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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2020 TO 06/10/2020

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
2020/10/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	2025	05/11/2020		Bond Future	143.4032	143.4032	143.4248	143.4248	0.015	0.0000	0.0000	3,962
2020/10/06	2025	04/02/2021		Bond Future	143.3711	143.3711	143.3761	143.3761	0.004	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
2020/10/06	2025	06/05/2021			Bond Future	144.9459	144.9459	144.9601	144.9601	0.010	0.0000	0.0000	0
2020/10/06	2025	05/08/2021			Bond Future	145.0236	145.0236	145.0614	145.0614	0.026	0.0000	0.0000	0
2020/10/06	2029	05/11/2020			Bond Future	99.2270	99.2270	99.2655	99.2655	0.039	0.0000	0.0000	4,935
2020/10/06	2029	04/02/2021			Bond Future	100.2480	100.2480	100.2751	100.2751	0.027	0.0000	0.0000	0
2020/10/06	2029	06/05/2021			Bond Future	100.2102	100.2102	100.2440	100.2440	0.034	0.0000	0.0000	0
2020/10/06	2029	05/08/2021			Bond Future	101.3215	101.3215	101.3719	101.3719	0.050	0.0000	0.0000	0
2020/10/06	2030	05/11/2020	9.39	Put	Bond Future	1,859.5900	1.8596	2,112.0600	2.1121	13.577	0	0	0
2020/10/06	2030	05/11/2020	9.38	Call	Bond Future	1,014.1600	1.0142	819.9800	0.8200	(19.147)	0	0	0
2020/10/06	2030	05/11/2020	9.66	Put	Bond Future	1,099.7900	1.0998	1,273.7300	1.2737	15.816	0	0	5,500
2020/10/06	2030	05/11/2020	9.60	Put	Bond Future	1,244.3100	1.2443	1,435.1000	1.4351	15.333	0	0	3,000
2020/10/06	2030	05/11/2020	9.99	Put	Bond Future	529.0000	0.5290	624.5000	0.6245	18.053	0	0	2,500
2020/10/06	2030	05/11/2020	8.10	Put	Bond Future	8,643.7000	8.6437	9,090.0300	9.0900	5.164	0	0	0
2020/10/06	2030	05/11/2020	8.73	Call	Bond Future	132.8300	0.1328	91.0900	0.0911	(31.424)	0	0	3,000
2020/10/06	2030	05/11/2020	10.06	Put	Bond Future	448.4900	0.4485	531.0900	0.5311	18.417	0	0	1,000
2020/10/06	2030	05/11/2020			Bond Future	9.5339	92.9205	9.6134	92.4709	0.834	0.0000	0.0000	92,185
2020/10/06	2030	05/11/2020	9.99	Call	Bond Future	3,069.9100	3.0699	2,715.7900	2.7158	(11.535)	0	0	0
2020/10/06	2030	05/11/2020	8.85	Put	Bond Future	4,202.1600	4.2022	4,591.1200	4.5911	9.256	0	0	0
2020/10/06	2030	05/11/2020	8.85	Call	Bond Future	209.9000	0.2099	149.2400	0.1492	(28.899)	0	0	3,000
2020/10/06	2030	05/11/2020	9.61	Call	Bond Future	1,649.7100	1.6497	1,388.0400	1.3880	(15.862)	0	0	0
2020/10/06	2030	05/11/2020	9.61	Put	Bond Future	1,219.2600	1.2193	1,407.2100	1.4072	15.415	0	0	3,000
2020/10/06	2030	05/11/2020	8.34	Put	Bond Future	7,143.7700	7.1438	7,583.5700	7.5836	6.156	0	0	0
2020/10/06	2030	05/11/2020	8.34	Call	Bond Future	24.9900	0.0250	15.1700	0.0152	(39.296)	0	0	1,000
2020/10/06	2030	05/11/2020	9.04	Put	Bond Future	3,261.2500	3.2613	3,610.3500	3.6104	10.704	0	0	0
2020/10/06	2030	05/11/2020	9.04	Call	Bond Future	400.6300	0.4006	300.1100	0.3001	(25.090)	0	0	1,000
2020/10/06	2030	05/11/2020	9.39	Call	Bond Future	1,037.9600	1.0380	840.8100	0.8408	(18.994)	0	0	0
2020/10/06	2030	05/11/2020	9.38	Put	Bond Future	1,893.2400	1.8932	2,148.6800	2.1487	13.492	0	0	0
2020/10/06	2030	05/11/2020	9.66	Call	Bond Future	1,811.6800	1.8117	1,536.0000	1.5360	(15.217)	0	0	0
2020/10/06	2030	05/11/2020	9.60	Call	Bond Future	1,618.3300	1.6183	1,359.5000	1.3595	(15.994)	0	0	0
2020/10/06	2030	05/11/2020	9.49	Call	Bond Future	1,294.7200	1.2947	1,067.9200	1.0679	(17.517)	0	0	0
2020/10/06	2030	05/11/2020	8.36	Put	Bond Future	7,021.1400	7.0211	7,460.0800	7.4601	6.252	0	0	0
2020/10/06	2030	05/11/2020	9.86	Put	Bond Future	713.0200	0.7130	836.0800	0.8361	17.259	0	0	14,160
2020/10/06	2030	05/11/2020	8.10	Call	Bond Future	7.4400	0.0074	4.1500	0.0042	(44.220)	0	0	3,000
2020/10/06	2030	05/11/2020	8.73	Put	Bond Future	4,848.9700	4.8490	5,256.8500	5.2568	8.412	0	0	0
2020/10/06	2030	05/11/2020	9.23	Put	Bond Future	2,444.8200	2.4448	2,743.7500	2.7438	12.227	0	0	0
2020/10/06	2030	05/11/2020	10.06	Call	Bond Future	3,371.1000	3.3711	3,004.0800	3.0041	(10.887)	0	0	0
2020/10/06	2030	05/11/2020	10.37	Put	Bond Future	207.3000	0.2073	248.0400	0.2480	19.653	0	0	2,000
2020/10/06	2030	05/11/2020	9.40	Call	Bond Future	1,062.1000	1.0621	861.9800	0.8620	(18.842)	0	0	0
2020/10/06	2030	05/11/2020	9.40	Put	Bond Future	1,826.3300	1.8263	2,075.8300	2.0758	13.661	0	0	0
2020/10/06	2030	05/11/2020	9.49	Put	Bond Future	1,544.4300	1.5444	1,767.2500	1.7672	14.427	0	0	2,500
2020/10/06	2030	05/11/2020	9.65	Call	Bond Future	1,778.6900	1.7787	1,505.7800	1.5058	(15.343)	0	0	0
2020/10/06	2030	05/11/2020	9.65	Put	Bond Future	1,123.0000	1.1230	1,299.7100	1.2997	15.736	0	0	2,500
2020/10/06	2030	05/11/2020	8.36	Call	Bond Future	27.4600	0.0275	16.7800	0.0168	(38.893)	0	0	14,160
2020/10/06	2030	05/11/2020	8.86	Put	Bond Future	4,149.9500	4.1500	4,537.1100	4.5371	9.329	0	0	0
2020/10/06	2030	05/11/2020	8.86	Call	Bond Future	217.6900	0.2177	155.2300	0.1552	(28.692)	0	0	14,160
2020/10/06	2030	05/11/2020	9.86	Call	Bond Future	2,539.2700	2.5393	2,212.7100	2.2127	(12.860)	0	0	0
2020/10/06	2030	05/11/2020	9.23	Call	Bond Future	698.3300	0.6983	547.6400	0.5476	(21.579)	0	0	3,000

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2020/10/06	2030	05/11/2020	10.47	Call	Bond Future	5,274.7600	5.2748	4,856.9200	4.8569	(7.921)	0	0	0
2020/10/06	2030	05/11/2020	10.47	Put	Bond Future	159.5000	0.1595	191.2800	0.1913	19.925	0	0	3,000
2020/10/06	2030	05/11/2020	8.53	Put	Bond Future	5,997.4100	5.9974	6,426.1700	6.4262	7.149	0	0	0
2020/10/06	2030	05/11/2020	8.53	Call	Bond Future	58.8000	0.0588	37.9400	0.0379	(35.476)	0	0	9,414
2020/10/06	2030	05/11/2020	9.03	Put	Bond Future	3,307.7600	3.3078	3,659.2700	3.6593	10.627	0	0	0
2020/10/06	2030	05/11/2020	9.03	Call	Bond Future	388.0200	0.3880	289.9100	0.2899	(25.285)	0	0	9,414
2020/10/06	2030	05/11/2020	10.37	Call	Bond Future	4,794.4700	4.7945	4,385.5900	4.3856	(8.528)	0	0	0
2020/10/06	2030	04/02/2021	9.20	Put	Bond Future	4,903.8900	4.9039	5,195.4700	5.1955	5.946	0	0	0
2020/10/06	2030	04/02/2021	8.20	Put	Bond Future	9,575.0900	9.5751	9,975.2700	9.9753	4.179	0	0	0
2020/10/06	2030	04/02/2021	9.12	Call	Bond Future	1,627.3400	1.6273	1,464.5400	1.4645	(10.004)	0	0	1,000
2020/10/06	2030	04/02/2021	8.36	Call	Bond Future	609.2600	0.6093	531.2100	0.5312	(12.811)	0	0	800
2020/10/06	2030	04/02/2021	9.16	Call	Bond Future	1,704.5200	1.7045	1,536.4600	1.5365	(9.860)	0	0	0
2020/10/06	2030	04/02/2021	9.15	Put	Bond Future	5,092.2200	5.0922	5,390.4100	5.3904	5.856	0	0	0
2020/10/06	2030	04/02/2021			Bond Future	9.7562	89.8496	9.8412	89.3846	0.872	0.0000	0.0000	0
2020/10/06	2030	04/02/2021	8.20	Call	Bond Future	482.8700	0.4829	418.1100	0.4181	(13.411)	0	0	1,600
2020/10/06	2030	04/02/2021	8.37	Put	Bond Future	8,660.5900	8.6606	9,046.6100	9.0466	4.457	0	0	0
2020/10/06	2030	04/02/2021	8.37	Call	Bond Future	617.9400	0.6179	539.0200	0.5390	(12.771)	0	0	1,000
2020/10/06	2030	04/02/2021	9.17	Call	Bond Future	1,724.2200	1.7242	1,554.8300	1.5548	(9.824)	0	0	0
2020/10/06	2030	04/02/2021	9.17	Put	Bond Future	5,016.4000	5.0164	5,311.9500	5.3120	5.892	0	0	0
2020/10/06	2030	04/02/2021	9.20	Call	Bond Future	1,783.9800	1.7840	1,610.6200	1.6106	(9.718)	0	0	1,600
2020/10/06	2030	04/02/2021	9.12	Put	Bond Future	5,207.5500	5.2075	5,509.6900	5.5097	5.802	0	0	0
2020/10/06	2030	04/02/2021	8.36	Put	Bond Future	8,713.2500	8.7133	9,100.1400	9.1001	4.440	0	0	0
2020/10/06	2030	04/02/2021	9.16	Put	Bond Future	5,054.2100	5.0542	5,351.0900	5.3511	5.874	0	0	0
2020/10/06	2030	04/02/2021	9.15	Call	Bond Future	1,684.9700	1.6850	1,518.2200	1.5182	(9.896)	0	0	0
2020/10/06	2030	04/02/2021	8.86	Put	Bond Future	6,280.7600	6.2808	6,615.7400	6.6157	5.333	0	0	0
2020/10/06	2030	04/02/2021	8.86	Call	Bond Future	1,183.9800	1.1840	1,054.0200	1.0540	(10.977)	0	0	800
2020/10/06	2030	04/02/2021	10.20	Call	Bond Future	4,503.3500	4.5033	4,200.4300	4.2004	(6.727)	0	0	0
2020/10/06	2030	04/02/2021	10.20	Put	Bond Future	2,111.1600	2.1112	2,273.1800	2.2732	7.674	0	0	1,800
2020/10/06	2030	06/05/2021	10.04	Put	Bond Future	3,627.1800	3.6272	3,839.2300	3.8392	5.846	0	0	0
2020/10/06	2030	06/05/2021	9.15	Call	Bond Future	1,881.6200	1.8816	1,724.8900	1.7249	(8.330)	0	0	0
2020/10/06	2030	06/05/2021	11.69	Call	Bond Future	9,504.6000	9.5046	9,118.7500	9.1188	(4.060)	0	0	0
2020/10/06	2030	06/05/2021	11.70	Put	Bond Future	1,011.4400	1.0114	1,088.9400	1.0889	7.662	0	0	0
2020/10/06	2030	06/05/2021			Bond Future	9.9825	90.8159	10.0703	90.3519	0.879	0.0000	0.0000	0
2020/10/06	2030	06/05/2021	10.74	Call	Bond Future	6,141.9400	6.1419	5,823.8800	5.8239	(5.178)	0	0	0
2020/10/06	2030	06/05/2021	10.74	Put	Bond Future	2,240.1800	2.2402	2,386.0600	2.3861	6.512	0	0	0
