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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2020 TO 20/07/2020

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
2020/07/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	2025	06/08/2020		Bond Future	137.4266	137.4266	137.4317	137.4317	0.004	0.0000	0.0000	6,043
2020/07/20	2025	05/11/2020		Bond Future	138.8963	138.8963	138.9009	138.9009	0.003	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
2020/07/20	2025	04/02/2021			Bond Future	139.0300	139.0300	139.0341	139.0341	0.003	0.0000	0.0000	0
2020/07/20	2025	06/05/2021			Bond Future	140.7074	140.7074	140.7111	140.7111	0.003	0.0000	0.0000	0
2020/07/20	2025	05/08/2021			Bond Future	140.7712	140.7712	140.7752	140.7752	0.003	0.0000	0.0000	0
2020/07/20	2029	06/08/2020			Bond Future	97.9132	97.9132	97.8597	97.8597	(0.055)	0.0000	0.0000	4,982
2020/07/20	2029	05/11/2020			Bond Future	97.8374	97.8374	97.7828	97.7828	(0.056)	0.0000	0.0000	1,206
2020/07/20	2029	04/02/2021			Bond Future	98.9926	98.9926	98.9369	98.9369	(0.056)	0.0000	0.0000	0
2020/07/20	2029	06/05/2021			Bond Future	99.0491	99.0491	98.9926	98.9926	(0.057)	0.0000	0.0000	0
2020/07/20	2029	05/08/2021			Bond Future	100.1692	100.1692	100.1121	100.1121	(0.057)	0.0000	0.0000	0
2020/07/20	2030	06/08/2020	9.11	Call	Bond Future	504.0100	0.5040	365.6300	0.3656	(27.456)	0	0	0
2020/07/20	2030	06/08/2020	9.95	Put	Bond Future	343.9100	0.3439	321.0900	0.3211	(6.635)	0	0	5,850
2020/07/20	2030	06/08/2020	10.40	Put	Bond Future	84.3800	0.0844	68.2300	0.0682	(19.140)	0	0	0
2020/07/20	2030	06/08/2020	11.25	Call	Bond Future	9,716.7200	9.7167	9,466.0400	9.4660	(2.580)	0	0	0
2020/07/20	2030	06/08/2020	10.00	Call	Bond Future	3,432.1700	3.4322	3,159.0000	3.1590	(7.959)	0	0	470
2020/07/20	2030	06/08/2020	10.05	Put	Bond Future	256.0300	0.2560	232.6300	0.2326	(9.140)	0	0	0
2020/07/20	2030	06/08/2020	10.70	Call	Bond Future	6,929.4100	6.9294	6,671.9600	6.6720	(3.715)	0	0	470
2020/07/20	2030	06/08/2020	9.75	Put	Bond Future	599.9200	0.5999	586.1900	0.5862	(2.289)	0	0	0
2020/07/20	2030	06/08/2020	9.42	Call	Bond Future	1,192.8000	1.1928	976.8900	0.9769	(18.101)	0	0	0
2020/07/20	2030	06/08/2020			Bond Future	9.4470	91.3301	9.4902	91.0803	0.457	0.0000	0.0000	106,413
2020/07/20	2030	06/08/2020	9.09	Call	Bond Future	472.1300	0.4721	339.1600	0.3392	(28.164)	0	0	0
2020/07/20	2030	06/08/2020	9.09	Put	Bond Future	2,574.7500	2.5748	2,691.6100	2.6916	4.539	0	0	0
2020/07/20	2030	06/08/2020	10.40	Call	Bond Future	5,399.4700	5.3995	5,133.4900	5.1335	(4.926)	0	0	0
2020/07/20	2030	06/08/2020	10.70	Put	Bond Future	26.1100	0.0261	18.4900	0.0185	(29.184)	0	0	0
2020/07/20	2030	06/08/2020	9.05	Put	Bond Future	2,754.8800	2.7549	2,882.4900	2.8825	4.632	0	0	0
2020/07/20	2030	06/08/2020	9.05	Call	Bond Future	412.7600	0.4128	290.5400	0.2905	(29.610)	0	0	450
2020/07/20	2030	06/08/2020	8.36	Put	Bond Future	6,620.8000	6.6208	6,860.1100	6.8601	3.615	0	0	0
2020/07/20	2030	06/08/2020	8.36	Call	Bond Future	18.0800	0.0181	7.5600	0.0076	(58.186)	0	0	800
2020/07/20	2030	06/08/2020	8.86	Put	Bond Future	3,693.2800	3.6933	3,868.0400	3.8680	4.732	0	0	0
2020/07/20	2030	06/08/2020	8.86	Call	Bond Future	202.5000	0.2025	127.4300	0.1274	(37.072)	0	0	800
2020/07/20	2030	06/08/2020	9.11	Put	Bond Future	2,487.1800	2.4872	2,598.6300	2.5986	4.481	0	0	0
2020/07/20	2030	06/08/2020	9.95	Call	Bond Future	3,201.5500	3.2015	2,928.9000	2.9289	(8.516)	0	0	0
2020/07/20	2030	06/08/2020	11.25	Put	Bond Future	1.7200	0.0017	0.8700	0.0009	(49.419)	0	0	0
2020/07/20	2030	06/08/2020	10.21	Put	Bond Future	156.4700	0.1565	135.3300	0.1353	(13.511)	0	0	0
2020/07/20	2030	06/08/2020	10.00	Put	Bond Future	296.9300	0.2969	273.5900	0.2736	(7.860)	0	0	0
2020/07/20	2030	06/08/2020	10.75	Call	Bond Future	7,185.1100	7.1851	6,928.8000	6.9288	(3.567)	0	0	0
2020/07/20	2030	06/08/2020	10.05	Call	Bond Future	3,667.7200	3.6677	3,394.4900	3.3945	(7.450)	0	0	0
2020/07/20	2030	06/08/2020	9.75	Call	Bond Future	2,335.5400	2.3355	2,071.9800	2.0720	(11.285)	0	0	450
2020/07/20	2030	06/08/2020	9.42	Put	Bond Future	1,349.8600	1.3499	1,383.7800	1.3838	2.513	0	0	800
2020/07/20	2030	06/08/2020	9.10	Call	Bond Future	487.9200	0.4879	352.2500	0.3523	(27.806)	0	0	0
2020/07/20	2030	06/08/2020	9.10	Put	Bond Future	2,530.7900	2.5308	2,644.9500	2.6450	4.511	0	0	0
2020/07/20	2030	06/08/2020	11.47	Call	Bond Future	10,805.1100	10.8051	10,555.0000	10.5550	(2.315)	0	0	0
2020/07/20	2030	06/08/2020	11.47	Put	Bond Future	0.4900	0.0005	0.2100	0.0002	(57.143)	0	0	622
2020/07/20	2030	06/08/2020	10.21	Call	Bond Future	4,445.1400	4.4451	4,174.1700	4.1742	(6.096)	0	0	622
2020/07/20	2030	06/08/2020	10.87	Call	Bond Future	7,798.0300	7.7980	7,543.9400	7.5439	(3.258)	0	0	0
2020/07/20	2030	06/08/2020	10.87	Put	Bond Future	12.0400	0.0120	7.7800	0.0078	(35.382)	0	0	622
2020/07/20	2030	06/08/2020	10.75	Put	Bond Future	20.9200	0.0209	14.4400	0.0144	(30.975)	0	0	0
2020/07/20	2030	06/08/2020	9.20	Put	Bond Future	2,114.2200	2.1142	2,201.3800	2.2014	4.123	0	0	2,500

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2020/07/20	2030	06/08/2020	9.20	Call	Bond Future	666.1000	0.6661	503.4300	0.5034	(24.421)	0	0	423
2020/07/20	2030	06/08/2020	8.50	Put	Bond Future	5,755.9900	5.7560	5,985.9500	5.9860	3.995	0	0	0
2020/07/20	2030	06/08/2020	8.50	Call	Bond Future	37.8600	0.0379	17.9900	0.0180	(52.483)	0	0	423
2020/07/20	2030	05/11/2020	9.99	Put	Bond Future	2,515.5200	2.5155	2,571.3400	2.5713	2.219	0	0	5,000
2020/07/20	2030	05/11/2020	8.10	Put	Bond Future	9,877.9200	9.8779	10,069.2900	10.0693	1.937	0	0	0
2020/07/20	2030	05/11/2020	8.73	Call	Bond Future	1,328.0200	1.3280	1,223.2800	1.2233	(7.887)	0	0	3,000
2020/07/20	2030	05/11/2020	10.06	Put	Bond Future	2,368.9600	2.3690	2,420.7800	2.4208	2.187	0	0	1,000
2020/07/20	2030	05/11/2020	9.39	Put	Bond Future	4,140.0900	4.1401	4,236.2000	4.2362	2.321	0	0	0
2020/07/20	2030	05/11/2020	9.38	Call	Bond Future	2,657.3000	2.6573	2,501.2800	2.5013	(5.871)	0	0	0
2020/07/20	2030	05/11/2020			Bond Future	9.6465	92.2844	9.6916	92.0316	0.467	0.0000	0.0000	2,000
2020/07/20	2030	05/11/2020	9.99	Call	Bond Future	4,420.3600	4.4204	4,223.3000	4.2233	(4.458)	0	0	0
2020/07/20	2030	05/11/2020	8.85	Put	Bond Future	6,155.3200	6.1553	6,294.0100	6.2940	2.253	0	0	0
2020/07/20	2030	05/11/2020	8.85	Call	Bond Future	1,526.9900	1.5270	1,412.8000	1.4128	(7.478)	0	0	3,000
2020/07/20	2030	05/11/2020	9.61	Call	Bond Future	3,266.9600	3.2670	3,094.2000	3.0942	(5.288)	0	0	0
2020/07/20	2030	05/11/2020	9.61	Put	Bond Future	3,472.5800	3.4726	3,552.7000	3.5527	2.307	0	0	3,000
2020/07/20	2030	05/11/2020	8.34	Put	Bond Future	8,586.2200	8.5862	8,762.2700	8.7623	2.050	0	0	0
2020/07/20	2030	05/11/2020	8.34	Call	Bond Future	831.3700	0.8314	754.5400	0.7545	(9.241)	0	0	1,000
2020/07/20	2030	05/11/2020	9.04	Put	Bond Future	5,382.0600	5.3821	5,505.5600	5.5056	2.295	0	0	0
2020/07/20	2030	05/11/2020	9.04	Call	Bond Future	1,885.3700	1.8854	1,755.9900	1.7560	(6.862)	0	0	1,000
2020/07/20	2030	05/11/2020	8.36	Put	Bond Future	8,482.5100	8.4825	8,657.2000	8.6572	2.059	0	0	0
2020/07/20	2030	05/11/2020	9.86	Put	Bond Future	2,815.5500	2.8156	2,879.1600	2.8792	2.259	0	0	14,160
2020/07/20	2030	05/11/2020	8.10	Call	Bond Future	605.5900	0.6056	544.0800	0.5441	(10.157)	0	0	3,000
2020/07/20	2030	05/11/2020	8.73	Put	Bond Future	6,680.2300	6.6802	6,828.3700	6.8284	2.218	0	0	0
2020/07/20	2030	05/11/2020	9.23	Put	Bond Future	4,679.1000	4.6791	4,787.5300	4.7875	2.317	0	0	0
2020/07/20	2030	05/11/2020	10.06	Call	Bond Future	4,655.5000	4.6555	4,454.4400	4.4544	(4.319)	0	0	0
2020/07/20	2030	05/11/2020	10.37	Put	Bond Future	1,812.1500	1.8122	1,848.4400	1.8484	2.003	0	0	15,414
2020/07/20	2030	05/11/2020	9.39	Call	Bond Future	2,682.3900	2.6824	2,525.6200	2.5256	(5.844)	0	0	0
2020/07/20	2030	05/11/2020	9.38	Put	Bond Future	4,172.4500	4.1725	4,269.3100	4.2693	2.321	0	0	0
2020/07/20	2030	05/11/2020	8.36	Call	Bond Future	852.7600	0.8528	774.5700	0.7746	(9.169)	0	0	14,160
2020/07/20	2030	05/11/2020	8.86	Put	Bond Future	6,113.0000	6.1130	6,250.8800	6.2509	2.256	0	0	0
2020/07/20	2030	05/11/2020	8.86	Call	Bond Future	1,544.6700	1.5447	1,429.6700	1.4297	(7.445)	0	0	14,160
2020/07/20	2030	05/11/2020	9.86	Call	Bond Future	4,005.7300	4.0057	3,816.4600	3.8165	(4.725)	0	0	0
2020/07/20	2030	05/11/2020	9.23	Call	Bond Future	2,296.5400	2.2965	2,152.0900	2.1521	(6.290)	0	0	3,000
2020/07/20	2030	05/11/2020	10.47	Call	Bond Future	6,141.1300	6.1411	5,920.2700	5.9203	(3.596)	0	0	0
2020/07/20	2030	05/11/2020	10.47	Put	Bond Future	1,661.9400	1.6619	1,693.9600	1.6940	1.927	0	0	3,000
2020/07/20	2030	05/11/2020	8.53	Put	Bond Future	7,626.4900	7.6265	7,789.3200	7.7893	2.135	0	0	0
2020/07/20	2030	05/11/2020	8.53	Call	Bond Future	1,051.8100	1.0518	961.7600	0.9618	(8.561)	0	0	15,414
2020/07/20	2030	05/11/2020	9.03	Put	Bond Future	5,420.8800	5.4209	5,545.1800	5.5452	2.293	0	0	0
2020/07/20	2030	05/11/2020	9.03	Call	Bond Future	1,865.0700	1.8651	1,736.4900	1.7365	(6.894)	0	0	15,414
2020/07/20	2030	05/11/2020	10.37	Call	Bond Future	5,763.2500	5.7633	5,546.6600	5.5467	(3.758)	0	0	0
2020/07/20	2030	05/11/2020	9.40	Call	Bond Future	2,707.6200	2.7076	2,550.0900	2.5501	(5.818)	0	0	0
2020/07/20	2030	05/11/2020	9.40	Put	Bond Future	4,107.9200	4.1079	4,203.2700	4.2033	2.321	0	0	0
2020/07/20	2030	04/02/2021	9.12	Call	Bond Future	2,537.3100	2.5373	2,413.5300	2.4135	(4.878)	0	0	1,000
2020/07/20	2030	04/02/2021	8.36	Call	Bond Future	1,341.5000	1.3415	1,259.5100	1.2595	(6.112)	0	0	800
2020/07/20	2030	04/02/2021	9.16	Call	Bond Future	2,619.6000	2.6196	2,493.4700	2.4935	(4.815)	0	0	0
2020/07/20	2030	04/02/2021	9.15	Put	Bond Future	6,508.7800	6.5088	6,639.5100	6.6395	2.009	0	0	0
2020/07/20	2030	04/02/2021			Bond Future	9.8481	89.3470	9.8953	89.0907	0.479	0.0000	0.0000	0
2020/07/20	2030	04/02/2021	8.37	Put	Bond Future	9,898.9700	9.8990	10,072.7600	10.0728	1.756	0	0	0

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2020/07/20	2030	04/02/2021	8.37	Call	Bond Future	1,353.7400		1.3537	1,271.2400	1.2712	(6.094)	0	0	1,000
2020/07/20	2030	04/02/2021	9.17	Call	Bond Future	2,640.3600		2.6404	2,513.6400	2.5136	(4.799)	0	0	0
2020/07/20	2030	04/02/2021	9.17	Put	Bond Future	6,435.1200		6.4351	6,564.6900	6.5647	2.013	0	0	0
2020/07/20	2030	04/02/2021	9.12	Put	Bond Future	6,620.1000		6.6201	6,752.6100	6.7526	2.002	0	0	0
2020/07/20	2030	04/02/2021	8.36	Put	Bond Future	9,948.0700		9.9481	10,122.3700	10.1224	1.752	0	0	0
2020/07/20	2030	04/02/2021	9.16	Put	Bond Future	6,471.8700		6.4719	6,602.0300	6.6020	2.011	0	0	0
