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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2020 TO 14/07/2020

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
2020/07/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	2025	06/08/2020		Bond Future	136.7275	136.7275	136.9345	136.9345	0.151	0.0000	0.0000	6,043
2020/07/14	2025	05/11/2020		Bond Future	138.1994	138.1994	138.4026	138.4026	0.147	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
2020/07/14	2025	04/02/2021			Bond Future	138.3288	138.3288	138.5339	138.5339	0.148	0.0000	0.0000	0
2020/07/14	2025	06/05/2021			Bond Future	140.0016	140.0016	140.2069	140.2069	0.147	0.0000	0.0000	0
2020/07/14	2025	05/08/2021			Bond Future	140.0593	140.0593	140.2640	140.2640	0.146	0.0000	0.0000	0
2020/07/14	2029	06/08/2020			Bond Future	97.8570	97.8570	97.9532	97.9532	0.098	0.0000	0.0000	5,012
2020/07/14	2029	05/11/2020			Bond Future	97.7874	97.7874	97.8803	97.8803	0.095	0.0000	0.0000	0
2020/07/14	2029	04/02/2021			Bond Future	98.9446	98.9446	99.0383	99.0383	0.095	0.0000	0.0000	0
2020/07/14	2029	06/05/2021			Bond Future	99.0034	99.0034	99.0965	99.0965	0.094	0.0000	0.0000	0
2020/07/14	2029	05/08/2021			Bond Future	100.1243	100.1243	100.2164	100.2164	0.092	0.0000	0.0000	0
2020/07/14	2030	06/08/2020	9.11	Call	Bond Future	525.5300	0.5255	483.2000	0.4832	(8.055)	0	0	0
2020/07/14	2030	06/08/2020	9.95	Put	Bond Future	463.3600	0.4634	457.9300	0.4579	(1.172)	0	0	5,850
2020/07/14	2030	06/08/2020	10.40	Put	Bond Future	132.7800	0.1328	127.2900	0.1273	(4.135)	0	0	0
2020/07/14	2030	06/08/2020	11.25	Call	Bond Future	9,488.7500	9.4888	9,411.9200	9.4119	(0.810)	0	0	0
2020/07/14	2030	06/08/2020	10.00	Call	Bond Future	3,308.6200	3.3086	3,226.6500	3.2267	(2.477)	0	0	470
2020/07/14	2030	06/08/2020	10.05	Put	Bond Future	355.0900	0.3551	348.9200	0.3489	(1.738)	0	0	0
2020/07/14	2030	06/08/2020	10.70	Call	Bond Future	6,724.9900	6.7250	6,645.3400	6.6453	(1.184)	0	0	470
2020/07/14	2030	06/08/2020	9.75	Put	Bond Future	767.2500	0.7672	765.5000	0.7655	(0.228)	0	0	0
2020/07/14	2030	06/08/2020	9.42	Call	Bond Future	1,189.8900	1.1899	1,126.3400	1.1263	(5.341)	0	0	0
2020/07/14	2030	06/08/2020			Bond Future	9.4871	91.0981	9.5003	91.0220	0.139	0.0000	0.0000	106,756
2020/07/14	2030	06/08/2020	9.09	Call	Bond Future	494.5400	0.4945	453.6700	0.4537	(8.264)	0	0	0
2020/07/14	2030	06/08/2020	9.09	Put	Bond Future	2,829.1200	2.8291	2,864.3600	2.8644	1.246	0	0	0
2020/07/14	2030	06/08/2020	10.40	Call	Bond Future	5,215.9100	5.2159	5,134.3100	5.1343	(1.564)	0	0	0
2020/07/14	2030	06/08/2020	10.70	Put	Bond Future	53.6500	0.0537	50.1100	0.0501	(6.598)	0	0	0
2020/07/14	2030	06/08/2020	9.05	Put	Bond Future	3,010.5100	3.0105	3,048.6600	3.0487	1.267	0	0	0
2020/07/14	2030	06/08/2020	9.05	Call	Bond Future	436.4300	0.4364	398.4700	0.3985	(8.698)	0	0	450
2020/07/14	2030	06/08/2020	8.36	Put	Bond Future	6,863.6000	6.8636	6,934.4200	6.9344	1.032	0	0	0
2020/07/14	2030	06/08/2020	8.36	Call	Bond Future	28.9200	0.0289	23.6300	0.0236	(18.292)	0	0	800
2020/07/14	2030	06/08/2020	8.86	Put	Bond Future	3,952.9800	3.9530	4,003.8700	4.0039	1.287	0	0	0
2020/07/14	2030	06/08/2020	8.86	Call	Bond Future	230.2400	0.2302	205.0200	0.2050	(10.954)	0	0	800
2020/07/14	2030	06/08/2020	9.11	Put	Bond Future	2,740.6600	2.7407	2,774.4400	2.7744	1.233	0	0	0
2020/07/14	2030	06/08/2020	9.95	Call	Bond Future	3,089.0400	3.0890	3,007.5000	3.0075	(2.640)	0	0	0
2020/07/14	2030	06/08/2020	11.25	Put	Bond Future	5.7100	0.0057	4.9900	0.0050	(12.609)	0	0	0
2020/07/14	2030	06/08/2020	10.21	Put	Bond Future	228.9100	0.2289	222.5900	0.2226	(2.761)	0	0	0
2020/07/14	2030	06/08/2020	10.00	Put	Bond Future	405.3400	0.4053	399.4800	0.3995	(1.446)	0	0	0
2020/07/14	2030	06/08/2020	10.75	Call	Bond Future	6,978.1200	6.9781	6,898.7800	6.8988	(1.137)	0	0	0
2020/07/14	2030	06/08/2020	10.05	Call	Bond Future	3,534.8200	3.5348	3,452.5400	3.4525	(2.328)	0	0	0
2020/07/14	2030	06/08/2020	9.75	Call	Bond Future	2,270.9100	2.2709	2,193.0500	2.1931	(3.429)	0	0	450
2020/07/14	2030	06/08/2020	9.42	Put	Bond Future	1,578.9100	1.5789	1,591.4700	1.5915	0.795	0	0	800
2020/07/14	2030	06/08/2020	9.10	Call	Bond Future	509.8700	0.5099	468.2600	0.4683	(8.161)	0	0	0
2020/07/14	2030	06/08/2020	9.10	Put	Bond Future	2,784.7000	2.7847	2,819.2000	2.8192	1.239	0	0	0
2020/07/14	2030	06/08/2020	11.47	Call	Bond Future	10,574.6600	10.5747	10,498.2400	10.4982	(0.723)	0	0	0
2020/07/14	2030	06/08/2020	11.47	Put	Bond Future	2.0000	0.0020	1.6900	0.0017	(15.500)	0	0	622
2020/07/14	2030	06/08/2020	10.21	Call	Bond Future	4,285.6200	4.2856	4,203.1900	4.2032	(1.923)	0	0	622
2020/07/14	2030	06/08/2020	10.87	Call	Bond Future	7,582.9400	7.5829	7,504.4500	7.5045	(1.035)	0	0	0
2020/07/14	2030	06/08/2020	10.87	Put	Bond Future	28.9100	0.0289	26.5300	0.0265	(8.232)	0	0	622
2020/07/14	2030	06/08/2020	10.75	Put	Bond Future	45.8900	0.0459	42.6600	0.0427	(7.039)	0	0	0
2020/07/14	2030	06/08/2020	9.20	Put	Bond Future	2,362.1600	2.3622	2,389.4000	2.3894	1.153	0	0	2,500

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2020/07/14	2030	06/08/2020	9.20	Call	Bond Future	682.0800		0.6821	633.2100	0.6332	(7.165)	0	0	323
2020/07/14	2030	06/08/2020	8.50	Put	Bond Future	6,005.0800		6.0051	6,072.3600	6.0724	1.120	0	0	0
2020/07/14	2030	06/08/2020	8.50	Call	Bond Future	54.9900		0.0550	46.1600	0.0462	(16.057)	0	0	323
2020/07/14	2030	05/11/2020	9.99	Put	Bond Future	2,667.5700		2.6676	2,685.7400	2.6857	0.681	0	0	5,000
2020/07/14	2030	05/11/2020	8.10	Put	Bond Future	10,134.3500		10.1343	10,194.6600	10.1947	0.595	0	0	0
2020/07/14	2030	05/11/2020	8.73	Call	Bond Future	1,355.3300		1.3553	1,321.1200	1.3211	(2.524)	0	0	3,000
2020/07/14	2030	05/11/2020	10.06	Put	Bond Future	2,512.0900		2.5121	2,529.0000	2.5290	0.673	0	0	1,000
2020/07/14	2030	05/11/2020	9.39	Put	Bond Future	4,333.4300		4.3334	4,364.2900	4.3643	0.712	0	0	0
2020/07/14	2030	05/11/2020	9.38	Call	Bond Future	2,623.4400		2.6234	2,573.5900	2.5736	(1.900)	0	0	0
2020/07/14	2030	05/11/2020			Bond Future	9.6871		92.0567	9.7015	91.9758	0.149	0.0000	0.0000	500
2020/07/14	2030	05/11/2020	9.99	Call	Bond Future	4,344.7000		4.3447	4,281.9200	4.2819	(1.445)	0	0	0
2020/07/14	2030	05/11/2020	8.85	Put	Bond Future	6,398.1300		6.3981	6,442.0500	6.4421	0.686	0	0	0
2020/07/14	2030	05/11/2020	8.85	Call	Bond Future	1,542.0900		1.5421	1,505.0600	1.5051	(2.401)	0	0	3,000
2020/07/14	2030	05/11/2020	9.61	Call	Bond Future	3,218.5400		3.2185	3,163.4300	3.1634	(1.712)	0	0	0
2020/07/14	2030	05/11/2020	9.61	Put	Bond Future	3,651.8700		3.6519	3,677.7100	3.6777	0.708	0	0	3,000
2020/07/14	2030	05/11/2020	8.34	Put	Bond Future	8,843.8400		8.8438	8,899.3100	8.8993	0.627	0	0	0
2020/07/14	2030	05/11/2020	8.34	Call	Bond Future	861.2800		0.8613	835.8000	0.8358	(2.958)	0	0	1,000
2020/07/14	2030	05/11/2020	9.04	Put	Bond Future	5,601.8400		5.6018	5,641.2000	5.6412	0.703	0	0	0
2020/07/14	2030	05/11/2020	9.04	Call	Bond Future	1,877.4400		1.8774	1,835.8500	1.8359	(2.215)	0	0	1,000
2020/07/14	2030	05/11/2020	8.36	Put	Bond Future	8,740.1400		8.7401	8,795.1900	8.7952	0.630	0	0	0
2020/07/14	2030	05/11/2020	9.86	Put	Bond Future	2,977.8200		2.9778	2,998.4600	2.9985	0.693	0	0	14,160
2020/07/14	2030	05/11/2020	8.10	Call	Bond Future	634.3100		0.6343	613.6700	0.6137	(3.254)	0	0	3,000
2020/07/14	2030	05/11/2020	8.73	Put	Bond Future	6,935.2500		6.9352	6,981.9900	6.9820	0.674	0	0	0
2020/07/14	2030	05/11/2020	9.23	Put	Bond Future	4,883.3900		4.8834	4,918.0900	4.9181	0.711	0	0	0
2020/07/14	2030	05/11/2020	10.06	Call	Bond Future	4,570.9200		4.5709	4,506.8800	4.5069	(1.401)	0	0	0
2020/07/14	2030	05/11/2020	10.37	Put	Bond Future	1,918.6100		1.9186	1,930.5800	1.9306	0.624	0	0	15,414
2020/07/14	2030	05/11/2020	9.39	Call	Bond Future	2,648.0200		2.6480	2,597.9300	2.5979	(1.892)	0	0	0
2020/07/14	2030	05/11/2020	9.38	Put	Bond Future	4,366.3000		4.3663	4,397.4000	4.3974	0.712	0	0	0
2020/07/14	2030	05/11/2020	8.36	Call	Bond Future	882.6800		0.8827	856.7800	0.8568	(2.934)	0	0	14,160
2020/07/14	2030	05/11/2020	8.86	Put	Bond Future	6,354.4800		6.3545	6,398.1600	6.3982	0.687	0	0	0
2020/07/14	2030	05/11/2020	8.86	Call	Bond Future	1,558.4400		1.5584	1,521.1700	1.5212	(2.391)	0	0	14,160
2020/07/14	2030	05/11/2020	9.86	Call	Bond Future	3,940.2900		3.9403	3,879.9800	3.8800	(1.531)	0	0	0
2020/07/14	2030	05/11/2020	9.23	Call	Bond Future	2,273.1200		2.2731	2,226.8700	2.2269	(2.035)	0	0	3,000
2020/07/14	2030	05/11/2020	10.47	Call	Bond Future	6,010.2700		6.0103	5,939.9100	5.9399	(1.171)	0	0	0
2020/07/14	2030	05/11/2020	10.47	Put	Bond Future	1,758.7900		1.7588	1,769.3800	1.7694	0.602	0	0	3,000
2020/07/14	2030	05/11/2020	8.53	Put	Bond Future	7,883.6500		7.8837	7,934.9800	7.9350	0.651	0	0	0
2020/07/14	2030	05/11/2020	8.53	Call	Bond Future	1,081.2600		1.0813	1,051.6400	1.0516	(2.739)	0	0	15,414
2020/07/14	2030	05/11/2020	9.03	Put	Bond Future	5,641.4100		5.6414	5,681.0200	5.6810	0.702	0	0	0
2020/07/14	2030	05/11/2020	9.03	Call	Bond Future	1,857.8900		1.8579	1,816.5500	1.8166	(2.225)	0	0	15,414
2020/07/14	2030	05/11/2020	10.37	Call	Bond Future	5,642.0000		5.6420	5,573.0200	5.5730	(1.223)	0	0	0
2020/07/14	2030	05/11/2020	9.40	Call	Bond Future	2,672.5200		2.6725	2,622.1900	2.6222	(1.883)	0	0	0
2020/07/14	2030	05/11/2020	9.40	Put	Bond Future	4,300.5300		4.3005	4,331.1500	4.3312	0.712	0	0	0
2020/07/14	2030	04/02/2021	9.12	Call	Bond Future	2,499.0300		2.4990	2,459.3200	2.4593	(1.589)	0	0	1,000
2020/07/14	2030	04/02/2021	8.36	Call	Bond Future	1,338.4700		1.3385	1,311.8800	1.3119	(1.987)	0	0	800
2020/07/14	2030	04/02/2021	9.16	Call	Bond Future	2,574.5100		2.5745	2,534.0800	2.5341	(1.570)	0	0	0
2020/07/14	2030	04/02/2021	9.15	Put	Bond Future	6,692.9100		6.6929	6,734.8500	6.7349	0.627	0	0	0
2020/07/14	2030	04/02/2021			Bond Future	9.8900		89.1194	9.9051	89.0372	0.153	0.0000	0.0000	0
2020/07/14	2030	04/02/2021	8.37	Put	Bond Future	10,123.3500		10.1234	10,178.7800	10.1788	0.548	0	0	0

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2020/07/14	2030	04/02/2021	8.37	Call	Bond Future	1,350.5400	1.3505	1,323.7900	1.3238	(1.981)	0	0	1,000
2020/07/14	2030	04/02/2021	9.17	Call	Bond Future	2,593.6100	2.5936	2,553.0100	2.5530	(1.565)	0	0	0
2020/07/14	2030	04/02/2021	9.17	Put	Bond Future	6,615.9500	6.6160	6,657.5300	6.6575	0.628	0	0	0
2020/07/14	2030	04/02/2021	9.12	Put	Bond Future	6,809.4000	6.8094	6,851.8700	6.8519	0.624	0	0	0
2020/07/14	2030	04/02/2021	8.36	Put	Bond Future	10,172.6200	10.1726	10,228.2100	10.2282	0.546	0	0	0
