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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2020 TO 05/10/2020

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
2020/10/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	2025	05/11/2020		Bond Future	143.3175	143.3175	143.4032	143.4032	0.060	0.0000	0.0000	3,967
2020/10/05	2025	04/02/2021		Bond Future	143.2850	143.2850	143.3711	143.3711	0.060	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
2020/10/05	2025	06/05/2021			Bond Future	144.8593	144.8593	144.9459	144.9459	0.060	0.0000	0.0000	0
2020/10/05	2025	05/08/2021			Bond Future	144.9361	144.9361	145.0236	145.0236	0.060	0.0000	0.0000	0
2020/10/05	2029	05/11/2020			Bond Future	99.3363	99.3363	99.2270	99.2270	(0.110)	0.0000	0.0000	4,935
2020/10/05	2029	04/02/2021			Bond Future	100.3586	100.3586	100.2480	100.2480	(0.110)	0.0000	0.0000	0
2020/10/05	2029	06/05/2021			Bond Future	100.3224	100.3224	100.2102	100.2102	(0.112)	0.0000	0.0000	0
2020/10/05	2029	05/08/2021			Bond Future	101.4349	101.4349	101.3215	101.3215	(0.112)	0.0000	0.0000	0
2020/10/05	2030	05/11/2020	9.39	Put	Bond Future	1,784.9400	1.7849	1,859.5900	1.8596	4.182	0	0	0
2020/10/05	2030	05/11/2020	9.38	Call	Bond Future	1,184.0400	1.1840	1,014.1600	1.0142	(14.347)	0	0	0
2020/10/05	2030	05/11/2020	9.66	Put	Bond Future	1,066.4800	1.0665	1,099.7900	1.0998	3.123	0	0	5,500
2020/10/05	2030	05/11/2020	9.60	Put	Bond Future	1,203.0700	1.2031	1,244.3100	1.2443	3.428	0	0	3,000
2020/10/05	2030	05/11/2020	9.99	Put	Bond Future	525.4300	0.5254	529.0000	0.5290	0.679	0	0	2,500
2020/10/05	2030	05/11/2020	8.10	Put	Bond Future	8,403.4500	8.4035	8,643.7000	8.6437	2.859	0	0	0
2020/10/05	2030	05/11/2020	8.73	Call	Bond Future	184.6900	0.1847	132.8300	0.1328	(28.079)	0	0	3,000
2020/10/05	2030	05/11/2020	10.06	Put	Bond Future	448.4500	0.4484	448.4900	0.4485	0.009	0	0	1,000
2020/10/05	2030	05/11/2020			Bond Future	9.4906	93.1668	9.5339	92.9205	0.456	0.0000	0.0000	92,290
2020/10/05	2030	05/11/2020	9.99	Call	Bond Future	3,312.6400	3.3126	3,069.9100	3.0699	(7.327)	0	0	0
2020/10/05	2030	05/11/2020	8.85	Put	Bond Future	4,026.0600	4.0261	4,202.1600	4.2022	4.374	0	0	0
2020/10/05	2030	05/11/2020	8.85	Call	Bond Future	280.1000	0.2801	209.9000	0.2099	(25.062)	0	0	3,000
2020/10/05	2030	05/11/2020	9.61	Call	Bond Future	1,856.1500	1.8562	1,649.7100	1.6497	(11.122)	0	0	0
2020/10/05	2030	05/11/2020	9.61	Put	Bond Future	1,179.4000	1.1794	1,219.2600	1.2193	3.380	0	0	3,000
2020/10/05	2030	05/11/2020	8.34	Put	Bond Future	6,912.9700	6.9130	7,143.7700	7.1438	3.339	0	0	0
2020/10/05	2030	05/11/2020	8.34	Call	Bond Future	40.4900	0.0405	24.9900	0.0250	(38.281)	0	0	1,000
2020/10/05	2030	05/11/2020	9.04	Put	Bond Future	3,119.4700	3.1195	3,261.2500	3.2613	4.545	0	0	0
2020/10/05	2030	05/11/2020	9.04	Call	Bond Future	505.1500	0.5052	400.6300	0.4006	(20.691)	0	0	1,000
2020/10/05	2030	05/11/2020	9.39	Call	Bond Future	1,209.6100	1.2096	1,037.9600	1.0380	(14.191)	0	0	0
2020/10/05	2030	05/11/2020	9.38	Put	Bond Future	1,816.8200	1.8168	1,893.2400	1.8932	4.206	0	0	0
2020/10/05	2030	05/11/2020	9.66	Call	Bond Future	2,024.6700	2.0247	1,811.6800	1.8117	(10.520)	0	0	0
2020/10/05	2030	05/11/2020	9.60	Call	Bond Future	1,823.3900	1.8234	1,618.3300	1.6183	(11.246)	0	0	0
2020/10/05	2030	05/11/2020	9.49	Call	Bond Future	1,483.2700	1.4833	1,294.7200	1.2947	(12.712)	0	0	0
2020/10/05	2030	05/11/2020	8.36	Put	Bond Future	6,791.4800	6.7915	7,021.1400	7.0211	3.382	0	0	0
2020/10/05	2030	05/11/2020	9.86	Put	Bond Future	700.4700	0.7005	713.0200	0.7130	1.792	0	0	14,160
2020/10/05	2030	05/11/2020	8.10	Call	Bond Future	13.4900	0.0135	7.4400	0.0074	(44.848)	0	0	3,000
2020/10/05	2030	05/11/2020	8.73	Put	Bond Future	4,654.5300	4.6545	4,848.9700	4.8490	4.177	0	0	0
2020/10/05	2030	05/11/2020	9.23	Put	Bond Future	2,340.3700	2.3404	2,444.8200	2.4448	4.463	0	0	0
2020/10/05	2030	05/11/2020	10.06	Call	Bond Future	3,617.3600	3.6174	3,371.1000	3.3711	(6.808)	0	0	0
2020/10/05	2030	05/11/2020	10.37	Put	Bond Future	214.8000	0.2148	207.3000	0.2073	(3.492)	0	0	2,000
2020/10/05	2030	05/11/2020	9.40	Call	Bond Future	1,235.5100	1.2355	1,062.1000	1.0621	(14.035)	0	0	0
2020/10/05	2030	05/11/2020	9.40	Put	Bond Future	1,753.4400	1.7534	1,826.3300	1.8263	4.157	0	0	0
2020/10/05	2030	05/11/2020	9.49	Put	Bond Future	1,486.6800	1.4867	1,544.4300	1.5444	3.884	0	0	2,500
2020/10/05	2030	05/11/2020	9.65	Call	Bond Future	1,990.4100	1.9904	1,778.6900	1.7787	(10.637)	0	0	0
2020/10/05	2030	05/11/2020	9.65	Put	Bond Future	1,088.4200	1.0884	1,123.0000	1.1230	3.177	0	0	2,500
2020/10/05	2030	05/11/2020	8.36	Call	Bond Future	44.1000	0.0441	27.4600	0.0275	(37.732)	0	0	14,160
2020/10/05	2030	05/11/2020	8.86	Put	Bond Future	3,975.5100	3.9755	4,149.9500	4.1500	4.388	0	0	0
2020/10/05	2030	05/11/2020	8.86	Call	Bond Future	289.5500	0.2895	217.6900	0.2177	(24.818)	0	0	14,160
2020/10/05	2030	05/11/2020	9.86	Call	Bond Future	2,773.0200	2.7730	2,539.2700	2.5393	(8.429)	0	0	0
2020/10/05	2030	05/11/2020	9.23	Call	Bond Future	840.1800	0.8402	698.3300	0.6983	(16.883)	0	0	3,000

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2020/10/05	2030	05/11/2020	10.47	Call	Bond Future	5,529.0600	5.5291	5,274.7600	5.2748	(4.599)	0	0	0
2020/10/05	2030	05/11/2020	10.47	Put	Bond Future	167.5000	0.1675	159.5000	0.1595	(4.776)	0	0	3,000
2020/10/05	2030	05/11/2020	8.53	Put	Bond Future	5,780.3500	5.7803	5,997.4100	5.9974	3.755	0	0	0
2020/10/05	2030	05/11/2020	8.53	Call	Bond Future	88.0400	0.0880	58.8000	0.0588	(33.212)	0	0	9,414
2020/10/05	2030	05/11/2020	9.03	Put	Bond Future	3,164.0400	3.1640	3,307.7600	3.3078	4.542	0	0	0
2020/10/05	2030	05/11/2020	9.03	Call	Bond Future	490.6000	0.4906	388.0200	0.3880	(20.909)	0	0	9,414
2020/10/05	2030	05/11/2020	10.37	Call	Bond Future	5,048.2700	5.0483	4,794.4700	4.7945	(5.027)	0	0	0
2020/10/05	2030	04/02/2021	9.20	Put	Bond Future	4,781.3100	4.7813	4,903.8900	4.9039	2.564	0	0	0
2020/10/05	2030	04/02/2021	8.20	Put	Bond Future	9,380.5200	9.3805	9,575.0900	9.5751	2.074	0	0	0
2020/10/05	2030	04/02/2021	9.12	Call	Bond Future	1,747.4700	1.7475	1,627.3400	1.6273	(6.875)	0	0	1,000
2020/10/05	2030	04/02/2021	8.36	Call	Bond Future	673.4500	0.6734	609.2600	0.6093	(9.532)	0	0	800
2020/10/05	2030	04/02/2021	9.16	Call	Bond Future	1,827.8600	1.8279	1,704.5200	1.7045	(6.748)	0	0	0
2020/10/05	2030	04/02/2021	9.15	Put	Bond Future	4,965.6300	4.9656	5,092.2200	5.0922	2.549	0	0	0
2020/10/05	2030	04/02/2021			Bond Future	9.7109	90.0987	9.7562	89.8496	0.467	0.0000	0.0000	0
2020/10/05	2030	04/02/2021	8.20	Call	Bond Future	537.4200	0.5374	482.8700	0.4829	(10.150)	0	0	1,600
2020/10/05	2030	04/02/2021	8.37	Put	Bond Future	8,476.2900	8.4763	8,660.5900	8.6606	2.174	0	0	0
2020/10/05	2030	04/02/2021	8.37	Call	Bond Future	682.7600	0.6828	617.9400	0.6179	(9.494)	0	0	1,000
2020/10/05	2030	04/02/2021	9.17	Call	Bond Future	1,848.3600	1.8484	1,724.2200	1.7242	(6.716)	0	0	0
2020/10/05	2030	04/02/2021	9.17	Put	Bond Future	4,891.4200	4.8914	5,016.4000	5.0164	2.555	0	0	0
2020/10/05	2030	04/02/2021	9.20	Call	Bond Future	1,910.5200	1.9105	1,783.9800	1.7840	(6.623)	0	0	1,600
2020/10/05	2030	04/02/2021	9.12	Put	Bond Future	5,078.5600	5.0786	5,207.5500	5.2075	2.540	0	0	0
2020/10/05	2030	04/02/2021	8.36	Put	Bond Future	8,528.3200	8.5283	8,713.2500	8.7133	2.168	0	0	0
2020/10/05	2030	04/02/2021	9.16	Put	Bond Future	4,928.4300	4.9284	5,054.2100	5.0542	2.552	0	0	0
2020/10/05	2030	04/02/2021	9.15	Call	Bond Future	1,807.5000	1.8075	1,684.9700	1.6850	(6.779)	0	0	0
2020/10/05	2030	04/02/2021	8.86	Put	Bond Future	6,131.0300	6.1310	6,280.7600	6.2808	2.442	0	0	0
2020/10/05	2030	04/02/2021	8.86	Call	Bond Future	1,283.3700	1.2834	1,183.9800	1.1840	(7.744)	0	0	800
2020/10/05	2030	04/02/2021	10.20	Call	Bond Future	4,699.7300	4.6997	4,503.3500	4.5033	(4.179)	0	0	0
2020/10/05	2030	04/02/2021	10.20	Put	Bond Future	2,058.4200	2.0584	2,111.1600	2.1112	2.562	0	0	1,800
2020/10/05	2030	06/05/2021	10.04	Put	Bond Future	3,537.4100	3.5374	3,627.1800	3.6272	2.538	0	0	0
2020/10/05	2030	06/05/2021	9.15	Call	Bond Future	1,989.8000	1.9898	1,881.6200	1.8816	(5.437)	0	0	0
2020/10/05	2030	06/05/2021	11.69	Call	Bond Future	9,731.2500	9.7313	9,504.6000	9.5046	(2.329)	0	0	0
2020/10/05	2030	06/05/2021	11.70	Put	Bond Future	986.2600	0.9863	1,011.4400	1.0114	2.553	0	0	0
2020/10/05	2030	06/05/2021			Bond Future	9.9351	91.0680	9.9825	90.8159	0.477	0.0000	0.0000	0
2020/10/05	2030	06/05/2021	10.74	Call	Bond Future	6,338.3000	6.3383	6,141.9400	6.1419	(3.098)	0	0	0
2020/10/05	2030	06/05/2021	10.74	Put	Bond Future	2,184.4600	2.1845	2,240.1800	2.2402	2.551	0	0	0
