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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2020 TO 23/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	2025	05/11/2020		Bond Future	143.3853	143.3853	143.2888	143.2888	(0.067)	0.0000	0.0000	3,906
2020/09/23	2025	04/02/2021		Bond Future	143.3629	143.3629	143.2649	143.2649	(0.068)	0.0000	0.0000	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
2020/09/23	2025	06/05/2021			Bond Future	144.9390	144.9390	144.8395	144.8395	(0.069)	0.0000	0.0000	0
2020/09/23	2025	05/08/2021			Bond Future	145.0183	145.0183	144.9176	144.9176	(0.069)	0.0000	0.0000	0
2020/09/23	2029	05/11/2020			Bond Future	100.0208	100.0208	99.6173	99.6173	(0.403)	0.0000	0.0000	4,960
2020/09/23	2029	04/02/2021			Bond Future	101.0577	101.0577	100.6498	100.6498	(0.404)	0.0000	0.0000	0
2020/09/23	2029	06/05/2021			Bond Future	101.0288	101.0288	100.6161	100.6161	(0.409)	0.0000	0.0000	0
2020/09/23	2029	05/08/2021			Bond Future	102.1513	102.1513	101.7339	101.7339	(0.409)	0.0000	0.0000	0
2020/09/23	2030	05/11/2020	9.39	Put	Bond Future	2,171.2100	2.1712	2,185.6800	2.1857	0.666	0	0	0
2020/09/23	2030	05/11/2020	9.38	Call	Bond Future	1,507.0200	1.5070	1,132.4100	1.1324	(24.858)	0	0	0
2020/09/23	2030	05/11/2020	9.60	Put	Bond Future	1,585.6300	1.5856	1,551.9600	1.5520	(2.123)	0	0	3,000
2020/09/23	2030	05/11/2020	9.99	Put	Bond Future	839.4300	0.8394	764.0400	0.7640	(8.981)	0	0	2,500
2020/09/23	2030	05/11/2020	8.10	Put	Bond Future	8,503.0100	8.5030	8,863.0900	8.8631	4.235	0	0	0
2020/09/23	2030	05/11/2020	8.73	Call	Bond Future	371.9200	0.3719	197.6100	0.1976	(46.868)	0	0	3,000
2020/09/23	2030	05/11/2020	10.06	Put	Bond Future	744.1600	0.7442	668.0100	0.6680	(10.233)	0	0	1,000
2020/09/23	2030	05/11/2020			Bond Future	9.5016	93.1040	9.5707	92.7123	0.726	0.0000	0.0000	93,040
2020/09/23	2030	05/11/2020	9.99	Call	Bond Future	3,563.7900	3.5638	3,096.7500	3.0968	(13.105)	0	0	0
2020/09/23	2030	05/11/2020	8.85	Put	Bond Future	4,314.9200	4.3149	4,491.0500	4.4911	4.082	0	0	0
2020/09/23	2030	05/11/2020	8.85	Call	Bond Future	506.1100	0.5061	290.5900	0.2906	(42.584)	0	0	3,000
2020/09/23	2030	05/11/2020	9.61	Call	Bond Future	2,175.2400	2.1752	1,747.8300	1.7478	(19.649)	0	0	0
2020/09/23	2030	05/11/2020	9.61	Put	Bond Future	1,561.3400	1.5613	1,525.5800	1.5256	(2.290)	0	0	3,000
2020/09/23	2030	05/11/2020	8.34	Put	Bond Future	7,049.5600	7.0496	7,376.8000	7.3768	4.642	0	0	0
2020/09/23	2030	05/11/2020	8.34	Call	Bond Future	114.2300	0.1142	49.8200	0.0498	(56.386)	0	0	1,000
2020/09/23	2030	05/11/2020	9.04	Put	Bond Future	3,461.6200	3.4616	3,573.1400	3.5731	3.222	0	0	0
2020/09/23	2030	05/11/2020	9.04	Call	Bond Future	784.4500	0.7844	504.3200	0.5043	(35.710)	0	0	1,000
2020/09/23	2030	05/11/2020	9.39	Call	Bond Future	1,533.0300	1.5330	1,155.8500	1.1558	(24.604)	0	0	0
2020/09/23	2030	05/11/2020	9.38	Put	Bond Future	2,202.6500	2.2026	2,219.6900	2.2197	0.774	0	0	0
2020/09/23	2030	05/11/2020	9.60	Call	Bond Future	2,143.1000	2.1431	1,717.7800	1.7178	(19.846)	0	0	0
2020/09/23	2030	05/11/2020	9.49	Call	Bond Future	1,806.7800	1.8068	1,406.4600	1.4065	(22.157)	0	0	0
2020/09/23	2030	05/11/2020	8.36	Put	Bond Future	6,932.3700	6.9324	7,255.6700	7.2557	4.664	0	0	0
2020/09/23	2030	05/11/2020	9.86	Put	Bond Future	1,045.0500	1.0450	975.5700	0.9756	(6.648)	0	0	14,160
2020/09/23	2030	05/11/2020	8.10	Call	Bond Future	50.2000	0.0502	18.6300	0.0186	(62.888)	0	0	3,000
2020/09/23	2030	05/11/2020	8.73	Put	Bond Future	4,904.6100	4.9046	5,121.9500	5.1220	4.431	0	0	0
2020/09/23	2030	05/11/2020	9.23	Put	Bond Future	2,713.1900	2.7132	2,770.9700	2.7710	2.130	0	0	0
2020/09/23	2030	05/11/2020	10.06	Call	Bond Future	3,850.2200	3.8502	3,382.4200	3.3824	(12.150)	0	0	0
2020/09/23	2030	05/11/2020	10.37	Put	Bond Future	412.7000	0.4127	358.4000	0.3584	(13.157)	0	0	8,000
2020/09/23	2030	05/11/2020	9.40	Call	Bond Future	1,559.1700	1.5592	1,179.5900	1.1796	(24.345)	0	0	0
2020/09/23	2030	05/11/2020	9.40	Put	Bond Future	2,139.9500	2.1400	2,152.0200	2.1520	0.564	0	0	0
2020/09/23	2030	05/11/2020	9.49	Put	Bond Future	1,873.0400	1.8730	1,864.3700	1.8644	(0.463)	0	0	2,500
2020/09/23	2030	05/11/2020	9.65	Call	Bond Future	2,306.0900	2.3061	1,870.8400	1.8708	(18.874)	0	0	0
2020/09/23	2030	05/11/2020	9.65	Put	Bond Future	1,466.9500	1.4669	1,423.3500	1.4234	(2.972)	0	0	2,500
2020/09/23	2030	05/11/2020	8.36	Call	Bond Future	122.1400	0.1221	53.7900	0.0538	(55.960)	0	0	14,160
2020/09/23	2030	05/11/2020	8.86	Put	Bond Future	4,267.4800	4.2675	4,440.1600	4.4402	4.046	0	0	0
2020/09/23	2030	05/11/2020	8.86	Call	Bond Future	518.6700	0.5187	299.7000	0.2997	(42.218)	0	0	14,160
2020/09/23	2030	05/11/2020	9.86	Call	Bond Future	3,054.7500	3.0548	2,593.6200	2.5936	(15.096)	0	0	0
2020/09/23	2030	05/11/2020	9.23	Call	Bond Future	1,150.1500	1.1502	816.2800	0.8163	(29.028)	0	0	3,000
2020/09/23	2030	05/11/2020	10.47	Call	Bond Future	5,629.6500	5.6297	5,197.6300	5.1976	(7.674)	0	0	0
2020/09/23	2030	05/11/2020	10.47	Put	Bond Future	330.9400	0.3309	290.5700	0.2906	(12.199)	0	0	3,000

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2020/09/23	2030	05/11/2020	8.53	Put	Bond Future	5,964.7300	5.9647	6,247.2700	6.2473	4.737	0	0	0
2020/09/23	2030	05/11/2020	8.53	Call	Bond Future	209.5700	0.2096	100.4600	0.1005	(52.064)	0	0	15,414
2020/09/23	2030	05/11/2020	9.03	Put	Bond Future	3,504.1100	3.5041	3,618.5700	3.6186	3.266	0	0	0
2020/09/23	2030	05/11/2020	9.03	Call	Bond Future	767.8200	0.7678	490.6300	0.4906	(36.101)	0	0	15,414
2020/09/23	2030	05/11/2020	10.37	Call	Bond Future	5,183.3200	5.1833	4,737.3700	4.7374	(8.604)	0	0	0
2020/09/23	2030	04/02/2021	9.20	Put	Bond Future	4,737.1700	4.7372	5,094.1700	5.0942	7.536	0	0	0
2020/09/23	2030	04/02/2021	8.20	Put	Bond Future	9,360.2200	9.3602	9,784.1800	9.7842	4.529	0	0	0
2020/09/23	2030	04/02/2021	9.12	Call	Bond Future	1,649.2200	1.6492	1,616.9600	1.6170	(1.956)	0	0	1,000
2020/09/23	2030	04/02/2021	8.36	Call	Bond Future	585.8400	0.5858	613.9700	0.6140	4.802	0	0	800
2020/09/23	2030	04/02/2021	9.16	Call	Bond Future	1,728.5000	1.7285	1,692.8900	1.6929	(2.060)	0	0	0
2020/09/23	2030	04/02/2021	9.15	Put	Bond Future	4,923.0600	4.9231	5,284.1300	5.2841	7.334	0	0	0
2020/09/23	2030	04/02/2021			Bond Future	9.7211	90.0422	9.7933	89.6463	0.742	0.0000	0.0000	0
2020/09/23	2030	04/02/2021	8.20	Call	Bond Future	460.6500	0.4606	488.7300	0.4887	6.096	0	0	1,600
2020/09/23	2030	04/02/2021	8.37	Put	Bond Future	8,444.4700	8.4445	8,868.4500	8.8685	5.021	0	0	0
2020/09/23	2030	04/02/2021	8.37	Call	Bond Future	594.4700	0.5945	622.5700	0.6226	4.727	0	0	1,000
2020/09/23	2030	04/02/2021	9.17	Call	Bond Future	1,748.4800	1.7485	1,712.2600	1.7123	(2.072)	0	0	0
2020/09/23	2030	04/02/2021	9.17	Put	Bond Future	4,848.0100	4.8480	5,207.6700	5.2077	7.419	0	0	0
2020/09/23	2030	04/02/2021	9.20	Call	Bond Future	1,809.9100	1.8099	1,771.0300	1.7710	(2.148)	0	0	1,600
2020/09/23	2030	04/02/2021	9.12	Put	Bond Future	5,036.7800	5.0368	5,400.4000	5.4004	7.219	0	0	0
2020/09/23	2030	04/02/2021	8.36	Put	Bond Future	8,497.1800	8.4972	8,921.1900	8.9212	4.990	0	0	0
2020/09/23	2030	04/02/2021	9.16	Put	Bond Future	4,885.5400	4.8855	5,245.8100	5.2458	7.374	0	0	0
2020/09/23	2030	04/02/2021	9.15	Call	Bond Future	1,708.4600	1.7085	1,673.6500	1.6737	(2.038)	0	0	0
2020/09/23	2030	04/02/2021	8.86	Put	Bond Future	6,096.4800	6.0965	6,480.5200	6.4805	6.299	0	0	0
2020/09/23	2030	04/02/2021	8.86	Call	Bond Future	1,192.3500	1.1923	1,180.5100	1.1805	(0.993)	0	0	800
2020/09/23	2030	04/02/2021	10.20	Call	Bond Future	4,600.7900	4.6008	4,443.4600	4.4435	(3.420)	0	0	0
2020/09/23	2030	04/02/2021	10.20	Put	Bond Future	2,015.9500	2.0159	2,254.5000	2.2545	11.833	0	0	1,800
2020/09/23	2030	06/05/2021	10.04	Put	Bond Future	3,420.0100	3.4200	3,799.7100	3.7997	11.102	0	0	0
2020/09/23	2030	06/05/2021	9.15	Call	Bond Future	1,819.6800	1.8197	1,878.5000	1.8785	3.232	0	0	0
2020/09/23	2030	06/05/2021	11.69	Call	Bond Future	9,555.1400	9.5551	9,390.6200	9.3906	(1.722)	0	0	0
2020/09/23	2030	06/05/2021	11.70	Put	Bond Future	867.1700	0.8672	1,101.8000	1.1018	27.057	0	0	0
2020/09/23	2030	06/05/2021			Bond Future	9.9457	91.0115	10.0212	90.6110	0.759	0.0000	0.0000	0
2020/09/23	2030	06/05/2021	10.74	Call	Bond Future	6,197.8100	6.1978	6,078.7300	6.0787	(1.921)	0	0	0
2020/09/23	2030	06/05/2021	10.74	Put	Bond Future	2,100.4300	2.1004	2,381.8200	2.3818	13.397	0	0	0