2020/10/06	2030	06/05/2021	7.97	Call	Bond Future	538.0900	0.5381	478.4800	0.4785	(11.078)	0	0	700
2020/10/06	2030	06/05/2021	10.04	Call	Bond Future	3,931.3200	3.9313	3,679.4300	3.6794	(6.407)	0	0	0
2020/10/06	2030	06/05/2021	9.15	Put	Bond Future	6,443.7400	6.4437	6,750.9500	6.7510	4.768	0	0	0
2020/10/06	2030	06/05/2021	9.92	Call	Bond Future	3,605.9000	3.6059	3,366.5700	3.3666	(6.637)	0	0	0
2020/10/06	2030	06/05/2021	11.69	Put	Bond Future	1,021.0200	1.0210	1,099.1100	1.0991	7.648	0	0	0
2020/10/06	2030	06/05/2021	11.70	Call	Bond Future	9,541.5000	9.5415	9,155.0600	9.1551	(4.050)	0	0	0
2020/10/06	2030	06/05/2021	9.22	Call	Bond Future	2,011.0600	2.0111	1,846.9600	1.8470	(8.160)	0	0	0
2020/10/06	2030	06/05/2021	9.22	Put	Bond Future	6,178.0600	6.1781	6,477.9000	6.4779	4.853	0	0	700
2020/10/06	2030	06/05/2021	7.97	Put	Bond Future	12,098.8800	12.0989	12,503.2100	12.5032	3.342	0	0	0
2020/10/06	2030	06/05/2021	9.92	Put	Bond Future	3,938.3600	3.9384	4,162.9700	4.1630	5.703	0	0	700
2020/10/06	2030	06/05/2021	11.71	Call	Bond Future	9,578.4400	9.5784	9,191.4200	9.1914	(4.041)	0	0	0
2020/10/06	2030	06/05/2021	11.71	Put	Bond Future	1,001.9400	1.0019	1,078.8600	1.0789	7.677	0	0	0
2020/10/06	2030	05/08/2021	12.10	Call	Bond Future	10,024.6200	10.0246	9,648.5700	9.6486	(3.751)	0	0	0

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2020/10/06	2030	05/08/2021	10.42	Put	Bond Future	3,590.3000	3.5903	3,787.1400	3.7871	5.483	0	0	0
2020/10/06	2030	05/08/2021	10.41	Call	Bond Future	4,525.4400	4.5254	4,269.0000	4.2690	(5.667)	0	0	0
2020/10/06	2030	05/08/2021			Bond Future	10.2303	87.7964	10.3194	87.3422	0.871	0.0000	0.0000	0
2020/10/06	2030	05/08/2021	9.45	Call	Bond Future	2,235.9800	2.2360	2,070.7300	2.0707	(7.390)	0	0	600
2020/10/06	2030	05/08/2021	12.10	Put	Bond Future	1,103.4200	1.1034	1,181.5400	1.1815	7.080	0	0	600
2020/10/06	2030	05/08/2021	10.42	Call	Bond Future	4,553.5600	4.5536	4,296.2300	4.2962	(5.651)	0	0	0
2020/10/06	2030	05/08/2021	10.41	Put	Bond Future	3,612.6300	3.6126	3,810.3600	3.8104	5.473	0	0	0
2020/10/06	2030	05/08/2021	9.45	Put	Bond Future	6,348.7500	6.3488	6,637.6700	6.6377	4.551	0	0	0
2020/10/06	2030	05/08/2021	8.95	Put	Bond Future	8,321.6300	8.3216	8,655.2400	8.6552	4.009	0	0	0
2020/10/06	2030	05/08/2021	8.95	Call	Bond Future	1,442.0300	1.4420	1,321.4700	1.3215	(8.360)	0	0	600
2020/10/06	2030	05/08/2021	10.43	Call	Bond Future	4,581.4400	4.5814	4,323.2200	4.3232	(5.636)	0	0	0
2020/10/06	2030	05/08/2021	10.43	Put	Bond Future	3,567.7700	3.5678	3,763.7200	3.7637	5.492	0	0	0
2020/10/06	2032	05/11/2020	9.77	Put	Bond Future	5,155.0300	5.1550	5,561.9600	5.5620	7.894	0	0	0
2020/10/06	2032	05/11/2020	9.61	Put	Bond Future	6,089.5100	6.0895	6,516.3600	6.5164	7.010	0	0	0
2020/10/06	2032	05/11/2020	10.99	Call	Bond Future	3,041.2900	3.0413	2,696.1900	2.6962	(11.347)	0	0	0
2020/10/06	2032	05/11/2020	9.44	Put	Bond Future	7,135.1300	7.1351	7,576.1000	7.5761	6.180	0	0	0
2020/10/06	2032	05/11/2020	11.08	Call	Bond Future	3,418.0700	3.4181	3,056.1000	3.0561	(10.590)	0	0	0
2020/10/06	2032	05/11/2020			Bond Future	10.5905	85.6347	10.6697	85.1754	0.747	0.0000	0.0000	121,089
2020/10/06	2032	05/11/2020	9.76	Call	Bond Future	178.2900	0.1783	127.4100	0.1274	(28.538)	0	0	0
2020/10/06	2032	05/11/2020	9.76	Put	Bond Future	5,211.5000	5.2115	5,619.9300	5.6199	7.837	0	0	0
2020/10/06	2032	05/11/2020	10.99	Put	Bond Future	758.0700	0.7581	872.2800	0.8723	15.066	0	0	3,000
2020/10/06	2032	05/11/2020	9.77	Call	Bond Future	184.8200	0.1848	132.4400	0.1324	(28.341)	0	0	0
2020/10/06	2032	05/11/2020	9.11	Call	Bond Future	12.5500	0.0125	7.4800	0.0075	(40.398)	0	0	3,000
2020/10/06	2032	05/11/2020	9.61	Call	Bond Future	103.8800	0.1039	71.4200	0.0714	(31.248)	0	0	3,000
2020/10/06	2032	05/11/2020	9.44	Call	Bond Future	53.3800	0.0534	35.0400	0.0350	(34.357)	0	0	1,000
2020/10/06	2032	05/11/2020	11.08	Put	Bond Future	632.2600	0.6323	729.6000	0.7296	15.396	0	0	1,000
2020/10/06	2032	05/11/2020	9.75	Call	Bond Future	171.9400	0.1719	122.5400	0.1225	(28.731)	0	0	0
2020/10/06	2032	05/11/2020	9.75	Put	Bond Future	5,268.2200	5.2682	5,678.1300	5.6781	7.781	0	0	0
2020/10/06	2032	05/11/2020	9.11	Put	Bond Future	9,273.9600	9.2740	9,728.2000	9.7282	4.898	0	0	0
2020/10/06	2032	05/11/2020	8.94	Put	Bond Future	10,417.0500	10.4170	10,874.0200	10.8740	4.387	0	0	0
2020/10/06	2032	05/11/2020	8.94	Call	Bond Future	5.3900	0.0054	3.0500	0.0031	(43.414)	0	0	1,000
2020/10/06	2032	04/02/2021	9.29	Call	Bond Future	658.0200	0.6580	579.3400	0.5793	(11.957)	0	0	800
2020/10/06	2032	04/02/2021	10.82	Put	Bond Future	3,566.1400	3.5661	3,785.5000	3.7855	6.151	0	0	800
2020/10/06	2032	04/02/2021	9.63	Call	Bond Future	1,011.3500	1.0114	901.3500	0.9014	(10.877)	0	0	0
2020/10/06	2032	04/02/2021			Bond Future	10.8322	86.4946	10.9165	86.0207	0.779	0.0000	0.0000	0
2020/10/06	2032	04/02/2021	8.79	Put	Bond Future	13,014.6600	13.0147	13,444.5800	13.4446	3.303	0	0	0
2020/10/06	2032	04/02/2021	8.79	Call	Bond Future	321.7700	0.3218	277.8200	0.2778	(13.659)	0	0	800
2020/10/06	2032	04/02/2021	9.61	Call	Bond Future	987.2900	0.9873	879.3000	0.8793	(10.938)	0	0	0
2020/10/06	2032	04/02/2021	9.61	Put	Bond Future	8,288.4100	8.2884	8,654.2900	8.6543	4.414	0	0	0
2020/10/06	2032	04/02/2021	9.29	Put	Bond Future	10,013.5200	10.0135	10,408.7100	10.4087	3.947	0	0	0
2020/10/06	2032	04/02/2021	10.82	Call	Bond Future	3,497.5300	3.4975	3,243.0200	3.2430	(7.277)	0	0	0
2020/10/06	2032	04/02/2021	9.63	Put	Bond Future	8,186.1300	8.1861	8,550.0000	8.5500	4.445	0	0	0
2020/10/06	2032	04/02/2021	9.62	Call	Bond Future	999.2700	0.9993	890.2700	0.8903	(10.908)	0	0	0
2020/10/06	2032	04/02/2021	9.62	Put	Bond Future	8,237.1900	8.2372	8,602.0600	8.6021	4.430	0	0	0
2020/10/06	2032	06/05/2021	12.57	Call	Bond Future	9,200.2400	9.2002	8,826.5000	8.8265	(4.062)	0	0	0
2020/10/06	2032	06/05/2021	12.12	Put	Bond Future	2,228.1700	2.2282	2,358.6100	2.3586	5.854	0	0	0
2020/10/06	2032	06/05/2021			Bond Future	11.0761	83.2791	11.1631	82.8056	0.786	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
2020/10/06	2032	06/05/2021	12.57	Put	Bond Future	1,569.7300	1.5697	1,669.5000	1.6695	6.356	0	0	736
2020/10/06	2032	06/05/2021	10.33	Put	Bond Future	6,660.0500	6.6600	6,954.2900	6.9543	4.418	0	0	0
2020/10/06	2032	06/05/2021	10.33	Call	Bond Future	2,443.4500	2.4434	2,264.1800	2.2642	(7.337)	0	0	736
2020/10/06	2032	06/05/2021	12.11	Call	Bond Future	7,634.4600	7.6345	7,292.1300	7.2921	(4.484)	0	0	0
2020/10/06	2032	06/05/2021	12.11	Put	Bond Future	2,244.9500	2.2450	2,376.1300	2.3761	5.843	0	0	0
2020/10/06	2032	06/05/2021	12.12	Call	Bond Future	7,667.3800	7.6674	7,324.3100	7.3243	(4.474)	0	0	0
2020/10/06	2032	06/05/2021	12.10	Call	Bond Future	7,601.6000	7.6016	7,260.0000	7.2600	(4.494)	0	0	0
2020/10/06	2032	06/05/2021	12.10	Put	Bond Future	2,261.8500	2.2619	2,393.7600	2.3938	5.832	0	0	0
2020/10/06	2032	05/08/2021	11.37	Put	Bond Future	4,484.9800	4.4850	4,698.0500	4.6981	4.751	0	0	0
2020/10/06	2032	05/08/2021			Bond Future	11.3349	84.1832	11.4233	83.7183	0.779	0.0000	0.0000	0
2020/10/06	2032	05/08/2021	11.36	Call	Bond Future	4,642.7000	4.6427	4,391.7100	4.3917	(5.406)	0	0	0
2020/10/06	2032	05/08/2021	11.36	Put	Bond Future	4,510.3300	4.5103	4,724.2600	4.7243	4.743	0	0	0
2020/10/06	2032	05/08/2021	11.37	Call	Bond Future	4,670.0400	4.6700	4,418.1900	4.4182	(5.393)	0	0	0
2020/10/06	2032	05/08/2021	11.35	Call	Bond Future	4,615.1200	4.6151	4,365.0000	4.3650	(5.420)	0	0	0
2020/10/06	2032	05/08/2021	11.35	Put	Bond Future	4,535.4900	4.5355	4,750.2900	4.7503	4.736	0	0	0
2020/10/06	2033	05/11/2020			Bond Future	93.3389	93.3389	93.2780	93.2780	(0.065)	0.0000	0.0000	10,329
2020/10/06	2033	04/02/2021			Bond Future	94.2992	94.2992	94.2267	94.2267	(0.077)	0.0000	0.0000	0
2020/10/06	2033	06/05/2021			Bond Future	94.1199	94.1199	94.0525	94.0525	(0.072)	0.0000	0.0000	0
2020/10/06	2033	05/08/2021			Bond Future	95.1637	95.1637	95.1107	95.1107	(0.056)	0.0000	0.0000	0
2020/10/06	2037	05/11/2020	10.18	Call	Bond Future	23.0600	0.0231	13.1500	0.0131	(42.975)	0	0	0
2020/10/06	2037	05/11/2020	10.17	Put	Bond Future	9,703.3700	9.7034	10,307.9500	10.3080	6.231	0	0	0
2020/10/06	2037	05/11/2020			Bond Future	11.6639	79.5125	11.7683	78.8984	0.895	0.0000	0.0000	139,216
2020/10/06	2037	05/11/2020	10.19	Call	Bond Future	24.0500	0.0240	13.7700	0.0138	(42.744)	0	0	0
2020/10/06	2037	05/11/2020	10.19	Put	Bond Future	9,563.8100	9.5638	10,167.6400	10.1676	6.314	0	0	0
2020/10/06	2037	05/11/2020	10.17	Call	Bond Future	22.1000	0.0221	12.5700	0.0126	(43.122)	0	0	0
2020/10/06	2037	05/11/2020	10.18	Put	Bond Future	9,633.5300	9.6335	10,237.7300	10.2377	6.272	0	0	0
