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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/10/2020 TO 07/10/2020

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
2020/10/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	2025	05/11/2020		Bond Future	143.4248	143.4248	143.4783	143.4783	0.037	0.0000	0.0000	3,962
2020/10/07	2025	04/02/2021		Bond Future	143.3761	143.3761	143.4288	143.4288	0.037	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
2020/10/07	2025	06/05/2021			Bond Future	144.9601	144.9601	145.0117	145.0117	0.036	0.0000	0.0000	0
2020/10/07	2025	05/08/2021			Bond Future	145.0614	145.0614	145.1129	145.1129	0.036	0.0000	0.0000	0
2020/10/07	2029	05/11/2020			Bond Future	99.2655	99.2655	99.4691	99.4691	0.205	0.0000	0.0000	4,935
2020/10/07	2029	04/02/2021			Bond Future	100.2751	100.2751	100.4799	100.4799	0.204	0.0000	0.0000	0
2020/10/07	2029	06/05/2021			Bond Future	100.2440	100.2440	100.4499	100.4499	0.205	0.0000	0.0000	0
2020/10/07	2029	05/08/2021			Bond Future	101.3719	101.3719	101.5796	101.5796	0.205	0.0000	0.0000	0
2020/10/07	2030	05/11/2020	9.39	Put	Bond Future	2,112.0600	2.1121	2,072.5100	2.0725	(1.873)	0	0	0
2020/10/07	2030	05/11/2020	9.38	Call	Bond Future	819.9800	0.8200	708.6600	0.7087	(13.576)	0	0	0
2020/10/07	2030	05/11/2020	9.66	Put	Bond Future	1,273.7300	1.2737	1,214.1800	1.2142	(4.675)	0	0	5,500
2020/10/07	2030	05/11/2020	9.60	Put	Bond Future	1,435.1000	1.4351	1,378.4300	1.3784	(3.949)	0	0	3,000
2020/10/07	2030	05/11/2020	9.99	Put	Bond Future	624.5000	0.6245	566.0900	0.5661	(9.353)	0	0	2,500
2020/10/07	2030	05/11/2020	8.10	Put	Bond Future	9,090.0300	9.0900	9,160.6300	9.1606	0.777	0	0	0
2020/10/07	2030	05/11/2020	8.73	Call	Bond Future	91.0900	0.0911	61.9900	0.0620	(31.946)	0	0	3,000
2020/10/07	2030	05/11/2020	10.06	Put	Bond Future	531.0900	0.5311	475.2700	0.4753	(10.510)	0	0	1,000
2020/10/07	2030	05/11/2020			Bond Future	9.6134	92.4709	9.6263	92.3981	0.134	0.0000	0.0000	92,185
2020/10/07	2030	05/11/2020	9.99	Call	Bond Future	2,715.7900	2.7158	2,584.5600	2.5846	(4.832)	0	0	0
2020/10/07	2030	05/11/2020	8.85	Put	Bond Future	4,591.1200	4.5911	4,622.0400	4.6220	0.673	0	0	0
2020/10/07	2030	05/11/2020	8.85	Call	Bond Future	149.2400	0.1492	107.3400	0.1073	(28.076)	0	0	3,000
2020/10/07	2030	05/11/2020	9.61	Call	Bond Future	1,388.0400	1.3880	1,258.0400	1.2580	(9.366)	0	0	0
2020/10/07	2030	05/11/2020	9.61	Put	Bond Future	1,407.2100	1.4072	1,350.0300	1.3500	(4.063)	0	0	3,000
2020/10/07	2030	05/11/2020	8.34	Put	Bond Future	7,583.5700	7.5836	7,649.5500	7.6496	0.870	0	0	0
2020/10/07	2030	05/11/2020	8.34	Call	Bond Future	15.1700	0.0152	8.3300	0.0083	(45.089)	0	0	1,000
2020/10/07	2030	05/11/2020	9.04	Put	Bond Future	3,610.3500	3.6104	3,616.2300	3.6162	0.163	0	0	0
2020/10/07	2030	05/11/2020	9.04	Call	Bond Future	300.1100	0.3001	233.1700	0.2332	(22.305)	0	0	1,000
2020/10/07	2030	05/11/2020	9.39	Call	Bond Future	840.8100	0.8408	728.4400	0.7284	(13.364)	0	0	0
2020/10/07	2030	05/11/2020	9.38	Put	Bond Future	2,148.6800	2.1487	2,110.1800	2.1102	(1.792)	0	0	0
2020/10/07	2030	05/11/2020	9.66	Call	Bond Future	1,536.0000	1.5360	1,403.6300	1.4036	(8.618)	0	0	0
2020/10/07	2030	05/11/2020	9.60	Call	Bond Future	1,359.5000	1.3595	1,230.0100	1.2300	(9.525)	0	0	0
2020/10/07	2030	05/11/2020	9.49	Call	Bond Future	1,067.9200	1.0679	946.2500	0.9463	(11.393)	0	0	0
2020/10/07	2030	05/11/2020	8.36	Put	Bond Future	7,460.0800	7.4601	7,525.4500	7.5254	0.876	0	0	0
2020/10/07	2030	05/11/2020	9.86	Put	Bond Future	836.0800	0.8361	774.2900	0.7743	(7.390)	0	0	14,160
2020/10/07	2030	05/11/2020	8.10	Call	Bond Future	4.1500	0.0042	1.9300	0.0019	(53.494)	0	0	3,000
2020/10/07	2030	05/11/2020	8.73	Put	Bond Future	5,256.8500	5.2568	5,300.5700	5.3006	0.832	0	0	0
2020/10/07	2030	05/11/2020	9.23	Put	Bond Future	2,743.7500	2.7438	2,723.1300	2.7231	(0.752)	0	0	0
2020/10/07	2030	05/11/2020	10.06	Call	Bond Future	3,004.0800	3.0041	2,875.4400	2.8754	(4.282)	0	0	0
2020/10/07	2030	05/11/2020	10.37	Put	Bond Future	248.0400	0.2480	207.7000	0.2077	(16.264)	0	0	2,000
2020/10/07	2030	05/11/2020	9.40	Call	Bond Future	861.9800	0.8620	748.5800	0.7486	(13.156)	0	0	0
2020/10/07	2030	05/11/2020	9.40	Put	Bond Future	2,075.8300	2.0758	2,035.2500	2.0353	(1.955)	0	0	0
2020/10/07	2030	05/11/2020	9.49	Put	Bond Future	1,767.2500	1.7672	1,718.4000	1.7184	(2.764)	0	0	2,500
2020/10/07	2030	05/11/2020	9.65	Call	Bond Future	1,505.7800	1.5058	1,373.7900	1.3738	(8.766)	0	0	0
2020/10/07	2030	05/11/2020	9.65	Put	Bond Future	1,299.7100	1.2997	1,240.5400	1.2405	(4.553)	0	0	2,500
2020/10/07	2030	05/11/2020	8.36	Call	Bond Future	16.7800	0.0168	9.3300	0.0093	(44.398)	0	0	14,160
2020/10/07	2030	05/11/2020	8.86	Put	Bond Future	4,537.1100	4.5371	4,566.8500	4.5669	0.655	0	0	0
2020/10/07	2030	05/11/2020	8.86	Call	Bond Future	155.2300	0.1552	112.1500	0.1121	(27.752)	0	0	14,160
2020/10/07	2030	05/11/2020	9.86	Call	Bond Future	2,212.7100	2.2127	2,078.1000	2.0781	(6.083)	0	0	0
2020/10/07	2030	05/11/2020	9.23	Call	Bond Future	547.6400	0.5476	454.2000	0.4542	(17.062)	0	0	3,000

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2020/10/07	2030	05/11/2020	10.47	Call	Bond Future	4,856.9200	4.8569	4,749.2300	4.7492	(2.217)	0	0	0
2020/10/07	2030	05/11/2020	10.47	Put	Bond Future	191.2800	0.1913	156.4100	0.1564	(18.230)	0	0	3,000
2020/10/07	2030	05/11/2020	8.53	Put	Bond Future	6,426.1700	6.4262	6,484.4000	6.4844	0.906	0	0	0
2020/10/07	2030	05/11/2020	8.53	Call	Bond Future	37.9400	0.0379	23.3500	0.0234	(38.455)	0	0	9,414
2020/10/07	2030	05/11/2020	9.03	Put	Bond Future	3,659.2700	3.6593	3,666.5700	3.6666	0.199	0	0	0
2020/10/07	2030	05/11/2020	9.03	Call	Bond Future	289.9100	0.2899	224.3900	0.2244	(22.600)	0	0	9,414
2020/10/07	2030	05/11/2020	10.37	Call	Bond Future	4,385.5900	4.3856	4,272.4300	4.2724	(2.580)	0	0	0
2020/10/07	2030	04/02/2021	9.20	Put	Bond Future	5,195.4700	5.1955	5,019.6300	5.0196	(3.384)	0	0	0
2020/10/07	2030	04/02/2021	8.20	Put	Bond Future	9,975.2700	9.9753	9,925.5300	9.9255	(0.499)	0	0	0
2020/10/07	2030	04/02/2021	9.12	Call	Bond Future	1,464.5400	1.4645	1,222.1400	1.2221	(16.551)	0	0	1,000
2020/10/07	2030	04/02/2021	8.36	Call	Bond Future	531.2100	0.5312	386.6500	0.3866	(27.213)	0	0	800
2020/10/07	2030	04/02/2021	9.16	Call	Bond Future	1,536.4600	1.5365	1,290.0800	1.2901	(16.036)	0	0	0
2020/10/07	2030	04/02/2021	9.15	Put	Bond Future	5,390.4100	5.3904	5,219.4300	5.2194	(3.172)	0	0	0
2020/10/07	2030	04/02/2021			Bond Future	9.8412	89.3846	9.8549	89.3103	0.139	0.0000	0.0000	0
2020/10/07	2030	04/02/2021	8.20	Call	Bond Future	418.1100	0.4181	294.0400	0.2940	(29.674)	0	0	1,600
2020/10/07	2030	04/02/2021	8.37	Put	Bond Future	9,046.6100	9.0466	8,975.0700	8.9751	(0.791)	0	0	0
2020/10/07	2030	04/02/2021	8.37	Call	Bond Future	539.0200	0.5390	393.1500	0.3931	(27.062)	0	0	1,000
2020/10/07	2030	04/02/2021	9.17	Call	Bond Future	1,554.8300	1.5548	1,307.4000	1.3074	(15.914)	0	0	0
2020/10/07	2030	04/02/2021	9.17	Put	Bond Future	5,311.9500	5.3120	5,138.8500	5.1388	(3.259)	0	0	0
2020/10/07	2030	04/02/2021	9.20	Call	Bond Future	1,610.6200	1.6106	1,360.4500	1.3604	(15.533)	0	0	1,600
2020/10/07	2030	04/02/2021	9.12	Put	Bond Future	5,509.6900	5.5097	5,341.6200	5.3416	(3.050)	0	0	0
2020/10/07	2030	04/02/2021	8.36	Put	Bond Future	9,100.1400	9.1001	9,029.9100	9.0299	(0.772)	0	0	0
2020/10/07	2030	04/02/2021	9.16	Put	Bond Future	5,351.0900	5.3511	5,179.0400	5.1790	(3.215)	0	0	0
2020/10/07	2030	04/02/2021	9.15	Call	Bond Future	1,518.2200	1.5182	1,272.9100	1.2729	(16.158)	0	0	0
2020/10/07	2030	04/02/2021	8.86	Put	Bond Future	6,615.7400	6.6157	6,478.7800	6.4788	(2.070)	0	0	0
2020/10/07	2030	04/02/2021	8.86	Call	Bond Future	1,054.0200	1.0540	842.7300	0.8427	(20.046)	0	0	800
2020/10/07	2030	04/02/2021	10.20	Call	Bond Future	4,200.4300	4.2004	3,924.3500	3.9244	(6.573)	0	0	0
2020/10/07	2030	04/02/2021	10.20	Put	Bond Future	2,273.1800	2.2732	2,071.4300	2.0714	(8.875)	0	0	1,800
2020/10/07	2030	06/05/2021	10.04	Put	Bond Future	3,839.2300	3.8392	3,640.3900	3.6404	(5.179)	0	0	0
2020/10/07	2030	06/05/2021	9.15	Call	Bond Future	1,724.8900	1.7249	1,488.0400	1.4880	(13.731)	0	0	0
2020/10/07	2030	06/05/2021	11.69	Call	Bond Future	9,118.7500	9.1188	8,902.7600	8.9028	(2.369)	0	0	0
2020/10/07	2030	06/05/2021	11.70	Put	Bond Future	1,088.9400	1.0889	949.9100	0.9499	(12.767)	0	0	0
2020/10/07	2030	06/05/2021			Bond Future	10.0703	90.3519	10.0848	90.2756	0.144	0.0000	0.0000	0
2020/10/07	2030	06/05/2021	10.74	Call	Bond Future	5,823.8800	5.8239	5,561.2800	5.5613	(4.509)	0	0	0
2020/10/07	2030	06/05/2021	10.74	Put	Bond Future	2,386.0600	2.3861	2,199.8000	2.1998	(7.806)	0	0	0
2020/10/07	2030	06/05/2021	7.97	Call	Bond Future	478.4800	0.4785	359.6300	0.3596	(24.839)	0	0	700
2020/10/07	2030	06/05/2021	10.04	Call	Bond Future	3,679.4300	3.6794	3,404.2500	3.4043	(7.479)	0	0	0
2020/10/07	2030	06/05/2021	9.15	Put	Bond Future	6,750.9500	6.7510	6,590.4400	6.5904	(2.378)	0	0	0
2020/10/07	2030	06/05/2021	9.92	Call	Bond Future	3,366.5700	3.3666	3,092.8500	3.0929	(8.131)	0	0	0
2020/10/07	2030	06/05/2021	11.69	Put	Bond Future	1,099.1100	1.0991	959.4600	0.9595	(12.706)	0	0	0
2020/10/07	2030	06/05/2021	11.70	Call	Bond Future	9,155.0600	9.1551	8,939.6900	8.9397	(2.352)	0	0	0
2020/10/07	2030	06/05/2021	9.22	Call	Bond Future	1,846.9600	1.8470	1,604.1200	1.6041	(13.148)	0	0	0
2020/10/07	2030	06/05/2021	9.22	Put	Bond Future	6,477.9000	6.4779	6,311.4000	6.3114	(2.570)	0	0	700
2020/10/07	2030	06/05/2021	7.97	Put	Bond Future	12,503.2100	12.5032	12,460.7000	12.4607	(0.340)	0	0	0
2020/10/07	2030	06/05/2021	9.92	Put	Bond Future	4,162.9700	4.1630	3,965.5900	3.9656	(4.741)	0	0	700
2020/10/07	2030	06/05/2021	11.71	Call	Bond Future	9,191.4200	9.1914	8,976.6600	8.9767	(2.337)	0	0	0
2020/10/07	2030	06/05/2021	11.71	Put	Bond Future	1,078.8600	1.0789	940.4400	0.9404	(12.830)	0	0	0
2020/10/07	2030	05/08/2021	12.10	Call	Bond Future	9,648.5700	9.6486	9,306.9200	9.3069	(3.541)	0	0	0