2020/09/23	2030	06/05/2021	7.97	Call	Bond Future	464.4000	0.4644	549.5800	0.5496	18.342	0	0	700
2020/09/23	2030	06/05/2021	10.04	Call	Bond Future	3,919.7700	3.9198	3,899.0000	3.8990	(0.530)	0	0	0
2020/09/23	2030	06/05/2021	9.15	Put	Bond Future	6,186.1800	6.1862	6,645.4700	6.6455	7.424	0	0	0
2020/09/23	2030	06/05/2021	9.92	Call	Bond Future	3,584.2000	3.5842	3,578.9500	3.5789	(0.146)	0	0	0
2020/09/23	2030	06/05/2021	11.69	Put	Bond Future	875.9400	0.8759	1,111.8900	1.1119	26.937	0	0	0
2020/09/23	2030	06/05/2021	11.70	Call	Bond Future	9,592.8500	9.5928	9,427.0100	9.4270	(1.729)	0	0	0
2020/09/23	2030	06/05/2021	9.22	Call	Bond Future	1,952.6200	1.9526	2,005.4300	2.0054	2.705	0	0	0
2020/09/23	2030	06/05/2021	9.22	Put	Bond Future	5,924.0000	5.9240	6,377.2800	6.3773	7.652	0	0	700
2020/09/23	2030	06/05/2021	7.97	Put	Bond Future	11,829.5700	11.8296	12,315.2200	12.3152	4.105	0	0	0
2020/09/23	2030	06/05/2021	9.92	Put	Bond Future	3,721.0400	3.7210	4,116.2600	4.1163	10.621	0	0	700
2020/09/23	2030	06/05/2021	11.71	Call	Bond Future	9,630.5900	9.6306	9,463.4400	9.4634	(1.736)	0	0	0
2020/09/23	2030	06/05/2021	11.71	Put	Bond Future	858.4700	0.8585	1,091.7900	1.0918	27.179	0	0	0
2020/09/23	2030	05/08/2021	10.42	Put	Bond Future	3,676.8900	3.6769	3,789.0500	3.7890	3.050	0	0	0
2020/09/23	2030	05/08/2021	10.41	Call	Bond Future	4,810.8500	4.8108	4,519.4900	4.5195	(6.056)	0	0	0
2020/09/23	2030	05/08/2021			Bond Future	10.1914	87.9961	10.2705	87.5912	0.777	0.0000	0.0000	0

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2020/09/23	2030	05/08/2021	10.42	Call	Bond Future	4,839.9100	4.8399	4,547.1800	4.5472	(6.048)	0	0	0
2020/09/23	2030	05/08/2021	10.41	Put	Bond Future	3,698.2800	3.6983	3,811.8100	3.8118	3.070	0	0	0
2020/09/23	2030	05/08/2021	10.43	Call	Bond Future	4,868.7200	4.8687	4,574.6200	4.5746	(6.041)	0	0	0
2020/09/23	2030	05/08/2021	10.43	Put	Bond Future	3,655.2900	3.6553	3,766.0800	3.7661	3.031	0	0	0
2020/09/23	2032	05/11/2020	9.77	Put	Bond Future	4,793.4400	4.7934	4,982.4400	4.9824	3.943	0	0	0
2020/09/23	2032	05/11/2020	9.61	Put	Bond Future	5,617.5300	5.6175	5,869.2700	5.8693	4.481	0	0	0
2020/09/23	2032	05/11/2020	10.99	Call	Bond Future	4,022.0400	4.0220	3,507.8800	3.5079	(12.784)	0	0	0
2020/09/23	2032	05/11/2020	9.44	Put	Bond Future	6,565.1300	6.5651	6,874.5400	6.8745	4.713	0	0	0
2020/09/23	2032	05/11/2020	11.08	Call	Bond Future	4,399.8000	4.3998	3,884.6600	3.8847	(11.708)	0	0	0
2020/09/23	2032	05/11/2020			Bond Future	10.4583	86.4095	10.5322	85.9751	0.707	0.0000	0.0000	121,000
2020/09/23	2032	05/11/2020	9.76	Call	Bond Future	584.5700	0.5846	342.6900	0.3427	(41.377)	0	0	0
2020/09/23	2032	05/11/2020	9.76	Put	Bond Future	4,842.9900	4.8430	5,035.5400	5.0355	3.976	0	0	0
2020/09/23	2032	05/11/2020	10.99	Put	Bond Future	964.0300	0.9640	884.3000	0.8843	(8.270)	0	0	3,000
2020/09/23	2032	05/11/2020	9.77	Call	Bond Future	598.0200	0.5980	352.5900	0.3526	(41.040)	0	0	0
2020/09/23	2032	05/11/2020	9.11	Call	Bond Future	97.4900	0.0975	43.4100	0.0434	(55.472)	0	0	3,000
2020/09/23	2032	05/11/2020	9.61	Call	Bond Future	406.6900	0.4067	224.0000	0.2240	(44.921)	0	0	3,000
2020/09/23	2032	05/11/2020	9.44	Call	Bond Future	258.1700	0.2582	133.1500	0.1331	(48.425)	0	0	1,000
2020/09/23	2032	05/11/2020	11.08	Put	Bond Future	839.2000	0.8392	758.4900	0.7585	(9.617)	0	0	1,000
2020/09/23	2032	05/11/2020	9.75	Call	Bond Future	571.2400	0.5712	332.9900	0.3330	(41.708)	0	0	0
2020/09/23	2032	05/11/2020	9.75	Put	Bond Future	4,892.7300	4.8927	5,088.9100	5.0889	4.010	0	0	0
2020/09/23	2032	05/11/2020	9.11	Put	Bond Future	8,584.1100	8.5841	8,964.4600	8.9645	4.431	0	0	0
2020/09/23	2032	05/11/2020	8.94	Put	Bond Future	9,693.9800	9.6940	10,093.9900	10.0940	4.126	0	0	0
2020/09/23	2032	05/11/2020	8.94	Call	Bond Future	57.1100	0.0571	22.6900	0.0227	(60.270)	0	0	1,000
2020/09/23	2032	04/02/2021	9.29	Call	Bond Future	739.5000	0.7395	762.3500	0.7623	3.090	0	0	800
2020/09/23	2032	04/02/2021	10.82	Put	Bond Future	3,167.7800	3.1678	3,487.9200	3.4879	10.106	0	0	800
2020/09/23	2032	04/02/2021	9.63	Call	Bond Future	1,151.4600	1.1515	1,148.7500	1.1488	(0.235)	0	0	0
2020/09/23	2032	04/02/2021			Bond Future	10.6931	87.2840	10.7702	86.8449	0.721	0.0000	0.0000	0
2020/09/23	2032	04/02/2021	8.79	Put	Bond Future	12,265.2500	12.2653	12,728.0200	12.7280	3.773	0	0	0
2020/09/23	2032	04/02/2021	8.79	Call	Bond Future	361.7700	0.3618	385.4900	0.3855	6.557	0	0	800
2020/09/23	2032	04/02/2021	9.61	Call	Bond Future	1,121.8500	1.1219	1,122.6600	1.1227	0.072	0	0	0
2020/09/23	2032	04/02/2021	9.61	Put	Bond Future	7,633.5600	7.6336	8,073.4200	8.0734	5.762	0	0	0
2020/09/23	2032	04/02/2021	9.29	Put	Bond Future	9,305.5900	9.3056	9,767.4900	9.7675	4.964	0	0	0
2020/09/23	2032	04/02/2021	10.82	Call	Bond Future	3,888.5800	3.8886	3,769.6700	3.7697	(3.058)	0	0	0
2020/09/23	2032	04/02/2021	9.63	Put	Bond Future	7,536.8300	7.5368	7,973.1700	7.9732	5.789	0	0	0
2020/09/23	2032	04/02/2021	9.62	Call	Bond Future	1,136.5900	1.1366	1,135.6500	1.1356	(0.083)	0	0	0
2020/09/23	2032	04/02/2021	9.62	Put	Bond Future	7,585.1000	7.5851	8,023.2100	8.0232	5.776	0	0	0
2020/09/23	2032	06/05/2021	12.57	Call	Bond Future	9,689.5700	9.6896	9,554.1900	9.5542	(1.397)	0	0	0
2020/09/23	2032	06/05/2021	12.12	Put	Bond Future	1,843.1200	1.8431	2,215.6800	2.2157	20.214	0	0	0
2020/09/23	2032	06/05/2021			Bond Future	10.9308	84.0779	11.0113	83.6338	0.737	0.0000	0.0000	0
2020/09/23	2032	06/05/2021	12.57	Put	Bond Future	1,260.3400	1.2603	1,568.9800	1.5690	24.489	0	0	736
2020/09/23	2032	06/05/2021	10.33	Put	Bond Future	6,035.7200	6.0357	6,526.4800	6.5265	8.131	0	0	0
2020/09/23	2032	06/05/2021	10.33	Call	Bond Future	2,617.8400	2.6178	2,664.5800	2.6646	1.785	0	0	736
2020/09/23	2032	06/05/2021	12.11	Call	Bond Future	8,046.4000	8.0464	7,976.3600	7.9764	(0.870)	0	0	0
2020/09/23	2032	06/05/2021	12.11	Put	Bond Future	1,858.1700	1.8582	2,232.1500	2.2322	20.126	0	0	0
2020/09/23	2032	06/05/2021	12.12	Call	Bond Future	8,081.0500	8.0811	8,009.5900	8.0096	(0.884)	0	0	0
2020/09/23	2032	06/05/2021	12.10	Call	Bond Future	8,011.7900	8.0118	7,943.1700	7.9432	(0.856)	0	0	0
2020/09/23	2032	06/05/2021	12.10	Put	Bond Future	1,873.3200	1.8733	2,248.7200	2.2487	20.039	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
2020/09/23	2032	05/08/2021	11.37	Put	Bond Future	4,282.4200	4.2824	4,413.2500	4.4132	3.055	0	0	0
2020/09/23	2032	05/08/2021			Bond Future	11.1828	84.9925	11.2669	84.5435	0.752	0.0000	0.0000	0
2020/09/23	2032	05/08/2021	11.36	Call	Bond Future	5,247.3800	5.2474	4,930.6400	4.9306	(6.036)	0	0	0
2020/09/23	2032	05/08/2021	11.36	Put	Bond Future	4,305.7300	4.3057	4,437.9500	4.4380	3.071	0	0	0
2020/09/23	2032	05/08/2021	11.37	Call	Bond Future	5,276.7600	5.2768	4,958.6300	4.9586	(6.029)	0	0	0
2020/09/23	2032	05/08/2021	11.35	Call	Bond Future	5,217.7600	5.2178	4,902.7200	4.9027	(6.038)	0	0	0
2020/09/23	2032	05/08/2021	11.35	Put	Bond Future	4,328.8500	4.3288	4,462.7700	4.4628	3.094	0	0	0
2020/09/23	2033	05/11/2020			Bond Future	93.5889	93.5889	94.7556	94.7556	1.247	0.0000	0.0000	10,329
2020/09/23	2033	04/02/2021			Bond Future	94.5592	94.5592	95.7377	95.7377	1.246	0.0000	0.0000	0
2020/09/23	2033	06/05/2021			Bond Future	94.3825	94.3825	95.5736	95.5736	1.262	0.0000	0.0000	0
2020/09/23	2033	05/08/2021			Bond Future	95.4311	95.4311	96.6355	96.6355	1.262	0.0000	0.0000	0
2020/09/23	2037	05/11/2020	10.18	Call	Bond Future	174.7200	0.1747	93.7200	0.0937	(46.360)	0	0	0
2020/09/23	2037	05/11/2020	10.17	Put	Bond Future	8,638.3100	8.6383	8,912.6700	8.9127	3.176	0	0	0
2020/09/23	2037	05/11/2020			Bond Future	11.4614	80.7256	11.5199	80.3719	0.511	0.0000	0.0000	138,912
2020/09/23	2037	05/11/2020	10.19	Call	Bond Future	179.3900	0.1794	96.7100	0.0967	(46.090)	0	0	0
2020/09/23	2037	05/11/2020	10.19	Put	Bond Future	8,506.0400	8.5060	8,777.0600	8.7771	3.186	0	0	0
2020/09/23	2037	05/11/2020	10.17	Call	Bond Future	170.1500	0.1702	90.8100	0.0908	(46.629)	0	0	0
2020/09/23	2037	05/11/2020	10.18	Put	Bond Future	8,572.0800	8.5721	8,844.7800	8.8448	3.181	0	0	0
2020/09/23	2037	04/02/2021	13.73	Call	Bond Future	11,303.0700	11.3031	11,111.9100	11.1119	(1.691)	0	0	0
2020/09/23	2037	04/02/2021	10.85	Call	Bond Future	1,824.1300	1.8241	1,799.0800	1.7991	(1.373)	0	0	0
2020/09/23	2037	04/02/2021	10.35	Call	Bond Future	1,021.0200	1.0210	1,054.7000	1.0547	3.299	0	0	0
2020/09/23	2037	04/02/2021	10.28	Put	Bond Future	10,033.3200	10.0333	10,425.0600	10.4251	3.904	0	0	0