2020/10/05	2030	06/05/2021	7.97	Call	Bond Future	583.8800	0.5839	538.0900	0.5381	(7.842)	0	0	700
2020/10/05	2030	06/05/2021	10.04	Call	Bond Future	4,093.6300	4.0936	3,931.3200	3.9313	(3.965)	0	0	0
2020/10/05	2030	06/05/2021	9.15	Put	Bond Future	6,299.8400	6.2998	6,443.7400	6.4437	2.284	0	0	0
2020/10/05	2030	06/05/2021	9.92	Call	Bond Future	3,761.4300	3.7614	3,605.9000	3.6059	(4.135)	0	0	0
2020/10/05	2030	06/05/2021	11.69	Put	Bond Future	995.5900	0.9956	1,021.0200	1.0210	2.554	0	0	0
2020/10/05	2030	06/05/2021	11.70	Call	Bond Future	9,768.4000	9.7684	9,541.5000	9.5415	(2.323)	0	0	0
2020/10/05	2030	06/05/2021	9.22	Call	Bond Future	2,123.6700	2.1237	2,011.0600	2.0111	(5.303)	0	0	0
2020/10/05	2030	06/05/2021	9.22	Put	Bond Future	6,038.5900	6.0386	6,178.0600	6.1781	2.310	0	0	700
2020/10/05	2030	06/05/2021	7.97	Put	Bond Future	11,892.5900	11.8926	12,098.8800	12.0989	1.735	0	0	0
2020/10/05	2030	06/05/2021	9.92	Put	Bond Future	3,841.8100	3.8418	3,938.3600	3.9384	2.513	0	0	700
2020/10/05	2030	06/05/2021	11.71	Call	Bond Future	9,805.5700	9.8056	9,578.4400	9.5784	(2.316)	0	0	0
2020/10/05	2030	06/05/2021	11.71	Put	Bond Future	976.9900	0.9770	1,001.9400	1.0019	2.554	0	0	0
2020/10/05	2030	05/08/2021	12.10	Call	Bond Future	10,248.8200	10.2488	10,024.6200	10.0246	(2.188)	0	0	0

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2020/10/05	2030	05/08/2021	10.42	Put	Bond Future	3,499.4100	3.4994	3,590.3000	3.5903	2.597	0	0	0
2020/10/05	2030	05/08/2021	10.41	Call	Bond Future	4,688.9500	4.6889	4,525.4400	4.5254	(3.487)	0	0	0
2020/10/05	2030	05/08/2021			Bond Future	10.1806	88.0512	10.2303	87.7964	0.488	0.0000	0.0000	0
2020/10/05	2030	05/08/2021	9.45	Call	Bond Future	2,347.0000	2.3470	2,235.9800	2.2360	(4.730)	0	0	600
2020/10/05	2030	05/08/2021	12.10	Put	Bond Future	1,072.7300	1.0727	1,103.4200	1.1034	2.861	0	0	600
2020/10/05	2030	05/08/2021	10.42	Call	Bond Future	4,717.5600	4.7176	4,553.5600	4.5536	(3.476)	0	0	0
2020/10/05	2030	05/08/2021	10.41	Put	Bond Future	3,521.2500	3.5213	3,612.6300	3.6126	2.595	0	0	0
2020/10/05	2030	05/08/2021	9.45	Put	Bond Future	6,204.8800	6.2049	6,348.7500	6.3488	2.319	0	0	0
2020/10/05	2030	05/08/2021	8.95	Put	Bond Future	8,150.3600	8.1504	8,321.6300	8.3216	2.101	0	0	0
2020/10/05	2030	05/08/2021	8.95	Call	Bond Future	1,525.6500	1.5256	1,442.0300	1.4420	(5.481)	0	0	600
2020/10/05	2030	05/08/2021	10.43	Call	Bond Future	4,745.9300	4.7459	4,581.4400	4.5814	(3.466)	0	0	0
2020/10/05	2030	05/08/2021	10.43	Put	Bond Future	3,477.3700	3.4774	3,567.7700	3.5678	2.600	0	0	0
2020/10/05	2032	05/11/2020	9.77	Put	Bond Future	4,838.7100	4.8387	5,155.0300	5.1550	6.537	0	0	0
2020/10/05	2032	05/11/2020	9.61	Put	Bond Future	5,745.5500	5.7455	6,089.5100	6.0895	5.987	0	0	0
2020/10/05	2032	05/11/2020	10.99	Call	Bond Future	3,398.8800	3.3989	3,041.2900	3.0413	(10.521)	0	0	0
2020/10/05	2032	05/11/2020	9.44	Put	Bond Future	6,769.6200	6.7696	7,135.1300	7.1351	5.399	0	0	0
2020/10/05	2032	05/11/2020	11.08	Call	Bond Future	3,786.0000	3.7860	3,418.0700	3.4181	(9.718)	0	0	0
2020/10/05	2032	05/11/2020			Bond Future	10.5220	86.0348	10.5905	85.6347	0.651	0.0000	0.0000	121,089
2020/10/05	2032	05/11/2020	9.76	Call	Bond Future	260.0900	0.2601	178.2900	0.1783	(31.451)	0	0	0
2020/10/05	2032	05/11/2020	9.76	Put	Bond Future	4,893.1700	4.8932	5,211.5000	5.2115	6.506	0	0	0
2020/10/05	2032	05/11/2020	10.99	Put	Bond Future	715.5300	0.7155	758.0700	0.7581	5.945	0	0	3,000
2020/10/05	2032	05/11/2020	9.77	Call	Bond Future	268.6300	0.2686	184.8200	0.1848	(31.199)	0	0	0
2020/10/05	2032	05/11/2020	9.11	Call	Bond Future	23.9600	0.0240	12.5500	0.0125	(47.621)	0	0	3,000
2020/10/05	2032	05/11/2020	9.61	Call	Bond Future	160.0500	0.1600	103.8800	0.1039	(35.095)	0	0	3,000
2020/10/05	2032	05/11/2020	9.44	Call	Bond Future	88.0000	0.0880	53.3800	0.0534	(39.341)	0	0	1,000
2020/10/05	2032	05/11/2020	11.08	Put	Bond Future	600.0600	0.6001	632.2600	0.6323	5.366	0	0	1,000
2020/10/05	2032	05/11/2020	9.75	Call	Bond Future	251.7500	0.2518	171.9400	0.1719	(31.702)	0	0	0
2020/10/05	2032	05/11/2020	9.75	Put	Bond Future	4,947.9000	4.9479	5,268.2200	5.2682	6.474	0	0	0
2020/10/05	2032	05/11/2020	9.11	Put	Bond Future	8,885.2400	8.8852	9,273.9600	9.2740	4.375	0	0	0
2020/10/05	2032	05/11/2020	8.94	Put	Bond Future	10,022.7600	10.0228	10,417.0500	10.4170	3.934	0	0	0
2020/10/05	2032	05/11/2020	8.94	Call	Bond Future	11.2300	0.0112	5.3900	0.0054	(52.004)	0	0	1,000
2020/10/05	2032	04/02/2021	9.29	Call	Bond Future	749.6900	0.7497	658.0200	0.6580	(12.228)	0	0	800
2020/10/05	2032	04/02/2021	10.82	Put	Bond Future	3,417.7900	3.4178	3,566.1400	3.5661	4.341	0	0	800
2020/10/05	2032	04/02/2021	9.63	Call	Bond Future	1,134.9600	1.1350	1,011.3500	1.0114	(10.891)	0	0	0
2020/10/05	2032	04/02/2021			Bond Future	10.7607	86.8990	10.8322	86.4946	0.664	0.0000	0.0000	0
2020/10/05	2032	04/02/2021	8.79	Put	Bond Future	12,664.3400	12.6643	13,014.6600	13.0147	2.766	0	0	0
2020/10/05	2032	04/02/2021	8.79	Call	Bond Future	375.8900	0.3759	321.7700	0.3218	(14.398)	0	0	800
2020/10/05	2032	04/02/2021	9.61	Call	Bond Future	1,108.9100	1.1089	987.2900	0.9873	(10.968)	0	0	0
2020/10/05	2032	04/02/2021	9.61	Put	Bond Future	8,005.5900	8.0056	8,288.4100	8.2884	3.533	0	0	0
2020/10/05	2032	04/02/2021	9.29	Put	Bond Future	9,700.7500	9.7008	10,013.5200	10.0135	3.224	0	0	0
2020/10/05	2032	04/02/2021	10.82	Call	Bond Future	3,753.6200	3.7536	3,497.5300	3.4975	(6.822)	0	0	0
2020/10/05	2032	04/02/2021	9.63	Put	Bond Future	7,905.3000	7.9053	8,186.1300	8.1861	3.552	0	0	0
2020/10/05	2032	04/02/2021	9.62	Call	Bond Future	1,121.8800	1.1219	999.2700	0.9993	(10.929)	0	0	0
2020/10/05	2032	04/02/2021	9.62	Put	Bond Future	7,955.3600	7.9554	8,237.1900	8.2372	3.543	0	0	0
2020/10/05	2032	06/05/2021	12.57	Call	Bond Future	9,544.1600	9.5442	9,200.2400	9.2002	(3.603)	0	0	0
2020/10/05	2032	06/05/2021	12.12	Put	Bond Future	2,139.8600	2.1399	2,228.1700	2.2282	4.127	0	0	0
2020/10/05	2032	06/05/2021			Bond Future	11.0014	83.6882	11.0761	83.2791	0.679	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
2020/10/05	2032	06/05/2021	12.57	Put	Bond Future	1,504.5900	1.5046	1,569.7300	1.5697	4.329	0	0	736
2020/10/05	2032	06/05/2021	10.33	Put	Bond Future	6,432.5400	6.4325	6,660.0500	6.6600	3.537	0	0	0
2020/10/05	2032	06/05/2021	10.33	Call	Bond Future	2,625.0000	2.6250	2,443.4500	2.4434	(6.916)	0	0	736
2020/10/05	2032	06/05/2021	12.11	Call	Bond Future	7,954.6500	7.9547	7,634.4600	7.6345	(4.025)	0	0	0
2020/10/05	2032	06/05/2021	12.11	Put	Bond Future	2,156.0800	2.1561	2,244.9500	2.2450	4.122	0	0	0
2020/10/05	2032	06/05/2021	12.12	Call	Bond Future	7,988.1300	7.9881	7,667.3800	7.6674	(4.015)	0	0	0
2020/10/05	2032	06/05/2021	12.10	Call	Bond Future	7,921.2200	7.9212	7,601.6000	7.6016	(4.035)	0	0	0
2020/10/05	2032	06/05/2021	12.10	Put	Bond Future	2,172.4100	2.1724	2,261.8500	2.2619	4.117	0	0	0
2020/10/05	2032	05/08/2021	11.37	Put	Bond Future	4,317.5700	4.3176	4,484.9800	4.4850	3.877	0	0	0
2020/10/05	2032	05/08/2021			Bond Future	11.2569	84.5967	11.3349	84.1832	0.693	0.0000	0.0000	0
2020/10/05	2032	05/08/2021	11.36	Call	Bond Future	4,888.0900	4.8881	4,642.7000	4.6427	(5.020)	0	0	0
2020/10/05	2032	05/08/2021	11.36	Put	Bond Future	4,342.1600	4.3422	4,510.3300	4.5103	3.873	0	0	0
2020/10/05	2032	05/08/2021	11.37	Call	Bond Future	4,916.1900	4.9162	4,670.0400	4.6700	(5.007)	0	0	0
2020/10/05	2032	05/08/2021	11.35	Call	Bond Future	4,859.7600	4.8598	4,615.1200	4.6151	(5.034)	0	0	0
2020/10/05	2032	05/08/2021	11.35	Put	Bond Future	4,366.5700	4.3666	4,535.4900	4.5355	3.868	0	0	0
2020/10/05	2033	05/11/2020			Bond Future	93.2976	93.2976	93.3389	93.3389	0.044	0.0000	0.0000	10,329
2020/10/05	2033	04/02/2021			Bond Future	94.2578	94.2578	94.2992	94.2992	0.044	0.0000	0.0000	0
2020/10/05	2033	06/05/2021			Bond Future	94.0784	94.0784	94.1199	94.1199	0.044	0.0000	0.0000	0
2020/10/05	2033	05/08/2021			Bond Future	95.1217	95.1217	95.1637	95.1637	0.044	0.0000	0.0000	0
2020/10/05	2037	05/11/2020	10.18	Call	Bond Future	39.4200	0.0394	23.0600	0.0231	(41.502)	0	0	0
2020/10/05	2037	05/11/2020	10.17	Put	Bond Future	9,373.3400	9.3733	9,703.3700	9.7034	3.521	0	0	0
2020/10/05	2037	05/11/2020			Bond Future	11.6057	79.8583	11.6639	79.5125	0.502	0.0000	0.0000	138,532
2020/10/05	2037	05/11/2020	10.19	Call	Bond Future	40.9500	0.0409	24.0500	0.0240	(41.270)	0	0	0
2020/10/05	2037	05/11/2020	10.19	Put	Bond Future	9,234.8500	9.2349	9,563.8100	9.5638	3.562	0	0	0
2020/10/05	2037	05/11/2020	10.17	Call	Bond Future	37.9300	0.0379	22.1000	0.0221	(41.735)	0	0	0
2020/10/05	2037	05/11/2020	10.18	Put	Bond Future	9,304.0300	9.3040	9,633.5300	9.6335	3.541	0	0	0