2020/07/14	2030	04/02/2021	9.16	Put	Bond Future	6,654.3600	6.6544	6,696.1100	6.6961	0.627	0	0	0
2020/07/14	2030	04/02/2021	9.15	Call	Bond Future	2,555.5000	2.5555	2,515.2600	2.5153	(1.575)	0	0	0
2020/07/14	2030	04/02/2021	8.86	Put	Bond Future	7,871.3900	7.8714	7,918.4800	7.9185	0.598	0	0	0
2020/07/14	2030	04/02/2021	8.86	Call	Bond Future	2,044.4500	2.0444	2,009.3600	2.0094	(1.716)	0	0	800
2020/07/14	2030	04/02/2021	10.20	Call	Bond Future	5,200.0000	5.2000	5,141.6800	5.1417	(1.122)	0	0	0
2020/07/14	2030	04/02/2021	10.20	Put	Bond Future	3,537.9700	3.5380	3,561.8300	3.5618	0.674	0	0	1,800
2020/07/14	2030	06/05/2021	10.04	Put	Bond Future	4,655.1000	4.6551	4,688.9400	4.6889	0.727	0	0	0
2020/07/14	2030	06/05/2021	9.15	Call	Bond Future	2,354.8100	2.3548	2,319.0600	2.3191	(1.518)	0	0	0
2020/07/14	2030	06/05/2021	11.69	Call	Bond Future	9,604.6400	9.6046	9,533.2400	9.5332	(0.743)	0	0	0
2020/07/14	2030	06/05/2021	11.70	Put	Bond Future	1,746.6600	1.7467	1,759.8700	1.7599	0.756	0	0	0
2020/07/14	2030	06/05/2021			Bond Future	10.1034	90.1776	10.1196	90.0929	0.160	0.0000	0.0000	0
2020/07/14	2030	06/05/2021	10.74	Call	Bond Future	6,364.4100	6.3644	6,303.2200	6.3032	(0.961)	0	0	0
2020/07/14	2030	06/05/2021	10.74	Put	Bond Future	3,100.9400	3.1009	3,124.4500	3.1244	0.758	0	0	0
2020/07/14	2030	06/05/2021	7.97	Call	Bond Future	886.4700	0.8865	868.3400	0.8683	(2.045)	0	0	700
2020/07/14	2030	06/05/2021	9.92	Call	Bond Future	4,006.4700	4.0065	3,957.5800	3.9576	(1.220)	0	0	0
2020/07/14	2030	06/05/2021	10.04	Call	Bond Future	4,320.9500	4.3210	4,270.0900	4.2701	(1.177)	0	0	0
2020/07/14	2030	06/05/2021	9.15	Put	Bond Future	7,555.2200	7.5552	7,604.1700	7.6042	0.648	0	0	0
2020/07/14	2030	06/05/2021	11.69	Put	Bond Future	1,759.3500	1.7594	1,772.6500	1.7726	0.756	0	0	0
2020/07/14	2030	06/05/2021	11.70	Call	Bond Future	9,638.4300	9.6384	9,566.9400	9.5669	(0.742)	0	0	0
2020/07/14	2030	06/05/2021	7.97	Put	Bond Future	13,085.5500	13.0856	13,152.1200	13.1521	0.509	0	0	0
2020/07/14	2030	06/05/2021	9.92	Put	Bond Future	4,977.2200	4.9772	5,013.0300	5.0130	0.719	0	0	700
2020/07/14	2030	06/05/2021	9.22	Call	Bond Future	2,475.9000	2.4759	2,438.9800	2.4390	(1.491)	0	0	0
2020/07/14	2030	06/05/2021	9.22	Put	Bond Future	7,281.1900	7.2812	7,328.9700	7.3290	0.656	0	0	700
2020/07/14	2030	06/05/2021	11.71	Call	Bond Future	9,672.2500	9.6723	9,600.6800	9.6007	(0.740)	0	0	0
2020/07/14	2030	06/05/2021	11.71	Put	Bond Future	1,734.0400	1.7340	1,747.1700	1.7472	0.757	0	0	0
2020/07/14	2030	05/08/2021	10.41	Call	Bond Future	287.6700	0.2877	200.1400	0.2001	(30.427)	0	0	0
2020/07/14	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2030	05/08/2021			Bond Future	10.3531	87.1712	10.3704	87.0837	0.167	0.0000	0.0000	0
2020/07/14	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2030	05/08/2021	10.42	Call	Bond Future	338.1200	0.3381	250.5900	0.2506	(25.887)	0	0	0
2020/07/14	2030	05/08/2021	10.43	Call	Bond Future	388.5300	0.3885	301.0000	0.3010	(22.529)	0	0	0
2020/07/14	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2032	06/08/2020	9.46	Put	Bond Future	5,831.4500	5.8314	5,809.3500	5.8093	(0.379)	0	0	0
2020/07/14	2032	06/08/2020	9.45	Call	Bond Future	108.5600	0.1086	99.4200	0.0994	(8.419)	0	0	0
2020/07/14	2032	06/08/2020	8.79	Put	Bond Future	10,266.9400	10.2669	10,253.2800	10.2533	(0.133)	0	0	0
2020/07/14	2032	06/08/2020	9.29	Put	Bond Future	6,900.8600	6.9009	6,882.2000	6.8822	(0.270)	0	0	0
2020/07/14	2032	06/08/2020			Bond Future	10.3710	88.8563	10.3689	88.8691	(0.020)	0.0000	0.0000	106,623
2020/07/14	2032	06/08/2020	9.91	Call	Bond Future	499.5900	0.4996	478.5800	0.4786	(4.205)	0	0	0
2020/07/14	2032	06/08/2020	9.91	Put	Bond Future	3,330.1200	3.3301	3,296.3800	3.2964	(1.013)	0	0	800
2020/07/14	2032	06/08/2020	9.46	Call	Bond Future	112.7300	0.1127	103.3600	0.1034	(8.312)	0	0	0
2020/07/14	2032	06/08/2020	9.45	Put	Bond Future	5,892.9100	5.8929	5,871.0400	5.8710	(0.371)	0	0	0
2020/07/14	2032	06/08/2020	8.79	Call	Bond Future	5.3200	0.0053	4.3900	0.0044	(17.481)	0	0	800

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
2020/07/14	2032	06/08/2020	9.29	Call	Bond Future	57.5900	0.0576	51.6600	0.0517	(10.297)	0	0	800
2020/07/14	2032	06/08/2020	9.47	Call	Bond Future	117.0300	0.1170	107.4300	0.1074	(8.203)	0	0	0
2020/07/14	2032	06/08/2020	9.47	Put	Bond Future	5,770.1800	5.7702	5,747.8500	5.7478	(0.387)	0	0	0
2020/07/14	2032	05/11/2020	9.61	Put	Bond Future	7,577.3400	7.5773	7,556.8800	7.5569	(0.270)	0	0	0
2020/07/14	2032	05/11/2020	10.99	Call	Bond Future	5,111.8700	5.1119	5,101.1600	5.1012	(0.210)	0	0	0
2020/07/14	2032	05/11/2020	9.44	Put	Bond Future	8,415.9100	8.4159	8,396.0300	8.3960	(0.236)	0	0	0
2020/07/14	2032	05/11/2020	11.08	Call	Bond Future	5,419.0800	5.4191	5,408.7500	5.4088	(0.191)	0	0	0
2020/07/14	2032	05/11/2020	9.77	Put	Bond Future	6,834.4000	6.8344	6,813.5200	6.8135	(0.306)	0	0	0
2020/07/14	2032	05/11/2020			Bond Future	10.5885	85.6465	10.5869	85.6556	(0.015)	0.0000	0.0000	0
2020/07/14	2032	05/11/2020	10.99	Put	Bond Future	2,816.8900	2.8169	2,797.0900	2.7971	(0.703)	0	0	3,000
2020/07/14	2032	05/11/2020	9.76	Call	Bond Future	1,858.0400	1.8580	1,846.2800	1.8463	(0.633)	0	0	0
2020/07/14	2032	05/11/2020	9.76	Put	Bond Future	6,879.4900	6.8795	6,858.6400	6.8586	(0.303)	0	0	0
2020/07/14	2032	05/11/2020	9.11	Call	Bond Future	933.9200	0.9339	924.5400	0.9245	(1.004)	0	0	3,000
2020/07/14	2032	05/11/2020	9.61	Call	Bond Future	1,603.4700	1.6035	1,592.1000	1.5921	(0.709)	0	0	3,000
2020/07/14	2032	05/11/2020	9.44	Call	Bond Future	1,345.9200	1.3459	1,335.1300	1.3351	(0.802)	0	0	1,000
2020/07/14	2032	05/11/2020	11.08	Put	Bond Future	2,621.5100	2.6215	2,602.0900	2.6021	(0.741)	0	0	1,000
2020/07/14	2032	05/11/2020	9.77	Call	Bond Future	1,875.9500	1.8759	1,864.1600	1.8642	(0.628)	0	0	0
2020/07/14	2032	05/11/2020	9.11	Put	Bond Future	10,183.5700	10.1836	10,165.1000	10.1651	(0.181)	0	0	0
2020/07/14	2032	05/11/2020	8.94	Put	Bond Future	11,163.0300	11.1630	11,145.3900	11.1454	(0.158)	0	0	0
2020/07/14	2032	05/11/2020	8.94	Call	Bond Future	763.1300	0.7631	754.5800	0.7546	(1.120)	0	0	1,000
2020/07/14	2032	05/11/2020	9.75	Call	Bond Future	1,840.2600	1.8403	1,828.5200	1.8285	(0.638)	0	0	0
2020/07/14	2032	05/11/2020	9.75	Put	Bond Future	6,924.7800	6.9248	6,903.9500	6.9039	(0.301)	0	0	0
2020/07/14	2032	04/02/2021	9.29	Call	Bond Future	1,690.8800	1.6909	1,683.8700	1.6839	(0.415)	0	0	800
2020/07/14	2032	04/02/2021	10.82	Put	Bond Future	4,865.5000	4.8655	4,849.4100	4.8494	(0.331)	0	0	800
2020/07/14	2032	04/02/2021	9.63	Call	Bond Future	2,206.1200	2.2061	2,198.6600	2.1987	(0.338)	0	0	0
2020/07/14	2032	04/02/2021			Bond Future	10.8063	86.6404	10.8047	86.6493	(0.015)	0.0000	0.0000	0
2020/07/14	2032	04/02/2021	8.79	Put	Bond Future	13,645.6400	13.6456	13,630.7000	13.6307	(0.109)	0	0	0
2020/07/14	2032	04/02/2021	8.79	Call	Bond Future	1,098.5900	1.0986	1,092.5800	1.0926	(0.547)	0	0	800
2020/07/14	2032	04/02/2021	9.61	Call	Bond Future	2,173.1400	2.1731	2,165.7100	2.1657	(0.342)	0	0	0
2020/07/14	2032	04/02/2021	9.61	Put	Bond Future	9,328.4200	9.3284	9,312.0600	9.3121	(0.175)	0	0	0
2020/07/14	2032	04/02/2021	9.29	Put	Bond Future	10,900.5400	10.9005	10,884.6000	10.8846	(0.146)	0	0	0
2020/07/14	2032	04/02/2021	10.82	Call	Bond Future	4,942.7300	4.9427	4,935.5700	4.9356	(0.145)	0	0	0
2020/07/14	2032	04/02/2021	9.63	Put	Bond Future	9,235.0600	9.2351	9,218.6700	9.2187	(0.177)	0	0	0
2020/07/14	2032	04/02/2021	9.62	Call	Bond Future	2,189.5900	2.1896	2,182.1400	2.1821	(0.340)	0	0	0
2020/07/14	2032	04/02/2021	9.62	Put	Bond Future	9,281.6700	9.2817	9,265.2900	9.2653	(0.176)	0	0	0
2020/07/14	2032	06/05/2021	12.57	Call	Bond Future	10,085.5200	10.0855	10,083.8800	10.0839	(0.016)	0	0	0
2020/07/14	2032	06/05/2021	12.12	Put	Bond Future	2,894.2300	2.8942	2,883.8800	2.8839	(0.358)	0	0	0
2020/07/14	2032	06/05/2021			Bond Future	11.0317	83.5218	11.0304	83.5293	(0.013)	0.0000	0.0000	0
2020/07/14	2032	06/05/2021	12.57	Put	Bond Future	2,212.3800	2.2124	2,203.1700	2.2032	(0.416)	0	0	736
2020/07/14	2032	06/05/2021	10.33	Put	Bond Future	7,276.4800	7.2765	7,263.9000	7.2639	(0.173)	0	0	0
2020/07/14	2032	06/05/2021	10.33	Call	Bond Future	3,302.5100	3.3025	3,297.5000	3.2975	(0.152)	0	0	736
2020/07/14	2032	06/05/2021	12.11	Call	Bond Future	8,540.7700	8.5408	8,537.9700	8.5380	(0.033)	0	0	0
2020/07/14	2032	06/05/2021	12.11	Put	Bond Future	2,908.6300	2.9086	2,898.2600	2.8983	(0.357)	0	0	0
2020/07/14	2032	06/05/2021	12.12	Call	Bond Future	8,576.0700	8.5761	8,573.2900	8.5733	(0.032)	0	0	0
2020/07/14	2032	06/05/2021	12.10	Call	Bond Future	8,505.4900	8.5055	8,502.6800	8.5027	(0.033)	0	0	0
2020/07/14	2032	06/05/2021	12.10	Put	Bond Future	2,923.1100	2.9231	2,912.7300	2.9127	(0.355)	0	0	0
2020/07/14	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2032	05/08/2021			Bond Future	11.2852	84.4464	11.2841	84.4523	(0.010)	0.0000	0.0000	0

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2020/07/14	2032	05/08/2021	11.36	Call	Bond Future	395.5500	0.3955	401.4900	0.4015	1.502	0	0	0
2020/07/14	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2032	05/08/2021	11.37	Call	Bond Future	448.2400	0.4482	454.1800	0.4542	1.325	0	0	0
2020/07/14	2032	05/08/2021	11.35	Call	Bond Future	342.8100	0.3428	348.7500	0.3488	1.733	0	0	0
2020/07/14	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2033	06/08/2020			Bond Future	91.7583	91.7583	92.1332	92.1332	0.409	0.0000	0.0000	12,378
2020/07/14	2033	05/11/2020			Bond Future	91.5490	91.5490	91.9239	91.9239	0.410	0.0000	0.0000	0
2020/07/14	2033	04/02/2021			Bond Future	92.6322	92.6322	93.0113	93.0113	0.409	0.0000	0.0000	0
2020/07/14	2033	06/05/2021			Bond Future	92.5380	92.5380	92.9201	92.9201	0.413	0.0000	0.0000	0
2020/07/14	2033	05/08/2021			Bond Future	93.5857	93.5857	93.9702	93.9702	0.411	0.0000	0.0000	0
2020/07/14	2037	06/08/2020	9.88	Put	Bond Future	9,462.7600	9.4628	9,693.1800	9.6932	2.435	0	0	0
2020/07/14	2037	06/08/2020			Bond Future	11.2722	79.7187	11.3104	79.4816	0.339	0.0000	0.0000	112,827
2020/07/14	2037	06/08/2020	9.87	Call	Bond Future	23.1500	0.0231	16.7400	0.0167	(27.689)	0	0	0
2020/07/14	2037	06/08/2020	9.87	Put	Bond Future	9,535.5200	9.5355	9,766.2000	9.7662	2.419	0	0	0
2020/07/14	2037	06/08/2020	9.88	Call	Bond Future	24.2100	0.0242	17.5400	0.0175	(27.551)	0	0	0
2020/07/14	2037	06/08/2020	9.86	Call	Bond Future	22.1400	0.0221	15.9700	0.0160	(27.868)	0	0	0