2020/07/20	2030	04/02/2021	9.15	Call	Bond Future	2,598.9500		2.5989	2,473.3900	2.4734	(4.831)	0	0	0
2020/07/20	2030	04/02/2021	8.86	Put	Bond Future	7,658.3100		7.6583	7,805.7300	7.8057	1.925	0	0	0
2020/07/20	2030	04/02/2021	8.86	Call	Bond Future	2,058.9500		2.0590	1,950.0800	1.9501	(5.288)	0	0	800
2020/07/20	2030	04/02/2021	10.20	Call	Bond Future	5,317.3300		5.3173	5,134.8000	5.1348	(3.433)	0	0	0
2020/07/20	2030	04/02/2021	10.20	Put	Bond Future	3,427.7200		3.4277	3,501.4800	3.5015	2.152	0	0	1,800
2020/07/20	2030	06/05/2021	10.04	Put	Bond Future	4,569.4400		4.5694	4,671.8000	4.6718	2.240	0	0	0
2020/07/20	2030	06/05/2021	9.15	Call	Bond Future	2,389.0700		2.3891	2,279.1800	2.2792	(4.600)	0	0	0
2020/07/20	2030	06/05/2021	11.69	Call	Bond Future	9,707.2700		9.7073	9,487.3400	9.4873	(2.266)	0	0	0
2020/07/20	2030	06/05/2021	11.70	Put	Bond Future	1,622.2900		1.6223	1,661.6500	1.6616	2.426	0	0	0
2020/07/20	2030	06/05/2021			Bond Future	10.0602		90.4051	10.1095	90.1455	0.490	0.0000	0.0000	0
2020/07/20	2030	06/05/2021	10.74	Call	Bond Future	6,567.5000		6.5675	6,378.9300	6.3789	(2.871)	0	0	0
2020/07/20	2030	06/05/2021	10.74	Put	Bond Future	3,076.5100		3.0765	3,147.5000	3.1475	2.307	0	0	0
2020/07/20	2030	06/05/2021	7.97	Call	Bond Future	873.4400		0.8734	818.9600	0.8190	(6.237)	0	0	700
2020/07/20	2030	06/05/2021	9.92	Call	Bond Future	4,144.0100		4.1440	3,992.8100	3.9928	(3.649)	0	0	0
2020/07/20	2030	06/05/2021	10.04	Call	Bond Future	4,462.8100		4.4628	4,305.6100	4.3056	(3.522)	0	0	0
2020/07/20	2030	06/05/2021	9.15	Put	Bond Future	7,361.9600		7.3620	7,511.6300	7.5116	2.033	0	0	0
2020/07/20	2030	06/05/2021	11.69	Put	Bond Future	1,634.4600		1.6345	1,674.0900	1.6741	2.425	0	0	0
2020/07/20	2030	06/05/2021	11.70	Call	Bond Future	9,741.5800		9.7416	9,521.3800	9.5214	(2.260)	0	0	0
2020/07/20	2030	06/05/2021	7.97	Put	Bond Future	12,845.0000		12.8450	13,050.0800	13.0501	1.597	0	0	0
2020/07/20	2030	06/05/2021	9.92	Put	Bond Future	4,887.2400		4.8872	4,995.6000	4.9956	2.217	0	0	700
2020/07/20	2030	06/05/2021	9.22	Call	Bond Future	2,527.0700		2.5271	2,413.3000	2.4133	(4.502)	0	0	0
2020/07/20	2030	06/05/2021	9.22	Put	Bond Future	7,104.8400		7.1048	7,250.6300	7.2506	2.052	0	0	700
2020/07/20	2030	06/05/2021	11.71	Call	Bond Future	9,775.9200		9.7759	9,555.4500	9.5554	(2.255)	0	0	0
2020/07/20	2030	06/05/2021	11.71	Put	Bond Future	1,610.1900		1.6102	1,649.2800	1.6493	2.428	0	0	0
2020/07/20	2030	05/08/2021	10.41	Call	Bond Future	516.5400		0.5165	254.2800	0.2543	(50.772)	0	0	0
2020/07/20	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2030	05/08/2021			Bond Future	10.3080		87.4001	10.3597	87.1378	0.501	0.0000	0.0000	0
2020/07/20	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2030	05/08/2021	10.42	Call	Bond Future	566.9900		0.5670	304.7300	0.3047	(46.255)	0	0	0
2020/07/20	2030	05/08/2021	10.43	Call	Bond Future	617.4000		0.6174	355.1400	0.3551	(42.478)	0	0	0
2020/07/20	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2032	06/08/2020	9.46	Put	Bond Future	5,855.2900		5.8553	6,049.4500	6.0495	3.316	0	0	0
2020/07/20	2032	06/08/2020	9.45	Call	Bond Future	68.4000		0.0684	36.8600	0.0369	(46.111)	0	0	0
2020/07/20	2032	06/08/2020	8.79	Put	Bond Future	10,328.3900		10.3284	10,553.9900	10.5540	2.184	0	0	0
2020/07/20	2032	06/08/2020	9.29	Put	Bond Future	6,939.4300		6.9394	7,149.8800	7.1499	3.033	0	0	0
2020/07/20	2032	06/08/2020			Bond Future	10.3818		88.7914	10.4197	88.5645	0.365	0.0000	0.0000	106,618
2020/07/20	2032	06/08/2020	9.91	Call	Bond Future	424.8900		0.4249	304.3500	0.3043	(28.370)	0	0	0
2020/07/20	2032	06/08/2020	9.91	Put	Bond Future	3,320.3600		3.3204	3,426.7200	3.4267	3.203	0	0	800
2020/07/20	2032	06/08/2020	9.46	Call	Bond Future	71.6300		0.0716	38.8900	0.0389	(45.707)	0	0	0
2020/07/20	2032	06/08/2020	9.45	Put	Bond Future	5,917.6900		5.9177	6,113.0500	6.1130	3.301	0	0	0
2020/07/20	2032	06/08/2020	8.79	Call	Bond Future	1.8300		0.0018	0.5300	0.0005	(71.038)	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
2020/07/20	2032	06/08/2020	9.29	Call	Bond Future	31.2200	0.0312	14.7700	0.0148	(52.691)	0	0	800
2020/07/20	2032	06/08/2020	9.47	Call	Bond Future	74.9700	0.0750	41.0000	0.0410	(45.311)	0	0	0
2020/07/20	2032	06/08/2020	9.47	Put	Bond Future	5,793.0600	5.7931	5,985.9900	5.9860	3.330	0	0	0
2020/07/20	2032	05/11/2020	9.61	Put	Bond Future	7,532.2900	7.5323	7,658.2200	7.6582	1.672	0	0	0
2020/07/20	2032	05/11/2020	10.99	Call	Bond Future	5,055.1300	5.0551	4,864.2900	4.8643	(3.775)	0	0	0
2020/07/20	2032	05/11/2020	9.44	Put	Bond Future	8,365.7400	8.3657	8,503.5000	8.5035	1.647	0	0	0
2020/07/20	2032	05/11/2020	11.08	Call	Bond Future	5,372.2400	5.3722	5,177.3000	5.1773	(3.629)	0	0	0
2020/07/20	2032	05/11/2020	9.77	Put	Bond Future	6,805.4400	6.8054	6,919.8400	6.9198	1.681	0	0	0
2020/07/20	2032	05/11/2020			Bond Future	10.6008	85.5748	10.6404	85.3451	0.373	0.0000	0.0000	0
2020/07/20	2032	05/11/2020	10.99	Put	Bond Future	2,831.8700	2.8319	2,870.7200	2.8707	1.372	0	0	3,000
2020/07/20	2032	05/11/2020	9.76	Call	Bond Future	1,756.0900	1.7561	1,641.5300	1.6415	(6.524)	0	0	0
2020/07/20	2032	05/11/2020	9.76	Put	Bond Future	6,849.2600	6.8493	6,964.3900	6.9644	1.681	0	0	0
2020/07/20	2032	05/11/2020	9.11	Call	Bond Future	832.8800	0.8329	761.6000	0.7616	(8.558)	0	0	3,000
2020/07/20	2032	05/11/2020	9.61	Call	Bond Future	1,486.7000	1.4867	1,382.9400	1.3829	(6.979)	0	0	3,000
2020/07/20	2032	05/11/2020	9.44	Call	Bond Future	1,224.0300	1.2240	1,132.1000	1.1321	(7.510)	0	0	1,000
2020/07/20	2032	05/11/2020	11.08	Put	Bond Future	2,646.3900	2.6464	2,681.1400	2.6811	1.313	0	0	1,000
2020/07/20	2032	05/11/2020	9.77	Call	Bond Future	1,775.2700	1.7753	1,659.9800	1.6600	(6.494)	0	0	0
2020/07/20	2032	05/11/2020	9.11	Put	Bond Future	10,154.2500	10.1542	10,312.6600	10.3127	1.560	0	0	0
2020/07/20	2032	05/11/2020	8.94	Put	Bond Future	11,144.6300	11.1446	11,312.8100	11.3128	1.509	0	0	0
2020/07/20	2032	05/11/2020	8.94	Call	Bond Future	673.0100	0.6730	611.5000	0.6115	(9.140)	0	0	1,000
2020/07/20	2032	05/11/2020	9.75	Call	Bond Future	1,737.2000	1.7372	1,623.3700	1.6234	(6.552)	0	0	0
2020/07/20	2032	05/11/2020	9.75	Put	Bond Future	6,893.4400	6.8934	7,009.3000	7.0093	1.681	0	0	0
2020/07/20	2032	04/02/2021	9.29	Call	Bond Future	1,590.3000	1.5903	1,507.0500	1.5071	(5.235)	0	0	800
2020/07/20	2032	04/02/2021	10.82	Put	Bond Future	4,854.5500	4.8545	4,929.2100	4.9292	1.538	0	0	800
2020/07/20	2032	04/02/2021	9.63	Call	Bond Future	2,092.6900	2.0927	1,993.2600	1.9933	(4.751)	0	0	0
2020/07/20	2032	04/02/2021			Bond Future	10.8196	86.5654	10.8609	86.3326	0.382	0.0000	0.0000	0
2020/07/20	2032	04/02/2021	8.79	Put	Bond Future	13,640.4200	13.6404	13,811.8900	13.8119	1.257	0	0	0
2020/07/20	2032	04/02/2021	8.79	Call	Bond Future	1,018.4000	1.0184	957.0800	0.9571	(6.021)	0	0	800
2020/07/20	2032	04/02/2021	9.61	Call	Bond Future	2,060.4300	2.0604	1,961.9700	1.9620	(4.779)	0	0	0
2020/07/20	2032	04/02/2021	9.61	Put	Bond Future	9,290.6800	9.2907	9,425.0100	9.4250	1.446	0	0	0
2020/07/20	2032	04/02/2021	9.29	Put	Bond Future	10,874.9300	10.8749	11,024.4700	11.0245	1.375	0	0	0
2020/07/20	2032	04/02/2021	10.82	Call	Bond Future	4,856.8100	4.8568	4,698.6800	4.6987	(3.256)	0	0	0
2020/07/20	2032	04/02/2021	9.63	Put	Bond Future	9,196.6000	9.1966	9,329.9600	9.3300	1.450	0	0	0
2020/07/20	2032	04/02/2021	9.62	Call	Bond Future	2,076.5100	2.0765	1,977.5700	1.9776	(4.765)	0	0	0
2020/07/20	2032	04/02/2021	9.62	Put	Bond Future	9,243.5600	9.2436	9,377.4100	9.3774	1.448	0	0	0
2020/07/20	2032	06/05/2021	12.57	Call	Bond Future	9,926.3500	9.9263	9,727.2000	9.7272	(2.006)	0	0	0
2020/07/20	2032	06/05/2021	12.12	Put	Bond Future	2,856.4700	2.8565	2,904.6700	2.9047	1.687	0	0	0
2020/07/20	2032	06/05/2021			Bond Future	11.0460	83.4435	11.0892	83.2077	0.391	0.0000	0.0000	0
2020/07/20	2032	06/05/2021	12.57	Put	Bond Future	2,131.5100	2.1315	2,168.1400	2.1681	1.719	0	0	736
2020/07/20	2032	06/05/2021	10.33	Put	Bond Future	7,282.2100	7.2822	7,400.1400	7.4001	1.619	0	0	0
2020/07/20	2032	06/05/2021	10.33	Call	Bond Future	3,229.9400	3.2299	3,112.0900	3.1121	(3.649)	0	0	736
2020/07/20	2032	06/05/2021	12.11	Call	Bond Future	8,428.4000	8.4284	8,241.0900	8.2411	(2.222)	0	0	0
2020/07/20	2032	06/05/2021	12.11	Put	Bond Future	2,874.5600	2.8746	2,923.0300	2.9230	1.686	0	0	0
2020/07/20	2032	06/05/2021	12.12	Call	Bond Future	8,460.0100	8.4600	8,272.4300	8.2724	(2.217)	0	0	0
2020/07/20	2032	06/05/2021	12.10	Call	Bond Future	8,396.8200	8.3968	8,209.7900	8.2098	(2.227)	0	0	0
2020/07/20	2032	06/05/2021	12.10	Put	Bond Future	2,892.7400	2.8927	2,941.4900	2.9415	1.685	0	0	0
2020/07/20	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2032	05/08/2021			Bond Future	11.3004	84.3661	11.3454	84.1278	0.399	0.0000	0.0000	0

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2020/07/20	2032	05/08/2021	11.36	Call	Bond Future	315.2500	0.3152	77.0200	0.0770	(75.569)	0	0	0
2020/07/20	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2032	05/08/2021	11.37	Call	Bond Future	367.9400	0.3679	129.7100	0.1297	(64.747)	0	0	0
2020/07/20	2032	05/08/2021	11.35	Call	Bond Future	262.5100	0.2625	24.2800	0.0243	(90.751)	0	0	0
2020/07/20	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2033	06/08/2020			Bond Future	92.1626	92.1626	92.3936	92.3936	0.251	0.0000	0.0000	12,378
2020/07/20	2033	05/11/2020			Bond Future	91.9513	91.9513	92.1843	92.1843	0.253	0.0000	0.0000	0
2020/07/20	2033	04/02/2021			Bond Future	93.0368	93.0368	93.2722	93.2722	0.253	0.0000	0.0000	0
2020/07/20	2033	06/05/2021			Bond Future	92.9449	92.9449	93.1829	93.1829	0.256	0.0000	0.0000	0
2020/07/20	2033	05/08/2021			Bond Future	93.9959	93.9959	94.2367	94.2367	0.256	0.0000	0.0000	0
2020/07/20	2037	06/08/2020	9.88	Put	Bond Future	10,031.4600	10.0315	10,443.5400	10.4435	4.108	0	0	0
2020/07/20	2037	06/08/2020			Bond Future	11.3668	79.1331	11.4349	78.7160	0.599	0.0000	0.0000	112,759
2020/07/20	2037	06/08/2020	9.87	Call	Bond Future	7.0000	0.0070	2.1400	0.0021	(69.429)	0	0	0
2020/07/20	2037	06/08/2020	9.87	Put	Bond Future	10,104.8900	10.1049	10,517.2200	10.5172	4.080	0	0	0
2020/07/20	2037	06/08/2020	9.88	Call	Bond Future	7.3900	0.0074	2.2800	0.0023	(69.147)	0	0	0
2020/07/20	2037	06/08/2020	9.86	Call	Bond Future	6.6300	0.0066	2.0000	0.0020	(69.834)	0	0	0
2020/07/20	2037	06/08/2020	9.86	Put	Bond Future	10,178.4200	10.1784	10,590.9800	10.5910	4.053	0	0	0
2020/07/20	2037	05/11/2020	10.18	Call	Bond Future	1,130.2200	1.1302	1,006.0500	1.0061	(10.986)	0	0	0
2020/07/20	2037	05/11/2020	10.17	Put	Bond Future	10,351.4700	10.3515	10,650.2600	10.6503	2.886	0	0	0
