0
2020/09/22	2030	04/02/2021	9.20	Call	Bond Future	2,040.3400		2.0403	1,809.9100	1.8099	(11.294)	0	0	1,600
2020/09/22	2030	04/02/2021	9.12	Put	Bond Future	4,677.5900		4.6776	5,036.7800	5.0368	7.679	0	0	0
2020/09/22	2030	04/02/2021	8.36	Put	Bond Future	8,025.1700		8.0252	8,497.1800	8.4972	5.882	0	0	0
2020/09/22	2030	04/02/2021	9.16	Put	Bond Future	4,533.0600		4.5331	4,885.5400	4.8855	7.776	0	0	0
2020/09/22	2030	04/02/2021	9.15	Call	Bond Future	1,930.4700		1.9305	1,708.4600	1.7085	(11.500)	0	0	0
2020/09/22	2030	04/02/2021	8.86	Put	Bond Future	5,694.8100		5.6948	6,096.4800	6.0965	7.053	0	0	0
2020/09/22	2030	04/02/2021	8.86	Call	Bond Future	1,366.8500		1.3669	1,192.3500	1.1923	(12.767)	0	0	800
2020/09/22	2030	04/02/2021	10.20	Call	Bond Future	4,990.9800		4.9910	4,600.7900	4.6008	(7.818)	0	0	0
2020/09/22	2030	04/02/2021	10.20	Put	Bond Future	1,829.9700		1.8300	2,015.9500	2.0159	10.163	0	0	1,800
2020/09/22	2030	06/05/2021	10.04	Put	Bond Future	3,171.4800		3.1715	3,420.0100	3.4200	7.836	0	0	0
2020/09/22	2030	06/05/2021	9.15	Call	Bond Future	2,024.3600		2.0244	1,819.6800	1.8197	(10.111)	0	0	0
2020/09/22	2030	06/05/2021	11.69	Call	Bond Future	10,046.6500		10.0466	9,555.1400	9.5551	(4.892)	0	0	0
2020/09/22	2030	06/05/2021	11.70	Put	Bond Future	783.8800		0.7839	867.1700	0.8672	10.625	0	0	0
2020/09/22	2030	06/05/2021			Bond Future	9.8380		91.5870	9.9457	91.0115	1.095	0.0000	0.0000	0
2020/09/22	2030	06/05/2021	10.74	Call	Bond Future	6,605.7500		6.6058	6,197.8100	6.1978	(6.176)	0	0	0
2020/09/22	2030	06/05/2021	10.74	Put	Bond Future	1,932.8800		1.9329	2,100.4300	2.1004	8.668	0	0	0
2020/09/22	2030	06/05/2021	7.97	Call	Bond Future	538.5900		0.5386	464.4000	0.4644	(13.775)	0	0	700
2020/09/22	2030	06/05/2021	10.04	Call	Bond Future	4,246.7300		4.2467	3,919.7700	3.9198	(7.699)	0	0	0
2020/09/22	2030	06/05/2021	9.15	Put	Bond Future	5,815.3700		5.8154	6,186.1800	6.1862	6.376	0	0	0
2020/09/22	2030	06/05/2021	9.92	Call	Bond Future	3,895.3200		3.8953	3,584.2000	3.5842	(7.987)	0	0	0
2020/09/22	2030	06/05/2021	11.69	Put	Bond Future	791.9600		0.7920	875.9400	0.8759	10.604	0	0	0
2020/09/22	2030	06/05/2021	11.70	Call	Bond Future	10,085.0500		10.0850	9,592.8500	9.5928	(4.880)	0	0	0
2020/09/22	2030	06/05/2021	9.22	Call	Bond Future	2,166.9900		2.1670	1,952.6200	1.9526	(9.893)	0	0	0
2020/09/22	2030	06/05/2021	9.22	Put	Bond Future	5,562.8800		5.5629	5,924.0000	5.9240	6.492	0	0	700
2020/09/22	2030	06/05/2021	7.97	Put	Bond Future	11,328.2700		11.3283	11,829.5700	11.8296	4.425	0	0	0
2020/09/22	2030	06/05/2021	9.92	Put	Bond Future	3,456.6700		3.4567	3,721.0400	3.7210	7.648	0	0	700
2020/09/22	2030	06/05/2021	11.71	Call	Bond Future	10,123.4800		10.1235	9,630.5900	9.6306	(4.869)	0	0	0
2020/09/22	2030	06/05/2021	11.71	Put	Bond Future	775.8700		0.7759	858.4700	0.8585	10.646	0	0	0
2020/09/22	2030	05/08/2021	10.42	Put	Bond Future	3,439.8900		3.4399	3,676.8900	3.6769	6.890	0	0	0
2020/09/22	2030	05/08/2021	10.41	Call	Bond Future	5,150.2400		5.1502	4,810.8500	4.8108	(6.590)	0	0	0
2020/09/22	2030	05/08/2021			Bond Future	10.0793		88.5736	10.1914	87.9961	1.112	0.0000	0.0000	0

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2020/09/22	2030	05/08/2021	10.42	Call	Bond Future	5,180.3700		5.1804	4,839.9100	4.8399	(6.572)	0	0	0
2020/09/22	2030	05/08/2021	10.41	Put	Bond Future	3,460.2100		3.4602	3,698.2800	3.6983	6.880	0	0	0
2020/09/22	2030	05/08/2021	10.43	Call	Bond Future	5,210.2500		5.2102	4,868.7200	4.8687	(6.555)	0	0	0
2020/09/22	2030	05/08/2021	10.43	Put	Bond Future	3,419.3600		3.4194	3,655.2900	3.6553	6.900	0	0	0
2020/09/22	2032	05/11/2020	9.77	Put	Bond Future	4,519.9000		4.5199	4,793.4400	4.7934	6.052	0	0	0
2020/09/22	2032	05/11/2020	9.61	Put	Bond Future	5,319.7600		5.3198	5,617.5300	5.6175	5.597	0	0	0
2020/09/22	2032	05/11/2020	10.99	Call	Bond Future	4,319.1300		4.3191	4,022.0400	4.0220	(6.878)	0	0	0
2020/09/22	2032	05/11/2020	9.44	Put	Bond Future	6,245.2400		6.2452	6,565.1300	6.5651	5.122	0	0	0
2020/09/22	2032	05/11/2020	11.08	Call	Bond Future	4,706.4600		4.7065	4,399.8000	4.3998	(6.516)	0	0	0
2020/09/22	2032	05/11/2020			Bond Future	10.3947		86.7859	10.4583	86.4095	0.612	0.0000	0.0000	121,002
2020/09/22	2032	05/11/2020	9.76	Call	Bond Future	685.8400		0.6858	584.5700	0.5846	(14.766)	0	0	0
2020/09/22	2032	05/11/2020	9.76	Put	Bond Future	4,567.8600		4.5679	4,842.9900	4.8430	6.023	0	0	0
2020/09/22	2032	05/11/2020	10.99	Put	Bond Future	884.7200		0.8847	964.0300	0.9640	8.964	0	0	3,000
2020/09/22	2032	05/11/2020	9.77	Call	Bond Future	700.8800		0.7009	598.0200	0.5980	(14.676)	0	0	0
2020/09/22	2032	05/11/2020	9.11	Call	Bond Future	124.1100		0.1241	97.4900	0.0975	(21.449)	0	0	3,000
2020/09/22	2032	05/11/2020	9.61	Call	Bond Future	485.3200		0.4853	406.6900	0.4067	(16.202)	0	0	3,000
2020/09/22	2032	05/11/2020	9.44	Call	Bond Future	314.6800		0.3147	258.1700	0.2582	(17.958)	0	0	1,000
2020/09/22	2032	05/11/2020	11.08	Put	Bond Future	769.4600		0.7695	839.2000	0.8392	9.063	0	0	1,000
2020/09/22	2032	05/11/2020	9.75	Call	Bond Future	670.9400		0.6709	571.2400	0.5712	(14.860)	0	0	0
2020/09/22	2032	05/11/2020	9.75	Put	Bond Future	4,616.0300		4.6160	4,892.7300	4.8927	5.994	0	0	0
2020/09/22	2032	05/11/2020	9.11	Put	Bond Future	8,234.3300		8.2343	8,584.1100	8.5841	4.248	0	0	0
2020/09/22	2032	05/11/2020	8.94	Put	Bond Future	9,334.8300		9.3348	9,693.9800	9.6940	3.847	0	0	0
2020/09/22	2032	05/11/2020	8.94	Call	Bond Future	74.3600		0.0744	57.1100	0.0571	(23.198)	0	0	1,000
2020/09/22	2032	04/02/2021	9.29	Call	Bond Future	816.0000		0.8160	739.5000	0.7395	(9.375)	0	0	800
2020/09/22	2032	04/02/2021	10.82	Put	Bond Future	3,013.8500		3.0138	3,167.7800	3.1678	5.107	0	0	800
2020/09/22	2032	04/02/2021	9.63	Call	Bond Future	1,257.1600		1.2572	1,151.4600	1.1515	(8.408)	0	0	0
2020/09/22	2032	04/02/2021			Bond Future	10.6267		87.6641	10.6931	87.2840	0.624	0.0000	0.0000	0
2020/09/22	2032	04/02/2021	8.79	Put	Bond Future	11,928.9400		11.9289	12,265.2500	12.2653	2.819	0	0	0
2020/09/22	2032	04/02/2021	8.79	Call	Bond Future	405.6200		0.4056	361.7700	0.3618	(10.811)	0	0	800
2020/09/22	2032	04/02/2021	9.61	Call	Bond Future	1,225.6500		1.2256	1,121.8500	1.1219	(8.469)	0	0	0
2020/09/22	2032	04/02/2021	9.61	Put	Bond Future	7,357.2000		7.3572	7,633.5600	7.6336	3.756	0	0	0
2020/09/22	2032	04/02/2021	9.29	Put	Bond Future	9,001.9300		9.0019	9,305.5900	9.3056	3.373	0	0	0
2020/09/22	2032	04/02/2021	10.82	Call	Bond Future	4,114.8100		4.1148	3,888.5800	3.8886	(5.498)	0	0	0
2020/09/22	2032	04/02/2021	9.63	Put	Bond Future	7,262.3700		7.2624	7,536.8300	7.5368	3.779	0	0	0
2020/09/22	2032	04/02/2021	9.62	Call	Bond Future	1,241.3400		1.2413	1,136.5900	1.1366	(8.438)	0	0	0
2020/09/22	2032	04/02/2021	9.62	Put	Bond Future	7,309.6900		7.3097	7,585.1000	7.5851	3.768	0	0	0
2020/09/22	2032	06/05/2021	12.57	Call	Bond Future	10,002.7600		10.0028	9,689.5700	9.6896	(3.131)	0	0	0
2020/09/22	2032	06/05/2021	12.12	Put	Bond Future	1,755.5900		1.7556	1,843.1200	1.8431	4.986	0	0	0
2020/09/22	2032	06/05/2021			Bond Future	10.8627		84.4557	10.9308	84.0779	0.627	0.0000	0.0000	0
2020/09/22	2032	06/05/2021	12.57	Put	Bond Future	1,195.7200		1.1957	1,260.3400	1.2603	5.404	0	0	736
2020/09/22	2032	06/05/2021	10.33	Put	Bond Future	5,817.6900		5.8177	6,035.7200	6.0357	3.748	0	0	0
2020/09/22	2032	06/05/2021	10.33	Call	Bond Future	2,777.6200		2.7776	2,617.8400	2.6178	(5.752)	0	0	736
2020/09/22	2032	06/05/2021	12.11	Call	Bond Future	8,336.1200		8.3361	8,046.4000	8.0464	(3.475)	0	0	0
2020/09/22	2032	06/05/2021	12.11	Put	Bond Future	1,770.0800		1.7701	1,858.1700	1.8582	4.977	0	0	0