2020/10/05	2037	04/02/2021	13.73	Call	Bond Future	10,620.1200	10.6201	10,293.2800	10.2933	(3.078)	0	0	0
2020/10/05	2037	04/02/2021	10.85	Call	Bond Future	1,597.7900	1.5978	1,461.6700	1.4617	(8.519)	0	0	0
2020/10/05	2037	04/02/2021	10.35	Call	Bond Future	916.5600	0.9166	823.4000	0.8234	(10.164)	0	0	0
2020/10/05	2037	04/02/2021	10.28	Put	Bond Future	10,819.2500	10.8192	11,081.0600	11.0811	2.420	0	0	0
2020/10/05	2037	04/02/2021	10.27	Call	Bond Future	833.4200	0.8334	746.4100	0.7464	(10.440)	0	0	0
2020/10/05	2037	04/02/2021			Bond Future	11.8540	76.4063	11.9148	76.0567	0.513	0.0000	0.0000	0
2020/10/05	2037	04/02/2021	11.97	Put	Bond Future	3,672.4800	3.6725	3,783.2700	3.7833	3.017	0	0	0
2020/10/05	2037	04/02/2021	11.97	Call	Bond Future	4,336.8200	4.3368	4,098.0300	4.0980	(5.506)	0	0	300
2020/10/05	2037	04/02/2021	9.65	Put	Bond Future	14,895.7700	14.8958	15,198.2700	15.1983	2.031	0	0	0
2020/10/05	2037	04/02/2021	9.65	Call	Bond Future	368.2000	0.3682	321.1200	0.3211	(12.787)	0	0	72
2020/10/05	2037	04/02/2021	11.90	Call	Bond Future	4,125.6400	4.1256	3,892.4400	3.8924	(5.652)	0	0	0
2020/10/05	2037	04/02/2021	13.73	Put	Bond Future	892.7400	0.8927	915.4800	0.9155	2.547	0	0	300
2020/10/05	2037	04/02/2021	10.85	Put	Bond Future	7,743.4200	7.7434	7,956.8800	7.9569	2.757	0	0	72
2020/10/05	2037	04/02/2021	10.35	Put	Bond Future	10,407.6900	10.4077	10,664.1100	10.6641	2.464	0	0	72
2020/10/05	2037	04/02/2021	10.28	Call	Bond Future	843.4900	0.8435	755.7200	0.7557	(10.406)	0	0	0
2020/10/05	2037	04/02/2021	10.27	Put	Bond Future	10,878.7500	10.8788	11,141.3200	11.1413	2.414	0	0	0
2020/10/05	2037	04/02/2021	11.90	Put	Bond Future	3,861.1600	3.8612	3,977.5400	3.9775	3.014	0	0	240
2020/10/05	2037	04/02/2021	10.48	Put	Bond Future	9,666.5200	9.6665	9,912.5500	9.9125	2.545	0	0	0
2020/10/05	2037	04/02/2021	10.48	Call	Bond Future	1,064.6300	1.0646	961.0800	0.9611	(9.726)	0	0	240
2020/10/05	2037	04/02/2021	10.29	Call	Bond Future	853.6500	0.8536	765.1200	0.7651	(10.371)	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
2020/10/05	2037	04/02/2021	10.29	Put	Bond Future	10,759.9300	10.7599	11,020.9800	11.0210	2.426	0	0	0
2020/10/05	2037	06/05/2021	12.42	Call	Bond Future	5,756.8700	5.7569	5,517.6500	5.5176	(4.155)	0	0	0
2020/10/05	2037	06/05/2021			Bond Future	12.1049	77.2286	12.1685	76.8750	0.525	0.0000	0.0000	0
2020/10/05	2037	06/05/2021	12.42	Put	Bond Future	4,028.6900	4.0287	4,143.0500	4.1431	2.839	0	0	0
2020/10/05	2037	06/05/2021	12.43	Call	Bond Future	5,788.6400	5.7886	5,548.8100	5.5488	(4.143)	0	0	0
2020/10/05	2037	06/05/2021	12.44	Put	Bond Future	3,984.6800	3.9847	4,097.8300	4.0978	2.840	0	0	0
2020/10/05	2037	06/05/2021	12.43	Put	Bond Future	4,006.6300	4.0066	4,120.3800	4.1204	2.839	0	0	0
2020/10/05	2037	06/05/2021	12.44	Call	Bond Future	5,820.4700	5.8205	5,580.0400	5.5800	(4.131)	0	0	0
2020/10/05	2037	05/08/2021	12.26	Put	Bond Future	5,436.9900	5.4370	5,587.5900	5.5876	2.770	0	0	0
2020/10/05	2037	05/08/2021	12.27	Call	Bond Future	4,830.1400	4.8301	4,622.5900	4.6226	(4.297)	0	0	0
2020/10/05	2037	05/08/2021	12.28	Call	Bond Future	4,857.3100	4.8573	4,649.1400	4.6491	(4.286)	0	0	0
2020/10/05	2037	05/08/2021			Bond Future	12.3767	73.8115	12.4432	73.4539	0.537	0.0000	0.0000	0
2020/10/05	2037	05/08/2021	12.26	Call	Bond Future	4,803.2900	4.8033	4,596.3700	4.5964	(4.308)	0	0	0
2020/10/05	2037	05/08/2021	12.28	Put	Bond Future	5,381.7800	5.3818	5,531.1300	5.5311	2.775	0	0	0
2020/10/05	2037	05/08/2021	12.27	Put	Bond Future	5,409.1900	5.4092	5,559.1600	5.5592	2.773	0	0	0
2020/10/05	2038	05/11/2020			Bond Future	104.7374	104.7374	104.7140	104.7140	(0.022)	0.0000	0.0000	11,137
2020/10/05	2038	04/02/2021			Bond Future	104.1193	104.1193	104.0953	104.0953	(0.023)	0.0000	0.0000	0
2020/10/05	2038	06/05/2021			Bond Future	105.2636	105.2636	105.2389	105.2389	(0.023)	0.0000	0.0000	0
2020/10/05	2038	05/08/2021			Bond Future	104.7102	104.7102	104.6852	104.6852	(0.024)	0.0000	0.0000	0
2020/10/05	2040	05/11/2020	10.30	Call	Bond Future	39.5900	0.0396	23.0000	0.0230	(41.905)	0	0	0
2020/10/05	2040	05/11/2020	11.00	Put	Bond Future	5,148.7300	5.1487	5,409.6900	5.4097	5.068	0	0	0
2020/10/05	2040	05/11/2020	10.23	Call	Bond Future	29.9300	0.0299	16.8800	0.0169	(43.602)	0	0	2,000
2020/10/05	2040	05/11/2020	11.70	Put	Bond Future	2,049.1100	2.0491	2,147.3300	2.1473	4.793	0	0	2,000
2020/10/05	2040	05/11/2020	9.50	Call	Bond Future	0.8700	0.0009	0.3300	0.0003	(62.069)	0	0	2,000
2020/10/05	2040	05/11/2020	10.00	Call	Bond Future	11.1200	0.0111	5.6400	0.0056	(49.281)	0	0	2,380
2020/10/05	2040	05/11/2020			Bond Future	11.7193	81.8583	11.7776	81.4927	0.498	0.0000	0.0000	72,922
2020/10/05	2040	05/11/2020	10.30	Put	Bond Future	9,857.3400	9.8573	10,206.3500	10.2063	3.541	0	0	0
2020/10/05	2040	05/11/2020	9.73	Put	Bond Future	14,318.2600	14.3183	14,682.1800	14.6822	2.542	0	0	0
2020/10/05	2040	05/11/2020	9.73	Call	Bond Future	3.0100	0.0030	1.3300	0.0013	(55.814)	0	0	2,000
2020/10/05	2040	05/11/2020	10.23	Put	Bond Future	10,381.5000	10.3815	10,734.0500	10.7340	3.396	0	0	0
2020/10/05	2040	05/11/2020	10.31	Call	Bond Future	41.1700	0.0412	24.0200	0.0240	(41.657)	0	0	0
2020/10/05	2040	05/11/2020	10.32	Put	Bond Future	9,708.9500	9.7089	10,056.8300	10.0568	3.583	0	0	0
2020/10/05	2040	05/11/2020	11.00	Call	Bond Future	403.0300	0.4030	298.3900	0.2984	(25.963)	0	0	2,380
2020/10/05	2040	05/11/2020	11.70	Call	Bond Future	1,927.6800	1.9277	1,660.3000	1.6603	(13.871)	0	0	0
2020/10/05	2040	05/11/2020	9.50	Put	Bond Future	16,232.0900	16.2321	16,597.1500	16.5971	2.249	0	0	0
2020/10/05	2040	05/11/2020	10.00	Put	Bond Future	12,152.6200	12.1526	12,512.7400	12.5127	2.963	0	0	0
2020/10/05	2040	05/11/2020	10.31	Put	Bond Future	9,783.0700	9.7831	10,131.5200	10.1315	3.562	0	0	0
2020/10/05	2040	05/11/2020	10.32	Call	Bond Future	42.8000	0.0428	25.0800	0.0251	(41.402)	0	0	0
2020/10/05	2040	05/11/2020	11.50	Call	Bond Future	1,350.5500	1.3506	1,126.5200	1.1265	(16.588)	0	0	0
2020/10/05	2040	05/11/2020	11.50	Put	Bond Future	2,750.3600	2.7504	2,891.9300	2.8919	5.147	0	0	2,000
2020/10/05	2040	04/02/2021	9.49	Call	Bond Future	226.1900	0.2262	193.5400	0.1935	(14.435)	0	0	500
2020/10/05	2040	04/02/2021	9.57	Put	Bond Future	17,354.8800	17.3549	17,688.1400	17.6881	1.920	0	0	0
2020/10/05	2040	04/02/2021	10.07	Put	Bond Future	13,607.3400	13.6073	13,911.9700	13.9120	2.239	0	0	0
2020/10/05	2040	04/02/2021	10.42	Put	Bond Future	11,257.9700	11.2580	11,536.2800	11.5363	2.472	0	0	0
2020/10/05	2040	04/02/2021			Bond Future	11.9638	78.1761	12.0248	77.8066	0.510	0.0000	0.0000	0
2020/10/05	2040	04/02/2021	10.07	Call	Bond Future	543.3500	0.5434	478.4700	0.4785	(11.941)	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
2020/10/05	2040	04/02/2021	11.74	Call	Bond Future	3,473.7700	3.4738	3,252.7100	3.2527	(6.364)	0	0	0
2020/10/05	2040	04/02/2021	11.74	Put	Bond Future	4,855.2500	4.8552	5,003.7000	5.0037	3.058	0	0	800
2020/10/05	2040	04/02/2021	10.41	Call	Bond Future	849.5100	0.8495	759.1300	0.7591	(10.639)	0	0	0
2020/10/05	2040	04/02/2021	10.41	Put	Bond Future	11,321.7900	11.3218	11,600.9200	11.6009	2.465	0	0	0
2020/10/05	2040	04/02/2021	9.49	Put	Bond Future	17,994.5800	17.9946	18,331.4400	18.3314	1.872	0	0	0
2020/10/05	2040	04/02/2021	9.57	Call	Bond Future	257.5800	0.2576	221.3300	0.2213	(14.073)	0	0	800
2020/10/05	2040	04/02/2021	10.42	Call	Bond Future	860.1500	0.8602	768.9500	0.7689	(10.603)	0	0	0
2020/10/05	2040	04/02/2021	10.24	Put	Bond Future	12,436.7900	12.4368	12,729.2400	12.7292	2.351	0	0	0
2020/10/05	2040	04/02/2021	10.24	Call	Bond Future	683.3900	0.6834	606.3300	0.6063	(11.276)	0	0	500
2020/10/05	2040	04/02/2021	11.57	Call	Bond Future	2,998.1500	2.9981	2,793.8900	2.7939	(6.813)	0	0	0
2020/10/05	2040	04/02/2021	11.57	Put	Bond Future	5,455.7400	5.4557	5,620.9900	5.6210	3.029	0	0	500
2020/10/05	2040	04/02/2021	10.40	Call	Bond Future	838.9700	0.8390	749.4000	0.7494	(10.676)	0	0	0
2020/10/05	2040	04/02/2021	10.40	Put	Bond Future	11,385.8100	11.3858	11,665.7500	11.6658	2.459	0	0	0
2020/10/05	2040	06/05/2021	12.44	Put	Bond Future	4,402.8400	4.4028	4,529.4400	4.5294	2.875	0	0	0
2020/10/05	2040	06/05/2021			Bond Future	12.2106	79.0174	12.2744	78.6437	0.522	0.0000	0.0000	0
2020/10/05	2040	06/05/2021	12.43	Call	Bond Future	5,702.1400	5.7021	5,455.6600	5.4557	(4.323)	0	0	0
2020/10/05	2040	06/05/2021	12.43	Put	Bond Future	4,428.3300	4.4283	4,555.5900	4.5556	2.874	0	0	0
2020/10/05	2040	06/05/2021	12.44	Call	Bond Future	5,733.8900	5.7339	5,486.7500	5.4867	(4.310)	0	0	0
2020/10/05	2040	06/05/2021	12.42	Call	Bond Future	5,670.7000	5.6707	5,424.8900	5.4249	(4.335)	0	0	0
