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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2020 TO 02/10/2020

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
2020/10/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	2025	05/11/2020		Bond Future	143.2610	143.2610	143.3175	143.3175	0.039	0.0000	0.0000	3,970
2020/10/02	2025	04/02/2021		Bond Future	143.2283	143.2283	143.2850	143.2850	0.040	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
2020/10/02	2025	06/05/2021			Bond Future	144.8024	144.8024	144.8593	144.8593	0.039	0.0000	0.0000	0
2020/10/02	2025	05/08/2021			Bond Future	144.8788	144.8788	144.9361	144.9361	0.040	0.0000	0.0000	0
2020/10/02	2029	05/11/2020			Bond Future	99.1420	99.1420	99.3363	99.3363	0.196	0.0000	0.0000	4,935
2020/10/02	2029	04/02/2021			Bond Future	100.1627	100.1627	100.3586	100.3586	0.196	0.0000	0.0000	0
2020/10/02	2029	06/05/2021			Bond Future	100.1247	100.1247	100.3224	100.3224	0.197	0.0000	0.0000	0
2020/10/02	2029	05/08/2021			Bond Future	101.2352	101.2352	101.4349	101.4349	0.197	0.0000	0.0000	0
2020/10/02	2030	05/11/2020	9.39	Put	Bond Future	1,734.5800	1.7346	1,784.9400	1.7849	2.903	0	0	0
2020/10/02	2030	05/11/2020	9.38	Call	Bond Future	1,264.1700	1.2642	1,184.0400	1.1840	(6.339)	0	0	0
2020/10/02	2030	05/11/2020	9.66	Put	Bond Future	1,036.9200	1.0369	1,066.4800	1.0665	2.851	0	0	5,500
2020/10/02	2030	05/11/2020	9.60	Put	Bond Future	1,169.3500	1.1694	1,203.0700	1.2031	2.884	0	0	3,000
2020/10/02	2030	05/11/2020	9.99	Put	Bond Future	513.0300	0.5130	525.4300	0.5254	2.417	0	0	2,500
2020/10/02	2030	05/11/2020	8.10	Put	Bond Future	8,275.3900	8.2754	8,403.4500	8.4035	1.547	0	0	0
2020/10/02	2030	05/11/2020	8.73	Call	Bond Future	209.9100	0.2099	184.6900	0.1847	(12.015)	0	0	3,000
2020/10/02	2030	05/11/2020	10.06	Put	Bond Future	438.5000	0.4385	448.4500	0.4484	2.269	0	0	1,000
2020/10/02	2030	05/11/2020			Bond Future	9.4676	93.2982	9.4906	93.1668	0.243	0.0000	0.0000	91,951
2020/10/02	2030	05/11/2020	9.99	Call	Bond Future	3,431.5900	3.4316	3,312.6400	3.3126	(3.466)	0	0	0
2020/10/02	2030	05/11/2020	8.85	Put	Bond Future	3,928.4100	3.9284	4,026.0600	4.0261	2.486	0	0	0
2020/10/02	2030	05/11/2020	8.85	Call	Bond Future	313.8000	0.3138	280.1000	0.2801	(10.739)	0	0	3,000
2020/10/02	2030	05/11/2020	9.61	Call	Bond Future	1,954.5000	1.9545	1,856.1500	1.8562	(5.032)	0	0	0
2020/10/02	2030	05/11/2020	9.61	Put	Bond Future	1,146.4000	1.1464	1,179.4000	1.1794	2.879	0	0	3,000
2020/10/02	2030	05/11/2020	8.34	Put	Bond Future	6,789.6200	6.7896	6,912.9700	6.9130	1.817	0	0	0
2020/10/02	2030	05/11/2020	8.34	Call	Bond Future	48.4900	0.0485	40.4900	0.0405	(16.498)	0	0	1,000
2020/10/02	2030	05/11/2020	9.04	Put	Bond Future	3,037.6200	3.0376	3,119.4700	3.1195	2.695	0	0	0
2020/10/02	2030	05/11/2020	9.04	Call	Bond Future	554.6500	0.5547	505.1500	0.5052	(8.925)	0	0	1,000
2020/10/02	2030	05/11/2020	9.39	Call	Bond Future	1,290.6000	1.2906	1,209.6100	1.2096	(6.275)	0	0	0
2020/10/02	2030	05/11/2020	9.38	Put	Bond Future	1,765.6000	1.7656	1,816.8200	1.8168	2.901	0	0	0
2020/10/02	2030	05/11/2020	9.66	Call	Bond Future	2,126.4600	2.1265	2,024.6700	2.0247	(4.787)	0	0	0
2020/10/02	2030	05/11/2020	9.60	Call	Bond Future	1,921.0200	1.9210	1,823.3900	1.8234	(5.082)	0	0	0
2020/10/02	2030	05/11/2020	9.49	Call	Bond Future	1,572.5400	1.5725	1,483.2700	1.4833	(5.677)	0	0	0
2020/10/02	2030	05/11/2020	8.36	Put	Bond Future	6,668.6900	6.6687	6,791.4800	6.7915	1.841	0	0	0
2020/10/02	2030	05/11/2020	9.86	Put	Bond Future	682.4700	0.6825	700.4700	0.7005	2.637	0	0	14,160
2020/10/02	2030	05/11/2020	8.10	Call	Bond Future	16.7800	0.0168	13.4900	0.0135	(19.607)	0	0	3,000
2020/10/02	2030	05/11/2020	8.73	Put	Bond Future	4,548.4000	4.5484	4,654.5300	4.6545	2.333	0	0	0
2020/10/02	2030	05/11/2020	9.23	Put	Bond Future	2,275.8300	2.2758	2,340.3700	2.3404	2.836	0	0	0
2020/10/02	2030	05/11/2020	10.06	Call	Bond Future	3,738.7600	3.7388	3,617.3600	3.6174	(3.247)	0	0	0
2020/10/02	2030	05/11/2020	10.37	Put	Bond Future	211.7600	0.2118	214.8000	0.2148	1.436	0	0	8,000
2020/10/02	2030	05/11/2020	9.40	Call	Bond Future	1,317.3500	1.3174	1,235.5100	1.2355	(6.212)	0	0	0
2020/10/02	2030	05/11/2020	9.40	Put	Bond Future	1,703.9300	1.7039	1,753.4400	1.7534	2.906	0	0	0
2020/10/02	2030	05/11/2020	9.49	Put	Bond Future	1,444.6000	1.4446	1,486.6800	1.4867	2.913	0	0	2,500
2020/10/02	2030	05/11/2020	9.65	Call	Bond Future	2,091.5300	2.0915	1,990.4100	1.9904	(4.835)	0	0	0
2020/10/02	2030	05/11/2020	9.65	Put	Bond Future	1,058.1900	1.0582	1,088.4200	1.0884	2.857	0	0	2,500
2020/10/02	2030	05/11/2020	8.36	Call	Bond Future	52.6600	0.0527	44.1000	0.0441	(16.255)	0	0	14,160
2020/10/02	2030	05/11/2020	8.86	Put	Bond Future	3,878.6300	3.8786	3,975.5100	3.9755	2.498	0	0	0
2020/10/02	2030	05/11/2020	8.86	Call	Bond Future	324.0200	0.3240	289.5500	0.2895	(10.638)	0	0	14,160
2020/10/02	2030	05/11/2020	9.86	Call	Bond Future	2,886.3700	2.8864	2,773.0200	2.7730	(3.927)	0	0	0
2020/10/02	2030	05/11/2020	9.23	Call	Bond Future	906.9900	0.9070	840.1800	0.8402	(7.366)	0	0	3,000

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2020/10/02	2030	05/11/2020	10.47	Call	Bond Future	5,658.5900	5.6586	5,529.0600	5.5291	(2.289)	0	0	0
2020/10/02	2030	05/11/2020	10.47	Put	Bond Future	165.6800	0.1657	167.5000	0.1675	1.099	0	0	3,000
2020/10/02	2030	05/11/2020	8.53	Put	Bond Future	5,663.6100	5.6636	5,780.3500	5.7803	2.061	0	0	0
2020/10/02	2030	05/11/2020	8.53	Call	Bond Future	102.6500	0.1027	88.0400	0.0880	(14.233)	0	0	15,414
2020/10/02	2030	05/11/2020	9.03	Put	Bond Future	3,081.3000	3.0813	3,164.0400	3.1640	2.685	0	0	0
2020/10/02	2030	05/11/2020	9.03	Call	Bond Future	539.2100	0.5392	490.6000	0.4906	(9.015)	0	0	15,414
2020/10/02	2030	05/11/2020	10.37	Call	Bond Future	5,176.5800	5.1766	5,048.2700	5.0483	(2.479)	0	0	0
2020/10/02	2030	04/02/2021	9.20	Put	Bond Future	4,710.3100	4.7103	4,781.3100	4.7813	1.507	0	0	1,507
2020/10/02	2030	04/02/2021	8.20	Put	Bond Future	9,273.9000	9.2739	9,380.5200	9.3805	1.150	0	0	0
2020/10/02	2030	04/02/2021	9.12	Call	Bond Future	1,806.1600	1.8062	1,747.4700	1.7475	(3.249)	0	0	1,000
2020/10/02	2030	04/02/2021	8.36	Call	Bond Future	704.4500	0.7044	673.4500	0.6734	(4.401)	0	0	800
2020/10/02	2030	04/02/2021	9.16	Call	Bond Future	1,888.1700	1.8882	1,827.8600	1.8279	(3.194)	0	0	0
2020/10/02	2030	04/02/2021	9.15	Put	Bond Future	4,892.6200	4.8926	4,965.6300	4.9656	1.492	0	0	0
2020/10/02	2030	04/02/2021			Bond Future	9.6867	90.2316	9.7109	90.0987	0.249	0.0000	0.0000	0
2020/10/02	2030	04/02/2021	8.20	Call	Bond Future	563.7200	0.5637	537.4200	0.5374	(4.665)	0	0	1,600
2020/10/02	2030	04/02/2021	8.37	Put	Bond Future	8,374.6800	8.3747	8,476.2900	8.4763	1.213	0	0	0
2020/10/02	2030	04/02/2021	8.37	Call	Bond Future	714.0700	0.7141	682.7600	0.6828	(4.385)	0	0	1,000
2020/10/02	2030	04/02/2021	9.17	Call	Bond Future	1,909.0800	1.9091	1,848.3600	1.8484	(3.181)	0	0	0
2020/10/02	2030	04/02/2021	9.17	Put	Bond Future	4,819.2200	4.8192	4,891.4200	4.8914	1.498	0	0	0
2020/10/02	2030	04/02/2021	9.20	Call	Bond Future	1,972.4400	1.9724	1,910.5200	1.9105	(3.139)	0	0	1,600
2020/10/02	2030	04/02/2021	9.12	Put	Bond Future	5,004.3300	5.0043	5,078.5600	5.0786	1.483	0	0	0
2020/10/02	2030	04/02/2021	8.36	Put	Bond Future	8,426.4000	8.4264	8,528.3200	8.5283	1.210	0	0	0
2020/10/02	2030	04/02/2021	9.16	Put	Bond Future	4,855.8200	4.8558	4,928.4300	4.9284	1.495	0	0	0
2020/10/02	2030	04/02/2021	9.15	Call	Bond Future	1,867.4100	1.8674	1,807.5000	1.8075	(3.208)	0	0	0
2020/10/02	2030	04/02/2021	8.86	Put	Bond Future	6,046.4700	6.0465	6,131.0300	6.1310	1.399	0	0	0
2020/10/02	2030	04/02/2021	8.86	Call	Bond Future	1,331.7300	1.3317	1,283.3700	1.2834	(3.631)	0	0	800
2020/10/02	2030	04/02/2021	10.20	Call	Bond Future	4,798.0300	4.7980	4,699.7300	4.6997	(2.049)	0	0	0
2020/10/02	2030	04/02/2021	10.20	Put	Bond Future	2,023.8000	2.0238	2,058.4200	2.0584	1.711	0	0	1,800
2020/10/02	2030	06/05/2021	10.04	Put	Bond Future	3,485.1700	3.4852	3,537.4100	3.5374	1.499	0	0	0
2020/10/02	2030	06/05/2021	9.15	Call	Bond Future	2,044.1000	2.0441	1,989.8000	1.9898	(2.656)	0	0	0
2020/10/02	2030	06/05/2021	11.69	Call	Bond Future	9,849.0600	9.8491	9,731.2500	9.7313	(1.196)	0	0	0
2020/10/02	2030	06/05/2021	11.70	Put	Bond Future	969.5400	0.9695	986.2600	0.9863	1.725	0	0	0
2020/10/02	2030	06/05/2021			Bond Future	9.9098	91.2026	9.9351	91.0680	0.255	0.0000	0.0000	0
2020/10/02	2030	06/05/2021	10.74	Call	Bond Future	6,438.9200	6.4389	6,338.3000	6.3383	(1.563)	0	0	0
2020/10/02	2030	06/05/2021	10.74	Put	Bond Future	2,150.4200	2.1504	2,184.4600	2.1845	1.583	0	0	0
