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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2020 TO 18/09/2020

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
2020/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	2025	05/11/2020		Bond Future	144.1738	144.1738	144.1647	144.1647	(0.006)	0.0000	0.0000	3,891
2020/09/18	2025	04/02/2021		Bond Future	144.1608	144.1608	144.1511	144.1511	(0.007)	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
2020/09/18	2025	06/05/2021			Bond Future	145.7360	145.7360	145.7259	145.7259	(0.007)	0.0000	0.0000	0
2020/09/18	2025	05/08/2021			Bond Future	145.8177	145.8177	145.8073	145.8073	(0.007)	0.0000	0.0000	0
2020/09/18	2029	05/11/2020			Bond Future	102.0899	102.0899	101.6363	101.6363	(0.444)	0.0000	0.0000	4,975
2020/09/18	2029	04/02/2021			Bond Future	103.1492	103.1492	102.6905	102.6905	(0.445)	0.0000	0.0000	0
2020/09/18	2029	06/05/2021			Bond Future	103.1364	103.1364	102.6725	102.6725	(0.450)	0.0000	0.0000	0
2020/09/18	2029	05/08/2021			Bond Future	104.2776	104.2776	103.8085	103.8085	(0.450)	0.0000	0.0000	0
2020/09/18	2030	05/11/2020	9.39	Put	Bond Future	1,624.6600	1.6247	1,612.0400	1.6120	(0.777)	0	0	0
2020/09/18	2030	05/11/2020	9.38	Call	Bond Future	2,280.7900	2.2808	2,251.6900	2.2517	(1.276)	0	0	0
2020/09/18	2030	05/11/2020	9.60	Put	Bond Future	1,167.0200	1.1670	1,153.9200	1.1539	(1.123)	0	0	3,000
2020/09/18	2030	05/11/2020	9.99	Put	Bond Future	607.1500	0.6072	595.5200	0.5955	(1.916)	0	0	2,500
2020/09/18	2030	05/11/2020	8.10	Put	Bond Future	7,264.4300	7.2644	7,273.6300	7.2736	0.127	0	0	0
2020/09/18	2030	05/11/2020	8.73	Call	Bond Future	721.2600	0.7213	701.3800	0.7014	(2.756)	0	0	3,000
2020/09/18	2030	05/11/2020	10.06	Put	Bond Future	537.5000	0.5375	526.3500	0.5263	(2.074)	0	0	1,000
2020/09/18	2030	05/11/2020			Bond Future	9.2707	94.4307	9.2735	94.4142	0.031	0.0000	0.0000	92,820
2020/09/18	2030	05/11/2020	9.99	Call	Bond Future	4,658.2600	4.6583	4,630.1000	4.6301	(0.605)	0	0	0
2020/09/18	2030	05/11/2020	8.85	Put	Bond Future	3,410.8900	3.4109	3,405.0900	3.4051	(0.170)	0	0	0
2020/09/18	2030	05/11/2020	8.85	Call	Bond Future	928.8300	0.9288	906.5000	0.9065	(2.404)	0	0	3,000
2020/09/18	2030	05/11/2020	9.61	Call	Bond Future	3,089.0700	3.0891	3,059.4300	3.0594	(0.960)	0	0	0
2020/09/18	2030	05/11/2020	9.61	Put	Bond Future	1,148.4200	1.1484	1,135.3100	1.1353	(1.142)	0	0	3,000
2020/09/18	2030	05/11/2020	8.34	Put	Bond Future	5,882.0300	5.8820	5,887.0700	5.8871	0.086	0	0	0
2020/09/18	2030	05/11/2020	8.34	Call	Bond Future	273.4500	0.2734	261.9600	0.2620	(4.202)	0	0	1,000
2020/09/18	2030	05/11/2020	9.04	Put	Bond Future	2,681.9400	2.6819	2,672.8400	2.6728	(0.339)	0	0	0
2020/09/18	2030	05/11/2020	9.04	Call	Bond Future	1,331.5200	1.3315	1,305.8900	1.3059	(1.925)	0	0	1,000
2020/09/18	2030	05/11/2020	9.39	Call	Bond Future	2,313.2300	2.3132	2,284.0800	2.2841	(1.260)	0	0	0
2020/09/18	2030	05/11/2020	9.38	Put	Bond Future	1,649.6700	1.6497	1,637.1000	1.6371	(0.762)	0	0	0
2020/09/18	2030	05/11/2020	9.60	Call	Bond Future	3,051.2400	3.0512	3,021.6100	3.0216	(0.971)	0	0	0
2020/09/18	2030	05/11/2020	9.49	Call	Bond Future	2,649.7600	2.6498	2,620.2500	2.6202	(1.114)	0	0	0
2020/09/18	2030	05/11/2020	8.36	Put	Bond Future	5,772.4200	5.7724	5,777.0500	5.7771	0.080	0	0	0
2020/09/18	2030	05/11/2020	9.86	Put	Bond Future	758.8800	0.7589	746.5000	0.7465	(1.631)	0	0	14,160
2020/09/18	2030	05/11/2020	8.10	Call	Bond Future	138.3700	0.1384	131.0400	0.1310	(5.297)	0	0	3,000
2020/09/18	2030	05/11/2020	8.73	Put	Bond Future	3,927.2000	3.9272	3,923.8500	3.9238	(0.085)	0	0	0
2020/09/18	2030	05/11/2020	9.23	Put	Bond Future	2,061.2800	2.0613	2,049.8400	2.0498	(0.555)	0	0	0
2020/09/18	2030	05/11/2020	10.06	Call	Bond Future	4,970.3100	4.9703	4,942.6300	4.9426	(0.557)	0	0	0
2020/09/18	2030	05/11/2020	10.37	Put	Bond Future	295.9800	0.2960	287.4900	0.2875	(2.868)	0	0	8,000
2020/09/18	2030	05/11/2020	9.40	Call	Bond Future	2,345.7800	2.3458	2,316.5800	2.3166	(1.245)	0	0	0
2020/09/18	2030	05/11/2020	9.40	Put	Bond Future	1,599.8100	1.5998	1,587.1400	1.5871	(0.792)	0	0	0
2020/09/18	2030	05/11/2020	9.49	Put	Bond Future	1,389.2700	1.3893	1,376.2900	1.3763	(0.934)	0	0	2,500
2020/09/18	2030	05/11/2020	9.65	Call	Bond Future	3,242.1700	3.2422	3,212.5700	3.2126	(0.913)	0	0	0
2020/09/18	2030	05/11/2020	9.65	Put	Bond Future	1,076.2800	1.0763	1,063.2100	1.0632	(1.214)	0	0	2,500
2020/09/18	2030	05/11/2020	8.36	Call	Bond Future	288.9400	0.2889	277.0400	0.2770	(4.119)	0	0	14,160
2020/09/18	2030	05/11/2020	8.86	Put	Bond Future	3,369.7800	3.3698	3,363.7900	3.3638	(0.178)	0	0	0
2020/09/18	2030	05/11/2020	8.86	Call	Bond Future	947.7200	0.9477	925.2000	0.9252	(2.376)	0	0	14,160
2020/09/18	2030	05/11/2020	9.86	Call	Bond Future	4,095.3300	4.0953	4,066.4200	4.0664	(0.706)	0	0	0
2020/09/18	2030	05/11/2020	9.23	Call	Bond Future	1,824.9900	1.8250	1,797.0200	1.7970	(1.533)	0	0	3,000
2020/09/18	2030	05/11/2020	10.47	Call	Bond Future	6,861.8300	6.8618	6,837.8100	6.8378	(0.350)	0	0	0
2020/09/18	2030	05/11/2020	10.47	Put	Bond Future	236.3700	0.2364	228.8800	0.2289	(3.169)	0	0	3,000

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2020/09/18	2030	05/11/2020	8.53	Put	Bond Future	4,878.8900	4.8789	4,879.9100	4.8799	0.021	0	0	0
2020/09/18	2030	05/11/2020	8.53	Call	Bond Future	450.4800	0.4505	434.9700	0.4350	(3.443)	0	0	15,414
2020/09/18	2030	05/11/2020	9.03	Put	Bond Future	2,717.7700	2.7178	2,708.8200	2.7088	(0.329)	0	0	0
2020/09/18	2030	05/11/2020	9.03	Call	Bond Future	1,308.2300	1.3082	1,282.7500	1.2828	(1.948)	0	0	15,414
2020/09/18	2030	05/11/2020	10.37	Call	Bond Future	6,393.3500	6.3934	6,368.3300	6.3683	(0.391)	0	0	0
2020/09/18	2030	04/02/2021	9.20	Put	Bond Future	3,988.5800	3.9886	3,987.2300	3.9872	(0.034)	0	0	0
2020/09/18	2030	04/02/2021	8.20	Put	Bond Future	8,257.0400	8.2570	8,264.0700	8.2641	0.085	0	0	0
2020/09/18	2030	04/02/2021	9.12	Call	Bond Future	2,209.8100	2.2098	2,191.9700	2.1920	(0.807)	0	0	1,000
2020/09/18	2030	04/02/2021	8.36	Call	Bond Future	869.2100	0.8692	857.8300	0.8578	(1.309)	0	0	800
2020/09/18	2030	04/02/2021	9.16	Call	Bond Future	2,305.0800	2.3051	2,286.9500	2.2869	(0.787)	0	0	0
2020/09/18	2030	04/02/2021	9.15	Put	Bond Future	4,154.4900	4.1545	4,153.4900	4.1535	(0.024)	0	0	0
2020/09/18	2030	04/02/2021			Bond Future	9.4797	91.3834	9.4827	91.3663	0.032	0.0000	0.0000	0
2020/09/18	2030	04/02/2021	8.20	Call	Bond Future	698.6200	0.6986	688.6000	0.6886	(1.434)	0	0	1,600
2020/09/18	2030	04/02/2021	8.37	Put	Bond Future	7,389.6800	7.3897	7,395.2700	7.3953	0.076	0	0	0
2020/09/18	2030	04/02/2021	8.37	Call	Bond Future	880.8300	0.8808	869.3700	0.8694	(1.301)	0	0	1,000
2020/09/18	2030	04/02/2021	9.17	Call	Bond Future	2,329.0400	2.3290	2,310.8400	2.3108	(0.781)	0	0	0
2020/09/18	2030	04/02/2021	9.17	Put	Bond Future	4,087.4200	4.0874	4,086.2700	4.0863	(0.028)	0	0	0
2020/09/18	2030	04/02/2021	9.20	Call	Bond Future	2,402.4700	2.4025	2,384.0700	2.3841	(0.766)	0	0	1,600
2020/09/18	2030	04/02/2021	9.12	Put	Bond Future	4,256.2200	4.2562	4,255.4300	4.2554	(0.019)	0	0	0
2020/09/18	2030	04/02/2021	8.36	Put	Bond Future	7,439.4000	7.4394	7,445.0700	7.4451	0.076	0	0	0
2020/09/18	2030	04/02/2021	9.16	Put	Bond Future	4,120.9700	4.1210	4,119.8900	4.1199	(0.026)	0	0	0
2020/09/18	2030	04/02/2021	9.15	Call	Bond Future	2,281.0400	2.2810	2,262.9900	2.2630	(0.791)	0	0	0
2020/09/18	2030	04/02/2021	8.86	Put	Bond Future	5,213.6100	5.2136	5,214.8700	5.2149	0.024	0	0	0
2020/09/18	2030	04/02/2021	8.86	Call	Bond Future	1,650.6300	1.6506	1,634.8400	1.6348	(0.957)	0	0	800
2020/09/18	2030	04/02/2021	10.20	Call	Bond Future	5,558.4000	5.5584	5,536.1900	5.5362	(0.400)	0	0	0
2020/09/18	2030	04/02/2021	10.20	Put	Bond Future	1,632.4100	1.6324	1,627.2500	1.6272	(0.316)	0	0	1,800
2020/09/18	2030	06/05/2021	10.04	Put	Bond Future	2,880.2700	2.8803	2,879.3400	2.8793	(0.032)	0	0	0
2020/09/18	2030	06/05/2021	9.15	Call	Bond Future	2,342.1600	2.3422	2,327.8900	2.3279	(0.609)	0	0	0
2020/09/18	2030	06/05/2021	11.69	Call	Bond Future	10,731.2600	10.7313	10,711.5000	10,7115	(0.184)	0	0	0
2020/09/18	2030	06/05/2021	11.70	Put	Bond Future	695.4000	0.6954	693.0600	0.6931	(0.336)	0	0	0
2020/09/18	2030	06/05/2021			Bond Future	9.6945	92.3609	9.6977	92.3434	0.033	0.0000	0.0000	0
2020/09/18	2030	06/05/2021	10.74	Call	Bond Future	7,190.9400	7.1909	7,171.0600	7.1711	(0.276)	0	0	0
2020/09/18	2030	06/05/2021	10.74	Put	Bond Future	1,744.1900	1.7442	1,741.7200	1.7417	(0.142)	0	0	0