2020/10/05	2040	06/05/2021	12.42	Put	Bond Future	4,454.1900	4.4542	4,582.1200	4.5821	2.872	0	0	0
2020/10/05	2040	05/08/2021	12.47	Call	Bond Future	5,259.0200	5.2590	5,033.8100	5.0338	(4.282)	0	0	0
2020/10/05	2040	05/08/2021	11.05	Put	Bond Future	10,890.6500	10.8907	11,144.4500	11.1444	2.330	0	0	0
2020/10/05	2040	05/08/2021			Bond Future	12.4779	75.3694	12.5446	74.9916	0.535	0.0000	0.0000	0
2020/10/05	2040	05/08/2021	14.80	Call	Bond Future	12,862.6400	12.8626	12,531.0400	12.5310	(2.578)	0	0	0
2020/10/05	2040	05/08/2021	14.80	Put	Bond Future	1,368.6700	1.3687	1,414.8900	1.4149	3.377	0	0	900
2020/10/05	2040	05/08/2021	12.47	Put	Bond Future	5,303.6900	5.3037	5,456.3000	5.4563	2.877	0	0	0
2020/10/05	2040	05/08/2021	11.55	Put	Bond Future	8,478.2300	8.4782	8,697.1600	8.6972	2.582	0	0	0
2020/10/05	2040	05/08/2021	11.55	Call	Bond Future	2,888.7000	2.8887	2,729.8100	2.7298	(5.500)	0	0	900
2020/10/05	2040	05/08/2021	11.05	Call	Bond Future	2,005.1000	2.0051	1,881.0800	1.8811	(6.185)	0	0	900
2020/10/05	2040	05/08/2021	12.48	Call	Bond Future	5,288.1700	5.2882	5,062.2900	5.0623	(4.271)	0	0	0
2020/10/05	2040	05/08/2021	12.49	Put	Bond Future	5,248.1800	5.2482	5,399.4700	5.3995	2.883	0	0	0
2020/10/05	2040	05/08/2021	12.48	Put	Bond Future	5,276.0100	5.2760	5,427.9500	5.4279	2.880	0	0	0
2020/10/05	2040	05/08/2021	12.49	Call	Bond Future	5,317.1000	5.3171	5,090.5700	5.0906	(4.260)	0	0	0
2020/10/05	2044	05/11/2020	10.36	Call	Bond Future	42.6300	0.0426	26.0200	0.0260	(38.963)	0	0	0
2020/10/05	2044	05/11/2020	11.06	Put	Bond Future	5,037.1000	5.0371	5,237.9200	5.2379	3.987	0	0	525
2020/10/05	2044	05/11/2020	11.43	Call	Bond Future	1,095.3100	1.0953	915.6700	0.9157	(16.401)	0	0	0
2020/10/05	2044	05/11/2020	9.72	Put	Bond Future	14,899.6100	14.8996	15,200.5000	15.2005	2.019	0	0	0
2020/10/05	2044	05/11/2020	9.97	Call	Bond Future	7.8200	0.0078	4.0100	0.0040	(48.721)	0	0	300
2020/10/05	2044	05/11/2020	9.29	Put	Bond Future	18,669.7800	18.6698	18,971.7700	18.9718	1.618	0	0	0
2020/10/05	2044	05/11/2020	9.96	Put	Bond Future	12,905.0900	12.9051	13,203.5400	13.2035	2.313	0	0	0
2020/10/05	2044	05/11/2020			Bond Future	11.7563	78.6240	11.8045	78.3219	0.410	0.0000	0.0000	47,194
2020/10/05	2044	05/11/2020	10.34	Call	Bond Future	39.4000	0.0394	23.8500	0.0238	(39.467)	0	0	0
2020/10/05	2044	05/11/2020	10.34	Put	Bond Future	9,915.6800	9.9157	10,202.2300	10.2022	2.890	0	0	0
2020/10/05	2044	05/11/2020	9.72	Call	Bond Future	2.2000	0.0022	0.9900	0.0010	(55.000)	0	0	1,815
2020/10/05	2044	05/11/2020	9.97	Put	Bond Future	12,823.7000	12.8237	13,121.9900	13.1220	2.326	0	0	0
2020/10/05	2044	05/11/2020	9.96	Call	Bond Future	7.4600	0.0075	3.8100	0.0038	(48.928)	0	0	0
2020/10/05	2044	05/11/2020	11.38	Call	Bond Future	982.4600	0.9825	813.4500	0.8134	(17.203)	0	0	0

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2020/10/05	2044	05/11/2020	11.38	Put	Bond Future	3,411.3500	3.4113	3,544.4400	3.5444	3.901	0	0	300
2020/10/05	2044	05/11/2020	10.36	Put	Bond Future	9,764.6300	9.7646	10,050.1200	10.0501	2.924	0	0	0
2020/10/05	2044	05/11/2020	11.06	Call	Bond Future	436.4600	0.4365	335.1800	0.3352	(23.205)	0	0	0
2020/10/05	2044	05/11/2020	10.04	Put	Bond Future	12,257.9500	12.2580	12,554.9500	12.5549	2.423	0	0	0
2020/10/05	2044	05/11/2020	11.17	Put	Bond Future	4,433.5100	4.4335	4,611.7200	4.6117	4.020	0	0	1,815
2020/10/05	2044	05/11/2020	11.43	Put	Bond Future	3,193.8600	3.1939	3,316.3200	3.3163	3.834	0	0	1,815
2020/10/05	2044	05/11/2020	8.87	Put	Bond Future	22,605.2400	22.6052	22,907.3300	22.9073	1.336	0	0	0
2020/10/05	2044	05/11/2020	9.29	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	300
2020/10/05	2044	05/11/2020	10.35	Call	Bond Future	40.9900	0.0410	24.9100	0.0249	(39.229)	0	0	0
2020/10/05	2044	05/11/2020	10.35	Put	Bond Future	9,840.0700	9.8401	10,126.0900	10.1261	2.907	0	0	0
2020/10/05	2044	05/11/2020	10.04	Call	Bond Future	10.8700	0.0109	5.7700	0.0058	(46.918)	0	0	525
2020/10/05	2044	05/11/2020	9.34	Put	Bond Future	18,218.2500	18.2183	18,520.2000	18.5202	1.657	0	0	0
2020/10/05	2044	05/11/2020	9.34	Call	Bond Future	0.2400	0.0002	0.0900	0.0001	(62.500)	0	0	525
2020/10/05	2044	05/11/2020	11.17	Call	Bond Future	590.8200	0.5908	466.9300	0.4669	(20.969)	0	0	0
2020/10/05	2044	05/11/2020	8.87	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,815
2020/10/05	2044	05/11/2020	10.02	Put	Bond Future	12,418.8900	12.4189	12,716.2900	12.7163	2.395	0	0	0
2020/10/05	2044	05/11/2020	10.02	Call	Bond Future	9.9100	0.0099	5.2100	0.0052	(47.427)	0	0	1,815
2020/10/05	2044	04/02/2021	10.04	Put	Bond Future	14,175.7400	14.1757	14,427.2300	14.4272	1.774	0	0	0
2020/10/05	2044	04/02/2021	10.37	Call	Bond Future	772.9300	0.7729	697.9400	0.6979	(9.702)	0	0	0
2020/10/05	2044	04/02/2021	10.35	Put	Bond Future	11,993.7700	11.9938	12,225.5000	12.2255	1.932	0	0	0
2020/10/05	2044	04/02/2021			Bond Future	11.9927	75.0344	12.0432	74.7290	0.421	0.0000	0.0000	0
2020/10/05	2044	04/02/2021	10.37	Put	Bond Future	11,859.8400	11.8598	12,090.1900	12.0902	1.942	0	0	0
2020/10/05	2044	04/02/2021	10.35	Call	Bond Future	753.1500	0.7531	679.5400	0.6795	(9.774)	0	0	0
2020/10/05	2044	04/02/2021	10.04	Call	Bond Future	492.8900	0.4929	439.0400	0.4390	(10.925)	0	0	0
2020/10/05	2044	04/02/2021	10.84	Call	Bond Future	1,356.8000	1.3568	1,246.0800	1.2461	(8.160)	0	0	0
2020/10/05	2044	04/02/2021	10.36	Put	Bond Future	11,926.7000	11.9267	12,157.7500	12.1578	1.937	0	0	0
2020/10/05	2044	04/02/2021	10.84	Put	Bond Future	8,959.3900	8.9594	9,154.0100	9.1540	2.172	0	0	265
2020/10/05	2044	04/02/2021	10.29	Call	Bond Future	696.0800	0.6961	626.5600	0.6266	(9.987)	0	0	0
2020/10/05	2044	04/02/2021	10.29	Put	Bond Future	12,400.6000	12.4006	12,636.4200	12.6364	1.902	0	0	265
2020/10/05	2044	04/02/2021	9.66	Put	Bond Future	17,112.3900	17.1124	17,383.2700	17.3833	1.583	0	0	0
2020/10/05	2044	04/02/2021	9.66	Call	Bond Future	276.0500	0.2761	241.5900	0.2416	(12.483)	0	0	265
2020/10/05	2044	04/02/2021	10.36	Call	Bond Future	762.9900	0.7630	688.7000	0.6887	(9.737)	0	0	0
2020/10/05	2044	06/05/2021	12.43	Put	Bond Future	4,481.7900	4.4818	4,581.3800	4.5814	2.222	0	0	0
2020/10/05	2044	06/05/2021	12.44	Call	Bond Future	5,665.1900	5.6652	5,455.3400	5.4553	(3.704)	0	0	0
2020/10/05	2044	06/05/2021			Bond Future	12.2310	75.8420	12.2838	75.5331	0.432	0.0000	0.0000	0
2020/10/05	2044	06/05/2021	12.45	Call	Bond Future	5,696.5100	5.6965	5,486.1100	5.4861	(3.693)	0	0	0
2020/10/05	2044	06/05/2021	12.45	Put	Bond Future	4,430.3500	4.4304	4,528.8400	4.5288	2.223	0	0	0
2020/10/05	2044	06/05/2021	12.43	Call	Bond Future	5,633.9300	5.6339	5,424.6300	5.4246	(3.715)	0	0	0
2020/10/05	2044	06/05/2021	12.44	Put	Bond Future	4,456.0000	4.4560	4,555.0400	4.5550	2.223	0	0	0
2020/10/05	2044	05/08/2021	12.60	Put	Bond Future	4,972.8900	4.9729	5,087.5100	5.0875	2.305	0	0	0
2020/10/05	2044	05/08/2021	12.61	Put	Bond Future	4,946.7100	4.9467	5,060.8000	5.0608	2.306	0	0	0
2020/10/05	2044	05/08/2021			Bond Future	12.4888	72.2847	12.5442	71.9723	0.444	0.0000	0.0000	0
2020/10/05	2044	05/08/2021	12.60	Call	Bond Future	5,597.0900	5.5971	5,399.3800	5.3994	(3.532)	0	0	0
2020/10/05	2044	05/08/2021	12.61	Call	Bond Future	5,626.6000	5.6266	5,428.3600	5.4284	(3.523)	0	0	0
2020/10/05	2044	05/08/2021	12.59	Call	Bond Future	5,567.6400	5.5676	5,370.4400	5.3704	(3.542)	0	0	0
2020/10/05	2044	05/08/2021	12.59	Put	Bond Future	4,999.2100	4.9992	5,114.3400	5.1143	2.303	0	0	0
2020/10/05	2046	05/11/2020			Bond Future	92.4805	92.4805	92.7547	92.7547	0.297	0.0000	0.0000	16,311



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2020/10/05	2046	04/02/2021			Bond Future	93.4323	93.4323	93.7090	93.7090	0.296	0.0000	0.0000	0
2020/10/05	2046	06/05/2021			Bond Future	92.6696	92.6696	92.9490	92.9490	0.302	0.0000	0.0000	0
2020/10/05	2046	05/08/2021			Bond Future	93.6974	93.6974	93.9798	93.9798	0.301	0.0000	0.0000	0
2020/10/05	2050	05/11/2020			Bond Future	94.7979	94.7979	95.0116	95.0116	0.225	0.0000	0.0000	13,963
2020/10/05	2050	04/02/2021			Bond Future	93.8845	93.8845	94.1000	94.1000	0.230	0.0000	0.0000	0
2020/10/05	2050	06/05/2021			Bond Future	94.9161	94.9161	95.1339	95.1339	0.229	0.0000	0.0000	0
2020/10/05	2050	05/08/2021			Bond Future	94.0422	94.0422	94.2621	94.2621	0.234	0.0000	0.0000	0
2020/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	AL37	05/11/2020			Index Future	758.6200	758.6200	758.5120	758.5120	(0.014)	0.0000	0.0000	0
2020/10/05	AL37	04/02/2021			Index Future	766.2400	766.2400	766.1230	766.1230	(0.015)	0.0000	0.0000	0
2020/10/05	AL37	06/05/2021			Index Future	774.4700	774.4700	774.3450	774.3450	(0.016)	0.0000	0.0000	0
