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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2020 TO 28/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	2025	06/08/2020		Bond Future	137.4307	137.4307	137.4641	137.4641	0.024	0.0000	0.0000	7,846
2020/07/28	2025	05/11/2020		Bond Future	138.8588	138.8588	138.8742	138.8742	0.011	0.0000	0.0000	2,695

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
2020/07/28	2025	04/02/2021			Bond Future	138.9145	138.9145	138.9399	138.9399	0.018	0.0000	0.0000	0
2020/07/28	2025	06/05/2021			Bond Future	140.5152	140.5152	140.5611	140.5611	0.033	0.0000	0.0000	0
2020/07/28	2025	05/08/2021			Bond Future	140.5196	140.5196	140.5698	140.5698	0.036	0.0000	0.0000	0
2020/07/28	2029	06/08/2020			Bond Future	97.7075	97.7075	97.6914	97.6914	(0.016)	0.0000	0.0000	3,891
2020/07/28	2029	05/11/2020			Bond Future	97.6000	97.6000	97.5708	97.5708	(0.030)	0.0000	0.0000	2,297
2020/07/28	2029	04/02/2021			Bond Future	98.6976	98.6976	98.6751	98.6751	(0.023)	0.0000	0.0000	0
2020/07/28	2029	06/05/2021			Bond Future	98.6975	98.6975	98.6889	98.6889	(0.009)	0.0000	0.0000	0
2020/07/28	2029	05/08/2021			Bond Future	99.7733	99.7733	99.7673	99.7673	(0.006)	0.0000	0.0000	0
2020/07/28	2030	06/08/2020	9.11	Call	Bond Future	746.2400	0.7462	605.0900	0.6051	(18.915)	0	0	0
2020/07/28	2030	06/08/2020	9.95	Put	Bond Future	27.6300	0.0276	25.8900	0.0259	(6.298)	0	0	5,850
2020/07/28	2030	06/08/2020	10.40	Put	Bond Future	1.5200	0.0015	1.1700	0.0012	(23.026)	0	0	0
2020/07/28	2030	06/08/2020	11.25	Call	Bond Future	11,351.5300	11.3515	11,125.3500	11.1254	(1.993)	0	0	0
2020/07/28	2030	06/08/2020	10.00	Call	Bond Future	4,792.6200	4.7926	4,564.7900	4.5648	(4.754)	0	0	470
2020/07/28	2030	06/08/2020	10.05	Put	Bond Future	15.6500	0.0156	14.1500	0.0142	(9.585)	0	0	0
2020/07/28	2030	06/08/2020	10.70	Call	Bond Future	8,539.9500	8.5400	8,313.7300	8.3137	(2.649)	0	0	470
2020/07/28	2030	06/08/2020	9.75	Put	Bond Future	79.8100	0.0798	79.4300	0.0794	(0.476)	0	0	0
2020/07/28	2030	06/08/2020	9.42	Call	Bond Future	1,841.8200	1.8418	1,636.9600	1.6370	(11.123)	0	0	0
2020/07/28	2030	06/08/2020			Bond Future	9.1682	92.9666	9.2064	92.7405	0.416	0.0000	0.0000	81,714
2020/07/28	2030	06/08/2020	9.09	Call	Bond Future	694.4500	0.6944	558.6500	0.5587	(19.555)	0	0	0
2020/07/28	2030	06/08/2020	9.09	Put	Bond Future	1,160.5400	1.1605	1,250.9200	1.2509	7.788	0	0	0
2020/07/28	2030	06/08/2020	10.40	Call	Bond Future	6,953.1400	6.9531	6,726.6100	6.7266	(3.258)	0	0	0
2020/07/28	2030	06/08/2020	10.70	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2020/07/28	2030	06/08/2020	9.05	Put	Bond Future	1,303.5300	1.3035	1,404.8200	1.4048	7.770	0	0	0
2020/07/28	2030	06/08/2020	9.05	Call	Bond Future	597.9400	0.5979	473.0500	0.4730	(20.887)	0	0	450
2020/07/28	2030	06/08/2020	8.36	Put	Bond Future	4,975.6000	4.9756	5,196.8200	5.1968	4.446	0	0	0
2020/07/28	2030	06/08/2020	8.36	Call	Bond Future	9.4100	0.0094	4.4500	0.0045	(52.710)	0	0	800
2020/07/28	2030	06/08/2020	8.86	Put	Bond Future	2,114.6800	2.1147	2,267.4300	2.2674	7.223	0	0	0
2020/07/28	2030	06/08/2020	8.86	Call	Bond Future	260.4300	0.2604	187.0000	0.1870	(28.196)	0	0	800
2020/07/28	2030	06/08/2020	9.11	Put	Bond Future	1,092.8800	1.0929	1,177.9100	1.1779	7.780	0	0	0
2020/07/28	2030	06/08/2020	9.95	Call	Bond Future	4,521.8000	4.5218	4,293.8800	4.2939	(5.040)	0	0	0
2020/07/28	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2030	06/08/2020	10.21	Put	Bond Future	6.0100	0.0060	5.0900	0.0051	(15.308)	0	0	0
2020/07/28	2030	06/08/2020	10.00	Put	Bond Future	20.8500	0.0208	19.2000	0.0192	(7.914)	0	0	0
2020/07/28	2030	06/08/2020	10.75	Call	Bond Future	8,800.7900	8.8008	8,574.5900	8.5746	(2.570)	0	0	0
2020/07/28	2030	06/08/2020	10.05	Call	Bond Future	5,063.8700	5.0639	4,836.1900	4.8362	(4.496)	0	0	0
2020/07/28	2030	06/08/2020	9.75	Call	Bond Future	3,451.9600	3.4520	3,225.4000	3.2254	(6.563)	0	0	450
2020/07/28	2030	06/08/2020	9.42	Put	Bond Future	362.3500	0.3623	383.6700	0.3837	5.884	0	0	800
2020/07/28	2030	06/08/2020	9.10	Call	Bond Future	720.0400	0.7200	581.5600	0.5816	(19.232)	0	0	0
2020/07/28	2030	06/08/2020	9.10	Put	Bond Future	1,126.3800	1.1264	1,214.0800	1.2141	7.786	0	0	0
2020/07/28	2030	06/08/2020	11.47	Call	Bond Future	12,441.1500	12.4412	12,214.9700	12.2150	(1.818)	0	0	0
2020/07/28	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/28	2030	06/08/2020	10.21	Call	Bond Future	5,931.2100	5.9312	5,704.1100	5.7041	(3.829)	0	0	622
2020/07/28	2030	06/08/2020	10.87	Call	Bond Future	9,422.5400	9.4225	9,196.3500	9.1963	(2.401)	0	0	0
2020/07/28	2030	06/08/2020	10.87	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	622
2020/07/28	2030	06/08/2020	10.75	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2020/07/28	2030	06/08/2020	9.20	Put	Bond Future	820.4300	0.8204	882.7300	0.8827	7.594	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
