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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2020 TO 29/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	2025	05/11/2020		Bond Future	143.3309	143.3309	143.3861	143.3861	0.039	0.0000	0.0000	4,044
2020/09/29	2025	04/02/2021		Bond Future	143.3065	143.3065	143.3550	143.3550	0.034	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/29	2025	06/05/2021			Bond Future	144.8807	144.8807	144.9324	144.9324	0.036	0.0000	0.0000	0
2020/09/29	2025	05/08/2021			Bond Future	144.9590	144.9590	145.0093	145.0093	0.035	0.0000	0.0000	0
2020/09/29	2029	05/11/2020			Bond Future	99.5005	99.5005	99.5041	99.5041	0.004	0.0000	0.0000	4,935
2020/09/29	2029	04/02/2021			Bond Future	100.5310	100.5310	100.5296	100.5296	(0.001)	0.0000	0.0000	0
2020/09/29	2029	06/05/2021			Bond Future	100.4955	100.4955	100.4958	100.4958	0.000	0.0000	0.0000	0
2020/09/29	2029	05/08/2021			Bond Future	101.6117	101.6117	101.6108	101.6108	(0.001)	0.0000	0.0000	0
2020/09/29	2030	05/11/2020	9.39	Put	Bond Future	2,162.5700	2.1626	1,980.4900	1.9805	(8.420)	0	0	0
2020/09/29	2030	05/11/2020	9.38	Call	Bond Future	993.5200	0.9935	1,082.2300	1.0822	8.929	0	0	0
2020/09/29	2030	05/11/2020	9.60	Put	Bond Future	1,510.3300	1.5103	1,361.3500	1.3613	(9.864)	0	0	3,000
2020/09/29	2030	05/11/2020	9.99	Put	Bond Future	710.7800	0.7108	620.4100	0.6204	(12.714)	0	0	2,500
2020/09/29	2030	05/11/2020	8.10	Put	Bond Future	8,971.8400	8.9718	8,700.9000	8.7009	(3.020)	0	0	0
2020/09/29	2030	05/11/2020	8.73	Call	Bond Future	146.0900	0.1461	163.6800	0.1637	12.041	0	0	3,000
2020/09/29	2030	05/11/2020	10.06	Put	Bond Future	615.3100	0.6153	533.9200	0.5339	(13.227)	0	0	1,000
2020/09/29	2030	05/11/2020			Bond Future	9.5913	92.5954	9.5432	92.8677	(0.502)	0.0000	0.0000	92,632
2020/09/29	2030	05/11/2020	9.99	Call	Bond Future	2,926.6200	2.9266	3,108.5600	3.1086	6.217	0	0	0
2020/09/29	2030	05/11/2020	8.85	Put	Bond Future	4,541.1000	4.5411	4,294.5700	4.2946	(5.429)	0	0	0
2020/09/29	2030	05/11/2020	8.85	Call	Bond Future	223.7700	0.2238	249.5500	0.2495	11.521	0	0	3,000
2020/09/29	2030	05/11/2020	9.61	Call	Bond Future	1,588.6600	1.5887	1,713.6000	1.7136	7.864	0	0	0
2020/09/29	2030	05/11/2020	9.61	Put	Bond Future	1,483.2800	1.4833	1,335.9100	1.3359	(9.935)	0	0	3,000
2020/09/29	2030	05/11/2020	8.34	Put	Bond Future	7,475.4000	7.4754	7,207.1700	7.2072	(3.588)	0	0	0
2020/09/29	2030	05/11/2020	8.34	Call	Bond Future	31.5500	0.0315	35.6300	0.0356	12.932	0	0	1,000
2020/09/29	2030	05/11/2020	9.04	Put	Bond Future	3,596.3100	3.5963	3,367.5700	3.3676	(6.360)	0	0	0
2020/09/29	2030	05/11/2020	9.04	Call	Bond Future	410.6200	0.4106	454.1900	0.4542	10.611	0	0	1,000
2020/09/29	2030	05/11/2020	9.39	Call	Bond Future	1,015.8700	1.0159	1,106.1000	1.1061	8.882	0	0	0
2020/09/29	2030	05/11/2020	9.38	Put	Bond Future	2,197.6700	2.1977	2,014.0700	2.0141	(8.354)	0	0	0
2020/09/29	2030	05/11/2020	9.60	Call	Bond Future	1,559.2800	1.5593	1,682.6100	1.6826	7.909	0	0	0
2020/09/29	2030	05/11/2020	9.49	Call	Bond Future	1,256.6000	1.2566	1,362.3800	1.3624	8.418	0	0	0
2020/09/29	2030	05/11/2020	8.36	Put	Bond Future	7,353.1300	7.3531	7,085.2500	7.0852	(3.643)	0	0	0
2020/09/29	2030	05/11/2020	9.86	Put	Bond Future	923.1500	0.9231	814.6000	0.8146	(11.759)	0	0	14,160
2020/09/29	2030	05/11/2020	8.10	Call	Bond Future	10.5100	0.0105	11.8800	0.0119	13.035	0	0	3,000
2020/09/29	2030	05/11/2020	8.73	Put	Bond Future	5,187.3000	5.1873	4,932.5800	4.9326	(4.910)	0	0	0
2020/09/29	2030	05/11/2020	9.23	Put	Bond Future	2,767.1900	2.7672	2,561.9500	2.5619	(7.417)	0	0	0
2020/09/29	2030	05/11/2020	10.06	Call	Bond Future	3,212.8500	3.2129	3,403.7700	3.4038	5.942	0	0	0
2020/09/29	2030	05/11/2020	10.37	Put	Bond Future	314.0600	0.3141	265.3300	0.2653	(15.516)	0	0	8,000
2020/09/29	2030	05/11/2020	9.40	Call	Bond Future	1,038.5400	1.0385	1,130.2900	1.1303	8.835	0	0	0
2020/09/29	2030	05/11/2020	9.40	Put	Bond Future	2,127.8400	2.1278	1,947.2800	1.9473	(8.486)	0	0	0
2020/09/29	2030	05/11/2020	9.49	Put	Bond Future	1,831.3800	1.8314	1,664.8500	1.6649	(9.093)	0	0	2,500
2020/09/29	2030	05/11/2020	9.65	Call	Bond Future	1,709.2400	1.7092	1,840.5900	1.8406	7.685	0	0	0
2020/09/29	2030	05/11/2020	9.65	Put	Bond Future	1,378.6200	1.3786	1,237.6600	1.2377	(10.225)	0	0	2,500
2020/09/29	2030	05/11/2020	8.36	Call	Bond Future	34.3800	0.0344	38.8100	0.0388	12.885	0	0	14,160
2020/09/29	2030	05/11/2020	8.86	Put	Bond Future	4,488.8600	4.4889	4,243.1200	4.2431	(5.474)	0	0	0
2020/09/29	2030	05/11/2020	8.86	Call	Bond Future	231.5300	0.2315	258.1000	0.2581	11.476	0	0	14,160
2020/09/29	2030	05/11/2020	9.86	Call	Bond Future	2,424.3300	2.4243	2,588.0900	2.5881	6.755	0	0	0
2020/09/29	2030	05/11/2020	9.23	Call	Bond Future	695.6300	0.6956	762.7000	0.7627	9.642	0	0	3,000
2020/09/29	2030	05/11/2020	10.47	Call	Bond Future	5,040.2700	5.0403	5,271.9100	5.2719	4.596	0	0	0
2020/09/29	2030	05/11/2020	10.47	Put	Bond Future	250.0800	0.2501	209.4100	0.2094	(16.263)	0	0	3,000

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2020/09/29	2030	05/11/2020	8.53	Put	Bond Future	6,332.6200	6.3326	6,069.0000	6.0690	(4.163)	0	0	0
2020/09/29	2030	05/11/2020	8.53	Call	Bond Future	68.9400	0.0689	77.6300	0.0776	12.605	0	0	15,414
2020/09/29	2030	05/11/2020	9.03	Put	Bond Future	3,643.2100	3.6432	3,413.3800	3.4134	(6.308)	0	0	0
2020/09/29	2030	05/11/2020	9.03	Call	Bond Future	398.4000	0.3984	440.8800	0.4409	10.663	0	0	15,414
2020/09/29	2030	05/11/2020	10.37	Call	Bond Future	4,576.1600	4.5762	4,799.7400	4.7997	4.886	0	0	0
2020/09/29	2030	04/02/2021	9.20	Put	Bond Future	5,117.3000	5.1173	4,930.7000	4.9307	(3.646)	0	0	0
2020/09/29	2030	04/02/2021	8.20	Put	Bond Future	9,857.6000	9.8576	9,615.5300	9.6155	(2.456)	0	0	0
2020/09/29	2030	04/02/2021	9.12	Call	Bond Future	1,525.5200	1.5255	1,603.6900	1.6037	5.124	0	0	1,000
2020/09/29	2030	04/02/2021	8.36	Call	Bond Future	561.4400	0.5614	596.2000	0.5962	6.191	0	0	800
2020/09/29	2030	04/02/2021	9.16	Call	Bond Future	1,599.3800	1.5994	1,680.3500	1.6803	5.063	0	0	0
2020/09/29	2030	04/02/2021	9.15	Put	Bond Future	5,309.8200	5.3098	5,119.6700	5.1197	(3.581)	0	0	0
2020/09/29	2030	04/02/2021			Bond Future	9.8150	89.5276	9.7656	89.7981	(0.504)	0.0000	0.0000	0
2020/09/29	2030	04/02/2021	8.20	Call	Bond Future	443.4600	0.4435	471.8100	0.4718	6.393	0	0	1,600
2020/09/29	2030	04/02/2021	8.37	Put	Bond Future	8,934.1300	8.9341	8,698.9000	8.6989	(2.633)	0	0	0
2020/09/29	2030	04/02/2021	8.37	Call	Bond Future	569.5600	0.5696	604.7500	0.6048	6.178	0	0	1,000
2020/09/29	2030	04/02/2021	9.17	Call	Bond Future	1,618.2400	1.6182	1,699.9200	1.6999	5.047	0	0	0
2020/09/29	2030	04/02/2021	9.17	Put	Bond Future	5,232.3400	5.2323	5,043.6000	5.0436	(3.607)	0	0	0
2020/09/29	2030	04/02/2021	9.20	Call	Bond Future	1,675.4700	1.6755	1,759.2900	1.7593	5.003	0	0	1,600
2020/09/29	2030	04/02/2021	9.12	Put	Bond Future	5,427.6500	5.4276	5,235.4000	5.2354	(3.542)	0	0	0
2020/09/29	2030	04/02/2021	8.36	Put	Bond Future	8,987.3500	8.9874	8,751.6900	8.7517	(2.622)	0	0	0
2020/09/29	2030	04/02/2021	9.16	Put	Bond Future	5,270.9900	5.2710	5,081.5400	5.0815	(3.594)	0	0	0
2020/09/29	2030	04/02/2021	9.15	Call	Bond Future	1,580.6500	1.5806	1,660.9200	1.6609	5.078	0	0	0
2020/09/29	2030	04/02/2021	8.86	Put	Bond Future	6,521.6100	6.5216	6,312.1300	6.3121	(3.212)	0	0	0
2020/09/29	2030	04/02/2021	8.86	Call	Bond Future	1,102.9100	1.1029	1,163.8500	1.1639	5.525	0	0	800
2020/09/29	2030	04/02/2021	10.20	Call	Bond Future	4,310.9400	4.3109	4,468.5300	4.4685	3.656	0	0	0
2020/09/29	2030	04/02/2021	10.20	Put	Bond Future	2,240.6700	2.2407	2,127.8400	2.1278	(5.036)	0	0	1,800
2020/09/29	2030	06/05/2021	10.04	Put	Bond Future	3,814.2500	3.8143	3,675.1800	3.6752	(3.646)	0	0	0
2020/09/29	2030	06/05/2021	9.15	Call	Bond Future	1,802.4100	1.8024	1,884.2000	1.8842	4.538	0	0	0
2020/09/29	2030	06/05/2021	11.69	Call	Bond Future	9,261.5500	9.2615	9,480.2000	9.4802	2.361	0	0	0
2020/09/29	2030	06/05/2021	11.70	Put	Bond Future	1,093.1700	1.0932	1,037.1600	1.0372	(5.124)	0	0	0
2020/09/29	2030	06/05/2021			Bond Future	10.0440	90.4906	9.9920	90.7656	(0.518)	0.0000	0.0000	0
2020/09/29	2030	06/05/2021	10.74	Call	Bond Future	5,957.4500	5.9575	6,132.8500	6.1328	2.944	0	0	0
2020/09/29	2030	06/05/2021	10.74	Put	Bond Future	2,381.0000	2.3810	2,281.3500	2.2813	(4.185)	0	0	0
2020/09/29	2030	06/05/2021	7.97	Call	Bond Future	513.9200	0.5139	543.4100	0.5434	5.738	0	0	700
2020/09/29	2030	06/05/2021	10.04	Call	Bond Future	3,793.0800	3.7931	3,929.0600	3.9291	3.585	0	0	0
2020/09/29	2030	06/05/2021	9.15	Put	Bond Future	6,689.8400	6.6898	6,496.5800	6.4966	(2.889)	0	0	0