2020/10/06	2037	04/02/2021	13.73	Call	Bond Future	10,293.2800	10.2933	9,755.1600	9.7552	(5.228)	0	0	0
2020/10/06	2037	04/02/2021	10.85	Call	Bond Future	1,461.6700	1.4617	1,285.4700	1.2855	(12.055)	0	0	0
2020/10/06	2037	04/02/2021	10.35	Call	Bond Future	823.4000	0.8234	709.9500	0.7100	(13.778)	0	0	0
2020/10/06	2037	04/02/2021	10.28	Put	Bond Future	11,081.0600	11.0811	11,604.5700	11.6046	4.724	0	0	0
2020/10/06	2037	04/02/2021	10.27	Call	Bond Future	746.4100	0.7464	641.4900	0.6415	(14.057)	0	0	0
2020/10/06	2037	04/02/2021			Bond Future	11.9148	76.0567	12.0255	75.4272	0.929	0.0000	0.0000	0
2020/10/06	2037	04/02/2021	11.97	Put	Bond Future	3,783.2700	3.7833	4,065.6000	4.0656	7.463	0	0	0
2020/10/06	2037	04/02/2021	11.97	Call	Bond Future	4,098.0300	4.0980	3,750.8900	3.7509	(8.471)	0	0	300
2020/10/06	2037	04/02/2021	9.65	Put	Bond Future	15,198.2700	15.1983	15,775.3200	15.7753	3.797	0	0	0
2020/10/06	2037	04/02/2021	9.65	Call	Bond Future	321.1200	0.3211	268.7000	0.2687	(16.324)	0	0	72
2020/10/06	2037	04/02/2021	11.90	Call	Bond Future	3,892.4400	3.8924	3,555.5800	3.5556	(8.654)	0	0	0
2020/10/06	2037	04/02/2021	13.73	Put	Bond Future	915.4800	0.9155	1,006.8300	1.0068	9.978	0	0	300
2020/10/06	2037	04/02/2021	10.85	Put	Bond Future	7,956.8800	7.9569	8,410.1500	8.4101	5.697	0	0	72
2020/10/06	2037	04/02/2021	10.35	Put	Bond Future	10,664.1100	10.6641	11,180.1300	11.1801	4.839	0	0	72
2020/10/06	2037	04/02/2021	10.28	Call	Bond Future	755.7200	0.7557	649.7600	0.6498	(14.021)	0	0	0
2020/10/06	2037	04/02/2021	10.27	Put	Bond Future	11,141.3200	11.1413	11,665.8700	11.6659	4.708	0	0	0
2020/10/06	2037	04/02/2021	11.90	Put	Bond Future	3,977.5400	3.9775	4,270.1500	4.2701	7.357	0	0	240
2020/10/06	2037	04/02/2021	10.48	Put	Bond Future	9,912.5500	9.9125	10,413.8500	10.4138	5.057	0	0	0
2020/10/06	2037	04/02/2021	10.48	Call	Bond Future	961.0800	0.9611	832.9100	0.8329	(13.336)	0	0	240
2020/10/06	2037	04/02/2021	10.29	Call	Bond Future	765.1200	0.7651	658.1100	0.6581	(13.986)	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
2020/10/06	2037	04/02/2021	10.29	Put	Bond Future	11,020.9800	11.0210	11,543.4400	11.5434	4.741	0	0	0
2020/10/06	2037	06/05/2021	12.42	Call	Bond Future	5,517.6500	5.5176	5,149.0300	5.1490	(6.681)	0	0	0
2020/10/06	2037	06/05/2021			Bond Future	12.1685	76.8750	12.2831	76.2439	0.942	0.0000	0.0000	0
2020/10/06	2037	06/05/2021	12.42	Put	Bond Future	4,143.0500	4.1431	4,405.5500	4.4056	6.336	0	0	0
2020/10/06	2037	06/05/2021	12.43	Call	Bond Future	5,548.8100	5.5488	5,179.0800	5.1791	(6.663)	0	0	0
2020/10/06	2037	06/05/2021	12.44	Put	Bond Future	4,097.8300	4.0978	4,358.1000	4.3581	6.351	0	0	0
2020/10/06	2037	06/05/2021	12.43	Put	Bond Future	4,120.3800	4.1204	4,381.7700	4.3818	6.344	0	0	0
2020/10/06	2037	06/05/2021	12.44	Call	Bond Future	5,580.0400	5.5800	5,209.1900	5.2092	(6.646)	0	0	0
2020/10/06	2037	05/08/2021	12.26	Put	Bond Future	5,587.5900	5.5876	5,896.1500	5.8962	5.522	0	0	0
2020/10/06	2037	05/08/2021	12.27	Call	Bond Future	4,622.5900	4.6226	4,304.6500	4.3046	(6.878)	0	0	0
2020/10/06	2037	05/08/2021	12.28	Call	Bond Future	4,649.1400	4.6491	4,330.1100	4.3301	(6.862)	0	0	0
2020/10/06	2037	05/08/2021			Bond Future	12.4432	73.4539	12.5607	72.8285	0.945	0.0000	0.0000	0
2020/10/06	2037	05/08/2021	12.26	Call	Bond Future	4,596.3700	4.5964	4,279.5300	4.2795	(6.893)	0	0	0
2020/10/06	2037	05/08/2021	12.28	Put	Bond Future	5,531.1300	5.5311	5,837.5000	5.8375	5.539	0	0	0
2020/10/06	2037	05/08/2021	12.27	Put	Bond Future	5,559.1600	5.5592	5,866.6200	5.8666	5.531	0	0	0
2020/10/06	2038	05/11/2020			Bond Future	104.7140	104.7140	104.7560	104.7560	0.040	0.0000	0.0000	11,137
2020/10/06	2038	04/02/2021			Bond Future	104.0953	104.0953	104.1257	104.1257	0.029	0.0000	0.0000	0
2020/10/06	2038	06/05/2021			Bond Future	105.2389	105.2389	105.2763	105.2763	0.036	0.0000	0.0000	0
2020/10/06	2038	05/08/2021			Bond Future	104.6852	104.6852	104.7400	104.7400	0.052	0.0000	0.0000	0
2020/10/06	2040	05/11/2020	10.30	Call	Bond Future	23.0000	0.0230	13.6300	0.0136	(40.739)	0	0	0
2020/10/06	2040	05/11/2020	11.00	Put	Bond Future	5,409.6900	5.4097	5,910.1500	5.9101	9.251	0	0	0
2020/10/06	2040	05/11/2020	10.23	Call	Bond Future	16.8800	0.0169	9.7900	0.0098	(42.002)	0	0	2,000
2020/10/06	2040	05/11/2020	11.70	Put	Bond Future	2,147.3300	2.1473	2,441.7400	2.4417	13.711	0	0	2,000
2020/10/06	2040	05/11/2020	9.50	Call	Bond Future	0.3300	0.0003	0.1500	0.0002	(54.545)	0	0	2,000
2020/10/06	2040	05/11/2020	10.00	Call	Bond Future	5.6400	0.0056	3.0400	0.0030	(46.099)	0	0	2,380
2020/10/06	2040	05/11/2020			Bond Future	11.7776	81.4927	11.8719	80.9072	0.801	0.0000	0.0000	72,922
2020/10/06	2040	05/11/2020	10.30	Put	Bond Future	10,206.3500	10.2063	10,782.5000	10.7825	5.645	0	0	0
2020/10/06	2040	05/11/2020	9.73	Put	Bond Future	14,682.1800	14.6822	15,267.0200	15.2670	3.983	0	0	0
2020/10/06	2040	05/11/2020	9.73	Call	Bond Future	1.3300	0.0013	0.6500	0.0007	(51.128)	0	0	2,000
2020/10/06	2040	05/11/2020	10.23	Put	Bond Future	10,734.0500	10.7340	11,312.4800	11.3125	5.389	0	0	0
2020/10/06	2040	05/11/2020	10.31	Call	Bond Future	24.0200	0.0240	14.2700	0.0143	(40.591)	0	0	0
2020/10/06	2040	05/11/2020	10.32	Put	Bond Future	10,056.8300	10.0568	10,632.2100	10.6322	5.721	0	0	0
2020/10/06	2040	05/11/2020	11.00	Call	Bond Future	298.3900	0.2984	213.3300	0.2133	(28.506)	0	0	2,380
2020/10/06	2040	05/11/2020	11.70	Call	Bond Future	1,660.3000	1.6603	1,369.1900	1.3692	(17.534)	0	0	0
2020/10/06	2040	05/11/2020	9.50	Put	Bond Future	16,597.1500	16.5971	17,182.4900	17.1825	3.527	0	0	0
2020/10/06	2040	05/11/2020	10.00	Put	Bond Future	12,512.7400	12.5127	13,095.6600	13.0957	4.659	0	0	0
2020/10/06	2040	05/11/2020	10.31	Put	Bond Future	10,131.5200	10.1315	10,707.2900	10.7073	5.683	0	0	0
2020/10/06	2040	05/11/2020	10.32	Call	Bond Future	25.0800	0.0251	14.9400	0.0149	(40.431)	0	0	0
2020/10/06	2040	05/11/2020	11.50	Call	Bond Future	1,126.5200	1.1265	899.9000	0.8999	(20.117)	0	0	0
2020/10/06	2040	05/11/2020	11.50	Put	Bond Future	2,891.9300	2.8919	3,250.8300	3.2508	12.410	0	0	2,000
2020/10/06	2040	04/02/2021	9.49	Call	Bond Future	193.5400	0.1935	161.4600	0.1615	(16.575)	0	0	500
2020/10/06	2040	04/02/2021	9.57	Put	Bond Future	17,688.1400	17.6881	18,253.0400	18.2530	3.194	0	0	0
2020/10/06	2040	04/02/2021	10.07	Put	Bond Future	13,911.9700	13.9120	14,444.0700	14.4441	3.825	0	0	0
2020/10/06	2040	04/02/2021	10.42	Put	Bond Future	11,536.2800	11.5363	12,036.1100	12.0361	4.333	0	0	0
2020/10/06	2040	04/02/2021			Bond Future	12.0248	77.8066	12.1250	77.2057	0.833	0.0000	0.0000	0
2020/10/06	2040	04/02/2021	10.07	Call	Bond Future	478.4700	0.4785	409.6900	0.4097	(14.375)	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
2020/10/06	2040	04/02/2021	11.74	Call	Bond Future	3,252.7100	3.2527	2,968.7300	2.9687	(8.731)	0	0	0
2020/10/06	2040	04/02/2021	11.74	Put	Bond Future	5,003.7000	5.0037	5,320.6000	5.3206	6.333	0	0	800
2020/10/06	2040	04/02/2021	10.41	Call	Bond Future	759.1300	0.7591	659.1100	0.6591	(13.176)	0	0	0
2020/10/06	2040	04/02/2021	10.41	Put	Bond Future	11,600.9200	11.6009	12,101.7800	12.1018	4.317	0	0	0
2020/10/06	2040	04/02/2021	9.49	Put	Bond Future	18,331.4400	18.3314	18,900.2400	18.9002	3.103	0	0	0
2020/10/06	2040	04/02/2021	9.57	Call	Bond Future	221.3300	0.2213	185.3500	0.1854	(16.256)	0	0	800
2020/10/06	2040	04/02/2021	10.42	Call	Bond Future	768.9500	0.7689	667.9000	0.6679	(13.141)	0	0	0
2020/10/06	2040	04/02/2021	10.24	Put	Bond Future	12,729.2400	12.7292	13,246.6500	13.2466	4.065	0	0	0
2020/10/06	2040	04/02/2021	10.24	Call	Bond Future	606.3300	0.6063	522.8600	0.5229	(13.766)	0	0	500
2020/10/06	2040	04/02/2021	11.57	Call	Bond Future	2,793.8900	2.7939	2,535.7900	2.5358	(9.238)	0	0	0
2020/10/06	2040	04/02/2021	11.57	Put	Bond Future	5,620.9900	5.6210	5,963.7700	5.9638	6.098	0	0	500
2020/10/06	2040	04/02/2021	10.40	Call	Bond Future	749.4000	0.7494	650.4100	0.6504	(13.209)	0	0	0
2020/10/06	2040	04/02/2021	10.40	Put	Bond Future	11,665.7500	11.6658	12,167.6400	12.1676	4.302	0	0	0
2020/10/06	2040	06/05/2021	12.44	Put	Bond Future	4,529.4400	4.5294	4,787.0500	4.7870	5.687	0	0	0
2020/10/06	2040	06/05/2021			Bond Future	12.2744	78.6437	12.3781	78.0417	0.845	0.0000	0.0000	0
2020/10/06	2040	06/05/2021	12.43	Call	Bond Future	5,455.6600	5.4557	5,112.3300	5.1123	(6.293)	0	0	0
2020/10/06	2040	06/05/2021	12.43	Put	Bond Future	4,555.5900	4.5556	4,814.3000	4.8143	5.679	0	0	0
2020/10/06	2040	06/05/2021	12.44	Call	Bond Future	5,486.7500	5.4867	5,142.3200	5.1423	(6.277)	0	0	0
2020/10/06	2040	06/05/2021	12.42	Call	Bond Future	5,424.8900	5.4249	5,082.6500	5.0826	(6.309)	0	0	0