2020/07/14	2037	06/08/2020	9.86	Put	Bond Future	9,608.4100	9.6084	9,839.3300	9.8393	2.403	0	0	0
2020/07/14	2037	05/11/2020	10.18	Call	Bond Future	1,366.4800	1.3665	1,295.8900	1.2959	(5.166)	0	0	0
2020/07/14	2037	05/11/2020	10.17	Put	Bond Future	9,988.6000	9.9886	10,161.6200	10.1616	1.732	0	0	0
2020/07/14	2037	05/11/2020			Bond Future	11.4891	80.5576	11.5295	80.3145	0.351	0.0000	0.0000	276
2020/07/14	2037	05/11/2020	10.19	Call	Bond Future	1,380.6200	1.3806	1,309.5100	1.3095	(5.151)	0	0	0
2020/07/14	2037	05/11/2020	10.19	Put	Bond Future	9,875.2800	9.8753	10,047.2600	10.0473	1.742	0	0	0
2020/07/14	2037	05/11/2020	10.17	Call	Bond Future	1,352.4300	1.3524	1,282.3600	1.2824	(5.181)	0	0	0
2020/07/14	2037	05/11/2020	10.18	Put	Bond Future	9,931.8500	9.9318	10,104.3500	10.1043	1.737	0	0	0
2020/07/14	2037	04/02/2021	13.73	Call	Bond Future	12,285.6800	12.2857	12,077.7500	12.0778	(1.692)	0	0	0
2020/07/14	2037	04/02/2021	10.85	Call	Bond Future	3,218.1800	3.2182	3,112.9400	3.1129	(3.270)	0	0	0
2020/07/14	2037	04/02/2021	10.35	Call	Bond Future	2,287.4100	2.2874	2,204.0200	2.2040	(3.646)	0	0	0
2020/07/14	2037	04/02/2021	10.28	Put	Bond Future	11,318.5700	11.3186	11,484.2700	11.4843	1.464	0	0	0
2020/07/14	2037	04/02/2021	10.27	Call	Bond Future	2,157.2500	2.1572	2,077.2300	2.0772	(3.709)	0	0	0
2020/07/14	2037	04/02/2021			Bond Future	11.7112	77.2367	11.7533	76.9906	0.359	0.0000	0.0000	0
2020/07/14	2037	04/02/2021	11.97	Put	Bond Future	4,731.7400	4.7317	4,823.1700	4.8232	1.932	0	0	0
2020/07/14	2037	04/02/2021	11.97	Call	Bond Future	6,226.5100	6.2265	6,071.8000	6.0718	(2.485)	0	0	300
2020/07/14	2037	04/02/2021	9.65	Put	Bond Future	15,013.4800	15.0135	15,203.8500	15.2038	1.268	0	0	0
2020/07/14	2037	04/02/2021	9.65	Call	Bond Future	1,316.3400	1.3163	1,260.5700	1.2606	(4.237)	0	0	72
2020/07/14	2037	04/02/2021	11.90	Call	Bond Future	6,010.4700	6.0105	5,858.5800	5.8586	(2.527)	0	0	0
2020/07/14	2037	04/02/2021	13.73	Put	Bond Future	1,727.8700	1.7279	1,766.0800	1.7661	2.211	0	0	300
2020/07/14	2037	04/02/2021	10.85	Put	Bond Future	8,533.3800	8.5334	8,674.2800	8.6743	1.651	0	0	72
2020/07/14	2037	04/02/2021	10.35	Put	Bond Future	10,948.1100	10.9481	11,110.8600	11.1109	1.487	0	0	72
2020/07/14	2037	04/02/2021	10.28	Call	Bond Future	2,173.2400	2.1732	2,092.8000	2.0928	(3.701)	0	0	0
2020/07/14	2037	04/02/2021	10.27	Put	Bond Future	11,372.1500	11.3721	11,538.2700	11.5383	1.461	0	0	0
2020/07/14	2037	04/02/2021	11.90	Put	Bond Future	4,915.5600	4.9156	5,009.8100	5.0098	1.917	0	0	240
2020/07/14	2037	04/02/2021	10.48	Put	Bond Future	10,281.3400	10.2813	10,438.5200	10.4385	1.529	0	0	0
2020/07/14	2037	04/02/2021	10.48	Call	Bond Future	2,509.8800	2.5099	2,420.9200	2.4209	(3.544)	0	0	240
2020/07/14	2037	04/02/2021	10.29	Call	Bond Future	2,189.3100	2.1893	2,108.4500	2.1084	(3.693)	0	0	0
2020/07/14	2037	04/02/2021	10.29	Put	Bond Future	11,265.1600	11.2652	11,430.4400	11.4304	1.467	0	0	0
2020/07/14	2037	06/05/2021	12.42	Call	Bond Future	7,101.7700	7.1018	6,940.5300	6.9405	(2.270)	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
2020/07/14	2037	06/05/2021			Bond Future	11.9408	78.1541	11.9849	77.9038	0.369	0.0000	0.0000	0
2020/07/14	2037	06/05/2021	12.42	Put	Bond Future	4,448.0200	4.4480	4,537.1500	4.5371	2.004	0	0	0
2020/07/14	2037	06/05/2021	12.43	Call	Bond Future	7,133.4400	7.1334	6,971.8300	6.9718	(2.266)	0	0	0
2020/07/14	2037	06/05/2021	12.44	Put	Bond Future	4,403.5200	4.4035	4,491.9200	4.4919	2.007	0	0	0
2020/07/14	2037	06/05/2021	12.43	Put	Bond Future	4,425.8600	4.4259	4,514.6200	4.5146	2.005	0	0	0
2020/07/14	2037	06/05/2021	12.44	Call	Bond Future	7,164.8800	7.1649	7,002.9100	7.0029	(2.261)	0	0	0
2020/07/14	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2037	05/08/2021	12.27	Call	Bond Future	373.4800	0.3735	118.7200	0.1187	(68.212)	0	0	0
2020/07/14	2037	05/08/2021	12.28	Call	Bond Future	428.0600	0.4281	173.3000	0.1733	(59.515)	0	0	0
2020/07/14	2037	05/08/2021			Bond Future	12.2019	74.7640	12.2483	74.5092	0.380	0.0000	0.0000	0
2020/07/14	2037	05/08/2021	12.26	Call	Bond Future	318.8300	0.3188	64.0700	0.0641	(79.905)	0	0	0
2020/07/14	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	2038	06/08/2020			Bond Future	102.0586	102.0586	102.6632	102.6632	0.592	0.0000	0.0000	10,802
2020/07/14	2038	05/11/2020			Bond Future	103.1572	103.1572	103.7639	103.7639	0.588	0.0000	0.0000	0
2020/07/14	2038	04/02/2021			Bond Future	102.6839	102.6839	103.2974	103.2974	0.598	0.0000	0.0000	0
2020/07/14	2038	06/05/2021			Bond Future	103.9259	103.9259	104.5451	104.5451	0.596	0.0000	0.0000	0
2020/07/14	2038	05/08/2021			Bond Future	103.3841	103.3841	104.0081	104.0081	0.604	0.0000	0.0000	0
2020/07/14	2040	06/08/2020	10.03	Call	Bond Future	17.0800	0.0171	11.5700	0.0116	(32.260)	0	0	0
2020/07/14	2040	06/08/2020	10.04	Call	Bond Future	17.9000	0.0179	12.1500	0.0122	(32.123)	0	0	0
2020/07/14	2040	06/08/2020	10.02	Put	Bond Future	10,678.4600	10.6785	10,985.2400	10.9852	2.873	0	0	0
2020/07/14	2040	06/08/2020	10.85	Call	Bond Future	376.9700	0.3770	306.6900	0.3067	(18.643)	0	0	0
2020/07/14	2040	06/08/2020	11.26	Put	Bond Future	2,751.3100	2.7513	2,916.8500	2.9169	6.017	0	0	517
2020/07/14	2040	06/08/2020			Bond Future	11.5077	80.9625	11.5560	80.6504	0.420	0.0000	0.0000	56,400
2020/07/14	2040	06/08/2020	10.04	Put	Bond Future	10,522.0800	10.5221	10,828.4000	10.8284	2.911	0	0	0
2020/07/14	2040	06/08/2020	10.02	Call	Bond Future	16.3000	0.0163	11.0100	0.0110	(32.454)	0	0	0
2020/07/14	2040	06/08/2020	10.03	Put	Bond Future	10,600.2000	10.6002	10,906.7600	10.9068	2.892	0	0	0
2020/07/14	2040	06/08/2020	10.85	Put	Bond Future	4,829.9800	4.8300	5,071.7700	5.0718	5.006	0	0	12,496
2020/07/14	2040	06/08/2020	11.26	Call	Bond Future	1,119.7000	1.1197	973.1700	0.9732	(13.087)	0	0	0
2020/07/14	2040	06/08/2020	9.57	Put	Bond Future	14,335.2400	14.3352	14,646.6900	14.6467	2.173	0	0	0
2020/07/14	2040	06/08/2020	10.79	Put	Bond Future	5,191.4200	5.1914	5,442.3500	5.4424	4.834	0	0	800
2020/07/14	2040	06/08/2020	9.57	Call	Bond Future	1.5200	0.0015	0.9000	0.0009	(40.789)	0	0	800
2020/07/14	2040	06/08/2020	10.07	Put	Bond Future	10,288.5700	10.2886	10,594.1600	10.5942	2.970	0	0	0
2020/07/14	2040	06/08/2020	10.07	Call	Bond Future	20.5500	0.0206	14.0700	0.0141	(31.533)	0	0	800
2020/07/14	2040	06/08/2020	10.79	Call	Bond Future	312.4500	0.3125	251.3100	0.2513	(19.568)	0	0	0
2020/07/14	2040	05/11/2020	11.00	Put	Bond Future	7,234.6500	7.2347	7,423.9300	7.4239	2.616	0	0	0
2020/07/14	2040	05/11/2020	10.23	Call	Bond Future	1,140.0300	1.1400	1,064.5200	1.0645	(6.624)	0	0	2,000
2020/07/14	2040	05/11/2020	11.70	Put	Bond Future	4,566.4500	4.5664	4,701.4100	4.7014	2.955	0	0	2,000
2020/07/14	2040	05/11/2020	9.50	Call	Bond Future	459.7300	0.4597	422.4000	0.4224	(8.120)	0	0	2,000
2020/07/14	2040	05/11/2020	10.00	Call	Bond Future	874.4300	0.8744	812.6200	0.8126	(7.069)	0	0	2,230
2020/07/14	2040	05/11/2020	10.30	Call	Bond Future	1,231.4400	1.2314	1,151.4900	1.1515	(6.492)	0	0	0
2020/07/14	2040	05/11/2020			Bond Future	11.7262	81.8145	11.7771	81.4956	0.434	0.0000	0.0000	0
2020/07/14	2040	05/11/2020	9.73	Put	Bond Future	14,984.2400	14.9842	15,255.5200	15.2555	1.810	0	0	0
2020/07/14	2040	05/11/2020	9.73	Call	Bond Future	625.2100	0.6252	577.5500	0.5776	(7.623)	0	0	2,000
2020/07/14	2040	05/11/2020	10.23	Put	Bond Future	11,535.3800	11.5354	11,778.8100	11.7788	2.110	0	0	0
2020/07/14	2040	05/11/2020	10.30	Put	Bond Future	11,092.9700	11.0930	11,331.9600	11.3320	2.154	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
2020/07/14	2040	05/11/2020	11.00	Call	Bond Future	2,445.1700	2.4452	2,315.5100	2.3155	(5.303)	0	0	2,230
2020/07/14	2040	05/11/2020	11.70	Call	Bond Future	4,401.2400	4.4012	4,217.2600	4.2173	(4.180)	0	0	0
2020/07/14	2040	05/11/2020	9.50	Put	Bond Future	16,734.7300	16.7347	17,016.3400	17.0163	1.683	0	0	0
2020/07/14	2040	05/11/2020	10.00	Put	Bond Future	13,059.7100	13.0597	13,316.8400	13.3168	1.969	0	0	0
2020/07/14	2040	05/11/2020	10.31	Call	Bond Future	1,244.9200	1.2449	1,164.3200	1.1643	(6.474)	0	0	0
2020/07/14	2040	05/11/2020	10.32	Put	Bond Future	10,968.4300	10.9684	11,206.1300	11.2061	2.167	0	0	0
2020/07/14	2040	05/11/2020	11.50	Call	Bond Future	3,786.4500	3.7864	3,617.3500	3.6174	(4.466)	0	0	0
2020/07/14	2040	05/11/2020	11.50	Put	Bond Future	5,230.0400	5.2300	5,379.8800	5.3799	2.865	0	0	2,000
2020/07/14	2040	05/11/2020	10.31	Put	Bond Future	11,030.6000	11.0306	11,268.9400	11.2689	2.161	0	0	0
2020/07/14	2040	05/11/2020	10.32	Call	Bond Future	1,258.5000	1.2585	1,177.2600	1.1773	(6.455)	0	0	0
2020/07/14	2040	04/02/2021	9.49	Call	Bond Future	933.0600	0.9331	880.5300	0.8805	(5.630)	0	0	500
2020/07/14	2040	04/02/2021	9.57	Put	Bond Future	18,022.5100	18.0225	18,289.6200	18.2896	1.482	0	0	0
2020/07/14	2040	04/02/2021	10.07	Put	Bond Future	14,553.9200	14.5539	14,798.3200	14.7983	1.679	0	0	0
2020/07/14	2040	04/02/2021	10.42	Put	Bond Future	12,396.7700	12.3968	12,623.0900	12.6231	1.826	0	0	0
2020/07/14	2040	04/02/2021			Bond Future	11.9504	78.2580	12.0035	77.9351	0.445	0.0000	0.0000	0
2020/07/14	2040	04/02/2021	10.07	Call	Bond Future	1,571.8300	1.5718	1,493.3400	1.4933	(4.994)	0	0	800
2020/07/14	2040	04/02/2021	11.74	Call	Bond Future	5,034.6400	5.0346	4,861.2500	4.8613	(3.444)	0	0	0
2020/07/14	2040	04/02/2021	11.74	Put	Bond Future	6,334.2200	6.3342	6,483.7200	6.4837	2.360	0	0	800
2020/07/14	2040	04/02/2021	10.41	Call	Bond Future	2,064.9400	2.0649	1,968.9000	1.9689	(4.651)	0	0	0
2020/07/14	2040	04/02/2021	10.41	Put	Bond Future	12,455.3200	12.4553	12,682.1700	12.6822	1.821	0	0	0
2020/07/14	2040	04/02/2021	9.49	Put	Bond Future	18,619.5500	18.6195	18,889.9100	18.8899	1.452	0	0	0
2020/07/14	2040	04/02/2021	9.57	Call	Bond Future	1,007.1100	1.0071	951.3300	0.9513	(5.539)	0	0	800
2020/07/14	2040	04/02/2021	10.42	Call	Bond Future	2,080.8500	2.0809	1,984.2800	1.9843	(4.641)	0	0	0
2020/07/14	2040	04/02/2021	10.24	Put	Bond Future	13,478.3100	13.4783	13,714.1100	13.7141	1.749	0	0	0
2020/07/14	2040	04/02/2021	10.24	Call	Bond Future	1,806.8100	1.8068	1,719.7200	1.7197	(4.820)	0	0	500
2020/07/14	2040	04/02/2021	11.57	Call	Bond Future	4,546.7500	4.5468	4,383.4000	4.3834	(3.593)	0	0	0
2020/07/14	2040	04/02/2021	11.57	Put	Bond Future	6,922.4400	6.9224	7,081.9800	7.0820	2.305	0	0	500
2020/07/14	2040	04/02/2021	10.40	Call	Bond Future	2,049.1000	2.0491	1,953.6000	1.9536	(4.661)	0	0	0