2020/09/23	2037	04/02/2021	10.27	Call	Bond Future	928.3900	0.9284	962.6500	0.9627	3.690	0	0	0
2020/09/23	2037	04/02/2021			Bond Future	11.7024	77.2883	11.7635	76.9308	0.522	0.0000	0.0000	0
2020/09/23	2037	04/02/2021	11.97	Put	Bond Future	3,252.6800	3.2527	3,508.8500	3.5088	7.876	0	0	0
2020/09/23	2037	04/02/2021	11.97	Call	Bond Future	4,799.0800	4.7991	4,697.7100	4.6977	(2.112)	0	0	300
2020/09/23	2037	04/02/2021	9.65	Put	Bond Future	14,054.3900	14.0544	14,442.2500	14.4422	2.760	0	0	0
2020/09/23	2037	04/02/2021	9.65	Call	Bond Future	408.8800	0.4089	439.2000	0.4392	7.415	0	0	72
2020/09/23	2037	04/02/2021	11.90	Call	Bond Future	4,569.0700	4.5691	4,478.1500	4.4781	(1.990)	0	0	0
2020/09/23	2037	04/02/2021	13.73	Put	Bond Future	693.6300	0.6936	860.0100	0.8600	23.987	0	0	300
2020/09/23	2037	04/02/2021	10.85	Put	Bond Future	7,087.7000	7.0877	7,420.1900	7.4202	4.691	0	0	72
2020/09/23	2037	04/02/2021	10.35	Put	Bond Future	9,630.0900	9.6301	10,021.3100	10.0213	4.062	0	0	72
2020/09/23	2037	04/02/2021	10.28	Call	Bond Future	939.6200	0.9396	973.8200	0.9738	3.640	0	0	0
2020/09/23	2037	04/02/2021	10.27	Put	Bond Future	10,091.6600	10.0917	10,483.4600	10.4835	3.882	0	0	0
2020/09/23	2037	04/02/2021	11.90	Put	Bond Future	3,422.5300	3.4225	3,689.1500	3.6892	7.790	0	0	240
2020/09/23	2037	04/02/2021	10.48	Put	Bond Future	8,905.6100	8.9056	9,295.2000	9.2952	4.375	0	0	0
2020/09/23	2037	04/02/2021	10.48	Call	Bond Future	1,185.7800	1.1858	1,217.8300	1.2178	2.703	0	0	240
2020/09/23	2037	04/02/2021	10.29	Call	Bond Future	950.9400	0.9509	985.0800	0.9851	3.590	0	0	0
2020/09/23	2037	04/02/2021	10.29	Put	Bond Future	9,975.1600	9.9752	10,366.8400	10.3668	3.927	0	0	0
2020/09/23	2037	06/05/2021	12.42	Call	Bond Future	6,165.4800	6.1655	6,150.2400	6.1502	(0.247)	0	0	0
2020/09/23	2037	06/05/2021			Bond Future	11.9467	78.1206	12.0105	77.7590	0.534	0.0000	0.0000	0
2020/09/23	2037	06/05/2021	12.42	Put	Bond Future	3,545.2400	3.5452	3,891.6100	3.8916	9.770	0	0	0
2020/09/23	2037	06/05/2021	12.43	Call	Bond Future	6,199.2500	6.1992	6,182.9000	6.1829	(0.264)	0	0	0
2020/09/23	2037	06/05/2021	12.44	Put	Bond Future	3,505.2300	3.5052	3,849.3700	3.8494	9.818	0	0	0
2020/09/23	2037	06/05/2021	12.43	Put	Bond Future	3,525.1800	3.5252	3,870.4400	3.8704	9.794	0	0	0
2020/09/23	2037	06/05/2021	12.44	Call	Bond Future	6,233.0800	6.2331	6,215.6100	6.2156	(0.280)	0	0	0

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2020/09/23	2037	05/08/2021	12.26	Put	Bond Future	5,167.1700	5.1672	5,236.1200	5.2361	1.334	0	0	0
2020/09/23	2037	05/08/2021	12.27	Call	Bond Future	5,466.0000	5.4660	5,167.9300	5.1679	(5.453)	0	0	0
2020/09/23	2037	05/08/2021	12.28	Call	Bond Future	5,495.5100	5.4955	5,196.0400	5.1960	(5.449)	0	0	0
2020/09/23	2037	05/08/2021			Bond Future	12.2108	74.7148	12.2776	74.3492	0.547	0.0000	0.0000	0
2020/09/23	2037	05/08/2021	12.26	Call	Bond Future	5,436.8200	5.4368	5,140.1500	5.1401	(5.457)	0	0	0
2020/09/23	2037	05/08/2021	12.28	Put	Bond Future	5,116.6300	5.1166	5,182.7800	5.1828	1.293	0	0	0
2020/09/23	2037	05/08/2021	12.27	Put	Bond Future	5,141.7000	5.1417	5,209.2500	5.2092	1.314	0	0	0
2020/09/23	2038	05/11/2020			Bond Future	105.1683	105.1683	104.9081	104.9081	(0.247)	0.0000	0.0000	11,137
2020/09/23	2038	04/02/2021			Bond Future	104.5610	104.5610	104.2979	104.2979	(0.252)	0.0000	0.0000	0
2020/09/23	2038	06/05/2021			Bond Future	105.7107	105.7107	105.4444	105.4444	(0.252)	0.0000	0.0000	0
2020/09/23	2038	05/08/2021			Bond Future	105.1629	105.1629	104.8935	104.8935	(0.256)	0.0000	0.0000	0
2020/09/23	2040	05/11/2020	10.30	Call	Bond Future	154.8300	0.1548	93.6900	0.0937	(39.488)	0	0	0
2020/09/23	2040	05/11/2020	11.00	Put	Bond Future	5,072.7600	5.0728	5,050.7900	5.0508	(0.433)	0	0	0
2020/09/23	2040	05/11/2020	10.23	Call	Bond Future	127.2200	0.1272	74.7300	0.0747	(41.259)	0	0	2,000
2020/09/23	2040	05/11/2020	11.70	Put	Bond Future	2,274.6400	2.2746	2,147.1700	2.1472	(5.604)	0	0	2,000
2020/09/23	2040	05/11/2020	9.50	Call	Bond Future	10.9600	0.0110	4.3700	0.0044	(60.128)	0	0	2,000
2020/09/23	2040	05/11/2020	10.00	Call	Bond Future	63.7500	0.0638	33.6700	0.0337	(47.184)	0	0	2,380
2020/09/23	2040	05/11/2020			Bond Future	11.6307	82.4192	11.6689	82.1765	0.329	0.0000	0.0000	72,934
2020/09/23	2040	05/11/2020	10.30	Put	Bond Future	9,411.6900	9.4117	9,593.2000	9.5932	1.929	0	0	0
2020/09/23	2040	05/11/2020	9.73	Put	Bond Future	13,780.1500	13.7802	14,008.8100	14.0088	1.659	0	0	0
2020/09/23	2040	05/11/2020	9.73	Call	Bond Future	25.7900	0.0258	11.8000	0.0118	(54.246)	0	0	2,000
2020/09/23	2040	05/11/2020	10.23	Put	Bond Future	9,917.9000	9.9179	10,108.0600	10.1081	1.917	0	0	0
2020/09/23	2040	05/11/2020	10.31	Call	Bond Future	159.1500	0.1591	96.7100	0.0967	(39.233)	0	0	0
2020/09/23	2040	05/11/2020	10.32	Put	Bond Future	9,268.8400	9.2688	9,447.7200	9.4477	1.930	0	0	0
2020/09/23	2040	05/11/2020	11.00	Call	Bond Future	887.9500	0.8880	623.3300	0.6233	(29.801)	0	0	2,380
2020/09/23	2040	05/11/2020	11.70	Call	Bond Future	2,714.1000	2.7141	2,343.9800	2.3440	(13.637)	0	0	0
2020/09/23	2040	05/11/2020	9.50	Put	Bond Future	15,681.2900	15.6813	15,917.3500	15.9173	1.505	0	0	0
2020/09/23	2040	05/11/2020	10.00	Put	Bond Future	11,644.3600	11.6444	11,856.9300	11.8569	1.826	0	0	0
2020/09/23	2040	05/11/2020	10.31	Put	Bond Future	9,340.1600	9.3402	9,520.3700	9.5204	1.929	0	0	0
2020/09/23	2040	05/11/2020	10.32	Call	Bond Future	163.5800	0.1636	99.8100	0.0998	(38.984)	0	0	0
2020/09/23	2040	05/11/2020	11.50	Call	Bond Future	2,077.5200	2.0775	1,727.2200	1.7272	(16.861)	0	0	0
2020/09/23	2040	05/11/2020	11.50	Put	Bond Future	2,916.4400	2.9164	2,808.7900	2.8088	(3.691)	0	0	2,000
2020/09/23	2040	04/02/2021	9.49	Call	Bond Future	255.6700	0.2557	284.7400	0.2847	11.370	0	0	500
2020/09/23	2040	04/02/2021	9.57	Put	Bond Future	16,815.1800	16.8152	17,091.6700	17.0917	1.644	0	0	0
2020/09/23	2040	04/02/2021	10.07	Put	Bond Future	13,097.7100	13.0977	13,386.5300	13.3865	2.205	0	0	0
2020/09/23	2040	04/02/2021	10.42	Put	Bond Future	10,777.9900	10.7780	11,072.8800	11.0729	2.736	0	0	0
2020/09/23	2040	04/02/2021			Bond Future	11.8703	78.7488	11.9102	78.5035	0.337	0.0000	0.0000	0
2020/09/23	2040	04/02/2021	10.07	Call	Bond Future	606.4800	0.6065	649.9500	0.6500	7.168	0	0	800
2020/09/23	2040	04/02/2021	11.74	Call	Bond Future	3,766.4900	3.7665	3,824.0700	3.8241	1.529	0	0	0
2020/09/23	2040	04/02/2021	11.74	Put	Bond Future	4,575.2100	4.5752	4,878.1400	4.8781	6.621	0	0	800
2020/09/23	2040	04/02/2021	10.41	Call	Bond Future	941.3500	0.9414	990.7600	0.9908	5.249	0	0	0
2020/09/23	2040	04/02/2021	10.41	Put	Bond Future	10,840.8700	10.8409	11,135.6300	11.1356	2.719	0	0	0
2020/09/23	2040	04/02/2021	9.49	Put	Bond Future	17,451.3000	17.4513	17,725.7200	17.7257	1.572	0	0	0
2020/09/23	2040	04/02/2021	9.57	Call	Bond Future	290.6400	0.2906	321.7800	0.3218	10.714	0	0	800
2020/09/23	2040	04/02/2021	10.42	Call	Bond Future	952.9300	0.9529	1,002.4700	1.0025	5.199	0	0	0
2020/09/23	2040	04/02/2021	10.24	Put	Bond Future	11,940.6400	11.9406	12,232.8400	12.2328	2.447	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
2020/09/23	2040	04/02/2021	10.24	Call	Bond Future	760.0000	0.7600	806.8500	0.8069	6.164	0	0	500
2020/09/23	2040	04/02/2021	11.57	Call	Bond Future	3,276.6400	3.2766	3,339.0600	3.3391	1.905	0	0	0
2020/09/23	2040	04/02/2021	11.57	Put	Bond Future	5,161.4700	5.1615	5,469.2400	5.4692	5.963	0	0	500
2020/09/23	2040	04/02/2021	10.40	Call	Bond Future	929.8600	0.9299	979.1500	0.9792	5.301	0	0	0
2020/09/23	2040	04/02/2021	10.40	Put	Bond Future	10,903.9400	10.9039	11,198.5800	11.1986	2.702	0	0	0
2020/09/23	2040	06/05/2021	12.44	Put	Bond Future	4,035.1200	4.0351	4,464.3400	4.4643	10.637	0	0	0
2020/09/23	2040	06/05/2021			Bond Future	12.1128	79.5969	12.1546	79.3487	0.345	0.0000	0.0000	0
2020/09/23	2040	06/05/2021	12.43	Call	Bond Future	5,912.1600	5.9122	6,093.4700	6.0935	3.067	0	0	0
2020/09/23	2040	06/05/2021	12.43	Put	Bond Future	4,058.9100	4.0589	4,488.4000	4.4884	10.581	0	0	0
2020/09/23	2040	06/05/2021	12.44	Call	Bond Future	5,945.6100	5.9456	6,126.6500	6.1266	3.045	0	0	0
2020/09/23	2040	06/05/2021	12.42	Call	Bond Future	5,878.5200	5.8785	6,060.3500	6.0603	3.093	0	0	0
2020/09/23	2040	06/05/2021	12.42	Put	Bond Future	4,082.5700	4.0826	4,512.5800	4.5126	10.533	0	0	0
2020/09/23	2040	05/08/2021	12.47	Call	Bond Future	5,800.2700	5.8003	5,542.2300	5.5422	(4.449)	0	0	0
2020/09/23	2040	05/08/2021			Bond Future	12.3751	75.9569	12.4188	75.7059	0.353	0.0000	0.0000	0