2020/09/22	2032	06/05/2021	12.12	Call	Bond Future	8,371.3300		8.3713	8,081.0500	8.0811	(3.468)	0	0	0
2020/09/22	2032	06/05/2021	12.10	Call	Bond Future	8,300.9500		8.3010	8,011.7900	8.0118	(3.483)	0	0	0
2020/09/22	2032	06/05/2021	12.10	Put	Bond Future	1,784.6700		1.7847	1,873.3200	1.8733	4.967	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
2020/09/22	2032	05/08/2021	11.37	Put	Bond Future	4,126.3600	4.1264	4,282.4200	4.2824	3.782	0	0	0
2020/09/22	2032	05/08/2021			Bond Future	11.1124	85.3704	11.1828	84.9925	0.633	0.0000	0.0000	0
2020/09/22	2032	05/08/2021	11.36	Call	Bond Future	5,468.5900	5.4686	5,247.3800	5.2474	(4.045)	0	0	0
2020/09/22	2032	05/08/2021	11.36	Put	Bond Future	4,149.0200	4.1490	4,305.7300	4.3057	3.777	0	0	0
2020/09/22	2032	05/08/2021	11.37	Call	Bond Future	5,498.6200	5.4986	5,276.7600	5.2768	(4.035)	0	0	0
2020/09/22	2032	05/08/2021	11.35	Call	Bond Future	5,438.3200	5.4383	5,217.7600	5.2178	(4.056)	0	0	0
2020/09/22	2032	05/08/2021	11.35	Put	Bond Future	4,171.4900	4.1715	4,328.8500	4.3288	3.772	0	0	0
2020/09/22	2033	05/11/2020			Bond Future	94.3298	94.3298	93.5889	93.5889	(0.785)	0.0000	0.0000	10,329
2020/09/22	2033	04/02/2021			Bond Future	95.3076	95.3076	94.5592	94.5592	(0.785)	0.0000	0.0000	0
2020/09/22	2033	06/05/2021			Bond Future	95.1320	95.1320	94.3825	94.3825	(0.788)	0.0000	0.0000	0
2020/09/22	2033	05/08/2021			Bond Future	96.1845	96.1845	95.4311	95.4311	(0.783)	0.0000	0.0000	0
2020/09/22	2037	05/11/2020	10.18	Call	Bond Future	237.7400	0.2377	174.7200	0.1747	(26.508)	0	0	0
2020/09/22	2037	05/11/2020	10.17	Put	Bond Future	8,064.2300	8.0642	8,638.3100	8.6383	7.119	0	0	0
2020/09/22	2037	05/11/2020			Bond Future	11.3571	81.3614	11.4614	80.7256	0.918	0.0000	0.0000	138,912
2020/09/22	2037	05/11/2020	10.19	Call	Bond Future	243.7300	0.2437	179.3900	0.1794	(26.398)	0	0	0
2020/09/22	2037	05/11/2020	10.19	Put	Bond Future	7,934.5800	7.9346	8,506.0400	8.5060	7.202	0	0	0
2020/09/22	2037	05/11/2020	10.17	Call	Bond Future	231.8700	0.2319	170.1500	0.1702	(26.618)	0	0	0
2020/09/22	2037	05/11/2020	10.18	Put	Bond Future	7,999.3000	7.9993	8,572.0800	8.5721	7.160	0	0	0
2020/09/22	2037	04/02/2021	13.73	Call	Bond Future	11,876.5300	11.8765	11,303.0700	11.3031	(4.829)	0	0	0
2020/09/22	2037	04/02/2021	10.85	Call	Bond Future	2,048.4600	2.0485	1,824.1300	1.8241	(10.951)	0	0	0
2020/09/22	2037	04/02/2021	10.35	Call	Bond Future	1,170.4800	1.1705	1,021.0200	1.0210	(12.769)	0	0	0
2020/09/22	2037	04/02/2021	10.28	Put	Bond Future	9,531.5800	9.5316	10,033.3200	10.0333	5.264	0	0	0
2020/09/22	2037	04/02/2021	10.27	Call	Bond Future	1,067.5700	1.0676	928.3900	0.9284	(13.037)	0	0	0
2020/09/22	2037	04/02/2021			Bond Future	11.5937	77.9305	11.7024	77.2883	0.938	0.0000	0.0000	0
2020/09/22	2037	04/02/2021	11.97	Put	Bond Future	3,009.8600	3.0099	3,252.6800	3.2527	8.067	0	0	0
2020/09/22	2037	04/02/2021	11.97	Call	Bond Future	5,198.4400	5.1984	4,799.0800	4.7991	(7.682)	0	0	300
2020/09/22	2037	04/02/2021	9.65	Put	Bond Future	13,485.6500	13.4857	14,054.3900	14.0544	4.217	0	0	0
2020/09/22	2037	04/02/2021	9.65	Call	Bond Future	482.3200	0.4823	408.8800	0.4089	(15.226)	0	0	72
2020/09/22	2037	04/02/2021	11.90	Call	Bond Future	4,958.5300	4.9585	4,569.0700	4.5691	(7.854)	0	0	0
2020/09/22	2037	04/02/2021	13.73	Put	Bond Future	624.9100	0.6249	693.6300	0.6936	10.997	0	0	300
2020/09/22	2037	04/02/2021	10.85	Put	Bond Future	6,669.8500	6.6699	7,087.7000	7.0877	6.265	0	0	72
2020/09/22	2037	04/02/2021	10.35	Put	Bond Future	9,137.3700	9.1374	9,630.0900	9.6301	5.392	0	0	72
2020/09/22	2037	04/02/2021	10.28	Call	Bond Future	1,080.0600	1.0801	939.6200	0.9396	(13.003)	0	0	0
2020/09/22	2037	04/02/2021	10.27	Put	Bond Future	9,588.6600	9.5887	10,091.6600	10.0917	5.246	0	0	0
2020/09/22	2037	04/02/2021	11.90	Put	Bond Future	3,169.8100	3.1698	3,422.5300	3.4225	7.973	0	0	240
2020/09/22	2037	04/02/2021	10.48	Put	Bond Future	8,430.4100	8.4304	8,905.6100	8.9056	5.637	0	0	0
2020/09/22	2037	04/02/2021	10.48	Call	Bond Future	1,352.7600	1.3528	1,185.7800	1.1858	(12.344)	0	0	240
2020/09/22	2037	04/02/2021	10.29	Call	Bond Future	1,092.6500	1.0927	950.9400	0.9509	(12.969)	0	0	0
2020/09/22	2037	04/02/2021	10.29	Put	Bond Future	9,474.6900	9.4747	9,975.1600	9.9752	5.282	0	0	0
2020/09/22	2037	06/05/2021	12.42	Call	Bond Future	6,578.9200	6.5789	6,165.4800	6.1655	(6.284)	0	0	0
2020/09/22	2037	06/05/2021			Bond Future	11.8343	78.7638	11.9467	78.1206	0.949	0.0000	0.0000	0
2020/09/22	2037	06/05/2021	12.42	Put	Bond Future	3,315.5300	3.3155	3,545.2400	3.5452	6.928	0	0	0
2020/09/22	2037	06/05/2021	12.43	Call	Bond Future	6,613.7700	6.6138	6,199.2500	6.1992	(6.268)	0	0	0
2020/09/22	2037	06/05/2021	12.44	Put	Bond Future	3,277.6700	3.2777	3,505.2300	3.5052	6.943	0	0	0
2020/09/22	2037	06/05/2021	12.43	Put	Bond Future	3,296.5500	3.2965	3,525.1800	3.5252	6.935	0	0	0
2020/09/22	2037	06/05/2021	12.44	Call	Bond Future	6,648.6700	6.6487	6,233.0800	6.2331	(6.251)	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
2020/09/22	2037	05/08/2021	12.26	Put	Bond Future	4,886.6600	4.8867	5,167.1700	5.1672	5.740	0	0	0
2020/09/22	2037	05/08/2021	12.27	Call	Bond Future	5,832.9800	5.8330	5,466.0000	5.4660	(6.291)	0	0	0
2020/09/22	2037	05/08/2021	12.28	Call	Bond Future	5,863.5400	5.8635	5,495.5100	5.4955	(6.277)	0	0	0
2020/09/22	2037	05/08/2021			Bond Future	12.0940	75.3612	12.2108	74.7148	0.966	0.0000	0.0000	0
2020/09/22	2037	05/08/2021	12.26	Call	Bond Future	5,802.7400	5.8027	5,436.8200	5.4368	(6.306)	0	0	0
2020/09/22	2037	05/08/2021	12.28	Put	Bond Future	4,838.2300	4.8382	5,116.6300	5.1166	5.754	0	0	0
2020/09/22	2037	05/08/2021	12.27	Put	Bond Future	4,862.2500	4.8623	5,141.7000	5.1417	5.747	0	0	0
2020/09/22	2038	05/11/2020			Bond Future	105.9521	105.9521	105.1683	105.1683	(0.740)	0.0000	0.0000	11,137
2020/09/22	2038	04/02/2021			Bond Future	105.3529	105.3529	104.5610	104.5610	(0.752)	0.0000	0.0000	0
2020/09/22	2038	06/05/2021			Bond Future	106.5034	106.5034	105.7107	105.7107	(0.744)	0.0000	0.0000	0
2020/09/22	2038	05/08/2021			Bond Future	105.9594	105.9594	105.1629	105.1629	(0.752)	0.0000	0.0000	0
2020/09/22	2040	05/11/2020	10.30	Call	Bond Future	218.5400	0.2185	154.8300	0.1548	(29.153)	0	0	0
2020/09/22	2040	05/11/2020	11.00	Put	Bond Future	4,565.6900	4.5657	5,072.7600	5.0728	11.106	0	0	0
2020/09/22	2040	05/11/2020	10.23	Call	Bond Future	181.7000	0.1817	127.2200	0.1272	(29.983)	0	0	2,000
2020/09/22	2040	05/11/2020	11.70	Put	Bond Future	1,983.7000	1.9837	2,274.6400	2.2746	14.667	0	0	2,000
2020/09/22	2040	05/11/2020	9.50	Call	Bond Future	17.9700	0.0180	10.9600	0.0110	(39.009)	0	0	2,000
2020/09/22	2040	05/11/2020	10.00	Call	Bond Future	94.8000	0.0948	63.7500	0.0638	(32.753)	0	0	2,380
2020/09/22	2040	05/11/2020			Bond Future	11.5161	83.1539	11.6307	82.4192	0.995	0.0000	0.0000	72,934
2020/09/22	2040	05/11/2020	10.30	Put	Bond Future	8,740.6900	8.7407	9,411.6900	9.4117	7.677	0	0	0
2020/09/22	2040	05/11/2020	9.73	Put	Bond Future	13,060.0100	13.0600	13,780.1500	13.7802	5.514	0	0	0
2020/09/22	2040	05/11/2020	9.73	Call	Bond Future	40.3600	0.0404	25.7900	0.0258	(36.100)	0	0	2,000
2020/09/22	2040	05/11/2020	10.23	Put	Bond Future	9,237.6700	9.2377	9,917.9000	9.9179	7.364	0	0	0
2020/09/22	2040	05/11/2020	10.31	Call	Bond Future	224.2700	0.2243	159.1500	0.1591	(29.036)	0	0	0
2020/09/22	2040	05/11/2020	10.32	Put	Bond Future	8,600.6800	8.6007	9,268.8400	9.2688	7.769	0	0	0
2020/09/22	2040	05/11/2020	11.00	Call	Bond Future	1,115.5900	1.1156	887.9500	0.8880	(20.405)	0	0	2,380
2020/09/22	2040	05/11/2020	11.70	Call	Bond Future	3,157.8700	3.1579	2,714.1000	2.7141	(14.053)	0	0	0
2020/09/22	2040	05/11/2020	9.50	Put	Bond Future	14,953.5900	14.9536	15,681.2900	15.6813	4.866	0	0	0