2020/07/14	2040	04/02/2021	10.40	Put	Bond Future	12,514.0400	12.5140	12,741.4300	12.7414	1.817	0	0	0
2020/07/14	2040	06/05/2021	12.44	Put	Bond Future	5,190.4600	5.1905	5,320.5400	5.3205	2.506	0	0	0
2020/07/14	2040	06/05/2021			Bond Future	12.1818	79.1876	12.2375	78.8596	0.457	0.0000	0.0000	0
2020/07/14	2040	06/05/2021	12.43	Call	Bond Future	6,660.4100	6.6604	6,462.9900	6.4630	(2.964)	0	0	0
2020/07/14	2040	06/05/2021	12.43	Put	Bond Future	5,216.4500	5.2164	5,347.0400	5.3470	2.503	0	0	0
2020/07/14	2040	06/05/2021	12.44	Call	Bond Future	6,691.6600	6.6917	6,493.7300	6.4937	(2.958)	0	0	0
2020/07/14	2040	06/05/2021	12.42	Call	Bond Future	6,628.9500	6.6289	6,432.0200	6.4320	(2.971)	0	0	0
2020/07/14	2040	06/05/2021	12.42	Put	Bond Future	5,242.2900	5.2423	5,373.3700	5.3734	2.500	0	0	0
2020/07/14	2040	05/08/2021	12.47	Call	Bond Future	144.4400	0.1444	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	2040	05/08/2021			Bond Future	12.4446	75.5585	12.5033	75.2252	0.471	0.0000	0.0000	0
2020/07/14	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	188.8600	0.1889	100.000	0	0	0
2020/07/14	2040	05/08/2021	12.48	Call	Bond Future	201.2700	0.2013	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	75.2700	0.0753	100.000	0	0	0
2020/07/14	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	132.0300	0.1320	100.000	0	0	0
2020/07/14	2040	05/08/2021	12.49	Call	Bond Future	258.0300	0.2580	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	2044	06/08/2020	9.88	Call	Bond Future	4.0200	0.0040	2.3800	0.0024	(40.796)	0	0	0
2020/07/14	2044	06/08/2020	9.98	Call	Bond Future	6.8300	0.0068	4.1800	0.0042	(38.799)	0	0	602
2020/07/14	2044	06/08/2020	11.09	Put	Bond Future	4,232.0900	4.2321	4,506.5600	4.5066	6.485	0	0	602
2020/07/14	2044	06/08/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	140

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
2020/07/14	2044	06/08/2020	9.66	Call	Bond Future	1.1400	0.0011	0.6300	0.0006	(44.737)	0	0	140
2020/07/14	2044	06/08/2020			Bond Future	11.6517	77.1200	11.7102	76.7484	0.502	0.0000	0.0000	61,697
2020/07/14	2044	06/08/2020	9.86	Call	Bond Future	3.6100	0.0036	2.1200	0.0021	(41.274)	0	0	0
2020/07/14	2044	06/08/2020	9.86	Put	Bond Future	13,081.3100	13.0813	13,451.3600	13.4514	2.829	0	0	0
2020/07/14	2044	06/08/2020	9.36	Put	Bond Future	17,404.0200	17.4040	17,775.4800	17.7755	2.134	0	0	0
2020/07/14	2044	06/08/2020	9.36	Call	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	602
2020/07/14	2044	06/08/2020	9.98	Put	Bond Future	12,094.8200	12.0948	12,463.7100	12.4637	3.050	0	0	0
2020/07/14	2044	06/08/2020	9.88	Put	Bond Future	12,915.5100	12.9155	13,285.4100	13.2854	2.864	0	0	0
2020/07/14	2044	06/08/2020	11.09	Call	Bond Future	498.0800	0.4981	401.0100	0.4010	(19.489)	0	0	0
2020/07/14	2044	06/08/2020	9.01	Put	Bond Future	20,638.6500	20.6386	21,010.1900	21.0102	1.800	0	0	0
2020/07/14	2044	06/08/2020	9.66	Put	Bond Future	14,769.3500	14.7693	15,140.3800	15.1404	2.512	0	0	0
2020/07/14	2044	06/08/2020	9.87	Call	Bond Future	3.8100	0.0038	2.2500	0.0023	(40.945)	0	0	0
2020/07/14	2044	06/08/2020	9.87	Put	Bond Future	12,998.3400	12.9983	13,368.3200	13.3683	2.846	0	0	0
2020/07/14	2044	06/08/2020	10.93	Call	Bond Future	311.9500	0.3120	243.4700	0.2435	(21.952)	0	0	0
2020/07/14	2044	06/08/2020	10.93	Put	Bond Future	5,166.7100	5.1667	5,469.7700	5.4698	5.866	0	0	140
2020/07/14	2044	05/11/2020	11.06	Put	Bond Future	7,593.0800	7.5931	7,827.4000	7.8274	3.086	0	0	525
2020/07/14	2044	05/11/2020	11.43	Call	Bond Future	3,170.5200	3.1705	2,992.5200	2.9925	(5.614)	0	0	0
2020/07/14	2044	05/11/2020	9.72	Put	Bond Future	16,112.1800	16.1122	16,443.5900	16.4436	2.057	0	0	0
2020/07/14	2044	05/11/2020	9.97	Call	Bond Future	723.3000	0.7233	661.9400	0.6619	(8.483)	0	0	568
2020/07/14	2044	05/11/2020	9.29	Put	Bond Future	19,642.9000	19.6429	19,993.1700	19.9932	1.783	0	0	0
2020/07/14	2044	05/11/2020	9.96	Put	Bond Future	14,304.3700	14.3044	14,622.4100	14.6224	2.223	0	0	0
2020/07/14	2044	05/11/2020	10.36	Call	Bond Future	1,146.2200	1.1462	1,058.7800	1.0588	(7.629)	0	0	0
2020/07/14	2044	05/11/2020			Bond Future	11.8674	77.9315	11.9289	77.5527	0.518	0.0000	0.0000	0
2020/07/14	2044	05/11/2020	9.72	Call	Bond Future	522.3100	0.5223	474.9200	0.4749	(9.073)	0	0	1,815
2020/07/14	2044	05/11/2020	9.97	Put	Bond Future	14,231.6400	14.2316	14,549.0800	14.5491	2.231	0	0	0
2020/07/14	2044	05/11/2020	9.96	Call	Bond Future	714.2800	0.7143	653.5200	0.6535	(8.506)	0	0	0
2020/07/14	2044	05/11/2020	11.38	Call	Bond Future	3,038.2200	3.0382	2,864.8300	2.8648	(5.707)	0	0	0
2020/07/14	2044	05/11/2020	11.38	Put	Bond Future	6,159.5700	6.1596	6,364.9800	6.3650	3.335	0	0	568
2020/07/14	2044	05/11/2020	10.34	Call	Bond Future	1,120.9800	1.1210	1,034.9800	1.0350	(7.672)	0	0	0
2020/07/14	2044	05/11/2020	10.34	Put	Bond Future	11,689.7200	11.6897	11,982.5200	11.9825	2.505	0	0	0
2020/07/14	2044	05/11/2020	11.06	Call	Bond Future	2,299.9800	2.3000	2,155.5000	2.1555	(6.282)	0	0	0
2020/07/14	2044	05/11/2020	10.04	Put	Bond Future	13,728.4200	13.7284	14,041.5400	14.0415	2.281	0	0	0
2020/07/14	2044	05/11/2020	11.17	Put	Bond Future	7,066.3400	7.0663	7,290.9500	7.2910	3.179	0	0	1,815
2020/07/14	2044	05/11/2020	11.43	Put	Bond Future	5,961.5300	5.9615	6,162.3300	6.1623	3.368	0	0	1,815
2020/07/14	2044	05/11/2020	8.87	Put	Bond Future	23,439.0600	23.4391	23,801.8600	23.8019	1.548	0	0	0
2020/07/14	2044	05/11/2020	9.29	Call	Bond Future	280.8300	0.2808	252.3000	0.2523	(10.159)	0	0	568
2020/07/14	2044	05/11/2020	10.36	Put	Bond Future	11,560.6800	11.5607	11,852.0400	11.8520	2.520	0	0	0
2020/07/14	2044	05/11/2020	10.04	Call	Bond Future	788.8800	0.7889	723.2000	0.7232	(8.326)	0	0	525
2020/07/14	2044	05/11/2020	9.34	Put	Bond Future	19,213.5600	19.2136	19,561.9600	19.5620	1.813	0	0	0
2020/07/14	2044	05/11/2020	9.34	Call	Bond Future	303.0900	0.3031	272.6900	0.2727	(10.030)	0	0	525
2020/07/14	2044	05/11/2020	11.17	Call	Bond Future	2,531.1900	2.5312	2,377.0000	2.3770	(6.092)	0	0	0
2020/07/14	2044	05/11/2020	8.87	Call	Bond Future	141.3700	0.1414	125.3700	0.1254	(11.318)	0	0	1,815
2020/07/14	2044	05/11/2020	10.02	Put	Bond Future	13,871.1400	13.8711	14,185.5200	14.1855	2.266	0	0	0
2020/07/14	2044	05/11/2020	10.02	Call	Bond Future	769.7000	0.7697	705.2800	0.7053	(8.369)	0	0	1,815
2020/07/14	2044	05/11/2020	10.35	Call	Bond Future	1,133.5500	1.1336	1,046.8300	1.0468	(7.650)	0	0	0
2020/07/14	2044	05/11/2020	10.35	Put	Bond Future	11,625.0900	11.6251	11,917.1700	11.9172	2.512	0	0	0
2020/07/14	2044	04/02/2021	10.04	Put	Bond Future	15,634.8900	15.6349	15,935.7400	15.9357	1.924	0	0	0
2020/07/14	2044	04/02/2021	10.37	Call	Bond Future	1,809.9700	1.8100	1,708.1800	1.7082	(5.624)	0	0	0

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2020/07/14	2044	04/02/2021	10.35	Put	Bond Future	13,601.0200		13.6010	13,883.8500	13.8838	2.079	0	0	0
2020/07/14	2044	04/02/2021			Bond Future	12.0888		74.4551	12.1531	74.0717	0.532	0.0000	0.0000	0
2020/07/14	2044	04/02/2021	10.37	Put	Bond Future	13,476.2000		13.4762	13,757.8100	13.7578	2.090	0	0	0
2020/07/14	2044	04/02/2021	10.35	Call	Bond Future	1,781.0800		1.7811	1,680.5100	1.6805	(5.647)	0	0	0
2020/07/14	2044	04/02/2021	10.04	Call	Bond Future	1,372.7200		1.3727	1,290.1700	1.2902	(6.014)	0	0	0
2020/07/14	2044	04/02/2021	10.84	Call	Bond Future	2,580.9200		2.5809	2,449.0700	2.4491	(5.109)	0	0	0
2020/07/14	2044	04/02/2021	10.36	Put	Bond Future	13,538.5100		13.5385	13,820.7400	13.8207	2.085	0	0	0
2020/07/14	2044	04/02/2021	10.84	Put	Bond Future	10,762.8300		10.7628	11,014.3800	11.0144	2.337	0	0	405
2020/07/14	2044	04/02/2021	10.29	Call	Bond Future	1,696.2800		1.6963	1,599.3200	1.5993	(5.716)	0	0	0
2020/07/14	2044	04/02/2021	10.29	Put	Bond Future	13,980.1200		13.9801	14,266.5600	14.2666	2.049	0	0	405
2020/07/14	2044	04/02/2021	9.66	Put	Bond Future	18,384.0500		18.3840	18,704.5700	18.7046	1.743	0	0	0
2020/07/14	2044	04/02/2021	9.66	Call	Bond Future	968.3900		0.9684	905.5100	0.9055	(6.493)	0	0	405
2020/07/14	2044	04/02/2021	10.36	Call	Bond Future	1,795.4800		1.7955	1,694.3100	1.6943	(5.635)	0	0	0
2020/07/14	2044	06/05/2021	12.43	Put	Bond Future	5,503.7100		5.5037	5,668.6600	5.6687	2.997	0	0	0
2020/07/14	2044	06/05/2021	12.44	Call	Bond Future	6,183.7900		6.1838	5,958.8900	5.9589	(3.637)	0	0	0
2020/07/14	2044	06/05/2021			Bond Future	12.3171		75.3396	12.3845	74.9504	0.548	0.0000	0.0000	0
2020/07/14	2044	06/05/2021	12.45	Call	Bond Future	6,214.1500		6.2141	5,988.6400	5.9886	(3.629)	0	0	0
2020/07/14	2044	06/05/2021	12.45	Put	Bond Future	5,450.3600		5.4504	5,614.1000	5.6141	3.004	0	0	0
2020/07/14	2044	06/05/2021	12.43	Call	Bond Future	6,153.4800		6.1535	5,929.1800	5.9292	(3.645)	0	0	0
2020/07/14	2044	06/05/2021	12.44	Put	Bond Future	5,476.9700		5.4770	5,641.3200	5.6413	3.001	0	0	0
2020/07/14	2044	05/08/2021	12.60	Put	Bond Future	0.0000		0.0000	262.5300	0.2625	100.000	0	0	0
2020/07/14	2044	05/08/2021	12.61	Put	Bond Future	0.0000		0.0000	206.8400	0.2068	100.000	0	0	0
2020/07/14	2044	05/08/2021			Bond Future	12.5763		71.7930	12.6473	71.3979	0.565	0.0000	0.0000	0
2020/07/14	2044	05/08/2021	12.60	Call	Bond Future	132.5700		0.1326	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	2044	05/08/2021	12.61	Call	Bond Future	188.2600		0.1883	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	2044	05/08/2021	12.59	Call	Bond Future	76.8000		0.0768	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	2044	05/08/2021	12.59	Put	Bond Future	0.0000		0.0000	318.3000	0.3183	100.000	0	0	0
2020/07/14	2046	06/08/2020			Bond Future	91.7930		91.7930	91.7775	91.7775	(0.017)	0.0000	0.0000	16,357
2020/07/14	2046	05/11/2020			Bond Future	91.0166		91.0166	90.9969	90.9969	(0.022)	0.0000	0.0000	0
2020/07/14	2046	04/02/2021			Bond Future	92.0939		92.0939	92.0738	92.0738	(0.022)	0.0000	0.0000	0
2020/07/14	2046	06/05/2021			Bond Future	91.4201		91.4201	91.3982	91.3982	(0.024)	0.0000	0.0000	0
2020/07/14	2046	05/08/2021			Bond Future	92.4548		92.4548	92.4306	92.4306	(0.026)	0.0000	0.0000	0
2020/07/14	2050	06/08/2020			Bond Future	91.6225		91.6225	91.6071	91.6071	(0.017)	0.0000	0.0000	17,165
2020/07/14	2050	05/11/2020			Bond Future	92.6089		92.6089	92.5891	92.5891	(0.021)	0.0000	0.0000	0
2020/07/14	2050	04/02/2021			Bond Future	91.8170		91.8170	91.7969	91.7969	(0.022)	0.0000	0.0000	0
2020/07/14	2050	06/05/2021			Bond Future	92.9275		92.9275	92.9055	92.9055	(0.024)	0.0000	0.0000	0
2020/07/14	2050	05/08/2021			Bond Future	92.0550		92.0550	92.0309	92.0309	(0.026)	0.0000	0.0000	0