2020/10/02	2030	06/05/2021	7.97	Call	Bond Future	606.5500	0.6066	583.8800	0.5839	(3.738)	0	0	700
2020/10/02	2030	06/05/2021	10.04	Call	Bond Future	4,176.0500	4.1761	4,093.6300	4.0936	(1.974)	0	0	0
2020/10/02	2030	06/05/2021	9.15	Put	Bond Future	6,219.4800	6.2195	6,299.8400	6.2998	1.292	0	0	0
2020/10/02	2030	06/05/2021	9.92	Call	Bond Future	3,840.2900	3.8403	3,761.4300	3.7614	(2.053)	0	0	0
2020/10/02	2030	06/05/2021	11.69	Put	Bond Future	978.7400	0.9787	995.5900	0.9956	1.722	0	0	0
2020/10/02	2030	06/05/2021	11.70	Call	Bond Future	9,886.3400	9.8863	9,768.4000	9.7684	(1.193)	0	0	0
2020/10/02	2030	06/05/2021	9.22	Call	Bond Future	2,180.2500	2.1803	2,123.6700	2.1237	(2.595)	0	0	0
2020/10/02	2030	06/05/2021	9.22	Put	Bond Future	5,960.5100	5.9605	6,038.5900	6.0386	1.310	0	0	700
2020/10/02	2030	06/05/2021	7.97	Put	Bond Future	11,780.6000	11.7806	11,892.5900	11.8926	0.951	0	0	0
2020/10/02	2030	06/05/2021	9.92	Put	Bond Future	3,786.0100	3.7860	3,841.8100	3.8418	1.474	0	0	700
2020/10/02	2030	06/05/2021	11.71	Call	Bond Future	9,923.6500	9.9237	9,805.5700	9.8056	(1.190)	0	0	0
2020/10/02	2030	06/05/2021	11.71	Put	Bond Future	960.4100	0.9604	976.9900	0.9770	1.726	0	0	0
2020/10/02	2030	05/08/2021	12.10	Call	Bond Future	10,366.3100	10.3663	10,248.8200	10.2488	(1.133)	0	0	0

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2020/10/02	2030	05/08/2021	10.42	Put	Bond Future	3,447.8400	3.4478	3,499.4100	3.4994	1.496	0	0	0
2020/10/02	2030	05/08/2021	10.41	Call	Bond Future	4,773.3200	4.7733	4,688.9500	4.6889	(1.768)	0	0	0
2020/10/02	2030	05/08/2021			Bond Future	10.1541	88.1875	10.1806	88.0512	0.261	0.0000	0.0000	0
2020/10/02	2030	05/08/2021	9.45	Call	Bond Future	2,403.8500	2.4038	2,347.0000	2.3470	(2.365)	0	0	600
2020/10/02	2030	05/08/2021	12.10	Put	Bond Future	1,054.0100	1.0540	1,072.7300	1.0727	1.776	0	0	600
2020/10/02	2030	05/08/2021	10.42	Call	Bond Future	4,802.2000	4.8022	4,717.5600	4.7176	(1.763)	0	0	0
2020/10/02	2030	05/08/2021	10.41	Put	Bond Future	3,469.4100	3.4694	3,521.2500	3.5213	1.494	0	0	0
2020/10/02	2030	05/08/2021	9.45	Put	Bond Future	6,125.5200	6.1255	6,204.8800	6.2049	1.296	0	0	0
2020/10/02	2030	05/08/2021	8.95	Put	Bond Future	8,056.8000	8.0568	8,150.3600	8.1504	1.161	0	0	0
2020/10/02	2030	05/08/2021	8.95	Call	Bond Future	1,568.3000	1.5683	1,525.6500	1.5256	(2.720)	0	0	600
2020/10/02	2030	05/08/2021	10.43	Call	Bond Future	4,830.8300	4.8308	4,745.9300	4.7459	(1.757)	0	0	0
2020/10/02	2030	05/08/2021	10.43	Put	Bond Future	3,426.0600	3.4261	3,477.3700	3.4774	1.498	0	0	0
2020/10/02	2032	05/11/2020	9.77	Put	Bond Future	4,635.3000	4.6353	4,838.7100	4.8387	4.388	0	0	0
2020/10/02	2032	05/11/2020	9.61	Put	Bond Future	5,526.3100	5.5263	5,745.5500	5.7455	3.967	0	0	0
2020/10/02	2032	05/11/2020	10.99	Call	Bond Future	3,608.9500	3.6089	3,398.8800	3.3989	(5.821)	0	0	0
2020/10/02	2032	05/11/2020	9.44	Put	Bond Future	6,537.8000	6.5378	6,769.6200	6.7696	3.546	0	0	0
2020/10/02	2032	05/11/2020	11.08	Call	Bond Future	4,003.2100	4.0032	3,786.0000	3.7860	(5.426)	0	0	0
2020/10/02	2032	05/11/2020			Bond Future	10.4789	86.2883	10.5220	86.0348	0.412	0.0000	0.0000	121,089
2020/10/02	2032	05/11/2020	9.76	Call	Bond Future	309.0000	0.3090	260.0900	0.2601	(15.828)	0	0	0
2020/10/02	2032	05/11/2020	9.76	Put	Bond Future	4,688.6200	4.6886	4,893.1700	4.8932	4.363	0	0	0
2020/10/02	2032	05/11/2020	10.99	Put	Bond Future	672.1400	0.6721	715.5300	0.7155	6.456	0	0	3,000
2020/10/02	2032	05/11/2020	9.77	Call	Bond Future	318.6800	0.3187	268.6300	0.2686	(15.705)	0	0	0
2020/10/02	2032	05/11/2020	9.11	Call	Bond Future	31.5500	0.0315	23.9600	0.0240	(24.057)	0	0	3,000
2020/10/02	2032	05/11/2020	9.61	Call	Bond Future	194.2700	0.1943	160.0500	0.1600	(17.615)	0	0	3,000
2020/10/02	2032	05/11/2020	9.44	Call	Bond Future	109.6400	0.1096	88.0000	0.0880	(19.737)	0	0	1,000
2020/10/02	2032	05/11/2020	11.08	Put	Bond Future	563.8100	0.5638	600.0600	0.6001	6.429	0	0	1,000
2020/10/02	2032	05/11/2020	9.75	Call	Bond Future	299.5400	0.2995	251.7500	0.2518	(15.954)	0	0	0
2020/10/02	2032	05/11/2020	9.75	Put	Bond Future	4,742.2300	4.7422	4,947.9000	4.9479	4.337	0	0	0
2020/10/02	2032	05/11/2020	9.11	Put	Bond Future	8,639.3700	8.6394	8,885.2400	8.8852	2.846	0	0	0
2020/10/02	2032	05/11/2020	8.94	Put	Bond Future	9,773.3300	9.7733	10,022.7600	10.0228	2.552	0	0	0
2020/10/02	2032	05/11/2020	8.94	Call	Bond Future	15.2600	0.0153	11.2300	0.0112	(26.409)	0	0	1,000
2020/10/02	2032	04/02/2021	9.29	Call	Bond Future	803.5600	0.8036	749.6900	0.7497	(6.704)	0	0	800
2020/10/02	2032	04/02/2021	10.82	Put	Bond Future	3,314.5000	3.3145	3,417.7900	3.4178	3.116	0	0	800
2020/10/02	2032	04/02/2021	9.63	Call	Bond Future	1,207.8100	1.2078	1,134.9600	1.1350	(6.032)	0	0	0
2020/10/02	2032	04/02/2021			Bond Future	10.7156	87.1552	10.7607	86.8990	0.420	0.0000	0.0000	0
2020/10/02	2032	04/02/2021	8.79	Put	Bond Future	12,439.8500	12.4398	12,664.3400	12.6643	1.805	0	0	0
2020/10/02	2032	04/02/2021	8.79	Call	Bond Future	407.6300	0.4076	375.8900	0.3759	(7.786)	0	0	800
2020/10/02	2032	04/02/2021	9.61	Call	Bond Future	1,180.5600	1.1806	1,108.9100	1.1089	(6.069)	0	0	0
2020/10/02	2032	04/02/2021	9.61	Put	Bond Future	7,821.0100	7.8210	8,005.5900	8.0056	2.360	0	0	0
2020/10/02	2032	04/02/2021	9.29	Put	Bond Future	9,498.3900	9.4984	9,700.7500	9.7008	2.130	0	0	0
2020/10/02	2032	04/02/2021	10.82	Call	Bond Future	3,906.5600	3.9066	3,753.6200	3.7536	(3.915)	0	0	0
2020/10/02	2032	04/02/2021	9.63	Put	Bond Future	7,721.9200	7.7219	7,905.3000	7.9053	2.375	0	0	0
2020/10/02	2032	04/02/2021	9.62	Call	Bond Future	1,194.1300	1.1941	1,121.8800	1.1219	(6.050)	0	0	0
2020/10/02	2032	04/02/2021	9.62	Put	Bond Future	7,771.3800	7.7714	7,955.3600	7.9554	2.367	0	0	0
2020/10/02	2032	06/05/2021	12.57	Call	Bond Future	9,756.7700	9.7568	9,544.1600	9.5442	(2.179)	0	0	0
2020/10/02	2032	06/05/2021	12.12	Put	Bond Future	2,077.8700	2.0779	2,139.8600	2.1399	2.983	0	0	0
2020/10/02	2032	06/05/2021			Bond Future	10.9544	83.9475	11.0014	83.6882	0.430	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
2020/10/02	2032	06/05/2021	12.57	Put	Bond Future	1,457.9500	1.4579	1,504.5900	1.5046	3.199	0	0	736
2020/10/02	2032	06/05/2021	10.33	Put	Bond Future	6,283.5100	6.2835	6,432.5400	6.4325	2.372	0	0	0
2020/10/02	2032	06/05/2021	10.33	Call	Bond Future	2,735.2200	2.7352	2,625.0000	2.6250	(4.030)	0	0	736
2020/10/02	2032	06/05/2021	12.11	Call	Bond Future	8,151.5400	8.1515	7,954.6500	7.9547	(2.415)	0	0	0
2020/10/02	2032	06/05/2021	12.11	Put	Bond Future	2,093.7200	2.0937	2,156.0800	2.1561	2.978	0	0	0
2020/10/02	2032	06/05/2021	12.12	Call	Bond Future	8,185.3900	8.1854	7,988.1300	7.9881	(2.410)	0	0	0
2020/10/02	2032	06/05/2021	12.10	Call	Bond Future	8,117.7300	8.1177	7,921.2200	7.9212	(2.421)	0	0	0
2020/10/02	2032	06/05/2021	12.10	Put	Bond Future	2,109.6700	2.1097	2,172.4100	2.1724	2.974	0	0	0
2020/10/02	2032	05/08/2021	11.37	Put	Bond Future	4,207.6800	4.2077	4,317.5700	4.3176	2.612	0	0	0
2020/10/02	2032	05/08/2021			Bond Future	11.2078	84.8589	11.2569	84.5967	0.439	0.0000	0.0000	0
2020/10/02	2032	05/08/2021	11.36	Call	Bond Future	5,039.9200	5.0399	4,888.0900	4.8881	(3.013)	0	0	0
2020/10/02	2032	05/08/2021	11.36	Put	Bond Future	4,231.8000	4.2318	4,342.1600	4.3422	2.608	0	0	0
2020/10/02	2032	05/08/2021	11.37	Call	Bond Future	5,068.4900	5.0685	4,916.1900	4.9162	(3.005)	0	0	0
2020/10/02	2032	05/08/2021	11.35	Call	Bond Future	5,011.1100	5.0111	4,859.7600	4.8598	(3.020)	0	0	0
2020/10/02	2032	05/08/2021	11.35	Put	Bond Future	4,255.7300	4.2557	4,366.5700	4.3666	2.604	0	0	0
2020/10/02	2033	05/11/2020			Bond Future	93.4537	93.4537	93.2976	93.2976	(0.167)	0.0000	0.0000	10,329
2020/10/02	2033	04/02/2021			Bond Future	94.4158	94.4158	94.2578	94.2578	(0.167)	0.0000	0.0000	0
2020/10/02	2033	06/05/2021			Bond Future	94.2384	94.2384	94.0784	94.0784	(0.170)	0.0000	0.0000	0
2020/10/02	2033	05/08/2021			Bond Future	95.2835	95.2835	95.1217	95.1217	(0.170)	0.0000	0.0000	0
2020/10/02	2037	05/11/2020	10.18	Call	Bond Future	51.2600	0.0513	39.4200	0.0394	(23.098)	0	0	0
2020/10/02	2037	05/11/2020	10.17	Put	Bond Future	9,097.1700	9.0972	9,373.3400	9.3733	3.036	0	0	0
2020/10/02	2037	05/11/2020			Bond Future	11.5575	80.1460	11.6057	79.8583	0.416	0.0000	0.0000	138,532
2020/10/02	2037	05/11/2020	10.19	Call	Bond Future	53.1700	0.0532	40.9500	0.0409	(22.983)	0	0	0
2020/10/02	2037	05/11/2020	10.19	Put	Bond Future	8,959.4300	8.9594	9,234.8500	9.2349	3.074	0	0	0
2020/10/02	2037	05/11/2020	10.17	Call	Bond Future	49.4000	0.0494	37.9300	0.0379	(23.219)	0	0	0
