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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/09/2020 TO 25/09/2020

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
2020/09/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	2025	05/11/2020		Bond Future	143.2888	143.2888	143.3685	143.3685	0.056	0.0000	0.0000	3,906
2020/09/25	2025	04/02/2021		Bond Future	143.2649	143.2649	143.3450	143.3450	0.056	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
2020/09/25	2025	06/05/2021			Bond Future	144.8395	144.8395	144.9200	144.9200	0.056	0.0000	0.0000	0
2020/09/25	2025	05/08/2021			Bond Future	144.9176	144.9176	144.9989	144.9989	0.056	0.0000	0.0000	0
2020/09/25	2029	05/11/2020			Bond Future	99.6173	99.6173	99.6734	99.6734	0.056	0.0000	0.0000	4,960
2020/09/25	2029	04/02/2021			Bond Future	100.6498	100.6498	100.7060	100.7060	0.056	0.0000	0.0000	0
2020/09/25	2029	06/05/2021			Bond Future	100.6161	100.6161	100.6727	100.6727	0.056	0.0000	0.0000	0
2020/09/25	2029	05/08/2021			Bond Future	101.7339	101.7339	101.7910	101.7910	0.056	0.0000	0.0000	0
2020/09/25	2030	05/11/2020	9.39	Put	Bond Future	2,185.6800	2.1857	2,280.0000	2.2800	4.315	0	0	0
2020/09/25	2030	05/11/2020	9.38	Call	Bond Future	1,132.4100	1.1324	1,011.2600	1.0113	(10.698)	0	0	0
2020/09/25	2030	05/11/2020	9.60	Put	Bond Future	1,551.9600	1.5520	1,618.8800	1.6189	4.312	0	0	3,000
2020/09/25	2030	05/11/2020	9.99	Put	Bond Future	764.0400	0.7640	792.3900	0.7924	3.711	0	0	2,500
2020/09/25	2030	05/11/2020	8.10	Put	Bond Future	8,863.0900	8.8631	9,074.4300	9.0744	2.384	0	0	0
2020/09/25	2030	05/11/2020	8.73	Call	Bond Future	197.6100	0.1976	159.8000	0.1598	(19.134)	0	0	3,000
2020/09/25	2030	05/11/2020	10.06	Put	Bond Future	668.0100	0.6680	691.4900	0.6915	3.515	0	0	1,000
2020/09/25	2030	05/11/2020			Bond Future	9.5707	92.7123	9.6090	92.4955	0.401	0.0000	0.0000	93,040
2020/09/25	2030	05/11/2020	9.99	Call	Bond Future	3,096.7500	3.0968	2,908.2600	2.9083	(6.087)	0	0	0
2020/09/25	2030	05/11/2020	8.85	Put	Bond Future	4,491.0500	4.4911	4,657.6300	4.6576	3.709	0	0	0
2020/09/25	2030	05/11/2020	8.85	Call	Bond Future	290.5900	0.2906	240.3300	0.2403	(17.296)	0	0	3,000
2020/09/25	2030	05/11/2020	9.61	Call	Bond Future	1,747.8300	1.7478	1,596.6900	1.5967	(8.647)	0	0	0
2020/09/25	2030	05/11/2020	9.61	Put	Bond Future	1,525.5800	1.5256	1,591.2800	1.5913	4.307	0	0	3,000
2020/09/25	2030	05/11/2020	8.34	Put	Bond Future	7,376.8000	7.3768	7,581.0100	7.5810	2.768	0	0	0
2020/09/25	2030	05/11/2020	8.34	Call	Bond Future	49.8200	0.0498	37.1900	0.0372	(25.351)	0	0	1,000
2020/09/25	2030	05/11/2020	9.04	Put	Bond Future	3,573.1400	3.5731	3,716.2300	3.7162	4.005	0	0	0
2020/09/25	2030	05/11/2020	9.04	Call	Bond Future	504.3200	0.5043	430.5700	0.4306	(14.624)	0	0	1,000
2020/09/25	2030	05/11/2020	9.39	Call	Bond Future	1,155.8500	1.1558	1,033.3300	1.0333	(10.600)	0	0	0
2020/09/25	2030	05/11/2020	9.38	Put	Bond Future	2,219.6900	2.2197	2,315.3800	2.3154	4.311	0	0	0
2020/09/25	2030	05/11/2020	9.60	Call	Bond Future	1,717.7800	1.7178	1,567.8600	1.5679	(8.728)	0	0	0
2020/09/25	2030	05/11/2020	9.49	Call	Bond Future	1,406.4600	1.4065	1,270.4900	1.2705	(9.668)	0	0	0
2020/09/25	2030	05/11/2020	8.36	Put	Bond Future	7,255.6700	7.2557	7,459.0600	7.4591	2.803	0	0	0
2020/09/25	2030	05/11/2020	9.86	Put	Bond Future	975.5700	0.9756	1,014.6300	1.0146	4.004	0	0	14,160
2020/09/25	2030	05/11/2020	8.10	Call	Bond Future	18.6300	0.0186	13.1300	0.0131	(29.522)	0	0	3,000
2020/09/25	2030	05/11/2020	8.73	Put	Bond Future	5,121.9500	5.1220	5,300.9800	5.3010	3.495	0	0	0
2020/09/25	2030	05/11/2020	9.23	Put	Bond Future	2,770.9700	2.7710	2,887.6100	2.8876	4.209	0	0	0
2020/09/25	2030	05/11/2020	10.06	Call	Bond Future	3,382.4200	3.3824	3,189.0600	3.1891	(5.717)	0	0	0
2020/09/25	2030	05/11/2020	10.37	Put	Bond Future	358.4000	0.3584	366.9900	0.3670	2.397	0	0	8,000
2020/09/25	2030	05/11/2020	9.40	Call	Bond Future	1,179.5900	1.1796	1,055.7000	1.0557	(10.503)	0	0	0
2020/09/25	2030	05/11/2020	9.40	Put	Bond Future	2,152.0200	2.1520	2,244.9700	2.2450	4.319	0	0	0
2020/09/25	2030	05/11/2020	9.49	Put	Bond Future	1,864.3700	1.8644	1,945.2400	1.9452	4.338	0	0	2,500
2020/09/25	2030	05/11/2020	9.65	Call	Bond Future	1,870.8400	1.8708	1,714.9500	1.7150	(8.333)	0	0	0
2020/09/25	2030	05/11/2020	9.65	Put	Bond Future	1,423.3500	1.4234	1,484.3000	1.4843	4.282	0	0	2,500
2020/09/25	2030	05/11/2020	8.36	Call	Bond Future	53.7900	0.0538	40.3400	0.0403	(25.005)	0	0	14,160
2020/09/25	2030	05/11/2020	8.86	Put	Bond Future	4,440.1600	4.4402	4,605.6200	4.6056	3.726	0	0	0
2020/09/25	2030	05/11/2020	8.86	Call	Bond Future	299.7000	0.2997	248.3200	0.2483	(17.144)	0	0	14,160
2020/09/25	2030	05/11/2020	9.86	Call	Bond Future	2,593.6200	2.5936	2,415.8400	2.4158	(6.855)	0	0	0
2020/09/25	2030	05/11/2020	9.23	Call	Bond Future	816.2800	0.8163	716.0800	0.7161	(12.275)	0	0	3,000
2020/09/25	2030	05/11/2020	10.47	Call	Bond Future	5,197.6300	5.1976	4,986.4600	4.9865	(4.063)	0	0	0
2020/09/25	2030	05/11/2020	10.47	Put	Bond Future	290.5700	0.2906	296.2400	0.2962	1.951	0	0	3,000

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2020/09/25	2030	05/11/2020	8.53	Put	Bond Future	6,247.2700	6.2473	6,441.7600	6.4418	3.113	0	0	0
2020/09/25	2030	05/11/2020	8.53	Call	Bond Future	100.4600	0.1005	78.1100	0.0781	(22.248)	0	0	15,414
2020/09/25	2030	05/11/2020	9.03	Put	Bond Future	3,618.5700	3.6186	3,763.0000	3.7630	3.991	0	0	0
2020/09/25	2030	05/11/2020	9.03	Call	Bond Future	490.6300	0.4906	418.2200	0.4182	(14.759)	0	0	15,414
2020/09/25	2030	05/11/2020	10.37	Call	Bond Future	4,737.3700	4.7374	4,529.1200	4.5291	(4.396)	0	0	0
2020/09/25	2030	04/02/2021	9.20	Put	Bond Future	5,094.1700	5.0942	5,215.8100	5.2158	2.388	0	0	0
2020/09/25	2030	04/02/2021	8.20	Put	Bond Future	9,784.1800	9.7842	9,963.4800	9.9635	1.833	0	0	0
2020/09/25	2030	04/02/2021	9.12	Call	Bond Future	1,616.9600	1.6170	1,524.6000	1.5246	(5.712)	0	0	1,000
2020/09/25	2030	04/02/2021	8.36	Call	Bond Future	613.9700	0.6140	566.4800	0.5665	(7.735)	0	0	800
2020/09/25	2030	04/02/2021	9.16	Call	Bond Future	1,692.8900	1.6929	1,597.8500	1.5978	(5.614)	0	0	0
2020/09/25	2030	04/02/2021	9.15	Put	Bond Future	5,284.1300	5.2841	5,409.1200	5.4091	2.365	0	0	0
2020/09/25	2030	04/02/2021			Bond Future	9.7933	89.6463	9.8335	89.4270	0.410	0.0000	0.0000	0
2020/09/25	2030	04/02/2021	8.20	Call	Bond Future	488.7300	0.4887	448.6700	0.4487	(8.197)	0	0	1,600
2020/09/25	2030	04/02/2021	8.37	Put	Bond Future	8,868.4500	8.8685	9,039.8200	9.0398	1.932	0	0	0
2020/09/25	2030	04/02/2021	8.37	Call	Bond Future	622.5700	0.6226	574.5800	0.5746	(7.708)	0	0	1,000
2020/09/25	2030	04/02/2021	9.17	Call	Bond Future	1,712.2600	1.7123	1,616.5600	1.6166	(5.589)	0	0	0
2020/09/25	2030	04/02/2021	9.17	Put	Bond Future	5,207.6700	5.2077	5,331.3300	5.3313	2.375	0	0	0
2020/09/25	2030	04/02/2021	9.20	Call	Bond Future	1,771.0300	1.7710	1,673.3100	1.6733	(5.518)	0	0	1,600
2020/09/25	2030	04/02/2021	9.12	Put	Bond Future	5,400.4000	5.4004	5,527.4000	5.5274	2.352	0	0	0
2020/09/25	2030	04/02/2021	8.36	Put	Bond Future	8,921.1900	8.9212	9,093.0600	9.0931	1.927	0	0	0
2020/09/25	2030	04/02/2021	9.16	Put	Bond Future	5,245.8100	5.2458	5,370.1300	5.3701	2.370	0	0	0
2020/09/25	2030	04/02/2021	9.15	Call	Bond Future	1,673.6500	1.6737	1,579.2800	1.5793	(5.639)	0	0	0
2020/09/25	2030	04/02/2021	8.86	Put	Bond Future	6,480.5200	6.4805	6,624.5000	6.6245	2.222	0	0	0
2020/09/25	2030	04/02/2021	8.86	Call	Bond Future	1,180.5100	1.1805	1,105.1300	1.1051	(6.385)	0	0	800
2020/09/25	2030	04/02/2021	10.20	Call	Bond Future	4,443.4600	4.4435	4,284.2500	4.2843	(3.583)	0	0	0
2020/09/25	2030	04/02/2021	10.20	Put	Bond Future	2,254.5000	2.2545	2,314.6500	2.3147	2.668	0	0	1,800
2020/09/25	2030	06/05/2021	10.04	Put	Bond Future	3,799.7100	3.7997	3,888.9400	3.8889	2.348	0	0	0
2020/09/25	2030	06/05/2021	9.15	Call	Bond Future	1,878.5000	1.8785	1,792.3200	1.7923	(4.588)	0	0	0
2020/09/25	2030	06/05/2021	11.69	Call	Bond Future	9,390.6200	9.3906	9,198.0100	9.1980	(2.051)	0	0	0
2020/09/25	2030	06/05/2021	11.70	Put	Bond Future	1,101.8000	1.1018	1,130.8400	1.1308	2.636	0	0	0
2020/09/25	2030	06/05/2021			Bond Future	10.0212	90.6110	10.0632	90.3891	0.419	0.0000	0.0000	0
2020/09/25	2030	06/05/2021	10.74	Call	Bond Future	6,078.7300	6.0787	5,915.3500	5.9153	(2.688)	0	0	0
2020/09/25	2030	06/05/2021	10.74	Put	Bond Future	2,381.8200	2.3818	2,440.3300	2.4403	2.457	0	0	0
2020/09/25	2030	06/05/2021	7.97	Call	Bond Future	549.5800	0.5496	514.1400	0.5141	(6.449)	0	0	700