2020/07/20	2037	05/11/2020			Bond Future	11.5886	79.9601	11.6596	79.5381	0.612	0.0000	0.0000	276
2020/07/20	2037	05/11/2020	10.19	Call	Bond Future	1,142.7700	1.1428	1,017.6300	1.0176	(10.951)	0	0	0
2020/07/20	2037	05/11/2020	10.19	Put	Bond Future	10,234.9600	10.2350	10,531.8200	10.5318	2.900	0	0	0
2020/07/20	2037	05/11/2020	10.17	Call	Bond Future	1,117.7700	1.1178	994.5600	0.9946	(11.023)	0	0	0
2020/07/20	2037	05/11/2020	10.18	Put	Bond Future	10,293.1200	10.2931	10,590.9500	10.5910	2.893	0	0	0
2020/07/20	2037	04/02/2021	13.73	Call	Bond Future	11,727.0400	11.7270	11,357.0800	11.3571	(3.155)	0	0	0
2020/07/20	2037	04/02/2021	10.85	Call	Bond Future	2,912.8800	2.9129	2,725.7200	2.7257	(6.425)	0	0	0
2020/07/20	2037	04/02/2021	10.35	Call	Bond Future	2,022.6400	2.0226	1,875.6100	1.8756	(7.269)	0	0	0
2020/07/20	2037	04/02/2021	10.28	Put	Bond Future	11,669.1600	11.6692	11,954.7500	11.9547	2.447	0	0	0
2020/07/20	2037	04/02/2021	10.27	Call	Bond Future	1,902.1800	1.9022	1,761.2600	1.7613	(7.408)	0	0	0
2020/07/20	2037	04/02/2021			Bond Future	11.8153	76.6298	11.8894	76.2026	0.627	0.0000	0.0000	0
2020/07/20	2037	04/02/2021	11.97	Put	Bond Future	4,957.7200	4.9577	5,107.8600	5.1079	3.028	0	0	0
2020/07/20	2037	04/02/2021	11.97	Call	Bond Future	5,845.6200	5.8456	5,568.4900	5.5685	(4.741)	0	0	300
2020/07/20	2037	04/02/2021	9.65	Put	Bond Future	15,437.2100	15.4372	15,767.3700	15.7674	2.139	0	0	0
2020/07/20	2037	04/02/2021	9.65	Call	Bond Future	1,133.2000	1.1332	1,036.0900	1.0361	(8.570)	0	0	72
2020/07/20	2037	04/02/2021	11.90	Call	Bond Future	5,635.9500	5.6360	5,363.8600	5.3639	(4.828)	0	0	0
2020/07/20	2037	04/02/2021	13.73	Put	Bond Future	1,776.1000	1.7761	1,833.4100	1.8334	3.227	0	0	300
2020/07/20	2037	04/02/2021	10.85	Put	Bond Future	8,834.9500	8.8350	9,075.0600	9.0751	2.718	0	0	72
2020/07/20	2037	04/02/2021	10.35	Put	Bond Future	11,290.2100	11.2902	11,570.4500	11.5705	2.482	0	0	72
2020/07/20	2037	04/02/2021	10.28	Call	Bond Future	1,916.9600	1.9170	1,775.2800	1.7753	(7.391)	0	0	0
2020/07/20	2037	04/02/2021	10.27	Put	Bond Future	11,723.9500	11.7239	12,010.3000	12.0103	2.442	0	0	0
2020/07/20	2037	04/02/2021	11.90	Put	Bond Future	5,147.9100	5.1479	5,303.0900	5.3031	3.014	0	0	240
2020/07/20	2037	04/02/2021	10.48	Put	Bond Future	10,607.6000	10.6076	10,877.7500	10.8778	2.547	0	0	0
2020/07/20	2037	04/02/2021	10.48	Call	Bond Future	2,229.2700	2.2293	2,072.1500	2.0722	(7.048)	0	0	240
2020/07/20	2037	04/02/2021	10.29	Call	Bond Future	1,931.8200	1.9318	1,789.3800	1.7894	(7.373)	0	0	0
2020/07/20	2037	04/02/2021	10.29	Put	Bond Future	11,614.5400	11.6145	11,899.3700	11.8994	2.452	0	0	0
2020/07/20	2037	06/05/2021	12.42	Call	Bond Future	6,706.9600	6.7070	6,424.2800	6.4243	(4.215)	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
2020/07/20	2037	06/05/2021			Bond Future	12.0498	77.5377	12.1270	77.1052	0.641	0.0000	0.0000	0
2020/07/20	2037	06/05/2021	12.42	Put	Bond Future	4,669.6100	4.6696	4,819.4300	4.8194	3.208	0	0	0
2020/07/20	2037	06/05/2021	12.43	Call	Bond Future	6,738.2600	6.7383	6,454.9400	6.4549	(4.205)	0	0	0
2020/07/20	2037	06/05/2021	12.44	Put	Bond Future	4,624.6500	4.6246	4,773.1900	4.7732	3.212	0	0	0
2020/07/20	2037	06/05/2021	12.43	Put	Bond Future	4,647.0800	4.6471	4,796.2600	4.7963	3.210	0	0	0
2020/07/20	2037	06/05/2021	12.44	Call	Bond Future	6,769.6100	6.7696	6,485.6500	6.4857	(4.195)	0	0	0
2020/07/20	2037	05/08/2021	12.26	Put	Bond Future	305.4300	0.3054	742.6300	0.7426	143.142	0	0	0
2020/07/20	2037	05/08/2021	12.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2037	05/08/2021	12.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2037	05/08/2021			Bond Future	12.3160	74.1397	12.3969	73.7025	0.656	0.0000	0.0000	0
2020/07/20	2037	05/08/2021	12.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2037	05/08/2021	12.28	Put	Bond Future	196.2000	0.1962	633.4000	0.6334	222.834	0	0	0
2020/07/20	2037	05/08/2021	12.27	Put	Bond Future	250.7800	0.2508	687.9800	0.6880	174.336	0	0	0
2020/07/20	2038	06/08/2020			Bond Future	102.6543	102.6543	102.6394	102.6394	(0.015)	0.0000	0.0000	10,802
2020/07/20	2038	05/11/2020			Bond Future	103.7522	103.7522	103.7364	103.7364	(0.015)	0.0000	0.0000	1,685
2020/07/20	2038	04/02/2021			Bond Future	103.2829	103.2829	103.2665	103.2665	(0.016)	0.0000	0.0000	0
2020/07/20	2038	06/05/2021			Bond Future	104.5292	104.5292	104.5124	104.5124	(0.016)	0.0000	0.0000	0
2020/07/20	2038	05/08/2021			Bond Future	103.9927	103.9927	103.9759	103.9759	(0.016)	0.0000	0.0000	0
2020/07/20	2040	06/08/2020	10.03	Call	Bond Future	4.8300	0.0048	1.4600	0.0015	(69.772)	0	0	0
2020/07/20	2040	06/08/2020	10.04	Call	Bond Future	5.1100	0.0051	1.5600	0.0016	(69.472)	0	0	0
2020/07/20	2040	06/08/2020	10.02	Put	Bond Future	11,372.2700	11.3723	11,738.3700	11.7384	3.219	0	0	0
2020/07/20	2040	06/08/2020	10.85	Call	Bond Future	220.3700	0.2204	130.9600	0.1310	(40.573)	0	0	0
2020/07/20	2040	06/08/2020	11.26	Put	Bond Future	3,130.1700	3.1302	3,285.8300	3.2858	4.973	0	0	517
2020/07/20	2040	06/08/2020			Bond Future	11.6173	80.2569	11.6753	79.8876	0.499	0.0000	0.0000	56,506
2020/07/20	2040	06/08/2020	10.04	Put	Bond Future	11,214.8400	11.2148	11,580.5900	11.5806	3.261	0	0	0
2020/07/20	2040	06/08/2020	10.02	Call	Bond Future	4.5600	0.0046	1.3600	0.0014	(70.175)	0	0	0
2020/07/20	2040	06/08/2020	10.03	Put	Bond Future	11,293.5000	11.2935	11,659.4300	11.6594	3.240	0	0	0
2020/07/20	2040	06/08/2020	10.85	Put	Bond Future	5,378.9300	5.3789	5,658.8200	5.6588	5.203	0	0	12,496
2020/07/20	2040	06/08/2020	11.26	Call	Bond Future	793.0100	0.7930	579.3700	0.5794	(26.940)	0	0	0
2020/07/20	2040	06/08/2020	9.57	Put	Bond Future	15,039.5300	15.0395	15,408.6200	15.4086	2.454	0	0	0
2020/07/20	2040	06/08/2020	10.79	Put	Bond Future	5,759.5100	5.7595	6,053.8200	6.0538	5.110	0	0	800
2020/07/20	2040	06/08/2020	9.57	Call	Bond Future	0.2600	0.0003	0.0500	0.0001	(80.769)	0	0	800
2020/07/20	2040	06/08/2020	10.07	Put	Bond Future	10,979.6100	10.9796	11,344.7700	11.3448	3.326	0	0	0
2020/07/20	2040	06/08/2020	10.07	Call	Bond Future	6.0400	0.0060	1.9000	0.0019	(68.543)	0	0	800
2020/07/20	2040	06/08/2020	10.79	Call	Bond Future	174.9900	0.1750	100.0000	0.1000	(42.854)	0	0	0
2020/07/20	2040	05/11/2020	11.00	Put	Bond Future	7,670.9000	7.6709	7,871.8400	7.8718	2.620	0	0	0
2020/07/20	2040	05/11/2020	10.23	Call	Bond Future	932.1500	0.9322	833.2400	0.8332	(10.611)	0	0	2,000
2020/07/20	2040	05/11/2020	11.70	Put	Bond Future	4,886.9700	4.8870	5,018.3100	5.0183	2.688	0	0	2,000
2020/07/20	2040	05/11/2020	9.50	Call	Bond Future	354.3500	0.3544	306.3800	0.3064	(13.537)	0	0	2,000
2020/07/20	2040	05/11/2020	10.00	Call	Bond Future	702.8000	0.7028	622.1600	0.6222	(11.474)	0	0	2,380
2020/07/20	2040	05/11/2020	10.30	Call	Bond Future	1,011.9300	1.0119	907.0900	0.9071	(10.360)	0	0	0
2020/07/20	2040	05/11/2020			Bond Future	11.8414	81.0956	11.9019	80.7220	0.511	0.0000	0.0000	0
2020/07/20	2040	05/11/2020	9.73	Put	Bond Future	15,569.5600	15.5696	15,881.4100	15.8814	2.003	0	0	0
2020/07/20	2040	05/11/2020	9.73	Call	Bond Future	491.6500	0.4916	429.9100	0.4299	(12.558)	0	0	2,000
2020/07/20	2040	05/11/2020	10.23	Put	Bond Future	12,046.3800	12.0464	12,321.0600	12.3211	2.280	0	0	0
2020/07/20	2040	05/11/2020	10.30	Put	Bond Future	11,592.3400	11.5923	11,861.0900	11.8611	2.318	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
2020/07/20	2040	05/11/2020	11.00	Call	Bond Future	2,162.5400	2.1625	1,989.8900	1.9899	(7.984)	0	0	2,380
2020/07/20	2040	05/11/2020	11.70	Call	Bond Future	4,002.8800	4.0029	3,760.6300	3.7606	(6.052)	0	0	0
2020/07/20	2040	05/11/2020	9.50	Put	Bond Future	17,348.2300	17.3482	17,673.8500	17.6738	1.877	0	0	0
2020/07/20	2040	05/11/2020	10.00	Put	Bond Future	13,606.9600	13.6070	13,899.9100	13.8999	2.153	0	0	0
2020/07/20	2040	05/11/2020	10.31	Call	Bond Future	1,023.7200	1.0237	918.0300	0.9180	(10.324)	0	0	0
2020/07/20	2040	05/11/2020	10.32	Put	Bond Future	11,464.4300	11.4644	11,731.4600	11.7315	2.329	0	0	0
2020/07/20	2040	05/11/2020	11.50	Call	Bond Future	3,424.7700	3.4248	3,201.0800	3.2011	(6.532)	0	0	0
2020/07/20	2040	05/11/2020	11.50	Put	Bond Future	5,587.2400	5.5872	5,737.1400	5.7371	2.683	0	0	2,000
2020/07/20	2040	05/11/2020	10.31	Put	Bond Future	11,528.2800	11.5283	11,796.1800	11.7962	2.324	0	0	0
2020/07/20	2040	05/11/2020	10.32	Call	Bond Future	1,035.6200	1.0356	929.0600	0.9291	(10.289)	0	0	0
2020/07/20	2040	04/02/2021	9.49	Call	Bond Future	796.6700	0.7967	729.4600	0.7295	(8.436)	0	0	500
2020/07/20	2040	04/02/2021	9.57	Put	Bond Future	18,607.7400	18.6077	18,914.6200	18.9146	1.649	0	0	0
2020/07/20	2040	04/02/2021	10.07	Put	Bond Future	15,082.5700	15.0826	15,360.4000	15.3604	1.842	0	0	0
2020/07/20	2040	04/02/2021	10.42	Put	Bond Future	12,881.1200	12.8811	13,135.9900	13.1360	1.979	0	0	0
2020/07/20	2040	04/02/2021			Bond Future	12.0711	77.5282	12.1343	77.1499	0.524	0.0000	0.0000	0
2020/07/20	2040	04/02/2021	10.07	Call	Bond Future	1,370.6800	1.3707	1,270.2600	1.2703	(7.326)	0	0	800
2020/07/20	2040	04/02/2021	11.74	Call	Bond Future	4,685.2600	4.6853	4,464.9600	4.4650	(4.702)	0	0	0
2020/07/20	2040	04/02/2021	11.74	Put	Bond Future	6,714.6400	6.7146	6,872.5900	6.8726	2.352	0	0	800
2020/07/20	2040	04/02/2021	10.41	Call	Bond Future	1,820.7900	1.8208	1,698.0900	1.6981	(6.739)	0	0	0
2020/07/20	2040	04/02/2021	10.41	Put	Bond Future	12,940.9700	12.9410	13,196.5200	13.1965	1.975	0	0	0
2020/07/20	2040	04/02/2021	9.49	Put	Bond Future	19,212.9600	19.2130	19,524.0000	19.5240	1.619	0	0	0
2020/07/20	2040	04/02/2021	9.57	Call	Bond Future	862.5400	0.8625	791.1700	0.7912	(8.274)	0	0	800
2020/07/20	2040	04/02/2021	10.42	Call	Bond Future	1,835.4000	1.8354	1,712.0200	1.7120	(6.722)	0	0	0
2020/07/20	2040	04/02/2021	10.24	Put	Bond Future	13,985.8400	13.9858	14,252.7400	14.2527	1.908	0	0	0
2020/07/20	2040	04/02/2021	10.24	Call	Bond Future	1,584.5400	1.5845	1,473.1900	1.4732	(7.027)	0	0	500
2020/07/20	2040	04/02/2021	11.57	Call	Bond Future	4,218.9000	4.2189	4,010.8600	4.0109	(4.931)	0	0	0
2020/07/20	2040	04/02/2021	11.57	Put	Bond Future	7,324.3900	7.3244	7,494.6000	7.4946	2.324	0	0	500
2020/07/20	2040	04/02/2021	10.40	Call	Bond Future	1,806.2600	1.8063	1,684.2400	1.6842	(6.755)	0	0	0
2020/07/20	2040	04/02/2021	10.40	Put	Bond Future	13,001.0000	13.0010	13,257.2300	13.2572	1.971	0	0	0
2020/07/20	2040	06/05/2021	12.44	Put	Bond Future	5,502.3700	5.5024	5,643.5800	5.6436	2.566	0	0	0
2020/07/20	2040	06/05/2021			Bond Future	12.3082	78.4468	12.3743	78.0639	0.537	0.0000	0.0000	0
2020/07/20	2040	06/05/2021	12.43	Call	Bond Future	6,232.6600	6.2327	5,991.5500	5.9915	(3.868)	0	0	0