2020/10/02	2037	05/11/2020	10.18	Put	Bond Future	9,028.2300	9.0282	9,304.0300	9.3040	3.055	0	0	0
2020/10/02	2037	04/02/2021	13.73	Call	Bond Future	10,878.0000	10.8780	10,620.1200	10.6201	(2.371)	0	0	0
2020/10/02	2037	04/02/2021	10.85	Call	Bond Future	1,696.0200	1.6960	1,597.7900	1.5978	(5.792)	0	0	0
2020/10/02	2037	04/02/2021	10.35	Call	Bond Future	982.7800	0.9828	916.5600	0.9166	(6.738)	0	0	0
2020/10/02	2037	04/02/2021	10.28	Put	Bond Future	10,590.7200	10.5907	10,819.2500	10.8192	2.158	0	0	0
2020/10/02	2037	04/02/2021	10.27	Call	Bond Future	895.1300	0.8951	833.4200	0.8334	(6.894)	0	0	0
2020/10/02	2037	04/02/2021			Bond Future	11.8037	76.6971	11.8540	76.4063	0.426	0.0000	0.0000	0
2020/10/02	2037	04/02/2021	11.97	Put	Bond Future	3,559.9100	3.5599	3,672.4800	3.6725	3.162	0	0	0
2020/10/02	2037	04/02/2021	11.97	Call	Bond Future	4,515.0400	4.5150	4,336.8200	4.3368	(3.947)	0	0	300
2020/10/02	2037	04/02/2021	9.65	Put	Bond Future	14,637.8600	14.6379	14,895.7700	14.8958	1.762	0	0	0
2020/10/02	2037	04/02/2021	9.65	Call	Bond Future	401.0800	0.4011	368.2000	0.3682	(8.198)	0	0	72
2020/10/02	2037	04/02/2021	11.90	Call	Bond Future	4,299.2800	4.2993	4,125.6400	4.1256	(4.039)	0	0	0
2020/10/02	2037	04/02/2021	13.73	Put	Bond Future	859.8300	0.8598	892.7400	0.8927	3.828	0	0	300
2020/10/02	2037	04/02/2021	10.85	Put	Bond Future	7,550.8600	7.5509	7,743.4200	7.7434	2.550	0	0	72
2020/10/02	2037	04/02/2021	10.35	Put	Bond Future	10,183.1200	10.1831	10,407.6900	10.4077	2.205	0	0	72
2020/10/02	2037	04/02/2021	10.28	Call	Bond Future	905.7500	0.9058	843.4900	0.8435	(6.874)	0	0	0
2020/10/02	2037	04/02/2021	10.27	Put	Bond Future	10,649.6700	10.6497	10,878.7500	10.8788	2.151	0	0	0
2020/10/02	2037	04/02/2021	11.90	Put	Bond Future	3,744.0100	3.7440	3,861.1600	3.8612	3.129	0	0	240
2020/10/02	2037	04/02/2021	10.48	Put	Bond Future	9,449.6200	9.4496	9,666.5200	9.6665	2.295	0	0	0
2020/10/02	2037	04/02/2021	10.48	Call	Bond Future	1,138.5200	1.1385	1,064.6300	1.0646	(6.490)	0	0	240
2020/10/02	2037	04/02/2021	10.29	Call	Bond Future	916.4700	0.9165	853.6500	0.8536	(6.855)	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
2020/10/02	2037	04/02/2021	10.29	Put	Bond Future	10,531.9600	10.5320	10,759.9300	10.7599	2.165	0	0	0
2020/10/02	2037	06/05/2021	12.42	Call	Bond Future	5,942.1700	5.9422	5,756.8700	5.7569	(3.118)	0	0	0
2020/10/02	2037	06/05/2021			Bond Future	12.0524	77.5227	12.1049	77.2286	0.436	0.0000	0.0000	0
2020/10/02	2037	06/05/2021	12.42	Put	Bond Future	3,919.8300	3.9198	4,028.6900	4.0287	2.777	0	0	0
2020/10/02	2037	06/05/2021	12.43	Call	Bond Future	5,974.4400	5.9744	5,788.6400	5.7886	(3.110)	0	0	0
2020/10/02	2037	06/05/2021	12.44	Put	Bond Future	3,876.8300	3.8768	3,984.6800	3.9847	2.782	0	0	0
2020/10/02	2037	06/05/2021	12.43	Put	Bond Future	3,898.2700	3.8983	4,006.6300	4.0066	2.780	0	0	0
2020/10/02	2037	06/05/2021	12.44	Call	Bond Future	6,006.7800	6.0068	5,820.4700	5.8205	(3.102)	0	0	0
2020/10/02	2037	05/08/2021	12.26	Put	Bond Future	5,302.3900	5.3024	5,436.9900	5.4370	2.538	0	0	0
2020/10/02	2037	05/08/2021	12.27	Call	Bond Future	4,993.4600	4.9935	4,830.1400	4.8301	(3.271)	0	0	0
2020/10/02	2037	05/08/2021	12.28	Call	Bond Future	5,021.1500	5.0212	4,857.3100	4.8573	(3.263)	0	0	0
2020/10/02	2037	05/08/2021			Bond Future	12.3217	74.1089	12.3767	73.8115	0.446	0.0000	0.0000	0
2020/10/02	2037	05/08/2021	12.26	Call	Bond Future	4,966.1100	4.9661	4,803.2900	4.8033	(3.279)	0	0	0
2020/10/02	2037	05/08/2021	12.28	Put	Bond Future	5,248.2000	5.2482	5,381.7800	5.3818	2.545	0	0	0
2020/10/02	2037	05/08/2021	12.27	Put	Bond Future	5,275.0900	5.2751	5,409.1900	5.4092	2.542	0	0	0
2020/10/02	2038	05/11/2020			Bond Future	104.6911	104.6911	104.7374	104.7374	0.044	0.0000	0.0000	11,137
2020/10/02	2038	04/02/2021			Bond Future	104.0728	104.0728	104.1193	104.1193	0.045	0.0000	0.0000	0
2020/10/02	2038	06/05/2021			Bond Future	105.2168	105.2168	105.2636	105.2636	0.044	0.0000	0.0000	0
2020/10/02	2038	05/08/2021			Bond Future	104.6631	104.6631	104.7102	104.7102	0.045	0.0000	0.0000	0
2020/10/02	2040	05/11/2020	10.30	Call	Bond Future	49.8000	0.0498	39.5900	0.0396	(20.502)	0	0	0
2020/10/02	2040	05/11/2020	11.00	Put	Bond Future	4,968.5500	4.9686	5,148.7300	5.1487	3.626	0	0	0
2020/10/02	2040	05/11/2020	10.23	Call	Bond Future	38.0600	0.0381	29.9300	0.0299	(21.361)	0	0	2,000
2020/10/02	2040	05/11/2020	11.70	Put	Bond Future	1,961.0900	1.9611	2,049.1100	2.0491	4.488	0	0	2,000
2020/10/02	2040	05/11/2020	9.50	Call	Bond Future	1.2600	0.0013	0.8700	0.0009	(30.952)	0	0	2,000
2020/10/02	2040	05/11/2020	10.00	Call	Bond Future	14.7000	0.0147	11.1200	0.0111	(24.354)	0	0	2,380
2020/10/02	2040	05/11/2020			Bond Future	11.6813	82.0982	11.7193	81.8583	0.325	0.0000	0.0000	72,822
2020/10/02	2040	05/11/2020	10.30	Put	Bond Future	9,627.6700	9.6277	9,857.3400	9.8573	2.386	0	0	0
2020/10/02	2040	05/11/2020	9.73	Put	Bond Future	14,079.5500	14.0795	14,318.2600	14.3183	1.695	0	0	0
2020/10/02	2040	05/11/2020	9.73	Call	Bond Future	4.1800	0.0042	3.0100	0.0030	(27.990)	0	0	2,000
2020/10/02	2040	05/11/2020	10.23	Put	Bond Future	10,149.7500	10.1498	10,381.5000	10.3815	2.283	0	0	0
2020/10/02	2040	05/11/2020	10.31	Call	Bond Future	51.7100	0.0517	41.1700	0.0412	(20.383)	0	0	0
2020/10/02	2040	05/11/2020	10.32	Put	Bond Future	9,479.9600	9.4800	9,708.9500	9.7089	2.416	0	0	0
2020/10/02	2040	05/11/2020	11.00	Call	Bond Future	462.7300	0.4627	403.0300	0.4030	(12.902)	0	0	2,380
2020/10/02	2040	05/11/2020	11.70	Call	Bond Future	2,079.5400	2.0795	1,927.6800	1.9277	(7.303)	0	0	0
2020/10/02	2040	05/11/2020	9.50	Put	Bond Future	15,992.6000	15.9926	16,232.0900	16.2321	1.498	0	0	0
2020/10/02	2040	05/11/2020	10.00	Put	Bond Future	11,916.3200	11.9163	12,152.6200	12.1526	1.983	0	0	0
2020/10/02	2040	05/11/2020	10.31	Put	Bond Future	9,553.7300	9.5537	9,783.0700	9.7831	2.401	0	0	0
2020/10/02	2040	05/11/2020	10.32	Call	Bond Future	53.6900	0.0537	42.8000	0.0428	(20.283)	0	0	0
2020/10/02	2040	05/11/2020	11.50	Call	Bond Future	1,476.8400	1.4768	1,350.5500	1.3506	(8.551)	0	0	0
2020/10/02	2040	05/11/2020	11.50	Put	Bond Future	2,636.7700	2.6368	2,750.3600	2.7504	4.308	0	0	2,000
2020/10/02	2040	04/02/2021	9.49	Call	Bond Future	245.0200	0.2450	226.1900	0.2262	(7.685)	0	0	500
2020/10/02	2040	04/02/2021	9.57	Put	Bond Future	17,133.2100	17.1332	17,354.8800	17.3549	1.294	0	0	0
2020/10/02	2040	04/02/2021	10.07	Put	Bond Future	13,402.4000	13.4024	13,607.3400	13.6073	1.529	0	0	0
2020/10/02	2040	04/02/2021	10.42	Put	Bond Future	11,068.5800	11.0686	11,257.9700	11.2580	1.711	0	0	0
2020/10/02	2040	04/02/2021			Bond Future	11.9241	78.4186	11.9638	78.1761	0.334	0.0000	0.0000	0
2020/10/02	2040	04/02/2021	10.07	Call	Bond Future	580.9900	0.5810	543.3500	0.5434	(6.479)	0	0	800

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
2020/10/02	2040	04/02/2021	11.74	Call	Bond Future	3,606.0300	3.6060	3,473.7700	3.4738	(3.668)	0	0	0
2020/10/02	2040	04/02/2021	11.74	Put	Bond Future	4,744.9300	4.7449	4,855.2500	4.8552	2.325	0	0	800
2020/10/02	2040	04/02/2021	10.41	Call	Bond Future	902.2200	0.9022	849.5100	0.8495	(5.842)	0	0	0
2020/10/02	2040	04/02/2021	10.41	Put	Bond Future	11,131.9200	11.1319	11,321.7900	11.3218	1.706	0	0	0
2020/10/02	2040	04/02/2021	9.49	Put	Bond Future	17,770.8300	17.7708	17,994.5800	17.9946	1.259	0	0	0
2020/10/02	2040	04/02/2021	9.57	Call	Bond Future	278.4900	0.2785	257.5800	0.2576	(7.508)	0	0	800
2020/10/02	2040	04/02/2021	10.42	Call	Bond Future	913.3400	0.9133	860.1500	0.8602	(5.824)	0	0	0
2020/10/02	2040	04/02/2021	10.24	Put	Bond Future	12,239.0100	12.2390	12,436.7900	12.4368	1.616	0	0	0
2020/10/02	2040	04/02/2021	10.24	Call	Bond Future	728.1900	0.7282	683.3900	0.6834	(6.152)	0	0	500
2020/10/02	2040	04/02/2021	11.57	Call	Bond Future	3,119.9200	3.1199	2,998.1500	2.9981	(3.903)	0	0	0
2020/10/02	2040	04/02/2021	11.57	Put	Bond Future	5,334.9300	5.3349	5,455.7400	5.4557	2.265	0	0	500
2020/10/02	2040	04/02/2021	10.40	Call	Bond Future	891.1900	0.8912	838.9700	0.8390	(5.860)	0	0	0
2020/10/02	2040	04/02/2021	10.40	Put	Bond Future	11,195.4500	11.1955	11,385.8100	11.3858	1.700	0	0	0
2020/10/02	2040	06/05/2021	12.44	Put	Bond Future	4,310.7100	4.3107	4,402.8400	4.4028	2.137	0	0	0
2020/10/02	2040	06/05/2021			Bond Future	12.1690	79.2629	12.2106	79.0174	0.342	0.0000	0.0000	0
2020/10/02	2040	06/05/2021	12.43	Call	Bond Future	5,855.0000	5.8550	5,702.1400	5.7021	(2.611)	0	0	0
2020/10/02	2040	06/05/2021	12.43	Put	Bond Future	4,335.7600	4.3358	4,428.3300	4.4283	2.135	0	0	0
2020/10/02	2040	06/05/2021	12.44	Call	Bond Future	5,887.1900	5.8872	5,733.8900	5.7339	(2.604)	0	0	0