2020/07/28	2030	06/08/2020	9.20	Call	Bond Future	1,008.8400	1.0088	844.9600	0.8450	(16.244)	0	0	423
2020/07/28	2030	06/08/2020	8.50	Put	Bond Future	4,109.7700	4.1098	4,323.1200	4.3231	5.191	0	0	0
2020/07/28	2030	06/08/2020	8.50	Call	Bond Future	28.1700	0.0282	15.3400	0.0153	(45.545)	0	0	423
2020/07/28	2030	05/11/2020	9.99	Put	Bond Future	1,818.0200	1.8180	1,880.8400	1.8808	3.455	0	0	5,000
2020/07/28	2030	05/11/2020	8.10	Put	Bond Future	8,415.5300	8.4155	8,602.5000	8.6025	2.222	0	0	0
2020/07/28	2030	05/11/2020	8.73	Call	Bond Future	1,695.9100	1.6959	1,601.8000	1.6018	(5.549)	0	0	3,000
2020/07/28	2030	05/11/2020	10.06	Put	Bond Future	1,703.0300	1.7030	1,762.2200	1.7622	3.476	0	0	1,000
2020/07/28	2030	05/11/2020	9.39	Put	Bond Future	3,162.7400	3.1627	3,262.3700	3.2624	3.150	0	0	0
2020/07/28	2030	05/11/2020	9.38	Call	Bond Future	3,300.9100	3.3009	3,160.3700	3.1604	(4.258)	0	0	0
2020/07/28	2030	05/11/2020			Bond Future	9.3608	93.9098	9.4027	93.6690	0.448	0.0000	0.0000	82,427
2020/07/28	2030	05/11/2020	9.99	Call	Bond Future	5,348.2200	5.3482	5,170.2000	5.1702	(3.329)	0	0	0
2020/07/28	2030	05/11/2020	8.85	Put	Bond Future	4,948.1900	4.9482	5,086.2700	5.0863	2.791	0	0	0
2020/07/28	2030	05/11/2020	8.85	Call	Bond Future	1,945.2200	1.9452	1,842.4600	1.8425	(5.283)	0	0	3,000
2020/07/28	2030	05/11/2020	9.61	Call	Bond Future	4,012.3100	4.0123	3,856.5600	3.8566	(3.882)	0	0	0
2020/07/28	2030	05/11/2020	9.61	Put	Bond Future	2,592.5700	2.5926	2,677.6600	2.6777	3.282	0	0	3,000
2020/07/28	2030	05/11/2020	8.34	Put	Bond Future	7,182.9200	7.1829	7,355.9000	7.3559	2.408	0	0	0
2020/07/28	2030	05/11/2020	8.34	Call	Bond Future	1,053.4300	1.0534	985.5700	0.9856	(6.442)	0	0	1,000
2020/07/28	2030	05/11/2020	9.04	Put	Bond Future	4,256.1400	4.2561	4,380.4400	4.3804	2.920	0	0	0
2020/07/28	2030	05/11/2020	9.04	Call	Bond Future	2,384.8100	2.3848	2,268.2700	2.2683	(4.887)	0	0	1,000
2020/07/28	2030	05/11/2020	8.36	Put	Bond Future	7,084.7000	7.0847	7,256.4300	7.2564	2.424	0	0	0
2020/07/28	2030	05/11/2020	9.86	Put	Bond Future	2,054.5800	2.0546	2,124.5400	2.1245	3.405	0	0	14,160
2020/07/28	2030	05/11/2020	8.10	Call	Bond Future	768.5600	0.7686	714.6900	0.7147	(7.009)	0	0	3,000
2020/07/28	2030	05/11/2020	8.73	Put	Bond Future	5,422.7600	5.4228	5,569.4900	5.5695	2.706	0	0	0
2020/07/28	2030	05/11/2020	9.23	Put	Bond Future	3,633.9600	3.6340	3,744.6800	3.7447	3.047	0	0	0
2020/07/28	2030	05/11/2020	10.06	Call	Bond Future	5,614.9300	5.6149	5,433.2800	5.4333	(3.235)	0	0	0
2020/07/28	2030	05/11/2020	10.37	Put	Bond Future	1,272.5900	1.2726	1,317.6000	1.3176	3.537	0	0	15,414
2020/07/28	2030	05/11/2020	9.39	Call	Bond Future	3,330.4000	3.3304	3,189.1900	3.1892	(4.240)	0	0	0
2020/07/28	2030	05/11/2020	9.38	Put	Bond Future	3,190.7000	3.1907	3,291.0000	3.2910	3.144	0	0	0
2020/07/28	2030	05/11/2020	9.65	Call	Bond Future	4,143.3900	4.1434	3,985.1100	3.9851	(3.820)	0	0	0
2020/07/28	2030	05/11/2020	9.65	Put	Bond Future	2,498.4100	2.4984	2,580.9700	2.5810	3.305	0	0	2,500
2020/07/28	2030	05/11/2020	8.36	Call	Bond Future	1,080.3100	1.0803	1,011.2000	1.0112	(6.397)	0	0	14,160
2020/07/28	2030	05/11/2020	8.86	Put	Bond Future	4,909.9600	4.9100	5,047.3200	5.0473	2.798	0	0	0
2020/07/28	2030	05/11/2020	8.86	Call	Bond Future	1,966.9900	1.9670	1,863.5100	1.8635	(5.261)	0	0	14,160
2020/07/28	2030	05/11/2020	9.86	Call	Bond Future	4,870.1200	4.8701	4,699.2400	4.6992	(3.509)	0	0	0
2020/07/28	2030	05/11/2020	9.23	Call	Bond Future	2,876.7600	2.8768	2,746.6400	2.7466	(4.523)	0	0	3,000
2020/07/28	2030	05/11/2020	10.47	Call	Bond Future	7,262.5700	7.2626	7,062.8100	7.0628	(2.751)	0	0	0
2020/07/28	2030	05/11/2020	10.47	Put	Bond Future	1,158.0200	1.1580	1,199.1000	1.1991	3.547	0	0	3,000
2020/07/28	2030	05/11/2020	8.53	Put	Bond Future	6,281.6800	6.2817	6,442.4200	6.4424	2.559	0	0	0
2020/07/28	2030	05/11/2020	8.53	Call	Bond Future	1,332.3600	1.3324	1,252.2600	1.2523	(6.012)	0	0	15,414
2020/07/28	2030	05/11/2020	9.03	Put	Bond Future	4,290.8000	4.2908	4,415.8200	4.4158	2.914	0	0	0
2020/07/28	2030	05/11/2020	9.03	Call	Bond Future	2,360.3500	2.3603	2,244.5300	2.2445	(4.907)	0	0	15,414
2020/07/28	2030	05/11/2020	10.37	Call	Bond Future	6,849.0500	6.8490	6,653.2200	6.6532	(2.859)	0	0	0
2020/07/28	2030	05/11/2020	9.40	Call	Bond Future	3,359.8400	3.3598	3,217.9400	3.2179	(4.223)	0	0	0
2020/07/28	2030	05/11/2020	9.40	Put	Bond Future	3,134.7800	3.1348	3,233.7200	3.2337	3.156	0	0	0
2020/07/28	2030	04/02/2021	9.12	Call	Bond Future	3,086.0100	3.0860	2,974.8100	2.9748	(3.603)	0	0	1,000
2020/07/28	2030	04/02/2021	8.36	Call	Bond Future	1,641.3600	1.6414	1,568.4900	1.5685	(4.440)	0	0	800
2020/07/28	2030	04/02/2021	9.16	Call	Bond Future	3,181.8900	3.1819	3,068.5900	3.0686	(3.561)	0	0	0
2020/07/28	2030	04/02/2021	9.15	Put	Bond Future	5,475.9400	5.4759	5,599.9900	5.6000	2.265	0	0	0

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2020/07/28	2030	04/02/2021			Bond Future	9.5592	90.9386	9.6018	90.7018	0.445	0.0000	0.0000	0