2020/09/25	2030	06/05/2021	10.04	Call	Bond Future	3,899.0000	3.8990	3,766.3400	3.7663	(3.402)	0	0	0
2020/09/25	2030	06/05/2021	9.15	Put	Bond Future	6,645.4700	6.6455	6,781.1800	6.7812	2.042	0	0	0
2020/09/25	2030	06/05/2021	9.92	Call	Bond Future	3,578.9500	3.5789	3,452.2500	3.4523	(3.540)	0	0	0
2020/09/25	2030	06/05/2021	11.69	Put	Bond Future	1,111.8900	1.1119	1,141.1700	1.1412	2.633	0	0	0
2020/09/25	2030	06/05/2021	11.70	Call	Bond Future	9,427.0100	9.4270	9,234.1600	9.2342	(2.046)	0	0	0
2020/09/25	2030	06/05/2021	9.22	Call	Bond Future	2,005.4300	2.0054	1,915.5500	1.9156	(4.482)	0	0	0
2020/09/25	2030	06/05/2021	9.22	Put	Bond Future	6,377.2800	6.3773	6,509.2900	6.5093	2.070	0	0	700
2020/09/25	2030	06/05/2021	7.97	Put	Bond Future	12,315.2200	12.3152	12,501.6700	12.5017	1.514	0	0	0
2020/09/25	2030	06/05/2021	9.92	Put	Bond Future	4,116.2600	4.1163	4,211.4500	4.2114	2.313	0	0	700
2020/09/25	2030	06/05/2021	11.71	Call	Bond Future	9,463.4400	9.4634	9,270.3500	9.2703	(2.040)	0	0	0
2020/09/25	2030	06/05/2021	11.71	Put	Bond Future	1,091.7900	1.0918	1,120.5900	1.1206	2.638	0	0	0
2020/09/25	2030	05/08/2021	10.42	Put	Bond Future	3,789.0500	3.7890	3,877.2700	3.8773	2.328	0	0	0
2020/09/25	2030	05/08/2021	10.41	Call	Bond Future	4,519.4900	4.5195	4,383.7000	4.3837	(3.005)	0	0	0
2020/09/25	2030	05/08/2021			Bond Future	10.2705	87.5912	10.3146	87.3668	0.429	0.0000	0.0000	0

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2020/09/25	2030	05/08/2021	10.42	Call	Bond Future	4,547.1800		4.5472	4,410.9600	4.4110	(2.996)	0	0	0
2020/09/25	2030	05/08/2021	10.41	Put	Bond Future	3,811.8100		3.8118	3,900.4600	3.9005	2.326	0	0	0
2020/09/25	2030	05/08/2021	10.43	Call	Bond Future	4,574.6200		4.5746	4,437.9800	4.4380	(2.987)	0	0	0
2020/09/25	2030	05/08/2021	10.43	Put	Bond Future	3,766.0800		3.7661	3,853.8800	3.8539	2.331	0	0	0
2020/09/25	2032	05/11/2020	9.77	Put	Bond Future	4,982.4400		4.9824	5,148.8400	5.1488	3.340	0	0	0
2020/09/25	2032	05/11/2020	9.61	Put	Bond Future	5,869.2700		5.8693	6,051.7300	6.0517	3.109	0	0	0
2020/09/25	2032	05/11/2020	10.99	Call	Bond Future	3,507.8800		3.5079	3,309.8700	3.3099	(5.645)	0	0	0
2020/09/25	2032	05/11/2020	9.44	Put	Bond Future	6,874.5400		6.8745	7,070.4400	7.0704	2.850	0	0	0
2020/09/25	2032	05/11/2020	11.08	Call	Bond Future	3,884.6600		3.8847	3,681.0900	3.6811	(5.240)	0	0	0
2020/09/25	2032	05/11/2020			Bond Future	10.5322		85.9751	10.5704	85.7518	0.363	0.0000	0.0000	121,073
2020/09/25	2032	05/11/2020	9.76	Call	Bond Future	342.6900		0.3427	286.9300	0.2869	(16.271)	0	0	0
2020/09/25	2032	05/11/2020	9.76	Put	Bond Future	5,035.5400		5.0355	5,203.0800	5.2031	3.327	0	0	0
2020/09/25	2032	05/11/2020	10.99	Put	Bond Future	884.3000		0.8843	909.5900	0.9096	2.860	0	0	3,000
2020/09/25	2032	05/11/2020	9.77	Call	Bond Future	352.5900		0.3526	295.6900	0.2957	(16.138)	0	0	0
2020/09/25	2032	05/11/2020	9.11	Call	Bond Future	43.4100		0.0434	32.3700	0.0324	(25.432)	0	0	3,000
2020/09/25	2032	05/11/2020	9.61	Call	Bond Future	224.0000		0.2240	183.1600	0.1832	(18.232)	0	0	3,000
2020/09/25	2032	05/11/2020	9.44	Call	Bond Future	133.1500		0.1331	105.7500	0.1057	(20.578)	0	0	1,000
2020/09/25	2032	05/11/2020	11.08	Put	Bond Future	758.4900		0.7585	778.2200	0.7782	2.601	0	0	1,000
2020/09/25	2032	05/11/2020	9.75	Call	Bond Future	332.9900		0.3330	278.3600	0.2784	(16.406)	0	0	0
2020/09/25	2032	05/11/2020	9.75	Put	Bond Future	5,088.9100		5.0889	5,257.5800	5.2576	3.314	0	0	0
2020/09/25	2032	05/11/2020	9.11	Put	Bond Future	8,964.4600		8.9645	9,176.7200	9.1767	2.368	0	0	0
2020/09/25	2032	05/11/2020	8.94	Put	Bond Future	10,093.9900		10.0940	10,310.9100	10.3109	2.149	0	0	0
2020/09/25	2032	05/11/2020	8.94	Call	Bond Future	22.6900		0.0227	16.3100	0.0163	(28.118)	0	0	1,000
2020/09/25	2032	04/02/2021	9.29	Call	Bond Future	762.3500		0.7623	708.1700	0.7082	(7.107)	0	0	800
2020/09/25	2032	04/02/2021	10.82	Put	Bond Future	3,487.9200		3.4879	3,567.3700	3.5674	2.278	0	0	800
2020/09/25	2032	04/02/2021	9.63	Call	Bond Future	1,148.7500		1.1488	1,076.3800	1.0764	(6.300)	0	0	0
2020/09/25	2032	04/02/2021			Bond Future	10.7702		86.8449	10.8101	86.6190	0.370	0.0000	0.0000	0
2020/09/25	2032	04/02/2021	8.79	Put	Bond Future	12,728.0200		12.7280	12,921.4000	12.9214	1.519	0	0	0
2020/09/25	2032	04/02/2021	8.79	Call	Bond Future	385.4900		0.3855	352.9800	0.3530	(8.433)	0	0	800
2020/09/25	2032	04/02/2021	9.61	Call	Bond Future	1,122.6600		1.1227	1,051.4200	1.0514	(6.346)	0	0	0
2020/09/25	2032	04/02/2021	9.61	Put	Bond Future	8,073.4200		8.0734	8,228.0700	8.2281	1.916	0	0	0
2020/09/25	2032	04/02/2021	9.29	Put	Bond Future	9,767.4900		9.7675	9,939.2000	9.9392	1.758	0	0	0
2020/09/25	2032	04/02/2021	10.82	Call	Bond Future	3,769.6700		3.7697	3,623.2300	3.6232	(3.885)	0	0	0
2020/09/25	2032	04/02/2021	9.63	Put	Bond Future	7,973.1700		7.9732	8,126.6900	8.1267	1.925	0	0	0
2020/09/25	2032	04/02/2021	9.62	Call	Bond Future	1,135.6500		1.1356	1,063.8400	1.0638	(6.323)	0	0	0
2020/09/25	2032	04/02/2021	9.62	Put	Bond Future	8,023.2100		8.0232	8,177.2900	8.1773	1.920	0	0	0
2020/09/25	2032	06/05/2021	12.57	Call	Bond Future	9,554.1900		9.5542	9,360.3100	9.3603	(2.029)	0	0	0
2020/09/25	2032	06/05/2021	12.12	Put	Bond Future	2,215.6800		2.2157	2,262.8100	2.2628	2.127	0	0	0
2020/09/25	2032	06/05/2021			Bond Future	11.0113		83.6338	11.0530	83.4053	0.379	0.0000	0.0000	0
2020/09/25	2032	06/05/2021	12.57	Put	Bond Future	1,568.9800		1.5690	1,603.6300	1.6036	2.208	0	0	736
2020/09/25	2032	06/05/2021	10.33	Put	Bond Future	6,526.4800		6.5265	6,650.1200	6.6501	1.894	0	0	0
2020/09/25	2032	06/05/2021	10.33	Call	Bond Future	2,664.5800		2.6646	2,559.6900	2.5597	(3.936)	0	0	736
2020/09/25	2032	06/05/2021	12.11	Call	Bond Future	7,976.3600		7.9764	7,795.2700	7.7953	(2.270)	0	0	0
2020/09/25	2032	06/05/2021	12.11	Put	Bond Future	2,232.1500		2.2322	2,279.5900	2.2796	2.125	0	0	0
2020/09/25	2032	06/05/2021	12.12	Call	Bond Future	8,009.5900		8.0096	7,828.1900	7.8282	(2.265)	0	0	0
2020/09/25	2032	06/05/2021	12.10	Call	Bond Future	7,943.1700		7.9432	7,762.3800	7.7624	(2.276)	0	0	0
2020/09/25	2032	06/05/2021	12.10	Put	Bond Future	2,248.7200		2.2487	2,296.4600	2.2965	2.123	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
2020/09/25	2032	05/08/2021	11.37	Put	Bond Future	4,413.2500	4.4132	4,504.2400	4.5042	2.062	0	0	0
2020/09/25	2032	05/08/2021			Bond Future	11.2669	84.5435	11.3105	84.3124	0.387	0.0000	0.0000	0
2020/09/25	2032	05/08/2021	11.36	Call	Bond Future	4,930.6400	4.9306	4,790.9400	4.7909	(2.833)	0	0	0
2020/09/25	2032	05/08/2021	11.36	Put	Bond Future	4,437.9500	4.4380	4,529.3500	4.5294	2.060	0	0	0
2020/09/25	2032	05/08/2021	11.37	Call	Bond Future	4,958.6300	4.9586	4,818.5200	4.8185	(2.826)	0	0	0
2020/09/25	2032	05/08/2021	11.35	Call	Bond Future	4,902.7200	4.9027	4,763.4300	4.7634	(2.841)	0	0	0
2020/09/25	2032	05/08/2021	11.35	Put	Bond Future	4,462.7700	4.4628	4,554.5800	4.5546	2.057	0	0	0
2020/09/25	2033	05/11/2020			Bond Future	94.7556	94.7556	93.5263	93.5263	(1.297)	0.0000	0.0000	10,329
2020/09/25	2033	04/02/2021			Bond Future	95.7377	95.7377	94.4952	94.4952	(1.298)	0.0000	0.0000	0
2020/09/25	2033	06/05/2021			Bond Future	95.5736	95.5736	94.3173	94.3173	(1.314)	0.0000	0.0000	0
2020/09/25	2033	05/08/2021			Bond Future	96.6355	96.6355	95.3651	95.3651	(1.315)	0.0000	0.0000	0
2020/09/25	2037	05/11/2020	10.18	Call	Bond Future	93.7200	0.0937	70.9500	0.0709	(24.296)	0	0	0
2020/09/25	2037	05/11/2020	10.17	Put	Bond Future	8,912.6700	8.9127	9,180.5400	9.1805	3.005	0	0	0
2020/09/25	2037	05/11/2020			Bond Future	11.5199	80.3719	11.5683	80.0818	0.419	0.0000	0.0000	138,817
2020/09/25	2037	05/11/2020	10.19	Call	Bond Future	96.7100	0.0967	73.3500	0.0734	(24.155)	0	0	0
2020/09/25	2037	05/11/2020	10.19	Put	Bond Future	8,777.0600	8.7771	9,043.7600	9.0438	3.039	0	0	0
2020/09/25	2037	05/11/2020	10.17	Call	Bond Future	90.8100	0.0908	68.6200	0.0686	(24.436)	0	0	0
2020/09/25	2037	05/11/2020	10.18	Put	Bond Future	8,844.7800	8.8448	9,112.0700	9.1121	3.022	0	0	0
2020/09/25	2037	04/02/2021	13.73	Call	Bond Future	11,111.9100	11.1119	10,842.3400	10.8423	(2.426)	0	0	0
2020/09/25	2037	04/02/2021	10.85	Call	Bond Future	1,799.0800	1.7991	1,684.9200	1.6849	(6.345)	0	0	0
2020/09/25	2037	04/02/2021	10.35	Call	Bond Future	1,054.7000	1.0547	975.5400	0.9755	(7.505)	0	0	0
2020/09/25	2037	04/02/2021	10.28	Put	Bond Future	10,425.0600	10.4251	10,643.5800	10.6436	2.096	0	0	0