2020/10/02	2040	06/05/2021	12.42	Call	Bond Future	5,823.1300	5.8231	5,670.7000	5.6707	(2.618)	0	0	0
2020/10/02	2040	06/05/2021	12.42	Put	Bond Future	4,361.1900	4.3612	4,454.1900	4.4542	2.132	0	0	0
2020/10/02	2040	05/08/2021	12.47	Call	Bond Future	5,400.9800	5.4010	5,259.0200	5.2590	(2.628)	0	0	0
2020/10/02	2040	05/08/2021	11.05	Put	Bond Future	10,719.6900	10.7197	10,890.6500	10.8907	1.595	0	0	0
2020/10/02	2040	05/08/2021			Bond Future	12.4343	75.6176	12.4779	75.3694	0.350	0.0000	0.0000	0
2020/10/02	2040	05/08/2021	14.80	Call	Bond Future	13,075.9200	13.0759	12,862.6400	12.8626	(1.631)	0	0	0
2020/10/02	2040	05/08/2021	14.80	Put	Bond Future	1,333.7600	1.3338	1,368.6700	1.3687	2.617	0	0	900
2020/10/02	2040	05/08/2021	12.47	Put	Bond Future	5,197.4600	5.1975	5,303.6900	5.3037	2.044	0	0	0
2020/10/02	2040	05/08/2021	11.55	Put	Bond Future	8,329.5000	8.3295	8,478.2300	8.4782	1.786	0	0	0
2020/10/02	2040	05/08/2021	11.55	Call	Bond Future	2,988.1600	2.9882	2,888.7000	2.8887	(3.328)	0	0	900
2020/10/02	2040	05/08/2021	11.05	Call	Bond Future	2,082.3300	2.0823	2,005.1000	2.0051	(3.709)	0	0	900
2020/10/02	2040	05/08/2021	12.48	Call	Bond Future	5,430.5600	5.4306	5,288.1700	5.2882	(2.622)	0	0	0
2020/10/02	2040	05/08/2021	12.49	Put	Bond Future	5,142.8000	5.1428	5,248.1800	5.2482	2.049	0	0	0
2020/10/02	2040	05/08/2021	12.48	Put	Bond Future	5,170.2100	5.1702	5,276.0100	5.2760	2.046	0	0	0
2020/10/02	2040	05/08/2021	12.49	Call	Bond Future	5,459.9100	5.4599	5,317.1000	5.3171	(2.616)	0	0	0
2020/10/02	2044	05/11/2020	10.36	Call	Bond Future	54.4600	0.0545	42.6300	0.0426	(21.722)	0	0	0
2020/10/02	2044	05/11/2020	11.06	Put	Bond Future	4,834.1200	4.8341	5,037.1000	5.0371	4.199	0	0	525
2020/10/02	2044	05/11/2020	11.43	Call	Bond Future	1,219.4600	1.2195	1,095.3100	1.0953	(10.181)	0	0	0
2020/10/02	2044	05/11/2020	9.72	Put	Bond Future	14,628.3400	14.6283	14,899.6100	14.8996	1.854	0	0	0
2020/10/02	2044	05/11/2020	9.97	Call	Bond Future	10.7100	0.0107	7.8200	0.0078	(26.984)	0	0	300
2020/10/02	2044	05/11/2020	9.29	Put	Bond Future	18,397.6400	18.3976	18,669.7800	18.6698	1.479	0	0	0
2020/10/02	2044	05/11/2020	9.96	Put	Bond Future	12,635.6100	12.6356	12,905.0900	12.9051	2.133	0	0	0
2020/10/02	2044	05/11/2020			Bond Future	11.7131	78.8962	11.7563	78.6240	0.369	0.0000	0.0000	47,224
2020/10/02	2044	05/11/2020	10.34	Call	Bond Future	50.4900	0.0505	39.4000	0.0394	(21.965)	0	0	0
2020/10/02	2044	05/11/2020	10.34	Put	Bond Future	9,654.5300	9.6545	9,915.6800	9.9157	2.705	0	0	0
2020/10/02	2044	05/11/2020	9.72	Call	Bond Future	3.1700	0.0032	2.2000	0.0022	(30.599)	0	0	1,815
2020/10/02	2044	05/11/2020	9.97	Put	Bond Future	12,554.3500	12.5543	12,823.7000	12.8237	2.145	0	0	0
2020/10/02	2044	05/11/2020	9.96	Call	Bond Future	10.2200	0.0102	7.4600	0.0075	(27.006)	0	0	0
2020/10/02	2044	05/11/2020	11.38	Call	Bond Future	1,098.9200	1.0989	982.4600	0.9825	(10.598)	0	0	0

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2020/10/02	2044	05/11/2020	11.38	Put	Bond Future	3,255.5700	3.2556	3,411.3500	3.4113	4.785	0	0	300
2020/10/02	2044	05/11/2020	10.36	Put	Bond Future	9,504.2200	9.5042	9,764.6300	9.7646	2.740	0	0	0
2020/10/02	2044	05/11/2020	11.06	Call	Bond Future	505.7200	0.5057	436.4600	0.4365	(13.695)	0	0	0
2020/10/02	2044	05/11/2020	10.04	Put	Bond Future	11,989.5200	11.9895	12,257.9500	12.2580	2.239	0	0	0
2020/10/02	2044	05/11/2020	11.17	Put	Bond Future	4,246.0100	4.2460	4,433.5100	4.4335	4.416	0	0	1,815
2020/10/02	2044	05/11/2020	11.43	Put	Bond Future	3,045.7700	3.0458	3,193.8600	3.1939	4.862	0	0	1,815
2020/10/02	2044	05/11/2020	8.87	Put	Bond Future	22,333.0100	22.3330	22,605.2400	22.6052	1.219	0	0	0
2020/10/02	2044	05/11/2020	9.29	Call	Bond Future	0.2700	0.0003	0.1700	0.0002	(37.037)	0	0	300
2020/10/02	2044	05/11/2020	10.35	Call	Bond Future	52.4400	0.0524	40.9900	0.0410	(21.834)	0	0	0
2020/10/02	2044	05/11/2020	10.35	Put	Bond Future	9,579.2800	9.5793	9,840.0700	9.8401	2.722	0	0	0
2020/10/02	2044	05/11/2020	10.04	Call	Bond Future	14.6800	0.0147	10.8700	0.0109	(25.954)	0	0	525
2020/10/02	2044	05/11/2020	9.34	Put	Bond Future	17,946.1400	17.9461	18,218.2500	18.2183	1.516	0	0	0
2020/10/02	2044	05/11/2020	9.34	Call	Bond Future	0.3700	0.0004	0.2400	0.0002	(35.135)	0	0	525
2020/10/02	2044	05/11/2020	11.17	Call	Bond Future	675.5600	0.6756	590.8200	0.5908	(12.544)	0	0	0
2020/10/02	2044	05/11/2020	8.87	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	1,815
2020/10/02	2044	05/11/2020	10.02	Put	Bond Future	12,150.1700	12.1502	12,418.8900	12.4189	2.212	0	0	0
2020/10/02	2044	05/11/2020	10.02	Call	Bond Future	13.4300	0.0134	9.9100	0.0099	(26.210)	0	0	1,815
2020/10/02	2044	04/02/2021	10.04	Put	Bond Future	13,939.2600	13.9393	14,175.7400	14.1757	1.697	0	0	0
2020/10/02	2044	04/02/2021	10.37	Call	Bond Future	827.6100	0.8276	772.9300	0.7729	(6.607)	0	0	0
2020/10/02	2044	04/02/2021	10.35	Put	Bond Future	11,772.1500	11.7721	11,993.7700	11.9938	1.883	0	0	0
2020/10/02	2044	04/02/2021			Bond Future	11.9474	75.3096	11.9927	75.0344	0.378	0.0000	0.0000	0
2020/10/02	2044	04/02/2021	10.37	Put	Bond Future	11,639.2700	11.6393	11,859.8400	11.8598	1.895	0	0	0
2020/10/02	2044	04/02/2021	10.35	Call	Bond Future	806.7800	0.8068	753.1500	0.7531	(6.647)	0	0	0
2020/10/02	2044	04/02/2021	10.04	Call	Bond Future	531.6600	0.5317	492.8900	0.4929	(7.292)	0	0	0
2020/10/02	2044	04/02/2021	10.84	Call	Bond Future	1,439.1800	1.4392	1,356.8000	1.3568	(5.724)	0	0	0
2020/10/02	2044	04/02/2021	10.36	Put	Bond Future	11,705.6000	11.7056	11,926.7000	11.9267	1.889	0	0	0
2020/10/02	2044	04/02/2021	10.84	Put	Bond Future	8,766.5200	8.7665	8,959.3900	8.9594	2.200	0	0	265
2020/10/02	2044	04/02/2021	10.29	Call	Bond Future	746.6100	0.7466	696.0800	0.6961	(6.768)	0	0	0
2020/10/02	2044	04/02/2021	10.29	Put	Bond Future	12,175.8800	12.1759	12,400.6000	12.4006	1.846	0	0	265
2020/10/02	2044	04/02/2021	9.66	Put	Bond Future	16,861.6300	16.8616	17,112.3900	17.1124	1.487	0	0	0
2020/10/02	2044	04/02/2021	9.66	Call	Bond Future	300.5400	0.3005	276.0500	0.2761	(8.149)	0	0	265
2020/10/02	2044	04/02/2021	10.36	Call	Bond Future	817.1400	0.8171	762.9900	0.7630	(6.627)	0	0	0
2020/10/02	2044	06/05/2021	12.43	Put	Bond Future	4,374.6700	4.3747	4,481.7900	4.4818	2.449	0	0	0
2020/10/02	2044	06/05/2021	12.44	Call	Bond Future	5,837.0300	5.8370	5,665.1900	5.6652	(2.944)	0	0	0
2020/10/02	2044	06/05/2021			Bond Future	12.1837	76.1205	12.2310	75.8420	0.388	0.0000	0.0000	0
2020/10/02	2044	06/05/2021	12.45	Call	Bond Future	5,868.8300	5.8688	5,696.5100	5.6965	(2.936)	0	0	0
2020/10/02	2044	06/05/2021	12.45	Put	Bond Future	4,324.2000	4.3242	4,430.3500	4.4304	2.455	0	0	0
2020/10/02	2044	06/05/2021	12.43	Call	Bond Future	5,805.2800	5.8053	5,633.9300	5.6339	(2.952)	0	0	0
2020/10/02	2044	06/05/2021	12.44	Put	Bond Future	4,349.3700	4.3494	4,456.0000	4.4560	2.452	0	0	0
2020/10/02	2044	05/08/2021	12.60	Put	Bond Future	4,857.4400	4.8574	4,972.8900	4.9729	2.377	0	0	0
2020/10/02	2044	05/08/2021	12.61	Put	Bond Future	4,831.7300	4.8317	4,946.7100	4.9467	2.380	0	0	0
2020/10/02	2044	05/08/2021			Bond Future	12.4392	72.5662	12.4888	72.2847	0.399	0.0000	0.0000	0
2020/10/02	2044	05/08/2021	12.60	Call	Bond Future	5,763.1700	5.7632	5,597.0900	5.5971	(2.882)	0	0	0
2020/10/02	2044	05/08/2021	12.61	Call	Bond Future	5,793.1500	5.7932	5,626.6000	5.6266	(2.875)	0	0	0
2020/10/02	2044	05/08/2021	12.59	Call	Bond Future	5,733.2500	5.7333	5,567.6400	5.5676	(2.889)	0	0	0
2020/10/02	2044	05/08/2021	12.59	Put	Bond Future	4,883.2900	4.8833	4,999.2100	4.9992	2.374	0	0	0
2020/10/02	2046	05/11/2020			Bond Future	92.4394	92.4394	92.4805	92.4805	0.044	0.0000	0.0000	16,311



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2020/10/02	2046	04/02/2021			Bond Future	93.3910	93.3910	93.4323	93.4323	0.044	0.0000	0.0000	0
2020/10/02	2046	06/05/2021			Bond Future	92.6282	92.6282	92.6696	92.6696	0.045	0.0000	0.0000	0
2020/10/02	2046	05/08/2021			Bond Future	93.6557	93.6557	93.6974	93.6974	0.045	0.0000	0.0000	0
2020/10/02	2050	05/11/2020			Bond Future	94.5848	94.5848	94.7979	94.7979	0.225	0.0000	0.0000	13,963
2020/10/02	2050	04/02/2021			Bond Future	93.6694	93.6694	93.8845	93.8845	0.230	0.0000	0.0000	0
2020/10/02	2050	06/05/2021			Bond Future	94.6992	94.6992	94.9161	94.9161	0.229	0.0000	0.0000	0
2020/10/02	2050	05/08/2021			Bond Future	93.8228	93.8228	94.0422	94.0422	0.234	0.0000	0.0000	0
2020/10/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	AL37	05/11/2020			Index Future	758.2070	758.2070	758.6200	758.6200	0.054	0.0000	0.0000	0
2020/10/02	AL37	04/02/2021			Index Future	765.8250	765.8250	766.2400	766.2400	0.054	0.0000	0.0000	0