2020/07/20	2040	06/05/2021	12.43	Put	Bond Future	5,529.5100	5.5295	5,671.3200	5.6713	2.565	0	0	0
2020/07/20	2040	06/05/2021	12.44	Call	Bond Future	6,262.7600	6.2628	6,021.0500	6.0211	(3.859)	0	0	0
2020/07/20	2040	06/05/2021	12.42	Call	Bond Future	6,202.3500	6.2024	5,961.8300	5.9618	(3.878)	0	0	0
2020/07/20	2040	06/05/2021	12.42	Put	Bond Future	5,556.5000	5.5565	5,698.9000	5.6989	2.563	0	0	0
2020/07/20	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2040	05/08/2021			Bond Future	12.5772	74.8085	12.6465	74.4214	0.551	0.0000	0.0000	0
2020/07/20	2040	05/08/2021	12.47	Put	Bond Future	605.5700	0.6056	992.6300	0.9926	63.917	0	0	0
2020/07/20	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2040	05/08/2021	12.49	Put	Bond Future	491.9800	0.4920	879.0400	0.8790	78.674	0	0	0
2020/07/20	2040	05/08/2021	12.48	Put	Bond Future	548.7400	0.5487	935.8000	0.9358	70.536	0	0	0
2020/07/20	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2044	06/08/2020	9.88	Call	Bond Future	0.8700	0.0009	0.1900	0.0002	(78.161)	0	0	0
2020/07/20	2044	06/08/2020	9.98	Call	Bond Future	1.6400	0.0016	0.3900	0.0004	(76.220)	0	0	602
2020/07/20	2044	06/08/2020	11.09	Put	Bond Future	4,736.0400	4.7360	5,013.7200	5.0137	5.863	0	0	602
2020/07/20	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/20	2044	06/08/2020	9.66	Call	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	140
2020/07/20	2044	06/08/2020			Bond Future	11.7616	76.4244	11.8247	76.0298	0.537	0.0000	0.0000	61,197
2020/07/20	2044	06/08/2020	9.86	Call	Bond Future	0.7600	0.0008	0.1600	0.0002	(78.947)	0	0	0
2020/07/20	2044	06/08/2020	9.86	Put	Bond Future	13,773.9900	13.7740	14,168.0200	14.1680	2.861	0	0	0
2020/07/20	2044	06/08/2020	9.36	Put	Bond Future	18,099.4100	18.0994	18,494.0200	18.4940	2.180	0	0	0
2020/07/20	2044	06/08/2020	9.36	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	602
2020/07/20	2044	06/08/2020	9.98	Put	Bond Future	12,785.1600	12.7852	13,178.5400	13.1785	3.077	0	0	0
2020/07/20	2044	06/08/2020	9.88	Put	Bond Future	13,607.8900	13.6079	14,001.8400	14.0018	2.895	0	0	0
2020/07/20	2044	06/08/2020	11.09	Call	Bond Future	306.5000	0.3065	189.5500	0.1895	(38.157)	0	0	0
2020/07/20	2044	06/08/2020	9.01	Put	Bond Future	21,334.1700	21.3342	21,728.8000	21.7288	1.850	0	0	0
2020/07/20	2044	06/08/2020	9.66	Put	Bond Future	15,463.9300	15.4639	15,858.4000	15.8584	2.551	0	0	0
2020/07/20	2044	06/08/2020	9.87	Call	Bond Future	0.8100	0.0008	0.1700	0.0002	(79.012)	0	0	0
2020/07/20	2044	06/08/2020	9.87	Put	Bond Future	13,690.8700	13.6909	14,084.8600	14.0849	2.878	0	0	0
2020/07/20	2044	06/08/2020	10.93	Call	Bond Future	171.6700	0.1717	96.1100	0.0961	(44.015)	0	0	0
2020/07/20	2044	06/08/2020	10.93	Put	Bond Future	5,721.9600	5.7220	6,041.0300	6.0410	5.576	0	0	140
2020/07/20	2044	05/11/2020	11.06	Put	Bond Future	7,997.1400	7.9971	8,223.7100	8.2237	2.833	0	0	525
2020/07/20	2044	05/11/2020	11.43	Call	Bond Future	2,855.7700	2.8558	2,642.4600	2.6425	(7.469)	0	0	0
2020/07/20	2044	05/11/2020	9.72	Put	Bond Future	16,710.4400	16.7104	17,053.6000	17.0536	2.054	0	0	0
2020/07/20	2044	05/11/2020	9.97	Call	Bond Future	581.8700	0.5819	508.9200	0.5089	(12.537)	0	0	568
2020/07/20	2044	05/11/2020	9.29	Put	Bond Future	20,284.0700	20.2841	20,649.9900	20.6500	1.804	0	0	0
2020/07/20	2044	05/11/2020	9.96	Put	Bond Future	14,872.7500	14.8728	15,199.7300	15.1997	2.199	0	0	0
2020/07/20	2044	05/11/2020	10.36	Call	Bond Future	947.7500	0.9478	843.3400	0.8433	(11.017)	0	0	0
2020/07/20	2044	05/11/2020			Bond Future	11.9829	77.2231	12.0488	76.8238	0.550	0.0000	0.0000	0
2020/07/20	2044	05/11/2020	9.72	Call	Bond Future	412.1000	0.4121	356.0500	0.3560	(13.601)	0	0	1,815
2020/07/20	2044	05/11/2020	9.97	Put	Bond Future	14,798.6800	14.7987	15,124.9400	15.1249	2.205	0	0	0
2020/07/20	2044	05/11/2020	9.96	Call	Bond Future	574.1900	0.5742	501.9600	0.5020	(12.579)	0	0	0
2020/07/20	2044	05/11/2020	11.38	Call	Bond Future	2,729.8200	2.7298	2,521.8800	2.5219	(7.617)	0	0	0
2020/07/20	2044	05/11/2020	11.38	Put	Bond Future	6,559.6400	6.5596	6,750.9100	6.7509	2.916	0	0	568
2020/07/20	2044	05/11/2020	10.34	Call	Bond Future	925.6500	0.9256	822.9900	0.8230	(11.091)	0	0	0
2020/07/20	2044	05/11/2020	10.34	Put	Bond Future	12,202.8600	12.2029	12,499.4100	12.4994	2.430	0	0	0
2020/07/20	2044	05/11/2020	11.06	Call	Bond Future	1,995.5700	1.9956	1,822.9300	1.8229	(8.651)	0	0	0
2020/07/20	2044	05/11/2020	10.04	Put	Bond Future	14,285.9300	14.2859	14,606.9800	14.6070	2.247	0	0	0
2020/07/20	2044	05/11/2020	11.17	Put	Bond Future	7,477.2000	7.4772	7,691.5100	7.6915	2.866	0	0	1,815
2020/07/20	2044	05/11/2020	11.43	Put	Bond Future	6,355.2500	6.3552	6,541.1500	6.5412	2.925	0	0	1,815
2020/07/20	2044	05/11/2020	8.87	Put	Bond Future	24,109.3500	24.1093	24,490.2600	24.4903	1.580	0	0	0
2020/07/20	2044	05/11/2020	9.29	Call	Bond Future	213.5300	0.2135	180.2400	0.1802	(15.590)	0	0	568
2020/07/20	2044	05/11/2020	10.36	Put	Bond Future	12,070.6800	12.0707	12,365.4800	12.3655	2.442	0	0	0
2020/07/20	2044	05/11/2020	10.04	Call	Bond Future	637.9200	0.6379	559.7600	0.5598	(12.252)	0	0	525
2020/07/20	2044	05/11/2020	9.34	Put	Bond Future	19,850.4500	19.8505	20,214.1200	20.2141	1.832	0	0	0
2020/07/20	2044	05/11/2020	9.34	Call	Bond Future	231.5100	0.2315	195.9700	0.1960	(15.351)	0	0	525
2020/07/20	2044	05/11/2020	11.17	Call	Bond Future	2,233.5800	2.2336	2,048.6800	2.0487	(8.278)	0	0	0
2020/07/20	2044	05/11/2020	8.87	Call	Bond Future	103.1900	0.1032	84.8900	0.0849	(17.734)	0	0	1,815
2020/07/20	2044	05/11/2020	10.02	Put	Bond Future	14,431.4100	14.4314	14,753.9700	14.7540	2.235	0	0	0
2020/07/20	2044	05/11/2020	10.02	Call	Bond Future	621.5000	0.6215	544.8500	0.5448	(12.333)	0	0	1,815
2020/07/20	2044	05/11/2020	10.35	Call	Bond Future	936.6500	0.9367	833.1200	0.8331	(11.053)	0	0	0
2020/07/20	2044	05/11/2020	10.35	Put	Bond Future	12,136.6600	12.1367	12,432.3400	12.4323	2.436	0	0	0
2020/07/20	2044	04/02/2021	10.04	Put	Bond Future	16,186.2900	16.1863	16,494.3500	16.4943	1.903	0	0	0
2020/07/20	2044	04/02/2021	10.37	Call	Bond Future	1,604.2800	1.6043	1,486.1300	1.4861	(7.365)	0	0	0

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2020/07/20	2044	04/02/2021	10.35	Put	Bond Future	14,116.7800		14.1168	14,404.1800	14.4042	2.036	0	0	0
2020/07/20	2044	04/02/2021			Bond Future	12.2099		73.7360	12.2788	73.3318	0.565	0.0000	0.0000	0
2020/07/20	2044	04/02/2021	10.37	Put	Bond Future	13,989.5700		13.9896	14,275.5800	14.2756	2.044	0	0	0
2020/07/20	2044	04/02/2021	10.35	Call	Bond Future	1,577.7800		1.5778	1,461.0200	1.4610	(7.400)	0	0	0
2020/07/20	2044	04/02/2021	10.04	Call	Bond Future	1,205.0600		1.2051	1,108.9600	1.1090	(7.975)	0	0	0
2020/07/20	2044	04/02/2021	10.84	Call	Bond Future	2,316.3800		2.3164	2,164.1400	2.1641	(6.572)	0	0	0
2020/07/20	2044	04/02/2021	10.36	Put	Bond Future	14,053.0800		14.0531	14,339.7900	14.3398	2.040	0	0	0
2020/07/20	2044	04/02/2021	10.84	Put	Bond Future	11,217.3500		11.2173	11,469.2700	11.4693	2.246	0	0	405
2020/07/20	2044	04/02/2021	10.29	Call	Bond Future	1,500.1000		1.5001	1,387.4700	1.3875	(7.508)	0	0	0
2020/07/20	2044	04/02/2021	10.29	Put	Bond Future	14,503.0000		14.5030	14,794.5300	14.7945	2.010	0	0	405
2020/07/20	2044	04/02/2021	9.66	Put	Bond Future	18,974.6900		18.9747	19,305.4700	19.3055	1.743	0	0	0
2020/07/20	2044	04/02/2021	9.66	Call	Bond Future	839.9700		0.8400	766.5900	0.7666	(8.736)	0	0	405
2020/07/20	2044	04/02/2021	10.36	Call	Bond Future	1,590.9900		1.5910	1,473.5400	1.4735	(7.382)	0	0	0
2020/07/20	2044	06/05/2021	12.43	Put	Bond Future	5,858.3000		5.8583	6,020.4300	6.0204	2.768	0	0	0
2020/07/20	2044	06/05/2021	12.44	Call	Bond Future	5,807.1000		5.8071	5,559.4400	5.5594	(4.265)	0	0	0
2020/07/20	2044	06/05/2021			Bond Future	12.4440		74.6098	12.5162	74.2006	0.580	0.0000	0.0000	0
2020/07/20	2044	06/05/2021	12.45	Call	Bond Future	5,836.0300		5.8360	5,587.7200	5.5877	(4.255)	0	0	0
2020/07/20	2044	06/05/2021	12.45	Put	Bond Future	5,802.0900		5.8021	5,962.9200	5.9629	2.772	0	0	0
2020/07/20	2044	06/05/2021	12.43	Call	Bond Future	5,778.2200		5.7782	5,531.2100	5.5312	(4.275)	0	0	0
2020/07/20	2044	06/05/2021	12.44	Put	Bond Future	5,830.1300		5.8301	5,991.6100	5.9916	2.770	0	0	0
2020/07/20	2044	05/08/2021	12.60	Put	Bond Future	606.3100		0.6063	1,019.8700	1.0199	68.209	0	0	0
2020/07/20	2044	05/08/2021	12.61	Put	Bond Future	550.6200		0.5506	964.1800	0.9642	75.108	0	0	0
2020/07/20	2044	05/08/2021			Bond Future	12.7096		71.0541	12.7853	70.6406	0.596	0.0000	0.0000	0
2020/07/20	2044	05/08/2021	12.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2044	05/08/2021	12.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2044	05/08/2021	12.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	2044	05/08/2021	12.59	Put	Bond Future	662.0800		0.6621	1,075.6400	1.0756	62.464	0	0	0
2020/07/20	2046	06/08/2020			Bond Future	91.7108		91.7108	91.6975	91.6975	(0.015)	0.0000	0.0000	12,382
2020/07/20	2046	05/11/2020			Bond Future	90.9271		90.9271	90.9131	90.9131	(0.015)	0.0000	0.0000	3,975
2020/07/20	2046	04/02/2021			Bond Future	92.0009		92.0009	91.9864	91.9864	(0.016)	0.0000	0.0000	0
2020/07/20	2046	06/05/2021			Bond Future	91.3234		91.3234	91.3085	91.3085	(0.016)	0.0000	0.0000	0
2020/07/20	2046	05/08/2021			Bond Future	92.3558		92.3558	92.3407	92.3407	(0.016)	0.0000	0.0000	0
2020/07/20	2050	06/08/2020			Bond Future	92.3751		92.3751	92.4455	92.4455	0.076	0.0000	0.0000	14,575
2020/07/20	2050	05/11/2020			Bond Future	93.3630		93.3630	93.4337	93.4337	0.076	0.0000	0.0000	2,590
2020/07/20	2050	04/02/2021			Bond Future	92.5776		92.5776	92.6487	92.6487	0.077	0.0000	0.0000	0
2020/07/20	2050	06/05/2021			Bond Future	93.6949		93.6949	93.7666	93.7666	0.077	0.0000	0.0000	0
2020/07/20	2050	05/08/2021			Bond Future	92.8295		92.8295	92.9023	92.9023	0.078	0.0000	0.0000	0
2020/07/20	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	AL37	06/08/2020			Index Future	733.1500		733.1500	732.6800	732.6800	(0.064)	0.0000	0.0000	0
2020/07/20	AL37	05/11/2020			Index Future	740.8920		740.8920	740.4050	740.4050	(0.066)	0.0000	0.0000	0

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2020/07/20	AL37	04/02/2021			Index Future	749.4570	749.4570	748.9530	748.9530	(0.067)	0.0000	0.0000	0
2020/07/20	AL37	06/05/2021			Index Future	758.3180	758.3180	757.8030	757.8030	(0.068)	0.0000	0.0000	0
2020/07/20	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/20	AL7T	06/08/2020			Index Future	797.3830	797.3830	795.4880	795.4880	(0.238)	0.0000	0.0000	0
2020/07/20	AL7T	05/11/2020			Index Future	805.8020	805.8020	803.8760	803.8760	(0.239)	0.0000	0.0000	0