2020/10/05	AL37	05/08/2021			Index Future	782.7850	782.7850	782.6560	782.6560	(0.016)	0.0000	0.0000	0
2020/10/05	AL7T	05/11/2020			Index Future	812.2710	812.2710	809.7500	809.7500	(0.310)	0.0000	0.0000	0
2020/10/05	AL7T	04/02/2021			Index Future	820.4300	820.4300	817.8750	817.8750	(0.311)	0.0000	0.0000	0
2020/10/05	AL7T	06/05/2021			Index Future	829.2420	829.2420	826.6530	826.6530	(0.312)	0.0000	0.0000	0
2020/10/05	AL7T	05/08/2021			Index Future	838.1450	838.1450	835.5250	835.5250	(0.313)	0.0000	0.0000	0
2020/10/05	ALBI	05/11/2020			Index Future	712.2210	712.2210	710.4890	710.4890	(0.243)	0.0000	0.0000	226
2020/10/05	ALBI	04/02/2021			Index Future	719.3750	719.3750	717.6180	717.6180	(0.244)	0.0000	0.0000	0
2020/10/05	ALBI	06/05/2021			Index Future	727.1020	727.1020	725.3200	725.3200	(0.245)	0.0000	0.0000	0
2020/10/05	ALBI	05/08/2021			Index Future	734.9080	734.9080	733.1040	733.1040	(0.245)	0.0000	0.0000	0
2020/10/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/10/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/05	ES33	05/11/2020			Bond Future	12.1611	71.2211	12.2037	71.0095	0.350	0.0000	0.0000	350

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2020/10/05	ES33	04/02/2021			Bond Future	12.4540	71.9364	12.4985	71.7225	0.358	0.0000	0.0000	0
2020/10/05	ES33	06/05/2021			Bond Future	12.7455	68.9348	12.7921	68.7184	0.366	0.0000	0.0000	0
2020/10/05	ES33	05/08/2021			Bond Future	13.0554	69.6832	13.1041	69.4644	0.374	0.0000	0.0000	0
2020/10/05	ES42	05/11/2020			Bond Future	12.5892	70.2474	12.6371	69.9870	0.381	0.0000	0.0000	4,789
2020/10/05	ES42	04/02/2021			Bond Future	12.8642	70.9529	12.9145	70.6898	0.391	0.0000	0.0000	0
2020/10/05	ES42	06/05/2021			Bond Future	13.1488	67.4573	13.2016	67.1912	0.402	0.0000	0.0000	0
2020/10/05	ES42	05/08/2021			Bond Future	13.4433	68.1899	13.4987	67.9208	0.413	0.0000	0.0000	0
2020/10/05	GOVI	05/11/2020	737.84	Put	GOVI	341,010.0000	34.1010	358,360.0000	35.8360	5.088	0	0	0
2020/10/05	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	05/11/2020			GOVI	703.7390	703.7390	702.0040	702.0040	(0.247)	0.0000	0.0000	1,008
2020/10/05	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	05/11/2020	737.83	Put	GOVI	340,910.0000	34.0910	358,260.0000	35.8260	5.089	0	0	0
2020/10/05	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	05/11/2020	737.85	Put	GOVI	341,110.0000	34.1110	358,460.0000	35.8460	5.086	0	0	0
2020/10/05	GOVI	04/02/2021	750.96	Put	GOVI	401,530.0000	40.1530	419,110.0000	41.9110	4.378	0	0	0
2020/10/05	GOVI	04/02/2021			GOVI	710.8070	710.8070	709.0490	709.0490	(0.247)	0.0000	0.0000	0
2020/10/05	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	04/02/2021	750.95	Put	GOVI	401,430.0000	40.1430	419,010.0000	41.9010	4.379	0	0	0
2020/10/05	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	04/02/2021	750.94	Put	GOVI	401,330.0000	40.1330	418,910.0000	41.8910	4.380	0	0	0
2020/10/05	GOVI	06/05/2021	678.67	Call	GOVI	397,720.0000	39.7720	379,880.0000	37.9880	(4.486)	0	0	0
2020/10/05	GOVI	06/05/2021			GOVI	718.4420	718.4420	716.6580	716.6580	(0.248)	0.0000	0.0000	0
2020/10/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	06/05/2021	678.68	Call	GOVI	397,620.0000	39.7620	379,780.0000	37.9780	(4.487)	0	0	0
2020/10/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	06/05/2021	678.69	Call	GOVI	397,520.0000	39.7520	379,680.0000	37.9680	(4.488)	0	0	0
2020/10/05	GOVI	05/08/2021	719.14	Call	GOVI	70,150.0000	7.0150	52,100.0000	5.2100	(25.731)	0	0	0
2020/10/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	05/08/2021			GOVI	726.1550	726.1550	724.3500	724.3500	(0.249)	0.0000	0.0000	0
2020/10/05	GOVI	05/08/2021	719.15	Call	GOVI	70,050.0000	7.0050	52,000.0000	5.2000	(25.767)	0	0	0
2020/10/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	GOVI	05/08/2021	719.13	Call	GOVI	70,250.0000	7.0250	52,200.0000	5.2200	(25.694)	0	0	0
2020/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/05	IGOV	05/11/2020			Index Future	255.2460	255.2460	255.6350	255.6350	0.152	0.0000	0.0000	1,201
2020/10/05	IGOV	04/02/2021			Index Future	257.8730	257.8730	258.2630	258.2630	0.151	0.0000	0.0000	0
2020/10/05	IGOV	06/05/2021			Index Future	260.7060	260.7060	261.0970	261.0970	0.150	0.0000	0.0000	0
2020/10/05	IGOV	05/08/2021			Index Future	263.5660	263.5660	263.9620	263.9620	0.150	0.0000	0.0000	0
2020/10/05	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/05	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/05	IS05	15/06/2021			Interest Rate Swap	90.2400	90.2400	90.2300	90.2300	(0.011)	0.0000	0.0000	0

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2020/10/05	IS05	21/09/2021			Interest Rate Swap	89.1200	89.1200	89.1000	89.1000	(0.022)	0.0000	0.0000	0
2020/10/05	IS05	21/12/2021			Interest Rate Swap	90.3200	90.3200	90.2900	90.2900	(0.033)	0.0000	0.0000	51
2020/10/05	IS05	15/03/2022			Interest Rate Swap	89.6700	89.6700	89.6400	89.6400	(0.033)	0.0000	0.0000	0
2020/10/05	IS05	21/06/2022			Interest Rate Swap	89.7200	89.7200	89.6700	89.6700	(0.056)	0.0000	0.0000	0
2020/10/05	IS05	20/09/2022			Interest Rate Swap	92.8000	92.8000	92.7500	92.7500	(0.054)	0.0000	0.0000	0
2020/10/05	IS05	20/12/2022			Interest Rate Swap	93.2800	93.2800	93.2200	93.2200	(0.064)	0.0000	0.0000	0
2020/10/05	IS05	22/03/2023			Interest Rate Swap	85.6700	85.6700	85.6100	85.6100	(0.070)	0.0000	0.0000	0
2020/10/05	IS05	20/06/2023			Interest Rate Swap	91.2400	91.2400	91.1800	91.1800	(0.066)	0.0000	0.0000	0
2020/10/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/05	IS10	17/12/2025			Interest Rate Swap	79.3300	79.3300	79.2700	79.2700	(0.076)	0.0000	0.0000	0
2020/10/05	IS10	16/03/2026			Interest Rate Swap	75.9600	75.9600	75.9100	75.9100	(0.066)	0.0000	0.0000	0
2020/10/05	IS10	15/06/2026			Interest Rate Swap	74.4800	74.4800	74.4500	74.4500	(0.040)	0.0000	0.0000	0
2020/10/05	IS10	21/09/2026			Interest Rate Swap	76.6300	76.6300	76.6100	76.6100	(0.026)	0.0000	0.0000	0
2020/10/05	IS10	21/12/2026			Interest Rate Swap	80.7700	80.7700	80.7500	80.7500	(0.025)	0.0000	0.0000	0
2020/10/05	IS10	15/03/2027			Interest Rate Swap	79.3700	79.3700	79.3500	79.3500	(0.025)	0.0000	0.0000	0
2020/10/05	IS10	21/06/2027			Interest Rate Swap	81.5900	81.5900	81.5600	81.5600	(0.037)	0.0000	0.0000	0
2020/10/05	IS10	20/09/2027			Interest Rate Swap	87.5400	87.5400	87.5100	87.5100	(0.034)	0.0000	0.0000	0
2020/10/05	IS10	20/12/2027			Interest Rate Swap	88.1000	88.1000	88.0600	88.0600	(0.045)	0.0000	0.0000	0
2020/10/05	IS10	22/03/2028			Interest Rate Swap	81.2700	81.2700	81.2400	81.2400	(0.037)	0.0000	0.0000	0
2020/10/05	IS10	20/06/2028			Interest Rate Swap	89.2900	89.2900	89.2600	89.2600	(0.034)	0.0000	0.0000	0
2020/10/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/05	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3450	96.6550	0.000	0.0000	0.0000	0
2020/10/05	JBAF	18/11/2020			Jibar Tradeable Future	3.3400	96.6600	3.3400	96.6600	0.000	0.0000	0.0000	0
2020/10/05	JBAF	15/12/2020			Jibar Tradeable Future	3.2650	96.7350	3.2550	96.7450	(0.306)	0.0000	0.0000	30,010
2020/10/05	JBAF	20/01/2021			Jibar Tradeable Future	3.2500	96.7500	3.2400	96.7600	(0.308)	0.0000	0.0000	0
2020/10/05	JBAF	17/02/2021			Jibar Tradeable Future	3.2400	96.7600	3.2500	96.7500	0.309	0.0000	0.0000	0
2020/10/05	JBAF	17/03/2021			Jibar Tradeable Future	3.2400	96.7600	3.2400	96.7600	0.000	0.0000	0.0000	0
2020/10/05	JBAF	15/06/2021			Jibar Tradeable Future	3.3050	96.6950	3.2950	96.7050	(0.303)	0.0000	0.0000	0
2020/10/05	JBAF	15/09/2021			Jibar Tradeable Future	3.4700	96.5300	3.4500	96.5500	(0.576)	0.0000	0.0000	30,000
2020/10/05	JBAF	15/12/2021			Jibar Tradeable Future	3.6500	96.3500	3.6400	96.3600	(0.274)	0.0000	0.0000	0
2020/10/05	JBAF	16/03/2022			Jibar Tradeable Future	3.7950	96.2050	3.7750	96.2250	(0.527)	0.0000	0.0000	0
2020/10/05	JBAF	15/06/2022			Jibar Tradeable Future	4.0650	95.9350	4.0750	95.9250	0.246	0.0000	0.0000	0
2020/10/05	JBAF	21/09/2022			Jibar Tradeable Future	4.4000	95.6000	4.4000	95.6000	0.000	0.0000	0.0000	0
2020/10/05	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	R023	05/11/2020			Bond Future	4.5400	108.4570	4.5286	108.4826	(0.249)	0.0000	0.0000	33,995
2020/10/05	R023	05/11/2020	7.46	Call	Bond Future	6,350.3100	6.3503	6,375.9000	6.3759	0.403	0	0	0
2020/10/05	R023	05/11/2020	7.47	Call	Bond Future	6,371.2300	6.3712	6,396.8200	6.3968	0.402	0	0	0
2020/10/05	R023	05/11/2020	7.45	Call	Bond Future	6,329.4000	6.3294	6,354.9900	6.3550	0.404	0	0	0
2020/10/05	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/05	R023	04/02/2021	6.34	Call	Bond Future	3,418.0900	3.4181	3,442.5600	3.4426	0.716	0	0	0