2020/09/22	2040	05/11/2020	10.00	Put	Bond Future	10,940.7000	10.9407	11,644.3600	11.6444	6.432	0	0	0
2020/09/22	2040	05/11/2020	10.31	Put	Bond Future	8,670.5700	8.6706	9,340.1600	9.3402	7.723	0	0	0
2020/09/22	2040	05/11/2020	10.32	Call	Bond Future	230.1300	0.2301	163.5800	0.1636	(28.918)	0	0	0
2020/09/22	2040	05/11/2020	11.50	Call	Bond Future	2,461.7000	2.4617	2,077.5200	2.0775	(15.606)	0	0	0
2020/09/22	2040	05/11/2020	11.50	Put	Bond Future	2,565.9100	2.5659	2,916.4400	2.9164	13.661	0	0	2,000
2020/09/22	2040	04/02/2021	9.49	Call	Bond Future	311.2100	0.3112	255.6700	0.2557	(17.846)	0	0	500
2020/09/22	2040	04/02/2021	9.57	Put	Bond Future	16,134.8000	16.1348	16,815.1800	16.8152	4.217	0	0	0
2020/09/22	2040	04/02/2021	10.07	Put	Bond Future	12,467.0000	12.4670	13,097.7100	13.0977	5.059	0	0	0
2020/09/22	2040	04/02/2021	10.42	Put	Bond Future	10,193.6900	10.1937	10,777.9900	10.7780	5.732	0	0	0
2020/09/22	2040	04/02/2021			Bond Future	11.7507	79.4909	11.8703	78.7488	1.018	0.0000	0.0000	0
2020/09/22	2040	04/02/2021	10.07	Call	Bond Future	717.8600	0.7179	606.4800	0.6065	(15.516)	0	0	800
2020/09/22	2040	04/02/2021	11.74	Call	Bond Future	4,160.0700	4.1601	3,766.4900	3.7665	(9.461)	0	0	0
2020/09/22	2040	04/02/2021	11.74	Put	Bond Future	4,226.7000	4.2267	4,575.2100	4.5752	8.245	0	0	800
2020/09/22	2040	04/02/2021	10.41	Call	Bond Future	1,097.6800	1.0977	941.3500	0.9414	(14.242)	0	0	0
2020/09/22	2040	04/02/2021	10.41	Put	Bond Future	10,255.1100	10.2551	10,840.8700	10.8409	5.712	0	0	0
2020/09/22	2040	04/02/2021	9.49	Put	Bond Future	16,764.7500	16.7647	17,451.3000	17.4513	4.095	0	0	0
2020/09/22	2040	04/02/2021	9.57	Call	Bond Future	352.3500	0.3523	290.6400	0.2906	(17.514)	0	0	800
2020/09/22	2040	04/02/2021	10.42	Call	Bond Future	1,110.7200	1.1107	952.9300	0.9529	(14.206)	0	0	0
2020/09/22	2040	04/02/2021	10.24	Put	Bond Future	11,331.3000	11.3313	11,940.6400	11.9406	5.377	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/22	2040	04/02/2021	10.24	Call	Bond Future	892.7500		0.8928	760.0000	0.7600	(14.870)	0	0	500
2020/09/22	2040	04/02/2021	11.57	Call	Bond Future	3,639.4100		3.6394	3,276.6400	3.2766	(9.968)	0	0	0
2020/09/22	2040	04/02/2021	11.57	Put	Bond Future	4,782.1500		4.7821	5,161.4700	5.1615	7.932	0	0	500
2020/09/22	2040	04/02/2021	10.40	Call	Bond Future	1,084.7500		1.0847	929.8600	0.9299	(14.279)	0	0	0
2020/09/22	2040	04/02/2021	10.40	Put	Bond Future	10,316.7400		10.3167	10,903.9400	10.9039	5.692	0	0	0
2020/09/22	2040	06/05/2021	12.44	Put	Bond Future	3,750.8600		3.7509	4,035.1200	4.0351	7.579	0	0	0
2020/09/22	2040	06/05/2021			Bond Future	11.9889		80.3409	12.1128	79.5969	1.033	0.0000	0.0000	0
2020/09/22	2040	06/05/2021	12.43	Call	Bond Future	6,370.6100		6.3706	5,912.1600	5.9122	(7.196)	0	0	0
2020/09/22	2040	06/05/2021	12.43	Put	Bond Future	3,773.3300		3.7733	4,058.9100	4.0589	7.568	0	0	0
2020/09/22	2040	06/05/2021	12.44	Call	Bond Future	6,405.3800		6.4054	5,945.6100	5.9456	(7.178)	0	0	0
2020/09/22	2040	06/05/2021	12.42	Call	Bond Future	6,335.6500		6.3357	5,878.5200	5.8785	(7.215)	0	0	0
2020/09/22	2040	06/05/2021	12.42	Put	Bond Future	3,795.6700		3.7957	4,082.5700	4.0826	7.559	0	0	0
2020/09/22	2040	05/08/2021	12.47	Call	Bond Future	6,229.9600		6.2300	5,800.2700	5.8003	(6.897)	0	0	0
2020/09/22	2040	05/08/2021			Bond Future	12.2461		76.7052	12.3751	75.9569	1.053	0.0000	0.0000	0
2020/09/22	2040	05/08/2021	12.47	Put	Bond Future	4,938.8200		4.9388	5,257.4700	5.2575	6.452	0	0	0
2020/09/22	2040	05/08/2021	12.48	Call	Bond Future	6,261.2400		6.2612	5,830.3400	5.8303	(6.882)	0	0	0
2020/09/22	2040	05/08/2021	12.49	Put	Bond Future	4,887.5700		4.8876	5,203.8000	5.2038	6.470	0	0	0
2020/09/22	2040	05/08/2021	12.48	Put	Bond Future	4,913.2700		4.9133	5,230.7100	5.2307	6.461	0	0	0
2020/09/22	2040	05/08/2021	12.49	Call	Bond Future	6,292.3000		6.2923	5,860.1900	5.8602	(6.867)	0	0	0
2020/09/22	2044	05/11/2020	10.36	Call	Bond Future	232.4300		0.2324	163.2400	0.1632	(29.768)	0	0	0
2020/09/22	2044	05/11/2020	11.06	Put	Bond Future	4,507.5600		4.5076	5,031.9200	5.0319	11.633	0	0	525
2020/09/22	2044	05/11/2020	11.43	Call	Bond Future	2,136.1700		2.1362	1,771.1000	1.7711	(17.090)	0	0	0
2020/09/22	2044	05/11/2020	9.72	Put	Bond Future	13,661.9100		13.6619	14,417.9300	14.4179	5.534	0	0	0
2020/09/22	2044	05/11/2020	9.97	Call	Bond Future	76.8600		0.0769	50.2900	0.0503	(34.569)	0	0	300
2020/09/22	2044	05/11/2020	9.29	Put	Bond Future	17,406.8800		17.4069	18,172.8100	18.1728	4.400	0	0	0
2020/09/22	2044	05/11/2020	9.96	Put	Bond Future	11,702.8200		11.7028	12,445.7600	12.4458	6.348	0	0	0
2020/09/22	2044	05/11/2020			Bond Future	11.5571		79.8933	11.6771	79.1245	1.038	0.0000	0.0000	47,308
2020/09/22	2044	05/11/2020	10.34	Call	Bond Future	220.6700		0.2207	154.4500	0.1545	(30.009)	0	0	0
2020/09/22	2044	05/11/2020	10.34	Put	Bond Future	8,827.6400		8.8276	9,530.2100	9.5302	7.959	0	0	0
2020/09/22	2044	05/11/2020	9.72	Call	Bond Future	33.8100		0.0338	21.0400	0.0210	(37.770)	0	0	1,815
2020/09/22	2044	05/11/2020	9.97	Put	Bond Future	11,623.4300		11.6234	12,365.6500	12.3657	6.386	0	0	0
2020/09/22	2044	05/11/2020	9.96	Call	Bond Future	74.5000		0.0745	48.6500	0.0487	(34.698)	0	0	0
2020/09/22	2044	05/11/2020	11.38	Call	Bond Future	1,988.7000		1.9887	1,639.9500	1.6400	(17.537)	0	0	0
2020/09/22	2044	05/11/2020	11.38	Put	Bond Future	3,148.2800		3.1483	3,568.3200	3.5683	13.342	0	0	300
2020/09/22	2044	05/11/2020	10.36	Put	Bond Future	8,685.1200		8.6851	9,384.7200	9.3847	8.055	0	0	0
2020/09/22	2044	05/11/2020	11.06	Call	Bond Future	1,176.2300		1.1762	931.8000	0.9318	(20.781)	0	0	0
2020/09/22	2044	05/11/2020	10.04	Put	Bond Future	11,072.9500		11.0730	11,809.6700	11.8097	6.653	0	0	0
2020/09/22	2044	05/11/2020	11.17	Put	Bond Future	4,003.0300		4.0030	4,491.8500	4.4919	12.211	0	0	1,815
2020/09/22	2044	05/11/2020	11.43	Put	Bond Future	2,965.4100		2.9654	3,369.1300	3.3691	13.614	0	0	1,815
2020/09/22	2044	05/11/2020	8.87	Put	Bond Future	21,336.9100		21.3369	22,105.2100	22.1052	3.601	0	0	0
2020/09/22	2044	05/11/2020	9.29	Call	Bond Future	6.5800		0.0066	3.7200	0.0037	(43.465)	0	0	300
2020/09/22	2044	05/11/2020	10.35	Call	Bond Future	226.4900		0.2265	158.8000	0.1588	(29.887)	0	0	0
2020/09/22	2044	05/11/2020	10.35	Put	Bond Future	8,756.2600		8.7563	9,457.3600	9.4574	8.007	0	0	0
2020/09/22	2044	05/11/2020	10.04	Call	Bond Future	95.1800		0.0952	63.1100	0.0631	(33.694)	0	0	525
2020/09/22	2044	05/11/2020	9.34	Put	Bond Future	16,956.7800		16.9568	17,722.1200	17.7221	4.513	0	0	0
2020/09/22	2044	05/11/2020	9.34	Call	Bond Future	8.0800		0.0081	4.6300	0.0046	(42.698)	0	0	525
2020/09/22	2044	05/11/2020	11.17	Call	Bond Future	1,429.6500		1.4297	1,149.6800	1.1497	(19.583)	0	0	0

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2020/09/22	2044	05/11/2020	8.87	Call	Bond Future	0.9900	0.0010	0.5000	0.0005	(49.495)	0	0	1,815
2020/09/22	2044	05/11/2020	10.02	Put	Bond Future	11,229.2700	11.2293	11,967.6500	11.9677	6.575	0	0	0
2020/09/22	2044	05/11/2020	10.02	Call	Bond Future	89.6000	0.0896	59.1900	0.0592	(33.940)	0	0	1,815
2020/09/22	2044	04/02/2021	10.04	Put	Bond Future	13,056.6600	13.0567	13,724.9400	13.7249	5.118	0	0	0
2020/09/22	2044	04/02/2021	10.37	Call	Bond Future	1,012.4400	1.0124	860.0400	0.8600	(15.053)	0	0	0
2020/09/22	2044	04/02/2021	10.35	Put	Bond Future	10,940.5700	10.9406	11,567.5900	11.5676	5.731	0	0	0
2020/09/22	2044	04/02/2021			Bond Future	11.7835	76.3224	11.9089	75.5459	1.064	0.0000	0.0000	0
2020/09/22	2044	04/02/2021	10.37	Put	Bond Future	10,811.3400	10.8113	11,435.4300	11.4354	5.773	0	0	0