2020/09/25	2037	04/02/2021	10.27	Call	Bond Future	962.6500	0.9627	888.5300	0.8885	(7.700)	0	0	0
2020/09/25	2037	04/02/2021			Bond Future	11.7635	76.9308	11.8140	76.6375	0.429	0.0000	0.0000	0
2020/09/25	2037	04/02/2021	11.97	Put	Bond Future	3,508.8500	3.5088	3,605.5000	3.6055	2.754	0	0	0
2020/09/25	2037	04/02/2021	11.97	Call	Bond Future	4,697.7100	4.6977	4,501.1000	4.5011	(4.185)	0	0	300
2020/09/25	2037	04/02/2021	9.65	Put	Bond Future	14,442.2500	14.4422	14,694.4700	14.6945	1.746	0	0	0
2020/09/25	2037	04/02/2021	9.65	Call	Bond Future	439.2000	0.4392	398.1600	0.3982	(9.344)	0	0	72
2020/09/25	2037	04/02/2021	11.90	Call	Bond Future	4,478.1500	4.4781	4,286.0400	4.2860	(4.290)	0	0	0
2020/09/25	2037	04/02/2021	13.73	Put	Bond Future	860.0100	0.8600	883.7000	0.8837	2.755	0	0	300
2020/09/25	2037	04/02/2021	10.85	Put	Bond Future	7,420.1900	7.4202	7,599.2900	7.5993	2.414	0	0	72
2020/09/25	2037	04/02/2021	10.35	Put	Bond Future	10,021.3100	10.0213	10,235.4100	10.2354	2.136	0	0	72
2020/09/25	2037	04/02/2021	10.28	Call	Bond Future	973.8200	0.9738	899.0800	0.8991	(7.675)	0	0	0
2020/09/25	2037	04/02/2021	10.27	Put	Bond Future	10,483.4600	10.4835	10,702.6000	10.7026	2.090	0	0	0
2020/09/25	2037	04/02/2021	11.90	Put	Bond Future	3,689.1500	3.6892	3,790.3000	3.7903	2.742	0	0	240
2020/09/25	2037	04/02/2021	10.48	Put	Bond Future	9,295.2000	9.2952	9,500.8000	9.5008	2.212	0	0	0
2020/09/25	2037	04/02/2021	10.48	Call	Bond Future	1,217.8300	1.2178	1,130.1700	1.1302	(7.198)	0	0	240
2020/09/25	2037	04/02/2021	10.29	Call	Bond Future	985.0800	0.9851	909.7200	0.9097	(7.650)	0	0	0
2020/09/25	2037	04/02/2021	10.29	Put	Bond Future	10,366.8400	10.3668	10,584.7400	10.5847	2.102	0	0	0
2020/09/25	2037	06/05/2021	12.42	Call	Bond Future	6,150.2400	6.1502	5,950.8500	5.9509	(3.242)	0	0	0
2020/09/25	2037	06/05/2021			Bond Future	12.0105	77.7590	12.0632	77.4624	0.439	0.0000	0.0000	0
2020/09/25	2037	06/05/2021	12.42	Put	Bond Future	3,891.6100	3.8916	3,988.8700	3.9889	2.499	0	0	0
2020/09/25	2037	06/05/2021	12.43	Call	Bond Future	6,182.9000	6.1829	5,983.0200	5.9830	(3.233)	0	0	0
2020/09/25	2037	06/05/2021	12.44	Put	Bond Future	3,849.3700	3.8494	3,945.6600	3.9457	2.501	0	0	0
2020/09/25	2037	06/05/2021	12.43	Put	Bond Future	3,870.4400	3.8704	3,967.2100	3.9672	2.500	0	0	0
2020/09/25	2037	06/05/2021	12.44	Call	Bond Future	6,215.6100	6.2156	6,015.2500	6.0152	(3.223)	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
2020/09/25	2037	05/08/2021	12.26	Put	Bond Future	5,236.1200	5.2361	5,361.5300	5.3615	2.395	0	0	0
2020/09/25	2037	05/08/2021	12.27	Call	Bond Future	5,167.9300	5.1679	4,992.8800	4.9929	(3.387)	0	0	0
2020/09/25	2037	05/08/2021	12.28	Call	Bond Future	5,196.0400	5.1960	5,020.4800	5.0205	(3.379)	0	0	0
2020/09/25	2037	05/08/2021			Bond Future	12.2776	74.3492	12.3327	74.0492	0.449	0.0000	0.0000	0
2020/09/25	2037	05/08/2021	12.26	Call	Bond Future	5,140.1500	5.1401	4,965.6100	4.9656	(3.396)	0	0	0
2020/09/25	2037	05/08/2021	12.28	Put	Bond Future	5,182.7800	5.1828	5,307.1700	5.3072	2.400	0	0	0
2020/09/25	2037	05/08/2021	12.27	Put	Bond Future	5,209.2500	5.2092	5,334.1500	5.3341	2.398	0	0	0
2020/09/25	2038	05/11/2020			Bond Future	104.9081	104.9081	104.9287	104.9287	0.020	0.0000	0.0000	11,137
2020/09/25	2038	04/02/2021			Bond Future	104.2979	104.2979	104.3182	104.3182	0.019	0.0000	0.0000	0
2020/09/25	2038	06/05/2021			Bond Future	105.4444	105.4444	105.4648	105.4648	0.019	0.0000	0.0000	0
2020/09/25	2038	05/08/2021			Bond Future	104.8935	104.8935	104.9139	104.9139	0.020	0.0000	0.0000	0
2020/09/25	2040	05/11/2020	10.30	Call	Bond Future	93.6900	0.0937	71.9400	0.0719	(23.215)	0	0	0
2020/09/25	2040	05/11/2020	11.00	Put	Bond Future	5,050.7900	5.0508	5,233.2500	5.2333	3.613	0	0	0
2020/09/25	2040	05/11/2020	10.23	Call	Bond Future	74.7300	0.0747	56.6500	0.0567	(24.194)	0	0	2,000
2020/09/25	2040	05/11/2020	11.70	Put	Bond Future	2,147.1700	2.1472	2,226.2200	2.2262	3.682	0	0	2,000
2020/09/25	2040	05/11/2020	9.50	Call	Bond Future	4.3700	0.0044	2.8200	0.0028	(35.469)	0	0	2,000
2020/09/25	2040	05/11/2020	10.00	Call	Bond Future	33.6700	0.0337	24.3900	0.0244	(27.562)	0	0	2,380
2020/09/25	2040	05/11/2020			Bond Future	11.6689	82.1765	11.7121	81.9032	0.371	0.0000	0.0000	72,832
2020/09/25	2040	05/11/2020	10.30	Put	Bond Future	9,593.2000	9.5932	9,844.7300	9.8447	2.622	0	0	0
2020/09/25	2040	05/11/2020	9.73	Put	Bond Future	14,008.8100	14.0088	14,278.3400	14.2783	1.924	0	0	0
2020/09/25	2040	05/11/2020	9.73	Call	Bond Future	11.8000	0.0118	8.0500	0.0081	(31.780)	0	0	2,000
2020/09/25	2040	05/11/2020	10.23	Put	Bond Future	10,108.0600	10.1081	10,363.2600	10.3633	2.525	0	0	0
2020/09/25	2040	05/11/2020	10.31	Call	Bond Future	96.7100	0.0967	74.3900	0.0744	(23.079)	0	0	0
2020/09/25	2040	05/11/2020	10.32	Put	Bond Future	9,447.7200	9.4477	9,698.1000	9.6981	2.650	0	0	0
2020/09/25	2040	05/11/2020	11.00	Call	Bond Future	623.3300	0.6233	532.5100	0.5325	(14.570)	0	0	2,380
2020/09/25	2040	05/11/2020	11.70	Call	Bond Future	2,343.9800	2.3440	2,149.7500	2.1497	(8.286)	0	0	0
2020/09/25	2040	05/11/2020	9.50	Put	Bond Future	15,917.3500	15.9173	16,189.0800	16.1891	1.707	0	0	0
2020/09/25	2040	05/11/2020	10.00	Put	Bond Future	11,856.9300	11.8569	12,120.9300	12.1209	2.227	0	0	0
2020/09/25	2040	05/11/2020	10.31	Put	Bond Future	9,520.3700	9.5204	9,771.3300	9.7713	2.636	0	0	0
2020/09/25	2040	05/11/2020	10.32	Call	Bond Future	99.8100	0.0998	76.9100	0.0769	(22.944)	0	0	0
2020/09/25	2040	05/11/2020	11.50	Call	Bond Future	1,727.2200	1.7272	1,559.8800	1.5599	(9.688)	0	0	0
2020/09/25	2040	05/11/2020	11.50	Put	Bond Future	2,808.7900	2.8088	2,914.7300	2.9147	3.772	0	0	2,000
2020/09/25	2040	04/02/2021	9.49	Call	Bond Future	284.7400	0.2847	257.2600	0.2573	(9.651)	0	0	500
2020/09/25	2040	04/02/2021	9.57	Put	Bond Future	17,091.6700	17.0917	17,337.7100	17.3377	1.440	0	0	0
2020/09/25	2040	04/02/2021	10.07	Put	Bond Future	13,386.5300	13.3865	13,610.7100	13.6107	1.675	0	0	0
2020/09/25	2040	04/02/2021	10.42	Put	Bond Future	11,072.8800	11.0729	11,277.4800	11.2775	1.848	0	0	0
2020/09/25	2040	04/02/2021			Bond Future	11.9102	78.5035	11.9554	78.2271	0.380	0.0000	0.0000	0
2020/09/25	2040	04/02/2021	10.07	Call	Bond Future	649.9500	0.6500	597.7900	0.5978	(8.025)	0	0	800
2020/09/25	2040	04/02/2021	11.74	Call	Bond Future	3,824.0700	3.8241	3,658.3400	3.6583	(4.334)	0	0	0
2020/09/25	2040	04/02/2021	11.74	Put	Bond Future	4,878.1400	4.8781	4,988.7500	4.9888	2.267	0	0	800
2020/09/25	2040	04/02/2021	10.41	Call	Bond Future	990.7600	0.9908	919.6200	0.9196	(7.180)	0	0	0
2020/09/25	2040	04/02/2021	10.41	Put	Bond Future	11,135.6300	11.1356	11,340.8300	11.3408	1.843	0	0	0
2020/09/25	2040	04/02/2021	9.49	Put	Bond Future	17,725.7200	17.7257	17,974.5800	17.9746	1.404	0	0	0
2020/09/25	2040	04/02/2021	9.57	Call	Bond Future	321.7800	0.3218	291.4800	0.2915	(9.416)	0	0	800
2020/09/25	2040	04/02/2021	10.42	Call	Bond Future	1,002.4700	1.0025	930.7300	0.9307	(7.156)	0	0	0
2020/09/25	2040	04/02/2021	10.24	Put	Bond Future	12,232.8400	12.2328	12,447.9100	12.4479	1.758	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/25	2040	04/02/2021	10.24	Call	Bond Future	806.8500		0.8069	745.5800	0.7456	(7.594)	0	0	500
2020/09/25	2040	04/02/2021	11.57	Call	Bond Future	3,339.0600		3.3391	3,184.9500	3.1850	(4.615)	0	0	0
2020/09/25	2040	04/02/2021	11.57	Put	Bond Future	5,469.2400		5.4692	5,591.4700	5.5915	2.235	0	0	500
2020/09/25	2040	04/02/2021	10.40	Call	Bond Future	979.1500		0.9792	908.6200	0.9086	(7.203)	0	0	0
2020/09/25	2040	04/02/2021	10.40	Put	Bond Future	11,198.5800		11.1986	11,404.3900	11.4044	1.838	0	0	0
2020/09/25	2040	06/05/2021	12.44	Put	Bond Future	4,464.3400		4.4643	4,558.8600	4.5589	2.117	0	0	0
2020/09/25	2040	06/05/2021			Bond Future	12.1546		79.3487	12.2019	79.0691	0.389	0.0000	0.0000	0
2020/09/25	2040	06/05/2021	12.43	Call	Bond Future	6,093.4700		6.0935	5,908.8600	5.9089	(3.030)	0	0	0
2020/09/25	2040	06/05/2021	12.43	Put	Bond Future	4,488.4000		4.4884	4,583.3900	4.5834	2.116	0	0	0
2020/09/25	2040	06/05/2021	12.44	Call	Bond Future	6,126.6500		6.1266	5,941.5700	5.9416	(3.021)	0	0	0
2020/09/25	2040	06/05/2021	12.42	Call	Bond Future	6,060.3500		6.0603	5,876.2200	5.8762	(3.038)	0	0	0
2020/09/25	2040	06/05/2021	12.42	Put	Bond Future	4,512.5800		4.5126	4,608.0500	4.6081	2.116	0	0	0
2020/09/25	2040	05/08/2021	12.47	Call	Bond Future	5,542.2300		5.5422	5,372.5100	5.3725	(3.062)	0	0	0
2020/09/25	2040	05/08/2021			Bond Future	12.4188		75.7059	12.4684	75.4232	0.399	0.0000	0.0000	0