2020/09/23	2040	05/08/2021	12.47	Put	Bond Future	5,257.4700	5.2575	5,250.4300	5.2504	(0.134)	0	0	0
2020/09/23	2040	05/08/2021	12.48	Call	Bond Future	5,830.3400	5.8303	5,571.9400	5.5719	(4.432)	0	0	0
2020/09/23	2040	05/08/2021	12.49	Put	Bond Future	5,203.8000	5.2038	5,196.0400	5.1960	(0.149)	0	0	0
2020/09/23	2040	05/08/2021	12.48	Put	Bond Future	5,230.7100	5.2307	5,223.3100	5.2233	(0.141)	0	0	0
2020/09/23	2040	05/08/2021	12.49	Call	Bond Future	5,860.1900	5.8602	5,601.4300	5.6014	(4.416)	0	0	0
2020/09/23	2044	05/11/2020	10.36	Call	Bond Future	163.2400	0.1632	100.2400	0.1002	(38.593)	0	0	0
2020/09/23	2044	05/11/2020	11.06	Put	Bond Future	5,031.9200	5.0319	4,948.0100	4.9480	(1.668)	0	0	525
2020/09/23	2044	05/11/2020	11.43	Call	Bond Future	1,771.1000	1.7711	1,448.3100	1.4483	(18.225)	0	0	0
2020/09/23	2044	05/11/2020	9.72	Put	Bond Future	14,417.9300	14.4179	14,584.3700	14.5844	1.154	0	0	0
2020/09/23	2044	05/11/2020	9.97	Call	Bond Future	50.2900	0.0503	25.6400	0.0256	(49.016)	0	0	300
2020/09/23	2044	05/11/2020	9.29	Put	Bond Future	18,172.8100	18.1728	18,348.5000	18.3485	0.967	0	0	0
2020/09/23	2044	05/11/2020	9.96	Put	Bond Future	12,445.7600	12.4458	12,599.9600	12.6000	1.239	0	0	0
2020/09/23	2044	05/11/2020			Bond Future	11.6771	79.1245	11.7052	78.9463	0.241	0.0000	0.0000	47,308
2020/09/23	2044	05/11/2020	10.34	Call	Bond Future	154.4500	0.1545	94.0400	0.0940	(39.113)	0	0	0
2020/09/23	2044	05/11/2020	10.34	Put	Bond Future	9,530.2100	9.5302	9,647.9800	9.6480	1.236	0	0	0
2020/09/23	2044	05/11/2020	9.72	Call	Bond Future	21.0400	0.0210	9.3000	0.0093	(55.798)	0	0	1,815
2020/09/23	2044	05/11/2020	9.97	Put	Bond Future	12,365.6500	12.3657	12,519.1800	12.5192	1.242	0	0	0
2020/09/23	2044	05/11/2020	9.96	Call	Bond Future	48.6500	0.0487	24.6700	0.0247	(49.291)	0	0	0
2020/09/23	2044	05/11/2020	11.38	Call	Bond Future	1,639.9500	1.6400	1,320.9400	1.3209	(19.452)	0	0	0
2020/09/23	2044	05/11/2020	11.38	Put	Bond Future	3,568.3200	3.5683	3,427.4900	3.4275	(3.947)	0	0	300
2020/09/23	2044	05/11/2020	10.36	Put	Bond Future	9,384.7200	9.3847	9,499.9000	9.4999	1.227	0	0	0
2020/09/23	2044	05/11/2020	11.06	Call	Bond Future	931.8000	0.9318	669.7100	0.6697	(28.127)	0	0	0
2020/09/23	2044	05/11/2020	10.04	Put	Bond Future	11,809.6700	11.8097	11,958.1200	11.9581	1.257	0	0	0
2020/09/23	2044	05/11/2020	11.17	Put	Bond Future	4,491.8500	4.4919	4,382.0800	4.3821	(2.444)	0	0	1,815
2020/09/23	2044	05/11/2020	11.43	Put	Bond Future	3,369.1300	3.3691	3,224.5200	3.2245	(4.292)	0	0	1,815
2020/09/23	2044	05/11/2020	8.87	Put	Bond Future	22,105.2100	22.1052	22,283.0100	22.2830	0.804	0	0	0
2020/09/23	2044	05/11/2020	9.29	Call	Bond Future	3.7200	0.0037	1.2300	0.0012	(66.935)	0	0	300
2020/09/23	2044	05/11/2020	10.35	Call	Bond Future	158.8000	0.1588	97.1000	0.0971	(38.854)	0	0	0
2020/09/23	2044	05/11/2020	10.35	Put	Bond Future	9,457.3600	9.4574	9,573.8400	9.5738	1.232	0	0	0
2020/09/23	2044	05/11/2020	10.04	Call	Bond Future	63.1100	0.0631	33.3800	0.0334	(47.108)	0	0	525
2020/09/23	2044	05/11/2020	9.34	Put	Bond Future	17,722.1200	17.7221	17,897.2600	17.8973	0.988	0	0	0
2020/09/23	2044	05/11/2020	9.34	Call	Bond Future	4.6300	0.0046	1.5900	0.0016	(65.659)	0	0	525
2020/09/23	2044	05/11/2020	11.17	Call	Bond Future	1,149.6800	1.1497	861.7300	0.8617	(25.046)	0	0	0

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2020/09/23	2044	05/11/2020	8.87	Call	Bond Future	0.5000	0.0005	0.1200	0.0001	(76.000)	0	0	1,815
2020/09/23	2044	05/11/2020	10.02	Put	Bond Future	11,967.6500	11.9677	12,117.6200	12.1176	1.253	0	0	0
2020/09/23	2044	05/11/2020	10.02	Call	Bond Future	59.1900	0.0592	30.9800	0.0310	(47.660)	0	0	1,815
2020/09/23	2044	04/02/2021	10.04	Put	Bond Future	13,724.9400	13.7249	13,948.2100	13.9482	1.627	0	0	0
2020/09/23	2044	04/02/2021	10.37	Call	Bond Future	860.0400	0.8600	911.0400	0.9110	5.930	0	0	0
2020/09/23	2044	04/02/2021	10.35	Put	Bond Future	11,567.5900	11.5676	11,798.4000	11.7984	1.995	0	0	0
2020/09/23	2044	04/02/2021			Bond Future	11.9089	75.5459	11.9383	75.3657	0.247	0.0000	0.0000	0
2020/09/23	2044	04/02/2021	10.37	Put	Bond Future	11,435.4300	11.4354	11,666.6600	11.6667	2.022	0	0	0
2020/09/23	2044	04/02/2021	10.35	Call	Bond Future	838.4900	0.8385	889.0700	0.8891	6.032	0	0	0
2020/09/23	2044	04/02/2021	10.04	Call	Bond Future	553.6100	0.5536	596.6500	0.5966	7.774	0	0	0
2020/09/23	2044	04/02/2021	10.84	Call	Bond Future	1,510.6200	1.5106	1,548.3000	1.5483	2.494	0	0	0
2020/09/23	2044	04/02/2021	10.36	Put	Bond Future	11,501.4000	11.5014	11,732.4300	11.7324	2.009	0	0	0
2020/09/23	2044	04/02/2021	10.84	Put	Bond Future	8,601.6900	8.6017	8,819.6000	8.8196	2.533	0	0	265
2020/09/23	2044	04/02/2021	10.29	Call	Bond Future	776.2500	0.7763	825.5200	0.8255	6.347	0	0	0
2020/09/23	2044	04/02/2021	10.29	Put	Bond Future	11,969.2500	11.9692	12,198.7500	12.1988	1.917	0	0	265
2020/09/23	2044	04/02/2021	9.66	Put	Bond Future	16,638.4600	16.6385	16,851.1300	16.8511	1.278	0	0	0
2020/09/23	2044	04/02/2021	9.66	Call	Bond Future	313.6400	0.3136	346.0800	0.3461	10.343	0	0	265
2020/09/23	2044	04/02/2021	10.36	Call	Bond Future	849.2100	0.8492	900.0100	0.9000	5.982	0	0	0
2020/09/23	2044	06/05/2021	12.43	Put	Bond Future	4,159.0000	4.1590	4,458.7700	4.4588	7.208	0	0	0
2020/09/23	2044	06/05/2021	12.44	Call	Bond Future	5,861.7200	5.8617	5,977.8000	5.9778	1.980	0	0	0
2020/09/23	2044	06/05/2021			Bond Future	12.1433	76.3595	12.1741	76.1771	0.253	0.0000	0.0000	0
2020/09/23	2044	06/05/2021	12.45	Call	Bond Future	5,895.0500	5.8950	6,009.6600	6.0097	1.944	0	0	0
2020/09/23	2044	06/05/2021	12.45	Put	Bond Future	4,111.3500	4.1113	4,408.4000	4.4084	7.225	0	0	0
2020/09/23	2044	06/05/2021	12.43	Call	Bond Future	5,828.6800	5.8287	5,946.0100	5.9460	2.013	0	0	0
2020/09/23	2044	06/05/2021	12.44	Put	Bond Future	4,134.9900	4.1350	4,433.5100	4.4335	7.219	0	0	0
2020/09/23	2044	05/08/2021	12.60	Put	Bond Future	5,000.7600	5.0008	4,932.8400	4.9328	(1.358)	0	0	0
2020/09/23	2044	05/08/2021	12.61	Put	Bond Future	4,976.1100	4.9761	4,907.1900	4.9072	(1.385)	0	0	0
2020/09/23	2044	05/08/2021			Bond Future	12.3967	72.8094	12.4289	72.6250	0.260	0.0000	0.0000	0
2020/09/23	2044	05/08/2021	12.60	Call	Bond Future	6,149.7000	6.1497	5,897.3500	5.8974	(4.103)	0	0	0
2020/09/23	2044	05/08/2021	12.61	Call	Bond Future	6,180.7400	6.1807	5,927.3900	5.9274	(4.099)	0	0	0
2020/09/23	2044	05/08/2021	12.59	Call	Bond Future	6,118.7200	6.1187	5,867.3600	5.8674	(4.108)	0	0	0
2020/09/23	2044	05/08/2021	12.59	Put	Bond Future	5,025.5500	5.0256	4,958.6200	4.9586	(1.332)	0	0	0
2020/09/23	2046	05/11/2020			Bond Future	93.2720	93.2720	92.1983	92.1983	(1.151)	0.0000	0.0000	16,311
2020/09/23	2046	04/02/2021			Bond Future	94.2390	94.2390	93.1538	93.1538	(1.152)	0.0000	0.0000	0
2020/09/23	2046	06/05/2021			Bond Future	93.4842	93.4842	92.3867	92.3867	(1.174)	0.0000	0.0000	0
2020/09/23	2046	05/08/2021			Bond Future	94.5228	94.5228	93.4132	93.4132	(1.174)	0.0000	0.0000	0
2020/09/23	2050	05/11/2020			Bond Future	94.6625	94.6625	94.6811	94.6811	0.020	0.0000	0.0000	13,963
2020/09/23	2050	04/02/2021			Bond Future	93.7531	93.7531	93.7714	93.7714	0.020	0.0000	0.0000	0
2020/09/23	2050	06/05/2021			Bond Future	94.7838	94.7838	94.8024	94.8024	0.020	0.0000	0.0000	0
2020/09/23	2050	05/08/2021			Bond Future	93.9086	93.9086	93.9271	93.9271	0.020	0.0000	0.0000	0
2020/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	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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2020/09/23	AL37	05/11/2020			Index Future	755.5240	755.5240	755.2520	755.2520	(0.036)	0.0000	0.0000	0
2020/09/23	AL37	04/02/2021			Index Future	763.1730	763.1730	762.8950	762.8950	(0.036)	0.0000	0.0000	0
2020/09/23	AL37	06/05/2021			Index Future	771.3780	771.3780	771.0950	771.0950	(0.037)	0.0000	0.0000	0
2020/09/23	AL37	05/08/2021			Index Future	779.6760	779.6760	779.3900	779.3900	(0.037)	0.0000	0.0000	0
2020/09/23	AL7T	05/11/2020			Index Future	813.1320	813.1320	809.5330	809.5330	(0.443)	0.0000	0.0000	0
2020/09/23	AL7T	04/02/2021			Index Future	821.3630	821.3630	817.7250	817.7250	(0.443)	0.0000	0.0000	0
2020/09/23	AL7T	06/05/2021			Index Future	830.1940	830.1940	826.5140	826.5140	(0.443)	0.0000	0.0000	0
2020/09/23	AL7T	05/08/2021			Index Future	839.1250	839.1250	835.4050	835.4050	(0.443)	0.0000	0.0000	0
2020/09/23	ALBI	05/11/2020			Index Future	714.1240	714.1240	712.3480	712.3480	(0.249)	0.0000	0.0000	226