2020/10/02	AL37	06/05/2021			Index Future	774.0530	774.0530	774.4700	774.4700	0.054	0.0000	0.0000	0
2020/10/02	AL37	05/08/2021			Index Future	782.3640	782.3640	782.7850	782.7850	0.054	0.0000	0.0000	0
2020/10/02	AL7T	05/11/2020			Index Future	813.8130	813.8130	812.2710	812.2710	(0.189)	0.0000	0.0000	0
2020/10/02	AL7T	04/02/2021			Index Future	821.9890	821.9890	820.4300	820.4300	(0.190)	0.0000	0.0000	0
2020/10/02	AL7T	06/05/2021			Index Future	830.8210	830.8210	829.2420	829.2420	(0.190)	0.0000	0.0000	0
2020/10/02	AL7T	05/08/2021			Index Future	839.7410	839.7410	838.1450	838.1450	(0.190)	0.0000	0.0000	0
2020/10/02	ALBI	05/11/2020			Index Future	713.5050	713.5050	712.2210	712.2210	(0.180)	0.0000	0.0000	226
2020/10/02	ALBI	04/02/2021			Index Future	720.6740	720.6740	719.3750	719.3750	(0.180)	0.0000	0.0000	0
2020/10/02	ALBI	06/05/2021			Index Future	728.4170	728.4170	727.1020	727.1020	(0.181)	0.0000	0.0000	0
2020/10/02	ALBI	05/08/2021			Index Future	736.2380	736.2380	734.9080	734.9080	(0.181)	0.0000	0.0000	0
2020/10/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/10/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/02	ES33	05/11/2020			Bond Future	12.1236	71.4083	12.1611	71.2211	0.310	0.0000	0.0000	350

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2020/10/02	ES33	04/02/2021			Bond Future	12.4147	72.1258	12.4540	71.9364	0.316	0.0000	0.0000	0
2020/10/02	ES33	06/05/2021			Bond Future	12.7044	69.1264	12.7455	68.9348	0.323	0.0000	0.0000	0
2020/10/02	ES33	05/08/2021			Bond Future	13.0123	69.8770	13.0554	69.6832	0.331	0.0000	0.0000	0
2020/10/02	ES42	05/11/2020			Bond Future	12.5463	70.4817	12.5892	70.2474	0.342	0.0000	0.0000	4,789
2020/10/02	ES42	04/02/2021			Bond Future	12.8193	71.1898	12.8642	70.9529	0.351	0.0000	0.0000	0
2020/10/02	ES42	06/05/2021			Bond Future	13.1015	67.6970	13.1488	67.4573	0.360	0.0000	0.0000	0
2020/10/02	ES42	05/08/2021			Bond Future	13.3937	68.4322	13.4433	68.1899	0.370	0.0000	0.0000	0
2020/10/02	GOVI	05/11/2020	737.84	Put	GOVI	328,530.0000	32.8530	341,010.0000	34.1010	3.799	0	0	0
2020/10/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	05/11/2020			GOVI	704.9870	704.9870	703.7390	703.7390	(0.177)	0.0000	0.0000	1,009
2020/10/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	05/11/2020	737.83	Put	GOVI	328,430.0000	32.8430	340,910.0000	34.0910	3.800	0	0	0
2020/10/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	05/11/2020	737.85	Put	GOVI	328,630.0000	32.8630	341,110.0000	34.1110	3.798	0	0	0
2020/10/02	GOVI	04/02/2021	750.96	Put	GOVI	388,900.0000	38.8900	401,530.0000	40.1530	3.248	0	0	0
2020/10/02	GOVI	04/02/2021			GOVI	712.0700	712.0700	710.8070	710.8070	(0.177)	0.0000	0.0000	0
2020/10/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	04/02/2021	750.95	Put	GOVI	388,800.0000	38.8800	401,430.0000	40.1430	3.248	0	0	0
2020/10/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	04/02/2021	750.94	Put	GOVI	388,700.0000	38.8700	401,330.0000	40.1330	3.249	0	0	0
2020/10/02	GOVI	06/05/2021	678.67	Call	GOVI	410,510.0000	41.0510	397,720.0000	39.7720	(3.116)	0	0	0
2020/10/02	GOVI	06/05/2021			GOVI	719.7210	719.7210	718.4420	718.4420	(0.178)	0.0000	0.0000	0
2020/10/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	06/05/2021	678.68	Call	GOVI	410,410.0000	41.0410	397,620.0000	39.7620	(3.116)	0	0	0
2020/10/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	06/05/2021	678.69	Call	GOVI	410,310.0000	41.0310	397,520.0000	39.7520	(3.117)	0	0	0
2020/10/02	GOVI	05/08/2021	719.14	Call	GOVI	83,080.0000	8.3080	70,150.0000	7.0150	(15.563)	0	0	0
2020/10/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	05/08/2021			GOVI	727.4480	727.4480	726.1550	726.1550	(0.178)	0.0000	0.0000	0
2020/10/02	GOVI	05/08/2021	719.15	Call	GOVI	82,980.0000	8.2980	70,050.0000	7.0050	(15.582)	0	0	0
2020/10/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	GOVI	05/08/2021	719.13	Call	GOVI	83,180.0000	8.3180	70,250.0000	7.0250	(15.545)	0	0	0
2020/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/02	IGOV	05/11/2020			Index Future	255.0720	255.0720	255.2460	255.2460	0.068	0.0000	0.0000	1,201
2020/10/02	IGOV	04/02/2021			Index Future	257.6980	257.6980	257.8730	257.8730	0.068	0.0000	0.0000	0
2020/10/02	IGOV	06/05/2021			Index Future	260.5300	260.5300	260.7060	260.7060	0.068	0.0000	0.0000	0
2020/10/02	IGOV	05/08/2021			Index Future	263.3880	263.3880	263.5660	263.5660	0.068	0.0000	0.0000	0
2020/10/02	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/02	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/02	IS05	15/06/2021			Interest Rate Swap	90.2500	90.2500	90.2400	90.2400	(0.011)	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
2020/10/02	IS05	21/09/2021			Interest Rate Swap	89.1300	89.1300	89.1200	89.1200	(0.011)	0.0000	0.0000	0
2020/10/02	IS05	21/12/2021			Interest Rate Swap	90.3400	90.3400	90.3200	90.3200	(0.022)	0.0000	0.0000	51
2020/10/02	IS05	15/03/2022			Interest Rate Swap	89.6900	89.6900	89.6700	89.6700	(0.022)	0.0000	0.0000	0
2020/10/02	IS05	21/06/2022			Interest Rate Swap	89.7400	89.7400	89.7200	89.7200	(0.022)	0.0000	0.0000	0
2020/10/02	IS05	20/09/2022			Interest Rate Swap	92.8300	92.8300	92.8000	92.8000	(0.032)	0.0000	0.0000	0
2020/10/02	IS05	20/12/2022			Interest Rate Swap	93.3000	93.3000	93.2800	93.2800	(0.021)	0.0000	0.0000	0
2020/10/02	IS05	22/03/2023			Interest Rate Swap	85.6800	85.6800	85.6700	85.6700	(0.012)	0.0000	0.0000	0
2020/10/02	IS05	20/06/2023			Interest Rate Swap	91.2200	91.2200	91.2400	91.2400	0.022	0.0000	0.0000	0
2020/10/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/02	IS10	17/12/2025			Interest Rate Swap	79.2900	79.2900	79.3300	79.3300	0.050	0.0000	0.0000	0
2020/10/02	IS10	16/03/2026			Interest Rate Swap	75.9000	75.9000	75.9600	75.9600	0.079	0.0000	0.0000	0
2020/10/02	IS10	15/06/2026			Interest Rate Swap	74.4000	74.4000	74.4800	74.4800	0.108	0.0000	0.0000	0
2020/10/02	IS10	21/09/2026			Interest Rate Swap	76.5500	76.5500	76.6300	76.6300	0.105	0.0000	0.0000	0
2020/10/02	IS10	21/12/2026			Interest Rate Swap	80.6900	80.6900	80.7700	80.7700	0.099	0.0000	0.0000	0
2020/10/02	IS10	15/03/2027			Interest Rate Swap	79.3000	79.3000	79.3700	79.3700	0.088	0.0000	0.0000	0
2020/10/02	IS10	21/06/2027			Interest Rate Swap	81.5200	81.5200	81.5900	81.5900	0.086	0.0000	0.0000	0
2020/10/02	IS10	20/09/2027			Interest Rate Swap	87.4800	87.4800	87.5400	87.5400	0.069	0.0000	0.0000	0
2020/10/02	IS10	20/12/2027			Interest Rate Swap	88.0300	88.0300	88.1000	88.1000	0.080	0.0000	0.0000	0
2020/10/02	IS10	22/03/2028			Interest Rate Swap	81.1900	81.1900	81.2700	81.2700	0.099	0.0000	0.0000	0
2020/10/02	IS10	20/06/2028			Interest Rate Swap	89.2000	89.2000	89.2900	89.2900	0.101	0.0000	0.0000	0
2020/10/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/02	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3450	96.6550	0.000	0.0000	0.0000	0
2020/10/02	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3400	96.6600	(0.299)	0.0000	0.0000	0
2020/10/02	JBAF	15/12/2020			Jibar Tradeable Future	3.2650	96.7350	3.2650	96.7350	0.000	0.0000	0.0000	30,010
2020/10/02	JBAF	20/01/2021			Jibar Tradeable Future	3.2700	96.7300	3.2500	96.7500	(0.612)	0.0000	0.0000	0
2020/10/02	JBAF	17/02/2021			Jibar Tradeable Future	3.2700	96.7300	3.2400	96.7600	(0.917)	0.0000	0.0000	0
2020/10/02	JBAF	17/03/2021			Jibar Tradeable Future	3.2900	96.7100	3.2400	96.7600	(1.520)	0.0000	0.0000	0
2020/10/02	JBAF	15/06/2021			Jibar Tradeable Future	3.3550	96.6450	3.3050	96.6950	(1.490)	0.0000	0.0000	0
2020/10/02	JBAF	15/09/2021			Jibar Tradeable Future	3.5400	96.4600	3.4700	96.5300	(1.977)	0.0000	0.0000	30,000
2020/10/02	JBAF	15/12/2021			Jibar Tradeable Future	3.6800	96.3200	3.6500	96.3500	(0.815)	0.0000	0.0000	0
2020/10/02	JBAF	16/03/2022			Jibar Tradeable Future	3.8550	96.1450	3.7950	96.2050	(1.556)	0.0000	0.0000	0
2020/10/02	JBAF	15/06/2022			Jibar Tradeable Future	4.1050	95.8950	4.0650	95.9350	(0.974)	0.0000	0.0000	0
2020/10/02	JBAF	21/09/2022			Jibar Tradeable Future	4.4800	95.5200	4.4000	95.6000	(1.786)	0.0000	0.0000	0
2020/10/02	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	R023	05/11/2020			Bond Future	4.5408	108.4550	4.5400	108.4570	(0.020)	0.0000	0.0000	34,495
2020/10/02	R023	05/11/2020	7.46	Call	Bond Future	6,348.2900	6.3483	6,350.3100	6.3503	0.032	0	0	0
2020/10/02	R023	05/11/2020	7.47	Call	Bond Future	6,369.2100	6.3692	6,371.2300	6.3712	0.032	0	0	0
2020/10/02	R023	05/11/2020	7.45	Call	Bond Future	6,327.3800	6.3274	6,329.4000	6.3294	0.032	0	0	0