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2020/10/07	2030	05/08/2021	10.42	Put	Bond Future	3,787.1400	3.7871	3,393.8400	3.3938	(10.385)	0	0	0
2020/10/07	2030	05/08/2021	10.41	Call	Bond Future	4,269.0000	4.2690	3,798.0400	3.7980	(11.032)	0	0	0
2020/10/07	2030	05/08/2021			Bond Future	10.3194	87.3422	10.3347	87.2646	0.148	0.0000	0.0000	0
2020/10/07	2030	05/08/2021	9.45	Call	Bond Future	2,070.7300	2.0707	1,642.7400	1.6427	(20.669)	0	0	600
2020/10/07	2030	05/08/2021	12.10	Put	Bond Future	1,181.5400	1.1815	917.4900	0.9175	(22.348)	0	0	600
2020/10/07	2030	05/08/2021	10.42	Call	Bond Future	4,296.2300	4.2962	3,825.3300	3.8253	(10.961)	0	0	0
2020/10/07	2030	05/08/2021	10.41	Put	Bond Future	3,810.3600	3.8104	3,417.0000	3.4170	(10.323)	0	0	0
2020/10/07	2030	05/08/2021	9.45	Put	Bond Future	6,637.6700	6.6377	6,287.2800	6.2873	(5.279)	0	0	0
2020/10/07	2030	05/08/2021	8.95	Put	Bond Future	8,655.2400	8.6552	8,375.5200	8.3755	(3.232)	0	0	0
2020/10/07	2030	05/08/2021	8.95	Call	Bond Future	1,321.4700	1.3215	964.1500	0.9642	(27.040)	0	0	600
2020/10/07	2030	05/08/2021	10.43	Call	Bond Future	4,323.2200	4.3232	3,852.4000	3.8524	(10.890)	0	0	0
2020/10/07	2030	05/08/2021	10.43	Put	Bond Future	3,763.7200	3.7637	3,370.5000	3.3705	(10.448)	0	0	0
2020/10/07	2032	05/11/2020	9.77	Put	Bond Future	5,561.9600	5.5620	5,482.8600	5.4829	(1.422)	0	0	0
2020/10/07	2032	05/11/2020	9.61	Put	Bond Future	6,516.3600	6.5164	6,450.2400	6.4502	(1.015)	0	0	0
2020/10/07	2032	05/11/2020	10.99	Call	Bond Future	2,696.1900	2.6962	2,596.6100	2.5966	(3.693)	0	0	0
2020/10/07	2032	05/11/2020	9.44	Put	Bond Future	7,576.1000	7.5761	7,518.7700	7.5188	(0.757)	0	0	0
2020/10/07	2032	05/11/2020	11.08	Call	Bond Future	3,056.1000	3.0561	2,965.6500	2.9656	(2.960)	0	0	0
2020/10/07	2032	05/11/2020			Bond Future	10.6697	85.1754	10.6617	85.2214	(0.075)	0.0000	0.0000	121,089
2020/10/07	2032	05/11/2020	9.76	Call	Bond Future	127.4100	0.1274	95.4500	0.0954	(25.084)	0	0	0
2020/10/07	2032	05/11/2020	9.76	Put	Bond Future	5,619.9300	5.6199	5,541.9400	5.5419	(1.388)	0	0	0
2020/10/07	2032	05/11/2020	10.99	Put	Bond Future	872.2800	0.8723	726.6700	0.7267	(16.693)	0	0	3,000
2020/10/07	2032	05/11/2020	9.77	Call	Bond Future	132.4400	0.1324	99.3700	0.0994	(24.970)	0	0	0
2020/10/07	2032	05/11/2020	9.11	Call	Bond Future	7.4800	0.0075	4.2700	0.0043	(42.914)	0	0	3,000
2020/10/07	2032	05/11/2020	9.61	Call	Bond Future	71.4200	0.0714	51.3300	0.0513	(28.129)	0	0	3,000
2020/10/07	2032	05/11/2020	9.44	Call	Bond Future	35.0400	0.0350	23.7400	0.0237	(32.249)	0	0	1,000
2020/10/07	2032	05/11/2020	11.08	Put	Bond Future	729.6000	0.7296	593.1200	0.5931	(18.706)	0	0	1,000
2020/10/07	2032	05/11/2020	9.75	Call	Bond Future	122.5400	0.1225	91.6900	0.0917	(25.175)	0	0	0
2020/10/07	2032	05/11/2020	9.75	Put	Bond Future	5,678.1300	5.6781	5,601.2500	5.6013	(1.354)	0	0	0
2020/10/07	2032	05/11/2020	9.11	Put	Bond Future	9,728.2000	9.7282	9,678.9600	9.6790	(0.506)	0	0	0
2020/10/07	2032	05/11/2020	8.94	Put	Bond Future	10,874.0200	10.8740	10,826.5100	10.8265	(0.437)	0	0	0
2020/10/07	2032	05/11/2020	8.94	Call	Bond Future	3.0500	0.0031	1.5700	0.0016	(48.525)	0	0	1,000
2020/10/07	2032	04/02/2021	9.29	Call	Bond Future	579.3400	0.5793	442.0300	0.4420	(23.701)	0	0	800
2020/10/07	2032	04/02/2021	10.82	Put	Bond Future	3,785.5000	3.7855	3,457.6900	3.4577	(8.660)	0	0	800
2020/10/07	2032	04/02/2021	9.63	Call	Bond Future	901.3500	0.9014	726.7300	0.7267	(19.373)	0	0	0
2020/10/07	2032	04/02/2021			Bond Future	10.9165	86.0207	10.9084	86.0663	(0.075)	0.0000	0.0000	0
2020/10/07	2032	04/02/2021	8.79	Put	Bond Future	13,444.5800	13.4446	13,313.4100	13.3134	(0.976)	0	0	0
2020/10/07	2032	04/02/2021	8.79	Call	Bond Future	277.8200	0.2778	192.2600	0.1923	(30.797)	0	0	800
2020/10/07	2032	04/02/2021	9.61	Call	Bond Future	879.3000	0.8793	706.8300	0.7068	(19.614)	0	0	0
2020/10/07	2032	04/02/2021	9.61	Put	Bond Future	8,654.2900	8.6543	8,436.2100	8.4362	(2.520)	0	0	0
2020/10/07	2032	04/02/2021	9.29	Put	Bond Future	10,408.7100	10.4087	10,225.7900	10.2258	(1.757)	0	0	0
2020/10/07	2032	04/02/2021	10.82	Call	Bond Future	3,243.0200	3.2430	2,960.8200	2.9608	(8.702)	0	0	0
2020/10/07	2032	04/02/2021	9.63	Put	Bond Future	8,550.0000	8.5500	8,329.7700	8.3298	(2.576)	0	0	0
2020/10/07	2032	04/02/2021	9.62	Call	Bond Future	890.2700	0.8903	716.7300	0.7167	(19.493)	0	0	0
2020/10/07	2032	04/02/2021	9.62	Put	Bond Future	8,602.0600	8.6021	8,382.9100	8.3829	(2.548)	0	0	0
2020/10/07	2032	06/05/2021	12.57	Call	Bond Future	8,826.5000	8.8265	8,691.0900	8.6911	(1.534)	0	0	0
2020/10/07	2032	06/05/2021	12.12	Put	Bond Future	2,358.6100	2.3586	2,102.8600	2.1029	(10.843)	0	0	0
2020/10/07	2032	06/05/2021			Bond Future	11.1631	82.8056	11.1548	82.8507	(0.075)	0.0000	0.0000	0