2020/09/22	2044	04/02/2021	10.35	Call	Bond Future	987.9600	0.9880	838.4900	0.8385	(15.129)	0	0	0
2020/09/22	2044	04/02/2021	10.04	Call	Bond Future	661.8200	0.6618	553.6100	0.5536	(16.350)	0	0	0
2020/09/22	2044	04/02/2021	10.84	Call	Bond Future	1,741.2000	1.7412	1,510.6200	1.5106	(13.243)	0	0	0
2020/09/22	2044	04/02/2021	10.36	Put	Bond Future	10,875.8400	10.8758	11,501.4000	11.5014	5.752	0	0	0
2020/09/22	2044	04/02/2021	10.84	Put	Bond Future	8,055.7800	8.0558	8,601.6900	8.6017	6.777	0	0	265
2020/09/22	2044	04/02/2021	10.29	Call	Bond Future	917.1300	0.9171	776.2500	0.7763	(15.361)	0	0	0
2020/09/22	2044	04/02/2021	10.29	Put	Bond Future	11,333.6400	11.3336	11,969.2500	11.9692	5.608	0	0	265
2020/09/22	2044	04/02/2021	9.66	Put	Bond Future	15,930.5100	15.9305	16,638.4600	16.6385	4.444	0	0	0
2020/09/22	2044	04/02/2021	9.66	Call	Bond Future	382.1800	0.3822	313.6400	0.3136	(17.934)	0	0	265
2020/09/22	2044	04/02/2021	10.36	Call	Bond Future	1,000.1400	1.0001	849.2100	0.8492	(15.091)	0	0	0
2020/09/22	2044	06/05/2021	12.43	Put	Bond Future	3,856.3900	3.8564	4,159.0000	4.1590	7.847	0	0	0
2020/09/22	2044	06/05/2021	12.44	Call	Bond Future	6,339.5400	6.3395	5,861.7200	5.8617	(7.537)	0	0	0
2020/09/22	2044	06/05/2021			Bond Future	12.0133	77.1386	12.1433	76.3595	1.082	0.0000	0.0000	0
2020/09/22	2044	06/05/2021	12.45	Call	Bond Future	6,374.2400	6.3742	5,895.0500	5.8950	(7.518)	0	0	0
2020/09/22	2044	06/05/2021	12.45	Put	Bond Future	3,811.4900	3.8115	4,111.3500	4.1113	7.867	0	0	0
2020/09/22	2044	06/05/2021	12.43	Call	Bond Future	6,305.1200	6.3051	5,828.6800	5.8287	(7.556)	0	0	0
2020/09/22	2044	06/05/2021	12.44	Put	Bond Future	3,833.7600	3.8338	4,134.9900	4.1350	7.857	0	0	0
2020/09/22	2044	05/08/2021	12.60	Put	Bond Future	4,681.6500	4.6817	5,000.7600	5.0008	6.816	0	0	0
2020/09/22	2044	05/08/2021	12.61	Put	Bond Future	4,658.2200	4.6582	4,976.1100	4.9761	6.824	0	0	0
2020/09/22	2044	05/08/2021			Bond Future	12.2611	73.5934	12.3967	72.8094	1.106	0.0000	0.0000	0
2020/09/22	2044	05/08/2021	12.60	Call	Bond Future	6,614.5500	6.6146	6,149.7000	6.1497	(7.028)	0	0	0
2020/09/22	2044	05/08/2021	12.61	Call	Bond Future	6,646.8100	6.6468	6,180.7400	6.1807	(7.012)	0	0	0
2020/09/22	2044	05/08/2021	12.59	Call	Bond Future	6,582.3300	6.5823	6,118.7200	6.1187	(7.043)	0	0	0
2020/09/22	2044	05/08/2021	12.59	Put	Bond Future	4,705.2000	4.7052	5,025.5500	5.0256	6.808	0	0	0
2020/09/22	2046	05/11/2020			Bond Future	93.2153	93.2153	93.2720	93.2720	0.061	0.0000	0.0000	16,211
2020/09/22	2046	04/02/2021			Bond Future	94.1816	94.1816	94.2390	94.2390	0.061	0.0000	0.0000	0
2020/09/22	2046	06/05/2021			Bond Future	93.4191	93.4191	93.4842	93.4842	0.070	0.0000	0.0000	0
2020/09/22	2046	05/08/2021			Bond Future	94.4527	94.4527	94.5228	94.5228	0.074	0.0000	0.0000	0
2020/09/22	2050	05/11/2020			Bond Future	95.1211	95.1211	94.6625	94.6625	(0.482)	0.0000	0.0000	13,930
2020/09/22	2050	04/02/2021			Bond Future	94.2165	94.2165	93.7531	93.7531	(0.492)	0.0000	0.0000	0
2020/09/22	2050	06/05/2021			Bond Future	95.2453	95.2453	94.7838	94.7838	(0.485)	0.0000	0.0000	0
2020/09/22	2050	05/08/2021			Bond Future	94.3706	94.3706	93.9086	93.9086	(0.490)	0.0000	0.0000	0
2020/09/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	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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2020/09/22	AL37	05/11/2020			Index Future	755.7810	755.7810	755.5240	755.5240	(0.034)	0.0000	0.0000	0
2020/09/22	AL37	04/02/2021			Index Future	763.4260	763.4260	763.1730	763.1730	(0.033)	0.0000	0.0000	0
2020/09/22	AL37	06/05/2021			Index Future	771.5730	771.5730	771.3780	771.3780	(0.025)	0.0000	0.0000	0
2020/09/22	AL37	05/08/2021			Index Future	779.8360	779.8360	779.6760	779.6760	(0.021)	0.0000	0.0000	0
2020/09/22	AL7T	05/11/2020			Index Future	817.6350	817.6350	813.1320	813.1320	(0.551)	0.0000	0.0000	0
2020/09/22	AL7T	04/02/2021			Index Future	825.9060	825.9060	821.3630	821.3630	(0.550)	0.0000	0.0000	0
2020/09/22	AL7T	06/05/2021			Index Future	834.7200	834.7200	830.1940	830.1940	(0.542)	0.0000	0.0000	0
2020/09/22	AL7T	05/08/2021			Index Future	843.6590	843.6590	839.1250	839.1250	(0.537)	0.0000	0.0000	0
2020/09/22	ALBI	05/11/2020			Index Future	718.1780	718.1780	714.1240	714.1240	(0.564)	0.0000	0.0000	226
2020/09/22	ALBI	04/02/2021			Index Future	725.4420	725.4420	721.3540	721.3540	(0.564)	0.0000	0.0000	0
2020/09/22	ALBI	06/05/2021			Index Future	733.1840	733.1840	729.1090	729.1090	(0.556)	0.0000	0.0000	0
2020/09/22	ALBI	05/08/2021			Index Future	741.0350	741.0350	736.9530	736.9530	(0.551)	0.0000	0.0000	0
2020/09/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	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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2020/09/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/22	ES33	05/11/2020			Bond Future	11.9536	72.2651	12.0667	71.6933	0.946	0.0000	0.0000	350
2020/09/22	ES33	04/02/2021			Bond Future	12.2361	72.9963	12.3542	72.4188	0.966	0.0000	0.0000	0
2020/09/22	ES33	06/05/2021			Bond Future	12.5188	70.0012	12.6411	69.4229	0.977	0.0000	0.0000	0
2020/09/22	ES33	05/08/2021			Bond Future	12.8187	70.7594	12.9459	70.1781	0.992	0.0000	0.0000	0
2020/09/22	ES42	05/11/2020			Bond Future	12.3840	71.3817	12.4974	70.7506	0.916	0.0000	0.0000	4,789
2020/09/22	ES42	04/02/2021			Bond Future	12.6482	72.1044	12.7670	71.4670	0.940	0.0000	0.0000	0
2020/09/22	ES42	06/05/2021			Bond Future	12.9229	68.6167	13.0466	67.9777	0.957	0.0000	0.0000	0
2020/09/22	ES42	05/08/2021			Bond Future	13.2066	69.3602	13.3357	68.7175	0.977	0.0000	0.0000	0
2020/09/22	GOVI	05/11/2020	737.84	Put	GOVI	284,310.0000	28.4310	323,690.0000	32.3690	13.851	0	0	0
2020/09/22	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	05/11/2020			GOVI	709.4090	709.4090	705.4710	705.4710	(0.555)	0.0000	0.0000	1,007
2020/09/22	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	05/11/2020	737.83	Put	GOVI	284,210.0000	28.4210	323,590.0000	32.3590	13.856	0	0	0
2020/09/22	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/22	GOVI	05/11/2020	737.85	Put	GOVI	284,410.0000	28.4410	323,790.0000	32.3790	13.846	0	0	0
2020/09/22	GOVI	04/02/2021	750.96	Put	GOVI	343,740.0000	34.3740	383,470.0000	38.3470	11.558	0	0	0
2020/09/22	GOVI	04/02/2021			GOVI	716.5860	716.5860	712.6130	712.6130	(0.554)	0.0000	0.0000	0
2020/09/22	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	04/02/2021	750.95	Put	GOVI	343,640.0000	34.3640	383,370.0000	38.3370	11.562	0	0	0
2020/09/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	04/02/2021	750.94	Put	GOVI	343,540.0000	34.3540	383,270.0000	38.3270	11.565	0	0	0
2020/09/22	GOVI	06/05/2021	678.67	Call	GOVI	455,620.0000	45.5620	416,050.0000	41.6050	(8.685)	0	0	0
2020/09/22	GOVI	06/05/2021			GOVI	724.2320	724.2320	720.2750	720.2750	(0.546)	0.0000	0.0000	0
2020/09/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	06/05/2021	678.68	Call	GOVI	455,520.0000	45.5520	415,950.0000	41.5950	(8.687)	0	0	0
2020/09/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	06/05/2021	678.69	Call	GOVI	455,420.0000	45.5420	415,850.0000	41.5850	(8.689)	0	0	0
2020/09/22	GOVI	05/08/2021	719.14	Call	GOVI	128,480.0000	12.8480	88,830.0000	8.8830	(30.861)	0	0	0
2020/09/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	05/08/2021			GOVI	731.9880	731.9880	728.0230	728.0230	(0.542)	0.0000	0.0000	0
2020/09/22	GOVI	05/08/2021	719.15	Call	GOVI	128,380.0000	12.8380	88,730.0000	8.8730	(30.885)	0	0	0
2020/09/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	GOVI	05/08/2021	719.13	Call	GOVI	128,580.0000	12.8580	88,930.0000	8.8930	(30.837)	0	0	0