2020/10/02	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	R023	04/02/2021	6.34	Call	Bond Future	3,416.6600	3.4167	3,418.0900	3.4181	0.042	0	0	0
2020/10/02	R023	04/02/2021	6.32	Put	Bond Future	9.2500	0.0093	8.9700	0.0090	(3.027)	0	0	0
2020/10/02	R023	04/02/2021			Bond Future	4.6110	109.5447	4.6102	109.5464	(0.018)	0.0000	0.0000	0

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2020/10/02	R023	04/02/2021	6.34	Put	Bond Future	8.6200	0.0086	8.3600	0.0084	(3.016)	0	0	0
2020/10/02	R023	04/02/2021	6.32	Call	Bond Future	3,378.6800	3.3787	3,380.0900	3.3801	0.042	0	0	0
2020/10/02	R023	04/02/2021	6.33	Put	Bond Future	8.9300	0.0089	8.6600	0.0087	(3.024)	0	0	0
2020/10/02	R023	04/02/2021	6.33	Call	Bond Future	3,397.6700	3.3977	3,399.0900	3.3991	0.042	0	0	0
2020/10/02	R023	06/05/2021	7.58	Call	Bond Future	5,035.4500	5.0355	5,036.7900	5.0368	0.027	0	0	0
2020/10/02	R023	06/05/2021			Bond Future	4.6483	106.8150	4.6475	106.8164	(0.017)	0.0000	0.0000	0
2020/10/02	R023	06/05/2021	7.56	Call	Bond Future	5,002.2800	5.0023	5,003.6200	5.0036	0.027	0	0	0
2020/10/02	R023	06/05/2021	7.56	Put	Bond Future	1.4200	0.0014	1.3800	0.0014	(2.817)	0	0	0
2020/10/02	R023	06/05/2021	7.58	Put	Bond Future	1.3300	0.0013	1.2900	0.0013	(3.008)	0	0	0
2020/10/02	R023	06/05/2021	7.57	Call	Bond Future	5,018.8600	5.0189	5,020.2100	5.0202	0.027	0	0	0
2020/10/02	R023	06/05/2021	7.57	Put	Bond Future	1.3700	0.0014	1.3400	0.0013	(2.190)	0	0	0
2020/10/02	R023	05/08/2021	5.30	Call	Bond Future	1,224.8800	1.2249	1,224.8700	1.2249	(0.001)	0	0	0
2020/10/02	R023	05/08/2021	5.29	Put	Bond Future	313.0000	0.3130	311.6800	0.3117	(0.422)	0	0	0
2020/10/02	R023	05/08/2021			Bond Future	4.6972	107.9744	4.6964	107.9757	(0.018)	0.0000	0.0000	0
2020/10/02	R023	05/08/2021	5.31	Call	Bond Future	1,236.2200	1.2362	1,236.2100	1.2362	(0.001)	0	0	0
2020/10/02	R023	05/08/2021	5.31	Put	Bond Future	305.4300	0.3054	304.1200	0.3041	(0.429)	0	0	0
2020/10/02	R023	05/08/2021	5.30	Put	Bond Future	309.1900	0.3092	307.8800	0.3079	(0.424)	0	0	0
2020/10/02	R023	05/08/2021	5.29	Call	Bond Future	1,213.5800	1.2136	1,213.5600	1.2136	(0.002)	0	0	0
2020/10/02	R035	05/11/2020	10.34	Put	Bond Future	6,238.8200	6.2388	6,466.8600	6.4669	3.655	0	0	0
2020/10/02	R035	05/11/2020			Bond Future	11.2746	84.8610	11.3176	84.5981	0.381	0.0000	0.0000	103,036
2020/10/02	R035	05/11/2020	10.33	Call	Bond Future	197.7800	0.1978	163.7000	0.1637	(17.231)	0	0	0
2020/10/02	R035	05/11/2020	10.33	Put	Bond Future	6,300.4800	6.3005	6,529.3800	6.5294	3.633	0	0	0
2020/10/02	R035	05/11/2020	10.34	Call	Bond Future	204.1200	0.2041	169.1800	0.1692	(17.117)	0	0	0
2020/10/02	R035	05/11/2020	10.32	Call	Bond Future	191.5900	0.1916	158.3500	0.1584	(17.350)	0	0	0
2020/10/02	R035	05/11/2020	10.32	Put	Bond Future	6,362.3700	6.3624	6,592.1100	6.5921	3.611	0	0	0
2020/10/02	R035	04/02/2021	10.14	Put	Bond Future	9,870.4100	9.8704	10,074.2500	10.0742	2.065	0	0	650
2020/10/02	R035	04/02/2021	11.14	Put	Bond Future	5,230.5700	5.2306	5,368.8100	5.3688	2.643	0	0	650
2020/10/02	R035	04/02/2021	10.05	Call	Bond Future	889.3600	0.8894	832.1600	0.8322	(6.432)	0	0	0
2020/10/02	R035	04/02/2021	10.04	Put	Bond Future	10,451.9100	10.4519	10,661.0900	10.6611	2.001	0	0	0
2020/10/02	R035	04/02/2021			Bond Future	11.5274	85.7137	11.5724	85.4478	0.390	0.0000	0.0000	0
2020/10/02	R035	04/02/2021	10.14	Call	Bond Future	990.7400	0.9907	928.7200	0.9287	(6.260)	0	0	0
2020/10/02	R035	04/02/2021	10.06	Call	Bond Future	900.2200	0.9002	842.5000	0.8425	(6.412)	0	0	0
2020/10/02	R035	04/02/2021	10.06	Put	Bond Future	10,334.1900	10.3342	10,542.3300	10.5423	2.014	0	0	0
2020/10/02	R035	04/02/2021	11.14	Call	Bond Future	2,884.3000	2.8843	2,756.6800	2.7567	(4.425)	0	0	0
2020/10/02	R035	04/02/2021	10.05	Put	Bond Future	10,392.9600	10.3930	10,601.6200	10.6016	2.008	0	0	0
2020/10/02	R035	04/02/2021	10.04	Call	Bond Future	878.6000	0.8786	821.9200	0.8219	(6.451)	0	0	0
2020/10/02	R035	06/05/2021	11.55	Call	Bond Future	4,161.1900	4.1612	4,020.8700	4.0209	(3.372)	0	0	0
2020/10/02	R035	06/05/2021	12.77	Call	Bond Future	8,169.4100	8.1694	7,972.6500	7.9726	(2.408)	0	0	0
2020/10/02	R035	06/05/2021	10.24	Put	Bond Future	11,038.1000	11.0381	11,237.1400	11.2371	1.803	0	0	0
2020/10/02	R035	06/05/2021	12.37	Call	Bond Future	6,726.7600	6.7268	6,545.9800	6.5460	(2.687)	0	0	0
2020/10/02	R035	06/05/2021	12.35	Put	Bond Future	3,443.8700	3.4439	3,532.9200	3.5329	2.586	0	0	0
2020/10/02	R035	06/05/2021			Bond Future	11.7738	82.1608	11.8207	81.8918	0.399	0.0000	0.0000	0
2020/10/02	R035	06/05/2021	12.37	Put	Bond Future	3,405.8600	3.4059	3,494.0500	3.4940	2.589	0	0	0
2020/10/02	R035	06/05/2021	12.35	Call	Bond Future	6,656.7200	6.6567	6,476.8000	6.4768	(2.703)	0	0	0
2020/10/02	R035	06/05/2021	11.55	Put	Bond Future	5,462.4000	5.4624	5,591.0500	5.5911	2.355	0	0	1,650
2020/10/02	R035	06/05/2021	12.77	Put	Bond Future	2,734.3100	2.7343	2,806.5200	2.8065	2.641	0	0	1,650
2020/10/02	R035	06/05/2021	10.24	Call	Bond Future	1,460.5500	1.4606	1,390.6200	1.3906	(4.788)	0	0	793

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2020/10/02	R035	06/05/2021	12.36	Put	Bond Future	3,424.9300	3.4249	3,513.5500	3.5136	2.587	0	0	0
2020/10/02	R035	06/05/2021	10.81	Put	Bond Future	8,199.1500	8.1991	8,369.3500	8.3693	2.076	0	0	0
2020/10/02	R035	06/05/2021	10.81	Call	Bond Future	2,366.4900	2.3665	2,267.7200	2.2677	(4.174)	0	0	1,650
2020/10/02	R035	06/05/2021	11.32	Call	Bond Future	3,548.0000	3.5480	3,420.3400	3.4203	(3.598)	0	0	0
2020/10/02	R035	06/05/2021	11.32	Put	Bond Future	6,219.4300	6.2194	6,360.7400	6.3607	2.272	0	0	793
2020/10/02	R035	06/05/2021	12.02	Call	Bond Future	5,549.0400	5.5490	5,384.4500	5.3845	(2.966)	0	0	0
2020/10/02	R035	06/05/2021	12.02	Put	Bond Future	4,152.1700	4.1522	4,256.5500	4.2565	2.514	0	0	793
2020/10/02	R035	06/05/2021	12.36	Call	Bond Future	6,691.8300	6.6918	6,511.4800	6.5115	(2.695)	0	0	0
2020/10/02	R035	05/08/2021	5.31	Call	Bond Future	0.9200	0.0009	0.8200	0.0008	(10.870)	0	0	0
2020/10/02	R035	05/08/2021			Bond Future	12.0385	83.0528	12.0875	82.7808	0.408	0.0000	0.0000	0
2020/10/02	R035	05/08/2021	5.29	Call	Bond Future	0.8800	0.0009	0.7800	0.0008	(11.364)	0	0	0
2020/10/02	R035	05/08/2021	5.29	Put	Bond Future	55,272.0700	55.2721	55,543.9500	55.5440	0.492	0	0	0
2020/10/02	R035	05/08/2021	5.31	Put	Bond Future	55,038.8200	55.0388	55,310.7000	55.3107	0.494	0	0	0
2020/10/02	R035	05/08/2021	5.30	Call	Bond Future	0.9000	0.0009	0.8000	0.0008	(11.111)	0	0	0
2020/10/02	R035	05/08/2021	5.30	Put	Bond Future	55,155.3800	55.1554	55,427.2600	55.4273	0.493	0	0	0
2020/10/02	R186	05/11/2020	8.65	Call	Bond Future	7,085.8800	7.0859	7,149.7100	7.1497	0.901	0	0	0
2020/10/02	R186	05/11/2020	8.64	Put	Bond Future	7.9000	0.0079	6.5500	0.0066	(17.089)	0	0	0
2020/10/02	R186	05/11/2020	7.50	Call	Bond Future	1,816.8400	1.8168	1,846.9200	1.8469	1.656	0	0	80
2020/10/02	R186	05/11/2020	8.00	Put	Bond Future	125.4100	0.1254	112.9700	0.1130	(9.919)	0	0	0
2020/10/02	R186	05/11/2020			Bond Future	7.2695	119.7740	7.2573	119.8391	(0.168)	0.0000	0.0000	89,064
2020/10/02	R186	05/11/2020	8.66	Call	Bond Future	7,134.7300	7.1347	7,198.6200	7.1986	0.895	0	0	0
2020/10/02	R186	05/11/2020	8.66	Put	Bond Future	7.1100	0.0071	5.8800	0.0059	(17.300)	0	0	0
2020/10/02	R186	05/11/2020	7.00	Put	Bond Future	1,950.9900	1.9510	1,892.1000	1.8921	(3.018)	0	0	0
2020/10/02	R186	05/11/2020	7.00	Call	Bond Future	502.0800	0.5021	508.3100	0.5083	1.241	0	0	1,200
2020/10/02	R186	05/11/2020	8.65	Put	Bond Future	7.5000	0.0075	6.2100	0.0062	(17.200)	0	0	0
2020/10/02	R186	05/11/2020	8.64	Call	Bond Future	7,037.0100	7.0370	7,100.7800	7.1008	0.906	0	0	0
2020/10/02	R186	05/11/2020	6.50	Put	Bond Future	4,260.2800	4.2603	4,194.6100	4.1946	(1.541)	0	0	0
2020/10/02	R186	05/11/2020	7.50	Put	Bond Future	595.0200	0.5950	559.9800	0.5600	(5.889)	0	0	0
2020/10/02	R186	05/11/2020	8.00	Call	Bond Future	3,941.5000	3.9415	3,994.1800	3.9942	1.337	0	0	1,200
2020/10/02	R186	05/11/2020	7.84	Put	Bond Future	213.8600	0.2139	195.6100	0.1956	(8.534)	0	0	0
2020/10/02	R186	05/11/2020	9.26	Put	Bond Future	0.1900	0.0002	0.1400	0.0001	(26.316)	0	0	3,500
2020/10/02	R186	05/11/2020	6.50	Call	Bond Future	61.6600	0.0617	61.1100	0.0611	(0.892)	0	0	80
2020/10/02	R186	05/11/2020	7.84	Call	Bond Future	3,207.9500	3.2080	3,254.8200	3.2548	1.461	0	0	3,500
2020/10/02	R186	05/11/2020	8.34	Put	Bond Future	34.2500	0.0342	29.7000	0.0297	(13.285)	0	0	0
2020/10/02	R186	05/11/2020	8.34	Call	Bond Future	5,572.0300	5.5720	5,632.6000	5.6326	1.087	0	0	3,500
2020/10/02	R186	05/11/2020	9.26	Call	Bond Future	10,030.9700	10.0310	10,096.0400	10.0960	0.649	0	0	0
