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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2020 TO 15/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	2025	06/08/2020		Bond Future	136.9345	136.9345	137.0384	137.0384	0.076	0.0000	0.0000	6,043
2020/07/15	2025	05/11/2020		Bond Future	138.4026	138.4026	138.5055	138.5055	0.074	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	2025	04/02/2021			Bond Future	138.5339	138.5339	138.6360	138.6360	0.074	0.0000	0.0000	0
2020/07/15	2025	06/05/2021			Bond Future	140.2069	140.2069	140.3092	140.3092	0.073	0.0000	0.0000	0
2020/07/15	2025	05/08/2021			Bond Future	140.2640	140.2640	140.3681	140.3681	0.074	0.0000	0.0000	0
2020/07/15	2029	06/08/2020			Bond Future	97.9532	97.9532	97.9444	97.9444	(0.009)	0.0000	0.0000	4,982
2020/07/15	2029	05/11/2020			Bond Future	97.8803	97.8803	97.8700	97.8700	(0.011)	0.0000	0.0000	1,206
2020/07/15	2029	04/02/2021			Bond Future	99.0383	99.0383	99.0265	99.0265	(0.012)	0.0000	0.0000	0
2020/07/15	2029	06/05/2021			Bond Future	99.0965	99.0965	99.0839	99.0839	(0.013)	0.0000	0.0000	0
2020/07/15	2029	05/08/2021			Bond Future	100.2164	100.2164	100.2040	100.2040	(0.012)	0.0000	0.0000	0
2020/07/15	2030	06/08/2020	9.11	Call	Bond Future	483.2000	0.4832	622.2300	0.6222	28.773	0	0	0
2020/07/15	2030	06/08/2020	9.95	Put	Bond Future	457.9300	0.4579	344.5900	0.3446	(24.751)	0	0	5,850
2020/07/15	2030	06/08/2020	10.40	Put	Bond Future	127.2900	0.1273	90.6600	0.0907	(28.777)	0	0	0
2020/07/15	2030	06/08/2020	11.25	Call	Bond Future	9,411.9200	9.4119	9,948.9600	9.9490	5.706	0	0	0
2020/07/15	2030	06/08/2020	10.00	Call	Bond Future	3,226.6500	3.2267	3,666.2800	3.6663	13.625	0	0	470
2020/07/15	2030	06/08/2020	10.05	Put	Bond Future	348.9200	0.3489	259.9000	0.2599	(25.513)	0	0	0
2020/07/15	2030	06/08/2020	10.70	Call	Bond Future	6,645.3400	6.6453	7,164.8400	7.1648	7.818	0	0	470
2020/07/15	2030	06/08/2020	9.75	Put	Bond Future	765.5000	0.7655	588.3800	0.5884	(23.138)	0	0	0
2020/07/15	2030	06/08/2020	9.42	Call	Bond Future	1,126.3400	1.1263	1,371.0700	1.3711	21.728	0	0	0
2020/07/15	2030	06/08/2020			Bond Future	9.5003	91.0220	9.4072	91.5617	(0.980)	0.0000	0.0000	106,756
2020/07/15	2030	06/08/2020	9.09	Call	Bond Future	453.6700	0.4537	586.1900	0.5862	29.211	0	0	0
2020/07/15	2030	06/08/2020	9.09	Put	Bond Future	2,864.3600	2.8644	2,457.1700	2.4572	(14.216)	0	0	0
2020/07/15	2030	06/08/2020	10.40	Call	Bond Future	5,134.3100	5.1343	5,637.3900	5.6374	9.798	0	0	0
2020/07/15	2030	06/08/2020	10.70	Put	Bond Future	50.1100	0.0501	29.9000	0.0299	(40.331)	0	0	0
2020/07/15	2030	06/08/2020	9.05	Put	Bond Future	3,048.6600	3.0487	2,629.0300	2.6290	(13.764)	0	0	0
2020/07/15	2030	06/08/2020	9.05	Call	Bond Future	398.4700	0.3985	518.5500	0.5185	30.135	0	0	450
2020/07/15	2030	06/08/2020	8.36	Put	Bond Future	6,934.4200	6.9344	6,401.5100	6.4015	(7.685)	0	0	0
2020/07/15	2030	06/08/2020	8.36	Call	Bond Future	23.6300	0.0236	30.4300	0.0304	28.777	0	0	800
2020/07/15	2030	06/08/2020	8.86	Put	Bond Future	4,003.8700	4.0039	3,530.3900	3.5304	(11.826)	0	0	0
2020/07/15	2030	06/08/2020	8.86	Call	Bond Future	205.0200	0.2050	271.2500	0.2713	32.304	0	0	800
2020/07/15	2030	06/08/2020	9.11	Put	Bond Future	2,774.4400	2.7744	2,373.7600	2.3738	(14.442)	0	0	0
2020/07/15	2030	06/08/2020	9.95	Call	Bond Future	3,007.5000	3.0075	3,433.8700	3.4339	14.177	0	0	0
2020/07/15	2030	06/08/2020	11.25	Put	Bond Future	4.9900	0.0050	2.3200	0.0023	(53.507)	0	0	0
2020/07/15	2030	06/08/2020	10.21	Put	Bond Future	222.5900	0.2226	162.6800	0.1627	(26.915)	0	0	0
2020/07/15	2030	06/08/2020	10.00	Put	Bond Future	399.4800	0.3995	299.4000	0.2994	(25.053)	0	0	0
2020/07/15	2030	06/08/2020	10.75	Call	Bond Future	6,898.7800	6.8988	7,420.0900	7.4201	7.557	0	0	0
2020/07/15	2030	06/08/2020	10.05	Call	Bond Future	3,452.5400	3.4525	3,903.2300	3.9032	13.054	0	0	0
2020/07/15	2030	06/08/2020	9.75	Call	Bond Future	2,193.0500	2.1931	2,555.6400	2.5556	16.534	0	0	450
2020/07/15	2030	06/08/2020	9.42	Put	Bond Future	1,591.4700	1.5915	1,296.4900	1.2965	(18.535)	0	0	800
2020/07/15	2030	06/08/2020	9.10	Call	Bond Future	468.2600	0.4683	604.0700	0.6041	29.003	0	0	0
2020/07/15	2030	06/08/2020	9.10	Put	Bond Future	2,819.2000	2.8192	2,415.3000	2.4153	(14.327)	0	0	0
2020/07/15	2030	06/08/2020	11.47	Call	Bond Future	10,498.2400	10.4982	11,036.9700	11.0370	5.132	0	0	0
2020/07/15	2030	06/08/2020	11.47	Put	Bond Future	1.6900	0.0017	0.7100	0.0007	(57.988)	0	0	622
2020/07/15	2030	06/08/2020	10.21	Call	Bond Future	4,203.1900	4.2032	4,682.9900	4.6830	11.415	0	0	622
2020/07/15	2030	06/08/2020	10.87	Call	Bond Future	7,504.4500	7.5045	8,032.0400	8.0320	7.030	0	0	0
2020/07/15	2030	06/08/2020	10.87	Put	Bond Future	26.5300	0.0265	14.4100	0.0144	(45.684)	0	0	622
2020/07/15	2030	06/08/2020	10.75	Put	Bond Future	42.6600	0.0427	24.2600	0.0243	(43.132)	0	0	0
2020/07/15	2030	06/08/2020	9.20	Put	Bond Future	2,389.4000	2.3894	2,019.4100	2.0194	(15.485)	0	0	2,500

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
2020/07/15	2030	06/08/2020	9.20	Call	Bond Future	633.2100	0.6332	802.9300	0.8029	26.803	0	0	323
2020/07/15	2030	06/08/2020	8.50	Put	Bond Future	6,072.3600	6.0724	5,545.8600	5.5459	(8.670)	0	0	0
2020/07/15	2030	06/08/2020	8.50	Call	Bond Future	46.1600	0.0462	59.3700	0.0594	28.618	0	0	323
2020/07/15	2030	05/11/2020	9.99	Put	Bond Future	2,685.7400	2.6857	2,453.6800	2.4537	(8.640)	0	0	5,000
2020/07/15	2030	05/11/2020	8.10	Put	Bond Future	10,194.6600	10.1947	9,696.2300	9.6962	(4.889)	0	0	0
2020/07/15	2030	05/11/2020	8.73	Call	Bond Future	1,321.1200	1.3211	1,419.1200	1.4191	7.418	0	0	3,000
2020/07/15	2030	05/11/2020	10.06	Put	Bond Future	2,529.0000	2.5290	2,310.8200	2.3108	(8.627)	0	0	1,000
2020/07/15	2030	05/11/2020	9.39	Put	Bond Future	4,364.2900	4.3643	4,041.6800	4.0417	(7.392)	0	0	0
2020/07/15	2030	05/11/2020	9.38	Call	Bond Future	2,573.5900	2.5736	2,793.4600	2.7935	8.543	0	0	0
2020/07/15	2030	05/11/2020			Bond Future	9.7015	91.9758	9.6048	92.5197	(0.997)	0.0000	0.0000	2,000
2020/07/15	2030	05/11/2020	9.99	Call	Bond Future	4,281.9200	4.2819	4,593.7600	4.5938	7.283	0	0	0
2020/07/15	2030	05/11/2020	8.85	Put	Bond Future	6,442.0500	6.4421	6,019.4200	6.0194	(6.560)	0	0	0
2020/07/15	2030	05/11/2020	8.85	Call	Bond Future	1,505.0600	1.5051	1,626.3300	1.6263	8.057	0	0	3,000
2020/07/15	2030	05/11/2020	9.61	Call	Bond Future	3,163.4300	3.1634	3,418.1300	3.4181	8.051	0	0	0
2020/07/15	2030	05/11/2020	9.61	Put	Bond Future	3,677.7100	3.6777	3,388.5100	3.3885	(7.864)	0	0	3,000
2020/07/15	2030	05/11/2020	8.34	Put	Bond Future	8,899.3100	8.8993	8,417.7900	8.4178	(5.411)	0	0	0
2020/07/15	2030	05/11/2020	8.34	Call	Bond Future	835.8000	0.8358	898.1800	0.8982	7.464	0	0	1,000
2020/07/15	2030	05/11/2020	9.04	Put	Bond Future	5,641.2000	5.6412	5,259.4500	5.2595	(6.767)	0	0	0
2020/07/15	2030	05/11/2020	9.04	Call	Bond Future	1,835.8500	1.8359	1,998.0000	1.9980	8.832	0	0	1,000
2020/07/15	2030	05/11/2020	8.36	Put	Bond Future	8,795.1900	8.7952	8,315.2400	8.3152	(5.457)	0	0	0
2020/07/15	2030	05/11/2020	9.86	Put	Bond Future	2,998.4600	2.9985	2,746.5000	2.7465	(8.403)	0	0	14,160
2020/07/15	2030	05/11/2020	8.10	Call	Bond Future	613.6700	0.6137	659.1400	0.6591	7.410	0	0	3,000
2020/07/15	2030	05/11/2020	8.73	Put	Bond Future	6,981.9900	6.9820	6,536.0900	6.5361	(6.386)	0	0	0
2020/07/15	2030	05/11/2020	9.23	Put	Bond Future	4,918.0900	4.9181	4,569.7600	4.5698	(7.083)	0	0	0
2020/07/15	2030	05/11/2020	10.06	Call	Bond Future	4,506.8800	4.5069	4,832.6000	4.8326	7.227	0	0	0
2020/07/15	2030	05/11/2020	10.37	Put	Bond Future	1,930.5800	1.9306	1,768.6300	1.7686	(8.389)	0	0	15,414
2020/07/15	2030	05/11/2020	9.39	Call	Bond Future	2,597.9300	2.5979	2,819.2200	2.8192	8.518	0	0	0
2020/07/15	2030	05/11/2020	9.38	Put	Bond Future	4,397.4000	4.3974	4,073.3700	4.0734	(7.369)	0	0	0
2020/07/15	2030	05/11/2020	8.36	Call	Bond Future	856.7800	0.8568	920.7300	0.9207	7.464	0	0	14,160
2020/07/15	2030	05/11/2020	8.86	Put	Bond Future	6,398.1600	6.3982	5,977.7900	5.9778	(6.570)	0	0	0
2020/07/15	2030	05/11/2020	8.86	Call	Bond Future	1,521.1700	1.5212	1,644.7000	1.6447	8.121	0	0	14,160
2020/07/15	2030	05/11/2020	9.86	Call	Bond Future	3,879.9800	3.8800	4,171.9200	4.1719	7.524	0	0	0
2020/07/15	2030	05/11/2020	9.23	Call	Bond Future	2,226.8700	2.2269	2,422.4400	2.4224	8.782	0	0	3,000
2020/07/15	2030	05/11/2020	10.47	Call	Bond Future	5,939.9100	5.9399	6,336.9300	6.3369	6.684	0	0	0
2020/07/15	2030	05/11/2020	10.47	Put	Bond Future	1,769.3800	1.7694	1,622.5000	1.6225	(8.301)	0	0	3,000
2020/07/15	2030	05/11/2020	8.53	Put	Bond Future	7,934.9800	7.9350	7,469.5400	7.4695	(5.866)	0	0	0
2020/07/15	2030	05/11/2020	8.53	Call	Bond Future	1,051.6400	1.0516	1,130.1000	1.1301	7.461	0	0	15,414
2020/07/15	2030	05/11/2020	9.03	Put	Bond Future	5,681.0200	5.6810	5,297.5600	5.2976	(6.750)	0	0	0
2020/07/15	2030	05/11/2020	9.03	Call	Bond Future	1,816.5500	1.8166	1,976.9900	1.9770	8.832	0	0	15,414
2020/07/15	2030	05/11/2020	10.37	Call	Bond Future	5,573.0200	5.5730	5,954.9700	5.9550	6.854	0	0	0
2020/07/15	2030	05/11/2020	9.40	Call	Bond Future	2,622.1900	2.6222	2,845.1200	2.8451	8.502	0	0	0
2020/07/15	2030	05/11/2020	9.40	Put	Bond Future	4,331.1500	4.3312	4,010.1800	4.0102	(7.411)	0	0	0
2020/07/15	2030	04/02/2021	9.12	Call	Bond Future	2,459.3200	2.4593	2,647.4400	2.6474	7.649	0	0	1,000
2020/07/15	2030	04/02/2021	8.36	Call	Bond Future	1,311.8800	1.3119	1,414.1300	1.4141	7.794	0	0	800
2020/07/15	2030	04/02/2021	9.16	Call	Bond Future	2,534.0800	2.5341	2,731.8500	2.7319	7.804	0	0	0
2020/07/15	2030	04/02/2021	9.15	Put	Bond Future	6,734.8500	6.7349	6,381.4400	6.3814	(5.247)	0	0	0
2020/07/15	2030	04/02/2021			Bond Future	9.9051	89.0372	9.8043	89.5860	(1.018)	0.0000	0.0000	0
2020/07/15	2030	04/02/2021	8.37	Put	Bond Future	10,178.7800	10.1788	9,733.0100	9.7330	(4.379)	0	0	0

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2020/07/15	2030	04/02/2021	8.37	Call	Bond Future	1,323.7900	1.3238	1,426.8300	1.4268	7.784	0	0	1,000
2020/07/15	2030	04/02/2021	9.17	Call	Bond Future	2,553.0100	2.5530	2,753.1300	2.7531	7.839	0	0	0
2020/07/15	2030	04/02/2021	9.17	Put	Bond Future	6,657.5300	6.6575	6,308.8400	6.3088	(5.238)	0	0	0
2020/07/15	2030	04/02/2021	9.12	Put	Bond Future	6,851.8700	6.8519	6,491.1800	6.4912	(5.264)	0	0	0
2020/07/15	2030	04/02/2021	8.36	Put	Bond Future	10,228.2100	10.2282	9,781.6500	9.7816	(4.366)	0	0	0
2020/07/15	2030	04/02/2021	9.16	Put	Bond Future	6,696.1100	6.6961	6,345.0700	6.3451	(5.242)	0	0	0
2020/07/15	2030	04/02/2021	9.15	Call	Bond Future	2,515.2600	2.5153	2,710.6600	2.7107	7.769	0	0	0