2020/10/06	2040	06/05/2021	12.42	Put	Bond Future	4,582.1200	4.5821	4,841.9200	4.8419	5.670	0	0	0
2020/10/06	2040	05/08/2021	12.47	Call	Bond Future	5,033.8100	5.0338	4,719.6400	4.7196	(6.241)	0	0	0
2020/10/06	2040	05/08/2021	11.05	Put	Bond Future	11,144.4500	11.1444	11,578.4500	11.5785	3.894	0	0	0
2020/10/06	2040	05/08/2021			Bond Future	12.5446	74.9916	12.6511	74.3959	0.848	0.0000	0.0000	0
2020/10/06	2040	05/08/2021	14.80	Call	Bond Future	12,531.0400	12.5310	12,034.6800	12.0347	(3.961)	0	0	0
2020/10/06	2040	05/08/2021	14.80	Put	Bond Future	1,414.8900	1.4149	1,514.2500	1.5143	7.022	0	0	900
2020/10/06	2040	05/08/2021	12.47	Put	Bond Future	5,456.3000	5.4563	5,737.8500	5.7378	5.160	0	0	0
2020/10/06	2040	05/08/2021	11.55	Put	Bond Future	8,697.1600	8.6972	9,080.1600	9.0802	4.404	0	0	0
2020/10/06	2040	05/08/2021	11.55	Call	Bond Future	2,729.8100	2.7298	2,517.0900	2.5171	(7.792)	0	0	900
2020/10/06	2040	05/08/2021	11.05	Call	Bond Future	1,881.0800	1.8811	1,719.3600	1.7194	(8.597)	0	0	900
2020/10/06	2040	05/08/2021	12.48	Call	Bond Future	5,062.2900	5.0623	4,747.0900	4.7471	(6.226)	0	0	0
2020/10/06	2040	05/08/2021	12.49	Put	Bond Future	5,399.4700	5.3995	5,678.9400	5.6789	5.176	0	0	0
2020/10/06	2040	05/08/2021	12.48	Put	Bond Future	5,427.9500	5.4279	5,708.4700	5.7085	5.168	0	0	0
2020/10/06	2040	05/08/2021	12.49	Call	Bond Future	5,090.5700	5.0906	4,774.3200	4.7743	(6.212)	0	0	0
2020/10/06	2044	05/11/2020	10.36	Call	Bond Future	26.0200	0.0260	15.5500	0.0155	(40.238)	0	0	0
2020/10/06	2044	05/11/2020	11.06	Put	Bond Future	5,237.9200	5.2379	5,730.0500	5.7300	9.396	0	0	525
2020/10/06	2044	05/11/2020	11.43	Call	Bond Future	915.6700	0.9157	719.2700	0.7193	(21.449)	0	0	0
2020/10/06	2044	05/11/2020	9.72	Put	Bond Future	15,200.5000	15.2005	15,785.1500	15.7852	3.846	0	0	0
2020/10/06	2044	05/11/2020	9.97	Call	Bond Future	4.0100	0.0040	2.1200	0.0021	(47.132)	0	0	300
2020/10/06	2044	05/11/2020	9.29	Put	Bond Future	18,971.7700	18.9718	19,556.8900	19.5569	3.084	0	0	0
2020/10/06	2044	05/11/2020	9.96	Put	Bond Future	13,203.5400	13.2035	13,786.8900	13.7869	4.418	0	0	0
2020/10/06	2044	05/11/2020			Bond Future	11.8045	78.3219	11.8990	77.7367	0.800	0.0000	0.0000	47,194
2020/10/06	2044	05/11/2020	10.34	Call	Bond Future	23.8500	0.0238	14.1700	0.0142	(40.587)	0	0	0
2020/10/06	2044	05/11/2020	10.34	Put	Bond Future	10,202.2300	10.2022	10,777.7100	10.7777	5.641	0	0	0
2020/10/06	2044	05/11/2020	9.72	Call	Bond Future	0.9900	0.0010	0.4800	0.0005	(51.515)	0	0	1,815
2020/10/06	2044	05/11/2020	9.97	Put	Bond Future	13,121.9900	13.1220	13,705.2600	13.7053	4.445	0	0	0
2020/10/06	2044	05/11/2020	9.96	Call	Bond Future	3.8100	0.0038	2.0000	0.0020	(47.507)	0	0	0
2020/10/06	2044	05/11/2020	11.38	Call	Bond Future	813.4500	0.8134	632.6800	0.6327	(22.223)	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
2020/10/06	2044	05/11/2020	11.38	Put	Bond Future	3,544.4400	3.5444	3,948.8300	3.9488	11.409	0	0	300
2020/10/06	2044	05/11/2020	10.36	Put	Bond Future	10,050.1200	10.0501	10,624.8100	10.6248	5.718	0	0	0
2020/10/06	2044	05/11/2020	11.06	Call	Bond Future	335.1800	0.3352	242.1500	0.2421	(27.755)	0	0	0
2020/10/06	2044	05/11/2020	10.04	Put	Bond Future	12,554.9500	12.5549	13,137.4500	13.1374	4.640	0	0	0
2020/10/06	2044	05/11/2020	11.17	Put	Bond Future	4,611.7200	4.6117	5,076.6700	5.0767	10.082	0	0	1,815
2020/10/06	2044	05/11/2020	11.43	Put	Bond Future	3,316.3200	3.3163	3,705.0800	3.7051	11.723	0	0	1,815
2020/10/06	2044	05/11/2020	8.87	Put	Bond Future	22,907.3300	22.9073	23,492.4900	23.4925	2.554	0	0	0
2020/10/06	2044	05/11/2020	9.29	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	300
2020/10/06	2044	05/11/2020	10.35	Call	Bond Future	24.9100	0.0249	14.8500	0.0149	(40.385)	0	0	0
2020/10/06	2044	05/11/2020	10.35	Put	Bond Future	10,126.0900	10.1261	10,701.1900	10.7012	5.679	0	0	0
2020/10/06	2044	05/11/2020	10.04	Call	Bond Future	5.7700	0.0058	3.1100	0.0031	(46.101)	0	0	525
2020/10/06	2044	05/11/2020	9.34	Put	Bond Future	18,520.2000	18.5202	19,105.3100	19.1053	3.159	0	0	0
2020/10/06	2044	05/11/2020	9.34	Call	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	525
2020/10/06	2044	05/11/2020	11.17	Call	Bond Future	466.9300	0.4669	346.7200	0.3467	(25.745)	0	0	0
2020/10/06	2044	05/11/2020	8.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,815
2020/10/06	2044	05/11/2020	10.02	Put	Bond Future	12,716.2900	12.7163	13,299.0300	13.2990	4.583	0	0	0
2020/10/06	2044	05/11/2020	10.02	Call	Bond Future	5.2100	0.0052	2.7900	0.0028	(46.449)	0	0	1,815
2020/10/06	2044	04/02/2021	10.04	Put	Bond Future	14,427.2300	14.4272	14,963.3000	14.9633	3.716	0	0	0
2020/10/06	2044	04/02/2021	10.37	Call	Bond Future	697.9400	0.6979	604.4300	0.6044	(13.398)	0	0	0
2020/10/06	2044	04/02/2021	10.35	Put	Bond Future	12,225.5000	12.2255	12,734.1100	12.7341	4.160	0	0	0
2020/10/06	2044	04/02/2021			Bond Future	12.0432	74.7290	12.1434	74.1289	0.833	0.0000	0.0000	0
2020/10/06	2044	04/02/2021	10.37	Put	Bond Future	12,090.1900	12.0902	12,596.8100	12.5968	4.190	0	0	0
2020/10/06	2044	04/02/2021	10.35	Call	Bond Future	679.5400	0.6795	588.0200	0.5880	(13.468)	0	0	0
2020/10/06	2044	04/02/2021	10.04	Call	Bond Future	439.0400	0.4390	374.9800	0.3750	(14.591)	0	0	0
2020/10/06	2044	04/02/2021	10.84	Call	Bond Future	1,246.0800	1.2461	1,098.7500	1.0988	(11.823)	0	0	0
2020/10/06	2044	04/02/2021	10.36	Put	Bond Future	12,157.7500	12.1578	12,665.3600	12.6654	4.175	0	0	0
2020/10/06	2044	04/02/2021	10.84	Put	Bond Future	9,154.0100	9.1540	9,606.8100	9.6068	4.946	0	0	265
2020/10/06	2044	04/02/2021	10.29	Call	Bond Future	626.5600	0.6266	540.8400	0.5408	(13.681)	0	0	0
2020/10/06	2044	04/02/2021	10.29	Put	Bond Future	12,636.4200	12.6364	13,150.8300	13.1508	4.071	0	0	265
2020/10/06	2044	04/02/2021	9.66	Put	Bond Future	17,383.2700	17.3833	17,944.6300	17.9446	3.229	0	0	0
2020/10/06	2044	04/02/2021	9.66	Call	Bond Future	241.5900	0.2416	202.8200	0.2028	(16.048)	0	0	265
2020/10/06	2044	04/02/2021	10.36	Call	Bond Future	688.7000	0.6887	596.1800	0.5962	(13.434)	0	0	0
2020/10/06	2044	06/05/2021	12.43	Put	Bond Future	4,581.3800	4.5814	4,840.1500	4.8401	5.648	0	0	0
2020/10/06	2044	06/05/2021	12.44	Call	Bond Future	5,455.3400	5.4553	5,111.5000	5.1115	(6.303)	0	0	0
2020/10/06	2044	06/05/2021			Bond Future	12.2838	75.5331	12.3878	74.9316	0.847	0.0000	0.0000	0
2020/10/06	2044	06/05/2021	12.45	Call	Bond Future	5,486.1100	5.4861	5,141.1900	5.1412	(6.287)	0	0	0
2020/10/06	2044	06/05/2021	12.45	Put	Bond Future	4,528.8400	4.5288	4,785.4300	4.7854	5.666	0	0	0
2020/10/06	2044	06/05/2021	12.43	Call	Bond Future	5,424.6300	5.4246	5,081.8900	5.0819	(6.318)	0	0	0
2020/10/06	2044	06/05/2021	12.44	Put	Bond Future	4,555.0400	4.5550	4,812.7100	4.8127	5.657	0	0	0
2020/10/06	2044	05/08/2021	12.60	Put	Bond Future	5,087.5100	5.0875	5,354.7800	5.3548	5.253	0	0	0
2020/10/06	2044	05/08/2021	12.61	Put	Bond Future	5,060.8000	5.0608	5,327.0600	5.3271	5.261	0	0	0
2020/10/06	2044	05/08/2021			Bond Future	12.5442	71.9723	12.6511	71.3767	0.852	0.0000	0.0000	0
2020/10/06	2044	05/08/2021	12.60	Call	Bond Future	5,399.3800	5.3994	5,071.0000	5.0710	(6.082)	0	0	0
2020/10/06	2044	05/08/2021	12.61	Call	Bond Future	5,428.3600	5.4284	5,098.9700	5.0990	(6.068)	0	0	0
2020/10/06	2044	05/08/2021	12.59	Call	Bond Future	5,370.4400	5.3704	5,043.0800	5.0431	(6.096)	0	0	0
2020/10/06	2044	05/08/2021	12.59	Put	Bond Future	5,114.3400	5.1143	5,382.6300	5.3826	5.246	0	0	0
2020/10/06	2046	05/11/2020			Bond Future	92.7547	92.7547	93.0261	93.0261	0.293	0.0000	0.0000	16,311

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
2020/10/06	2046	04/02/2021			Bond Future	93.7090	93.7090	93.9722	93.9722	0.281	0.0000	0.0000	0
2020/10/06	2046	06/05/2021			Bond Future	92.9490	92.9490	93.2211	93.2211	0.293	0.0000	0.0000	0
2020/10/06	2046	05/08/2021			Bond Future	93.9798	93.9798	94.2701	94.2701	0.309	0.0000	0.0000	0
2020/10/06	2050	05/11/2020			Bond Future	95.0116	95.0116	95.2219	95.2219	0.221	0.0000	0.0000	13,963
2020/10/06	2050	04/02/2021			Bond Future	94.1000	94.1000	94.3015	94.3015	0.214	0.0000	0.0000	0
2020/10/06	2050	06/05/2021			Bond Future	95.1339	95.1339	95.3436	95.3436	0.220	0.0000	0.0000	0
2020/10/06	2050	05/08/2021			Bond Future	94.2621	94.2621	94.4896	94.4896	0.241	0.0000	0.0000	0
2020/10/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	AL37	05/11/2020			Index Future	758.5120	758.5120	756.8710	756.8710	(0.216)	0.0000	0.0000	0
2020/10/06	AL37	04/02/2021			Index Future	766.1230	766.1230	764.3770	764.3770	(0.228)	0.0000	0.0000	0
2020/10/06	AL37	06/05/2021			Index Future	774.3450	774.3450	772.6270	772.6270	(0.222)	0.0000	0.0000	0