2020/07/28	2030	04/02/2021	8.37	Put	Bond Future	8,609.5800	8.6096	8,773.0800	8.7731	1.899	0	0	0
2020/07/28	2030	04/02/2021	8.37	Call	Bond Future	1,656.0100	1.6560	1,582.6800	1.5827	(4.428)	0	0	1,000
2020/07/28	2030	04/02/2021	9.17	Call	Bond Future	3,206.1200	3.2061	3,092.2900	3.0923	(3.550)	0	0	0
2020/07/28	2030	04/02/2021	9.17	Put	Bond Future	5,409.2200	5.4092	5,532.2200	5.5322	2.274	0	0	0
2020/07/28	2030	04/02/2021	9.12	Put	Bond Future	5,577.1400	5.5771	5,702.7700	5.7028	2.253	0	0	0
2020/07/28	2030	04/02/2021	8.36	Put	Bond Future	8,656.2700	8.6563	8,820.2300	8.8202	1.894	0	0	0
2020/07/28	2030	04/02/2021	9.16	Put	Bond Future	5,442.5000	5.4425	5,566.0300	5.5660	2.270	0	0	0
2020/07/28	2030	04/02/2021	9.15	Call	Bond Future	3,157.7700	3.1578	3,044.9900	3.0450	(3.572)	0	0	0
2020/07/28	2030	04/02/2021	8.86	Put	Bond Future	6,514.1400	6.5141	6,653.4500	6.6535	2.139	0	0	0
2020/07/28	2030	04/02/2021	8.86	Call	Bond Future	2,506.4400	2.5064	2,408.9200	2.4089	(3.891)	0	0	800
2020/07/28	2030	04/02/2021	10.20	Call	Bond Future	6,233.3700	6.2334	6,069.7900	6.0698	(2.624)	0	0	0
2020/07/28	2030	04/02/2021	10.20	Put	Bond Future	2,752.1000	2.7521	2,825.3500	2.8254	2.662	0	0	1,800
2020/07/28	2030	06/05/2021	10.04	Put	Bond Future	3,771.0100	3.7710	3,859.9600	3.8600	2.359	0	0	0
2020/07/28	2030	06/05/2021	9.15	Call	Bond Future	2,888.8400	2.8888	2,791.8500	2.7919	(3.357)	0	0	0
2020/07/28	2030	06/05/2021	11.69	Call	Bond Future	10,881.1800	10.8812	10,690.8100	10.6908	(1.750)	0	0	0
2020/07/28	2030	06/05/2021	11.70	Put	Bond Future	1,237.4200	1.2374	1,272.8600	1.2729	2.864	0	0	0
2020/07/28	2030	06/05/2021			Bond Future	9.7675	91.9660	9.8095	91.7400	0.430	0.0000	0.0000	0
2020/07/28	2030	06/05/2021	10.74	Call	Bond Future	7,519.2900	7.5193	7,355.9300	7.3559	(2.173)	0	0	0
2020/07/28	2030	06/05/2021	10.74	Put	Bond Future	2,467.3900	2.4674	2,530.0700	2.5301	2.540	0	0	0
2020/07/28	2030	06/05/2021	7.97	Call	Bond Future	1,094.1900	1.0942	1,045.7800	1.0458	(4.424)	0	0	700
2020/07/28	2030	06/05/2021	9.92	Call	Bond Future	4,872.1800	4.8722	4,740.1600	4.7402	(2.710)	0	0	0
2020/07/28	2030	06/05/2021	10.04	Call	Bond Future	5,225.2900	5.2253	5,088.2000	5.0882	(2.624)	0	0	0
2020/07/28	2030	06/05/2021	9.15	Put	Bond Future	6,300.8200	6.3008	6,429.8700	6.4299	2.048	0	0	0
2020/07/28	2030	06/05/2021	11.69	Put	Bond Future	1,247.4600	1.2475	1,283.1300	1.2831	2.859	0	0	0
2020/07/28	2030	06/05/2021	11.70	Call	Bond Future	10,917.6200	10.9176	10,727.0200	10.7270	(1.746)	0	0	0
2020/07/28	2030	06/05/2021	7.97	Put	Bond Future	11,504.8400	11.5048	11,682.4700	11.6825	1.544	0	0	0
2020/07/28	2030	06/05/2021	9.92	Put	Bond Future	4,054.5000	4.0545	4,148.5200	4.1485	2.319	0	0	700
2020/07/28	2030	06/05/2021	9.22	Call	Bond Future	3,046.3500	3.0463	2,946.0800	2.9461	(3.291)	0	0	0
2020/07/28	2030	06/05/2021	9.22	Put	Bond Future	6,063.2100	6.0632	6,188.9800	6.1890	2.074	0	0	700
2020/07/28	2030	06/05/2021	11.71	Call	Bond Future	10,954.0900	10.9541	10,763.2500	10.7633	(1.742)	0	0	0
2020/07/28	2030	06/05/2021	11.71	Put	Bond Future	1,227.4500	1.2275	1,262.6500	1.2627	2.868	0	0	0
2020/07/28	2030	05/08/2021	10.41	Call	Bond Future	2,057.4400	2.0574	1,831.4500	1.8315	(10.984)	0	0	0
2020/07/28	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2030	05/08/2021			Bond Future	10.0085	88.9410	10.0520	88.7150	0.435	0.0000	0.0000	0
2020/07/28	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2030	05/08/2021	10.42	Call	Bond Future	2,107.8900	2.1079	1,881.9000	1.8819	(10.721)	0	0	0
2020/07/28	2030	05/08/2021	10.43	Call	Bond Future	2,158.3000	2.1583	1,932.3100	1.9323	(10.471)	0	0	0
2020/07/28	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2032	06/08/2020	9.46	Put	Bond Future	3,958.5200	3.9585	4,196.4500	4.1964	6.011	0	0	0
2020/07/28	2032	06/08/2020	9.45	Call	Bond Future	62.5300	0.0625	36.6800	0.0367	(41.340)	0	0	0
2020/07/28	2032	06/08/2020	8.79	Put	Bond Future	8,435.2600	8.4353	8,700.1500	8.7001	3.140	0	0	0
2020/07/28	2032	06/08/2020	9.29	Put	Bond Future	5,038.1100	5.0381	5,292.7100	5.2927	5.053	0	0	0
2020/07/28	2032	06/08/2020			Bond Future	10.0711	90.6830	10.1141	90.4179	0.427	0.0000	0.0000	64,797
2020/07/28	2032	06/08/2020	9.91	Call	Bond Future	603.6400	0.6036	468.5100	0.4685	(22.386)	0	0	0
2020/07/28	2032	06/08/2020	9.91	Put	Bond Future	1,607.4900	1.6075	1,737.4700	1.7375	8.086	0	0	800
2020/07/28	2032	06/08/2020	9.46	Call	Bond Future	66.4800	0.0665	39.3000	0.0393	(40.884)	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
2020/07/28	2032	06/08/2020	9.45	Put	Bond Future	4,020.2000	4.0202	4,259.4600	4.2595	5.951	0	0	0
2020/07/28	2032	06/08/2020	8.79	Call	Bond Future	0.3200	0.0003	0.1000	0.0001	(68.750)	0	0	800
2020/07/28	2032	06/08/2020	9.29	Call	Bond Future	21.5200	0.0215	11.0100	0.0110	(48.838)	0	0	800
2020/07/28	2032	06/08/2020	9.47	Call	Bond Future	70.6300	0.0706	42.0800	0.0421	(40.422)	0	0	0