2020/10/05	R023	04/02/2021	6.32	Put	Bond Future	8.9700	0.0090	7.8600	0.0079	(12.375)	0	0	0
2020/10/05	R023	04/02/2021			Bond Future	4.6102	109.5464	4.5975	109.5719	(0.275)	0.0000	0.0000	0

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2020/10/05	R023	04/02/2021	6.34	Put	Bond Future	8.3600	0.0084	7.3200	0.0073	(12.440)	0	0	0
2020/10/05	R023	04/02/2021	6.32	Call	Bond Future	3,380.0900	3.3801	3,404.4900	3.4045	0.722	0	0	0
2020/10/05	R023	04/02/2021	6.33	Put	Bond Future	8.6600	0.0087	7.5900	0.0076	(12.356)	0	0	0
2020/10/05	R023	04/02/2021	6.33	Call	Bond Future	3,399.0900	3.3991	3,423.5300	3.4235	0.719	0	0	0
2020/10/05	R023	06/05/2021	7.58	Call	Bond Future	5,036.7900	5.0368	5,062.0800	5.0621	0.502	0	0	0
2020/10/05	R023	06/05/2021			Bond Future	4.6475	106.8164	4.6332	106.8418	(0.309)	0.0000	0.0000	0
2020/10/05	R023	06/05/2021	7.56	Call	Bond Future	5,003.6200	5.0036	5,028.8900	5.0289	0.505	0	0	0
2020/10/05	R023	06/05/2021	7.56	Put	Bond Future	1.3800	0.0014	1.2200	0.0012	(11.594)	0	0	0
2020/10/05	R023	06/05/2021	7.58	Put	Bond Future	1.2900	0.0013	1.1500	0.0012	(10.853)	0	0	0
2020/10/05	R023	06/05/2021	7.57	Call	Bond Future	5,020.2100	5.0202	5,045.4800	5.0455	0.503	0	0	0
2020/10/05	R023	06/05/2021	7.57	Put	Bond Future	1.3400	0.0013	1.1800	0.0012	(11.940)	0	0	0
2020/10/05	R023	05/08/2021	5.30	Call	Bond Future	1,224.8700	1.2249	1,240.3300	1.2403	1.262	0	0	0
2020/10/05	R023	05/08/2021	5.29	Put	Bond Future	311.6800	0.3117	301.4500	0.3014	(3.282)	0	0	0
2020/10/05	R023	05/08/2021			Bond Future	4.6964	107.9757	4.6796	108.0013	(0.357)	0.0000	0.0000	0
2020/10/05	R023	05/08/2021	5.31	Call	Bond Future	1,236.2100	1.2362	1,251.7600	1.2518	1.258	0	0	0
2020/10/05	R023	05/08/2021	5.31	Put	Bond Future	304.1200	0.3041	294.0700	0.2941	(3.305)	0	0	0
2020/10/05	R023	05/08/2021	5.30	Put	Bond Future	307.8800	0.3079	297.7400	0.2977	(3.293)	0	0	0
2020/10/05	R023	05/08/2021	5.29	Call	Bond Future	1,213.5600	1.2136	1,228.9300	1.2289	1.267	0	0	0
2020/10/05	R035	05/11/2020	10.34	Put	Bond Future	6,466.8600	6.4669	6,737.5600	6.7376	4.186	0	0	0
2020/10/05	R035	05/11/2020			Bond Future	11.3176	84.5981	11.3708	84.2750	0.469	0.0000	0.0000	103,036
2020/10/05	R035	05/11/2020	10.33	Call	Bond Future	163.7000	0.1637	112.5900	0.1126	(31.222)	0	0	0
2020/10/05	R035	05/11/2020	10.33	Put	Bond Future	6,529.3800	6.5294	6,801.3900	6.8014	4.166	0	0	0
2020/10/05	R035	05/11/2020	10.34	Call	Bond Future	169.1800	0.1692	116.7600	0.1168	(30.985)	0	0	0
2020/10/05	R035	05/11/2020	10.32	Call	Bond Future	158.3500	0.1584	108.5500	0.1086	(31.449)	0	0	0
2020/10/05	R035	05/11/2020	10.32	Put	Bond Future	6,592.1100	6.5921	6,865.4300	6.8654	4.146	0	0	0
2020/10/05	R035	04/02/2021	10.14	Put	Bond Future	10,074.2500	10.0742	10,310.9700	10.3110	2.350	0	0	650
2020/10/05	R035	04/02/2021	11.14	Put	Bond Future	5,368.8100	5.3688	5,516.1200	5.5161	2.744	0	0	650
2020/10/05	R035	04/02/2021	10.05	Call	Bond Future	832.1600	0.8322	748.9700	0.7490	(9.997)	0	0	0
2020/10/05	R035	04/02/2021	10.04	Put	Bond Future	10,661.0900	10.6611	10,905.3100	10.9053	2.291	0	0	0
2020/10/05	R035	04/02/2021			Bond Future	11.5724	85.4478	11.6279	85.1211	0.480	0.0000	0.0000	0
2020/10/05	R035	04/02/2021	10.14	Call	Bond Future	928.7200	0.9287	838.7700	0.8388	(9.685)	0	0	0
2020/10/05	R035	04/02/2021	10.06	Call	Bond Future	842.5000	0.8425	758.5700	0.7586	(9.962)	0	0	0
2020/10/05	R035	04/02/2021	10.06	Put	Bond Future	10,542.3300	10.5423	10,785.0700	10.7851	2.303	0	0	0
2020/10/05	R035	04/02/2021	11.14	Call	Bond Future	2,756.6800	2.7567	2,577.3200	2.5773	(6.506)	0	0	0
2020/10/05	R035	04/02/2021	10.05	Put	Bond Future	10,601.6200	10.6016	10,845.1000	10.8451	2.297	0	0	0
2020/10/05	R035	04/02/2021	10.04	Call	Bond Future	821.9200	0.8219	739.4700	0.7395	(10.031)	0	0	0
2020/10/05	R035	06/05/2021	11.55	Call	Bond Future	4,020.8700	4.0209	3,832.5900	3.8326	(4.683)	0	0	0
2020/10/05	R035	06/05/2021	12.77	Call	Bond Future	7,972.6500	7.9726	7,714.5100	7.7145	(3.238)	0	0	0
2020/10/05	R035	06/05/2021	10.24	Put	Bond Future	11,237.1400	11.2371	11,471.1300	11.4711	2.082	0	0	0
2020/10/05	R035	06/05/2021	12.37	Call	Bond Future	6,545.9800	6.5460	6,307.2400	6.3072	(3.647)	0	0	0
2020/10/05	R035	06/05/2021	12.35	Put	Bond Future	3,532.9200	3.5329	3,625.7300	3.6257	2.627	0	0	0
2020/10/05	R035	06/05/2021			Bond Future	11.8207	81.8918	11.8786	81.5614	0.490	0.0000	0.0000	0
2020/10/05	R035	06/05/2021	12.37	Put	Bond Future	3,494.0500	3.4940	3,585.7800	3.5858	2.625	0	0	0
2020/10/05	R035	06/05/2021	12.35	Call	Bond Future	6,476.8000	6.4768	6,239.1400	6.2391	(3.669)	0	0	0
2020/10/05	R035	06/05/2021	11.55	Put	Bond Future	5,591.0500	5.5911	5,733.2400	5.7332	2.543	0	0	1,650
2020/10/05	R035	06/05/2021	12.77	Put	Bond Future	2,806.5200	2.8065	2,878.8500	2.8788	2.577	0	0	1,650
2020/10/05	R035	06/05/2021	10.24	Call	Bond Future	1,390.6200	1.3906	1,294.1400	1.2941	(6.938)	0	0	793

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2020/10/05	R035	06/05/2021	12.36	Put	Bond Future	3,513.5500	3.5136	3,605.8200	3.6058	2.626	0	0	0
2020/10/05	R035	06/05/2021	10.81	Put	Bond Future	8,369.3500	8.3693	8,565.3400	8.5653	2.342	0	0	0
2020/10/05	R035	06/05/2021	10.81	Call	Bond Future	2,267.7200	2.2677	2,133.2400	2.1332	(5.930)	0	0	1,650
2020/10/05	R035	06/05/2021	11.32	Call	Bond Future	3,420.3400	3.4203	3,248.2400	3.2482	(5.032)	0	0	0
2020/10/05	R035	06/05/2021	11.32	Put	Bond Future	6,360.7400	6.3607	6,519.1100	6.5191	2.490	0	0	793
2020/10/05	R035	06/05/2021	12.02	Call	Bond Future	5,384.4500	5.3845	5,165.7500	5.1658	(4.062)	0	0	0
2020/10/05	R035	06/05/2021	12.02	Put	Bond Future	4,256.5500	4.2565	4,368.3200	4.3683	2.626	0	0	793
2020/10/05	R035	06/05/2021	12.36	Call	Bond Future	6,511.4800	6.5115	6,273.2800	6.2733	(3.658)	0	0	0
2020/10/05	R035	05/08/2021	5.31	Call	Bond Future	0.8200	0.0008	0.6800	0.0007	(17.073)	0	0	0
2020/10/05	R035	05/08/2021			Bond Future	12.0875	82.7808	12.1481	82.4467	0.501	0.0000	0.0000	0
2020/10/05	R035	05/08/2021	5.29	Call	Bond Future	0.7800	0.0008	0.6500	0.0007	(16.667)	0	0	0
2020/10/05	R035	05/08/2021	5.29	Put	Bond Future	55,543.9500	55.5440	55,877.9200	55.8779	0.601	0	0	0
2020/10/05	R035	05/08/2021	5.31	Put	Bond Future	55,310.7000	55.3107	55,644.6600	55.6447	0.604	0	0	0
2020/10/05	R035	05/08/2021	5.30	Call	Bond Future	0.8000	0.0008	0.6600	0.0007	(17.500)	0	0	0
2020/10/05	R035	05/08/2021	5.30	Put	Bond Future	55,427.2600	55.4273	55,761.2200	55.7612	0.603	0	0	0
2020/10/05	R186	05/11/2020	8.65	Call	Bond Future	7,149.7100	7.1497	7,103.9300	7.1039	(0.640)	0	0	0
2020/10/05	R186	05/11/2020	8.64	Put	Bond Future	6.5500	0.0066	4.5700	0.0046	(30.229)	0	0	0
2020/10/05	R186	05/11/2020	7.50	Call	Bond Future	1,846.9200	1.8469	1,773.1000	1.7731	(3.997)	0	0	80
2020/10/05	R186	05/11/2020	8.00	Put	Bond Future	112.9700	0.1130	96.9500	0.0970	(14.181)	0	0	0
2020/10/05	R186	05/11/2020			Bond Future	7.2573	119.8391	7.2655	119.7952	0.113	0.0000	0.0000	86,422
2020/10/05	R186	05/11/2020	8.66	Call	Bond Future	7,198.6200	7.1986	7,152.9300	7.1529	(0.635)	0	0	0
2020/10/05	R186	05/11/2020	8.66	Put	Bond Future	5.8800	0.0059	4.0700	0.0041	(30.782)	0	0	0
2020/10/05	R186	05/11/2020	7.00	Put	Bond Future	1,892.1000	1.8921	1,881.6300	1.8816	(0.553)	0	0	0
2020/10/05	R186	05/11/2020	7.00	Call	Bond Future	508.3100	0.5083	453.9600	0.4540	(10.692)	0	0	1,200
2020/10/05	R186	05/11/2020	8.65	Put	Bond Future	6.2100	0.0062	4.3100	0.0043	(30.596)	0	0	0
2020/10/05	R186	05/11/2020	8.64	Call	Bond Future	7,100.7800	7.1008	7,054.9200	7.0549	(0.646)	0	0	0
2020/10/05	R186	05/11/2020	6.50	Put	Bond Future	4,194.6100	4.1946	4,224.0500	4.2240	0.702	0	0	0
2020/10/05	R186	05/11/2020	7.50	Put	Bond Future	559.9800	0.5600	530.0400	0.5300	(5.347)	0	0	0
2020/10/05	R186	05/11/2020	8.00	Call	Bond Future	3,994.1800	3.9942	3,934.2800	3.9343	(1.500)	0	0	1,200
2020/10/05	R186	05/11/2020	7.84	Put	Bond Future	195.6100	0.1956	174.0800	0.1741	(11.007)	0	0	0
2020/10/05	R186	05/11/2020	9.26	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2020/10/05	R186	05/11/2020	6.50	Call	Bond Future	61.1100	0.0611	46.6700	0.0467	(23.630)	0	0	80
2020/10/05	R186	05/11/2020	7.84	Call	Bond Future	3,254.8200	3.2548	3,189.4100	3.1894	(2.010)	0	0	0
2020/10/05	R186	05/11/2020	8.34	Put	Bond Future	29.7000	0.0297	23.1900	0.0232	(21.919)	0	0	0
2020/10/05	R186	05/11/2020	8.34	Call	Bond Future	5,632.6000	5.6326	5,582.2100	5.5822	(0.895)	0	0	0
2020/10/05	R186	05/11/2020	9.26	Call	Bond Future	10,096.0400	10.0960	10,052.0900	10.0521	(0.435)	0	0	0
2020/10/05	R186	04/02/2021	8.15	Call	Bond Future	4,540.2400	4.5402	4,483.8100	4.4838	(1.243)	0	0	0