2020/07/15	2030	04/02/2021	8.86	Put	Bond Future	7,918.4800	7.9185	7,515.9500	7.5160	(5.083)	0	0	0
2020/07/15	2030	04/02/2021	8.86	Call	Bond Future	2,009.3600	2.0094	2,155.6400	2.1556	7.280	0	0	800
2020/07/15	2030	04/02/2021	10.20	Call	Bond Future	5,141.6800	5.1417	5,481.0400	5.4810	6.600	0	0	0
2020/07/15	2030	04/02/2021	10.20	Put	Bond Future	3,561.8300	3.5618	3,352.3800	3.3524	(5.880)	0	0	1,800
2020/07/15	2030	06/05/2021	10.04	Put	Bond Future	4,688.9400	4.6889	4,469.8200	4.4698	(4.673)	0	0	0
2020/07/15	2030	06/05/2021	9.15	Call	Bond Future	2,319.0600	2.3191	2,488.6200	2.4886	7.312	0	0	0
2020/07/15	2030	06/05/2021	11.69	Call	Bond Future	9,533.2400	9.5332	9,908.8200	9.9088	3.940	0	0	0
2020/07/15	2030	06/05/2021	11.70	Put	Bond Future	1,759.8700	1.7599	1,581.7300	1.5817	(10.122)	0	0	0
2020/07/15	2030	06/05/2021			Bond Future	10.1196	90.0929	10.0143	90.6475	(1.040)	0.0000	0.0000	0
2020/07/15	2030	06/05/2021	10.74	Call	Bond Future	6,303.2200	6.3032	6,739.2400	6.7392	6.917	0	0	0
2020/07/15	2030	06/05/2021	10.74	Put	Bond Future	3,124.4500	3.1244	3,005.8800	3.0059	(3.795)	0	0	0
2020/07/15	2030	06/05/2021	7.97	Call	Bond Future	868.3400	0.8683	922.6400	0.9226	6.253	0	0	700
2020/07/15	2030	06/05/2021	9.92	Call	Bond Future	3,957.5800	3.9576	4,281.2400	4.2812	8.178	0	0	0
2020/07/15	2030	06/05/2021	10.04	Call	Bond Future	4,270.0900	4.2701	4,605.5600	4.6056	7.856	0	0	0
2020/07/15	2030	06/05/2021	9.15	Put	Bond Future	7,604.1700	7.6042	7,219.1400	7.2191	(5.063)	0	0	0
2020/07/15	2030	06/05/2021	11.69	Put	Bond Future	1,772.6500	1.7726	1,593.6400	1.5936	(10.098)	0	0	0
2020/07/15	2030	06/05/2021	11.70	Call	Bond Future	9,566.9400	9.5669	9,943.3900	9.9434	3.935	0	0	0
2020/07/15	2030	06/05/2021	7.97	Put	Bond Future	13,152.1200	13.1521	12,651.8300	12.6518	(3.804)	0	0	0
2020/07/15	2030	06/05/2021	9.92	Put	Bond Future	5,013.0300	5.0130	4,782.1000	4.7821	(4.607)	0	0	700
2020/07/15	2030	06/05/2021	9.22	Call	Bond Future	2,438.9800	2.4390	2,630.1200	2.6301	7.837	0	0	0
2020/07/15	2030	06/05/2021	9.22	Put	Bond Future	7,328.9700	7.3290	6,965.5200	6.9655	(4.959)	0	0	700
2020/07/15	2030	06/05/2021	11.71	Call	Bond Future	9,600.6800	9.6007	9,978.0000	9.9780	3.930	0	0	0
2020/07/15	2030	06/05/2021	11.71	Put	Bond Future	1,747.1700	1.7472	1,569.9000	1.5699	(10.146)	0	0	0
2020/07/15	2030	05/08/2021	10.41	Call	Bond Future	200.1400	0.2001	761.3000	0.7613	280.384	0	0	0
2020/07/15	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2030	05/08/2021			Bond Future	10.3704	87.0837	10.2600	87.6448	(1.065)	0.0000	0.0000	0
2020/07/15	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2030	05/08/2021	10.42	Call	Bond Future	250.5900	0.2506	811.7500	0.8117	223.936	0	0	0
2020/07/15	2030	05/08/2021	10.43	Call	Bond Future	301.0000	0.3010	862.1600	0.8622	186.432	0	0	0
2020/07/15	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2032	06/08/2020	9.46	Put	Bond Future	5,809.3500	5.8093	5,504.4000	5.5044	(5.249)	0	0	0
2020/07/15	2032	06/08/2020	9.45	Call	Bond Future	99.4200	0.0994	111.9000	0.1119	12.553	0	0	0
2020/07/15	2032	06/08/2020	8.79	Put	Bond Future	10,253.2800	10.2533	9,935.1000	9.9351	(3.103)	0	0	0
2020/07/15	2032	06/08/2020	9.29	Put	Bond Future	6,882.2000	6.8822	6,567.9300	6.5679	(4.566)	0	0	0
2020/07/15	2032	06/08/2020			Bond Future	10.3689	88.8691	10.3160	89.1873	(0.510)	0.0000	0.0000	106,623
2020/07/15	2032	06/08/2020	9.91	Call	Bond Future	478.5800	0.4786	572.3400	0.5723	19.591	0	0	0
2020/07/15	2032	06/08/2020	9.91	Put	Bond Future	3,296.3800	3.2964	3,071.9400	3.0719	(6.809)	0	0	800
2020/07/15	2032	06/08/2020	9.46	Call	Bond Future	103.3600	0.1034	116.6100	0.1166	12.819	0	0	0
2020/07/15	2032	06/08/2020	9.45	Put	Bond Future	5,871.0400	5.8710	5,565.3200	5.5653	(5.207)	0	0	0
2020/07/15	2032	06/08/2020	8.79	Call	Bond Future	4.3900	0.0044	4.4100	0.0044	0.456	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	2032	06/08/2020	9.29	Call	Bond Future	51.6600	0.0517	55.5900	0.0556	7.607	0	0	800
2020/07/15	2032	06/08/2020	9.47	Call	Bond Future	107.4300	0.1074	121.4400	0.1214	13.041	0	0	0
2020/07/15	2032	06/08/2020	9.47	Put	Bond Future	5,747.8500	5.7478	5,443.6600	5.4437	(5.292)	0	0	0
2020/07/15	2032	05/11/2020	9.61	Put	Bond Future	7,556.8800	7.5569	7,274.2800	7.2743	(3.740)	0	0	0
2020/07/15	2032	05/11/2020	10.99	Call	Bond Future	5,101.1600	5.1012	5,337.3800	5.3374	4.631	0	0	0
2020/07/15	2032	05/11/2020	9.44	Put	Bond Future	8,396.0300	8.3960	8,090.5200	8.0905	(3.639)	0	0	0
2020/07/15	2032	05/11/2020	11.08	Call	Bond Future	5,408.7500	5.4088	5,661.8800	5.6619	4.680	0	0	0
2020/07/15	2032	05/11/2020	9.77	Put	Bond Future	6,813.5200	6.8135	6,564.4500	6.5645	(3.656)	0	0	0
2020/07/15	2032	05/11/2020			Bond Future	10.5869	85.6556	10.5321	85.9757	(0.518)	0.0000	0.0000	0
2020/07/15	2032	05/11/2020	10.99	Put	Bond Future	2,797.0900	2.7971	2,713.2100	2.7132	(2.999)	0	0	3,000
2020/07/15	2032	05/11/2020	9.76	Call	Bond Future	1,846.2800	1.8463	1,914.9300	1.9149	3.718	0	0	0
2020/07/15	2032	05/11/2020	9.76	Put	Bond Future	6,858.6400	6.8586	6,607.1900	6.6072	(3.666)	0	0	0
2020/07/15	2032	05/11/2020	9.11	Call	Bond Future	924.5400	0.9245	928.8900	0.9289	0.471	0	0	3,000
2020/07/15	2032	05/11/2020	9.61	Call	Bond Future	1,592.1000	1.5921	1,629.6000	1.6296	2.355	0	0	3,000
2020/07/15	2032	05/11/2020	9.44	Call	Bond Future	1,335.1300	1.3351	1,349.7200	1.3497	1.093	0	0	1,000
2020/07/15	2032	05/11/2020	11.08	Put	Bond Future	2,602.0900	2.6021	2,535.1200	2.5351	(2.574)	0	0	1,000
2020/07/15	2032	05/11/2020	9.77	Call	Bond Future	1,864.1600	1.8642	1,935.1900	1.9352	3.810	0	0	0
2020/07/15	2032	05/11/2020	9.11	Put	Bond Future	10,165.1000	10.1651	9,849.3500	9.8493	(3.106)	0	0	0
2020/07/15	2032	05/11/2020	8.94	Put	Bond Future	11,145.3900	11.1454	10,826.0000	10.8260	(2.866)	0	0	0
2020/07/15	2032	05/11/2020	8.94	Call	Bond Future	754.5800	0.7546	755.2900	0.7553	0.094	0	0	1,000
2020/07/15	2032	05/11/2020	9.75	Call	Bond Future	1,828.5200	1.8285	1,894.9800	1.8950	3.635	0	0	0
2020/07/15	2032	05/11/2020	9.75	Put	Bond Future	6,903.9500	6.9039	6,650.3100	6.6503	(3.674)	0	0	0
2020/07/15	2032	04/02/2021	9.29	Call	Bond Future	1,683.8700	1.6839	1,710.9700	1.7110	1.609	0	0	800
2020/07/15	2032	04/02/2021	10.82	Put	Bond Future	4,849.4100	4.8494	4,689.4300	4.6894	(3.299)	0	0	800
2020/07/15	2032	04/02/2021	9.63	Call	Bond Future	2,198.6600	2.1987	2,238.5600	2.2386	1.815	0	0	0
2020/07/15	2032	04/02/2021			Bond Future	10.8047	86.6493	10.7479	86.9719	(0.527)	0.0000	0.0000	0
2020/07/15	2032	04/02/2021	8.79	Put	Bond Future	13,630.7000	13.6307	13,321.3800	13.3214	(2.269)	0	0	0
2020/07/15	2032	04/02/2021	8.79	Call	Bond Future	1,092.5800	1.0926	1,105.8100	1.1058	1.211	0	0	800
2020/07/15	2032	04/02/2021	9.61	Call	Bond Future	2,165.7100	2.1657	2,204.7700	2.2048	1.804	0	0	0
2020/07/15	2032	04/02/2021	9.61	Put	Bond Future	9,312.0600	9.3121	9,028.5700	9.0286	(3.044)	0	0	0
2020/07/15	2032	04/02/2021	9.29	Put	Bond Future	10,884.6000	10.8846	10,589.1500	10.5891	(2.714)	0	0	0
2020/07/15	2032	04/02/2021	10.82	Call	Bond Future	4,935.5700	4.9356	5,098.1400	5.0981	3.294	0	0	0
2020/07/15	2032	04/02/2021	9.63	Put	Bond Future	9,218.6700	9.2187	8,936.0200	8.9360	(3.066)	0	0	0
2020/07/15	2032	04/02/2021	9.62	Call	Bond Future	2,182.1400	2.1821	2,221.6200	2.2216	1.809	0	0	0
2020/07/15	2032	04/02/2021	9.62	Put	Bond Future	9,265.2900	9.2653	8,982.2200	8.9822	(3.055)	0	0	0
2020/07/15	2032	06/05/2021	12.57	Call	Bond Future	10,083.8800	10.0839	10,253.1000	10.2531	1.678	0	0	0
2020/07/15	2032	06/05/2021	12.12	Put	Bond Future	2,883.8800	2.8839	2,749.1900	2.7492	(4.670)	0	0	0
2020/07/15	2032	06/05/2021			Bond Future	11.0304	83.5293	10.9711	83.8551	(0.537)	0.0000	0.0000	0
2020/07/15	2032	06/05/2021	12.57	Put	Bond Future	2,203.1700	2.2032	2,046.5900	2.0466	(7.107)	0	0	736
2020/07/15	2032	06/05/2021	10.33	Put	Bond Future	7,263.9000	7.2639	7,054.7700	7.0548	(2.879)	0	0	0
2020/07/15	2032	06/05/2021	10.33	Call	Bond Future	3,297.5000	3.2975	3,414.1700	3.4142	3.538	0	0	736
2020/07/15	2032	06/05/2021	12.11	Call	Bond Future	8,537.9700	8.5380	8,732.2500	8.7323	2.275	0	0	0
2020/07/15	2032	06/05/2021	12.11	Put	Bond Future	2,898.2600	2.8983	2,766.7400	2.7667	(4.538)	0	0	0
2020/07/15	2032	06/05/2021	12.12	Call	Bond Future	8,573.2900	8.5733	8,764.4000	8.7644	2.229	0	0	0
2020/07/15	2032	06/05/2021	12.10	Call	Bond Future	8,502.6800	8.5027	8,700.1400	8.7001	2.322	0	0	0
2020/07/15	2032	06/05/2021	12.10	Put	Bond Future	2,912.7300	2.9127	2,784.3900	2.7844	(4.406)	0	0	0
2020/07/15	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2032	05/08/2021			Bond Future	11.2841	84.4523	11.2221	84.7820	(0.549)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	2032	05/08/2021	11.36	Call	Bond Future	401.4900	0.4015	731.2100	0.7312	82.124	0	0	0
2020/07/15	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2032	05/08/2021	11.37	Call	Bond Future	454.1800	0.4542	783.9000	0.7839	72.597	0	0	0
2020/07/15	2032	05/08/2021	11.35	Call	Bond Future	348.7500	0.3488	678.4700	0.6785	94.543	0	0	0
2020/07/15	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2033	06/08/2020			Bond Future	92.1332	92.1332	92.1411	92.1411	0.009	0.0000	0.0000	12,378
2020/07/15	2033	05/11/2020			Bond Future	91.9239	91.9239	91.9305	91.9305	0.007	0.0000	0.0000	0
2020/07/15	2033	04/02/2021			Bond Future	93.0113	93.0113	93.0166	93.0166	0.006	0.0000	0.0000	0
2020/07/15	2033	06/05/2021			Bond Future	92.9201	92.9201	92.9249	92.9249	0.005	0.0000	0.0000	0
2020/07/15	2033	05/08/2021			Bond Future	93.9702	93.9702	93.9755	93.9755	0.006	0.0000	0.0000	0
2020/07/15	2037	06/08/2020	9.88	Put	Bond Future	9,693.1800	9.6932	9,487.4200	9.4874	(2.123)	0	0	0
2020/07/15	2037	06/08/2020			Bond Future	11.3104	79.4816	11.2773	79.6867	(0.292)	0.0000	0.0000	112,830
2020/07/15	2037	06/08/2020	9.87	Call	Bond Future	16.7400	0.0167	16.1100	0.0161	(3.763)	0	0	0
2020/07/15	2037	06/08/2020	9.87	Put	Bond Future	9,766.2000	9.7662	9,560.4400	9.5604	(2.107)	0	0	0
2020/07/15	2037	06/08/2020	9.88	Call	Bond Future	17.5400	0.0175	16.9100	0.0169	(3.592)	0	0	0
2020/07/15	2037	06/08/2020	9.86	Call	Bond Future	15.9700	0.0160	15.3500	0.0153	(3.882)	0	0	0
2020/07/15	2037	06/08/2020	9.86	Put	Bond Future	9,839.3300	9.8393	9,633.5800	9.6336	(2.091)	0	0	0
2020/07/15	2037	05/11/2020	10.18	Call	Bond Future	1,295.8900	1.2959	1,280.4600	1.2805	(1.191)	0	0	0
2020/07/15	2037	05/11/2020	10.17	Put	Bond Future	10,161.6200	10.1616	9,940.1500	9.9401	(2.179)	0	0	0
2020/07/15	2037	05/11/2020			Bond Future	11.5295	80.3145	11.4953	80.5204	(0.296)	0.0000	0.0000	276