2020/07/28	2032	06/08/2020	9.47	Put	Bond Future	3,897.1000	3.8971	4,133.6600	4.1337	6.070	0	0	0
2020/07/28	2032	05/11/2020	9.61	Put	Bond Future	6,098.3000	6.0983	6,267.5700	6.2676	2.776	0	0	0
2020/07/28	2032	05/11/2020	10.99	Call	Bond Future	6,131.7900	6.1318	5,923.4900	5.9235	(3.397)	0	0	0
2020/07/28	2032	05/11/2020	9.44	Put	Bond Future	6,865.2100	6.8652	7,047.3700	7.0474	2.653	0	0	0
2020/07/28	2032	05/11/2020	11.08	Call	Bond Future	6,486.4600	6.4865	6,273.3400	6.2733	(3.286)	0	0	0
2020/07/28	2032	05/11/2020	9.77	Put	Bond Future	5,439.0300	5.4390	5,595.7800	5.5958	2.882	0	0	0
2020/07/28	2032	05/11/2020			Bond Future	10.2818	87.4591	10.3286	87.1794	0.454	0.0000	0.0000	95,446
2020/07/28	2032	05/11/2020	10.99	Put	Bond Future	2,024.2000	2.0242	2,095.5300	2.0955	3.524	0	0	3,000
2020/07/28	2032	05/11/2020	9.76	Call	Bond Future	2,269.6900	2.2697	2,147.5900	2.1476	(5.380)	0	0	0
2020/07/28	2032	05/11/2020	9.76	Put	Bond Future	5,478.5300	5.4785	5,636.0600	5.6361	2.875	0	0	0
2020/07/28	2032	05/11/2020	9.11	Call	Bond Future	1,106.1800	1.1062	1,031.4300	1.0314	(6.757)	0	0	3,000
2020/07/28	2032	05/11/2020	9.61	Call	Bond Future	1,937.0400	1.9370	1,826.6800	1.8267	(5.697)	0	0	3,000
2020/07/28	2032	05/11/2020	9.44	Call	Bond Future	1,607.8300	1.6078	1,510.3600	1.5104	(6.062)	0	0	1,000
2020/07/28	2032	05/11/2020	11.08	Put	Bond Future	1,876.2800	1.8763	1,942.7900	1.9428	3.545	0	0	1,000
2020/07/28	2032	05/11/2020	9.77	Call	Bond Future	2,293.1900	2.2932	2,170.3100	2.1703	(5.358)	0	0	0
2020/07/28	2032	05/11/2020	9.11	Put	Bond Future	8,543.2200	8.5432	8,748.1000	8.7481	2.398	0	0	0
2020/07/28	2032	05/11/2020	8.94	Put	Bond Future	9,485.6200	9.4856	9,701.1200	9.7011	2.272	0	0	0
2020/07/28	2032	05/11/2020	8.94	Call	Bond Future	898.3300	0.8983	834.2000	0.8342	(7.139)	0	0	1,000
2020/07/28	2032	05/11/2020	9.75	Call	Bond Future	2,246.3300	2.2463	2,125.0100	2.1250	(5.401)	0	0	0
2020/07/28	2032	05/11/2020	9.75	Put	Bond Future	5,518.2400	5.5182	5,676.5500	5.6765	2.869	0	0	0
2020/07/28	2032	04/02/2021	9.29	Call	Bond Future	2,017.3000	2.0173	1,927.0800	1.9271	(4.472)	0	0	800
2020/07/28	2032	04/02/2021	10.82	Put	Bond Future	3,942.5600	3.9426	4,045.1600	4.0452	2.602	0	0	800
2020/07/28	2032	04/02/2021	9.63	Call	Bond Future	2,623.5800	2.6236	2,515.2900	2.5153	(4.128)	0	0	0
2020/07/28	2032	04/02/2021			Bond Future	10.4957	88.4221	10.5433	88.1458	0.453	0.0000	0.0000	0
2020/07/28	2032	04/02/2021	8.79	Put	Bond Future	12,079.5500	12.0795	12,289.8800	12.2899	1.741	0	0	0
2020/07/28	2032	04/02/2021	8.79	Call	Bond Future	1,314.2100	1.3142	1,248.2400	1.2482	(5.020)	0	0	800
2020/07/28	2032	04/02/2021	9.61	Call	Bond Future	2,584.9200	2.5849	2,477.7100	2.4777	(4.148)	0	0	0
2020/07/28	2032	04/02/2021	9.61	Put	Bond Future	7,958.4900	7.9585	8,127.5800	8.1276	2.125	0	0	0
2020/07/28	2032	04/02/2021	9.29	Put	Bond Future	9,445.2500	9.4452	9,631.3300	9.6313	1.970	0	0	0
2020/07/28	2032	04/02/2021	10.82	Call	Bond Future	5,801.5000	5.8015	5,627.8000	5.6278	(2.994)	0	0	0
2020/07/28	2032	04/02/2021	9.63	Put	Bond Future	7,870.8100	7.8708	8,038.8200	8.0388	2.135	0	0	0
2020/07/28	2032	04/02/2021	9.62	Call	Bond Future	2,604.2000	2.6042	2,496.4500	2.4965	(4.138)	0	0	0
2020/07/28	2032	04/02/2021	9.62	Put	Bond Future	7,914.5700	7.9146	8,083.1200	8.0831	2.130	0	0	0
2020/07/28	2032	06/05/2021	12.57	Call	Bond Future	11,310.4100	11.3104	11,091.8900	11.0919	(1.932)	0	0	0
2020/07/28	2032	06/05/2021	12.12	Put	Bond Future	2,300.8800	2.3009	2,362.5800	2.3626	2.682	0	0	0
2020/07/28	2032	06/05/2021			Bond Future	10.7166	85.2748	10.7640	85.0082	0.442	0.0000	0.0000	0
2020/07/28	2032	06/05/2021	12.57	Put	Bond Future	1,684.2000	1.6842	1,732.3100	1.7323	2.857	0	0	736
2020/07/28	2032	06/05/2021	10.33	Put	Bond Future	6,199.1000	6.1991	6,335.9300	6.3359	2.207	0	0	0
2020/07/28	2032	06/05/2021	10.33	Call	Bond Future	3,978.2000	3.9782	3,848.4000	3.8484	(3.263)	0	0	736
2020/07/28	2032	06/05/2021	12.11	Call	Bond Future	9,701.6200	9.7016	9,497.0200	9.4970	(2.109)	0	0	0
2020/07/28	2032	06/05/2021	12.11	Put	Bond Future	2,316.4100	2.3164	2,378.4400	2.3784	2.678	0	0	0
2020/07/28	2032	06/05/2021	12.12	Call	Bond Future	9,735.7900	9.7358	9,530.8600	9.5309	(2.105)	0	0	0
2020/07/28	2032	06/05/2021	12.10	Call	Bond Future	9,667.4900	9.6675	9,463.2100	9.4632	(2.113)	0	0	0
2020/07/28	2032	06/05/2021	12.10	Put	Bond Future	2,332.0400	2.3320	2,394.3900	2.3944	2.674	0	0	0

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2020/07/28	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2032	05/08/2021			Bond Future	10.9627	86.1831	11.0117	85.9159	0.447	0.0000	0.0000	0
2020/07/28	2032	05/08/2021	11.36	Call	Bond Future	2,132.2300	2.1322	1,865.0400	1.8650	(12.531)	0	0	0
2020/07/28	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2032	05/08/2021	11.37	Call	Bond Future	2,184.9200	2.1849	1,917.7300	1.9177	(12.229)	0	0	0
2020/07/28	2032	05/08/2021	11.35	Call	Bond Future	2,079.4900	2.0795	1,812.3000	1.8123	(12.849)	0	0	0