2020/10/05	R186	04/02/2021			Bond Future	7.4374	115.7641	7.4462	115.7194	0.118	0.0000	0.0000	0
2020/10/05	R186	04/02/2021	8.15	Put	Bond Future	980.2300	0.9802	968.4900	0.9685	(1.198)	0	0	0
2020/10/05	R186	04/02/2021	8.00	Put	Bond Future	1,176.4700	1.1765	1,165.2100	1.1652	(0.957)	0	0	15,177
2020/10/05	R186	04/02/2021	8.16	Call	Bond Future	4,577.2700	4.5773	4,520.8300	4.5208	(1.233)	0	0	0
2020/10/05	R186	04/02/2021	8.17	Put	Bond Future	956.3100	0.9563	944.5400	0.9445	(1.231)	0	0	0
2020/10/05	R186	04/02/2021	8.00	Call	Bond Future	3,998.8400	3.9988	3,942.8900	3.9429	(1.399)	0	0	0
2020/10/05	R186	04/02/2021	8.16	Put	Bond Future	968.3100	0.9683	956.5600	0.9566	(1.213)	0	0	0
2020/10/05	R186	04/02/2021	8.17	Call	Bond Future	4,614.2000	4.6142	4,557.7400	4.5577	(1.224)	0	0	0
2020/10/05	R186	06/05/2021	10.77	Call	Bond Future	14,134.2000	14.1342	14,087.1400	14.0871	(0.333)	0	0	0
2020/10/05	R186	06/05/2021	10.76	Put	Bond Future	53.8800	0.0539	52.3400	0.0523	(2.858)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2020/10/05	R186	06/05/2021			Bond Future		7.6193	117.0088	7.6287	116.9633	0.123	0.0000	0.0000	0
2020/10/05	R186	06/05/2021	10.78	Call	Bond Future	14,174.3200	14.1743	14,127.2700	14.1273	(0.332)	0	0	0	
2020/10/05	R186	06/05/2021	10.78	Put	Bond Future	52.0400	0.0520	50.5400	0.0505	(2.882)	0	0	0	
2020/10/05	R186	06/05/2021	10.77	Put	Bond Future	52.9500	0.0529	51.4400	0.0514	(2.852)	0	0	0	
2020/10/05	R186	06/05/2021	10.76	Call	Bond Future	14,094.0800	14.0941	14,046.9900	14.0470	(0.334)	0	0	0	
2020/10/05	R186	05/08/2021	8.61	Call	Bond Future	5,084.8100	5.0848	5,039.7800	5.0398	(0.886)	0	0	0	
2020/10/05	R186	05/08/2021	8.62	Put	Bond Future	1,496.8700	1.4969	1,497.9100	1.4979	0.069	0	0	0	
2020/10/05	R186	05/08/2021			Bond Future	7.8200	112.9976	7.8300	112.9515	0.128	0.0000	0.0000	0	
2020/10/05	R186	05/08/2021	8.61	Put	Bond Future	1,509.1500	1.5091	1,510.2600	1.5103	0.074	0	0	0	
2020/10/05	R186	05/08/2021	8.62	Call	Bond Future	5,116.8700	5.1169	5,071.7700	5.0718	(0.881)	0	0	0	
2020/10/05	R186	05/08/2021	8.63	Call	Bond Future	5,148.9800	5.1490	5,103.8200	5.1038	(0.877)	0	0	0	
2020/10/05	R186	05/08/2021	8.63	Put	Bond Future	1,484.6800	1.4847	1,485.6600	1.4857	0.066	0	0	0	
2020/10/05	R197	05/11/2020			Bond Future	314.0437	314.0437	313.9347	313.9347	(0.035)	0.0000	0.0000	2,902	
2020/10/05	R197	04/02/2021			Bond Future	309.4278	309.4278	309.3168	309.3168	(0.036)	0.0000	0.0000	0	
2020/10/05	R197	06/05/2021			Bond Future	312.8280	312.8280	312.7147	312.7147	(0.036)	0.0000	0.0000	0	
2020/10/05	R197	05/08/2021			Bond Future	308.2979	308.2979	308.1830	308.1830	(0.037)	0.0000	0.0000	0	
2020/10/05	R202	05/11/2020			Bond Future	211.3461	211.3461	211.5459	211.5459	0.095	0.0000	0.0000	7,907	
2020/10/05	R202	04/02/2021			Bond Future	209.3529	209.3529	209.5541	209.5541	0.096	0.0000	0.0000	0	
2020/10/05	R202	06/05/2021			Bond Future	211.6531	211.6531	211.8560	211.8560	0.096	0.0000	0.0000	0	
2020/10/05	R202	05/08/2021			Bond Future	209.7513	209.7513	209.9562	209.9562	0.098	0.0000	0.0000	0	
2020/10/05	R208	05/11/2020	4.78	Call	Bond Future	507.1500	0.5072	506.2200	0.5062	(0.183)	0	0	0	
2020/10/05	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2020/10/05	R208	05/11/2020			Bond Future	3.4693	102.0079	3.4716	102.0070	0.068	0.0000	0.0000	7,525	
2020/10/05	R208	05/11/2020	4.79	Call	Bond Future	511.0000	0.5110	510.0700	0.5101	(0.182)	0	0	0	
2020/10/05	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2020/10/05	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2020/10/05	R208	05/11/2020	4.77	Call	Bond Future	503.3000	0.5033	502.3700	0.5024	(0.185)	0	0	0	
2020/10/05	R209	05/11/2020	10.02	Call	Bond Future	100.1300	0.1001	68.8600	0.0689	(31.229)	0	0	0	
2020/10/05	R209	05/11/2020			Bond Future	11.1346	65.1010	11.1779	64.8723	0.389	0.0000	0.0000	27,594	
2020/10/05	R209	05/11/2020	10.00	Call	Bond Future	93.5500	0.0936	63.9100	0.0639	(31.684)	0	0	0	
2020/10/05	R209	05/11/2020	10.00	Put	Bond Future	6,538.1200	6.5381	6,737.1200	6.7371	3.044	0	0	0	
2020/10/05	R209	05/11/2020	10.02	Put	Bond Future	6,423.1900	6.4232	6,620.5600	6.6206	3.073	0	0	0	
2020/10/05	R209	05/11/2020	10.01	Call	Bond Future	96.7800	0.0968	66.3300	0.0663	(31.463)	0	0	0	
2020/10/05	R209	05/11/2020	10.01	Put	Bond Future	6,480.5600	6.4806	6,678.7500	6.6788	3.058	0	0	0	
2020/10/05	R209	04/02/2021	10.12	Put	Bond Future	7,955.2700	7.9553	8,101.1200	8.1011	1.833	0	0	0	
2020/10/05	R209	04/02/2021			Bond Future	11.3519	65.7548	11.3969	65.5237	0.396	0.0000	0.0000	0	
2020/10/05	R209	04/02/2021	10.11	Call	Bond Future	1,107.5100	1.1075	1,022.8700	1.0229	(7.642)	0	0	0	
2020/10/05	R209	04/02/2021	10.11	Put	Bond Future	8,003.0200	8.0030	8,149.4600	8.1495	1.830	0	0	0	
2020/10/05	R209	04/02/2021	10.12	Call	Bond Future	1,119.5100	1.1195	1,034.2800	1.0343	(7.613)	0	0	0	
2020/10/05	R209	04/02/2021	10.10	Call	Bond Future	1,095.6000	1.0956	1,011.5600	1.0116	(7.671)	0	0	0	
2020/10/05	R209	04/02/2021	10.10	Put	Bond Future	8,050.9300	8.0509	8,197.9700	8.1980	1.826	0	0	0	
2020/10/05	R209	06/05/2021	12.25	Put	Bond Future	2,861.4200	2.8614	2,915.0200	2.9150	1.873	0	0	6,000	
2020/10/05	R209	06/05/2021	12.23	Put	Bond Future	2,893.3000	2.8933	2,947.6000	2.9476	1.877	0	0	0	
2020/10/05	R209	06/05/2021	12.22	Call	Bond Future	6,045.3800	6.0454	5,866.1900	5.8662	(2.964)	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
2020/10/05	R209	06/05/2021			Bond Future	11.5698	63.3216	11.6166	63.0877	0.405	0.0000	0.0000	2,505
2020/10/05	R209	06/05/2021	10.25	Put	Bond Future	8,763.2500	8.7633	8,909.6100	8.9096	1.670	0	0	0
2020/10/05	R209	06/05/2021	10.25	Call	Bond Future	1,611.7400	1.6117	1,524.2600	1.5243	(5.428)	0	0	4,750
2020/10/05	R209	06/05/2021	11.25	Call	Bond Future	3,447.4800	3.4475	3,309.5200	3.3095	(4.002)	0	0	0
2020/10/05	R209	06/05/2021	11.25	Put	Bond Future	5,079.2400	5.0792	5,175.1200	5.1751	1.888	0	0	6,000
2020/10/05	R209	06/05/2021	12.25	Call	Bond Future	6,136.5600	6.1366	5,956.3200	5.9563	(2.937)	0	0	0
2020/10/05	R209	06/05/2021	12.23	Call	Bond Future	6,075.7900	6.0758	5,896.2500	5.8963	(2.955)	0	0	0
2020/10/05	R209	06/05/2021	12.22	Put	Bond Future	2,909.2900	2.9093	2,963.9400	2.9639	1.878	0	0	0
2020/10/05	R209	06/05/2021	12.24	Call	Bond Future	6,106.2500	6.1063	5,926.3600	5.9264	(2.946)	0	0	0
2020/10/05	R209	06/05/2021	12.24	Put	Bond Future	2,877.4000	2.8774	2,931.3500	2.9313	1.875	0	0	0
2020/10/05	R209	05/08/2021	11.81	Put	Bond Future	4,475.0100	4.4750	4,563.4600	4.5635	1.977	0	0	0
2020/10/05	R209	05/08/2021			Bond Future	11.7986	64.0090	11.8473	63.7726	0.413	0.0000	0.0000	0
2020/10/05	R209	05/08/2021	11.80	Call	Bond Future	4,505.6100	4.5056	4,358.0800	4.3581	(3.274)	0	0	0
2020/10/05	R209	05/08/2021	11.80	Put	Bond Future	4,498.6500	4.4987	4,587.5100	4.5875	1.975	0	0	0
2020/10/05	R209	05/08/2021	11.81	Call	Bond Future	4,530.6000	4.5306	4,382.6600	4.3827	(3.265)	0	0	0
2020/10/05	R209	05/08/2021	11.79	Call	Bond Future	4,480.6800	4.4807	4,333.5600	4.3336	(3.283)	0	0	0
2020/10/05	R209	05/08/2021	11.79	Put	Bond Future	4,522.4100	4.5224	4,611.6800	4.6117	1.974	0	0	0
2020/10/05	R210	05/11/2020			Bond Future	186.5931	186.5931	186.7339	186.7339	0.075	0.0000	0.0000	2,230
2020/10/05	R210	04/02/2021			Bond Future	188.5134	188.5134	188.6552	188.6552	0.075	0.0000	0.0000	0
2020/10/05	R210	06/05/2021			Bond Future	187.8721	187.8721	188.0147	188.0147	0.076	0.0000	0.0000	0
2020/10/05	R210	05/08/2021			Bond Future	189.9557	189.9557	190.0997	190.0997	0.076	0.0000	0.0000	0
2020/10/05	R212	05/11/2020			Bond Future	169.7906	169.7906	169.8698	169.8698	0.047	0.0000	0.0000	6,889
2020/10/05	R212	04/02/2021			Bond Future	169.2410	169.2410	169.3205	169.3205	0.047	0.0000	0.0000	0
2020/10/05	R212	06/05/2021			Bond Future	171.1007	171.1007	171.1806	171.1806	0.047	0.0000	0.0000	0
2020/10/05	R212	05/08/2021			Bond Future	170.6676	170.6676	170.7482	170.7482	0.047	0.0000	0.0000	0
2020/10/05	R213	05/11/2020	9.60	Put	Bond Future	2,887.5900	2.8876	3,071.3600	3.0714	6.364	0	0	0
2020/10/05	R213	05/11/2020	9.59	Call	Bond Future	610.7800	0.6108	475.1600	0.4752	(22.204)	0	0	0
2020/10/05	R213	05/11/2020			Bond Future	10.0024	82.3156	10.0609	81.9939	0.584	0.0000	0.0000	16,416
2020/10/05	R213	05/11/2020	9.60	Call	Bond Future	626.8400	0.6268	488.9500	0.4890	(21.998)	0	0	0
2020/10/05	R213	05/11/2020	9.59	Put	Bond Future	2,928.7600	2.9288	3,114.8000	3.1148	6.352	0	0	0
2020/10/05	R213	05/11/2020	9.61	Call	Bond Future	643.1900	0.6432	503.0300	0.5030	(21.791)	0	0	0
2020/10/05	R213	05/11/2020	9.61	Put	Bond Future	2,846.7600	2.8468	3,028.2600	3.0283	6.376	0	0	0