2020/09/29	2030	06/05/2021	9.92	Call	Bond Future	3,476.4000	3.4764	3,605.0600	3.6051	3.701	0	0	0
2020/09/29	2030	06/05/2021	11.69	Put	Bond Future	1,103.2800	1.1033	1,046.8800	1.0469	(5.112)	0	0	0
2020/09/29	2030	06/05/2021	11.70	Call	Bond Future	9,297.9200	9.2979	9,516.9600	9.5170	2.356	0	0	0
2020/09/29	2030	06/05/2021	9.22	Call	Bond Future	1,926.7000	1.9267	2,012.5700	2.0126	4.457	0	0	0
2020/09/29	2030	06/05/2021	9.22	Put	Bond Future	6,419.0100	6.4190	6,229.8300	6.2298	(2.947)	0	0	700
2020/09/29	2030	06/05/2021	7.97	Put	Bond Future	12,400.0200	12.4000	12,154.4600	12.1545	(1.980)	0	0	0
2020/09/29	2030	06/05/2021	9.92	Put	Bond Future	4,134.1700	4.1342	3,987.7800	3.9878	(3.541)	0	0	700
2020/09/29	2030	06/05/2021	11.71	Call	Bond Future	9,334.3200	9.3343	9,553.7600	9.5538	2.351	0	0	0
2020/09/29	2030	06/05/2021	11.71	Put	Bond Future	1,083.1300	1.0831	1,027.5200	1.0275	(5.134)	0	0	0
2020/09/29	2030	05/08/2021	12.10	Call	Bond Future	0.0000	0.0000	10,030.3600	10.0304	100.000	0	0	0
2020/09/29	2030	05/08/2021	10.42	Put	Bond Future	3,810.9800	3.8110	3,680.7600	3.6808	(3.417)	0	0	0
2020/09/29	2030	05/08/2021	10.41	Call	Bond Future	4,419.7100	4.4197	4,565.7100	4.5657	3.303	0	0	0

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2020/09/29	2030	05/08/2021			Bond Future	10.2944	87.4693	10.2402	87.7460	(0.527)	0.0000	0.0000	0
2020/09/29	2030	05/08/2021	9.45	Call	Bond Future	0.0000	0.0000	2,281.3300	2.2813	100.000	0	0	600
2020/09/29	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	1,159.4800	1.1595	100.000	0	0	600
2020/09/29	2030	05/08/2021	10.42	Call	Bond Future	4,447.1700	4.4472	4,593.7000	4.5937	3.295	0	0	0
2020/09/29	2030	05/08/2021	10.41	Put	Bond Future	3,833.9700	3.8340	3,703.2200	3.7032	(3.410)	0	0	0
2020/09/29	2030	05/08/2021	9.45	Put	Bond Future	0.0000	0.0000	6,444.4200	6.4444	100.000	0	0	0
2020/09/29	2030	05/08/2021	8.95	Put	Bond Future	0.0000	0.0000	8,415.8300	8.4158	100.000	0	0	0
2020/09/29	2030	05/08/2021	8.95	Call	Bond Future	0.0000	0.0000	1,485.9100	1.4859	100.000	0	0	600
2020/09/29	2030	05/08/2021	10.43	Call	Bond Future	4,474.3900	4.4744	4,621.4500	4.6214	3.287	0	0	0
2020/09/29	2030	05/08/2021	10.43	Put	Bond Future	3,787.7900	3.7878	3,658.1000	3.6581	(3.424)	0	0	0
2020/09/29	2032	05/11/2020	9.77	Put	Bond Future	5,101.3400	5.1013	4,896.9000	4.8969	(4.008)	0	0	0
2020/09/29	2032	05/11/2020	9.61	Put	Bond Future	6,012.3300	6.0123	5,800.8000	5.8008	(3.518)	0	0	0
2020/09/29	2032	05/11/2020	10.99	Call	Bond Future	3,259.7700	3.2598	3,400.2500	3.4002	4.310	0	0	0
2020/09/29	2032	05/11/2020	9.44	Put	Bond Future	7,038.4500	7.0385	6,821.9700	6.8220	(3.076)	0	0	0
2020/09/29	2032	05/11/2020	11.08	Call	Bond Future	3,634.6000	3.6346	3,783.9500	3.7839	4.109	0	0	0
2020/09/29	2032	05/11/2020			Bond Future	10.5679	85.7668	10.5298	85.9895	(0.360)	0.0000	0.0000	120,897
2020/09/29	2032	05/11/2020	9.76	Call	Bond Future	255.0300	0.2550	272.7100	0.2727	6.933	0	0	0
2020/09/29	2032	05/11/2020	9.76	Put	Bond Future	5,156.1300	5.1561	4,951.1500	4.9512	(3.975)	0	0	0
2020/09/29	2032	05/11/2020	10.99	Put	Bond Future	844.4400	0.8444	762.2600	0.7623	(9.732)	0	0	3,000
2020/09/29	2032	05/11/2020	9.77	Call	Bond Future	263.2400	0.2632	281.4600	0.2815	6.921	0	0	0
2020/09/29	2032	05/11/2020	9.11	Call	Bond Future	25.2800	0.0253	26.9100	0.0269	6.448	0	0	3,000
2020/09/29	2032	05/11/2020	9.61	Call	Bond Future	158.8100	0.1588	169.9400	0.1699	7.008	0	0	3,000
2020/09/29	2032	05/11/2020	9.44	Call	Bond Future	88.8100	0.0888	94.9900	0.0950	6.959	0	0	1,000
2020/09/29	2032	05/11/2020	11.08	Put	Bond Future	716.6800	0.7167	643.3700	0.6434	(10.229)	0	0	1,000
2020/09/29	2032	05/11/2020	9.75	Call	Bond Future	247.0100	0.2470	264.1800	0.2642	6.951	0	0	0
2020/09/29	2032	05/11/2020	9.75	Put	Bond Future	5,211.1800	5.2112	5,005.6900	5.0057	(3.943)	0	0	0
2020/09/29	2032	05/11/2020	9.11	Put	Bond Future	9,154.5800	9.1546	8,933.5500	8.9336	(2.414)	0	0	0
2020/09/29	2032	05/11/2020	8.94	Put	Bond Future	10,291.7400	10.2917	10,069.8100	10.0698	(2.156)	0	0	0
2020/09/29	2032	05/11/2020	8.94	Call	Bond Future	12.1900	0.0122	12.9200	0.0129	5.989	0	0	1,000
2020/09/29	2032	04/02/2021	9.29	Call	Bond Future	686.6200	0.6866	714.6700	0.7147	4.085	0	0	800
2020/09/29	2032	04/02/2021	10.82	Put	Bond Future	3,519.2000	3.5192	3,401.4300	3.4014	(3.346)	0	0	800
2020/09/29	2032	04/02/2021	9.63	Call	Bond Future	1,050.3700	1.0504	1,090.9700	1.0910	3.865	0	0	0
2020/09/29	2032	04/02/2021			Bond Future	10.8075	86.6340	10.7685	86.8545	(0.360)	0.0000	0.0000	0
2020/09/29	2032	04/02/2021	8.79	Put	Bond Future	12,891.8500	12.8918	12,686.1000	12.6861	(1.596)	0	0	0
2020/09/29	2032	04/02/2021	8.79	Call	Bond Future	338.3500	0.3384	353.1600	0.3532	4.377	0	0	800
2020/09/29	2032	04/02/2021	9.61	Call	Bond Future	1,025.6600	1.0257	1,065.4400	1.0654	3.878	0	0	0
2020/09/29	2032	04/02/2021	9.61	Put	Bond Future	8,187.3900	8.1874	8,006.6100	8.0066	(2.208)	0	0	0
2020/09/29	2032	04/02/2021	9.29	Put	Bond Future	9,902.7300	9.9027	9,710.2200	9.7102	(1.944)	0	0	0
2020/09/29	2032	04/02/2021	10.82	Call	Bond Future	3,589.9800	3.5900	3,692.7700	3.6928	2.863	0	0	0
2020/09/29	2032	04/02/2021	9.63	Put	Bond Future	8,085.7600	8.0858	7,905.8000	7.9058	(2.226)	0	0	0
2020/09/29	2032	04/02/2021	9.62	Call	Bond Future	1,037.9600	1.0380	1,078.1500	1.0781	3.872	0	0	0
2020/09/29	2032	04/02/2021	9.62	Put	Bond Future	8,136.4900	8.1365	7,956.1200	7.9561	(2.217)	0	0	0
2020/09/29	2032	06/05/2021	12.57	Call	Bond Future	9,348.3500	9.3484	9,516.3000	9.5163	1.797	0	0	0
2020/09/29	2032	06/05/2021	12.12	Put	Bond Future	2,231.6900	2.2317	2,159.3800	2.1594	(3.240)	0	0	0
2020/09/29	2032	06/05/2021			Bond Future	11.0503	83.4201	11.0094	83.6446	(0.370)	0.0000	0.0000	0
2020/09/29	2032	06/05/2021	12.57	Put	Bond Future	1,576.8900	1.5769	1,520.3200	1.5203	(3.587)	0	0	736
2020/09/29	2032	06/05/2021	10.33	Put	Bond Future	6,613.9300	6.6139	6,465.4800	6.4655	(2.245)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/29	2032	06/05/2021	10.33	Call	Bond Future	2,538.2800	2.5383	2,614.3500	2.6144	2.997	0	0	736
2020/09/29	2032	06/05/2021	12.11	Call	Bond Future	7,778.8300	7.7788	7,930.6700	7.9307	1.952	0	0	0
2020/09/29	2032	06/05/2021	12.11	Put	Bond Future	2,248.3700	2.2484	2,175.6900	2.1757	(3.233)	0	0	0
2020/09/29	2032	06/05/2021	12.12	Call	Bond Future	7,811.8500	7.8118	7,964.0600	7.9641	1.948	0	0	0
2020/09/29	2032	06/05/2021	12.10	Call	Bond Future	7,745.8500	7.7459	7,897.3200	7.8973	1.955	0	0	0
2020/09/29	2032	06/05/2021	12.10	Put	Bond Future	2,265.1500	2.2651	2,192.1000	2.1921	(3.225)	0	0	0
2020/09/29	2032	05/08/2021	11.37	Put	Bond Future	4,475.1000	4.4751	4,364.3800	4.3644	(2.474)	0	0	0
2020/09/29	2032	05/08/2021			Bond Future	11.3077	84.3273	11.2651	84.5531	(0.376)	0.0000	0.0000	0
2020/09/29	2032	05/08/2021	11.36	Call	Bond Future	4,776.6600	4.7767	4,891.3200	4.8913	2.400	0	0	0
2020/09/29	2032	05/08/2021	11.36	Put	Bond Future	4,500.1900	4.5002	4,389.0600	4.3891	(2.469)	0	0	0
2020/09/29	2032	05/08/2021	11.37	Call	Bond Future	4,804.2600	4.8043	4,919.3300	4.9193	2.395	0	0	0
2020/09/29	2032	05/08/2021	11.35	Call	Bond Future	4,749.1200	4.7491	4,863.3800	4.8634	2.406	0	0	0
2020/09/29	2032	05/08/2021	11.35	Put	Bond Future	4,525.3900	4.5254	4,413.8600	4.4139	(2.465)	0	0	0
2020/09/29	2033	05/11/2020			Bond Future	93.4455	93.4455	93.4861	93.4861	0.043	0.0000	0.0000	10,329
2020/09/29	2033	04/02/2021			Bond Future	94.4134	94.4134	94.4496	94.4496	0.038	0.0000	0.0000	0
2020/09/29	2033	06/05/2021			Bond Future	94.2343	94.2343	94.2727	94.2727	0.041	0.0000	0.0000	0
2020/09/29	2033	05/08/2021			Bond Future	95.2810	95.2810	95.3185	95.3185	0.039	0.0000	0.0000	0
2020/09/29	2037	05/11/2020	10.18	Call	Bond Future	59.7300	0.0597	52.8900	0.0529	(11.452)	0	0	0
2020/09/29	2037	05/11/2020	10.17	Put	Bond Future	9,092.7300	9.0927	9,162.3200	9.1623	0.765	0	0	0
2020/09/29	2037	05/11/2020			Bond Future	11.5554	80.1587	11.5682	80.0824	0.110	0.0000	0.0000	138,532
2020/09/29	2037	05/11/2020	10.19	Call	Bond Future	61.8600	0.0619	54.8300	0.0548	(11.364)	0	0	0
2020/09/29	2037	05/11/2020	10.19	Put	Bond Future	8,955.4200	8.9554	9,024.6400	9.0246	0.773	0	0	0
2020/09/29	2037	05/11/2020	10.17	Call	Bond Future	57.6600	0.0577	51.0000	0.0510	(11.550)	0	0	0
2020/09/29	2037	05/11/2020	10.18	Put	Bond Future	9,024.0000	9.0240	9,093.4100	9.0934	0.769	0	0	0
2020/09/29	2037	04/02/2021	13.73	Call	Bond Future	10,880.0400	10.8800	10,801.1400	10.8011	(0.725)	0	0	0
2020/09/29	2037	04/02/2021	10.85	Call	Bond Future	1,670.0500	1.6700	1,633.4400	1.6334	(2.192)	0	0	0