2020/09/18	2030	06/05/2021	7.97	Call	Bond Future	664.0800	0.6641	656.9800	0.6570	(1.069)	0	0	700
2020/09/18	2030	06/05/2021	10.04	Call	Bond Future	4,729.4000	4.7294	4,711.0600	4.7111	(0.388)	0	0	0
2020/09/18	2030	06/05/2021	9.15	Put	Bond Future	5,359.2900	5.3593	5,362.4300	5.3624	0.059	0	0	0
2020/09/18	2030	06/05/2021	9.92	Call	Bond Future	4,357.3100	4.3573	4,339.3700	4.3394	(0.412)	0	0	0
2020/09/18	2030	06/05/2021	11.69	Put	Bond Future	702.6900	0.7027	700.3400	0.7003	(0.334)	0	0	0
2020/09/18	2030	06/05/2021	11.70	Call	Bond Future	10,770.4500	10.7705	10,750.7000	10,7507	(0.183)	0	0	0
2020/09/18	2030	06/05/2021	9.22	Call	Bond Future	2,498.3200	2.4983	2,483.6500	2.4837	(0.587)	0	0	0
2020/09/18	2030	06/05/2021	9.22	Put	Bond Future	5,120.3300	5.1203	5,123.0700	5.1231	0.054	0	0	700
2020/09/18	2030	06/05/2021	7.97	Put	Bond Future	10,679.8800	10.6799	10,690.1900	10.6902	0.097	0	0	0
2020/09/18	2030	06/05/2021	9.92	Put	Bond Future	3,144.7800	3.1448	3,144.2500	3.1443	(0.017)	0	0	700
2020/09/18	2030	06/05/2021	11.71	Call	Bond Future	10,809.6700	10.8097	10,789.9200	10,7899	(0.183)	0	0	0
2020/09/18	2030	06/05/2021	11.71	Put	Bond Future	688.1800	0.6882	685.8400	0.6858	(0.340)	0	0	0
2020/09/18	2030	05/08/2021	10.42	Put	Bond Future	3,154.9500	3.1550	3,155.2700	3.1553	0.010	0	0	0
2020/09/18	2030	05/08/2021	10.41	Call	Bond Future	5,646.4300	5.6464	5,629.0400	5.6290	(0.308)	0	0	0
2020/09/18	2030	05/08/2021			Bond Future	9.9289	89.3561	9.9323	89.3384	0.034	0.0000	0.0000	0

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2020/09/18	2030	05/08/2021	10.42	Call	Bond Future	5,677.9600	5.6780	5,660.5400	5.6605	(0.307)	0	0	0
2020/09/18	2030	05/08/2021	10.41	Put	Bond Future	3,173.8700	3.1739	3,174.2200	3.1742	0.011	0	0	0
2020/09/18	2030	05/08/2021	10.43	Call	Bond Future	5,709.2300	5.7092	5,691.7900	5.6918	(0.305)	0	0	0
2020/09/18	2030	05/08/2021	10.43	Put	Bond Future	3,135.8100	3.1358	3,136.1100	3.1361	0.010	0	0	0
2020/09/18	2032	05/11/2020	9.77	Put	Bond Future	3,790.7500	3.7907	3,845.4500	3.8455	1.443	0	0	0
2020/09/18	2032	05/11/2020	9.61	Put	Bond Future	4,511.1700	4.5112	4,575.2100	4.5752	1.420	0	0	0
2020/09/18	2032	05/11/2020	10.99	Call	Bond Future	5,254.9500	5.2550	5,151.3200	5.1513	(1.972)	0	0	0
2020/09/18	2032	05/11/2020	9.44	Put	Bond Future	5,360.3900	5.3604	5,433.9600	5.4340	1.372	0	0	0
2020/09/18	2032	05/11/2020	11.08	Call	Bond Future	5,665.9400	5.6659	5,560.8700	5.5609	(1.854)	0	0	0
2020/09/18	2032	05/11/2020			Bond Future	10.2080	87.9036	10.2260	87.7948	0.177	0.0000	0.0000	120,882
2020/09/18	2032	05/11/2020	9.76	Call	Bond Future	1,069.3100	1.0693	1,015.7900	1.0158	(5.005)	0	0	0
2020/09/18	2032	05/11/2020	9.76	Put	Bond Future	3,833.6200	3.8336	3,888.9000	3.8889	1.442	0	0	0
2020/09/18	2032	05/11/2020	10.99	Put	Bond Future	702.8300	0.7028	708.0000	0.7080	0.736	0	0	3,000
2020/09/18	2032	05/11/2020	9.77	Call	Bond Future	1,089.4400	1.0894	1,035.3400	1.0353	(4.966)	0	0	0
2020/09/18	2032	05/11/2020	9.11	Call	Bond Future	245.3500	0.2454	225.3300	0.2253	(8.160)	0	0	3,000
2020/09/18	2032	05/11/2020	9.61	Call	Bond Future	794.4400	0.7944	749.6800	0.7497	(5.634)	0	0	3,000
2020/09/18	2032	05/11/2020	9.44	Call	Bond Future	547.5400	0.5475	512.3100	0.5123	(6.434)	0	0	1,000
2020/09/18	2032	05/11/2020	11.08	Put	Bond Future	611.2300	0.6112	614.9600	0.6150	0.610	0	0	1,000
2020/09/18	2032	05/11/2020	9.75	Call	Bond Future	1,049.3000	1.0493	996.3600	0.9964	(5.045)	0	0	0
2020/09/18	2032	05/11/2020	9.75	Put	Bond Future	3,876.6800	3.8767	3,932.5400	3.9325	1.441	0	0	0
2020/09/18	2032	05/11/2020	9.11	Put	Bond Future	7,237.8600	7.2379	7,326.6400	7.3266	1.227	0	0	0
2020/09/18	2032	05/11/2020	8.94	Put	Bond Future	8,300.0500	8.3000	8,394.5200	8.3945	1.138	0	0	0
2020/09/18	2032	05/11/2020	8.94	Call	Bond Future	157.2900	0.1573	142.9600	0.1430	(9.111)	0	0	1,000
2020/09/18	2032	04/02/2021	9.29	Call	Bond Future	1,085.2600	1.0853	1,051.1200	1.0511	(3.146)	0	0	800
2020/09/18	2032	04/02/2021	10.82	Put	Bond Future	2,605.4800	2.6055	2,635.3700	2.6354	1.147	0	0	800
2020/09/18	2032	04/02/2021	9.63	Call	Bond Future	1,619.6200	1.6196	1,575.1500	1.5751	(2.746)	0	0	0
2020/09/18	2032	04/02/2021			Bond Future	10.4319	88.7941	10.4508	88.6839	0.181	0.0000	0.0000	0
2020/09/18	2032	04/02/2021	8.79	Put	Bond Future	10,959.7300	10.9597	11,048.5000	11.0485	0.810	0	0	0
2020/09/18	2032	04/02/2021	8.79	Call	Bond Future	566.3400	0.5663	544.9200	0.5449	(3.782)	0	0	800
2020/09/18	2032	04/02/2021	9.61	Call	Bond Future	1,582.1300	1.5821	1,538.3100	1.5383	(2.770)	0	0	0
2020/09/18	2032	04/02/2021	9.61	Put	Bond Future	6,583.7500	6.5838	6,650.1200	6.6501	1.008	0	0	0
2020/09/18	2032	04/02/2021	9.29	Put	Bond Future	8,141.2600	8.1413	8,217.3100	8.2173	0.934	0	0	0
2020/09/18	2032	04/02/2021	10.82	Call	Bond Future	4,836.3700	4.8364	4,756.0700	4.7561	(1.660)	0	0	0
2020/09/18	2032	04/02/2021	9.63	Put	Bond Future	6,494.9000	6.4949	6,560.6200	6.5606	1.012	0	0	0
2020/09/18	2032	04/02/2021	9.62	Call	Bond Future	1,600.8100	1.6008	1,556.6600	1.5567	(2.758)	0	0	0
2020/09/18	2032	04/02/2021	9.62	Put	Bond Future	6,539.2300	6.5392	6,605.2700	6.6053	1.010	0	0	0
2020/09/18	2032	06/05/2021	12.57	Call	Bond Future	10,974.0800	10.9741	10,874.3900	10.8744	(0.908)	0	0	0
2020/09/18	2032	06/05/2021	12.12	Put	Bond Future	1,520.1900	1.5202	1,537.3600	1.5374	1.129	0	0	0
2020/09/18	2032	06/05/2021			Bond Future	10.6594	85.5984	10.6791	85.4868	0.185	0.0000	0.0000	0
2020/09/18	2032	06/05/2021	12.57	Put	Bond Future	1,024.2800	1.0243	1,036.2400	1.0362	1.168	0	0	736
2020/09/18	2032	06/05/2021	10.33	Put	Bond Future	5,201.3600	5.2014	5,253.8800	5.2539	1.010	0	0	0
2020/09/18	2032	06/05/2021	10.33	Call	Bond Future	3,304.0500	3.3040	3,244.9200	3.2449	(1.790)	0	0	736
2020/09/18	2032	06/05/2021	12.11	Call	Bond Future	9,241.9100	9.2419	9,147.5600	9.1476	(1.021)	0	0	0
2020/09/18	2032	06/05/2021	12.11	Put	Bond Future	1,533.1100	1.5331	1,550.4100	1.5504	1.128	0	0	0
2020/09/18	2032	06/05/2021	12.12	Call	Bond Future	9,278.6900	9.2787	9,184.2100	9.1842	(1.018)	0	0	0
2020/09/18	2032	06/05/2021	12.10	Call	Bond Future	9,205.1600	9.2052	9,110.9400	9.1109	(1.024)	0	0	0
2020/09/18	2032	06/05/2021	12.10	Put	Bond Future	1,546.1200	1.5461	1,563.5500	1.5635	1.127	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
2020/09/18	2032	05/08/2021	11.37	Put	Bond Future	3,684.4600	3.6845	3,721.3400	3.7213	1.001	0	0	0
2020/09/18	2032	05/08/2021			Bond Future	10.9001	86.5257	10.9207	86.4128	0.189	0.0000	0.0000	0
2020/09/18	2032	05/08/2021	11.36	Call	Bond Future	6,180.1000	6.1801	6,104.2200	6.1042	(1.228)	0	0	0
2020/09/18	2032	05/08/2021	11.36	Put	Bond Future	3,705.1800	3.7052	3,742.2400	3.7422	1.000	0	0	0
2020/09/18	2032	05/08/2021	11.37	Call	Bond Future	6,212.0700	6.2121	6,136.0100	6.1360	(1.224)	0	0	0
2020/09/18	2032	05/08/2021	11.35	Call	Bond Future	6,147.8700	6.1479	6,072.1800	6.0722	(1.231)	0	0	0
2020/09/18	2032	05/08/2021	11.35	Put	Bond Future	3,725.6900	3.7257	3,762.9400	3.7629	1.000	0	0	0
2020/09/18	2033	05/11/2020			Bond Future	95.7916	95.7916	95.8096	95.8096	0.019	0.0000	0.0000	10,329
2020/09/18	2033	04/02/2021			Bond Future	96.7856	96.7856	96.8035	96.8035	0.019	0.0000	0.0000	0
2020/09/18	2033	06/05/2021			Bond Future	96.6269	96.6269	96.6448	96.6448	0.019	0.0000	0.0000	0
2020/09/18	2033	05/08/2021			Bond Future	97.6960	97.6960	97.7142	97.7142	0.019	0.0000	0.0000	0
2020/09/18	2037	05/11/2020	10.18	Call	Bond Future	401.0900	0.4011	372.7800	0.3728	(7.058)	0	0	0
2020/09/18	2037	05/11/2020	10.17	Put	Bond Future	7,227.2100	7.2272	7,311.5400	7.3115	1.167	0	0	0
2020/09/18	2037	05/11/2020			Bond Future	11.1962	82.3589	11.2141	82.2467	0.160	0.0000	0.0000	138,898
2020/09/18	2037	05/11/2020	10.19	Call	Bond Future	409.9700	0.4100	381.2300	0.3812	(7.010)	0	0	0
2020/09/18	2037	05/11/2020	10.19	Put	Bond Future	7,103.3200	7.1033	7,186.7700	7.1868	1.175	0	0	0
2020/09/18	2037	05/11/2020	10.17	Call	Bond Future	392.3500	0.3923	364.4900	0.3645	(7.101)	0	0	0
2020/09/18	2037	05/11/2020	10.18	Put	Bond Future	7,165.1500	7.1651	7,249.0300	7.2490	1.171	0	0	0
2020/09/18	2037	04/02/2021	13.73	Call	Bond Future	12,806.5300	12.8065	12,697.4400	12.6974	(0.852)	0	0	0
2020/09/18	2037	04/02/2021	10.85	Call	Bond Future	2,467.2000	2.4672	2,410.5000	2.4105	(2.298)	0	0	0
2020/09/18	2037	04/02/2021	10.35	Call	Bond Future	1,462.0700	1.4621	1,421.0300	1.4210	(2.807)	0	0	0
2020/09/18	2037	04/02/2021	10.28	Put	Bond Future	8,798.8200	8.7988	8,873.3700	8.8734	0.847	0	0	0