2020/07/20	AL7T	04/02/2021			Index Future	815.1180	815.1180	813.1570	813.1570	(0.241)	0.0000	0.0000	0
2020/07/20	AL7T	06/05/2021			Index Future	824.7550	824.7550	822.7660	822.7660	(0.241)	0.0000	0.0000	0
2020/07/20	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/20	ALBI	06/08/2020			Index Future	697.0780	697.0780	695.0130	695.0130	(0.296)	0.0000	0.0000	213
2020/07/20	ALBI	05/11/2020			Index Future	704.4390	704.4390	702.3410	702.3410	(0.298)	0.0000	0.0000	2
2020/07/20	ALBI	04/02/2021			Index Future	712.5820	712.5820	710.4500	710.4500	(0.299)	0.0000	0.0000	0
2020/07/20	ALBI	06/05/2021			Index Future	721.0070	721.0070	718.8450	718.8450	(0.300)	0.0000	0.0000	0
2020/07/20	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	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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2020/07/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/20	ES33	06/08/2020			Bond Future	12.0635	73.3735	12.1311	73.0331	0.561	0.0000	0.0000	350
2020/07/20	ES33	05/11/2020			Bond Future	12.3343	70.3661	12.4050	70.0217	0.573	0.0000	0.0000	0
2020/07/20	ES33	04/02/2021			Bond Future	12.6123	71.1806	12.6863	70.8319	0.586	0.0000	0.0000	0
2020/07/20	ES33	06/05/2021			Bond Future	12.8946	68.2459	12.9719	67.8929	0.599	0.0000	0.0000	0
2020/07/20	ES33	05/08/2021			Bond Future	13.2084	69.0005	13.2892	68.6437	0.612	0.0000	0.0000	0
2020/07/20	ES42	06/08/2020			Bond Future	12.4860	72.8810	12.5488	72.5353	0.503	0.0000	0.0000	4,919
2020/07/20	ES42	05/11/2020			Bond Future	12.7491	69.3848	12.8150	69.0351	0.516	0.0000	0.0000	0
2020/07/20	ES42	04/02/2021			Bond Future	13.0111	70.1888	13.0801	69.8348	0.530	0.0000	0.0000	0
2020/07/20	ES42	06/05/2021			Bond Future	13.2877	66.7611	13.3601	66.4027	0.546	0.0000	0.0000	0
2020/07/20	ES42	05/08/2021			Bond Future	13.5865	67.4986	13.6627	67.1363	0.560	0.0000	0.0000	0
2020/07/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	06/08/2020	728.12	Put	GOVI	394,140.0000	39.4140	413,970.0000	41.3970	5.031	0	0	0
2020/07/20	GOVI	06/08/2020			GOVI	688.7060	688.7060	686.7230	686.7230	(0.288)	0.0000	0.0000	1,022
2020/07/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/07/20	GOVI	06/08/2020	728.14	Put	GOVI	394,340.0000	39.4340	414,170.0000	41.4170	5.029	0	0	0
2020/07/20	GOVI	06/08/2020	728.13	Put	GOVI	394,240.0000	39.4240	414,070.0000	41.4070	5.030	0	0	0
2020/07/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/11/2020	737.84	Put	GOVI	418,620.0000	41.8620	438,770.0000	43.8770	4.813	0	0	0
2020/07/20	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/11/2020			GOVI	695.9780	695.9780	693.9630	693.9630	(0.290)	0.0000	0.0000	0
2020/07/20	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/11/2020	737.83	Put	GOVI	418,520.0000	41.8520	438,670.0000	43.8670	4.815	0	0	0
2020/07/20	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/11/2020	737.85	Put	GOVI	418,720.0000	41.8720	438,870.0000	43.8870	4.812	0	0	0
2020/07/20	GOVI	04/02/2021	750.96	Put	GOVI	469,360.0000	46.9360	489,840.0000	48.9840	4.363	0	0	0
2020/07/20	GOVI	04/02/2021			GOVI	704.0240	704.0240	701.9760	701.9760	(0.291)	0.0000	0.0000	0
2020/07/20	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	04/02/2021	750.95	Put	GOVI	469,260.0000	46.9260	489,740.0000	48.9740	4.364	0	0	0
2020/07/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	04/02/2021	750.94	Put	GOVI	469,160.0000	46.9160	489,640.0000	48.9640	4.365	0	0	0
2020/07/20	GOVI	06/05/2021	678.67	Call	GOVI	336,780.0000	33.6780	316,010.0000	31.6010	(6.167)	0	0	0
2020/07/20	GOVI	06/05/2021			GOVI	712.3480	712.3480	710.2710	710.2710	(0.292)	0.0000	0.0000	0
2020/07/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	06/05/2021	678.68	Call	GOVI	336,680.0000	33.6680	315,910.0000	31.5910	(6.169)	0	0	0
2020/07/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	06/05/2021	678.69	Call	GOVI	336,580.0000	33.6580	315,810.0000	31.5810	(6.171)	0	0	0
2020/07/20	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/20	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/20	IGOV	06/08/2020			Index Future	248.7390	248.7390	248.6340	248.6340	(0.042)	0.0000	0.0000	1,207
2020/07/20	IGOV	05/11/2020			Index Future	251.4280	251.4280	251.3170	251.3170	(0.044)	0.0000	0.0000	47
2020/07/20	IGOV	04/02/2021			Index Future	254.3950	254.3950	254.2800	254.2800	(0.045)	0.0000	0.0000	0
2020/07/20	IGOV	06/05/2021			Index Future	257.4630	257.4630	257.3450	257.3450	(0.046)	0.0000	0.0000	0
2020/07/20	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/20	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/20	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0200	94.0200	(0.011)	0.0000	0.0000	0
2020/07/20	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.2500	92.2500	(0.011)	0.0000	0.0000	0
2020/07/20	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4100	90.4100	0.011	0.0000	0.0000	0
2020/07/20	IS05	21/09/2021			Interest Rate Swap	89.3700	89.3700	89.3900	89.3900	0.022	0.0000	0.0000	0
2020/07/20	IS05	21/12/2021			Interest Rate Swap	90.6400	90.6400	90.6600	90.6600	0.022	0.0000	0.0000	51
2020/07/20	IS05	15/03/2022			Interest Rate Swap	90.0700	90.0700	90.1000	90.1000	0.033	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
2020/07/20	IS05	21/06/2022			Interest Rate Swap	90.1800	90.1800	90.2100	90.2100	0.033	0.0000	0.0000	0
2020/07/20	IS05	20/09/2022			Interest Rate Swap	93.3100	93.3100	93.3500	93.3500	0.043	0.0000	0.0000	0
2020/07/20	IS05	20/12/2022			Interest Rate Swap	93.8100	93.8100	93.8600	93.8600	0.053	0.0000	0.0000	0
2020/07/20	IS05	22/03/2023			Interest Rate Swap	86.2200	86.2200	86.2800	86.2800	0.070	0.0000	0.0000	0
2020/07/20	IS05	20/06/2023			Interest Rate Swap	91.7900	91.7900	91.8600	91.8600	0.076	0.0000	0.0000	0
2020/07/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/20	IS10	17/12/2025			Interest Rate Swap	80.4900	80.4900	80.5900	80.5900	0.124	0.0000	0.0000	0
2020/07/20	IS10	16/03/2026			Interest Rate Swap	77.1400	77.1400	77.2300	77.2300	0.117	0.0000	0.0000	0
2020/07/20	IS10	15/06/2026			Interest Rate Swap	75.6700	75.6700	75.7600	75.7600	0.119	0.0000	0.0000	0
2020/07/20	IS10	21/09/2026			Interest Rate Swap	77.8300	77.8300	77.9200	77.9200	0.116	0.0000	0.0000	0
2020/07/20	IS10	21/12/2026			Interest Rate Swap	82.0000	82.0000	82.0800	82.0800	0.098	0.0000	0.0000	0
2020/07/20	IS10	15/03/2027			Interest Rate Swap	80.6600	80.6600	80.7500	80.7500	0.112	0.0000	0.0000	0
2020/07/20	IS10	21/06/2027			Interest Rate Swap	82.8700	82.8700	82.9600	82.9600	0.109	0.0000	0.0000	0
2020/07/20	IS10	20/09/2027			Interest Rate Swap	88.7800	88.7800	88.8500	88.8500	0.079	0.0000	0.0000	0
2020/07/20	IS10	20/12/2027			Interest Rate Swap	89.2600	89.2600	89.3300	89.3300	0.078	0.0000	0.0000	0
2020/07/20	IS10	22/03/2028			Interest Rate Swap	82.3800	82.3800	82.4500	82.4500	0.085	0.0000	0.0000	0
2020/07/20	IS10	20/06/2028			Interest Rate Swap	90.2700	90.2700	90.3300	90.3300	0.066	0.0000	0.0000	0
2020/07/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/20	JBAF	19/08/2020			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	0
2020/07/20	JBAF	16/09/2020			Jibar Tradeable Future	3.5550	96.4450	3.6450	96.3550	2.532	0.0000	0.0000	0
2020/07/20	JBAF	21/10/2020			Jibar Tradeable Future	3.4650	96.5350	3.4950	96.5050	0.866	0.0000	0.0000	0
2020/07/20	JBAF	18/11/2020			Jibar Tradeable Future	3.4650	96.5350	3.4950	96.5050	0.866	0.0000	0.0000	0
2020/07/20	JBAF	15/12/2020			Jibar Tradeable Future	3.4450	96.5550	3.4750	96.5250	0.871	0.0000	0.0000	30
2020/07/20	JBAF	20/01/2021			Jibar Tradeable Future	3.4550	96.5450	3.4850	96.5150	0.868	0.0000	0.0000	0
2020/07/20	JBAF	17/03/2021			Jibar Tradeable Future	3.4600	96.5400	3.4900	96.5100	0.867	0.0000	0.0000	0
2020/07/20	JBAF	15/06/2021			Jibar Tradeable Future	3.6200	96.3800	3.6500	96.3500	0.829	0.0000	0.0000	0
2020/07/20	JBAF	15/09/2021			Jibar Tradeable Future	3.6550	96.3450	3.6950	96.3050	1.094	0.0000	0.0000	0
2020/07/20	JBAF	15/12/2021			Jibar Tradeable Future	3.9000	96.1000	3.9300	96.0700	0.769	0.0000	0.0000	0
2020/07/20	JBAF	16/03/2022			Jibar Tradeable Future	3.9850	96.0150	4.0150	95.9850	0.753	0.0000	0.0000	0
2020/07/20	JBAF	15/06/2022			Jibar Tradeable Future	4.4850	95.5150	4.4950	95.5050	0.223	0.0000	0.0000	0
2020/07/20	R023	06/08/2020	7.26	Call	Bond Future	6,092.9200	6.0929	5,942.4100	5.9424	(2.470)	0	0	0
2020/07/20	R023	06/08/2020			Bond Future	4.7160	110.6863	4.7767	110.5358	1.286	0.0000	0.0000	32,030
2020/07/20	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R023	06/08/2020	7.27	Call	Bond Future	6,116.0000	6.1160	5,965.4900	5.9655	(2.461)	0	0	0
2020/07/20	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R023	06/08/2020	7.28	Call	Bond Future	6,139.0700	6.1391	5,988.5600	5.9886	(2.452)	0	0	0
2020/07/20	R023	05/11/2020	7.46	Put	Bond Future	0.2100	0.0002	0.2500	0.0003	19.048	0	0	0
2020/07/20	R023	05/11/2020	7.47	Put	Bond Future	0.2000	0.0002	0.2300	0.0002	15.000	0	0	0
2020/07/20	R023	05/11/2020			Bond Future	4.7710	107.9363	4.8390	107.7836	1.426	0.0000	0.0000	3,370
2020/07/20	R023	05/11/2020	7.46	Call	Bond Future	5,829.7800	5.8298	5,677.1500	5.6772	(2.618)	0	0	0
2020/07/20	R023	05/11/2020	7.47	Call	Bond Future	5,850.6900	5.8507	5,698.0500	5.6980	(2.609)	0	0	0
2020/07/20	R023	05/11/2020	7.45	Call	Bond Future	5,808.8800	5.8089	5,656.2500	5.6563	(2.628)	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
2020/07/20	R023	05/11/2020	7.45	Put	Bond Future	0.2200	0.0002	0.2600	0.0003	18.182	0	0	0
2020/07/20	R023	04/02/2021	6.34	Call	Bond Future	3,133.0800	3.1331	2,988.9300	2.9889	(4.601)	0	0	0
2020/07/20	R023	04/02/2021	6.32	Put	Bond Future	88.2100	0.0882	99.4300	0.0994	12.720	0	0	0
2020/07/20	R023	04/02/2021			Bond Future	4.7902	109.1849	4.8676	109.0299	1.616	0.0000	0.0000	0
2020/07/20	R023	04/02/2021	6.34	Put	Bond Future	84.8600	0.0849	95.7000	0.0957	12.774	0	0	0
2020/07/20	R023	04/02/2021	6.32	Call	Bond Future	3,097.8200	3.0978	2,954.0500	2.9540	(4.641)	0	0	0
2020/07/20	R023	04/02/2021	6.33	Put	Bond Future	86.5200	0.0865	97.5500	0.0976	12.748	0	0	0
2020/07/20	R023	04/02/2021	6.33	Call	Bond Future	3,115.4400	3.1154	2,971.4800	2.9715	(4.621)	0	0	0
2020/07/20	R023	06/05/2021	7.58	Call	Bond Future	4,799.6500	4.7996	4,644.9200	4.6449	(3.224)	0	0	0
2020/07/20	R023	06/05/2021			Bond Future	4.7888	106.5663	4.8777	106.4092	1.857	0.0000	0.0000	0
2020/07/20	R023	06/05/2021	7.56	Call	Bond Future	4,767.0000	4.7670	4,612.3600	4.6124	(3.244)	0	0	0
2020/07/20	R023	06/05/2021	7.56	Put	Bond Future	14.8600	0.0149	17.2800	0.0173	16.285	0	0	0
2020/07/20	R023	06/05/2021	7.58	Put	Bond Future	14.2500	0.0143	16.5800	0.0166	16.351	0	0	0