2020/07/28	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2033	06/08/2020			Bond Future	92.4877	92.4877	92.3755	92.3755	(0.121)	0.0000	0.0000	6,608
2020/07/28	2033	05/11/2020			Bond Future	92.2521	92.2521	92.1265	92.1265	(0.136)	0.0000	0.0000	8,226
2020/07/28	2033	04/02/2021			Bond Future	93.2895	93.2895	93.1690	93.1690	(0.129)	0.0000	0.0000	0
2020/07/28	2033	06/05/2021			Bond Future	93.1506	93.1506	93.0421	93.0421	(0.116)	0.0000	0.0000	0
2020/07/28	2033	05/08/2021			Bond Future	94.1659	94.1659	94.0588	94.0588	(0.114)	0.0000	0.0000	0
2020/07/28	2037	06/08/2020	9.88	Put	Bond Future	7,531.3100	7.5313	7,998.1100	7.9981	6.198	0	0	0
2020/07/28	2037	06/08/2020			Bond Future	10.9705	81.6302	11.0436	81.1605	0.667	0.0000	0.0000	49,820
2020/07/28	2037	06/08/2020	9.87	Call	Bond Future	4.0000	0.0040	1.3000	0.0013	(67.500)	0	0	0
2020/07/28	2037	06/08/2020	9.87	Put	Bond Future	7,604.8100	7.6048	8,071.8100	8.0718	6.141	0	0	0
2020/07/28	2037	06/08/2020	9.88	Call	Bond Future	4.3200	0.0043	1.4200	0.0014	(67.130)	0	0	0
2020/07/28	2037	06/08/2020	9.86	Call	Bond Future	3.7000	0.0037	1.1900	0.0012	(67.838)	0	0	0
2020/07/28	2037	06/08/2020	9.86	Put	Bond Future	7,678.4100	7.6784	8,145.6000	8.1456	6.084	0	0	0
2020/07/28	2037	05/11/2020	10.18	Call	Bond Future	1,656.6100	1.6566	1,507.3500	1.5074	(9.010)	0	0	0
2020/07/28	2037	05/11/2020	10.17	Put	Bond Future	8,374.8500	8.3749	8,711.9800	8.7120	4.026	0	0	0
2020/07/28	2037	05/11/2020			Bond Future	11.1803	82.4584	11.2581	81.9731	0.696	0.0000	0.0000	95,391
2020/07/28	2037	05/11/2020	10.19	Call	Bond Future	1,673.8300	1.6738	1,523.4500	1.5234	(8.984)	0	0	0
2020/07/28	2037	05/11/2020	10.19	Put	Bond Future	8,267.6600	8.2677	8,602.5500	8.6025	4.051	0	0	0
2020/07/28	2037	05/11/2020	10.17	Call	Bond Future	1,639.5100	1.6395	1,491.3700	1.4914	(9.036)	0	0	0
2020/07/28	2037	05/11/2020	10.18	Put	Bond Future	8,321.1500	8.3212	8,657.1600	8.6572	4.038	0	0	0
2020/07/28	2037	04/02/2021	13.73	Call	Bond Future	13,733.5200	13.7335	13,316.6800	13.3167	(3.035)	0	0	0
2020/07/28	2037	04/02/2021	10.85	Call	Bond Future	3,865.9000	3.8659	3,646.1200	3.6461	(5.685)	0	0	0
2020/07/28	2037	04/02/2021	10.35	Call	Bond Future	2,760.1600	2.7602	2,585.3900	2.5854	(6.332)	0	0	0
2020/07/28	2037	04/02/2021	10.28	Put	Bond Future	9,897.0100	9.8970	10,213.0600	10,2131	3.193	0	0	0
2020/07/28	2037	04/02/2021	10.27	Call	Bond Future	2,607.1600	2.6072	2,439.3400	2,4393	(6.437)	0	0	0
2020/07/28	2037	04/02/2021			Bond Future	11.3974	79.1110	11.4775	78.6263	0.702	0.0000	0.0000	0
2020/07/28	2037	04/02/2021	11.97	Put	Bond Future	3,914.6200	3.9146	4,082.8000	4.0828	4.296	0	0	0
2020/07/28	2037	04/02/2021	11.97	Call	Bond Future	7,283.6900	7.2837	6,967.1300	6,9671	(4.346)	0	0	300
2020/07/28	2037	04/02/2021	9.65	Put	Bond Future	13,431.8400	13.4318	13,799.0800	13,7991	2.734	0	0	0
2020/07/28	2037	04/02/2021	9.65	Call	Bond Future	1,609.0000	1.6090	1,491.5000	1,4915	(7.303)	0	0	72
2020/07/28	2037	04/02/2021	11.90	Call	Bond Future	7,045.5700	7.0456	6,734.4000	6,7344	(4.417)	0	0	0
2020/07/28	2037	04/02/2021	13.73	Put	Bond Future	1,301.4100	1.3014	1,369.3100	1,3693	5.217	0	0	300
2020/07/28	2037	04/02/2021	10.85	Put	Bond Future	7,306.8000	7.3068	7,571.7600	7,5718	3.626	0	0	72
2020/07/28	2037	04/02/2021	10.35	Put	Bond Future	9,546.5600	9.5466	9,856.5300	9,8565	3.247	0	0	72
2020/07/28	2037	04/02/2021	10.28	Call	Bond Future	2,625.9800	2.6260	2,457.2900	2,4573	(6.424)	0	0	0
2020/07/28	2037	04/02/2021	10.27	Put	Bond Future	9,947.7600	9.9478	10,264.6800	10,2647	3.186	0	0	0
2020/07/28	2037	04/02/2021	11.90	Put	Bond Future	4,076.3600	4.0764	4,249.9300	4,2499	4.258	0	0	240
2020/07/28	2037	04/02/2021	10.48	Put	Bond Future	8,917.9800	8.9180	9,216.5200	9,2165	3.348	0	0	0
2020/07/28	2037	04/02/2021	10.48	Call	Bond Future	3,020.8200	3.0208	2,834.6200	2,8346	(6.164)	0	0	240
2020/07/28	2037	04/02/2021	10.29	Call	Bond Future	2,644.8800	2.6449	2,475.3300	2,4753	(6.410)	0	0	0

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2020/07/28	2037	04/02/2021	10.29	Put	Bond Future	9,846.4300	9.8464	10,161.6200	10.1616	3.201	0	0	0
2020/07/28	2037	06/05/2021	12.42	Call	Bond Future	8,266.8200	8.2668	7,945.4300	7.9454	(3.888)	0	0	0
2020/07/28	2037	06/05/2021			Bond Future	11.6216	80.0050	11.7030	79.5265	0.700	0.0000	0.0000	0
2020/07/28	2037	06/05/2021	12.42	Put	Bond Future	3,762.2100	3.7622	3,919.2600	3.9193	4.174	0	0	0
2020/07/28	2037	06/05/2021	12.43	Call	Bond Future	8,301.5700	8.3016	7,979.5300	7.9795	(3.879)	0	0	0
2020/07/28	2037	06/05/2021	12.44	Put	Bond Future	3,724.1400	3.7241	3,879.8900	3.8799	4.182	0	0	0
2020/07/28	2037	06/05/2021	12.43	Put	Bond Future	3,743.1300	3.7431	3,899.5300	3.8995	4.178	0	0	0
2020/07/28	2037	06/05/2021	12.44	Call	Bond Future	8,336.3600	8.3364	8,013.6700	8.0137	(3.871)	0	0	0
2020/07/28	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2037	05/08/2021	12.27	Call	Bond Future	2,211.4500	2.2115	1,730.0100	1.7300	(21.770)	0	0	0