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2020/10/07	2032	06/05/2021	12.57	Put	Bond Future	1,669.5000	1.6695	1,489.0000	1.4890	(10.812)	0	0	736
2020/10/07	2032	06/05/2021	10.33	Put	Bond Future	6,954.2900	6.9543	6,657.6900	6.6577	(4.265)	0	0	0
2020/10/07	2032	06/05/2021	10.33	Call	Bond Future	2,264.1800	2.2642	2,012.6700	2.0127	(11.108)	0	0	736
2020/10/07	2032	06/05/2021	12.11	Call	Bond Future	7,292.1300	7.2921	7,077.0900	7.0771	(2.949)	0	0	0
2020/10/07	2032	06/05/2021	12.11	Put	Bond Future	2,376.1300	2.3761	2,116.0000	2.1160	(10.948)	0	0	0
2020/10/07	2032	06/05/2021	12.12	Call	Bond Future	7,324.3100	7.3243	7,113.6500	7.1137	(2.876)	0	0	0
2020/10/07	2032	06/05/2021	12.10	Call	Bond Future	7,260.0000	7.2600	7,040.7900	7.0408	(3.019)	0	0	0
2020/10/07	2032	06/05/2021	12.10	Put	Bond Future	2,393.7600	2.3938	2,129.4600	2.1295	(11.041)	0	0	0
2020/10/07	2032	05/08/2021	11.37	Put	Bond Future	4,698.0500	4.6981	4,131.2200	4.1312	(12.065)	0	0	0
2020/10/07	2032	05/08/2021			Bond Future	11.4233	83.7183	11.4146	83.7635	(0.075)	0.0000	0.0000	0
2020/10/07	2032	05/08/2021	11.36	Call	Bond Future	4,391.7100	4.3917	3,869.5900	3.8696	(11.889)	0	0	0
2020/10/07	2032	05/08/2021	11.36	Put	Bond Future	4,724.2600	4.7243	4,156.9400	4.1569	(12.009)	0	0	0
2020/10/07	2032	05/08/2021	11.37	Call	Bond Future	4,418.1900	4.4182	3,896.5600	3.8966	(11.806)	0	0	0
2020/10/07	2032	05/08/2021	11.35	Call	Bond Future	4,365.0000	4.3650	3,843.0100	3.8430	(11.959)	0	0	0
2020/10/07	2032	05/08/2021	11.35	Put	Bond Future	4,750.2900	4.7503	4,183.1000	4.1831	(11.940)	0	0	0
2020/10/07	2033	05/11/2020			Bond Future	93.2780	93.2780	93.3035	93.3035	0.027	0.0000	0.0000	10,329
2020/10/07	2033	04/02/2021			Bond Future	94.2267	94.2267	94.2517	94.2517	0.027	0.0000	0.0000	0
2020/10/07	2033	06/05/2021			Bond Future	94.0525	94.0525	94.0767	94.0767	0.026	0.0000	0.0000	0
2020/10/07	2033	05/08/2021			Bond Future	95.1107	95.1107	95.1347	95.1347	0.025	0.0000	0.0000	0
2020/10/07	2037	05/11/2020	10.18	Call	Bond Future	13.1500	0.0131	8.5200	0.0085	(35.209)	0	0	0
2020/10/07	2037	05/11/2020	10.17	Put	Bond Future	10,307.9500	10.3080	10,165.8600	10.1659	(1.378)	0	0	0
2020/10/07	2037	05/11/2020			Bond Future	11.7683	78.8984	11.7448	79.0360	(0.200)	0.0000	0.0000	139,267
2020/10/07	2037	05/11/2020	10.19	Call	Bond Future	13.7700	0.0138	8.9600	0.0090	(34.931)	0	0	0
2020/10/07	2037	05/11/2020	10.19	Put	Bond Future	10,167.6400	10.1676	10,025.2100	10.0252	(1.401)	0	0	0
2020/10/07	2037	05/11/2020	10.17	Call	Bond Future	12.5700	0.0126	8.1000	0.0081	(35.561)	0	0	0
2020/10/07	2037	05/11/2020	10.18	Put	Bond Future	10,237.7300	10.2377	10,095.4800	10.0955	(1.389)	0	0	0
2020/10/07	2037	04/02/2021	13.73	Call	Bond Future	9,755.1600	9.7552	9,705.5900	9.7056	(0.508)	0	0	0
2020/10/07	2037	04/02/2021	10.85	Call	Bond Future	1,285.4700	1.2855	1,088.2800	1.0883	(15.340)	0	0	0
2020/10/07	2037	04/02/2021	10.35	Call	Bond Future	709.9500	0.7100	570.8100	0.5708	(19.599)	0	0	0
2020/10/07	2037	04/02/2021	10.28	Put	Bond Future	11,604.5700	11.6046	11,333.7300	11.3337	(2.334)	0	0	0
2020/10/07	2037	04/02/2021	10.27	Call	Bond Future	641.4900	0.6415	509.8100	0.5098	(20.527)	0	0	0
2020/10/07	2037	04/02/2021			Bond Future	12.0255	75.4272	12.0011	75.5654	(0.203)	0.0000	0.0000	0
2020/10/07	2037	04/02/2021	11.97	Put	Bond Future	4,065.6000	4.0656	3,668.9100	3.6689	(9.757)	0	0	0
2020/10/07	2037	04/02/2021	11.97	Call	Bond Future	3,750.8900	3.7509	3,492.4200	3.4924	(6.891)	0	0	300
2020/10/07	2037	04/02/2021	9.65	Put	Bond Future	15,775.3200	15.7753	15,560.6800	15.5607	(1.361)	0	0	0
2020/10/07	2037	04/02/2021	9.65	Call	Bond Future	268.7000	0.2687	192.2800	0.1923	(28.441)	0	0	72
2020/10/07	2037	04/02/2021	11.90	Call	Bond Future	3,555.5800	3.5556	3,295.9800	3.2960	(7.301)	0	0	0
2020/10/07	2037	04/02/2021	13.73	Put	Bond Future	1,006.8300	1.0068	819.0400	0.8190	(18.652)	0	0	300
2020/10/07	2037	04/02/2021	10.85	Put	Bond Future	8,410.1500	8.4101	8,074.7400	8.0747	(3.988)	0	0	72
2020/10/07	2037	04/02/2021	10.35	Put	Bond Future	11,180.1300	11.1801	10,902.7700	10.9028	(2.481)	0	0	72
2020/10/07	2037	04/02/2021	10.28	Call	Bond Future	649.7600	0.6498	517.1400	0.5171	(20.411)	0	0	0
2020/10/07	2037	04/02/2021	10.27	Put	Bond Future	11,665.8700	11.6659	11,395.9700	11.3960	(2.314)	0	0	0
2020/10/07	2037	04/02/2021	11.90	Put	Bond Future	4,270.1500	4.2701	3,872.3300	3.8723	(9.316)	0	0	240
2020/10/07	2037	04/02/2021	10.48	Put	Bond Future	10,413.8500	10.4138	10,124.5700	10.1246	(2.778)	0	0	0
2020/10/07	2037	04/02/2021	10.48	Call	Bond Future	832.9100	0.8329	681.8500	0.6819	(18.136)	0	0	240
2020/10/07	2037	04/02/2021	10.29	Call	Bond Future	658.1100	0.6581	524.5500	0.5245	(20.294)	0	0	0

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2020/10/07	2037	04/02/2021	10.29	Put	Bond Future	11,543.4400	11.5434	11,271.6600	11.2717	(2.354)	0	0	0
2020/10/07	2037	06/05/2021	12.42	Call	Bond Future	5,149.0300	5.1490	4,896.0500	4.8961	(4.913)	0	0	0
2020/10/07	2037	06/05/2021			Bond Future	12.2831	76.2439	12.2577	76.3826	(0.206)	0.0000	0.0000	0
2020/10/07	2037	06/05/2021	12.42	Put	Bond Future	4,405.5500	4.4056	4,013.8100	4.0138	(8.892)	0	0	0
2020/10/07	2037	06/05/2021	12.43	Call	Bond Future	5,179.0800	5.1791	4,925.4300	4.9254	(4.898)	0	0	0
2020/10/07	2037	06/05/2021	12.44	Put	Bond Future	4,358.1000	4.3581	3,965.2600	3.9653	(9.014)	0	0	0
2020/10/07	2037	06/05/2021	12.43	Put	Bond Future	4,381.7700	4.3818	3,989.3600	3.9894	(8.956)	0	0	0
2020/10/07	2037	06/05/2021	12.44	Call	Bond Future	5,209.1900	5.2092	4,955.1100	4.9551	(4.878)	0	0	0
2020/10/07	2037	05/08/2021	12.26	Put	Bond Future	5,896.1500	5.8962	5,223.6400	5.2236	(11.406)	0	0	0
2020/10/07	2037	05/08/2021	12.27	Call	Bond Future	4,304.6500	4.3046	3,772.4200	3.7724	(12.364)	0	0	0
2020/10/07	2037	05/08/2021	12.28	Call	Bond Future	4,330.1100	4.3301	3,798.0100	3.7980	(12.288)	0	0	0
2020/10/07	2037	05/08/2021			Bond Future	12.5607	72.8285	12.5343	72.9684	(0.210)	0.0000	0.0000	0
2020/10/07	2037	05/08/2021	12.26	Call	Bond Future	4,279.5300	4.2795	3,746.9000	3.7469	(12.446)	0	0	0
2020/10/07	2037	05/08/2021	12.28	Put	Bond Future	5,837.5000	5.8375	5,165.5200	5.1655	(11.511)	0	0	0
2020/10/07	2037	05/08/2021	12.27	Put	Bond Future	5,866.6200	5.8666	5,194.5100	5.1945	(11.457)	0	0	0
2020/10/07	2038	05/11/2020			Bond Future	104.7560	104.7560	105.3152	105.3152	0.534	0.0000	0.0000	11,137
2020/10/07	2038	04/02/2021			Bond Future	104.1257	104.1257	104.6894	104.6894	0.541	0.0000	0.0000	0
2020/10/07	2038	06/05/2021			Bond Future	105.2763	105.2763	105.8451	105.8451	0.540	0.0000	0.0000	0
2020/10/07	2038	05/08/2021			Bond Future	104.7400	104.7400	105.3148	105.3148	0.549	0.0000	0.0000	0
2020/10/07	2040	05/11/2020	10.30	Call	Bond Future	13.6300	0.0136	8.3000	0.0083	(39.105)	0	0	0
2020/10/07	2040	05/11/2020	11.00	Put	Bond Future	5,910.1500	5.9101	5,724.5600	5.7246	(3.140)	0	0	0
2020/10/07	2040	05/11/2020	10.23	Call	Bond Future	9.7900	0.0098	5.7300	0.0057	(41.471)	0	0	2,000
2020/10/07	2040	05/11/2020	11.70	Put	Bond Future	2,441.7400	2.4417	2,223.5100	2.2235	(8.937)	0	0	2,000
2020/10/07	2040	05/11/2020	9.50	Call	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	2,000
2020/10/07	2040	05/11/2020	10.00	Call	Bond Future	3.0400	0.0030	1.5400	0.0015	(49.342)	0	0	2,380
2020/10/07	2040	05/11/2020			Bond Future	11.8719	80.9072	11.8485	81.0517	(0.197)	0.0000	0.0000	72,967
2020/10/07	2040	05/11/2020	10.30	Put	Bond Future	10,782.5000	10.7825	10,632.6800	10.6327	(1.389)	0	0	0
2020/10/07	2040	05/11/2020	9.73	Put	Bond Future	15,267.0200	15.2670	15,122.1500	15.1221	(0.949)	0	0	0
2020/10/07	2040	05/11/2020	9.73	Call	Bond Future	0.6500	0.0007	0.2700	0.0003	(58.462)	0	0	2,000
2020/10/07	2040	05/11/2020	10.23	Put	Bond Future	11,312.4800	11.3125	11,163.9300	11.1639	(1.313)	0	0	0
2020/10/07	2040	05/11/2020	10.31	Call	Bond Future	14.2700	0.0143	8.7400	0.0087	(38.753)	0	0	0
2020/10/07	2040	05/11/2020	10.32	Put	Bond Future	10,632.2100	10.6322	10,481.9800	10.4820	(1.413)	0	0	0
2020/10/07	2040	05/11/2020	11.00	Call	Bond Future	213.3300	0.2133	172.2300	0.1722	(19.266)	0	0	2,380
2020/10/07	2040	05/11/2020	11.70	Call	Bond Future	1,369.1900	1.3692	1,295.4500	1.2954	(5.386)	0	0	0
2020/10/07	2040	05/11/2020	9.50	Put	Bond Future	17,182.4900	17.1825	17,037.9000	17.0379	(0.841)	0	0	0
2020/10/07	2040	05/11/2020	10.00	Put	Bond Future	13,095.6600	13.0957	12,949.6700	12.9497	(1.115)	0	0	0
2020/10/07	2040	05/11/2020	10.31	Put	Bond Future	10,707.2900	10.7073	10,557.2700	10.5573	(1.401)	0	0	0
2020/10/07	2040	05/11/2020	10.32	Call	Bond Future	14.9400	0.0149	9.2000	0.0092	(38.420)	0	0	0
2020/10/07	2040	05/11/2020	11.50	Call	Bond Future	899.9000	0.8999	824.1900	0.8242	(8.413)	0	0	0
2020/10/07	2040	05/11/2020	11.50	Put	Bond Future	3,250.8300	3.2508	3,030.6300	3.0306	(6.774)	0	0	2,000
2020/10/07	2040	04/02/2021	9.49	Call	Bond Future	161.4600	0.1615	109.0200	0.1090	(32.479)	0	0	500
2020/10/07	2040	04/02/2021	9.57	Put	Bond Future	18,253.0400	18.2530	18,049.8500	18.0498	(1.113)	0	0	0
2020/10/07	2040	04/02/2021	10.07	Put	Bond Future	14,444.0700	14.4441	14,199.2400	14.1992	(1.695)	0	0	0
2020/10/07	2040	04/02/2021	10.42	Put	Bond Future	12,036.1100	12.0361	11,757.7600	11.7578	(2.313)	0	0	0
2020/10/07	2040	04/02/2021			Bond Future	12.1250	77.2057	12.1007	77.3509	(0.201)	0.0000	0.0000	0
2020/10/07	2040	04/02/2021	10.07	Call	Bond Future	409.6900	0.4097	310.0400	0.3100	(24.323)	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
2020/10/07	2040	04/02/2021	11.74	Call	Bond Future	2,968.7300	2.9687	2,685.6300	2.6856	(9.536)	0	0	0
2020/10/07	2040	04/02/2021	11.74	Put	Bond Future	5,320.6000	5.3206	4,892.3200	4.8923	(8.049)	0	0	800
2020/10/07	2040	04/02/2021	10.41	Call	Bond Future	659.1100	0.6591	526.9100	0.5269	(20.057)	0	0	0
2020/10/07	2040	04/02/2021	10.41	Put	Bond Future	12,101.7800	12.1018	11,824.4000	11.8244	(2.292)	0	0	0
2020/10/07	2040	04/02/2021	9.49	Put	Bond Future	18,900.2400	18.9002	18,702.6200	18.7026	(1.046)	0	0	0
2020/10/07	2040	04/02/2021	9.57	Call	Bond Future	185.3500	0.1854	127.3400	0.1273	(31.298)	0	0	800
2020/10/07	2040	04/02/2021	10.42	Call	Bond Future	667.9000	0.6679	534.7300	0.5347	(19.939)	0	0	0
2020/10/07	2040	04/02/2021	10.24	Put	Bond Future	13,246.6500	13.2466	12,985.7200	12.9857	(1.970)	0	0	0
2020/10/07	2040	04/02/2021	10.24	Call	Bond Future	522.8600	0.5229	407.1100	0.4071	(22.138)	0	0	500
2020/10/07	2040	04/02/2021	11.57	Call	Bond Future	2,535.7900	2.5358	2,249.4700	2.2495	(11.291)	0	0	0
2020/10/07	2040	04/02/2021	11.57	Put	Bond Future	5,963.7700	5.9638	5,532.2700	5.5323	(7.235)	0	0	500
2020/10/07	2040	04/02/2021	10.40	Call	Bond Future	650.4100	0.6504	519.1800	0.5192	(20.177)	0	0	0
2020/10/07	2040	04/02/2021	10.40	Put	Bond Future	12,167.6400	12.1676	11,891.2300	11.8912	(2.272)	0	0	0
2020/10/07	2040	06/05/2021	12.44	Put	Bond Future	4,787.0500	4.7870	4,368.3600	4.3684	(8.746)	0	0	0
2020/10/07	2040	06/05/2021			Bond Future	12.3781	78.0417	12.3529	78.1874	(0.204)	0.0000	0.0000	0
2020/10/07	2040	06/05/2021	12.43	Call	Bond Future	5,112.3300	5.1123	4,838.9200	4.8389	(5.348)	0	0	0
2020/10/07	2040	06/05/2021	12.43	Put	Bond Future	4,814.3000	4.8143	4,395.1600	4.3952	(8.706)	0	0	0
2020/10/07	2040	06/05/2021	12.44	Call	Bond Future	5,142.3200	5.1423	4,869.3600	4.8694	(5.308)	0	0	0
2020/10/07	2040	06/05/2021	12.42	Call	Bond Future	5,082.6500	5.0826	4,808.7900	4.8088	(5.388)	0	0	0
2020/10/07	2040	06/05/2021	12.42	Put	Bond Future	4,841.9200	4.8419	4,422.3300	4.4223	(8.666)	0	0	0
2020/10/07	2040	05/08/2021	12.47	Call	Bond Future	4,719.6400	4.7196	4,156.8100	4.1568	(11.925)	0	0	0
2020/10/07	2040	05/08/2021	11.05	Put	Bond Future	11,578.4500	11.5785	11,006.0300	11.0060	(4.944)	0	0	0
2020/10/07	2040	05/08/2021			Bond Future	12.6511	74.3959	12.6247	74.5428	(0.209)	0.0000	0.0000	0
2020/10/07	2040	05/08/2021	14.80	Call	Bond Future	12,034.6800	12.0347	11,805.0900	11.8051	(1.908)	0	0	0
2020/10/07	2040	05/08/2021	14.80	Put	Bond Future	1,514.2500	1.5143	1,137.7400	1.1377	(24.864)	0	0	900
2020/10/07	2040	05/08/2021	12.47	Put	Bond Future	5,737.8500	5.7378	5,028.1000	5.0281	(12.370)	0	0	0
2020/10/07	2040	05/08/2021	11.55	Put	Bond Future	9,080.1600	9.0802	8,433.2600	8.4333	(7.124)	0	0	0
2020/10/07	2040	05/08/2021	11.55	Call	Bond Future	2,517.0900	2.5171	2,017.1100	2.0171	(19.863)	0	0	900
2020/10/07	2040	05/08/2021	11.05	Call	Bond Future	1,719.3600	1.7194	1,293.8600	1.2939	(24.748)	0	0	900
2020/10/07	2040	05/08/2021	12.48	Call	Bond Future	4,747.0900	4.7471	4,184.8200	4.1848	(11.845)	0	0	0
2020/10/07	2040	05/08/2021	12.49	Put	Bond Future	5,678.9400	5.6789	4,970.6000	4.9706	(12.473)	0	0	0
2020/10/07	2040	05/08/2021	12.48	Put	Bond Future	5,708.4700	5.7085	4,999.2800	4.9993	(12.423)	0	0	0
2020/10/07	2040	05/08/2021	12.49	Call	Bond Future	4,774.3200	4.7743	4,212.9000	4.2129	(11.759)	0	0	0
2020/10/07	2044	05/11/2020	10.36	Call	Bond Future	15.5500	0.0155	9.0700	0.0091	(41.672)	0	0	0
2020/10/07	2044	05/11/2020	11.06	Put	Bond Future	5,730.0500	5.7300	5,591.3200	5.5913	(2.421)	0	0	525
2020/10/07	2044	05/11/2020	11.43	Call	Bond Future	719.2700	0.7193	591.5200	0.5915	(17.761)	0	0	0
2020/10/07	2044	05/11/2020	9.72	Put	Bond Future	15,785.1500	15.7852	15,704.9200	15.7049	(0.508)	0	0	0
2020/10/07	2044	05/11/2020	9.97	Call	Bond Future	2.1200	0.0021	0.9600	0.0010	(54.717)	0	0	300
2020/10/07	2044	05/11/2020	9.29	Put	Bond Future	19,556.8900	19.5569	19,476.9500	19.4769	(0.409)	0	0	0
2020/10/07	2044	05/11/2020	9.96	Put	Bond Future	13,786.8900	13.7869	13,705.8600	13.7059	(0.588)	0	0	0
2020/10/07	2044	05/11/2020			Bond Future	11.8990	77.7367	11.8860	77.8166	(0.109)	0.0000	0.0000	47,195
2020/10/07	2044	05/11/2020	10.34	Call	Bond Future	14.1700	0.0142	8.1700	0.0082	(42.343)	0	0	0
2020/10/07	2044	05/11/2020	10.34	Put	Bond Future	10,777.7100	10.7777	10,691.7800	10.6918	(0.797)	0	0	0
2020/10/07	2044	05/11/2020	9.72	Call	Bond Future	0.4800	0.0005	0.1800	0.0002	(62.500)	0	0	1,815
2020/10/07	2044	05/11/2020	9.97	Put	Bond Future	13,705.2600	13.7053	13,624.1700	13.6242	(0.592)	0	0	0
2020/10/07	2044	05/11/2020	9.96	Call	Bond Future	2.0000	0.0020	0.9000	0.0009	(55.000)	0	0	0
2020/10/07	2044	05/11/2020	11.38	Call	Bond Future	632.6800	0.6327	512.5500	0.5126	(18.987)	0	0	0