2020/10/05	R213	04/02/2021	9.40	Call	Bond Future	1,435.6700	1.4357	1,307.8300	1.3078	(8.905)	0	0	0
2020/10/05	R213	04/02/2021	9.39	Put	Bond Future	6,068.1900	6.0682	6,266.4300	6.2664	3.267	0	0	0
2020/10/05	R213	04/02/2021			Bond Future	10.2280	83.1424	10.2890	82.8173	0.596	0.0000	0.0000	0
2020/10/05	R213	04/02/2021	9.41	Call	Bond Future	1,452.0600	1.4521	1,323.2800	1.3233	(8.869)	0	0	0
2020/10/05	R213	04/02/2021	9.41	Put	Bond Future	5,985.6800	5.9857	6,182.0500	6.1821	3.281	0	0	0
2020/10/05	R213	04/02/2021	9.40	Put	Bond Future	6,026.7600	6.0268	6,224.0700	6.2241	3.274	0	0	0
2020/10/05	R213	04/02/2021	9.39	Call	Bond Future	1,419.5700	1.4196	1,292.6600	1.2927	(8.940)	0	0	0
2020/10/05	R213	06/05/2021	11.91	Put	Bond Future	1,428.0300	1.4280	1,479.7800	1.4798	3.624	0	0	0
2020/10/05	R213	06/05/2021			Bond Future	10.4478	80.5068	10.5114	80.1780	0.609	0.0000	0.0000	0
2020/10/05	R213	06/05/2021	11.90	Call	Bond Future	8,520.5700	8.5206	8,243.8500	8.2438	(3.248)	0	0	0
2020/10/05	R213	06/05/2021	11.90	Put	Bond Future	1,440.0200	1.4400	1,492.1600	1.4922	3.621	0	0	0
2020/10/05	R213	06/05/2021	11.91	Call	Bond Future	8,554.3600	8.5544	8,277.2500	8.2773	(3.239)	0	0	0
2020/10/05	R213	06/05/2021	11.89	Call	Bond Future	8,486.8300	8.4868	8,210.5000	8.2105	(3.256)	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
2020/10/05	R213	06/05/2021	11.89	Put	Bond Future	1,452.1000	1.4521	1,504.6300	1.5046	3.618	0	0	0
2020/10/05	R213	05/08/2021	10.85	Call	Bond Future	4,617.1500	4.6171	4,413.5800	4.4136	(4.409)	0	0	0
2020/10/05	R213	05/08/2021	10.84	Put	Bond Future	3,815.9500	3.8160	3,945.5400	3.9455	3.396	0	0	0
2020/10/05	R213	05/08/2021			Bond Future	10.6848	81.3807	10.7512	81.0481	0.622	0.0000	0.0000	0
2020/10/05	R213	05/08/2021	10.86	Call	Bond Future	4,644.2700	4.6443	4,440.0800	4.4401	(4.397)	0	0	0
2020/10/05	R213	05/08/2021	10.86	Put	Bond Future	3,771.0900	3.7711	3,899.4300	3.8994	3.403	0	0	0
2020/10/05	R213	05/08/2021	10.85	Put	Bond Future	3,793.4700	3.7935	3,922.4300	3.9224	3.400	0	0	0
2020/10/05	R213	05/08/2021	10.84	Call	Bond Future	4,590.0900	4.5901	4,387.1500	4.3871	(4.421)	0	0	0
2020/10/05	R214	05/11/2020	10.26	Put	Bond Future	6,816.7300	6.8167	7,094.4400	7.0944	4.074	0	0	0
2020/10/05	R214	05/11/2020			Bond Future	11.4197	62.6911	11.4783	62.3804	0.512	0.0000	0.0000	17,572
2020/10/05	R214	05/11/2020	10.25	Call	Bond Future	90.4800	0.0905	58.3800	0.0584	(35.477)	0	0	0
2020/10/05	R214	05/11/2020	10.25	Put	Bond Future	6,876.5800	6.8766	7,155.1800	7.1552	4.051	0	0	0
2020/10/05	R214	05/11/2020	10.26	Call	Bond Future	93.6200	0.0936	60.6300	0.0606	(35.238)	0	0	0
2020/10/05	R214	05/11/2020	10.24	Call	Bond Future	87.4700	0.0875	56.2400	0.0562	(35.704)	0	0	0
2020/10/05	R214	05/11/2020	10.23	Put	Bond Future	6,936.6600	6.9367	7,216.1300	7.2161	4.029	0	0	0
2020/10/05	R214	04/02/2021	10.33	Call	Bond Future	1,078.3900	1.0784	977.6800	0.9777	(9.339)	0	0	0
2020/10/05	R214	04/02/2021			Bond Future	11.6379	63.3208	11.6989	63.0067	0.524	0.0000	0.0000	0
2020/10/05	R214	04/02/2021	10.31	Call	Bond Future	1,054.9600	1.0550	955.7700	0.9558	(9.402)	0	0	0
2020/10/05	R214	04/02/2021	10.31	Put	Bond Future	8,603.3100	8.6033	8,818.1500	8.8182	2.497	0	0	0
2020/10/05	R214	04/02/2021	10.33	Put	Bond Future	8,502.1200	8.5021	8,715.4400	8.7154	2.509	0	0	0
2020/10/05	R214	04/02/2021	10.32	Call	Bond Future	1,066.6300	1.0666	966.6800	0.9667	(9.371)	0	0	0
2020/10/05	R214	04/02/2021	10.32	Put	Bond Future	8,552.6300	8.5526	8,766.7100	8.7667	2.503	0	0	0
2020/10/05	R214	06/05/2021	12.26	Call	Bond Future	5,440.7200	5.4407	5,219.4100	5.2194	(4.068)	0	0	0
2020/10/05	R214	06/05/2021	12.25	Put	Bond Future	3,453.1900	3.4532	3,549.9700	3.5500	2.803	0	0	0
2020/10/05	R214	06/05/2021			Bond Future	11.8492	60.7243	11.9127	60.4067	0.536	0.0000	0.0000	0
2020/10/05	R214	06/05/2021	12.27	Call	Bond Future	5,469.9700	5.4700	5,248.1400	5.2481	(4.055)	0	0	0
2020/10/05	R214	06/05/2021	12.27	Put	Bond Future	3,416.5200	3.4165	3,512.2600	3.5123	2.802	0	0	0
2020/10/05	R214	06/05/2021	12.26	Put	Bond Future	3,434.7100	3.4347	3,530.9700	3.5310	2.803	0	0	0
2020/10/05	R214	06/05/2021	12.25	Call	Bond Future	5,411.6900	5.4117	5,190.9000	5.1909	(4.080)	0	0	0
2020/10/05	R214	05/08/2021	12.01	Call	Bond Future	4,450.9900	4.4510	4,261.3000	4.2613	(4.262)	0	0	0
2020/10/05	R214	05/08/2021			Bond Future	12.0744	61.3835	12.1407	61.0624	0.549	0.0000	0.0000	0
2020/10/05	R214	05/08/2021	12.01	Put	Bond Future	4,766.0600	4.7661	4,897.4300	4.8974	2.756	0	0	0
2020/10/05	R214	05/08/2021	12.03	Put	Bond Future	4,717.1500	4.7171	4,847.4000	4.8474	2.761	0	0	0
2020/10/05	R214	05/08/2021	12.02	Call	Bond Future	4,475.6700	4.4757	4,285.4200	4.2854	(4.251)	0	0	0
2020/10/05	R214	05/08/2021	12.02	Put	Bond Future	4,741.6600	4.7417	4,872.4700	4.8725	2.759	0	0	0
2020/10/05	R214	05/08/2021	12.03	Call	Bond Future	4,500.1800	4.5002	4,309.3700	4.3094	(4.240)	0	0	0
2020/10/05	R248	05/11/2020	10.03	Call	Bond Future	10.8600	0.0109	5.6100	0.0056	(48.343)	0	0	0
2020/10/05	R248	05/11/2020	10.02	Put	Bond Future	12,464.1200	12.4641	12,797.9300	12.7979	2.678	0	0	0
2020/10/05	R248	05/11/2020			Bond Future	11.7255	77.4405	11.7789	77.1016	0.455	0.0000	0.0000	112,431
2020/10/05	R248	05/11/2020	10.04	Call	Bond Future	11.3800	0.0114	5.9100	0.0059	(48.067)	0	0	0
2020/10/05	R248	05/11/2020	10.04	Put	Bond Future	12,298.5700	12.2986	12,631.9400	12.6319	2.711	0	0	0
2020/10/05	R248	05/11/2020	11.00	Put	Bond Future	5,286.1900	5.2862	5,525.7500	5.5258	4.532	0	0	0
2020/10/05	R248	05/11/2020	11.00	Call	Bond Future	393.8400	0.3938	294.5600	0.2946	(25.208)	0	0	950
2020/10/05	R248	05/11/2020	10.00	Put	Bond Future	12,630.2900	12.6303	12,964.5100	12.9645	2.646	0	0	0
2020/10/05	R248	05/11/2020	10.00	Call	Bond Future	9.4200	0.0094	4.8000	0.0048	(49.045)	0	0	950
2020/10/05	R248	05/11/2020	10.03	Put	Bond Future	12,381.2600	12.3813	12,714.8500	12.7148	2.694	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
2020/10/05	R248	05/11/2020	10.02	Call	Bond Future	10.3600	0.0104	5.3300	0.0053	(48.552)	0	0	0
2020/10/05	R248	04/02/2021	10.75	Call	Bond Future	1,243.7400	1.2437	1,131.4100	1.1314	(9.032)	0	0	2,590
2020/10/05	R248	04/02/2021	10.47	Put	Bond Future	11,181.0000	11.1810	11,435.0900	11.4351	2.273	0	0	0
2020/10/05	R248	04/02/2021	10.46	Call	Bond Future	871.7000	0.8717	784.1200	0.7841	(10.047)	0	0	0
2020/10/05	R248	04/02/2021			Bond Future	11.9608	78.2183	12.0167	77.8758	0.468	0.0000	0.0000	0
2020/10/05	R248	04/02/2021	10.75	Put	Bond Future	9,420.7200	9.4207	9,650.8700	9.6509	2.443	0	0	0
2020/10/05	R248	04/02/2021	11.50	Put	Bond Future	5,758.8100	5.7588	5,914.7400	5.9147	2.708	0	0	0
2020/10/05	R248	04/02/2021	11.50	Call	Bond Future	2,824.6400	2.8246	2,638.0900	2.6381	(6.604)	0	0	2,590
2020/10/05	R248	04/02/2021	10.47	Call	Bond Future	882.9900	0.8830	794.6000	0.7946	(10.010)	0	0	0
2020/10/05	R248	04/02/2021	10.46	Put	Bond Future	11,247.2300	11.2472	11,502.1300	11.5021	2.266	0	0	0
2020/10/05	R248	04/02/2021	10.48	Call	Bond Future	894.3800	0.8944	805.1800	0.8052	(9.973)	0	0	0
2020/10/05	R248	04/02/2021	10.48	Put	Bond Future	11,115.0000	11.1150	11,368.2800	11.3683	2.279	0	0	0
2020/10/05	R248	06/05/2021	12.36	Call	Bond Future	5,652.1200	5.6521	5,422.5200	5.4225	(4.062)	0	0	0
2020/10/05	R248	06/05/2021			Bond Future	12.1895	74.6477	12.2480	74.3013	0.480	0.0000	0.0000	0
2020/10/05	R248	06/05/2021	12.34	Call	Bond Future	5,587.4800	5.5875	5,359.1300	5.3591	(4.087)	0	0	0
2020/10/05	R248	06/05/2021	12.34	Put	Bond Future	4,702.7300	4.7027	4,820.8100	4.8208	2.511	0	0	0
2020/10/05	R248	06/05/2021	12.36	Put	Bond Future	4,651.2800	4.6513	4,768.1100	4.7681	2.512	0	0	0
2020/10/05	R248	06/05/2021	12.35	Call	Bond Future	5,619.7700	5.6198	5,390.7900	5.3908	(4.075)	0	0	0
2020/10/05	R248	06/05/2021	12.35	Put	Bond Future	4,676.9300	4.6769	4,794.3800	4.7944	2.511	0	0	0
2020/10/05	R248	05/08/2021	12.51	Put	Bond Future	5,136.3700	5.1364	5,270.3500	5.2703	2.608	0	0	0
2020/10/05	R248	05/08/2021			Bond Future	12.4347	75.4581	12.4961	75.1078	0.494	0.0000	0.0000	0
2020/10/05	R248	05/08/2021	12.51	Call	Bond Future	5,565.6200	5.5656	5,349.3400	5.3493	(3.886)	0	0	0
2020/10/05	R248	05/08/2021	12.52	Call	Bond Future	5,596.2500	5.5963	5,379.3800	5.3794	(3.875)	0	0	0
2020/10/05	R248	05/08/2021	12.50	Put	Bond Future	5,162.5100	5.1625	5,297.1000	5.2971	2.607	0	0	0
2020/10/05	R248	05/08/2021	12.52	Put	Bond Future	5,110.3600	5.1104	5,243.7500	5.2438	2.610	0	0	0
2020/10/05	R248	05/08/2021	12.50	Call	Bond Future	5,535.0300	5.5350	5,319.3600	5.3194	(3.896)	0	0	0

**Total**

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