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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/09/2020 TO 28/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	2025	05/11/2020		Bond Future	143.3685	143.3685	143.3309	143.3309	(0.026)	0.0000	0.0000	3,888
2020/09/28	2025	04/02/2021		Bond Future	143.3450	143.3450	143.3065	143.3065	(0.027)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	2025	06/05/2021			Bond Future	144.9200	144.9200	144.8807	144.8807	(0.027)	0.0000	0.0000	0
2020/09/28	2025	05/08/2021			Bond Future	144.9989	144.9989	144.9590	144.9590	(0.028)	0.0000	0.0000	0
2020/09/28	2029	05/11/2020			Bond Future	99.6734	99.6734	99.5005	99.5005	(0.173)	0.0000	0.0000	4,935
2020/09/28	2029	04/02/2021			Bond Future	100.7060	100.7060	100.5310	100.5310	(0.174)	0.0000	0.0000	0
2020/09/28	2029	06/05/2021			Bond Future	100.6727	100.6727	100.4955	100.4955	(0.176)	0.0000	0.0000	0
2020/09/28	2029	05/08/2021			Bond Future	101.7910	101.7910	101.6117	101.6117	(0.176)	0.0000	0.0000	0
2020/09/28	2030	05/11/2020	9.39	Put	Bond Future	2,280.0000	2.2800	2,162.5700	2.1626	(5.150)	0	0	0
2020/09/28	2030	05/11/2020	9.38	Call	Bond Future	1,011.2600	1.0113	993.5200	0.9935	(1.754)	0	0	0
2020/09/28	2030	05/11/2020	9.60	Put	Bond Future	1,618.8800	1.6189	1,510.3300	1.5103	(6.705)	0	0	3,000
2020/09/28	2030	05/11/2020	9.99	Put	Bond Future	792.3900	0.7924	710.7800	0.7108	(10.299)	0	0	2,500
2020/09/28	2030	05/11/2020	8.10	Put	Bond Future	9,074.4300	9.0744	8,971.8400	8.9718	(1.131)	0	0	0
2020/09/28	2030	05/11/2020	8.73	Call	Bond Future	159.8000	0.1598	146.0900	0.1461	(8.579)	0	0	3,000
2020/09/28	2030	05/11/2020	10.06	Put	Bond Future	691.4900	0.6915	615.3100	0.6153	(11.017)	0	0	1,000
2020/09/28	2030	05/11/2020			Bond Future	9.6090	92.4955	9.5913	92.5954	(0.184)	0.0000	0.0000	92,632
2020/09/28	2030	05/11/2020	9.99	Call	Bond Future	2,908.2600	2.9083	2,926.6200	2.9266	0.631	0	0	0
2020/09/28	2030	05/11/2020	8.85	Put	Bond Future	4,657.6300	4.6576	4,541.1000	4.5411	(2.502)	0	0	0
2020/09/28	2030	05/11/2020	8.85	Call	Bond Future	240.3300	0.2403	223.7700	0.2238	(6.891)	0	0	3,000
2020/09/28	2030	05/11/2020	9.61	Call	Bond Future	1,596.6900	1.5967	1,588.6600	1.5887	(0.503)	0	0	0
2020/09/28	2030	05/11/2020	9.61	Put	Bond Future	1,591.2800	1.5913	1,483.2800	1.4833	(6.787)	0	0	3,000
2020/09/28	2030	05/11/2020	8.34	Put	Bond Future	7,581.0100	7.5810	7,475.4000	7.4754	(1.393)	0	0	0
2020/09/28	2030	05/11/2020	8.34	Call	Bond Future	37.1900	0.0372	31.5500	0.0315	(15.165)	0	0	1,000
2020/09/28	2030	05/11/2020	9.04	Put	Bond Future	3,716.2300	3.7162	3,596.3100	3.5963	(3.227)	0	0	0
2020/09/28	2030	05/11/2020	9.04	Call	Bond Future	430.5700	0.4306	410.6200	0.4106	(4.633)	0	0	1,000
2020/09/28	2030	05/11/2020	9.39	Call	Bond Future	1,033.3300	1.0333	1,015.8700	1.0159	(1.690)	0	0	0
2020/09/28	2030	05/11/2020	9.38	Put	Bond Future	2,315.3800	2.3154	2,197.6700	2.1977	(5.084)	0	0	0
2020/09/28	2030	05/11/2020	9.60	Call	Bond Future	1,567.8600	1.5679	1,559.2800	1.5593	(0.547)	0	0	0
2020/09/28	2030	05/11/2020	9.49	Call	Bond Future	1,270.4900	1.2705	1,256.6000	1.2566	(1.093)	0	0	0
2020/09/28	2030	05/11/2020	8.36	Put	Bond Future	7,459.0600	7.4591	7,353.1300	7.3531	(1.420)	0	0	0
2020/09/28	2030	05/11/2020	9.86	Put	Bond Future	1,014.6300	1.0146	923.1500	0.9231	(9.016)	0	0	14,160
2020/09/28	2030	05/11/2020	8.10	Call	Bond Future	13.1300	0.0131	10.5100	0.0105	(19.954)	0	0	3,000
2020/09/28	2030	05/11/2020	8.73	Put	Bond Future	5,300.9800	5.3010	5,187.3000	5.1873	(2.145)	0	0	0
2020/09/28	2030	05/11/2020	9.23	Put	Bond Future	2,887.6100	2.8876	2,767.1900	2.7672	(4.170)	0	0	0
2020/09/28	2030	05/11/2020	10.06	Call	Bond Future	3,189.0600	3.1891	3,212.8500	3.2129	0.746	0	0	0
2020/09/28	2030	05/11/2020	10.37	Put	Bond Future	366.9900	0.3670	314.0600	0.3141	(14.423)	0	0	8,000
2020/09/28	2030	05/11/2020	9.40	Call	Bond Future	1,055.7000	1.0557	1,038.5400	1.0385	(1.625)	0	0	0
2020/09/28	2030	05/11/2020	9.40	Put	Bond Future	2,244.9700	2.2450	2,127.8400	2.1278	(5.217)	0	0	0
2020/09/28	2030	05/11/2020	9.49	Put	Bond Future	1,945.2400	1.9452	1,831.3800	1.8314	(5.853)	0	0	2,500
2020/09/28	2030	05/11/2020	9.65	Call	Bond Future	1,714.9500	1.7150	1,709.2400	1.7092	(0.333)	0	0	0
2020/09/28	2030	05/11/2020	9.65	Put	Bond Future	1,484.3000	1.4843	1,378.6200	1.3786	(7.120)	0	0	2,500
2020/09/28	2030	05/11/2020	8.36	Call	Bond Future	40.3400	0.0403	34.3800	0.0344	(14.774)	0	0	14,160
2020/09/28	2030	05/11/2020	8.86	Put	Bond Future	4,605.6200	4.6056	4,488.8600	4.4889	(2.535)	0	0	0
2020/09/28	2030	05/11/2020	8.86	Call	Bond Future	248.3200	0.2483	231.5300	0.2315	(6.761)	0	0	14,160
2020/09/28	2030	05/11/2020	9.86	Call	Bond Future	2,415.8400	2.4158	2,424.3300	2.4243	0.351	0	0	0
2020/09/28	2030	05/11/2020	9.23	Call	Bond Future	716.0800	0.7161	695.6300	0.6956	(2.856)	0	0	3,000
2020/09/28	2030	05/11/2020	10.47	Call	Bond Future	4,986.4600	4.9865	5,040.2700	5.0403	1.079	0	0	0
2020/09/28	2030	05/11/2020	10.47	Put	Bond Future	296.2400	0.2962	250.0800	0.2501	(15.582)	0	0	3,000

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2020/09/28	2030	05/11/2020	8.53	Put	Bond Future	6,441.7600	6.4418	6,332.6200	6.3326	(1.694)	0	0	0
2020/09/28	2030	05/11/2020	8.53	Call	Bond Future	78.1100	0.0781	68.9400	0.0689	(11.740)	0	0	15,414
2020/09/28	2030	05/11/2020	9.03	Put	Bond Future	3,763.0000	3.7630	3,643.2100	3.6432	(3.183)	0	0	0
2020/09/28	2030	05/11/2020	9.03	Call	Bond Future	418.2200	0.4182	398.4000	0.3984	(4.739)	0	0	15,414
2020/09/28	2030	05/11/2020	10.37	Call	Bond Future	4,529.1200	4.5291	4,576.1600	4.5762	1.039	0	0	0
2020/09/28	2030	04/02/2021	9.20	Put	Bond Future	5,215.8100	5.2158	5,117.3000	5.1173	(1.889)	0	0	0
2020/09/28	2030	04/02/2021	8.20	Put	Bond Future	9,963.4800	9.9635	9,857.6000	9.8576	(1.063)	0	0	0
2020/09/28	2030	04/02/2021	9.12	Call	Bond Future	1,524.6000	1.5246	1,525.5200	1.5255	0.060	0	0	1,000
2020/09/28	2030	04/02/2021	8.36	Call	Bond Future	566.4800	0.5665	561.4400	0.5614	(0.890)	0	0	800
2020/09/28	2030	04/02/2021	9.16	Call	Bond Future	1,597.8500	1.5978	1,599.3800	1.5994	0.096	0	0	0
2020/09/28	2030	04/02/2021	9.15	Put	Bond Future	5,409.1200	5.4091	5,309.8200	5.3098	(1.836)	0	0	0
2020/09/28	2030	04/02/2021			Bond Future	9.8335	89.4270	9.8150	89.5276	(0.188)	0.0000	0.0000	0
2020/09/28	2030	04/02/2021	8.20	Call	Bond Future	448.6700	0.4487	443.4600	0.4435	(1.161)	0	0	1,600
2020/09/28	2030	04/02/2021	8.37	Put	Bond Future	9,039.8200	9.0398	8,934.1300	8.9341	(1.169)	0	0	0
2020/09/28	2030	04/02/2021	8.37	Call	Bond Future	574.5800	0.5746	569.5600	0.5696	(0.874)	0	0	1,000
2020/09/28	2030	04/02/2021	9.17	Call	Bond Future	1,616.5600	1.6166	1,618.2400	1.6182	0.104	0	0	0
2020/09/28	2030	04/02/2021	9.17	Put	Bond Future	5,331.3300	5.3313	5,232.3400	5.2323	(1.857)	0	0	0
2020/09/28	2030	04/02/2021	9.20	Call	Bond Future	1,673.3100	1.6733	1,675.4700	1.6755	0.129	0	0	1,600
2020/09/28	2030	04/02/2021	9.12	Put	Bond Future	5,527.4000	5.5274	5,427.6500	5.4276	(1.805)	0	0	0
2020/09/28	2030	04/02/2021	8.36	Put	Bond Future	9,093.0600	9.0931	8,987.3500	8.9874	(1.163)	0	0	0
2020/09/28	2030	04/02/2021	9.16	Put	Bond Future	5,370.1300	5.3701	5,270.9900	5.2710	(1.846)	0	0	0
2020/09/28	2030	04/02/2021	9.15	Call	Bond Future	1,579.2800	1.5793	1,580.6500	1.5806	0.087	0	0	0
2020/09/28	2030	04/02/2021	8.86	Put	Bond Future	6,624.5000	6.6245	6,521.6100	6.5216	(1.553)	0	0	0
2020/09/28	2030	04/02/2021	8.86	Call	Bond Future	1,105.1300	1.1051	1,102.9100	1.1029	(0.201)	0	0	800
2020/09/28	2030	04/02/2021	10.20	Call	Bond Future	4,284.2500	4.2843	4,310.9400	4.3109	0.623	0	0	0
2020/09/28	2030	04/02/2021	10.20	Put	Bond Future	2,314.6500	2.3147	2,240.6700	2.2407	(3.196)	0	0	1,800
2020/09/28	2030	06/05/2021	10.04	Put	Bond Future	3,888.9400	3.8889	3,814.2500	3.8143	(1.921)	0	0	0
2020/09/28	2030	06/05/2021	9.15	Call	Bond Future	1,792.3200	1.7923	1,802.4100	1.8024	0.563	0	0	0
2020/09/28	2030	06/05/2021	11.69	Call	Bond Future	9,198.0100	9.1980	9,261.5500	9.2615	0.691	0	0	0
2020/09/28	2030	06/05/2021	11.70	Put	Bond Future	1,130.8400	1.1308	1,093.1700	1.0932	(3.331)	0	0	0
2020/09/28	2030	06/05/2021			Bond Future	10.0632	90.3891	10.0440	90.4906	(0.191)	0.0000	0.0000	0
2020/09/28	2030	06/05/2021	10.74	Call	Bond Future	5,915.3500	5.9153	5,957.4500	5.9575	0.712	0	0	0
2020/09/28	2030	06/05/2021	10.74	Put	Bond Future	2,440.3300	2.4403	2,381.0000	2.3810	(2.431)	0	0	0
2020/09/28	2030	06/05/2021	7.97	Call	Bond Future	514.1400	0.5141	513.9200	0.5139	(0.043)	0	0	700