2020/10/06	AL37	05/08/2021			Index Future	782.6560	782.6560	781.0420	781.0420	(0.206)	0.0000	0.0000	0
2020/10/06	AL7T	05/11/2020			Index Future	809.7500	809.7500	805.8060	805.8060	(0.487)	0.0000	0.0000	0
2020/10/06	AL7T	04/02/2021			Index Future	817.8750	817.8750	813.7970	813.7970	(0.499)	0.0000	0.0000	0
2020/10/06	AL7T	06/05/2021			Index Future	826.6530	826.6530	822.5800	822.5800	(0.493)	0.0000	0.0000	0
2020/10/06	AL7T	05/08/2021			Index Future	835.5250	835.5250	831.5400	831.5400	(0.477)	0.0000	0.0000	0
2020/10/06	ALBI	05/11/2020			Index Future	710.4890	710.4890	706.9100	706.9100	(0.504)	0.0000	0.0000	226
2020/10/06	ALBI	04/02/2021			Index Future	717.6180	717.6180	713.9210	713.9210	(0.515)	0.0000	0.0000	0
2020/10/06	ALBI	06/05/2021			Index Future	725.3200	725.3200	721.6260	721.6260	(0.509)	0.0000	0.0000	0
2020/10/06	ALBI	05/08/2021			Index Future	733.1040	733.1040	729.4860	729.4860	(0.494)	0.0000	0.0000	0
2020/10/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	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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2020/10/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/10/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/10/06	ES33	05/11/2020			Bond Future	12.2037	71.0095	12.2976	70.5464	0.769	0.0000	0.0000	350

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2020/10/06	ES33	04/02/2021			Bond Future	12.4985	71.7225	12.5984	71.2465	0.799	0.0000	0.0000	0
2020/10/06	ES33	06/05/2021			Bond Future	12.7921	68.7184	12.8955	68.2418	0.808	0.0000	0.0000	0
2020/10/06	ES33	05/08/2021			Bond Future	13.1041	69.4644	13.2098	68.9940	0.807	0.0000	0.0000	0
2020/10/06	ES42	05/11/2020			Bond Future	12.6371	69.9870	12.7312	69.4805	0.745	0.0000	0.0000	4,789
2020/10/06	ES42	04/02/2021			Bond Future	12.9145	70.6898	13.0147	70.1701	0.776	0.0000	0.0000	0
2020/10/06	ES42	06/05/2021			Bond Future	13.2016	67.1912	13.3060	66.6703	0.791	0.0000	0.0000	0
2020/10/06	ES42	05/08/2021			Bond Future	13.4987	67.9208	13.6060	67.4055	0.795	0.0000	0.0000	0
2020/10/06	GOVI	05/11/2020	737.84	Put	GOVI	358,360.0000	35.8360	393,470.0000	39.3470	9.797	0	0	0
2020/10/06	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	05/11/2020			GOVI	702.0040	702.0040	698.4930	698.4930	(0.500)	0.0000	0.0000	1,008
2020/10/06	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	05/11/2020	737.83	Put	GOVI	358,260.0000	35.8260	393,370.0000	39.3370	9.800	0	0	0
2020/10/06	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	05/11/2020	737.85	Put	GOVI	358,460.0000	35.8460	393,570.0000	39.3570	9.795	0	0	0
2020/10/06	GOVI	04/02/2021	750.96	Put	GOVI	419,110.0000	41.9110	455,400.0000	45.5400	8.659	0	0	0
2020/10/06	GOVI	04/02/2021			GOVI	709.0490	709.0490	705.4200	705.4200	(0.512)	0.0000	0.0000	0
2020/10/06	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	04/02/2021	750.95	Put	GOVI	419,010.0000	41.9010	455,300.0000	45.5300	8.661	0	0	0
2020/10/06	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	04/02/2021	750.94	Put	GOVI	418,910.0000	41.8910	455,200.0000	45.5200	8.663	0	0	0
2020/10/06	GOVI	06/05/2021	678.67	Call	GOVI	379,880.0000	37.9880	343,630.0000	34.3630	(9.542)	0	0	0
2020/10/06	GOVI	06/05/2021			GOVI	716.6580	716.6580	713.0330	713.0330	(0.506)	0.0000	0.0000	0
2020/10/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	06/05/2021	678.68	Call	GOVI	379,780.0000	37.9780	343,530.0000	34.3530	(9.545)	0	0	0
2020/10/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	06/05/2021	678.69	Call	GOVI	379,680.0000	37.9680	343,430.0000	34.3430	(9.548)	0	0	0
2020/10/06	GOVI	05/08/2021	719.14	Call	GOVI	52,100.0000	5.2100	16,600.0000	1.6600	(68.138)	0	0	0
2020/10/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	05/08/2021			GOVI	724.3500	724.3500	720.8000	720.8000	(0.490)	0.0000	0.0000	0
2020/10/06	GOVI	05/08/2021	719.15	Call	GOVI	52,000.0000	5.2000	16,500.0000	1.6500	(68.269)	0	0	0
2020/10/06	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	GOVI	05/08/2021	719.13	Call	GOVI	52,200.0000	5.2200	16,700.0000	1.6700	(68.008)	0	0	0
2020/10/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/10/06	IGOV	05/11/2020			Index Future	255.6350	255.6350	255.5540	255.5540	(0.032)	0.0000	0.0000	1,201
2020/10/06	IGOV	04/02/2021			Index Future	258.2630	258.2630	258.1510	258.1510	(0.043)	0.0000	0.0000	0
2020/10/06	IGOV	06/05/2021			Index Future	261.0970	261.0970	261.0000	261.0000	(0.037)	0.0000	0.0000	0
2020/10/06	IGOV	05/08/2021			Index Future	263.9620	263.9620	263.9050	263.9050	(0.022)	0.0000	0.0000	0
2020/10/06	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/10/06	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/10/06	IS05	15/06/2021			Interest Rate Swap	90.2300	90.2300	90.2400	90.2400	0.011	0.0000	0.0000	0

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2020/10/06	IS05	21/09/2021			Interest Rate Swap	89.1000	89.1000	89.1100	89.1100	0.011	0.0000	0.0000	0
2020/10/06	IS05	21/12/2021			Interest Rate Swap	90.2900	90.2900	90.3100	90.3100	0.022	0.0000	0.0000	51
2020/10/06	IS05	15/03/2022			Interest Rate Swap	89.6400	89.6400	89.6600	89.6600	0.022	0.0000	0.0000	0
2020/10/06	IS05	21/06/2022			Interest Rate Swap	89.6700	89.6700	89.7100	89.7100	0.045	0.0000	0.0000	0
2020/10/06	IS05	20/09/2022			Interest Rate Swap	92.7500	92.7500	92.7900	92.7900	0.043	0.0000	0.0000	0
2020/10/06	IS05	20/12/2022			Interest Rate Swap	93.2200	93.2200	93.2700	93.2700	0.054	0.0000	0.0000	0
2020/10/06	IS05	22/03/2023			Interest Rate Swap	85.6100	85.6100	85.6800	85.6800	0.082	0.0000	0.0000	0
2020/10/06	IS05	20/06/2023			Interest Rate Swap	91.1800	91.1800	91.2800	91.2800	0.110	0.0000	0.0000	0
2020/10/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/10/06	IS10	17/12/2025			Interest Rate Swap	79.2700	79.2700	79.7000	79.7000	0.542	0.0000	0.0000	0
2020/10/06	IS10	16/03/2026			Interest Rate Swap	75.9100	75.9100	76.3500	76.3500	0.580	0.0000	0.0000	0
2020/10/06	IS10	15/06/2026			Interest Rate Swap	74.4500	74.4500	74.8900	74.8900	0.591	0.0000	0.0000	0
2020/10/06	IS10	21/09/2026			Interest Rate Swap	76.6100	76.6100	77.0700	77.0700	0.600	0.0000	0.0000	0
2020/10/06	IS10	21/12/2026			Interest Rate Swap	80.7500	80.7500	81.2300	81.2300	0.594	0.0000	0.0000	0
2020/10/06	IS10	15/03/2027			Interest Rate Swap	79.3500	79.3500	79.8600	79.8600	0.643	0.0000	0.0000	0
2020/10/06	IS10	21/06/2027			Interest Rate Swap	81.5600	81.5600	82.0900	82.0900	0.650	0.0000	0.0000	0
2020/10/06	IS10	20/09/2027			Interest Rate Swap	87.5100	87.5100	88.0600	88.0600	0.628	0.0000	0.0000	0
2020/10/06	IS10	20/12/2027			Interest Rate Swap	88.0600	88.0600	88.6300	88.6300	0.647	0.0000	0.0000	0
2020/10/06	IS10	22/03/2028			Interest Rate Swap	81.2400	81.2400	81.8300	81.8300	0.726	0.0000	0.0000	0
2020/10/06	IS10	20/06/2028			Interest Rate Swap	89.2600	89.2600	89.8600	89.8600	0.672	0.0000	0.0000	0
2020/10/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/10/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/10/06	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3550	96.6450	0.299	0.0000	0.0000	0
2020/10/06	JBAF	18/11/2020			Jibar Tradeable Future	3.3400	96.6600	3.3500	96.6500	0.299	0.0000	0.0000	0
2020/10/06	JBAF	15/12/2020			Jibar Tradeable Future	3.2550	96.7450	3.2650	96.7350	0.307	0.0000	0.0000	30,010
2020/10/06	JBAF	20/01/2021			Jibar Tradeable Future	3.2400	96.7600	3.2600	96.7400	0.617	0.0000	0.0000	0
2020/10/06	JBAF	17/02/2021			Jibar Tradeable Future	3.2500	96.7500	3.2500	96.7500	0.000	0.0000	0.0000	0
2020/10/06	JBAF	17/03/2021			Jibar Tradeable Future	3.2400	96.7600	3.2500	96.7500	0.309	0.0000	0.0000	0
2020/10/06	JBAF	15/06/2021			Jibar Tradeable Future	3.2950	96.7050	3.3150	96.6850	0.607	0.0000	0.0000	0
2020/10/06	JBAF	15/09/2021			Jibar Tradeable Future	3.4500	96.5500	3.4800	96.5200	0.870	0.0000	0.0000	30,000
2020/10/06	JBAF	15/12/2021			Jibar Tradeable Future	3.6400	96.3600	3.6600	96.3400	0.549	0.0000	0.0000	0
2020/10/06	JBAF	16/03/2022			Jibar Tradeable Future	3.7750	96.2250	3.8150	96.1850	1.060	0.0000	0.0000	0
2020/10/06	JBAF	15/06/2022			Jibar Tradeable Future	4.0750	95.9250	4.1050	95.8950	0.736	0.0000	0.0000	0
2020/10/06	JBAF	21/09/2022			Jibar Tradeable Future	4.4000	95.6000	4.4500	95.5500	1.136	0.0000	0.0000	0
2020/10/06	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	R023	05/11/2020			Bond Future	4.5286	108.4826	4.5713	108.3861	0.943	0.0000	0.0000	33,495
2020/10/06	R023	05/11/2020	7.46	Call	Bond Future	6,375.9000	6.3759	6,279.3600	6.2794	(1.514)	0	0	0
2020/10/06	R023	05/11/2020	7.47	Call	Bond Future	6,396.8200	6.3968	6,300.2800	6.3003	(1.509)	0	0	0