2020/09/29	2037	04/02/2021	10.35	Call	Bond Future	960.6400	0.9606	934.9700	0.9350	(2.672)	0	0	0
2020/09/29	2037	04/02/2021	10.28	Put	Bond Future	10,551.5000	10.5515	10,608.2800	10.6083	0.538	0	0	0
2020/09/29	2037	04/02/2021	10.27	Call	Bond Future	873.8900	0.8739	849.8200	0.8498	(2.754)	0	0	0
2020/09/29	2037	04/02/2021			Bond Future	11.8007	76.7149	11.8146	76.6339	0.118	0.0000	0.0000	0
2020/09/29	2037	04/02/2021	11.97	Put	Bond Future	3,525.7900	3.5258	3,545.7900	3.5458	0.567	0	0	0
2020/09/29	2037	04/02/2021	11.97	Call	Bond Future	4,498.7900	4.4988	4,437.7400	4.4377	(1.357)	0	0	300
2020/09/29	2037	04/02/2021	9.65	Put	Bond Future	14,606.1500	14.6062	14,673.7700	14.6738	0.463	0	0	0
2020/09/29	2037	04/02/2021	9.65	Call	Bond Future	387.2400	0.3872	373.8100	0.3738	(3.468)	0	0	72
2020/09/29	2037	04/02/2021	11.90	Call	Bond Future	4,282.4300	4.2824	4,222.6300	4.2226	(1.396)	0	0	0
2020/09/29	2037	04/02/2021	13.73	Put	Bond Future	844.0000	0.8440	846.1500	0.8461	0.255	0	0	300
2020/09/29	2037	04/02/2021	10.85	Put	Bond Future	7,507.0200	7.5070	7,551.4600	7.5515	0.592	0	0	72
2020/09/29	2037	04/02/2021	10.35	Put	Bond Future	10,143.1100	10.1431	10,198.4900	10.1985	0.546	0	0	72
2020/09/29	2037	04/02/2021	10.28	Call	Bond Future	884.4000	0.8844	860.1300	0.8601	(2.744)	0	0	0
2020/09/29	2037	04/02/2021	10.27	Put	Bond Future	10,610.5600	10.6106	10,667.5400	10.6675	0.537	0	0	0
2020/09/29	2037	04/02/2021	11.90	Put	Bond Future	3,709.2900	3.7093	3,730.5400	3.7305	0.573	0	0	240
2020/09/29	2037	04/02/2021	10.48	Put	Bond Future	9,408.2200	9.4082	9,460.9200	9.4609	0.560	0	0	0
2020/09/29	2037	04/02/2021	10.48	Call	Bond Future	1,114.9900	1.1150	1,086.6400	1.0866	(2.543)	0	0	240
2020/09/29	2037	04/02/2021	10.29	Call	Bond Future	895.0100	0.8950	870.5400	0.8705	(2.734)	0	0	0
2020/09/29	2037	04/02/2021	10.29	Put	Bond Future	10,492.6300	10.4926	10,549.2100	10,5492	0.539	0	0	0
2020/09/29	2037	06/05/2021	12.42	Call	Bond Future	5,964.7200	5.9647	5,905.8200	5.9058	(0.987)	0	0	0

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2020/09/29	2037	06/05/2021			Bond Future	12.0493	77.5404	12.0636	77.4599	0.119	0.0000	0.0000	0
2020/09/29	2037	06/05/2021	12.42	Put	Bond Future	3,924.7300	3.9247	3,946.3100	3.9463	0.550	0	0	0
2020/09/29	2037	06/05/2021	12.43	Call	Bond Future	5,997.0400	5.9970	5,938.0000	5.9380	(0.984)	0	0	0
2020/09/29	2037	06/05/2021	12.44	Put	Bond Future	3,881.8100	3.8818	3,903.1200	3.9031	0.549	0	0	0
2020/09/29	2037	06/05/2021	12.43	Put	Bond Future	3,903.2200	3.9032	3,924.6600	3.9247	0.549	0	0	0
2020/09/29	2037	06/05/2021	12.44	Call	Bond Future	6,029.4100	6.0294	5,970.2400	5.9702	(0.981)	0	0	0
2020/09/29	2037	05/08/2021	12.26	Put	Bond Future	5,299.3400	5.2993	5,330.3800	5.3304	0.586	0	0	0
2020/09/29	2037	05/08/2021	12.27	Call	Bond Future	5,009.6300	5.0096	4,958.0900	4.9581	(1.029)	0	0	0
2020/09/29	2037	05/08/2021	12.28	Call	Bond Future	5,037.3600	5.0374	4,985.6700	4.9857	(1.026)	0	0	0
2020/09/29	2037	05/08/2021			Bond Future	12.3182	74.1281	12.3334	74.0456	0.123	0.0000	0.0000	0
2020/09/29	2037	05/08/2021	12.26	Call	Bond Future	4,982.2300	4.9822	4,930.8300	4.9308	(1.032)	0	0	0
2020/09/29	2037	05/08/2021	12.28	Put	Bond Future	5,245.2400	5.2452	5,275.9900	5.2760	0.586	0	0	0
2020/09/29	2037	05/08/2021	12.27	Put	Bond Future	5,272.0900	5.2721	5,302.9900	5.3030	0.586	0	0	0
2020/09/29	2038	05/11/2020			Bond Future	104.8092	104.8092	104.9949	104.9949	0.177	0.0000	0.0000	11,137
2020/09/29	2038	04/02/2021			Bond Future	104.1971	104.1971	104.3794	104.3794	0.175	0.0000	0.0000	0
2020/09/29	2038	06/05/2021			Bond Future	105.3420	105.3420	105.5281	105.5281	0.177	0.0000	0.0000	0
2020/09/29	2038	05/08/2021			Bond Future	104.7898	104.7898	104.9766	104.9766	0.178	0.0000	0.0000	0
2020/09/29	2040	05/11/2020	10.30	Call	Bond Future	65.7400	0.0657	62.4800	0.0625	(4.959)	0	0	0
2020/09/29	2040	05/11/2020	11.00	Put	Bond Future	4,986.1200	4.9861	4,929.3800	4.9294	(1.138)	0	0	0
2020/09/29	2040	05/11/2020	10.23	Call	Bond Future	51.1900	0.0512	48.4300	0.0484	(5.392)	0	0	2,000
2020/09/29	2040	05/11/2020	11.70	Put	Bond Future	2,027.7400	2.0277	1,977.0800	1.9771	(2.498)	0	0	2,000
2020/09/29	2040	05/11/2020	9.50	Call	Bond Future	2.1800	0.0022	1.9300	0.0019	(11.468)	0	0	2,000
2020/09/29	2040	05/11/2020	10.00	Call	Bond Future	21.1500	0.0212	19.6700	0.0197	(6.998)	0	0	2,380
2020/09/29	2040	05/11/2020			Bond Future	11.6738	82.1450	11.6663	82.1931	(0.065)	0.0000	0.0000	72,832
2020/09/29	2040	05/11/2020	10.30	Put	Bond Future	9,596.7900	9.5968	9,545.4500	9.5454	(0.535)	0	0	0
2020/09/29	2040	05/11/2020	9.73	Put	Bond Future	14,035.1400	14.0351	13,986.4600	13.9865	(0.347)	0	0	0
2020/09/29	2040	05/11/2020	9.73	Call	Bond Future	6.5900	0.0066	5.9900	0.0060	(9.105)	0	0	2,000
2020/09/29	2040	05/11/2020	10.23	Put	Bond Future	10,116.0600	10.1161	10,065.2200	10.0652	(0.503)	0	0	0
2020/09/29	2040	05/11/2020	10.31	Call	Bond Future	68.0800	0.0681	64.7500	0.0647	(4.891)	0	0	0
2020/09/29	2040	05/11/2020	10.32	Put	Bond Future	9,449.9500	9.4500	9,398.4600	9.3985	(0.545)	0	0	0
2020/09/29	2040	05/11/2020	11.00	Call	Bond Future	527.1200	0.5271	518.4600	0.5185	(1.643)	0	0	2,380
2020/09/29	2040	05/11/2020	11.70	Call	Bond Future	2,193.0100	2.1930	2,190.4300	2.1904	(0.118)	0	0	0
2020/09/29	2040	05/11/2020	9.50	Put	Bond Future	15,946.7000	15.9467	15,898.3700	15.8984	(0.303)	0	0	0
2020/09/29	2040	05/11/2020	10.00	Put	Bond Future	11,875.9500	11.8760	11,826.3900	11.8264	(0.417)	0	0	0
2020/09/29	2040	05/11/2020	10.31	Put	Bond Future	9,523.2800	9.5233	9,471.8700	9.4719	(0.540)	0	0	0
2020/09/29	2040	05/11/2020	10.32	Call	Bond Future	70.5000	0.0705	67.0900	0.0671	(4.837)	0	0	0
2020/09/29	2040	05/11/2020	11.50	Call	Bond Future	1,582.9200	1.5829	1,576.4600	1.5765	(0.408)	0	0	0
2020/09/29	2040	05/11/2020	11.50	Put	Bond Future	2,696.0300	2.6960	2,641.4900	2.6415	(2.023)	0	0	2,000
2020/09/29	2040	04/02/2021	9.49	Call	Bond Future	258.4600	0.2585	256.5000	0.2565	(0.758)	0	0	500
2020/09/29	2040	04/02/2021	9.57	Put	Bond Future	17,095.4800	17.0955	17,049.0200	17.0490	(0.272)	0	0	0
2020/09/29	2040	04/02/2021	10.07	Put	Bond Future	13,374.0500	13.3740	13,327.2800	13.3273	(0.350)	0	0	0
2020/09/29	2040	04/02/2021	10.42	Put	Bond Future	11,047.9100	11.0479	11,001.4500	11.0014	(0.421)	0	0	0
2020/09/29	2040	04/02/2021			Bond Future	11.9155	78.4711	11.9082	78.5155	(0.061)	0.0000	0.0000	0
2020/09/29	2040	04/02/2021	10.07	Call	Bond Future	605.0700	0.6051	602.7100	0.6027	(0.390)	0	0	800
2020/09/29	2040	04/02/2021	11.74	Call	Bond Future	3,727.2400	3.7272	3,732.4800	3.7325	0.141	0	0	0
2020/09/29	2040	04/02/2021	11.74	Put	Bond Future	4,813.7100	4.8137	4,774.5400	4.7745	(0.814)	0	0	800

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2020/09/29	2040	04/02/2021	10.41	Call	Bond Future	933.7500	0.9338	931.6800	0.9317	(0.222)	0	0	0
2020/09/29	2040	04/02/2021	10.41	Put	Bond Future	11,111.0200	11.1110	11,064.5400	11.0645	(0.418)	0	0	0
2020/09/29	2040	04/02/2021	9.49	Put	Bond Future	17,731.8400	17.7318	17,685.4700	17.6855	(0.262)	0	0	0
2020/09/29	2040	04/02/2021	9.57	Call	Bond Future	293.1900	0.2932	291.1400	0.2911	(0.699)	0	0	800
2020/09/29	2040	04/02/2021	10.42	Call	Bond Future	945.1000	0.9451	943.0500	0.9431	(0.217)	0	0	0
2020/09/29	2040	04/02/2021	10.24	Put	Bond Future	12,214.3200	12.2143	12,167.6200	12.1676	(0.382)	0	0	0
2020/09/29	2040	04/02/2021	10.24	Call	Bond Future	755.9300	0.7559	753.6400	0.7536	(0.303)	0	0	500
2020/09/29	2040	04/02/2021	11.57	Call	Bond Future	3,244.9300	3.2449	3,248.6400	3.2486	0.114	0	0	0
2020/09/29	2040	04/02/2021	11.57	Put	Bond Future	5,407.5100	5.4075	5,366.8100	5.3668	(0.753)	0	0	500
2020/09/29	2040	04/02/2021	10.40	Call	Bond Future	922.5000	0.9225	920.4200	0.9204	(0.225)	0	0	0
2020/09/29	2040	04/02/2021	10.40	Put	Bond Future	11,174.3300	11.1743	11,127.8400	11.1278	(0.416)	0	0	0
2020/09/29	2040	06/05/2021	12.44	Put	Bond Future	4,420.1400	4.4201	4,389.0700	4.3891	(0.703)	0	0	0
2020/09/29	2040	06/05/2021			Bond Future	12.1602	79.3154	12.1523	79.3619	(0.064)	0.0000	0.0000	0
2020/09/29	2040	06/05/2021	12.43	Call	Bond Future	6,016.0000	6.0160	6,031.3200	6.0313	0.255	0	0	0
2020/09/29	2040	06/05/2021	12.43	Put	Bond Future	4,444.2400	4.4442	4,413.0900	4.4131	(0.701)	0	0	0
2020/09/29	2040	06/05/2021	12.44	Call	Bond Future	6,049.1400	6.0491	6,064.5400	6.0645	0.255	0	0	0
2020/09/29	2040	06/05/2021	12.42	Call	Bond Future	5,982.9300	5.9829	5,998.1600	5.9982	0.255	0	0	0
2020/09/29	2040	06/05/2021	12.42	Put	Bond Future	4,468.4700	4.4685	4,437.2300	4.4372	(0.699)	0	0	0