2020/09/28	2030	06/05/2021	10.04	Call	Bond Future	3,766.3400	3.7663	3,793.0800	3.7931	0.710	0	0	0
2020/09/28	2030	06/05/2021	9.15	Put	Bond Future	6,781.1800	6.7812	6,689.8400	6.6898	(1.347)	0	0	0
2020/09/28	2030	06/05/2021	9.92	Call	Bond Future	3,452.2500	3.4523	3,476.4000	3.4764	0.700	0	0	0
2020/09/28	2030	06/05/2021	11.69	Put	Bond Future	1,141.1700	1.1412	1,103.2800	1.1033	(3.320)	0	0	0
2020/09/28	2030	06/05/2021	11.70	Call	Bond Future	9,234.1600	9.2342	9,297.9200	9.2979	0.690	0	0	0
2020/09/28	2030	06/05/2021	9.22	Call	Bond Future	1,915.5500	1.9156	1,926.7000	1.9267	0.582	0	0	0
2020/09/28	2030	06/05/2021	9.22	Put	Bond Future	6,509.2900	6.5093	6,419.0100	6.4190	(1.387)	0	0	700
2020/09/28	2030	06/05/2021	7.97	Put	Bond Future	12,501.6700	12.5017	12,400.0200	12.4000	(0.813)	0	0	0
2020/09/28	2030	06/05/2021	9.92	Put	Bond Future	4,211.4500	4.2114	4,134.1700	4.1342	(1.835)	0	0	700
2020/09/28	2030	06/05/2021	11.71	Call	Bond Future	9,270.3500	9.2703	9,334.3200	9.3343	0.690	0	0	0
2020/09/28	2030	06/05/2021	11.71	Put	Bond Future	1,120.5900	1.1206	1,083.1300	1.0831	(3.343)	0	0	0
2020/09/28	2030	05/08/2021	10.42	Put	Bond Future	3,877.2700	3.8773	3,810.9800	3.8110	(1.710)	0	0	0
2020/09/28	2030	05/08/2021	10.41	Call	Bond Future	4,383.7000	4.3837	4,419.7100	4.4197	0.821	0	0	0
2020/09/28	2030	05/08/2021			Bond Future	10.3146	87.3668	10.2944	87.4693	(0.195)	0.0000	0.0000	0

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2020/09/28	2030	05/08/2021	10.42	Call	Bond Future	4,410.9600	4.4110	4,447.1700	4.4472	0.821	0	0	0
2020/09/28	2030	05/08/2021	10.41	Put	Bond Future	3,900.4600	3.9005	3,833.9700	3.8340	(1.705)	0	0	0
2020/09/28	2030	05/08/2021	10.43	Call	Bond Future	4,437.9800	4.4380	4,474.3900	4.4744	0.820	0	0	0
2020/09/28	2030	05/08/2021	10.43	Put	Bond Future	3,853.8800	3.8539	3,787.7900	3.7878	(1.715)	0	0	0
2020/09/28	2032	05/11/2020	9.77	Put	Bond Future	5,148.8400	5.1488	5,101.3400	5.1013	(0.923)	0	0	0
2020/09/28	2032	05/11/2020	9.61	Put	Bond Future	6,051.7300	6.0517	6,012.3300	6.0123	(0.651)	0	0	0
2020/09/28	2032	05/11/2020	10.99	Call	Bond Future	3,309.8700	3.3099	3,259.7700	3.2598	(1.514)	0	0	0
2020/09/28	2032	05/11/2020	9.44	Put	Bond Future	7,070.4400	7.0704	7,038.4500	7.0385	(0.452)	0	0	0
2020/09/28	2032	05/11/2020	11.08	Call	Bond Future	3,681.0900	3.6811	3,634.6000	3.6346	(1.263)	0	0	0
2020/09/28	2032	05/11/2020			Bond Future	10.5704	85.7518	10.5679	85.7668	(0.024)	0.0000	0.0000	120,828
2020/09/28	2032	05/11/2020	9.76	Call	Bond Future	286.9300	0.2869	255.0300	0.2550	(11.118)	0	0	0
2020/09/28	2032	05/11/2020	9.76	Put	Bond Future	5,203.0800	5.2031	5,156.1300	5.1561	(0.902)	0	0	0
2020/09/28	2032	05/11/2020	10.99	Put	Bond Future	909.5900	0.9096	844.4400	0.8444	(7.163)	0	0	3,000
2020/09/28	2032	05/11/2020	9.77	Call	Bond Future	295.6900	0.2957	263.2400	0.2632	(10.974)	0	0	0
2020/09/28	2032	05/11/2020	9.11	Call	Bond Future	32.3700	0.0324	25.2800	0.0253	(21.903)	0	0	3,000
2020/09/28	2032	05/11/2020	9.61	Call	Bond Future	183.1600	0.1832	158.8100	0.1588	(13.294)	0	0	3,000
2020/09/28	2032	05/11/2020	9.44	Call	Bond Future	105.7500	0.1057	88.8100	0.0888	(16.019)	0	0	1,000
2020/09/28	2032	05/11/2020	11.08	Put	Bond Future	778.2200	0.7782	716.6800	0.7167	(7.908)	0	0	1,000
2020/09/28	2032	05/11/2020	9.75	Call	Bond Future	278.3600	0.2784	247.0100	0.2470	(11.262)	0	0	0
2020/09/28	2032	05/11/2020	9.75	Put	Bond Future	5,257.5800	5.2576	5,211.1800	5.2112	(0.883)	0	0	0
2020/09/28	2032	05/11/2020	9.11	Put	Bond Future	9,176.7200	9.1767	9,154.5800	9.1546	(0.241)	0	0	0
2020/09/28	2032	05/11/2020	8.94	Put	Bond Future	10,310.9100	10.3109	10,291.7400	10,2917	(0.186)	0	0	0
2020/09/28	2032	05/11/2020	8.94	Call	Bond Future	16.3100	0.0163	12.1900	0.0122	(25.261)	0	0	1,000
2020/09/28	2032	04/02/2021	9.29	Call	Bond Future	708.1700	0.7082	686.6200	0.6866	(3.043)	0	0	800
2020/09/28	2032	04/02/2021	10.82	Put	Bond Future	3,567.3700	3.5674	3,519.2000	3.5192	(1.350)	0	0	800
2020/09/28	2032	04/02/2021	9.63	Call	Bond Future	1,076.3800	1.0764	1,050.3700	1.0504	(2.416)	0	0	0
2020/09/28	2032	04/02/2021			Bond Future	10.8101	86.6190	10.8075	86.6340	(0.024)	0.0000	0.0000	0
2020/09/28	2032	04/02/2021	8.79	Put	Bond Future	12,921.4000	12.9214	12,891.8500	12.8918	(0.229)	0	0	0
2020/09/28	2032	04/02/2021	8.79	Call	Bond Future	352.9800	0.3530	338.3500	0.3384	(4.145)	0	0	800
2020/09/28	2032	04/02/2021	9.61	Call	Bond Future	1,051.4200	1.0514	1,025.6600	1.0257	(2.450)	0	0	0
2020/09/28	2032	04/02/2021	9.61	Put	Bond Future	8,228.0700	8.2281	8,187.3900	8.1874	(0.494)	0	0	0
2020/09/28	2032	04/02/2021	9.29	Put	Bond Future	9,939.2000	9.9392	9,902.7300	9.9027	(0.367)	0	0	0
2020/09/28	2032	04/02/2021	10.82	Call	Bond Future	3,623.2300	3.6232	3,589.9800	3.5900	(0.918)	0	0	0
2020/09/28	2032	04/02/2021	9.63	Put	Bond Future	8,126.6900	8.1267	8,085.7600	8.0858	(0.504)	0	0	0
2020/09/28	2032	04/02/2021	9.62	Call	Bond Future	1,063.8400	1.0638	1,037.9600	1.0380	(2.433)	0	0	0
2020/09/28	2032	04/02/2021	9.62	Put	Bond Future	8,177.2900	8.1773	8,136.4900	8.1365	(0.499)	0	0	0
2020/09/28	2032	06/05/2021	12.57	Call	Bond Future	9,360.3100	9.3603	9,348.3500	9.3484	(0.128)	0	0	0
2020/09/28	2032	06/05/2021	12.12	Put	Bond Future	2,262.8100	2.2628	2,231.6900	2,2317	(1.375)	0	0	0
2020/09/28	2032	06/05/2021			Bond Future	11.0530	83.4053	11.0503	83.4201	(0.024)	0.0000	0.0000	0
2020/09/28	2032	06/05/2021	12.57	Put	Bond Future	1,603.6300	1.6036	1,576.8900	1.5769	(1.667)	0	0	736
2020/09/28	2032	06/05/2021	10.33	Put	Bond Future	6,650.1200	6.6501	6,613.9300	6.6139	(0.544)	0	0	0
2020/09/28	2032	06/05/2021	10.33	Call	Bond Future	2,559.6900	2.5597	2,538.2800	2,5383	(0.836)	0	0	736
2020/09/28	2032	06/05/2021	12.11	Call	Bond Future	7,795.2700	7.7953	7,778.8300	7.7788	(0.211)	0	0	0
2020/09/28	2032	06/05/2021	12.11	Put	Bond Future	2,279.5900	2.2796	2,248.3700	2,2484	(1.370)	0	0	0
2020/09/28	2032	06/05/2021	12.12	Call	Bond Future	7,828.1900	7.8282	7,811.8500	7.8118	(0.209)	0	0	0
2020/09/28	2032	06/05/2021	12.10	Call	Bond Future	7,762.3800	7.7624	7,745.8500	7.7459	(0.213)	0	0	0
2020/09/28	2032	06/05/2021	12.10	Put	Bond Future	2,296.4600	2.2965	2,265.1500	2,2651	(1.363)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	2032	05/08/2021	11.37	Put	Bond Future	4,504.2400	4.5042	4,475.1000	4.4751	(0.647)	0	0	0
2020/09/28	2032	05/08/2021			Bond Future	11.3105	84.3124	11.3077	84.3273	(0.025)	0.0000	0.0000	0
2020/09/28	2032	05/08/2021	11.36	Call	Bond Future	4,790.9400	4.7909	4,776.6600	4.7767	(0.298)	0	0	0
2020/09/28	2032	05/08/2021	11.36	Put	Bond Future	4,529.3500	4.5294	4,500.1900	4.5002	(0.644)	0	0	0
2020/09/28	2032	05/08/2021	11.37	Call	Bond Future	4,818.5200	4.8185	4,804.2600	4.8043	(0.296)	0	0	0
2020/09/28	2032	05/08/2021	11.35	Call	Bond Future	4,763.4300	4.7634	4,749.1200	4.7491	(0.300)	0	0	0
2020/09/28	2032	05/08/2021	11.35	Put	Bond Future	4,554.5800	4.5546	4,525.3900	4.5254	(0.641)	0	0	0
2020/09/28	2033	05/11/2020			Bond Future	93.5263	93.5263	93.4455	93.4455	(0.086)	0.0000	0.0000	10,329
2020/09/28	2033	04/02/2021			Bond Future	94.4952	94.4952	94.4134	94.4134	(0.087)	0.0000	0.0000	0
2020/09/28	2033	06/05/2021			Bond Future	94.3173	94.3173	94.2343	94.2343	(0.088)	0.0000	0.0000	0
2020/09/28	2033	05/08/2021			Bond Future	95.3651	95.3651	95.2810	95.2810	(0.088)	0.0000	0.0000	0
2020/09/28	2037	05/11/2020	10.18	Call	Bond Future	70.9500	0.0709	59.7300	0.0597	(15.814)	0	0	0
2020/09/28	2037	05/11/2020	10.17	Put	Bond Future	9,180.5400	9.1805	9,092.7300	9.0927	(0.956)	0	0	0
2020/09/28	2037	05/11/2020			Bond Future	11.5683	80.0818	11.5554	80.1587	(0.111)	0.0000	0.0000	138,532
2020/09/28	2037	05/11/2020	10.19	Call	Bond Future	73.3500	0.0734	61.8600	0.0619	(15.665)	0	0	0
2020/09/28	2037	05/11/2020	10.19	Put	Bond Future	9,043.7600	9.0438	8,955.4200	8.9554	(0.977)	0	0	0
2020/09/28	2037	05/11/2020	10.17	Call	Bond Future	68.6200	0.0686	57.6600	0.0577	(15.972)	0	0	0
2020/09/28	2037	05/11/2020	10.18	Put	Bond Future	9,112.0700	9.1121	9,024.0000	9.0240	(0.967)	0	0	0
2020/09/28	2037	04/02/2021	13.73	Call	Bond Future	10,842.3400	10.8423	10,880.0400	10.8800	0.348	0	0	0
2020/09/28	2037	04/02/2021	10.85	Call	Bond Future	1,684.9200	1.6849	1,670.0500	1.6700	(0.883)	0	0	0
2020/09/28	2037	04/02/2021	10.35	Call	Bond Future	975.5400	0.9755	960.6400	0.9606	(1.527)	0	0	0
2020/09/28	2037	04/02/2021	10.28	Put	Bond Future	10,643.5800	10.6436	10,551.5000	10.5515	(0.865)	0	0	0