2020/07/15	2037	05/11/2020	10.19	Call	Bond Future	1,309.5100	1.3095	1,294.1900	1.2942	(1.170)	0	0	0
2020/07/15	2037	05/11/2020	10.19	Put	Bond Future	10,047.2600	10.0473	9,825.9900	9.8260	(2.202)	0	0	0
2020/07/15	2037	05/11/2020	10.17	Call	Bond Future	1,282.3600	1.2824	1,266.8400	1.2668	(1.210)	0	0	0
2020/07/15	2037	05/11/2020	10.18	Put	Bond Future	10,104.3500	10.1043	9,882.9700	9.8830	(2.191)	0	0	0
2020/07/15	2037	04/02/2021	13.73	Call	Bond Future	12,077.7500	12.0778	12,203.0200	12.2030	1.037	0	0	0
2020/07/15	2037	04/02/2021	10.85	Call	Bond Future	3,112.9400	3.1129	3,147.1200	3.1471	1.098	0	0	0
2020/07/15	2037	04/02/2021	10.35	Call	Bond Future	2,204.0200	2.2040	2,205.8400	2.2058	0.083	0	0	0
2020/07/15	2037	04/02/2021	10.28	Put	Bond Future	11,484.2700	11.4843	11,277.7000	11.2777	(1.799)	0	0	0
2020/07/15	2037	04/02/2021	10.27	Call	Bond Future	2,077.2300	2.0772	2,077.6400	2.0776	0.020	0	0	0
2020/07/15	2037	04/02/2021			Bond Future	11.7533	76.9906	11.7179	77.1977	(0.301)	0.0000	0.0000	0
2020/07/15	2037	04/02/2021	11.97	Put	Bond Future	4,823.1700	4.8232	4,739.7500	4.7398	(1.730)	0	0	0
2020/07/15	2037	04/02/2021	11.97	Call	Bond Future	6,071.8000	6.0718	6,195.5400	6.1955	2.038	0	0	300
2020/07/15	2037	04/02/2021	9.65	Put	Bond Future	15,203.8500	15.2038	14,989.6600	14.9897	(1.409)	0	0	0
2020/07/15	2037	04/02/2021	9.65	Call	Bond Future	1,260.5700	1.2606	1,253.5400	1.2535	(0.558)	0	0	72
2020/07/15	2037	04/02/2021	11.90	Call	Bond Future	5,858.5800	5.8586	5,979.2900	5.9793	2.060	0	0	0
2020/07/15	2037	04/02/2021	13.73	Put	Bond Future	1,766.0800	1.7661	1,684.1900	1.6842	(4.637)	0	0	300
2020/07/15	2037	04/02/2021	10.85	Put	Bond Future	8,674.2800	8.6743	8,501.3000	8.5013	(1.994)	0	0	72
2020/07/15	2037	04/02/2021	10.35	Put	Bond Future	11,110.8600	11.1109	10,905.5200	10.9055	(1.848)	0	0	72
2020/07/15	2037	04/02/2021	10.28	Call	Bond Future	2,092.8000	2.0928	2,093.3900	2.0934	0.028	0	0	0
2020/07/15	2037	04/02/2021	10.27	Put	Bond Future	11,538.2700	11.5383	11,331.5200	11.3315	(1.792)	0	0	0
2020/07/15	2037	04/02/2021	11.90	Put	Bond Future	5,009.8100	5.0098	4,923.3600	4.9234	(1.726)	0	0	240
2020/07/15	2037	04/02/2021	10.48	Put	Bond Future	10,438.5200	10.4385	10,235.7100	10.2357	(1.943)	0	0	0
2020/07/15	2037	04/02/2021	10.48	Call	Bond Future	2,420.9200	2.4209	2,425.2700	2.4253	0.180	0	0	240
2020/07/15	2037	04/02/2021	10.29	Call	Bond Future	2,108.4500	2.1084	2,109.2100	2.1092	0.036	0	0	0
2020/07/15	2037	04/02/2021	10.29	Put	Bond Future	11,430.4400	11.4304	11,224.0400	11.2240	(1.806)	0	0	0
2020/07/15	2037	06/05/2021	12.42	Call	Bond Future	6,940.5300	6.9405	7,071.5600	7.0716	1.888	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
2020/07/15	2037	06/05/2021			Bond Future	11.9849	77.9038	11.9481	78.1128	(0.307)	0.0000	0.0000	0
2020/07/15	2037	06/05/2021	12.42	Put	Bond Future	4,537.1500	4.5371	4,459.1700	4.4592	(1.719)	0	0	0
2020/07/15	2037	06/05/2021	12.43	Call	Bond Future	6,971.8300	6.9718	7,103.7000	7.1037	1.891	0	0	0
2020/07/15	2037	06/05/2021	12.44	Put	Bond Future	4,491.9200	4.4919	4,415.8900	4.4159	(1.693)	0	0	0
2020/07/15	2037	06/05/2021	12.43	Put	Bond Future	4,514.6200	4.5146	4,437.4800	4.4375	(1.709)	0	0	0
2020/07/15	2037	06/05/2021	12.44	Call	Bond Future	7,002.9100	7.0029	7,135.8900	7.1359	1.899	0	0	0
2020/07/15	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2037	05/08/2021	12.27	Call	Bond Future	118.7200	0.1187	330.3500	0.3303	178.260	0	0	0
2020/07/15	2037	05/08/2021	12.28	Call	Bond Future	173.3000	0.1733	384.9300	0.3849	122.118	0	0	0
2020/07/15	2037	05/08/2021			Bond Future	12.2483	74.5092	12.2097	74.7209	(0.315)	0.0000	0.0000	0
2020/07/15	2037	05/08/2021	12.26	Call	Bond Future	64.0700	0.0641	275.7000	0.2757	330.311	0	0	0
2020/07/15	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2038	06/08/2020			Bond Future	102.6632	102.6632	102.6870	102.6870	0.023	0.0000	0.0000	10,802
2020/07/15	2038	05/11/2020			Bond Future	103.7639	103.7639	103.7864	103.7864	0.022	0.0000	0.0000	1,685
2020/07/15	2038	04/02/2021			Bond Future	103.2974	103.2974	103.3186	103.3186	0.020	0.0000	0.0000	0
2020/07/15	2038	06/05/2021			Bond Future	104.5451	104.5451	104.5658	104.5658	0.020	0.0000	0.0000	0
2020/07/15	2038	05/08/2021			Bond Future	104.0081	104.0081	104.0295	104.0295	0.021	0.0000	0.0000	0
2020/07/15	2040	06/08/2020	10.03	Call	Bond Future	11.5700	0.0116	10.2900	0.0103	(11.063)	0	0	0
2020/07/15	2040	06/08/2020	10.04	Call	Bond Future	12.1500	0.0122	10.8200	0.0108	(10.947)	0	0	0
2020/07/15	2040	06/08/2020	10.02	Put	Bond Future	10,985.2400	10.9852	10,965.8400	10.9658	(0.177)	0	0	0
2020/07/15	2040	06/08/2020	10.85	Call	Bond Future	306.6900	0.3067	315.9400	0.3159	3.016	0	0	0
2020/07/15	2040	06/08/2020	11.26	Put	Bond Future	2,916.8500	2.9169	2,926.3200	2.9263	0.325	0	0	517
2020/07/15	2040	06/08/2020			Bond Future	11.5560	80.6504	11.5531	80.6686	(0.024)	0.0000	0.0000	56,400
2020/07/15	2040	06/08/2020	10.04	Put	Bond Future	10,828.4000	10.8284	10,808.9000	10.8089	(0.180)	0	0	0
2020/07/15	2040	06/08/2020	10.02	Call	Bond Future	11.0100	0.0110	9.7800	0.0098	(11.172)	0	0	0
2020/07/15	2040	06/08/2020	10.03	Put	Bond Future	10,906.7600	10.9068	10,887.3100	10.8873	(0.178)	0	0	0
2020/07/15	2040	06/08/2020	10.85	Put	Bond Future	5,071.7700	5.0718	5,062.8500	5.0629	(0.176)	0	0	12,496
2020/07/15	2040	06/08/2020	11.26	Call	Bond Future	973.1700	0.9732	1,000.8100	1.0008	2.840	0	0	0
2020/07/15	2040	06/08/2020	9.57	Put	Bond Future	14,646.6900	14.6467	14,628.3700	14.6284	(0.125)	0	0	0
2020/07/15	2040	06/08/2020	10.79	Put	Bond Future	5,442.3500	5.4424	5,429.7700	5.4298	(0.231)	0	0	800
2020/07/15	2040	06/08/2020	9.57	Call	Bond Future	0.9000	0.0009	0.7500	0.0008	(16.667)	0	0	800
2020/07/15	2040	06/08/2020	10.07	Put	Bond Future	10,594.1600	10.5942	10,574.5000	10.5745	(0.186)	0	0	0
2020/07/15	2040	06/08/2020	10.07	Call	Bond Future	14.0700	0.0141	12.5800	0.0126	(10.590)	0	0	800
2020/07/15	2040	06/08/2020	10.79	Call	Bond Future	251.3100	0.2513	256.9000	0.2569	2.224	0	0	0
2020/07/15	2040	05/11/2020	11.00	Put	Bond Future	7,423.9300	7.4239	7,430.3800	7.4304	0.087	0	0	0
2020/07/15	2040	05/11/2020	10.23	Call	Bond Future	1,064.5200	1.0645	1,032.8400	1.0328	(2.976)	0	0	2,000
2020/07/15	2040	05/11/2020	11.70	Put	Bond Future	4,701.4100	4.7014	4,719.4700	4.7195	0.384	0	0	2,000
2020/07/15	2040	05/11/2020	9.50	Call	Bond Future	422.4000	0.4224	403.2800	0.4033	(4.527)	0	0	2,000
2020/07/15	2040	05/11/2020	10.00	Call	Bond Future	812.6200	0.8126	784.8600	0.7849	(3.416)	0	0	2,230
2020/07/15	2040	05/11/2020	10.30	Call	Bond Future	1,151.4900	1.1515	1,118.6600	1.1187	(2.851)	0	0	0
2020/07/15	2040	05/11/2020			Bond Future	11.7771	81.4956	11.7744	81.5126	(0.023)	0.0000	0.0000	0
2020/07/15	2040	05/11/2020	9.73	Put	Bond Future	15,255.5200	15.2555	15,215.4400	15.2154	(0.263)	0	0	0
2020/07/15	2040	05/11/2020	9.73	Call	Bond Future	577.5500	0.5776	554.5200	0.5545	(3.988)	0	0	2,000
2020/07/15	2040	05/11/2020	10.23	Put	Bond Future	11,778.8100	11.7788	11,730.0800	11.7301	(0.414)	0	0	0
2020/07/15	2040	05/11/2020	10.30	Put	Bond Future	11,331.9600	11.3320	11,282.0800	11.2821	(0.440)	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
2020/07/15	2040	05/11/2020	11.00	Call	Bond Future	2,315.5100	2.3155	2,339.0100	2.3390	1.015	0	0	2,230
2020/07/15	2040	05/11/2020	11.70	Call	Bond Future	4,217.2600	4.2173	4,252.3700	4.2524	0.833	0	0	0
2020/07/15	2040	05/11/2020	9.50	Put	Bond Future	17,016.3400	17.0163	16,980.1700	16.9802	(0.213)	0	0	0
2020/07/15	2040	05/11/2020	10.00	Put	Bond Future	13,316.8400	13.3168	13,272.0300	13.2720	(0.336)	0	0	0
2020/07/15	2040	05/11/2020	10.31	Call	Bond Future	1,164.3200	1.1643	1,131.3300	1.1313	(2.833)	0	0	0
2020/07/15	2040	05/11/2020	10.32	Put	Bond Future	11,206.1300	11.2061	11,155.9300	11.1559	(0.448)	0	0	0
2020/07/15	2040	05/11/2020	11.50	Call	Bond Future	3,617.3500	3.6174	3,654.4800	3.6545	1.026	0	0	0
2020/07/15	2040	05/11/2020	11.50	Put	Bond Future	5,379.8800	5.3799	5,399.9600	5.4000	0.373	0	0	2,000
2020/07/15	2040	05/11/2020	10.31	Put	Bond Future	11,268.9400	11.2689	11,218.9000	11.2189	(0.444)	0	0	0
2020/07/15	2040	05/11/2020	10.32	Call	Bond Future	1,177.2600	1.1773	1,144.1100	1.1441	(2.816)	0	0	0
2020/07/15	2040	04/02/2021	9.49	Call	Bond Future	880.5300	0.8805	866.5000	0.8665	(1.593)	0	0	500
2020/07/15	2040	04/02/2021	9.57	Put	Bond Future	18,289.6200	18.2896	18,259.0400	18.2590	(0.167)	0	0	0
2020/07/15	2040	04/02/2021	10.07	Put	Bond Future	14,798.3200	14.7983	14,764.3600	14.7644	(0.229)	0	0	0
2020/07/15	2040	04/02/2021	10.42	Put	Bond Future	12,623.0900	12.6231	12,587.1700	12.5872	(0.285)	0	0	0
2020/07/15	2040	04/02/2021			Bond Future	12.0035	77.9351	12.0009	77.9511	(0.022)	0.0000	0.0000	0
2020/07/15	2040	04/02/2021	10.07	Call	Bond Future	1,493.3400	1.4933	1,475.3600	1.4754	(1.204)	0	0	800
2020/07/15	2040	04/02/2021	11.74	Call	Bond Future	4,861.2500	4.8613	4,917.9700	4.9180	1.167	0	0	0
2020/07/15	2040	04/02/2021	11.74	Put	Bond Future	6,483.7200	6.4837	6,524.4600	6.5245	0.628	0	0	800
2020/07/15	2040	04/02/2021	10.41	Call	Bond Future	1,968.9000	1.9689	1,949.0100	1.9490	(1.010)	0	0	0
2020/07/15	2040	04/02/2021	10.41	Put	Bond Future	12,682.1700	12.6822	12,646.3000	12.6463	(0.283)	0	0	0
2020/07/15	2040	04/02/2021	9.49	Put	Bond Future	18,889.9100	18.8899	18,859.9000	18.8599	(0.159)	0	0	0
2020/07/15	2040	04/02/2021	9.57	Call	Bond Future	951.3300	0.9513	936.7300	0.9367	(1.535)	0	0	800
2020/07/15	2040	04/02/2021	10.42	Call	Bond Future	1,984.2800	1.9843	1,964.3400	1.9643	(1.005)	0	0	0
2020/07/15	2040	04/02/2021	10.24	Put	Bond Future	13,714.1100	13.7141	13,679.1500	13.6791	(0.255)	0	0	0
2020/07/15	2040	04/02/2021	10.24	Call	Bond Future	1,719.7200	1.7197	1,700.7400	1.7007	(1.104)	0	0	500
2020/07/15	2040	04/02/2021	11.57	Call	Bond Future	4,383.4000	4.3834	4,438.3500	4.4383	1.254	0	0	0
2020/07/15	2040	04/02/2021	11.57	Put	Bond Future	7,081.9800	7.0820	7,120.9500	7.1210	0.550	0	0	500
2020/07/15	2040	04/02/2021	10.40	Call	Bond Future	1,953.6000	1.9536	1,933.7600	1.9338	(1.016)	0	0	0
2020/07/15	2040	04/02/2021	10.40	Put	Bond Future	12,741.4300	12.7414	12,705.6100	12.7056	(0.281)	0	0	0
2020/07/15	2040	06/05/2021	12.44	Put	Bond Future	5,320.5400	5.3205	5,335.4100	5.3354	0.279	0	0	0
2020/07/15	2040	06/05/2021			Bond Future	12.2375	78.8596	12.2348	78.8752	(0.022)	0.0000	0.0000	0
2020/07/15	2040	06/05/2021	12.43	Call	Bond Future	6,462.9900	6.4630	6,493.4600	6.4935	0.471	0	0	0
2020/07/15	2040	06/05/2021	12.43	Put	Bond Future	5,347.0400	5.3470	5,361.9000	5.3619	0.278	0	0	0