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2020/10/07	2044	05/11/2020	11.38	Put	Bond Future	3,948.8300	3.9488	3,748.7700	3.7488	(5.066)	0	0	300
2020/10/07	2044	05/11/2020	10.36	Put	Bond Future	10,624.8100	10.6248	10,538.4000	10.5384	(0.813)	0	0	0
2020/10/07	2044	05/11/2020	11.06	Call	Bond Future	242.1500	0.2421	183.3500	0.1834	(24.282)	0	0	0
2020/10/07	2044	05/11/2020	10.04	Put	Bond Future	13,137.4500	13.1374	13,055.8900	13.0559	(0.621)	0	0	0
2020/10/07	2044	05/11/2020	11.17	Put	Bond Future	5,076.6700	5.0767	4,915.9200	4.9159	(3.166)	0	0	1,815
2020/10/07	2044	05/11/2020	11.43	Put	Bond Future	3,705.0800	3.7051	3,497.4000	3.4974	(5.605)	0	0	1,815
2020/10/07	2044	05/11/2020	8.87	Put	Bond Future	23,492.4900	23.4925	23,412.5600	23.4126	(0.340)	0	0	0
2020/10/07	2044	05/11/2020	9.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	300
2020/10/07	2044	05/11/2020	10.35	Call	Bond Future	14.8500	0.0149	8.6100	0.0086	(42.020)	0	0	0
2020/10/07	2044	05/11/2020	10.35	Put	Bond Future	10,701.1900	10.7012	10,615.0200	10.6150	(0.805)	0	0	0
2020/10/07	2044	05/11/2020	10.04	Call	Bond Future	3.1100	0.0031	1.4800	0.0015	(52.412)	0	0	525
2020/10/07	2044	05/11/2020	9.34	Put	Bond Future	19,105.3100	19.1053	19,025.3500	19.0254	(0.419)	0	0	0
2020/10/07	2044	05/11/2020	9.34	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	525
2020/10/07	2044	05/11/2020	11.17	Call	Bond Future	346.7200	0.3467	265.9000	0.2659	(23.310)	0	0	0
2020/10/07	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/07	2044	05/11/2020	10.02	Put	Bond Future	13,299.0300	13.2990	13,217.6200	13.2176	(0.612)	0	0	0
2020/10/07	2044	05/11/2020	10.02	Call	Bond Future	2.7900	0.0028	1.3100	0.0013	(53.047)	0	0	1,815
2020/10/07	2044	04/02/2021	10.04	Put	Bond Future	14,963.3000	14.9633	14,783.2200	14.7832	(1.203)	0	0	0
2020/10/07	2044	04/02/2021	10.37	Call	Bond Future	604.4300	0.6044	469.3200	0.4693	(22.353)	0	0	0
2020/10/07	2044	04/02/2021	10.35	Put	Bond Future	12,734.1100	12.7341	12,521.2500	12.5213	(1.672)	0	0	0
2020/10/07	2044	04/02/2021			Bond Future	12.1434	74.1289	12.1300	74.2088	(0.111)	0.0000	0.0000	0
2020/10/07	2044	04/02/2021	10.37	Put	Bond Future	12,596.8100	12.5968	12,381.7700	12.3818	(1.707)	0	0	0
2020/10/07	2044	04/02/2021	10.35	Call	Bond Future	588.0200	0.5880	455.0900	0.4551	(22.606)	0	0	0
2020/10/07	2044	04/02/2021	10.04	Call	Bond Future	374.9800	0.3750	274.8300	0.2748	(26.708)	0	0	0
2020/10/07	2044	04/02/2021	10.84	Call	Bond Future	1,098.7500	1.0988	913.3700	0.9134	(16.872)	0	0	0
2020/10/07	2044	04/02/2021	10.36	Put	Bond Future	12,665.3600	12.6654	12,451.4100	12.4514	(1.689)	0	0	0
2020/10/07	2044	04/02/2021	10.84	Put	Bond Future	9,606.8100	9.6068	9,341.5000	9.3415	(2.762)	0	0	265
2020/10/07	2044	04/02/2021	10.29	Call	Bond Future	540.8400	0.5408	414.4300	0.4144	(23.373)	0	0	0
2020/10/07	2044	04/02/2021	10.29	Put	Bond Future	13,150.8300	13.1508	12,944.4900	12.9445	(1.569)	0	0	265
2020/10/07	2044	04/02/2021	9.66	Put	Bond Future	17,944.6300	17.9446	17,799.4200	17.7994	(0.809)	0	0	0
2020/10/07	2044	04/02/2021	9.66	Call	Bond Future	202.8200	0.2028	137.5400	0.1375	(32.186)	0	0	265
2020/10/07	2044	04/02/2021	10.36	Call	Bond Future	596.1800	0.5962	462.1600	0.4622	(22.480)	0	0	0
2020/10/07	2044	06/05/2021	12.43	Put	Bond Future	4,840.1500	4.8401	4,443.9300	4.4439	(8.186)	0	0	0
2020/10/07	2044	06/05/2021	12.44	Call	Bond Future	5,111.5000	5.1115	4,795.5200	4.7955	(6.182)	0	0	0
2020/10/07	2044	06/05/2021			Bond Future	12.3878	74.9316	12.3739	75.0115	(0.112)	0.0000	0.0000	0
2020/10/07	2044	06/05/2021	12.45	Call	Bond Future	5,141.1900	5.1412	4,825.5400	4.8255	(6.140)	0	0	0
2020/10/07	2044	06/05/2021	12.45	Put	Bond Future	4,785.4300	4.7854	4,389.8800	4.3899	(8.266)	0	0	0
2020/10/07	2044	06/05/2021	12.43	Call	Bond Future	5,081.8900	5.0819	4,765.5700	4.7656	(6.224)	0	0	0
2020/10/07	2044	06/05/2021	12.44	Put	Bond Future	4,812.7100	4.8127	4,416.8300	4.4168	(8.226)	0	0	0
2020/10/07	2044	05/08/2021	12.60	Put	Bond Future	5,354.7800	5.3548	4,681.8000	4.6818	(12.568)	0	0	0
2020/10/07	2044	05/08/2021	12.61	Put	Bond Future	5,327.0600	5.3271	4,654.4300	4.6544	(12.627)	0	0	0
2020/10/07	2044	05/08/2021			Bond Future	12.6511	71.3767	12.6366	71.4571	(0.115)	0.0000	0.0000	0
2020/10/07	2044	05/08/2021	12.60	Call	Bond Future	5,071.0000	5.0710	4,478.4000	4.4784	(11.686)	0	0	0
2020/10/07	2044	05/08/2021	12.61	Call	Bond Future	5,098.9700	5.0990	4,506.7200	4.5067	(11.615)	0	0	0
2020/10/07	2044	05/08/2021	12.59	Call	Bond Future	5,043.0800	5.0431	4,450.1600	4.4502	(11.757)	0	0	0
2020/10/07	2044	05/08/2021	12.59	Put	Bond Future	5,382.6300	5.3826	4,709.3300	4.7093	(12.509)	0	0	0
2020/10/07	2046	05/11/2020			Bond Future	93.0261	93.0261	93.1501	93.1501	0.133	0.0000	0.0000	16,311