2020/07/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	AL37	06/08/2020			Index Future	728.2490		728.2490	728.3080	728.3080	0.008	0.0000	0.0000	0
2020/07/14	AL37	05/11/2020			Index Future	735.9830		735.9830	736.0090	736.0090	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
2020/07/14	AL37	04/02/2021			Index Future	744.5050	744.5050	744.5290	744.5290	0.003	0.0000	0.0000	0
2020/07/14	AL37	06/05/2021			Index Future	753.3260	753.3260	753.3360	753.3360	0.001	0.0000	0.0000	0
2020/07/14	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/14	AL7T	06/08/2020			Index Future	796.5140	796.5140	796.1610	796.1610	(0.044)	0.0000	0.0000	0
2020/07/14	AL7T	05/11/2020			Index Future	804.9730	804.9730	804.5800	804.5800	(0.049)	0.0000	0.0000	0
2020/07/14	AL7T	04/02/2021			Index Future	814.2940	814.2940	813.8930	813.8930	(0.049)	0.0000	0.0000	0
2020/07/14	AL7T	06/05/2021			Index Future	823.9410	823.9410	823.5210	823.5210	(0.051)	0.0000	0.0000	0
2020/07/14	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/14	ALBI	06/08/2020			Index Future	698.2200	698.2200	697.0310	697.0310	(0.170)	0.0000	0.0000	213
2020/07/14	ALBI	05/11/2020			Index Future	705.6350	705.6350	704.4020	704.4020	(0.175)	0.0000	0.0000	0
2020/07/14	ALBI	04/02/2021			Index Future	713.8050	713.8050	712.5550	712.5550	(0.175)	0.0000	0.0000	0
2020/07/14	ALBI	06/05/2021			Index Future	722.2620	722.2620	720.9850	720.9850	(0.177)	0.0000	0.0000	0
2020/07/14	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	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
2020/07/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/14	ES33	06/08/2020			Bond Future	12.0104	73.6423	12.0432	73.4762	0.273	0.0000	0.0000	350
2020/07/14	ES33	05/11/2020			Bond Future	12.2780	70.6428	12.3128	70.4717	0.284	0.0000	0.0000	0
2020/07/14	ES33	04/02/2021			Bond Future	12.5530	71.4624	12.5894	71.2892	0.290	0.0000	0.0000	0
2020/07/14	ES33	06/05/2021			Bond Future	12.8321	68.5331	12.8705	68.3567	0.299	0.0000	0.0000	0
2020/07/14	ES33	05/08/2021			Bond Future	13.1428	69.2918	13.1832	69.1119	0.308	0.0000	0.0000	0
2020/07/14	ES42	06/08/2020			Bond Future	12.3866	73.4346	12.4347	73.1657	0.388	0.0000	0.0000	4,919
2020/07/14	ES42	05/11/2020			Bond Future	12.6441	69.9492	12.6951	69.6744	0.403	0.0000	0.0000	0
2020/07/14	ES42	04/02/2021			Bond Future	12.9007	70.7618	12.9541	70.4836	0.414	0.0000	0.0000	0
2020/07/14	ES42	06/05/2021			Bond Future	13.1714	67.3429	13.2277	67.0602	0.427	0.0000	0.0000	0
2020/07/14	ES42	05/08/2021			Bond Future	13.4643	68.0876	13.5236	67.8004	0.441	0.0000	0.0000	0
2020/07/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	06/08/2020	728.12	Put	GOVI	383,620.0000	38.3620	395,060.0000	39.5060	2.982	0	0	0
2020/07/14	GOVI	06/08/2020			GOVI	689.7580	689.7580	688.6140	688.6140	(0.166)	0.0000	0.0000	1,021
2020/07/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/07/14	GOVI	06/08/2020	728.14	Put	GOVI	383,820.0000	38.3820	395,260.0000	39.5260	2.981	0	0	0
2020/07/14	GOVI	06/08/2020	728.13	Put	GOVI	383,720.0000	38.3720	395,160.0000	39.5160	2.981	0	0	0
2020/07/14	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/11/2020	737.84	Put	GOVI	407,570.0000	40.7570	419,440.0000	41.9440	2.912	0	0	0
2020/07/14	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/11/2020			GOVI	697.0830	697.0830	695.8960	695.8960	(0.170)	0.0000	0.0000	0
2020/07/14	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/11/2020	737.83	Put	GOVI	407,470.0000	40.7470	419,340.0000	41.9340	2.913	0	0	0
2020/07/14	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/11/2020	737.85	Put	GOVI	407,670.0000	40.7670	419,540.0000	41.9540	2.912	0	0	0
2020/07/14	GOVI	04/02/2021	750.96	Put	GOVI	458,060.0000	45.8060	470,090.0000	47.0090	2.626	0	0	0
2020/07/14	GOVI	04/02/2021			GOVI	705.1540	705.1540	703.9510	703.9510	(0.171)	0.0000	0.0000	0
2020/07/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	04/02/2021	750.95	Put	GOVI	457,960.0000	45.7960	469,990.0000	46.9990	2.627	0	0	0
2020/07/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	04/02/2021	750.94	Put	GOVI	457,860.0000	45.7860	469,890.0000	46.9890	2.627	0	0	0
2020/07/14	GOVI	06/05/2021	678.67	Call	GOVI	348,380.0000	34.8380	336,080.0000	33.6080	(3.531)	0	0	0
2020/07/14	GOVI	06/05/2021			GOVI	713.5080	713.5080	712.2780	712.2780	(0.172)	0.0000	0.0000	0
2020/07/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	06/05/2021	678.68	Call	GOVI	348,280.0000	34.8280	335,980.0000	33.5980	(3.532)	0	0	0
2020/07/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	06/05/2021	678.69	Call	GOVI	348,180.0000	34.8180	335,880.0000	33.5880	(3.533)	0	0	0
2020/07/14	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/14	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/14	IGOV	06/08/2020			Index Future	247.9530	247.9530	248.2000	248.2000	0.100	0.0000	0.0000	1,207
2020/07/14	IGOV	05/11/2020			Index Future	250.6480	250.6480	250.8860	250.8860	0.095	0.0000	0.0000	47
2020/07/14	IGOV	04/02/2021			Index Future	253.6100	253.6100	253.8510	253.8510	0.095	0.0000	0.0000	0
2020/07/14	IGOV	06/05/2021			Index Future	256.6750	256.6750	256.9140	256.9140	0.093	0.0000	0.0000	0
2020/07/14	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/14	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/14	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0400	94.0400	0.000	0.0000	0.0000	0
2020/07/14	IS05	16/03/2021			Interest Rate Swap	92.2800	92.2800	92.2800	92.2800	0.000	0.0000	0.0000	0
2020/07/14	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2020/07/14	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.4200	89.4200	0.011	0.0000	0.0000	0
2020/07/14	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7100	90.7100	0.011	0.0000	0.0000	51
2020/07/14	IS05	15/03/2022			Interest Rate Swap	90.1600	90.1600	90.1700	90.1700	0.011	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
2020/07/14	IS05	21/06/2022			Interest Rate Swap	90.3100	90.3100	90.3200	90.3200	0.011	0.0000	0.0000	0
2020/07/14	IS05	20/09/2022			Interest Rate Swap	93.4800	93.4800	93.5000	93.5000	0.021	0.0000	0.0000	0
2020/07/14	IS05	20/12/2022			Interest Rate Swap	94.0100	94.0100	94.0400	94.0400	0.032	0.0000	0.0000	0
2020/07/14	IS05	22/03/2023			Interest Rate Swap	86.4300	86.4300	86.4800	86.4800	0.058	0.0000	0.0000	0
2020/07/14	IS05	20/06/2023			Interest Rate Swap	92.0100	92.0100	92.0700	92.0700	0.065	0.0000	0.0000	0
2020/07/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/14	IS10	17/12/2025			Interest Rate Swap	80.6900	80.6900	80.7600	80.7600	0.087	0.0000	0.0000	0
2020/07/14	IS10	16/03/2026			Interest Rate Swap	77.3400	77.3400	77.4100	77.4100	0.091	0.0000	0.0000	0
2020/07/14	IS10	15/06/2026			Interest Rate Swap	75.8700	75.8700	75.9400	75.9400	0.092	0.0000	0.0000	0
2020/07/14	IS10	21/09/2026			Interest Rate Swap	78.0100	78.0100	78.0800	78.0800	0.090	0.0000	0.0000	0
2020/07/14	IS10	21/12/2026			Interest Rate Swap	82.1500	82.1500	82.2200	82.2200	0.085	0.0000	0.0000	0
2020/07/14	IS10	15/03/2027			Interest Rate Swap	80.7900	80.7900	80.8700	80.8700	0.099	0.0000	0.0000	0
2020/07/14	IS10	21/06/2027			Interest Rate Swap	82.9800	82.9800	83.0700	83.0700	0.108	0.0000	0.0000	0
2020/07/14	IS10	20/09/2027			Interest Rate Swap	88.8700	88.8700	88.9700	88.9700	0.113	0.0000	0.0000	0
2020/07/14	IS10	20/12/2027			Interest Rate Swap	89.3600	89.3600	89.4700	89.4700	0.123	0.0000	0.0000	0
2020/07/14	IS10	22/03/2028			Interest Rate Swap	82.5000	82.5000	82.6200	82.6200	0.145	0.0000	0.0000	0
2020/07/14	IS10	20/06/2028			Interest Rate Swap	90.3900	90.3900	90.5200	90.5200	0.144	0.0000	0.0000	0
2020/07/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/14	JBAF	15/07/2020			Jibar Tradeable Future	3.8650	96.1350	3.8550	96.1450	(0.259)	0.0000	0.0000	0
2020/07/14	JBAF	19/08/2020			Jibar Tradeable Future	3.6750	96.3250	3.6550	96.3450	(0.544)	0.0000	0.0000	0
2020/07/14	JBAF	16/09/2020			Jibar Tradeable Future	3.6350	96.3650	3.6150	96.3850	(0.550)	0.0000	0.0000	0
2020/07/14	JBAF	21/10/2020			Jibar Tradeable Future	3.5250	96.4750	3.5350	96.4650	0.284	0.0000	0.0000	0
2020/07/14	JBAF	18/11/2020			Jibar Tradeable Future	3.5150	96.4850	3.5250	96.4750	0.284	0.0000	0.0000	0
2020/07/14	JBAF	15/12/2020			Jibar Tradeable Future	3.5250	96.4750	3.5350	96.4650	0.284	0.0000	0.0000	30
2020/07/14	JBAF	17/03/2021			Jibar Tradeable Future	3.5600	96.4400	3.5600	96.4400	0.000	0.0000	0.0000	0
2020/07/14	JBAF	15/06/2021			Jibar Tradeable Future	3.7300	96.2700	3.7400	96.2600	0.268	0.0000	0.0000	0
2020/07/14	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.7750	96.2250	1.342	0.0000	0.0000	0
2020/07/14	JBAF	15/12/2021			Jibar Tradeable Future	4.1000	95.9000	4.0300	95.9700	(1.707)	0.0000	0.0000	0
2020/07/14	JBAF	16/03/2022			Jibar Tradeable Future	4.1050	95.8950	4.1150	95.8850	0.244	0.0000	0.0000	0
2020/07/14	JBAF	15/06/2022			Jibar Tradeable Future	4.6150	95.3850	4.6050	95.3950	(0.217)	0.0000	0.0000	0
2020/07/14	R023	06/08/2020	7.26	Call	Bond Future	5,483.7500	5.4838	5,611.0000	5.6110	2.320	0	0	0
2020/07/14	R023	06/08/2020			Bond Future	4.9621	110.0772	4.9106	110.2044	(1.039)	0.0000	0.0000	32,030
2020/07/14	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R023	06/08/2020	7.27	Call	Bond Future	5,506.8300	5.5068	5,634.0800	5.6341	2.311	0	0	0
2020/07/14	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R023	06/08/2020	7.28	Call	Bond Future	5,529.9000	5.5299	5,657.1500	5.6572	2.301	0	0	0
2020/07/14	R023	05/11/2020	7.46	Put	Bond Future	1.0000	0.0010	0.7500	0.0008	(25.000)	0	0	0
2020/07/14	R023	05/11/2020	7.47	Put	Bond Future	0.9600	0.0010	0.7200	0.0007	(25.000)	0	0	0
2020/07/14	R023	05/11/2020			Bond Future	5.0426	107.3283	4.9871	107.4522	(1.101)	0.0000	0.0000	0
2020/07/14	R023	05/11/2020	7.46	Call	Bond Future	5,222.5800	5.2226	5,346.2300	5.3462	2.368	0	0	0
2020/07/14	R023	05/11/2020	7.47	Call	Bond Future	5,243.4600	5.2435	5,367.1200	5.3671	2.358	0	0	0
2020/07/14	R023	05/11/2020	7.45	Call	Bond Future	5,201.7100	5.2017	5,325.3500	5.3253	2.377	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
2020/07/14	R023	05/11/2020	7.45	Put	Bond Future	1.0400	0.0010	0.7800	0.0008	(25.000)	0	0	0
2020/07/14	R023	04/02/2021	6.34	Call	Bond Future	2,604.9900	2.6050	2,711.8700	2.7119	4.103	0	0	0
2020/07/14	R023	04/02/2021	6.32	Put	Bond Future	174.5000	0.1745	155.8900	0.1559	(10.665)	0	0	0
2020/07/14	R023	04/02/2021			Bond Future	5.0967	108.5729	5.0339	108.6979	(1.232)	0.0000	0.0000	0
