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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2020 TO 30/09/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	2025	05/11/2020		Bond Future	143.3861	143.3861	143.1460	143.1460	(0.167)	0.0000	0.0000	4,044
2020/09/30	2025	04/02/2021		Bond Future	143.3550	143.3550	143.1112	143.1112	(0.170)	0.0000	0.0000	0

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2020/09/30	2025	06/05/2021			Bond Future	144.9324	144.9324	144.6845	144.6845	(0.171)	0.0000	0.0000	0
2020/09/30	2025	05/08/2021			Bond Future	145.0093	145.0093	144.7582	144.7582	(0.173)	0.0000	0.0000	0
2020/09/30	2029	05/11/2020			Bond Future	99.5041	99.5041	99.1754	99.1754	(0.330)	0.0000	0.0000	4,935
2020/09/30	2029	04/02/2021			Bond Future	100.5296	100.5296	100.1967	100.1967	(0.331)	0.0000	0.0000	0
2020/09/30	2029	06/05/2021			Bond Future	100.4958	100.4958	100.1583	100.1583	(0.336)	0.0000	0.0000	0
2020/09/30	2029	05/08/2021			Bond Future	101.6108	101.6108	101.2692	101.2692	(0.336)	0.0000	0.0000	0
2020/09/30	2030	05/11/2020	9.39	Put	Bond Future	1,980.4900	1.9805	1,874.5700	1.8746	(5.348)	0	0	0
2020/09/30	2030	05/11/2020	9.38	Call	Bond Future	1,082.2300	1.0822	1,189.1200	1.1891	9.877	0	0	0
2020/09/30	2030	05/11/2020	9.60	Put	Bond Future	1,361.3500	1.3613	1,282.4700	1.2825	(5.794)	0	0	3,000
2020/09/30	2030	05/11/2020	9.99	Put	Bond Future	620.4100	0.6204	579.9500	0.5799	(6.521)	0	0	2,500
2020/09/30	2030	05/11/2020	8.10	Put	Bond Future	8,700.9000	8.7009	8,490.5300	8.4905	(2.418)	0	0	0
2020/09/30	2030	05/11/2020	8.73	Call	Bond Future	163.6800	0.1637	194.5500	0.1945	18.860	0	0	3,000
2020/09/30	2030	05/11/2020	10.06	Put	Bond Future	533.9200	0.5339	498.4900	0.4985	(6.636)	0	0	1,000
2020/09/30	2030	05/11/2020			Bond Future	9.5432	92.8677	9.5055	93.0819	(0.395)	0.0000	0.0000	92,333
2020/09/30	2030	05/11/2020	9.99	Call	Bond Future	3,108.5600	3.1086	3,282.2300	3.2822	5.587	0	0	0
2020/09/30	2030	05/11/2020	8.85	Put	Bond Future	4,294.5700	4.2946	4,122.2700	4.1223	(4.012)	0	0	0
2020/09/30	2030	05/11/2020	8.85	Call	Bond Future	249.5500	0.2495	291.3800	0.2914	16.762	0	0	3,000
2020/09/30	2030	05/11/2020	9.61	Call	Bond Future	1,713.6000	1.7136	1,850.0400	1.8500	7.962	0	0	0
2020/09/30	2030	05/11/2020	9.61	Put	Bond Future	1,335.9100	1.3359	1,258.2200	1.2582	(5.816)	0	0	3,000
2020/09/30	2030	05/11/2020	8.34	Put	Bond Future	7,207.1700	7.2072	7,002.3900	7.0024	(2.841)	0	0	0
2020/09/30	2030	05/11/2020	8.34	Call	Bond Future	35.6300	0.0356	44.9800	0.0450	26.242	0	0	1,000
2020/09/30	2030	05/11/2020	9.04	Put	Bond Future	3,367.5700	3.3676	3,216.3600	3.2164	(4.490)	0	0	0
2020/09/30	2030	05/11/2020	9.04	Call	Bond Future	454.1900	0.4542	517.1100	0.5171	13.853	0	0	1,000
2020/09/30	2030	05/11/2020	9.39	Call	Bond Future	1,106.1000	1.1061	1,214.3100	1.2143	9.783	0	0	0
2020/09/30	2030	05/11/2020	9.38	Put	Bond Future	2,014.0700	2.0141	1,906.8300	1.9068	(5.325)	0	0	0
2020/09/30	2030	05/11/2020	9.60	Call	Bond Future	1,682.6100	1.6826	1,817.8600	1.8179	8.038	0	0	0
2020/09/30	2030	05/11/2020	9.49	Call	Bond Future	1,362.3800	1.3624	1,483.5600	1.4836	8.895	0	0	0
2020/09/30	2030	05/11/2020	8.36	Put	Bond Future	7,085.2500	7.0852	6,881.1400	6.8811	(2.881)	0	0	0
2020/09/30	2030	05/11/2020	9.86	Put	Bond Future	814.6000	0.8146	763.5400	0.7635	(6.268)	0	0	14,160
2020/09/30	2030	05/11/2020	8.10	Call	Bond Future	11.8800	0.0119	15.6400	0.0156	31.650	0	0	3,000
2020/09/30	2030	05/11/2020	8.73	Put	Bond Future	4,932.5800	4.9326	4,749.3200	4.7493	(3.715)	0	0	0
2020/09/30	2030	05/11/2020	9.23	Put	Bond Future	2,561.9500	2.5619	2,434.9400	2.4349	(4.958)	0	0	0
2020/09/30	2030	05/11/2020	10.06	Call	Bond Future	3,403.7700	3.4038	3,582.4700	3.5825	5.250	0	0	0
2020/09/30	2030	05/11/2020	10.37	Put	Bond Future	265.3300	0.2653	246.9800	0.2470	(6.916)	0	0	8,000
2020/09/30	2030	05/11/2020	9.40	Call	Bond Future	1,130.2900	1.1303	1,239.8100	1.2398	9.690	0	0	0
2020/09/30	2030	05/11/2020	9.40	Put	Bond Future	1,947.2800	1.9473	1,842.6700	1.8427	(5.372)	0	0	0
2020/09/30	2030	05/11/2020	9.49	Put	Bond Future	1,664.8500	1.6649	1,571.9000	1.5719	(5.583)	0	0	2,500
2020/09/30	2030	05/11/2020	9.65	Call	Bond Future	1,840.5900	1.8406	1,981.9500	1.9819	7.680	0	0	0
2020/09/30	2030	05/11/2020	9.65	Put	Bond Future	1,237.6600	1.2377	1,164.8900	1.1649	(5.880)	0	0	2,500
2020/09/30	2030	05/11/2020	8.36	Call	Bond Future	38.8100	0.0388	48.8300	0.0488	25.818	0	0	14,160
2020/09/30	2030	05/11/2020	8.86	Put	Bond Future	4,243.1200	4.2431	4,071.8200	4.0718	(4.037)	0	0	0
2020/09/30	2030	05/11/2020	8.86	Call	Bond Future	258.1000	0.2581	300.9300	0.3009	16.594	0	0	14,160
2020/09/30	2030	05/11/2020	9.86	Call	Bond Future	2,588.0900	2.5881	2,751.1600	2.7512	6.301	0	0	0
2020/09/30	2030	05/11/2020	9.23	Call	Bond Future	762.7000	0.7627	849.8200	0.8498	11.423	0	0	3,000
2020/09/30	2030	05/11/2020	10.47	Call	Bond Future	5,271.9100	5.2719	5,471.5100	5.4715	3.786	0	0	0
2020/09/30	2030	05/11/2020	10.47	Put	Bond Future	209.4100	0.2094	194.8800	0.1949	(6.939)	0	0	3,000

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2020/09/30	2030	05/11/2020	8.53	Put	Bond Future	6,069.0000	6.0690	5,872.3100	5.8723	(3.241)	0	0	0
2020/09/30	2030	05/11/2020	8.53	Call	Bond Future	77.6300	0.0776	95.0700	0.0951	22.466	0	0	15,414
2020/09/30	2030	05/11/2020	9.03	Put	Bond Future	3,413.3800	3.4134	3,260.9600	3.2610	(4.465)	0	0	0
2020/09/30	2030	05/11/2020	9.03	Call	Bond Future	440.8800	0.4409	502.5900	0.5026	13.997	0	0	15,414
2020/09/30	2030	05/11/2020	10.37	Call	Bond Future	4,799.7400	4.7997	4,995.5200	4.9955	4.079	0	0	0
2020/09/30	2030	04/02/2021	9.20	Put	Bond Future	4,930.7000	4.9307	4,858.1500	4.8581	(1.471)	0	0	0
2020/09/30	2030	04/02/2021	8.20	Put	Bond Future	9,615.5300	9.6155	9,467.2500	9.4673	(1.542)	0	0	0
2020/09/30	2030	04/02/2021	9.12	Call	Bond Future	1,603.6900	1.6037	1,740.3900	1.7404	8.524	0	0	1,000
2020/09/30	2030	04/02/2021	8.36	Call	Bond Future	596.2000	0.5962	674.2600	0.6743	13.093	0	0	800
2020/09/30	2030	04/02/2021	9.16	Call	Bond Future	1,680.3500	1.6803	1,820.1400	1.8201	8.319	0	0	0
2020/09/30	2030	04/02/2021	9.15	Put	Bond Future	5,119.6700	5.1197	5,043.3000	5.0433	(1.492)	0	0	0
2020/09/30	2030	04/02/2021			Bond Future	9.7656	89.7981	9.7263	90.0134	(0.402)	0.0000	0.0000	0
2020/09/30	2030	04/02/2021	8.20	Call	Bond Future	471.8100	0.4718	538.9200	0.5389	14.224	0	0	1,600
2020/09/30	2030	04/02/2021	8.37	Put	Bond Future	8,698.9000	8.6989	8,562.2800	8.5623	(1.571)	0	0	0
2020/09/30	2030	04/02/2021	8.37	Call	Bond Future	604.7500	0.6048	683.5200	0.6835	13.025	0	0	1,000
2020/09/30	2030	04/02/2021	9.17	Call	Bond Future	1,699.9200	1.6999	1,840.4800	1.8405	8.269	0	0	0
2020/09/30	2030	04/02/2021	9.17	Put	Bond Future	5,043.6000	5.0436	4,968.7700	4.9688	(1.484)	0	0	0
2020/09/30	2030	04/02/2021	9.20	Call	Bond Future	1,759.2900	1.7593	1,902.1300	1.9021	8.119	0	0	1,600
2020/09/30	2030	04/02/2021	9.12	Put	Bond Future	5,235.4000	5.2354	5,156.7100	5.1567	(1.503)	0	0	0
2020/09/30	2030	04/02/2021	8.36	Put	Bond Future	8,751.6900	8.7517	8,614.3600	8.6144	(1.569)	0	0	0
2020/09/30	2030	04/02/2021	9.16	Put	Bond Future	5,081.5400	5.0815	5,005.9400	5.0059	(1.488)	0	0	0
2020/09/30	2030	04/02/2021	9.15	Call	Bond Future	1,660.9200	1.6609	1,799.9400	1.7999	8.370	0	0	0
2020/09/30	2030	04/02/2021	8.86	Put	Bond Future	6,312.1300	6.3121	6,212.8000	6.2128	(1.574)	0	0	0
2020/09/30	2030	04/02/2021	8.86	Call	Bond Future	1,163.8500	1.1639	1,279.9100	1.2799	9.972	0	0	800
2020/09/30	2030	04/02/2021	10.20	Call	Bond Future	4,468.5300	4.4685	4,669.1400	4.6691	4.489	0	0	0
2020/09/30	2030	04/02/2021	10.20	Put	Bond Future	2,127.8400	2.1278	2,113.0600	2.1131	(0.695)	0	0	1,800
2020/09/30	2030	06/05/2021	10.04	Put	Bond Future	3,675.1800	3.6752	3,594.1100	3.5941	(2.206)	0	0	0
2020/09/30	2030	06/05/2021	9.15	Call	Bond Future	1,884.2000	1.8842	1,976.2300	1.9762	4.884	0	0	0
2020/09/30	2030	06/05/2021	11.69	Call	Bond Future	9,480.2000	9.4802	9,672.6500	9.6726	2.030	0	0	0
2020/09/30	2030	06/05/2021	11.70	Put	Bond Future	1,037.1600	1.0372	1,013.0400	1.0130	(2.326)	0	0	0
2020/09/30	2030	06/05/2021			Bond Future	9.9920	90.7656	9.9512	90.9824	(0.409)	0.0000	0.0000	0
2020/09/30	2030	06/05/2021	10.74	Call	Bond Future	6,132.8500	6.1328	6,296.5100	6.2965	2.669	0	0	0
2020/09/30	2030	06/05/2021	10.74	Put	Bond Future	2,281.3500	2.2813	2,228.2200	2.2282	(2.329)	0	0	0
2020/09/30	2030	06/05/2021	7.97	Call	Bond Future	543.4100	0.5434	581.6200	0.5816	7.032	0	0	700
2020/09/30	2030	06/05/2021	10.04	Call	Bond Future	3,929.0600	3.9291	4,064.7800	4.0648	3.454	0	0	0