2020/09/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/22	IGOV	05/11/2020			Index Future	256.7880	256.7880	256.2610	256.2610	(0.205)	0.0000	0.0000	1,201
2020/09/22	IGOV	04/02/2021			Index Future	259.4490	259.4490	258.9180	258.9180	(0.205)	0.0000	0.0000	0
2020/09/22	IGOV	06/05/2021			Index Future	262.2800	262.2800	261.7640	261.7640	(0.197)	0.0000	0.0000	0
2020/09/22	IGOV	05/08/2021			Index Future	265.1510	265.1510	264.6420	264.6420	(0.192)	0.0000	0.0000	0
2020/09/22	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/22	IS05	16/03/2021			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2020/09/22	IS05	15/06/2021			Interest Rate Swap	90.3000	90.3000	90.2900	90.2900	(0.011)	0.0000	0.0000	0
2020/09/22	IS05	21/09/2021			Interest Rate Swap	89.2300	89.2300	89.2200	89.2200	(0.011)	0.0000	0.0000	0
2020/09/22	IS05	21/12/2021			Interest Rate Swap	90.4800	90.4800	90.4700	90.4700	(0.011)	0.0000	0.0000	51
2020/09/22	IS05	15/03/2022			Interest Rate Swap	89.8700	89.8700	89.8700	89.8700	0.000	0.0000	0.0000	0
2020/09/22	IS05	21/06/2022			Interest Rate Swap	89.9600	89.9600	89.9500	89.9500	(0.011)	0.0000	0.0000	0
2020/09/22	IS05	20/09/2022			Interest Rate Swap	93.1000	93.1000	93.0800	93.0800	(0.021)	0.0000	0.0000	0
2020/09/22	IS05	20/12/2022			Interest Rate Swap	93.6100	93.6100	93.5900	93.5900	(0.021)	0.0000	0.0000	0
2020/09/22	IS05	22/03/2023			Interest Rate Swap	86.0200	86.0200	85.9900	85.9900	(0.035)	0.0000	0.0000	0
2020/09/22	IS05	20/06/2023			Interest Rate Swap	91.5700	91.5700	91.5600	91.5600	(0.011)	0.0000	0.0000	0
2020/09/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/22	IS10	17/12/2025			Interest Rate Swap	79.8700	79.8700	79.9400	79.9400	0.088	0.0000	0.0000	0
2020/09/22	IS10	16/03/2026			Interest Rate Swap	76.5000	76.5000	76.5700	76.5700	0.092	0.0000	0.0000	0
2020/09/22	IS10	15/06/2026			Interest Rate Swap	75.0100	75.0100	75.0900	75.0900	0.107	0.0000	0.0000	0
2020/09/22	IS10	21/09/2026			Interest Rate Swap	77.1400	77.1400	77.2200	77.2200	0.104	0.0000	0.0000	0
2020/09/22	IS10	21/12/2026			Interest Rate Swap	81.2400	81.2400	81.3300	81.3300	0.111	0.0000	0.0000	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
2020/09/22	IS10	15/03/2027			Interest Rate Swap	79.8300	79.8300	79.9100	79.9100	0.100	0.0000	0.0000	0
2020/09/22	IS10	21/06/2027			Interest Rate Swap	82.0000	82.0000	82.0800	82.0800	0.098	0.0000	0.0000	0
2020/09/22	IS10	20/09/2027			Interest Rate Swap	87.9100	87.9100	87.9900	87.9900	0.091	0.0000	0.0000	0
2020/09/22	IS10	20/12/2027			Interest Rate Swap	88.4200	88.4200	88.5000	88.5000	0.090	0.0000	0.0000	0
2020/09/22	IS10	22/03/2028			Interest Rate Swap	81.5600	81.5600	81.6300	81.6300	0.086	0.0000	0.0000	0
2020/09/22	IS10	20/06/2028			Interest Rate Swap	89.5200	89.5200	89.5800	89.5800	0.067	0.0000	0.0000	0
2020/09/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/22	JBAF	21/10/2020			Jibar Tradeable Future	3.3950	96.6050	3.3750	96.6250	(0.589)	0.0000	0.0000	0
2020/09/22	JBAF	18/11/2020			Jibar Tradeable Future	3.4100	96.5900	3.3900	96.6100	(0.587)	0.0000	0.0000	0
2020/09/22	JBAF	15/12/2020			Jibar Tradeable Future	3.3450	96.6550	3.3350	96.6650	(0.299)	0.0000	0.0000	30,010
2020/09/22	JBAF	20/01/2021			Jibar Tradeable Future	3.3600	96.6400	3.3500	96.6500	(0.298)	0.0000	0.0000	0
2020/09/22	JBAF	17/02/2021			Jibar Tradeable Future	3.4000	96.6000	3.3700	96.6300	(0.882)	0.0000	0.0000	0
2020/09/22	JBAF	17/03/2021			Jibar Tradeable Future	3.4100	96.5900	3.3900	96.6100	(0.587)	0.0000	0.0000	0
2020/09/22	JBAF	15/06/2021			Jibar Tradeable Future	3.5450	96.4550	3.5150	96.4850	(0.846)	0.0000	0.0000	0
2020/09/22	JBAF	15/09/2021			Jibar Tradeable Future	3.7050	96.2950	3.6850	96.3150	(0.540)	0.0000	0.0000	30,000
2020/09/22	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.8400	96.1600	(0.518)	0.0000	0.0000	0
2020/09/22	JBAF	16/03/2022			Jibar Tradeable Future	4.0500	95.9500	4.0200	95.9800	(0.741)	0.0000	0.0000	0
2020/09/22	JBAF	15/06/2022			Jibar Tradeable Future	4.2550	95.7450	4.2450	95.7550	(0.235)	0.0000	0.0000	0
2020/09/22	JBAF	21/09/2022			Jibar Tradeable Future	4.6000	95.4000	4.6450	95.3550	0.978	0.0000	0.0000	0
2020/09/22	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	R023	05/11/2020			Bond Future	4.6466	108.2163	4.6162	108.2849	(0.654)	0.0000	0.0000	34,442
2020/09/22	R023	05/11/2020	7.46	Call	Bond Future	6,109.5700	6.1096	6,178.1200	6.1781	1.122	0	0	0
2020/09/22	R023	05/11/2020	7.47	Call	Bond Future	6,130.4900	6.1305	6,199.0400	6.1990	1.118	0	0	0
2020/09/22	R023	05/11/2020	7.45	Call	Bond Future	6,088.6600	6.0887	6,157.2100	6.1572	1.126	0	0	0
2020/09/22	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	R023	04/02/2021	6.34	Call	Bond Future	3,187.3700	3.1874	3,255.0300	3.2550	2.123	0	0	0
2020/09/22	R023	04/02/2021	6.32	Put	Bond Future	13.5100	0.0135	11.7400	0.0117	(13.101)	0	0	0
2020/09/22	R023	04/02/2021			Bond Future	4.7271	109.3114	4.6926	109.3807	(0.730)	0.0000	0.0000	0
2020/09/22	R023	04/02/2021	6.34	Put	Bond Future	12.6400	0.0126	10.9600	0.0110	(13.291)	0	0	0
2020/09/22	R023	04/02/2021	6.32	Call	Bond Future	3,149.6300	3.1496	3,217.2000	3.2172	2.145	0	0	0
2020/09/22	R023	04/02/2021	6.33	Put	Bond Future	13.0700	0.0131	11.3400	0.0113	(13.236)	0	0	0
2020/09/22	R023	04/02/2021	6.33	Call	Bond Future	3,168.5000	3.1685	3,236.1100	3.2361	2.134	0	0	0
2020/09/22	R023	06/05/2021	7.58	Call	Bond Future	4,792.1800	4.7922	4,870.0100	4.8700	1.624	0	0	0
2020/09/22	R023	06/05/2021			Bond Future	4.7858	106.5716	4.7417	106.6497	(0.922)	0.0000	0.0000	0
2020/09/22	R023	06/05/2021	7.56	Call	Bond Future	4,759.0200	4.7590	4,836.8400	4.8368	1.635	0	0	0
2020/09/22	R023	06/05/2021	7.56	Put	Bond Future	1.5900	0.0016	1.3400	0.0013	(15.723)	0	0	0
2020/09/22	R023	06/05/2021	7.58	Put	Bond Future	1.4900	0.0015	1.2500	0.0013	(16.107)	0	0	0
2020/09/22	R023	06/05/2021	7.57	Call	Bond Future	4,775.6000	4.7756	4,853.4300	4.8534	1.630	0	0	0
2020/09/22	R023	06/05/2021	7.57	Put	Bond Future	1.5400	0.0015	1.3000	0.0013	(15.584)	0	0	0
2020/09/22	R023	05/08/2021	5.30	Call	Bond Future	1,080.1800	1.0802	1,134.6300	1.1346	5.041	0	0	0
2020/09/22	R023	05/08/2021	5.29	Put	Bond Future	418.0400	0.4180	388.2800	0.3883	(7.119)	0	0	0
2020/09/22	R023	05/08/2021			Bond Future	4.8604	107.7255	4.8053	107.8094	(1.133)	0.0000	0.0000	0
2020/09/22	R023	05/08/2021	5.31	Call	Bond Future	1,090.6900	1.0907	1,145.4000	1.1454	5.016	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
2020/09/22	R023	05/08/2021	5.31	Put	Bond Future	408.8200	0.4088	379.5800	0.3796	(7.152)	0	0	0
2020/09/22	R023	05/08/2021	5.30	Put	Bond Future	413.4100	0.4134	383.9100	0.3839	(7.136)	0	0	0
2020/09/22	R023	05/08/2021	5.29	Call	Bond Future	1,069.7000	1.0697	1,123.8900	1.1239	5.066	0	0	0
2020/09/22	R035	05/11/2020	10.34	Put	Bond Future	5,602.2600	5.6023	6,138.3400	6.1383	9.569	0	0	0
2020/09/22	R035	05/11/2020			Bond Future	11.1055	85.9075	11.2146	85.2301	0.983	0.0000	0.0000	107,622
2020/09/22	R035	05/11/2020	10.33	Call	Bond Future	600.1100	0.6001	461.2300	0.4612	(23.142)	0	0	0
2020/09/22	R035	05/11/2020	10.33	Put	Bond Future	5,656.3200	5.6563	6,194.8400	6.1948	9.521	0	0	0
2020/09/22	R035	05/11/2020	10.34	Call	Bond Future	614.0500	0.6141	472.7300	0.4727	(23.014)	0	0	0
2020/09/22	R035	05/11/2020	10.32	Call	Bond Future	586.4800	0.5865	450.0000	0.4500	(23.271)	0	0	0
2020/09/22	R035	05/11/2020	10.32	Put	Bond Future	5,710.7700	5.7108	6,251.6900	6.2517	9.472	0	0	0
2020/09/22	R035	04/02/2021	10.14	Put	Bond Future	8,975.0000	8.9750	9,502.0300	9.5020	5.872	0	0	650
2020/09/22	R035	04/02/2021	11.14	Put	Bond Future	4,608.6000	4.6086	4,966.1500	4.9662	7.758	0	0	650