2020/09/18	2037	04/02/2021	10.27	Call	Bond Future	1,341.0500	1.3410	1,302.3100	1.3023	(2.889)	0	0	0
2020/09/18	2037	04/02/2021			Bond Future	11.4257	78.9390	11.4445	78.8254	0.164	0.0000	0.0000	0
2020/09/18	2037	04/02/2021	11.97	Put	Bond Future	2,692.8400	2.6928	2,719.1700	2.7192	0.978	0	0	0
2020/09/18	2037	04/02/2021	11.97	Call	Bond Future	5,889.8900	5.8899	5,802.6500	5.8026	(1.481)	0	0	300
2020/09/18	2037	04/02/2021	9.65	Put	Bond Future	12,630.3700	12.6304	12,721.1000	12.7211	0.718	0	0	0
2020/09/18	2037	04/02/2021	9.65	Call	Bond Future	635.5100	0.6355	612.6700	0.6127	(3.594)	0	0	72
2020/09/18	2037	04/02/2021	11.90	Call	Bond Future	5,635.3900	5.6354	5,549.6800	5.5497	(1.521)	0	0	0
2020/09/18	2037	04/02/2021	13.73	Put	Bond Future	546.4400	0.5464	550.9200	0.5509	0.820	0	0	300
2020/09/18	2037	04/02/2021	10.85	Put	Bond Future	6,080.1200	6.0801	6,136.9900	6.1370	0.935	0	0	72
2020/09/18	2037	04/02/2021	10.35	Put	Bond Future	8,420.4900	8.4205	8,493.0200	8.4930	0.861	0	0	72
2020/09/18	2037	04/02/2021	10.28	Call	Bond Future	1,355.7700	1.3558	1,316.7500	1.3168	(2.878)	0	0	0
2020/09/18	2037	04/02/2021	10.27	Put	Bond Future	8,853.6700	8.8537	8,928.5000	8.9285	0.845	0	0	0
2020/09/18	2037	04/02/2021	11.90	Put	Bond Future	2,838.2000	2.8382	2,866.0600	2.8661	0.982	0	0	240
2020/09/18	2037	04/02/2021	10.48	Put	Bond Future	7,743.9700	7.7440	7,812.6800	7.8127	0.887	0	0	0
2020/09/18	2037	04/02/2021	10.48	Call	Bond Future	1,674.7900	1.6748	1,629.9300	1.6299	(2.679)	0	0	240
2020/09/18	2037	04/02/2021	10.29	Call	Bond Future	1,370.6100	1.3706	1,331.3000	1.3313	(2.868)	0	0	0
2020/09/18	2037	04/02/2021	10.29	Put	Bond Future	8,744.1800	8.7442	8,818.4400	8.8184	0.849	0	0	0
2020/09/18	2037	06/05/2021	12.42	Call	Bond Future	7,283.7500	7.2838	7,197.4000	7.1974	(1.186)	0	0	0
2020/09/18	2037	06/05/2021			Bond Future	11.6591	79.7837	11.6787	79.6687	0.168	0.0000	0.0000	0
2020/09/18	2037	06/05/2021	12.42	Put	Bond Future	3,000.4300	3.0004	3,029.0900	3.0291	0.955	0	0	0
2020/09/18	2037	06/05/2021	12.43	Call	Bond Future	7,320.2100	7.3202	7,233.6900	7.2337	(1.182)	0	0	0
2020/09/18	2037	06/05/2021	12.44	Put	Bond Future	2,965.7900	2.9658	2,994.1100	2.9941	0.955	0	0	0
2020/09/18	2037	06/05/2021	12.43	Put	Bond Future	2,983.0600	2.9831	3,011.5500	3.0115	0.955	0	0	0
2020/09/18	2037	06/05/2021	12.44	Call	Bond Future	7,356.7200	7.3567	7,270.0300	7.2700	(1.178)	0	0	0

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2020/09/18	2037	05/08/2021	12.26	Put	Bond Future	4,484.3200	4.4843	4,523.6700	4.5237	0.878	0	0	0
2020/09/18	2037	05/08/2021	12.27	Call	Bond Future	6,463.5200	6.4635	6,386.3000	6.3863	(1.195)	0	0	0
2020/09/18	2037	05/08/2021	12.28	Call	Bond Future	6,495.7200	6.4957	6,418.3200	6.4183	(1.192)	0	0	0
2020/09/18	2037	05/08/2021			Bond Future	11.9109	76.3925	11.9314	76.2761	0.172	0.0000	0.0000	0
2020/09/18	2037	05/08/2021	12.26	Call	Bond Future	6,431.6400	6.4316	6,354.6000	6.3546	(1.198)	0	0	0
2020/09/18	2037	05/08/2021	12.28	Put	Bond Future	4,439.1700	4.4392	4,478.1600	4.4782	0.878	0	0	0
2020/09/18	2037	05/08/2021	12.27	Put	Bond Future	4,461.5500	4.4615	4,500.7200	4.5007	0.878	0	0	0
2020/09/18	2038	05/11/2020			Bond Future	106.7463	106.7463	106.3379	106.3379	(0.383)	0.0000	0.0000	11,137
2020/09/18	2038	04/02/2021			Bond Future	106.1564	106.1564	105.7434	105.7434	(0.389)	0.0000	0.0000	0
2020/09/18	2038	06/05/2021			Bond Future	107.3165	107.3165	106.8988	106.8988	(0.389)	0.0000	0.0000	0
2020/09/18	2038	05/08/2021			Bond Future	106.7817	106.7817	106.3593	106.3593	(0.396)	0.0000	0.0000	0
2020/09/18	2040	05/11/2020	10.30	Call	Bond Future	367.0300	0.3670	348.0400	0.3480	(5.174)	0	0	0
2020/09/18	2040	05/11/2020	11.00	Put	Bond Future	4,005.9100	4.0059	4,013.7600	4.0138	0.196	0	0	0
2020/09/18	2040	05/11/2020	10.23	Call	Bond Future	311.7600	0.3118	294.7400	0.2947	(5.459)	0	0	2,000
2020/09/18	2040	05/11/2020	11.70	Put	Bond Future	1,712.1700	1.7122	1,704.6600	1.7047	(0.439)	0	0	2,000
2020/09/18	2040	05/11/2020	9.50	Call	Bond Future	40.2000	0.0402	36.5400	0.0365	(9.104)	0	0	2,000
2020/09/18	2040	05/11/2020	10.00	Call	Bond Future	175.3700	0.1754	164.0100	0.1640	(6.478)	0	0	2,380
2020/09/18	2040	05/11/2020			Bond Future	11.3652	84.1386	11.3730	84.0875	0.068	0.0000	0.0000	72,504
2020/09/18	2040	05/11/2020	10.30	Put	Bond Future	7,904.5100	7.9045	7,936.5700	7.9366	0.406	0	0	0
2020/09/18	2040	05/11/2020	9.73	Put	Bond Future	12,117.3300	12.1173	12,161.9300	12.1619	0.368	0	0	0
2020/09/18	2040	05/11/2020	9.73	Call	Bond Future	82.3500	0.0823	75.9000	0.0759	(7.832)	0	0	2,000
2020/09/18	2040	05/11/2020	10.23	Put	Bond Future	8,383.0600	8.3831	8,417.0900	8.4171	0.406	0	0	0
2020/09/18	2040	05/11/2020	10.31	Call	Bond Future	375.5200	0.3755	356.2400	0.3562	(5.134)	0	0	0
2020/09/18	2040	05/11/2020	10.32	Put	Bond Future	7,770.0500	7.7700	7,801.5300	7.8015	0.405	0	0	0
2020/09/18	2040	05/11/2020	11.00	Call	Bond Future	1,540.4800	1.5405	1,497.2800	1.4973	(2.804)	0	0	2,380
2020/09/18	2040	05/11/2020	11.70	Call	Bond Future	3,871.0100	3.8710	3,812.4500	3.8125	(1.513)	0	0	0
2020/09/18	2040	05/11/2020	9.50	Put	Bond Future	13,991.1500	13.9912	14,038.5400	14.0385	0.339	0	0	0
2020/09/18	2040	05/11/2020	10.00	Put	Bond Future	10,036.6000	10.0366	10,076.2900	10.0763	0.395	0	0	0
2020/09/18	2040	05/11/2020	10.31	Put	Bond Future	7,837.1500	7.8372	7,868.9200	7.8689	0.405	0	0	0
2020/09/18	2040	05/11/2020	10.32	Call	Bond Future	384.1700	0.3842	364.6000	0.3646	(5.094)	0	0	0
2020/09/18	2040	05/11/2020	11.50	Call	Bond Future	3,101.8000	3.1018	3,046.0300	3.0460	(1.798)	0	0	0
2020/09/18	2040	05/11/2020	11.50	Put	Bond Future	2,221.3400	2.2213	2,216.6200	2.2166	(0.212)	0	0	2,000
2020/09/18	2040	04/02/2021	9.49	Call	Bond Future	415.9200	0.4159	405.1900	0.4052	(2.580)	0	0	500
2020/09/18	2040	04/02/2021	9.57	Put	Bond Future	15,254.5800	15.2546	15,294.8200	15.2948	0.264	0	0	0
2020/09/18	2040	04/02/2021	10.07	Put	Bond Future	11,668.6100	11.6686	11,702.0300	11.7020	0.286	0	0	0
2020/09/18	2040	04/02/2021	10.42	Put	Bond Future	9,467.7600	9.4678	9,495.7100	9.4957	0.295	0	0	0
2020/09/18	2040	04/02/2021			Bond Future	11.5930	80.4864	11.6012	80.4345	0.070	0.0000	0.0000	0
2020/09/18	2040	04/02/2021	10.07	Call	Bond Future	914.9800	0.9150	896.4900	0.8965	(2.021)	0	0	800
2020/09/18	2040	04/02/2021	11.74	Call	Bond Future	4,761.4700	4.7615	4,717.1600	4.7172	(0.931)	0	0	0
2020/09/18	2040	04/02/2021	11.74	Put	Bond Future	3,832.5900	3.8326	3,840.1900	3.8402	0.198	0	0	800
2020/09/18	2040	04/02/2021	10.41	Call	Bond Future	1,365.0400	1.3650	1,341.2400	1.3412	(1.744)	0	0	0
2020/09/18	2040	04/02/2021	10.41	Put	Bond Future	9,526.9600	9.5270	9,555.0700	9.5551	0.295	0	0	0
2020/09/18	2040	04/02/2021	9.49	Put	Bond Future	15,873.9500	15.8739	15,915.1300	15.9151	0.259	0	0	0
2020/09/18	2040	04/02/2021	9.57	Call	Bond Future	467.6400	0.4676	455.9700	0.4560	(2.496)	0	0	800
2020/09/18	2040	04/02/2021	10.42	Call	Bond Future	1,380.3000	1.3803	1,356.3400	1.3563	(1.736)	0	0	0
2020/09/18	2040	04/02/2021	10.24	Put	Bond Future	10,566.7000	10.5667	10,597.5000	10.5975	0.291	0	0	0

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2020/09/18	2040	04/02/2021	10.24	Call	Bond Future	1,123.6600	1.1237	1,102.5500	1.1025	(1.879)	0	0	500
2020/09/18	2040	04/02/2021	11.57	Call	Bond Future	4,200.2900	4.2003	4,158.0300	4.1580	(1.006)	0	0	0
2020/09/18	2040	04/02/2021	11.57	Put	Bond Future	4,347.5200	4.3475	4,357.1700	4.3572	0.222	0	0	500
2020/09/18	2040	04/02/2021	10.40	Call	Bond Future	1,349.9000	1.3499	1,326.2600	1.3263	(1.751)	0	0	0
2020/09/18	2040	04/02/2021	10.40	Put	Bond Future	9,586.3800	9.5864	9,614.6500	9.6147	0.295	0	0	0
2020/09/18	2040	06/05/2021	12.44	Put	Bond Future	3,420.0700	3.4201	3,428.4200	3.4284	0.244	0	0	0
2020/09/18	2040	06/05/2021			Bond Future	11.8244	81.3478	11.8329	81.2951	0.072	0.0000	0.0000	0
2020/09/18	2040	06/05/2021	12.43	Call	Bond Future	7,045.0000	7.0450	7,000.7200	7.0007	(0.629)	0	0	0
2020/09/18	2040	06/05/2021	12.43	Put	Bond Future	3,440.8500	3.4408	3,449.2700	3.4493	0.245	0	0	0
2020/09/18	2040	06/05/2021	12.44	Call	Bond Future	7,081.4600	7.0815	7,037.1100	7.0371	(0.626)	0	0	0
2020/09/18	2040	06/05/2021	12.42	Call	Bond Future	7,008.3400	7.0083	6,964.1500	6.9641	(0.631)	0	0	0
2020/09/18	2040	06/05/2021	12.42	Put	Bond Future	3,461.4900	3.4615	3,470.0000	3.4700	0.246	0	0	0
2020/09/18	2040	05/08/2021	12.47	Call	Bond Future	6,862.1700	6.8622	6,821.5500	6.8215	(0.592)	0	0	0
2020/09/18	2040	05/08/2021			Bond Future	12.0739	77.7232	12.0828	77.6698	0.074	0.0000	0.0000	0