2020/09/25	2040	05/08/2021	12.47	Put	Bond Future	5,250.4300		5.2504	5,363.4100	5.3634	2.152	0	0	0
2020/09/25	2040	05/08/2021	12.48	Call	Bond Future	5,571.9400		5.5719	5,401.7500	5.4017	(3.054)	0	0	0
2020/09/25	2040	05/08/2021	12.49	Put	Bond Future	5,196.0400		5.1960	5,308.0700	5.3081	2.156	0	0	0
2020/09/25	2040	05/08/2021	12.48	Put	Bond Future	5,223.3100		5.2233	5,335.8200	5.3358	2.154	0	0	0
2020/09/25	2040	05/08/2021	12.49	Call	Bond Future	5,601.4300		5.6014	5,430.7600	5.4308	(3.047)	0	0	0
2020/09/25	2044	05/11/2020	10.36	Call	Bond Future	100.2400		0.1002	78.5100	0.0785	(21.678)	0	0	0
2020/09/25	2044	05/11/2020	11.06	Put	Bond Future	4,948.0100		4.9480	5,100.8900	5.1009	3.090	0	0	525
2020/09/25	2044	05/11/2020	11.43	Call	Bond Future	1,448.3100		1.4483	1,307.6700	1.3077	(9.711)	0	0	0
2020/09/25	2044	05/11/2020	9.72	Put	Bond Future	14,584.3700		14.5844	14,823.0000	14.8230	1.636	0	0	0
2020/09/25	2044	05/11/2020	9.97	Call	Bond Future	25.6400		0.0256	18.6300	0.0186	(27.340)	0	0	300
2020/09/25	2044	05/11/2020	9.29	Put	Bond Future	18,348.5000		18.3485	18,589.5700	18.5896	1.314	0	0	0
2020/09/25	2044	05/11/2020	9.96	Put	Bond Future	12,599.9600		12.6000	12,834.7200	12.8347	1.863	0	0	0
2020/09/25	2044	05/11/2020			Bond Future	11.7052		78.9463	11.7435	78.7048	0.327	0.0000	0.0000	47,224
2020/09/25	2044	05/11/2020	10.34	Call	Bond Future	94.0400		0.0940	73.4000	0.0734	(21.948)	0	0	0
2020/09/25	2044	05/11/2020	10.34	Put	Bond Future	9,647.9800		9.6480	9,868.8800	9.8689	2.290	0	0	0
2020/09/25	2044	05/11/2020	9.72	Call	Bond Future	9.3000		0.0093	6.3900	0.0064	(31.290)	0	0	1,815
2020/09/25	2044	05/11/2020	9.97	Put	Bond Future	12,519.1800		12.5192	12,753.7100	12.7537	1.873	0	0	0
2020/09/25	2044	05/11/2020	9.96	Call	Bond Future	24.6700		0.0247	17.8900	0.0179	(27.483)	0	0	0
2020/09/25	2044	05/11/2020	11.38	Call	Bond Future	1,320.9400		1.3209	1,187.1900	1.1872	(10.125)	0	0	0
2020/09/25	2044	05/11/2020	11.38	Put	Bond Future	3,427.4900		3.4275	3,535.2800	3.5353	3.145	0	0	300
2020/09/25	2044	05/11/2020	10.36	Put	Bond Future	9,499.9000		9.4999	9,719.7100	9.7197	2.314	0	0	0
2020/09/25	2044	05/11/2020	11.06	Call	Bond Future	669.7100		0.6697	581.0500	0.5810	(13.239)	0	0	0
2020/09/25	2044	05/11/2020	10.04	Put	Bond Future	11,958.1200		11.9581	12,190.8900	12.1909	1.947	0	0	0
2020/09/25	2044	05/11/2020	11.17	Put	Bond Future	4,382.0800		4.3821	4,519.5500	4.5195	3.137	0	0	1,815
2020/09/25	2044	05/11/2020	11.43	Put	Bond Future	3,224.5200		3.2245	3,325.4200	3.3254	3.129	0	0	1,815
2020/09/25	2044	05/11/2020	8.87	Put	Bond Future	22,283.0100		22.2830	22,524.4900	22.5245	1.084	0	0	0
2020/09/25	2044	05/11/2020	9.29	Call	Bond Future	1.2300		0.0012	0.7600	0.0008	(38.211)	0	0	300
2020/09/25	2044	05/11/2020	10.35	Call	Bond Future	97.1000		0.0971	75.9200	0.0759	(21.813)	0	0	0
2020/09/25	2044	05/11/2020	10.35	Put	Bond Future	9,573.8400		9.5738	9,794.2000	9.7942	2.302	0	0	0
2020/09/25	2044	05/11/2020	10.04	Call	Bond Future	33.3800		0.0334	24.6100	0.0246	(26.273)	0	0	525
2020/09/25	2044	05/11/2020	9.34	Put	Bond Future	17,897.2600		17.8973	18,138.2000	18.1382	1.346	0	0	0
2020/09/25	2044	05/11/2020	9.34	Call	Bond Future	1.5900		0.0016	0.9900	0.0010	(37.736)	0	0	525
2020/09/25	2044	05/11/2020	11.17	Call	Bond Future	861.7300		0.8617	757.6600	0.7577	(12.077)	0	0	0

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2020/09/25	2044	05/11/2020	8.87	Call	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	1,815
2020/09/25	2044	05/11/2020	10.02	Put	Bond Future	12,117.6200	12.1176	12,350.9300	12.3509	1.925	0	0	0
2020/09/25	2044	05/11/2020	10.02	Call	Bond Future	30.9800	0.0310	22.7500	0.0227	(26.566)	0	0	1,815
2020/09/25	2044	04/02/2021	10.04	Put	Bond Future	13,948.2100	13.9482	14,147.3000	14.1473	1.427	0	0	0
2020/09/25	2044	04/02/2021	10.37	Call	Bond Future	911.0400	0.9110	849.4300	0.8494	(6.763)	0	0	0
2020/09/25	2044	04/02/2021	10.35	Put	Bond Future	11,798.4000	11.7984	11,982.1100	11.9821	1.557	0	0	0
2020/09/25	2044	04/02/2021			Bond Future	11.9383	75.3657	11.9783	75.1214	0.335	0.0000	0.0000	0
2020/09/25	2044	04/02/2021	10.37	Put	Bond Future	11,666.6600	11.6667	11,849.2900	11.8493	1.565	0	0	0
2020/09/25	2044	04/02/2021	10.35	Call	Bond Future	889.0700	0.8891	828.5400	0.8285	(6.808)	0	0	0
2020/09/25	2044	04/02/2021	10.04	Call	Bond Future	596.6500	0.5966	551.5000	0.5515	(7.567)	0	0	0
2020/09/25	2044	04/02/2021	10.84	Call	Bond Future	1,548.3000	1.5483	1,459.3400	1.4593	(5.746)	0	0	0
2020/09/25	2044	04/02/2021	10.36	Put	Bond Future	11,732.4300	11.7324	11,915.6000	11.9156	1.561	0	0	0
2020/09/25	2044	04/02/2021	10.84	Put	Bond Future	8,819.6000	8.8196	8,974.8800	8.9749	1.761	0	0	265
2020/09/25	2044	04/02/2021	10.29	Call	Bond Future	825.5200	0.8255	768.1400	0.7681	(6.951)	0	0	0
2020/09/25	2044	04/02/2021	10.29	Put	Bond Future	12,198.7500	12.1988	12,385.6100	12.3856	1.532	0	0	265
2020/09/25	2044	04/02/2021	9.66	Put	Bond Future	16,851.1300	16.8511	17,065.6400	17.0656	1.273	0	0	0
2020/09/25	2044	04/02/2021	9.66	Call	Bond Future	346.0800	0.3461	316.3500	0.3164	(8.590)	0	0	265
2020/09/25	2044	04/02/2021	10.36	Call	Bond Future	900.0100	0.9000	838.9400	0.8389	(6.785)	0	0	0
2020/09/25	2044	06/05/2021	12.43	Put	Bond Future	4,458.7700	4.4588	4,540.7400	4.5407	1.838	0	0	0
2020/09/25	2044	06/05/2021	12.44	Call	Bond Future	5,977.8000	5.9778	5,812.3100	5.8123	(2.768)	0	0	0
2020/09/25	2044	06/05/2021			Bond Future	12.1741	76.1771	12.2160	75.9300	0.344	0.0000	0.0000	0
2020/09/25	2044	06/05/2021	12.45	Call	Bond Future	6,009.6600	6.0097	5,843.7400	5.8437	(2.761)	0	0	0
2020/09/25	2044	06/05/2021	12.45	Put	Bond Future	4,408.4000	4.4084	4,489.5300	4.4895	1.840	0	0	0
2020/09/25	2044	06/05/2021	12.43	Call	Bond Future	5,946.0100	5.9460	5,780.9300	5.7809	(2.776)	0	0	0
2020/09/25	2044	06/05/2021	12.44	Put	Bond Future	4,433.5100	4.4335	4,515.0700	4.5151	1.840	0	0	0
2020/09/25	2044	05/08/2021	12.60	Put	Bond Future	4,932.8400	4.9328	5,025.2700	5.0253	1.874	0	0	0
2020/09/25	2044	05/08/2021	12.61	Put	Bond Future	4,907.1900	4.9072	4,999.2100	4.9992	1.875	0	0	0
2020/09/25	2044	05/08/2021			Bond Future	12.4289	72.6250	12.4729	72.3751	0.353	0.0000	0.0000	0
2020/09/25	2044	05/08/2021	12.60	Call	Bond Future	5,897.3500	5.8974	5,739.9300	5.7399	(2.669)	0	0	0
2020/09/25	2044	05/08/2021	12.61	Call	Bond Future	5,927.3900	5.9274	5,769.5600	5.7696	(2.663)	0	0	0
2020/09/25	2044	05/08/2021	12.59	Call	Bond Future	5,867.3600	5.8674	5,710.3500	5.7103	(2.676)	0	0	0
2020/09/25	2044	05/08/2021	12.59	Put	Bond Future	4,958.6200	4.9586	5,051.4600	5.0515	1.872	0	0	0
2020/09/25	2046	05/11/2020			Bond Future	92.1983	92.1983	92.3714	92.3714	0.188	0.0000	0.0000	16,311
2020/09/25	2046	04/02/2021			Bond Future	93.1538	93.1538	93.3284	93.3284	0.187	0.0000	0.0000	0
2020/09/25	2046	06/05/2021			Bond Future	92.3867	92.3867	92.5631	92.5631	0.191	0.0000	0.0000	0
2020/09/25	2046	05/08/2021			Bond Future	93.4132	93.4132	93.5914	93.5914	0.191	0.0000	0.0000	0
2020/09/25	2050	05/11/2020			Bond Future	94.6811	94.6811	94.6996	94.6996	0.020	0.0000	0.0000	13,963
2020/09/25	2050	04/02/2021			Bond Future	93.7714	93.7714	93.7900	93.7900	0.020	0.0000	0.0000	0
2020/09/25	2050	06/05/2021			Bond Future	94.8024	94.8024	94.8206	94.8206	0.019	0.0000	0.0000	0
2020/09/25	2050	05/08/2021			Bond Future	93.9271	93.9271	93.9456	93.9456	0.020	0.0000	0.0000	0
2020/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	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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2020/09/25	AL37	05/11/2020			Index Future	755.2520	755.2520	754.3690	754.3690	(0.117)	0.0000	0.0000	0
2020/09/25	AL37	04/02/2021			Index Future	762.8950	762.8950	761.9980	761.9980	(0.118)	0.0000	0.0000	0
2020/09/25	AL37	06/05/2021			Index Future	771.0950	771.0950	770.1840	770.1840	(0.118)	0.0000	0.0000	0
2020/09/25	AL37	05/08/2021			Index Future	779.3900	779.3900	778.4670	778.4670	(0.118)	0.0000	0.0000	0
2020/09/25	AL7T	05/11/2020			Index Future	809.5330	809.5330	807.7180	807.7180	(0.224)	0.0000	0.0000	0
2020/09/25	AL7T	04/02/2021			Index Future	817.7250	817.7250	815.8870	815.8870	(0.225)	0.0000	0.0000	0
2020/09/25	AL7T	06/05/2021			Index Future	826.5140	826.5140	824.6510	824.6510	(0.225)	0.0000	0.0000	0
2020/09/25	AL7T	05/08/2021			Index Future	835.4050	835.4050	833.5200	833.5200	(0.226)	0.0000	0.0000	0
2020/09/25	ALBI	05/11/2020			Index Future	712.3480	712.3480	710.7240	710.7240	(0.228)	0.0000	0.0000	226