2020/07/28	2037	05/08/2021	12.28	Call	Bond Future	2,266.0300	2.2660	1,784.5900	1.7846	(21.246)	0	0	0
2020/07/28	2037	05/08/2021			Bond Future	11.8741	76.6020	11.9588	76.1205	0.713	0.0000	0.0000	0
2020/07/28	2037	05/08/2021	12.26	Call	Bond Future	2,156.8000	2.1568	1,675.3600	1.6754	(22.322)	0	0	0
2020/07/28	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2038	06/08/2020			Bond Future	102.8056	102.8056	102.7899	102.7899	(0.015)	0.0000	0.0000	10,802
2020/07/28	2038	05/11/2020			Bond Future	103.8739	103.8739	103.8444	103.8444	(0.028)	0.0000	0.0000	6,806
2020/07/28	2038	04/02/2021			Bond Future	103.3481	103.3481	103.3255	103.3255	(0.022)	0.0000	0.0000	0
2020/07/28	2038	06/05/2021			Bond Future	104.5392	104.5392	104.5315	104.5315	(0.007)	0.0000	0.0000	0
2020/07/28	2038	05/08/2021			Bond Future	103.9602	103.9602	103.9553	103.9553	(0.005)	0.0000	0.0000	0
2020/07/28	2040	06/08/2020	10.03	Call	Bond Future	3.4600	0.0035	0.9200	0.0009	(73.410)	0	0	0
2020/07/28	2040	06/08/2020	10.04	Call	Bond Future	3.7400	0.0037	1.0100	0.0010	(72.995)	0	0	0
2020/07/28	2040	06/08/2020	10.02	Put	Bond Future	8,361.9200	8.3619	8,988.3100	8.9883	7.491	0	0	0
2020/07/28	2040	06/08/2020	10.85	Call	Bond Future	435.2100	0.4352	259.4200	0.2594	(40.392)	0	0	0
2020/07/28	2040	06/08/2020	11.26	Put	Bond Future	942.5600	0.9426	1,159.8200	1.1598	23.050	0	0	517
2020/07/28	2040	06/08/2020			Bond Future	11.1603	83.2659	11.2536	82.6372	0.835	0.0000	0.0000	29,440
2020/07/28	2040	06/08/2020	10.04	Put	Bond Future	8,204.4800	8.2045	8,830.5000	8.8305	7.630	0	0	0
2020/07/28	2040	06/08/2020	10.02	Call	Bond Future	3.2000	0.0032	0.8400	0.0008	(73.750)	0	0	0
2020/07/28	2040	06/08/2020	10.03	Put	Bond Future	8,283.1400	8.2831	8,909.3500	8.9093	7.560	0	0	0
2020/07/28	2040	06/08/2020	10.85	Put	Bond Future	2,584.7800	2.5848	3,037.7400	3.0377	17.524	0	0	12,496
2020/07/28	2040	06/08/2020	11.26	Call	Bond Future	1,614.3900	1.6144	1,202.9000	1.2029	(25.489)	0	0	0
2020/07/28	2040	06/08/2020	9.57	Put	Bond Future	12,030.3300	12.0303	12,659.0400	12.6590	5.226	0	0	0
2020/07/28	2040	06/08/2020	10.79	Put	Bond Future	2,913.7400	2.9137	3,397.1800	3.3972	16.592	0	0	800
2020/07/28	2040	06/08/2020	9.57	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	800
2020/07/28	2040	06/08/2020	10.07	Put	Bond Future	7,969.3100	7.9693	8,594.6500	8.5947	7.847	0	0	0
2020/07/28	2040	06/08/2020	10.07	Call	Bond Future	4.7300	0.0047	1.3200	0.0013	(72.093)	0	0	800
2020/07/28	2040	06/08/2020	10.79	Call	Bond Future	338.2100	0.3382	192.9000	0.1929	(42.964)	0	0	0
2020/07/28	2040	05/11/2020	11.00	Put	Bond Future	5,686.6300	5.6866	6,039.5400	6.0395	6.206	0	0	0
2020/07/28	2040	05/11/2020	10.23	Call	Bond Future	1,484.1400	1.4841	1,312.4900	1.3125	(11.566)	0	0	2,000
2020/07/28	2040	05/11/2020	11.70	Put	Bond Future	3,388.1900	3.3882	3,630.8100	3.6308	7.161	0	0	2,000
2020/07/28	2040	05/11/2020	9.50	Call	Bond Future	601.3400	0.6013	516.7900	0.5168	(14.060)	0	0	2,000
2020/07/28	2040	05/11/2020	10.00	Call	Bond Future	1,141.7100	1.1417	1,001.1200	1.0011	(12.314)	0	0	2,380
2020/07/28	2040	05/11/2020	10.30	Call	Bond Future	1,601.3500	1.6013	1,419.6800	1.4197	(11.345)	0	0	0
2020/07/28	2040	05/11/2020			Bond Future	11.3694	84.1107	11.4682	83.4646	0.868	0.0000	0.0000	39,277
2020/07/28	2040	05/11/2020	9.73	Put	Bond Future	12,880.6400	12.8806	13,418.5100	13.4185	4.176	0	0	0
2020/07/28	2040	05/11/2020	9.73	Call	Bond Future	817.7900	0.8178	709.5400	0.7095	(13.237)	0	0	2,000

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
2020/07/28	2040	05/11/2020	10.23	Put	Bond Future	9,583.3100	9.5833	10,057.7800	10.0578	4.951	0	0	0
2020/07/28	2040	05/11/2020	10.30	Put	Bond Future	9,166.7000	9.1667	9,631.1500	9.6312	5.067	0	0	0
2020/07/28	2040	05/11/2020	11.00	Call	Bond Future	3,193.3300	3.1933	2,900.1200	2.9001	(9.182)	0	0	2,380
2020/07/28	2040	05/11/2020	11.70	Call	Bond Future	5,519.1600	5.5192	5,115.6600	5.1157	(7.311)	0	0	0
2020/07/28	2040	05/11/2020	9.50	Put	Bond Future	14,580.1600	14.5802	15,141.7300	15.1417	3.852	0	0	0
2020/07/28	2040	05/11/2020	10.00	Put	Bond Future	11,030.8100	11.0308	11,536.3400	11.5363	4.583	0	0	0
2020/07/28	2040	05/11/2020	10.31	Call	Bond Future	1,618.6000	1.6186	1,435.4800	1.4355	(11.313)	0	0	0
2020/07/28	2040	05/11/2020	10.32	Put	Bond Future	9,049.7300	9.0497	9,511.2700	9.5113	5.100	0	0	0
2020/07/28	2040	05/11/2020	11.50	Call	Bond Future	4,804.0100	4.8040	4,430.1400	4.4301	(7.782)	0	0	0
2020/07/28	2040	05/11/2020	11.50	Put	Bond Future	3,951.4200	3.9514	4,223.6700	4.2237	6.890	0	0	2,000
2020/07/28	2040	05/11/2020	10.31	Put	Bond Future	9,108.1000	9.1081	9,571.1000	9.5711	5.083	0	0	0
2020/07/28	2040	05/11/2020	10.32	Call	Bond Future	1,635.9800	1.6360	1,451.4000	1.4514	(11.283)	0	0	0
2020/07/28	2040	04/02/2021	9.49	Call	Bond Future	1,228.1400	1.2281	1,108.6700	1.1087	(9.728)	0	0	500