2020/09/22	R035	04/02/2021	10.05	Call	Bond Future	1,041.6900	1.0417	897.0200	0.8970	(13.888)	0	0	0
2020/09/22	R035	04/02/2021	10.04	Put	Bond Future	9,539.4300	9.5394	10,080.2900	10.0803	5.670	0	0	0
2020/09/22	R035	04/02/2021			Bond Future	11.3499	86.7768	11.4638	86.0926	1.003	0.0000	0.0000	0
2020/09/22	R035	04/02/2021	10.14	Call	Bond Future	1,158.4800	1.1585	1,001.3400	1.0013	(13.564)	0	0	0
2020/09/22	R035	04/02/2021	10.06	Call	Bond Future	1,054.2200	1.0542	908.1900	0.9082	(13.852)	0	0	0
2020/09/22	R035	04/02/2021	10.06	Put	Bond Future	9,425.0400	9.4250	9,963.1800	9.9632	5.710	0	0	0
2020/09/22	R035	04/02/2021	11.14	Call	Bond Future	3,325.4800	3.3255	2,998.8600	2.9989	(9.822)	0	0	0
2020/09/22	R035	04/02/2021	10.05	Put	Bond Future	9,482.1400	9.4821	10,021.6400	10.0216	5.690	0	0	0
2020/09/22	R035	04/02/2021	10.04	Call	Bond Future	1,029.2700	1.0293	885.9600	0.8860	(13.923)	0	0	0
2020/09/22	R035	06/05/2021	11.55	Call	Bond Future	4,526.2800	4.5263	4,167.9300	4.1679	(7.917)	0	0	0
2020/09/22	R035	06/05/2021	12.77	Call	Bond Future	8,713.7800	8.7138	8,209.3900	8.2094	(5.788)	0	0	0
2020/09/22	R035	06/05/2021	10.24	Put	Bond Future	10,045.1100	10.0451	10,558.2300	10.5582	5.108	0	0	0
2020/09/22	R035	06/05/2021	12.37	Call	Bond Future	7,294.4000	7.2944	6,832.2600	6.8323	(6.336)	0	0	0
2020/09/22	R035	06/05/2021	12.35	Put	Bond Future	2,938.8400	2.9388	3,164.1700	3.1642	7.667	0	0	0
2020/09/22	R035	06/05/2021			Bond Future	11.5896	83.2294	11.7073	82.5441	1.015	0.0000	0.0000	0
2020/09/22	R035	06/05/2021	12.37	Put	Bond Future	2,904.9000	2.9049	3,128.0300	3.1280	7.681	0	0	0
2020/09/22	R035	06/05/2021	12.35	Call	Bond Future	7,220.2900	7.2203	6,760.3500	6.7603	(6.370)	0	0	0
2020/09/22	R035	06/05/2021	11.55	Put	Bond Future	4,758.8900	4.7589	5,085.8100	5.0858	6.870	0	0	1,650
2020/09/22	R035	06/05/2021	12.77	Put	Bond Future	2,210.0800	2.2101	2,390.9600	2.3910	8.184	0	0	1,650
2020/09/22	R035	06/05/2021	10.24	Call	Bond Future	1,536.1600	1.5362	1,364.0100	1.3640	(11.207)	0	0	793
2020/09/22	R035	06/05/2021	12.36	Put	Bond Future	2,921.9400	2.9219	3,146.1700	3.1462	7.674	0	0	0
2020/09/22	R035	06/05/2021	10.81	Put	Bond Future	7,348.0100	7.3480	7,782.7700	7.7828	5.917	0	0	0
2020/09/22	R035	06/05/2021	10.81	Call	Bond Future	2,583.9500	2.5839	2,333.4400	2.3334	(9.695)	0	0	1,650
2020/09/22	R035	06/05/2021	11.32	Call	Bond Future	3,866.4700	3.8665	3,540.9400	3.5409	(8.419)	0	0	0
2020/09/22	R035	06/05/2021	11.32	Put	Bond Future	5,469.3000	5.4693	5,829.0400	5.8290	6.577	0	0	793
2020/09/22	R035	06/05/2021	12.02	Call	Bond Future	6,036.0000	6.0360	5,614.9500	5.6150	(6.976)	0	0	0
2020/09/22	R035	06/05/2021	12.02	Put	Bond Future	3,570.5300	3.5705	3,834.7500	3.8348	7.400	0	0	793
2020/09/22	R035	06/05/2021	12.36	Call	Bond Future	7,257.4400	7.2574	6,796.4000	6.7964	(6.353)	0	0	0
2020/09/22	R035	05/08/2021	5.31	Call	Bond Future	1.7800	0.0018	1.4000	0.0014	(21.348)	0	0	0
2020/09/22	R035	05/08/2021			Bond Future	11.8464	84.1308	11.9687	83.4420	1.032	0.0000	0.0000	0
2020/09/22	R035	05/08/2021	5.29	Call	Bond Future	1.7000	0.0017	1.3400	0.0013	(21.176)	0	0	0
2020/09/22	R035	05/08/2021	5.29	Put	Bond Future	54,194.9200	54.1949	54,883.3200	54.8833	1.270	0	0	0
2020/09/22	R035	05/08/2021	5.31	Put	Bond Future	53,961.7100	53.9617	54,650.0900	54.6501	1.276	0	0	0
2020/09/22	R035	05/08/2021	5.30	Call	Bond Future	1.7400	0.0017	1.3700	0.0014	(21.264)	0	0	0
2020/09/22	R035	05/08/2021	5.30	Put	Bond Future	54,078.2500	54.0782	54,766.6400	54.7666	1.273	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
2020/09/22	R186	05/11/2020	8.65	Call	Bond Future	6,726.0900	6.7261	6,704.2000	6.7042	(0.325)	0	0	0
2020/09/22	R186	05/11/2020	8.64	Put	Bond Future	40.9400	0.0409	38.8600	0.0389	(5.081)	0	0	0
2020/09/22	R186	05/11/2020	7.50	Call	Bond Future	1,800.4100	1.8004	1,773.8600	1.7739	(1.475)	0	0	80
2020/09/22	R186	05/11/2020	8.00	Put	Bond Future	301.5500	0.3016	295.1200	0.2951	(2.132)	0	0	0
2020/09/22	R186	05/11/2020			Bond Future	7.3430	119.3823	7.3468	119.3624	0.051	0.0000	0.0000	90,567
2020/09/22	R186	05/11/2020	8.66	Call	Bond Future	6,773.8800	6.7739	6,752.0400	6.7520	(0.322)	0	0	0
2020/09/22	R186	05/11/2020	8.66	Put	Bond Future	37.9800	0.0380	36.0100	0.0360	(5.187)	0	0	0
2020/09/22	R186	05/11/2020	7.00	Put	Bond Future	2,443.2900	2.4433	2,444.7100	2.4447	0.058	0	0	0
2020/09/22	R186	05/11/2020	7.00	Call	Bond Future	602.6600	0.6027	584.2100	0.5842	(3.061)	0	0	1,200
2020/09/22	R186	05/11/2020	8.65	Put	Bond Future	39.4300	0.0394	37.4100	0.0374	(5.123)	0	0	0
2020/09/22	R186	05/11/2020	8.64	Call	Bond Future	6,678.3300	6.6783	6,656.3800	6.6564	(0.329)	0	0	0
2020/09/22	R186	05/11/2020	6.50	Put	Bond Future	4,708.3000	4.7083	4,721.2500	4.7213	0.275	0	0	0
2020/09/22	R186	05/11/2020	7.50	Put	Bond Future	970.3100	0.9703	963.6300	0.9636	(0.688)	0	0	0
2020/09/22	R186	05/11/2020	8.00	Call	Bond Future	3,725.9200	3.7259	3,699.6200	3.6996	(0.706)	0	0	1,200
2020/09/22	R186	05/11/2020	7.84	Put	Bond Future	448.4600	0.4485	441.2900	0.4413	(1.599)	0	0	0
2020/09/22	R186	05/11/2020	9.26	Put	Bond Future	2.9400	0.0029	2.6700	0.0027	(9.184)	0	0	3,500
2020/09/22	R186	05/11/2020	6.50	Call	Bond Future	117.9600	0.1180	111.0400	0.1110	(5.866)	0	0	80
2020/09/22	R186	05/11/2020	7.84	Call	Bond Future	3,050.8300	3.0508	3,023.7900	3.0238	(0.886)	0	0	3,500
2020/09/22	R186	05/11/2020	8.34	Put	Bond Future	116.7500	0.1168	112.6600	0.1127	(3.503)	0	0	0
2020/09/22	R186	05/11/2020	8.34	Call	Bond Future	5,262.8100	5.2628	5,238.8500	5.2388	(0.455)	0	0	3,500
2020/09/22	R186	05/11/2020	9.26	Call	Bond Future	9,642.0000	9.6420	9,621.8600	9.6219	(0.209)	0	0	0
2020/09/22	R186	04/02/2021	8.15	Call	Bond Future	4,174.7400	4.1747	4,153.1400	4.1531	(0.517)	0	0	0
2020/09/22	R186	04/02/2021			Bond Future	7.5264	115.3116	7.5304	115.2916	0.052	0.0000	0.0000	0
2020/09/22	R186	04/02/2021	8.15	Put	Bond Future	1,067.2300	1.0672	1,065.6600	1.0657	(0.147)	0	0	0
2020/09/22	R186	04/02/2021	8.00	Put	Bond Future	1,281.9700	1.2820	1,280.9000	1.2809	(0.083)	0	0	15,177
2020/09/22	R186	04/02/2021	8.16	Call	Bond Future	4,210.5900	4.2106	4,188.9600	4.1890	(0.514)	0	0	0
2020/09/22	R186	04/02/2021	8.17	Put	Bond Future	1,041.1600	1.0412	1,039.5400	1.0395	(0.156)	0	0	0
2020/09/22	R186	04/02/2021	8.00	Call	Bond Future	3,651.8400	3.6518	3,630.7400	3.6307	(0.578)	0	0	0
2020/09/22	R186	04/02/2021	8.16	Put	Bond Future	1,054.1300	1.0541	1,052.5300	1.0525	(0.152)	0	0	0
2020/09/22	R186	04/02/2021	8.17	Call	Bond Future	4,246.5500	4.2465	4,224.9000	4.2249	(0.510)	0	0	0
2020/09/22	R186	06/05/2021	10.77	Call	Bond Future	13,665.9500	13.6660	13,653.8500	13.6538	(0.089)	0	0	0
2020/09/22	R186	06/05/2021	10.76	Put	Bond Future	50.7700	0.0508	50.2600	0.0503	(1.005)	0	0	0
2020/09/22	R186	06/05/2021			Bond Future	7.7153	116.5437	7.7177	116.5321	0.031	0.0000	0.0000	0
2020/09/22	R186	06/05/2021	10.78	Call	Bond Future	13,706.0900	13.7061	13,693.9900	13.6940	(0.088)	0	0	0
2020/09/22	R186	06/05/2021	10.78	Put	Bond Future	48.9700	0.0490	48.4700	0.0485	(1.021)	0	0	0
2020/09/22	R186	06/05/2021	10.77	Put	Bond Future	49.8600	0.0499	49.3600	0.0494	(1.003)	0	0	0
2020/09/22	R186	06/05/2021	10.76	Call	Bond Future	13,625.8100	13.6258	13,613.7000	13.6137	(0.089)	0	0	0
2020/09/22	R186	05/08/2021	8.61	Call	Bond Future	4,954.7700	4.9548	4,945.9100	4.9459	(0.179)	0	0	0
2020/09/22	R186	05/08/2021	8.62	Put	Bond Future	1,838.9500	1.8390	1,836.4700	1.8365	(0.135)	0	0	0
2020/09/22	R186	05/08/2021			Bond Future	7.9227	112.5245	7.9241	112.5181	0.018	0.0000	0.0000	0
2020/09/22	R186	05/08/2021	8.61	Put	Bond Future	1,852.2400	1.8522	1,849.7700	1.8498	(0.133)	0	0	0