2020/09/30	2030	06/05/2021	9.15	Put	Bond Future	6,496.5800	6.4966	6,371.8200	6.3718	(1.920)	0	0	0
2020/09/30	2030	06/05/2021	9.92	Call	Bond Future	3,605.0600	3.6051	3,734.8500	3.7349	3.600	0	0	0
2020/09/30	2030	06/05/2021	11.69	Put	Bond Future	1,046.8800	1.0469	1,022.5400	1.0225	(2.325)	0	0	0
2020/09/30	2030	06/05/2021	11.70	Call	Bond Future	9,516.9600	9.5170	9,709.6300	9.7096	2.024	0	0	0
2020/09/30	2030	06/05/2021	9.22	Call	Bond Future	2,012.5700	2.0126	2,109.0700	2.1091	4.795	0	0	0
2020/09/30	2030	06/05/2021	9.22	Put	Bond Future	6,229.8300	6.2298	6,109.5400	6.1095	(1.931)	0	0	700
2020/09/30	2030	06/05/2021	7.97	Put	Bond Future	12,154.4600	12.1545	11,975.8800	11.9759	(1.469)	0	0	0
2020/09/30	2030	06/05/2021	9.92	Put	Bond Future	3,987.7800	3.9878	3,900.7800	3.9008	(2.182)	0	0	700
2020/09/30	2030	06/05/2021	11.71	Call	Bond Future	9,553.7600	9.5538	9,746.6300	9.7466	2.019	0	0	0
2020/09/30	2030	06/05/2021	11.71	Put	Bond Future	1,027.5200	1.0275	1,003.6000	1.0036	(2.328)	0	0	0
2020/09/30	2030	05/08/2021	12.10	Call	Bond Future	10,030.3600	10.0304	10,186.6500	10.1866	1.558	0	0	0
2020/09/30	2030	05/08/2021	10.42	Put	Bond Future	3,680.7600	3.6808	3,549.7700	3.5498	(3.559)	0	0	0
2020/09/30	2030	05/08/2021	10.41	Call	Bond Future	4,565.7100	4.5657	4,653.2100	4.6532	1.916	0	0	0

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2020/09/30	2030	05/08/2021			Bond Future	10.2402	87.7460	10.1974	87.9650	(0.418)	0.0000	0.0000	0
2020/09/30	2030	05/08/2021	9.45	Call	Bond Future	2,281.3300	2.2813	2,327.1500	2.3272	2.008	0	0	600
2020/09/30	2030	05/08/2021	12.10	Put	Bond Future	1,159.4800	1.1595	1,096.8300	1.0968	(5.403)	0	0	600
2020/09/30	2030	05/08/2021	10.42	Call	Bond Future	4,593.7000	4.5937	4,681.6500	4.6817	1.915	0	0	0
2020/09/30	2030	05/08/2021	10.41	Put	Bond Future	3,703.2200	3.7032	3,571.7800	3.5718	(3.549)	0	0	0
2020/09/30	2030	05/08/2021	9.45	Put	Bond Future	6,444.4200	6.4444	6,271.3000	6.2713	(2.686)	0	0	0
2020/09/30	2030	05/08/2021	8.95	Put	Bond Future	8,415.8300	8.4158	8,223.6500	8.2237	(2.284)	0	0	0
2020/09/30	2030	05/08/2021	8.95	Call	Bond Future	1,485.9100	1.4859	1,512.6700	1.5127	1.801	0	0	600
2020/09/30	2030	05/08/2021	10.43	Call	Bond Future	4,621.4500	4.6214	4,709.8500	4.7099	1.913	0	0	0
2020/09/30	2030	05/08/2021	10.43	Put	Bond Future	3,658.1000	3.6581	3,527.5600	3.5276	(3.569)	0	0	0
2020/09/30	2032	05/11/2020	9.77	Put	Bond Future	4,896.9000	4.8969	4,762.8400	4.7628	(2.738)	0	0	0
2020/09/30	2032	05/11/2020	9.61	Put	Bond Future	5,800.8000	5.8008	5,657.2600	5.6573	(2.474)	0	0	0
2020/09/30	2032	05/11/2020	10.99	Call	Bond Future	3,400.2500	3.4002	3,528.5800	3.5286	3.774	0	0	0
2020/09/30	2032	05/11/2020	9.44	Put	Bond Future	6,821.9700	6.8220	6,670.8600	6.6709	(2.215)	0	0	0
2020/09/30	2032	05/11/2020	11.08	Call	Bond Future	3,783.9500	3.7839	3,917.1000	3.9171	3.519	0	0	0
2020/09/30	2032	05/11/2020			Bond Future	10.5298	85.9895	10.5018	86.1538	(0.266)	0.0000	0.0000	120,897
2020/09/30	2032	05/11/2020	9.76	Call	Bond Future	272.7100	0.2727	302.2800	0.3023	10.843	0	0	0
2020/09/30	2032	05/11/2020	9.76	Put	Bond Future	4,951.1500	4.9512	4,816.4200	4.8164	(2.721)	0	0	0
2020/09/30	2032	05/11/2020	10.99	Put	Bond Future	762.2600	0.7623	726.2900	0.7263	(4.719)	0	0	3,000
2020/09/30	2032	05/11/2020	9.77	Call	Bond Future	281.4600	0.2815	311.7000	0.3117	10.744	0	0	0
2020/09/30	2032	05/11/2020	9.11	Call	Bond Future	26.9100	0.0269	31.5900	0.0316	17.391	0	0	3,000
2020/09/30	2032	05/11/2020	9.61	Call	Bond Future	169.9400	0.1699	190.7000	0.1907	12.216	0	0	3,000
2020/09/30	2032	05/11/2020	9.44	Call	Bond Future	94.9900	0.0950	108.1800	0.1082	13.886	0	0	1,000
2020/09/30	2032	05/11/2020	11.08	Put	Bond Future	643.3700	0.6434	612.2200	0.6122	(4.842)	0	0	1,000
2020/09/30	2032	05/11/2020	9.75	Call	Bond Future	264.1800	0.2642	293.0800	0.2931	10.940	0	0	0
2020/09/30	2032	05/11/2020	9.75	Put	Bond Future	5,005.6900	5.0057	4,870.2900	4.8703	(2.705)	0	0	0
2020/09/30	2032	05/11/2020	9.11	Put	Bond Future	8,933.5500	8.9336	8,773.9300	8.7739	(1.787)	0	0	0
2020/09/30	2032	05/11/2020	8.94	Put	Bond Future	10,069.8100	10.0698	9,908.0200	9.9080	(1.607)	0	0	0
2020/09/30	2032	05/11/2020	8.94	Call	Bond Future	12.9200	0.0129	15.4300	0.0154	19.427	0	0	1,000
2020/09/30	2032	04/02/2021	9.29	Call	Bond Future	714.6700	0.7147	788.2300	0.7882	10.293	0	0	800
2020/09/30	2032	04/02/2021	10.82	Put	Bond Future	3,401.4300	3.4014	3,390.5600	3.3906	(0.320)	0	0	800
2020/09/30	2032	04/02/2021	9.63	Call	Bond Future	1,090.9700	1.0910	1,185.2100	1.1852	8.638	0	0	0
2020/09/30	2032	04/02/2021			Bond Future	10.7685	86.8545	10.7394	87.0197	(0.270)	0.0000	0.0000	0
2020/09/30	2032	04/02/2021	8.79	Put	Bond Future	12,686.1000	12.6861	12,567.5600	12.5676	(0.934)	0	0	0
2020/09/30	2032	04/02/2021	8.79	Call	Bond Future	353.1600	0.3532	399.8100	0.3998	13.209	0	0	800
2020/09/30	2032	04/02/2021	9.61	Call	Bond Future	1,065.4400	1.0654	1,158.4400	1.1584	8.729	0	0	0
2020/09/30	2032	04/02/2021	9.61	Put	Bond Future	8,006.6100	8.0066	7,934.4200	7.9344	(0.902)	0	0	0
2020/09/30	2032	04/02/2021	9.29	Put	Bond Future	9,710.2200	9.7102	9,618.5900	9.6186	(0.944)	0	0	0
2020/09/30	2032	04/02/2021	10.82	Call	Bond Future	3,692.7700	3.6928	3,847.0900	3.8471	4.179	0	0	0
2020/09/30	2032	04/02/2021	9.63	Put	Bond Future	7,905.8000	7.9058	7,834.8500	7.8349	(0.897)	0	0	0
2020/09/30	2032	04/02/2021	9.62	Call	Bond Future	1,078.1500	1.0781	1,171.7700	1.1718	8.683	0	0	0
2020/09/30	2032	04/02/2021	9.62	Put	Bond Future	7,956.1200	7.9561	7,884.5500	7.8846	(0.900)	0	0	0
2020/09/30	2032	06/05/2021	12.57	Call	Bond Future	9,516.3000	9.5163	9,656.2900	9.6563	1.471	0	0	0
2020/09/30	2032	06/05/2021	12.12	Put	Bond Future	2,159.3800	2.1594	2,124.0200	2.1240	(1.638)	0	0	0
2020/09/30	2032	06/05/2021			Bond Future	11.0094	83.6446	10.9792	83.8107	(0.274)	0.0000	0.0000	0
2020/09/30	2032	06/05/2021	12.57	Put	Bond Future	1,520.3200	1.5203	1,494.2000	1.4942	(1.718)	0	0	736
2020/09/30	2032	06/05/2021	10.33	Put	Bond Future	6,465.4800	6.4655	6,375.9400	6.3759	(1.385)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/30	2032	06/05/2021	10.33	Call	Bond Future	2,614.3500	2.6144	2,690.9200	2.6909	2.929	0	0	736
2020/09/30	2032	06/05/2021	12.11	Call	Bond Future	7,930.6700	7.9307	8,061.1900	8.0612	1.646	0	0	0
2020/09/30	2032	06/05/2021	12.11	Put	Bond Future	2,175.6900	2.1757	2,140.1000	2.1401	(1.636)	0	0	0
2020/09/30	2032	06/05/2021	12.12	Call	Bond Future	7,964.0600	7.9641	8,094.8100	8.0948	1.642	0	0	0
2020/09/30	2032	06/05/2021	12.10	Call	Bond Future	7,897.3200	7.8973	8,027.6100	8.0276	1.650	0	0	0
2020/09/30	2032	06/05/2021	12.10	Put	Bond Future	2,192.1000	2.1921	2,156.2800	2.1563	(1.634)	0	0	0
2020/09/30	2032	05/08/2021	11.37	Put	Bond Future	4,364.3800	4.3644	4,276.7000	4.2767	(2.009)	0	0	0
2020/09/30	2032	05/08/2021			Bond Future	11.2651	84.5531	11.2336	84.7208	(0.280)	0.0000	0.0000	0
2020/09/30	2032	05/08/2021	11.36	Call	Bond Future	4,891.3200	4.8913	4,971.0400	4.9710	1.630	0	0	0
2020/09/30	2032	05/08/2021	11.36	Put	Bond Future	4,389.0600	4.3891	4,301.0700	4.3011	(2.005)	0	0	0
2020/09/30	2032	05/08/2021	11.37	Call	Bond Future	4,919.3300	4.9193	4,999.3600	4.9994	1.627	0	0	0
2020/09/30	2032	05/08/2021	11.35	Call	Bond Future	4,863.3800	4.8634	4,942.4900	4.9425	1.627	0	0	0
2020/09/30	2032	05/08/2021	11.35	Put	Bond Future	4,413.8600	4.4139	4,325.2600	4.3253	(2.007)	0	0	0
2020/09/30	2033	05/11/2020			Bond Future	93.4861	93.4861	93.4123	93.4123	(0.079)	0.0000	0.0000	10,329
2020/09/30	2033	04/02/2021			Bond Future	94.4496	94.4496	94.3743	94.3743	(0.080)	0.0000	0.0000	0
2020/09/30	2033	06/05/2021			Bond Future	94.2727	94.2727	94.1956	94.1956	(0.082)	0.0000	0.0000	0
2020/09/30	2033	05/08/2021			Bond Future	95.3185	95.3185	95.2404	95.2404	(0.082)	0.0000	0.0000	0
2020/09/30	2037	05/11/2020	10.18	Call	Bond Future	52.8900	0.0529	57.1600	0.0572	8.073	0	0	0
2020/09/30	2037	05/11/2020	10.17	Put	Bond Future	9,162.3200	9.1623	9,057.8400	9.0578	(1.140)	0	0	0
2020/09/30	2037	05/11/2020			Bond Future	11.5682	80.0824	11.5500	80.1911	(0.157)	0.0000	0.0000	138,532
2020/09/30	2037	05/11/2020	10.19	Call	Bond Future	54.8300	0.0548	59.2400	0.0592	8.043	0	0	0
2020/09/30	2037	05/11/2020	10.19	Put	Bond Future	9,024.6400	9.0246	8,920.4200	8.9204	(1.155)	0	0	0
2020/09/30	2037	05/11/2020	10.17	Call	Bond Future	51.0000	0.0510	55.1500	0.0551	8.137	0	0	0
2020/09/30	2037	05/11/2020	10.18	Put	Bond Future	9,093.4100	9.0934	8,989.0500	8.9890	(1.148)	0	0	0
2020/09/30	2037	04/02/2021	13.73	Call	Bond Future	10,801.1400	10.8011	10,926.9000	10.9269	1.164	0	0	0