2020/09/29	2040	05/08/2021	12.47	Call	Bond Future	5,481.1200	5.4811	5,497.4800	5.4975	0.298	0	0	0
2020/09/29	2040	05/08/2021	11.05	Put	Bond Future	0.0000	0.0000	10,681.4300	10.6814	100.000	0	0	0
2020/09/29	2040	05/08/2021			Bond Future	12.4248	75.6721	12.4167	75.7180	(0.065)	0.0000	0.0000	0
2020/09/29	2040	05/08/2021	14.80	Call	Bond Future	0.0000	0.0000	13,185.0800	13.1851	100.000	0	0	0
2020/09/29	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	1,342.5600	1.3426	100.000	0	0	900
2020/09/29	2040	05/08/2021	12.47	Put	Bond Future	5,223.1300	5.2231	5,193.6000	5.1936	(0.565)	0	0	0
2020/09/29	2040	05/08/2021	11.55	Put	Bond Future	0.0000	0.0000	8,303.6000	8.3036	100.000	0	0	0
2020/09/29	2040	05/08/2021	11.55	Call	Bond Future	0.0000	0.0000	3,062.6200	3.0626	100.000	0	0	900
2020/09/29	2040	05/08/2021	11.05	Call	Bond Future	0.0000	0.0000	2,144.4300	2.1444	100.000	0	0	900
2020/09/29	2040	05/08/2021	12.48	Call	Bond Future	5,510.7700	5.5108	5,527.2100	5.5272	0.298	0	0	0
2020/09/29	2040	05/08/2021	12.49	Put	Bond Future	5,168.6300	5.1686	5,139.2600	5.1393	(0.568)	0	0	0
2020/09/29	2040	05/08/2021	12.48	Put	Bond Future	5,195.9500	5.1960	5,166.5000	5.1665	(0.567)	0	0	0
2020/09/29	2040	05/08/2021	12.49	Call	Bond Future	5,540.2100	5.5402	5,556.7300	5.5567	0.298	0	0	0
2020/09/29	2044	05/11/2020	10.36	Call	Bond Future	69.5800	0.0696	69.6500	0.0696	0.101	0	0	0
2020/09/29	2044	05/11/2020	11.06	Put	Bond Future	4,905.7800	4.9058	4,772.7300	4.7727	(2.712)	0	0	525
2020/09/29	2044	05/11/2020	11.43	Call	Bond Future	1,297.5400	1.2975	1,326.1300	1.3261	2.203	0	0	0
2020/09/29	2044	05/11/2020	9.72	Put	Bond Future	14,644.9000	14.6449	14,500.4800	14.5005	(0.986)	0	0	0
2020/09/29	2044	05/11/2020	9.97	Call	Bond Future	15.3000	0.0153	15.0200	0.0150	(1.830)	0	0	300
2020/09/29	2044	05/11/2020	9.29	Put	Bond Future	18,412.6700	18.4127	18,268.3900	18.2684	(0.784)	0	0	0
2020/09/29	2044	05/11/2020	9.96	Put	Bond Future	12,654.8400	12.6548	12,510.3100	12.5103	(1.142)	0	0	0
2020/09/29	2044	05/11/2020			Bond Future	11.7154	78.8814	11.6927	79.0257	(0.195)	0.0000	0.0000	47,224
2020/09/29	2044	05/11/2020	10.34	Call	Bond Future	64.8300	0.0648	64.8400	0.0648	0.015	0	0	0
2020/09/29	2044	05/11/2020	10.34	Put	Bond Future	9,683.6600	9.6837	9,539.4200	9.5394	(1.490)	0	0	0
2020/09/29	2044	05/11/2020	9.72	Call	Bond Future	4.9400	0.0049	4.7700	0.0048	(3.441)	0	0	1,815
2020/09/29	2044	05/11/2020	9.97	Put	Bond Future	12,573.7300	12.5737	12,429.2000	12.4292	(1.149)	0	0	0
2020/09/29	2044	05/11/2020	9.96	Call	Bond Future	14.6600	0.0147	14.3800	0.0144	(1.910)	0	0	0
2020/09/29	2044	05/11/2020	11.38	Call	Bond Future	1,174.9800	1.1750	1,200.7600	1.2008	2.194	0	0	0
2020/09/29	2044	05/11/2020	11.38	Put	Bond Future	3,346.4200	3.3464	3,227.9500	3.2280	(3.540)	0	0	300
2020/09/29	2044	05/11/2020	10.36	Put	Bond Future	9,534.1300	9.5341	9,389.9500	9.3900	(1.512)	0	0	0

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2020/09/29	2044	05/11/2020	11.06	Call	Bond Future	562.5900	0.5626	573.7900	0.5738	1.991	0	0	0
2020/09/29	2044	05/11/2020	10.04	Put	Bond Future	12,010.1500	12.0102	11,865.6000	11.8656	(1.204)	0	0	0
2020/09/29	2044	05/11/2020	11.17	Put	Bond Future	4,325.2700	4.3253	4,196.5000	4.1965	(2.977)	0	0	1,815
2020/09/29	2044	05/11/2020	11.43	Put	Bond Future	3,138.6400	3.1386	3,022.9800	3.0230	(3.685)	0	0	1,815
2020/09/29	2044	05/11/2020	8.87	Put	Bond Future	22,347.8200	22.3478	22,203.5600	22.2036	(0.646)	0	0	0
2020/09/29	2044	05/11/2020	9.29	Call	Bond Future	0.5100	0.0005	0.4800	0.0005	(5.882)	0	0	300
2020/09/29	2044	05/11/2020	10.35	Call	Bond Future	67.1700	0.0672	67.2100	0.0672	0.060	0	0	0
2020/09/29	2044	05/11/2020	10.35	Put	Bond Future	9,608.8000	9.6088	9,464.5900	9.4646	(1.501)	0	0	0
2020/09/29	2044	05/11/2020	10.04	Call	Bond Future	20.5200	0.0205	20.2200	0.0202	(1.462)	0	0	525
2020/09/29	2044	05/11/2020	9.34	Put	Bond Future	17,961.2400	17.9612	17,816.9500	17.8169	(0.803)	0	0	0
2020/09/29	2044	05/11/2020	9.34	Call	Bond Future	0.6800	0.0007	0.6400	0.0006	(5.882)	0	0	525
2020/09/29	2044	05/11/2020	11.17	Call	Bond Future	740.0300	0.7400	755.5100	0.7555	2.092	0	0	0
2020/09/29	2044	05/11/2020	8.87	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	1,815
2020/09/29	2044	05/11/2020	10.02	Put	Bond Future	12,170.4200	12.1704	12,025.8700	12.0259	(1.188)	0	0	0
2020/09/29	2044	05/11/2020	10.02	Call	Bond Future	18.8900	0.0189	18.5900	0.0186	(1.588)	0	0	1,815
2020/09/29	2044	04/02/2021	10.04	Put	Bond Future	13,967.5400	13.9675	13,835.0800	13.8351	(0.948)	0	0	0
2020/09/29	2044	04/02/2021	10.37	Call	Bond Future	850.7000	0.8507	865.2000	0.8652	1.704	0	0	0
2020/09/29	2044	04/02/2021	10.35	Put	Bond Future	11,804.9700	11.8050	11,677.3300	11.6773	(1.081)	0	0	0
2020/09/29	2044	04/02/2021			Bond Future	11.9491	75.2996	11.9259	75.4414	(0.194)	0.0000	0.0000	0
2020/09/29	2044	04/02/2021	10.37	Put	Bond Future	11,672.3800	11.6724	11,545.1000	11.5451	(1.090)	0	0	0
2020/09/29	2044	04/02/2021	10.35	Call	Bond Future	829.5800	0.8296	843.7200	0.8437	1.704	0	0	0
2020/09/29	2044	04/02/2021	10.04	Call	Bond Future	549.9200	0.5499	559.2400	0.5592	1.695	0	0	0
2020/09/29	2044	04/02/2021	10.84	Call	Bond Future	1,468.4800	1.4685	1,493.1800	1.4932	1.682	0	0	0
2020/09/29	2044	04/02/2021	10.36	Put	Bond Future	11,738.5700	11.7386	11,611.1100	11.6111	(1.086)	0	0	0
2020/09/29	2044	04/02/2021	10.84	Put	Bond Future	8,805.8400	8.8058	8,688.7600	8.6888	(1.330)	0	0	265
2020/09/29	2044	04/02/2021	10.29	Call	Bond Future	768.5400	0.7685	781.6400	0.7816	1.705	0	0	0
2020/09/29	2044	04/02/2021	10.29	Put	Bond Future	12,207.8300	12.2078	12,079.1500	12.0791	(1.054)	0	0	265
2020/09/29	2044	04/02/2021	9.66	Put	Bond Future	16,884.6000	16.8846	16,747.9900	16.7480	(0.809)	0	0	0
2020/09/29	2044	04/02/2021	9.66	Call	Bond Future	313.4900	0.3135	318.6600	0.3187	1.649	0	0	265
2020/09/29	2044	04/02/2021	10.36	Call	Bond Future	840.0900	0.8401	854.4100	0.8544	1.705	0	0	0
2020/09/29	2044	06/05/2021	12.43	Put	Bond Future	4,429.8600	4.4299	4,357.5100	4.3575	(1.633)	0	0	0
2020/09/29	2044	06/05/2021	12.44	Call	Bond Future	5,881.6000	5.8816	5,954.2600	5.9543	1.235	0	0	0
2020/09/29	2044	06/05/2021			Bond Future	12.1854	76.1099	12.1610	76.2546	(0.201)	0.0000	0.0000	0
2020/09/29	2044	06/05/2021	12.45	Call	Bond Future	5,913.3600	5.9134	5,986.2800	5.9863	1.233	0	0	0
2020/09/29	2044	06/05/2021	12.45	Put	Bond Future	4,379.3000	4.3793	4,307.4700	4.3075	(1.640)	0	0	0
2020/09/29	2044	06/05/2021	12.43	Call	Bond Future	5,849.9000	5.8499	5,922.3000	5.9223	1.238	0	0	0
2020/09/29	2044	06/05/2021	12.44	Put	Bond Future	4,404.5100	4.4045	4,332.4200	4.3324	(1.637)	0	0	0
2020/09/29	2044	05/08/2021	12.60	Put	Bond Future	4,919.8400	4.9198	4,848.1600	4.8482	(1.457)	0	0	0
2020/09/29	2044	05/08/2021	12.61	Put	Bond Future	4,894.0800	4.8941	4,822.6500	4.8226	(1.460)	0	0	0
2020/09/29	2044	05/08/2021			Bond Future	12.4409	72.5569	12.4154	72.7021	(0.205)	0.0000	0.0000	0
2020/09/29	2044	05/08/2021	12.60	Call	Bond Future	5,816.2300	5.8162	5,889.8100	5.8898	1.265	0	0	0
2020/09/29	2044	05/08/2021	12.61	Call	Bond Future	5,846.1600	5.8462	5,919.9900	5.9200	1.263	0	0	0
2020/09/29	2044	05/08/2021	12.59	Call	Bond Future	5,786.3400	5.7863	5,859.6900	5.8597	1.268	0	0	0
2020/09/29	2044	05/08/2021	12.59	Put	Bond Future	4,945.7200	4.9457	4,873.8100	4.8738	(1.454)	0	0	0
2020/09/29	2046	05/11/2020			Bond Future	92.2347	92.2347	92.5855	92.5855	0.380	0.0000	0.0000	16,311
2020/09/29	2046	04/02/2021			Bond Future	93.1900	93.1900	93.5398	93.5398	0.375	0.0000	0.0000	0
2020/09/29	2046	06/05/2021			Bond Future	92.4228	92.4228	92.7781	92.7781	0.384	0.0000	0.0000	0

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2020/09/29	2046	05/08/2021			Bond Future	93.4495	93.4495	93.8075	93.8075	0.383	0.0000	0.0000	0
2020/09/29	2050	05/11/2020			Bond Future	94.5469	94.5469	94.4171	94.4171	(0.137)	0.0000	0.0000	13,963
2020/09/29	2050	04/02/2021			Bond Future	93.6353	93.6353	93.4996	93.4996	(0.145)	0.0000	0.0000	0
2020/09/29	2050	06/05/2021			Bond Future	94.6642	94.6642	94.5284	94.5284	(0.143)	0.0000	0.0000	0
2020/09/29	2050	05/08/2021			Bond Future	93.7872	93.7872	93.6488	93.6488	(0.148)	0.0000	0.0000	0
2020/09/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	AL37	05/11/2020			Index Future	755.9470	755.9470	757.0370	757.0370	0.144	0.0000	0.0000	0
2020/09/29	AL37	04/02/2021			Index Future	763.5850	763.5850	764.6480	764.6480	0.139	0.0000	0.0000	0
2020/09/29	AL37	06/05/2021			Index Future	771.7810	771.7810	772.8690	772.8690	0.141	0.0000	0.0000	0
2020/09/29	AL37	05/08/2021			Index Future	780.0790	780.0790	781.1680	781.1680	0.140	0.0000	0.0000	0