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2020/10/07	2046	04/02/2021			Bond Future	93.9722	93.9722	94.0966	94.0966	0.132	0.0000	0.0000	0
2020/10/07	2046	06/05/2021			Bond Future	93.2211	93.2211	93.3458	93.3458	0.134	0.0000	0.0000	0
2020/10/07	2046	05/08/2021			Bond Future	94.2701	94.2701	94.3957	94.3957	0.133	0.0000	0.0000	0
2020/10/07	2050	05/11/2020			Bond Future	95.2219	95.2219	95.3485	95.3485	0.133	0.0000	0.0000	13,963
2020/10/07	2050	04/02/2021			Bond Future	94.3015	94.3015	94.4285	94.4285	0.135	0.0000	0.0000	0
2020/10/07	2050	06/05/2021			Bond Future	95.3436	95.3436	95.4708	95.4708	0.133	0.0000	0.0000	0
2020/10/07	2050	05/08/2021			Bond Future	94.4896	94.4896	94.6177	94.6177	0.136	0.0000	0.0000	0
2020/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	AL37	05/11/2020			Index Future	756.8710	756.8710	757.2840	757.2840	0.055	0.0000	0.0000	0
2020/10/07	AL37	04/02/2021			Index Future	764.3770	764.3770	764.7920	764.7920	0.054	0.0000	0.0000	0
2020/10/07	AL37	06/05/2021			Index Future	772.6270	772.6270	773.0430	773.0430	0.054	0.0000	0.0000	0
2020/10/07	AL37	05/08/2021			Index Future	781.0420	781.0420	781.4620	781.4620	0.054	0.0000	0.0000	0
2020/10/07	AL7T	05/11/2020			Index Future	805.8060	805.8060	805.3580	805.3580	(0.056)	0.0000	0.0000	0
2020/10/07	AL7T	04/02/2021			Index Future	813.7970	813.7970	813.3430	813.3430	(0.056)	0.0000	0.0000	0
2020/10/07	AL7T	06/05/2021			Index Future	822.5800	822.5800	822.1180	822.1180	(0.056)	0.0000	0.0000	0
2020/10/07	AL7T	05/08/2021			Index Future	831.5400	831.5400	831.0710	831.0710	(0.056)	0.0000	0.0000	0
2020/10/07	ALBI	05/11/2020			Index Future	706.9100	706.9100	707.2320	707.2320	0.046	0.0000	0.0000	226
2020/10/07	ALBI	04/02/2021			Index Future	713.9210	713.9210	714.2440	714.2440	0.045	0.0000	0.0000	0
2020/10/07	ALBI	06/05/2021			Index Future	721.6260	721.6260	721.9490	721.9490	0.045	0.0000	0.0000	0
2020/10/07	ALBI	05/08/2021			Index Future	729.4860	729.4860	729.8120	729.8120	0.045	0.0000	0.0000	0
2020/10/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	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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2020/10/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/07	ES33	05/11/2020			Bond Future	12.2976	70.5464	12.2727	70.6685	(0.202)	0.0000	0.0000	350

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2020/10/07	ES33	04/02/2021			Bond Future	12.5984	71.2465	12.5726	71.3692	(0.205)	0.0000	0.0000	0
2020/10/07	ES33	06/05/2021			Bond Future	12.8955	68.2418	12.8687	68.3650	(0.208)	0.0000	0.0000	0
2020/10/07	ES33	05/08/2021			Bond Future	13.2098	68.9940	13.1818	69.1182	(0.212)	0.0000	0.0000	0
2020/10/07	ES42	05/11/2020			Bond Future	12.7312	69.4805	12.7070	69.6104	(0.190)	0.0000	0.0000	4,789
2020/10/07	ES42	04/02/2021			Bond Future	13.0147	70.1701	12.9894	70.3005	(0.194)	0.0000	0.0000	0
2020/10/07	ES42	06/05/2021			Bond Future	13.3060	66.6703	13.2796	66.8013	(0.198)	0.0000	0.0000	0
2020/10/07	ES42	05/08/2021			Bond Future	13.6060	67.4055	13.5783	67.5377	(0.203)	0.0000	0.0000	0
2020/10/07	GOVI	05/11/2020	737.84	Put	GOVI	393,470.0000	39.3470	390,890.0000	39.0890	(0.656)	0	0	0
2020/10/07	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	05/11/2020			GOVI	698.4930	698.4930	698.7510	698.7510	0.037	0.0000	0.0000	1,008
2020/10/07	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	05/11/2020	737.83	Put	GOVI	393,370.0000	39.3370	390,790.0000	39.0790	(0.656)	0	0	0
2020/10/07	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	05/11/2020	737.85	Put	GOVI	393,570.0000	39.3570	390,990.0000	39.0990	(0.656)	0	0	0
2020/10/07	GOVI	04/02/2021	750.96	Put	GOVI	455,400.0000	45.5400	452,810.0000	45.2810	(0.569)	0	0	0
2020/10/07	GOVI	04/02/2021			GOVI	705.4200	705.4200	705.6790	705.6790	0.037	0.0000	0.0000	0
2020/10/07	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	04/02/2021	750.95	Put	GOVI	455,300.0000	45.5300	452,710.0000	45.2710	(0.569)	0	0	0
2020/10/07	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	04/02/2021	750.94	Put	GOVI	455,200.0000	45.5200	452,610.0000	45.2610	(0.569)	0	0	0
2020/10/07	GOVI	06/05/2021	678.67	Call	GOVI	343,630.0000	34.3630	346,220.0000	34.6220	0.754	0	0	0
2020/10/07	GOVI	06/05/2021			GOVI	713.0330	713.0330	713.2920	713.2920	0.036	0.0000	0.0000	0
2020/10/07	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	06/05/2021	678.68	Call	GOVI	343,530.0000	34.3530	346,120.0000	34.6120	0.754	0	0	0
2020/10/07	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	06/05/2021	678.69	Call	GOVI	343,430.0000	34.3430	346,020.0000	34.6020	0.754	0	0	0
2020/10/07	GOVI	05/08/2021	719.14	Call	GOVI	16,600.0000	1.6600	19,210.0000	1.9210	15.723	0	0	0
2020/10/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	05/08/2021			GOVI	720.8000	720.8000	721.0610	721.0610	0.036	0.0000	0.0000	0
2020/10/07	GOVI	05/08/2021	719.15	Call	GOVI	16,500.0000	1.6500	19,110.0000	1.9110	15.818	0	0	0
2020/10/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	GOVI	05/08/2021	719.13	Call	GOVI	16,700.0000	1.6700	19,310.0000	1.9310	15.629	0	0	0
2020/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/07	IGOV	05/11/2020			Index Future	255.5540	255.5540	255.7260	255.7260	0.067	0.0000	0.0000	1,201
2020/10/07	IGOV	04/02/2021			Index Future	258.1510	258.1510	258.3250	258.3250	0.067	0.0000	0.0000	0
2020/10/07	IGOV	06/05/2021			Index Future	261.0000	261.0000	261.1740	261.1740	0.067	0.0000	0.0000	0
2020/10/07	IGOV	05/08/2021			Index Future	263.9050	263.9050	264.0810	264.0810	0.067	0.0000	0.0000	0
2020/10/07	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/07	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/07	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2400	90.2400	0.000	0.0000	0.0000	0

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2020/10/07	IS05	21/09/2021			Interest Rate Swap	89.1100	89.1100	89.1200	89.1200	0.011	0.0000	0.0000	0
2020/10/07	IS05	21/12/2021			Interest Rate Swap	90.3100	90.3100	90.3200	90.3200	0.011	0.0000	0.0000	51
2020/10/07	IS05	15/03/2022			Interest Rate Swap	89.6600	89.6600	89.6800	89.6800	0.022	0.0000	0.0000	0
2020/10/07	IS05	21/06/2022			Interest Rate Swap	89.7100	89.7100	89.7300	89.7300	0.022	0.0000	0.0000	0
2020/10/07	IS05	20/09/2022			Interest Rate Swap	92.7900	92.7900	92.8100	92.8100	0.022	0.0000	0.0000	0
2020/10/07	IS05	20/12/2022			Interest Rate Swap	93.2700	93.2700	93.2900	93.2900	0.021	0.0000	0.0000	0
2020/10/07	IS05	22/03/2023			Interest Rate Swap	85.6800	85.6800	85.7000	85.7000	0.023	0.0000	0.0000	0
2020/10/07	IS05	20/06/2023			Interest Rate Swap	91.2800	91.2800	91.2900	91.2900	0.011	0.0000	0.0000	0
2020/10/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/07	IS10	17/12/2025			Interest Rate Swap	79.7000	79.7000	79.7400	79.7400	0.050	0.0000	0.0000	0
2020/10/07	IS10	16/03/2026			Interest Rate Swap	76.3500	76.3500	76.4000	76.4000	0.065	0.0000	0.0000	0
2020/10/07	IS10	15/06/2026			Interest Rate Swap	74.8900	74.8900	74.9600	74.9600	0.093	0.0000	0.0000	0
2020/10/07	IS10	21/09/2026			Interest Rate Swap	77.0700	77.0700	77.1400	77.1400	0.091	0.0000	0.0000	0
2020/10/07	IS10	21/12/2026			Interest Rate Swap	81.2300	81.2300	81.2900	81.2900	0.074	0.0000	0.0000	0
2020/10/07	IS10	15/03/2027			Interest Rate Swap	79.8600	79.8600	79.9000	79.9000	0.050	0.0000	0.0000	0
2020/10/07	IS10	21/06/2027			Interest Rate Swap	82.0900	82.0900	82.1200	82.1200	0.037	0.0000	0.0000	0
2020/10/07	IS10	20/09/2027			Interest Rate Swap	88.0600	88.0600	88.0800	88.0800	0.023	0.0000	0.0000	0
2020/10/07	IS10	20/12/2027			Interest Rate Swap	88.6300	88.6300	88.6500	88.6500	0.023	0.0000	0.0000	0
2020/10/07	IS10	22/03/2028			Interest Rate Swap	81.8300	81.8300	81.8500	81.8500	0.024	0.0000	0.0000	0
2020/10/07	IS10	20/06/2028			Interest Rate Swap	89.8600	89.8600	89.8900	89.8900	0.033	0.0000	0.0000	0
2020/10/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/07	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	0
2020/10/07	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3500	96.6500	0.000	0.0000	0.0000	0
2020/10/07	JBAF	15/12/2020			Jibar Tradeable Future	3.2650	96.7350	3.2750	96.7250	0.306	0.0000	0.0000	30,010
2020/10/07	JBAF	20/01/2021			Jibar Tradeable Future	3.2600	96.7400	3.2700	96.7300	0.307	0.0000	0.0000	0
2020/10/07	JBAF	17/02/2021			Jibar Tradeable Future	3.2500	96.7500	3.2600	96.7400	0.308	0.0000	0.0000	0
2020/10/07	JBAF	17/03/2021			Jibar Tradeable Future	3.2500	96.7500	3.2600	96.7400	0.308	0.0000	0.0000	0
2020/10/07	JBAF	15/06/2021			Jibar Tradeable Future	3.3150	96.6850	3.3350	96.6650	0.603	0.0000	0.0000	0
2020/10/07	JBAF	15/09/2021			Jibar Tradeable Future	3.4800	96.5200	3.5050	96.4950	0.718	0.0000	0.0000	30,000
2020/10/07	JBAF	15/12/2021			Jibar Tradeable Future	3.6600	96.3400	3.6900	96.3100	0.820	0.0000	0.0000	0
2020/10/07	JBAF	16/03/2022			Jibar Tradeable Future	3.8150	96.1850	3.8350	96.1650	0.524	0.0000	0.0000	0
2020/10/07	JBAF	15/06/2022			Jibar Tradeable Future	4.1050	95.8950	4.1250	95.8750	0.487	0.0000	0.0000	0
2020/10/07	JBAF	21/09/2022			Jibar Tradeable Future	4.4500	95.5500	4.4700	95.5300	0.449	0.0000	0.0000	0
2020/10/07	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	R023	05/11/2020			Bond Future	4.5713	108.3861	4.5943	108.3342	0.503	0.0000	0.0000	33,495
2020/10/07	R023	05/11/2020	7.46	Call	Bond Future	6,279.3600	6.2794	6,227.4500	6.2275	(0.827)	0	0	0
2020/10/07	R023	05/11/2020	7.47	Call	Bond Future	6,300.2800	6.3003	6,248.3700	6.2484	(0.824)	0	0	0
2020/10/07	R023	05/11/2020	7.45	Call	Bond Future	6,258.4500	6.2585	6,206.5400	6.2065	(0.829)	0	0	0
2020/10/07	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	R023	04/02/2021	6.34	Call	Bond Future	3,333.6900	3.3337	3,276.4200	3.2764	(1.718)	0	0	0
2020/10/07	R023	04/02/2021	6.32	Put	Bond Future	9.2900	0.0093	5.2400	0.0052	(43.595)	0	0	0
2020/10/07	R023	04/02/2021			Bond Future	4.6523	109.4617	4.6789	109.4083	0.571	0.0000	0.0000	0