2020/09/30	2037	04/02/2021	10.85	Call	Bond Future	1,633.4400	1.6334	1,722.9000	1.7229	5.477	0	0	0
2020/09/30	2037	04/02/2021	10.35	Call	Bond Future	934.9700	0.9350	1,002.3200	1.0023	7.203	0	0	0
2020/09/30	2037	04/02/2021	10.28	Put	Bond Future	10,608.2800	10.6083	10,563.5700	10.5636	(0.421)	0	0	0
2020/09/30	2037	04/02/2021	10.27	Call	Bond Future	849.8200	0.8498	913.5700	0.9136	7.502	0	0	0
2020/09/30	2037	04/02/2021			Bond Future	11.8146	76.6339	11.7959	76.7428	(0.159)	0.0000	0.0000	0
2020/09/30	2037	04/02/2021	11.97	Put	Bond Future	3,545.7900	3.5458	3,555.8300	3.5558	0.283	0	0	0
2020/09/30	2037	04/02/2021	11.97	Call	Bond Future	4,437.7400	4.4377	4,556.6900	4.5567	2.680	0	0	300
2020/09/30	2037	04/02/2021	9.65	Put	Bond Future	14,673.7700	14.6738	14,602.8900	14.6029	(0.483)	0	0	0
2020/09/30	2037	04/02/2021	9.65	Call	Bond Future	373.8100	0.3738	411.8400	0.4118	10.174	0	0	72
2020/09/30	2037	04/02/2021	11.90	Call	Bond Future	4,222.6300	4.2226	4,340.2500	4.3402	2.785	0	0	0
2020/09/30	2037	04/02/2021	13.73	Put	Bond Future	846.1500	0.8461	863.0000	0.8630	1.991	0	0	300
2020/09/30	2037	04/02/2021	10.85	Put	Bond Future	7,551.4600	7.5515	7,532.0100	7.5320	(0.258)	0	0	72
2020/09/30	2037	04/02/2021	10.35	Put	Bond Future	10,198.4900	10.1985	10,156.9300	10.1569	(0.408)	0	0	72
2020/09/30	2037	04/02/2021	10.28	Call	Bond Future	860.1300	0.8601	924.3300	0.9243	7.464	0	0	0
2020/09/30	2037	04/02/2021	10.27	Put	Bond Future	10,667.5400	10.6675	10,622.3800	10.6224	(0.423)	0	0	0
2020/09/30	2037	04/02/2021	11.90	Put	Bond Future	3,730.5400	3.7305	3,739.2500	3.7393	0.233	0	0	240
2020/09/30	2037	04/02/2021	10.48	Put	Bond Future	9,460.9200	9.4609	9,425.2800	9.4253	(0.377)	0	0	0
2020/09/30	2037	04/02/2021	10.48	Call	Bond Future	1,086.6400	1.0866	1,159.9100	1.1599	6.743	0	0	240
2020/09/30	2037	04/02/2021	10.29	Call	Bond Future	870.5400	0.8705	935.1900	0.9352	7.426	0	0	0
2020/09/30	2037	04/02/2021	10.29	Put	Bond Future	10,549.2100	10.5492	10,504.9500	10.5049	(0.420)	0	0	0
2020/09/30	2037	06/05/2021	12.42	Call	Bond Future	5,905.8200	5.9058	5,981.0100	5.9810	1.273	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/30	2037	06/05/2021			Bond Future	12.0636	77.4599	12.0441	77.5693	(0.161)	0.0000	0.0000	0
2020/09/30	2037	06/05/2021	12.42	Put	Bond Future	3,946.3100	3.9463	3,912.1200	3.9121	(0.866)	0	0	0
2020/09/30	2037	06/05/2021	12.43	Call	Bond Future	5,938.0000	5.9380	6,013.3600	6.0134	1.269	0	0	0
2020/09/30	2037	06/05/2021	12.44	Put	Bond Future	3,903.1200	3.9031	3,869.2600	3.8693	(0.868)	0	0	0
2020/09/30	2037	06/05/2021	12.43	Put	Bond Future	3,924.6600	3.9247	3,890.6400	3.8906	(0.867)	0	0	0
2020/09/30	2037	06/05/2021	12.44	Call	Bond Future	5,970.2400	5.9702	6,045.7600	6.0458	1.265	0	0	0
2020/09/30	2037	05/08/2021	12.26	Put	Bond Future	5,330.3800	5.3304	5,288.3400	5.2883	(0.789)	0	0	0
2020/09/30	2037	05/08/2021	12.27	Call	Bond Future	4,958.0900	4.9581	5,026.5400	5.0265	1.381	0	0	0
2020/09/30	2037	05/08/2021	12.28	Call	Bond Future	4,985.6700	4.9857	5,054.3100	5.0543	1.377	0	0	0
2020/09/30	2037	05/08/2021			Bond Future	12.3334	74.0456	12.3131	74.1559	(0.165)	0.0000	0.0000	0
2020/09/30	2037	05/08/2021	12.26	Call	Bond Future	4,930.8300	4.9308	4,999.1000	4.9991	1.385	0	0	0
2020/09/30	2037	05/08/2021	12.28	Put	Bond Future	5,275.9900	5.2760	5,234.3200	5.2343	(0.790)	0	0	0
2020/09/30	2037	05/08/2021	12.27	Put	Bond Future	5,302.9900	5.3030	5,261.1300	5.2611	(0.789)	0	0	0
2020/09/30	2038	05/11/2020			Bond Future	104.9949	104.9949	104.7144	104.7144	(0.267)	0.0000	0.0000	11,137
2020/09/30	2038	04/02/2021			Bond Future	104.3794	104.3794	104.0952	104.0952	(0.272)	0.0000	0.0000	0
2020/09/30	2038	06/05/2021			Bond Future	105.5281	105.5281	105.2398	105.2398	(0.273)	0.0000	0.0000	0
2020/09/30	2038	05/08/2021			Bond Future	104.9766	104.9766	104.6847	104.6847	(0.278)	0.0000	0.0000	0
2020/09/30	2040	05/11/2020	10.30	Call	Bond Future	62.4800	0.0625	61.9100	0.0619	(0.912)	0	0	0
2020/09/30	2040	05/11/2020	11.00	Put	Bond Future	4,929.3800	4.9294	4,792.1800	4.7922	(2.783)	0	0	0
2020/09/30	2040	05/11/2020	10.23	Call	Bond Future	48.4300	0.0484	47.8000	0.0478	(1.301)	0	0	2,000
2020/09/30	2040	05/11/2020	11.70	Put	Bond Future	1,977.0800	1.9771	1,876.5500	1.8766	(5.085)	0	0	2,000
2020/09/30	2040	05/11/2020	9.50	Call	Bond Future	1.9300	0.0019	1.8000	0.0018	(6.736)	0	0	2,000
2020/09/30	2040	05/11/2020	10.00	Call	Bond Future	19.6700	0.0197	19.1300	0.0191	(2.745)	0	0	2,380
2020/09/30	2040	05/11/2020			Bond Future	11.6663	82.1931	11.6432	82.3395	(0.198)	0.0000	0.0000	72,832
2020/09/30	2040	05/11/2020	10.30	Put	Bond Future	9,545.4500	9.5454	9,398.4700	9.3985	(1.540)	0	0	0
2020/09/30	2040	05/11/2020	9.73	Put	Bond Future	13,986.4600	13.9865	13,839.7600	13.8398	(1.049)	0	0	0
2020/09/30	2040	05/11/2020	9.73	Call	Bond Future	5.9900	0.0060	5.7000	0.0057	(4.841)	0	0	2,000
2020/09/30	2040	05/11/2020	10.23	Put	Bond Future	10,065.2200	10.0652	9,918.1800	9.9182	(1.461)	0	0	0
2020/09/30	2040	05/11/2020	10.31	Call	Bond Future	64.7500	0.0647	64.1900	0.0642	(0.865)	0	0	0
2020/09/30	2040	05/11/2020	10.32	Put	Bond Future	9,398.4600	9.3985	9,251.5000	9.2515	(1.564)	0	0	0
2020/09/30	2040	05/11/2020	11.00	Call	Bond Future	518.4600	0.5185	527.6700	0.5277	1.776	0	0	2,380
2020/09/30	2040	05/11/2020	11.70	Call	Bond Future	2,190.4300	2.1904	2,236.3100	2.2363	2.095	0	0	0
2020/09/30	2040	05/11/2020	9.50	Put	Bond Future	15,898.3700	15.8984	15,751.8300	15.7518	(0.922)	0	0	0
2020/09/30	2040	05/11/2020	10.00	Put	Bond Future	11,826.3900	11.8264	11,679.4400	11.6794	(1.243)	0	0	0
2020/09/30	2040	05/11/2020	10.31	Put	Bond Future	9,471.8700	9.4719	9,324.9000	9.3249	(1.552)	0	0	0
2020/09/30	2040	05/11/2020	10.32	Call	Bond Future	67.0900	0.0671	66.5400	0.0665	(0.820)	0	0	0
2020/09/30	2040	05/11/2020	11.50	Call	Bond Future	1,576.4600	1.5765	1,608.6000	1.6086	2.039	0	0	0
2020/09/30	2040	05/11/2020	11.50	Put	Bond Future	2,641.4900	2.6415	2,527.2200	2.5272	(4.326)	0	0	2,000
2020/09/30	2040	04/02/2021	9.49	Call	Bond Future	256.5000	0.2565	265.0900	0.2651	3.349	0	0	500
2020/09/30	2040	04/02/2021	9.57	Put	Bond Future	17,049.0200	17.0490	16,911.4500	16.9114	(0.807)	0	0	0
2020/09/30	2040	04/02/2021	10.07	Put	Bond Future	13,327.2800	13.3273	13,197.9800	13.1980	(0.970)	0	0	0
2020/09/30	2040	04/02/2021	10.42	Put	Bond Future	11,001.4500	11.0014	10,880.1500	10.8802	(1.103)	0	0	0
2020/09/30	2040	04/02/2021			Bond Future	11.9082	78.5155	11.8843	78.6627	(0.201)	0.0000	0.0000	0
2020/09/30	2040	04/02/2021	10.07	Call	Bond Future	602.7100	0.6027	620.5700	0.6206	2.963	0	0	800
2020/09/30	2040	04/02/2021	11.74	Call	Bond Future	3,732.4800	3.7325	3,741.3200	3.7413	0.237	0	0	0
2020/09/30	2040	04/02/2021	11.74	Put	Bond Future	4,774.5400	4.7745	4,636.2200	4.6362	(2.897)	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/30	2040	04/02/2021	10.41	Call	Bond Future	931.6800	0.9317	957.2800	0.9573	2.748	0	0	0
2020/09/30	2040	04/02/2021	10.41	Put	Bond Future	11,064.5400	11.0645	10,942.9800	10.9430	(1.099)	0	0	0
2020/09/30	2040	04/02/2021	9.49	Put	Bond Future	17,685.4700	17.6855	17,546.9000	17.5469	(0.784)	0	0	0
2020/09/30	2040	04/02/2021	9.57	Call	Bond Future	291.1400	0.2911	300.7300	0.3007	3.294	0	0	800
2020/09/30	2040	04/02/2021	10.42	Call	Bond Future	943.0500	0.9431	968.9100	0.9689	2.742	0	0	0
2020/09/30	2040	04/02/2021	10.24	Put	Bond Future	12,167.6200	12.1676	12,041.9800	12.0420	(1.033)	0	0	0
2020/09/30	2040	04/02/2021	10.24	Call	Bond Future	753.6400	0.7536	775.1600	0.7752	2.855	0	0	500
2020/09/30	2040	04/02/2021	11.57	Call	Bond Future	3,248.6400	3.2486	3,244.7500	3.2448	(0.120)	0	0	0
2020/09/30	2040	04/02/2021	11.57	Put	Bond Future	5,366.8100	5.3668	5,215.7600	5.2158	(2.815)	0	0	500
2020/09/30	2040	04/02/2021	10.40	Call	Bond Future	920.4200	0.9204	945.7600	0.9458	2.753	0	0	0
2020/09/30	2040	04/02/2021	10.40	Put	Bond Future	11,127.8400	11.1278	11,006.0200	11.0060	(1.095)	0	0	0
2020/09/30	2040	06/05/2021	12.44	Put	Bond Future	4,389.0700	4.3891	4,219.7600	4.2198	(3.858)	0	0	0
2020/09/30	2040	06/05/2021			Bond Future	12.1523	79.3619	12.1274	79.5098	(0.205)	0.0000	0.0000	0
2020/09/30	2040	06/05/2021	12.43	Call	Bond Future	6,031.3200	6.0313	6,010.5300	6.0105	(0.345)	0	0	0
2020/09/30	2040	06/05/2021	12.43	Put	Bond Future	4,413.0900	4.4131	4,244.3900	4.2444	(3.823)	0	0	0
2020/09/30	2040	06/05/2021	12.44	Call	Bond Future	6,064.5400	6.0645	6,043.1400	6.0431	(0.353)	0	0	0
2020/09/30	2040	06/05/2021	12.42	Call	Bond Future	5,998.1600	5.9982	5,978.2200	5.9782	(0.332)	0	0	0
2020/09/30	2040	06/05/2021	12.42	Put	Bond Future	4,437.2300	4.4372	4,269.3800	4.2694	(3.783)	0	0	0