2020/09/28	2037	04/02/2021	10.27	Call	Bond Future	888.5300	0.8885	873.8900	0.8739	(1.648)	0	0	0
2020/09/28	2037	04/02/2021			Bond Future	11.8140	76.6375	11.8007	76.7149	(0.113)	0.0000	0.0000	0
2020/09/28	2037	04/02/2021	11.97	Put	Bond Future	3,605.5000	3.6055	3,525.7900	3.5258	(2.211)	0	0	0
2020/09/28	2037	04/02/2021	11.97	Call	Bond Future	4,501.1000	4.5011	4,498.7900	4.4988	(0.051)	0	0	300
2020/09/28	2037	04/02/2021	9.65	Put	Bond Future	14,694.4700	14.6945	14,606.1500	14.6062	(0.601)	0	0	0
2020/09/28	2037	04/02/2021	9.65	Call	Bond Future	398.1600	0.3982	387.2400	0.3872	(2.743)	0	0	72
2020/09/28	2037	04/02/2021	11.90	Call	Bond Future	4,286.0400	4.2860	4,282.4300	4.2824	(0.084)	0	0	0
2020/09/28	2037	04/02/2021	13.73	Put	Bond Future	883.7000	0.8837	844.0000	0.8440	(4.492)	0	0	300
2020/09/28	2037	04/02/2021	10.85	Put	Bond Future	7,599.2900	7.5993	7,507.0200	7.5070	(1.214)	0	0	72
2020/09/28	2037	04/02/2021	10.35	Put	Bond Future	10,235.4100	10.2354	10,143.1100	10.1431	(0.902)	0	0	72
2020/09/28	2037	04/02/2021	10.28	Call	Bond Future	899.0800	0.8991	884.4000	0.8844	(1.633)	0	0	0
2020/09/28	2037	04/02/2021	10.27	Put	Bond Future	10,702.6000	10.7026	10,610.5600	10.6106	(0.860)	0	0	0
2020/09/28	2037	04/02/2021	11.90	Put	Bond Future	3,790.3000	3.7903	3,709.2900	3.7093	(2.137)	0	0	240
2020/09/28	2037	04/02/2021	10.48	Put	Bond Future	9,500.8000	9.5008	9,408.2200	9.4082	(0.974)	0	0	0
2020/09/28	2037	04/02/2021	10.48	Call	Bond Future	1,130.1700	1.1302	1,114.9900	1.1150	(1.343)	0	0	240
2020/09/28	2037	04/02/2021	10.29	Call	Bond Future	909.7200	0.9097	895.0100	0.8950	(1.617)	0	0	0
2020/09/28	2037	04/02/2021	10.29	Put	Bond Future	10,584.7400	10.5847	10,492.6300	10.4926	(0.870)	0	0	0
2020/09/28	2037	06/05/2021	12.42	Call	Bond Future	5,950.8500	5.9509	5,964.7200	5.9647	0.233	0	0	0
2020/09/28	2037	06/05/2021			Bond Future	12.0632	77.4624	12.0493	77.5404	(0.115)	0.0000	0.0000	0
2020/09/28	2037	06/05/2021	12.42	Put	Bond Future	3,988.8700	3.9889	3,924.7300	3.9247	(1.608)	0	0	0
2020/09/28	2037	06/05/2021	12.43	Call	Bond Future	5,983.0200	5.9830	5,997.0400	5.9970	0.234	0	0	0
2020/09/28	2037	06/05/2021	12.44	Put	Bond Future	3,945.6600	3.9457	3,881.8100	3.8818	(1.618)	0	0	0
2020/09/28	2037	06/05/2021	12.43	Put	Bond Future	3,967.2100	3.9672	3,903.2200	3.9032	(1.613)	0	0	0
2020/09/28	2037	06/05/2021	12.44	Call	Bond Future	6,015.2500	6.0152	6,029.4100	6.0294	0.235	0	0	0

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2020/09/28	2037	05/08/2021	12.26	Put	Bond Future	5,361.5300	5.3615	5,299.3400	5.2993	(1.160)	0	0	0
2020/09/28	2037	05/08/2021	12.27	Call	Bond Future	4,992.8800	4.9929	5,009.6300	5.0096	0.335	0	0	0
2020/09/28	2037	05/08/2021	12.28	Call	Bond Future	5,020.4800	5.0205	5,037.3600	5.0374	0.336	0	0	0
2020/09/28	2037	05/08/2021			Bond Future	12.3327	74.0492	12.3182	74.1281	(0.118)	0.0000	0.0000	0
2020/09/28	2037	05/08/2021	12.26	Call	Bond Future	4,965.6100	4.9656	4,982.2300	4.9822	0.335	0	0	0
2020/09/28	2037	05/08/2021	12.28	Put	Bond Future	5,307.1700	5.3072	5,245.2400	5.2452	(1.167)	0	0	0
2020/09/28	2037	05/08/2021	12.27	Put	Bond Future	5,334.1500	5.3341	5,272.0900	5.2721	(1.163)	0	0	0
2020/09/28	2038	05/11/2020			Bond Future	104.9287	104.9287	104.8092	104.8092	(0.114)	0.0000	0.0000	11,137
2020/09/28	2038	04/02/2021			Bond Future	104.3182	104.3182	104.1971	104.1971	(0.116)	0.0000	0.0000	0
2020/09/28	2038	06/05/2021			Bond Future	105.4648	105.4648	105.3420	105.3420	(0.116)	0.0000	0.0000	0
2020/09/28	2038	05/08/2021			Bond Future	104.9139	104.9139	104.7898	104.7898	(0.118)	0.0000	0.0000	0
2020/09/28	2040	05/11/2020	10.30	Call	Bond Future	71.9400	0.0719	65.7400	0.0657	(8.618)	0	0	0
2020/09/28	2040	05/11/2020	11.00	Put	Bond Future	5,233.2500	5.2333	4,986.1200	4.9861	(4.722)	0	0	0
2020/09/28	2040	05/11/2020	10.23	Call	Bond Future	56.6500	0.0567	51.1900	0.0512	(9.638)	0	0	2,000
2020/09/28	2040	05/11/2020	11.70	Put	Bond Future	2,226.2200	2.2262	2,027.7400	2.0277	(8.916)	0	0	2,000
2020/09/28	2040	05/11/2020	9.50	Call	Bond Future	2.8200	0.0028	2.1800	0.0022	(22.695)	0	0	2,000
2020/09/28	2040	05/11/2020	10.00	Call	Bond Future	24.3900	0.0244	21.1500	0.0212	(13.284)	0	0	2,380
2020/09/28	2040	05/11/2020			Bond Future	11.7121	81.9032	11.6738	82.1450	(0.327)	0.0000	0.0000	72,832
2020/09/28	2040	05/11/2020	10.30	Put	Bond Future	9,844.7300	9.8447	9,596.7900	9.5968	(2.519)	0	0	0
2020/09/28	2040	05/11/2020	9.73	Put	Bond Future	14,278.3400	14.2783	14,035.1400	14.0351	(1.703)	0	0	0
2020/09/28	2040	05/11/2020	9.73	Call	Bond Future	8.0500	0.0081	6.5900	0.0066	(18.137)	0	0	2,000
2020/09/28	2040	05/11/2020	10.23	Put	Bond Future	10,363.2600	10.3633	10,116.0600	10.1161	(2.385)	0	0	0
2020/09/28	2040	05/11/2020	10.31	Call	Bond Future	74.3900	0.0744	68.0800	0.0681	(8.482)	0	0	0
2020/09/28	2040	05/11/2020	10.32	Put	Bond Future	9,698.1000	9.6981	9,449.9500	9.4500	(2.559)	0	0	0
2020/09/28	2040	05/11/2020	11.00	Call	Bond Future	532.5100	0.5325	527.1200	0.5271	(1.012)	0	0	2,380
2020/09/28	2040	05/11/2020	11.70	Call	Bond Future	2,149.7500	2.1497	2,193.0100	2.1930	2.012	0	0	0
2020/09/28	2040	05/11/2020	9.50	Put	Bond Future	16,189.0800	16.1891	15,946.7000	15.9467	(1.497)	0	0	0
2020/09/28	2040	05/11/2020	10.00	Put	Bond Future	12,120.9300	12.1209	11,875.9500	11.8760	(2.021)	0	0	0
2020/09/28	2040	05/11/2020	10.31	Put	Bond Future	9,771.3300	9.7713	9,523.2800	9.5233	(2.539)	0	0	0
2020/09/28	2040	05/11/2020	10.32	Call	Bond Future	76.9100	0.0769	70.5000	0.0705	(8.334)	0	0	0
2020/09/28	2040	05/11/2020	11.50	Call	Bond Future	1,559.8800	1.5599	1,582.9200	1.5829	1.477	0	0	0
2020/09/28	2040	05/11/2020	11.50	Put	Bond Future	2,914.7300	2.9147	2,696.0300	2.6960	(7.503)	0	0	2,000
2020/09/28	2040	04/02/2021	9.49	Call	Bond Future	257.2600	0.2573	258.4600	0.2585	0.466	0	0	500
2020/09/28	2040	04/02/2021	9.57	Put	Bond Future	17,337.7100	17.3377	17,095.4800	17.0955	(1.397)	0	0	0
2020/09/28	2040	04/02/2021	10.07	Put	Bond Future	13,610.7100	13.6107	13,374.0500	13.3740	(1.739)	0	0	0
2020/09/28	2040	04/02/2021	10.42	Put	Bond Future	11,277.4800	11.2775	11,047.9100	11.0479	(2.036)	0	0	0
2020/09/28	2040	04/02/2021			Bond Future	11.9554	78.2271	11.9155	78.4711	(0.334)	0.0000	0.0000	0
2020/09/28	2040	04/02/2021	10.07	Call	Bond Future	597.7900	0.5978	605.0700	0.6051	1.218	0	0	800
2020/09/28	2040	04/02/2021	11.74	Call	Bond Future	3,658.3400	3.6583	3,727.2400	3.7272	1.883	0	0	0
2020/09/28	2040	04/02/2021	11.74	Put	Bond Future	4,988.7500	4.9888	4,813.7100	4.8137	(3.509)	0	0	800
2020/09/28	2040	04/02/2021	10.41	Call	Bond Future	919.6200	0.9196	933.7500	0.9338	1.537	0	0	0
2020/09/28	2040	04/02/2021	10.41	Put	Bond Future	11,340.8300	11.3408	11,111.0200	11.1110	(2.026)	0	0	0
2020/09/28	2040	04/02/2021	9.49	Put	Bond Future	17,974.5800	17.9746	17,731.8400	17.7318	(1.350)	0	0	0
2020/09/28	2040	04/02/2021	9.57	Call	Bond Future	291.4800	0.2915	293.1900	0.2932	0.587	0	0	800
2020/09/28	2040	04/02/2021	10.42	Call	Bond Future	930.7300	0.9307	945.1000	0.9451	1.544	0	0	0
2020/09/28	2040	04/02/2021	10.24	Put	Bond Future	12,447.9100	12.4479	12,214.3200	12.2143	(1.877)	0	0	0

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2020/09/28	2040	04/02/2021	10.24	Call	Bond Future	745.5800	0.7456	755.9300	0.7559	1.388	0	0	500
2020/09/28	2040	04/02/2021	11.57	Call	Bond Future	3,184.9500	3.1850	3,244.9300	3.2449	1.883	0	0	0
2020/09/28	2040	04/02/2021	11.57	Put	Bond Future	5,591.4700	5.5915	5,407.5100	5.4075	(3.290)	0	0	500
2020/09/28	2040	04/02/2021	10.40	Call	Bond Future	908.6200	0.9086	922.5000	0.9225	1.528	0	0	0
2020/09/28	2040	04/02/2021	10.40	Put	Bond Future	11,404.3900	11.4044	11,174.3300	11.1743	(2.017)	0	0	0
2020/09/28	2040	06/05/2021	12.44	Put	Bond Future	4,558.8600	4.5589	4,420.1400	4.4201	(3.043)	0	0	0
2020/09/28	2040	06/05/2021			Bond Future	12.2019	79.0691	12.1602	79.3154	(0.342)	0.0000	0.0000	0
2020/09/28	2040	06/05/2021	12.43	Call	Bond Future	5,908.8600	5.9089	6,016.0000	6.0160	1.813	0	0	0
2020/09/28	2040	06/05/2021	12.43	Put	Bond Future	4,583.3900	4.5834	4,444.2400	4.4442	(3.036)	0	0	0
2020/09/28	2040	06/05/2021	12.44	Call	Bond Future	5,941.5700	5.9416	6,049.1400	6.0491	1.810	0	0	0
2020/09/28	2040	06/05/2021	12.42	Call	Bond Future	5,876.2200	5.8762	5,982.9300	5.9829	1.816	0	0	0
2020/09/28	2040	06/05/2021	12.42	Put	Bond Future	4,608.0500	4.6081	4,468.4700	4.4685	(3.029)	0	0	0
2020/09/28	2040	05/08/2021	12.47	Call	Bond Future	5,372.5100	5.3725	5,481.1200	5.4811	2.022	0	0	0