2020/07/28	2040	04/02/2021	9.57	Put	Bond Future	16,064.3200	16.0643	16,584.9700	16.5850	3.241	0	0	0
2020/07/28	2040	04/02/2021	10.07	Put	Bond Future	12,738.4700	12.7385	13,209.5600	13.2096	3.698	0	0	0
2020/07/28	2040	04/02/2021	10.42	Put	Bond Future	10,698.4400	10.6984	11,130.7200	11.1307	4.041	0	0	0
2020/07/28	2040	04/02/2021			Bond Future	11.5860	80.5312	11.6881	79.8839	0.881	0.0000	0.0000	0
2020/07/28	2040	04/02/2021	10.07	Call	Bond Future	2,029.5900	2.0296	1,853.4000	1.8534	(8.681)	0	0	800
2020/07/28	2040	04/02/2021	11.74	Call	Bond Future	6,200.9500	6.2010	5,827.8300	5.8278	(6.017)	0	0	0
2020/07/28	2040	04/02/2021	11.74	Put	Bond Future	5,227.3200	5.2273	5,501.4800	5.5015	5.245	0	0	800
2020/07/28	2040	04/02/2021	10.41	Call	Bond Future	2,636.2900	2.6363	2,422.4400	2.4224	(8.112)	0	0	0
2020/07/28	2040	04/02/2021	10.41	Put	Bond Future	10,753.4600	10.7535	11,186.8900	11.1869	4.031	0	0	0
2020/07/28	2040	04/02/2021	9.49	Put	Bond Future	16,641.4200	16.6414	17,169.2300	17.1692	3.172	0	0	0
2020/07/28	2040	04/02/2021	9.57	Call	Bond Future	1,322.1300	1.3221	1,195.5000	1.1955	(9.578)	0	0	800
2020/07/28	2040	04/02/2021	10.42	Call	Bond Future	2,655.7300	2.6557	2,440.7300	2.4407	(8.096)	0	0	0
2020/07/28	2040	04/02/2021	10.24	Put	Bond Future	11,718.1100	11.7181	12,170.7000	12.1707	3.862	0	0	0
2020/07/28	2040	04/02/2021	10.24	Call	Bond Future	2,319.8200	2.3198	2,125.1300	2.1251	(8.392)	0	0	500
2020/07/28	2040	04/02/2021	11.57	Call	Bond Future	5,644.3100	5.6443	5,290.7600	5.2908	(6.264)	0	0	0
2020/07/28	2040	04/02/2021	11.57	Put	Bond Future	5,746.7900	5.7468	6,040.5200	6.0405	5.111	0	0	500
2020/07/28	2040	04/02/2021	10.40	Call	Bond Future	2,616.9400	2.6169	2,404.2300	2.4042	(8.128)	0	0	0
2020/07/28	2040	04/02/2021	10.40	Put	Bond Future	10,808.6700	10.8087	11,243.2400	11.2432	4.021	0	0	0
2020/07/28	2040	06/05/2021	12.44	Put	Bond Future	4,305.5000	4.3055	4,535.0800	4.5351	5.332	0	0	0
2020/07/28	2040	06/05/2021			Bond Future	11.8093	81.4413	11.9137	80.7987	0.884	0.0000	0.0000	0
2020/07/28	2040	06/05/2021	12.43	Call	Bond Future	8,025.8600	8.0259	7,613.7600	7.6138	(5.135)	0	0	0
2020/07/28	2040	06/05/2021	12.43	Put	Bond Future	4,328.2100	4.3282	4,558.7200	4.5587	5.326	0	0	0
2020/07/28	2040	06/05/2021	12.44	Call	Bond Future	8,060.3900	8.0604	7,647.3600	7.6474	(5.124)	0	0	0
2020/07/28	2040	06/05/2021	12.42	Call	Bond Future	7,991.1100	7.9911	7,579.9400	7.5799	(5.145)	0	0	0
2020/07/28	2040	06/05/2021	12.42	Put	Bond Future	4,350.7600	4.3508	4,582.2000	4.5822	5.320	0	0	0
2020/07/28	2040	05/08/2021	12.47	Call	Bond Future	2,389.1100	2.3891	1,741.8500	1.7419	(27.092)	0	0	0
2020/07/28	2040	05/08/2021			Bond Future	12.0605	77.8032	12.1694	77.1559	0.903	0.0000	0.0000	0
2020/07/28	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2040	05/08/2021	12.48	Call	Bond Future	2,445.9400	2.4459	1,798.6800	1.7987	(26.463)	0	0	0
2020/07/28	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2040	05/08/2021	12.49	Call	Bond Future	2,502.7000	2.5027	1,855.4400	1.8554	(25.862)	0	0	0
2020/07/28	2044	06/08/2020	9.88	Call	Bond Future	0.2400	0.0002	0.0500	0.0001	(79.167)	0	0	0
2020/07/28	2044	06/08/2020	9.98	Call	Bond Future	0.6200	0.0006	0.1500	0.0002	(75.806)	0	0	474



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2020/07/28	2044 06/08/2020	11.09	Put	Bond Future	2,151.9700		2.1520	2,478.3500	2.4784	15.167	0	0	474
2020/07/28	2044 06/08/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2044 06/08/2020	9.66	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/07/28	2044 06/08/2020			Bond Future	11.3199		79.2888	11.3981	78.7683	0.691	0.0000	0.0000	54,838
2020/07/28	2044 06/08/2020	9.86	Call	Bond Future	0.2000		0.0002	0.0400	0.0000	(80.000)	0	0	0
2020/07/28	2044 06/08/2020	9.86	Put	Bond Future	10,909.0400		10.9090	11,429.4100	11.4294	4.770	0	0	0
2020/07/28	2044 06/08/2020	9.36	Put	Bond Future	15,235.0000		15.2350	15,755.5300	15.7555	3.417	0	0	0
2020/07/28	2044 06/08/2020	9.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	474
2020/07/28	2044 06/08/2020	9.98	Put	Bond Future	9,919.7500		9.9198	10,439.8100	10.4398	5.243	0	0	0
2020/07/28	2044 06/08/2020	9.88	Put	Bond Future	10,742.8700		10.7429	11,263.2100	11.2632	4.844	0	0	0
2020/07/28	2044 06/08/2020	11.09	Call	Bond Future	586.8200		0.5868	392.6700	0.3927	(33.085)	0	0	0
2020/07/28	2044 06/08/2020	9.01	Put	Bond Future	18,469.7800		18.4698	18,990.3100	18.9903	2.818	0	0	0
2020/07/28	2044 06/08/2020	9.66	Put	Bond Future	12,599.3700		12.5994	13,119.8800	13.1199	4.131	0	0	0
2020/07/28	2044 06/08/2020	9.87	Call	Bond Future	0.2200		0.0002	0.0400	0.0000	(81.818)	0	0	0
2020/07/28	2044 06/08/2020	9.87	Put	Bond Future	10,825.8900		10.8259	11,346.2400	11.3462	4.807	0	0	0
2020/07/28	2044 06/08/2020	10.93	Call	Bond Future	309.0900		0.3091	187.1500	0.1871	(39.451)	0	0	0
2020/07/28	2044 06/08/2020	10.93	Put	Bond Future	2,994.9900		2.9950	3,393.5800	3.3936	13.309	0	0	0
2020/07/28	2044 05/11/2020	11.06	Put	Bond Future	6,050.8400		6.0508	6,351.7300	6.3517	4.973	0	0	525