2020/07/20	R023	06/05/2021	7.57	Call	Bond Future	4,783.3200	4.7833	4,628.6400	4.6286	(3.234)	0	0	0
2020/07/20	R023	06/05/2021	7.57	Put	Bond Future	14.5500	0.0146	16.9300	0.0169	16.357	0	0	0
2020/07/20	R023	05/08/2021	5.30	Call	Bond Future	686.8000	0.6868	528.1400	0.5281	(23.101)	0	0	0
2020/07/20	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R023	05/08/2021			Bond Future	4.8472	107.7455	4.9515	107.5868	2.151	0.0000	0.0000	0
2020/07/20	R023	05/08/2021	5.31	Call	Bond Future	701.9000	0.7019	543.2400	0.5432	(22.604)	0	0	0
2020/07/20	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R023	05/08/2021	5.29	Call	Bond Future	671.6900	0.6717	513.0300	0.5130	(23.621)	0	0	0
2020/07/20	R035	06/08/2020	9.92	Put	Bond Future	7,883.7000	7.8837	8,322.7100	8.3227	5.569	0	0	0
2020/07/20	R035	06/08/2020	10.45	Put	Bond Future	4,460.8800	4.4609	4,797.3600	4.7974	7.543	0	0	500
2020/07/20	R035	06/08/2020	9.67	Call	Bond Future	8.8400	0.0088	2.7100	0.0027	(69.344)	0	0	500
2020/07/20	R035	06/08/2020	9.00	Put	Bond Future	14,809.5800	14.8096	15,267.6900	15.2677	3.093	0	0	0
2020/07/20	R035	06/08/2020			Bond Future	11.0885	88.1601	11.1616	87.7019	0.660	0.0000	0.0000	105,543
2020/07/20	R035	06/08/2020	9.92	Call	Bond Future	31.4400	0.0314	12.2400	0.0122	(61.069)	0	0	0
2020/07/20	R035	06/08/2020	9.09	Put	Bond Future	14,096.2600	14.0963	14,554.2700	14.5543	3.249	0	0	0
2020/07/20	R035	06/08/2020	9.09	Call	Bond Future	0.2300	0.0002	0.0300	0.0000	(86.957)	0	0	500
2020/07/20	R035	06/08/2020	9.67	Put	Bond Future	9,679.8700	9.6799	10,131.9500	10.1320	4.670	0	0	0
2020/07/20	R035	06/08/2020	9.00	Call	Bond Future	0.1200	0.0001	0.0200	0.0000	(83.333)	0	0	24,761
2020/07/20	R035	06/08/2020	9.93	Call	Bond Future	32.9500	0.0329	12.9500	0.0129	(60.698)	0	0	0
2020/07/20	R035	06/08/2020	9.91	Put	Bond Future	7,954.0000	7.9540	8,393.8000	8.3938	5.529	0	0	0
2020/07/20	R035	06/08/2020	10.45	Call	Bond Future	298.2200	0.2982	176.4900	0.1765	(40.819)	0	0	0
2020/07/20	R035	06/08/2020	9.93	Put	Bond Future	7,813.5200	7.8135	8,251.7300	8.2517	5.608	0	0	0
2020/07/20	R035	06/08/2020	9.91	Call	Bond Future	29.9800	0.0300	11.5700	0.0116	(61.408)	0	0	0
2020/07/20	R035	06/08/2020	8.75	Put	Bond Future	16,830.5500	16.8306	17,288.7400	17.2887	2.722	0	0	0
2020/07/20	R035	06/08/2020	8.75	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2020/07/20	R035	05/11/2020	10.34	Put	Bond Future	8,015.0200	8.0150	8,301.7200	8.3017	3.577	0	0	0
2020/07/20	R035	05/11/2020			Bond Future	11.3161	84.6076	11.3923	84.1442	0.674	0.0000	0.0000	0
2020/07/20	R035	05/11/2020	10.33	Call	Bond Future	1,707.8800	1.7079	1,532.4000	1.5324	(10.275)	0	0	0
2020/07/20	R035	05/11/2020	10.33	Put	Bond Future	8,063.9800	8.0640	8,351.9500	8.3520	3.571	0	0	0
2020/07/20	R035	05/11/2020	10.34	Call	Bond Future	1,726.9200	1.7269	1,550.1700	1.5502	(10.235)	0	0	0
2020/07/20	R035	05/11/2020	10.32	Call	Bond Future	1,688.8200	1.6888	1,514.6100	1.5146	(10.315)	0	0	0
2020/07/20	R035	05/11/2020	10.32	Put	Bond Future	8,113.0000	8.1130	8,402.2400	8.4022	3.565	0	0	0
2020/07/20	R035	04/02/2021	11.14	Put	Bond Future	6,672.2100	6.6722	6,891.4600	6.8915	3.286	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/20	R035	04/02/2021	10.04	Put	Bond Future	11,580.9700	11.5810	11,900.4900	11.9005	2.759	0	0	0
2020/07/20	R035	04/02/2021	10.14	Put	Bond Future	11,041.1200	11.0411	11,352.2000	11.3522	2.817	0	0	650
2020/07/20	R035	04/02/2021	10.05	Call	Bond Future	1,895.6100	1.8956	1,745.0600	1.7451	(7.942)	0	0	0
2020/07/20	R035	04/02/2021			Bond Future	11.5489	85.5866	11.6285	85.1174	0.690	0.0000	0.0000	0
2020/07/20	R035	04/02/2021	10.06	Call	Bond Future	1,910.6900	1.9107	1,759.3000	1.7593	(7.923)	0	0	0
2020/07/20	R035	04/02/2021	10.06	Put	Bond Future	11,471.7200	11.4717	11,789.5600	11.7896	2.771	0	0	0
2020/07/20	R035	04/02/2021	10.14	Call	Bond Future	2,034.3900	2.0344	1,876.2400	1.8762	(7.774)	0	0	0
2020/07/20	R035	04/02/2021	11.14	Call	Bond Future	4,198.8800	4.1989	3,948.9000	3.9489	(5.953)	0	0	0
2020/07/20	R035	04/02/2021	10.04	Call	Bond Future	1,880.6000	1.8806	1,730.8900	1.7309	(7.961)	0	0	0
2020/07/20	R035	04/02/2021	10.05	Put	Bond Future	11,526.2700	11.5263	11,844.9500	11.8449	2.765	0	0	0
2020/07/20	R035	06/05/2021	12.77	Call	Bond Future	8,825.0800	8.8251	8,477.5800	8.4776	(3.938)	0	0	0
2020/07/20	R035	06/05/2021	11.55	Call	Bond Future	4,916.3000	4.9163	4,656.1300	4.6561	(5.292)	0	0	0
2020/07/20	R035	06/05/2021	10.24	Put	Bond Future	11,690.4900	11.6905	12,015.9500	12.0160	2.784	0	0	0
2020/07/20	R035	06/05/2021	12.35	Put	Bond Future	4,193.4200	4.1934	4,347.4500	4.3475	3.673	0	0	0
2020/07/20	R035	06/05/2021	12.37	Call	Bond Future	7,434.5600	7.4346	7,112.2300	7.1122	(4.336)	0	0	0
2020/07/20	R035	06/05/2021			Bond Future	11.7806	82.1215	11.8637	81.6465	0.705	0.0000	0.0000	0
2020/07/20	R035	06/05/2021	12.35	Call	Bond Future	7,366.9700	7.3670	7,046.0000	7.0460	(4.357)	0	0	0
2020/07/20	R035	06/05/2021	12.37	Put	Bond Future	4,152.9600	4.1530	4,305.6300	4.3056	3.676	0	0	0
2020/07/20	R035	06/05/2021	12.77	Put	Bond Future	3,429.2800	3.4293	3,556.7800	3.5568	3.718	0	0	1,650
2020/07/20	R035	06/05/2021	11.55	Put	Bond Future	6,256.8100	6.2568	6,471.6400	6.4716	3.434	0	0	1,650
2020/07/20	R035	06/05/2021	10.24	Call	Bond Future	2,073.6400	2.0736	1,924.1000	1.9241	(7.211)	0	0	793
2020/07/20	R035	06/05/2021	12.36	Put	Bond Future	4,173.0000	4.1730	4,326.3500	4.3263	3.675	0	0	0
2020/07/20	R035	06/05/2021	10.81	Put	Bond Future	8,944.7100	8.9447	9,223.7000	9.2237	3.119	0	0	0
2020/07/20	R035	06/05/2021	10.81	Call	Bond Future	3,072.7500	3.0727	2,876.7400	2.8767	(6.379)	0	0	1,650
2020/07/20	R035	06/05/2021	12.02	Call	Bond Future	6,293.5900	6.2936	5,996.3000	5.9963	(4.724)	0	0	0
2020/07/20	R035	06/05/2021	12.02	Put	Bond Future	4,936.0200	4.9360	5,113.7300	5.1137	3.600	0	0	793
2020/07/20	R035	06/05/2021	11.32	Call	Bond Future	4,296.1700	4.2962	4,055.4300	4.0554	(5.604)	0	0	0
2020/07/20	R035	06/05/2021	11.32	Put	Bond Future	7,006.9000	7.0069	7,241.1600	7.2412	3.343	0	0	793
2020/07/20	R035	06/05/2021	12.36	Call	Bond Future	7,400.6000	7.4006	7,078.9500	7.0789	(4.346)	0	0	0
2020/07/20	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R035	05/08/2021			Bond Future	12.0426	83.0297	12.1294	82.5496	0.721	0.0000	0.0000	0
2020/07/20	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R035	05/08/2021	5.29	Put	Bond Future	55,294.2500	55.2943	55,774.4200	55.7744	0.868	0	0	0
2020/07/20	R035	05/08/2021	5.31	Put	Bond Future	55,060.9600	55.0610	55,541.1300	55.5411	0.872	0	0	0
2020/07/20	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R035	05/08/2021	5.30	Put	Bond Future	55,177.5400	55.1775	55,657.7100	55.6577	0.870	0	0	0
2020/07/20	R186	06/08/2020	8.38	Put	Bond Future	58.7500	0.0588	43.1200	0.0431	(26.604)	0	0	0
2020/07/20	R186	06/08/2020	7.45	Call	Bond Future	611.0100	0.6110	505.3900	0.5054	(17.286)	0	0	2,500
2020/07/20	R186	06/08/2020	9.00	Call	Bond Future	7,259.3200	7.2593	7,159.6300	7.1596	(1.373)	0	0	900
2020/07/20	R186	06/08/2020	8.00	Call	Bond Future	2,397.2200	2.3972	2,264.3800	2.2644	(5.541)	0	0	900
2020/07/20	R186	06/08/2020	8.25	Call	Bond Future	3,539.9400	3.5399	3,419.4600	3.4195	(3.403)	0	0	0
2020/07/20	R186	06/08/2020			Bond Future	7.6024	115.8692	7.6206	115.7707	0.240	0.0000	0.0000	72,936
2020/07/20	R186	06/08/2020	8.37	Call	Bond Future	4,121.9400	4.1219	4,007.3400	4.0073	(2.780)	0	0	0
2020/07/20	R186	06/08/2020	8.37	Put	Bond Future	61.3800	0.0614	45.2800	0.0453	(26.230)	0	0	0
2020/07/20	R186	06/08/2020	9.00	Put	Bond Future	2.2600	0.0023	1.0700	0.0011	(52.655)	0	0	0
2020/07/20	R186	06/08/2020	8.38	Call	Bond Future	4,170.9900	4.1710	4,056.8600	4.0569	(2.736)	0	0	0
2020/07/20	R186	06/08/2020	7.45	Put	Bond Future	1,439.5800	1.4396	1,432.4600	1.4325	(0.495)	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
2020/07/20	R186	06/08/2020	8.00	Put	Bond Future	270.6600	0.2707	236.3200	0.2363	(12.688)	0	0	15,177
2020/07/20	R186	06/08/2020	8.25	Put	Bond Future	101.9500	0.1020	79.9700	0.0800	(21.560)	0	0	0
2020/07/20	R186	06/08/2020	8.36	Call	Bond Future	4,072.9200	4.0729	3,957.8800	3.9579	(2.825)	0	0	0
2020/07/20	R186	06/08/2020	8.36	Put	Bond Future	64.0700	0.0641	47.5300	0.0475	(25.816)	0	0	0
2020/07/20	R186	05/11/2020	7.50	Call	Bond Future	1,919.2400	1.9192	1,843.2100	1.8432	(3.961)	0	0	80
2020/07/20	R186	05/11/2020	8.00	Put	Bond Future	2,078.9000	2.0789	2,086.4000	2.0864	0.361	0	0	0
2020/07/20	R186	05/11/2020	8.65	Call	Bond Future	5,406.8200	5.4068	5,302.2400	5.3022	(1.934)	0	0	0
2020/07/20	R186	05/11/2020	8.64	Put	Bond Future	1,033.9400	1.0339	1,029.6100	1.0296	(0.419)	0	0	0
2020/07/20	R186	05/11/2020			Bond Future	7.7820	117.0800	7.8013	116.9798	0.249	0.0000	0.0000	181
2020/07/20	R186	05/11/2020	7.00	Put	Bond Future	5,173.2100	5.1732	5,218.1100	5.2181	0.868	0	0	0
2020/07/20	R186	05/11/2020	7.00	Call	Bond Future	1,030.2800	1.0303	975.0300	0.9750	(5.363)	0	0	1,200
2020/07/20	R186	05/11/2020	8.66	Call	Bond Future	5,444.5000	5.4445	5,339.8200	5.3398	(1.923)	0	0	0
2020/07/20	R186	05/11/2020	8.66	Put	Bond Future	1,010.9000	1.0109	1,006.3700	1.0064	(0.448)	0	0	0
2020/07/20	R186	05/11/2020	7.50	Put	Bond Future	3,391.4400	3.3914	3,415.5600	3.4156	0.711	0	0	0
2020/07/20	R186	05/11/2020	6.50	Put	Bond Future	7,390.9100	7.3909	7,455.8100	7.4558	0.878	0	0	0
2020/07/20	R186	05/11/2020	8.00	Call	Bond Future	3,200.9700	3.2010	3,108.3200	3.1083	(2.894)	0	0	1,200
2020/07/20	R186	05/11/2020	7.84	Put	Bond Future	2,450.3300	2.4503	2,462.4600	2.4625	0.495	0	0	0
2020/07/20	R186	05/11/2020	9.26	Put	Bond Future	478.3100	0.4783	471.2100	0.4712	(1.484)	0	0	3,500
2020/07/20	R186	05/11/2020	8.65	Put	Bond Future	1,022.4600	1.0225	1,018.0300	1.0180	(0.433)	0	0	0
2020/07/20	R186	05/11/2020	8.64	Call	Bond Future	5,369.0300	5.3690	5,264.5500	5.2646	(1.946)	0	0	0
2020/07/20	R186	05/11/2020	6.50	Call	Bond Future	498.2700	0.4983	463.0200	0.4630	(7.074)	0	0	80
2020/07/20	R186	05/11/2020	7.84	Call	Bond Future	2,750.4000	2.7504	2,662.3800	2.6624	(3.200)	0	0	3,500
2020/07/20	R186	05/11/2020	8.34	Put	Bond Future	1,441.9200	1.4419	1,441.8400	1.4418	(0.006)	0	0	0
2020/07/20	R186	05/11/2020	8.34	Call	Bond Future	4,285.6800	4.2857	4,185.4500	4.1855	(2.339)	0	0	3,500
2020/07/20	R186	05/11/2020	9.26	Call	Bond Future	7,815.0700	7.8151	7,707.8200	7.7078	(1.372)	0	0	0
2020/07/20	R186	04/02/2021	8.15	Call	Bond Future	3,782.0100	3.7820	3,700.8200	3.7008	(2.147)	0	0	0
2020/07/20	R186	04/02/2021			Bond Future	7.9575	113.1517	7.9781	113.0498	0.259	0.0000	0.0000	0
2020/07/20	R186	04/02/2021	8.15	Put	Bond Future	2,834.3900	2.8344	2,855.1100	2.8551	0.731	0	0	0