2020/09/25	ALBI	04/02/2021			Index Future	719.5570	719.5570	717.9120	717.9120	(0.229)	0.0000	0.0000	0
2020/09/25	ALBI	06/05/2021			Index Future	727.2910	727.2910	725.6240	725.6240	(0.229)	0.0000	0.0000	0
2020/09/25	ALBI	05/08/2021			Index Future	735.1140	735.1140	733.4280	733.4280	(0.229)	0.0000	0.0000	0
2020/09/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	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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2020/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/25	ES33	05/11/2020			Bond Future	12.1095	71.4785	12.1574	71.2394	0.395	0.0000	0.0000	350
2020/09/25	ES33	04/02/2021			Bond Future	12.3990	72.2016	12.4491	71.9600	0.404	0.0000	0.0000	0
2020/09/25	ES33	06/05/2021			Bond Future	12.6880	69.2031	12.7403	68.9586	0.413	0.0000	0.0000	0
2020/09/25	ES33	05/08/2021			Bond Future	12.9949	69.9559	13.0497	69.7086	0.422	0.0000	0.0000	0
2020/09/25	ES42	05/11/2020			Bond Future	12.5353	70.5423	12.5782	70.3074	0.342	0.0000	0.0000	4,789
2020/09/25	ES42	04/02/2021			Bond Future	12.8067	71.2563	12.8517	71.0188	0.351	0.0000	0.0000	0
2020/09/25	ES42	06/05/2021			Bond Future	13.0883	67.7646	13.1355	67.5243	0.361	0.0000	0.0000	0
2020/09/25	ES42	05/08/2021			Bond Future	13.3794	68.5020	13.4291	68.2590	0.371	0.0000	0.0000	0
2020/09/25	GOVI	05/11/2020	737.84	Put	GOVI	341,560.0000	34.1560	357,380.0000	35.7380	4.632	0	0	0
2020/09/25	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	05/11/2020			GOVI	703.6840	703.6840	702.1020	702.1020	(0.225)	0.0000	0.0000	1,009
2020/09/25	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	05/11/2020	737.83	Put	GOVI	341,460.0000	34.1460	357,280.0000	35.7280	4.633	0	0	0
2020/09/25	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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2020/09/25	GOVI	05/11/2020	737.85	Put	GOVI	341,660.0000	34.1660	357,480.0000	35.7480	4.630	0	0	0
2020/09/25	GOVI	04/02/2021	750.96	Put	GOVI	401,550.0000	40.1550	417,570.0000	41.7570	3.990	0	0	0
2020/09/25	GOVI	04/02/2021			GOVI	710.8050	710.8050	709.2030	709.2030	(0.225)	0.0000	0.0000	0
2020/09/25	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	04/02/2021	750.95	Put	GOVI	401,450.0000	40.1450	417,470.0000	41.7470	3.991	0	0	0
2020/09/25	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	04/02/2021	750.94	Put	GOVI	401,350.0000	40.1350	417,370.0000	41.7370	3.992	0	0	0
2020/09/25	GOVI	06/05/2021	678.67	Call	GOVI	397,750.0000	39.7750	381,520.0000	38.1520	(4.080)	0	0	0
2020/09/25	GOVI	06/05/2021			GOVI	718.4450	718.4450	716.8220	716.8220	(0.226)	0.0000	0.0000	0
2020/09/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	06/05/2021	678.68	Call	GOVI	397,650.0000	39.7650	381,420.0000	38.1420	(4.081)	0	0	0
2020/09/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	06/05/2021	678.69	Call	GOVI	397,550.0000	39.7550	381,320.0000	38.1320	(4.083)	0	0	0
2020/09/25	GOVI	05/08/2021	719.14	Call	GOVI	70,330.0000	7.0330	53,910.0000	5.3910	(23.347)	0	0	0
2020/09/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	05/08/2021			GOVI	726.1730	726.1730	724.5310	724.5310	(0.226)	0.0000	0.0000	0
2020/09/25	GOVI	05/08/2021	719.15	Call	GOVI	70,230.0000	7.0230	53,810.0000	5.3810	(23.380)	0	0	0
2020/09/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	GOVI	05/08/2021	719.13	Call	GOVI	70,430.0000	7.0430	54,010.0000	5.4010	(23.314)	0	0	0
2020/09/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/25	IGOV	05/11/2020			Index Future	256.0830	256.0830	255.7370	255.7370	(0.135)	0.0000	0.0000	1,201
2020/09/25	IGOV	04/02/2021			Index Future	258.7380	258.7380	258.3870	258.3870	(0.136)	0.0000	0.0000	0
2020/09/25	IGOV	06/05/2021			Index Future	261.5820	261.5820	261.2250	261.2250	(0.136)	0.0000	0.0000	0
2020/09/25	IGOV	05/08/2021			Index Future	264.4570	264.4570	264.0960	264.0960	(0.137)	0.0000	0.0000	0
2020/09/25	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/25	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1700	92.1700	0.011	0.0000	0.0000	0
2020/09/25	IS05	15/06/2021			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2020/09/25	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2000	89.2000	(0.011)	0.0000	0.0000	0
2020/09/25	IS05	21/12/2021			Interest Rate Swap	90.4600	90.4600	90.4400	90.4400	(0.022)	0.0000	0.0000	51
2020/09/25	IS05	15/03/2022			Interest Rate Swap	89.8500	89.8500	89.8300	89.8300	(0.022)	0.0000	0.0000	0
2020/09/25	IS05	21/06/2022			Interest Rate Swap	89.9300	89.9300	89.9100	89.9100	(0.022)	0.0000	0.0000	0
2020/09/25	IS05	20/09/2022			Interest Rate Swap	93.0700	93.0700	93.0200	93.0200	(0.054)	0.0000	0.0000	0
2020/09/25	IS05	20/12/2022			Interest Rate Swap	93.5700	93.5700	93.5200	93.5200	(0.053)	0.0000	0.0000	0
2020/09/25	IS05	22/03/2023			Interest Rate Swap	85.9600	85.9600	85.9300	85.9300	(0.035)	0.0000	0.0000	0
2020/09/25	IS05	20/06/2023			Interest Rate Swap	91.5200	91.5200	91.5100	91.5100	(0.011)	0.0000	0.0000	0
2020/09/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/25	IS10	17/12/2025			Interest Rate Swap	79.9800	79.9800	79.9700	79.9700	(0.013)	0.0000	0.0000	0
2020/09/25	IS10	16/03/2026			Interest Rate Swap	76.6200	76.6200	76.6000	76.6000	(0.026)	0.0000	0.0000	0
2020/09/25	IS10	15/06/2026			Interest Rate Swap	75.1500	75.1500	75.1200	75.1200	(0.040)	0.0000	0.0000	0
2020/09/25	IS10	21/09/2026			Interest Rate Swap	77.2900	77.2900	77.2600	77.2600	(0.039)	0.0000	0.0000	0
2020/09/25	IS10	21/12/2026			Interest Rate Swap	81.4000	81.4000	81.3700	81.3700	(0.037)	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
2020/09/25	IS10	15/03/2027			Interest Rate Swap	79.9900	79.9900	79.9500	79.9500	(0.050)	0.0000	0.0000	0
2020/09/25	IS10	21/06/2027			Interest Rate Swap	82.1700	82.1700	82.1200	82.1200	(0.061)	0.0000	0.0000	0
2020/09/25	IS10	20/09/2027			Interest Rate Swap	88.0800	88.0800	88.0400	88.0400	(0.045)	0.0000	0.0000	0
2020/09/25	IS10	20/12/2027			Interest Rate Swap	88.5900	88.5900	88.5600	88.5600	(0.034)	0.0000	0.0000	0
2020/09/25	IS10	22/03/2028			Interest Rate Swap	81.7200	81.7200	81.7100	81.7100	(0.012)	0.0000	0.0000	0
2020/09/25	IS10	20/06/2028			Interest Rate Swap	89.6800	89.6800	89.6800	89.6800	0.000	0.0000	0.0000	0
2020/09/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/25	JBAF	21/10/2020			Jibar Tradeable Future	3.3650	96.6350	3.3550	96.6450	(0.297)	0.0000	0.0000	0
2020/09/25	JBAF	18/11/2020			Jibar Tradeable Future	3.3700	96.6300	3.3700	96.6300	0.000	0.0000	0.0000	0
2020/09/25	JBAF	15/12/2020			Jibar Tradeable Future	3.3250	96.6750	3.3150	96.6850	(0.301)	0.0000	0.0000	30,010
2020/09/25	JBAF	20/01/2021			Jibar Tradeable Future	3.3300	96.6700	3.3300	96.6700	0.000	0.0000	0.0000	0
2020/09/25	JBAF	17/02/2021			Jibar Tradeable Future	3.3600	96.6400	3.3500	96.6500	(0.298)	0.0000	0.0000	0
2020/09/25	JBAF	17/03/2021			Jibar Tradeable Future	3.3700	96.6300	3.3700	96.6300	0.000	0.0000	0.0000	0
2020/09/25	JBAF	15/06/2021			Jibar Tradeable Future	3.4950	96.5050	3.4850	96.5150	(0.286)	0.0000	0.0000	0
2020/09/25	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2020/09/25	JBAF	15/12/2021			Jibar Tradeable Future	3.8200	96.1800	3.8200	96.1800	0.000	0.0000	0.0000	0
2020/09/25	JBAF	16/03/2022			Jibar Tradeable Future	4.0000	96.0000	4.0050	95.9950	0.125	0.0000	0.0000	0
2020/09/25	JBAF	15/06/2022			Jibar Tradeable Future	4.2050	95.7950	4.2250	95.7750	0.476	0.0000	0.0000	0
2020/09/25	JBAF	21/09/2022			Jibar Tradeable Future	4.6300	95.3700	4.6200	95.3800	(0.216)	0.0000	0.0000	0
2020/09/25	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	R023	05/11/2020			Bond Future	4.6152	108.2870	4.6195	108.2774	0.093	0.0000	0.0000	34,473
2020/09/25	R023	05/11/2020	7.46	Call	Bond Future	6,180.3100	6.1803	6,170.6100	6.1706	(0.157)	0	0	0
2020/09/25	R023	05/11/2020	7.47	Call	Bond Future	6,201.2300	6.2012	6,191.5300	6.1915	(0.156)	0	0	0
2020/09/25	R023	05/11/2020	7.45	Call	Bond Future	6,159.4000	6.1594	6,149.7000	6.1497	(0.157)	0	0	0
2020/09/25	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	R023	04/02/2021	6.34	Call	Bond Future	3,259.4900	3.2595	3,248.9200	3.2489	(0.324)	0	0	0
2020/09/25	R023	04/02/2021	6.32	Put	Bond Future	14.4800	0.0145	14.0400	0.0140	(3.039)	0	0	0
2020/09/25	R023	04/02/2021			Bond Future	4.6917	109.3826	4.6967	109.3724	0.108	0.0000	0.0000	0
2020/09/25	R023	04/02/2021	6.34	Put	Bond Future	13.5700	0.0136	13.1500	0.0131	(3.095)	0	0	0