2020/09/23	ALBI	04/02/2021			Index Future	721.3540	721.3540	719.5570	719.5570	(0.249)	0.0000	0.0000	0
2020/09/23	ALBI	06/05/2021			Index Future	729.1090	729.1090	727.2910	727.2910	(0.249)	0.0000	0.0000	0
2020/09/23	ALBI	05/08/2021			Index Future	736.9530	736.9530	735.1140	735.1140	(0.250)	0.0000	0.0000	0
2020/09/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	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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2020/09/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/23	ES33	05/11/2020			Bond Future	12.0667	71.6933	12.1095	71.4785	0.355	0.0000	0.0000	350
2020/09/23	ES33	04/02/2021			Bond Future	12.3542	72.4188	12.3990	72.2016	0.363	0.0000	0.0000	0
2020/09/23	ES33	06/05/2021			Bond Future	12.6411	69.4229	12.6880	69.2031	0.371	0.0000	0.0000	0
2020/09/23	ES33	05/08/2021			Bond Future	12.9459	70.1781	12.9949	69.9559	0.379	0.0000	0.0000	0
2020/09/23	ES42	05/11/2020			Bond Future	12.4974	70.7506	12.5353	70.5423	0.303	0.0000	0.0000	4,789
2020/09/23	ES42	04/02/2021			Bond Future	12.7670	71.4670	12.8067	71.2563	0.311	0.0000	0.0000	0
2020/09/23	ES42	06/05/2021			Bond Future	13.0466	67.9777	13.0883	67.7646	0.320	0.0000	0.0000	0
2020/09/23	ES42	05/08/2021			Bond Future	13.3357	68.7175	13.3794	68.5020	0.328	0.0000	0.0000	0
2020/09/23	GOVI	05/11/2020	737.84	Put	GOVI	323,690.0000	32.3690	341,560.0000	34.1560	5.521	0	0	0
2020/09/23	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	05/11/2020			GOVI	705.4710	705.4710	703.6840	703.6840	(0.253)	0.0000	0.0000	1,007
2020/09/23	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	05/11/2020	737.83	Put	GOVI	323,590.0000	32.3590	341,460.0000	34.1460	5.522	0	0	0
2020/09/23	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/09/23	GOVI	05/11/2020	737.85	Put	GOVI	323,790.0000	32.3790	341,660.0000	34.1660	5.519	0	0	0
2020/09/23	GOVI	04/02/2021	750.96	Put	GOVI	383,470.0000	38.3470	401,550.0000	40.1550	4.715	0	0	0
2020/09/23	GOVI	04/02/2021			GOVI	712.6130	712.6130	710.8050	710.8050	(0.254)	0.0000	0.0000	0
2020/09/23	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	04/02/2021	750.95	Put	GOVI	383,370.0000	38.3370	401,450.0000	40.1450	4.716	0	0	0
2020/09/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	04/02/2021	750.94	Put	GOVI	383,270.0000	38.3270	401,350.0000	40.1350	4.717	0	0	0
2020/09/23	GOVI	06/05/2021	678.67	Call	GOVI	416,050.0000	41.6050	397,750.0000	39.7750	(4.399)	0	0	0
2020/09/23	GOVI	06/05/2021			GOVI	720.2750	720.2750	718.4450	718.4450	(0.254)	0.0000	0.0000	0
2020/09/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	06/05/2021	678.68	Call	GOVI	415,950.0000	41.5950	397,650.0000	39.7650	(4.400)	0	0	0
2020/09/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	06/05/2021	678.69	Call	GOVI	415,850.0000	41.5850	397,550.0000	39.7550	(4.401)	0	0	0
2020/09/23	GOVI	05/08/2021	719.14	Call	GOVI	88,830.0000	8.8830	70,330.0000	7.0330	(20.826)	0	0	0
2020/09/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	05/08/2021			GOVI	728.0230	728.0230	726.1730	726.1730	(0.254)	0.0000	0.0000	0
2020/09/23	GOVI	05/08/2021	719.15	Call	GOVI	88,730.0000	8.8730	70,230.0000	7.0230	(20.850)	0	0	0
2020/09/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	GOVI	05/08/2021	719.13	Call	GOVI	88,930.0000	8.8930	70,430.0000	7.0430	(20.803)	0	0	0
2020/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/23	IGOV	05/11/2020			Index Future	256.2610	256.2610	256.0830	256.0830	(0.069)	0.0000	0.0000	1,201
2020/09/23	IGOV	04/02/2021			Index Future	258.9180	258.9180	258.7380	258.7380	(0.070)	0.0000	0.0000	0
2020/09/23	IGOV	06/05/2021			Index Future	261.7640	261.7640	261.5820	261.5820	(0.070)	0.0000	0.0000	0
2020/09/23	IGOV	05/08/2021			Index Future	264.6420	264.6420	264.4570	264.4570	(0.070)	0.0000	0.0000	0
2020/09/23	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/23	IS05	16/03/2021			Interest Rate Swap	92.1700	92.1700	92.1600	92.1600	(0.011)	0.0000	0.0000	0
2020/09/23	IS05	15/06/2021			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2020/09/23	IS05	21/09/2021			Interest Rate Swap	89.2200	89.2200	89.2100	89.2100	(0.011)	0.0000	0.0000	0
2020/09/23	IS05	21/12/2021			Interest Rate Swap	90.4700	90.4700	90.4600	90.4600	(0.011)	0.0000	0.0000	51
2020/09/23	IS05	15/03/2022			Interest Rate Swap	89.8700	89.8700	89.8500	89.8500	(0.022)	0.0000	0.0000	0
2020/09/23	IS05	21/06/2022			Interest Rate Swap	89.9500	89.9500	89.9300	89.9300	(0.022)	0.0000	0.0000	0
2020/09/23	IS05	20/09/2022			Interest Rate Swap	93.0800	93.0800	93.0700	93.0700	(0.011)	0.0000	0.0000	0
2020/09/23	IS05	20/12/2022			Interest Rate Swap	93.5900	93.5900	93.5700	93.5700	(0.021)	0.0000	0.0000	0
2020/09/23	IS05	22/03/2023			Interest Rate Swap	85.9900	85.9900	85.9600	85.9600	(0.035)	0.0000	0.0000	0
2020/09/23	IS05	20/06/2023			Interest Rate Swap	91.5600	91.5600	91.5200	91.5200	(0.044)	0.0000	0.0000	0
2020/09/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/23	IS10	17/12/2025			Interest Rate Swap	79.9400	79.9400	79.9800	79.9800	0.050	0.0000	0.0000	0
2020/09/23	IS10	16/03/2026			Interest Rate Swap	76.5700	76.5700	76.6200	76.6200	0.065	0.0000	0.0000	0
2020/09/23	IS10	15/06/2026			Interest Rate Swap	75.0900	75.0900	75.1500	75.1500	0.080	0.0000	0.0000	0
2020/09/23	IS10	21/09/2026			Interest Rate Swap	77.2200	77.2200	77.2900	77.2900	0.091	0.0000	0.0000	0
2020/09/23	IS10	21/12/2026			Interest Rate Swap	81.3300	81.3300	81.4000	81.4000	0.086	0.0000	0.0000	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
2020/09/23	IS10	15/03/2027			Interest Rate Swap	79.9100	79.9100	79.9900	79.9900	0.100	0.0000	0.0000	0
2020/09/23	IS10	21/06/2027			Interest Rate Swap	82.0800	82.0800	82.1700	82.1700	0.110	0.0000	0.0000	0
2020/09/23	IS10	20/09/2027			Interest Rate Swap	87.9900	87.9900	88.0800	88.0800	0.102	0.0000	0.0000	0
2020/09/23	IS10	20/12/2027			Interest Rate Swap	88.5000	88.5000	88.5900	88.5900	0.102	0.0000	0.0000	0
2020/09/23	IS10	22/03/2028			Interest Rate Swap	81.6300	81.6300	81.7200	81.7200	0.110	0.0000	0.0000	0
2020/09/23	IS10	20/06/2028			Interest Rate Swap	89.5800	89.5800	89.6800	89.6800	0.112	0.0000	0.0000	0
2020/09/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/23	JBAF	21/10/2020			Jibar Tradeable Future	3.3750	96.6250	3.3650	96.6350	(0.296)	0.0000	0.0000	0
2020/09/23	JBAF	18/11/2020			Jibar Tradeable Future	3.3900	96.6100	3.3700	96.6300	(0.590)	0.0000	0.0000	0
2020/09/23	JBAF	15/12/2020			Jibar Tradeable Future	3.3350	96.6650	3.3250	96.6750	(0.300)	0.0000	0.0000	30,010
2020/09/23	JBAF	20/01/2021			Jibar Tradeable Future	3.3500	96.6500	3.3300	96.6700	(0.597)	0.0000	0.0000	0
2020/09/23	JBAF	17/02/2021			Jibar Tradeable Future	3.3700	96.6300	3.3600	96.6400	(0.297)	0.0000	0.0000	0
2020/09/23	JBAF	17/03/2021			Jibar Tradeable Future	3.3900	96.6100	3.3700	96.6300	(0.590)	0.0000	0.0000	0
2020/09/23	JBAF	15/06/2021			Jibar Tradeable Future	3.5150	96.4850	3.4950	96.5050	(0.569)	0.0000	0.0000	0
2020/09/23	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	30,000
2020/09/23	JBAF	15/12/2021			Jibar Tradeable Future	3.8400	96.1600	3.8200	96.1800	(0.521)	0.0000	0.0000	0
2020/09/23	JBAF	16/03/2022			Jibar Tradeable Future	4.0200	95.9800	4.0000	96.0000	(0.498)	0.0000	0.0000	0
2020/09/23	JBAF	15/06/2022			Jibar Tradeable Future	4.2450	95.7550	4.2050	95.7950	(0.942)	0.0000	0.0000	0
2020/09/23	JBAF	21/09/2022			Jibar Tradeable Future	4.6450	95.3550	4.6300	95.3700	(0.323)	0.0000	0.0000	0
2020/09/23	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	R023	05/11/2020			Bond Future	4.6162	108.2849	4.6152	108.2870	(0.021)	0.0000	0.0000	34,442
2020/09/23	R023	05/11/2020	7.46	Call	Bond Future	6,178.1200	6.1781	6,180.3100	6.1803	0.035	0	0	0
2020/09/23	R023	05/11/2020	7.47	Call	Bond Future	6,199.0400	6.1990	6,201.2300	6.2012	0.035	0	0	0
2020/09/23	R023	05/11/2020	7.45	Call	Bond Future	6,157.2100	6.1572	6,159.4000	6.1594	0.036	0	0	0
2020/09/23	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	R023	04/02/2021	6.34	Call	Bond Future	3,255.0300	3.2550	3,259.4900	3.2595	0.137	0	0	0
2020/09/23	R023	04/02/2021	6.32	Put	Bond Future	11.7400	0.0117	14.4800	0.0145	23.339	0	0	0
2020/09/23	R023	04/02/2021			Bond Future	4.6926	109.3807	4.6917	109.3826	(0.020)	0.0000	0.0000	0
2020/09/23	R023	04/02/2021	6.34	Put	Bond Future	10.9600	0.0110	13.5700	0.0136	23.814	0	0	0