2020/07/15	2040	06/05/2021	12.44	Call	Bond Future	6,493.7300	6.4937	6,524.2100	6.5242	0.469	0	0	0
2020/07/15	2040	06/05/2021	12.42	Call	Bond Future	6,432.0200	6.4320	6,462.4800	6.4625	0.474	0	0	0
2020/07/15	2040	06/05/2021	12.42	Put	Bond Future	5,373.3700	5.3734	5,388.2200	5.3882	0.276	0	0	0
2020/07/15	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2040	05/08/2021			Bond Future	12.5033	75.2252	12.5004	75.2414	(0.023)	0.0000	0.0000	0
2020/07/15	2040	05/08/2021	12.47	Put	Bond Future	188.8600	0.1889	172.7200	0.1727	(8.546)	0	0	0
2020/07/15	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2040	05/08/2021	12.49	Put	Bond Future	75.2700	0.0753	59.1300	0.0591	(21.443)	0	0	0
2020/07/15	2040	05/08/2021	12.48	Put	Bond Future	132.0300	0.1320	115.8900	0.1159	(12.224)	0	0	0
2020/07/15	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2044	06/08/2020	9.88	Call	Bond Future	2.3800	0.0024	2.0800	0.0021	(12.605)	0	0	0
2020/07/15	2044	06/08/2020	9.98	Call	Bond Future	4.1800	0.0042	3.6900	0.0037	(11.722)	0	0	602
2020/07/15	2044	06/08/2020	11.09	Put	Bond Future	4,506.5600	4.5066	4,500.6600	4.5007	(0.131)	0	0	602
2020/07/15	2044	06/08/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	140



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
2020/07/15	2044	06/08/2020	9.66	Call	Bond Future	0.6300	0.0006	0.5300	0.0005	(15.873)	0	0	140
2020/07/15	2044	06/08/2020			Bond Future	11.7102	76.7484	11.7075	76.7658	(0.023)	0.0000	0.0000	61,197
2020/07/15	2044	06/08/2020	9.86	Call	Bond Future	2.1200	0.0021	1.8500	0.0019	(12.736)	0	0	0
2020/07/15	2044	06/08/2020	9.86	Put	Bond Future	13,451.3600	13.4514	13,433.7500	13.4338	(0.131)	0	0	0
2020/07/15	2044	06/08/2020	9.36	Put	Bond Future	17,775.4800	17.7755	17,758.1200	17.7581	(0.098)	0	0	0
2020/07/15	2044	06/08/2020	9.36	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	602
2020/07/15	2044	06/08/2020	9.98	Put	Bond Future	12,463.7100	12.4637	12,445.8800	12.4459	(0.143)	0	0	0
2020/07/15	2044	06/08/2020	9.88	Put	Bond Future	13,285.4100	13.2854	13,267.7700	13.2678	(0.133)	0	0	0
2020/07/15	2044	06/08/2020	11.09	Call	Bond Future	401.0100	0.4010	412.4500	0.4124	2.853	0	0	0
2020/07/15	2044	06/08/2020	9.01	Put	Bond Future	21,010.1900	21.0102	20,992.8400	20.9928	(0.083)	0	0	0
2020/07/15	2044	06/08/2020	9.66	Put	Bond Future	15,140.3800	15.1404	15,122.9400	15.1229	(0.115)	0	0	0
2020/07/15	2044	06/08/2020	9.87	Call	Bond Future	2.2500	0.0023	1.9600	0.0020	(12.889)	0	0	0
2020/07/15	2044	06/08/2020	9.87	Put	Bond Future	13,368.3200	13.3683	13,350.6900	13.3507	(0.132)	0	0	0
2020/07/15	2044	06/08/2020	10.93	Call	Bond Future	243.4700	0.2435	244.2400	0.2442	0.316	0	0	0
2020/07/15	2044	06/08/2020	10.93	Put	Bond Future	5,469.7700	5.4698	5,453.2000	5.4532	(0.303)	0	0	140
2020/07/15	2044	05/11/2020	11.06	Put	Bond Future	7,827.4000	7.8274	7,796.4900	7.7965	(0.395)	0	0	525
2020/07/15	2044	05/11/2020	11.43	Call	Bond Future	2,992.5200	2.9925	3,034.7300	3.0347	1.411	0	0	0
2020/07/15	2044	05/11/2020	9.72	Put	Bond Future	16,443.5900	16.4436	16,412.5600	16.4126	(0.189)	0	0	0
2020/07/15	2044	05/11/2020	9.97	Call	Bond Future	661.9400	0.6619	644.0700	0.6441	(2.700)	0	0	568
2020/07/15	2044	05/11/2020	9.29	Put	Bond Future	19,993.1700	19.9932	19,967.0100	19.9670	(0.131)	0	0	0
2020/07/15	2044	05/11/2020	9.96	Put	Bond Future	14,622.4100	14.6224	14,588.4200	14.5884	(0.232)	0	0	0
2020/07/15	2044	05/11/2020	10.36	Call	Bond Future	1,058.7800	1.0588	1,036.2000	1.0362	(2.133)	0	0	0
2020/07/15	2044	05/11/2020			Bond Future	11.9289	77.5527	11.9263	77.5690	(0.022)	0.0000	0.0000	0
2020/07/15	2044	05/11/2020	9.72	Call	Bond Future	474.9200	0.4749	460.1400	0.4601	(3.112)	0	0	1,815
2020/07/15	2044	05/11/2020	9.97	Put	Bond Future	14,549.0800	14.5491	14,514.9600	14.5150	(0.235)	0	0	0
2020/07/15	2044	05/11/2020	9.96	Call	Bond Future	653.5200	0.6535	635.7800	0.6358	(2.715)	0	0	0
2020/07/15	2044	05/11/2020	11.38	Call	Bond Future	2,864.8300	2.8648	2,904.3200	2.9043	1.378	0	0	0
2020/07/15	2044	05/11/2020	11.38	Put	Bond Future	6,364.9800	6.3650	6,388.2200	6.3882	0.365	0	0	568
2020/07/15	2044	05/11/2020	10.34	Call	Bond Future	1,034.9800	1.0350	1,012.6400	1.0126	(2.158)	0	0	0
2020/07/15	2044	05/11/2020	10.34	Put	Bond Future	11,982.5200	11.9825	11,943.9300	11.9439	(0.322)	0	0	0
2020/07/15	2044	05/11/2020	11.06	Call	Bond Future	2,155.5000	2.1555	2,140.8400	2.1408	(0.680)	0	0	0
2020/07/15	2044	05/11/2020	10.04	Put	Bond Future	14,041.5400	14.0415	14,006.5700	14.0066	(0.249)	0	0	0
2020/07/15	2044	05/11/2020	11.17	Put	Bond Future	7,290.9500	7.2910	7,286.6900	7.2867	(0.058)	0	0	1,815
2020/07/15	2044	05/11/2020	11.43	Put	Bond Future	6,162.3300	6.1623	6,188.2900	6.1883	0.421	0	0	1,815
2020/07/15	2044	05/11/2020	8.87	Put	Bond Future	23,801.8600	23.8019	23,779.5200	23.7795	(0.094)	0	0	0
2020/07/15	2044	05/11/2020	9.29	Call	Bond Future	252.3000	0.2523	242.3900	0.2424	(3.928)	0	0	568
2020/07/15	2044	05/11/2020	10.36	Put	Bond Future	11,852.0400	11.8520	11,813.2100	11.8132	(0.328)	0	0	0
2020/07/15	2044	05/11/2020	10.04	Call	Bond Future	723.2000	0.7232	704.4800	0.7045	(2.588)	0	0	525
2020/07/15	2044	05/11/2020	9.34	Put	Bond Future	19,561.9600	19.5620	19,535.2800	19.5353	(0.136)	0	0	0
2020/07/15	2044	05/11/2020	9.34	Call	Bond Future	272.6900	0.2727	262.2600	0.2623	(3.825)	0	0	525
2020/07/15	2044	05/11/2020	11.17	Call	Bond Future	2,377.0000	2.3770	2,388.9900	2.3890	0.504	0	0	0
2020/07/15	2044	05/11/2020	8.87	Call	Bond Future	125.3700	0.1254	119.2800	0.1193	(4.858)	0	0	1,815
2020/07/15	2044	05/11/2020	10.02	Put	Bond Future	14,185.5200	14.1855	14,150.7900	14.1508	(0.245)	0	0	0
2020/07/15	2044	05/11/2020	10.02	Call	Bond Future	705.2800	0.7053	686.8000	0.6868	(2.620)	0	0	1,815
2020/07/15	2044	05/11/2020	10.35	Call	Bond Future	1,046.8300	1.0468	1,024.3700	1.0244	(2.146)	0	0	0
2020/07/15	2044	05/11/2020	10.35	Put	Bond Future	11,917.1700	11.9172	11,878.4600	11.8785	(0.325)	0	0	0
2020/07/15	2044	04/02/2021	10.04	Put	Bond Future	15,935.7400	15.9357	15,917.3600	15.9174	(0.115)	0	0	0
2020/07/15	2044	04/02/2021	10.37	Call	Bond Future	1,708.1800	1.7082	1,704.9300	1.7049	(0.190)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	2044	04/02/2021	10.35	Put	Bond Future	13,883.8500		13.8838	13,865.3400	13.8653	(0.133)	0	0	0
2020/07/15	2044	04/02/2021			Bond Future	12.1531		74.0717	12.1505	74.0869	(0.021)	0.0000	0.0000	0
2020/07/15	2044	04/02/2021	10.37	Put	Bond Future	13,757.8100		13.7578	13,739.3000	13.7393	(0.135)	0	0	0
2020/07/15	2044	04/02/2021	10.35	Call	Bond Future	1,680.5100		1.6805	1,677.2600	1.6773	(0.193)	0	0	0
2020/07/15	2044	04/02/2021	10.04	Call	Bond Future	1,290.1700		1.2902	1,287.0500	1.2871	(0.242)	0	0	0
2020/07/15	2044	04/02/2021	10.84	Call	Bond Future	2,449.0700		2.4491	2,445.9400	2.4459	(0.128)	0	0	0
2020/07/15	2044	04/02/2021	10.36	Put	Bond Future	13,820.7400		13.8207	13,802.2300	13.8022	(0.134)	0	0	0
2020/07/15	2044	04/02/2021	10.84	Put	Bond Future	11,014.3800		11.0144	10,995.9900	10.9960	(0.167)	0	0	405
2020/07/15	2044	04/02/2021	10.29	Call	Bond Future	1,599.3200		1.5993	1,596.0800	1.5961	(0.203)	0	0	0
2020/07/15	2044	04/02/2021	10.29	Put	Bond Future	14,266.5600		14.2666	14,248.0600	14.2481	(0.130)	0	0	405
2020/07/15	2044	04/02/2021	9.66	Put	Bond Future	18,704.5700		18.7046	18,686.4900	18.6865	(0.097)	0	0	0
2020/07/15	2044	04/02/2021	9.66	Call	Bond Future	905.5100		0.9055	902.6900	0.9027	(0.311)	0	0	405
2020/07/15	2044	04/02/2021	10.36	Call	Bond Future	1,694.3100		1.6943	1,691.0600	1.6911	(0.192)	0	0	0
2020/07/15	2044	06/05/2021	12.43	Put	Bond Future	5,668.6600		5.6687	5,715.1600	5.7152	0.820	0	0	0
2020/07/15	2044	06/05/2021	12.44	Call	Bond Future	5,958.8900		5.9589	6,020.0000	6.0200	1.026	0	0	0
2020/07/15	2044	06/05/2021			Bond Future	12.3845		74.9504	12.3819	74.9652	(0.021)	0.0000	0.0000	0
2020/07/15	2044	06/05/2021	12.45	Call	Bond Future	5,988.6400		5.9886	6,049.4800	6.0495	1.016	0	0	0
2020/07/15	2044	06/05/2021	12.45	Put	Bond Future	5,614.1000		5.6141	5,660.0500	5.6600	0.818	0	0	0
2020/07/15	2044	06/05/2021	12.43	Call	Bond Future	5,929.1800		5.9292	5,990.5700	5.9906	1.035	0	0	0
2020/07/15	2044	06/05/2021	12.44	Put	Bond Future	5,641.3200		5.6413	5,687.5400	5.6875	0.819	0	0	0
2020/07/15	2044	05/08/2021	12.60	Put	Bond Future	262.5300		0.2625	247.1900	0.2472	(5.843)	0	0	0
2020/07/15	2044	05/08/2021	12.61	Put	Bond Future	206.8400		0.2068	191.5000	0.1915	(7.416)	0	0	0
2020/07/15	2044	05/08/2021			Bond Future	12.6473		71.3979	12.6445	71.4133	(0.022)	0.0000	0.0000	0
2020/07/15	2044	05/08/2021	12.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2044	05/08/2021	12.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2044	05/08/2021	12.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	2044	05/08/2021	12.59	Put	Bond Future	318.3000		0.3183	302.9600	0.3030	(4.819)	0	0	0
2020/07/15	2046	06/08/2020			Bond Future	91.7775		91.7775	91.7375	91.7375	(0.044)	0.0000	0.0000	12,382
2020/07/15	2046	05/11/2020			Bond Future	90.9969		90.9969	90.9550	90.9550	(0.046)	0.0000	0.0000	3,975
2020/07/15	2046	04/02/2021			Bond Future	92.0738		92.0738	92.0301	92.0301	(0.047)	0.0000	0.0000	0
2020/07/15	2046	06/05/2021			Bond Future	91.3982		91.3982	91.3533	91.3533	(0.049)	0.0000	0.0000	0
2020/07/15	2046	05/08/2021			Bond Future	92.4306		92.4306	92.3858	92.3858	(0.048)	0.0000	0.0000	0
2020/07/15	2050	06/08/2020			Bond Future	91.6071		91.6071	92.4023	92.4023	0.868	0.0000	0.0000	14,575
2020/07/15	2050	05/11/2020			Bond Future	92.5891		92.5891	93.3914	93.3914	0.867	0.0000	0.0000	2,590
2020/07/15	2050	04/02/2021			Bond Future	91.7969		91.7969	92.6073	92.6073	0.883	0.0000	0.0000	0
2020/07/15	2050	06/05/2021			Bond Future	92.9055		92.9055	93.7252	93.7252	0.882	0.0000	0.0000	0
2020/07/15	2050	05/08/2021			Bond Future	92.0309		92.0309	92.8602	92.8602	0.901	0.0000	0.0000	0
2020/07/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	AL37	06/08/2020			Index Future	728.3080		728.3080	732.6630	732.6630	0.598	0.0000	0.0000	0
2020/07/15	AL37	05/11/2020			Index Future	736.0090		736.0090	740.4060	740.4060	0.597	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	AL37	04/02/2021			Index Future	744.5290	744.5290	748.9730	748.9730	0.597	0.0000	0.0000	0
2020/07/15	AL37	06/05/2021			Index Future	753.3360	753.3360	757.8310	757.8310	0.597	0.0000	0.0000	0
2020/07/15	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/15	AL7T	06/08/2020			Index Future	796.1610	796.1610	799.8480	799.8480	0.463	0.0000	0.0000	0
2020/07/15	AL7T	05/11/2020			Index Future	804.5800	804.5800	808.3020	808.3020	0.463	0.0000	0.0000	0