2020/07/20	R186	04/02/2021	8.16	Call	Bond Future	3,809.4000	3.8094	3,727.9900	3.7280	(2.137)	0	0	0
2020/07/20	R186	04/02/2021	8.17	Put	Bond Future	2,791.4000	2.7914	2,811.6600	2.8117	0.726	0	0	0
2020/07/20	R186	04/02/2021	8.16	Put	Bond Future	2,812.8300	2.8128	2,833.3300	2.8333	0.729	0	0	0
2020/07/20	R186	04/02/2021	8.17	Call	Bond Future	3,836.9000	3.8369	3,755.2500	3.7552	(2.128)	0	0	0
2020/07/20	R186	06/05/2021	10.76	Put	Bond Future	375.7200	0.3757	377.2500	0.3773	0.407	0	0	0
2020/07/20	R186	06/05/2021	10.77	Call	Bond Future	11,935.3900	11.9354	11,833.5300	11.8335	(0.853)	0	0	0
2020/07/20	R186	06/05/2021			Bond Future	8.1449	114.4913	8.1668	114.3880	0.269	0.0000	0.0000	0
2020/07/20	R186	06/05/2021	10.78	Call	Bond Future	11,972.3900	11.9724	11,870.5000	11.8705	(0.851)	0	0	0
2020/07/20	R186	06/05/2021	10.78	Put	Bond Future	367.6200	0.3676	369.0900	0.3691	0.400	0	0	0
2020/07/20	R186	06/05/2021	10.76	Call	Bond Future	11,898.4100	11.8984	11,796.5800	11.7966	(0.856)	0	0	0
2020/07/20	R186	06/05/2021	10.77	Put	Bond Future	371.6500	0.3716	373.1500	0.3731	0.404	0	0	0
2020/07/20	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R186	05/08/2021	8.61	Call	Bond Future	1,053.2900	1.0533	948.9400	0.9489	(9.907)	0	0	0
2020/07/20	R186	05/08/2021			Bond Future	8.3739	110.4752	8.3972	110.3709	0.278	0.0000	0.0000	0
2020/07/20	R186	05/08/2021	8.62	Call	Bond Future	1,097.6300	1.0976	993.2800	0.9933	(9.507)	0	0	0
2020/07/20	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R186	05/08/2021	8.63	Call	Bond Future	1,141.9300	1.1419	1,037.5800	1.0376	(9.138)	0	0	0
2020/07/20	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R197	06/08/2020			Bond Future	305.7126	305.7126	305.3226	305.3226	(0.128)	0.0000	0.0000	2,591

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/20	R197	05/11/2020			Bond Future	308.9822		308.9822	308.5864		(0.128)	0.0000	0.0000	1,400
2020/07/20	R197	04/02/2021			Bond Future	304.7861		304.7861	304.3842		(0.132)	0.0000	0.0000	0
2020/07/20	R197	06/05/2021			Bond Future	308.4642		308.4642	308.0568		(0.132)	0.0000	0.0000	0
2020/07/20	R197	05/08/2021			Bond Future	303.9592		303.9592	303.5477		(0.135)	0.0000	0.0000	0
2020/07/20	R202	06/08/2020			Bond Future	206.0214		206.0214	205.9908		(0.015)	0.0000	0.0000	6,136
2020/07/20	R202	05/11/2020			Bond Future	208.2247		208.2247	208.1929		(0.015)	0.0000	0.0000	1,904
2020/07/20	R202	04/02/2021			Bond Future	206.5166		206.5166	206.4832		(0.016)	0.0000	0.0000	0
2020/07/20	R202	06/05/2021			Bond Future	209.0085		209.0085	208.9744		(0.016)	0.0000	0.0000	0
2020/07/20	R202	05/08/2021			Bond Future	207.1266		207.1266	207.0924		(0.016)	0.0000	0.0000	0
2020/07/20	R208	06/08/2020	5.57	Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R208	06/08/2020			Bond Future	3.4310		104.5294	3.4333		0.067	0.0000	0.0000	22,723
2020/07/20	R208	06/08/2020	5.56	Call	Bond Future	1,335.9000		1.3359	1,334.4300		(0.110)	0	0	0
2020/07/20	R208	06/08/2020	5.56	Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R208	06/08/2020	5.57	Call	Bond Future	1,342.1000		1.3421	1,340.6300		(0.110)	0	0	0
2020/07/20	R208	06/08/2020	5.55	Call	Bond Future	1,329.7000		1.3297	1,328.2300		(0.111)	0	0	0
2020/07/20	R208	06/08/2020	5.55	Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R208	05/11/2020	4.78	Call	Bond Future	729.9700		0.7300	727.9500		(0.277)	0	0	0
2020/07/20	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R208	05/11/2020			Bond Future	2.8975		102.2307	2.9026		0.178	0.0000	0.0000	0
2020/07/20	R208	05/11/2020	4.79	Call	Bond Future	733.8200		0.7338	731.8000		(0.275)	0	0	0
2020/07/20	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R208	05/11/2020	4.77	Call	Bond Future	726.1200		0.7261	724.1000		(0.278)	0	0	0
2020/07/20	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R209	06/08/2020	5.55	Put	Bond Future	42,226.2900		42.2263	42,594.5500		0.872	0	0	0
2020/07/20	R209	06/08/2020			Bond Future	10.9776		67.3069	11.0459		0.622	0.0000	0.0000	59,872
2020/07/20	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R209	06/08/2020	5.57	Put	Bond Future	42,009.4800		42.0095	42,377.7400		0.877	0	0	0
2020/07/20	R209	06/08/2020	5.56	Put	Bond Future	42,117.8100		42.1178	42,486.0700		0.874	0	0	0
2020/07/20	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000		0.000	0	0	0
2020/07/20	R209	05/11/2020	10.02	Call	Bond Future	1,375.0500		1.3750	1,238.9700		(9.896)	0	0	0
2020/07/20	R209	05/11/2020			Bond Future	11.1782		64.8704	11.2492		0.635	0.0000	0.0000	0
2020/07/20	R209	05/11/2020	10.00	Call	Bond Future	1,348.1100		1.3481	1,213.8200		(9.961)	0	0	0
2020/07/20	R209	05/11/2020	10.00	Put	Bond Future	8,023.2200		8.0232	8,261.3500		2.968	0	0	0
2020/07/20	R209	05/11/2020	10.02	Put	Bond Future	7,928.6500		7.9287	8,164.9900		2.981	0	0	0
2020/07/20	R209	05/11/2020	10.01	Call	Bond Future	1,361.5400		1.3615	1,226.3500		(9.929)	0	0	0
2020/07/20	R209	05/11/2020	10.01	Put	Bond Future	7,975.8600		7.9759	8,213.0900		2.974	0	0	0
2020/07/20	R209	04/02/2021	10.12	Put	Bond Future	9,076.0600		9.0761	9,308.1100		2.557	0	0	0
2020/07/20	R209	04/02/2021			Bond Future	11.3778		65.6214	11.4516		0.648	0.0000	0.0000	0
2020/07/20	R209	04/02/2021	10.11	Call	Bond Future	2,091.8300		2.0918	1,947.4900		(6.900)	0	0	0
2020/07/20	R209	04/02/2021	10.11	Put	Bond Future	9,120.7300		9.1207	9,353.4800		2.552	0	0	0
2020/07/20	R209	04/02/2021	10.12	Call	Bond Future	2,106.9100		2.1069	1,961.8700		(6.884)	0	0	0
2020/07/20	R209	04/02/2021	10.10	Call	Bond Future	2,076.8300		2.0768	1,933.1700		(6.917)	0	0	0
2020/07/20	R209	04/02/2021	10.10	Put	Bond Future	9,165.5500		9.1655	9,398.9800		2.547	0	0	0
2020/07/20	R209	06/05/2021	12.25	Put	Bond Future	3,599.5400		3.5995	3,714.3000		3.188	0	0	1,000

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
2020/07/20	R209	06/05/2021	12.23	Put	Bond Future	3,633.4300	3.6334	3,749.2100	3.7492	3.187	0	0	0
2020/07/20	R209	06/05/2021	12.22	Call	Bond Future	6,721.8800	6.7219	6,456.5100	6.4565	(3.948)	0	0	0
2020/07/20	R209	06/05/2021			Bond Future	11.5827	63.2568	11.6594	62.8751	0.662	0.0000	0.0000	460
2020/07/20	R209	06/05/2021	10.25	Put	Bond Future	9,396.3400	9.3963	9,639.2000	9.6392	2.585	0	0	0
2020/07/20	R209	06/05/2021	10.25	Call	Bond Future	2,180.0200	2.1800	2,041.2100	2.0412	(6.367)	0	0	1,000
2020/07/20	R209	06/05/2021	11.25	Call	Bond Future	4,155.1000	4.1551	3,947.6700	3.9477	(4.992)	0	0	0
2020/07/20	R209	06/05/2021	11.25	Put	Bond Future	5,851.6700	5.8517	6,025.9100	6.0259	2.978	0	0	1,000
2020/07/20	R209	06/05/2021	12.25	Call	Bond Future	6,809.8700	6.8099	6,542.9600	6.5430	(3.919)	0	0	0
2020/07/20	R209	06/05/2021	12.23	Call	Bond Future	6,751.1100	6.7511	6,485.2200	6.4852	(3.938)	0	0	0
2020/07/20	R209	06/05/2021	12.22	Put	Bond Future	3,650.6000	3.6506	3,766.9000	3.7669	3.186	0	0	0
2020/07/20	R209	06/05/2021	12.24	Call	Bond Future	6,780.5900	6.7806	6,514.1900	6.5142	(3.929)	0	0	0
2020/07/20	R209	06/05/2021	12.24	Put	Bond Future	3,616.5500	3.6165	3,731.8200	3.7318	3.187	0	0	0
2020/07/20	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	383.0800	0.3831	100.000	0	0	0
2020/07/20	R209	05/08/2021			Bond Future	11.8094	63.9562	11.8892	63.5704	0.675	0.0000	0.0000	0
2020/07/20	R209	05/08/2021	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R209	05/08/2021	11.80	Put	Bond Future	45.8600	0.0459	431.7100	0.4317	841.365	0	0	0
2020/07/20	R209	05/08/2021	11.81	Call	Bond Future	2.7700	0.0028	0.0000	0.0000	(100.000)	0	0	0
2020/07/20	R209	05/08/2021	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R209	05/08/2021	11.79	Put	Bond Future	94.5500	0.0946	480.4000	0.4804	408.091	0	0	0
2020/07/20	R210	06/08/2020			Bond Future	181.8246	181.8246	181.8571	181.8571	0.018	0.0000	0.0000	1,929
2020/07/20	R210	05/11/2020			Bond Future	181.0943	181.0943	181.1262	181.1262	0.018	0.0000	0.0000	644
2020/07/20	R210	04/02/2021			Bond Future	183.2327	183.2327	183.2641	183.2641	0.017	0.0000	0.0000	0
2020/07/20	R210	06/05/2021			Bond Future	182.7335	182.7335	182.7648	182.7648	0.017	0.0000	0.0000	0
2020/07/20	R210	05/08/2021			Bond Future	184.7995	184.7995	184.8314	184.8314	0.017	0.0000	0.0000	0
2020/07/20	R212	06/08/2020			Bond Future	165.6188	165.6188	165.5833	165.5833	(0.021)	0.0000	0.0000	7,008
2020/07/20	R212	05/11/2020			Bond Future	167.3901	167.3901	167.3534	167.3534	(0.022)	0.0000	0.0000	1,526
2020/07/20	R212	04/02/2021			Bond Future	167.0717	167.0717	167.0338	167.0338	(0.023)	0.0000	0.0000	0
2020/07/20	R212	06/05/2021			Bond Future	169.0875	169.0875	169.0488	169.0488	(0.023)	0.0000	0.0000	0
2020/07/20	R212	05/08/2021			Bond Future	168.6722	168.6722	168.6333	168.6333	(0.023)	0.0000	0.0000	0
2020/07/20	R213	06/08/2020	9.31	Call	Bond Future	219.3800	0.2194	137.7100	0.1377	(37.228)	0	0	0
2020/07/20	R213	06/08/2020			Bond Future	9.9077	84.3638	9.9559	84.0934	0.486	0.0000	0.0000	16,139
2020/07/20	R213	06/08/2020	9.29	Call	Bond Future	203.0000	0.2030	125.8200	0.1258	(38.020)	0	0	0
2020/07/20	R213	06/08/2020	9.29	Put	Bond Future	3,778.2200	3.7782	3,971.3900	3.9714	5.113	0	0	0
2020/07/20	R213	06/08/2020	9.31	Put	Bond Future	3,675.6400	3.6756	3,864.3200	3.8643	5.133	0	0	0
2020/07/20	R213	06/08/2020	9.30	Call	Bond Future	211.0700	0.2111	131.6600	0.1317	(37.623)	0	0	0
2020/07/20	R213	06/08/2020	9.30	Put	Bond Future	3,726.7800	3.7268	3,917.7200	3.9177	5.123	0	0	0
2020/07/20	R213	05/11/2020	9.60	Put	Bond Future	5,057.5900	5.0576	5,182.5200	5.1825	2.470	0	0	0
2020/07/20	R213	05/11/2020	9.59	Call	Bond Future	2,176.8000	2.1768	2,028.9700	2.0290	(6.791)	0	0	0
2020/07/20	R213	05/11/2020			Bond Future	10.1115	81.7168	10.1617	81.4432	0.496	0.0000	0.0000	0
2020/07/20	R213	05/11/2020	9.60	Call	Bond Future	2,198.0100	2.1980	2,049.3700	2.0494	(6.762)	0	0	0
2020/07/20	R213	05/11/2020	9.59	Put	Bond Future	5,093.6100	5.0936	5,219.3500	5.2193	2.469	0	0	0
2020/07/20	R213	05/11/2020	9.61	Call	Bond Future	2,219.3500	2.2194	2,069.9100	2.0699	(6.734)	0	0	0
2020/07/20	R213	05/11/2020	9.61	Put	Bond Future	5,021.7500	5.0218	5,145.8800	5.1459	2.472	0	0	0
2020/07/20	R213	04/02/2021	9.40	Call	Bond Future	2,333.5300	2.3335	2,209.5000	2.2095	(5.315)	0	0	0
2020/07/20	R213	04/02/2021	9.39	Put	Bond Future	7,444.0700	7.4441	7,597.7900	7.5978	2.065	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
2020/07/20	R213	04/02/2021			Bond Future	10.3183	82.6621	10.3706	82.3850	0.508	0.0000	0.0000	0
2020/07/20	R213	04/02/2021	9.41	Call	Bond Future	2,351.9800	2.3520	2,227.3500	2.2274	(5.299)	0	0	0
2020/07/20	R213	04/02/2021	9.41	Put	Bond Future	7,365.8900	7.3659	7,518.4100	7.5184	2.071	0	0	0