2020/07/14	R023	04/02/2021	6.34	Put	Bond Future	168.7800	0.1688	150.6600	0.1507	(10.736)	0	0	0
2020/07/14	R023	04/02/2021	6.32	Call	Bond Future	2,572.1000	2.5721	2,678.4900	2.6785	4.136	0	0	0
2020/07/14	R023	04/02/2021	6.33	Put	Bond Future	171.6200	0.1716	153.2600	0.1533	(10.698)	0	0	0
2020/07/14	R023	04/02/2021	6.33	Call	Bond Future	2,588.5300	2.5885	2,695.1700	2.6952	4.120	0	0	0
2020/07/14	R023	06/05/2021	7.58	Call	Bond Future	4,208.3400	4.2083	4,328.0000	4.3280	2.843	0	0	0
2020/07/14	R023	06/05/2021			Bond Future	5.1387	105.9502	5.0677	106.0748	(1.382)	0.0000	0.0000	0
2020/07/14	R023	06/05/2021	7.56	Call	Bond Future	4,176.4800	4.1765	4,295.9800	4.2960	2.861	0	0	0
2020/07/14	R023	06/05/2021	7.56	Put	Bond Future	40.4800	0.0405	35.3500	0.0354	(12.673)	0	0	0
2020/07/14	R023	06/05/2021	7.58	Put	Bond Future	39.0800	0.0391	34.1100	0.0341	(12.718)	0	0	0
2020/07/14	R023	06/05/2021	7.57	Call	Bond Future	4,192.4100	4.1924	4,311.9900	4.3120	2.852	0	0	0
2020/07/14	R023	06/05/2021	7.57	Put	Bond Future	39.7800	0.0398	34.7300	0.0347	(12.695)	0	0	0
2020/07/14	R023	05/08/2021	5.30	Call	Bond Future	65.2500	0.0653	189.0800	0.1891	189.778	0	0	0
2020/07/14	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R023	05/08/2021			Bond Future	5.2568	107.1240	5.1750	107.2478	(1.557)	0.0000	0.0000	0
2020/07/14	R023	05/08/2021	5.31	Call	Bond Future	80.3500	0.0804	204.1800	0.2042	154.113	0	0	0
2020/07/14	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R023	05/08/2021	5.29	Call	Bond Future	50.1400	0.0501	173.9700	0.1740	246.968	0	0	0
2020/07/14	R035	06/08/2020	9.92	Put	Bond Future	7,567.4400	7.5674	7,793.1700	7.7932	2.983	0	0	0
2020/07/14	R035	06/08/2020	10.45	Put	Bond Future	4,234.8900	4.2349	4,410.3500	4.4104	4.143	0	0	500
2020/07/14	R035	06/08/2020	9.67	Call	Bond Future	23.3900	0.0234	16.8500	0.0169	(27.961)	0	0	500
2020/07/14	R035	06/08/2020	9.00	Put	Bond Future	14,457.4900	14.4575	14,699.0100	14.6990	1.671	0	0	0
2020/07/14	R035	06/08/2020			Bond Future	11.0326	88.5127	11.0709	88.2709	0.347	0.0000	0.0000	105,558
2020/07/14	R035	06/08/2020	9.92	Call	Bond Future	67.7800	0.0678	51.7300	0.0517	(23.680)	0	0	0
2020/07/14	R035	06/08/2020	9.09	Put	Bond Future	13,744.5300	13.7445	13,985.8800	13.9859	1.756	0	0	0
2020/07/14	R035	06/08/2020	9.09	Call	Bond Future	1.1000	0.0011	0.6700	0.0007	(39.091)	0	0	500
2020/07/14	R035	06/08/2020	9.67	Put	Bond Future	9,341.8200	9.3418	9,577.0600	9.5771	2.518	0	0	0
2020/07/14	R035	06/08/2020	9.00	Call	Bond Future	0.6300	0.0006	0.3700	0.0004	(41.270)	0	0	24,761
2020/07/14	R035	06/08/2020	9.93	Call	Bond Future	70.5200	0.0705	53.9400	0.0539	(23.511)	0	0	0
2020/07/14	R035	06/08/2020	9.91	Put	Bond Future	7,636.5500	7.6365	7,862.8000	7.8628	2.963	0	0	0
2020/07/14	R035	06/08/2020	10.45	Call	Bond Future	424.8300	0.4248	358.5100	0.3585	(15.611)	0	0	0
2020/07/14	R035	06/08/2020	9.93	Put	Bond Future	7,498.4900	7.4985	7,723.6900	7.7237	3.003	0	0	0
2020/07/14	R035	06/08/2020	9.91	Call	Bond Future	65.1300	0.0651	49.6000	0.0496	(23.845)	0	0	0
2020/07/14	R035	06/08/2020	8.75	Put	Bond Future	16,478.0500	16.4781	16,719.7800	16.7198	1.467	0	0	0
2020/07/14	R035	06/08/2020	8.75	Call	Bond Future	0.1200	0.0001	0.0700	0.0001	(41.667)	0	0	3,000
2020/07/14	R035	05/11/2020	10.34	Put	Bond Future	7,851.4100	7.8514	8,008.0100	8.0080	1.995	0	0	0
2020/07/14	R035	05/11/2020			Bond Future	11.2569	84.9700	11.2974	84.7219	0.360	0.0000	0.0000	0
2020/07/14	R035	05/11/2020	10.33	Call	Bond Future	1,907.4300	1.9074	1,816.5800	1.8166	(4.763)	0	0	0
2020/07/14	R035	05/11/2020	10.33	Put	Bond Future	7,901.2100	7.9012	8,058.3900	8.0584	1.989	0	0	0
2020/07/14	R035	05/11/2020	10.34	Call	Bond Future	1,925.6300	1.9256	1,834.2000	1.8342	(4.748)	0	0	0
2020/07/14	R035	05/11/2020	10.32	Call	Bond Future	1,889.3500	1.8894	1,799.0900	1.7991	(4.777)	0	0	0
2020/07/14	R035	05/11/2020	10.32	Put	Bond Future	7,951.2100	7.9512	8,108.9800	8.1090	1.984	0	0	0
2020/07/14	R035	04/02/2021	11.14	Put	Bond Future	6,494.9800	6.4950	6,616.5400	6.6165	1.872	0	0	650

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
2020/07/14	R035	04/02/2021	10.04	Put	Bond Future	11,382.1800	11.3822	11,554.7800	11.5548	1.516	0	0	0
2020/07/14	R035	04/02/2021	10.14	Put	Bond Future	10,850.3600	10.8504	11,018.6100	11.0186	1.551	0	0	650
2020/07/14	R035	04/02/2021	10.05	Call	Bond Future	2,066.5500	2.0666	1,987.5400	1.9875	(3.823)	0	0	0
2020/07/14	R035	04/02/2021			Bond Future	11.4867	85.9556	11.5290	85.7044	0.368	0.0000	0.0000	0
2020/07/14	R035	04/02/2021	10.06	Call	Bond Future	2,082.4400	2.0824	2,002.9900	2.0030	(3.815)	0	0	0
2020/07/14	R035	04/02/2021	10.06	Put	Bond Future	11,274.5300	11.2745	11,446.2700	11.4463	1.523	0	0	0
2020/07/14	R035	04/02/2021	10.14	Call	Bond Future	2,212.5700	2.2126	2,129.6300	2.1296	(3.749)	0	0	0
2020/07/14	R035	04/02/2021	11.14	Call	Bond Future	4,390.5900	4.3906	4,260.9600	4.2610	(2.952)	0	0	0
2020/07/14	R035	04/02/2021	10.04	Call	Bond Future	2,050.7500	2.0507	1,972.1600	1.9722	(3.832)	0	0	0
2020/07/14	R035	04/02/2021	10.05	Put	Bond Future	11,328.2700	11.3283	11,500.4500	11.5005	1.520	0	0	0
2020/07/14	R035	06/05/2021	10.24	Put	Bond Future	11,493.4800	11.4935	11,668.6700	11.6687	1.524	0	0	0
2020/07/14	R035	06/05/2021	12.35	Put	Bond Future	4,068.1800	4.0682	4,153.7700	4.1538	2.104	0	0	0
2020/07/14	R035	06/05/2021	12.37	Call	Bond Future	7,685.0100	7.6850	7,514.3200	7.5143	(2.221)	0	0	0
2020/07/14	R035	06/05/2021			Bond Future	11.7154	82.4972	11.7597	82.2417	0.378	0.0000	0.0000	0
2020/07/14	R035	06/05/2021	12.35	Call	Bond Future	7,617.4500	7.6175	7,447.4800	7.4475	(2.231)	0	0	0
2020/07/14	R035	06/05/2021	12.37	Put	Bond Future	4,027.6900	4.0277	4,112.5600	4.1126	2.107	0	0	0
2020/07/14	R035	06/05/2021	10.24	Call	Bond Future	2,252.3500	2.2524	2,171.9800	2.1720	(3.568)	0	0	793
2020/07/14	R035	06/05/2021	12.36	Put	Bond Future	4,048.0300	4.0480	4,133.2600	4.1333	2.105	0	0	0
2020/07/14	R035	06/05/2021	12.02	Call	Bond Future	6,547.2200	6.5472	6,389.7600	6.3898	(2.405)	0	0	0
2020/07/14	R035	06/05/2021	12.02	Put	Bond Future	4,813.9300	4.8139	4,912.0300	4.9120	2.038	0	0	793
2020/07/14	R035	06/05/2021	11.32	Call	Bond Future	4,498.6300	4.4986	4,370.9900	4.3710	(2.837)	0	0	0
2020/07/14	R035	06/05/2021	11.32	Put	Bond Future	6,833.6400	6.8336	6,961.5600	6.9616	1.872	0	0	793
2020/07/14	R035	06/05/2021	12.36	Call	Bond Future	7,651.3500	7.6513	7,481.0200	7.4810	(2.226)	0	0	0
2020/07/14	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R035	05/08/2021			Bond Future	11.9743	83.4107	12.0209	83.1506	0.389	0.0000	0.0000	0
2020/07/14	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R035	05/08/2021	5.29	Put	Bond Future	54,913.2700	54.9133	55,173.3800	55.1734	0.474	0	0	0
2020/07/14	R035	05/08/2021	5.31	Put	Bond Future	54,679.9800	54.6800	54,940.0900	54.9401	0.476	0	0	0
2020/07/14	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R035	05/08/2021	5.30	Put	Bond Future	54,796.5600	54.7966	55,056.6700	55.0567	0.475	0	0	0
2020/07/14	R186	06/08/2020	8.38	Put	Bond Future	149.6000	0.1496	137.8600	0.1379	(7.848)	0	0	0
2020/07/14	R186	06/08/2020	7.45	Call	Bond Future	424.6500	0.4247	408.9200	0.4089	(3.704)	0	0	2,500
2020/07/14	R186	06/08/2020	9.00	Call	Bond Future	6,467.8000	6.4678	6,474.4400	6.4744	0.103	0	0	900
2020/07/14	R186	06/08/2020	8.00	Call	Bond Future	1,858.0000	1.8580	1,844.1700	1.8442	(0.744)	0	0	900
2020/07/14	R186	06/08/2020	8.25	Call	Bond Future	2,872.4400	2.8724	2,865.7000	2.8657	(0.235)	0	0	0
2020/07/14	R186	06/08/2020			Bond Future	7.7512	115.0675	7.7496	115.0761	(0.021)	0.0000	0.0000	73,122
2020/07/14	R186	06/08/2020	8.37	Call	Bond Future	3,413.9300	3.4139	3,410.5100	3.4105	(0.100)	0	0	0
2020/07/14	R186	06/08/2020	8.37	Put	Bond Future	155.0800	0.1551	143.0800	0.1431	(7.738)	0	0	0
2020/07/14	R186	06/08/2020	9.00	Put	Bond Future	12.4500	0.0125	10.5100	0.0105	(15.582)	0	0	0
2020/07/14	R186	06/08/2020	8.38	Call	Bond Future	3,460.1300	3.4601	3,456.9700	3.4570	(0.091)	0	0	0
2020/07/14	R186	06/08/2020	7.45	Put	Bond Future	2,054.9300	2.0549	2,030.6200	2.0306	(1.183)	0	0	2,500
2020/07/14	R186	06/08/2020	8.00	Put	Bond Future	533.1500	0.5331	510.7400	0.5107	(4.203)	0	0	15,177
2020/07/14	R186	06/08/2020	8.25	Put	Bond Future	236.1600	0.2362	220.8400	0.2208	(6.487)	0	0	0
2020/07/14	R186	06/08/2020	8.36	Call	Bond Future	3,367.8700	3.3679	3,364.1800	3.3642	(0.110)	0	0	0
2020/07/14	R186	06/08/2020	8.36	Put	Bond Future	160.7300	0.1607	148.4600	0.1485	(7.634)	0	0	0
2020/07/14	R186	05/11/2020	8.00	Put	Bond Future	2,466.4000	2.4664	2,453.2700	2.4533	(0.532)	0	0	0
2020/07/14	R186	05/11/2020	8.65	Call	Bond Future	4,823.4200	4.8234	4,816.0300	4.8160	(0.153)	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
2020/07/14	R186	05/11/2020	8.64	Put	Bond Future	1,254.9300	1.2549	1,243.8400	1.2438	(0.884)	0	0	0
2020/07/14	R186	05/11/2020			Bond Future	7.9375	116.2779	7.9368	116.2815	(0.009)	0.0000	0.0000	0
2020/07/14	R186	05/11/2020	7.00	Put	Bond Future	5,815.0000	5.8150	5,803.5300	5.8035	(0.197)	0	0	0
2020/07/14	R186	05/11/2020	7.00	Call	Bond Future	869.9800	0.8700	862.1600	0.8622	(0.899)	0	0	1,200
2020/07/14	R186	05/11/2020	8.66	Call	Bond Future	4,859.0100	4.8590	4,851.6600	4.8517	(0.151)	0	0	0
2020/07/14	R186	05/11/2020	8.66	Put	Bond Future	1,227.5000	1.2275	1,216.5000	1.2165	(0.896)	0	0	0
2020/07/14	R186	05/11/2020	8.00	Call	Bond Future	2,786.3800	2.7864	2,776.9000	2.7769	(0.340)	0	0	1,200
2020/07/14	R186	05/11/2020	7.84	Put	Bond Future	2,879.4800	2.8795	2,866.2000	2.8662	(0.461)	0	0	0
2020/07/14	R186	05/11/2020	9.26	Put	Bond Future	630.0300	0.6300	621.8300	0.6218	(1.302)	0	0	3,500
2020/07/14	R186	05/11/2020	8.65	Put	Bond Future	1,241.1500	1.2411	1,230.1100	1.2301	(0.889)	0	0	0
2020/07/14	R186	05/11/2020	8.64	Call	Bond Future	4,787.9300	4.7879	4,780.4900	4.7805	(0.155)	0	0	0
2020/07/14	R186	05/11/2020	7.84	Call	Bond Future	2,377.4600	2.3775	2,367.8300	2.3678	(0.405)	0	0	3,500
2020/07/14	R186	05/11/2020	8.34	Put	Bond Future	1,737.8100	1.7378	1,725.5400	1.7255	(0.706)	0	0	0
2020/07/14	R186	05/11/2020	8.34	Call	Bond Future	3,779.4800	3.7795	3,770.8600	3.7709	(0.228)	0	0	3,500
2020/07/14	R186	05/11/2020	9.26	Call	Bond Future	7,164.7000	7.1647	7,160.1500	7.1601	(0.064)	0	0	0
2020/07/14	R186	04/02/2021	8.15	Call	Bond Future	3,332.7400	3.3327	3,326.5800	3.3266	(0.185)	0	0	0
2020/07/14	R186	04/02/2021			Bond Future	8.1216	112.3434	8.1209	112.3468	(0.008)	0.0000	0.0000	0