2020/09/30	2040	05/08/2021	12.47	Call	Bond Future	5,497.4800	5.4975	5,545.6000	5.5456	0.875	0	0	0
2020/09/30	2040	05/08/2021	11.05	Put	Bond Future	10,681.4300	10.6814	10,549.5500	10.5495	(1.235)	0	0	0
2020/09/30	2040	05/08/2021			Bond Future	12.4167	75.7180	12.3907	75.8673	(0.210)	0.0000	0.0000	0
2020/09/30	2040	05/08/2021	14.80	Call	Bond Future	13,185.0800	13.1851	13,291.3300	13.2913	0.806	0	0	0
2020/09/30	2040	05/08/2021	14.80	Put	Bond Future	1,342.5600	1.3426	1,299.5100	1.2995	(3.207)	0	0	900
2020/09/30	2040	05/08/2021	12.47	Put	Bond Future	5,193.6000	5.1936	5,092.4200	5.0924	(1.948)	0	0	0
2020/09/30	2040	05/08/2021	11.55	Put	Bond Future	8,303.6000	8.3036	8,181.8400	8.1818	(1.466)	0	0	0
2020/09/30	2040	05/08/2021	11.55	Call	Bond Future	3,062.6200	3.0626	3,090.1600	3.0902	0.899	0	0	900
2020/09/30	2040	05/08/2021	11.05	Call	Bond Future	2,144.4300	2.1444	2,161.8500	2.1619	0.812	0	0	900
2020/09/30	2040	05/08/2021	12.48	Call	Bond Future	5,527.2100	5.5272	5,575.6000	5.5756	0.875	0	0	0
2020/09/30	2040	05/08/2021	12.49	Put	Bond Future	5,139.2600	5.1393	5,038.6100	5.0386	(1.958)	0	0	0
2020/09/30	2040	05/08/2021	12.48	Put	Bond Future	5,166.5000	5.1665	5,065.5900	5.0656	(1.953)	0	0	0
2020/09/30	2040	05/08/2021	12.49	Call	Bond Future	5,556.7300	5.5567	5,605.3800	5.6054	0.876	0	0	0
2020/09/30	2044	05/11/2020	10.36	Call	Bond Future	69.6500	0.0696	67.4900	0.0675	(3.101)	0	0	0
2020/09/30	2044	05/11/2020	11.06	Put	Bond Future	4,772.7300	4.7727	4,661.1300	4.6611	(2.338)	0	0	525
2020/09/30	2044	05/11/2020	11.43	Call	Bond Future	1,326.1300	1.3261	1,338.2200	1.3382	0.912	0	0	0
2020/09/30	2044	05/11/2020	9.72	Put	Bond Future	14,500.4800	14.5005	14,387.5900	14.3876	(0.779)	0	0	0
2020/09/30	2044	05/11/2020	9.97	Call	Bond Future	15.0200	0.0150	14.1100	0.0141	(6.059)	0	0	300
2020/09/30	2044	05/11/2020	9.29	Put	Bond Future	18,268.3900	18.2684	18,155.8300	18.1558	(0.616)	0	0	0
2020/09/30	2044	05/11/2020	9.96	Put	Bond Future	12,510.3100	12.5103	12,396.9400	12.3969	(0.906)	0	0	0
2020/09/30	2044	05/11/2020			Bond Future	11.6927	79.0257	11.6749	79.1382	(0.152)	0.0000	0.0000	47,224
2020/09/30	2044	05/11/2020	10.34	Call	Bond Future	64.8400	0.0648	62.7400	0.0627	(3.239)	0	0	0
2020/09/30	2044	05/11/2020	10.34	Put	Bond Future	9,539.4200	9.5394	9,424.8300	9.4248	(1.201)	0	0	0
2020/09/30	2044	05/11/2020	9.72	Call	Bond Future	4.7700	0.0048	4.3700	0.0044	(8.386)	0	0	1,815
2020/09/30	2044	05/11/2020	9.97	Put	Bond Future	12,429.2000	12.4292	12,315.8000	12.3158	(0.912)	0	0	0
2020/09/30	2044	05/11/2020	9.96	Call	Bond Future	14.3800	0.0144	13.5000	0.0135	(6.120)	0	0	0
2020/09/30	2044	05/11/2020	11.38	Call	Bond Future	1,200.7600	1.2008	1,210.8300	1.2108	0.839	0	0	0
2020/09/30	2044	05/11/2020	11.38	Put	Bond Future	3,227.9500	3.2280	3,125.5300	3.1255	(3.173)	0	0	300
2020/09/30	2044	05/11/2020	10.36	Put	Bond Future	9,389.9500	9.3900	9,275.3000	9.2753	(1.221)	0	0	0

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2020/09/30	2044	05/11/2020	11.06	Call	Bond Future	573.7900	0.5738	574.6800	0.5747	0.155	0	0	0
2020/09/30	2044	05/11/2020	10.04	Put	Bond Future	11,865.6000	11.8656	11,752.0100	11.7520	(0.957)	0	0	0
2020/09/30	2044	05/11/2020	11.17	Put	Bond Future	4,196.5000	4.1965	4,087.3200	4.0873	(2.602)	0	0	1,815
2020/09/30	2044	05/11/2020	11.43	Put	Bond Future	3,022.9800	3.0230	2,922.5800	2.9226	(3.321)	0	0	1,815
2020/09/30	2044	05/11/2020	8.87	Put	Bond Future	22,203.5600	22.2036	22,091.0700	22.0911	(0.507)	0	0	0
2020/09/30	2044	05/11/2020	9.29	Call	Bond Future	0.4800	0.0005	0.4100	0.0004	(14.583)	0	0	300
2020/09/30	2044	05/11/2020	10.35	Call	Bond Future	67.2100	0.0672	65.0800	0.0651	(3.169)	0	0	0
2020/09/30	2044	05/11/2020	10.35	Put	Bond Future	9,464.5900	9.4646	9,349.9700	9.3500	(1.211)	0	0	0
2020/09/30	2044	05/11/2020	10.04	Call	Bond Future	20.2200	0.0202	19.1200	0.0191	(5.440)	0	0	525
2020/09/30	2044	05/11/2020	9.34	Put	Bond Future	17,816.9500	17.8169	17,704.3800	17.7044	(0.632)	0	0	0
2020/09/30	2044	05/11/2020	9.34	Call	Bond Future	0.6400	0.0006	0.5600	0.0006	(12.500)	0	0	525
2020/09/30	2044	05/11/2020	11.17	Call	Bond Future	755.5100	0.7555	758.8200	0.7588	0.438	0	0	0
2020/09/30	2044	05/11/2020	8.87	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	1,815
2020/09/30	2044	05/11/2020	10.02	Put	Bond Future	12,025.8700	12.0259	11,912.3400	11.9123	(0.944)	0	0	0
2020/09/30	2044	05/11/2020	10.02	Call	Bond Future	18.5900	0.0186	17.5500	0.0175	(5.594)	0	0	1,815
2020/09/30	2044	04/02/2021	10.04	Put	Bond Future	13,835.0800	13.8351	13,731.7900	13.7318	(0.747)	0	0	0
2020/09/30	2044	04/02/2021	10.37	Call	Bond Future	865.2000	0.8652	879.4400	0.8794	1.646	0	0	0
2020/09/30	2044	04/02/2021	10.35	Put	Bond Future	11,677.3300	11.6773	11,578.4400	11.5784	(0.847)	0	0	0
2020/09/30	2044	04/02/2021			Bond Future	11.9259	75.4414	11.9075	75.5542	(0.154)	0.0000	0.0000	0
2020/09/30	2044	04/02/2021	10.37	Put	Bond Future	11,545.1000	11.5451	11,446.5400	11.4465	(0.854)	0	0	0
2020/09/30	2044	04/02/2021	10.35	Call	Bond Future	843.7200	0.8437	857.6300	0.8576	1.649	0	0	0
2020/09/30	2044	04/02/2021	10.04	Call	Bond Future	559.2400	0.5592	568.7500	0.5688	1.701	0	0	0
2020/09/30	2044	04/02/2021	10.84	Call	Bond Future	1,493.1800	1.4932	1,516.3400	1.5163	1.551	0	0	0
2020/09/30	2044	04/02/2021	10.36	Put	Bond Future	11,611.1100	11.6111	11,512.3800	11.5124	(0.850)	0	0	0
2020/09/30	2044	04/02/2021	10.84	Put	Bond Future	8,688.7600	8.6888	8,599.1200	8.5991	(1.032)	0	0	265
2020/09/30	2044	04/02/2021	10.29	Call	Bond Future	781.6400	0.7816	794.6100	0.7946	1.659	0	0	0
2020/09/30	2044	04/02/2021	10.29	Put	Bond Future	12,079.1500	12.0791	11,979.3200	11.9793	(0.826)	0	0	265
2020/09/30	2044	04/02/2021	9.66	Put	Bond Future	16,747.9900	16.7480	16,640.7800	16.6408	(0.640)	0	0	0
2020/09/30	2044	04/02/2021	9.66	Call	Bond Future	318.6600	0.3187	324.2500	0.3242	1.754	0	0	265
2020/09/30	2044	04/02/2021	10.36	Call	Bond Future	854.4100	0.8544	868.4800	0.8685	1.647	0	0	0
2020/09/30	2044	06/05/2021	12.43	Put	Bond Future	4,357.5100	4.3575	4,282.7100	4.2827	(1.717)	0	0	0
2020/09/30	2044	06/05/2021	12.44	Call	Bond Future	5,954.2600	5.9543	5,992.9500	5.9929	0.650	0	0	0
2020/09/30	2044	06/05/2021			Bond Future	12.1610	76.2546	12.1419	76.3679	(0.157)	0.0000	0.0000	0
2020/09/30	2044	06/05/2021	12.45	Call	Bond Future	5,986.2800	5.9863	6,025.1900	6.0252	0.650	0	0	0
2020/09/30	2044	06/05/2021	12.45	Put	Bond Future	4,307.4700	4.3075	4,233.1100	4.2331	(1.726)	0	0	0
2020/09/30	2044	06/05/2021	12.43	Call	Bond Future	5,922.3000	5.9223	5,960.7700	5.9608	0.650	0	0	0
2020/09/30	2044	06/05/2021	12.44	Put	Bond Future	4,332.4200	4.3324	4,257.8400	4.2578	(1.721)	0	0	0
2020/09/30	2044	05/08/2021	12.60	Put	Bond Future	4,848.1600	4.8482	4,757.7200	4.7577	(1.865)	0	0	0
2020/09/30	2044	05/08/2021	12.61	Put	Bond Future	4,822.6500	4.8226	4,732.4200	4.7324	(1.871)	0	0	0
2020/09/30	2044	05/08/2021			Bond Future	12.4154	72.7021	12.3955	72.8165	(0.161)	0.0000	0.0000	0
2020/09/30	2044	05/08/2021	12.60	Call	Bond Future	5,889.8100	5.8898	5,913.7100	5.9137	0.406	0	0	0
2020/09/30	2044	05/08/2021	12.61	Call	Bond Future	5,919.9900	5.9200	5,944.1000	5.9441	0.407	0	0	0
2020/09/30	2044	05/08/2021	12.59	Call	Bond Future	5,859.6900	5.8597	5,883.3700	5.8834	0.404	0	0	0
2020/09/30	2044	05/08/2021	12.59	Put	Bond Future	4,873.8100	4.8738	4,783.1500	4.7831	(1.860)	0	0	0
2020/09/30	2046	05/11/2020			Bond Future	92.5855	92.5855	92.3983	92.3983	(0.202)	0.0000	0.0000	16,311
2020/09/30	2046	04/02/2021			Bond Future	93.5398	93.5398	93.3499	93.3499	(0.203)	0.0000	0.0000	0
2020/09/30	2046	06/05/2021			Bond Future	92.7781	92.7781	92.5851	92.5851	(0.208)	0.0000	0.0000	0

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2020/09/30	2046	05/08/2021			Bond Future	93.8075	93.8075	93.6122	93.6122	(0.208)	0.0000	0.0000	0
2020/09/30	2050	05/11/2020			Bond Future	94.4171	94.4171	94.5428	94.5428	0.133	0.0000	0.0000	13,963
2020/09/30	2050	04/02/2021			Bond Future	93.4996	93.4996	93.6257	93.6257	0.135	0.0000	0.0000	0
2020/09/30	2050	06/05/2021			Bond Future	94.5284	94.5284	94.6551	94.6551	0.134	0.0000	0.0000	0
2020/09/30	2050	05/08/2021			Bond Future	93.6488	93.6488	93.7766	93.7766	0.136	0.0000	0.0000	0
2020/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	AL37	05/11/2020			Index Future	757.0370	757.0370	758.1380	758.1380	0.145	0.0000	0.0000	0
2020/09/30	AL37	04/02/2021			Index Future	764.6480	764.6480	765.7570	765.7570	0.145	0.0000	0.0000	0
2020/09/30	AL37	06/05/2021			Index Future	772.8690	772.8690	773.9870	773.9870	0.145	0.0000	0.0000	0