2020/07/15	AL7T	04/02/2021			Index Future	813.8930	813.8930	817.6540	817.6540	0.462	0.0000	0.0000	0
2020/07/15	AL7T	06/05/2021			Index Future	823.5210	823.5210	827.3250	827.3250	0.462	0.0000	0.0000	0
2020/07/15	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/15	ALBI	06/08/2020			Index Future	697.0310	697.0310	699.1080	699.1080	0.298	0.0000	0.0000	213
2020/07/15	ALBI	05/11/2020			Index Future	704.4020	704.4020	706.4970	706.4970	0.297	0.0000	0.0000	0
2020/07/15	ALBI	04/02/2021			Index Future	712.5550	712.5550	714.6710	714.6710	0.297	0.0000	0.0000	0
2020/07/15	ALBI	06/05/2021			Index Future	720.9850	720.9850	723.1240	723.1240	0.297	0.0000	0.0000	0
2020/07/15	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/15	ES33	06/08/2020			Bond Future	12.0432	73.4762	12.0088	73.6501	(0.285)	0.0000	0.0000	350
2020/07/15	ES33	05/11/2020			Bond Future	12.3128	70.4717	12.2772	70.6464	(0.289)	0.0000	0.0000	0
2020/07/15	ES33	04/02/2021			Bond Future	12.5894	71.2892	12.5525	71.4648	(0.293)	0.0000	0.0000	0
2020/07/15	ES33	06/05/2021			Bond Future	12.8705	68.3567	12.8320	68.5338	(0.299)	0.0000	0.0000	0
2020/07/15	ES33	05/08/2021			Bond Future	13.1832	69.1119	13.1429	69.2914	(0.306)	0.0000	0.0000	0
2020/07/15	ES42	06/08/2020			Bond Future	12.4347	73.1657	12.4210	73.2421	(0.110)	0.0000	0.0000	4,919
2020/07/15	ES42	05/11/2020			Bond Future	12.6951	69.6744	12.6809	69.7504	(0.111)	0.0000	0.0000	0
2020/07/15	ES42	04/02/2021			Bond Future	12.9541	70.4836	12.9395	70.5594	(0.113)	0.0000	0.0000	0
2020/07/15	ES42	06/05/2021			Bond Future	13.2277	67.0602	13.2125	67.1364	(0.115)	0.0000	0.0000	0
2020/07/15	ES42	05/08/2021			Bond Future	13.5236	67.8004	13.5076	67.8778	(0.119)	0.0000	0.0000	0
2020/07/15	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	06/08/2020	728.12	Put	GOVI	395,060.0000	39.5060	374,170.0000	37.4170	(5.288)	0	0	0
2020/07/15	GOVI	06/08/2020			GOVI	688.6140	688.6140	690.7030	690.7030	0.303	0.0000	0.0000	1,021
2020/07/15	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	GOVI	06/08/2020	728.14	Put	GOVI	395,260.0000	39.5260	374,370.0000	37.4370	(5.285)	0	0	0
2020/07/15	GOVI	06/08/2020	728.13	Put	GOVI	395,160.0000	39.5160	374,270.0000	37.4270	(5.286)	0	0	0
2020/07/15	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/11/2020	737.84	Put	GOVI	419,440.0000	41.9440	398,370.0000	39.8370	(5.023)	0	0	0
2020/07/15	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/11/2020			GOVI	695.8960	695.8960	698.0030	698.0030	0.303	0.0000	0.0000	0
2020/07/15	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/11/2020	737.83	Put	GOVI	419,340.0000	41.9340	398,270.0000	39.8270	(5.025)	0	0	0
2020/07/15	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/11/2020	737.85	Put	GOVI	419,540.0000	41.9540	398,470.0000	39.8470	(5.022)	0	0	0
2020/07/15	GOVI	04/02/2021	750.96	Put	GOVI	470,090.0000	47.0090	448,810.0000	44.8810	(4.527)	0	0	0
2020/07/15	GOVI	04/02/2021			GOVI	703.9510	703.9510	706.0790	706.0790	0.302	0.0000	0.0000	0
2020/07/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	04/02/2021	750.95	Put	GOVI	469,990.0000	46.9990	448,710.0000	44.8710	(4.528)	0	0	0
2020/07/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	04/02/2021	750.94	Put	GOVI	469,890.0000	46.9890	448,610.0000	44.8610	(4.529)	0	0	0
2020/07/15	GOVI	06/05/2021	678.67	Call	GOVI	336,080.0000	33.6080	357,600.0000	35.7600	6.403	0	0	0
2020/07/15	GOVI	06/05/2021			GOVI	712.2780	712.2780	714.4300	714.4300	0.302	0.0000	0.0000	0
2020/07/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	06/05/2021	678.68	Call	GOVI	335,980.0000	33.5980	357,500.0000	35.7500	6.405	0	0	0
2020/07/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	06/05/2021	678.69	Call	GOVI	335,880.0000	33.5880	357,400.0000	35.7400	6.407	0	0	0
2020/07/15	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/15	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/15	IGOV	06/08/2020			Index Future	248.2000	248.2000	248.5670	248.5670	0.148	0.0000	0.0000	1,207
2020/07/15	IGOV	05/11/2020			Index Future	250.8860	250.8860	251.2560	251.2560	0.147	0.0000	0.0000	47
2020/07/15	IGOV	04/02/2021			Index Future	253.8510	253.8510	254.2240	254.2240	0.147	0.0000	0.0000	0
2020/07/15	IGOV	06/05/2021			Index Future	256.9140	256.9140	257.2910	257.2910	0.147	0.0000	0.0000	0
2020/07/15	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/15	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/15	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0300	94.0300	(0.011)	0.0000	0.0000	0
2020/07/15	IS05	16/03/2021			Interest Rate Swap	92.2800	92.2800	92.2600	92.2600	(0.022)	0.0000	0.0000	0
2020/07/15	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4200	90.4200	(0.022)	0.0000	0.0000	0
2020/07/15	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.3900	89.3900	(0.034)	0.0000	0.0000	0
2020/07/15	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.6700	90.6700	(0.044)	0.0000	0.0000	51
2020/07/15	IS05	15/03/2022			Interest Rate Swap	90.1700	90.1700	90.1200	90.1200	(0.055)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	IS05	21/06/2022			Interest Rate Swap	90.3200	90.3200	90.2300	90.2300	(0.100)	0.0000	0.0000	0
2020/07/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.3800	93.3800	(0.128)	0.0000	0.0000	0
2020/07/15	IS05	20/12/2022			Interest Rate Swap	94.0400	94.0400	93.8900	93.8900	(0.160)	0.0000	0.0000	0
2020/07/15	IS05	22/03/2023			Interest Rate Swap	86.4800	86.4800	86.3100	86.3100	(0.197)	0.0000	0.0000	0
2020/07/15	IS05	20/06/2023			Interest Rate Swap	92.0700	92.0700	91.8900	91.8900	(0.196)	0.0000	0.0000	0
2020/07/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/15	IS10	17/12/2025			Interest Rate Swap	80.7600	80.7600	80.5500	80.5500	(0.260)	0.0000	0.0000	0
2020/07/15	IS10	16/03/2026			Interest Rate Swap	77.4100	77.4100	77.1800	77.1800	(0.297)	0.0000	0.0000	0
2020/07/15	IS10	15/06/2026			Interest Rate Swap	75.9400	75.9400	75.7100	75.7100	(0.303)	0.0000	0.0000	0
2020/07/15	IS10	21/09/2026			Interest Rate Swap	78.0800	78.0800	77.8600	77.8600	(0.282)	0.0000	0.0000	0
2020/07/15	IS10	21/12/2026			Interest Rate Swap	82.2200	82.2200	82.0300	82.0300	(0.231)	0.0000	0.0000	0
2020/07/15	IS10	15/03/2027			Interest Rate Swap	80.8700	80.8700	80.7100	80.7100	(0.198)	0.0000	0.0000	0
2020/07/15	IS10	21/06/2027			Interest Rate Swap	83.0700	83.0700	82.9200	82.9200	(0.181)	0.0000	0.0000	0
2020/07/15	IS10	20/09/2027			Interest Rate Swap	88.9700	88.9700	88.8100	88.8100	(0.180)	0.0000	0.0000	0
2020/07/15	IS10	20/12/2027			Interest Rate Swap	89.4700	89.4700	89.2900	89.2900	(0.201)	0.0000	0.0000	0
2020/07/15	IS10	22/03/2028			Interest Rate Swap	82.6200	82.6200	82.3900	82.3900	(0.278)	0.0000	0.0000	0
2020/07/15	IS10	20/06/2028			Interest Rate Swap	90.5200	90.5200	90.2700	90.2700	(0.276)	0.0000	0.0000	0
2020/07/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/15	JBAF	15/07/2020			Jibar Tradeable Future	3.8550	96.1450	3.8500	96.1500	(0.130)	0.0000	0.0000	0
2020/07/15	JBAF	19/08/2020			Jibar Tradeable Future	3.6550	96.3450	3.6450	96.3550	(0.274)	0.0000	0.0000	0
2020/07/15	JBAF	16/09/2020			Jibar Tradeable Future	3.6150	96.3850	3.5900	96.4100	(0.692)	0.0000	0.0000	0
2020/07/15	JBAF	21/10/2020			Jibar Tradeable Future	3.5350	96.4650	3.4850	96.5150	(1.414)	0.0000	0.0000	0
2020/07/15	JBAF	18/11/2020			Jibar Tradeable Future	3.5250	96.4750	3.4850	96.5150	(1.135)	0.0000	0.0000	0
2020/07/15	JBAF	15/12/2020			Jibar Tradeable Future	3.5350	96.4650	3.4750	96.5250	(1.697)	0.0000	0.0000	30
2020/07/15	JBAF	20/01/2021			Jibar Tradeable Future	3.5100	3.5100	3.5100	96.4900	0.000	0.0000	0.0000	0
2020/07/15	JBAF	17/03/2021			Jibar Tradeable Future	3.5600	96.4400	3.5000	96.5000	(1.685)	0.0000	0.0000	0
2020/07/15	JBAF	15/06/2021			Jibar Tradeable Future	3.7400	96.2600	3.6700	96.3300	(1.872)	0.0000	0.0000	0
2020/07/15	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7150	96.2850	(1.589)	0.0000	0.0000	0
2020/07/15	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	3.9600	96.0400	(1.737)	0.0000	0.0000	0
2020/07/15	JBAF	16/03/2022			Jibar Tradeable Future	4.1150	95.8850	4.0450	95.9550	(1.701)	0.0000	0.0000	0
2020/07/15	JBAF	15/06/2022			Jibar Tradeable Future	4.6050	95.3950	4.5650	95.4350	(0.869)	0.0000	0.0000	0
2020/07/15	R023	06/08/2020	7.26	Call	Bond Future	5,611.0000	5.6110	6,050.8500	6.0509	7.839	0	0	0
2020/07/15	R023	06/08/2020			Bond Future	4.9106	110.2044	4.7330	110.6442	(3.617)	0.0000	0.0000	32,030
2020/07/15	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R023	06/08/2020	7.27	Call	Bond Future	5,634.0800	5.6341	6,073.9300	6.0739	7.807	0	0	0
2020/07/15	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R023	06/08/2020	7.28	Call	Bond Future	5,657.1500	5.6572	6,097.0000	6.0970	7.775	0	0	0
2020/07/15	R023	05/11/2020	7.46	Put	Bond Future	0.7500	0.0008	0.2600	0.0003	(65.333)	0	0	0
2020/07/15	R023	05/11/2020	7.47	Put	Bond Future	0.7200	0.0007	0.2500	0.0003	(65.278)	0	0	0
2020/07/15	R023	05/11/2020			Bond Future	4.9871	107.4522	4.7895	107.8949	(3.964)	0.0000	0.0000	3,370
2020/07/15	R023	05/11/2020	7.46	Call	Bond Future	5,346.2300	5.3462	5,788.4400	5.7884	8.271	0	0	0
2020/07/15	R023	05/11/2020	7.47	Call	Bond Future	5,367.1200	5.3671	5,809.3500	5.8093	8.240	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
2020/07/15	R023	05/11/2020	7.45	Call	Bond Future	5,325.3500	5.3253	5,767.5500	5.7675	8.304	0	0	0
2020/07/15	R023	05/11/2020	7.45	Put	Bond Future	0.7800	0.0008	0.2800	0.0003	(64.103)	0	0	0
2020/07/15	R023	04/02/2021	6.34	Call	Bond Future	2,711.8700	2.7119	3,097.4400	3.0974	14.218	0	0	0
2020/07/15	R023	04/02/2021	6.32	Put	Bond Future	155.8900	0.1559	93.5200	0.0935	(40.009)	0	0	0
2020/07/15	R023	04/02/2021			Bond Future	5.0339	108.6979	4.8105	109.1441	(4.437)	0.0000	0.0000	0
2020/07/15	R023	04/02/2021	6.34	Put	Bond Future	150.6600	0.1507	90.0100	0.0900	(40.256)	0	0	0
2020/07/15	R023	04/02/2021	6.32	Call	Bond Future	2,678.4900	2.6785	3,062.3400	3.0623	14.331	0	0	0
2020/07/15	R023	04/02/2021	6.33	Put	Bond Future	153.2600	0.1533	91.7500	0.0918	(40.134)	0	0	0
2020/07/15	R023	04/02/2021	6.33	Call	Bond Future	2,695.1700	2.6952	3,079.8800	3.0799	14.274	0	0	0
2020/07/15	R023	06/05/2021	7.58	Call	Bond Future	4,328.0000	4.3280	4,759.9400	4.7599	9.980	0	0	0
2020/07/15	R023	06/05/2021			Bond Future	5.0677	106.0748	4.8119	106.5255	(5.048)	0.0000	0.0000	0
2020/07/15	R023	06/05/2021	7.56	Call	Bond Future	4,295.9800	4.2960	4,727.3200	4.7273	10.041	0	0	0