2020/09/23	R023	04/02/2021	6.32	Call	Bond Future	3,217.2000	3.2172	3,221.7900	3.2218	0.143	0	0	0
2020/09/23	R023	04/02/2021	6.33	Put	Bond Future	11.3400	0.0113	14.0200	0.0140	23.633	0	0	0
2020/09/23	R023	04/02/2021	6.33	Call	Bond Future	3,236.1100	3.2361	3,240.6400	3.2406	0.140	0	0	0
2020/09/23	R023	06/05/2021	7.58	Call	Bond Future	4,870.0100	4.8700	4,872.0900	4.8721	0.043	0	0	0
2020/09/23	R023	06/05/2021			Bond Future	4.7417	106.6497	4.7408	106.6512	(0.018)	0.0000	0.0000	0
2020/09/23	R023	06/05/2021	7.56	Call	Bond Future	4,836.8400	4.8368	4,838.9400	4.8389	0.043	0	0	0
2020/09/23	R023	06/05/2021	7.56	Put	Bond Future	1.3400	0.0013	1.9000	0.0019	41.791	0	0	0
2020/09/23	R023	06/05/2021	7.58	Put	Bond Future	1.2500	0.0013	1.7900	0.0018	43.200	0	0	0
2020/09/23	R023	06/05/2021	7.57	Call	Bond Future	4,853.4300	4.8534	4,855.5100	4.8555	0.043	0	0	0
2020/09/23	R023	06/05/2021	7.57	Put	Bond Future	1.3000	0.0013	1.8400	0.0018	41.538	0	0	0
2020/09/23	R023	05/08/2021	5.30	Call	Bond Future	1,134.6300	1.1346	1,116.5100	1.1165	(1.597)	0	0	0
2020/09/23	R023	05/08/2021	5.29	Put	Bond Future	388.2800	0.3883	368.6100	0.3686	(5.066)	0	0	0
2020/09/23	R023	05/08/2021			Bond Future	4.8053	107.8094	4.8043	107.8109	(0.020)	0.0000	0.0000	0
2020/09/23	R023	05/08/2021	5.31	Call	Bond Future	1,145.4000	1.1454	1,127.3500	1.1273	(1.576)	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
2020/09/23	R023	05/08/2021	5.31	Put	Bond Future	379.5800	0.3796	360.0500	0.3601	(5.145)	0	0	0
2020/09/23	R023	05/08/2021	5.30	Put	Bond Future	383.9100	0.3839	364.3100	0.3643	(5.105)	0	0	0
2020/09/23	R023	05/08/2021	5.29	Call	Bond Future	1,123.8900	1.1239	1,105.7000	1.1057	(1.618)	0	0	0
2020/09/23	R035	05/11/2020	10.34	Put	Bond Future	6,138.3400	6.1383	6,202.5800	6.2026	1.047	0	0	0
2020/09/23	R035	05/11/2020			Bond Future	11.2146	85.2301	11.2527	84.9955	0.340	0.0000	0.0000	107,668
2020/09/23	R035	05/11/2020	10.33	Call	Bond Future	461.2300	0.4612	294.2200	0.2942	(36.210)	0	0	0
2020/09/23	R035	05/11/2020	10.33	Put	Bond Future	6,194.8400	6.1948	6,262.4400	6.2624	1.091	0	0	0
2020/09/23	R035	05/11/2020	10.34	Call	Bond Future	472.7300	0.4727	302.3600	0.3024	(36.040)	0	0	0
2020/09/23	R035	05/11/2020	10.32	Call	Bond Future	450.0000	0.4500	286.2500	0.2863	(36.389)	0	0	0
2020/09/23	R035	05/11/2020	10.32	Put	Bond Future	6,251.6900	6.2517	6,322.5500	6.3225	1.133	0	0	0
2020/09/23	R035	04/02/2021	10.14	Put	Bond Future	9,502.0300	9.5020	9,799.4200	9.7994	3.130	0	0	650
2020/09/23	R035	04/02/2021	11.14	Put	Bond Future	4,966.1500	4.9662	5,217.1100	5.2171	5.053	0	0	650
2020/09/23	R035	04/02/2021	10.05	Call	Bond Future	897.0200	0.8970	955.6800	0.9557	6.539	0	0	0
2020/09/23	R035	04/02/2021	10.04	Put	Bond Future	10,080.2900	10.0803	10,376.0100	10.3760	2.934	0	0	0
2020/09/23	R035	04/02/2021			Bond Future	11.4638	86.0926	11.5036	85.8554	0.347	0.0000	0.0000	0
2020/09/23	R035	04/02/2021	10.14	Call	Bond Future	1,001.3400	1.0013	1,061.4800	1.0615	6.006	0	0	0
2020/09/23	R035	04/02/2021	10.06	Call	Bond Future	908.1900	0.9082	967.0300	0.9670	6.479	0	0	0
2020/09/23	R035	04/02/2021	10.06	Put	Bond Future	9,963.1800	9.9632	10,259.2700	10.2593	2.972	0	0	0
2020/09/23	R035	04/02/2021	11.14	Call	Bond Future	2,998.8600	2.9989	3,012.5700	3.0126	0.457	0	0	0
2020/09/23	R035	04/02/2021	10.05	Put	Bond Future	10,021.6400	10.0216	10,317.5500	10.3176	2.953	0	0	0
2020/09/23	R035	04/02/2021	10.04	Call	Bond Future	885.9600	0.8860	944.4300	0.9444	6.600	0	0	0
2020/09/23	R035	06/05/2021	11.55	Call	Bond Future	4,167.9300	4.1679	4,304.6200	4.3046	3.280	0	0	0
2020/09/23	R035	06/05/2021	12.77	Call	Bond Future	8,209.3900	8.2094	8,340.6800	8.3407	1.599	0	0	0
2020/09/23	R035	06/05/2021	10.24	Put	Bond Future	10,558.2300	10.5582	10,981.4700	10.9815	4.009	0	0	0
2020/09/23	R035	06/05/2021	12.37	Call	Bond Future	6,832.2600	6.8323	6,891.8100	6.8918	0.872	0	0	0
2020/09/23	R035	06/05/2021	12.35	Put	Bond Future	3,164.1700	3.1642	3,465.2400	3.4652	9.515	0	0	0
2020/09/23	R035	06/05/2021			Bond Future	11.7073	82.5441	11.7488	82.3041	0.355	0.0000	0.0000	0
2020/09/23	R035	06/05/2021	12.37	Put	Bond Future	3,128.0300	3.1280	3,427.6300	3.4276	9.578	0	0	0
2020/09/23	R035	06/05/2021	12.35	Call	Bond Future	6,760.3500	6.7603	6,821.3700	6.8214	0.903	0	0	0
2020/09/23	R035	06/05/2021	11.55	Put	Bond Future	5,085.8100	5.0858	5,462.5500	5.4625	7.408	0	0	1,650
2020/09/23	R035	06/05/2021	12.77	Put	Bond Future	2,390.9600	2.3910	2,762.3000	2.7623	15.531	0	0	1,650
2020/09/23	R035	06/05/2021	10.24	Call	Bond Future	1,364.0100	1.3640	1,547.2000	1.5472	13.430	0	0	793
2020/09/23	R035	06/05/2021	12.36	Put	Bond Future	3,146.1700	3.1462	3,446.5100	3.4465	9.546	0	0	0
2020/09/23	R035	06/05/2021	10.81	Put	Bond Future	7,782.7700	7.7828	8,167.0200	8.1670	4.937	0	0	0
2020/09/23	R035	06/05/2021	10.81	Call	Bond Future	2,333.4400	2.3334	2,477.6400	2.4776	6.180	0	0	1,650
2020/09/23	R035	06/05/2021	11.32	Call	Bond Future	3,540.9400	3.5409	3,683.6300	3.6836	4.030	0	0	0
2020/09/23	R035	06/05/2021	11.32	Put	Bond Future	5,829.0400	5.8290	6,211.7800	6.2118	6.566	0	0	793
2020/09/23	R035	06/05/2021	12.02	Call	Bond Future	5,614.9500	5.6150	5,706.3800	5.7064	1.628	0	0	0
2020/09/23	R035	06/05/2021	12.02	Put	Bond Future	3,834.7500	3.8348	4,166.2300	4.1662	8.644	0	0	793
2020/09/23	R035	06/05/2021	12.36	Call	Bond Future	6,796.4000	6.7964	6,856.6900	6.8567	0.887	0	0	0
2020/09/23	R035	05/08/2021	5.31	Call	Bond Future	1.4000	0.0014	1.1600	0.0012	(17.143)	0	0	0
2020/09/23	R035	05/08/2021			Bond Future	11.9687	83.4420	12.0121	83.1992	0.363	0.0000	0.0000	0
2020/09/23	R035	05/08/2021	5.29	Call	Bond Future	1.3400	0.0013	1.1100	0.0011	(17.164)	0	0	0
2020/09/23	R035	05/08/2021	5.29	Put	Bond Future	54,883.3200	54.8833	55,125.8600	55.1259	0.442	0	0	0
2020/09/23	R035	05/08/2021	5.31	Put	Bond Future	54,650.0900	54.6501	54,892.6200	54.8926	0.444	0	0	0
2020/09/23	R035	05/08/2021	5.30	Call	Bond Future	1.3700	0.0014	1.1300	0.0011	(17.518)	0	0	0
2020/09/23	R035	05/08/2021	5.30	Put	Bond Future	54,766.6400	54.7666	55,009.1700	55.0092	0.443	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/23	R186	05/11/2020	8.65	Call	Bond Future	6,704.2000	6.7042	6,644.0900	6.6441	(0.897)	0	0	0
2020/09/23	R186	05/11/2020	8.64	Put	Bond Future	38.8600	0.0389	22.0000	0.0220	(43.387)	0	0	0
2020/09/23	R186	05/11/2020	7.50	Call	Bond Future	1,773.8600	1.7739	1,609.6000	1.6096	(9.260)	0	0	80
2020/09/23	R186	05/11/2020	8.00	Put	Bond Future	295.1200	0.2951	224.1300	0.2241	(24.055)	0	0	0
2020/09/23	R186	05/11/2020			Bond Future	7.3468	119.3624	7.3550	119.3187	0.112	0.0000	0.0000	90,678
2020/09/23	R186	05/11/2020	8.66	Call	Bond Future	6,752.0400	6.7520	6,692.4200	6.6924	(0.883)	0	0	0
2020/09/23	R186	05/11/2020	8.66	Put	Bond Future	36.0100	0.0360	20.1400	0.0201	(44.071)	0	0	0
2020/09/23	R186	05/11/2020	7.00	Put	Bond Future	2,444.7100	2.4447	2,351.8300	2.3518	(3.799)	0	0	0
2020/09/23	R186	05/11/2020	7.00	Call	Bond Future	584.2100	0.5842	447.5800	0.4476	(23.387)	0	0	1,200
2020/09/23	R186	05/11/2020	8.65	Put	Bond Future	37.4100	0.0374	21.0500	0.0210	(43.732)	0	0	0
2020/09/23	R186	05/11/2020	8.64	Call	Bond Future	6,656.3800	6.6564	6,595.7700	6.5958	(0.911)	0	0	0
2020/09/23	R186	05/11/2020	6.50	Put	Bond Future	4,721.2500	4.7213	4,713.6100	4.7136	(0.162)	0	0	0
2020/09/23	R186	05/11/2020	7.50	Put	Bond Future	963.6300	0.9636	843.1200	0.8431	(12.506)	0	0	0
2020/09/23	R186	05/11/2020	8.00	Call	Bond Future	3,699.6200	3.6996	3,584.8800	3.5849	(3.101)	0	0	1,200
2020/09/23	R186	05/11/2020	7.84	Put	Bond Future	441.2900	0.4413	352.4800	0.3525	(20.125)	0	0	0
2020/09/23	R186	05/11/2020	9.26	Put	Bond Future	2.6700	0.0027	0.9600	0.0010	(64.045)	0	0	3,500
2020/09/23	R186	05/11/2020	6.50	Call	Bond Future	111.0400	0.1110	59.6500	0.0596	(46.281)	0	0	80
2020/09/23	R186	05/11/2020	7.84	Call	Bond Future	3,023.7900	3.0238	2,891.2300	2.8912	(4.384)	0	0	3,500
2020/09/23	R186	05/11/2020	8.34	Put	Bond Future	112.6600	0.1127	75.3200	0.0753	(33.144)	0	0	0
2020/09/23	R186	05/11/2020	8.34	Call	Bond Future	5,238.8500	5.2388	5,157.7600	5.1578	(1.548)	0	0	3,500
2020/09/23	R186	05/11/2020	9.26	Call	Bond Future	9,621.8600	9.6219	9,576.4000	9.5764	(0.472)	0	0	0
2020/09/23	R186	04/02/2021	8.15	Call	Bond Future	4,153.1400	4.1531	4,191.1800	4.1912	0.916	0	0	0
2020/09/23	R186	04/02/2021			Bond Future	7.5304	115.2916	7.5392	115.2470	0.117	0.0000	0.0000	0
2020/09/23	R186	04/02/2021	8.15	Put	Bond Future	1,065.6600	1.0657	1,148.3000	1.1483	7.755	0	0	0