2020/09/30	AL37	05/08/2021			Index Future	781.1680	781.1680	782.2980	782.2980	0.145	0.0000	0.0000	0
2020/09/30	AL7T	05/11/2020			Index Future	810.7230	810.7230	812.2780	812.2780	0.192	0.0000	0.0000	0
2020/09/30	AL7T	04/02/2021			Index Future	818.8740	818.8740	820.4410	820.4410	0.191	0.0000	0.0000	0
2020/09/30	AL7T	06/05/2021			Index Future	827.6770	827.6770	829.2590	829.2590	0.191	0.0000	0.0000	0
2020/09/30	AL7T	05/08/2021			Index Future	836.5650	836.5650	838.1630	838.1630	0.191	0.0000	0.0000	0
2020/09/30	ALBI	05/11/2020			Index Future	712.8700	712.8700	713.8990	713.8990	0.144	0.0000	0.0000	226
2020/09/30	ALBI	04/02/2021			Index Future	720.0370	720.0370	721.0740	721.0740	0.144	0.0000	0.0000	0
2020/09/30	ALBI	06/05/2021			Index Future	727.7780	727.7780	728.8240	728.8240	0.144	0.0000	0.0000	0
2020/09/30	ALBI	05/08/2021			Index Future	735.5930	735.5930	736.6490	736.6490	0.144	0.0000	0.0000	0
2020/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/30	ES33	05/11/2020			Bond Future	12.1360	71.3461	12.1114	71.4690	(0.203)	0.0000	0.0000	350
2020/09/30	ES33	04/02/2021			Bond Future	12.4275	72.0639	12.4020	72.1873	(0.206)	0.0000	0.0000	0
2020/09/30	ES33	06/05/2021			Bond Future	12.7176	69.0648	12.6910	69.1889	(0.209)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/30	ES33	05/08/2021			Bond Future	13.0261	69.8149	12.9984	69.9402	(0.213)	0.0000	0.0000	0
2020/09/30	ES42	05/11/2020			Bond Future	12.5466	70.4800	12.5187	70.6335	(0.223)	0.0000	0.0000	4,789
2020/09/30	ES42	04/02/2021			Bond Future	12.8193	71.1893	12.7903	71.3434	(0.227)	0.0000	0.0000	0
2020/09/30	ES42	06/05/2021			Bond Future	13.1014	67.6977	13.0711	67.8524	(0.232)	0.0000	0.0000	0
2020/09/30	ES42	05/08/2021			Bond Future	13.3934	68.4334	13.3616	68.5894	(0.237)	0.0000	0.0000	0
2020/09/30	GOVI	05/11/2020	737.84	Put	GOVI	335,420.0000	33.5420	325,140.0000	32.5140	(3.065)	0	0	0
2020/09/30	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	05/11/2020			GOVI	704.2980	704.2980	705.3260	705.3260	0.146	0.0000	0.0000	1,009
2020/09/30	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	05/11/2020	737.83	Put	GOVI	335,320.0000	33.5320	325,040.0000	32.5040	(3.066)	0	0	0
2020/09/30	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	05/11/2020	737.85	Put	GOVI	335,520.0000	33.5520	325,240.0000	32.5240	(3.064)	0	0	0
2020/09/30	GOVI	04/02/2021	750.96	Put	GOVI	395,810.0000	39.5810	385,450.0000	38.5450	(2.617)	0	0	0
2020/09/30	GOVI	04/02/2021			GOVI	711.3790	711.3790	712.4150	712.4150	0.146	0.0000	0.0000	0
2020/09/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	04/02/2021	750.95	Put	GOVI	395,710.0000	39.5710	385,350.0000	38.5350	(2.618)	0	0	0
2020/09/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	04/02/2021	750.94	Put	GOVI	395,610.0000	39.5610	385,250.0000	38.5250	(2.619)	0	0	0
2020/09/30	GOVI	06/05/2021	678.67	Call	GOVI	403,570.0000	40.3570	414,010.0000	41.4010	2.587	0	0	0
2020/09/30	GOVI	06/05/2021			GOVI	719.0270	719.0270	720.0710	720.0710	0.145	0.0000	0.0000	0
2020/09/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	06/05/2021	678.68	Call	GOVI	403,470.0000	40.3470	413,910.0000	41.3910	2.588	0	0	0
2020/09/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	06/05/2021	678.69	Call	GOVI	403,370.0000	40.3370	413,810.0000	41.3810	2.588	0	0	0
2020/09/30	GOVI	05/08/2021	719.14	Call	GOVI	76,080.0000	7.6080	86,630.0000	8.6630	13.867	0	0	0
2020/09/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	05/08/2021			GOVI	726.7480	726.7480	727.8030	727.8030	0.145	0.0000	0.0000	0
2020/09/30	GOVI	05/08/2021	719.15	Call	GOVI	75,980.0000	7.5980	86,530.0000	8.6530	13.885	0	0	0
2020/09/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	GOVI	05/08/2021	719.13	Call	GOVI	76,180.0000	7.6180	86,730.0000	8.6730	13.849	0	0	0
2020/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/30	IGOV	05/11/2020			Index Future	255.6300	255.6300	255.1240	255.1240	(0.198)	0.0000	0.0000	1,201
2020/09/30	IGOV	04/02/2021			Index Future	258.2630	258.2630	257.7520	257.7520	(0.198)	0.0000	0.0000	0
2020/09/30	IGOV	06/05/2021			Index Future	261.1020	261.1020	260.5840	260.5840	(0.198)	0.0000	0.0000	0
2020/09/30	IGOV	05/08/2021			Index Future	263.9680	263.9680	263.4440	263.4440	(0.199)	0.0000	0.0000	0
2020/09/30	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/30	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1500	92.1500	(0.011)	0.0000	0.0000	0
2020/09/30	IS05	15/06/2021			Interest Rate Swap	90.2600	90.2600	90.2500	90.2500	(0.011)	0.0000	0.0000	0
2020/09/30	IS05	21/09/2021			Interest Rate Swap	89.1500	89.1500	89.1400	89.1400	(0.011)	0.0000	0.0000	0
2020/09/30	IS05	21/12/2021			Interest Rate Swap	90.3600	90.3600	90.3400	90.3400	(0.022)	0.0000	0.0000	51

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2020/09/30	IS05	15/03/2022			Interest Rate Swap	89.7300	89.7300	89.7000	89.7000	(0.033)	0.0000	0.0000	0
2020/09/30	IS05	21/06/2022			Interest Rate Swap	89.7900	89.7900	89.7500	89.7500	(0.045)	0.0000	0.0000	0
2020/09/30	IS05	20/09/2022			Interest Rate Swap	92.8800	92.8800	92.8400	92.8400	(0.043)	0.0000	0.0000	0
2020/09/30	IS05	20/12/2022			Interest Rate Swap	93.3600	93.3600	93.3100	93.3100	(0.054)	0.0000	0.0000	0
2020/09/30	IS05	22/03/2023			Interest Rate Swap	85.7600	85.7600	85.7000	85.7000	(0.070)	0.0000	0.0000	0
2020/09/30	IS05	20/06/2023			Interest Rate Swap	91.3300	91.3300	91.2700	91.2700	(0.066)	0.0000	0.0000	0
2020/09/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/30	IS10	17/12/2025			Interest Rate Swap	79.6200	79.6200	79.4100	79.4100	(0.264)	0.0000	0.0000	0
2020/09/30	IS10	16/03/2026			Interest Rate Swap	76.2700	76.2700	76.0300	76.0300	(0.315)	0.0000	0.0000	0
2020/09/30	IS10	15/06/2026			Interest Rate Swap	74.8000	74.8000	74.5500	74.5500	(0.334)	0.0000	0.0000	0
2020/09/30	IS10	21/09/2026			Interest Rate Swap	76.9700	76.9700	76.7200	76.7200	(0.325)	0.0000	0.0000	0
2020/09/30	IS10	21/12/2026			Interest Rate Swap	81.1100	81.1100	80.8700	80.8700	(0.296)	0.0000	0.0000	0
2020/09/30	IS10	15/03/2027			Interest Rate Swap	79.7200	79.7200	79.5000	79.5000	(0.276)	0.0000	0.0000	0
2020/09/30	IS10	21/06/2027			Interest Rate Swap	81.9400	81.9400	81.7400	81.7400	(0.244)	0.0000	0.0000	0
2020/09/30	IS10	20/09/2027			Interest Rate Swap	87.8800	87.8800	87.7100	87.7100	(0.193)	0.0000	0.0000	0
2020/09/30	IS10	20/12/2027			Interest Rate Swap	88.4300	88.4300	88.2700	88.2700	(0.181)	0.0000	0.0000	0
2020/09/30	IS10	22/03/2028			Interest Rate Swap	81.5900	81.5900	81.4300	81.4300	(0.196)	0.0000	0.0000	0
2020/09/30	IS10	20/06/2028			Interest Rate Swap	89.5900	89.5900	89.4400	89.4400	(0.167)	0.0000	0.0000	0
2020/09/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/30	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3450	96.6550	0.000	0.0000	0.0000	0
2020/09/30	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3400	96.6600	(0.299)	0.0000	0.0000	0
2020/09/30	JBAF	15/12/2020			Jibar Tradeable Future	3.2850	96.7150	3.2750	96.7250	(0.304)	0.0000	0.0000	30,010
2020/09/30	JBAF	20/01/2021			Jibar Tradeable Future	3.2800	96.7200	3.2600	96.7400	(0.610)	0.0000	0.0000	0
2020/09/30	JBAF	17/02/2021			Jibar Tradeable Future	3.2900	96.7100	3.2700	96.7300	(0.608)	0.0000	0.0000	0
2020/09/30	JBAF	17/03/2021			Jibar Tradeable Future	3.3000	96.7000	3.2800	96.7200	(0.606)	0.0000	0.0000	0
2020/09/30	JBAF	15/06/2021			Jibar Tradeable Future	3.3850	96.6150	3.3650	96.6350	(0.591)	0.0000	0.0000	0
2020/09/30	JBAF	15/09/2021			Jibar Tradeable Future	3.5500	96.4500	3.5200	96.4800	(0.845)	0.0000	0.0000	30,000
2020/09/30	JBAF	15/12/2021			Jibar Tradeable Future	3.7200	96.2800	3.6700	96.3300	(1.344)	0.0000	0.0000	0
2020/09/30	JBAF	16/03/2022			Jibar Tradeable Future	3.8750	96.1250	3.8250	96.1750	(1.290)	0.0000	0.0000	0
2020/09/30	JBAF	15/06/2022			Jibar Tradeable Future	4.1550	95.8450	4.1250	95.8750	(0.722)	0.0000	0.0000	0
2020/09/30	JBAF	21/09/2022			Jibar Tradeable Future	4.5000	95.5000	4.4750	95.5250	(0.556)	0.0000	0.0000	0
2020/09/30	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	R023	05/11/2020			Bond Future	4.5812	108.3639	4.5470	108.4412	(0.747)	0.0000	0.0000	34,495
2020/09/30	R023	05/11/2020	7.46	Call	Bond Future	6,257.1400	6.2571	6,334.4400	6.3344	1.235	0	0	0
2020/09/30	R023	05/11/2020	7.47	Call	Bond Future	6,278.0600	6.2781	6,355.3600	6.3554	1.231	0	0	0
2020/09/30	R023	05/11/2020	7.45	Call	Bond Future	6,236.2300	6.2362	6,313.5300	6.3135	1.240	0	0	0
2020/09/30	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	R023	04/02/2021	6.34	Call	Bond Future	3,327.6900	3.3277	3,403.4800	3.4035	2.278	0	0	0