2020/09/29	AL7T	05/11/2020			Index Future	808.5720	808.5720	810.7230	810.7230	0.266	0.0000	0.0000	0
2020/09/29	AL7T	04/02/2021			Index Future	816.7420	816.7420	818.8740	818.8740	0.261	0.0000	0.0000	0
2020/09/29	AL7T	06/05/2021			Index Future	825.5090	825.5090	827.6770	827.6770	0.263	0.0000	0.0000	0
2020/09/29	AL7T	05/08/2021			Index Future	834.3840	834.3840	836.5650	836.5650	0.261	0.0000	0.0000	0
2020/09/29	ALBI	05/11/2020			Index Future	711.9470	711.9470	712.8700	712.8700	0.130	0.0000	0.0000	226
2020/09/29	ALBI	04/02/2021			Index Future	719.1400	719.1400	720.0370	720.0370	0.125	0.0000	0.0000	0
2020/09/29	ALBI	06/05/2021			Index Future	726.8590	726.8590	727.7780	727.7780	0.126	0.0000	0.0000	0
2020/09/29	ALBI	05/08/2021			Index Future	734.6740	734.6740	735.5930	735.5930	0.125	0.0000	0.0000	0
2020/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/29	ES33	05/11/2020			Bond Future	12.1441	71.3058	12.1360	71.3461	(0.067)	0.0000	0.0000	350
2020/09/29	ES33	04/02/2021			Bond Future	12.4352	72.0267	12.4275	72.0639	(0.062)	0.0000	0.0000	0
2020/09/29	ES33	06/05/2021			Bond Future	12.7259	69.0259	12.7176	69.0648	(0.066)	0.0000	0.0000	0

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2020/09/29	ES33	05/08/2021			Bond Future	13.0346	69.7766	13.0261	69.8149	(0.065)	0.0000	0.0000	0
2020/09/29	ES42	05/11/2020			Bond Future	12.5496	70.4638	12.5466	70.4800	(0.024)	0.0000	0.0000	4,789
2020/09/29	ES42	04/02/2021			Bond Future	12.8218	71.1766	12.8193	71.1893	(0.019)	0.0000	0.0000	0
2020/09/29	ES42	06/05/2021			Bond Future	13.1042	67.6835	13.1014	67.6977	(0.021)	0.0000	0.0000	0
2020/09/29	ES42	05/08/2021			Bond Future	13.3962	68.4199	13.3934	68.4334	(0.020)	0.0000	0.0000	0
2020/09/29	GOVI	05/11/2020	737.84	Put	GOVI	345,450.0000	34.5450	335,420.0000	33.5420	(2.903)	0	0	0
2020/09/29	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	05/11/2020			GOVI	703.2950	703.2950	704.2980	704.2980	0.143	0.0000	0.0000	1,009
2020/09/29	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	05/11/2020	737.83	Put	GOVI	345,350.0000	34.5350	335,320.0000	33.5320	(2.904)	0	0	0
2020/09/29	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	05/11/2020	737.85	Put	GOVI	345,550.0000	34.5550	335,520.0000	33.5520	(2.903)	0	0	0
2020/09/29	GOVI	04/02/2021	750.96	Put	GOVI	405,590.0000	40.5590	395,810.0000	39.5810	(2.411)	0	0	0
2020/09/29	GOVI	04/02/2021			GOVI	710.4010	710.4010	711.3790	711.3790	0.138	0.0000	0.0000	0
2020/09/29	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	04/02/2021	750.95	Put	GOVI	405,490.0000	40.5490	395,710.0000	39.5710	(2.412)	0	0	0
2020/09/29	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	04/02/2021	750.94	Put	GOVI	405,390.0000	40.5390	395,610.0000	39.5610	(2.412)	0	0	0
2020/09/29	GOVI	06/05/2021	678.67	Call	GOVI	393,560.0000	39.3560	403,570.0000	40.3570	2.543	0	0	0
2020/09/29	GOVI	06/05/2021			GOVI	718.0260	718.0260	719.0270	719.0270	0.139	0.0000	0.0000	0
2020/09/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	06/05/2021	678.68	Call	GOVI	393,460.0000	39.3460	403,470.0000	40.3470	2.544	0	0	0
2020/09/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	06/05/2021	678.69	Call	GOVI	393,360.0000	39.3360	403,370.0000	40.3370	2.545	0	0	0
2020/09/29	GOVI	05/08/2021	719.14	Call	GOVI	66,060.0000	6.6060	76,080.0000	7.6080	15.168	0	0	0
2020/09/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	05/08/2021			GOVI	725.7460	725.7460	726.7480	726.7480	0.138	0.0000	0.0000	0
2020/09/29	GOVI	05/08/2021	719.15	Call	GOVI	65,960.0000	6.5960	75,980.0000	7.5980	15.191	0	0	0
2020/09/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	GOVI	05/08/2021	719.13	Call	GOVI	66,160.0000	6.6160	76,180.0000	7.6180	15.145	0	0	0
2020/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/29	IGOV	05/11/2020			Index Future	255.7020	255.7020	255.6300	255.6300	(0.028)	0.0000	0.0000	1,201
2020/09/29	IGOV	04/02/2021			Index Future	258.3480	258.3480	258.2630	258.2630	(0.033)	0.0000	0.0000	0
2020/09/29	IGOV	06/05/2021			Index Future	261.1840	261.1840	261.1020	261.1020	(0.031)	0.0000	0.0000	0
2020/09/29	IGOV	05/08/2021			Index Future	264.0540	264.0540	263.9680	263.9680	(0.033)	0.0000	0.0000	0
2020/09/29	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/29	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1600	92.1600	0.000	0.0000	0.0000	0
2020/09/29	IS05	15/06/2021			Interest Rate Swap	90.2800	90.2800	90.2600	90.2600	(0.022)	0.0000	0.0000	0
2020/09/29	IS05	21/09/2021			Interest Rate Swap	89.1900	89.1900	89.1500	89.1500	(0.045)	0.0000	0.0000	0
2020/09/29	IS05	21/12/2021			Interest Rate Swap	90.4200	90.4200	90.3600	90.3600	(0.066)	0.0000	0.0000	51

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/29	IS05	15/03/2022			Interest Rate Swap	89.8000	89.8000	89.7300	89.7300	(0.078)	0.0000	0.0000	0
2020/09/29	IS05	21/06/2022			Interest Rate Swap	89.8800	89.8800	89.7900	89.7900	(0.100)	0.0000	0.0000	0
2020/09/29	IS05	20/09/2022			Interest Rate Swap	92.9800	92.9800	92.8800	92.8800	(0.108)	0.0000	0.0000	0
2020/09/29	IS05	20/12/2022			Interest Rate Swap	93.4700	93.4700	93.3600	93.3600	(0.118)	0.0000	0.0000	0
2020/09/29	IS05	22/03/2023			Interest Rate Swap	85.8600	85.8600	85.7600	85.7600	(0.116)	0.0000	0.0000	0
2020/09/29	IS05	20/06/2023			Interest Rate Swap	91.4100	91.4100	91.3300	91.3300	(0.088)	0.0000	0.0000	0
2020/09/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/29	IS10	17/12/2025			Interest Rate Swap	79.7300	79.7300	79.6200	79.6200	(0.138)	0.0000	0.0000	0
2020/09/29	IS10	16/03/2026			Interest Rate Swap	76.3700	76.3700	76.2700	76.2700	(0.131)	0.0000	0.0000	0
2020/09/29	IS10	15/06/2026			Interest Rate Swap	74.9000	74.9000	74.8000	74.8000	(0.134)	0.0000	0.0000	0
2020/09/29	IS10	21/09/2026			Interest Rate Swap	77.0400	77.0400	76.9700	76.9700	(0.091)	0.0000	0.0000	0
2020/09/29	IS10	21/12/2026			Interest Rate Swap	81.1700	81.1700	81.1100	81.1100	(0.074)	0.0000	0.0000	0
2020/09/29	IS10	15/03/2027			Interest Rate Swap	79.7600	79.7600	79.7200	79.7200	(0.050)	0.0000	0.0000	0
2020/09/29	IS10	21/06/2027			Interest Rate Swap	81.9500	81.9500	81.9400	81.9400	(0.012)	0.0000	0.0000	0
2020/09/29	IS10	20/09/2027			Interest Rate Swap	87.8800	87.8800	87.8800	87.8800	0.000	0.0000	0.0000	0
2020/09/29	IS10	20/12/2027			Interest Rate Swap	88.4100	88.4100	88.4300	88.4300	0.023	0.0000	0.0000	0
2020/09/29	IS10	22/03/2028			Interest Rate Swap	81.5800	81.5800	81.5900	81.5900	0.012	0.0000	0.0000	0
2020/09/29	IS10	20/06/2028			Interest Rate Swap	89.5700	89.5700	89.5900	89.5900	0.022	0.0000	0.0000	0
2020/09/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/29	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3450	96.6550	(0.298)	0.0000	0.0000	0
2020/09/29	JBAF	18/11/2020			Jibar Tradeable Future	3.3600	96.6400	3.3500	96.6500	(0.298)	0.0000	0.0000	0
2020/09/29	JBAF	15/12/2020			Jibar Tradeable Future	3.3050	96.6950	3.2850	96.7150	(0.605)	0.0000	0.0000	30,010
2020/09/29	JBAF	20/01/2021			Jibar Tradeable Future	3.3100	96.6900	3.2800	96.7200	(0.906)	0.0000	0.0000	0
2020/09/29	JBAF	17/02/2021			Jibar Tradeable Future	3.3300	96.6700	3.2900	96.7100	(1.201)	0.0000	0.0000	0
2020/09/29	JBAF	17/03/2021			Jibar Tradeable Future	3.3400	96.6600	3.3000	96.7000	(1.198)	0.0000	0.0000	0
2020/09/29	JBAF	15/06/2021			Jibar Tradeable Future	3.4450	96.5550	3.3850	96.6150	(1.742)	0.0000	0.0000	0
2020/09/29	JBAF	15/09/2021			Jibar Tradeable Future	3.6350	96.3650	3.5500	96.4500	(2.338)	0.0000	0.0000	30,000
2020/09/29	JBAF	15/12/2021			Jibar Tradeable Future	3.7800	96.2200	3.7200	96.2800	(1.587)	0.0000	0.0000	0
2020/09/29	JBAF	16/03/2022			Jibar Tradeable Future	3.9550	96.0450	3.8750	96.1250	(2.023)	0.0000	0.0000	0
2020/09/29	JBAF	15/06/2022			Jibar Tradeable Future	4.2250	95.7750	4.1550	95.8450	(1.657)	0.0000	0.0000	0
2020/09/29	JBAF	21/09/2022			Jibar Tradeable Future	4.5950	95.4050	4.5000	95.5000	(2.067)	0.0000	0.0000	0
2020/09/29	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	R023	05/11/2020			Bond Future	4.5870	108.3508	4.5812	108.3639	(0.126)	0.0000	0.0000	34,495
2020/09/29	R023	05/11/2020	7.46	Call	Bond Future	6,244.0400	6.2440	6,257.1400	6.2571	0.210	0	0	0
2020/09/29	R023	05/11/2020	7.47	Call	Bond Future	6,264.9600	6.2650	6,278.0600	6.2781	0.209	0	0	0
2020/09/29	R023	05/11/2020	7.45	Call	Bond Future	6,223.1300	6.2231	6,236.2300	6.2362	0.211	0	0	0
2020/09/29	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	R023	04/02/2021	6.34	Call	Bond Future	3,320.3500	3.3204	3,327.6900	3.3277	0.221	0	0	0
2020/09/29	R023	04/02/2021	6.32	Put	Bond Future	11.5400	0.0115	11.0900	0.0111	(3.899)	0	0	0