2020/09/18	2040	05/08/2021	12.47	Put	Bond Future	4,553.0700	4.5531	4,565.7800	4.5658	0.279	0	0	0
2020/09/18	2040	05/08/2021	12.48	Call	Bond Future	6,895.0500	6.8950	6,854.3500	6.8543	(0.590)	0	0	0
2020/09/18	2040	05/08/2021	12.49	Put	Bond Future	4,505.0200	4.5050	4,517.5700	4.5176	0.279	0	0	0
2020/09/18	2040	05/08/2021	12.48	Put	Bond Future	4,529.1200	4.5291	4,541.7500	4.5418	0.279	0	0	0
2020/09/18	2040	05/08/2021	12.49	Call	Bond Future	6,927.7100	6.9277	6,886.9300	6.8869	(0.589)	0	0	0
2020/09/18	2044	05/11/2020	10.36	Call	Bond Future	378.8400	0.3788	363.5300	0.3635	(4.041)	0	0	0
2020/09/18	2044	05/11/2020	11.06	Put	Bond Future	3,999.6400	3.9996	3,985.9100	3.9859	(0.343)	0	0	525
2020/09/18	2044	05/11/2020	11.43	Call	Bond Future	2,700.1900	2.7002	2,663.6000	2.6636	(1.355)	0	0	0
2020/09/18	2044	05/11/2020	9.72	Put	Bond Future	12,775.9400	12.7759	12,789.2900	12.7893	0.104	0	0	0
2020/09/18	2044	05/11/2020	9.97	Call	Bond Future	141.8000	0.1418	133.8400	0.1338	(5.614)	0	0	300
2020/09/18	2044	05/11/2020	9.29	Put	Bond Future	16,495.7100	16.4957	16,512.2500	16.5122	0.100	0	0	0
2020/09/18	2044	05/11/2020	9.96	Put	Bond Future	10,845.7500	10.8458	10,855.9500	10.8560	0.094	0	0	0
2020/09/18	2044	05/11/2020			Bond Future	11.4162	80.8138	11.4189	80.7958	0.024	0.0000	0.0000	47,319
2020/09/18	2044	05/11/2020	10.34	Call	Bond Future	361.7900	0.3618	346.9000	0.3469	(4.116)	0	0	0
2020/09/18	2044	05/11/2020	10.34	Put	Bond Future	8,048.2500	8.0483	8,051.3700	8.0514	0.039	0	0	0
2020/09/18	2044	05/11/2020	9.72	Call	Bond Future	68.3500	0.0684	63.6900	0.0637	(6.818)	0	0	1,815
2020/09/18	2044	05/11/2020	9.97	Put	Bond Future	10,767.8600	10.7679	10,777.9100	10.7779	0.093	0	0	0
2020/09/18	2044	05/11/2020	9.96	Call	Bond Future	137.9400	0.1379	130.1300	0.1301	(5.662)	0	0	0
2020/09/18	2044	05/11/2020	11.38	Call	Bond Future	2,533.4000	2.5334	2,497.2100	2.4972	(1.429)	0	0	0
2020/09/18	2044	05/11/2020	11.38	Put	Bond Future	2,772.4700	2.7725	2,754.2900	2.7543	(0.656)	0	0	300
2020/09/18	2044	05/11/2020	10.36	Put	Bond Future	7,911.0200	7.9110	7,913.7200	7.9137	0.034	0	0	0
2020/09/18	2044	05/11/2020	11.06	Call	Bond Future	1,588.8200	1.5888	1,557.0800	1.5571	(1.998)	0	0	0
2020/09/18	2044	05/11/2020	10.04	Put	Bond Future	10,228.7200	10.2287	10,237.6400	10.2376	0.087	0	0	0
2020/09/18	2044	05/11/2020	11.17	Put	Bond Future	3,541.8300	3.5418	3,526.2100	3.5262	(0.441)	0	0	1,815
2020/09/18	2044	05/11/2020	11.43	Put	Bond Future	2,608.9200	2.6089	2,590.3400	2.5903	(0.712)	0	0	1,815
2020/09/18	2044	05/11/2020	8.87	Put	Bond Future	20,418.3400	20.4183	20,435.9900	20.4360	0.086	0	0	0
2020/09/18	2044	05/11/2020	9.29	Call	Bond Future	15.9200	0.0159	14.4500	0.0145	(9.234)	0	0	300
2020/09/18	2044	05/11/2020	10.35	Call	Bond Future	370.2400	0.3702	355.1400	0.3551	(4.078)	0	0	0
2020/09/18	2044	05/11/2020	10.35	Put	Bond Future	7,979.5000	7.9795	7,982.4100	7.9824	0.036	0	0	0
2020/09/18	2044	05/11/2020	10.04	Call	Bond Future	171.4600	0.1715	162.3700	0.1624	(5.302)	0	0	525
2020/09/18	2044	05/11/2020	9.34	Put	Bond Future	16,047.3100	16.0473	16,063.6100	16.0636	0.102	0	0	0
2020/09/18	2044	05/11/2020	9.34	Call	Bond Future	19.1200	0.0191	17.4100	0.0174	(8.944)	0	0	525
2020/09/18	2044	05/11/2020	11.17	Call	Bond Future	1,888.9600	1.8890	1,855.3300	1.8553	(1.780)	0	0	0

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2020/09/18	2044	05/11/2020	8.87	Call	Bond Future	2.9300	0.0029	2.5700	0.0026	(12.287)	0	0	1,815
2020/09/18	2044	05/11/2020	10.02	Put	Bond Future	10,381.6700	10.3817	10,390.9200	10.3909	0.089	0	0	0
2020/09/18	2044	05/11/2020	10.02	Call	Bond Future	162.5100	0.1625	153.7500	0.1538	(5.390)	0	0	1,815
2020/09/18	2044	04/02/2021	10.04	Put	Bond Future	12,300.6600	12.3007	12,307.1300	12.3071	0.053	0	0	0
2020/09/18	2044	04/02/2021	10.37	Call	Bond Future	1,249.9600	1.2500	1,234.8400	1.2348	(1.210)	0	0	0
2020/09/18	2044	04/02/2021	10.35	Put	Bond Future	10,243.3100	10.2433	10,246.8800	10.2469	0.035	0	0	0
2020/09/18	2044	04/02/2021			Bond Future	11.6362	77.2531	11.6391	77.2346	0.025	0.0000	0.0000	0
2020/09/18	2044	04/02/2021	10.37	Put	Bond Future	10,118.1500	10.1182	10,121.5400	10.1215	0.034	0	0	0
2020/09/18	2044	04/02/2021	10.35	Call	Bond Future	1,221.4100	1.2214	1,206.4700	1.2065	(1.223)	0	0	0
2020/09/18	2044	04/02/2021	10.04	Call	Bond Future	836.5300	0.8365	824.4900	0.8245	(1.439)	0	0	0
2020/09/18	2044	04/02/2021	10.84	Call	Bond Future	2,084.0800	2.0841	2,064.6600	2.0647	(0.932)	0	0	0
2020/09/18	2044	04/02/2021	10.36	Put	Bond Future	10,180.6100	10.1806	10,184.1000	10.1841	0.034	0	0	0
2020/09/18	2044	04/02/2021	10.84	Put	Bond Future	7,467.9500	7.4679	7,467.0400	7.4670	(0.012)	0	0	265
2020/09/18	2044	04/02/2021	10.29	Call	Bond Future	1,138.5400	1.1385	1,124.1700	1.1242	(1.262)	0	0	0
2020/09/18	2044	04/02/2021	10.29	Put	Bond Future	10,624.3400	10.6243	10,628.4800	10.6285	0.039	0	0	265
2020/09/18	2044	04/02/2021	9.66	Put	Bond Future	15,115.3400	15.1153	15,125.1600	15.1252	0.065	0	0	0
2020/09/18	2044	04/02/2021	9.66	Call	Bond Future	497.7200	0.4977	489.0300	0.4890	(1.746)	0	0	265
2020/09/18	2044	04/02/2021	10.36	Call	Bond Future	1,235.6200	1.2356	1,220.6000	1.2206	(1.216)	0	0	0
2020/09/18	2044	06/05/2021	12.43	Put	Bond Future	3,544.4400	3.5444	3,540.7500	3.5407	(0.104)	0	0	0
2020/09/18	2044	06/05/2021	12.44	Call	Bond Future	6,970.4400	6.9704	6,947.8300	6.9478	(0.324)	0	0	0
2020/09/18	2044	06/05/2021			Bond Future	11.8594	78.0798	11.8624	78.0609	0.026	0.0000	0.0000	0
2020/09/18	2044	06/05/2021	12.45	Call	Bond Future	7,006.7100	7.0067	6,984.0800	6.9841	(0.323)	0	0	0
2020/09/18	2044	06/05/2021	12.45	Put	Bond Future	3,502.6900	3.5027	3,498.9600	3.4990	(0.106)	0	0	0
2020/09/18	2044	06/05/2021	12.43	Call	Bond Future	6,934.4400	6.9344	6,911.8500	6.9118	(0.326)	0	0	0
2020/09/18	2044	06/05/2021	12.44	Put	Bond Future	3,523.3900	3.5234	3,519.6800	3.5197	(0.105)	0	0	0
2020/09/18	2044	05/08/2021	12.60	Put	Bond Future	4,340.6800	4.3407	4,339.4000	4.3394	(0.029)	0	0	0
2020/09/18	2044	05/08/2021	12.61	Put	Bond Future	4,318.6800	4.3187	4,317.3800	4.3174	(0.030)	0	0	0
2020/09/18	2044	05/08/2021			Bond Future	12.0999	74.5450	12.1031	74.5258	0.027	0.0000	0.0000	0
2020/09/18	2044	05/08/2021	12.60	Call	Bond Future	7,225.2200	7.2252	7,204.7800	7.2048	(0.283)	0	0	0
2020/09/18	2044	05/08/2021	12.61	Call	Bond Future	7,258.9100	7.2589	7,238.4500	7.2385	(0.282)	0	0	0
2020/09/18	2044	05/08/2021	12.59	Call	Bond Future	7,191.5600	7.1916	7,171.1500	7.1712	(0.284)	0	0	0
2020/09/18	2044	05/08/2021	12.59	Put	Bond Future	4,362.7900	4.3628	4,361.5400	4.3615	(0.029)	0	0	0
2020/09/18	2046	05/11/2020			Bond Future	95.1526	95.1526	94.1281	94.1281	(1.077)	0.0000	0.0000	16,197
2020/09/18	2046	04/02/2021			Bond Future	96.1399	96.1399	95.1046	95.1046	(1.077)	0.0000	0.0000	0
2020/09/18	2046	06/05/2021			Bond Future	95.3995	95.3995	94.3527	94.3527	(1.097)	0.0000	0.0000	0
2020/09/18	2046	05/08/2021			Bond Future	96.4553	96.4553	95.3967	95.3967	(1.098)	0.0000	0.0000	0
2020/09/18	2050	05/11/2020			Bond Future	97.2591	97.2591	96.8336	96.8336	(0.438)	0.0000	0.0000	13,890
2020/09/18	2050	04/02/2021			Bond Future	96.3775	96.3775	95.9472	95.9472	(0.446)	0.0000	0.0000	0
2020/09/18	2050	06/05/2021			Bond Future	97.4308	97.4308	96.9955	96.9955	(0.447)	0.0000	0.0000	0
2020/09/18	2050	05/08/2021			Bond Future	96.5805	96.5805	96.1403	96.1403	(0.456)	0.0000	0.0000	0
2020/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	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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2020/09/18	AL37	05/11/2020			Index Future	758.9460	758.9460	758.8430	758.8430	(0.014)	0.0000	0.0000	0
2020/09/18	AL37	04/02/2021			Index Future	766.6340	766.6340	766.5270	766.5270	(0.014)	0.0000	0.0000	0
2020/09/18	AL37	06/05/2021			Index Future	774.8230	774.8230	774.7130	774.7130	(0.014)	0.0000	0.0000	0
2020/09/18	AL37	05/08/2021			Index Future	783.1230	783.1230	783.0110	783.0110	(0.014)	0.0000	0.0000	0
2020/09/18	AL7T	05/11/2020			Index Future	825.4560	825.4560	824.9540	824.9540	(0.061)	0.0000	0.0000	0
2020/09/18	AL7T	04/02/2021			Index Future	833.8170	833.8170	833.3080	833.3080	(0.061)	0.0000	0.0000	0
2020/09/18	AL7T	06/05/2021			Index Future	842.7240	842.7240	842.2070	842.2070	(0.061)	0.0000	0.0000	0
2020/09/18	AL7T	05/08/2021			Index Future	851.7520	851.7520	851.2290	851.2290	(0.061)	0.0000	0.0000	0
2020/09/18	ALBI	05/11/2020			Index Future	724.3140	724.3140	724.0240	724.0240	(0.040)	0.0000	0.0000	226