2020/09/28	2040	05/08/2021			Bond Future	12.4684	75.4232	12.4248	75.6721	(0.350)	0.0000	0.0000	0
2020/09/28	2040	05/08/2021	12.47	Put	Bond Future	5,363.4100	5.3634	5,223.1300	5.2231	(2.616)	0	0	0
2020/09/28	2040	05/08/2021	12.48	Call	Bond Future	5,401.7500	5.4017	5,510.7700	5.5108	2.018	0	0	0
2020/09/28	2040	05/08/2021	12.49	Put	Bond Future	5,308.0700	5.3081	5,168.6300	5.1686	(2.627)	0	0	0
2020/09/28	2040	05/08/2021	12.48	Put	Bond Future	5,335.8200	5.3358	5,195.9500	5.1960	(2.621)	0	0	0
2020/09/28	2040	05/08/2021	12.49	Call	Bond Future	5,430.7600	5.4308	5,540.2100	5.5402	2.015	0	0	0
2020/09/28	2044	05/11/2020	10.36	Call	Bond Future	78.5100	0.0785	69.5800	0.0696	(11.374)	0	0	0
2020/09/28	2044	05/11/2020	11.06	Put	Bond Future	5,100.8900	5.1009	4,905.7800	4.9058	(3.825)	0	0	525
2020/09/28	2044	05/11/2020	11.43	Call	Bond Future	1,307.6700	1.3077	1,297.5400	1.2975	(0.775)	0	0	0
2020/09/28	2044	05/11/2020	9.72	Put	Bond Future	14,823.0000	14.8230	14,644.9000	14.6449	(1.202)	0	0	0
2020/09/28	2044	05/11/2020	9.97	Call	Bond Future	18.6300	0.0186	15.3000	0.0153	(17.874)	0	0	300
2020/09/28	2044	05/11/2020	9.29	Put	Bond Future	18,589.5700	18.5896	18,412.6700	18.4127	(0.952)	0	0	0
2020/09/28	2044	05/11/2020	9.96	Put	Bond Future	12,834.7200	12.8347	12,654.8400	12.6548	(1.402)	0	0	0
2020/09/28	2044	05/11/2020			Bond Future	11.7435	78.7048	11.7154	78.8814	(0.239)	0.0000	0.0000	47,224
2020/09/28	2044	05/11/2020	10.34	Call	Bond Future	73.4000	0.0734	64.8300	0.0648	(11.676)	0	0	0
2020/09/28	2044	05/11/2020	10.34	Put	Bond Future	9,868.8800	9.8689	9,683.6600	9.6837	(1.877)	0	0	0
2020/09/28	2044	05/11/2020	9.72	Call	Bond Future	6.3900	0.0064	4.9400	0.0049	(22.692)	0	0	1,815
2020/09/28	2044	05/11/2020	9.97	Put	Bond Future	12,753.7100	12.7537	12,573.7300	12.5737	(1.411)	0	0	0
2020/09/28	2044	05/11/2020	9.96	Call	Bond Future	17.8900	0.0179	14.6600	0.0147	(18.055)	0	0	0
2020/09/28	2044	05/11/2020	11.38	Call	Bond Future	1,187.1900	1.1872	1,174.9800	1.1750	(1.028)	0	0	0
2020/09/28	2044	05/11/2020	11.38	Put	Bond Future	3,535.2800	3.5353	3,346.4200	3.3464	(5.342)	0	0	300
2020/09/28	2044	05/11/2020	10.36	Put	Bond Future	9,719.7100	9.7197	9,534.1300	9.5341	(1.909)	0	0	0
2020/09/28	2044	05/11/2020	11.06	Call	Bond Future	581.0500	0.5810	562.5900	0.5626	(3.177)	0	0	0
2020/09/28	2044	05/11/2020	10.04	Put	Bond Future	12,190.8900	12.1909	12,010.1500	12.0102	(1.483)	0	0	0
2020/09/28	2044	05/11/2020	11.17	Put	Bond Future	4,519.5500	4.5195	4,325.2700	4.3253	(4.299)	0	0	1,815
2020/09/28	2044	05/11/2020	11.43	Put	Bond Future	3,325.4200	3.3254	3,138.6400	3.1386	(5.617)	0	0	1,815
2020/09/28	2044	05/11/2020	8.87	Put	Bond Future	22,524.4900	22.5245	22,347.8200	22.3478	(0.784)	0	0	0
2020/09/28	2044	05/11/2020	9.29	Call	Bond Future	0.7600	0.0008	0.5100	0.0005	(32.895)	0	0	300
2020/09/28	2044	05/11/2020	10.35	Call	Bond Future	75.9200	0.0759	67.1700	0.0672	(11.525)	0	0	0
2020/09/28	2044	05/11/2020	10.35	Put	Bond Future	9,794.2000	9.7942	9,608.8000	9.6088	(1.893)	0	0	0
2020/09/28	2044	05/11/2020	10.04	Call	Bond Future	24.6100	0.0246	20.5200	0.0205	(16.619)	0	0	525
2020/09/28	2044	05/11/2020	9.34	Put	Bond Future	18,138.2000	18.1382	17,961.2400	17.9612	(0.976)	0	0	0
2020/09/28	2044	05/11/2020	9.34	Call	Bond Future	0.9900	0.0010	0.6800	0.0007	(31.313)	0	0	525
2020/09/28	2044	05/11/2020	11.17	Call	Bond Future	757.6600	0.7577	740.0300	0.7400	(2.327)	0	0	0

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2020/09/28	2044	05/11/2020	8.87	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	1,815
2020/09/28	2044	05/11/2020	10.02	Put	Bond Future	12,350.9300	12.3509	12,170.4200	12.1704	(1.462)	0	0	0
2020/09/28	2044	05/11/2020	10.02	Call	Bond Future	22.7500	0.0227	18.8900	0.0189	(16.967)	0	0	1,815
2020/09/28	2044	04/02/2021	10.04	Put	Bond Future	14,147.3000	14.1473	13,967.5400	13.9675	(1.271)	0	0	0
2020/09/28	2044	04/02/2021	10.37	Call	Bond Future	849.4300	0.8494	850.7000	0.8507	0.150	0	0	0
2020/09/28	2044	04/02/2021	10.35	Put	Bond Future	11,982.1100	11.9821	11,804.9700	11.8050	(1.478)	0	0	0
2020/09/28	2044	04/02/2021			Bond Future	11.9783	75.1214	11.9491	75.2996	(0.244)	0.0000	0.0000	0
2020/09/28	2044	04/02/2021	10.37	Put	Bond Future	11,849.2900	11.8493	11,672.3800	11.6724	(1.493)	0	0	0
2020/09/28	2044	04/02/2021	10.35	Call	Bond Future	828.5400	0.8285	829.5800	0.8296	0.126	0	0	0
2020/09/28	2044	04/02/2021	10.04	Call	Bond Future	551.5000	0.5515	549.9200	0.5499	(0.286)	0	0	0
2020/09/28	2044	04/02/2021	10.84	Call	Bond Future	1,459.3400	1.4593	1,468.4800	1.4685	0.626	0	0	0
2020/09/28	2044	04/02/2021	10.36	Put	Bond Future	11,915.6000	11.9156	11,738.5700	11.7386	(1.486)	0	0	0
2020/09/28	2044	04/02/2021	10.84	Put	Bond Future	8,974.8800	8.9749	8,805.8400	8.8058	(1.883)	0	0	265
2020/09/28	2044	04/02/2021	10.29	Call	Bond Future	768.1400	0.7681	768.5400	0.7685	0.052	0	0	0
2020/09/28	2044	04/02/2021	10.29	Put	Bond Future	12,385.6100	12.3856	12,207.8300	12.2078	(1.435)	0	0	265
2020/09/28	2044	04/02/2021	9.66	Put	Bond Future	17,065.6400	17.0656	16,884.6000	16.8846	(1.061)	0	0	0
2020/09/28	2044	04/02/2021	9.66	Call	Bond Future	316.3500	0.3164	313.4900	0.3135	(0.904)	0	0	265
2020/09/28	2044	04/02/2021	10.36	Call	Bond Future	838.9400	0.8389	840.0900	0.8401	0.137	0	0	0
2020/09/28	2044	06/05/2021	12.43	Put	Bond Future	4,540.7400	4.5407	4,429.8600	4.4299	(2.442)	0	0	0
2020/09/28	2044	06/05/2021	12.44	Call	Bond Future	5,812.3100	5.8123	5,881.6000	5.8816	1.192	0	0	0
2020/09/28	2044	06/05/2021			Bond Future	12.2160	75.9300	12.1854	76.1099	(0.250)	0.0000	0.0000	0
2020/09/28	2044	06/05/2021	12.45	Call	Bond Future	5,843.7400	5.8437	5,913.3600	5.9134	1.191	0	0	0
2020/09/28	2044	06/05/2021	12.45	Put	Bond Future	4,489.5300	4.4895	4,379.3000	4.3793	(2.455)	0	0	0
2020/09/28	2044	06/05/2021	12.43	Call	Bond Future	5,780.9300	5.7809	5,849.9000	5.8499	1.193	0	0	0
2020/09/28	2044	06/05/2021	12.44	Put	Bond Future	4,515.0700	4.5151	4,404.5100	4.4045	(2.449)	0	0	0
2020/09/28	2044	05/08/2021	12.60	Put	Bond Future	5,025.2700	5.0253	4,919.8400	4.9198	(2.098)	0	0	0
2020/09/28	2044	05/08/2021	12.61	Put	Bond Future	4,999.2100	4.9992	4,894.0800	4.8941	(2.103)	0	0	0
2020/09/28	2044	05/08/2021			Bond Future	12.4729	72.3751	12.4409	72.5569	(0.256)	0.0000	0.0000	0
2020/09/28	2044	05/08/2021	12.60	Call	Bond Future	5,739.9300	5.7399	5,816.2300	5.8162	1.329	0	0	0
2020/09/28	2044	05/08/2021	12.61	Call	Bond Future	5,769.5600	5.7696	5,846.1600	5.8462	1.328	0	0	0
2020/09/28	2044	05/08/2021	12.59	Call	Bond Future	5,710.3500	5.7103	5,786.3400	5.7863	1.331	0	0	0
2020/09/28	2044	05/08/2021	12.59	Put	Bond Future	5,051.4600	5.0515	4,945.7200	4.9457	(2.093)	0	0	0
2020/09/28	2046	05/11/2020			Bond Future	92.3714	92.3714	92.2347	92.2347	(0.148)	0.0000	0.0000	16,311
2020/09/28	2046	04/02/2021			Bond Future	93.3284	93.3284	93.1900	93.1900	(0.148)	0.0000	0.0000	0
2020/09/28	2046	06/05/2021			Bond Future	92.5631	92.5631	92.4228	92.4228	(0.152)	0.0000	0.0000	0
2020/09/28	2046	05/08/2021			Bond Future	93.5914	93.5914	93.4495	93.4495	(0.152)	0.0000	0.0000	0
2020/09/28	2050	05/11/2020			Bond Future	94.6996	94.6996	94.5469	94.5469	(0.161)	0.0000	0.0000	13,963
2020/09/28	2050	04/02/2021			Bond Future	93.7900	93.7900	93.6353	93.6353	(0.165)	0.0000	0.0000	0
2020/09/28	2050	06/05/2021			Bond Future	94.8206	94.8206	94.6642	94.6642	(0.165)	0.0000	0.0000	0
2020/09/28	2050	05/08/2021			Bond Future	93.9456	93.9456	93.7872	93.7872	(0.169)	0.0000	0.0000	0
2020/09/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/28	AL37	05/11/2020			Index Future	754.3690	754.3690	755.9470	755.9470	0.209	0.0000	0.0000	0
2020/09/28	AL37	04/02/2021			Index Future	761.9980	761.9980	763.5850	763.5850	0.208	0.0000	0.0000	0
2020/09/28	AL37	06/05/2021			Index Future	770.1840	770.1840	771.7810	771.7810	0.207	0.0000	0.0000	0
2020/09/28	AL37	05/08/2021			Index Future	778.4670	778.4670	780.0790	780.0790	0.207	0.0000	0.0000	0
2020/09/28	AL7T	05/11/2020			Index Future	807.7180	807.7180	808.5720	808.5720	0.106	0.0000	0.0000	0
2020/09/28	AL7T	04/02/2021			Index Future	815.8870	815.8870	816.7420	816.7420	0.105	0.0000	0.0000	0
2020/09/28	AL7T	06/05/2021			Index Future	824.6510	824.6510	825.5090	825.5090	0.104	0.0000	0.0000	0
2020/09/28	AL7T	05/08/2021			Index Future	833.5200	833.5200	834.3840	834.3840	0.104	0.0000	0.0000	0
2020/09/28	ALBI	05/11/2020			Index Future	710.7240	710.7240	711.9470	711.9470	0.172	0.0000	0.0000	226