2020/07/14	R186	04/02/2021	8.15	Put	Bond Future	3,193.4000	3.1934	3,183.8600	3.1839	(0.299)	0	0	0
2020/07/14	R186	04/02/2021	8.16	Call	Bond Future	3,357.9000	3.3579	3,351.7500	3.3518	(0.183)	0	0	0
2020/07/14	R186	04/02/2021	8.17	Put	Bond Future	3,145.9500	3.1460	3,136.4200	3.1364	(0.303)	0	0	0
2020/07/14	R186	04/02/2021	8.16	Put	Bond Future	3,169.6100	3.1696	3,160.0800	3.1601	(0.301)	0	0	0
2020/07/14	R186	04/02/2021	8.17	Call	Bond Future	3,383.1700	3.3832	3,377.0200	3.3770	(0.182)	0	0	0
2020/07/14	R186	06/05/2021	10.76	Put	Bond Future	483.2600	0.4833	480.2600	0.4803	(0.621)	0	0	0
2020/07/14	R186	06/05/2021	10.77	Call	Bond Future	11,227.5200	11.2275	11,226.0400	11.2260	(0.013)	0	0	0
2020/07/14	R186	06/05/2021			Bond Future	8.3182	113.6768	8.3179	113.6783	(0.004)	0.0000	0.0000	0
2020/07/14	R186	06/05/2021	10.78	Call	Bond Future	11,263.6500	11.2637	11,262.1900	11.2622	(0.013)	0	0	0
2020/07/14	R186	06/05/2021	10.78	Put	Bond Future	473.4200	0.4734	470.4600	0.4705	(0.625)	0	0	0
2020/07/14	R186	06/05/2021	10.76	Call	Bond Future	11,191.4100	11.1914	11,189.9100	11.1899	(0.013)	0	0	0
2020/07/14	R186	06/05/2021	10.77	Put	Bond Future	478.3200	0.4783	475.3400	0.4753	(0.623)	0	0	0
2020/07/14	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R186	05/08/2021	8.61	Call	Bond Future	231.2400	0.2312	230.4000	0.2304	(0.363)	0	0	0
2020/07/14	R186	05/08/2021			Bond Future	8.5579	109.6532	8.5581	109.6523	0.002	0.0000	0.0000	0
2020/07/14	R186	05/08/2021	8.62	Call	Bond Future	275.5800	0.2756	274.7400	0.2747	(0.305)	0	0	0
2020/07/14	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R186	05/08/2021	8.63	Call	Bond Future	319.8800	0.3199	319.0400	0.3190	(0.263)	0	0	0
2020/07/14	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R197	06/08/2020			Bond Future	306.0878	306.0878	306.2086	306.2086	0.039	0.0000	0.0000	2,591
2020/07/14	R197	05/11/2020			Bond Future	309.3826	309.3826	309.4913	309.4913	0.035	0.0000	0.0000	0
2020/07/14	R197	04/02/2021			Bond Future	305.1995	305.1995	305.3086	305.3086	0.036	0.0000	0.0000	0
2020/07/14	R197	06/05/2021			Bond Future	308.8912	308.8912	308.9963	308.9963	0.034	0.0000	0.0000	0
2020/07/14	R197	05/08/2021			Bond Future	304.3953	304.3953	304.4952	304.4952	0.033	0.0000	0.0000	0
2020/07/14	R202	06/08/2020			Bond Future	204.5175	204.5175	204.4830	204.4830	(0.017)	0.0000	0.0000	8,040
2020/07/14	R202	05/11/2020			Bond Future	206.7189	206.7189	206.6751	206.6751	(0.021)	0.0000	0.0000	0
2020/07/14	R202	04/02/2021			Bond Future	204.9985	204.9985	204.9534	204.9534	(0.022)	0.0000	0.0000	0
2020/07/14	R202	06/05/2021			Bond Future	207.4778	207.4778	207.4288	207.4288	(0.024)	0.0000	0.0000	0
2020/07/14	R202	05/08/2021			Bond Future	205.5814	205.5814	205.5275	205.5275	(0.026)	0.0000	0.0000	0

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2020/07/14	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R208	06/08/2020			Bond Future	3.4245	104.5335	3.4306	104.5296	0.177	0.0000	0.0000	22,723
2020/07/14	R208	06/08/2020	5.56	Call	Bond Future	1,340.0000	1.3400	1,336.1400	1.3361	(0.288)	0	0	0
2020/07/14	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R208	06/08/2020	5.57	Call	Bond Future	1,346.2000	1.3462	1,342.3400	1.3423	(0.287)	0	0	0
2020/07/14	R208	06/08/2020	5.55	Call	Bond Future	1,333.8000	1.3338	1,329.9400	1.3299	(0.289)	0	0	0
2020/07/14	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R208	05/11/2020	4.78	Call	Bond Future	741.3200	0.7413	732.9300	0.7329	(1.132)	0	0	0
2020/07/14	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R208	05/11/2020			Bond Future	2.8684	102.2421	2.8899	102.2337	0.750	0.0000	0.0000	0
2020/07/14	R208	05/11/2020	4.79	Call	Bond Future	745.1700	0.7452	736.7800	0.7368	(1.126)	0	0	0
2020/07/14	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R208	05/11/2020	4.77	Call	Bond Future	737.4700	0.7375	729.0800	0.7291	(1.138)	0	0	0
2020/07/14	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R209	06/08/2020	5.55	Put	Bond Future	41,914.2200	41.9142	42,096.0200	42.0960	0.434	0	0	0
2020/07/14	R209	06/08/2020			Bond Future	10.9201	67.6189	10.9535	67.4371	0.306	0.0000	0.0000	59,872
2020/07/14	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R209	06/08/2020	5.57	Put	Bond Future	41,697.4100	41.6974	41,879.2100	41.8792	0.436	0	0	0
2020/07/14	R209	06/08/2020	5.56	Put	Bond Future	41,805.7400	41.8057	41,987.5400	41.9875	0.435	0	0	0
2020/07/14	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R209	05/11/2020	10.02	Call	Bond Future	1,548.2300	1.5482	1,481.9200	1.4819	(4.283)	0	0	0
2020/07/14	R209	05/11/2020			Bond Future	11.1177	65.1904	11.1529	65.0038	0.317	0.0000	0.0000	0
2020/07/14	R209	05/11/2020	10.00	Call	Bond Future	1,519.4000	1.5194	1,453.9300	1.4539	(4.309)	0	0	0
2020/07/14	R209	05/11/2020	10.00	Put	Bond Future	7,874.5100	7.8745	7,995.6600	7.9957	1.539	0	0	0
2020/07/14	R209	05/11/2020	10.02	Put	Bond Future	7,781.8300	7.7818	7,902.1400	7.9021	1.546	0	0	0
2020/07/14	R209	05/11/2020	10.01	Call	Bond Future	1,533.7700	1.5338	1,467.8800	1.4679	(4.296)	0	0	0
2020/07/14	R209	05/11/2020	10.01	Put	Bond Future	7,828.0900	7.8281	7,948.8200	7.9488	1.542	0	0	0
2020/07/14	R209	04/02/2021	10.12	Put	Bond Future	8,887.4200	8.8874	9,005.6700	9.0057	1.331	0	0	0
2020/07/14	R209	04/02/2021			Bond Future	11.3147	65.9470	11.3513	65.7580	0.324	0.0000	0.0000	0
2020/07/14	R209	04/02/2021	10.11	Call	Bond Future	2,228.1300	2.2281	2,157.7400	2.1577	(3.159)	0	0	0
2020/07/14	R209	04/02/2021	10.11	Put	Bond Future	8,931.4800	8.9315	9,050.0600	9.0501	1.328	0	0	0
2020/07/14	R209	04/02/2021	10.12	Call	Bond Future	2,243.8200	2.2438	2,173.1000	2.1731	(3.152)	0	0	0
2020/07/14	R209	04/02/2021	10.10	Call	Bond Future	2,212.5000	2.2125	2,142.4500	2.1425	(3.166)	0	0	0
2020/07/14	R209	04/02/2021	10.10	Put	Bond Future	8,975.6700	8.9757	9,094.5900	9.0946	1.325	0	0	0
2020/07/14	R209	06/05/2021	12.23	Put	Bond Future	3,458.6400	3.4586	3,519.0100	3.5190	1.745	0	0	0
2020/07/14	R209	06/05/2021	12.22	Call	Bond Future	6,878.8700	6.8789	6,747.2300	6.7472	(1.914)	0	0	0
2020/07/14	R209	06/05/2021			Bond Future	11.5167	63.5880	11.5550	63.3958	0.332	0.0000	0.0000	0
2020/07/14	R209	06/05/2021	12.23	Call	Bond Future	6,907.5800	6.9076	6,775.6800	6.7757	(1.909)	0	0	0
2020/07/14	R209	06/05/2021	12.22	Put	Bond Future	3,476.3300	3.4763	3,536.9600	3.5370	1.744	0	0	0
2020/07/14	R209	06/05/2021	12.24	Call	Bond Future	6,936.1200	6.9361	6,803.9600	6.8040	(1.905)	0	0	0
2020/07/14	R209	06/05/2021	12.24	Put	Bond Future	3,440.8200	3.4408	3,500.9300	3.5009	1.747	0	0	0
2020/07/14	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R209	05/08/2021			Bond Future	11.7406	64.2920	11.7807	64.0962	0.341	0.0000	0.0000	0
2020/07/14	R209	05/08/2021	11.80	Call	Bond Future	289.9300	0.2899	94.1700	0.0942	(67.520)	0	0	0
2020/07/14	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/07/14	R209	05/08/2021	11.81	Call	Bond Future	338.5600	0.3386	142.8000	0.1428	(57.821)	0	0	0
2020/07/14	R209	05/08/2021	11.79	Call	Bond Future	241.2400	0.2412	45.4800	0.0455	(81.147)	0	0	0
2020/07/14	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R210	06/08/2020			Bond Future	182.2493	182.2493	182.2159	182.2159	(0.018)	0.0000	0.0000	1,957
2020/07/14	R210	05/11/2020			Bond Future	181.5362	181.5362	181.4946	181.4946	(0.023)	0.0000	0.0000	0
2020/07/14	R210	04/02/2021			Bond Future	183.6847	183.6847	183.6420	183.6420	(0.023)	0.0000	0.0000	0
2020/07/14	R210	06/05/2021			Bond Future	183.1960	183.1960	183.1497	183.1497	(0.025)	0.0000	0.0000	0
2020/07/14	R210	05/08/2021			Bond Future	185.2699	185.2699	185.2192	185.2192	(0.027)	0.0000	0.0000	0
2020/07/14	R212	06/08/2020			Bond Future	165.4692	165.4692	165.5543	165.5543	0.051	0.0000	0.0000	7,008
2020/07/14	R212	05/11/2020			Bond Future	167.2505	167.2505	167.3293	167.3293	0.047	0.0000	0.0000	0
2020/07/14	R212	04/02/2021			Bond Future	166.9351	166.9351	167.0143	167.0143	0.047	0.0000	0.0000	0
2020/07/14	R212	06/05/2021			Bond Future	168.9542	168.9542	169.0313	169.0313	0.046	0.0000	0.0000	0
2020/07/14	R212	05/08/2021			Bond Future	168.5396	168.5396	168.6141	168.6141	0.044	0.0000	0.0000	0
2020/07/14	R213	06/08/2020	9.31	Call	Bond Future	270.9100	0.2709	247.2300	0.2472	(8.741)	0	0	0
2020/07/14	R213	06/08/2020			Bond Future	9.9261	84.2605	9.9343	84.2145	0.082	0.0000	0.0000	16,142
2020/07/14	R213	06/08/2020	9.29	Call	Bond Future	253.4300	0.2534	230.7200	0.2307	(8.961)	0	0	0
2020/07/14	R213	06/08/2020	9.29	Put	Bond Future	3,931.9500	3.9319	3,955.1600	3.9552	0.590	0	0	0
2020/07/14	R213	06/08/2020	9.31	Put	Bond Future	3,830.4700	3.8305	3,852.7100	3.8527	0.581	0	0	0
2020/07/14	R213	06/08/2020	9.30	Call	Bond Future	262.0600	0.2621	238.8600	0.2389	(8.853)	0	0	0
2020/07/14	R213	06/08/2020	9.30	Put	Bond Future	3,881.0700	3.8811	3,903.7900	3.9038	0.585	0	0	0
2020/07/14	R213	05/11/2020	9.60	Put	Bond Future	5,187.4700	5.1875	5,203.6400	5.2036	0.312	0	0	0
2020/07/14	R213	05/11/2020	9.59	Call	Bond Future	2,208.4900	2.2085	2,174.8800	2.1749	(1.522)	0	0	0
2020/07/14	R213	05/11/2020			Bond Future	10.1296	81.6181	10.1387	81.5682	0.090	0.0000	0.0000	0
2020/07/14	R213	05/11/2020	9.60	Call	Bond Future	2,229.2600	2.2293	2,195.4900	2.1955	(1.515)	0	0	0
2020/07/14	R213	05/11/2020	9.59	Put	Bond Future	5,223.9300	5.2239	5,240.2600	5.2403	0.313	0	0	0
2020/07/14	R213	05/11/2020	9.61	Call	Bond Future	2,249.9700	2.2500	2,216.0500	2.2160	(1.508)	0	0	0
2020/07/14	R213	05/11/2020	9.61	Put	Bond Future	5,151.0000	5.1510	5,167.0200	5.1670	0.311	0	0	0
2020/07/14	R213	04/02/2021	9.40	Call	Bond Future	2,329.2100	2.3292	2,302.0600	2.3021	(1.166)	0	0	0
2020/07/14	R213	04/02/2021	9.39	Put	Bond Future	7,538.4400	7.5384	7,562.2000	7.5622	0.315	0	0	0
2020/07/14	R213	04/02/2021			Bond Future	10.3366	82.5647	10.3462	82.5139	0.093	0.0000	0.0000	0
2020/07/14	R213	04/02/2021	9.41	Call	Bond Future	2,346.4100	2.3464	2,319.1400	2.3191	(1.162)	0	0	0
2020/07/14	R213	04/02/2021	9.41	Put	Bond Future	7,457.7500	7.4577	7,481.2800	7.4813	0.316	0	0	0
2020/07/14	R213	04/02/2021	9.40	Put	Bond Future	7,498.0200	7.4980	7,521.6700	7.5217	0.315	0	0	0
2020/07/14	R213	04/02/2021	9.39	Call	Bond Future	2,312.1000	2.3121	2,285.0600	2.2851	(1.169)	0	0	0
2020/07/14	R213	06/05/2021	11.91	Put	Bond Future	2,204.9100	2.2049	2,211.9600	2.2120	0.320	0	0	0
2020/07/14	R213	06/05/2021			Bond Future	10.5436	80.0120	10.5539	79.9593	0.097	0.0000	0.0000	0
2020/07/14	R213	06/05/2021	11.90	Call	Bond Future	8,805.3200	8.8053	8,759.6700	8.7597	(0.518)	0	0	0