2020/10/06	R023	05/11/2020	7.45	Call	Bond Future	6,354.9900	6.3550	6,258.4500	6.2585	(1.519)	0	0	0
2020/10/06	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	R023	04/02/2021	6.34	Call	Bond Future	3,442.5600	3.4426	3,333.6900	3.3337	(3.162)	0	0	0
2020/10/06	R023	04/02/2021	6.32	Put	Bond Future	7.8600	0.0079	9.2900	0.0093	18.193	0	0	0
2020/10/06	R023	04/02/2021			Bond Future	4.5975	109.5719	4.6523	109.4617	1.191	0.0000	0.0000	0

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2020/10/06	R023	04/02/2021	6.34	Put	Bond Future	7.3200	0.0073	8.6600	0.0087	18.306	0	0	0
2020/10/06	R023	04/02/2021	6.32	Call	Bond Future	3,404.4900	3.4045	3,295.7100	3.2957	(3.195)	0	0	0
2020/10/06	R023	04/02/2021	6.33	Put	Bond Future	7.5900	0.0076	8.9700	0.0090	18.182	0	0	0
2020/10/06	R023	04/02/2021	6.33	Call	Bond Future	3,423.5300	3.4235	3,314.7000	3.3147	(3.179)	0	0	0
2020/10/06	R023	06/05/2021	7.58	Call	Bond Future	5,062.0800	5.0621	4,957.8500	4.9579	(2.059)	0	0	0
2020/10/06	R023	06/05/2021			Bond Future	4.6332	106.8418	4.6921	106.7374	1.272	0.0000	0.0000	0
2020/10/06	R023	06/05/2021	7.56	Call	Bond Future	5,028.8900	5.0289	4,924.6800	4.9247	(2.072)	0	0	0
2020/10/06	R023	06/05/2021	7.56	Put	Bond Future	1.2200	0.0012	1.4500	0.0014	18.852	0	0	0
2020/10/06	R023	06/05/2021	7.58	Put	Bond Future	1.1500	0.0012	1.3600	0.0014	18.261	0	0	0
2020/10/06	R023	06/05/2021	7.57	Call	Bond Future	5,045.4800	5.0455	4,941.2600	4.9413	(2.066)	0	0	0
2020/10/06	R023	06/05/2021	7.57	Put	Bond Future	1.1800	0.0012	1.4000	0.0014	18.644	0	0	0
2020/10/06	R023	05/08/2021	5.30	Call	Bond Future	1,240.3300	1.2403	1,177.0600	1.1771	(5.101)	0	0	0
2020/10/06	R023	05/08/2021	5.29	Put	Bond Future	301.4500	0.3014	326.4900	0.3265	8.307	0	0	0
2020/10/06	R023	05/08/2021			Bond Future	4.6796	108.0013	4.7373	107.9132	1.232	0.0000	0.0000	0
2020/10/06	R023	05/08/2021	5.31	Call	Bond Future	1,251.7600	1.2518	1,188.2400	1.1882	(5.074)	0	0	0
2020/10/06	R023	05/08/2021	5.31	Put	Bond Future	294.0700	0.2941	318.6000	0.3186	8.342	0	0	0
2020/10/06	R023	05/08/2021	5.30	Put	Bond Future	297.7400	0.2977	322.5200	0.3225	8.323	0	0	0
2020/10/06	R023	05/08/2021	5.29	Call	Bond Future	1,228.9300	1.2289	1,165.9200	1.1659	(5.127)	0	0	0
2020/10/06	R035	05/11/2020	10.34	Put	Bond Future	6,737.5600	6.7376	7,237.8300	7.2378	7.425	0	0	0
2020/10/06	R035	05/11/2020			Bond Future	11.3708	84.2750	11.4599	83.7368	0.784	0.0000	0.0000	102,105
2020/10/06	R035	05/11/2020	10.33	Call	Bond Future	112.5900	0.1126	75.8300	0.0758	(32.649)	0	0	0
2020/10/06	R035	05/11/2020	10.33	Put	Bond Future	6,801.3900	6.8014	7,302.8100	7.3028	7.372	0	0	0
2020/10/06	R035	05/11/2020	10.34	Call	Bond Future	116.7600	0.1168	78.8500	0.0788	(32.468)	0	0	0
2020/10/06	R035	05/11/2020	10.32	Call	Bond Future	108.5500	0.1086	72.9000	0.0729	(32.842)	0	0	0
2020/10/06	R035	05/11/2020	10.32	Put	Bond Future	6,865.4300	6.8654	7,367.9600	7.3680	7.320	0	0	0
2020/10/06	R035	04/02/2021	10.14	Put	Bond Future	10,310.9700	10.3110	10,761.1700	10.7612	4.366	0	0	650
2020/10/06	R035	04/02/2021	11.14	Put	Bond Future	5,516.1200	5.5161	5,838.0900	5.8381	5.837	0	0	650
2020/10/06	R035	04/02/2021	10.05	Call	Bond Future	748.9700	0.7490	654.6400	0.6546	(12.595)	0	0	0
2020/10/06	R035	04/02/2021	10.04	Put	Bond Future	10,905.3100	10.9053	11,365.3000	11.3653	4.218	0	0	0
2020/10/06	R035	04/02/2021			Bond Future	11.6279	85.1211	11.7227	84.5678	0.815	0.0000	0.0000	0
2020/10/06	R035	04/02/2021	10.14	Call	Bond Future	838.7700	0.8388	735.6000	0.7356	(12.300)	0	0	0
2020/10/06	R035	04/02/2021	10.06	Call	Bond Future	758.5700	0.7586	663.2800	0.6633	(12.562)	0	0	0
2020/10/06	R035	04/02/2021	10.06	Put	Bond Future	10,785.0700	10.7851	11,243.1500	11.2432	4.247	0	0	0
2020/10/06	R035	04/02/2021	11.14	Call	Bond Future	2,577.3200	2.5773	2,345.9200	2.3459	(8.978)	0	0	0
2020/10/06	R035	04/02/2021	10.05	Put	Bond Future	10,845.1000	10.8451	11,304.1400	11.3041	4.233	0	0	0
2020/10/06	R035	04/02/2021	10.04	Call	Bond Future	739.4700	0.7395	646.0900	0.6461	(12.628)	0	0	0
2020/10/06	R035	06/05/2021	11.55	Call	Bond Future	3,832.5900	3.8326	3,569.6200	3.5696	(6.861)	0	0	0
2020/10/06	R035	06/05/2021	12.77	Call	Bond Future	7,714.5100	7.7145	7,331.0400	7.3310	(4.971)	0	0	0
2020/10/06	R035	06/05/2021	10.24	Put	Bond Future	11,471.1300	11.4711	11,902.0700	11.9021	3.757	0	0	0
2020/10/06	R035	06/05/2021	12.37	Call	Bond Future	6,307.2400	6.3072	5,958.6200	5.9586	(5.527)	0	0	0
2020/10/06	R035	06/05/2021	12.35	Put	Bond Future	3,625.7300	3.6257	3,832.8600	3.8329	5.713	0	0	0
2020/10/06	R035	06/05/2021			Bond Future	11.8786	81.5614	11.9766	81.0075	0.825	0.0000	0.0000	0
2020/10/06	R035	06/05/2021	12.37	Put	Bond Future	3,585.7800	3.5858	3,791.0300	3.7910	5.724	0	0	0
2020/10/06	R035	06/05/2021	12.35	Call	Bond Future	6,239.1400	6.2391	5,892.4000	5.8924	(5.557)	0	0	0
2020/10/06	R035	06/05/2021	11.55	Put	Bond Future	5,733.2400	5.7332	6,024.1400	6.0241	5.074	0	0	1,650
2020/10/06	R035	06/05/2021	12.77	Put	Bond Future	2,878.8500	2.8788	3,049.2500	3.0493	5.919	0	0	1,650
2020/10/06	R035	06/05/2021	10.24	Call	Bond Future	1,294.1400	1.2941	1,171.2100	1.1712	(9.499)	0	0	793

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2020/10/06	R035	06/05/2021	12.36	Put	Bond Future	3,605.8200	3.6058	3,812.0100	3.8120	5.718	0	0	0
2020/10/06	R035	06/05/2021	10.81	Put	Bond Future	8,565.3400	8.5653	8,940.3600	8.9404	4.378	0	0	0
2020/10/06	R035	06/05/2021	10.81	Call	Bond Future	2,133.2400	2.1332	1,954.3900	1.9544	(8.384)	0	0	1,650
2020/10/06	R035	06/05/2021	11.32	Call	Bond Future	3,248.2400	3.2482	3,011.3000	3.0113	(7.294)	0	0	0
2020/10/06	R035	06/05/2021	11.32	Put	Bond Future	6,519.1100	6.5191	6,836.0400	6.8360	4.862	0	0	793
2020/10/06	R035	06/05/2021	12.02	Call	Bond Future	5,165.7500	5.1658	4,851.8700	4.8519	(6.076)	0	0	0
2020/10/06	R035	06/05/2021	12.02	Put	Bond Future	4,368.3200	4.3683	4,608.3100	4.6083	5.494	0	0	793
2020/10/06	R035	06/05/2021	12.36	Call	Bond Future	6,273.2800	6.2733	5,925.6000	5.9256	(5.542)	0	0	0
2020/10/06	R035	05/08/2021	5.31	Call	Bond Future	0.6800	0.0007	0.5500	0.0006	(19.118)	0	0	0
2020/10/06	R035	05/08/2021			Bond Future	12.1481	82.4467	12.2481	81.9002	0.823	0.0000	0.0000	0
2020/10/06	R035	05/08/2021	5.29	Call	Bond Future	0.6500	0.0007	0.5200	0.0005	(20.000)	0	0	0
2020/10/06	R035	05/08/2021	5.29	Put	Bond Future	55,877.9200	55.8779	56,424.2900	56.4243	0.978	0	0	0
2020/10/06	R035	05/08/2021	5.31	Put	Bond Future	55,644.6600	55.6447	56,191.0300	56.1910	0.982	0	0	0
2020/10/06	R035	05/08/2021	5.30	Call	Bond Future	0.6600	0.0007	0.5300	0.0005	(19.697)	0	0	0
2020/10/06	R035	05/08/2021	5.30	Put	Bond Future	55,761.2200	55.7612	56,307.5900	56.3076	0.980	0	0	0
2020/10/06	R186	05/11/2020	8.65	Call	Bond Future	7,103.9300	7.1039	6,838.6700	6.8387	(3.734)	0	0	0
2020/10/06	R186	05/11/2020	8.64	Put	Bond Future	4.5700	0.0046	5.3000	0.0053	15.974	0	0	0
2020/10/06	R186	05/11/2020	7.50	Call	Bond Future	1,773.1000	1.7731	1,579.3800	1.5794	(10.925)	0	0	80
2020/10/06	R186	05/11/2020	8.00	Put	Bond Future	96.9500	0.0970	112.1400	0.1121	15.668	0	0	0
2020/10/06	R186	05/11/2020			Bond Future	7.2655	119.7952	7.3154	119.5293	0.687	0.0000	0.0000	86,242
2020/10/06	R186	05/11/2020	8.66	Call	Bond Future	7,152.9300	7.1529	6,887.6300	6.8876	(3.709)	0	0	0
2020/10/06	R186	05/11/2020	8.66	Put	Bond Future	4.0700	0.0041	4.7200	0.0047	15.971	0	0	0
2020/10/06	R186	05/11/2020	7.00	Put	Bond Future	1,881.6300	1.8816	2,062.0000	2.0620	9.586	0	0	0
2020/10/06	R186	05/11/2020	7.00	Call	Bond Future	453.9600	0.4540	368.3800	0.3684	(18.852)	0	0	1,200
2020/10/06	R186	05/11/2020	8.65	Put	Bond Future	4.3100	0.0043	5.0000	0.0050	16.009	0	0	0
2020/10/06	R186	05/11/2020	8.64	Call	Bond Future	7,054.9200	7.0549	6,789.7000	6.7897	(3.759)	0	0	0
2020/10/06	R186	05/11/2020	6.50	Put	Bond Future	4,224.0500	4.2240	4,475.8000	4.4758	5.960	0	0	0
2020/10/06	R186	05/11/2020	7.50	Put	Bond Future	530.0400	0.5300	602.2700	0.6023	13.627	0	0	0
2020/10/06	R186	05/11/2020	8.00	Call	Bond Future	3,934.2800	3.9343	3,683.5200	3.6835	(6.374)	0	0	1,200
2020/10/06	R186	05/11/2020	7.84	Put	Bond Future	174.0800	0.1741	200.7000	0.2007	15.292	0	0	0
2020/10/06	R186	05/11/2020	9.26	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2020/10/06	R186	05/11/2020	6.50	Call	Bond Future	46.6700	0.0467	32.4700	0.0325	(30.426)	0	0	80
2020/10/06	R186	05/11/2020	7.84	Call	Bond Future	3,189.4100	3.1894	2,950.0800	2.9501	(7.504)	0	0	0
2020/10/06	R186	05/11/2020	8.34	Put	Bond Future	23.1900	0.0232	26.8900	0.0269	15.955	0	0	0
2020/10/06	R186	05/11/2020	8.34	Call	Bond Future	5,582.2100	5.5822	5,319.9600	5.3200	(4.698)	0	0	0