2020/09/28	ALBI	04/02/2021			Index Future	717.9120	717.9120	719.1400	719.1400	0.171	0.0000	0.0000	0
2020/09/28	ALBI	06/05/2021			Index Future	725.6240	725.6240	726.8590	726.8590	0.170	0.0000	0.0000	0
2020/09/28	ALBI	05/08/2021			Index Future	733.4280	733.4280	734.6740	734.6740	0.170	0.0000	0.0000	0
2020/09/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/28	ES33	05/11/2020			Bond Future	12.1574	71.2394	12.1441	71.3058	(0.109)	0.0000	0.0000	350
2020/09/28	ES33	04/02/2021			Bond Future	12.4491	71.9600	12.4352	72.0267	(0.111)	0.0000	0.0000	0
2020/09/28	ES33	06/05/2021			Bond Future	12.7403	68.9586	12.7259	69.0259	(0.113)	0.0000	0.0000	0
2020/09/28	ES33	05/08/2021			Bond Future	13.0497	69.7086	13.0346	69.7766	(0.116)	0.0000	0.0000	0
2020/09/28	ES42	05/11/2020			Bond Future	12.5782	70.3074	12.5496	70.4638	(0.227)	0.0000	0.0000	4,789
2020/09/28	ES42	04/02/2021			Bond Future	12.8517	71.0188	12.8218	71.1766	(0.233)	0.0000	0.0000	0
2020/09/28	ES42	06/05/2021			Bond Future	13.1355	67.5243	13.1042	67.6835	(0.239)	0.0000	0.0000	0
2020/09/28	ES42	05/08/2021			Bond Future	13.4291	68.2590	13.3962	68.4199	(0.245)	0.0000	0.0000	0
2020/09/28	GOVI	05/11/2020	737.84	Put	GOVI	357,380.0000	35.7380	345,450.0000	34.5450	(3.338)	0	0	0
2020/09/28	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	05/11/2020			GOVI	702.1020	702.1020	703.2950	703.2950	0.170	0.0000	0.0000	1,009
2020/09/28	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	05/11/2020	737.83	Put	GOVI	357,280.0000	35.7280	345,350.0000	34.5350	(3.339)	0	0	0
2020/09/28	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	GOVI	05/11/2020	737.85	Put	GOVI	357,480.0000	35.7480	345,550.0000	34.5550	(3.337)	0	0	0
2020/09/28	GOVI	04/02/2021	750.96	Put	GOVI	417,570.0000	41.7570	405,590.0000	40.5590	(2.869)	0	0	0
2020/09/28	GOVI	04/02/2021			GOVI	709.2030	709.2030	710.4010	710.4010	0.169	0.0000	0.0000	0
2020/09/28	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	04/02/2021	750.95	Put	GOVI	417,470.0000	41.7470	405,490.0000	40.5490	(2.870)	0	0	0
2020/09/28	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	04/02/2021	750.94	Put	GOVI	417,370.0000	41.7370	405,390.0000	40.5390	(2.870)	0	0	0
2020/09/28	GOVI	06/05/2021	678.67	Call	GOVI	381,520.0000	38.1520	393,560.0000	39.3560	3.156	0	0	0
2020/09/28	GOVI	06/05/2021			GOVI	716.8220	716.8220	718.0260	718.0260	0.168	0.0000	0.0000	0
2020/09/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	06/05/2021	678.68	Call	GOVI	381,420.0000	38.1420	393,460.0000	39.3460	3.157	0	0	0
2020/09/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	06/05/2021	678.69	Call	GOVI	381,320.0000	38.1320	393,360.0000	39.3360	3.157	0	0	0
2020/09/28	GOVI	05/08/2021	719.14	Call	GOVI	53,910.0000	5.3910	66,060.0000	6.6060	22.538	0	0	0
2020/09/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	05/08/2021			GOVI	724.5310	724.5310	725.7460	725.7460	0.168	0.0000	0.0000	0
2020/09/28	GOVI	05/08/2021	719.15	Call	GOVI	53,810.0000	5.3810	65,960.0000	6.5960	22.579	0	0	0
2020/09/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	GOVI	05/08/2021	719.13	Call	GOVI	54,010.0000	5.4010	66,160.0000	6.6160	22.496	0	0	0
2020/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/28	IGOV	05/11/2020			Index Future	255.7370	255.7370	255.7020	255.7020	(0.014)	0.0000	0.0000	1,201
2020/09/28	IGOV	04/02/2021			Index Future	258.3870	258.3870	258.3480	258.3480	(0.015)	0.0000	0.0000	0
2020/09/28	IGOV	06/05/2021			Index Future	261.2250	261.2250	261.1840	261.1840	(0.016)	0.0000	0.0000	0
2020/09/28	IGOV	05/08/2021			Index Future	264.0960	264.0960	264.0540	264.0540	(0.016)	0.0000	0.0000	0
2020/09/28	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/28	IS05	16/03/2021			Interest Rate Swap	92.1700	92.1700	92.1600	92.1600	(0.011)	0.0000	0.0000	0
2020/09/28	IS05	15/06/2021			Interest Rate Swap	90.2900	90.2900	90.2800	90.2800	(0.011)	0.0000	0.0000	0
2020/09/28	IS05	21/09/2021			Interest Rate Swap	89.2000	89.2000	89.1900	89.1900	(0.011)	0.0000	0.0000	0
2020/09/28	IS05	21/12/2021			Interest Rate Swap	90.4400	90.4400	90.4200	90.4200	(0.022)	0.0000	0.0000	51
2020/09/28	IS05	15/03/2022			Interest Rate Swap	89.8300	89.8300	89.8000	89.8000	(0.033)	0.0000	0.0000	0
2020/09/28	IS05	21/06/2022			Interest Rate Swap	89.9100	89.9100	89.8800	89.8800	(0.033)	0.0000	0.0000	0
2020/09/28	IS05	20/09/2022			Interest Rate Swap	93.0200	93.0200	92.9800	92.9800	(0.043)	0.0000	0.0000	0
2020/09/28	IS05	20/12/2022			Interest Rate Swap	93.5200	93.5200	93.4700	93.4700	(0.053)	0.0000	0.0000	0
2020/09/28	IS05	22/03/2023			Interest Rate Swap	85.9300	85.9300	85.8600	85.8600	(0.081)	0.0000	0.0000	0
2020/09/28	IS05	20/06/2023			Interest Rate Swap	91.5100	91.5100	91.4100	91.4100	(0.109)	0.0000	0.0000	0
2020/09/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/28	IS10	17/12/2025			Interest Rate Swap	79.9700	79.9700	79.7300	79.7300	(0.300)	0.0000	0.0000	0
2020/09/28	IS10	16/03/2026			Interest Rate Swap	76.6000	76.6000	76.3700	76.3700	(0.300)	0.0000	0.0000	0
2020/09/28	IS10	15/06/2026			Interest Rate Swap	75.1200	75.1200	74.9000	74.9000	(0.293)	0.0000	0.0000	0
2020/09/28	IS10	21/09/2026			Interest Rate Swap	77.2600	77.2600	77.0400	77.0400	(0.285)	0.0000	0.0000	0
2020/09/28	IS10	21/12/2026			Interest Rate Swap	81.3700	81.3700	81.1700	81.1700	(0.246)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	IS10	15/03/2027			Interest Rate Swap	79.9500	79.9500	79.7600	79.7600	(0.238)	0.0000	0.0000	0
2020/09/28	IS10	21/06/2027			Interest Rate Swap	82.1200	82.1200	81.9500	81.9500	(0.207)	0.0000	0.0000	0
2020/09/28	IS10	20/09/2027			Interest Rate Swap	88.0400	88.0400	87.8800	87.8800	(0.182)	0.0000	0.0000	0
2020/09/28	IS10	20/12/2027			Interest Rate Swap	88.5600	88.5600	88.4100	88.4100	(0.169)	0.0000	0.0000	0
2020/09/28	IS10	22/03/2028			Interest Rate Swap	81.7100	81.7100	81.5800	81.5800	(0.159)	0.0000	0.0000	0
2020/09/28	IS10	20/06/2028			Interest Rate Swap	89.6800	89.6800	89.5700	89.5700	(0.123)	0.0000	0.0000	0
2020/09/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/28	JBAF	21/10/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	0
2020/09/28	JBAF	18/11/2020			Jibar Tradeable Future	3.3700	96.6300	3.3600	96.6400	(0.297)	0.0000	0.0000	0
2020/09/28	JBAF	15/12/2020			Jibar Tradeable Future	3.3150	96.6850	3.3050	96.6950	(0.302)	0.0000	0.0000	30,010
2020/09/28	JBAF	20/01/2021			Jibar Tradeable Future	3.3300	96.6700	3.3100	96.6900	(0.601)	0.0000	0.0000	0
2020/09/28	JBAF	17/02/2021			Jibar Tradeable Future	3.3500	96.6500	3.3300	96.6700	(0.597)	0.0000	0.0000	0
2020/09/28	JBAF	17/03/2021			Jibar Tradeable Future	3.3700	96.6300	3.3400	96.6600	(0.890)	0.0000	0.0000	0
2020/09/28	JBAF	15/06/2021			Jibar Tradeable Future	3.4850	96.5150	3.4450	96.5550	(1.148)	0.0000	0.0000	0
2020/09/28	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6350	96.3650	(1.088)	0.0000	0.0000	30,000
2020/09/28	JBAF	15/12/2021			Jibar Tradeable Future	3.8200	96.1800	3.7800	96.2200	(1.047)	0.0000	0.0000	0
2020/09/28	JBAF	16/03/2022			Jibar Tradeable Future	4.0050	95.9950	3.9550	96.0450	(1.248)	0.0000	0.0000	0
2020/09/28	JBAF	15/06/2022			Jibar Tradeable Future	4.2250	95.7750	4.2250	95.7750	0.000	0.0000	0.0000	0
2020/09/28	JBAF	21/09/2022			Jibar Tradeable Future	4.6200	95.3800	4.5950	95.4050	(0.541)	0.0000	0.0000	0
2020/09/28	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	R023	05/11/2020			Bond Future	4.6195	108.2774	4.5870	108.3508	(0.704)	0.0000	0.0000	34,473
2020/09/28	R023	05/11/2020	7.46	Call	Bond Future	6,170.6100	6.1706	6,244.0400	6.2440	1.190	0	0	0
2020/09/28	R023	05/11/2020	7.47	Call	Bond Future	6,191.5300	6.1915	6,264.9600	6.2650	1.186	0	0	0
2020/09/28	R023	05/11/2020	7.45	Call	Bond Future	6,149.7000	6.1497	6,223.1300	6.2231	1.194	0	0	0
2020/09/28	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	R023	04/02/2021	6.34	Call	Bond Future	3,248.9200	3.2489	3,320.3500	3.3204	2.199	0	0	0
2020/09/28	R023	04/02/2021	6.32	Put	Bond Future	14.0400	0.0140	11.5400	0.0115	(17.806)	0	0	0
2020/09/28	R023	04/02/2021			Bond Future	4.6967	109.3724	4.6600	109.4462	(0.782)	0.0000	0.0000	0
2020/09/28	R023	04/02/2021	6.34	Put	Bond Future	13.1500	0.0131	10.7800	0.0108	(18.023)	0	0	0
2020/09/28	R023	04/02/2021	6.32	Call	Bond Future	3,211.2000	3.2112	3,282.5000	3.2825	2.220	0	0	0
2020/09/28	R023	04/02/2021	6.33	Put	Bond Future	13.5900	0.0136	11.1500	0.0112	(17.954)	0	0	0