2020/09/29	R023	04/02/2021			Bond Future	4.6600	109.4462	4.6561	109.4540	(0.083)	0.0000	0.0000	0
2020/09/29	R023	04/02/2021	6.34	Put	Bond Future	10.7800	0.0108	10.3600	0.0104	(3.896)	0	0	0
2020/09/29	R023	04/02/2021	6.32	Call	Bond Future	3,282.5000	3.2825	3,289.8100	3.2898	0.223	0	0	0

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2020/09/29	R023	04/02/2021	6.33	Put	Bond Future	11.1500	0.0112	10.7200	0.0107	(3.857)	0	0	0
2020/09/29	R023	04/02/2021	6.33	Call	Bond Future	3,301.4200	3.3014	3,308.7500	3.3088	0.222	0	0	0
2020/09/29	R023	06/05/2021	7.58	Call	Bond Future	4,935.4100	4.9354	4,945.2000	4.9452	0.198	0	0	0
2020/09/29	R023	06/05/2021			Bond Future	4.7048	106.7149	4.6993	106.7247	(0.118)	0.0000	0.0000	0
2020/09/29	R023	06/05/2021	7.56	Call	Bond Future	4,902.2500	4.9023	4,912.0300	4.9120	0.200	0	0	0
2020/09/29	R023	06/05/2021	7.56	Put	Bond Future	1.5200	0.0015	1.4500	0.0014	(4.605)	0	0	0
2020/09/29	R023	06/05/2021	7.58	Put	Bond Future	1.4200	0.0014	1.3600	0.0014	(4.225)	0	0	0
2020/09/29	R023	06/05/2021	7.57	Call	Bond Future	4,918.8300	4.9188	4,928.6200	4.9286	0.199	0	0	0
2020/09/29	R023	06/05/2021	7.57	Put	Bond Future	1.4700	0.0015	1.4100	0.0014	(4.082)	0	0	0
2020/09/29	R023	05/08/2021	5.30	Call	Bond Future	1,155.4700	1.1555	1,160.3500	1.1603	0.422	0	0	0
2020/09/29	R023	05/08/2021	5.29	Put	Bond Future	343.1800	0.3432	339.5800	0.3396	(1.049)	0	0	0
2020/09/29	R023	05/08/2021			Bond Future	4.7623	107.8751	4.7567	107.8835	(0.116)	0.0000	0.0000	0
2020/09/29	R023	05/08/2021	5.31	Call	Bond Future	1,166.5200	1.1665	1,171.4200	1.1714	0.420	0	0	0
2020/09/29	R023	05/08/2021	5.31	Put	Bond Future	335.0400	0.3350	331.4900	0.3315	(1.060)	0	0	0
2020/09/29	R023	05/08/2021	5.30	Put	Bond Future	339.0900	0.3391	335.5200	0.3355	(1.053)	0	0	0
2020/09/29	R023	05/08/2021	5.29	Call	Bond Future	1,144.4500	1.1444	1,149.3000	1.1493	0.424	0	0	0
2020/09/29	R035	05/11/2020	10.34	Put	Bond Future	6,337.6500	6.3376	6,368.6500	6.3687	0.489	0	0	0
2020/09/29	R035	05/11/2020			Bond Future	11.2881	84.7787	11.2957	84.7323	0.067	0.0000	0.0000	103,714
2020/09/29	R035	05/11/2020	10.33	Call	Bond Future	213.9600	0.2140	198.8900	0.1989	(7.043)	0	0	0
2020/09/29	R035	05/11/2020	10.33	Put	Bond Future	6,399.0500	6.3990	6,430.3600	6.4304	0.489	0	0	0
2020/09/29	R035	05/11/2020	10.34	Call	Bond Future	220.5600	0.2206	205.1800	0.2052	(6.973)	0	0	0
2020/09/29	R035	05/11/2020	10.32	Call	Bond Future	207.5200	0.2075	192.7600	0.1928	(7.113)	0	0	0
2020/09/29	R035	05/11/2020	10.32	Put	Bond Future	6,460.6900	6.4607	6,492.3100	6.4923	0.489	0	0	0
2020/09/29	R035	04/02/2021	10.14	Put	Bond Future	9,924.1500	9.9241	9,955.3400	9.9553	0.314	0	0	650
2020/09/29	R035	04/02/2021	11.14	Put	Bond Future	5,268.5700	5.2686	5,283.2200	5.2832	0.278	0	0	650
2020/09/29	R035	04/02/2021	10.05	Call	Bond Future	866.9400	0.8669	848.3400	0.8483	(2.145)	0	0	0
2020/09/29	R035	04/02/2021	10.04	Put	Bond Future	10,507.5500	10.5076	10,540.2300	10,540.2300	0.311	0	0	0
2020/09/29	R035	04/02/2021			Bond Future	11.5406	85.6358	11.5492	85.5847	0.075	0.0000	0.0000	0
2020/09/29	R035	04/02/2021	10.14	Call	Bond Future	966.6100	0.9666	946.6600	0.9467	(2.064)	0	0	0
2020/09/29	R035	04/02/2021	10.06	Call	Bond Future	877.6200	0.8776	858.8700	0.8589	(2.136)	0	0	0
2020/09/29	R035	04/02/2021	10.06	Put	Bond Future	10,389.4600	10.3895	10,421.8500	10,421.8500	0.312	0	0	0
2020/09/29	R035	04/02/2021	11.14	Call	Bond Future	2,844.4300	2.8444	2,807.9400	2,807.9400	(1.283)	0	0	0
2020/09/29	R035	04/02/2021	10.05	Put	Bond Future	10,448.4100	10.4484	10,480.9500	10,480.9500	0.311	0	0	0
2020/09/29	R035	04/02/2021	10.04	Call	Bond Future	856.3700	0.8564	837.9100	0.8379	(2.156)	0	0	0
2020/09/29	R035	06/05/2021	11.55	Call	Bond Future	4,142.2900	4.1423	4,107.2800	4,107.2800	(0.845)	0	0	0
2020/09/29	R035	06/05/2021	12.77	Call	Bond Future	8,134.4700	8.1345	8,089.3500	8,089.3500	(0.555)	0	0	0
2020/09/29	R035	06/05/2021	10.24	Put	Bond Future	11,111.1200	11.1111	11,141.6800	11,141.6800	0.275	0	0	0
2020/09/29	R035	06/05/2021	12.37	Call	Bond Future	6,696.9600	6.6970	6,654.4900	6,654.4900	(0.634)	0	0	0
2020/09/29	R035	06/05/2021	12.35	Put	Bond Future	3,493.5100	3.4935	3,501.3300	3,501.3300	0.224	0	0	0
2020/09/29	R035	06/05/2021			Bond Future	11.7875	82.0816	11.7963	82.0315	0.074	0.0000	0.0000	0
2020/09/29	R035	06/05/2021	12.37	Put	Bond Future	3,455.2500	3.4552	3,462.9100	3,462.9100	0.222	0	0	0
2020/09/29	R035	06/05/2021	12.35	Call	Bond Future	6,627.1700	6.6272	6,584.8600	6,584.8600	(0.638)	0	0	0
2020/09/29	R035	06/05/2021	11.55	Put	Bond Future	5,522.6900	5.5227	5,537.8100	5,537.8100	0.274	0	0	1,650
2020/09/29	R035	06/05/2021	12.77	Put	Bond Future	2,778.5600	2.7786	2,783.5700	2,783.5700	0.180	0	0	1,650
2020/09/29	R035	06/05/2021	10.24	Call	Bond Future	1,454.3800	1.4544	1,434.8100	1,434.8100	(1.346)	0	0	793
2020/09/29	R035	06/05/2021	12.36	Put	Bond Future	3,474.4500	3.4744	3,482.1900	3,482.1900	0.223	0	0	0
2020/09/29	R035	06/05/2021	10.81	Put	Bond Future	8,266.5500	8.2665	8,290.4900	8,290.4900	0.290	0	0	0

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2020/09/29	R035	06/05/2021	10.81	Call	Bond Future	2,354.7000	2.3547	2,328.5100	2.3285	(1.112)	0	0	1,650
2020/09/29	R035	06/05/2021	11.32	Call	Bond Future	3,532.6300	3.5326	3,500.1800	3.5002	(0.919)	0	0	0
2020/09/29	R035	06/05/2021	11.32	Put	Bond Future	6,283.2500	6.2833	6,300.9300	6.3009	0.281	0	0	793
2020/09/29	R035	06/05/2021	12.02	Call	Bond Future	5,524.0100	5.5240	5,484.4200	5.4844	(0.717)	0	0	0
2020/09/29	R035	06/05/2021	12.02	Put	Bond Future	4,206.3300	4.2063	4,216.8700	4.2169	0.251	0	0	793
2020/09/29	R035	06/05/2021	12.36	Call	Bond Future	6,662.1600	6.6622	6,619.7700	6.6198	(0.636)	0	0	0
2020/09/29	R035	05/08/2021	5.31	Call	Bond Future	0.9500	0.0010	0.9200	0.0009	(3.158)	0	0	0
2020/09/29	R035	05/08/2021			Bond Future	12.0526	82.9742	12.0619	82.9224	0.077	0.0000	0.0000	0
2020/09/29	R035	05/08/2021	5.29	Call	Bond Future	0.9100	0.0009	0.8800	0.0009	(3.297)	0	0	0
2020/09/29	R035	05/08/2021	5.29	Put	Bond Future	55,350.6800	55.3507	55,402.4700	55.4025	0.094	0	0	0
2020/09/29	R035	05/08/2021	5.31	Put	Bond Future	55,117.4300	55.1174	55,169.2200	55.1692	0.094	0	0	0
2020/09/29	R035	05/08/2021	5.30	Call	Bond Future	0.9300	0.0009	0.9000	0.0009	(3.226)	0	0	0
2020/09/29	R035	05/08/2021	5.30	Put	Bond Future	55,233.9900	55.2340	55,285.7800	55.2858	0.094	0	0	0
2020/09/29	R186	05/11/2020	8.65	Call	Bond Future	6,711.7200	6.7117	6,881.9000	6.8819	2.536	0	0	0
2020/09/29	R186	05/11/2020	8.64	Put	Bond Future	13.3200	0.0133	10.2100	0.0102	(23.348)	0	0	0
2020/09/29	R186	05/11/2020	7.50	Call	Bond Future	1,587.8600	1.5879	1,683.8700	1.6839	6.047	0	0	80
2020/09/29	R186	05/11/2020	8.00	Put	Bond Future	174.6600	0.1747	147.9300	0.1479	(15.304)	0	0	0
2020/09/29	R186	05/11/2020			Bond Future	7.3407	119.3947	7.3081	119.5678	(0.444)	0.0000	0.0000	89,319
2020/09/29	R186	05/11/2020	8.66	Call	Bond Future	6,760.3500	6.7603	6,930.6500	6.9307	2.519	0	0	0
2020/09/29	R186	05/11/2020	8.66	Put	Bond Future	12.0700	0.0121	9.2100	0.0092	(23.695)	0	0	0
2020/09/29	R186	05/11/2020	7.00	Put	Bond Future	2,239.6000	2.2396	2,100.4600	2.1005	(6.213)	0	0	0
2020/09/29	R186	05/11/2020	7.00	Call	Bond Future	411.3500	0.4113	445.3700	0.4454	8.270	0	0	1,200
2020/09/29	R186	05/11/2020	8.65	Put	Bond Future	12.6800	0.0127	9.7000	0.0097	(23.502)	0	0	0
2020/09/29	R186	05/11/2020	8.64	Call	Bond Future	6,663.0900	6.6631	6,833.1400	6.8331	2.552	0	0	0
2020/09/29	R186	05/11/2020	6.50	Put	Bond Future	4,624.6700	4.6247	4,456.1400	4.4561	(3.644)	0	0	0
2020/09/29	R186	05/11/2020	7.50	Put	Bond Future	745.3800	0.7454	668.2300	0.6682	(10.350)	0	0	0
2020/09/29	R186	05/11/2020	8.00	Call	Bond Future	3,611.4100	3.6114	3,757.8400	3.7578	4.055	0	0	1,200
2020/09/29	R186	05/11/2020	7.84	Put	Bond Future	287.4800	0.2875	248.1800	0.2482	(13.671)	0	0	0
2020/09/29	R186	05/11/2020	9.26	Put	Bond Future	0.4000	0.0004	0.2700	0.0003	(32.500)	0	0	3,500
2020/09/29	R186	05/11/2020	6.50	Call	Bond Future	46.7100	0.0467	51.3400	0.0513	9.912	0	0	80
2020/09/29	R186	05/11/2020	7.84	Call	Bond Future	2,902.2300	2.9022	3,036.0900	3.0361	4.612	0	0	3,500
2020/09/29	R186	05/11/2020	8.34	Put	Bond Future	52.2800	0.0523	42.2900	0.0423	(19.109)	0	0	0
2020/09/29	R186	05/11/2020	8.34	Call	Bond Future	5,210.7200	5.2107	5,373.8900	5.3739	3.131	0	0	3,500
2020/09/29	R186	05/11/2020	9.26	Call	Bond Future	9,651.8400	9.6518	9,824.8700	9.8249	1.793	0	0	0
2020/09/29	R186	04/02/2021	8.15	Call	Bond Future	4,206.2400	4.2062	4,319.8300	4.3198	2.701	0	0	0