2020/10/06	R186	05/11/2020	9.26	Call	Bond Future	10,052.0900	10.0521	9,786.1500	9.7862	(2.646)	0	0	0
2020/10/06	R186	04/02/2021	8.15	Call	Bond Future	4,483.8100	4.4838	4,270.1400	4.2701	(4.765)	0	0	0
2020/10/06	R186	04/02/2021			Bond Future	7.4462	115.7194	7.5017	115.4372	0.745	0.0000	0.0000	0
2020/10/06	R186	04/02/2021	8.15	Put	Bond Future	968.4900	0.9685	1,037.0900	1.0371	7.083	0	0	0
2020/10/06	R186	04/02/2021	8.00	Put	Bond Future	1,165.2100	1.1652	1,245.3200	1.2453	6.875	0	0	15,177
2020/10/06	R186	04/02/2021	8.16	Call	Bond Future	4,520.8300	4.5208	4,306.4300	4.3064	(4.742)	0	0	0
2020/10/06	R186	04/02/2021	8.17	Put	Bond Future	944.5400	0.9445	1,011.6900	1.0117	7.109	0	0	0
2020/10/06	R186	04/02/2021	8.00	Call	Bond Future	3,942.8900	3.9429	3,740.7300	3.7407	(5.127)	0	0	0
2020/10/06	R186	04/02/2021	8.16	Put	Bond Future	956.5600	0.9566	1,024.4300	1.0244	7.095	0	0	0
2020/10/06	R186	04/02/2021	8.17	Call	Bond Future	4,557.7400	4.5577	4,342.6200	4.3426	(4.720)	0	0	0
2020/10/06	R186	06/05/2021	10.77	Call	Bond Future	14,087.1400	14.0871	13,813.9900	13.8140	(1.939)	0	0	0
2020/10/06	R186	06/05/2021	10.76	Put	Bond Future	52.3400	0.0523	57.0700	0.0571	9.037	0	0	0

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2020/10/06	R186	06/05/2021			Bond Future	7.6287	116.9633	7.6860	116.6855	0.751	0.0000	0.0000	0
2020/10/06	R186	06/05/2021	10.78	Call	Bond Future	14,127.2700	14.1273	13,854.0500	13.8540	(1.934)	0	0	0
2020/10/06	R186	06/05/2021	10.78	Put	Bond Future	50.5400	0.0505	55.1200	0.0551	9.062	0	0	0
2020/10/06	R186	06/05/2021	10.77	Put	Bond Future	51.4400	0.0514	56.0900	0.0561	9.040	0	0	0
2020/10/06	R186	06/05/2021	10.76	Call	Bond Future	14,046.9900	14.0470	13,773.9200	13.7739	(1.944)	0	0	0
2020/10/06	R186	05/08/2021	8.61	Call	Bond Future	5,039.7800	5.0398	4,854.8900	4.8549	(3.669)	0	0	0
2020/10/06	R186	05/08/2021	8.62	Put	Bond Future	1,497.9100	1.4979	1,574.3700	1.5744	5.104	0	0	0
2020/10/06	R186	05/08/2021			Bond Future	7.8300	112.9515	7.8868	112.6896	0.725	0.0000	0.0000	0
2020/10/06	R186	05/08/2021	8.61	Put	Bond Future	1,510.2600	1.5103	1,587.2400	1.5872	5.097	0	0	0
2020/10/06	R186	05/08/2021	8.62	Call	Bond Future	5,071.7700	5.0718	4,886.3600	4.8864	(3.656)	0	0	0
2020/10/06	R186	05/08/2021	8.63	Call	Bond Future	5,103.8200	5.1038	4,917.8900	4.9179	(3.643)	0	0	0
2020/10/06	R186	05/08/2021	8.63	Put	Bond Future	1,485.6600	1.4857	1,561.6000	1.5616	5.112	0	0	0
2020/10/06	R197	05/11/2020			Bond Future	313.9347	313.9347	314.0392	314.0392	0.033	0.0000	0.0000	2,902
2020/10/06	R197	04/02/2021			Bond Future	309.3168	309.3168	309.3862	309.3862	0.022	0.0000	0.0000	0
2020/10/06	R197	06/05/2021			Bond Future	312.7147	312.7147	312.8046	312.8046	0.029	0.0000	0.0000	0
2020/10/06	R197	05/08/2021			Bond Future	308.1830	308.1830	308.3245	308.3245	0.046	0.0000	0.0000	0
2020/10/06	R202	05/11/2020			Bond Future	211.5459	211.5459	210.0328	210.0328	(0.715)	0.0000	0.0000	7,907
2020/10/06	R202	04/02/2021			Bond Future	209.5541	209.5541	208.0011	208.0011	(0.741)	0.0000	0.0000	0
2020/10/06	R202	06/05/2021			Bond Future	211.8560	211.8560	210.2991	210.2991	(0.735)	0.0000	0.0000	0
2020/10/06	R202	05/08/2021			Bond Future	209.9562	209.9562	208.4161	208.4161	(0.734)	0.0000	0.0000	0
2020/10/06	R208	05/11/2020	4.78	Call	Bond Future	506.2200	0.5062	501.2000	0.5012	(0.992)	0	0	0
2020/10/06	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	R208	05/11/2020			Bond Future	3.4716	102.0070	3.4845	102.0020	0.372	0.0000	0.0000	7,525
2020/10/06	R208	05/11/2020	4.79	Call	Bond Future	510.0700	0.5101	505.0500	0.5051	(0.984)	0	0	0
2020/10/06	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/10/06	R208	05/11/2020	4.77	Call	Bond Future	502.3700	0.5024	497.3500	0.4973	(0.999)	0	0	0
2020/10/06	R209	05/11/2020	10.02	Call	Bond Future	68.8600	0.0689	44.4500	0.0445	(35.449)	0	0	0
2020/10/06	R209	05/11/2020			Bond Future	11.1779	64.8723	11.2722	64.3777	0.844	0.0000	0.0000	27,594
2020/10/06	R209	05/11/2020	10.00	Call	Bond Future	63.9100	0.0639	41.0300	0.0410	(35.800)	0	0	0
2020/10/06	R209	05/11/2020	10.00	Put	Bond Future	6,737.1200	6.7371	7,208.8900	7.2089	7.003	0	0	0
2020/10/06	R209	05/11/2020	10.02	Put	Bond Future	6,620.5600	6.6206	7,090.8000	7.0908	7.103	0	0	0
2020/10/06	R209	05/11/2020	10.01	Call	Bond Future	66.3300	0.0663	42.7100	0.0427	(35.610)	0	0	0
2020/10/06	R209	05/11/2020	10.01	Put	Bond Future	6,678.7500	6.6788	7,149.7800	7.1498	7.053	0	0	0
2020/10/06	R209	04/02/2021	10.12	Put	Bond Future	8,101.1200	8.1011	8,487.4600	8.4875	4.769	0	0	0
2020/10/06	R209	04/02/2021			Bond Future	11.3969	65.5237	11.4965	65.0165	0.874	0.0000	0.0000	0
2020/10/06	R209	04/02/2021	10.11	Call	Bond Future	1,022.8700	1.0229	903.0400	0.9030	(11.715)	0	0	0
2020/10/06	R209	04/02/2021	10.11	Put	Bond Future	8,149.4600	8.1495	8,536.8300	8.5368	4.753	0	0	0
2020/10/06	R209	04/02/2021	10.12	Call	Bond Future	1,034.2800	1.0343	913.4200	0.9134	(11.685)	0	0	0
2020/10/06	R209	04/02/2021	10.10	Call	Bond Future	1,011.5600	1.0116	892.7500	0.8928	(11.745)	0	0	0
2020/10/06	R209	04/02/2021	10.10	Put	Bond Future	8,197.9700	8.1980	8,586.3600	8.5864	4.738	0	0	0
2020/10/06	R209	06/05/2021	12.25	Put	Bond Future	2,915.0200	2.9150	3,090.4100	3.0904	6.017	0	0	6,000
2020/10/06	R209	06/05/2021	12.23	Put	Bond Future	2,947.6000	2.9476	3,124.6200	3.1246	6.006	0	0	0
2020/10/06	R209	06/05/2021	12.22	Call	Bond Future	5,866.1900	5.8662	5,535.5700	5.5356	(5.636)	0	0	0

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2020/10/06	R209	06/05/2021			Bond Future	11.6166	63.0877	11.7193	62.5793	0.884	0.0000	0.0000	2,505
2020/10/06	R209	06/05/2021	10.25	Put	Bond Future	8,909.6100	8.9096	9,278.0900	9.2781	4.136	0	0	0
2020/10/06	R209	06/05/2021	10.25	Call	Bond Future	1,524.2600	1.5243	1,384.2800	1.3843	(9.183)	0	0	4,750
2020/10/06	R209	06/05/2021	11.25	Call	Bond Future	3,309.5200	3.3095	3,070.2400	3.0702	(7.230)	0	0	0
2020/10/06	R209	06/05/2021	11.25	Put	Bond Future	5,175.1200	5.1751	5,444.3000	5.4443	5.201	0	0	6,000
2020/10/06	R209	06/05/2021	12.25	Call	Bond Future	5,956.3200	5.9563	5,623.2500	5.6233	(5.592)	0	0	0
2020/10/06	R209	06/05/2021	12.23	Call	Bond Future	5,896.2500	5.8963	5,564.8100	5.5648	(5.621)	0	0	0
2020/10/06	R209	06/05/2021	12.22	Put	Bond Future	2,963.9400	2.9639	3,141.7800	3.1418	6.000	0	0	0
2020/10/06	R209	06/05/2021	12.24	Call	Bond Future	5,926.3600	5.9264	5,594.1100	5.5941	(5.606)	0	0	0
2020/10/06	R209	06/05/2021	12.24	Put	Bond Future	2,931.3500	2.9313	3,107.5600	3.1076	6.011	0	0	0
2020/10/06	R209	05/08/2021	11.81	Put	Bond Future	4,563.4600	4.5635	4,798.0600	4.7981	5.141	0	0	0
2020/10/06	R209	05/08/2021			Bond Future	11.8473	63.7726	11.9520	63.2690	0.884	0.0000	0.0000	0
2020/10/06	R209	05/08/2021	11.80	Call	Bond Future	4,358.0800	4.3581	4,089.9700	4.0900	(6.152)	0	0	0
2020/10/06	R209	05/08/2021	11.80	Put	Bond Future	4,587.5100	4.5875	4,823.0000	4.8230	5.133	0	0	0
2020/10/06	R209	05/08/2021	11.81	Call	Bond Future	4,382.6600	4.3827	4,113.6600	4.1137	(6.138)	0	0	0
2020/10/06	R209	05/08/2021	11.79	Call	Bond Future	4,333.5600	4.3336	4,066.3300	4.0663	(6.167)	0	0	0
2020/10/06	R209	05/08/2021	11.79	Put	Bond Future	4,611.6800	4.6117	4,848.0500	4.8481	5.125	0	0	0
2020/10/06	R210	05/11/2020			Bond Future	186.7339	186.7339	186.8049	186.8049	0.038	0.0000	0.0000	2,230
2020/10/06	R210	04/02/2021			Bond Future	188.6552	188.6552	188.7050	188.7050	0.026	0.0000	0.0000	0
2020/10/06	R210	06/05/2021			Bond Future	188.0147	188.0147	188.0771	188.0771	0.033	0.0000	0.0000	0
2020/10/06	R210	05/08/2021			Bond Future	190.0997	190.0997	190.1933	190.1933	0.049	0.0000	0.0000	0
2020/10/06	R212	05/11/2020			Bond Future	169.8698	169.8698	169.9203	169.9203	0.030	0.0000	0.0000	6,889
2020/10/06	R212	04/02/2021			Bond Future	169.3205	169.3205	169.3517	169.3517	0.018	0.0000	0.0000	0
2020/10/06	R212	06/05/2021			Bond Future	171.1806	171.1806	171.2229	171.2229	0.025	0.0000	0.0000	0
2020/10/06	R212	05/08/2021			Bond Future	170.7482	170.7482	170.8187	170.8187	0.041	0.0000	0.0000	0
2020/10/06	R213	05/11/2020	9.60	Put	Bond Future	3,071.3600	3.0714	3,370.4400	3.3704	9.738	0	0	0
2020/10/06	R213	05/11/2020	9.59	Call	Bond Future	475.1600	0.4752	370.5000	0.3705	(22.026)	0	0	0
2020/10/06	R213	05/11/2020			Bond Future	10.0609	81.9939	10.1351	81.5880	0.738	0.0000	0.0000	16,416
2020/10/06	R213	05/11/2020	9.60	Call	Bond Future	488.9500	0.4890	382.0700	0.3821	(21.859)	0	0	0
2020/10/06	R213	05/11/2020	9.59	Put	Bond Future	3,114.8000	3.1148	3,416.1000	3.4161	9.673	0	0	0
2020/10/06	R213	05/11/2020	9.61	Call	Bond Future	503.0300	0.5030	393.9100	0.3939	(21.693)	0	0	0
2020/10/06	R213	05/11/2020	9.61	Put	Bond Future	3,028.2600	3.0283	3,325.1000	3.3251	9.802	0	0	0