2020/09/28	R023	04/02/2021	6.33	Call	Bond Future	3,230.0600	3.2301	3,301.4200	3.3014	2.209	0	0	0
2020/09/28	R023	06/05/2021	7.58	Call	Bond Future	4,861.4600	4.8615	4,935.4100	4.9354	1.521	0	0	0
2020/09/28	R023	06/05/2021			Bond Future	4.7468	106.6406	4.7048	106.7149	(0.884)	0.0000	0.0000	0
2020/09/28	R023	06/05/2021	7.56	Call	Bond Future	4,828.3200	4.8283	4,902.2500	4.9023	1.531	0	0	0
2020/09/28	R023	06/05/2021	7.56	Put	Bond Future	1.8600	0.0019	1.5200	0.0015	(18.280)	0	0	0
2020/09/28	R023	06/05/2021	7.58	Put	Bond Future	1.7400	0.0017	1.4200	0.0014	(18.391)	0	0	0
2020/09/28	R023	06/05/2021	7.57	Call	Bond Future	4,844.8900	4.8449	4,918.8300	4.9188	1.526	0	0	0
2020/09/28	R023	06/05/2021	7.57	Put	Bond Future	1.8000	0.0018	1.4700	0.0015	(18.333)	0	0	0
2020/09/28	R023	05/08/2021	5.30	Call	Bond Future	1,107.2800	1.1073	1,155.4700	1.1555	4.352	0	0	0
2020/09/28	R023	05/08/2021	5.29	Put	Bond Future	370.2300	0.3702	343.1800	0.3432	(7.306)	0	0	0
2020/09/28	R023	05/08/2021			Bond Future	4.8114	107.8001	4.7623	107.8751	(1.022)	0.0000	0.0000	0
2020/09/28	R023	05/08/2021	5.31	Call	Bond Future	1,118.0900	1.1181	1,166.5200	1.1665	4.331	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	R023	05/08/2021	5.31	Put	Bond Future	361.6100	0.3616	335.0400	0.3350	(7.348)	0	0	0
2020/09/28	R023	05/08/2021	5.30	Put	Bond Future	365.9000	0.3659	339.0900	0.3391	(7.327)	0	0	0
2020/09/28	R023	05/08/2021	5.29	Call	Bond Future	1,096.5000	1.0965	1,144.4500	1.1444	4.373	0	0	0
2020/09/28	R035	05/11/2020	10.34	Put	Bond Future	6,440.7000	6.4407	6,337.6500	6.3376	(1.600)	0	0	0
2020/09/28	R035	05/11/2020			Bond Future	11.3010	84.6998	11.2881	84.7787	(0.114)	0.0000	0.0000	103,714
2020/09/28	R035	05/11/2020	10.33	Call	Bond Future	237.7200	0.2377	213.9600	0.2140	(9.995)	0	0	0
2020/09/28	R035	05/11/2020	10.33	Put	Bond Future	6,501.7200	6.5017	6,399.0500	6.3990	(1.579)	0	0	0
2020/09/28	R035	05/11/2020	10.34	Call	Bond Future	244.7000	0.2447	220.5600	0.2206	(9.865)	0	0	0
2020/09/28	R035	05/11/2020	10.32	Call	Bond Future	230.9000	0.2309	207.5200	0.2075	(10.126)	0	0	0
2020/09/28	R035	05/11/2020	10.32	Put	Bond Future	6,562.9800	6.5630	6,460.6900	6.4607	(1.559)	0	0	0
2020/09/28	R035	04/02/2021	10.14	Put	Bond Future	10,017.9300	10.0179	9,924.1500	9.9241	(0.936)	0	0	650
2020/09/28	R035	04/02/2021	11.14	Put	Bond Future	5,358.4200	5.3584	5,268.5700	5.2686	(1.677)	0	0	650
2020/09/28	R035	04/02/2021	10.05	Call	Bond Future	881.0000	0.8810	866.9400	0.8669	(1.596)	0	0	0
2020/09/28	R035	04/02/2021	10.04	Put	Bond Future	10,601.0400	10.6010	10,507.5500	10.5076	(0.882)	0	0	0
2020/09/28	R035	04/02/2021			Bond Future	11.5540	85.5563	11.5406	85.6358	(0.116)	0.0000	0.0000	0
2020/09/28	R035	04/02/2021	10.14	Call	Bond Future	980.9200	0.9809	966.6100	0.9666	(1.459)	0	0	0
2020/09/28	R035	04/02/2021	10.06	Call	Bond Future	891.7100	0.8917	877.6200	0.8776	(1.580)	0	0	0
2020/09/28	R035	04/02/2021	10.06	Put	Bond Future	10,483.0200	10.4830	10,389.4600	10.3895	(0.892)	0	0	0
2020/09/28	R035	04/02/2021	11.14	Call	Bond Future	2,854.8100	2.8548	2,844.4300	2.8444	(0.364)	0	0	0
2020/09/28	R035	04/02/2021	10.05	Put	Bond Future	10,541.9400	10.5419	10,448.4100	10.4484	(0.887)	0	0	0
2020/09/28	R035	04/02/2021	10.04	Call	Bond Future	870.3900	0.8704	856.3700	0.8564	(1.611)	0	0	0
2020/09/28	R035	06/05/2021	11.55	Call	Bond Future	4,136.0200	4.1360	4,142.2900	4.1423	0.152	0	0	0
2020/09/28	R035	06/05/2021	12.77	Call	Bond Future	8,110.1300	8.1101	8,134.4700	8.1345	0.300	0	0	0
2020/09/28	R035	06/05/2021	10.24	Put	Bond Future	11,196.2700	11.1963	11,111.1200	11.1111	(0.761)	0	0	0
2020/09/28	R035	06/05/2021	12.37	Call	Bond Future	6,678.5700	6.6786	6,696.9600	6.6970	0.275	0	0	0
2020/09/28	R035	06/05/2021	12.35	Put	Bond Future	3,555.4700	3.5555	3,493.5100	3.4935	(1.743)	0	0	0
2020/09/28	R035	06/05/2021			Bond Future	11.8015	82.0016	11.7875	82.0816	(0.118)	0.0000	0.0000	0
2020/09/28	R035	06/05/2021	12.37	Put	Bond Future	3,516.9100	3.5169	3,455.2500	3.4552	(1.753)	0	0	0
2020/09/28	R035	06/05/2021	12.35	Call	Bond Future	6,609.0800	6.6091	6,627.1700	6.6272	0.274	0	0	0
2020/09/28	R035	06/05/2021	11.55	Put	Bond Future	5,596.4700	5.5965	5,522.6900	5.5227	(1.318)	0	0	1,650
2020/09/28	R035	06/05/2021	12.77	Put	Bond Future	2,834.2700	2.8343	2,778.5600	2.7786	(1.966)	0	0	1,650
2020/09/28	R035	06/05/2021	10.24	Call	Bond Future	1,459.4800	1.4595	1,454.3800	1.4544	(0.349)	0	0	793
2020/09/28	R035	06/05/2021	12.36	Put	Bond Future	3,536.2600	3.5363	3,474.4500	3.4744	(1.748)	0	0	0
2020/09/28	R035	06/05/2021	10.81	Put	Bond Future	8,348.2200	8.3482	8,266.5500	8.2665	(0.978)	0	0	0
2020/09/28	R035	06/05/2021	10.81	Call	Bond Future	2,356.3200	2.3563	2,354.7000	2.3547	(0.069)	0	0	1,650
2020/09/28	R035	06/05/2021	11.32	Call	Bond Future	3,529.2600	3.5293	3,532.6300	3.5326	0.095	0	0	0
2020/09/28	R035	06/05/2021	11.32	Put	Bond Future	6,359.9300	6.3599	6,283.2500	6.2833	(1.206)	0	0	793
2020/09/28	R035	06/05/2021	12.02	Call	Bond Future	5,510.8900	5.5109	5,524.0100	5.5240	0.238	0	0	0
2020/09/28	R035	06/05/2021	12.02	Put	Bond Future	4,273.2600	4.2733	4,206.3300	4.2063	(1.566)	0	0	793
2020/09/28	R035	06/05/2021	12.36	Call	Bond Future	6,643.9200	6.6439	6,662.1600	6.6622	0.275	0	0	0
2020/09/28	R035	05/08/2021	5.31	Call	Bond Future	1.0000	0.0010	0.9500	0.0010	(5.000)	0	0	0
2020/09/28	R035	05/08/2021			Bond Future	12.0672	82.8933	12.0526	82.9742	(0.121)	0.0000	0.0000	0
2020/09/28	R035	05/08/2021	5.29	Call	Bond Future	0.9500	0.0010	0.9100	0.0009	(4.211)	0	0	0
2020/09/28	R035	05/08/2021	5.29	Put	Bond Future	55,431.5800	55.4316	55,350.6800	55.3507	(0.146)	0	0	0
2020/09/28	R035	05/08/2021	5.31	Put	Bond Future	55,198.3400	55.1983	55,117.4300	55.1174	(0.147)	0	0	0
2020/09/28	R035	05/08/2021	5.30	Call	Bond Future	0.9800	0.0010	0.9300	0.0009	(5.102)	0	0	0
2020/09/28	R035	05/08/2021	5.30	Put	Bond Future	55,314.9000	55.3149	55,233.9900	55.2340	(0.146)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/28	R186	05/11/2020	8.65	Call	Bond Future	6,491.0000	6.4910	6,711.7200	6.7117	3.400	0	0	0
2020/09/28	R186	05/11/2020	8.64	Put	Bond Future	21.3500	0.0213	13.3200	0.0133	(37.611)	0	0	0
2020/09/28	R186	05/11/2020	7.50	Call	Bond Future	1,491.3400	1.4913	1,587.8600	1.5879	6.472	0	0	80
2020/09/28	R186	05/11/2020	8.00	Put	Bond Future	228.9300	0.2289	174.6600	0.1747	(23.706)	0	0	0
2020/09/28	R186	05/11/2020			Bond Future	7.3838	119.1662	7.3407	119.3947	(0.583)	0.0000	0.0000	89,258
2020/09/28	R186	05/11/2020	8.66	Call	Bond Future	6,539.3300	6.5393	6,760.3500	6.7603	3.380	0	0	0
2020/09/28	R186	05/11/2020	8.66	Put	Bond Future	19.5000	0.0195	12.0700	0.0121	(38.103)	0	0	0
2020/09/28	R186	05/11/2020	7.00	Put	Bond Future	2,444.8400	2.4448	2,239.6000	2.2396	(8.395)	0	0	0
2020/09/28	R186	05/11/2020	7.00	Call	Bond Future	388.1400	0.3881	411.3500	0.4113	5.980	0	0	1,200
2020/09/28	R186	05/11/2020	8.65	Put	Bond Future	20.4100	0.0204	12.6800	0.0127	(37.874)	0	0	0
2020/09/28	R186	05/11/2020	8.64	Call	Bond Future	6,442.6700	6.4427	6,663.0900	6.6631	3.421	0	0	0
2020/09/28	R186	05/11/2020	6.50	Put	Bond Future	4,852.5400	4.8525	4,624.6700	4.6247	(4.696)	0	0	0
2020/09/28	R186	05/11/2020	7.50	Put	Bond Future	877.3100	0.8773	745.3800	0.7454	(15.038)	0	0	0
2020/09/28	R186	05/11/2020	8.00	Call	Bond Future	3,437.2300	3.4372	3,611.4100	3.6114	5.067	0	0	1,200
2020/09/28	R186	05/11/2020	7.84	Put	Bond Future	362.9700	0.3630	287.4800	0.2875	(20.798)	0	0	0
2020/09/28	R186	05/11/2020	9.26	Put	Bond Future	0.8500	0.0009	0.4000	0.0004	(52.941)	0	0	3,500
2020/09/28	R186	05/11/2020	6.50	Call	Bond Future	46.1300	0.0461	46.7100	0.0467	1.257	0	0	80
2020/09/28	R186	05/11/2020	7.84	Call	Bond Future	2,749.2700	2.7493	2,902.2300	2.9022	5.564	0	0	3,500
2020/09/28	R186	05/11/2020	8.34	Put	Bond Future	75.1700	0.0752	52.2800	0.0523	(30.451)	0	0	0
2020/09/28	R186	05/11/2020	8.34	Call	Bond Future	5,005.1600	5.0052	5,210.7200	5.2107	4.107	0	0	3,500
2020/09/28	R186	05/11/2020	9.26	Call	Bond Future	9,423.8400	9.4238	9,651.8400	9.6518	2.419	0	0	0
2020/09/28	R186	04/02/2021	8.15	Call	Bond Future	4,067.3400	4.0673	4,206.2400	4.2062	3.415	0	0	0
2020/09/28	R186	04/02/2021			Bond Future	7.5697	115.0927	7.5242	115.3230	(0.601)	0.0000	0.0000	0
2020/09/28	R186	04/02/2021	8.15	Put	Bond Future	1,178.7800	1.1788	1,087.3700	1.0874	(7.755)	0	0	0
2020/09/28	R186	04/02/2021	8.00	Put	Bond Future	1,403.3500	1.4034	1,300.8100	1.3008	(7.307)	0	0	15,177
2020/09/28	R186	04/02/2021	8.16	Call	Bond Future	4,102.5900	4.1026	4,242.2000	4.2422	3.403	0	0	0