2020/07/15	R023	06/05/2021	7.56	Put	Bond Future	35.3500	0.0354	15.9500	0.0160	(54.880)	0	0	0
2020/07/15	R023	06/05/2021	7.58	Put	Bond Future	34.1100	0.0341	15.3100	0.0153	(55.116)	0	0	0
2020/07/15	R023	06/05/2021	7.57	Call	Bond Future	4,311.9900	4.3120	4,743.6300	4.7436	10.010	0	0	0
2020/07/15	R023	06/05/2021	7.57	Put	Bond Future	34.7300	0.0347	15.6300	0.0156	(54.996)	0	0	0
2020/07/15	R023	05/08/2021	5.30	Call	Bond Future	189.0800	0.1891	645.2800	0.6453	241.274	0	0	0
2020/07/15	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R023	05/08/2021			Bond Future	5.1750	107.2478	4.8745	107.7040	(5.806)	0.0000	0.0000	0
2020/07/15	R023	05/08/2021	5.31	Call	Bond Future	204.1800	0.2042	660.3800	0.6604	223.430	0	0	0
2020/07/15	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R023	05/08/2021	5.29	Call	Bond Future	173.9700	0.1740	630.1700	0.6302	262.229	0	0	0
2020/07/15	R035	06/08/2020	9.92	Put	Bond Future	7,793.1700	7.7932	7,555.2800	7.5553	(3.053)	0	0	0
2020/07/15	R035	06/08/2020	10.45	Put	Bond Future	4,410.3500	4.4104	4,217.0700	4.2171	(4.382)	0	0	500
2020/07/15	R035	06/08/2020	9.67	Call	Bond Future	16.8500	0.0169	17.0600	0.0171	1.246	0	0	500
2020/07/15	R035	06/08/2020	9.00	Put	Bond Future	14,699.0100	14.6990	14,459.4200	14.4594	(1.630)	0	0	0
2020/07/15	R035	06/08/2020			Bond Future	11.0709	88.2709	11.0329	88.5105	(0.343)	0.0000	0.0000	105,561
2020/07/15	R035	06/08/2020	9.92	Call	Bond Future	51.7300	0.0517	53.4100	0.0534	3.248	0	0	0
2020/07/15	R035	06/08/2020	9.09	Put	Bond Future	13,985.8800	13.9859	13,746.2700	13.7463	(1.713)	0	0	0
2020/07/15	R035	06/08/2020	9.09	Call	Bond Future	0.6700	0.0007	0.6300	0.0006	(5.970)	0	0	500
2020/07/15	R035	06/08/2020	9.67	Put	Bond Future	9,577.0600	9.5771	9,337.7000	9.3377	(2.499)	0	0	0
2020/07/15	R035	06/08/2020	9.00	Call	Bond Future	0.3700	0.0004	0.3500	0.0004	(5.405)	0	0	24,761
2020/07/15	R035	06/08/2020	9.93	Call	Bond Future	53.9400	0.0539	55.7200	0.0557	3.300	0	0	0
2020/07/15	R035	06/08/2020	9.91	Put	Bond Future	7,862.8000	7.8628	7,624.8100	7.6248	(3.027)	0	0	0
2020/07/15	R035	06/08/2020	10.45	Call	Bond Future	358.5100	0.3585	404.8000	0.4048	12.912	0	0	0
2020/07/15	R035	06/08/2020	9.93	Put	Bond Future	7,723.6900	7.7237	7,485.9000	7.4859	(3.079)	0	0	0
2020/07/15	R035	06/08/2020	9.91	Call	Bond Future	49.6000	0.0496	51.1800	0.0512	3.185	0	0	0
2020/07/15	R035	06/08/2020	8.75	Put	Bond Future	16,719.7800	16.7198	16,480.2000	16.4802	(1.433)	0	0	0
2020/07/15	R035	06/08/2020	8.75	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	3,000
2020/07/15	R035	05/11/2020	10.34	Put	Bond Future	8,008.0100	8.0080	7,797.3800	7.7974	(2.630)	0	0	0
2020/07/15	R035	05/11/2020			Bond Future	11.2974	84.7219	11.2581	84.9627	(0.348)	0.0000	0.0000	0
2020/07/15	R035	05/11/2020	10.33	Call	Bond Future	1,816.5800	1.8166	1,844.3100	1.8443	1.526	0	0	0
2020/07/15	R035	05/11/2020	10.33	Put	Bond Future	8,058.3900	8.0584	7,845.4000	7.8454	(2.643)	0	0	0
2020/07/15	R035	05/11/2020	10.34	Call	Bond Future	1,834.2000	1.8342	1,864.2900	1.8643	1.640	0	0	0
2020/07/15	R035	05/11/2020	10.32	Call	Bond Future	1,799.0900	1.7991	1,824.2900	1.8243	1.401	0	0	0
2020/07/15	R035	05/11/2020	10.32	Put	Bond Future	8,108.9800	8.1090	7,893.4600	7.8935	(2.658)	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
2020/07/15	R035	04/02/2021	11.14	Put	Bond Future	6,616.5400	6.6165	6,504.8800	6.5049	(1.688)	0	0	650
2020/07/15	R035	04/02/2021	10.04	Put	Bond Future	11,554.7800	11.5548	11,337.6200	11.3376	(1.879)	0	0	0
2020/07/15	R035	04/02/2021	10.14	Put	Bond Future	11,018.6100	11.0186	10,804.2000	10.8042	(1.946)	0	0	650
2020/07/15	R035	04/02/2021	10.05	Call	Bond Future	1,987.5400	1.9875	2,012.8400	2.0128	1.273	0	0	0
2020/07/15	R035	04/02/2021			Bond Future	11.5290	85.7044	11.4883	85.9466	(0.354)	0.0000	0.0000	0
2020/07/15	R035	04/02/2021	10.06	Call	Bond Future	2,002.9900	2.0030	2,028.5700	2.0286	1.277	0	0	0
2020/07/15	R035	04/02/2021	10.06	Put	Bond Future	11,446.2700	11.4463	11,229.6500	11.2296	(1.892)	0	0	0
2020/07/15	R035	04/02/2021	10.14	Call	Bond Future	2,129.6300	2.1296	2,157.4200	2.1574	1.305	0	0	0
2020/07/15	R035	04/02/2021	11.14	Call	Bond Future	4,260.9600	4.2610	4,391.5000	4.3915	3.064	0	0	0
2020/07/15	R035	04/02/2021	10.04	Call	Bond Future	1,972.1600	1.9722	1,997.2000	1.9972	1.270	0	0	0
2020/07/15	R035	04/02/2021	10.05	Put	Bond Future	11,500.4500	11.5005	11,283.5500	11.2836	(1.886)	0	0	0
2020/07/15	R035	06/05/2021	12.77	Call	Bond Future	0.0000	0.0000	9,092.3800	9.0924	100.000	0	0	0
2020/07/15	R035	06/05/2021	11.55	Call	Bond Future	0.0000	0.0000	5,117.7200	5.1177	100.000	0	0	0
2020/07/15	R035	06/05/2021	10.24	Put	Bond Future	11,668.6700	11.6687	11,442.9400	11.4429	(1.934)	0	0	0
2020/07/15	R035	06/05/2021	12.35	Put	Bond Future	4,153.7700	4.1538	4,076.1500	4.0762	(1.869)	0	0	0
2020/07/15	R035	06/05/2021	12.37	Call	Bond Future	7,514.3200	7.5143	7,682.9200	7.6829	2.244	0	0	0
2020/07/15	R035	06/05/2021			Bond Future	11.7597	82.2417	11.7173	82.4861	(0.360)	0.0000	0.0000	0
2020/07/15	R035	06/05/2021	12.35	Call	Bond Future	7,447.4800	7.4475	7,614.3200	7.6143	2.240	0	0	0
2020/07/15	R035	06/05/2021	12.37	Put	Bond Future	4,112.5600	4.1126	4,036.7000	4.0367	(1.845)	0	0	0
2020/07/15	R035	06/05/2021	12.77	Put	Bond Future	0.0000	0.0000	3,331.9600	3.3320	100.000	0	0	1,650
2020/07/15	R035	06/05/2021	11.55	Put	Bond Future	0.0000	0.0000	6,093.6100	6.0936	100.000	0	0	1,650
2020/07/15	R035	06/05/2021	10.24	Call	Bond Future	2,171.9800	2.1720	2,190.7100	2.1907	0.862	0	0	793
2020/07/15	R035	06/05/2021	12.36	Put	Bond Future	4,133.2600	4.1333	4,056.2400	4.0562	(1.863)	0	0	0
2020/07/15	R035	06/05/2021	10.81	Put	Bond Future	0.0000	0.0000	8,732.7800	8.7328	100.000	0	0	0
2020/07/15	R035	06/05/2021	10.81	Call	Bond Future	0.0000	0.0000	3,225.4400	3.2254	100.000	0	0	1,650
2020/07/15	R035	06/05/2021	12.02	Call	Bond Future	6,389.7600	6.3898	6,523.0800	6.5231	2.086	0	0	0
2020/07/15	R035	06/05/2021	12.02	Put	Bond Future	4,912.0300	4.9120	4,800.8900	4.8009	(2.263)	0	0	793
2020/07/15	R035	06/05/2021	11.32	Call	Bond Future	4,370.9900	4.3710	4,482.8700	4.4829	2.560	0	0	0
2020/07/15	R035	06/05/2021	11.32	Put	Bond Future	6,961.5600	6.9616	6,828.9800	6.8290	(1.904)	0	0	793
2020/07/15	R035	06/05/2021	12.36	Call	Bond Future	7,481.0200	7.4810	7,648.4600	7.6485	2.238	0	0	0
2020/07/15	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R035	05/08/2021			Bond Future	12.0209	83.1506	11.9765	83.3981	(0.369)	0.0000	0.0000	0
2020/07/15	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R035	05/08/2021	5.29	Put	Bond Future	55,173.3800	55.1734	54,925.8600	54.9259	(0.449)	0	0	0
2020/07/15	R035	05/08/2021	5.31	Put	Bond Future	54,940.0900	54.9401	54,692.5700	54.6926	(0.451)	0	0	0
2020/07/15	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R035	05/08/2021	5.30	Put	Bond Future	55,056.6700	55.0567	54,809.1500	54.8091	(0.450)	0	0	0
2020/07/15	R186	06/08/2020	8.38	Put	Bond Future	137.8600	0.1379	78.2000	0.0782	(43.276)	0	0	0
2020/07/15	R186	06/08/2020	7.45	Call	Bond Future	408.9200	0.4089	627.3200	0.6273	53.409	0	0	2,500
2020/07/15	R186	06/08/2020	9.00	Call	Bond Future	6,474.4400	6.4744	7,184.2800	7.1843	10.964	0	0	900
2020/07/15	R186	06/08/2020	8.00	Call	Bond Future	1,844.1700	1.8442	2,370.6400	2.3706	28.548	0	0	900
2020/07/15	R186	06/08/2020	8.25	Call	Bond Future	2,865.7000	2.8657	3,491.2600	3.4913	21.829	0	0	0
2020/07/15	R186	06/08/2020			Bond Future	7.7496	115.0761	7.6166	115.7925	(1.716)	0.0000	0.0000	72,961
2020/07/15	R186	06/08/2020	8.37	Call	Bond Future	3,410.5100	3.4105	4,065.2600	4.0653	19.198	0	0	0
2020/07/15	R186	06/08/2020	8.37	Put	Bond Future	143.0800	0.1431	81.4100	0.0814	(43.102)	0	0	0
2020/07/15	R186	06/08/2020	9.00	Put	Bond Future	10.5100	0.0105	3.9300	0.0039	(62.607)	0	0	0
2020/07/15	R186	06/08/2020	8.38	Call	Bond Future	3,456.9700	3.4570	4,113.7300	4.1137	18.998	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	R186	06/08/2020	7.45	Put	Bond Future	2,030.6200		2.0306	1,532.6000	1.5326	(24.526)	0	0	2,500
2020/07/15	R186	06/08/2020	8.00	Put	Bond Future	510.7400		0.5107	320.7900	0.3208	(37.191)	0	0	15,177
2020/07/15	R186	06/08/2020	8.25	Put	Bond Future	220.8400		0.2208	129.9800	0.1300	(41.143)	0	0	0
2020/07/15	R186	06/08/2020	8.36	Call	Bond Future	3,364.1800		3.3642	4,016.8400	4.0168	19.400	0	0	0
2020/07/15	R186	06/08/2020	8.36	Put	Bond Future	148.4600		0.1485	84.7000	0.0847	(42.948)	0	0	0
2020/07/15	R186	05/11/2020	8.00	Put	Bond Future	2,453.2700		2.4533	2,134.2000	2.1342	(13.006)	0	0	0
2020/07/15	R186	05/11/2020	8.65	Call	Bond Future	4,816.0300		4.8160	5,368.8200	5.3688	11.478	0	0	0
2020/07/15	R186	05/11/2020	8.64	Put	Bond Future	1,243.8400		1.2438	1,072.4800	1.0725	(13.777)	0	0	0
2020/07/15	R186	05/11/2020			Bond Future	7.9368		116.2815	7.7967	117.0037	(1.766)	0.0000	0.0000	181
2020/07/15	R186	05/11/2020	7.00	Put	Bond Future	5,803.5300		5.8035	5,247.8400	5.2478	(9.575)	0	0	0
2020/07/15	R186	05/11/2020	7.00	Call	Bond Future	862.1600		0.8622	1,028.6100	1.0286	19.306	0	0	1,200
2020/07/15	R186	05/11/2020	8.66	Call	Bond Future	4,851.6600		4.8517	5,406.2500	5.4063	11.431	0	0	0
2020/07/15	R186	05/11/2020	8.66	Put	Bond Future	1,216.5000		1.2165	1,048.9500	1.0489	(13.773)	0	0	0
2020/07/15	R186	05/11/2020	8.00	Call	Bond Future	2,776.9000		2.7769	3,179.9700	3.1800	14.515	0	0	1,200
2020/07/15	R186	05/11/2020	7.84	Put	Bond Future	2,866.2000		2.8662	2,509.6800	2.5097	(12.439)	0	0	0
2020/07/15	R186	05/11/2020	9.26	Put	Bond Future	621.8300		0.6218	502.1700	0.5022	(19.243)	0	0	3,500
2020/07/15	R186	05/11/2020	8.65	Put	Bond Future	1,230.1100		1.2301	1,060.7600	1.0608	(13.767)	0	0	0
2020/07/15	R186	05/11/2020	8.64	Call	Bond Future	4,780.4900		4.7805	5,331.2700	5.3313	11.521	0	0	0
2020/07/15	R186	05/11/2020	7.84	Call	Bond Future	2,367.8300		2.3678	2,733.4500	2.7335	15.441	0	0	3,500
2020/07/15	R186	05/11/2020	8.34	Put	Bond Future	1,725.5400		1.7255	1,488.2000	1.4882	(13.755)	0	0	0
2020/07/15	R186	05/11/2020	8.34	Call	Bond Future	3,770.8600		3.7709	4,255.6600	4.2557	12.856	0	0	3,500
2020/07/15	R186	05/11/2020	9.26	Call	Bond Future	7,160.1500		7.1601	7,762.6300	7.7626	8.414	0	0	0
2020/07/15	R186	04/02/2021	8.15	Call	Bond Future	3,326.5800		3.3266	3,755.6500	3.7556	12.898	0	0	0
2020/07/15	R186	04/02/2021			Bond Future	8.1209		112.3468	7.9729	113.0756	(1.822)	0.0000	0.0000	0
2020/07/15	R186	04/02/2021	8.15	Put	Bond Future	3,183.8600		3.1839	2,884.1300	2.8841	(9.414)	0	0	0
2020/07/15	R186	04/02/2021	8.16	Call	Bond Future	3,351.7500		3.3518	3,782.8500	3.7829	12.862	0	0	0