2020/09/18	ALBI	04/02/2021			Index Future	731.6510	731.6510	731.3560	731.3560	(0.040)	0.0000	0.0000	0
2020/09/18	ALBI	06/05/2021			Index Future	739.4670	739.4670	739.1660	739.1660	(0.041)	0.0000	0.0000	0
2020/09/18	ALBI	05/08/2021			Index Future	747.3880	747.3880	747.0840	747.0840	(0.041)	0.0000	0.0000	0
2020/09/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	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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2020/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/18	ES33	05/11/2020			Bond Future	11.8042	73.0310	11.8114	72.9935	0.062	0.0000	0.0000	350
2020/09/18	ES33	04/02/2021			Bond Future	12.0798	73.7708	12.0874	73.7327	0.063	0.0000	0.0000	0
2020/09/18	ES33	06/05/2021			Bond Future	12.3556	70.7846	12.3636	70.7459	0.065	0.0000	0.0000	0
2020/09/18	ES33	05/08/2021			Bond Future	12.6479	71.5515	12.6563	71.5122	0.066	0.0000	0.0000	0
2020/09/18	ES42	05/11/2020			Bond Future	12.2340	72.2305	12.2413	72.1885	0.060	0.0000	0.0000	4,789
2020/09/18	ES42	04/02/2021			Bond Future	12.4911	72.9627	12.4988	72.9200	0.062	0.0000	0.0000	0
2020/09/18	ES42	06/05/2021			Bond Future	12.7581	69.4847	12.7663	69.4414	0.064	0.0000	0.0000	0
2020/09/18	ES42	05/08/2021			Bond Future	13.0337	70.2379	13.0423	70.1940	0.066	0.0000	0.0000	0
2020/09/18	GOVI	05/11/2020	737.84	Put	GOVI	223,980.0000	22.3980	226,830.0000	22.6830	1.272	0	0	0
2020/09/18	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	05/11/2020			GOVI	715.4420	715.4420	715.1570	715.1570	(0.040)	0.0000	0.0000	1,008
2020/09/18	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	05/11/2020	737.83	Put	GOVI	223,880.0000	22.3880	226,730.0000	22.6730	1.273	0	0	0
2020/09/18	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/18	GOVI	05/11/2020	737.85	Put	GOVI	224,080.0000	22.4080	226,930.0000	22.6930	1.272	0	0	0
2020/09/18	GOVI	04/02/2021	750.96	Put	GOVI	282,710.0000	28.2710	285,610.0000	28.5610	1.026	0	0	0
2020/09/18	GOVI	04/02/2021			GOVI	722.6890	722.6890	722.3990	722.3990	(0.040)	0.0000	0.0000	0
2020/09/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	04/02/2021	750.95	Put	GOVI	282,610.0000	28.2610	285,510.0000	28.5510	1.026	0	0	0
2020/09/18	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	04/02/2021	750.94	Put	GOVI	282,510.0000	28.2510	285,410.0000	28.5410	1.027	0	0	0
2020/09/18	GOVI	06/05/2021	678.67	Call	GOVI	517,390.0000	51.7390	514,440.0000	51.4440	(0.570)	0	0	0
2020/09/18	GOVI	06/05/2021			GOVI	730.4090	730.4090	730.1140	730.1140	(0.040)	0.0000	0.0000	0
2020/09/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	06/05/2021	678.68	Call	GOVI	517,290.0000	51.7290	514,340.0000	51.4340	(0.570)	0	0	0
2020/09/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	06/05/2021	678.69	Call	GOVI	517,190.0000	51.7190	514,240.0000	51.4240	(0.570)	0	0	0
2020/09/18	GOVI	05/08/2021	719.14	Call	GOVI	190,930.0000	19.0930	187,940.0000	18.7940	(1.566)	0	0	0
2020/09/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	05/08/2021			GOVI	738.2330	738.2330	737.9340	737.9340	(0.041)	0.0000	0.0000	0
2020/09/18	GOVI	05/08/2021	719.15	Call	GOVI	190,830.0000	19.0830	187,840.0000	18.7840	(1.567)	0	0	0
2020/09/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	GOVI	05/08/2021	719.13	Call	GOVI	191,030.0000	19.1030	188,040.0000	18.8040	(1.565)	0	0	0
2020/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/18	IGOV	05/11/2020			Index Future	259.1510	259.1510	258.8760	258.8760	(0.106)	0.0000	0.0000	1,203
2020/09/18	IGOV	04/02/2021			Index Future	261.8400	261.8400	261.5620	261.5620	(0.106)	0.0000	0.0000	0
2020/09/18	IGOV	06/05/2021			Index Future	264.7000	264.7000	264.4180	264.4180	(0.107)	0.0000	0.0000	0
2020/09/18	IGOV	05/08/2021			Index Future	267.5980	267.5980	267.3130	267.3130	(0.107)	0.0000	0.0000	0
2020/09/18	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/18	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/18	IS05	16/03/2021			Interest Rate Swap	92.1700	92.1700	92.1600	92.1600	(0.011)	0.0000	0.0000	0
2020/09/18	IS05	15/06/2021			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2020/09/18	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2100	89.2100	0.000	0.0000	0.0000	0
2020/09/18	IS05	21/12/2021			Interest Rate Swap	90.4500	90.4500	90.4500	90.4500	0.000	0.0000	0.0000	51
2020/09/18	IS05	15/03/2022			Interest Rate Swap	89.8400	89.8400	89.8400	89.8400	0.000	0.0000	0.0000	0
2020/09/18	IS05	21/06/2022			Interest Rate Swap	89.9000	89.9000	89.9100	89.9100	0.011	0.0000	0.0000	0
2020/09/18	IS05	20/09/2022			Interest Rate Swap	93.0000	93.0000	93.0200	93.0200	0.022	0.0000	0.0000	0
2020/09/18	IS05	20/12/2022			Interest Rate Swap	93.4600	93.4600	93.5000	93.5000	0.043	0.0000	0.0000	0
2020/09/18	IS05	22/03/2023			Interest Rate Swap	85.8100	85.8100	85.8900	85.8900	0.093	0.0000	0.0000	0
2020/09/18	IS05	20/06/2023			Interest Rate Swap	91.3000	91.3000	91.4300	91.4300	0.142	0.0000	0.0000	0
2020/09/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/18	IS10	17/12/2025			Interest Rate Swap	79.1000	79.1000	79.4100	79.4100	0.392	0.0000	0.0000	0
2020/09/18	IS10	16/03/2026			Interest Rate Swap	75.6800	75.6800	76.0100	76.0100	0.436	0.0000	0.0000	0
2020/09/18	IS10	15/06/2026			Interest Rate Swap	74.1500	74.1500	74.5000	74.5000	0.472	0.0000	0.0000	0

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2020/09/18	IS10	21/09/2026			Interest Rate Swap	76.2500	76.2500	76.6100	76.6100	0.472	0.0000	0.0000	0
2020/09/18	IS10	21/12/2026			Interest Rate Swap	80.3500	80.3500	80.7200	80.7200	0.460	0.0000	0.0000	0
2020/09/18	IS10	15/03/2027			Interest Rate Swap	78.9100	78.9100	79.3100	79.3100	0.507	0.0000	0.0000	0
2020/09/18	IS10	21/06/2027			Interest Rate Swap	81.0800	81.0800	81.4900	81.4900	0.506	0.0000	0.0000	0
2020/09/18	IS10	20/09/2027			Interest Rate Swap	86.9900	86.9900	87.4100	87.4100	0.483	0.0000	0.0000	0
2020/09/18	IS10	20/12/2027			Interest Rate Swap	87.4800	87.4800	87.9200	87.9200	0.503	0.0000	0.0000	0
2020/09/18	IS10	22/03/2028			Interest Rate Swap	80.5700	80.5700	81.0500	81.0500	0.596	0.0000	0.0000	0
2020/09/18	IS10	20/06/2028			Interest Rate Swap	88.5200	88.5200	89.0100	89.0100	0.554	0.0000	0.0000	0
2020/09/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/18	JBAF	21/10/2020			Jibar Tradeable Future	3.3850	96.6150	3.3750	96.6250	(0.295)	0.0000	0.0000	0
2020/09/18	JBAF	18/11/2020			Jibar Tradeable Future	3.3800	96.6200	3.3600	96.6400	(0.592)	0.0000	0.0000	0
2020/09/18	JBAF	15/12/2020			Jibar Tradeable Future	3.3450	96.6550	3.3150	96.6850	(0.897)	0.0000	0.0000	30,010
2020/09/18	JBAF	20/01/2021			Jibar Tradeable Future	3.3700	96.6300	3.3400	96.6600	(0.890)	0.0000	0.0000	0
2020/09/18	JBAF	17/02/2021			Jibar Tradeable Future	3.3900	96.6100	3.3600	96.6400	(0.885)	0.0000	0.0000	0
2020/09/18	JBAF	17/03/2021			Jibar Tradeable Future	3.4100	96.5900	3.3800	96.6200	(0.880)	0.0000	0.0000	0
2020/09/18	JBAF	15/06/2021			Jibar Tradeable Future	3.5050	96.4950	3.4850	96.5150	(0.571)	0.0000	0.0000	0
2020/09/18	JBAF	15/09/2021			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	30,000
2020/09/18	JBAF	15/12/2021			Jibar Tradeable Future	3.7800	96.2200	3.7900	96.2100	0.265	0.0000	0.0000	0
2020/09/18	JBAF	16/03/2022			Jibar Tradeable Future	3.9400	96.0600	3.9500	96.0500	0.254	0.0000	0.0000	0
2020/09/18	JBAF	15/06/2022			Jibar Tradeable Future	4.1500	95.8500	4.1750	95.8250	0.602	0.0000	0.0000	0
2020/09/18	JBAF	21/09/2022			Jibar Tradeable Future	4.4300	95.5700	4.5100	95.4900	1.806	0.0000	0.0000	0
2020/09/18	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	R023	05/11/2020			Bond Future	4.6071	108.3053	4.5955	108.3315	(0.252)	0.0000	0.0000	34,442
2020/09/18	R023	05/11/2020	7.46	Call	Bond Future	6,198.6100	6.1986	6,224.7900	6.2248	0.422	0	0	0
2020/09/18	R023	05/11/2020	7.47	Call	Bond Future	6,219.5300	6.2195	6,245.7100	6.2457	0.421	0	0	0
2020/09/18	R023	05/11/2020	7.45	Call	Bond Future	6,177.7000	6.1777	6,203.8800	6.2039	0.424	0	0	0
2020/09/18	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/18	R023	04/02/2021	6.34	Call	Bond Future	3,277.7200	3.2777	3,303.0100	3.3030	0.772	0	0	0
2020/09/18	R023	04/02/2021	6.32	Put	Bond Future	12.7400	0.0127	11.9100	0.0119	(6.515)	0	0	0
2020/09/18	R023	04/02/2021			Bond Future	4.6818	109.4025	4.6688	109.4285	(0.277)	0.0000	0.0000	0
2020/09/18	R023	04/02/2021	6.34	Put	Bond Future	11.9100	0.0119	11.1400	0.0111	(6.465)	0	0	0