2020/07/20	R213	04/02/2021	9.40	Put	Bond Future	7,404.9100	7.4049	7,558.0300	7.5580	2.068	0	0	0
2020/07/20	R213	04/02/2021	9.39	Call	Bond Future	2,315.1600	2.3152	2,191.7300	2.1917	(5.331)	0	0	0
2020/07/20	R213	06/05/2021	11.91	Put	Bond Future	2,095.8500	2.0959	2,148.8800	2.1489	2.530	0	0	0
2020/07/20	R213	06/05/2021			Bond Future	10.5249	80.1083	10.5795	79.8277	0.519	0.0000	0.0000	0
2020/07/20	R213	06/05/2021	11.90	Call	Bond Future	8,792.2000	8.7922	8,564.9300	8.5649	(2.585)	0	0	0
2020/07/20	R213	06/05/2021	11.90	Put	Bond Future	2,110.1400	2.1101	2,163.4900	2.1635	2.528	0	0	0
2020/07/20	R213	06/05/2021	11.91	Call	Bond Future	8,823.6900	8.8237	8,596.1000	8.5961	(2.579)	0	0	0
2020/07/20	R213	06/05/2021	11.89	Call	Bond Future	8,760.7600	8.7608	8,533.8000	8.5338	(2.591)	0	0	0
2020/07/20	R213	06/05/2021	11.89	Put	Bond Future	2,124.5200	2.1245	2,178.1800	2.1782	2.526	0	0	0
2020/07/20	R213	05/08/2021	10.85	Call	Bond Future	437.5900	0.4376	153.9600	0.1540	(64.816)	0	0	0
2020/07/20	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R213	05/08/2021			Bond Future	10.7620	80.9946	10.8189	80.7109	0.530	0.0000	0.0000	0
2020/07/20	R213	05/08/2021	10.86	Call	Bond Future	487.0900	0.4871	203.4600	0.2035	(58.229)	0	0	0
2020/07/20	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R213	05/08/2021	10.84	Call	Bond Future	388.0500	0.3880	104.4200	0.1044	(73.091)	0	0	0
2020/07/20	R214	06/08/2020	9.98	Put	Bond Future	7,750.6200	7.7506	8,081.9600	8.0820	4.275	0	0	0
2020/07/20	R214	06/08/2020	9.97	Call	Bond Future	18.6400	0.0186	7.1900	0.0072	(61.427)	0	0	0
2020/07/20	R214	06/08/2020			Bond Future	11.2718	65.0202	11.3351	64.6769	0.562	0.0000	0.0000	19,898
2020/07/20	R214	06/08/2020	9.98	Call	Bond Future	19.5700	0.0196	7.6100	0.0076	(61.114)	0	0	0
2020/07/20	R214	06/08/2020	9.97	Put	Bond Future	7,815.4100	7.8154	8,147.2600	8.1473	4.246	0	0	0
2020/07/20	R214	06/08/2020	9.99	Call	Bond Future	20.5400	0.0205	8.0600	0.0081	(60.759)	0	0	0
2020/07/20	R214	06/08/2020	9.99	Put	Bond Future	7,685.9700	7.6860	8,016.7900	8.0168	4.304	0	0	0
2020/07/20	R214	05/11/2020	10.26	Put	Bond Future	8,352.1400	8.3521	8,571.1600	8.5712	2.622	0	0	0
2020/07/20	R214	05/11/2020			Bond Future	11.4702	62.4231	11.5361	62.0759	0.574	0.0000	0.0000	100
2020/07/20	R214	05/11/2020	10.25	Call	Bond Future	1,347.5200	1.3475	1,220.2300	1.2202	(9.446)	0	0	0
2020/07/20	R214	05/11/2020	10.25	Put	Bond Future	8,401.6300	8.4016	8,621.5100	8.6215	2.617	0	0	0
2020/07/20	R214	05/11/2020	10.26	Call	Bond Future	1,361.0200	1.3610	1,232.8700	1.2329	(9.416)	0	0	0
2020/07/20	R214	05/11/2020	10.24	Call	Bond Future	1,334.1200	1.3341	1,207.6700	1.2077	(9.478)	0	0	0
2020/07/20	R214	05/11/2020	10.24	Put	Bond Future	8,451.3200	8.4513	8,672.0400	8.6720	2.612	0	0	0
2020/07/20	R214	04/02/2021	10.33	Call	Bond Future	2,061.1500	2.0612	1,926.7000	1.9267	(6.523)	0	0	0
2020/07/20	R214	04/02/2021			Bond Future	11.6719	63.1453	11.7406	62.7938	0.588	0.0000	0.0000	0
2020/07/20	R214	04/02/2021	10.31	Call	Bond Future	2,031.3000	2.0313	1,898.1600	1.8982	(6.554)	0	0	0
2020/07/20	R214	04/02/2021	10.31	Put	Bond Future	9,755.0900	9.7551	9,973.4400	9.9734	2.238	0	0	0
2020/07/20	R214	04/02/2021	10.33	Put	Bond Future	9,660.3200	9.6603	9,877.3600	9.8774	2.247	0	0	0
2020/07/20	R214	04/02/2021	10.32	Call	Bond Future	2,046.1900	2.0462	1,912.3900	1.9124	(6.539)	0	0	0
2020/07/20	R214	04/02/2021	10.32	Put	Bond Future	9,707.6300	9.7076	9,925.3200	9.9253	2.242	0	0	0
2020/07/20	R214	06/05/2021	12.26	Call	Bond Future	6,127.4300	6.1274	5,889.6400	5.8896	(3.881)	0	0	0
2020/07/20	R214	06/05/2021	12.25	Put	Bond Future	4,251.9900	4.2520	4,370.5400	4.3705	2.788	0	0	0
2020/07/20	R214	06/05/2021			Bond Future	11.8714	60.6130	11.9428	60.2572	0.602	0.0000	0.0000	0
2020/07/20	R214	06/05/2021	12.27	Call	Bond Future	6,155.4900	6.1555	5,917.2000	5.9172	(3.871)	0	0	0
2020/07/20	R214	06/05/2021	12.27	Put	Bond Future	4,213.3500	4.2133	4,330.8800	4.3309	2.789	0	0	0
2020/07/20	R214	06/05/2021	12.26	Put	Bond Future	4,232.7300	4.2327	4,350.7600	4.3508	2.789	0	0	0
2020/07/20	R214	06/05/2021	12.25	Call	Bond Future	6,099.1800	6.0992	5,861.9100	5.8619	(3.890)	0	0	0

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2020/07/20	R214	05/08/2021	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R214	05/08/2021			Bond Future	12.0950	61.2833	12.1695	60.9236	0.616	0.0000	0.0000	0
2020/07/20	R214	05/08/2021	12.01	Put	Bond Future	415.2300	0.4152	774.9300	0.7749	86.627	0	0	0
2020/07/20	R214	05/08/2021	12.03	Put	Bond Future	317.1300	0.3171	676.8300	0.6768	113.424	0	0	0
2020/07/20	R214	05/08/2021	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R214	05/08/2021	12.02	Put	Bond Future	366.1500	0.3662	725.8500	0.7258	98.238	0	0	0
2020/07/20	R214	05/08/2021	12.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R248	06/08/2020	10.20	Call	Bond Future	6.9400	0.0069	2.1700	0.0022	(68.732)	0	0	0
2020/07/20	R248	06/08/2020	11.80	Call	Bond Future	2,029.1700	2.0292	1,675.8000	1.6758	(17.415)	0	0	470
2020/07/20	R248	06/08/2020	12.75	Call	Bond Future	6,339.6100	6.3396	5,913.7800	5.9138	(6.717)	0	0	814
2020/07/20	R248	06/08/2020	10.35	Call	Bond Future	15.5400	0.0155	5.6400	0.0056	(63.707)	0	0	640
2020/07/20	R248	06/08/2020	11.85	Put	Bond Future	1,335.5400	1.3355	1,372.9900	1.3730	2.804	0	0	0
2020/07/20	R248	06/08/2020	9.00	Put	Bond Future	21,660.0500	21.6601	22,061.7700	22.0618	1.855	0	0	0
2020/07/20	R248	06/08/2020			Bond Future	11.7117	79.7246	11.7749	79.3229	0.539	0.0000	0.0000	112,720
2020/07/20	R248	06/08/2020	10.18	Call	Bond Future	6.2000	0.0062	1.9000	0.0019	(69.355)	0	0	0
2020/07/20	R248	06/08/2020	10.18	Put	Bond Future	11,061.0200	11.0610	11,458.4400	11.4584	3.593	0	0	0
2020/07/20	R248	06/08/2020	10.35	Put	Bond Future	9,706.2800	9.7063	10,098.1000	10.0981	4.037	0	0	0
2020/07/20	R248	06/08/2020	11.85	Call	Bond Future	2,209.5900	2.2096	1,845.3200	1.8453	(16.486)	0	0	0
2020/07/20	R248	06/08/2020	11.15	Put	Bond Future	4,180.2900	4.1803	4,432.1100	4.4321	6.024	0	0	0
2020/07/20	R248	06/08/2020	11.15	Call	Bond Future	431.8000	0.4318	281.9000	0.2819	(34.715)	0	0	0
2020/07/20	R248	06/08/2020	10.85	Put	Bond Future	6,035.4200	6.0354	6,370.0800	6.3701	5.545	0	0	0
2020/07/20	R248	06/08/2020	10.85	Call	Bond Future	146.6300	0.1466	79.5700	0.0796	(45.734)	0	0	640
2020/07/20	R248	06/08/2020	9.25	Put	Bond Future	19,234.1000	19.2341	19,635.8100	19.6358	2.089	0	0	0
2020/07/20	R248	06/08/2020	9.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	20,640
2020/07/20	R248	06/08/2020	10.20	Put	Bond Future	10,899.3200	10.8993	11,296.2700	11.2963	3.642	0	0	0
2020/07/20	R248	06/08/2020	11.80	Put	Bond Future	1,469.1100	1.4691	1,517.4600	1.5175	3.291	0	0	0
2020/07/20	R248	06/08/2020	12.75	Put	Bond Future	196.9900	0.1970	172.8800	0.1729	(12.239)	0	0	0
2020/07/20	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/20	R248	06/08/2020	10.19	Call	Bond Future	6.5600	0.0066	2.0300	0.0020	(69.055)	0	0	0
2020/07/20	R248	06/08/2020	10.19	Put	Bond Future	10,980.1000	10.9801	11,377.2900	11.3773	3.617	0	0	0
2020/07/20	R248	06/08/2020	12.25	Put	Bond Future	591.7600	0.5918	576.1100	0.5761	(2.645)	0	0	0
2020/07/20	R248	06/08/2020	12.25	Call	Bond Future	3,894.4600	3.8945	3,477.0900	3.4771	(10.717)	0	0	814
2020/07/20	R248	06/08/2020	11.10	Put	Bond Future	4,464.8600	4.4649	4,732.8600	4.7329	6.002	0	0	0
2020/07/20	R248	06/08/2020	11.10	Call	Bond Future	366.6300	0.3666	232.9100	0.2329	(36.473)	0	0	470
2020/07/20	R248	05/11/2020	10.02	Put	Bond Future	14,382.8900	14.3829	14,710.4300	14.7104	2.277	0	0	0
2020/07/20	R248	05/11/2020	10.03	Call	Bond Future	644.1700	0.6442	564.6100	0.5646	(12.351)	0	0	0
2020/07/20	R248	05/11/2020			Bond Future	11.9316	76.1470	11.9977	75.7407	0.554	0.0000	0.0000	250
2020/07/20	R248	05/11/2020	11.00	Put	Bond Future	8,192.0700	8.1921	8,423.6900	8.4237	2.827	0	0	0
2020/07/20	R248	05/11/2020	11.00	Call	Bond Future	2,006.2300	2.0062	1,831.5400	1.8315	(8.707)	0	0	950
2020/07/20	R248	05/11/2020	10.00	Put	Bond Future	14,533.2000	14.5332	14,862.3000	14.8623	2.264	0	0	0
2020/07/20	R248	05/11/2020	10.00	Call	Bond Future	618.8400	0.6188	541.6300	0.5416	(12.477)	0	0	950
2020/07/20	R248	05/11/2020	10.04	Call	Bond Future	652.7800	0.6528	572.4300	0.5724	(12.309)	0	0	0
2020/07/20	R248	05/11/2020	10.04	Put	Bond Future	14,233.4600	14.2335	14,559.4200	14.5594	2.290	0	0	0
2020/07/20	R248	05/11/2020	10.02	Call	Bond Future	635.6400	0.6356	556.8700	0.5569	(12.392)	0	0	0
2020/07/20	R248	05/11/2020	10.03	Put	Bond Future	14,308.0600	14.3081	14,634.8100	14.6348	2.284	0	0	0
2020/07/20	R248	04/02/2021	10.46	Call	Bond Future	1,754.6200	1.7546	1,627.5900	1.6276	(7.240)	0	0	0
2020/07/20	R248	04/02/2021	10.47	Put	Bond Future	13,257.4300	13.2574	13,541.0800	13.5411	2.140	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
2020/07/20	R248	04/02/2021			Bond Future	12.1572	77.0281	12.2264	76.6167	0.570	0.0000	0.0000	0
2020/07/20	R248	04/02/2021	10.46	Put	Bond Future	13,320.2900	13.3203	13,604.6800	13.6047	2.135	0	0	0
2020/07/20	R248	04/02/2021	10.47	Call	Bond Future	1,769.2800	1.7693	1,641.5100	1.6415	(7.222)	0	0	0
2020/07/20	R248	04/02/2021	10.48	Call	Bond Future	1,784.0200	1.7840	1,655.5100	1.6555	(7.203)	0	0	0
2020/07/20	R248	04/02/2021	10.48	Put	Bond Future	13,194.7800	13.1948	13,477.6900	13.4777	2.144	0	0	0
2020/07/20	R248	06/05/2021	12.36	Call	Bond Future	5,831.5300	5.8315	5,580.2700	5.5803	(4.309)	0	0	0
2020/07/20	R248	06/05/2021			Bond Future	12.3811	73.5249	12.4535	73.1085	0.585	0.0000	0.0000	0
2020/07/20	R248	06/05/2021	12.34	Call	Bond Future	5,773.4500	5.7735	5,523.5300	5.5235	(4.329)	0	0	0
2020/07/20	R248	06/05/2021	12.34	Put	Bond Future	6,011.4800	6.0115	6,178.0400	6.1780	2.771	0	0	0
2020/07/20	R248	06/05/2021	12.36	Put	Bond Future	5,953.4700	5.9535	6,118.6900	6.1187	2.775	0	0	0
2020/07/20	R248	06/05/2021	12.35	Call	Bond Future	5,802.4600	5.8025	5,551.8800	5.5519	(4.319)	0	0	0
2020/07/20	R248	06/05/2021	12.35	Put	Bond Future	5,982.4000	5.9824	6,148.3000	6.1483	2.773	0	0	0
2020/07/20	R248	05/08/2021	12.51	Put	Bond Future	690.8900	0.6909	1,111.8500	1.1119	60.930	0	0	0
2020/07/20	R248	05/08/2021			Bond Future	12.6330	74.3379	12.7090	73.9169	0.602	0.0000	0.0000	0
2020/07/20	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/20	R248	05/08/2021	12.50	Put	Bond Future	747.6200	0.7476	1,168.5800	1.1686	56.307	0	0	0
2020/07/20	R248	05/08/2021	12.52	Put	Bond Future	634.2500	0.6342	1,055.2100	1.0552	66.371	0	0	0
2020/07/20	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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