2020/09/29	R186	04/02/2021			Bond Future	7.5242	115.3230	7.4909	115.4920	(0.442)	0.0000	0.0000	0
2020/09/29	R186	04/02/2021	8.15	Put	Bond Future	1,087.3700	1.0874	1,031.9700	1.0320	(5.095)	0	0	0
2020/09/29	R186	04/02/2021	8.00	Put	Bond Future	1,300.8100	1.3008	1,237.7600	1.2378	(4.847)	0	0	15,177
2020/09/29	R186	04/02/2021	8.16	Call	Bond Future	4,242.2000	4.2422	4,356.2800	4.3563	2.689	0	0	0
2020/09/29	R186	04/02/2021	8.17	Put	Bond Future	1,061.2900	1.0613	1,006.8700	1.0069	(5.128)	0	0	0
2020/09/29	R186	04/02/2021	8.00	Call	Bond Future	3,682.0400	3.6820	3,787.9800	3.7880	2.877	0	0	0
2020/09/29	R186	04/02/2021	8.16	Put	Bond Future	1,074.3800	1.0744	1,019.4700	1.0195	(5.111)	0	0	0
2020/09/29	R186	04/02/2021	8.17	Call	Bond Future	4,278.0400	4.2780	4,392.6100	4.3926	2.678	0	0	0
2020/09/29	R186	06/05/2021	10.77	Call	Bond Future	13,698.0500	13.6981	13,866.4000	13.8664	1.229	0	0	0
2020/09/29	R186	06/05/2021	10.76	Put	Bond Future	64.0000	0.0640	59.3000	0.0593	(7.344)	0	0	0
2020/09/29	R186	06/05/2021			Bond Future	7.7114	116.5627	7.6756	116.7357	(0.464)	0.0000	0.0000	0
2020/09/29	R186	06/05/2021	10.78	Call	Bond Future	13,738.0200	13.7380	13,906.4300	13.9064	1.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/29	R186	06/05/2021	10.78	Put	Bond Future	61.8600	0.0619	57.2900	0.0573	(7.388)	0	0	0
2020/09/29	R186	06/05/2021	10.77	Put	Bond Future	62.9200	0.0629	58.2900	0.0583	(7.359)	0	0	0
2020/09/29	R186	06/05/2021	10.76	Call	Bond Future	13,658.0800	13.6581	13,826.3600	13.8264	1.232	0	0	0
2020/09/29	R186	05/08/2021	8.61	Call	Bond Future	4,865.5600	4.8656	4,978.0800	4.9781	2.313	0	0	0
2020/09/29	R186	05/08/2021	8.62	Put	Bond Future	1,725.3100	1.7253	1,664.9300	1.6649	(3.500)	0	0	0
2020/09/29	R186	05/08/2021			Bond Future	7.9174	112.5488	7.8798	112.7220	(0.476)	0.0000	0.0000	0
2020/09/29	R186	05/08/2021	8.61	Put	Bond Future	1,738.7200	1.7387	1,677.9700	1.6780	(3.494)	0	0	0
2020/09/29	R186	05/08/2021	8.62	Call	Bond Future	4,896.4900	4.8965	5,009.3800	5.0094	2.306	0	0	0
2020/09/29	R186	05/08/2021	8.63	Call	Bond Future	4,927.4900	4.9275	5,040.7300	5.0407	2.298	0	0	0
2020/09/29	R186	05/08/2021	8.63	Put	Bond Future	1,712.0100	1.7120	1,651.9800	1.6520	(3.506)	0	0	0
2020/09/29	R197	05/11/2020			Bond Future	313.8436	313.8436	313.5036	313.5036	(0.108)	0.0000	0.0000	2,902
2020/09/29	R197	04/02/2021			Bond Future	309.2388	309.2388	308.8796	308.8796	(0.116)	0.0000	0.0000	0
2020/09/29	R197	06/05/2021			Bond Future	312.6362	312.6362	312.2787	312.2787	(0.114)	0.0000	0.0000	0
2020/09/29	R197	05/08/2021			Bond Future	308.1020	308.1020	307.7363	307.7363	(0.119)	0.0000	0.0000	0
2020/09/29	R202	05/11/2020			Bond Future	212.0763	212.0763	212.1676	212.1676	0.043	0.0000	0.0000	7,870
2020/09/29	R202	04/02/2021			Bond Future	210.1005	210.1005	210.1822	210.1822	0.039	0.0000	0.0000	0
2020/09/29	R202	06/05/2021			Bond Future	212.4084	212.4084	212.4950	212.4950	0.041	0.0000	0.0000	0
2020/09/29	R202	05/08/2021			Bond Future	210.5148	210.5148	210.5994	210.5994	0.040	0.0000	0.0000	0
2020/09/29	R208	05/11/2020	4.78	Call	Bond Future	488.6400	0.4886	511.7500	0.5117	4.729	0	0	0
2020/09/29	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	R208	05/11/2020			Bond Future	3.5168	101.9894	3.4574	102.0125	(1.690)	0.0000	0.0000	7,525
2020/09/29	R208	05/11/2020	4.79	Call	Bond Future	492.4900	0.4925	515.6000	0.5156	4.692	0	0	0
2020/09/29	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/29	R208	05/11/2020	4.77	Call	Bond Future	484.7900	0.4848	507.9000	0.5079	4.767	0	0	0
2020/09/29	R209	05/11/2020	10.02	Call	Bond Future	117.9600	0.1180	113.7400	0.1137	(3.577)	0	0	0
2020/09/29	R209	05/11/2020			Bond Future	11.1130	65.2155	11.1057	65.2544	(0.066)	0.0000	0.0000	27,778
2020/09/29	R209	05/11/2020	10.00	Call	Bond Future	110.5500	0.1105	106.4700	0.1065	(3.691)	0	0	0
2020/09/29	R209	05/11/2020	10.00	Put	Bond Future	6,440.5900	6.4406	6,397.6200	6.3976	(0.667)	0	0	0
2020/09/29	R209	05/11/2020	10.02	Put	Bond Future	6,326.4900	6.3265	6,283.3800	6.2834	(0.681)	0	0	0
2020/09/29	R209	05/11/2020	10.01	Call	Bond Future	114.2000	0.1142	110.0500	0.1101	(3.634)	0	0	0
2020/09/29	R209	05/11/2020	10.01	Put	Bond Future	6,383.4500	6.3835	6,340.4100	6.3404	(0.674)	0	0	0
2020/09/29	R209	04/02/2021	10.12	Put	Bond Future	7,816.9300	7.8169	7,779.5900	7.7796	(0.478)	0	0	0
2020/09/29	R209	04/02/2021			Bond Future	11.3286	65.8748	11.3217	65.9108	(0.061)	0.0000	0.0000	0
2020/09/29	R209	04/02/2021	10.11	Call	Bond Future	1,089.1500	1.0892	1,087.7300	1.0877	(0.130)	0	0	0
2020/09/29	R209	04/02/2021	10.11	Put	Bond Future	7,864.6500	7.8647	7,827.2800	7.8273	(0.475)	0	0	0
2020/09/29	R209	04/02/2021	10.12	Call	Bond Future	1,101.1800	1.1012	1,099.7900	1.0998	(0.126)	0	0	0
2020/09/29	R209	04/02/2021	10.10	Call	Bond Future	1,077.2200	1.0772	1,075.7700	1.0758	(0.135)	0	0	0
2020/09/29	R209	04/02/2021	10.10	Put	Bond Future	7,912.5400	7.9125	7,875.1400	7.8751	(0.473)	0	0	0
2020/09/29	R209	06/05/2021	12.25	Put	Bond Future	2,801.0100	2.8010	2,778.8800	2.7789	(0.790)	0	0	6,000
2020/09/29	R209	06/05/2021	12.23	Put	Bond Future	2,832.3900	2.8324	2,810.1300	2.8101	(0.786)	0	0	0
2020/09/29	R209	06/05/2021	12.22	Call	Bond Future	6,105.3300	6.1053	6,120.5700	6.1206	0.250	0	0	0
2020/09/29	R209	06/05/2021			Bond Future	11.5456	63.4427	11.5381	63.4803	(0.065)	0.0000	0.0000	2,505
2020/09/29	R209	06/05/2021	10.25	Put	Bond Future	8,652.8600	8.6529	8,618.0900	8.6181	(0.402)	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
2020/09/29	R209	06/05/2021	10.25	Call	Bond Future	1,622.4600	1.6225	1,625.2700	1.6253	0.173	0	0	4,750
2020/09/29	R209	06/05/2021	11.25	Call	Bond Future	3,482.4300	3.4824	3,490.8900	3.4909	0.243	0	0	0
2020/09/29	R209	06/05/2021	11.25	Put	Bond Future	4,993.0800	4.9931	4,963.9600	4.9640	(0.583)	0	0	6,000
2020/09/29	R209	06/05/2021	12.25	Call	Bond Future	6,197.2600	6.1973	6,212.7100	6.2127	0.249	0	0	0
2020/09/29	R209	06/05/2021	12.23	Call	Bond Future	6,135.9900	6.1360	6,151.3100	6.1513	0.250	0	0	0
2020/09/29	R209	06/05/2021	12.22	Put	Bond Future	2,848.1300	2.8481	2,825.7900	2.8258	(0.784)	0	0	0
2020/09/29	R209	06/05/2021	12.24	Call	Bond Future	6,166.7000	6.1667	6,182.0800	6.1821	0.249	0	0	0
2020/09/29	R209	06/05/2021	12.24	Put	Bond Future	2,816.7400	2.8167	2,794.5400	2.7945	(0.788)	0	0	0
2020/09/29	R209	05/08/2021	11.81	Put	Bond Future	4,491.8600	4.4919	4,467.5600	4.4676	(0.541)	0	0	0
2020/09/29	R209	05/08/2021			Bond Future	11.7732	64.1327	11.7656	64.1697	(0.064)	0.0000	0.0000	0
2020/09/29	R209	05/08/2021	11.80	Call	Bond Future	4,645.9200	4.6459	4,658.6100	4.6586	0.273	0	0	0
2020/09/29	R209	05/08/2021	11.80	Put	Bond Future	4,515.3100	4.5153	4,490.9400	4.4909	(0.540)	0	0	0
2020/09/29	R209	05/08/2021	11.81	Call	Bond Future	4,671.1000	4.6711	4,683.8600	4.6839	0.273	0	0	0
2020/09/29	R209	05/08/2021	11.79	Call	Bond Future	4,620.7800	4.6208	4,633.4100	4.6334	0.273	0	0	0
2020/09/29	R209	05/08/2021	11.79	Put	Bond Future	4,538.8600	4.5389	4,514.4300	4.5144	(0.538)	0	0	0
2020/09/29	R210	05/11/2020			Bond Future	187.1223	187.1223	186.5742	186.5742	(0.293)	0.0000	0.0000	2,230
2020/09/29	R210	04/02/2021			Bond Future	189.0603	189.0603	188.4972	188.4972	(0.298)	0.0000	0.0000	0
2020/09/29	R210	06/05/2021			Bond Future	188.4221	188.4221	187.8562	187.8562	(0.300)	0.0000	0.0000	0
2020/09/29	R210	05/08/2021			Bond Future	190.5151	190.5151	189.9404	189.9404	(0.302)	0.0000	0.0000	0
2020/09/29	R212	05/11/2020			Bond Future	169.5582	169.5582	169.5478	169.5478	(0.006)	0.0000	0.0000	6,967
2020/09/29	R212	04/02/2021			Bond Future	169.0152	169.0152	168.9961	168.9961	(0.011)	0.0000	0.0000	0
2020/09/29	R212	06/05/2021			Bond Future	170.8720	170.8720	170.8558	170.8558	(0.009)	0.0000	0.0000	0
2020/09/29	R212	05/08/2021			Bond Future	170.4373	170.4373	170.4185	170.4185	(0.011)	0.0000	0.0000	0
2020/09/29	R213	05/11/2020	9.60	Put	Bond Future	3,201.4600	3.2015	3,030.9300	3.0309	(5.327)	0	0	0
2020/09/29	R213	05/11/2020	9.59	Call	Bond Future	538.8100	0.5388	575.7600	0.5758	6.858	0	0	0
2020/09/29	R213	05/11/2020			Bond Future	10.0729	81.9282	10.0349	82.1366	(0.377)	0.0000	0.0000	16,416
2020/09/29	R213	05/11/2020	9.60	Call	Bond Future	553.3400	0.5533	591.1500	0.5912	6.833	0	0	0
2020/09/29	R213	05/11/2020	9.59	Put	Bond Future	3,244.1600	3.2442	3,072.7700	3.0728	(5.283)	0	0	0
2020/09/29	R213	05/11/2020	9.61	Call	Bond Future	568.1400	0.5681	606.8200	0.6068	6.808	0	0	0
2020/09/29	R213	05/11/2020	9.61	Put	Bond Future	3,159.0800	3.1591	2,989.4200	2.9894	(5.371)	0	0	0
2020/09/29	R213	04/02/2021	9.40	Call	Bond Future	1,281.5100	1.2815	1,330.1300	1.3301	3.794	0	0	0