2020/09/30	R023	04/02/2021	6.32	Put	Bond Future	11.0900	0.0111	9.7300	0.0097	(12.263)	0	0	0
2020/09/30	R023	04/02/2021			Bond Future	4.6561	109.4540	4.6178	109.5311	(0.823)	0.0000	0.0000	0
2020/09/30	R023	04/02/2021	6.34	Put	Bond Future	10.3600	0.0104	9.0800	0.0091	(12.355)	0	0	0
2020/09/30	R023	04/02/2021	6.32	Call	Bond Future	3,289.8100	3.2898	3,365.5200	3.3655	2.301	0	0	0

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2020/09/30	R023	04/02/2021	6.33	Put	Bond Future	10.7200	0.0107	9.4000	0.0094	(12.313)	0	0	0
2020/09/30	R023	04/02/2021	6.33	Call	Bond Future	3,308.7500	3.3088	3,384.5000	3.3845	2.289	0	0	0
2020/09/30	R023	06/05/2021	7.58	Call	Bond Future	4,945.2000	4.9452	5,022.0800	5.0221	1.555	0	0	0
2020/09/30	R023	06/05/2021			Bond Future	4.6993	106.7247	4.6559	106.8016	(0.923)	0.0000	0.0000	0
2020/09/30	R023	06/05/2021	7.56	Call	Bond Future	4,912.0300	4.9120	4,988.9100	4.9889	1.565	0	0	0
2020/09/30	R023	06/05/2021	7.56	Put	Bond Future	1.4500	0.0014	1.4900	0.0015	2.759	0	0	0
2020/09/30	R023	06/05/2021	7.58	Put	Bond Future	1.3600	0.0014	1.4000	0.0014	2.941	0	0	0
2020/09/30	R023	06/05/2021	7.57	Call	Bond Future	4,928.6200	4.9286	5,005.4900	5.0055	1.560	0	0	0
2020/09/30	R023	06/05/2021	7.57	Put	Bond Future	1.4100	0.0014	1.4400	0.0014	2.128	0	0	0
2020/09/30	R023	05/08/2021	5.30	Call	Bond Future	1,160.3500	1.1603	1,216.2800	1.2163	4.820	0	0	0
2020/09/30	R023	05/08/2021	5.29	Put	Bond Future	339.5800	0.3396	317.9100	0.3179	(6.381)	0	0	0
2020/09/30	R023	05/08/2021			Bond Future	4.7567	107.8835	4.7061	107.9609	(1.065)	0.0000	0.0000	0
2020/09/30	R023	05/08/2021	5.31	Call	Bond Future	1,171.4200	1.1714	1,227.5700	1.2276	4.793	0	0	0
2020/09/30	R023	05/08/2021	5.31	Put	Bond Future	331.4900	0.3315	310.2500	0.3102	(6.407)	0	0	0
2020/09/30	R023	05/08/2021	5.30	Put	Bond Future	335.5200	0.3355	314.0600	0.3141	(6.396)	0	0	0
2020/09/30	R023	05/08/2021	5.29	Call	Bond Future	1,149.3000	1.1493	1,205.0200	1.2050	4.848	0	0	0
2020/09/30	R035	05/11/2020	10.34	Put	Bond Future	6,368.6500	6.3687	6,208.9400	6.2089	(2.508)	0	0	0
2020/09/30	R035	05/11/2020			Bond Future	11.2957	84.7323	11.2672	84.9068	(0.252)	0.0000	0.0000	103,404
2020/09/30	R035	05/11/2020	10.33	Call	Bond Future	198.8900	0.1989	213.3200	0.2133	7.255	0	0	0
2020/09/30	R035	05/11/2020	10.33	Put	Bond Future	6,430.3600	6.4304	6,270.2700	6.2703	(2.490)	0	0	0
2020/09/30	R035	05/11/2020	10.34	Call	Bond Future	205.1800	0.2052	219.9900	0.2200	7.218	0	0	0
2020/09/30	R035	05/11/2020	10.32	Call	Bond Future	192.7600	0.1928	206.8100	0.2068	7.289	0	0	0
2020/09/30	R035	05/11/2020	10.32	Put	Bond Future	6,492.3100	6.4923	6,331.8400	6.3318	(2.472)	0	0	0
2020/09/30	R035	04/02/2021	10.14	Put	Bond Future	9,955.3400	9.9553	9,843.7000	9.8437	(1.121)	0	0	650
2020/09/30	R035	04/02/2021	11.14	Put	Bond Future	5,283.2200	5.2832	5,219.2800	5.2193	(1.210)	0	0	650
2020/09/30	R035	04/02/2021	10.05	Call	Bond Future	848.3400	0.8483	907.8000	0.9078	7.009	0	0	0
2020/09/30	R035	04/02/2021	10.04	Put	Bond Future	10,540.2300	10.5402	10,423.7600	10.4238	(1.105)	0	0	0
2020/09/30	R035	04/02/2021			Bond Future	11.5492	85.5847	11.5196	85.7601	(0.256)	0.0000	0.0000	0
2020/09/30	R035	04/02/2021	10.14	Call	Bond Future	946.6600	0.9467	1,010.4800	1.0105	6.742	0	0	0
2020/09/30	R035	04/02/2021	10.06	Call	Bond Future	858.8700	0.8589	918.8100	0.9188	6.979	0	0	0
2020/09/30	R035	04/02/2021	10.06	Put	Bond Future	10,421.8500	10.4218	10,306.3300	10.3063	(1.108)	0	0	0
2020/09/30	R035	04/02/2021	11.14	Call	Bond Future	2,807.9400	2.8079	2,919.4600	2.9195	3.972	0	0	0
2020/09/30	R035	04/02/2021	10.05	Put	Bond Future	10,480.9500	10.4810	10,364.9500	10.3649	(1.107)	0	0	0
2020/09/30	R035	04/02/2021	10.04	Call	Bond Future	837.9100	0.8379	896.9000	0.8969	7.040	0	0	0
2020/09/30	R035	06/05/2021	11.55	Call	Bond Future	4,107.2800	4.1073	4,195.0800	4.1951	2.138	0	0	0
2020/09/30	R035	06/05/2021	12.77	Call	Bond Future	8,089.3500	8.0893	8,212.7000	8.2127	1.525	0	0	0
2020/09/30	R035	06/05/2021	10.24	Put	Bond Future	11,141.6800	11.1417	11,010.0700	11.0101	(1.181)	0	0	0
2020/09/30	R035	06/05/2021	12.37	Call	Bond Future	6,654.4900	6.6545	6,767.6200	6.7676	1.700	0	0	0
2020/09/30	R035	06/05/2021	12.35	Put	Bond Future	3,501.3300	3.5013	3,437.3800	3.4374	(1.826)	0	0	0
2020/09/30	R035	06/05/2021			Bond Future	11.7963	82.0315	11.7655	82.2080	(0.261)	0.0000	0.0000	0
2020/09/30	R035	06/05/2021	12.37	Put	Bond Future	3,462.9100	3.4629	3,399.5200	3.3995	(1.831)	0	0	0
2020/09/30	R035	06/05/2021	12.35	Call	Bond Future	6,584.8600	6.5849	6,697.4300	6.6974	1.710	0	0	0
2020/09/30	R035	06/05/2021	11.55	Put	Bond Future	5,537.8100	5.5378	5,449.0900	5.4491	(1.602)	0	0	1,650
2020/09/30	R035	06/05/2021	12.77	Put	Bond Future	2,783.5700	2.7836	2,730.4000	2.7304	(1.910)	0	0	1,650
2020/09/30	R035	06/05/2021	10.24	Call	Bond Future	1,434.8100	1.4348	1,479.7200	1.4797	3.130	0	0	793
2020/09/30	R035	06/05/2021	12.36	Put	Bond Future	3,482.1900	3.4822	3,418.5200	3.4185	(1.828)	0	0	0
2020/09/30	R035	06/05/2021	10.81	Put	Bond Future	8,290.4900	8.2905	8,177.4800	8.1775	(1.363)	0	0	0

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2020/09/30	R035	06/05/2021	10.81	Call	Bond Future	2,328.5100	2.3285	2,392.0200	2.3920	2.727	0	0	1,650
2020/09/30	R035	06/05/2021	11.32	Call	Bond Future	3,500.1800	3.5002	3,579.4800	3.5795	2.266	0	0	0
2020/09/30	R035	06/05/2021	11.32	Put	Bond Future	6,300.9300	6.3009	6,203.7100	6.2037	(1.543)	0	0	793
2020/09/30	R035	06/05/2021	12.02	Call	Bond Future	5,484.4200	5.4844	5,587.2200	5.5872	1.874	0	0	0
2020/09/30	R035	06/05/2021	12.02	Put	Bond Future	4,216.8700	4.2169	4,143.1500	4.1431	(1.748)	0	0	793
2020/09/30	R035	06/05/2021	12.36	Call	Bond Future	6,619.7700	6.6198	6,732.6200	6.7326	1.705	0	0	0
2020/09/30	R035	05/08/2021	5.31	Call	Bond Future	0.9200	0.0009	0.9600	0.0010	4.348	0	0	0
2020/09/30	R035	05/08/2021			Bond Future	12.0619	82.9224	12.0299	83.1006	(0.266)	0.0000	0.0000	0
2020/09/30	R035	05/08/2021	5.29	Call	Bond Future	0.8800	0.0009	0.9200	0.0009	4.545	0	0	0
2020/09/30	R035	05/08/2021	5.29	Put	Bond Future	55,402.4700	55.4025	55,224.2800	55.2243	(0.322)	0	0	0
2020/09/30	R035	05/08/2021	5.31	Put	Bond Future	55,169.2200	55.1692	54,991.0300	54.9910	(0.323)	0	0	0
2020/09/30	R035	05/08/2021	5.30	Call	Bond Future	0.9000	0.0009	0.9400	0.0009	4.444	0	0	0
2020/09/30	R035	05/08/2021	5.30	Put	Bond Future	55,285.7800	55.2858	55,107.5900	55.1076	(0.322)	0	0	0
2020/09/30	R186	05/11/2020	8.65	Call	Bond Future	6,881.9000	6.8819	7,076.2800	7.0763	2.825	0	0	0
2020/09/30	R186	05/11/2020	8.64	Put	Bond Future	10.2100	0.0102	8.9600	0.0090	(12.243)	0	0	0
2020/09/30	R186	05/11/2020	7.50	Call	Bond Future	1,683.8700	1.6839	1,823.8600	1.8239	8.314	0	0	80
2020/09/30	R186	05/11/2020	8.00	Put	Bond Future	147.9300	0.1479	133.3100	0.1333	(9.883)	0	0	0
2020/09/30	R186	05/11/2020			Bond Future	7.3081	119.5678	7.2714	119.7634	(0.502)	0.0000	0.0000	89,364
2020/09/30	R186	05/11/2020	8.66	Call	Bond Future	6,930.6500	6.9307	7,125.0900	7.1251	2.806	0	0	0
2020/09/30	R186	05/11/2020	8.66	Put	Bond Future	9.2100	0.0092	8.0800	0.0081	(12.269)	0	0	0
2020/09/30	R186	05/11/2020	7.00	Put	Bond Future	2,100.4600	2.1005	1,971.6300	1.9716	(6.133)	0	0	0
2020/09/30	R186	05/11/2020	7.00	Call	Bond Future	445.3700	0.4454	512.1100	0.5121	14.985	0	0	1,200
2020/09/30	R186	05/11/2020	8.65	Put	Bond Future	9.7000	0.0097	8.5100	0.0085	(12.268)	0	0	0
2020/09/30	R186	05/11/2020	8.64	Call	Bond Future	6,833.1400	6.8331	7,027.4600	7.0275	2.844	0	0	0
2020/09/30	R186	05/11/2020	6.50	Put	Bond Future	4,456.1400	4.4561	4,274.5000	4.2745	(4.076)	0	0	0
2020/09/30	R186	05/11/2020	7.50	Put	Bond Future	668.2300	0.6682	612.6500	0.6127	(8.317)	0	0	0
2020/09/30	R186	05/11/2020	8.00	Call	Bond Future	3,757.8400	3.7578	3,938.7900	3.9388	4.815	0	0	1,200
2020/09/30	R186	05/11/2020	7.84	Put	Bond Future	248.1800	0.2482	224.7300	0.2247	(9.449)	0	0	0
2020/09/30	R186	05/11/2020	9.26	Put	Bond Future	0.2700	0.0003	0.2300	0.0002	(14.815)	0	0	3,500
2020/09/30	R186	05/11/2020	6.50	Call	Bond Future	51.3400	0.0513	65.2700	0.0653	27.133	0	0	80
2020/09/30	R186	05/11/2020	7.84	Call	Bond Future	3,036.0900	3.0361	3,208.2100	3.2082	5.669	0	0	3,500
2020/09/30	R186	05/11/2020	8.34	Put	Bond Future	42.2900	0.0423	37.5000	0.0375	(11.327)	0	0	0
2020/09/30	R186	05/11/2020	8.34	Call	Bond Future	5,373.8900	5.3739	5,564.6700	5.5647	3.550	0	0	3,500
2020/09/30	R186	05/11/2020	9.26	Call	Bond Future	9,824.8700	9.8249	10,020.4000	10.0204	1.990	0	0	0
2020/09/30	R186	04/02/2021	8.15	Call	Bond Future	4,319.8300	4.3198	4,500.3200	4.5003	4.178	0	0	0