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2020/10/07	R023	04/02/2021	6.34	Put	Bond Future	8.6600	0.0087	4.8300	0.0048	(44.226)	0	0	0
2020/10/07	R023	04/02/2021	6.32	Call	Bond Future	3,295.7100	3.2957	3,238.2200	3.2382	(1.744)	0	0	0
2020/10/07	R023	04/02/2021	6.33	Put	Bond Future	8.9700	0.0090	5.0300	0.0050	(43.924)	0	0	0
2020/10/07	R023	04/02/2021	6.33	Call	Bond Future	3,314.7000	3.3147	3,257.3200	3.2573	(1.731)	0	0	0
2020/10/07	R023	06/05/2021	7.58	Call	Bond Future	4,957.8500	4.9579	4,902.0300	4.9020	(1.126)	0	0	0
2020/10/07	R023	06/05/2021			Bond Future	4.6921	106.7374	4.7234	106.6821	0.666	0.0000	0.0000	0
2020/10/07	R023	06/05/2021	7.56	Call	Bond Future	4,924.6800	4.9247	4,868.8300	4.8688	(1.134)	0	0	0
2020/10/07	R023	06/05/2021	7.56	Put	Bond Future	1.4500	0.0014	0.9200	0.0009	(36.552)	0	0	0
2020/10/07	R023	06/05/2021	7.58	Put	Bond Future	1.3600	0.0014	0.8600	0.0009	(36.765)	0	0	0
2020/10/07	R023	06/05/2021	7.57	Call	Bond Future	4,941.2600	4.9413	4,885.4300	4.8854	(1.130)	0	0	0
2020/10/07	R023	06/05/2021	7.57	Put	Bond Future	1.4000	0.0014	0.8900	0.0009	(36.429)	0	0	0
2020/10/07	R023	05/08/2021	5.30	Call	Bond Future	1,177.0600	1.1771	1,136.2900	1.1363	(3.464)	0	0	0
2020/10/07	R023	05/08/2021	5.29	Put	Bond Future	326.4900	0.3265	342.3100	0.3423	4.845	0	0	0
2020/10/07	R023	05/08/2021			Bond Future	4.7373	107.9132	4.7742	107.8568	0.780	0.0000	0.0000	0
2020/10/07	R023	05/08/2021	5.31	Call	Bond Future	1,188.2400	1.1882	1,147.3000	1.1473	(3.445)	0	0	0
2020/10/07	R023	05/08/2021	5.31	Put	Bond Future	318.6000	0.3186	334.0900	0.3341	4.862	0	0	0
2020/10/07	R023	05/08/2021	5.30	Put	Bond Future	322.5200	0.3225	338.1800	0.3382	4.856	0	0	0
2020/10/07	R023	05/08/2021	5.29	Call	Bond Future	1,165.9200	1.1659	1,125.3100	1.1253	(3.483)	0	0	0
2020/10/07	R035	05/11/2020	10.34	Put	Bond Future	7,237.8300	7.2378	7,134.2500	7.1342	(1.431)	0	0	0
2020/10/07	R035	05/11/2020			Bond Future	11.4599	83.7368	11.4464	83.8181	(0.118)	0.0000	0.0000	102,022
2020/10/07	R035	05/11/2020	10.33	Call	Bond Future	75.8300	0.0758	54.2500	0.0542	(28.458)	0	0	0
2020/10/07	R035	05/11/2020	10.33	Put	Bond Future	7,302.8100	7.3028	7,199.9500	7.2000	(1.408)	0	0	0
2020/10/07	R035	05/11/2020	10.34	Call	Bond Future	78.8500	0.0788	56.5500	0.0566	(28.282)	0	0	0
2020/10/07	R035	05/11/2020	10.32	Call	Bond Future	72.9000	0.0729	52.0400	0.0520	(28.615)	0	0	0
2020/10/07	R035	05/11/2020	10.32	Put	Bond Future	7,367.9600	7.3680	7,265.8200	7.2658	(1.386)	0	0	0
2020/10/07	R035	04/02/2021	10.14	Put	Bond Future	10,761.1700	10.7612	10,525.1700	10.5252	(2.193)	0	0	650
2020/10/07	R035	04/02/2021	11.14	Put	Bond Future	5,838.0900	5.8381	5,461.3100	5.4613	(6.454)	0	0	650
2020/10/07	R035	04/02/2021	10.05	Call	Bond Future	654.6400	0.6546	509.6300	0.5096	(22.151)	0	0	0
2020/10/07	R035	04/02/2021	10.04	Put	Bond Future	11,365.3000	11.3653	11,140.1300	11.1401	(1.981)	0	0	0
2020/10/07	R035	04/02/2021			Bond Future	11.7227	84.5678	11.7087	84.6490	(0.119)	0.0000	0.0000	0
2020/10/07	R035	04/02/2021	10.14	Call	Bond Future	735.6000	0.7356	580.8400	0.5808	(21.039)	0	0	0
2020/10/07	R035	04/02/2021	10.06	Call	Bond Future	663.2800	0.6633	517.1900	0.5172	(22.025)	0	0	0
2020/10/07	R035	04/02/2021	10.06	Put	Bond Future	11,243.1500	11.2432	11,015.8200	11.0158	(2.022)	0	0	0
2020/10/07	R035	04/02/2021	11.14	Call	Bond Future	2,345.9200	2.3459	2,050.3800	2.0504	(12.598)	0	0	0
2020/10/07	R035	04/02/2021	10.05	Put	Bond Future	11,304.1400	11.3041	11,077.8900	11.0779	(2.001)	0	0	0
2020/10/07	R035	04/02/2021	10.04	Call	Bond Future	646.0900	0.6461	502.1600	0.5022	(22.277)	0	0	0
2020/10/07	R035	06/05/2021	11.55	Call	Bond Future	3,569.6200	3.5696	3,279.3900	3.2794	(8.131)	0	0	0
2020/10/07	R035	06/05/2021	12.77	Call	Bond Future	7,331.0400	7.3310	7,055.1000	7.0551	(3.764)	0	0	0
2020/10/07	R035	06/05/2021	10.24	Put	Bond Future	11,902.0700	11.9021	11,648.6000	11.6486	(2.130)	0	0	0
2020/10/07	R035	06/05/2021	12.37	Call	Bond Future	5,958.6200	5.9586	5,662.1300	5.6621	(4.976)	0	0	0
2020/10/07	R035	06/05/2021	12.35	Put	Bond Future	3,832.8600	3.8329	3,455.1000	3.4551	(9.856)	0	0	0
2020/10/07	R035	06/05/2021			Bond Future	11.9766	81.0075	11.9622	81.0886	(0.120)	0.0000	0.0000	0
2020/10/07	R035	06/05/2021	12.37	Put	Bond Future	3,791.0300	3.7910	3,413.4200	3.4134	(9.961)	0	0	0
2020/10/07	R035	06/05/2021	12.35	Call	Bond Future	5,892.4000	5.8924	5,595.7600	5.5958	(5.034)	0	0	0
2020/10/07	R035	06/05/2021	11.55	Put	Bond Future	6,024.1400	6.0241	5,652.7900	5.6528	(6.164)	0	0	1,650
2020/10/07	R035	06/05/2021	12.77	Put	Bond Future	3,049.2500	3.0493	2,692.1900	2.6922	(11.710)	0	0	1,650
2020/10/07	R035	06/05/2021	10.24	Call	Bond Future	1,171.2100	1.1712	998.8600	0.9989	(14.716)	0	0	793

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
2020/10/07	R035	06/05/2021	12.36	Put	Bond Future	3,812.0100	3.8120	3,434.0800	3.4341	(9.914)	0	0	0
2020/10/07	R035	06/05/2021	10.81	Put	Bond Future	8,940.3600	8.9404	8,635.1400	8.6351	(3.414)	0	0	0
2020/10/07	R035	06/05/2021	10.81	Call	Bond Future	1,954.3900	1.9544	1,730.2900	1.7303	(11.466)	0	0	1,650
2020/10/07	R035	06/05/2021	11.32	Call	Bond Future	3,011.3000	3.0113	2,721.1600	2.7212	(9.635)	0	0	0
2020/10/07	R035	06/05/2021	11.32	Put	Bond Future	6,836.0400	6.8360	6,464.7800	6.4648	(5.431)	0	0	793
2020/10/07	R035	06/05/2021	12.02	Call	Bond Future	4,851.8700	4.8519	4,566.9800	4.5670	(5.872)	0	0	0
2020/10/07	R035	06/05/2021	12.02	Put	Bond Future	4,608.3100	4.6083	4,242.3000	4.2423	(7.942)	0	0	793
2020/10/07	R035	06/05/2021	12.36	Call	Bond Future	5,925.6000	5.9256	5,628.7900	5.6288	(5.009)	0	0	0
2020/10/07	R035	05/08/2021	5.31	Call	Bond Future	0.5500	0.0006	0.0600	0.0001	(89.091)	0	0	0
2020/10/07	R035	05/08/2021			Bond Future	12.2481	81.9002	12.2331	81.9818	(0.122)	0.0000	0.0000	0
2020/10/07	R035	05/08/2021	5.29	Call	Bond Future	0.5200	0.0005	0.0500	0.0001	(90.385)	0	0	0
2020/10/07	R035	05/08/2021	5.29	Put	Bond Future	56,424.2900	56.4243	56,342.1800	56.3422	(0.146)	0	0	0
2020/10/07	R035	05/08/2021	5.31	Put	Bond Future	56,191.0300	56.1910	56,108.9000	56.1089	(0.146)	0	0	0
2020/10/07	R035	05/08/2021	5.30	Call	Bond Future	0.5300	0.0005	0.0500	0.0001	(90.566)	0	0	0
2020/10/07	R035	05/08/2021	5.30	Put	Bond Future	56,307.5900	56.3076	56,225.4700	56.2255	(0.146)	0	0	0
2020/10/07	R186	05/11/2020	8.65	Call	Bond Future	6,838.6700	6.8387	6,923.0600	6.9231	1.234	0	0	0
2020/10/07	R186	05/11/2020	8.64	Put	Bond Future	5.3000	0.0053	2.6800	0.0027	(49.434)	0	0	0
2020/10/07	R186	05/11/2020	7.50	Call	Bond Future	1,579.3800	1.5794	1,578.3800	1.5784	(0.063)	0	0	80
2020/10/07	R186	05/11/2020	8.00	Put	Bond Future	112.1400	0.1121	80.5000	0.0805	(28.215)	0	0	0
2020/10/07	R186	05/11/2020			Bond Future	7.3154	119.5293	7.2991	119.6162	(0.223)	0.0000	0.0000	86,004
2020/10/07	R186	05/11/2020	8.66	Call	Bond Future	6,887.6300	6.8876	6,972.1400	6.9721	1.227	0	0	0
2020/10/07	R186	05/11/2020	8.66	Put	Bond Future	4.7200	0.0047	2.3500	0.0024	(50.212)	0	0	0
2020/10/07	R186	05/11/2020	7.00	Put	Bond Future	2,062.0000	2.0620	1,947.2000	1.9472	(5.567)	0	0	0
2020/10/07	R186	05/11/2020	7.00	Call	Bond Future	368.3800	0.3684	340.4600	0.3405	(7.579)	0	0	1,200
2020/10/07	R186	05/11/2020	8.65	Put	Bond Future	5.0000	0.0050	2.5100	0.0025	(49.800)	0	0	0
2020/10/07	R186	05/11/2020	8.64	Call	Bond Future	6,789.7000	6.7897	6,873.9600	6.8740	1.241	0	0	0
2020/10/07	R186	05/11/2020	6.50	Put	Bond Future	4,475.8000	4.4758	4,381.1300	4.3811	(2.115)	0	0	0
2020/10/07	R186	05/11/2020	7.50	Put	Bond Future	602.2700	0.6023	514.3900	0.5144	(14.591)	0	0	0
2020/10/07	R186	05/11/2020	8.00	Call	Bond Future	3,683.5200	3.6835	3,738.7600	3.7388	1.500	0	0	1,200
2020/10/07	R186	05/11/2020	7.84	Put	Bond Future	200.7000	0.2007	153.5700	0.1536	(23.483)	0	0	0
2020/10/07	R186	05/11/2020	9.26	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2020/10/07	R186	05/11/2020	6.50	Call	Bond Future	32.4700	0.0325	24.6800	0.0247	(23.991)	0	0	80
2020/10/07	R186	05/11/2020	7.84	Call	Bond Future	2,950.0800	2.9501	2,989.8300	2.9898	1.347	0	0	0
2020/10/07	R186	05/11/2020	8.34	Put	Bond Future	26.8900	0.0269	16.5000	0.0165	(38.639)	0	0	0
2020/10/07	R186	05/11/2020	8.34	Call	Bond Future	5,319.9600	5.3200	5,396.4500	5.3964	1.438	0	0	0
2020/10/07	R186	05/11/2020	9.26	Call	Bond Future	9,786.1500	9.7862	9,872.9700	9.8730	0.887	0	0	0
2020/10/07	R186	04/02/2021	8.15	Call	Bond Future	4,270.1400	4.2701	4,186.8300	4.1868	(1.951)	0	0	0
2020/10/07	R186	04/02/2021			Bond Future	7.5017	115.4372	7.4846	115.5238	(0.227)	0.0000	0.0000	0
2020/10/07	R186	04/02/2021	8.15	Put	Bond Future	1,037.0900	1.0371	867.1500	0.8672	(16.386)	0	0	0
2020/10/07	R186	04/02/2021	8.00	Put	Bond Future	1,245.3200	1.2453	1,059.5300	1.0595	(14.919)	0	0	15,177
2020/10/07	R186	04/02/2021	8.16	Call	Bond Future	4,306.4300	4.3064	4,224.1200	4.2241	(1.911)	0	0	0
2020/10/07	R186	04/02/2021	8.17	Put	Bond Future	1,011.6900	1.0117	843.9600	0.8440	(16.579)	0	0	0
2020/10/07	R186	04/02/2021	8.00	Call	Bond Future	3,740.7300	3.7407	3,641.5700	3.6416	(2.651)	0	0	0
2020/10/07	R186	04/02/2021	8.16	Put	Bond Future	1,024.4300	1.0244	855.4900	0.8555	(16.491)	0	0	0
2020/10/07	R186	04/02/2021	8.17	Call	Bond Future	4,342.6200	4.3426	4,261.5200	4.2615	(1.868)	0	0	0
2020/10/07	R186	06/05/2021	10.77	Call	Bond Future	13,813.9900	13.8140	13,877.3300	13.8773	0.459	0	0	0
2020/10/07	R186	06/05/2021	10.76	Put	Bond Future	57.0700	0.0571	33.9800	0.0340	(40.459)	0	0	0