2020/09/23	R186	04/02/2021	8.00	Put	Bond Future	1,280.9000	1.2809	1,366.8600	1.3669	6.711	0	0	15,177
2020/09/23	R186	04/02/2021	8.16	Call	Bond Future	4,188.9600	4.1890	4,226.7900	4.2268	0.903	0	0	0
2020/09/23	R186	04/02/2021	8.17	Put	Bond Future	1,039.5400	1.0395	1,121.5300	1.1215	7.887	0	0	0
2020/09/23	R186	04/02/2021	8.00	Call	Bond Future	3,630.7400	3.6307	3,672.1000	3.6721	1.139	0	0	0
2020/09/23	R186	04/02/2021	8.16	Put	Bond Future	1,052.5300	1.0525	1,134.9600	1.1350	7.832	0	0	0
2020/09/23	R186	04/02/2021	8.17	Call	Bond Future	4,224.9000	4.2249	4,262.2900	4.2623	0.885	0	0	0
2020/09/23	R186	06/05/2021	10.77	Call	Bond Future	13,653.8500	13.6538	13,628.3600	13.6284	(0.187)	0	0	0
2020/09/23	R186	06/05/2021	10.76	Put	Bond Future	50.2600	0.0503	70.4400	0.0704	40.151	0	0	0
2020/09/23	R186	06/05/2021			Bond Future	7.7177	116.5321	7.7271	116.4867	0.122	0.0000	0.0000	0
2020/09/23	R186	06/05/2021	10.78	Call	Bond Future	13,693.9900	13.6940	13,668.2400	13.6682	(0.188)	0	0	0
2020/09/23	R186	06/05/2021	10.78	Put	Bond Future	48.4700	0.0485	68.1300	0.0681	40.561	0	0	0
2020/09/23	R186	06/05/2021	10.77	Put	Bond Future	49.3600	0.0494	69.2800	0.0693	40.357	0	0	0
2020/09/23	R186	06/05/2021	10.76	Call	Bond Future	13,613.7000	13.6137	13,588.4700	13.5885	(0.185)	0	0	0
2020/09/23	R186	05/08/2021	8.61	Call	Bond Future	4,945.9100	4.9459	4,836.7800	4.8368	(2.206)	0	0	0
2020/09/23	R186	05/08/2021	8.62	Put	Bond Future	1,836.4700	1.8365	1,773.0200	1.7730	(3.455)	0	0	0
2020/09/23	R186	05/08/2021			Bond Future	7.9241	112.5181	7.9341	112.4721	0.126	0.0000	0.0000	0
2020/09/23	R186	05/08/2021	8.61	Put	Bond Future	1,849.7700	1.8498	1,786.6200	1.7866	(3.414)	0	0	0
2020/09/23	R186	05/08/2021	8.62	Call	Bond Future	4,976.9500	4.9769	4,867.5200	4.8675	(2.199)	0	0	0
2020/09/23	R186	05/08/2021	8.63	Call	Bond Future	5,007.6600	5.0077	4,898.3300	4.8983	(2.183)	0	0	0
2020/09/23	R186	05/08/2021	8.63	Put	Bond Future	1,822.8800	1.8229	1,759.5300	1.7595	(3.475)	0	0	0
2020/09/23	R197	05/11/2020			Bond Future	313.7714	313.7714	313.7650	313.7650	(0.002)	0.0000	0.0000	2,902
2020/09/23	R197	04/02/2021			Bond Future	309.1688	309.1688	309.1614	309.1614	(0.002)	0.0000	0.0000	0

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2020/09/23	R197	06/05/2021			Bond Future	312.5683	312.5683	312.5599	312.5599	(0.003)	0.0000	0.0000	0
2020/09/23	R197	05/08/2021			Bond Future	308.0341	308.0341	308.0253	308.0253	(0.003)	0.0000	0.0000	0
2020/09/23	R202	05/11/2020			Bond Future	213.0333	213.0333	213.0740	213.0740	0.019	0.0000	0.0000	7,870
2020/09/23	R202	04/02/2021			Bond Future	211.0695	211.0695	211.1098	211.1098	0.019	0.0000	0.0000	0
2020/09/23	R202	06/05/2021			Bond Future	213.3900	213.3900	213.4303	213.4303	0.019	0.0000	0.0000	0
2020/09/23	R202	05/08/2021			Bond Future	211.5078	211.5078	211.5484	211.5484	0.019	0.0000	0.0000	0
2020/09/23	R208	05/11/2020	4.78	Call	Bond Future	511.3100	0.5113	510.4500	0.5105	(0.168)	0	0	0
2020/09/23	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	R208	05/11/2020			Bond Future	3.4585	102.0121	3.4608	102.0112	0.064	0.0000	0.0000	7,525
2020/09/23	R208	05/11/2020	4.79	Call	Bond Future	515.1600	0.5152	514.3000	0.5143	(0.167)	0	0	0
2020/09/23	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/23	R208	05/11/2020	4.77	Call	Bond Future	507.4600	0.5075	506.6000	0.5066	(0.169)	0	0	0
2020/09/23	R209	05/11/2020	10.02	Call	Bond Future	310.4500	0.3105	170.3900	0.1704	(45.115)	0	0	0
2020/09/23	R209	05/11/2020			Bond Future	11.0335	65.6400	11.0769	65.4074	0.394	0.0000	0.0000	27,963
2020/09/23	R209	05/11/2020	10.00	Call	Bond Future	295.2300	0.2952	160.7700	0.1608	(45.544)	0	0	0
2020/09/23	R209	05/11/2020	10.00	Put	Bond Future	6,200.7500	6.2008	6,298.9100	6.2989	1.583	0	0	0
2020/09/23	R209	05/11/2020	10.02	Put	Bond Future	6,094.4600	6.0945	6,187.0200	6.1870	1.519	0	0	0
2020/09/23	R209	05/11/2020	10.01	Call	Bond Future	302.7700	0.3028	165.5200	0.1655	(45.331)	0	0	0
2020/09/23	R209	05/11/2020	10.01	Put	Bond Future	6,147.5000	6.1475	6,242.8700	6.2429	1.551	0	0	0
2020/09/23	R209	04/02/2021	10.12	Put	Bond Future	7,448.9400	7.4489	7,720.6400	7.7206	3.647	0	0	0
2020/09/23	R209	04/02/2021			Bond Future	11.2459	66.3043	11.2911	66.0691	0.402	0.0000	0.0000	0
2020/09/23	R209	04/02/2021	10.11	Call	Bond Future	1,149.0300	1.1490	1,186.4800	1.1865	3.259	0	0	0
2020/09/23	R209	04/02/2021	10.11	Put	Bond Future	7,495.0800	7.4951	7,767.7400	7.7677	3.638	0	0	0
2020/09/23	R209	04/02/2021	10.12	Call	Bond Future	1,162.6400	1.1626	1,199.1300	1.1991	3.139	0	0	0
2020/09/23	R209	04/02/2021	10.10	Call	Bond Future	1,135.5200	1.1355	1,173.9200	1.1739	3.382	0	0	0
2020/09/23	R209	04/02/2021	10.10	Put	Bond Future	7,541.3900	7.5414	7,815.0000	7.8150	3.628	0	0	0
2020/09/23	R209	06/05/2021	12.25	Put	Bond Future	2,569.4300	2.5694	2,779.8500	2.7799	8.189	0	0	6,000
2020/09/23	R209	06/05/2021	12.23	Put	Bond Future	2,598.7000	2.5987	2,810.7100	2.8107	8.158	0	0	0
2020/09/23	R209	06/05/2021	12.22	Call	Bond Future	6,305.4500	6.3054	6,280.1400	6.2801	(0.401)	0	0	0
2020/09/23	R209	06/05/2021			Bond Future	11.4595	63.8774	11.5065	63.6395	0.410	0.0000	0.0000	2,505
2020/09/23	R209	06/05/2021	10.25	Put	Bond Future	8,150.1100	8.1501	8,551.0700	8.5511	4.920	0	0	0
2020/09/23	R209	06/05/2021	10.25	Call	Bond Future	1,554.4100	1.5544	1,717.4400	1.7174	10.488	0	0	4,750
2020/09/23	R209	06/05/2021	11.25	Call	Bond Future	3,552.8500	3.5529	3,623.7300	3.6237	1.995	0	0	0
2020/09/23	R209	06/05/2021	11.25	Put	Bond Future	4,628.8000	4.6288	4,937.6100	4.9376	6.671	0	0	6,000
2020/09/23	R209	06/05/2021	12.25	Call	Bond Future	6,400.3800	6.4004	6,372.8700	6.3729	(0.430)	0	0	0
2020/09/23	R209	06/05/2021	12.23	Call	Bond Future	6,337.0000	6.3370	6,311.0800	6.3111	(0.409)	0	0	0
2020/09/23	R209	06/05/2021	12.22	Put	Bond Future	2,613.5500	2.6136	2,826.1700	2.8262	8.135	0	0	0
2020/09/23	R209	06/05/2021	12.24	Call	Bond Future	6,368.7700	6.3688	6,342.0500	6.3421	(0.420)	0	0	0
2020/09/23	R209	06/05/2021	12.24	Put	Bond Future	2,584.1100	2.5841	2,795.3200	2.7953	8.173	0	0	0
2020/09/23	R209	05/08/2021	11.81	Put	Bond Future	4,417.8600	4.4179	4,438.0200	4.4380	0.456	0	0	0
2020/09/23	R209	05/08/2021			Bond Future	11.6836	64.5722	11.7325	64.3316	0.419	0.0000	0.0000	0
2020/09/23	R209	05/08/2021	11.80	Call	Bond Future	5,010.0500	5.0100	4,790.7100	4.7907	(4.378)	0	0	0
2020/09/23	R209	05/08/2021	11.80	Put	Bond Future	4,439.9000	4.4399	4,461.1300	4.4611	0.478	0	0	0
2020/09/23	R209	05/08/2021	11.81	Call	Bond Future	5,036.6400	5.0366	4,816.2300	4.8162	(4.376)	0	0	0

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2020/09/23	R209	05/08/2021	11.79	Call	Bond Future	4,983.7500	4.9838	4,765.2300	4.7652	(4.385)	0	0	0
2020/09/23	R209	05/08/2021	11.79	Put	Bond Future	4,462.2900	4.4623	4,484.3400	4.4843	0.494	0	0	0
2020/09/23	R210	05/11/2020			Bond Future	188.0312	188.0312	188.0631	188.0631	0.017	0.0000	0.0000	2,243
2020/09/23	R210	04/02/2021			Bond Future	189.9806	189.9806	190.0122	190.0122	0.017	0.0000	0.0000	0
2020/09/23	R210	06/05/2021			Bond Future	189.3541	189.3541	189.3855	189.3855	0.017	0.0000	0.0000	0
2020/09/23	R210	05/08/2021			Bond Future	191.4579	191.4579	191.4896	191.4896	0.017	0.0000	0.0000	0
2020/09/23	R212	05/11/2020			Bond Future	169.5567	169.5567	169.5275	169.5275	(0.017)	0.0000	0.0000	6,967
2020/09/23	R212	04/02/2021			Bond Future	169.0154	169.0154	168.9853	168.9853	(0.018)	0.0000	0.0000	0
2020/09/23	R212	06/05/2021			Bond Future	170.8737	170.8737	170.8428	170.8428	(0.018)	0.0000	0.0000	0
2020/09/23	R212	05/08/2021			Bond Future	170.4394	170.4394	170.4080	170.4080	(0.018)	0.0000	0.0000	0
2020/09/23	R213	05/11/2020	9.60	Put	Bond Future	3,081.0600	3.0811	3,156.2700	3.1563	2.441	0	0	0
2020/09/23	R213	05/11/2020	9.59	Call	Bond Future	990.8700	0.9909	660.7900	0.6608	(33.312)	0	0	0
2020/09/23	R213	05/11/2020			Bond Future	9.9681	82.5052	10.0421	82.0970	0.742	0.0000	0.0000	16,417
2020/09/23	R213	05/11/2020	9.60	Call	Bond Future	1,009.9400	1.0099	676.9500	0.6769	(32.971)	0	0	0
2020/09/23	R213	05/11/2020	9.59	Put	Bond Future	3,119.2200	3.1192	3,197.3400	3.1973	2.504	0	0	0
2020/09/23	R213	05/11/2020	9.61	Call	Bond Future	1,029.1400	1.0291	693.3800	0.6934	(32.625)	0	0	0
2020/09/23	R213	05/11/2020	9.61	Put	Bond Future	3,043.0800	3.0431	3,115.5200	3.1155	2.380	0	0	0
2020/09/23	R213	04/02/2021	9.40	Call	Bond Future	1,415.4200	1.4154	1,381.0400	1.3810	(2.429)	0	0	0