2020/09/30	R186	04/02/2021			Bond Future	7.4909	115.4920	7.4523	115.6884	(0.516)	0.0000	0.0000	0
2020/09/30	R186	04/02/2021	8.15	Put	Bond Future	1,031.9700	1.0320	1,016.0100	1.0160	(1.547)	0	0	0
2020/09/30	R186	04/02/2021	8.00	Put	Bond Future	1,237.7600	1.2378	1,216.2500	1.2163	(1.738)	0	0	15,177
2020/09/30	R186	04/02/2021	8.16	Call	Bond Future	4,356.2800	4.3563	4,537.1000	4.5371	4.151	0	0	0
2020/09/30	R186	04/02/2021	8.17	Put	Bond Future	1,006.8700	1.0069	991.5700	0.9916	(1.520)	0	0	0
2020/09/30	R186	04/02/2021	8.00	Call	Bond Future	3,787.9800	3.7880	3,962.9200	3.9629	4.618	0	0	0
2020/09/30	R186	04/02/2021	8.16	Put	Bond Future	1,019.4700	1.0195	1,003.8400	1.0038	(1.533)	0	0	0
2020/09/30	R186	04/02/2021	8.17	Call	Bond Future	4,392.6100	4.3926	4,573.7600	4.5738	4.124	0	0	0
2020/09/30	R186	06/05/2021	10.77	Call	Bond Future	13,866.4000	13.8664	14,061.5800	14.0616	1.408	0	0	0
2020/09/30	R186	06/05/2021	10.76	Put	Bond Future	59.3000	0.0593	57.0500	0.0571	(3.794)	0	0	0
2020/09/30	R186	06/05/2021			Bond Future	7.6756	116.7357	7.6349	116.9331	(0.530)	0.0000	0.0000	0
2020/09/30	R186	06/05/2021	10.78	Call	Bond Future	13,906.4300	13.9064	14,101.6500	14.1016	1.404	0	0	0

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2020/09/30	R186	06/05/2021	10.78	Put	Bond Future	57.2900	0.0573	55.1200	0.0551	(3.788)	0	0	0
2020/09/30	R186	06/05/2021	10.77	Put	Bond Future	58.2900	0.0583	56.0800	0.0561	(3.791)	0	0	0
2020/09/30	R186	06/05/2021	10.76	Call	Bond Future	13,826.3600	13.8264	14,021.5000	14.0215	1.411	0	0	0
2020/09/30	R186	05/08/2021	8.61	Call	Bond Future	4,978.0800	4.9781	5,040.3300	5.0403	1.250	0	0	0
2020/09/30	R186	05/08/2021	8.62	Put	Bond Future	1,664.9300	1.6649	1,528.6000	1.5286	(8.188)	0	0	0
2020/09/30	R186	05/08/2021			Bond Future	7.8798	112.7220	7.8365	112.9212	(0.548)	0.0000	0.0000	0
2020/09/30	R186	05/08/2021	8.61	Put	Bond Future	1,677.9700	1.6780	1,541.0500	1.5410	(8.160)	0	0	0
2020/09/30	R186	05/08/2021	8.62	Call	Bond Future	5,009.3800	5.0094	5,072.2200	5.0722	1.254	0	0	0
2020/09/30	R186	05/08/2021	8.63	Call	Bond Future	5,040.7300	5.0407	5,104.1600	5.1042	1.258	0	0	0
2020/09/30	R186	05/08/2021	8.63	Put	Bond Future	1,651.9800	1.6520	1,516.2400	1.5162	(8.217)	0	0	0
2020/09/30	R197	05/11/2020			Bond Future	313.5036	313.5036	314.0362	314.0362	0.170	0.0000	0.0000	2,902
2020/09/30	R197	04/02/2021			Bond Future	308.8796	308.8796	309.4148	309.4148	0.173	0.0000	0.0000	0
2020/09/30	R197	06/05/2021			Bond Future	312.2787	312.2787	312.8168	312.8168	0.172	0.0000	0.0000	0
2020/09/30	R197	05/08/2021			Bond Future	307.7363	307.7363	308.2796	308.2796	0.177	0.0000	0.0000	0
2020/09/30	R202	05/11/2020			Bond Future	212.1676	212.1676	210.9466	210.9466	(0.576)	0.0000	0.0000	7,870
2020/09/30	R202	04/02/2021			Bond Future	210.1822	210.1822	208.9466	208.9466	(0.588)	0.0000	0.0000	0
2020/09/30	R202	06/05/2021			Bond Future	212.4950	212.4950	211.2437	211.2437	(0.589)	0.0000	0.0000	0
2020/09/30	R202	05/08/2021			Bond Future	210.5994	210.5994	209.3337	209.3337	(0.601)	0.0000	0.0000	0
2020/09/30	R208	05/11/2020	4.78	Call	Bond Future	511.7500	0.5117	533.3100	0.5333	4.213	0	0	0
2020/09/30	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	R208	05/11/2020			Bond Future	3.4574	102.0125	3.4020	102.0341	(1.603)	0.0000	0.0000	7,525
2020/09/30	R208	05/11/2020	4.79	Call	Bond Future	515.6000	0.5156	537.1600	0.5372	4.182	0	0	0
2020/09/30	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/30	R208	05/11/2020	4.77	Call	Bond Future	507.9000	0.5079	529.4600	0.5295	4.245	0	0	0
2020/09/30	R209	05/11/2020	10.02	Call	Bond Future	113.7400	0.1137	133.7000	0.1337	17.549	0	0	0
2020/09/30	R209	05/11/2020			Bond Future	11.1057	65.2544	11.0835	65.3726	(0.200)	0.0000	0.0000	27,594
2020/09/30	R209	05/11/2020	10.00	Call	Bond Future	106.4700	0.1065	125.4700	0.1255	17.845	0	0	0
2020/09/30	R209	05/11/2020	10.00	Put	Bond Future	6,397.6200	6.3976	6,298.3800	6.2984	(1.551)	0	0	0
2020/09/30	R209	05/11/2020	10.02	Put	Bond Future	6,283.3800	6.2834	6,185.1000	6.1851	(1.564)	0	0	0
2020/09/30	R209	05/11/2020	10.01	Call	Bond Future	110.0500	0.1101	129.5200	0.1295	17.692	0	0	0
2020/09/30	R209	05/11/2020	10.01	Put	Bond Future	6,340.4100	6.3404	6,241.6400	6.2416	(1.558)	0	0	0
2020/09/30	R209	04/02/2021	10.12	Put	Bond Future	7,779.5900	7.7796	7,769.2400	7.7692	(0.133)	0	0	0
2020/09/30	R209	04/02/2021			Bond Future	11.3217	65.9108	11.2987	66.0297	(0.203)	0.0000	0.0000	0
2020/09/30	R209	04/02/2021	10.11	Call	Bond Future	1,087.7300	1.0877	1,195.6800	1.1957	9.924	0	0	0
2020/09/30	R209	04/02/2021	10.11	Put	Bond Future	7,827.2800	7.8273	7,816.3400	7.8163	(0.140)	0	0	0
2020/09/30	R209	04/02/2021	10.12	Call	Bond Future	1,099.7900	1.0998	1,208.3300	1.2083	9.869	0	0	0
2020/09/30	R209	04/02/2021	10.10	Call	Bond Future	1,075.7700	1.0758	1,183.1200	1.1831	9.979	0	0	0
2020/09/30	R209	04/02/2021	10.10	Put	Bond Future	7,875.1400	7.8751	7,863.6000	7.8636	(0.147)	0	0	0
2020/09/30	R209	06/05/2021	12.25	Put	Bond Future	2,778.8800	2.7789	2,784.7300	2.7847	0.211	0	0	6,000
2020/09/30	R209	06/05/2021	12.23	Put	Bond Future	2,810.1300	2.8101	2,815.7800	2.8158	0.201	0	0	0
2020/09/30	R209	06/05/2021	12.22	Call	Bond Future	6,120.5700	6.1206	6,245.6300	6.2456	2.043	0	0	0
2020/09/30	R209	06/05/2021			Bond Future	11.5381	63.4803	11.5144	63.5998	(0.206)	0.0000	0.0000	2,505
2020/09/30	R209	06/05/2021	10.25	Put	Bond Future	8,618.0900	8.6181	8,579.8500	8.5799	(0.444)	0	0	0

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2020/09/30	R209	06/05/2021	10.25	Call	Bond Future	1,625.2700	1.6253	1,706.5300	1.7065	5.000	0	0	4,750
2020/09/30	R209	06/05/2021	11.25	Call	Bond Future	3,490.8900	3.4909	3,599.3800	3.5994	3.108	0	0	0
2020/09/30	R209	06/05/2021	11.25	Put	Bond Future	4,963.9600	4.9640	4,952.9500	4.9530	(0.222)	0	0	6,000
2020/09/30	R209	06/05/2021	12.25	Call	Bond Future	6,212.7100	6.2127	6,338.0600	6.3381	2.018	0	0	0
2020/09/30	R209	06/05/2021	12.23	Call	Bond Future	6,151.3100	6.1513	6,276.4600	6.2765	2.035	0	0	0
2020/09/30	R209	06/05/2021	12.22	Put	Bond Future	2,825.7900	2.8258	2,831.3500	2.8313	0.197	0	0	0
2020/09/30	R209	06/05/2021	12.24	Call	Bond Future	6,182.0800	6.1821	6,307.3400	6.3073	2.026	0	0	0
2020/09/30	R209	06/05/2021	12.24	Put	Bond Future	2,794.5400	2.7945	2,800.3000	2.8003	0.206	0	0	0
2020/09/30	R209	05/08/2021	11.81	Put	Bond Future	4,467.5600	4.4676	4,360.8100	4.3608	(2.389)	0	0	0
2020/09/30	R209	05/08/2021			Bond Future	11.7656	64.1697	11.7410	64.2904	(0.210)	0.0000	0.0000	0
2020/09/30	R209	05/08/2021	11.80	Call	Bond Future	4,658.6100	4.6586	4,672.2700	4.6723	0.293	0	0	0
2020/09/30	R209	05/08/2021	11.80	Put	Bond Future	4,490.9400	4.4909	4,383.9600	4.3840	(2.382)	0	0	0
2020/09/30	R209	05/08/2021	11.81	Call	Bond Future	4,683.8600	4.6839	4,697.7500	4.6977	0.297	0	0	0
2020/09/30	R209	05/08/2021	11.79	Call	Bond Future	4,633.4100	4.6334	4,646.8500	4.6469	0.290	0	0	0
2020/09/30	R209	05/08/2021	11.79	Put	Bond Future	4,514.4300	4.5144	4,407.2300	4.4072	(2.375)	0	0	0
2020/09/30	R210	05/11/2020			Bond Future	186.5742	186.5742	186.8099	186.8099	0.126	0.0000	0.0000	2,230
2020/09/30	R210	04/02/2021			Bond Future	188.4972	188.4972	188.7336	188.7336	0.125	0.0000	0.0000	0
2020/09/30	R210	06/05/2021			Bond Future	187.8562	187.8562	188.0934	188.0934	0.126	0.0000	0.0000	0
2020/09/30	R210	05/08/2021			Bond Future	189.9404	189.9404	190.1796	190.1796	0.126	0.0000	0.0000	0
2020/09/30	R212	05/11/2020			Bond Future	169.5478	169.5478	169.7198	169.7198	0.101	0.0000	0.0000	6,889
2020/09/30	R212	04/02/2021			Bond Future	168.9961	168.9961	169.1683	169.1683	0.102	0.0000	0.0000	0
2020/09/30	R212	06/05/2021			Bond Future	170.8558	170.8558	171.0283	171.0283	0.101	0.0000	0.0000	0
2020/09/30	R212	05/08/2021			Bond Future	170.4185	170.4185	170.5925	170.5925	0.102	0.0000	0.0000	0
2020/09/30	R213	05/11/2020	9.60	Put	Bond Future	3,030.9300	3.0309	2,902.9600	2.9030	(4.222)	0	0	0
2020/09/30	R213	05/11/2020	9.59	Call	Bond Future	575.7600	0.5758	654.9400	0.6549	13.752	0	0	0
2020/09/30	R213	05/11/2020			Bond Future	10.0349	82.1366	9.9971	82.3449	(0.377)	0.0000	0.0000	16,416
2020/09/30	R213	05/11/2020	9.60	Call	Bond Future	591.1500	0.5912	671.5100	0.6715	13.594	0	0	0
2020/09/30	R213	05/11/2020	9.59	Put	Bond Future	3,072.7700	3.0728	2,943.6200	2.9436	(4.203)	0	0	0
2020/09/30	R213	05/11/2020	9.61	Call	Bond Future	606.8200	0.6068	688.3500	0.6883	13.436	0	0	0
2020/09/30	R213	05/11/2020	9.61	Put	Bond Future	2,989.4200	2.9894	2,862.6200	2.8626	(4.242)	0	0	0
2020/09/30	R213	04/02/2021	9.40	Call	Bond Future	1,330.1300	1.3301	1,466.6700	1.4667	10.265	0	0	0