2020/09/22	R186	05/08/2021	8.62	Call	Bond Future	4,985.8200	4.9858	4,976.9500	4.9769	(0.178)	0	0	0
2020/09/22	R186	05/08/2021	8.63	Call	Bond Future	5,016.5400	5.0165	5,007.6600	5.0077	(0.177)	0	0	0
2020/09/22	R186	05/08/2021	8.63	Put	Bond Future	1,825.3700	1.8254	1,822.8800	1.8229	(0.136)	0	0	0
2020/09/22	R197	05/11/2020			Bond Future	314.5633	314.5633	313.7714	313.7714	(0.252)	0.0000	0.0000	2,902
2020/09/22	R197	04/02/2021			Bond Future	309.9688	309.9688	309.1688	309.1688	(0.258)	0.0000	0.0000	0

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2020/09/22	R197	06/05/2021			Bond Future	313.3538	313.3538	312.5683	312.5683	(0.251)	0.0000	0.0000	0
2020/09/22	R197	05/08/2021			Bond Future	308.8138	308.8138	308.0341	308.0341	(0.252)	0.0000	0.0000	0
2020/09/22	R202	05/11/2020			Bond Future	212.9070	212.9070	213.0333	213.0333	0.059	0.0000	0.0000	7,870
2020/09/22	R202	04/02/2021			Bond Future	210.9415	210.9415	211.0695	211.0695	0.061	0.0000	0.0000	0
2020/09/22	R202	06/05/2021			Bond Future	213.2449	213.2449	213.3900	213.3900	0.068	0.0000	0.0000	0
2020/09/22	R202	05/08/2021			Bond Future	211.3513	211.3513	211.5078	211.5078	0.074	0.0000	0.0000	0
2020/09/22	R208	05/11/2020	4.78	Call	Bond Future	511.8500	0.5119	511.3100	0.5113	(0.105)	0	0	0
2020/09/22	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	R208	05/11/2020			Bond Future	3.4571	102.0126	3.4585	102.0121	0.040	0.0000	0.0000	7,525
2020/09/22	R208	05/11/2020	4.79	Call	Bond Future	515.7000	0.5157	515.1600	0.5152	(0.105)	0	0	0
2020/09/22	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/22	R208	05/11/2020	4.77	Call	Bond Future	508.0000	0.5080	507.4600	0.5075	(0.106)	0	0	0
2020/09/22	R209	05/11/2020	10.02	Call	Bond Future	415.3100	0.4153	310.4500	0.3105	(25.249)	0	0	0
2020/09/22	R209	05/11/2020			Bond Future	10.9183	66.2619	11.0335	65.6400	1.055	0.0000	0.0000	27,967
2020/09/22	R209	05/11/2020	10.00	Call	Bond Future	396.2800	0.3963	295.2300	0.2952	(25.500)	0	0	0
2020/09/22	R209	05/11/2020	10.00	Put	Bond Future	5,679.8900	5.6799	6,200.7500	6.2008	9.170	0	0	0
2020/09/22	R209	05/11/2020	10.02	Put	Bond Future	5,577.4100	5.5774	6,094.4600	6.0945	9.270	0	0	0
2020/09/22	R209	05/11/2020	10.01	Call	Bond Future	405.7100	0.4057	302.7700	0.3028	(25.373)	0	0	0
2020/09/22	R209	05/11/2020	10.01	Put	Bond Future	5,628.5300	5.6285	6,147.5000	6.1475	9.220	0	0	0
2020/09/22	R209	04/02/2021	10.12	Put	Bond Future	6,996.8700	6.9969	7,448.9400	7.4489	6.461	0	0	0
2020/09/22	R209	04/02/2021			Bond Future	11.1263	66.9324	11.2459	66.3043	1.075	0.0000	0.0000	0
2020/09/22	R209	04/02/2021	10.11	Call	Bond Future	1,323.6600	1.3237	1,149.0300	1.1490	(13.193)	0	0	0
2020/09/22	R209	04/02/2021	10.11	Put	Bond Future	7,041.5500	7.0415	7,495.0800	7.4951	6.441	0	0	0
2020/09/22	R209	04/02/2021	10.12	Call	Bond Future	1,338.7300	1.3387	1,162.6400	1.1626	(13.154)	0	0	0
2020/09/22	R209	04/02/2021	10.10	Call	Bond Future	1,308.6900	1.3087	1,135.5200	1.1355	(13.232)	0	0	0
2020/09/22	R209	04/02/2021	10.10	Put	Bond Future	7,086.4000	7.0864	7,541.3900	7.5414	6.421	0	0	0
2020/09/22	R209	06/05/2021	12.25	Put	Bond Future	2,378.3800	2.3784	2,569.4300	2.5694	8.033	0	0	6,000
2020/09/22	R209	06/05/2021	12.23	Put	Bond Future	2,405.7600	2.4058	2,598.7000	2.5987	8.020	0	0	0
2020/09/22	R209	06/05/2021	12.22	Call	Bond Future	6,741.5300	6.7415	6,305.4500	6.3054	(6.469)	0	0	0
2020/09/22	R209	06/05/2021			Bond Future	11.3362	64.5074	11.4595	63.8774	1.087	0.0000	0.0000	2,505
2020/09/22	R209	06/05/2021	10.25	Put	Bond Future	7,711.9500	7.7120	8,150.1100	8.1501	5.682	0	0	0
2020/09/22	R209	06/05/2021	10.25	Call	Bond Future	1,746.2200	1.7462	1,554.4100	1.5544	(10.984)	0	0	4,750
2020/09/22	R209	06/05/2021	11.25	Call	Bond Future	3,878.0700	3.8781	3,552.8500	3.5529	(8.386)	0	0	0
2020/09/22	R209	06/05/2021	11.25	Put	Bond Future	4,324.0500	4.3240	4,628.8000	4.6288	7.048	0	0	6,000
2020/09/22	R209	06/05/2021	12.25	Call	Bond Future	6,839.3000	6.8393	6,400.3800	6.4004	(6.418)	0	0	0
2020/09/22	R209	06/05/2021	12.23	Call	Bond Future	6,774.0300	6.7740	6,337.0000	6.3370	(6.452)	0	0	0
2020/09/22	R209	06/05/2021	12.22	Put	Bond Future	2,419.6600	2.4197	2,613.5500	2.6136	8.013	0	0	0
2020/09/22	R209	06/05/2021	12.24	Call	Bond Future	6,806.7400	6.8067	6,368.7700	6.3688	(6.434)	0	0	0
2020/09/22	R209	06/05/2021	12.24	Put	Bond Future	2,392.1100	2.3921	2,584.1100	2.5841	8.026	0	0	0
2020/09/22	R209	05/08/2021	11.81	Put	Bond Future	4,151.3800	4.1514	4,417.8600	4.4179	6.419	0	0	0
2020/09/22	R209	05/08/2021			Bond Future	11.5560	65.2060	11.6836	64.5722	1.104	0.0000	0.0000	0
2020/09/22	R209	05/08/2021	11.80	Call	Bond Future	5,376.3200	5.3763	5,010.0500	5.0100	(6.813)	0	0	0
2020/09/22	R209	05/08/2021	11.80	Put	Bond Future	4,172.3900	4.1724	4,439.9000	4.4399	6.411	0	0	0
2020/09/22	R209	05/08/2021	11.81	Call	Bond Future	5,403.9400	5.4039	5,036.6400	5.0366	(6.797)	0	0	0

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2020/09/22	R209	05/08/2021	11.79	Call	Bond Future	5,348.9900	5.3490	4,983.7500	4.9838	(6.828)	0	0	0
2020/09/22	R209	05/08/2021	11.79	Put	Bond Future	4,193.7500	4.1938	4,462.2900	4.4623	6.403	0	0	0
2020/09/22	R210	05/11/2020			Bond Future	187.5533	187.5533	188.0312	188.0312	0.255	0.0000	0.0000	2,243
2020/09/22	R210	04/02/2021			Bond Future	189.4975	189.4975	189.9806	189.9806	0.255	0.0000	0.0000	0
2020/09/22	R210	06/05/2021			Bond Future	188.8516	188.8516	189.3541	189.3541	0.266	0.0000	0.0000	0
2020/09/22	R210	05/08/2021			Bond Future	190.9409	190.9409	191.4579	191.4579	0.271	0.0000	0.0000	0
2020/09/22	R212	05/11/2020			Bond Future	169.5074	169.5074	169.5567	169.5567	0.029	0.0000	0.0000	6,967
2020/09/22	R212	04/02/2021			Bond Future	168.9654	168.9654	169.0154	169.0154	0.030	0.0000	0.0000	0
2020/09/22	R212	06/05/2021			Bond Future	170.8105	170.8105	170.8737	170.8737	0.037	0.0000	0.0000	0
2020/09/22	R212	05/08/2021			Bond Future	170.3675	170.3675	170.4394	170.4394	0.042	0.0000	0.0000	0
2020/09/22	R213	05/11/2020	9.60	Put	Bond Future	2,817.9600	2.8180	3,081.0600	3.0811	9.337	0	0	0
2020/09/22	R213	05/11/2020	9.59	Call	Bond Future	1,165.6100	1.1656	990.8700	0.9909	(14.991)	0	0	0
2020/09/22	R213	05/11/2020			Bond Future	9.8889	82.9452	9.9681	82.5052	0.801	0.0000	0.0000	16,417
2020/09/22	R213	05/11/2020	9.60	Call	Bond Future	1,186.7900	1.1868	1,009.9400	1.0099	(14.902)	0	0	0
2020/09/22	R213	05/11/2020	9.59	Put	Bond Future	2,854.0100	2.8540	3,119.2200	3.1192	9.293	0	0	0
2020/09/22	R213	05/11/2020	9.61	Call	Bond Future	1,208.0900	1.2081	1,029.1400	1.0291	(14.813)	0	0	0
2020/09/22	R213	05/11/2020	9.61	Put	Bond Future	2,782.0800	2.7821	3,043.0800	3.0431	9.381	0	0	0
2020/09/22	R213	04/02/2021	9.40	Call	Bond Future	1,565.2800	1.5653	1,415.4200	1.4154	(9.574)	0	0	0
2020/09/22	R213	04/02/2021	9.39	Put	Bond Future	5,553.6900	5.5537	5,849.3900	5.8494	5.324	0	0	0
2020/09/22	R213	04/02/2021			Bond Future	10.1085	83.7846	10.1911	83.3402	0.817	0.0000	0.0000	0
2020/09/22	R213	04/02/2021	9.41	Call	Bond Future	1,583.4600	1.5835	1,432.4000	1.4324	(9.540)	0	0	0
2020/09/22	R213	04/02/2021	9.41	Put	Bond Future	5,474.9300	5.4749	5,768.2200	5.7682	5.357	0	0	0
2020/09/22	R213	04/02/2021	9.40	Put	Bond Future	5,514.2200	5.5142	5,808.7100	5.8087	5.341	0	0	0
2020/09/22	R213	04/02/2021	9.39	Call	Bond Future	1,547.2200	1.5472	1,398.5700	1.3986	(9.608)	0	0	0
2020/09/22	R213	06/05/2021	11.91	Put	Bond Future	1,147.5900	1.1476	1,229.3700	1.2294	7.126	0	0	0
2020/09/22	R213	06/05/2021			Bond Future	10.3243	81.1503	10.4092	80.7073	0.822	0.0000	0.0000	0
2020/09/22	R213	06/05/2021	11.90	Call	Bond Future	8,882.1500	8.8822	8,521.4900	8.5215	(4.061)	0	0	0