2020/09/25	R023	04/02/2021	6.32	Call	Bond Future	3,221.7900	3.2218	3,211.2000	3.2112	(0.329)	0	0	0
2020/09/25	R023	04/02/2021	6.33	Put	Bond Future	14.0200	0.0140	13.5900	0.0136	(3.067)	0	0	0
2020/09/25	R023	04/02/2021	6.33	Call	Bond Future	3,240.6400	3.2406	3,230.0600	3.2301	(0.326)	0	0	0
2020/09/25	R023	06/05/2021	7.58	Call	Bond Future	4,872.0900	4.8721	4,861.4600	4.8615	(0.218)	0	0	0
2020/09/25	R023	06/05/2021			Bond Future	4.7408	106.6512	4.7468	106.6406	0.126	0.0000	0.0000	0
2020/09/25	R023	06/05/2021	7.56	Call	Bond Future	4,838.9400	4.8389	4,828.3200	4.8283	(0.219)	0	0	0
2020/09/25	R023	06/05/2021	7.56	Put	Bond Future	1.9000	0.0019	1.8600	0.0019	(2.105)	0	0	0
2020/09/25	R023	06/05/2021	7.58	Put	Bond Future	1.7900	0.0018	1.7400	0.0017	(2.793)	0	0	0
2020/09/25	R023	06/05/2021	7.57	Call	Bond Future	4,855.5100	4.8555	4,844.8900	4.8449	(0.219)	0	0	0
2020/09/25	R023	06/05/2021	7.57	Put	Bond Future	1.8400	0.0018	1.8000	0.0018	(2.174)	0	0	0
2020/09/25	R023	05/08/2021	5.30	Call	Bond Future	1,116.5100	1.1165	1,107.2800	1.1073	(0.827)	0	0	0
2020/09/25	R023	05/08/2021	5.29	Put	Bond Future	368.6100	0.3686	370.2300	0.3702	0.439	0	0	0
2020/09/25	R023	05/08/2021			Bond Future	4.8043	107.8109	4.8114	107.8001	0.148	0.0000	0.0000	0
2020/09/25	R023	05/08/2021	5.31	Call	Bond Future	1,127.3500	1.1273	1,118.0900	1.1181	(0.821)	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
2020/09/25	R023	05/08/2021	5.31	Put	Bond Future	360.0500	0.3601	361.6100	0.3616	0.433	0	0	0
2020/09/25	R023	05/08/2021	5.30	Put	Bond Future	364.3100	0.3643	365.9000	0.3659	0.436	0	0	0
2020/09/25	R023	05/08/2021	5.29	Call	Bond Future	1,105.7000	1.1057	1,096.5000	1.0965	(0.832)	0	0	0
2020/09/25	R035	05/11/2020	10.34	Put	Bond Future	6,202.5800	6.2026	6,440.7000	6.4407	3.839	0	0	0
2020/09/25	R035	05/11/2020			Bond Future	11.2527	84.9955	11.3010	84.6998	0.429	0.0000	0.0000	107,558
2020/09/25	R035	05/11/2020	10.33	Call	Bond Future	294.2200	0.2942	237.7200	0.2377	(19.203)	0	0	0
2020/09/25	R035	05/11/2020	10.33	Put	Bond Future	6,262.4400	6.2624	6,501.7200	6.5017	3.821	0	0	0
2020/09/25	R035	05/11/2020	10.34	Call	Bond Future	302.3600	0.3024	244.7000	0.2447	(19.070)	0	0	0
2020/09/25	R035	05/11/2020	10.32	Call	Bond Future	286.2500	0.2863	230.9000	0.2309	(19.336)	0	0	0
2020/09/25	R035	05/11/2020	10.32	Put	Bond Future	6,322.5500	6.3225	6,562.9800	6.5630	3.803	0	0	0
2020/09/25	R035	04/02/2021	10.14	Put	Bond Future	9,799.4200	9.7994	10,017.9300	10.0179	2.230	0	0	650
2020/09/25	R035	04/02/2021	11.14	Put	Bond Future	5,217.1100	5.2171	5,358.4200	5.3584	2.709	0	0	650
2020/09/25	R035	04/02/2021	10.05	Call	Bond Future	955.6800	0.9557	881.0000	0.8810	(7.814)	0	0	0
2020/09/25	R035	04/02/2021	10.04	Put	Bond Future	10,376.0100	10.3760	10,601.0400	10.6010	2.169	0	0	0
2020/09/25	R035	04/02/2021			Bond Future	11.5036	85.8554	11.5540	85.5563	0.438	0.0000	0.0000	0
2020/09/25	R035	04/02/2021	10.14	Call	Bond Future	1,061.4800	1.0615	980.9200	0.9809	(7.589)	0	0	0
2020/09/25	R035	04/02/2021	10.06	Call	Bond Future	967.0300	0.9670	891.7100	0.8917	(7.789)	0	0	0
2020/09/25	R035	04/02/2021	10.06	Put	Bond Future	10,259.2700	10.2593	10,483.0200	10.4830	2.181	0	0	0
2020/09/25	R035	04/02/2021	11.14	Call	Bond Future	3,012.5700	3.0126	2,854.8100	2.8548	(5.237)	0	0	0
2020/09/25	R035	04/02/2021	10.05	Put	Bond Future	10,317.5500	10.3176	10,541.9400	10.5419	2.175	0	0	0
2020/09/25	R035	04/02/2021	10.04	Call	Bond Future	944.4300	0.9444	870.3900	0.8704	(7.840)	0	0	0
2020/09/25	R035	06/05/2021	11.55	Call	Bond Future	4,304.6200	4.3046	4,136.0200	4.1360	(3.917)	0	0	0
2020/09/25	R035	06/05/2021	12.77	Call	Bond Future	8,340.6800	8.3407	8,110.1300	8.1101	(2.764)	0	0	0
2020/09/25	R035	06/05/2021	10.24	Put	Bond Future	10,981.4700	10.9815	11,196.2700	11.1963	1.956	0	0	0
2020/09/25	R035	06/05/2021	12.37	Call	Bond Future	6,891.8100	6.8918	6,678.5700	6.6786	(3.094)	0	0	0
2020/09/25	R035	06/05/2021	12.35	Put	Bond Future	3,465.2400	3.4652	3,555.4700	3.5555	2.604	0	0	0
2020/09/25	R035	06/05/2021			Bond Future	11.7488	82.3041	11.8015	82.0016	0.448	0.0000	0.0000	0
2020/09/25	R035	06/05/2021	12.37	Put	Bond Future	3,427.6300	3.4276	3,516.9100	3.5169	2.605	0	0	0
2020/09/25	R035	06/05/2021	12.35	Call	Bond Future	6,821.3700	6.8214	6,609.0800	6.6091	(3.112)	0	0	0
2020/09/25	R035	06/05/2021	11.55	Put	Bond Future	5,462.5500	5.4625	5,596.4700	5.5965	2.452	0	0	1,650
2020/09/25	R035	06/05/2021	12.77	Put	Bond Future	2,762.3000	2.7623	2,834.2700	2.8343	2.605	0	0	1,650
2020/09/25	R035	06/05/2021	10.24	Call	Bond Future	1,547.2000	1.5472	1,459.4800	1.4595	(5.670)	0	0	793
2020/09/25	R035	06/05/2021	12.36	Put	Bond Future	3,446.5100	3.4465	3,536.2600	3.5363	2.604	0	0	0
2020/09/25	R035	06/05/2021	10.81	Put	Bond Future	8,167.0200	8.1670	8,348.2200	8.3482	2.219	0	0	0
2020/09/25	R035	06/05/2021	10.81	Call	Bond Future	2,477.6400	2.4776	2,356.3200	2.3563	(4.897)	0	0	1,650
2020/09/25	R035	06/05/2021	11.32	Call	Bond Future	3,683.6300	3.6836	3,529.2600	3.5293	(4.191)	0	0	0
2020/09/25	R035	06/05/2021	11.32	Put	Bond Future	6,211.7800	6.2118	6,359.9300	6.3599	2.385	0	0	793
2020/09/25	R035	06/05/2021	12.02	Call	Bond Future	5,706.3800	5.7064	5,510.8900	5.5109	(3.426)	0	0	0
2020/09/25	R035	06/05/2021	12.02	Put	Bond Future	4,166.2300	4.1662	4,273.2600	4.2733	2.569	0	0	793
2020/09/25	R035	06/05/2021	12.36	Call	Bond Future	6,856.6900	6.8567	6,643.9200	6.6439	(3.103)	0	0	0
2020/09/25	R035	05/08/2021	5.31	Call	Bond Future	1.1600	0.0012	1.0000	0.0010	(13.793)	0	0	0
2020/09/25	R035	05/08/2021			Bond Future	12.0121	83.1992	12.0672	82.8933	0.458	0.0000	0.0000	0
2020/09/25	R035	05/08/2021	5.29	Call	Bond Future	1.1100	0.0011	0.9500	0.0010	(14.414)	0	0	0
2020/09/25	R035	05/08/2021	5.29	Put	Bond Future	55,125.8600	55.1259	55,431.5800	55.4316	0.555	0	0	0
2020/09/25	R035	05/08/2021	5.31	Put	Bond Future	54,892.6200	54.8926	55,198.3400	55.1983	0.557	0	0	0
2020/09/25	R035	05/08/2021	5.30	Call	Bond Future	1.1300	0.0011	0.9800	0.0010	(13.274)	0	0	0
2020/09/25	R035	05/08/2021	5.30	Put	Bond Future	55,009.1700	55.0092	55,314.9000	55.3149	0.556	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
2020/09/25	R186	05/11/2020	8.65	Call	Bond Future	6,644.0900	6.6441	6,491.0000	6.4910	(2.304)	0	0	0
2020/09/25	R186	05/11/2020	8.64	Put	Bond Future	22.0000	0.0220	21.3500	0.0213	(2.955)	0	0	0
2020/09/25	R186	05/11/2020	7.50	Call	Bond Future	1,609.6000	1.6096	1,491.3400	1.4913	(7.347)	0	0	80
2020/09/25	R186	05/11/2020	8.00	Put	Bond Future	224.1300	0.2241	228.9300	0.2289	2.142	0	0	0
2020/09/25	R186	05/11/2020			Bond Future	7.3550	119.3187	7.3838	119.1662	0.391	0.0000	0.0000	90,220
2020/09/25	R186	05/11/2020	8.66	Call	Bond Future	6,692.4200	6.6924	6,539.3300	6.5393	(2.288)	0	0	0
2020/09/25	R186	05/11/2020	8.66	Put	Bond Future	20.1400	0.0201	19.5000	0.0195	(3.178)	0	0	0
2020/09/25	R186	05/11/2020	7.00	Put	Bond Future	2,351.8300	2.3518	2,444.8400	2.4448	3.955	0	0	0
2020/09/25	R186	05/11/2020	7.00	Call	Bond Future	447.5800	0.4476	388.1400	0.3881	(13.280)	0	0	1,200
2020/09/25	R186	05/11/2020	8.65	Put	Bond Future	21.0500	0.0210	20.4100	0.0204	(3.040)	0	0	0
2020/09/25	R186	05/11/2020	8.64	Call	Bond Future	6,595.7700	6.5958	6,442.6700	6.4427	(2.321)	0	0	0
2020/09/25	R186	05/11/2020	6.50	Put	Bond Future	4,713.6100	4.7136	4,852.5400	4.8525	2.947	0	0	0
2020/09/25	R186	05/11/2020	7.50	Put	Bond Future	843.1200	0.8431	877.3100	0.8773	4.055	0	0	0
2020/09/25	R186	05/11/2020	8.00	Call	Bond Future	3,584.8800	3.5849	3,437.2300	3.4372	(4.119)	0	0	1,200
2020/09/25	R186	05/11/2020	7.84	Put	Bond Future	352.4800	0.3525	362.9700	0.3630	2.976	0	0	0
2020/09/25	R186	05/11/2020	9.26	Put	Bond Future	0.9600	0.0010	0.8500	0.0009	(11.458)	0	0	3,500
2020/09/25	R186	05/11/2020	6.50	Call	Bond Future	59.6500	0.0596	46.1300	0.0461	(22.666)	0	0	80
2020/09/25	R186	05/11/2020	7.84	Call	Bond Future	2,891.2300	2.8912	2,749.2700	2.7493	(4.910)	0	0	3,500
2020/09/25	R186	05/11/2020	8.34	Put	Bond Future	75.3200	0.0753	75.1700	0.0752	(0.199)	0	0	0
2020/09/25	R186	05/11/2020	8.34	Call	Bond Future	5,157.7600	5.1578	5,005.1600	5.0052	(2.959)	0	0	3,500
2020/09/25	R186	05/11/2020	9.26	Call	Bond Future	9,576.4000	9.5764	9,423.8400	9.4238	(1.593)	0	0	0
2020/09/25	R186	04/02/2021	8.15	Call	Bond Future	4,191.1800	4.1912	4,067.3400	4.0673	(2.955)	0	0	0
2020/09/25	R186	04/02/2021			Bond Future	7.5392	115.2470	7.5697	115.0927	0.404	0.0000	0.0000	0
2020/09/25	R186	04/02/2021	8.15	Put	Bond Future	1,148.3000	1.1483	1,178.7800	1.1788	2.654	0	0	0