2020/09/30	R213	04/02/2021	9.39	Put	Bond Future	6,142.8700	6.1429	6,068.9900	6.0690	(1.203)	0	0	0
2020/09/30	R213	04/02/2021			Bond Future	10.2617	82.9628	10.2224	83.1725	(0.383)	0.0000	0.0000	0
2020/09/30	R213	04/02/2021	9.41	Call	Bond Future	1,345.8800	1.3459	1,483.2200	1.4832	10.204	0	0	0
2020/09/30	R213	04/02/2021	9.41	Put	Bond Future	6,059.0800	6.0591	5,986.8000	5.9868	(1.193)	0	0	0
2020/09/30	R213	04/02/2021	9.40	Put	Bond Future	6,100.8000	6.1008	6,027.7200	6.0277	(1.198)	0	0	0
2020/09/30	R213	04/02/2021	9.39	Call	Bond Future	1,314.6700	1.3147	1,450.4100	1.4504	10.325	0	0	0
2020/09/30	R213	06/05/2021	11.91	Put	Bond Future	1,452.7600	1.4528	1,435.6900	1.4357	(1.175)	0	0	0
2020/09/30	R213	06/05/2021			Bond Future	10.4826	80.3267	10.4418	80.5378	(0.389)	0.0000	0.0000	0
2020/09/30	R213	06/05/2021	11.90	Call	Bond Future	8,365.3900	8.3654	8,559.2000	8.5592	2.317	0	0	0
2020/09/30	R213	06/05/2021	11.90	Put	Bond Future	1,464.9500	1.4650	1,447.6900	1.4477	(1.178)	0	0	0
2020/09/30	R213	06/05/2021	11.91	Call	Bond Future	8,398.9800	8.3990	8,592.9800	8.5930	2.310	0	0	0
2020/09/30	R213	06/05/2021	11.89	Call	Bond Future	8,331.8500	8.3318	8,525.4700	8.5255	2.324	0	0	0
2020/09/30	R213	06/05/2021	11.89	Put	Bond Future	1,477.2300	1.4772	1,459.7800	1.4598	(1.181)	0	0	0
2020/09/30	R213	05/08/2021	10.85	Call	Bond Future	4,563.5700	4.5636	4,648.2500	4.6482	1.856	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/30	R213	05/08/2021	10.84	Put	Bond Future	3,944.4300	3.9444	3,815.5600	3.8156	(3.267)	0	0	0
2020/09/30	R213	05/08/2021			Bond Future	10.7211	81.1990	10.6786	81.4121	(0.396)	0.0000	0.0000	0
2020/09/30	R213	05/08/2021	10.86	Call	Bond Future	4,590.3400	4.5903	4,675.4200	4.6754	1.853	0	0	0
2020/09/30	R213	05/08/2021	10.86	Put	Bond Future	3,898.8500	3.8988	3,770.8000	3.7708	(3.284)	0	0	0
2020/09/30	R213	05/08/2021	10.85	Put	Bond Future	3,921.5800	3.9216	3,793.1300	3.7931	(3.275)	0	0	0
2020/09/30	R213	05/08/2021	10.84	Call	Bond Future	4,536.8800	4.5369	4,621.1400	4.6211	1.857	0	0	0
2020/09/30	R214	05/11/2020	10.26	Put	Bond Future	6,574.5200	6.5745	6,473.4800	6.4735	(1.537)	0	0	0
2020/09/30	R214	05/11/2020			Bond Future	11.3705	62.9546	11.3483	63.0741	(0.195)	0.0000	0.0000	17,721
2020/09/30	R214	05/11/2020	10.25	Call	Bond Future	111.2000	0.1112	129.2200	0.1292	16.205	0	0	0
2020/09/30	R214	05/11/2020	10.25	Put	Bond Future	6,633.7700	6.6338	6,532.3200	6.5323	(1.529)	0	0	0
2020/09/30	R214	05/11/2020	10.26	Call	Bond Future	114.9400	0.1149	133.3700	0.1334	16.034	0	0	0
2020/09/30	R214	05/11/2020	10.24	Call	Bond Future	107.6400	0.1076	125.2300	0.1252	16.342	0	0	0
2020/09/30	R214	05/11/2020	10.24	Put	Bond Future	6,693.3000	6.6933	6,591.4200	6.5914	(1.522)	0	0	0
2020/09/30	R214	04/02/2021	10.33	Call	Bond Future	1,090.4200	1.0904	1,191.4600	1.1915	9.266	0	0	0
2020/09/30	R214	04/02/2021			Bond Future	11.5864	63.5879	11.5634	63.7080	(0.199)	0.0000	0.0000	0
2020/09/30	R214	04/02/2021	10.31	Call	Bond Future	1,066.4200	1.0664	1,166.3100	1.1663	9.367	0	0	0
2020/09/30	R214	04/02/2021	10.31	Put	Bond Future	8,347.6700	8.3477	8,327.4600	8.3275	(0.242)	0	0	0
2020/09/30	R214	04/02/2021	10.33	Put	Bond Future	8,247.0500	8.2471	8,227.9900	8.2280	(0.231)	0	0	0
2020/09/30	R214	04/02/2021	10.32	Call	Bond Future	1,078.3700	1.0784	1,178.8400	1.1788	9.317	0	0	0
2020/09/30	R214	04/02/2021	10.32	Put	Bond Future	8,297.2700	8.2973	8,277.6400	8.2776	(0.237)	0	0	0
2020/09/30	R214	06/05/2021	12.26	Call	Bond Future	5,589.5300	5.5895	5,701.3600	5.7014	2.001	0	0	0
2020/09/30	R214	06/05/2021	12.25	Put	Bond Future	3,330.4600	3.3305	3,321.4100	3.3214	(0.272)	0	0	0
2020/09/30	R214	06/05/2021			Bond Future	11.7954	60.9953	11.7715	61.1161	(0.202)	0.0000	0.0000	0
2020/09/30	R214	06/05/2021	12.27	Call	Bond Future	5,619.1000	5.6191	5,731.2500	5.7313	1.996	0	0	0
2020/09/30	R214	06/05/2021	12.27	Put	Bond Future	3,294.6100	3.2946	3,286.0200	3.2860	(0.261)	0	0	0
2020/09/30	R214	06/05/2021	12.26	Put	Bond Future	3,312.4800	3.3125	3,303.5700	3.3036	(0.269)	0	0	0
2020/09/30	R214	06/05/2021	12.25	Call	Bond Future	5,560.0000	5.5600	5,671.6900	5.6717	2.009	0	0	0
2020/09/30	R214	05/08/2021	12.01	Call	Bond Future	4,673.5700	4.6736	4,677.3200	4.6773	0.080	0	0	0
2020/09/30	R214	05/08/2021			Bond Future	12.0183	61.6578	11.9935	61.7797	(0.206)	0.0000	0.0000	0
2020/09/30	R214	05/08/2021	12.01	Put	Bond Future	4,714.3600	4.7144	4,596.1900	4.5962	(2.507)	0	0	0
2020/09/30	R214	05/08/2021	12.03	Put	Bond Future	4,666.3400	4.6663	4,548.6200	4.5486	(2.523)	0	0	0
2020/09/30	R214	05/08/2021	12.02	Call	Bond Future	4,698.6900	4.6987	4,702.6700	4.7027	0.085	0	0	0
2020/09/30	R214	05/08/2021	12.02	Put	Bond Future	4,690.4000	4.6904	4,572.4600	4.5725	(2.514)	0	0	0
2020/09/30	R214	05/08/2021	12.03	Call	Bond Future	4,723.6500	4.7237	4,727.8500	4.7279	0.089	0	0	0
2020/09/30	R248	05/11/2020	10.03	Call	Bond Future	21.3900	0.0214	19.9600	0.0200	(6.685)	0	0	0
2020/09/30	R248	05/11/2020	10.02	Put	Bond Future	12,032.8100	12.0328	11,884.7300	11.8847	(1.231)	0	0	0
2020/09/30	R248	05/11/2020			Bond Future	11.6566	77.8819	11.6339	78.0286	(0.195)	0.0000	0.0000	112,431
2020/09/30	R248	05/11/2020	10.04	Call	Bond Future	22.3100	0.0223	20.8400	0.0208	(6.589)	0	0	0
2020/09/30	R248	05/11/2020	10.04	Put	Bond Future	11,868.0400	11.8680	11,719.8900	11.7199	(1.248)	0	0	0
2020/09/30	R248	05/11/2020	11.00	Put	Bond Future	4,986.8000	4.9868	4,841.7600	4.8418	(2.908)	0	0	0
2020/09/30	R248	05/11/2020	11.00	Call	Bond Future	535.9100	0.5359	537.5500	0.5376	0.306	0	0	950
2020/09/30	R248	05/11/2020	10.00	Put	Bond Future	12,198.2400	12.1982	12,050.2400	12.0502	(1.213)	0	0	0
2020/09/30	R248	05/11/2020	10.00	Call	Bond Future	18.8300	0.0188	17.5100	0.0175	(7.010)	0	0	950
2020/09/30	R248	05/11/2020	10.03	Put	Bond Future	11,950.3300	11.9503	11,802.2200	11.8022	(1.239)	0	0	0
2020/09/30	R248	05/11/2020	10.02	Call	Bond Future	20.5100	0.0205	19.1100	0.0191	(6.826)	0	0	0
2020/09/30	R248	04/02/2021	10.75	Call	Bond Future	1,392.0500	1.3921	1,412.1800	1.4122	1.446	0	0	2,590

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2020/09/30	R248	04/02/2021	10.47	Put	Bond Future	10,851.3700	10.8514	10,718.0100	10.7180	(1.229)	0	0	0
2020/09/30	R248	04/02/2021	10.46	Call	Bond Future	988.2100	0.9882	1,002.0500	1.0020	1.401	0	0	0
2020/09/30	R248	04/02/2021			Bond Future	11.8885	78.6654	11.8648	78.8128	(0.199)	0.0000	0.0000	0
2020/09/30	R248	04/02/2021	10.75	Put	Bond Future	9,121.8500	9.1218	8,994.5800	8.9946	(1.395)	0	0	0
2020/09/30	R248	04/02/2021	11.50	Put	Bond Future	5,625.0800	5.6251	5,449.0300	5.4490	(3.130)	0	0	0
2020/09/30	R248	04/02/2021	11.50	Call	Bond Future	3,138.0900	3.1381	3,109.4400	3.1094	(0.913)	0	0	2,590
2020/09/30	R248	04/02/2021	10.47	Call	Bond Future	1,000.5400	1.0005	1,014.5800	1.0146	1.403	0	0	0
2020/09/30	R248	04/02/2021	10.46	Put	Bond Future	10,916.5600	10.9166	10,783.0000	10.7830	(1.223)	0	0	0
2020/09/30	R248	04/02/2021	10.48	Call	Bond Future	1,012.9800	1.0130	1,027.2100	1.0272	1.405	0	0	0
2020/09/30	R248	04/02/2021	10.48	Put	Bond Future	10,786.4200	10.7864	10,653.2500	10.6533	(1.235)	0	0	0
2020/09/30	R248	06/05/2021	12.36	Call	Bond Future	5,967.2300	5.9672	6,021.1600	6.0212	0.904	0	0	0
2020/09/30	R248	06/05/2021			Bond Future	12.1137	75.1009	12.0890	75.2491	(0.203)	0.0000	0.0000	0
2020/09/30	R248	06/05/2021	12.34	Call	Bond Future	5,901.0200	5.9010	5,954.3900	5.9544	0.904	0	0	0
2020/09/30	R248	06/05/2021	12.34	Put	Bond Future	4,563.1100	4.5631	4,468.2300	4.4682	(2.079)	0	0	0
2020/09/30	R248	06/05/2021	12.36	Put	Bond Future	4,513.2300	4.5132	4,418.9100	4.4189	(2.090)	0	0	0
2020/09/30	R248	06/05/2021	12.35	Call	Bond Future	5,934.1000	5.9341	5,987.7500	5.9877	0.904	0	0	0
2020/09/30	R248	06/05/2021	12.35	Put	Bond Future	4,538.1000	4.5381	4,443.5000	4.4435	(2.085)	0	0	0
2020/09/30	R248	05/08/2021	12.51	Put	Bond Future	4,991.4200	4.9914	4,884.4000	4.8844	(2.144)	0	0	0
2020/09/30	R248	05/08/2021			Bond Future	12.3552	75.9165	12.3294	76.0662	(0.208)	0.0000	0.0000	0
2020/09/30	R248	05/08/2021	12.51	Call	Bond Future	5,879.1700	5.8792	5,921.7900	5.9218	0.725	0	0	0
2020/09/30	R248	05/08/2021	12.52	Call	Bond Future	5,910.5500	5.9105	5,953.4400	5.9534	0.726	0	0	0
2020/09/30	R248	05/08/2021	12.50	Put	Bond Future	5,016.8100	5.0168	4,909.5200	4.9095	(2.139)	0	0	0
2020/09/30	R248	05/08/2021	12.52	Put	Bond Future	4,966.1600	4.9662	4,859.4100	4.8594	(2.150)	0	0	0
2020/09/30	R248	05/08/2021	12.50	Call	Bond Future	5,847.8300	5.8478	5,890.1800	5.8902	0.724	0	0	0

Total

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