2020/09/22	R213	06/05/2021	11.90	Put	Bond Future	1,158.1000	1.1581	1,240.4700	1.2405	7.113	0	0	0
2020/09/22	R213	06/05/2021	11.91	Call	Bond Future	8,917.4200	8.9174	8,556.1700	8.5562	(4.051)	0	0	0
2020/09/22	R213	06/05/2021	11.89	Call	Bond Future	8,846.9200	8.8469	8,486.8500	8.4868	(4.070)	0	0	0
2020/09/22	R213	06/05/2021	11.89	Put	Bond Future	1,168.6900	1.1687	1,251.6500	1.2517	7.099	0	0	0
2020/09/22	R213	05/08/2021	10.85	Call	Bond Future	5,155.7500	5.1558	4,894.9500	4.8950	(5.058)	0	0	0
2020/09/22	R213	05/08/2021	10.84	Put	Bond Future	3,704.5100	3.7045	3,888.5000	3.8885	4.967	0	0	0
2020/09/22	R213	05/08/2021			Bond Future	10.5564	82.0290	10.6442	81.5850	0.832	0.0000	0.0000	0
2020/09/22	R213	05/08/2021	10.86	Call	Bond Future	5,184.5500	5.1846	4,922.9600	4.9230	(5.046)	0	0	0
2020/09/22	R213	05/08/2021	10.86	Put	Bond Future	3,663.0000	3.6630	3,845.4200	3.8454	4.980	0	0	0
2020/09/22	R213	05/08/2021	10.85	Put	Bond Future	3,683.7000	3.6837	3,866.9100	3.8669	4.974	0	0	0
2020/09/22	R213	05/08/2021	10.84	Call	Bond Future	5,127.0200	5.1270	4,867.0000	4.8670	(5.072)	0	0	0
2020/09/22	R214	05/11/2020	10.26	Put	Bond Future	5,942.8500	5.9428	6,471.6900	6.4717	8.899	0	0	0
2020/09/22	R214	05/11/2020			Bond Future	11.2033	63.8626	11.3186	63.2343	1.029	0.0000	0.0000	19,028
2020/09/22	R214	05/11/2020	10.25	Call	Bond Future	382.2400	0.3822	284.6000	0.2846	(25.544)	0	0	0
2020/09/22	R214	05/11/2020	10.25	Put	Bond Future	5,996.8000	5.9968	6,527.4800	6.5275	8.849	0	0	0
2020/09/22	R214	05/11/2020	10.26	Call	Bond Future	391.2800	0.3913	291.8000	0.2918	(25.424)	0	0	0
2020/09/22	R214	05/11/2020	10.24	Call	Bond Future	373.8800	0.3739	277.9700	0.2780	(25.653)	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
2020/09/22	R214	05/11/2020	10.24	Put	Bond Future	6,051.5300	6.0515	6,583.9400	6.5839	8.798	0	0	0
2020/09/22	R214	04/02/2021	10.33	Call	Bond Future	1,294.2100	1.2942	1,123.8200	1.1238	(13.166)	0	0	0
2020/09/22	R214	04/02/2021			Bond Future	11.4117	64.5088	11.5316	63.8742	1.051	0.0000	0.0000	0
2020/09/22	R214	04/02/2021	10.31	Call	Bond Future	1,264.5700	1.2646	1,097.0700	1.0971	(13.246)	0	0	0
2020/09/22	R214	04/02/2021	10.31	Put	Bond Future	7,624.8500	7.6249	8,091.9800	8.0920	6.126	0	0	0
2020/09/22	R214	04/02/2021	10.33	Put	Bond Future	7,529.8700	7.5299	7,994.1100	7.9941	6.165	0	0	0
2020/09/22	R214	04/02/2021	10.32	Call	Bond Future	1,279.3300	1.2793	1,110.3900	1.1104	(13.205)	0	0	0
2020/09/22	R214	04/02/2021	10.32	Put	Bond Future	7,577.2600	7.5773	8,042.9500	8.0429	6.146	0	0	0
2020/09/22	R214	06/05/2021	12.26	Call	Bond Future	6,107.2300	6.1072	5,690.9800	5.6910	(6.816)	0	0	0
2020/09/22	R214	06/05/2021	12.25	Put	Bond Future	2,920.7600	2.9208	3,142.2700	3.1423	7.584	0	0	0
2020/09/22	R214	06/05/2021			Bond Future	11.6147	61.9209	11.7385	61.2842	1.066	0.0000	0.0000	0
2020/09/22	R214	06/05/2021	12.27	Call	Bond Future	6,138.6500	6.1387	5,721.3700	5.7214	(6.798)	0	0	0
2020/09/22	R214	06/05/2021	12.27	Put	Bond Future	2,888.6100	2.8886	3,108.0700	3.1081	7.597	0	0	0
2020/09/22	R214	06/05/2021	12.26	Put	Bond Future	2,904.6300	2.9046	3,125.1200	3.1251	7.591	0	0	0
2020/09/22	R214	06/05/2021	12.25	Call	Bond Future	6,075.8500	6.0759	5,660.6200	5.6606	(6.834)	0	0	0
2020/09/22	R214	05/08/2021	12.01	Call	Bond Future	5,339.8000	5.3398	4,974.7800	4.9748	(6.836)	0	0	0
2020/09/22	R214	05/08/2021			Bond Future	11.8304	62.5915	11.9588	61.9508	1.086	0.0000	0.0000	0
2020/09/22	R214	05/08/2021	12.01	Put	Bond Future	4,446.8600	4.4469	4,722.5800	4.7226	6.200	0	0	0
2020/09/22	R214	05/08/2021	12.03	Put	Bond Future	4,403.3800	4.4034	4,677.0500	4.6770	6.215	0	0	0
2020/09/22	R214	05/08/2021	12.02	Call	Bond Future	5,367.0900	5.3671	5,001.0400	5.0010	(6.820)	0	0	0
2020/09/22	R214	05/08/2021	12.02	Put	Bond Future	4,425.0700	4.4251	4,699.7600	4.6998	6.208	0	0	0
2020/09/22	R214	05/08/2021	12.03	Call	Bond Future	5,394.4200	5.3944	5,027.3500	5.0274	(6.805)	0	0	0
2020/09/22	R248	05/11/2020	10.03	Call	Bond Future	99.8800	0.0999	65.1100	0.0651	(34.812)	0	0	0
2020/09/22	R248	05/11/2020	10.02	Put	Bond Future	11,158.0400	11.1580	11,941.2500	11.9413	7.019	0	0	0
2020/09/22	R248	05/11/2020			Bond Future	11.5106	78.8331	11.6359	78.0160	1.088	0.0000	0.0000	112,631
2020/09/22	R248	05/11/2020	10.04	Call	Bond Future	102.9700	0.1030	67.2500	0.0672	(34.690)	0	0	0
2020/09/22	R248	05/11/2020	10.04	Put	Bond Future	10,997.5700	10.9976	11,778.9100	11.7789	7.105	0	0	0
2020/09/22	R248	05/11/2020	11.00	Put	Bond Future	4,642.9100	4.6429	5,208.9200	5.2089	12.191	0	0	0
2020/09/22	R248	05/11/2020	11.00	Call	Bond Future	1,143.1500	1.1431	892.1000	0.8921	(21.961)	0	0	950
2020/09/22	R248	05/11/2020	10.00	Put	Bond Future	11,319.3700	11.3194	12,104.3600	12.1044	6.935	0	0	0
2020/09/22	R248	05/11/2020	10.00	Call	Bond Future	91.0900	0.0911	59.0200	0.0590	(35.207)	0	0	950
2020/09/22	R248	05/11/2020	10.03	Put	Bond Future	11,077.6900	11.0777	11,859.9800	11.8600	7.062	0	0	0
2020/09/22	R248	05/11/2020	10.02	Call	Bond Future	96.8700	0.0969	63.0200	0.0630	(34.944)	0	0	0
2020/09/22	R248	04/02/2021	10.75	Call	Bond Future	1,639.4200	1.6394	1,407.6700	1.4077	(14.136)	0	0	2,590
2020/09/22	R248	04/02/2021	10.47	Put	Bond Future	10,077.7300	10.0777	10,721.5800	10.7216	6.389	0	0	0
2020/09/22	R248	04/02/2021	10.46	Call	Bond Future	1,178.0600	1.1781	998.3500	0.9983	(15.255)	0	0	0
2020/09/22	R248	04/02/2021			Bond Future	11.7349	79.6308	11.8660	78.8055	1.116	0.0000	0.0000	0
2020/09/22	R248	04/02/2021	10.75	Put	Bond Future	8,403.8700	8.4039	8,997.3700	8.9974	7.062	0	0	0
2020/09/22	R248	04/02/2021	11.50	Put	Bond Future	5,056.8300	5.0568	5,492.2000	5.4922	8.610	0	0	0
2020/09/22	R248	04/02/2021	11.50	Call	Bond Future	3,535.1900	3.5352	3,145.3100	3.1453	(11.029)	0	0	2,590
2020/09/22	R248	04/02/2021	10.47	Call	Bond Future	1,192.2500	1.1922	1,010.8500	1.0108	(15.215)	0	0	0
2020/09/22	R248	04/02/2021	10.46	Put	Bond Future	10,141.0600	10.1411	10,786.6000	10.7866	6.366	0	0	0
2020/09/22	R248	04/02/2021	10.48	Call	Bond Future	1,206.5600	1.2066	1,023.4500	1.0234	(15.176)	0	0	0
2020/09/22	R248	04/02/2021	10.48	Put	Bond Future	10,014.6500	10.0147	10,656.7900	10.6568	6.412	0	0	0
2020/09/22	R248	06/05/2021	12.36	Call	Bond Future	6,313.0800	6.3131	5,808.1700	5.8082	(7.998)	0	0	0
2020/09/22	R248	06/05/2021			Bond Future	11.9543	76.0701	12.0903	75.2418	1.137	0.0000	0.0000	0
2020/09/22	R248	06/05/2021	12.34	Call	Bond Future	6,243.2900	6.2433	5,741.3600	5.7414	(8.040)	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
2020/09/22	R248	06/05/2021	12.34	Put	Bond Future	3,936.1900	3.9362	4,262.5600	4.2626	8.292	0	0	0
2020/09/22	R248	06/05/2021	12.36	Put	Bond Future	3,889.8900	3.8899	4,213.2800	4.2133	8.314	0	0	0
2020/09/22	R248	06/05/2021	12.35	Call	Bond Future	6,278.1600	6.2782	5,774.7400	5.7747	(8.019)	0	0	0
2020/09/22	R248	06/05/2021	12.35	Put	Bond Future	3,912.9700	3.9130	4,237.8500	4.2379	8.303	0	0	0
2020/09/22	R248	05/08/2021	12.51	Put	Bond Future	4,726.7900	4.7268	5,070.2500	5.0702	7.266	0	0	0
2020/09/22	R248	05/08/2021			Bond Future	12.1886	76.8940	12.3304	76.0602	1.163	0.0000	0.0000	0
2020/09/22	R248	05/08/2021	12.51	Call	Bond Future	6,591.9600	6.5920	6,101.6500	6.1016	(7.438)	0	0	0
2020/09/22	R248	05/08/2021	12.52	Call	Bond Future	6,624.5700	6.6246	6,132.9400	6.1329	(7.421)	0	0	0
2020/09/22	R248	05/08/2021	12.50	Put	Bond Future	4,750.6700	4.7507	5,095.4600	5.0955	7.258	0	0	0
2020/09/22	R248	05/08/2021	12.52	Put	Bond Future	4,702.7600	4.7028	5,044.9000	5.0449	7.275	0	0	0
2020/09/22	R248	05/08/2021	12.50	Call	Bond Future	6,559.1100	6.5591	6,070.1300	6.0701	(7.455)	0	0	0

Total

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