2020/09/25	R186	04/02/2021	8.00	Put	Bond Future	1,366.8600	1.3669	1,403.3500	1.4034	2.670	0	0	15,177
2020/09/25	R186	04/02/2021	8.16	Call	Bond Future	4,226.7900	4.2268	4,102.5900	4.1026	(2.938)	0	0	0
2020/09/25	R186	04/02/2021	8.17	Put	Bond Future	1,121.5300	1.1215	1,151.2700	1.1513	2.652	0	0	0
2020/09/25	R186	04/02/2021	8.00	Call	Bond Future	3,672.1000	3.6721	3,554.2700	3.5543	(3.209)	0	0	0
2020/09/25	R186	04/02/2021	8.16	Put	Bond Future	1,134.9600	1.1350	1,165.0800	1.1651	2.654	0	0	0
2020/09/25	R186	04/02/2021	8.17	Call	Bond Future	4,262.2900	4.2623	4,137.7100	4.1377	(2.923)	0	0	0
2020/09/25	R186	06/05/2021	10.77	Call	Bond Future	13,628.3600	13.6284	13,473.9500	13.4739	(1.133)	0	0	0
2020/09/25	R186	06/05/2021	10.76	Put	Bond Future	70.4400	0.0704	72.4200	0.0724	2.811	0	0	0
2020/09/25	R186	06/05/2021			Bond Future	7.7271	116.4867	7.7595	116.3303	0.419	0.0000	0.0000	0
2020/09/25	R186	06/05/2021	10.78	Call	Bond Future	13,668.2400	13.6682	13,513.8000	13.5138	(1.130)	0	0	0
2020/09/25	R186	06/05/2021	10.78	Put	Bond Future	68.1300	0.0681	70.0400	0.0700	2.803	0	0	0
2020/09/25	R186	06/05/2021	10.77	Put	Bond Future	69.2800	0.0693	71.2200	0.0712	2.800	0	0	0
2020/09/25	R186	06/05/2021	10.76	Call	Bond Future	13,588.4700	13.5885	13,434.1000	13.4341	(1.136)	0	0	0
2020/09/25	R186	05/08/2021	8.61	Call	Bond Future	4,836.7800	4.8368	4,722.8700	4.7229	(2.355)	0	0	0
2020/09/25	R186	05/08/2021	8.62	Put	Bond Future	1,773.0200	1.7730	1,816.9600	1.8170	2.478	0	0	0
2020/09/25	R186	05/08/2021			Bond Future	7.9341	112.4721	7.9686	112.3139	0.434	0.0000	0.0000	0
2020/09/25	R186	05/08/2021	8.61	Put	Bond Future	1,786.6200	1.7866	1,830.8600	1.8309	2.476	0	0	0
2020/09/25	R186	05/08/2021	8.62	Call	Bond Future	4,867.5200	4.8675	4,753.3100	4.7533	(2.346)	0	0	0
2020/09/25	R186	05/08/2021	8.63	Call	Bond Future	4,898.3300	4.8983	4,783.8100	4.7838	(2.338)	0	0	0
2020/09/25	R186	05/08/2021	8.63	Put	Bond Future	1,759.5300	1.7595	1,803.1600	1.8032	2.480	0	0	0
2020/09/25	R197	05/11/2020			Bond Future	313.7650	313.7650	313.8043	313.8043	0.013	0.0000	0.0000	2,902
2020/09/25	R197	04/02/2021			Bond Future	309.1614	309.1614	309.2001	309.2001	0.013	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
2020/09/25	R197	06/05/2021			Bond Future	312.5599	312.5599	312.5981	312.5981	0.012	0.0000	0.0000	0
2020/09/25	R197	05/08/2021			Bond Future	308.0253	308.0253	308.0637	308.0637	0.012	0.0000	0.0000	0
2020/09/25	R202	05/11/2020			Bond Future	213.0740	213.0740	212.0356	212.0356	(0.487)	0.0000	0.0000	7,870
2020/09/25	R202	04/02/2021			Bond Future	211.1098	211.1098	210.0599	210.0599	(0.497)	0.0000	0.0000	0
2020/09/25	R202	06/05/2021			Bond Future	213.4303	213.4303	212.3681	212.3681	(0.498)	0.0000	0.0000	0
2020/09/25	R202	05/08/2021			Bond Future	211.5484	211.5484	210.4743	210.4743	(0.508)	0.0000	0.0000	0
2020/09/25	R208	05/11/2020	4.78	Call	Bond Future	510.4500	0.5105	489.4700	0.4895	(4.110)	0	0	0
2020/09/25	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/09/25	R208	05/11/2020			Bond Future	3.4608	102.0112	3.5148	101.9902	1.560	0.0000	0.0000	7,525
2020/09/25	R208	05/11/2020	4.79	Call	Bond Future	514.3000	0.5143	493.3100	0.4933	(4.081)	0	0	0
2020/09/25	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/25	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/09/25	R208	05/11/2020	4.77	Call	Bond Future	506.6000	0.5066	485.6200	0.4856	(4.141)	0	0	0
2020/09/25	R209	05/11/2020	10.02	Call	Bond Future	170.3900	0.1704	134.1100	0.1341	(21.292)	0	0	0
2020/09/25	R209	05/11/2020			Bond Future	11.0769	65.4074	11.1255	65.1491	0.438	0.0000	0.0000	27,963
2020/09/25	R209	05/11/2020	10.00	Call	Bond Future	160.7700	0.1608	126.1000	0.1261	(21.565)	0	0	0
2020/09/25	R209	05/11/2020	10.00	Put	Bond Future	6,298.9100	6.2989	6,522.4900	6.5225	3.550	0	0	0
2020/09/25	R209	05/11/2020	10.02	Put	Bond Future	6,187.0200	6.1870	6,408.9900	6.4090	3.588	0	0	0
2020/09/25	R209	05/11/2020	10.01	Call	Bond Future	165.5200	0.1655	130.0500	0.1301	(21.429)	0	0	0
2020/09/25	R209	05/11/2020	10.01	Put	Bond Future	6,242.8700	6.2429	6,465.6500	6.4657	3.569	0	0	0
2020/09/25	R209	04/02/2021	10.12	Put	Bond Future	7,720.6400	7.7206	7,897.4900	7.8975	2.291	0	0	0
2020/09/25	R209	04/02/2021			Bond Future	11.2911	66.0691	11.3416	65.8081	0.447	0.0000	0.0000	0
2020/09/25	R209	04/02/2021	10.11	Call	Bond Future	1,186.4800	1.1865	1,102.9300	1.1029	(7.042)	0	0	0
2020/09/25	R209	04/02/2021	10.11	Put	Bond Future	7,767.7400	7.7677	7,945.2100	7.9452	2.285	0	0	0
2020/09/25	R209	04/02/2021	10.12	Call	Bond Future	1,199.1300	1.1991	1,114.9600	1.1150	(7.019)	0	0	0
2020/09/25	R209	04/02/2021	10.10	Call	Bond Future	1,173.9200	1.1739	1,090.9900	1.0910	(7.064)	0	0	0
2020/09/25	R209	04/02/2021	10.10	Put	Bond Future	7,815.0000	7.8150	7,993.0900	7.9931	2.279	0	0	0
2020/09/25	R209	06/05/2021	12.25	Put	Bond Future	2,779.8500	2.7799	2,851.8900	2.8519	2.592	0	0	6,000
2020/09/25	R209	06/05/2021	12.23	Put	Bond Future	2,810.7100	2.8107	2,883.5300	2.8835	2.591	0	0	0
2020/09/25	R209	06/05/2021	12.22	Call	Bond Future	6,280.1400	6.2801	6,089.3000	6.0893	(3.039)	0	0	0
2020/09/25	R209	06/05/2021			Bond Future	11.5065	63.6395	11.5590	63.3754	0.456	0.0000	0.0000	2,505
2020/09/25	R209	06/05/2021	10.25	Put	Bond Future	8,551.0700	8.5511	8,724.3800	8.7244	2.027	0	0	0
2020/09/25	R209	06/05/2021	10.25	Call	Bond Future	1,717.4400	1.7174	1,626.6900	1.6267	(5.284)	0	0	4,750
2020/09/25	R209	06/05/2021	11.25	Call	Bond Future	3,623.7300	3.6237	3,478.6300	3.4786	(4.004)	0	0	0
2020/09/25	R209	06/05/2021	11.25	Put	Bond Future	4,937.6100	4.9376	5,056.5700	5.0566	2.409	0	0	6,000
2020/09/25	R209	06/05/2021	12.25	Call	Bond Future	6,372.8700	6.3729	6,180.8500	6.1809	(3.013)	0	0	0
2020/09/25	R209	06/05/2021	12.23	Call	Bond Future	6,311.0800	6.3111	6,119.8400	6.1198	(3.030)	0	0	0
2020/09/25	R209	06/05/2021	12.22	Put	Bond Future	2,826.1700	2.8262	2,899.3900	2.8994	2.591	0	0	0
2020/09/25	R209	06/05/2021	12.24	Call	Bond Future	6,342.0500	6.3421	6,150.4200	6.1504	(3.022)	0	0	0
2020/09/25	R209	06/05/2021	12.24	Put	Bond Future	2,795.3200	2.7953	2,867.7500	2.8677	2.591	0	0	0
2020/09/25	R209	05/08/2021	11.81	Put	Bond Future	4,438.0200	4.4380	4,545.0500	4.5450	2.412	0	0	0
2020/09/25	R209	05/08/2021			Bond Future	11.7325	64.3316	11.7871	64.0647	0.465	0.0000	0.0000	0
2020/09/25	R209	05/08/2021	11.80	Call	Bond Future	4,790.7100	4.7907	4,631.2400	4.6312	(3.329)	0	0	0
2020/09/25	R209	05/08/2021	11.80	Put	Bond Future	4,461.1300	4.4611	4,568.6100	4.5686	2.409	0	0	0
2020/09/25	R209	05/08/2021	11.81	Call	Bond Future	4,816.2300	4.8162	4,656.3100	4.6563	(3.320)	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
2020/09/25	R209	05/08/2021	11.79	Call	Bond Future	4,765.2300	4.7652	4,606.2100	4.6062	(3.337)	0	0	0
2020/09/25	R209	05/08/2021	11.79	Put	Bond Future	4,484.3400	4.4843	4,592.2700	4.5923	2.407	0	0	0
2020/09/25	R210	05/11/2020			Bond Future	188.0631	188.0631	187.0899	187.0899	(0.518)	0.0000	0.0000	2,243
2020/09/25	R210	04/02/2021			Bond Future	190.0122	190.0122	189.0283	189.0283	(0.518)	0.0000	0.0000	0
2020/09/25	R210	06/05/2021			Bond Future	189.3855	189.3855	188.3903	188.3903	(0.526)	0.0000	0.0000	0
2020/09/25	R210	05/08/2021			Bond Future	191.4896	191.4896	190.4831	190.4831	(0.526)	0.0000	0.0000	0
2020/09/25	R212	05/11/2020			Bond Future	169.5275	169.5275	169.5429	169.5429	0.009	0.0000	0.0000	6,967
2020/09/25	R212	04/02/2021			Bond Future	168.9853	168.9853	169.0003	169.0003	0.009	0.0000	0.0000	0
2020/09/25	R212	06/05/2021			Bond Future	170.8428	170.8428	170.8574	170.8574	0.009	0.0000	0.0000	0
2020/09/25	R212	05/08/2021			Bond Future	170.4080	170.4080	170.4227	170.4227	0.009	0.0000	0.0000	0
2020/09/25	R213	05/11/2020	9.60	Put	Bond Future	3,156.2700	3.1563	3,279.0300	3.2790	3.889	0	0	0
2020/09/25	R213	05/11/2020	9.59	Call	Bond Future	660.7900	0.6608	574.6900	0.5747	(13.030)	0	0	0
2020/09/25	R213	05/11/2020			Bond Future	10.0421	82.0970	10.0804	81.8869	0.381	0.0000	0.0000	16,416
2020/09/25	R213	05/11/2020	9.60	Call	Bond Future	676.9500	0.6769	589.5300	0.5895	(12.914)	0	0	0
2020/09/25	R213	05/11/2020	9.59	Put	Bond Future	3,197.3400	3.1973	3,321.4200	3.3214	3.881	0	0	0
2020/09/25	R213	05/11/2020	9.61	Call	Bond Future	693.3800	0.6934	604.6400	0.6046	(12.798)	0	0	0
2020/09/25	R213	05/11/2020	9.61	Put	Bond Future	3,115.5200	3.1155	3,236.9600	3.2370	3.898	0	0	0
2020/09/25	R213	04/02/2021	9.40	Call	Bond Future	1,381.0400	1.3810	1,299.9100	1.2999	(5.875)	0	0	0