2020/09/18	R023	04/02/2021	6.32	Call	Bond Future	3,239.9400	3.2399	3,265.1700	3.2652	0.779	0	0	0
2020/09/18	R023	04/02/2021	6.33	Put	Bond Future	12.3200	0.0123	11.5200	0.0115	(6.494)	0	0	0
2020/09/18	R023	04/02/2021	6.33	Call	Bond Future	3,258.8300	3.2588	3,284.0900	3.2841	0.775	0	0	0
2020/09/18	R023	06/05/2021	7.58	Call	Bond Future	4,884.9800	4.8850	4,910.9300	4.9109	0.531	0	0	0
2020/09/18	R023	06/05/2021			Bond Future	4.7333	106.6645	4.7186	106.6906	(0.311)	0.0000	0.0000	0
2020/09/18	R023	06/05/2021	7.56	Call	Bond Future	4,851.8100	4.8518	4,877.7600	4.8778	0.535	0	0	0
2020/09/18	R023	06/05/2021	7.56	Put	Bond Future	1.4600	0.0015	1.3600	0.0014	(6.849)	0	0	0
2020/09/18	R023	06/05/2021	7.58	Put	Bond Future	1.3700	0.0014	1.2700	0.0013	(7.299)	0	0	0
2020/09/18	R023	06/05/2021	7.57	Call	Bond Future	4,868.3900	4.8684	4,894.3500	4.8944	0.533	0	0	0
2020/09/18	R023	06/05/2021	7.57	Put	Bond Future	1.4100	0.0014	1.3200	0.0013	(6.383)	0	0	0
2020/09/18	R023	05/08/2021	5.30	Call	Bond Future	1,146.5000	1.1465	1,163.1700	1.1632	1.454	0	0	0
2020/09/18	R023	05/08/2021	5.29	Put	Bond Future	389.8500	0.3898	380.2100	0.3802	(2.473)	0	0	0

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2020/09/18	R023	05/08/2021			Bond Future	4.7986	107.8197	4.7814	107.8459	(0.358)	0.0000	0.0000	0
2020/09/18	R023	05/08/2021	5.31	Call	Bond Future	1,157.2800	1.1573	1,174.0300	1.1740	1.447	0	0	0
2020/09/18	R023	05/08/2021	5.31	Put	Bond Future	381.1800	0.3812	371.7000	0.3717	(2.487)	0	0	0
2020/09/18	R023	05/08/2021	5.30	Put	Bond Future	385.5000	0.3855	375.9400	0.3759	(2.480)	0	0	0
2020/09/18	R023	05/08/2021	5.29	Call	Bond Future	1,135.7400	1.1357	1,152.3300	1.1523	1.461	0	0	0
2020/09/18	R035	05/11/2020	10.34	Put	Bond Future	4,829.7900	4.8298	4,917.1700	4.9172	1.809	0	0	0
2020/09/18	R035	05/11/2020			Bond Future	10.9294	87.0181	10.9524	86.8719	0.210	0.0000	0.0000	106,261
2020/09/18	R035	05/11/2020	10.33	Call	Bond Future	933.4200	0.9334	875.2600	0.8753	(6.231)	0	0	0
2020/09/18	R035	05/11/2020	10.33	Put	Bond Future	4,879.0400	4.8790	4,967.1400	4.9671	1.806	0	0	0
2020/09/18	R035	05/11/2020	10.34	Call	Bond Future	952.1700	0.9522	893.2900	0.8933	(6.184)	0	0	0
2020/09/18	R035	05/11/2020	10.32	Call	Bond Future	915.0200	0.9150	857.5800	0.8576	(6.277)	0	0	0
2020/09/18	R035	05/11/2020	10.32	Put	Bond Future	4,928.7200	4.9287	5,017.5400	5.0175	1.802	0	0	0
2020/09/18	R035	04/02/2021	10.14	Put	Bond Future	8,172.5500	8.1725	8,270.2300	8.2702	1.195	0	0	650
2020/09/18	R035	04/02/2021	11.14	Put	Bond Future	4,097.5600	4.0976	4,155.2400	4.1552	1.408	0	0	650
2020/09/18	R035	04/02/2021	10.05	Call	Bond Future	1,339.0800	1.3391	1,292.0200	1.2920	(3.514)	0	0	0
2020/09/18	R035	04/02/2021	10.04	Put	Bond Future	8,711.5600	8.7116	8,812.9200	8.8129	1.164	0	0	0
2020/09/18	R035	04/02/2021			Bond Future	11.1660	87.8996	11.1900	87.7515	0.215	0.0000	0.0000	0
2020/09/18	R035	04/02/2021	10.14	Call	Bond Future	1,478.7900	1.4788	1,428.4200	1.4284	(3.406)	0	0	0
2020/09/18	R035	04/02/2021	10.06	Call	Bond Future	1,354.1100	1.3541	1,306.6900	1.3067	(3.502)	0	0	0
2020/09/18	R035	04/02/2021	10.06	Put	Bond Future	8,602.1700	8.6022	8,702.8000	8.7028	1.170	0	0	0
2020/09/18	R035	04/02/2021	11.14	Call	Bond Future	3,937.2000	3.9372	3,846.8300	3.8468	(2.295)	0	0	0
2020/09/18	R035	04/02/2021	10.05	Put	Bond Future	8,656.7700	8.6568	8,757.7600	8.7578	1.167	0	0	0
2020/09/18	R035	04/02/2021	10.04	Call	Bond Future	1,324.1600	1.3242	1,277.4700	1.2775	(3.526)	0	0	0
2020/09/18	R035	06/05/2021	11.55	Call	Bond Future	5,179.2900	5.1793	5,085.8600	5.0859	(1.804)	0	0	0
2020/09/18	R035	06/05/2021	12.77	Call	Bond Future	9,595.6500	9.5957	9,473.5500	9.4736	(1.272)	0	0	0
2020/09/18	R035	06/05/2021	10.24	Put	Bond Future	9,246.1500	9.2462	9,345.2200	9.3452	1.071	0	0	0
2020/09/18	R035	06/05/2021	12.37	Call	Bond Future	8,111.6900	8.1117	7,997.4300	7.9974	(1.409)	0	0	0
2020/09/18	R035	06/05/2021	12.35	Put	Bond Future	2,617.3500	2.6174	2,653.3100	2.6533	1.374	0	0	0
2020/09/18	R035	06/05/2021			Bond Future	11.3978	84.3648	11.4229	84.2150	0.220	0.0000	0.0000	0
2020/09/18	R035	06/05/2021	12.37	Put	Bond Future	2,586.8000	2.5868	2,622.3400	2.6223	1.374	0	0	0
2020/09/18	R035	06/05/2021	12.35	Call	Bond Future	8,034.1900	8.0342	7,920.3500	7.9203	(1.417)	0	0	0
2020/09/18	R035	06/05/2021	11.55	Put	Bond Future	4,276.5100	4.2765	4,332.8800	4.3329	1.318	0	0	1,650
2020/09/18	R035	06/05/2021	12.77	Put	Bond Future	1,956.5600	1.9566	1,984.2600	1.9843	1.416	0	0	1,650
2020/09/18	R035	06/05/2021	10.24	Call	Bond Future	1,872.5900	1.8726	1,821.8600	1.8219	(2.709)	0	0	793
2020/09/18	R035	06/05/2021	12.36	Put	Bond Future	2,602.1500	2.6021	2,637.9000	2.6379	1.374	0	0	0
2020/09/18	R035	06/05/2021	10.81	Put	Bond Future	6,686.1100	6.6861	6,766.2700	6.7663	1.199	0	0	0
2020/09/18	R035	06/05/2021	10.81	Call	Bond Future	3,057.4400	3.0574	2,987.8000	2.9878	(2.278)	0	0	1,650
2020/09/18	R035	06/05/2021	11.32	Call	Bond Future	4,465.8800	4.4659	4,379.4300	4.3794	(1.936)	0	0	0
2020/09/18	R035	06/05/2021	11.32	Put	Bond Future	4,933.3200	4.9333	4,996.6700	4.9967	1.284	0	0	793
2020/09/18	R035	06/05/2021	12.02	Call	Bond Future	6,789.2700	6.7893	6,683.0200	6.6830	(1.565)	0	0	0
2020/09/18	R035	06/05/2021	12.02	Put	Bond Future	3,188.4100	3.1884	3,231.9600	3.2320	1.366	0	0	793
2020/09/18	R035	06/05/2021	12.36	Call	Bond Future	8,073.0400	8.0730	7,958.9900	7.9590	(1.413)	0	0	0
2020/09/18	R035	05/08/2021	5.31	Call	Bond Future	2.7500	0.0028	2.5700	0.0026	(6.545)	0	0	0
2020/09/18	R035	05/08/2021			Bond Future	11.6461	85.2787	11.6723	85.1272	0.225	0.0000	0.0000	0
2020/09/18	R035	05/08/2021	5.29	Call	Bond Future	2.6400	0.0026	2.4700	0.0025	(6.439)	0	0	0
2020/09/18	R035	05/08/2021	5.29	Put	Bond Future	53,047.9400	53.0479	53,199.2800	53.1993	0.285	0	0	0
2020/09/18	R035	05/08/2021	5.31	Put	Bond Future	52,814.7600	52.8148	52,966.0900	52.9661	0.287	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
2020/09/18	R035	05/08/2021	5.30	Call	Bond Future	2.6900	0.0027	2.5200	0.0025	(6.320)	0	0	0
2020/09/18	R035	05/08/2021	5.30	Put	Bond Future	52,931.2800	52.9313	53,082.6200	53.0826	0.286	0	0	0
2020/09/18	R186	05/11/2020	8.65	Call	Bond Future	7,238.6700	7.2387	7,219.8900	7.2199	(0.259)	0	0	0
2020/09/18	R186	05/11/2020	8.64	Put	Bond Future	36.8400	0.0368	34.9900	0.0350	(5.022)	0	0	0
2020/09/18	R186	05/11/2020	7.50	Call	Bond Future	2,180.9900	2.1810	2,156.4800	2.1565	(1.124)	0	0	80
2020/09/18	R186	05/11/2020	8.00	Put	Bond Future	260.8300	0.2608	254.8300	0.2548	(2.300)	0	0	0
2020/09/18	R186	05/11/2020			Bond Future	7.2461	119.8988	7.2493	119.8818	0.044	0.0000	0.0000	90,763
2020/09/18	R186	05/11/2020	8.66	Call	Bond Future	7,286.6300	7.2866	7,267.9000	7.2679	(0.257)	0	0	0
2020/09/18	R186	05/11/2020	8.66	Put	Bond Future	34.2400	0.0342	32.4900	0.0325	(5.111)	0	0	0
2020/09/18	R186	05/11/2020	7.00	Put	Bond Future	2,146.6700	2.1467	2,144.4400	2.1444	(0.104)	0	0	0
2020/09/18	R186	05/11/2020	7.00	Call	Bond Future	822.5300	0.8225	803.3200	0.8033	(2.335)	0	0	1,200
2020/09/18	R186	05/11/2020	8.65	Put	Bond Future	35.5200	0.0355	33.7200	0.0337	(5.068)	0	0	0
2020/09/18	R186	05/11/2020	8.64	Call	Bond Future	7,190.7200	7.1907	7,171.8900	7.1719	(0.262)	0	0	0
2020/09/18	R186	05/11/2020	6.50	Put	Bond Future	4,267.8200	4.2678	4,276.0300	4.2760	0.192	0	0	0
2020/09/18	R186	05/11/2020	7.50	Put	Bond Future	834.4000	0.8344	826.8700	0.8269	(0.902)	0	0	0
2020/09/18	R186	05/11/2020	8.00	Call	Bond Future	4,201.6900	4.2017	4,178.7100	4.1787	(0.547)	0	0	1,200
2020/09/18	R186	05/11/2020	7.84	Put	Bond Future	385.8800	0.3859	378.9500	0.3790	(1.796)	0	0	0
2020/09/18	R186	05/11/2020	9.26	Put	Bond Future	2.8700	0.0029	2.6200	0.0026	(8.711)	0	0	3,500
2020/09/18	R186	05/11/2020	6.50	Call	Bond Future	193.9700	0.1940	185.2000	0.1852	(4.521)	0	0	80
2020/09/18	R186	05/11/2020	7.84	Call	Bond Future	3,504.7400	3.5047	3,480.8300	3.4808	(0.682)	0	0	3,500
2020/09/18	R186	05/11/2020	8.34	Put	Bond Future	102.8300	0.1028	99.1600	0.0992	(3.569)	0	0	0
2020/09/18	R186	05/11/2020	8.34	Call	Bond Future	5,765.3800	5.7654	5,744.7300	5.7447	(0.358)	0	0	3,500
2020/09/18	R186	05/11/2020	9.26	Call	Bond Future	10,158.4200	10.1584	10,141.1900	10.1412	(0.170)	0	0	0
2020/09/18	R186	04/02/2021	8.15	Call	Bond Future	4,583.6500	4.5837	4,563.7700	4.5638	(0.434)	0	0	0
2020/09/18	R186	04/02/2021			Bond Future	7.4236	115.8346	7.4270	115.8170	0.046	0.0000	0.0000	0
2020/09/18	R186	04/02/2021	8.15	Put	Bond Future	953.1800	0.9532	950.8500	0.9508	(0.244)	0	0	0