2020/10/02	R186	04/02/2021	8.15	Call	Bond Future	4,500.0600	4.5001	4,540.2400	4.5402	0.893	0	0	0
2020/10/02	R186	04/02/2021			Bond Future	7.4502	115.6988	7.4374	115.7641	(0.172)	0.0000	0.0000	0
2020/10/02	R186	04/02/2021	8.15	Put	Bond Future	1,005.4100	1.0054	980.2300	0.9802	(2.504)	0	0	0
2020/10/02	R186	04/02/2021	8.00	Put	Bond Future	1,204.7900	1.2048	1,176.4700	1.1765	(2.351)	0	0	15,177
2020/10/02	R186	04/02/2021	8.16	Call	Bond Future	4,536.9000	4.5369	4,577.2700	4.5773	0.890	0	0	0
2020/10/02	R186	04/02/2021	8.17	Put	Bond Future	981.0900	0.9811	956.3100	0.9563	(2.526)	0	0	0
2020/10/02	R186	04/02/2021	8.00	Call	Bond Future	3,961.8000	3.9618	3,998.8400	3.9988	0.935	0	0	0
2020/10/02	R186	04/02/2021	8.16	Put	Bond Future	993.3000	0.9933	968.3100	0.9683	(2.516)	0	0	0
2020/10/02	R186	04/02/2021	8.17	Call	Bond Future	4,573.6200	4.5736	4,614.2000	4.6142	0.887	0	0	0
2020/10/02	R186	06/05/2021	10.77	Call	Bond Future	14,070.6000	14.0706	14,134.2000	14.1342	0.452	0	0	0
2020/10/02	R186	06/05/2021	10.76	Put	Bond Future	56.0100	0.0560	53.8800	0.0539	(3.803)	0	0	0

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2020/10/02	R186	06/05/2021			Bond Future	7.6329	116.9431	7.6193	117.0088	(0.177)	0.0000	0.0000	0
2020/10/02	R186	06/05/2021	10.78	Call	Bond Future	14,110.6900	14.1107	14,174.3200	14.1743	0.451	0	0	0
2020/10/02	R186	06/05/2021	10.78	Put	Bond Future	54.1100	0.0541	52.0400	0.0520	(3.826)	0	0	0
2020/10/02	R186	06/05/2021	10.77	Put	Bond Future	55.0500	0.0550	52.9500	0.0529	(3.815)	0	0	0
2020/10/02	R186	06/05/2021	10.76	Call	Bond Future	14,030.5100	14.0305	14,094.0800	14.0941	0.453	0	0	0
2020/10/02	R186	05/08/2021	8.61	Call	Bond Future	5,043.0000	5.0430	5,084.8100	5.0848	0.829	0	0	0
2020/10/02	R186	05/08/2021	8.62	Put	Bond Future	1,521.2400	1.5212	1,496.8700	1.4969	(1.602)	0	0	0
2020/10/02	R186	05/08/2021			Bond Future	7.8344	112.9313	7.8200	112.9976	(0.183)	0.0000	0.0000	0
2020/10/02	R186	05/08/2021	8.61	Put	Bond Future	1,533.6600	1.5337	1,509.1500	1.5091	(1.598)	0	0	0
2020/10/02	R186	05/08/2021	8.62	Call	Bond Future	5,074.9200	5.0749	5,116.8700	5.1169	0.827	0	0	0
2020/10/02	R186	05/08/2021	8.63	Call	Bond Future	5,106.9000	5.1069	5,148.9800	5.1490	0.824	0	0	0
2020/10/02	R186	05/08/2021	8.63	Put	Bond Future	1,508.9200	1.5089	1,484.6800	1.4847	(1.606)	0	0	0
2020/10/02	R197	05/11/2020			Bond Future	313.9265	313.9265	314.0437	314.0437	0.037	0.0000	0.0000	2,902
2020/10/02	R197	04/02/2021			Bond Future	309.3106	309.3106	309.4278	309.4278	0.038	0.0000	0.0000	0
2020/10/02	R197	06/05/2021			Bond Future	312.7103	312.7103	312.8280	312.8280	0.038	0.0000	0.0000	0
2020/10/02	R197	05/08/2021			Bond Future	308.1792	308.1792	308.2979	308.2979	0.039	0.0000	0.0000	0
2020/10/02	R202	05/11/2020			Bond Future	211.0395	211.0395	211.3461	211.3461	0.145	0.0000	0.0000	7,907
2020/10/02	R202	04/02/2021			Bond Future	209.0437	209.0437	209.3529	209.3529	0.148	0.0000	0.0000	0
2020/10/02	R202	06/05/2021			Bond Future	211.3413	211.3413	211.6531	211.6531	0.148	0.0000	0.0000	0
2020/10/02	R202	05/08/2021			Bond Future	209.4362	209.4362	209.7513	209.7513	0.150	0.0000	0.0000	0
2020/10/02	R208	05/11/2020	4.78	Call	Bond Future	508.0700	0.5081	507.1500	0.5072	(0.181)	0	0	0
2020/10/02	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	R208	05/11/2020			Bond Future	3.4669	102.0088	3.4693	102.0079	0.068	0.0000	0.0000	7,525
2020/10/02	R208	05/11/2020	4.79	Call	Bond Future	511.9200	0.5119	511.0000	0.5110	(0.180)	0	0	0
2020/10/02	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/02	R208	05/11/2020	4.77	Call	Bond Future	504.2200	0.5042	503.3000	0.5033	(0.182)	0	0	0
2020/10/02	R209	05/11/2020	10.02	Call	Bond Future	120.8400	0.1208	100.1300	0.1001	(17.138)	0	0	0
2020/10/02	R209	05/11/2020			Bond Future	11.0963	65.3040	11.1346	65.1010	0.345	0.0000	0.0000	27,594
2020/10/02	R209	05/11/2020	10.00	Call	Bond Future	113.2100	0.1132	93.5500	0.0936	(17.366)	0	0	0
2020/10/02	R209	05/11/2020	10.00	Put	Bond Future	6,354.7800	6.3548	6,538.1200	6.5381	2.885	0	0	0
2020/10/02	R209	05/11/2020	10.02	Put	Bond Future	6,240.9000	6.2409	6,423.1900	6.4232	2.921	0	0	0
2020/10/02	R209	05/11/2020	10.01	Call	Bond Future	116.9600	0.1170	96.7800	0.0968	(17.254)	0	0	0
2020/10/02	R209	05/11/2020	10.01	Put	Bond Future	6,297.7400	6.2977	6,480.5600	6.4806	2.903	0	0	0
2020/10/02	R209	04/02/2021	10.12	Put	Bond Future	7,810.7100	7.8107	7,955.2700	7.9553	1.851	0	0	0
2020/10/02	R209	04/02/2021			Bond Future	11.3121	65.9601	11.3519	65.7548	0.351	0.0000	0.0000	0
2020/10/02	R209	04/02/2021	10.11	Call	Bond Future	1,167.7400	1.1677	1,107.5100	1.1075	(5.158)	0	0	0
2020/10/02	R209	04/02/2021	10.11	Put	Bond Future	7,858.0000	7.8580	8,003.0200	8.0030	1.846	0	0	0
2020/10/02	R209	04/02/2021	10.12	Call	Bond Future	1,180.2000	1.1802	1,119.5100	1.1195	(5.142)	0	0	0
2020/10/02	R209	04/02/2021	10.10	Call	Bond Future	1,155.3700	1.1554	1,095.6000	1.0956	(5.173)	0	0	0
2020/10/02	R209	04/02/2021	10.10	Put	Bond Future	7,905.4500	7.9054	8,050.9300	8.0509	1.840	0	0	0
2020/10/02	R209	06/05/2021	12.25	Put	Bond Future	2,799.3200	2.7993	2,861.4200	2.8614	2.218	0	0	6,000
2020/10/02	R209	06/05/2021	12.23	Put	Bond Future	2,830.5800	2.8306	2,893.3000	2.8933	2.216	0	0	0
2020/10/02	R209	06/05/2021	12.22	Call	Bond Future	6,189.9700	6.1900	6,045.3800	6.0454	(2.336)	0	0	0

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2020/10/02	R209	06/05/2021			Bond Future	11.5284	63.5292	11.5698	63.3216	0.359	0.0000	0.0000	2,505
2020/10/02	R209	06/05/2021	10.25	Put	Bond Future	8,622.1300	8.6221	8,763.2500	8.7633	1.637	0	0	0
2020/10/02	R209	06/05/2021	10.25	Call	Bond Future	1,678.2500	1.6782	1,611.7400	1.6117	(3.963)	0	0	4,750
2020/10/02	R209	06/05/2021	11.25	Call	Bond Future	3,555.8100	3.5558	3,447.4800	3.4475	(3.047)	0	0	0
2020/10/02	R209	06/05/2021	11.25	Put	Bond Future	4,979.9400	4.9799	5,079.2400	5.0792	1.994	0	0	6,000
2020/10/02	R209	06/05/2021	12.25	Call	Bond Future	6,282.0900	6.2821	6,136.5600	6.1366	(2.317)	0	0	0
2020/10/02	R209	06/05/2021	12.23	Call	Bond Future	6,220.7000	6.2207	6,075.7900	6.0758	(2.329)	0	0	0
2020/10/02	R209	06/05/2021	12.22	Put	Bond Future	2,846.2500	2.8463	2,909.2900	2.9093	2.215	0	0	0
2020/10/02	R209	06/05/2021	12.24	Call	Bond Future	6,251.4700	6.2515	6,106.2500	6.1063	(2.323)	0	0	0
2020/10/02	R209	06/05/2021	12.24	Put	Bond Future	2,814.9900	2.8150	2,877.4000	2.8774	2.217	0	0	0
2020/10/02	R209	05/08/2021	11.81	Put	Bond Future	4,385.9100	4.3859	4,475.0100	4.4750	2.032	0	0	0
2020/10/02	R209	05/08/2021			Bond Future	11.7555	64.2190	11.7986	64.0090	0.366	0.0000	0.0000	0
2020/10/02	R209	05/08/2021	11.80	Call	Bond Future	4,626.1300	4.6261	4,505.6100	4.5056	(2.605)	0	0	0
2020/10/02	R209	05/08/2021	11.80	Put	Bond Future	4,409.1900	4.4092	4,498.6500	4.4987	2.029	0	0	0
2020/10/02	R209	05/08/2021	11.81	Call	Bond Future	4,651.4800	4.6515	4,530.6000	4.5306	(2.599)	0	0	0
2020/10/02	R209	05/08/2021	11.79	Call	Bond Future	4,600.8300	4.6008	4,480.6800	4.4807	(2.611)	0	0	0
2020/10/02	R209	05/08/2021	11.79	Put	Bond Future	4,432.5800	4.4326	4,522.4100	4.5224	2.027	0	0	0
2020/10/02	R210	05/11/2020			Bond Future	186.5145	186.5145	186.5931	186.5931	0.042	0.0000	0.0000	2,230
2020/10/02	R210	04/02/2021			Bond Future	188.4346	188.4346	188.5134	188.5134	0.042	0.0000	0.0000	0
2020/10/02	R210	06/05/2021			Bond Future	187.7931	187.7931	187.8721	187.8721	0.042	0.0000	0.0000	0
2020/10/02	R210	05/08/2021			Bond Future	189.8759	189.8759	189.9557	189.9557	0.042	0.0000	0.0000	0
2020/10/02	R212	05/11/2020			Bond Future	169.7552	169.7552	169.7906	169.7906	0.021	0.0000	0.0000	6,889
2020/10/02	R212	04/02/2021			Bond Future	169.2057	169.2057	169.2410	169.2410	0.021	0.0000	0.0000	0
2020/10/02	R212	06/05/2021			Bond Future	171.0656	171.0656	171.1007	171.1007	0.021	0.0000	0.0000	0
2020/10/02	R212	05/08/2021			Bond Future	170.6322	170.6322	170.6676	170.6676	0.021	0.0000	0.0000	0
2020/10/02	R213	05/11/2020	9.60	Put	Bond Future	2,795.8900	2.7959	2,887.5900	2.8876	3.280	0	0	0
2020/10/02	R213	05/11/2020	9.59	Call	Bond Future	672.9800	0.6730	610.7800	0.6108	(9.242)	0	0	0
2020/10/02	R213	05/11/2020			Bond Future	9.9744	82.4705	10.0024	82.3156	0.281	0.0000	0.0000	16,416
2020/10/02	R213	05/11/2020	9.60	Call	Bond Future	690.0300	0.6900	626.8400	0.6268	(9.158)	0	0	0
2020/10/02	R213	05/11/2020	9.59	Put	Bond Future	2,836.0700	2.8361	2,928.7600	2.9288	3.268	0	0	0
2020/10/02	R213	05/11/2020	9.61	Call	Bond Future	707.3700	0.7074	643.1900	0.6432	(9.073)	0	0	0
2020/10/02	R213	05/11/2020	9.61	Put	Bond Future	2,756.0500	2.7561	2,846.7600	2.8468	3.291	0	0	0