2020/09/25	R213	04/02/2021	9.39	Put	Bond Future	6,228.8300	6.2288	6,360.8900	6.3609	2.120	0	0	0
2020/09/25	R213	04/02/2021			Bond Future	10.2683	82.9276	10.3083	82.7150	0.389	0.0000	0.0000	0
2020/09/25	R213	04/02/2021	9.41	Call	Bond Future	1,396.9700	1.3970	1,315.2300	1.3152	(5.851)	0	0	0
2020/09/25	R213	04/02/2021	9.41	Put	Bond Future	6,145.3900	6.1454	6,276.2500	6.2763	2.129	0	0	0
2020/09/25	R213	04/02/2021	9.40	Put	Bond Future	6,186.9300	6.1869	6,318.4000	6.3184	2.125	0	0	0
2020/09/25	R213	04/02/2021	9.39	Call	Bond Future	1,365.4100	1.3654	1,284.8700	1.2849	(5.899)	0	0	0
2020/09/25	R213	06/05/2021	11.91	Put	Bond Future	1,504.0500	1.5041	1,539.2800	1.5393	2.342	0	0	0
2020/09/25	R213	06/05/2021			Bond Future	10.4897	80.2900	10.5314	80.0749	0.398	0.0000	0.0000	0
2020/09/25	R213	06/05/2021	11.90	Call	Bond Future	8,380.1900	8.3802	8,200.5800	8.2006	(2.143)	0	0	0
2020/09/25	R213	06/05/2021	11.90	Put	Bond Future	1,516.4500	1.5165	1,551.9400	1.5519	2.340	0	0	0
2020/09/25	R213	06/05/2021	11.91	Call	Bond Future	8,413.5700	8.4136	8,233.7000	8.2337	(2.138)	0	0	0
2020/09/25	R213	06/05/2021	11.89	Call	Bond Future	8,346.8500	8.3468	8,167.5000	8.1675	(2.149)	0	0	0
2020/09/25	R213	06/05/2021	11.89	Put	Bond Future	1,528.9300	1.5289	1,564.6800	1.5647	2.338	0	0	0
2020/09/25	R213	05/08/2021	10.85	Call	Bond Future	4,584.5300	4.5845	4,452.5300	4.4525	(2.879)	0	0	0
2020/09/25	R213	05/08/2021	10.84	Put	Bond Future	4,001.3000	4.0013	4,087.1800	4.0872	2.146	0	0	0
2020/09/25	R213	05/08/2021			Bond Future	10.7282	81.1631	10.7718	80.9456	0.406	0.0000	0.0000	0
2020/09/25	R213	05/08/2021	10.86	Call	Bond Future	4,611.2300	4.6112	4,478.8300	4.4788	(2.871)	0	0	0
2020/09/25	R213	05/08/2021	10.86	Put	Bond Future	3,955.5800	3.9556	4,040.6600	4.0407	2.151	0	0	0
2020/09/25	R213	05/08/2021	10.85	Put	Bond Future	3,978.3800	3.9784	4,063.8600	4.0639	2.149	0	0	0
2020/09/25	R213	05/08/2021	10.84	Call	Bond Future	4,557.9100	4.5579	4,426.3100	4.4263	(2.887)	0	0	0
2020/09/25	R214	05/11/2020	10.26	Put	Bond Future	6,552.4400	6.5524	6,752.3300	6.7523	3.051	0	0	0
2020/09/25	R214	05/11/2020			Bond Future	11.3570	63.0270	11.4005	62.7938	0.383	0.0000	0.0000	19,028
2020/09/25	R214	05/11/2020	10.25	Call	Bond Future	160.5200	0.1605	127.9500	0.1280	(20.290)	0	0	0
2020/09/25	R214	05/11/2020	10.25	Put	Bond Future	6,610.6600	6.6107	6,811.2900	6.8113	3.035	0	0	0
2020/09/25	R214	05/11/2020	10.26	Call	Bond Future	165.2900	0.1653	131.9800	0.1320	(20.152)	0	0	0
2020/09/25	R214	05/11/2020	10.24	Call	Bond Future	155.9500	0.1560	124.1100	0.1241	(20.417)	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
2020/09/25	R214	05/11/2020	10.24	Put	Bond Future	6,669.1800	6.6692	6,870.5400	6.8705	3.019	0	0	0
2020/09/25	R214	04/02/2021	10.33	Call	Bond Future	1,169.8700	1.1699	1,093.8100	1.0938	(6.502)	0	0	0
2020/09/25	R214	04/02/2021			Bond Future	11.5717	63.6647	11.6170	63.4289	0.392	0.0000	0.0000	0
2020/09/25	R214	04/02/2021	10.31	Call	Bond Future	1,145.0000	1.1450	1,070.0600	1.0701	(6.545)	0	0	0
2020/09/25	R214	04/02/2021	10.31	Put	Bond Future	8,349.4300	8.3494	8,510.2800	8.5103	1.926	0	0	0
2020/09/25	R214	04/02/2021	10.33	Put	Bond Future	8,249.6800	8.2497	8,409.4100	8.4094	1.936	0	0	0
2020/09/25	R214	04/02/2021	10.32	Call	Bond Future	1,157.3900	1.1574	1,081.8900	1.0819	(6.523)	0	0	0
2020/09/25	R214	04/02/2021	10.32	Put	Bond Future	8,299.4700	8.2995	8,459.7600	8.4598	1.931	0	0	0
2020/09/25	R214	06/05/2021	12.26	Call	Bond Future	5,694.9000	5.6949	5,528.8200	5.5288	(2.916)	0	0	0
2020/09/25	R214	06/05/2021	12.25	Put	Bond Future	3,358.9100	3.3589	3,431.7000	3.4317	2.167	0	0	0
2020/09/25	R214	06/05/2021			Bond Future	11.7802	61.0722	11.8274	60.8337	0.401	0.0000	0.0000	0
2020/09/25	R214	06/05/2021	12.27	Call	Bond Future	5,724.5700	5.7246	5,558.1100	5.5581	(2.908)	0	0	0
2020/09/25	R214	06/05/2021	12.27	Put	Bond Future	3,323.2600	3.3233	3,395.2900	3.3953	2.167	0	0	0
2020/09/25	R214	06/05/2021	12.26	Put	Bond Future	3,341.0300	3.3410	3,413.4400	3.4134	2.167	0	0	0
2020/09/25	R214	06/05/2021	12.25	Call	Bond Future	5,665.2700	5.6653	5,499.5700	5.4996	(2.925)	0	0	0
2020/09/25	R214	05/08/2021	12.01	Call	Bond Future	4,760.9400	4.7609	4,616.8500	4.6169	(3.027)	0	0	0
2020/09/25	R214	05/08/2021			Bond Future	12.0023	61.7364	12.0515	61.4953	0.410	0.0000	0.0000	0
2020/09/25	R214	05/08/2021	12.01	Put	Bond Future	4,723.1500	4.7231	4,820.1500	4.8201	2.054	0	0	0
2020/09/25	R214	05/08/2021	12.03	Put	Bond Future	4,675.4000	4.6754	4,771.5900	4.7716	2.057	0	0	0
2020/09/25	R214	05/08/2021	12.02	Call	Bond Future	4,786.2000	4.7862	4,641.7100	4.6417	(3.019)	0	0	0
2020/09/25	R214	05/08/2021	12.02	Put	Bond Future	4,699.3300	4.6993	4,795.9300	4.7959	2.056	0	0	0
2020/09/25	R214	05/08/2021	12.03	Call	Bond Future	4,811.2900	4.8113	4,666.3900	4.6664	(3.012)	0	0	0
2020/09/25	R248	05/11/2020	10.03	Call	Bond Future	35.7600	0.0358	25.9500	0.0260	(27.433)	0	0	0
2020/09/25	R248	05/11/2020	10.02	Put	Bond Future	12,094.1300	12.0941	12,363.0900	12.3631	2.224	0	0	0
2020/09/25	R248	05/11/2020			Bond Future	11.6640	77.8345	11.7074	77.5561	0.372	0.0000	0.0000	112,533
2020/09/25	R248	05/11/2020	10.04	Call	Bond Future	37.1200	0.0371	26.9900	0.0270	(27.290)	0	0	0
2020/09/25	R248	05/11/2020	10.04	Put	Bond Future	11,930.2300	11.9302	12,198.5700	12.1986	2.249	0	0	0
2020/09/25	R248	05/11/2020	11.00	Put	Bond Future	5,135.0500	5.1350	5,320.6200	5.3206	3.614	0	0	0
2020/09/25	R248	05/11/2020	11.00	Call	Bond Future	636.7800	0.6368	543.8800	0.5439	(14.589)	0	0	950
2020/09/25	R248	05/11/2020	10.00	Put	Bond Future	12,258.7300	12.2587	12,528.2900	12.5283	2.199	0	0	0
2020/09/25	R248	05/11/2020	10.00	Call	Bond Future	31.9400	0.0319	23.0300	0.0230	(27.896)	0	0	950
2020/09/25	R248	05/11/2020	10.03	Put	Bond Future	12,012.0800	12.0121	12,280.7400	12.2807	2.237	0	0	0
2020/09/25	R248	05/11/2020	10.02	Call	Bond Future	34.4500	0.0344	24.9400	0.0249	(27.605)	0	0	0
2020/09/25	R248	04/02/2021	10.75	Call	Bond Future	1,454.7100	1.4547	1,360.6500	1.3606	(6.466)	0	0	2,590
2020/09/25	R248	04/02/2021	10.47	Put	Bond Future	10,949.9900	10.9500	11,156.3400	11.1563	1.884	0	0	0
2020/09/25	R248	04/02/2021	10.46	Call	Bond Future	1,043.1100	1.0431	968.5900	0.9686	(7.144)	0	0	0
2020/09/25	R248	04/02/2021			Bond Future	11.8955	78.6220	11.9409	78.3405	0.382	0.0000	0.0000	0
2020/09/25	R248	04/02/2021	10.75	Put	Bond Future	9,227.9300	9.2279	9,415.3900	9.4154	2.031	0	0	0
2020/09/25	R248	04/02/2021	11.50	Put	Bond Future	5,745.6900	5.7457	5,874.5600	5.8746	2.243	0	0	0
2020/09/25	R248	04/02/2021	11.50	Call	Bond Future	3,215.2800	3.2153	3,062.6300	3.0626	(4.748)	0	0	2,590
2020/09/25	R248	04/02/2021	10.47	Call	Bond Future	1,055.7400	1.0557	980.5700	0.9806	(7.120)	0	0	0
2020/09/25	R248	04/02/2021	10.46	Put	Bond Future	11,014.8800	11.0149	11,221.8800	11.2219	1.879	0	0	0
2020/09/25	R248	04/02/2021	10.48	Call	Bond Future	1,068.4700	1.0685	992.6600	0.9927	(7.095)	0	0	0
2020/09/25	R248	04/02/2021	10.48	Put	Bond Future	10,885.3300	10.8853	11,091.0400	11.0910	1.890	0	0	0
2020/09/25	R248	06/05/2021	12.36	Call	Bond Future	6,011.5300	6.0115	5,824.9600	5.8250	(3.104)	0	0	0
2020/09/25	R248	06/05/2021			Bond Future	12.1211	75.0560	12.1687	74.7712	0.393	0.0000	0.0000	0
2020/09/25	R248	06/05/2021	12.34	Call	Bond Future	5,945.5000	5.9455	5,759.9100	5.7599	(3.122)	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
2020/09/25	R248	06/05/2021	12.34	Put	Bond Future	4,652.4600	4.6525	4,751.6500	4.7517	2.132	0	0	0
2020/09/25	R248	06/05/2021	12.36	Put	Bond Future	4,602.4000	4.6024	4,700.6100	4.7006	2.134	0	0	0
2020/09/25	R248	06/05/2021	12.35	Call	Bond Future	5,978.4900	5.9785	5,792.4100	5.7924	(3.112)	0	0	0
2020/09/25	R248	06/05/2021	12.35	Put	Bond Future	4,627.3600	4.6274	4,726.0600	4.7261	2.133	0	0	0
2020/09/25	R248	05/08/2021	12.51	Put	Bond Future	5,062.8000	5.0628	5,173.2400	5.1732	2.181	0	0	0
2020/09/25	R248	05/08/2021			Bond Future	12.3628	75.8723	12.4127	75.5844	0.404	0.0000	0.0000	0
2020/09/25	R248	05/08/2021	12.51	Call	Bond Future	5,906.3400	5.9063	5,728.8900	5.7289	(3.004)	0	0	0
2020/09/25	R248	05/08/2021	12.52	Call	Bond Future	5,937.6500	5.9376	5,759.7200	5.7597	(2.997)	0	0	0
2020/09/25	R248	05/08/2021	12.50	Put	Bond Future	5,088.2600	5.0883	5,199.1800	5.1992	2.180	0	0	0
2020/09/25	R248	05/08/2021	12.52	Put	Bond Future	5,037.4700	5.0375	5,147.4300	5.1474	2.183	0	0	0
2020/09/25	R248	05/08/2021	12.50	Call	Bond Future	5,875.0700	5.8751	5,698.1000	5.6981	(3.012)	0	0	0

Total **1271808**