2020/09/18	R186	04/02/2021	8.00	Put	Bond Future	1,147.3400	1.1473	1,145.3100	1.1453	(0.177)	0	0	15,177
2020/09/18	R186	04/02/2021	8.16	Call	Bond Future	4,620.7900	4.6208	4,600.8900	4.6009	(0.431)	0	0	0
2020/09/18	R186	04/02/2021	8.17	Put	Bond Future	929.6800	0.9297	927.3100	0.9273	(0.255)	0	0	0
2020/09/18	R186	04/02/2021	8.00	Call	Bond Future	4,040.1700	4.0402	4,020.5900	4.0206	(0.485)	0	0	0
2020/09/18	R186	04/02/2021	8.16	Put	Bond Future	941.3700	0.9414	939.0200	0.9390	(0.250)	0	0	0
2020/09/18	R186	04/02/2021	8.17	Call	Bond Future	4,658.0300	4.6580	4,638.1100	4.6381	(0.428)	0	0	0
2020/09/18	R186	06/05/2021	10.77	Call	Bond Future	14,188.8100	14.1888	14,170.3800	14.1704	(0.130)	0	0	0
2020/09/18	R186	06/05/2021	10.76	Put	Bond Future	44.0100	0.0440	43.6600	0.0437	(0.795)	0	0	0
2020/09/18	R186	06/05/2021			Bond Future	7.6061	117.0732	7.6098	117.0551	0.049	0.0000	0.0000	0
2020/09/18	R186	06/05/2021	10.78	Call	Bond Future	14,229.0600	14.2291	14,210.6400	14.2106	(0.129)	0	0	0
2020/09/18	R186	06/05/2021	10.78	Put	Bond Future	42.4300	0.0424	42.1000	0.0421	(0.778)	0	0	0
2020/09/18	R186	06/05/2021	10.77	Put	Bond Future	43.2100	0.0432	42.8700	0.0429	(0.787)	0	0	0
2020/09/18	R186	06/05/2021	10.76	Call	Bond Future	14,148.5600	14.1486	14,130.1200	14.1301	(0.130)	0	0	0
2020/09/18	R186	05/08/2021	8.61	Call	Bond Future	5,335.4200	5.3354	5,318.2900	5.3183	(0.321)	0	0	0
2020/09/18	R186	05/08/2021	8.62	Put	Bond Future	1,684.9700	1.6850	1,686.2100	1.6862	0.074	0	0	0
2020/09/18	R186	05/08/2021			Bond Future	7.8065	113.0601	7.8105	113.0417	0.051	0.0000	0.0000	0
2020/09/18	R186	05/08/2021	8.61	Put	Bond Future	1,697.2800	1.6973	1,698.5500	1.6985	0.075	0	0	0
2020/09/18	R186	05/08/2021	8.62	Call	Bond Future	5,367.4500	5.3675	5,350.2900	5.3503	(0.320)	0	0	0
2020/09/18	R186	05/08/2021	8.63	Call	Bond Future	5,399.1600	5.3992	5,381.9800	5.3820	(0.318)	0	0	0
2020/09/18	R186	05/08/2021	8.63	Put	Bond Future	1,672.3800	1.6724	1,673.6000	1.6736	0.073	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
2020/09/18	R197	05/11/2020			Bond Future	314.9998	314.9998	314.6698	314.6698	(0.105)	0.0000	0.0000	2,902
2020/09/18	R197	04/02/2021			Bond Future	310.4131	310.4131	310.0786	310.0786	(0.108)	0.0000	0.0000	0
2020/09/18	R197	06/05/2021			Bond Future	313.8054	313.8054	313.4665	313.4665	(0.108)	0.0000	0.0000	0
2020/09/18	R197	05/08/2021			Bond Future	309.2713	309.2713	308.9283	308.9283	(0.111)	0.0000	0.0000	0
2020/09/18	R202	05/11/2020			Bond Future	214.5263	214.5263	216.1049	216.1049	0.736	0.0000	0.0000	7,870
2020/09/18	R202	04/02/2021			Bond Future	212.5799	212.5799	214.1742	214.1742	0.750	0.0000	0.0000	0
2020/09/18	R202	06/05/2021			Bond Future	214.9029	214.9029	216.5140	216.5140	0.750	0.0000	0.0000	0
2020/09/18	R202	05/08/2021			Bond Future	213.0280	213.0280	214.6568	214.6568	0.765	0.0000	0.0000	0
2020/09/18	R208	05/11/2020	4.78	Call	Bond Future	506.5100	0.5065	513.5200	0.5135	1.384	0	0	0
2020/09/18	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/18	R208	05/11/2020			Bond Future	3.4709	102.0073	3.4529	102.0143	(0.520)	0.0000	0.0000	7,525
2020/09/18	R208	05/11/2020	4.79	Call	Bond Future	510.3600	0.5104	517.3700	0.5174	1.374	0	0	0
2020/09/18	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/18	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/18	R208	05/11/2020	4.77	Call	Bond Future	502.6600	0.5027	509.6700	0.5097	1.395	0	0	0
2020/09/18	R209	05/11/2020	10.02	Call	Bond Future	633.8100	0.6338	608.4500	0.6084	(4.001)	0	0	0
2020/09/18	R209	05/11/2020			Bond Future	10.7669	67.0926	10.7750	67.0482	0.074	0.0000	0.0000	28,041
2020/09/18	R209	05/11/2020	10.00	Call	Bond Future	608.2100	0.6082	583.4500	0.5834	(4.071)	0	0	0
2020/09/18	R209	05/11/2020	10.00	Put	Bond Future	5,061.1600	5.0612	5,080.8000	5.0808	0.388	0	0	0
2020/09/18	R209	05/11/2020	10.02	Put	Bond Future	4,965.2500	4.9652	4,984.2900	4.9843	0.383	0	0	0
2020/09/18	R209	05/11/2020	10.01	Call	Bond Future	620.9200	0.6209	595.8500	0.5959	(4.038)	0	0	0
2020/09/18	R209	05/11/2020	10.01	Put	Bond Future	5,013.0800	5.0131	5,032.4100	5.0324	0.386	0	0	0
2020/09/18	R209	04/02/2021	10.12	Put	Bond Future	6,448.0600	6.4481	6,468.1500	6.4682	0.312	0	0	0
2020/09/18	R209	04/02/2021			Bond Future	10.9690	67.7722	10.9774	67.7271	0.076	0.0000	0.0000	0
2020/09/18	R209	04/02/2021	10.11	Call	Bond Future	1,612.4800	1.6125	1,587.6400	1.5876	(1.540)	0	0	0
2020/09/18	R209	04/02/2021	10.11	Put	Bond Future	6,490.5900	6.4906	6,510.8400	6.5108	0.312	0	0	0
2020/09/18	R209	04/02/2021	10.12	Call	Bond Future	1,629.7000	1.6297	1,604.7000	1.6047	(1.534)	0	0	0
2020/09/18	R209	04/02/2021	10.10	Call	Bond Future	1,595.3900	1.5954	1,570.6900	1.5707	(1.548)	0	0	0
2020/09/18	R209	04/02/2021	10.10	Put	Bond Future	6,533.3200	6.5333	6,553.7100	6.5537	0.312	0	0	0
2020/09/18	R209	06/05/2021	12.25	Put	Bond Future	2,162.0800	2.1621	2,166.7400	2.1667	0.216	0	0	6,000
2020/09/18	R209	06/05/2021	12.23	Put	Bond Future	2,187.1000	2.1871	2,191.8600	2.1919	0.218	0	0	0
2020/09/18	R209	06/05/2021	12.22	Call	Bond Future	7,370.9600	7.3710	7,330.0400	7.3300	(0.555)	0	0	0
2020/09/18	R209	06/05/2021			Bond Future	11.1728	65.3566	11.1815	65.3109	0.078	0.0000	0.0000	2,505
2020/09/18	R209	06/05/2021	10.25	Put	Bond Future	7,165.7900	7.1658	7,188.3000	7.1883	0.314	0	0	0
2020/09/18	R209	06/05/2021	10.25	Call	Bond Future	2,049.3300	2.0493	2,026.1100	2.0261	(1.133)	0	0	4,750
2020/09/18	R209	06/05/2021	11.25	Call	Bond Future	4,364.9300	4.3649	4,330.9600	4.3310	(0.778)	0	0	0
2020/09/18	R209	06/05/2021	11.25	Put	Bond Future	3,961.6400	3.9616	3,973.4000	3.9734	0.297	0	0	6,000
2020/09/18	R209	06/05/2021	12.25	Call	Bond Future	7,472.2700	7.4723	7,431.2000	7.4312	(0.550)	0	0	0
2020/09/18	R209	06/05/2021	12.23	Call	Bond Future	7,404.6400	7.4046	7,363.6700	7.3637	(0.553)	0	0	0
2020/09/18	R209	06/05/2021	12.22	Put	Bond Future	2,199.8200	2.1998	2,204.6300	2.2046	0.219	0	0	0
2020/09/18	R209	06/05/2021	12.24	Call	Bond Future	7,438.5400	7.4385	7,397.5100	7.3975	(0.552)	0	0	0
2020/09/18	R209	06/05/2021	12.24	Put	Bond Future	2,174.6400	2.1746	2,179.3400	2.1793	0.216	0	0	0
2020/09/18	R209	05/08/2021	11.81	Put	Bond Future	3,830.5100	3.8305	3,841.4700	3.8415	0.286	0	0	0
2020/09/18	R209	05/08/2021			Bond Future	11.3862	66.0647	11.3952	66.0184	0.080	0.0000	0.0000	0
2020/09/18	R209	05/08/2021	11.80	Call	Bond Future	5,912.7900	5.9128	5,877.5000	5.8775	(0.597)	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
2020/09/18	R209	05/08/2021	11.80	Put	Bond Future	3,850.1700	3.8502	3,861.2000	3.8612	0.286	0	0	0
2020/09/18	R209	05/08/2021	11.81	Call	Bond Future	5,941.7600	5.9418	5,906.4000	5.9064	(0.595)	0	0	0
2020/09/18	R209	05/08/2021	11.79	Call	Bond Future	5,884.1100	5.8841	5,848.8800	5.8489	(0.599)	0	0	0
2020/09/18	R209	05/08/2021	11.79	Put	Bond Future	3,870.1800	3.8702	3,881.2700	3.8813	0.287	0	0	0
2020/09/18	R210	05/11/2020			Bond Future	189.7401	189.7401	189.7717	189.7717	0.017	0.0000	0.0000	2,243
2020/09/18	R210	04/02/2021			Bond Future	191.7088	191.7088	191.7402	191.7402	0.016	0.0000	0.0000	0
2020/09/18	R210	06/05/2021			Bond Future	191.0887	191.0887	191.1198	191.1198	0.016	0.0000	0.0000	0
2020/09/18	R210	05/08/2021			Bond Future	193.2033	193.2033	193.2345	193.2345	0.016	0.0000	0.0000	0
2020/09/18	R212	05/11/2020			Bond Future	169.5290	169.5290	169.4767	169.4767	(0.031)	0.0000	0.0000	6,967
2020/09/18	R212	04/02/2021			Bond Future	168.9890	168.9890	168.9355	168.9355	(0.032)	0.0000	0.0000	0
2020/09/18	R212	06/05/2021			Bond Future	170.8357	170.8357	170.7812	170.7812	(0.032)	0.0000	0.0000	0
2020/09/18	R212	05/08/2021			Bond Future	170.3933	170.3933	170.3381	170.3381	(0.032)	0.0000	0.0000	0
2020/09/18	R213	05/11/2020	9.60	Put	Bond Future	2,383.6400	2.3836	2,404.1500	2.4041	0.860	0	0	0
2020/09/18	R213	05/11/2020	9.59	Call	Bond Future	1,604.6800	1.6047	1,552.0100	1.5520	(3.282)	0	0	0
2020/09/18	R213	05/11/2020			Bond Future	9.7325	83.8229	9.7455	83.7493	0.134	0.0000	0.0000	16,453
2020/09/18	R213	05/11/2020	9.60	Call	Bond Future	1,630.1500	1.6301	1,577.1000	1.5771	(3.254)	0	0	0
2020/09/18	R213	05/11/2020	9.59	Put	Bond Future	2,415.4000	2.4154	2,436.2900	2.4363	0.865	0	0	0
2020/09/18	R213	05/11/2020	9.61	Call	Bond Future	1,655.7300	1.6557	1,602.3100	1.6023	(3.226)	0	0	0
2020/09/18	R213	05/11/2020	9.61	Put	Bond Future	2,352.0400	2.3520	2,372.1800	2.3722	0.856	0	0	0
2020/09/18	R213	04/02/2021	9.40	Call	Bond Future	1,915.4500	1.9154	1,877.3500	1.8774	(1.989)	0	0	0