2020/10/02	R213	04/02/2021	9.40	Call	Bond Future	1,494.5200	1.4945	1,435.6700	1.4357	(3.938)	0	0	0
2020/10/02	R213	04/02/2021	9.39	Put	Bond Future	5,969.9300	5.9699	6,068.1900	6.0682	1.646	0	0	0
2020/10/02	R213	04/02/2021			Bond Future	10.1988	83.2991	10.2280	83.1424	0.287	0.0000	0.0000	0
2020/10/02	R213	04/02/2021	9.41	Call	Bond Future	1,511.3500	1.5113	1,452.0600	1.4521	(3.923)	0	0	0
2020/10/02	R213	04/02/2021	9.41	Put	Bond Future	5,888.2800	5.8883	5,985.6800	5.9857	1.654	0	0	0
2020/10/02	R213	04/02/2021	9.40	Put	Bond Future	5,928.9200	5.9289	6,026.7600	6.0268	1.650	0	0	0
2020/10/02	R213	04/02/2021	9.39	Call	Bond Future	1,478.0000	1.4780	1,419.5700	1.4196	(3.953)	0	0	0
2020/10/02	R213	06/05/2021	11.91	Put	Bond Future	1,400.6100	1.4006	1,428.0300	1.4280	1.958	0	0	0
2020/10/02	R213	06/05/2021			Bond Future	10.4172	80.6655	10.4478	80.5068	0.293	0.0000	0.0000	0
2020/10/02	R213	06/05/2021	11.90	Call	Bond Future	8,651.6100	8.6516	8,520.5700	8.5206	(1.515)	0	0	0
2020/10/02	R213	06/05/2021	11.90	Put	Bond Future	1,412.4000	1.4124	1,440.0200	1.4400	1.956	0	0	0
2020/10/02	R213	06/05/2021	11.91	Call	Bond Future	8,685.6000	8.6856	8,554.3600	8.5544	(1.511)	0	0	0
2020/10/02	R213	06/05/2021	11.89	Call	Bond Future	8,617.6700	8.6177	8,486.8300	8.4868	(1.518)	0	0	0



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2020/10/02	R213	06/05/2021	11.89	Put	Bond Future	1,424.2800	1.4243	1,452.1000	1.4521	1.953	0	0	0
2020/10/02	R213	05/08/2021	10.85	Call	Bond Future	4,713.7700	4.7138	4,617.1500	4.6171	(2.050)	0	0	0
2020/10/02	R213	05/08/2021	10.84	Put	Bond Future	3,751.8400	3.7518	3,815.9500	3.8160	1.709	0	0	0
2020/10/02	R213	05/08/2021			Bond Future	10.6529	81.5411	10.6848	81.3807	0.300	0.0000	0.0000	0
2020/10/02	R213	05/08/2021	10.86	Call	Bond Future	4,741.1900	4.7412	4,644.2700	4.6443	(2.044)	0	0	0
2020/10/02	R213	05/08/2021	10.86	Put	Bond Future	3,707.5700	3.7076	3,771.0900	3.7711	1.713	0	0	0
2020/10/02	R213	05/08/2021	10.85	Put	Bond Future	3,729.6500	3.7296	3,793.4700	3.7935	1.711	0	0	0
2020/10/02	R213	05/08/2021	10.84	Call	Bond Future	4,686.4200	4.6864	4,590.0900	4.5901	(2.056)	0	0	0
2020/10/02	R214	05/11/2020	10.26	Put	Bond Future	6,606.3100	6.6063	6,816.7300	6.8167	3.185	0	0	0
2020/10/02	R214	05/11/2020			Bond Future	11.3764	62.9228	11.4197	62.6911	0.381	0.0000	0.0000	17,572
2020/10/02	R214	05/11/2020	10.25	Call	Bond Future	111.2600	0.1113	90.4800	0.0905	(18.677)	0	0	0
2020/10/02	R214	05/11/2020	10.25	Put	Bond Future	6,665.6000	6.6656	6,876.5800	6.8766	3.165	0	0	0
2020/10/02	R214	05/11/2020	10.26	Call	Bond Future	114.9600	0.1150	93.6200	0.0936	(18.563)	0	0	0
2020/10/02	R214	05/11/2020	10.24	Call	Bond Future	107.7000	0.1077	87.4700	0.0875	(18.784)	0	0	0
2020/10/02	R214	05/11/2020	10.23	Put	Bond Future	6,725.1300	6.7251	6,936.6600	6.9367	3.145	0	0	0
2020/10/02	R214	04/02/2021	10.33	Call	Bond Future	1,143.7300	1.1437	1,078.3900	1.0784	(5.713)	0	0	0
2020/10/02	R214	04/02/2021			Bond Future	11.5927	63.5550	11.6379	63.3208	0.390	0.0000	0.0000	0
2020/10/02	R214	04/02/2021	10.31	Call	Bond Future	1,119.2900	1.1193	1,054.9600	1.0550	(5.747)	0	0	0
2020/10/02	R214	04/02/2021	10.31	Put	Bond Future	8,433.3700	8.4334	8,603.3100	8.6033	2.015	0	0	0
2020/10/02	R214	04/02/2021	10.33	Put	Bond Future	8,333.1900	8.3332	8,502.1200	8.5021	2.027	0	0	0
2020/10/02	R214	04/02/2021	10.32	Call	Bond Future	1,131.4600	1.1315	1,066.6300	1.0666	(5.730)	0	0	0
2020/10/02	R214	04/02/2021	10.32	Put	Bond Future	8,383.1900	8.3832	8,552.6300	8.5526	2.021	0	0	0
2020/10/02	R214	06/05/2021	12.26	Call	Bond Future	5,595.7300	5.5957	5,440.7200	5.4407	(2.770)	0	0	0
2020/10/02	R214	06/05/2021	12.25	Put	Bond Future	3,370.7900	3.3708	3,453.1900	3.4532	2.445	0	0	0
2020/10/02	R214	06/05/2021			Bond Future	11.8021	60.9613	11.8492	60.7243	0.399	0.0000	0.0000	0
2020/10/02	R214	06/05/2021	12.27	Call	Bond Future	5,625.3700	5.6254	5,469.9700	5.4700	(2.762)	0	0	0
2020/10/02	R214	06/05/2021	12.27	Put	Bond Future	3,334.9100	3.3349	3,416.5200	3.4165	2.447	0	0	0
2020/10/02	R214	06/05/2021	12.26	Put	Bond Future	3,352.7100	3.3527	3,434.7100	3.4347	2.446	0	0	0
2020/10/02	R214	06/05/2021	12.25	Call	Bond Future	5,566.3000	5.5663	5,411.6900	5.4117	(2.778)	0	0	0
2020/10/02	R214	05/08/2021	12.01	Call	Bond Future	4,585.6800	4.5857	4,450.9900	4.4510	(2.937)	0	0	0
2020/10/02	R214	05/08/2021			Bond Future	12.0254	61.6232	12.0744	61.3835	0.408	0.0000	0.0000	0
2020/10/02	R214	05/08/2021	12.01	Put	Bond Future	4,661.0900	4.6611	4,766.0600	4.7661	2.252	0	0	0
2020/10/02	R214	05/08/2021	12.03	Put	Bond Future	4,612.9900	4.6130	4,717.1500	4.7171	2.258	0	0	0
2020/10/02	R214	05/08/2021	12.02	Call	Bond Future	4,610.7600	4.6108	4,475.6700	4.4757	(2.930)	0	0	0
2020/10/02	R214	05/08/2021	12.02	Put	Bond Future	4,637.0900	4.6371	4,741.6600	4.7417	2.255	0	0	0
2020/10/02	R214	05/08/2021	12.03	Call	Bond Future	4,635.6800	4.6357	4,500.1800	4.5002	(2.923)	0	0	0
2020/10/02	R248	05/11/2020	10.03	Call	Bond Future	14.3900	0.0144	10.8600	0.0109	(24.531)	0	0	0
2020/10/02	R248	05/11/2020	10.02	Put	Bond Future	12,223.5400	12.2235	12,464.1200	12.4641	1.968	0	0	0
2020/10/02	R248	05/11/2020			Bond Future	11.6874	77.6844	11.7255	77.4405	0.327	0.0000	0.0000	112,431
2020/10/02	R248	05/11/2020	10.04	Call	Bond Future	15.0600	0.0151	11.3800	0.0114	(24.436)	0	0	0
2020/10/02	R248	05/11/2020	10.04	Put	Bond Future	12,058.2800	12.0583	12,298.5700	12.2986	1.993	0	0	0
2020/10/02	R248	05/11/2020	11.00	Put	Bond Future	5,101.5300	5.1015	5,286.1900	5.2862	3.620	0	0	0
2020/10/02	R248	05/11/2020	11.00	Call	Bond Future	453.1500	0.4531	393.8400	0.3938	(13.088)	0	0	950
2020/10/02	R248	05/11/2020	10.00	Put	Bond Future	12,389.4500	12.3894	12,630.2900	12.6303	1.944	0	0	0
2020/10/02	R248	05/11/2020	10.00	Call	Bond Future	12.5500	0.0125	9.4200	0.0094	(24.940)	0	0	950
2020/10/02	R248	05/11/2020	10.03	Put	Bond Future	12,140.8200	12.1408	12,381.2600	12.3813	1.980	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
2020/10/02	R248	05/11/2020	10.02	Call	Bond Future	13.7500	0.0138	10.3600	0.0104	(24.655)	0	0	0
2020/10/02	R248	04/02/2021	10.75	Call	Bond Future	1,314.0500	1.3141	1,243.7400	1.2437	(5.351)	0	0	2,590
2020/10/02	R248	04/02/2021	10.47	Put	Bond Future	10,989.2000	10.9892	11,181.0000	11.1810	1.745	0	0	0
2020/10/02	R248	04/02/2021	10.46	Call	Bond Future	926.0800	0.9261	871.7000	0.8717	(5.872)	0	0	0
2020/10/02	R248	04/02/2021			Bond Future	11.9208	78.4650	11.9608	78.2183	0.336	0.0000	0.0000	0
2020/10/02	R248	04/02/2021	10.75	Put	Bond Future	9,244.3300	9.2443	9,420.7200	9.4207	1.908	0	0	0
2020/10/02	R248	04/02/2021	11.50	Put	Bond Future	5,631.2300	5.6312	5,758.8100	5.7588	2.266	0	0	0
2020/10/02	R248	04/02/2021	11.50	Call	Bond Future	2,943.7600	2.9438	2,824.6400	2.8246	(4.047)	0	0	2,590
2020/10/02	R248	04/02/2021	10.47	Call	Bond Future	937.8900	0.9379	882.9900	0.8830	(5.854)	0	0	0
2020/10/02	R248	04/02/2021	10.46	Put	Bond Future	11,054.9100	11.0549	11,247.2300	11.2472	1.740	0	0	0
2020/10/02	R248	04/02/2021	10.48	Call	Bond Future	949.8000	0.9498	894.3800	0.8944	(5.835)	0	0	0
2020/10/02	R248	04/02/2021	10.48	Put	Bond Future	10,923.7200	10.9237	11,115.0000	11.1150	1.751	0	0	0
2020/10/02	R248	06/05/2021	12.36	Call	Bond Future	5,805.9300	5.8059	5,652.1200	5.6521	(2.649)	0	0	0
2020/10/02	R248	06/05/2021			Bond Future	12.1476	74.8972	12.1895	74.6477	0.345	0.0000	0.0000	0
2020/10/02	R248	06/05/2021	12.34	Call	Bond Future	5,740.3900	5.7404	5,587.4800	5.5875	(2.664)	0	0	0
2020/10/02	R248	06/05/2021	12.34	Put	Bond Future	4,606.1400	4.6061	4,702.7300	4.7027	2.097	0	0	0
2020/10/02	R248	06/05/2021	12.36	Put	Bond Future	4,555.5900	4.5556	4,651.2800	4.6513	2.100	0	0	0
2020/10/02	R248	06/05/2021	12.35	Call	Bond Future	5,773.1300	5.7731	5,619.7700	5.6198	(2.656)	0	0	0
2020/10/02	R248	06/05/2021	12.35	Put	Bond Future	4,580.7900	4.5808	4,676.9300	4.6769	2.099	0	0	0
2020/10/02	R248	05/08/2021	12.51	Put	Bond Future	5,031.9800	5.0320	5,136.3700	5.1364	2.075	0	0	0
2020/10/02	R248	05/08/2021			Bond Future	12.3908	75.7104	12.4347	75.4581	0.354	0.0000	0.0000	0
2020/10/02	R248	05/08/2021	12.51	Call	Bond Future	5,713.5700	5.7136	5,565.6200	5.5656	(2.589)	0	0	0
2020/10/02	R248	05/08/2021	12.52	Call	Bond Future	5,744.6400	5.7446	5,596.2500	5.5963	(2.583)	0	0	0
2020/10/02	R248	05/08/2021	12.50	Put	Bond Future	5,057.7000	5.0577	5,162.5100	5.1625	2.072	0	0	0
2020/10/02	R248	05/08/2021	12.52	Put	Bond Future	5,006.4100	5.0064	5,110.3600	5.1104	2.076	0	0	0
2020/10/02	R248	05/08/2021	12.50	Call	Bond Future	5,682.5600	5.6826	5,535.0300	5.5350	(2.596)	0	0	0

**Total**

**1272842**