2020/09/29	R213	04/02/2021	9.39	Put	Bond Future	6,301.0100	6.3010	6,142.8700	6.1429	(2.510)	0	0	0
2020/09/29	R213	04/02/2021			Bond Future	10.3005	82.7565	10.2617	82.9628	(0.376)	0.0000	0.0000	0
2020/09/29	R213	04/02/2021	9.41	Call	Bond Future	1,296.8000	1.2968	1,345.8800	1.3459	3.785	0	0	0
2020/09/29	R213	04/02/2021	9.41	Put	Bond Future	6,216.3000	6.2163	6,059.0800	6.0591	(2.529)	0	0	0
2020/09/29	R213	04/02/2021	9.40	Put	Bond Future	6,258.4800	6.2585	6,100.8000	6.1008	(2.519)	0	0	0
2020/09/29	R213	04/02/2021	9.39	Call	Bond Future	1,266.5100	1.2665	1,314.6700	1.3147	3.803	0	0	0
2020/09/29	R213	06/05/2021	11.91	Put	Bond Future	1,507.8200	1.5078	1,452.7600	1.4528	(3.652)	0	0	0
2020/09/29	R213	06/05/2021			Bond Future	10.5233	80.1166	10.4826	80.3267	(0.387)	0.0000	0.0000	0
2020/09/29	R213	06/05/2021	11.90	Call	Bond Future	8,210.7000	8.2107	8,365.3900	8.3654	1.884	0	0	0
2020/09/29	R213	06/05/2021	11.90	Put	Bond Future	1,520.3400	1.5203	1,464.9500	1.4650	(3.643)	0	0	0
2020/09/29	R213	06/05/2021	11.91	Call	Bond Future	8,243.9600	8.2440	8,398.9800	8.3990	1.880	0	0	0
2020/09/29	R213	06/05/2021	11.89	Call	Bond Future	8,177.4900	8.1775	8,331.8500	8.3318	1.888	0	0	0
2020/09/29	R213	06/05/2021	11.89	Put	Bond Future	1,532.9500	1.5329	1,477.2300	1.4772	(3.635)	0	0	0
2020/09/29	R213	05/08/2021	10.85	Call	Bond Future	4,454.9900	4.4550	4,563.5700	4.5636	2.437	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/29	R213	05/08/2021	10.84	Put	Bond Future	4,047.4700	4.0475	3,944.4300	3.9444	(2.546)	0	0	0
2020/09/29	R213	05/08/2021			Bond Future	10.7633	80.9877	10.7211	81.1990	(0.393)	0.0000	0.0000	0
2020/09/29	R213	05/08/2021	10.86	Call	Bond Future	4,481.3700	4.4814	4,590.3400	4.5903	2.432	0	0	0
2020/09/29	R213	05/08/2021	10.86	Put	Bond Future	4,001.1100	4.0011	3,898.8500	3.8988	(2.556)	0	0	0
2020/09/29	R213	05/08/2021	10.85	Put	Bond Future	4,024.2300	4.0242	3,921.5800	3.9216	(2.551)	0	0	0
2020/09/29	R213	05/08/2021	10.84	Call	Bond Future	4,428.6900	4.4287	4,536.8800	4.5369	2.443	0	0	0
2020/09/29	R214	05/11/2020	10.26	Put	Bond Future	6,592.7600	6.5928	6,574.5200	6.5745	(0.277)	0	0	0
2020/09/29	R214	05/11/2020			Bond Future	11.3727	62.9426	11.3705	62.9546	(0.020)	0.0000	0.0000	17,812
2020/09/29	R214	05/11/2020	10.25	Call	Bond Future	117.3400	0.1173	111.2000	0.1112	(5.233)	0	0	0
2020/09/29	R214	05/11/2020	10.25	Put	Bond Future	6,651.8800	6.6519	6,633.7700	6.6338	(0.272)	0	0	0
2020/09/29	R214	05/11/2020	10.26	Call	Bond Future	121.2100	0.1212	114.9400	0.1149	(5.173)	0	0	0
2020/09/29	R214	05/11/2020	10.24	Call	Bond Future	113.6500	0.1137	107.6400	0.1076	(5.288)	0	0	0
2020/09/29	R214	05/11/2020	10.24	Put	Bond Future	6,711.2800	6.7113	6,693.3000	6.6933	(0.268)	0	0	0
2020/09/29	R214	04/02/2021	10.33	Call	Bond Future	1,098.5300	1.0985	1,090.4200	1.0904	(0.738)	0	0	0
2020/09/29	R214	04/02/2021			Bond Future	11.5881	63.5790	11.5864	63.5879	(0.015)	0.0000	0.0000	0
2020/09/29	R214	04/02/2021	10.31	Call	Bond Future	1,074.4700	1.0745	1,066.4200	1.0664	(0.749)	0	0	0
2020/09/29	R214	04/02/2021	10.31	Put	Bond Future	8,364.6200	8.3646	8,347.6700	8.3477	(0.203)	0	0	0
2020/09/29	R214	04/02/2021	10.33	Put	Bond Future	8,264.0600	8.2641	8,247.0500	8.2471	(0.206)	0	0	0
2020/09/29	R214	04/02/2021	10.32	Call	Bond Future	1,086.4500	1.0864	1,078.3700	1.0784	(0.744)	0	0	0
2020/09/29	R214	04/02/2021	10.32	Put	Bond Future	8,314.2500	8.3142	8,297.2700	8.2973	(0.204)	0	0	0
2020/09/29	R214	06/05/2021	12.26	Call	Bond Future	5,592.9500	5.5929	5,589.5300	5.5895	(0.061)	0	0	0
2020/09/29	R214	06/05/2021	12.25	Put	Bond Future	3,344.0700	3.3441	3,330.4600	3.3305	(0.407)	0	0	0
2020/09/29	R214	06/05/2021			Bond Future	11.7974	60.9852	11.7954	60.9953	(0.017)	0.0000	0.0000	0
2020/09/29	R214	06/05/2021	12.27	Call	Bond Future	5,622.5000	5.6225	5,619.1000	5.6191	(0.060)	0	0	0
2020/09/29	R214	06/05/2021	12.27	Put	Bond Future	3,308.1800	3.3082	3,294.6100	3.2946	(0.410)	0	0	0
2020/09/29	R214	06/05/2021	12.26	Put	Bond Future	3,326.0700	3.3261	3,312.4800	3.3125	(0.409)	0	0	0
2020/09/29	R214	06/05/2021	12.25	Call	Bond Future	5,563.4400	5.5634	5,560.0000	5.5600	(0.062)	0	0	0
2020/09/29	R214	05/08/2021	12.01	Call	Bond Future	4,676.0300	4.6760	4,673.5700	4.6736	(0.053)	0	0	0
2020/09/29	R214	05/08/2021			Bond Future	12.0202	61.6483	12.0183	61.6578	(0.016)	0.0000	0.0000	0
2020/09/29	R214	05/08/2021	12.01	Put	Bond Future	4,726.2900	4.7263	4,714.3600	4.7144	(0.252)	0	0	0
2020/09/29	R214	05/08/2021	12.03	Put	Bond Future	4,678.2400	4.6782	4,666.3400	4.6663	(0.254)	0	0	0
2020/09/29	R214	05/08/2021	12.02	Call	Bond Future	4,701.1400	4.7011	4,698.6900	4.6987	(0.052)	0	0	0
2020/09/29	R214	05/08/2021	12.02	Put	Bond Future	4,702.3200	4.7023	4,690.4000	4.6904	(0.253)	0	0	0
2020/09/29	R214	05/08/2021	12.03	Call	Bond Future	4,726.0800	4.7261	4,723.6500	4.7237	(0.051)	0	0	0
2020/09/29	R248	05/11/2020	10.03	Call	Bond Future	21.2800	0.0213	21.3900	0.0214	0.517	0	0	0
2020/09/29	R248	05/11/2020	10.02	Put	Bond Future	12,211.8500	12.2118	12,032.8100	12.0328	(1.466)	0	0	0
2020/09/29	R248	05/11/2020			Bond Future	11.6845	77.7028	11.6566	77.8819	(0.239)	0.0000	0.0000	112,533
2020/09/29	R248	05/11/2020	10.04	Call	Bond Future	22.1800	0.0222	22.3100	0.0223	0.586	0	0	0
2020/09/29	R248	05/11/2020	10.04	Put	Bond Future	12,047.0600	12.0471	11,868.0400	11.8680	(1.486)	0	0	0
2020/09/29	R248	05/11/2020	11.00	Put	Bond Future	5,149.1400	5.1491	4,986.8000	4.9868	(3.153)	0	0	0
2020/09/29	R248	05/11/2020	11.00	Call	Bond Future	519.1000	0.5191	535.9100	0.5359	3.238	0	0	950
2020/09/29	R248	05/11/2020	10.00	Put	Bond Future	12,377.3100	12.3773	12,198.2400	12.1982	(1.447)	0	0	0
2020/09/29	R248	05/11/2020	10.00	Call	Bond Future	18.7500	0.0188	18.8300	0.0188	0.427	0	0	950
2020/09/29	R248	05/11/2020	10.03	Put	Bond Future	12,129.3700	12.1294	11,950.3300	11.9503	(1.476)	0	0	0
2020/09/29	R248	05/11/2020	10.02	Call	Bond Future	20.4000	0.0204	20.5100	0.0205	0.539	0	0	0
2020/09/29	R248	04/02/2021	10.75	Call	Bond Future	1,360.5600	1.3606	1,392.0500	1.3921	2.314	0	0	2,590

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2020/09/29	R248	04/02/2021	10.47	Put	Bond Future	11,005.2300	11.0052	10,851.3700	10.8514	(1.398)	0	0	0
2020/09/29	R248	04/02/2021	10.46	Call	Bond Future	965.2500	0.9653	988.2100	0.9882	2.379	0	0	0
2020/09/29	R248	04/02/2021			Bond Future	11.9170	78.4884	11.8885	78.6654	(0.240)	0.0000	0.0000	0
2020/09/29	R248	04/02/2021	10.75	Put	Bond Future	9,267.4500	9.2675	9,121.8500	9.1218	(1.571)	0	0	0
2020/09/29	R248	04/02/2021	11.50	Put	Bond Future	5,741.9200	5.7419	5,625.0800	5.6251	(2.035)	0	0	0
2020/09/29	R248	04/02/2021	11.50	Call	Bond Future	3,077.8400	3.0778	3,138.0900	3.1381	1.958	0	0	2,590
2020/09/29	R248	04/02/2021	10.47	Call	Bond Future	977.3100	0.9773	1,000.5400	1.0005	2.377	0	0	0
2020/09/29	R248	04/02/2021	10.46	Put	Bond Future	11,070.6900	11.0707	10,916.5600	10.9166	(1.392)	0	0	0
2020/09/29	R248	04/02/2021	10.48	Call	Bond Future	989.4800	0.9895	1,012.9800	1.0130	2.375	0	0	0
2020/09/29	R248	04/02/2021	10.48	Put	Bond Future	10,940.0100	10.9400	10,786.4200	10.7864	(1.404)	0	0	0
2020/09/29	R248	06/05/2021	12.36	Call	Bond Future	5,875.0300	5.8750	5,967.2300	5.9672	1.569	0	0	0
2020/09/29	R248	06/05/2021			Bond Future	12.1438	74.9204	12.1137	75.1009	(0.248)	0.0000	0.0000	0
2020/09/29	R248	06/05/2021	12.34	Call	Bond Future	5,809.4500	5.8095	5,901.0200	5.9010	1.576	0	0	0
2020/09/29	R248	06/05/2021	12.34	Put	Bond Future	4,651.9900	4.6520	4,563.1100	4.5631	(1.911)	0	0	0
2020/09/29	R248	06/05/2021	12.36	Put	Bond Future	4,601.4800	4.6015	4,513.2300	4.5132	(1.918)	0	0	0
2020/09/29	R248	06/05/2021	12.35	Call	Bond Future	5,842.2100	5.8422	5,934.1000	5.9341	1.573	0	0	0
2020/09/29	R248	06/05/2021	12.35	Put	Bond Future	4,626.6600	4.6267	4,538.1000	4.5381	(1.914)	0	0	0
2020/09/29	R248	05/08/2021	12.51	Put	Bond Future	5,080.0700	5.0801	4,991.4200	4.9914	(1.745)	0	0	0
2020/09/29	R248	05/08/2021			Bond Future	12.3865	75.7352	12.3552	75.9165	(0.253)	0.0000	0.0000	0
2020/09/29	R248	05/08/2021	12.51	Call	Bond Future	5,786.4700	5.7865	5,879.1700	5.8792	1.602	0	0	0
2020/09/29	R248	05/08/2021	12.52	Call	Bond Future	5,817.5500	5.8175	5,910.5500	5.9105	1.599	0	0	0
2020/09/29	R248	05/08/2021	12.50	Put	Bond Future	5,105.7600	5.1058	5,016.8100	5.0168	(1.742)	0	0	0
2020/09/29	R248	05/08/2021	12.52	Put	Bond Future	5,054.5100	5.0545	4,966.1600	4.9662	(1.748)	0	0	0
2020/09/29	R248	05/08/2021	12.50	Call	Bond Future	5,755.4300	5.7554	5,847.8300	5.8478	1.605	0	0	0

Total

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