2020/09/18	R213	04/02/2021	9.39	Put	Bond Future	5,013.9500	5.0139	5,050.6700	5.0507	0.732	0	0	0
2020/09/18	R213	04/02/2021			Bond Future	9.9454	84.6719	9.9590	84.5974	0.137	0.0000	0.0000	0
2020/09/18	R213	04/02/2021	9.41	Call	Bond Future	1,936.1600	1.9362	1,897.8300	1.8978	(1.980)	0	0	0
2020/09/18	R213	04/02/2021	9.41	Put	Bond Future	4,940.2400	4.9402	4,976.4900	4.9765	0.734	0	0	0
2020/09/18	R213	04/02/2021	9.40	Put	Bond Future	4,977.0000	4.9770	5,013.4800	5.0135	0.733	0	0	0
2020/09/18	R213	04/02/2021	9.39	Call	Bond Future	1,894.8700	1.8949	1,857.0100	1.8570	(1.998)	0	0	0
2020/09/18	R213	06/05/2021	11.91	Put	Bond Future	1,007.9100	1.0079	1,015.2100	1.0152	0.724	0	0	0
2020/09/18	R213	06/05/2021			Bond Future	10.1543	82.0479	10.1685	81.9723	0.140	0.0000	0.0000	0
2020/09/18	R213	06/05/2021	11.90	Call	Bond Future	9,638.9700	9.6390	9,570.7600	9.5708	(0.708)	0	0	0
2020/09/18	R213	06/05/2021	11.90	Put	Bond Future	1,017.3500	1.0173	1,024.7100	1.0247	0.723	0	0	0
2020/09/18	R213	06/05/2021	11.91	Call	Bond Future	9,675.3100	9.6753	9,607.0400	9.6070	(0.706)	0	0	0
2020/09/18	R213	06/05/2021	11.89	Call	Bond Future	9,602.6600	9.6027	9,534.5200	9.5345	(0.710)	0	0	0
2020/09/18	R213	06/05/2021	11.89	Put	Bond Future	1,026.8600	1.0269	1,034.2900	1.0343	0.724	0	0	0
2020/09/18	R213	05/08/2021	10.85	Call	Bond Future	5,723.3100	5.7233	5,669.9700	5.6700	(0.932)	0	0	0
2020/09/18	R213	05/08/2021	10.84	Put	Bond Future	3,362.9900	3.3630	3,386.2300	3.3862	0.691	0	0	0
2020/09/18	R213	05/08/2021			Bond Future	10.3789	82.9366	10.3938	82.8601	0.143	0.0000	0.0000	0
2020/09/18	R213	05/08/2021	10.86	Call	Bond Future	5,753.6700	5.7537	5,700.1900	5.7002	(0.929)	0	0	0
2020/09/18	R213	05/08/2021	10.86	Put	Bond Future	3,324.6000	3.3246	3,347.5800	3.3476	0.691	0	0	0
2020/09/18	R213	05/08/2021	10.85	Put	Bond Future	3,343.7400	3.3437	3,366.8600	3.3669	0.691	0	0	0
2020/09/18	R213	05/08/2021	10.84	Call	Bond Future	5,693.0200	5.6930	5,639.8000	5.6398	(0.935)	0	0	0
2020/09/18	R214	05/11/2020	10.26	Put	Bond Future	5,311.2900	5.3113	5,331.5200	5.3315	0.381	0	0	0
2020/09/18	R214	05/11/2020			Bond Future	11.0518	64.7042	11.0599	64.6592	0.073	0.0000	0.0000	19,028
2020/09/18	R214	05/11/2020	10.25	Call	Bond Future	589.0900	0.5891	564.6100	0.5646	(4.156)	0	0	0
2020/09/18	R214	05/11/2020	10.25	Put	Bond Future	5,362.0300	5.3620	5,382.5600	5.3826	0.383	0	0	0



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2020/09/18	R214	05/11/2020	10.26	Call	Bond Future	601.3400	0.6013	576.5600	0.5766	(4.121)	0	0	0
2020/09/18	R214	05/11/2020	10.24	Call	Bond Future	577.6800	0.5777	553.4800	0.5535	(4.189)	0	0	0
2020/09/18	R214	05/11/2020	10.24	Put	Bond Future	5,413.7100	5.4137	5,434.5200	5.4345	0.384	0	0	0
2020/09/18	R214	04/02/2021	10.33	Call	Bond Future	1,577.9300	1.5779	1,553.2400	1.5532	(1.565)	0	0	0
2020/09/18	R214	04/02/2021			Bond Future	11.2539	65.3597	11.2623	65.3140	0.074	0.0000	0.0000	0
2020/09/18	R214	04/02/2021	10.31	Call	Bond Future	1,544.0000	1.5440	1,519.6100	1.5196	(1.580)	0	0	0
2020/09/18	R214	04/02/2021	10.31	Put	Bond Future	7,053.4300	7.0534	7,074.7200	7.0747	0.302	0	0	0
2020/09/18	R214	04/02/2021	10.33	Put	Bond Future	6,962.7400	6.9627	6,983.7300	6.9837	0.301	0	0	0
2020/09/18	R214	04/02/2021	10.32	Call	Bond Future	1,560.9000	1.5609	1,536.3700	1.5364	(1.572)	0	0	0
2020/09/18	R214	04/02/2021	10.32	Put	Bond Future	7,007.9800	7.0080	7,029.1300	7.0291	0.302	0	0	0
2020/09/18	R214	06/05/2021	12.26	Call	Bond Future	6,714.1700	6.7142	6,673.9600	6.6740	(0.599)	0	0	0
2020/09/18	R214	06/05/2021	12.25	Put	Bond Future	2,665.9500	2.6660	2,672.1500	2.6721	0.233	0	0	0
2020/09/18	R214	06/05/2021			Bond Future	11.4507	62.7813	11.4594	62.7350	0.076	0.0000	0.0000	0
2020/09/18	R214	06/05/2021	12.27	Call	Bond Future	6,746.8900	6.7469	6,706.6200	6.7066	(0.597)	0	0	0
2020/09/18	R214	06/05/2021	12.27	Put	Bond Future	2,636.4200	2.6364	2,642.4900	2.6425	0.230	0	0	0
2020/09/18	R214	06/05/2021	12.26	Put	Bond Future	2,651.1400	2.6511	2,657.2700	2.6573	0.231	0	0	0
2020/09/18	R214	06/05/2021	12.25	Call	Bond Future	6,681.4700	6.6815	6,641.3300	6.6413	(0.601)	0	0	0
2020/09/18	R214	05/08/2021	12.01	Call	Bond Future	5,876.3000	5.8763	5,840.8500	5.8409	(0.603)	0	0	0
2020/09/18	R214	05/08/2021			Bond Future	11.6596	63.4614	11.6687	63.4145	0.078	0.0000	0.0000	0
2020/09/18	R214	05/08/2021	12.01	Put	Bond Future	4,113.4600	4.1135	4,124.8700	4.1249	0.277	0	0	0
2020/09/18	R214	05/08/2021	12.03	Put	Bond Future	4,072.6900	4.0727	4,083.9700	4.0840	0.277	0	0	0
2020/09/18	R214	05/08/2021	12.02	Call	Bond Future	5,904.9400	5.9049	5,869.4300	5.8694	(0.601)	0	0	0
2020/09/18	R214	05/08/2021	12.02	Put	Bond Future	4,093.0200	4.0930	4,104.3700	4.1044	0.277	0	0	0
2020/09/18	R214	05/08/2021	12.03	Call	Bond Future	5,933.6300	5.9336	5,898.0500	5.8980	(0.600)	0	0	0
2020/09/18	R248	05/11/2020	10.03	Call	Bond Future	173.0600	0.1731	168.2600	0.1683	(2.774)	0	0	0
2020/09/18	R248	05/11/2020	10.02	Put	Bond Future	10,392.9300	10.3929	10,338.0100	10.3380	(0.528)	0	0	0
2020/09/18	R248	05/11/2020			Bond Future	11.3848	79.6697	11.3774	79.7199	(0.066)	0.0000	0.0000	112,716
2020/09/18	R248	05/11/2020	10.04	Call	Bond Future	177.8200	0.1778	172.9600	0.1730	(2.733)	0	0	0
2020/09/18	R248	05/11/2020	10.04	Put	Bond Future	10,235.7800	10.2358	10,180.7300	10.1807	(0.538)	0	0	0
2020/09/18	R248	05/11/2020	11.00	Put	Bond Future	4,180.9300	4.1809	4,123.8200	4.1238	(1.366)	0	0	0
2020/09/18	R248	05/11/2020	11.00	Call	Bond Future	1,517.8100	1.5178	1,510.8900	1.5109	(0.456)	0	0	950
2020/09/18	R248	05/11/2020	10.00	Put	Bond Future	10,551.0300	10.5510	10,496.2500	10.4963	(0.519)	0	0	0
2020/09/18	R248	05/11/2020	10.00	Call	Bond Future	159.3900	0.1594	154.8000	0.1548	(2.880)	0	0	950
2020/09/18	R248	05/11/2020	10.03	Put	Bond Future	10,314.2300	10.3142	10,259.2400	10.2592	(0.533)	0	0	0
2020/09/18	R248	05/11/2020	10.02	Call	Bond Future	168.4000	0.1684	163.6700	0.1637	(2.809)	0	0	0
2020/09/18	R248	04/02/2021	10.75	Call	Bond Future	1,941.0400	1.9410	1,943.7500	1.9438	0.140	0	0	2,590
2020/09/18	R248	04/02/2021	10.47	Put	Bond Future	9,475.0100	9.4750	9,425.4100	9.4254	(0.523)	0	0	0
2020/09/18	R248	04/02/2021	10.46	Call	Bond Future	1,419.2600	1.4193	1,420.0600	1.4201	0.056	0	0	0
2020/09/18	R248	04/02/2021			Bond Future	11.6033	80.4767	11.5955	80.5272	(0.067)	0.0000	0.0000	0
2020/09/18	R248	04/02/2021	10.75	Put	Bond Future	7,859.5700	7.8596	7,811.8200	7.8118	(0.608)	0	0	0
2020/09/18	R248	04/02/2021	11.50	Put	Bond Future	4,683.8100	4.6838	4,643.2600	4.6433	(0.866)	0	0	0
2020/09/18	R248	04/02/2021	11.50	Call	Bond Future	4,008.0900	4.0081	4,018.0000	4.0180	0.247	0	0	2,590
2020/09/18	R248	04/02/2021	10.47	Call	Bond Future	1,435.4500	1.4354	1,436.3100	1.4363	0.060	0	0	0
2020/09/18	R248	04/02/2021	10.46	Put	Bond Future	9,536.3400	9.5363	9,486.6800	9.4867	(0.521)	0	0	0
2020/09/18	R248	04/02/2021	10.48	Call	Bond Future	1,451.7700	1.4518	1,452.6800	1.4527	0.063	0	0	0
2020/09/18	R248	04/02/2021	10.48	Put	Bond Future	9,413.9400	9.4139	9,364.3900	9.3644	(0.526)	0	0	0
2020/09/18	R248	06/05/2021	12.36	Call	Bond Future	6,887.7000	6.8877	6,909.2800	6.9093	0.313	0	0	0

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2020/09/18	R248	06/05/2021			Bond Future	11.8167	76.9257	11.8086	76.9764	(0.068)	0.0000	0.0000	0
2020/09/18	R248	06/05/2021	12.34	Call	Bond Future	6,814.9900	6.8150	6,836.3700	6.8364	0.314	0	0	0
2020/09/18	R248	06/05/2021	12.34	Put	Bond Future	3,652.2400	3.6522	3,622.8900	3.6229	(0.804)	0	0	0
2020/09/18	R248	06/05/2021	12.36	Put	Bond Future	3,608.8600	3.6089	3,579.7100	3.5797	(0.808)	0	0	0
2020/09/18	R248	06/05/2021	12.35	Call	Bond Future	6,851.3300	6.8513	6,872.8000	6.8728	0.313	0	0	0
2020/09/18	R248	06/05/2021	12.35	Put	Bond Future	3,630.4900	3.6305	3,601.2300	3.6012	(0.806)	0	0	0
2020/09/18	R248	05/08/2021	12.51	Put	Bond Future	4,416.0400	4.4160	4,387.5600	4.3876	(0.645)	0	0	0
2020/09/18	R248	05/08/2021			Bond Future	12.0446	77.7590	12.0361	77.8103	(0.070)	0.0000	0.0000	0
2020/09/18	R248	05/08/2021	12.51	Call	Bond Future	7,146.2900	7.1463	7,169.0700	7.1691	0.319	0	0	0
2020/09/18	R248	05/08/2021	12.52	Call	Bond Future	7,180.2300	7.1802	7,203.0900	7.2031	0.318	0	0	0
2020/09/18	R248	05/08/2021	12.50	Put	Bond Future	4,438.5900	4.4386	4,410.0300	4.4100	(0.643)	0	0	0
2020/09/18	R248	05/08/2021	12.52	Put	Bond Future	4,393.3400	4.3933	4,364.9400	4.3649	(0.646)	0	0	0
2020/09/18	R248	05/08/2021	12.50	Call	Bond Future	7,112.1100	7.1121	7,134.8100	7.1348	0.319	0	0	0

**Total**

**1270572**