2020/07/14	R213	06/05/2021	11.90	Put	Bond Future	2,219.5500	2.2196	2,226.6400	2.2266	0.319	0	0	0
2020/07/14	R213	06/05/2021	11.91	Call	Bond Future	8,836.4600	8.8365	8,790.7700	8.7908	(0.517)	0	0	0
2020/07/14	R213	06/05/2021	11.89	Call	Bond Future	8,774.2100	8.7742	8,728.6200	8.7286	(0.520)	0	0	0
2020/07/14	R213	06/05/2021	11.89	Put	Bond Future	2,234.2600	2.2343	2,241.4100	2.2414	0.320	0	0	0
2020/07/14	R213	05/08/2021	10.85	Call	Bond Future	341.3400	0.3413	286.2800	0.2863	(16.131)	0	0	0
2020/07/14	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R213	05/08/2021			Bond Future	10.7813	80.8983	10.7923	80.8433	0.103	0.0000	0.0000	0
2020/07/14	R213	05/08/2021	10.86	Call	Bond Future	390.8400	0.3908	335.7800	0.3358	(14.088)	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
2020/07/14	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/14	R213	05/08/2021	10.84	Call	Bond Future	291.8000	0.2918	236.7400	0.2367	(18.869)	0	0	0
2020/07/14	R214	06/08/2020	9.98	Put	Bond Future	7,219.2700	7.2193	7,472.6100	7.4726	3.509	0	0	0
2020/07/14	R214	06/08/2020	9.97	Call	Bond Future	52.2900	0.0523	38.1900	0.0382	(26.965)	0	0	0
2020/07/14	R214	06/08/2020			Bond Future	11.1685	65.5863	11.2172	65.3184	0.436	0.0000	0.0000	19,898
2020/07/14	R214	06/08/2020	9.98	Call	Bond Future	54.4000	0.0544	39.8200	0.0398	(26.801)	0	0	0
2020/07/14	R214	06/08/2020	9.97	Put	Bond Future	7,282.8800	7.2829	7,536.7000	7.5367	3.485	0	0	0
2020/07/14	R214	06/08/2020	9.99	Call	Bond Future	56.5900	0.0566	41.5200	0.0415	(26.630)	0	0	0
2020/07/14	R214	06/08/2020	9.99	Put	Bond Future	7,155.8400	7.1558	7,408.6900	7.4087	3.533	0	0	0
2020/07/14	R214	05/11/2020	10.26	Put	Bond Future	8,007.8300	8.0078	8,190.1300	8.1901	2.277	0	0	0
2020/07/14	R214	05/11/2020			Bond Future	11.3621	62.9996	11.4132	62.7262	0.449	0.0000	0.0000	0
2020/07/14	R214	05/11/2020	10.25	Call	Bond Future	1,578.3400	1.5783	1,487.7900	1.4878	(5.737)	0	0	0
2020/07/14	R214	05/11/2020	10.25	Put	Bond Future	8,055.9000	8.0559	8,238.8000	8.2388	2.270	0	0	0
2020/07/14	R214	05/11/2020	10.26	Call	Bond Future	1,593.2600	1.5933	1,502.1100	1.5021	(5.721)	0	0	0
2020/07/14	R214	05/11/2020	10.24	Call	Bond Future	1,563.5100	1.5635	1,473.5600	1.4736	(5.753)	0	0	0
2020/07/14	R214	05/11/2020	10.24	Put	Bond Future	8,104.1600	8.1042	8,287.6600	8.2877	2.264	0	0	0
2020/07/14	R214	04/02/2021	10.33	Call	Bond Future	2,254.3000	2.2543	2,156.4800	2.1565	(4.339)	0	0	0
2020/07/14	R214	04/02/2021			Bond Future	11.5591	63.7303	11.6123	63.4535	0.460	0.0000	0.0000	0
2020/07/14	R214	04/02/2021	10.31	Call	Bond Future	2,222.4500	2.2225	2,125.6100	2.1256	(4.357)	0	0	0
2020/07/14	R214	04/02/2021	10.31	Put	Bond Future	9,361.2400	9.3612	9,541.1900	9.5412	1.922	0	0	0
2020/07/14	R214	04/02/2021	10.33	Put	Bond Future	9,268.4700	9.2685	9,447.4400	9.4474	1.931	0	0	0
2020/07/14	R214	04/02/2021	10.32	Call	Bond Future	2,238.3400	2.2383	2,141.0100	2.1410	(4.348)	0	0	0
2020/07/14	R214	04/02/2021	10.32	Put	Bond Future	9,314.7800	9.3148	9,494.2400	9.4942	1.927	0	0	0
2020/07/14	R214	06/05/2021	12.26	Call	Bond Future	6,429.5900	6.4296	6,248.4700	6.2485	(2.817)	0	0	0
2020/07/14	R214	06/05/2021	12.25	Put	Bond Future	3,960.9600	3.9610	4,061.4200	4.0614	2.536	0	0	0
2020/07/14	R214	06/05/2021			Bond Future	11.7537	61.2067	11.8092	60.9256	0.472	0.0000	0.0000	0
2020/07/14	R214	06/05/2021	12.27	Call	Bond Future	6,457.3300	6.4573	6,275.8100	6.2758	(2.811)	0	0	0
2020/07/14	R214	06/05/2021	12.27	Put	Bond Future	3,921.4500	3.9214	4,021.1100	4.0211	2.541	0	0	0
2020/07/14	R214	06/05/2021	12.26	Put	Bond Future	3,941.1500	3.9412	4,041.2100	4.0412	2.539	0	0	0
2020/07/14	R214	06/05/2021	12.25	Call	Bond Future	6,401.8900	6.4019	6,221.1700	6.2212	(2.823)	0	0	0
2020/07/14	R214	05/08/2021	12.01	Call	Bond Future	185.8900	0.1859	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	R214	05/08/2021			Bond Future	11.9722	61.8845	12.0303	61.5989	0.485	0.0000	0.0000	0
2020/07/14	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	99.6600	0.0997	100.000	0	0	0
2020/07/14	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	1.5600	0.0016	100.000	0	0	0
2020/07/14	R214	05/08/2021	12.02	Call	Bond Future	234.9700	0.2350	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	50.5800	0.0506	100.000	0	0	0
2020/07/14	R214	05/08/2021	12.03	Call	Bond Future	283.9900	0.2840	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	R248	06/08/2020	10.20	Call	Bond Future	24.1800	0.0242	15.9400	0.0159	(34.078)	0	0	0
2020/07/14	R248	06/08/2020	11.80	Call	Bond Future	2,635.8000	2.6358	2,363.7200	2.3637	(10.322)	0	0	470
2020/07/14	R248	06/08/2020	12.75	Call	Bond Future	7,159.9200	7.1599	6,792.4100	6.7924	(5.133)	0	0	814
2020/07/14	R248	06/08/2020	10.35	Call	Bond Future	47.1000	0.0471	32.4000	0.0324	(31.210)	0	0	640
2020/07/14	R248	06/08/2020	11.85	Put	Bond Future	1,108.6900	1.1087	1,208.1500	1.2081	8.971	0	0	0
2020/07/14	R248	06/08/2020	9.00	Put	Bond Future	20,805.6800	20.8057	21,186.3300	21.1863	1.830	0	0	0
2020/07/14	R248	06/08/2020			Bond Future	11.5794	80.5790	11.6380	80.1983	0.507	0.0000	0.0000	111,984
2020/07/14	R248	06/08/2020	10.18	Call	Bond Future	22.0300	0.0220	14.4400	0.0144	(34.453)	0	0	0

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2020/07/14	R248	06/08/2020	10.18	Put	Bond Future	10,222.4700		10.2225	10,595.5400	10.5955	3.650	0	0	0
2020/07/14	R248	06/08/2020	10.35	Put	Bond Future	8,883.4600		8.8835	9,249.4200	9.2494	4.120	0	0	0
2020/07/14	R248	06/08/2020	11.85	Call	Bond Future	2,837.1200		2.8371	2,555.9200	2.5559	(9.911)	0	0	0
2020/07/14	R248	06/08/2020	11.15	Put	Bond Future	3,590.9800		3.5910	3,846.7300	3.8467	7.122	0	0	0
2020/07/14	R248	06/08/2020	11.15	Call	Bond Future	696.8700		0.6969	571.9600	0.5720	(17.924)	0	0	0
2020/07/14	R248	06/08/2020	10.85	Put	Bond Future	5,328.3800		5.3284	5,642.8100	5.6428	5.901	0	0	0
2020/07/14	R248	06/08/2020	10.85	Call	Bond Future	293.9700		0.2940	227.7400	0.2277	(22.530)	0	0	640
2020/07/14	R248	06/08/2020	9.25	Put	Bond Future	18,379.7900		18.3798	18,760.4100	18.7604	2.071	0	0	0
2020/07/14	R248	06/08/2020	9.25	Call	Bond Future	0.0800		0.0001	0.0400	0.0000	(50.000)	0	0	20,640
2020/07/14	R248	06/08/2020	10.20	Put	Bond Future	10,062.1800		10.0622	10,434.6000	10.4346	3.701	0	0	0
2020/07/14	R248	06/08/2020	11.80	Put	Bond Future	1,221.3600		1.2214	1,329.9400	1.3299	8.890	0	0	0
2020/07/14	R248	06/08/2020	12.75	Put	Bond Future	162.9200		0.1629	176.0700	0.1761	8.071	0	0	0
2020/07/14	R248	06/08/2020	9.00	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/07/14	R248	06/08/2020	10.19	Call	Bond Future	23.0900		0.0231	15.1700	0.0152	(34.301)	0	0	0
2020/07/14	R248	06/08/2020	10.19	Put	Bond Future	10,142.2500		10.1423	10,514.9900	10.5150	3.675	0	0	0
2020/07/14	R248	06/08/2020	12.25	Put	Bond Future	481.9700		0.4820	526.2700	0.5263	9.191	0	0	0
2020/07/14	R248	06/08/2020	12.25	Call	Bond Future	4,639.0500		4.6390	4,302.6900	4.3027	(7.251)	0	0	814
2020/07/14	R248	06/08/2020	11.10	Put	Bond Future	3,853.2500		3.8532	4,120.1500	4.1201	6.927	0	0	0
2020/07/14	R248	06/08/2020	11.10	Call	Bond Future	609.4000		0.6094	495.6400	0.4956	(18.668)	0	0	470
2020/07/14	R248	05/11/2020	10.02	Put	Bond Future	13,683.5200		13.6835	14,003.5800	14.0036	2.339	0	0	0
2020/07/14	R248	05/11/2020	10.03	Call	Bond Future	815.2300		0.8152	746.5900	0.7466	(8.420)	0	0	0
2020/07/14	R248	05/11/2020			Bond Future	11.7925		77.0158	11.8543	76.6277	0.524	0.0000	0.0000	250
2020/07/14	R248	05/11/2020	11.00	Put	Bond Future	7,621.9500		7.6220	7,862.3600	7.8624	3.154	0	0	0
2020/07/14	R248	05/11/2020	11.00	Call	Bond Future	2,304.9100		2.3049	2,157.2800	2.1573	(6.405)	0	0	800
2020/07/14	R248	05/11/2020	10.00	Put	Bond Future	13,830.5900		13.8306	14,151.9800	14.1520	2.324	0	0	0
2020/07/14	R248	05/11/2020	10.00	Call	Bond Future	785.0300		0.7850	718.3800	0.7184	(8.490)	0	0	800
2020/07/14	R248	05/11/2020	10.04	Call	Bond Future	825.4900		0.8255	756.1700	0.7562	(8.397)	0	0	0
2020/07/14	R248	05/11/2020	10.04	Put	Bond Future	13,537.3700		13.5374	13,856.0900	13.8561	2.354	0	0	0
2020/07/14	R248	05/11/2020	10.02	Call	Bond Future	805.0700		0.8051	737.0900	0.7371	(8.444)	0	0	0
2020/07/14	R248	05/11/2020	10.03	Put	Bond Future	13,610.3200		13.6103	13,929.7200	13.9297	2.347	0	0	0
2020/07/14	R248	04/02/2021	10.46	Call	Bond Future	2,001.3600		2.0014	1,889.7800	1.8898	(5.575)	0	0	0
2020/07/14	R248	04/02/2021	10.47	Put	Bond Future	12,624.6200		12.6246	12,905.1400	12.9051	2.222	0	0	0
2020/07/14	R248	04/02/2021			Bond Future	12.0113		77.9091	12.0759	77.5164	0.538	0.0000	0.0000	0
2020/07/14	R248	04/02/2021	10.46	Put	Bond Future	12,686.0000		12.6860	12,967.1900	12.9672	2.217	0	0	0
2020/07/14	R248	04/02/2021	10.47	Call	Bond Future	2,017.5000		2.0175	1,905.2500	1.9053	(5.564)	0	0	0
2020/07/14	R248	04/02/2021	10.48	Call	Bond Future	2,033.7200		2.0337	1,920.8100	1.9208	(5.552)	0	0	0
2020/07/14	R248	04/02/2021	10.48	Put	Bond Future	12,563.4500		12.5635	12,843.3100	12.8433	2.228	0	0	0
2020/07/14	R248	06/05/2021	12.36	Call	Bond Future	6,296.8900		6.2969	6,065.6400	6.0656	(3.672)	0	0	0
2020/07/14	R248	06/05/2021			Bond Future	12.2281		74.4186	12.2960	74.0199	0.555	0.0000	0.0000	0
2020/07/14	R248	06/05/2021	12.34	Call	Bond Future	6,235.9500		6.2360	6,005.9500	6.0060	(3.688)	0	0	0
2020/07/14	R248	06/05/2021	12.34	Put	Bond Future	5,580.3200		5.5803	5,749.0500	5.7490	3.024	0	0	0
2020/07/14	R248	06/05/2021	12.36	Put	Bond Future	5,525.1700		5.5252	5,692.6500	5.6926	3.031	0	0	0
2020/07/14	R248	06/05/2021	12.35	Call	Bond Future	6,266.4000		6.2664	6,035.7700	6.0358	(3.680)	0	0	0
2020/07/14	R248	06/05/2021	12.35	Put	Bond Future	5,552.6800		5.5527	5,720.7800	5.7208	3.027	0	0	0
2020/07/14	R248	05/08/2021	12.51	Put	Bond Future	0.0000		0.0000	191.0200	0.1910	100.000	0	0	0
2020/07/14	R248	05/08/2021			Bond Future	12.4724		75.2424	12.5438	74.8378	0.572	0.0000	0.0000	0
2020/07/14	R248	05/08/2021	12.51	Call	Bond Future	213.6100		0.2136	0.0000	0.0000	(100.000)	0	0	0
2020/07/14	R248	05/08/2021	12.52	Call	Bond Future	270.2500		0.2702	0.0000	0.0000	(100.000)	0	0	0

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2020/07/14	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	247.7500	0.2477	100.000	0	0	0
2020/07/14	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	134.3800	0.1344	100.000	0	0	0
2020/07/14	R248	05/08/2021	12.50	Call	Bond Future	156.8800	0.1569	0.0000	0.0000	(100.000)	0	0	0

Total **1285214**