2020/09/28	R186	04/02/2021	8.17	Put	Bond Future	1,151.2700	1.1513	1,061.2900	1.0613	(7.816)	0	0	0
2020/09/28	R186	04/02/2021	8.00	Call	Bond Future	3,554.2700	3.5543	3,682.0400	3.6820	3.595	0	0	0
2020/09/28	R186	04/02/2021	8.16	Put	Bond Future	1,165.0800	1.1651	1,074.3800	1.0744	(7.785)	0	0	0
2020/09/28	R186	04/02/2021	8.17	Call	Bond Future	4,137.7100	4.1377	4,278.0400	4.2780	3.391	0	0	0
2020/09/28	R186	06/05/2021	10.77	Call	Bond Future	13,473.9500	13.4739	13,698.0500	13.6981	1.663	0	0	0
2020/09/28	R186	06/05/2021	10.76	Put	Bond Future	72.4200	0.0724	64.0000	0.0640	(11.627)	0	0	0
2020/09/28	R186	06/05/2021			Bond Future	7.7595	116.3303	7.7114	116.5627	(0.620)	0.0000	0.0000	0
2020/09/28	R186	06/05/2021	10.78	Call	Bond Future	13,513.8000	13.5138	13,738.0200	13.7380	1.659	0	0	0
2020/09/28	R186	06/05/2021	10.78	Put	Bond Future	70.0400	0.0700	61.8600	0.0619	(11.679)	0	0	0
2020/09/28	R186	06/05/2021	10.77	Put	Bond Future	71.2200	0.0712	62.9200	0.0629	(11.654)	0	0	0
2020/09/28	R186	06/05/2021	10.76	Call	Bond Future	13,434.1000	13.4341	13,658.0800	13.6581	1.667	0	0	0
2020/09/28	R186	05/08/2021	8.61	Call	Bond Future	4,722.8700	4.7229	4,865.5600	4.8656	3.021	0	0	0
2020/09/28	R186	05/08/2021	8.62	Put	Bond Future	1,816.9600	1.8170	1,725.3100	1.7253	(5.044)	0	0	0
2020/09/28	R186	05/08/2021			Bond Future	7.9686	112.3139	7.9174	112.5488	(0.642)	0.0000	0.0000	0
2020/09/28	R186	05/08/2021	8.61	Put	Bond Future	1,830.8600	1.8309	1,738.7200	1.7387	(5.033)	0	0	0
2020/09/28	R186	05/08/2021	8.62	Call	Bond Future	4,753.3100	4.7533	4,896.4900	4.8965	3.012	0	0	0
2020/09/28	R186	05/08/2021	8.63	Call	Bond Future	4,783.8100	4.7838	4,927.4900	4.9275	3.003	0	0	0
2020/09/28	R186	05/08/2021	8.63	Put	Bond Future	1,803.1600	1.8032	1,712.0100	1.7120	(5.055)	0	0	0
2020/09/28	R197	05/11/2020			Bond Future	313.8043	313.8043	313.8436	313.8436	0.013	0.0000	0.0000	2,902
2020/09/28	R197	04/02/2021			Bond Future	309.2001	309.2001	309.2388	309.2388	0.013	0.0000	0.0000	0

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2020/09/28	R197	06/05/2021			Bond Future	312.5981	312.5981	312.6362	312.6362	0.012	0.0000	0.0000	0
2020/09/28	R197	05/08/2021			Bond Future	308.0637	308.0637	308.1020	308.1020	0.012	0.0000	0.0000	0
2020/09/28	R202	05/11/2020			Bond Future	212.0356	212.0356	212.0763	212.0763	0.019	0.0000	0.0000	7,870
2020/09/28	R202	04/02/2021			Bond Future	210.0599	210.0599	210.1005	210.1005	0.019	0.0000	0.0000	0
2020/09/28	R202	06/05/2021			Bond Future	212.3681	212.3681	212.4084	212.4084	0.019	0.0000	0.0000	0
2020/09/28	R202	05/08/2021			Bond Future	210.4743	210.4743	210.5148	210.5148	0.019	0.0000	0.0000	0
2020/09/28	R208	05/11/2020	4.78	Call	Bond Future	489.4700	0.4895	488.6400	0.4886	(0.170)	0	0	0
2020/09/28	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/09/28	R208	05/11/2020			Bond Future	3.5148	101.9902	3.5168	101.9894	0.059	0.0000	0.0000	7,525
2020/09/28	R208	05/11/2020	4.79	Call	Bond Future	493.3100	0.4933	492.4900	0.4925	(0.166)	0	0	0
2020/09/28	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/28	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/09/28	R208	05/11/2020	4.77	Call	Bond Future	485.6200	0.4856	484.7900	0.4848	(0.171)	0	0	0
2020/09/28	R209	05/11/2020	10.02	Call	Bond Future	134.1100	0.1341	117.9600	0.1180	(12.042)	0	0	0
2020/09/28	R209	05/11/2020			Bond Future	11.1255	65.1491	11.1130	65.2155	(0.112)	0.0000	0.0000	27,778
2020/09/28	R209	05/11/2020	10.00	Call	Bond Future	126.1000	0.1261	110.5500	0.1105	(12.331)	0	0	0
2020/09/28	R209	05/11/2020	10.00	Put	Bond Future	6,522.4900	6.5225	6,440.5900	6.4406	(1.256)	0	0	0
2020/09/28	R209	05/11/2020	10.02	Put	Bond Future	6,408.9900	6.4090	6,326.4900	6.3265	(1.287)	0	0	0
2020/09/28	R209	05/11/2020	10.01	Call	Bond Future	130.0500	0.1301	114.2000	0.1142	(12.188)	0	0	0
2020/09/28	R209	05/11/2020	10.01	Put	Bond Future	6,465.6500	6.4657	6,383.4500	6.3835	(1.271)	0	0	0
2020/09/28	R209	04/02/2021	10.12	Put	Bond Future	7,897.4900	7.8975	7,816.9300	7.8169	(1.020)	0	0	0
2020/09/28	R209	04/02/2021			Bond Future	11.3416	65.8081	11.3286	65.8748	(0.114)	0.0000	0.0000	0
2020/09/28	R209	04/02/2021	10.11	Call	Bond Future	1,102.9300	1.1029	1,089.1500	1.0892	(1.249)	0	0	0
2020/09/28	R209	04/02/2021	10.11	Put	Bond Future	7,945.2100	7.9452	7,864.6500	7.8647	(1.014)	0	0	0
2020/09/28	R209	04/02/2021	10.12	Call	Bond Future	1,114.9600	1.1150	1,101.1800	1.1012	(1.236)	0	0	0
2020/09/28	R209	04/02/2021	10.10	Call	Bond Future	1,090.9900	1.0910	1,077.2200	1.0772	(1.262)	0	0	0
2020/09/28	R209	04/02/2021	10.10	Put	Bond Future	7,993.0900	7.9931	7,912.5400	7.9125	(1.008)	0	0	0
2020/09/28	R209	06/05/2021	12.25	Put	Bond Future	2,851.8900	2.8519	2,801.0100	2.8010	(1.784)	0	0	6,000
2020/09/28	R209	06/05/2021	12.23	Put	Bond Future	2,883.5300	2.8835	2,832.3900	2.8324	(1.774)	0	0	0
2020/09/28	R209	06/05/2021	12.22	Call	Bond Future	6,089.3000	6.0893	6,105.3300	6.1053	0.263	0	0	0
2020/09/28	R209	06/05/2021			Bond Future	11.5590	63.3754	11.5456	63.4427	(0.116)	0.0000	0.0000	2,505
2020/09/28	R209	06/05/2021	10.25	Put	Bond Future	8,724.3800	8.7244	8,652.8600	8.6529	(0.820)	0	0	0
2020/09/28	R209	06/05/2021	10.25	Call	Bond Future	1,626.6900	1.6267	1,622.4600	1.6225	(0.260)	0	0	4,750
2020/09/28	R209	06/05/2021	11.25	Call	Bond Future	3,478.6300	3.4786	3,482.4300	3.4824	0.109	0	0	0
2020/09/28	R209	06/05/2021	11.25	Put	Bond Future	5,056.5700	5.0566	4,993.0800	4.9931	(1.256)	0	0	6,000
2020/09/28	R209	06/05/2021	12.25	Call	Bond Future	6,180.8500	6.1809	6,197.2600	6.1973	0.265	0	0	0
2020/09/28	R209	06/05/2021	12.23	Call	Bond Future	6,119.8400	6.1198	6,135.9900	6.1360	0.264	0	0	0
2020/09/28	R209	06/05/2021	12.22	Put	Bond Future	2,899.3900	2.8994	2,848.1300	2.8481	(1.768)	0	0	0
2020/09/28	R209	06/05/2021	12.24	Call	Bond Future	6,150.4200	6.1504	6,166.7000	6.1667	0.265	0	0	0
2020/09/28	R209	06/05/2021	12.24	Put	Bond Future	2,867.7500	2.8677	2,816.7400	2.8167	(1.779)	0	0	0
2020/09/28	R209	05/08/2021	11.81	Put	Bond Future	4,545.0500	4.5450	4,491.8600	4.4919	(1.170)	0	0	0
2020/09/28	R209	05/08/2021			Bond Future	11.7871	64.0647	11.7732	64.1327	(0.118)	0.0000	0.0000	0
2020/09/28	R209	05/08/2021	11.80	Call	Bond Future	4,631.2400	4.6312	4,645.9200	4.6459	0.317	0	0	0
2020/09/28	R209	05/08/2021	11.80	Put	Bond Future	4,568.6100	4.5686	4,515.3100	4.5153	(1.167)	0	0	0
2020/09/28	R209	05/08/2021	11.81	Call	Bond Future	4,656.3100	4.6563	4,671.1000	4.6711	0.318	0	0	0

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2020/09/28	R209	05/08/2021	11.79	Call	Bond Future	4,606.2100	4.6062	4,620.7800	4.6208	0.316	0	0	0
2020/09/28	R209	05/08/2021	11.79	Put	Bond Future	4,592.2700	4.5923	4,538.8600	4.5389	(1.163)	0	0	0
2020/09/28	R210	05/11/2020			Bond Future	187.0899	187.0899	187.1223	187.1223	0.017	0.0000	0.0000	2,230
2020/09/28	R210	04/02/2021			Bond Future	189.0283	189.0283	189.0603	189.0603	0.017	0.0000	0.0000	0
2020/09/28	R210	06/05/2021			Bond Future	188.3903	188.3903	188.4221	188.4221	0.017	0.0000	0.0000	0
2020/09/28	R210	05/08/2021			Bond Future	190.4831	190.4831	190.5151	190.5151	0.017	0.0000	0.0000	0
2020/09/28	R212	05/11/2020			Bond Future	169.5429	169.5429	169.5582	169.5582	0.009	0.0000	0.0000	6,967
2020/09/28	R212	04/02/2021			Bond Future	169.0003	169.0003	169.0152	169.0152	0.009	0.0000	0.0000	0
2020/09/28	R212	06/05/2021			Bond Future	170.8574	170.8574	170.8720	170.8720	0.009	0.0000	0.0000	0
2020/09/28	R212	05/08/2021			Bond Future	170.4227	170.4227	170.4373	170.4373	0.009	0.0000	0.0000	0
2020/09/28	R213	05/11/2020	9.60	Put	Bond Future	3,279.0300	3.2790	3,201.4600	3.2015	(2.366)	0	0	0
2020/09/28	R213	05/11/2020	9.59	Call	Bond Future	574.6900	0.5747	538.8100	0.5388	(6.243)	0	0	0
2020/09/28	R213	05/11/2020			Bond Future	10.0804	81.8869	10.0729	81.9282	(0.075)	0.0000	0.0000	16,416
2020/09/28	R213	05/11/2020	9.60	Call	Bond Future	589.5300	0.5895	553.3400	0.5533	(6.139)	0	0	0
2020/09/28	R213	05/11/2020	9.59	Put	Bond Future	3,321.4200	3.3214	3,244.1600	3.2442	(2.326)	0	0	0
2020/09/28	R213	05/11/2020	9.61	Call	Bond Future	604.6400	0.6046	568.1400	0.5681	(6.037)	0	0	0
2020/09/28	R213	05/11/2020	9.61	Put	Bond Future	3,236.9600	3.2370	3,159.0800	3.1591	(2.406)	0	0	0
2020/09/28	R213	04/02/2021	9.40	Call	Bond Future	1,299.9100	1.2999	1,281.5100	1.2815	(1.415)	0	0	0
2020/09/28	R213	04/02/2021	9.39	Put	Bond Future	6,360.8900	6.3609	6,301.0100	6.3010	(0.941)	0	0	0