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2020/10/07	R186	06/05/2021			Bond Future	7.6860	116.6855	7.6682	116.7716	(0.231)	0.0000	0.0000	0
2020/10/07	R186	06/05/2021	10.78	Call	Bond Future	13,854.0500	13.8540	13,917.7200	13.9177	0.460	0	0	0
2020/10/07	R186	06/05/2021	10.78	Put	Bond Future	55.1200	0.0551	32.6800	0.0327	(40.711)	0	0	0
2020/10/07	R186	06/05/2021	10.77	Put	Bond Future	56.0900	0.0561	33.3200	0.0333	(40.595)	0	0	0
2020/10/07	R186	06/05/2021	10.76	Call	Bond Future	13,773.9200	13.7739	13,836.9400	13.8369	0.458	0	0	0
2020/10/07	R186	05/08/2021	8.61	Call	Bond Future	4,854.8900	4.8549	4,661.9700	4.6620	(3.974)	0	0	0
2020/10/07	R186	05/08/2021	8.62	Put	Bond Future	1,574.3700	1.5744	1,295.9200	1.2959	(17.686)	0	0	0
2020/10/07	R186	05/08/2021			Bond Future	7.8868	112.6896	7.8680	112.7761	(0.238)	0.0000	0.0000	0
2020/10/07	R186	05/08/2021	8.61	Put	Bond Future	1,587.2400	1.5872	1,307.8300	1.3078	(17.604)	0	0	0
2020/10/07	R186	05/08/2021	8.62	Call	Bond Future	4,886.3600	4.8864	4,694.4000	4.6944	(3.928)	0	0	0
2020/10/07	R186	05/08/2021	8.63	Call	Bond Future	4,917.8900	4.9179	4,726.8900	4.7269	(3.884)	0	0	0
2020/10/07	R186	05/08/2021	8.63	Put	Bond Future	1,561.6000	1.5616	1,284.1100	1.2841	(17.770)	0	0	0
2020/10/07	R197	05/11/2020			Bond Future	314.0392	314.0392	314.4819	314.4819	0.141	0.0000	0.0000	2,902
2020/10/07	R197	04/02/2021			Bond Future	309.3862	309.3862	309.8306	309.8306	0.144	0.0000	0.0000	0
2020/10/07	R197	06/05/2021			Bond Future	312.8046	312.8046	313.2501	313.2501	0.142	0.0000	0.0000	0
2020/10/07	R197	05/08/2021			Bond Future	308.3245	308.3245	308.7735	308.7735	0.146	0.0000	0.0000	0
2020/10/07	R202	05/11/2020			Bond Future	210.0328	210.0328	210.5240	210.5240	0.234	0.0000	0.0000	7,907
2020/10/07	R202	04/02/2021			Bond Future	208.0011	208.0011	208.4955	208.4955	0.238	0.0000	0.0000	0
2020/10/07	R202	06/05/2021			Bond Future	210.2991	210.2991	210.7964	210.7964	0.236	0.0000	0.0000	0
2020/10/07	R202	05/08/2021			Bond Future	208.4161	208.4161	208.9179	208.9179	0.241	0.0000	0.0000	0
2020/10/07	R208	05/11/2020	4.78	Call	Bond Future	501.2000	0.5012	498.8400	0.4988	(0.471)	0	0	0
2020/10/07	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	R208	05/11/2020			Bond Future	3.4845	102.0020	3.4906	101.9996	0.175	0.0000	0.0000	7,525
2020/10/07	R208	05/11/2020	4.79	Call	Bond Future	505.0500	0.5051	502.6900	0.5027	(0.467)	0	0	0
2020/10/07	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/07	R208	05/11/2020	4.77	Call	Bond Future	497.3500	0.4973	494.9900	0.4950	(0.475)	0	0	0
2020/10/07	R209	05/11/2020	10.02	Call	Bond Future	44.4500	0.0445	36.4500	0.0365	(17.998)	0	0	0
2020/10/07	R209	05/11/2020			Bond Future	11.2722	64.3777	11.2498	64.4948	(0.199)	0.0000	0.0000	27,544
2020/10/07	R209	05/11/2020	10.00	Call	Bond Future	41.0300	0.0410	33.5200	0.0335	(18.304)	0	0	0
2020/10/07	R209	05/11/2020	10.00	Put	Bond Future	7,208.8900	7.2089	7,084.2900	7.0843	(1.728)	0	0	0
2020/10/07	R209	05/11/2020	10.02	Put	Bond Future	7,090.8000	7.0908	6,965.7100	6.9657	(1.764)	0	0	0
2020/10/07	R209	05/11/2020	10.01	Call	Bond Future	42.7100	0.0427	34.9600	0.0350	(18.146)	0	0	0
2020/10/07	R209	05/11/2020	10.01	Put	Bond Future	7,149.7800	7.1498	7,024.9400	7.0249	(1.746)	0	0	0
2020/10/07	R209	04/02/2021	10.12	Put	Bond Future	8,487.4600	8.4875	8,227.7600	8.2278	(3.060)	0	0	0
2020/10/07	R209	04/02/2021			Bond Future	11.4965	65.0165	11.4733	65.1342	(0.202)	0.0000	0.0000	0
2020/10/07	R209	04/02/2021	10.11	Call	Bond Future	903.0400	0.9030	761.7200	0.7617	(15.649)	0	0	0
2020/10/07	R209	04/02/2021	10.11	Put	Bond Future	8,536.8300	8.5368	8,277.8500	8.2778	(3.034)	0	0	0
2020/10/07	R209	04/02/2021	10.12	Call	Bond Future	913.4200	0.9134	771.3800	0.7714	(15.550)	0	0	0
2020/10/07	R209	04/02/2021	10.10	Call	Bond Future	892.7500	0.8928	752.1400	0.7521	(15.750)	0	0	0
2020/10/07	R209	04/02/2021	10.10	Put	Bond Future	8,586.3600	8.5864	8,328.0900	8.3281	(3.008)	0	0	0
2020/10/07	R209	06/05/2021	12.25	Put	Bond Future	3,090.4100	3.0904	2,719.4200	2.7194	(12.005)	0	0	6,000
2020/10/07	R209	06/05/2021	12.23	Put	Bond Future	3,124.6200	3.1246	2,753.1700	2.7532	(11.888)	0	0	0
2020/10/07	R209	06/05/2021	12.22	Call	Bond Future	5,535.5700	5.5356	5,282.0600	5.2821	(4.580)	0	0	0