2020/09/23	R213	04/02/2021	9.39	Put	Bond Future	5,849.3900	5.8494	6,228.8300	6.2288	6.487	0	0	0
2020/09/23	R213	04/02/2021			Bond Future	10.1911	83.3402	10.2683	82.9276	0.758	0.0000	0.0000	0
2020/09/23	R213	04/02/2021	9.41	Call	Bond Future	1,432.4000	1.4324	1,396.9700	1.3970	(2.473)	0	0	0
2020/09/23	R213	04/02/2021	9.41	Put	Bond Future	5,768.2200	5.7682	6,145.3900	6.1454	6.539	0	0	0
2020/09/23	R213	04/02/2021	9.40	Put	Bond Future	5,808.7100	5.8087	6,186.9300	6.1869	6.511	0	0	0
2020/09/23	R213	04/02/2021	9.39	Call	Bond Future	1,398.5700	1.3986	1,365.4100	1.3654	(2.371)	0	0	0
2020/09/23	R213	06/05/2021	11.91	Put	Bond Future	1,229.3700	1.2294	1,504.0500	1.5041	22.343	0	0	0
2020/09/23	R213	06/05/2021			Bond Future	10.4092	80.7073	10.4897	80.2900	0.773	0.0000	0.0000	0
2020/09/23	R213	06/05/2021	11.90	Call	Bond Future	8,521.4900	8.5215	8,380.1900	8.3802	(1.658)	0	0	0
2020/09/23	R213	06/05/2021	11.90	Put	Bond Future	1,240.4700	1.2405	1,516.4500	1.5165	22.248	0	0	0
2020/09/23	R213	06/05/2021	11.91	Call	Bond Future	8,556.1700	8.5562	8,413.5700	8.4136	(1.667)	0	0	0
2020/09/23	R213	06/05/2021	11.89	Call	Bond Future	8,486.8500	8.4868	8,346.8500	8.3468	(1.650)	0	0	0
2020/09/23	R213	06/05/2021	11.89	Put	Bond Future	1,251.6500	1.2517	1,528.9300	1.5289	22.153	0	0	0
2020/09/23	R213	05/08/2021	10.85	Call	Bond Future	4,894.9500	4.8950	4,584.5300	4.5845	(6.342)	0	0	0
2020/09/23	R213	05/08/2021	10.84	Put	Bond Future	3,888.5000	3.8885	4,001.3000	4.0013	2.901	0	0	0
2020/09/23	R213	05/08/2021			Bond Future	10.6442	81.5850	10.7282	81.1631	0.789	0.0000	0.0000	0
2020/09/23	R213	05/08/2021	10.86	Call	Bond Future	4,922.9600	4.9230	4,611.2300	4.6112	(6.332)	0	0	0
2020/09/23	R213	05/08/2021	10.86	Put	Bond Future	3,845.4200	3.8454	3,955.5800	3.9556	2.865	0	0	0
2020/09/23	R213	05/08/2021	10.85	Put	Bond Future	3,866.9100	3.8669	3,978.3800	3.9784	2.883	0	0	0
2020/09/23	R213	05/08/2021	10.84	Call	Bond Future	4,867.0000	4.8670	4,557.9100	4.5579	(6.351)	0	0	0
2020/09/23	R214	05/11/2020	10.26	Put	Bond Future	6,471.6900	6.4717	6,552.4400	6.5524	1.248	0	0	0
2020/09/23	R214	05/11/2020			Bond Future	11.3186	63.2343	11.3570	63.0270	0.340	0.0000	0.0000	19,028
2020/09/23	R214	05/11/2020	10.25	Call	Bond Future	284.6000	0.2846	160.5200	0.1605	(43.598)	0	0	0
2020/09/23	R214	05/11/2020	10.25	Put	Bond Future	6,527.4800	6.5275	6,610.6600	6.6107	1.274	0	0	0
2020/09/23	R214	05/11/2020	10.26	Call	Bond Future	291.8000	0.2918	165.2900	0.1653	(43.355)	0	0	0
2020/09/23	R214	05/11/2020	10.24	Call	Bond Future	277.9700	0.2780	155.9500	0.1560	(43.897)	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
2020/09/23	R214	05/11/2020	10.24	Put	Bond Future	6,583.9400	6.5839	6,669.1800	6.6692	1.295	0	0	0
2020/09/23	R214	04/02/2021	10.33	Call	Bond Future	1,123.8200	1.1238	1,169.8700	1.1699	4.098	0	0	0
2020/09/23	R214	04/02/2021			Bond Future	11.5316	63.8742	11.5717	63.6647	0.347	0.0000	0.0000	0
2020/09/23	R214	04/02/2021	10.31	Call	Bond Future	1,097.0700	1.0971	1,145.0000	1.1450	4.369	0	0	0
2020/09/23	R214	04/02/2021	10.31	Put	Bond Future	8,091.9800	8.0920	8,349.4300	8.3494	3.182	0	0	0
2020/09/23	R214	04/02/2021	10.33	Put	Bond Future	7,994.1100	7.9941	8,249.6800	8.2497	3.197	0	0	0
2020/09/23	R214	04/02/2021	10.32	Call	Bond Future	1,110.3900	1.1104	1,157.3900	1.1574	4.233	0	0	0
2020/09/23	R214	04/02/2021	10.32	Put	Bond Future	8,042.9500	8.0429	8,299.4700	8.2995	3.189	0	0	0
2020/09/23	R214	06/05/2021	12.26	Call	Bond Future	5,690.9800	5.6910	5,694.9000	5.6949	0.069	0	0	0
2020/09/23	R214	06/05/2021	12.25	Put	Bond Future	3,142.2700	3.1423	3,358.9100	3.3589	6.894	0	0	0
2020/09/23	R214	06/05/2021			Bond Future	11.7385	61.2842	11.7802	61.0722	0.355	0.0000	0.0000	0
2020/09/23	R214	06/05/2021	12.27	Call	Bond Future	5,721.3700	5.7214	5,724.5700	5.7246	0.056	0	0	0
2020/09/23	R214	06/05/2021	12.27	Put	Bond Future	3,108.0700	3.1081	3,323.2600	3.3233	6.924	0	0	0
2020/09/23	R214	06/05/2021	12.26	Put	Bond Future	3,125.1200	3.1251	3,341.0300	3.3410	6.909	0	0	0
2020/09/23	R214	06/05/2021	12.25	Call	Bond Future	5,660.6200	5.6606	5,665.2700	5.6653	0.082	0	0	0
2020/09/23	R214	05/08/2021	12.01	Call	Bond Future	4,974.7800	4.9748	4,760.9400	4.7609	(4.298)	0	0	0
2020/09/23	R214	05/08/2021			Bond Future	11.9588	61.9508	12.0023	61.7364	0.364	0.0000	0.0000	0
2020/09/23	R214	05/08/2021	12.01	Put	Bond Future	4,722.5800	4.7226	4,723.1500	4.7231	0.012	0	0	0
2020/09/23	R214	05/08/2021	12.03	Put	Bond Future	4,677.0500	4.6770	4,675.4000	4.6754	(0.035)	0	0	0
2020/09/23	R214	05/08/2021	12.02	Call	Bond Future	5,001.0400	5.0010	4,786.2000	4.7862	(4.296)	0	0	0
2020/09/23	R214	05/08/2021	12.02	Put	Bond Future	4,699.7600	4.6998	4,699.3300	4.6993	(0.009)	0	0	0
2020/09/23	R214	05/08/2021	12.03	Call	Bond Future	5,027.3500	5.0274	4,811.2900	4.8113	(4.298)	0	0	0
2020/09/23	R248	05/11/2020	10.03	Call	Bond Future	65.1100	0.0651	35.7600	0.0358	(45.078)	0	0	0
2020/09/23	R248	05/11/2020	10.02	Put	Bond Future	11,941.2500	11.9413	12,094.1300	12.0941	1.280	0	0	0
2020/09/23	R248	05/11/2020			Bond Future	11.6359	78.0160	11.6640	77.8345	0.242	0.0000	0.0000	112,631
2020/09/23	R248	05/11/2020	10.04	Call	Bond Future	67.2500	0.0672	37.1200	0.0371	(44.803)	0	0	0
2020/09/23	R248	05/11/2020	10.04	Put	Bond Future	11,778.9100	11.7789	11,930.2300	11.9302	1.285	0	0	0
2020/09/23	R248	05/11/2020	11.00	Put	Bond Future	5,208.9200	5.2089	5,135.0500	5.1350	(1.418)	0	0	0
2020/09/23	R248	05/11/2020	11.00	Call	Bond Future	892.1000	0.8921	636.7800	0.6368	(28.620)	0	0	950
2020/09/23	R248	05/11/2020	10.00	Put	Bond Future	12,104.3600	12.1044	12,258.7300	12.2587	1.275	0	0	0
2020/09/23	R248	05/11/2020	10.00	Call	Bond Future	59.0200	0.0590	31.9400	0.0319	(45.883)	0	0	950
2020/09/23	R248	05/11/2020	10.03	Put	Bond Future	11,859.9800	11.8600	12,012.0800	12.0121	1.282	0	0	0
2020/09/23	R248	05/11/2020	10.02	Call	Bond Future	63.0200	0.0630	34.4500	0.0344	(45.335)	0	0	0
2020/09/23	R248	04/02/2021	10.75	Call	Bond Future	1,407.6700	1.4077	1,454.7100	1.4547	3.342	0	0	2,590
2020/09/23	R248	04/02/2021	10.47	Put	Bond Future	10,721.5800	10.7216	10,949.9900	10.9500	2.130	0	0	0
2020/09/23	R248	04/02/2021	10.46	Call	Bond Future	998.3500	0.9983	1,043.1100	1.0431	4.483	0	0	0
2020/09/23	R248	04/02/2021			Bond Future	11.8660	78.8055	11.8955	78.6220	0.249	0.0000	0.0000	0
2020/09/23	R248	04/02/2021	10.75	Put	Bond Future	8,997.3700	8.9974	9,227.9300	9.2279	2.563	0	0	0
2020/09/23	R248	04/02/2021	11.50	Put	Bond Future	5,492.2000	5.4922	5,745.6900	5.7457	4.615	0	0	0
2020/09/23	R248	04/02/2021	11.50	Call	Bond Future	3,145.3100	3.1453	3,215.2800	3.2153	2.225	0	0	2,590
2020/09/23	R248	04/02/2021	10.47	Call	Bond Future	1,010.8500	1.0108	1,055.7400	1.0557	4.441	0	0	0
2020/09/23	R248	04/02/2021	10.46	Put	Bond Future	10,786.6000	10.7866	11,014.8800	11.0149	2.116	0	0	0
2020/09/23	R248	04/02/2021	10.48	Call	Bond Future	1,023.4500	1.0234	1,068.4700	1.0685	4.399	0	0	0
2020/09/23	R248	04/02/2021	10.48	Put	Bond Future	10,656.7900	10.6568	10,885.3300	10.8853	2.145	0	0	0
2020/09/23	R248	06/05/2021	12.36	Call	Bond Future	5,808.1700	5.8082	6,011.5300	6.0115	3.501	0	0	0
2020/09/23	R248	06/05/2021			Bond Future	12.0903	75.2418	12.1211	75.0560	0.255	0.0000	0.0000	0
2020/09/23	R248	06/05/2021	12.34	Call	Bond Future	5,741.3600	5.7414	5,945.5000	5.9455	3.556	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/23	R248	06/05/2021	12.34	Put	Bond Future	4,262.5600	4.2626	4,652.4600	4.6525	9.147	0	0	0
2020/09/23	R248	06/05/2021	12.36	Put	Bond Future	4,213.2800	4.2133	4,602.4000	4.6024	9.236	0	0	0
2020/09/23	R248	06/05/2021	12.35	Call	Bond Future	5,774.7400	5.7747	5,978.4900	5.9785	3.528	0	0	0
2020/09/23	R248	06/05/2021	12.35	Put	Bond Future	4,237.8500	4.2379	4,627.3600	4.6274	9.191	0	0	0
2020/09/23	R248	05/08/2021	12.51	Put	Bond Future	5,070.2500	5.0702	5,062.8000	5.0628	(0.147)	0	0	0
2020/09/23	R248	05/08/2021			Bond Future	12.3304	76.0602	12.3628	75.8723	0.262	0.0000	0.0000	0
2020/09/23	R248	05/08/2021	12.51	Call	Bond Future	6,101.6500	6.1016	5,906.3400	5.9063	(3.201)	0	0	0
2020/09/23	R248	05/08/2021	12.52	Call	Bond Future	6,132.9400	6.1329	5,937.6500	5.9376	(3.184)	0	0	0
2020/09/23	R248	05/08/2021	12.50	Put	Bond Future	5,095.4600	5.0955	5,088.2600	5.0883	(0.141)	0	0	0
2020/09/23	R248	05/08/2021	12.52	Put	Bond Future	5,044.9000	5.0449	5,037.4700	5.0375	(0.147)	0	0	0
2020/09/23	R248	05/08/2021	12.50	Call	Bond Future	6,070.1300	6.0701	5,875.0700	5.8751	(3.213)	0	0	0

**Total**

**1272650**