2020/09/28	R213	04/02/2021			Bond Future	10.3083	82.7150	10.3005	82.7565	(0.076)	0.0000	0.0000	0
2020/09/28	R213	04/02/2021	9.41	Call	Bond Future	1,315.2300	1.3152	1,296.8000	1.2968	(1.401)	0	0	0
2020/09/28	R213	04/02/2021	9.41	Put	Bond Future	6,276.2500	6.2763	6,216.3000	6.2163	(0.955)	0	0	0
2020/09/28	R213	04/02/2021	9.40	Put	Bond Future	6,318.4000	6.3184	6,258.4800	6.2585	(0.948)	0	0	0
2020/09/28	R213	04/02/2021	9.39	Call	Bond Future	1,284.8700	1.2849	1,266.5100	1.2665	(1.429)	0	0	0
2020/09/28	R213	06/05/2021	11.91	Put	Bond Future	1,539.2800	1.5393	1,507.8200	1.5078	(2.044)	0	0	0
2020/09/28	R213	06/05/2021			Bond Future	10.5314	80.0749	10.5233	80.1166	(0.077)	0.0000	0.0000	0
2020/09/28	R213	06/05/2021	11.90	Call	Bond Future	8,200.5800	8.2006	8,210.7000	8.2107	0.123	0	0	0
2020/09/28	R213	06/05/2021	11.90	Put	Bond Future	1,551.9400	1.5519	1,520.3400	1.5203	(2.036)	0	0	0
2020/09/28	R213	06/05/2021	11.91	Call	Bond Future	8,233.7000	8.2337	8,243.9600	8.2440	0.125	0	0	0
2020/09/28	R213	06/05/2021	11.89	Call	Bond Future	8,167.5000	8.1675	8,177.4900	8.1775	0.122	0	0	0
2020/09/28	R213	06/05/2021	11.89	Put	Bond Future	1,564.6800	1.5647	1,532.9500	1.5329	(2.028)	0	0	0
2020/09/28	R213	05/08/2021	10.85	Call	Bond Future	4,452.5300	4.4525	4,454.9900	4.4550	0.055	0	0	0
2020/09/28	R213	05/08/2021	10.84	Put	Bond Future	4,087.1800	4.0872	4,047.4700	4.0475	(0.972)	0	0	0
2020/09/28	R213	05/08/2021			Bond Future	10.7718	80.9456	10.7633	80.9877	(0.078)	0.0000	0.0000	0
2020/09/28	R213	05/08/2021	10.86	Call	Bond Future	4,478.8300	4.4788	4,481.3700	4.4814	0.057	0	0	0
2020/09/28	R213	05/08/2021	10.86	Put	Bond Future	4,040.6600	4.0407	4,001.1100	4.0011	(0.979)	0	0	0
2020/09/28	R213	05/08/2021	10.85	Put	Bond Future	4,063.8600	4.0639	4,024.2300	4.0242	(0.975)	0	0	0
2020/09/28	R213	05/08/2021	10.84	Call	Bond Future	4,426.3100	4.4263	4,428.6900	4.4287	0.054	0	0	0
2020/09/28	R214	05/11/2020	10.26	Put	Bond Future	6,752.3300	6.7523	6,592.7600	6.5928	(2.363)	0	0	0
2020/09/28	R214	05/11/2020			Bond Future	11.4005	62.7938	11.3727	62.9426	(0.244)	0.0000	0.0000	17,812
2020/09/28	R214	05/11/2020	10.25	Call	Bond Future	127.9500	0.1280	117.3400	0.1173	(8.292)	0	0	0
2020/09/28	R214	05/11/2020	10.25	Put	Bond Future	6,811.2900	6.8113	6,651.8800	6.6519	(2.340)	0	0	0
2020/09/28	R214	05/11/2020	10.26	Call	Bond Future	131.9800	0.1320	121.2100	0.1212	(8.160)	0	0	0
2020/09/28	R214	05/11/2020	10.24	Call	Bond Future	124.1100	0.1241	113.6500	0.1137	(8.428)	0	0	0

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2020/09/28	R214	05/11/2020	10.24	Put	Bond Future	6,870.5400	6.8705	6,711.2800	6.7113	(2.318)	0	0	0
2020/09/28	R214	04/02/2021	10.33	Call	Bond Future	1,093.8100	1.0938	1,098.5300	1.0985	0.432	0	0	0
2020/09/28	R214	04/02/2021			Bond Future	11.6170	63.4289	11.5881	63.5790	(0.249)	0.0000	0.0000	0
2020/09/28	R214	04/02/2021	10.31	Call	Bond Future	1,070.0600	1.0701	1,074.4700	1.0745	0.412	0	0	0
2020/09/28	R214	04/02/2021	10.31	Put	Bond Future	8,510.2800	8.5103	8,364.6200	8.3646	(1.712)	0	0	0
2020/09/28	R214	04/02/2021	10.33	Put	Bond Future	8,409.4100	8.4094	8,264.0600	8.2641	(1.728)	0	0	0
2020/09/28	R214	04/02/2021	10.32	Call	Bond Future	1,081.8900	1.0819	1,086.4500	1.0864	0.421	0	0	0
2020/09/28	R214	04/02/2021	10.32	Put	Bond Future	8,459.7600	8.4598	8,314.2500	8.3142	(1.720)	0	0	0
2020/09/28	R214	06/05/2021	12.26	Call	Bond Future	5,528.8200	5.5288	5,592.9500	5.5929	1.160	0	0	0
2020/09/28	R214	06/05/2021	12.25	Put	Bond Future	3,431.7000	3.4317	3,344.0700	3.3441	(2.554)	0	0	0
2020/09/28	R214	06/05/2021			Bond Future	11.8274	60.8337	11.7974	60.9852	(0.254)	0.0000	0.0000	0
2020/09/28	R214	06/05/2021	12.27	Call	Bond Future	5,558.1100	5.5581	5,622.5000	5.6225	1.158	0	0	0
2020/09/28	R214	06/05/2021	12.27	Put	Bond Future	3,395.2900	3.3953	3,308.1800	3.3082	(2.566)	0	0	0
2020/09/28	R214	06/05/2021	12.26	Put	Bond Future	3,413.4400	3.4134	3,326.0700	3.3261	(2.560)	0	0	0
2020/09/28	R214	06/05/2021	12.25	Call	Bond Future	5,499.5700	5.4996	5,563.4400	5.5634	1.161	0	0	0
2020/09/28	R214	05/08/2021	12.01	Call	Bond Future	4,616.8500	4.6169	4,676.0300	4.6760	1.282	0	0	0
2020/09/28	R214	05/08/2021			Bond Future	12.0515	61.4953	12.0202	61.6483	(0.259)	0.0000	0.0000	0
2020/09/28	R214	05/08/2021	12.01	Put	Bond Future	4,820.1500	4.8201	4,726.2900	4.7263	(1.947)	0	0	0
2020/09/28	R214	05/08/2021	12.03	Put	Bond Future	4,771.5900	4.7716	4,678.2400	4.6782	(1.956)	0	0	0
2020/09/28	R214	05/08/2021	12.02	Call	Bond Future	4,641.7100	4.6417	4,701.1400	4.7011	1.280	0	0	0
2020/09/28	R214	05/08/2021	12.02	Put	Bond Future	4,795.9300	4.7959	4,702.3200	4.7023	(1.952)	0	0	0
2020/09/28	R214	05/08/2021	12.03	Call	Bond Future	4,666.3900	4.6664	4,726.0800	4.7261	1.279	0	0	0
2020/09/28	R248	05/11/2020	10.03	Call	Bond Future	25.9500	0.0260	21.2800	0.0213	(17.996)	0	0	0
2020/09/28	R248	05/11/2020	10.02	Put	Bond Future	12,363.0900	12.3631	12,211.8500	12.2118	(1.223)	0	0	0
2020/09/28	R248	05/11/2020			Bond Future	11.7074	77.5561	11.6845	77.7028	(0.196)	0.0000	0.0000	112,533
2020/09/28	R248	05/11/2020	10.04	Call	Bond Future	26.9900	0.0270	22.1800	0.0222	(17.821)	0	0	0
2020/09/28	R248	05/11/2020	10.04	Put	Bond Future	12,198.5700	12.1986	12,047.0600	12.0471	(1.242)	0	0	0
2020/09/28	R248	05/11/2020	11.00	Put	Bond Future	5,320.6200	5.3206	5,149.1400	5.1491	(3.223)	0	0	0
2020/09/28	R248	05/11/2020	11.00	Call	Bond Future	543.8800	0.5439	519.1000	0.5191	(4.556)	0	0	950
2020/09/28	R248	05/11/2020	10.00	Put	Bond Future	12,528.2900	12.5283	12,377.3100	12.3773	(1.205)	0	0	0
2020/09/28	R248	05/11/2020	10.00	Call	Bond Future	23.0300	0.0230	18.7500	0.0188	(18.584)	0	0	950
2020/09/28	R248	05/11/2020	10.03	Put	Bond Future	12,280.7400	12.2807	12,129.3700	12.1294	(1.233)	0	0	0
2020/09/28	R248	05/11/2020	10.02	Call	Bond Future	24.9400	0.0249	20.4000	0.0204	(18.204)	0	0	0
2020/09/28	R248	04/02/2021	10.75	Call	Bond Future	1,360.6500	1.3606	1,360.5600	1.3606	(0.007)	0	0	2,590
2020/09/28	R248	04/02/2021	10.47	Put	Bond Future	11,156.3400	11.1563	11,005.2300	11.0052	(1.354)	0	0	0
2020/09/28	R248	04/02/2021	10.46	Call	Bond Future	968.5900	0.9686	965.2500	0.9653	(0.345)	0	0	0
2020/09/28	R248	04/02/2021			Bond Future	11.9409	78.3405	11.9170	78.4884	(0.200)	0.0000	0.0000	0
2020/09/28	R248	04/02/2021	10.75	Put	Bond Future	9,415.3900	9.4154	9,267.4500	9.2675	(1.571)	0	0	0
2020/09/28	R248	04/02/2021	11.50	Put	Bond Future	5,874.5600	5.8746	5,741.9200	5.7419	(2.258)	0	0	0
2020/09/28	R248	04/02/2021	11.50	Call	Bond Future	3,062.6300	3.0626	3,077.8400	3.0778	0.497	0	0	2,590
2020/09/28	R248	04/02/2021	10.47	Call	Bond Future	980.5700	0.9806	977.3100	0.9773	(0.332)	0	0	0
2020/09/28	R248	04/02/2021	10.46	Put	Bond Future	11,221.8800	11.2219	11,070.6900	11.0707	(1.347)	0	0	0
2020/09/28	R248	04/02/2021	10.48	Call	Bond Future	992.6600	0.9927	989.4800	0.9895	(0.320)	0	0	0
2020/09/28	R248	04/02/2021	10.48	Put	Bond Future	11,091.0400	11.0910	10,940.0100	10.9400	(1.362)	0	0	0
2020/09/28	R248	06/05/2021	12.36	Call	Bond Future	5,824.9600	5.8250	5,875.0300	5.8750	0.860	0	0	0
2020/09/28	R248	06/05/2021			Bond Future	12.1687	74.7712	12.1438	74.9204	(0.205)	0.0000	0.0000	0
2020/09/28	R248	06/05/2021	12.34	Call	Bond Future	5,759.9100	5.7599	5,809.4500	5.8095	0.860	0	0	0

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2020/09/28	R248	06/05/2021	12.34	Put	Bond Future	4,751.6500	4.7517	4,651.9900	4.6520	(2.097)	0	0	0
2020/09/28	R248	06/05/2021	12.36	Put	Bond Future	4,700.6100	4.7006	4,601.4800	4.6015	(2.109)	0	0	0
2020/09/28	R248	06/05/2021	12.35	Call	Bond Future	5,792.4100	5.7924	5,842.2100	5.8422	0.860	0	0	0
2020/09/28	R248	06/05/2021	12.35	Put	Bond Future	4,726.0600	4.7261	4,626.6600	4.6267	(2.103)	0	0	0
2020/09/28	R248	05/08/2021	12.51	Put	Bond Future	5,173.2400	5.1732	5,080.0700	5.0801	(1.801)	0	0	0
2020/09/28	R248	05/08/2021			Bond Future	12.4127	75.5844	12.3865	75.7352	(0.211)	0.0000	0.0000	0
2020/09/28	R248	05/08/2021	12.51	Call	Bond Future	5,728.8900	5.7289	5,786.4700	5.7865	1.005	0	0	0
2020/09/28	R248	05/08/2021	12.52	Call	Bond Future	5,759.7200	5.7597	5,817.5500	5.8175	1.004	0	0	0
2020/09/28	R248	05/08/2021	12.50	Put	Bond Future	5,199.1800	5.1992	5,105.7600	5.1058	(1.797)	0	0	0
2020/09/28	R248	05/08/2021	12.52	Put	Bond Future	5,147.4300	5.1474	5,054.5100	5.0545	(1.805)	0	0	0
2020/09/28	R248	05/08/2021	12.50	Call	Bond Future	5,698.1000	5.6981	5,755.4300	5.7554	1.006	0	0	0

Total

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