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2020/10/07	R209	06/05/2021			Bond Future	11.7193	62.5793	11.6953	62.6974	(0.204)	0.0000	0.0000	2,505
2020/10/07	R209	06/05/2021	10.25	Put	Bond Future	9,278.0900	9.2781	8,984.0200	8.9840	(3.170)	0	0	0
2020/10/07	R209	06/05/2021	10.25	Call	Bond Future	1,384.2800	1.3843	1,208.2900	1.2083	(12.713)	0	0	4,750
2020/10/07	R209	06/05/2021	11.25	Call	Bond Future	3,070.2400	3.0702	2,821.7000	2.8217	(8.095)	0	0	0
2020/10/07	R209	06/05/2021	11.25	Put	Bond Future	5,444.3000	5.4443	5,077.6800	5.0777	(6.734)	0	0	6,000
2020/10/07	R209	06/05/2021	12.25	Call	Bond Future	5,623.2500	5.6233	5,370.3400	5.3703	(4.498)	0	0	0
2020/10/07	R209	06/05/2021	12.23	Call	Bond Future	5,564.8100	5.5648	5,311.4400	5.3114	(4.553)	0	0	0
2020/10/07	R209	06/05/2021	12.22	Put	Bond Future	3,141.7800	3.1418	2,770.1900	2.7702	(11.827)	0	0	0
2020/10/07	R209	06/05/2021	12.24	Call	Bond Future	5,594.1100	5.5941	5,340.8700	5.3409	(4.527)	0	0	0
2020/10/07	R209	06/05/2021	12.24	Put	Bond Future	3,107.5600	3.1076	2,736.2400	2.7362	(11.949)	0	0	0
2020/10/07	R209	05/08/2021	11.81	Put	Bond Future	4,798.0600	4.7981	4,264.1200	4.2641	(11.128)	0	0	0
2020/10/07	R209	05/08/2021			Bond Future	11.9520	63.2690	11.9271	63.3881	(0.208)	0.0000	0.0000	0
2020/10/07	R209	05/08/2021	11.80	Call	Bond Future	4,089.9700	4.0900	3,674.8500	3.6749	(10.150)	0	0	0
2020/10/07	R209	05/08/2021	11.80	Put	Bond Future	4,823.0000	4.8230	4,288.7900	4.2888	(11.076)	0	0	0
2020/10/07	R209	05/08/2021	11.81	Call	Bond Future	4,113.6600	4.1137	3,698.8100	3.6988	(10.085)	0	0	0
2020/10/07	R209	05/08/2021	11.79	Call	Bond Future	4,066.3300	4.0663	3,650.7300	3.6507	(10.221)	0	0	0
2020/10/07	R209	05/08/2021	11.79	Put	Bond Future	4,848.0500	4.8481	4,313.3600	4.3134	(11.029)	0	0	0
2020/10/07	R210	05/11/2020			Bond Future	186.8049	186.8049	186.7302	186.7302	(0.040)	0.0000	0.0000	2,230
2020/10/07	R210	04/02/2021			Bond Future	188.7050	188.7050	188.6277	188.6277	(0.041)	0.0000	0.0000	0
2020/10/07	R210	06/05/2021			Bond Future	188.0771	188.0771	187.9967	187.9967	(0.043)	0.0000	0.0000	0
2020/10/07	R210	05/08/2021			Bond Future	190.1933	190.1933	190.1112	190.1112	(0.043)	0.0000	0.0000	0
2020/10/07	R212	05/11/2020			Bond Future	169.9203	169.9203	170.0928	170.0928	0.102	0.0000	0.0000	6,889
2020/10/07	R212	04/02/2021			Bond Future	169.3517	169.3517	169.5243	169.5243	0.102	0.0000	0.0000	0
2020/10/07	R212	06/05/2021			Bond Future	171.2229	171.2229	171.3954	171.3954	0.101	0.0000	0.0000	0
2020/10/07	R212	05/08/2021			Bond Future	170.8187	170.8187	170.9924	170.9924	0.102	0.0000	0.0000	0
2020/10/07	R213	05/11/2020	9.60	Put	Bond Future	3,370.4400	3.3704	3,309.6500	3.3096	(1.804)	0	0	0
2020/10/07	R213	05/11/2020	9.59	Call	Bond Future	370.5000	0.3705	296.8900	0.2969	(19.868)	0	0	0
2020/10/07	R213	05/11/2020			Bond Future	10.1351	81.5880	10.1377	81.5738	0.026	0.0000	0.0000	16,356
2020/10/07	R213	05/11/2020	9.60	Call	Bond Future	382.0700	0.3821	307.0500	0.3070	(19.635)	0	0	0
2020/10/07	R213	05/11/2020	9.59	Put	Bond Future	3,416.1000	3.4161	3,356.7200	3.3567	(1.738)	0	0	0
2020/10/07	R213	05/11/2020	9.61	Call	Bond Future	393.9100	0.3939	317.5200	0.3175	(19.393)	0	0	0
2020/10/07	R213	05/11/2020	9.61	Put	Bond Future	3,325.1000	3.3251	3,262.9400	3.2629	(1.869)	0	0	0
2020/10/07	R213	04/02/2021	9.40	Call	Bond Future	1,181.9400	1.1819	982.7400	0.9827	(16.854)	0	0	0
2020/10/07	R213	04/02/2021	9.39	Put	Bond Future	6,561.2100	6.5612	6,378.1700	6.3782	(2.790)	0	0	0
2020/10/07	R213	04/02/2021			Bond Future	10.3682	82.3976	10.3711	82.3825	0.028	0.0000	0.0000	0
2020/10/07	R213	04/02/2021	9.41	Call	Bond Future	1,196.3300	1.1963	996.1200	0.9961	(16.735)	0	0	0
2020/10/07	R213	04/02/2021	9.41	Put	Bond Future	6,474.7200	6.4747	6,289.6600	6.2897	(2.858)	0	0	0
2020/10/07	R213	04/02/2021	9.40	Put	Bond Future	6,517.8000	6.5178	6,333.7500	6.3338	(2.824)	0	0	0
2020/10/07	R213	04/02/2021	9.39	Call	Bond Future	1,167.8200	1.1678	969.6300	0.9696	(16.971)	0	0	0
2020/10/07	R213	06/05/2021	11.91	Put	Bond Future	1,570.4000	1.5704	1,391.4600	1.3915	(11.395)	0	0	0
2020/10/07	R213	06/05/2021			Bond Future	10.5929	79.7590	10.5961	79.7428	0.030	0.0000	0.0000	0
2020/10/07	R213	06/05/2021	11.90	Call	Bond Future	7,916.1600	7.9162	7,720.3100	7.7203	(2.474)	0	0	0
2020/10/07	R213	06/05/2021	11.90	Put	Bond Future	1,583.3700	1.5834	1,403.8100	1.4038	(11.340)	0	0	0
2020/10/07	R213	06/05/2021	11.91	Call	Bond Future	7,948.9700	7.9490	7,753.7400	7.7537	(2.456)	0	0	0
2020/10/07	R213	06/05/2021	11.89	Call	Bond Future	7,883.4000	7.8834	7,686.9200	7.6869	(2.492)	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
2020/10/07	R213	06/05/2021	11.89	Put	Bond Future	1,596.4300	1.5964	1,416.2400	1.4162	(11.287)	0	0	0
2020/10/07	R213	05/08/2021	10.85	Call	Bond Future	4,186.5700	4.1866	3,757.5400	3.7575	(10.248)	0	0	0
2020/10/07	R213	05/08/2021	10.84	Put	Bond Future	4,129.5900	4.1296	3,716.9700	3.7170	(9.992)	0	0	0
2020/10/07	R213	05/08/2021			Bond Future	10.8337	80.6378	10.8371	80.6210	0.031	0.0000	0.0000	0
2020/10/07	R213	05/08/2021	10.86	Call	Bond Future	4,212.3000	4.2123	3,783.3700	3.7834	(10.183)	0	0	0
2020/10/07	R213	05/08/2021	10.86	Put	Bond Future	4,081.9300	4.0819	3,669.8100	3.6698	(10.096)	0	0	0
2020/10/07	R213	05/08/2021	10.85	Put	Bond Future	4,105.7000	4.1057	3,693.4800	3.6935	(10.040)	0	0	0
2020/10/07	R213	05/08/2021	10.84	Call	Bond Future	4,160.9200	4.1609	3,731.4900	3.7315	(10.321)	0	0	0
2020/10/07	R214	05/11/2020	10.26	Put	Bond Future	7,568.9400	7.5689	7,443.8600	7.4439	(1.653)	0	0	0
2020/10/07	R214	05/11/2020			Bond Future	11.5727	61.8843	11.5502	62.0019	(0.194)	0.0000	0.0000	17,572
2020/10/07	R214	05/11/2020	10.25	Call	Bond Future	37.4900	0.0375	30.2100	0.0302	(19.419)	0	0	0
2020/10/07	R214	05/11/2020	10.25	Put	Bond Future	7,630.3900	7.6304	7,505.5300	7.5055	(1.636)	0	0	0
2020/10/07	R214	05/11/2020	10.26	Call	Bond Future	39.0300	0.0390	31.5300	0.0315	(19.216)	0	0	0
2020/10/07	R214	05/11/2020	10.24	Call	Bond Future	36.0100	0.0360	28.9400	0.0289	(19.633)	0	0	0
2020/10/07	R214	05/11/2020	10.23	Put	Bond Future	7,692.0000	7.6920	7,567.3500	7.5674	(1.621)	0	0	0
2020/10/07	R214	04/02/2021	10.33	Call	Bond Future	863.2300	0.8632	723.0400	0.7230	(16.240)	0	0	0
2020/10/07	R214	04/02/2021			Bond Future	11.7988	62.4985	11.7755	62.6166	(0.198)	0.0000	0.0000	0
2020/10/07	R214	04/02/2021	10.31	Call	Bond Future	843.3000	0.8433	704.6300	0.7046	(16.444)	0	0	0
2020/10/07	R214	04/02/2021	10.31	Put	Bond Future	9,213.9600	9.2140	8,957.1700	8.9572	(2.787)	0	0	0
2020/10/07	R214	04/02/2021	10.33	Put	Bond Future	9,109.2700	9.1093	8,850.9600	8.8510	(2.836)	0	0	0
2020/10/07	R214	04/02/2021	10.32	Call	Bond Future	853.2200	0.8532	713.7900	0.7138	(16.342)	0	0	0
2020/10/07	R214	04/02/2021	10.32	Put	Bond Future	9,161.5300	9.1615	8,903.9800	8.9040	(2.811)	0	0	0
2020/10/07	R214	06/05/2021	12.26	Call	Bond Future	4,909.4200	4.9094	4,642.5100	4.6425	(5.437)	0	0	0
2020/10/07	R214	06/05/2021	12.25	Put	Bond Future	3,750.6400	3.7506	3,365.0600	3.3651	(10.280)	0	0	0
2020/10/07	R214	06/05/2021			Bond Future	12.0158	59.8970	11.9917	60.0156	(0.201)	0.0000	0.0000	0
2020/10/07	R214	06/05/2021	12.27	Call	Bond Future	4,937.2800	4.9373	4,670.1800	4.6702	(5.410)	0	0	0
2020/10/07	R214	06/05/2021	12.27	Put	Bond Future	3,711.1800	3.7112	3,325.4100	3.3254	(10.395)	0	0	0
2020/10/07	R214	06/05/2021	12.26	Put	Bond Future	3,730.7600	3.7308	3,345.1800	3.3452	(10.335)	0	0	0
2020/10/07	R214	06/05/2021	12.25	Call	Bond Future	4,881.7900	4.8818	4,614.8800	4.6149	(5.467)	0	0	0
2020/10/07	R214	05/08/2021	12.01	Call	Bond Future	3,997.9800	3.9980	3,572.7300	3.5727	(10.637)	0	0	0
2020/10/07	R214	05/08/2021			Bond Future	12.2462	60.5571	12.2210	60.6768	(0.205)	0.0000	0.0000	0
2020/10/07	R214	05/08/2021	12.01	Put	Bond Future	5,139.4700	5.1395	4,594.5200	4.5945	(10.603)	0	0	0
2020/10/07	R214	05/08/2021	12.03	Put	Bond Future	5,087.6800	5.0877	4,543.5800	4.5436	(10.694)	0	0	0
2020/10/07	R214	05/08/2021	12.02	Call	Bond Future	4,021.2200	4.0212	3,596.1600	3.5962	(10.570)	0	0	0
2020/10/07	R214	05/08/2021	12.02	Put	Bond Future	5,113.6300	5.1136	4,568.8700	4.5689	(10.653)	0	0	0
2020/10/07	R214	05/08/2021	12.03	Call	Bond Future	4,044.2900	4.0443	3,619.8900	3.6199	(10.494)	0	0	0
2020/10/07	R248	05/11/2020	10.03	Call	Bond Future	3.0100	0.0030	1.4900	0.0015	(50.498)	0	0	0
2020/10/07	R248	05/11/2020	10.02	Put	Bond Future	13,388.5100	13.3885	13,243.0600	13.2431	(1.086)	0	0	0
2020/10/07	R248	05/11/2020			Bond Future	11.8734	76.5086	11.8503	76.6526	(0.194)	0.0000	0.0000	112,431
2020/10/07	R248	05/11/2020	10.04	Call	Bond Future	3.1800	0.0032	1.5900	0.0016	(50.000)	0	0	0
2020/10/07	R248	05/11/2020	10.04	Put	Bond Future	13,222.2700	13.2223	13,076.6800	13.0767	(1.101)	0	0	0
2020/10/07	R248	05/11/2020	11.00	Put	Bond Future	6,034.1900	6.0342	5,847.0400	5.8470	(3.101)	0	0	0
2020/10/07	R248	05/11/2020	11.00	Call	Bond Future	209.9400	0.2099	166.7900	0.1668	(20.553)	0	0	950
2020/10/07	R248	05/11/2020	10.00	Put	Bond Future	13,555.3200	13.5553	13,410.0000	13.4100	(1.072)	0	0	0
2020/10/07	R248	05/11/2020	10.00	Call	Bond Future	2.5500	0.0026	1.2300	0.0012	(51.765)	0	0	950
2020/10/07	R248	05/11/2020	10.03	Put	Bond Future	13,305.3100	13.3053	13,159.7900	13.1598	(1.094)	0	0	0

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2020/10/07	R248	05/11/2020	10.02	Call	Bond Future	2.8500	0.0028	1.4000	0.0014	(50.877)	0	0	0
2020/10/07	R248	04/02/2021	10.75	Call	Bond Future	993.5000	0.9935	828.4100	0.8284	(16.617)	0	0	2,590
2020/10/07	R248	04/02/2021	10.47	Put	Bond Future	11,938.5100	11.9385	11,656.3700	11.6564	(2.363)	0	0	0
2020/10/07	R248	04/02/2021	10.46	Call	Bond Future	680.6800	0.6807	544.2900	0.5443	(20.037)	0	0	0
2020/10/07	R248	04/02/2021			Bond Future	12.1172	77.2678	12.0931	77.4126	(0.198)	0.0000	0.0000	0
2020/10/07	R248	04/02/2021	10.75	Put	Bond Future	10,120.9200	10.1209	9,811.1000	9.8111	(3.061)	0	0	0
2020/10/07	R248	04/02/2021	11.50	Put	Bond Future	6,272.0300	6.2720	5,902.4400	5.9024	(5.893)	0	0	0
2020/10/07	R248	04/02/2021	11.50	Call	Bond Future	2,387.4200	2.3874	2,162.5600	2.1626	(9.419)	0	0	2,590
2020/10/07	R248	04/02/2021	10.47	Call	Bond Future	690.0600	0.6901	552.6500	0.5527	(19.913)	0	0	0
2020/10/07	R248	04/02/2021	10.46	Put	Bond Future	12,006.6500	12.0066	11,725.5300	11.7255	(2.341)	0	0	0
2020/10/07	R248	04/02/2021	10.48	Call	Bond Future	699.5300	0.6995	561.1000	0.5611	(19.789)	0	0	0
2020/10/07	R248	04/02/2021	10.48	Put	Bond Future	11,870.5900	11.8706	11,587.4300	11.5874	(2.385)	0	0	0
2020/10/07	R248	06/05/2021	12.36	Call	Bond Future	5,078.2800	5.0783	4,775.0100	4.7750	(5.972)	0	0	0
2020/10/07	R248	06/05/2021			Bond Future	12.3523	73.6918	12.3273	73.8371	(0.202)	0.0000	0.0000	0
2020/10/07	R248	06/05/2021	12.34	Call	Bond Future	5,017.1200	5.0171	4,714.7800	4.7148	(6.026)	0	0	0
2020/10/07	R248	06/05/2021	12.34	Put	Bond Future	5,088.3300	5.0883	4,640.6500	4.6406	(8.798)	0	0	0
2020/10/07	R248	06/05/2021	12.36	Put	Bond Future	5,033.4000	5.0334	4,584.7900	4.5848	(8.913)	0	0	0
2020/10/07	R248	06/05/2021	12.35	Call	Bond Future	5,047.6700	5.0477	4,744.8600	4.7449	(5.999)	0	0	0
2020/10/07	R248	06/05/2021	12.35	Put	Bond Future	5,060.7900	5.0608	4,612.6400	4.6126	(8.855)	0	0	0
2020/10/07	R248	05/08/2021	12.51	Put	Bond Future	5,546.2800	5.5463	4,833.6600	4.8337	(12.849)	0	0	0
2020/10/07	R248	05/08/2021			Bond Future	12.6032	74.5039	12.5771	74.6505	(0.208)	0.0000	0.0000	0
2020/10/07	R248	05/08/2021	12.51	Call	Bond Future	5,021.4100	5.0214	4,455.3700	4.4554	(11.273)	0	0	0
2020/10/07	R248	05/08/2021	12.52	Call	Bond Future	5,050.4000	5.0504	4,483.9600	4.4840	(11.216)	0	0	0
2020/10/07	R248	05/08/2021	12.50	Put	Bond Future	5,574.0700	5.5741	4,861.8600	4.8619	(12.777)	0	0	0
2020/10/07	R248	05/08/2021	12.52	Put	Bond Future	5,518.6300	5.5186	4,805.6100	4.8056	(12.920)	0	0	0
2020/10/07	R248	05/08/2021	12.50	Call	Bond Future	4,992.4700	4.9925	4,426.8400	4.4268	(11.330)	0	0	0

Total

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