2020/07/15	R186	04/02/2021	8.17	Put	Bond Future	3,136.4200		3.1364	2,840.7600	2.8408	(9.427)	0	0	0
2020/07/15	R186	04/02/2021	8.16	Put	Bond Future	3,160.0800		3.1601	2,862.3800	2.8624	(9.421)	0	0	0
2020/07/15	R186	04/02/2021	8.17	Call	Bond Future	3,377.0200		3.3770	3,810.1600	3.8102	12.826	0	0	0
2020/07/15	R186	06/05/2021	10.76	Put	Bond Future	480.2600		0.4803	387.3400	0.3873	(19.348)	0	0	0
2020/07/15	R186	06/05/2021	10.77	Call	Bond Future	11,226.0400		11.2260	11,870.5000	11.8705	5.741	0	0	0
2020/07/15	R186	06/05/2021			Bond Future	8.3179		113.6783	8.1611	114.4149	(1.885)	0.0000	0.0000	0
2020/07/15	R186	06/05/2021	10.78	Call	Bond Future	11,262.1900		11.2622	11,907.4100	11.9074	5.729	0	0	0
2020/07/15	R186	06/05/2021	10.78	Put	Bond Future	470.4600		0.4705	379.0600	0.3791	(19.428)	0	0	0
2020/07/15	R186	06/05/2021	10.76	Call	Bond Future	11,189.9100		11.1899	11,833.6100	11.8336	5.753	0	0	0
2020/07/15	R186	06/05/2021	10.77	Put	Bond Future	475.3400		0.4753	383.1800	0.3832	(19.388)	0	0	0
2020/07/15	R186	05/08/2021	8.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R186	05/08/2021	8.61	Call	Bond Future	230.4000		0.2304	975.6700	0.9757	323.468	0	0	0
2020/07/15	R186	05/08/2021			Bond Future	8.5581		109.6523	8.3912	110.3976	(1.950)	0.0000	0.0000	0
2020/07/15	R186	05/08/2021	8.62	Call	Bond Future	274.7400		0.2747	1,020.0100	1.0200	271.264	0	0	0
2020/07/15	R186	05/08/2021	8.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R186	05/08/2021	8.63	Call	Bond Future	319.0400		0.3190	1,064.3100	1.0643	233.598	0	0	0
2020/07/15	R186	05/08/2021	8.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R197	06/08/2020			Bond Future	306.2086		306.2086	306.2127	306.2127	0.001	0.0000	0.0000	2,591
2020/07/15	R197	05/11/2020			Bond Future	309.4913		309.4913	309.4907	309.4907	0.000	0.0000	0.0000	1,400
2020/07/15	R197	04/02/2021			Bond Future	305.3086		305.3086	305.3036	305.3036	(0.002)	0.0000	0.0000	0
2020/07/15	R197	06/05/2021			Bond Future	308.9963		308.9963	308.9892	308.9892	(0.002)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	R197	05/08/2021			Bond Future	304.4952	304.4952	304.4893	304.4893	(0.002)	0.0000	0.0000	0
2020/07/15	R202	06/08/2020			Bond Future	204.4830	204.4830	204.8141	204.8141	0.162	0.0000	0.0000	6,136
2020/07/15	R202	05/11/2020			Bond Future	206.6751	206.6751	207.0066	207.0066	0.160	0.0000	0.0000	1,904
2020/07/15	R202	04/02/2021			Bond Future	204.9534	204.9534	205.2861	205.2861	0.162	0.0000	0.0000	0
2020/07/15	R202	06/05/2021			Bond Future	207.4288	207.4288	207.7639	207.7639	0.162	0.0000	0.0000	0
2020/07/15	R202	05/08/2021			Bond Future	205.5275	205.5275	205.8676	205.8676	0.165	0.0000	0.0000	0
2020/07/15	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R208	06/08/2020			Bond Future	3.4306	104.5296	3.3933	104.5533	(1.087)	0.0000	0.0000	22,723
2020/07/15	R208	06/08/2020	5.56	Call	Bond Future	1,336.1400	1.3361	1,359.8200	1.3598	1.772	0	0	0
2020/07/15	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R208	06/08/2020	5.57	Call	Bond Future	1,342.3400	1.3423	1,366.0200	1.3660	1.764	0	0	0
2020/07/15	R208	06/08/2020	5.55	Call	Bond Future	1,329.9400	1.3299	1,353.6200	1.3536	1.781	0	0	0
2020/07/15	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R208	05/11/2020	4.78	Call	Bond Future	732.9300	0.7329	755.2200	0.7552	3.041	0	0	0
2020/07/15	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R208	05/11/2020			Bond Future	2.8899	102.2337	2.8328	102.2560	(1.975)	0.0000	0.0000	0
2020/07/15	R208	05/11/2020	4.79	Call	Bond Future	736.7800	0.7368	759.0700	0.7591	3.025	0	0	0
2020/07/15	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R208	05/11/2020	4.77	Call	Bond Future	729.0800	0.7291	751.3700	0.7514	3.057	0	0	0
2020/07/15	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R209	06/08/2020	5.55	Put	Bond Future	42,096.0200	42.0960	41,921.9600	41.9220	(0.413)	0	0	0
2020/07/15	R209	06/08/2020			Bond Future	10.9535	67.4371	10.9215	67.6112	(0.292)	0.0000	0.0000	59,872
2020/07/15	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R209	06/08/2020	5.57	Put	Bond Future	41,879.2100	41.8792	41,705.1500	41.7052	(0.416)	0	0	0
2020/07/15	R209	06/08/2020	5.56	Put	Bond Future	41,987.5400	41.9875	41,813.4800	41.8135	(0.415)	0	0	0
2020/07/15	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R209	05/11/2020	10.02	Call	Bond Future	1,481.9200	1.4819	1,486.5900	1.4866	0.315	0	0	0
2020/07/15	R209	05/11/2020			Bond Future	11.1529	65.0038	11.1199	65.1786	(0.296)	0.0000	0.0000	0
2020/07/15	R209	05/11/2020	10.00	Call	Bond Future	1,453.9300	1.4539	1,458.2100	1.4582	0.294	0	0	0
2020/07/15	R209	05/11/2020	10.00	Put	Bond Future	7,995.6600	7.9957	7,825.1000	7.8251	(2.133)	0	0	0
2020/07/15	R209	05/11/2020	10.02	Put	Bond Future	7,902.1400	7.9021	7,731.9700	7.7320	(2.153)	0	0	0
2020/07/15	R209	05/11/2020	10.01	Call	Bond Future	1,467.8800	1.4679	1,472.3500	1.4724	0.305	0	0	0
2020/07/15	R209	05/11/2020	10.01	Put	Bond Future	7,948.8200	7.9488	7,778.4500	7.7785	(2.143)	0	0	0
2020/07/15	R209	04/02/2021	10.12	Put	Bond Future	9,005.6700	9.0057	8,883.0500	8.8830	(1.362)	0	0	0
2020/07/15	R209	04/02/2021			Bond Future	11.3513	65.7580	11.3172	65.9339	(0.300)	0.0000	0.0000	0
2020/07/15	R209	04/02/2021	10.11	Call	Bond Future	2,157.7400	2.1577	2,210.7100	2.2107	2.455	0	0	0
2020/07/15	R209	04/02/2021	10.11	Put	Bond Future	9,050.0600	9.0501	8,927.1500	8.9272	(1.358)	0	0	0
2020/07/15	R209	04/02/2021	10.12	Call	Bond Future	2,173.1000	2.1731	2,226.3600	2.2264	2.451	0	0	0
2020/07/15	R209	04/02/2021	10.10	Call	Bond Future	2,142.4500	2.1425	2,195.1400	2.1951	2.459	0	0	0
2020/07/15	R209	04/02/2021	10.10	Put	Bond Future	9,094.5900	9.0946	8,971.4000	8.9714	(1.355)	0	0	0
2020/07/15	R209	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	3,503.3100	3.5033	100.000	0	0	1,000
2020/07/15	R209	06/05/2021	12.23	Put	Bond Future	3,519.0100	3.5190	3,536.3600	3.5364	0.493	0	0	0
2020/07/15	R209	06/05/2021	12.22	Call	Bond Future	6,747.2300	6.7472	6,940.8400	6.9408	2.869	0	0	0
2020/07/15	R209	06/05/2021			Bond Future	11.5550	63.3958	11.5197	63.5732	(0.305)	0.0000	0.0000	460

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
2020/07/15	R209	06/05/2021	10.25	Put	Bond Future	0.0000	0.0000	9,195.4000	9.1954	100.000	0	0	0
2020/07/15	R209	06/05/2021	10.25	Call	Bond Future	0.0000	0.0000	2,295.5300	2.2955	100.000	0	0	1,000
2020/07/15	R209	06/05/2021	11.25	Call	Bond Future	0.0000	0.0000	4,326.7800	4.3268	100.000	0	0	0
2020/07/15	R209	06/05/2021	11.25	Put	Bond Future	0.0000	0.0000	5,706.9000	5.7069	100.000	0	0	1,000
2020/07/15	R209	06/05/2021	12.25	Call	Bond Future	0.0000	0.0000	7,030.0900	7.0301	100.000	0	0	0
2020/07/15	R209	06/05/2021	12.23	Call	Bond Future	6,775.6800	6.7757	6,970.4900	6.9705	2.875	0	0	0
2020/07/15	R209	06/05/2021	12.22	Put	Bond Future	3,536.9600	3.5370	3,553.1100	3.5531	0.457	0	0	0
2020/07/15	R209	06/05/2021	12.24	Call	Bond Future	6,803.9600	6.8040	7,000.3900	7.0004	2.887	0	0	0
2020/07/15	R209	06/05/2021	12.24	Put	Bond Future	3,500.9300	3.5009	3,519.9000	3.5199	0.542	0	0	0
2020/07/15	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R209	05/08/2021			Bond Future	11.7807	64.0962	11.7439	64.2760	(0.312)	0.0000	0.0000	0
2020/07/15	R209	05/08/2021	11.80	Call	Bond Future	94.1700	0.0942	273.9100	0.2739	190.868	0	0	0
2020/07/15	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R209	05/08/2021	11.81	Call	Bond Future	142.8000	0.1428	322.5400	0.3225	125.868	0	0	0
2020/07/15	R209	05/08/2021	11.79	Call	Bond Future	45.4800	0.0455	225.2200	0.2252	395.207	0	0	0
2020/07/15	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R210	06/08/2020			Bond Future	182.2159	182.2159	182.1286	182.1286	(0.048)	0.0000	0.0000	1,929
2020/07/15	R210	05/11/2020			Bond Future	181.4946	181.4946	181.4035	181.4035	(0.050)	0.0000	0.0000	644
2020/07/15	R210	04/02/2021			Bond Future	183.6420	183.6420	183.5473	183.5473	(0.052)	0.0000	0.0000	0
2020/07/15	R210	06/05/2021			Bond Future	183.1497	183.1497	183.0526	183.0526	(0.053)	0.0000	0.0000	0
2020/07/15	R210	05/08/2021			Bond Future	185.2192	185.2192	185.1217	185.1217	(0.053)	0.0000	0.0000	0
2020/07/15	R212	06/08/2020			Bond Future	165.5543	165.5543	165.4974	165.4974	(0.034)	0.0000	0.0000	7,008
2020/07/15	R212	05/11/2020			Bond Future	167.3293	167.3293	167.2691	167.2691	(0.036)	0.0000	0.0000	1,526
2020/07/15	R212	04/02/2021			Bond Future	167.0143	167.0143	166.9510	166.9510	(0.038)	0.0000	0.0000	0
2020/07/15	R212	06/05/2021			Bond Future	169.0313	169.0313	168.9662	168.9662	(0.039)	0.0000	0.0000	0
2020/07/15	R212	05/08/2021			Bond Future	168.6141	168.6141	168.5490	168.5490	(0.039)	0.0000	0.0000	0
2020/07/15	R213	06/08/2020	9.31	Call	Bond Future	247.2300	0.2472	296.2800	0.2963	19.840	0	0	0
2020/07/15	R213	06/08/2020			Bond Future	9.9343	84.2145	9.8618	84.6228	(0.730)	0.0000	0.0000	16,142
2020/07/15	R213	06/08/2020	9.29	Call	Bond Future	230.7200	0.2307	276.1800	0.2762	19.704	0	0	0
2020/07/15	R213	06/08/2020	9.29	Put	Bond Future	3,955.1600	3.9552	3,592.3400	3.5923	(9.173)	0	0	0
2020/07/15	R213	06/08/2020	9.31	Put	Bond Future	3,852.7100	3.8527	3,493.4800	3.4935	(9.324)	0	0	0
2020/07/15	R213	06/08/2020	9.30	Call	Bond Future	238.8600	0.2389	286.1000	0.2861	19.777	0	0	0
2020/07/15	R213	06/08/2020	9.30	Put	Bond Future	3,903.7900	3.9038	3,542.7500	3.5427	(9.248)	0	0	0
2020/07/15	R213	05/11/2020	9.60	Put	Bond Future	5,203.6400	5.2036	4,928.4500	4.9285	(5.288)	0	0	0
2020/07/15	R213	05/11/2020	9.59	Call	Bond Future	2,174.8800	2.1749	2,309.5500	2.3096	6.192	0	0	0
2020/07/15	R213	05/11/2020			Bond Future	10.1387	81.5682	10.0635	81.9794	(0.742)	0.0000	0.0000	0
2020/07/15	R213	05/11/2020	9.60	Call	Bond Future	2,195.4900	2.1955	2,331.5000	2.3315	6.195	0	0	0
2020/07/15	R213	05/11/2020	9.59	Put	Bond Future	5,240.2600	5.2403	4,963.7300	4.9637	(5.277)	0	0	0
2020/07/15	R213	05/11/2020	9.61	Call	Bond Future	2,216.0500	2.2160	2,353.5700	2.3536	6.206	0	0	0
2020/07/15	R213	05/11/2020	9.61	Put	Bond Future	5,167.0200	5.1670	4,893.3400	4.8933	(5.297)	0	0	0
2020/07/15	R213	04/02/2021	9.40	Call	Bond Future	2,302.0600	2.3021	2,447.1100	2.4471	6.301	0	0	0
2020/07/15	R213	04/02/2021	9.39	Put	Bond Future	7,562.2000	7.5622	7,290.5900	7.2906	(3.592)	0	0	0
2020/07/15	R213	04/02/2021			Bond Future	10.3462	82.5139	10.2681	82.9286	(0.755)	0.0000	0.0000	0
2020/07/15	R213	04/02/2021	9.41	Call	Bond Future	2,319.1400	2.3191	2,466.1200	2.4661	6.338	0	0	0
2020/07/15	R213	04/02/2021	9.41	Put	Bond Future	7,481.2800	7.4813	7,213.5200	7.2135	(3.579)	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