2020/10/06	R213	04/02/2021	9.40	Call	Bond Future	1,307.8300	1.3078	1,181.9400	1.1819	(9.626)	0	0	0
2020/10/06	R213	04/02/2021	9.39	Put	Bond Future	6,266.4300	6.2664	6,561.2100	6.5612	4.704	0	0	0
2020/10/06	R213	04/02/2021			Bond Future	10.2890	82.8173	10.3682	82.3976	0.770	0.0000	0.0000	0
2020/10/06	R213	04/02/2021	9.41	Call	Bond Future	1,323.2800	1.3233	1,196.3300	1.1963	(9.594)	0	0	0
2020/10/06	R213	04/02/2021	9.41	Put	Bond Future	6,182.0500	6.1821	6,474.7200	6.4747	4.734	0	0	0
2020/10/06	R213	04/02/2021	9.40	Put	Bond Future	6,224.0700	6.2241	6,517.8000	6.5178	4.719	0	0	0
2020/10/06	R213	04/02/2021	9.39	Call	Bond Future	1,292.6600	1.2927	1,167.8200	1.1678	(9.658)	0	0	0
2020/10/06	R213	06/05/2021	11.91	Put	Bond Future	1,479.7800	1.4798	1,570.4000	1.5704	6.124	0	0	0
2020/10/06	R213	06/05/2021			Bond Future	10.5114	80.1780	10.5929	79.7590	0.776	0.0000	0.0000	0
2020/10/06	R213	06/05/2021	11.90	Call	Bond Future	8,243.8500	8.2438	7,916.1600	7.9162	(3.975)	0	0	0
2020/10/06	R213	06/05/2021	11.90	Put	Bond Future	1,492.1600	1.4922	1,583.3700	1.5834	6.113	0	0	0
2020/10/06	R213	06/05/2021	11.91	Call	Bond Future	8,277.2500	8.2773	7,948.9700	7.9490	(3.966)	0	0	0
2020/10/06	R213	06/05/2021	11.89	Call	Bond Future	8,210.5000	8.2105	7,883.4000	7.8834	(3.984)	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
2020/10/06	R213	06/05/2021	11.89	Put	Bond Future	1,504.6300	1.5046	1,596.4300	1.5964	6.101	0	0	0
2020/10/06	R213	05/08/2021	10.85	Call	Bond Future	4,413.5800	4.4136	4,186.5700	4.1866	(5.143)	0	0	0
2020/10/06	R213	05/08/2021	10.84	Put	Bond Future	3,945.5400	3.9455	4,129.5900	4.1296	4.665	0	0	0
2020/10/06	R213	05/08/2021			Bond Future	10.7512	81.0481	10.8337	80.6378	0.767	0.0000	0.0000	0
2020/10/06	R213	05/08/2021	10.86	Call	Bond Future	4,440.0800	4.4401	4,212.3000	4.2123	(5.130)	0	0	0
2020/10/06	R213	05/08/2021	10.86	Put	Bond Future	3,899.4300	3.8994	4,081.9300	4.0819	4.680	0	0	0
2020/10/06	R213	05/08/2021	10.85	Put	Bond Future	3,922.4300	3.9224	4,105.7000	4.1057	4.672	0	0	0
2020/10/06	R213	05/08/2021	10.84	Call	Bond Future	4,387.1500	4.3871	4,160.9200	4.1609	(5.157)	0	0	0
2020/10/06	R214	05/11/2020	10.26	Put	Bond Future	7,094.4400	7.0944	7,568.9400	7.5689	6.688	0	0	0
2020/10/06	R214	05/11/2020			Bond Future	11.4783	62.3804	11.5727	61.8843	0.823	0.0000	0.0000	17,572
2020/10/06	R214	05/11/2020	10.25	Call	Bond Future	58.3800	0.0584	37.4900	0.0375	(35.783)	0	0	0
2020/10/06	R214	05/11/2020	10.25	Put	Bond Future	7,155.1800	7.1552	7,630.3900	7.6304	6.641	0	0	0
2020/10/06	R214	05/11/2020	10.26	Call	Bond Future	60.6300	0.0606	39.0300	0.0390	(35.626)	0	0	0
2020/10/06	R214	05/11/2020	10.24	Call	Bond Future	56.2400	0.0562	36.0100	0.0360	(35.971)	0	0	0
2020/10/06	R214	05/11/2020	10.23	Put	Bond Future	7,216.1300	7.2161	7,692.0000	7.6920	6.595	0	0	0
2020/10/06	R214	04/02/2021	10.33	Call	Bond Future	977.6800	0.9777	863.2300	0.8632	(11.706)	0	0	0
2020/10/06	R214	04/02/2021			Bond Future	11.6989	63.0067	11.7988	62.4985	0.854	0.0000	0.0000	0
2020/10/06	R214	04/02/2021	10.31	Call	Bond Future	955.7700	0.9558	843.3000	0.8433	(11.767)	0	0	0
2020/10/06	R214	04/02/2021	10.31	Put	Bond Future	8,818.1500	8.8182	9,213.9600	9.2140	4.489	0	0	0
2020/10/06	R214	04/02/2021	10.33	Put	Bond Future	8,715.4400	8.7154	9,109.2700	9.1093	4.519	0	0	0
2020/10/06	R214	04/02/2021	10.32	Call	Bond Future	966.6800	0.9667	853.2200	0.8532	(11.737)	0	0	0
2020/10/06	R214	04/02/2021	10.32	Put	Bond Future	8,766.7100	8.7667	9,161.5300	9.1615	4.504	0	0	0
2020/10/06	R214	06/05/2021	12.26	Call	Bond Future	5,219.4100	5.2194	4,909.4200	4.9094	(5.939)	0	0	0
2020/10/06	R214	06/05/2021	12.25	Put	Bond Future	3,549.9700	3.5500	3,750.6400	3.7506	5.653	0	0	0
2020/10/06	R214	06/05/2021			Bond Future	11.9127	60.4067	12.0158	59.8970	0.866	0.0000	0.0000	0
2020/10/06	R214	06/05/2021	12.27	Call	Bond Future	5,248.1400	5.2481	4,937.2800	4.9373	(5.923)	0	0	0
2020/10/06	R214	06/05/2021	12.27	Put	Bond Future	3,512.2600	3.5123	3,711.1800	3.7112	5.664	0	0	0
2020/10/06	R214	06/05/2021	12.26	Put	Bond Future	3,530.9700	3.5310	3,730.7600	3.7308	5.658	0	0	0
2020/10/06	R214	06/05/2021	12.25	Call	Bond Future	5,190.9000	5.1909	4,881.7900	4.8818	(5.955)	0	0	0
2020/10/06	R214	05/08/2021	12.01	Call	Bond Future	4,261.3000	4.2613	3,997.9800	3.9980	(6.179)	0	0	0
2020/10/06	R214	05/08/2021			Bond Future	12.1407	61.0624	12.2462	60.5571	0.869	0.0000	0.0000	0
2020/10/06	R214	05/08/2021	12.01	Put	Bond Future	4,897.4300	4.8974	5,139.4700	5.1395	4.942	0	0	0
2020/10/06	R214	05/08/2021	12.03	Put	Bond Future	4,847.4000	4.8474	5,087.6800	5.0877	4.957	0	0	0
2020/10/06	R214	05/08/2021	12.02	Call	Bond Future	4,285.4200	4.2854	4,021.2200	4.0212	(6.165)	0	0	0
2020/10/06	R214	05/08/2021	12.02	Put	Bond Future	4,872.4700	4.8725	5,113.6300	5.1136	4.949	0	0	0
2020/10/06	R214	05/08/2021	12.03	Call	Bond Future	4,309.3700	4.3094	4,044.2900	4.0443	(6.151)	0	0	0
2020/10/06	R248	05/11/2020	10.03	Call	Bond Future	5.6100	0.0056	3.0100	0.0030	(46.346)	0	0	0
2020/10/06	R248	05/11/2020	10.02	Put	Bond Future	12,797.9300	12.7979	13,388.5100	13.3885	4.615	0	0	0
2020/10/06	R248	05/11/2020			Bond Future	11.7789	77.1016	11.8734	76.5086	0.802	0.0000	0.0000	112,431
2020/10/06	R248	05/11/2020	10.04	Call	Bond Future	5.9100	0.0059	3.1800	0.0032	(46.193)	0	0	0
2020/10/06	R248	05/11/2020	10.04	Put	Bond Future	12,631.9400	12.6319	13,222.2700	13.2223	4.673	0	0	0
2020/10/06	R248	05/11/2020	11.00	Put	Bond Future	5,525.7500	5.5258	6,034.1900	6.0342	9.201	0	0	0
2020/10/06	R248	05/11/2020	11.00	Call	Bond Future	294.5600	0.2946	209.9400	0.2099	(28.728)	0	0	950
2020/10/06	R248	05/11/2020	10.00	Put	Bond Future	12,964.5100	12.9645	13,555.3200	13.5553	4.557	0	0	0
2020/10/06	R248	05/11/2020	10.00	Call	Bond Future	4.8000	0.0048	2.5500	0.0026	(46.875)	0	0	950
2020/10/06	R248	05/11/2020	10.03	Put	Bond Future	12,714.8500	12.7148	13,305.3100	13.3053	4.644	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
2020/10/06	R248	05/11/2020	10.02	Call	Bond Future	5.3300	0.0053	2.8500	0.0028	(46.529)	0	0	0
2020/10/06	R248	04/02/2021	10.75	Call	Bond Future	1,131.4100	1.1314	993.5000	0.9935	(12.189)	0	0	2,590
2020/10/06	R248	04/02/2021	10.47	Put	Bond Future	11,435.0900	11.4351	11,938.5100	11.9385	4.402	0	0	0
2020/10/06	R248	04/02/2021	10.46	Call	Bond Future	784.1200	0.7841	680.6800	0.6807	(13.192)	0	0	0
2020/10/06	R248	04/02/2021			Bond Future	12.0167	77.8758	12.1172	77.2678	0.836	0.0000	0.0000	0
2020/10/06	R248	04/02/2021	10.75	Put	Bond Future	9,650.8700	9.6509	10,120.9200	10.1209	4.871	0	0	0
2020/10/06	R248	04/02/2021	11.50	Put	Bond Future	5,914.7400	5.9147	6,272.0300	6.2720	6.041	0	0	0
2020/10/06	R248	04/02/2021	11.50	Call	Bond Future	2,638.0900	2.6381	2,387.4200	2.3874	(9.502)	0	0	2,590
2020/10/06	R248	04/02/2021	10.47	Call	Bond Future	794.6000	0.7946	690.0600	0.6901	(13.156)	0	0	0
2020/10/06	R248	04/02/2021	10.46	Put	Bond Future	11,502.1300	11.5021	12,006.6500	12.0066	4.386	0	0	0
2020/10/06	R248	04/02/2021	10.48	Call	Bond Future	805.1800	0.8052	699.5300	0.6995	(13.121)	0	0	0
2020/10/06	R248	04/02/2021	10.48	Put	Bond Future	11,368.2800	11.3683	11,870.5900	11.8706	4.419	0	0	0
2020/10/06	R248	06/05/2021	12.36	Call	Bond Future	5,422.5200	5.4225	5,078.2800	5.0783	(6.348)	0	0	0
2020/10/06	R248	06/05/2021			Bond Future	12.2480	74.3013	12.3523	73.6918	0.851	0.0000	0.0000	0
2020/10/06	R248	06/05/2021	12.34	Call	Bond Future	5,359.1300	5.3591	5,017.1200	5.0171	(6.382)	0	0	0
2020/10/06	R248	06/05/2021	12.34	Put	Bond Future	4,820.8100	4.8208	5,088.3300	5.0883	5.549	0	0	0
2020/10/06	R248	06/05/2021	12.36	Put	Bond Future	4,768.1100	4.7681	5,033.4000	5.0334	5.564	0	0	0
2020/10/06	R248	06/05/2021	12.35	Call	Bond Future	5,390.7900	5.3908	5,047.6700	5.0477	(6.365)	0	0	0
2020/10/06	R248	06/05/2021	12.35	Put	Bond Future	4,794.3800	4.7944	5,060.7900	5.0608	5.557	0	0	0
2020/10/06	R248	05/08/2021	12.51	Put	Bond Future	5,270.3500	5.2703	5,546.2800	5.5463	5.236	0	0	0
2020/10/06	R248	05/08/2021			Bond Future	12.4961	75.1078	12.6032	74.5039	0.857	0.0000	0.0000	0
2020/10/06	R248	05/08/2021	12.51	Call	Bond Future	5,349.3400	5.3493	5,021.4100	5.0214	(6.130)	0	0	0
2020/10/06	R248	05/08/2021	12.52	Call	Bond Future	5,379.3800	5.3794	5,050.4000	5.0504	(6.116)	0	0	0
2020/10/06	R248	05/08/2021	12.50	Put	Bond Future	5,297.1000	5.2971	5,574.0700	5.5741	5.229	0	0	0
2020/10/06	R248	05/08/2021	12.52	Put	Bond Future	5,243.7500	5.2438	5,518.6300	5.5186	5.242	0	0	0
2020/10/06	R248	05/08/2021	12.50	Call	Bond Future	5,319.3600	5.3194	4,992.4700	4.9925	(6.145)	0	0	0

Total

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