2020/07/15	R213	04/02/2021	9.40	Put	Bond Future	7,521.6700	7.5217	7,251.9800	7.2520	(3.586)	0	0	0
2020/07/15	R213	04/02/2021	9.39	Call	Bond Future	2,285.0600	2.2851	2,428.1900	2.4282	6.264	0	0	0
2020/07/15	R213	06/05/2021	11.91	Put	Bond Future	2,211.9600	2.2120	2,040.2900	2.0403	(7.761)	0	0	0
2020/07/15	R213	06/05/2021			Bond Future	10.5539	79.9593	10.4726	80.3784	(0.770)	0.0000	0.0000	0
2020/07/15	R213	06/05/2021	11.90	Call	Bond Future	8,759.6700	8.7597	9,006.3700	9.0064	2.816	0	0	0
2020/07/15	R213	06/05/2021	11.90	Put	Bond Future	2,226.6400	2.2266	2,054.2700	2.0543	(7.741)	0	0	0
2020/07/15	R213	06/05/2021	11.91	Call	Bond Future	8,790.7700	8.7908	9,038.1700	9.0382	2.814	0	0	0
2020/07/15	R213	06/05/2021	11.89	Call	Bond Future	8,728.6200	8.7286	8,974.6100	8.9746	2.818	0	0	0
2020/07/15	R213	06/05/2021	11.89	Put	Bond Future	2,241.4100	2.2414	2,068.3300	2.0683	(7.722)	0	0	0
2020/07/15	R213	05/08/2021	10.85	Call	Bond Future	286.2800	0.2863	710.3600	0.7104	148.135	0	0	0
2020/07/15	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R213	05/08/2021			Bond Future	10.7923	80.8433	10.7074	81.2673	(0.787)	0.0000	0.0000	0
2020/07/15	R213	05/08/2021	10.86	Call	Bond Future	335.7800	0.3358	759.8600	0.7599	126.297	0	0	0
2020/07/15	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R213	05/08/2021	10.84	Call	Bond Future	236.7400	0.2367	660.8200	0.6608	179.133	0	0	0
2020/07/15	R214	06/08/2020	9.98	Put	Bond Future	7,472.6100	7.4726	7,404.4600	7.4045	(0.912)	0	0	0
2020/07/15	R214	06/08/2020	9.97	Call	Bond Future	38.1900	0.0382	34.2300	0.0342	(10.369)	0	0	0
2020/07/15	R214	06/08/2020			Bond Future	11.2172	65.3184	11.2055	65.3825	(0.104)	0.0000	0.0000	19,898
2020/07/15	R214	06/08/2020	9.98	Call	Bond Future	39.8200	0.0398	35.7500	0.0358	(10.221)	0	0	0
2020/07/15	R214	06/08/2020	9.97	Put	Bond Future	7,536.7000	7.5367	7,468.6600	7.4687	(0.903)	0	0	0
2020/07/15	R214	06/08/2020	9.99	Call	Bond Future	41.5200	0.0415	37.3300	0.0373	(10.092)	0	0	0
2020/07/15	R214	06/08/2020	9.99	Put	Bond Future	7,408.6900	7.4087	7,340.4200	7.3404	(0.921)	0	0	0
2020/07/15	R214	05/11/2020	10.26	Put	Bond Future	8,190.1300	8.1901	8,111.3500	8.1113	(0.962)	0	0	0
2020/07/15	R214	05/11/2020			Bond Future	11.4132	62.7262	11.4012	62.7899	(0.105)	0.0000	0.0000	0
2020/07/15	R214	05/11/2020	10.25	Call	Bond Future	1,487.7900	1.4878	1,472.7200	1.4727	(1.013)	0	0	0
2020/07/15	R214	05/11/2020	10.25	Put	Bond Future	8,238.8000	8.2388	8,160.0100	8.1600	(0.956)	0	0	0
2020/07/15	R214	05/11/2020	10.26	Call	Bond Future	1,502.1100	1.5021	1,487.0500	1.4871	(1.003)	0	0	0
2020/07/15	R214	05/11/2020	10.24	Call	Bond Future	1,473.5600	1.4736	1,458.4800	1.4585	(1.023)	0	0	0
2020/07/15	R214	05/11/2020	10.24	Put	Bond Future	8,287.6600	8.2877	8,208.8600	8.2089	(0.951)	0	0	0
2020/07/15	R214	04/02/2021	10.33	Call	Bond Future	2,156.4800	2.1565	2,196.4200	2.1964	1.852	0	0	0
2020/07/15	R214	04/02/2021			Bond Future	11.6123	63.4535	11.6001	63.5170	(0.105)	0.0000	0.0000	0
2020/07/15	R214	04/02/2021	10.31	Call	Bond Future	2,125.6100	2.1256	2,165.2500	2.1653	1.865	0	0	0
2020/07/15	R214	04/02/2021	10.31	Put	Bond Future	9,541.1900	9.5412	9,517.3400	9.5173	(0.250)	0	0	0
2020/07/15	R214	04/02/2021	10.33	Put	Bond Future	9,447.4400	9.4474	9,423.8900	9.4239	(0.249)	0	0	0
2020/07/15	R214	04/02/2021	10.32	Call	Bond Future	2,141.0100	2.1410	2,180.8000	2.1808	1.858	0	0	0
2020/07/15	R214	04/02/2021	10.32	Put	Bond Future	9,494.2400	9.4942	9,470.5400	9.4705	(0.250)	0	0	0
2020/07/15	R214	06/05/2021	12.26	Call	Bond Future	6,248.4700	6.2485	6,372.7700	6.3728	1.989	0	0	0
2020/07/15	R214	06/05/2021	12.25	Put	Bond Future	4,061.4200	4.0614	4,120.4200	4.1204	1.453	0	0	0
2020/07/15	R214	06/05/2021			Bond Future	11.8092	60.9256	11.7966	60.9894	(0.107)	0.0000	0.0000	0
2020/07/15	R214	06/05/2021	12.27	Call	Bond Future	6,275.8100	6.2758	6,401.3600	6.4014	2.001	0	0	0
2020/07/15	R214	06/05/2021	12.27	Put	Bond Future	4,021.1100	4.0211	4,082.8400	4.0828	1.535	0	0	0
2020/07/15	R214	06/05/2021	12.26	Put	Bond Future	4,041.2100	4.0412	4,101.6900	4.1017	1.497	0	0	0
2020/07/15	R214	06/05/2021	12.25	Call	Bond Future	6,221.1700	6.2212	6,343.9900	6.3440	1.974	0	0	0
2020/07/15	R214	05/08/2021	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R214	05/08/2021			Bond Future	12.0303	61.5989	12.0171	61.6637	(0.110)	0.0000	0.0000	0
2020/07/15	R214	05/08/2021	12.01	Put	Bond Future	99.6600	0.0997	34.8500	0.0348	(65.031)	0	0	0

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2020/07/15	R214	05/08/2021	12.03	Put	Bond Future		1.5600	0.0016	0.0000	(100.000)	0	0	0	
2020/07/15	R214	05/08/2021	12.02	Call	Bond Future		0.0000	0.0000	14.2300	100.000	0	0	0	
2020/07/15	R214	05/08/2021	12.02	Put	Bond Future		50.5800	0.0506	0.0000	(100.000)	0	0	0	
2020/07/15	R214	05/08/2021	12.03	Call	Bond Future		0.0000	0.0000	63.2500	100.000	0	0	0	
2020/07/15	R248	06/08/2020	10.20	Call	Bond Future		15.9400	0.0159	14.3300	(10.100)	0	0	0	
2020/07/15	R248	06/08/2020	11.80	Call	Bond Future		2,363.7200	2.3637	2,357.6700	(0.256)	0	0	470	
2020/07/15	R248	06/08/2020	12.75	Call	Bond Future		6,792.4100	6.7924	6,763.1000	(0.432)	0	0	814	
2020/07/15	R248	06/08/2020	10.35	Call	Bond Future		32.4000	0.0324	29.5000	(8.951)	0	0	640	
2020/07/15	R248	06/08/2020	11.85	Put	Bond Future		1,208.1500	1.2081	1,251.6500	3.601	0	0	0	
2020/07/15	R248	06/08/2020	9.00	Put	Bond Future		21,186.3300	21.1863	21,237.2200	0.240	0	0	0	
2020/07/15	R248	06/08/2020			Bond Future		11.6380	80.1983	11.6459	80.1474	0.068	0.0000	0.0000	111,984
2020/07/15	R248	06/08/2020	10.18	Call	Bond Future		14.4400	0.0144	12.9500	(10.319)	0	0	0	
2020/07/15	R248	06/08/2020	10.18	Put	Bond Future		10,595.5400	10.5955	10,644.9400	0.466	0	0	0	
2020/07/15	R248	06/08/2020	10.35	Put	Bond Future		9,249.4200	9.2494	9,297.4100	0.519	0	0	0	
2020/07/15	R248	06/08/2020	11.85	Call	Bond Future		2,555.9200	2.5559	2,548.5300	(0.289)	0	0	0	
2020/07/15	R248	06/08/2020	11.15	Put	Bond Future		3,846.7300	3.8467	3,906.8600	3.9069	1.563	0	0	0
2020/07/15	R248	06/08/2020	11.15	Call	Bond Future		571.9600	0.5720	581.2000	0.5812	1.615	0	0	0
2020/07/15	R248	06/08/2020	10.85	Put	Bond Future		5,642.8100	5.6428	5,686.4800	5.6865	0.774	0	0	0
2020/07/15	R248	06/08/2020	10.85	Call	Bond Future		227.7400	0.2277	220.5200	(3.170)	0	0	640	
2020/07/15	R248	06/08/2020	9.25	Put	Bond Future		18,760.4100	18.7604	18,811.2900	18.8113	0.271	0	0	0
2020/07/15	R248	06/08/2020	9.25	Call	Bond Future		0.0400	0.0000	0.0300	(25.000)	0	0	20,640	
2020/07/15	R248	06/08/2020	10.20	Put	Bond Future		10,434.6000	10.4346	10,483.8800	10.4839	0.472	0	0	0
2020/07/15	R248	06/08/2020	11.80	Put	Bond Future		1,329.9400	1.3299	1,374.7800	1.3748	3.372	0	0	0
2020/07/15	R248	06/08/2020	12.75	Put	Bond Future		176.0700	0.1761	197.6500	0.1977	12.256	0	0	0
2020/07/15	R248	06/08/2020	9.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	3,000	
2020/07/15	R248	06/08/2020	10.19	Call	Bond Future		15.1700	0.0152	13.6200	(10.218)	0	0	0	
2020/07/15	R248	06/08/2020	10.19	Put	Bond Future		10,514.9900	10.5150	10,564.3300	10.5643	0.469	0	0	0
2020/07/15	R248	06/08/2020	12.25	Put	Bond Future		526.2700	0.5263	566.5200	0.5665	7.648	0	0	0
2020/07/15	R248	06/08/2020	12.25	Call	Bond Future		4,302.6900	4.3027	4,292.0500	(0.247)	0	0	814	
2020/07/15	R248	06/08/2020	11.10	Put	Bond Future		4,120.1500	4.1201	4,177.1400	4.1771	1.383	0	0	0
2020/07/15	R248	06/08/2020	11.10	Call	Bond Future		495.6400	0.4956	501.7400	0.5017	1.231	0	0	470
2020/07/15	R248	05/11/2020	10.02	Put	Bond Future		14,003.5800	14.0036	14,032.5400	14.0325	0.207	0	0	0
2020/07/15	R248	05/11/2020	10.03	Call	Bond Future		746.5900	0.7466	722.6900	(3.201)	0	0	0	
2020/07/15	R248	05/11/2020			Bond Future		11.8543	76.6277	11.8627	76.5751	0.071	0.0000	0.0000	250
2020/07/15	R248	05/11/2020	11.00	Put	Bond Future		7,862.3600	7.8624	7,935.9700	7.9360	0.936	0	0	0
2020/07/15	R248	05/11/2020	11.00	Call	Bond Future		2,157.2800	2.1573	2,178.2300	2.1782	0.971	0	0	800
2020/07/15	R248	05/11/2020	10.00	Put	Bond Future		14,151.9800	14.1520	14,181.3200	14.1813	0.207	0	0	0
2020/07/15	R248	05/11/2020	10.00	Call	Bond Future		718.3800	0.7184	695.0600	(3.246)	0	0	800	
2020/07/15	R248	05/11/2020	10.04	Call	Bond Future		756.1700	0.7562	732.0800	(3.186)	0	0	0	
2020/07/15	R248	05/11/2020	10.04	Put	Bond Future		13,856.0900	13.8561	13,884.6600	13.8847	0.206	0	0	0
2020/07/15	R248	05/11/2020	10.02	Call	Bond Future		737.0900	0.7371	713.3900	(3.215)	0	0	0	
2020/07/15	R248	05/11/2020	10.03	Put	Bond Future		13,929.7200	13.9297	13,958.4800	13.9585	0.206	0	0	0
2020/07/15	R248	04/02/2021	10.46	Call	Bond Future		1,889.7800	1.8898	1,882.0700	(0.408)	0	0	0	
2020/07/15	R248	04/02/2021	10.47	Put	Bond Future		12,905.1400	12.9051	12,951.8000	12.9518	0.362	0	0	0
2020/07/15	R248	04/02/2021			Bond Future		12.0759	77.5164	12.0849	77.4620	0.075	0.0000	0.0000	0
2020/07/15	R248	04/02/2021	10.46	Put	Bond Future		12,967.1900	12.9672	13,013.9000	13.0139	0.360	0	0	0
2020/07/15	R248	04/02/2021	10.47	Call	Bond Future		1,905.2500	1.9053	1,897.4900	(0.407)	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/15	R248	04/02/2021	10.48	Call	Bond Future	1,920.8100	1.9208	1,912.9800	1.9130	(0.408)	0	0	0
2020/07/15	R248	04/02/2021	10.48	Put	Bond Future	12,843.3100	12.8433	12,889.9000	12.8899	0.363	0	0	0
2020/07/15	R248	06/05/2021	12.36	Call	Bond Future	6,065.6400	6.0656	6,089.9900	6.0900	0.401	0	0	0
2020/07/15	R248	06/05/2021			Bond Future	12.2960	74.0199	12.3055	73.9643	0.077	0.0000	0.0000	0
2020/07/15	R248	06/05/2021	12.34	Call	Bond Future	6,005.9500	6.0060	6,030.5400	6.0305	0.409	0	0	0
2020/07/15	R248	06/05/2021	12.34	Put	Bond Future	5,749.0500	5.7490	5,829.2400	5.8292	1.395	0	0	0
2020/07/15	R248	06/05/2021	12.36	Put	Bond Future	5,692.6500	5.6926	5,772.6000	5.7726	1.404	0	0	0
2020/07/15	R248	06/05/2021	12.35	Call	Bond Future	6,035.7700	6.0358	6,060.2400	6.0602	0.405	0	0	0
2020/07/15	R248	06/05/2021	12.35	Put	Bond Future	5,720.7800	5.7208	5,800.8500	5.8009	1.400	0	0	0
2020/07/15	R248	05/08/2021	12.51	Put	Bond Future	191.0200	0.1910	246.9300	0.2469	29.269	0	0	0
2020/07/15	R248	05/08/2021			Bond Future	12.5438	74.8378	12.5537	74.7819	0.079	0.0000	0.0000	0
2020/07/15	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/15	R248	05/08/2021	12.50	Put	Bond Future	247.7500	0.2477	303.6600	0.3037	22.567	0	0	0
2020/07/15	R248	05/08/2021	12.52	Put	Bond Future	134.3800	0.1344	190.2900	0.1903	41.606	0	0	0
2020/07/15	R248	05/08/2021	12.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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