2020/07/28	2044 05/11/2020	11.43	Call	Bond Future	4,020.9500		4.0210	3,734.7900	3.7348	(7.117)	0	0	0
2020/07/28	2044 05/11/2020	9.72	Put	Bond Future	14,099.6400		14.0996	14,556.7100	14.5567	3.242	0	0	0
2020/07/28	2044 05/11/2020	9.97	Call	Bond Future	929.6200		0.9296	827.1600	0.8272	(11.022)	0	0	300
2020/07/28	2044 05/11/2020	9.29	Put	Bond Future	17,560.0800		17.5601	18,048.7600	18.0488	2.783	0	0	0
2020/07/28	2044 05/11/2020	9.96	Put	Bond Future	12,346.4000		12.3464	12,781.2700	12.7813	3.522	0	0	0
2020/07/28	2044 05/11/2020	10.36	Call	Bond Future	1,467.9500		1.4679	1,322.8500	1.3228	(9.885)	0	0	0
2020/07/28	2044 05/11/2020			Bond Future	11.5263		80.0933	11.6093	79.5569	0.721	0.0000	0.0000	9,792
2020/07/28	2044 05/11/2020	9.72	Call	Bond Future	671.5300		0.6715	592.2600	0.5923	(11.804)	0	0	1,815
2020/07/28	2044 05/11/2020	9.97	Put	Bond Future	12,276.2000		12.2762	12,710.0800	12.7101	3.534	0	0	0
2020/07/28	2044 05/11/2020	9.96	Call	Bond Future	918.0700		0.9181	816.6000	0.8166	(11.053)	0	0	0
2020/07/28	2044 05/11/2020	11.38	Call	Bond Future	3,862.1400		3.8621	3,582.6600	3.5827	(7.236)	0	0	0
2020/07/28	2044 05/11/2020	11.38	Put	Bond Future	4,821.7300		4.8217	5,078.5900	5.0786	5.327	0	0	300
2020/07/28	2044 05/11/2020	10.34	Call	Bond Future	1,436.0000		1.4360	1,293.2500	1.2932	(9.941)	0	0	0
2020/07/28	2044 05/11/2020	10.34	Put	Bond Future	9,842.9800		9.8430	10,236.5700	10,2366	3.999	0	0	0
2020/07/28	2044 05/11/2020	11.06	Call	Bond Future	2,919.5000		2.9195	2,684.0500	2.6840	(8.065)	0	0	0
2020/07/28	2044 05/11/2020	10.04	Put	Bond Future	11,791.3000		11.7913	12,218.0700	12,2181	3.619	0	0	0
2020/07/28	2044 05/11/2020	11.17	Put	Bond Future	5,601.8800		5.6019	5,887.4300	5.8874	5.097	0	0	1,815
2020/07/28	2044 05/11/2020	11.43	Put	Bond Future	4,650.2000		4.6502	4,900.3800	4.9004	5.380	0	0	1,815
2020/07/28	2044 05/11/2020	8.87	Put	Bond Future	21,315.3400		21.3153	21,825.1700	21,8252	2.392	0	0	0
2020/07/28	2044 05/11/2020	9.29	Call	Bond Future	359.7700		0.3598	312.1100	0.3121	(13.247)	0	0	300
2020/07/28	2044 05/11/2020	10.36	Put	Bond Future	9,720.6500		9.7207	10,111.8900	10,1119	4.025	0	0	0
2020/07/28	2044 05/11/2020	10.04	Call	Bond Future	1,013.5200		1.0135	903.9500	0.9039	(10.811)	0	0	525
2020/07/28	2044 05/11/2020	9.34	Put	Bond Future	17,137.2700		17.1373	17,622.8100	17,6228	2.833	0	0	0
2020/07/28	2044 05/11/2020	9.34	Call	Bond Future	388.5600		0.3886	337.7600	0.3378	(13.074)	0	0	525
2020/07/28	2044 05/11/2020	11.17	Call	Bond Future	3,228.4900		3.2285	2,977.7000	2,9777	(7.768)	0	0	0
2020/07/28	2044 05/11/2020	8.87	Call	Bond Future	179.4100		0.1794	152.9000	0.1529	(14.776)	0	0	1,815
2020/07/28	2044 05/11/2020	10.02	Put	Bond Future	11,928.6900		11.9287	12,357.5100	12,3575	3.595	0	0	0
2020/07/28	2044 05/11/2020	10.02	Call	Bond Future	989.0100		0.9890	881.4900	0.8815	(10.871)	0	0	1,815
2020/07/28	2044 05/11/2020	10.35	Call	Bond Future	1,451.9200		1.4519	1,308.0000	1.3080	(9.912)	0	0	0
2020/07/28	2044 05/11/2020	10.35	Put	Bond Future	9,781.7000		9.7817	10,174.1200	10,1741	4.012	0	0	0

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2020/07/28	2044	04/02/2021	10.04	Put	Bond Future	13,887.6000	13.8876	14,289.8400	14.2898	2.896	0	0	0
2020/07/28	2044	04/02/2021	10.37	Call	Bond Future	2,301.8000	2.3018	2,137.9700	2.1380	(7.117)	0	0	0
2020/07/28	2044	04/02/2021	10.35	Put	Bond Future	11,946.8100	11.9468	12,321.4200	12.3214	3.136	0	0	0
2020/07/28	2044	04/02/2021			Bond Future	11.7401	76.5948	11.8259	76.0582	0.731	0.0000	0.0000	0
2020/07/28	2044	04/02/2021	10.37	Put	Bond Future	11,828.3400	11.8283	12,201.1000	12.2011	3.151	0	0	0
2020/07/28	2044	04/02/2021	10.35	Call	Bond Future	2,266.5600	2.2666	2,104.5800	2.1046	(7.147)	0	0	0
2020/07/28	2044	04/02/2021	10.04	Call	Bond Future	1,765.1200	1.7651	1,630.7700	1.6308	(7.611)	0	0	0
2020/07/28	2044	04/02/2021	10.84	Call	Bond Future	3,231.7700	3.2318	3,022.8200	3.0228	(6.465)	0	0	0
2020/07/28	2044	04/02/2021	10.36	Put	Bond Future	11,887.4800	11.8875	12,261.1600	12.2612	3.143	0	0	0
2020/07/28	2044	04/02/2021	10.84	Put	Bond Future	9,273.9900	9.2740	9,601.6300	9.6016	3.533	0	0	265
2020/07/28	2044	04/02/2021	10.29	Call	Bond Future	2,162.9700	2.1630	2,006.4900	2.0065	(7.234)	0	0	0
2020/07/28	2044	04/02/2021	10.29	Put	Bond Future	12,307.1200	12.3071	12,687.2300	12.6872	3.089	0	0	265
2020/07/28	2044	04/02/2021	9.66	Put	Bond Future	16,537.2100	16.5372	16,970.1600	16.9702	2.618	0	0	0
2020/07/28	2044	04/02/2021	9.66	Call	Bond Future	1,261.2400	1.2612	1,157.6000	1.1576	(8.217)	0	0	265
2020/07/28	2044	04/02/2021	10.36	Call	Bond Future	2,284.1400	2.2841	2,121.2300	2.1212	(7.132)	0	0	0
2020/07/28	2044	06/05/2021	12.43	Put	Bond Future	4,653.2300	4.6532	4,852.7500	4.8527	4.288	0	0	0
2020/07/28	2044	06/05/2021	12.44	Call	Bond Future	7,456.9600	7.4570	7,124.4900	7.1245	(4.459)	0	0	0
2020/07/28	2044	06/05/2021			Bond Future	11.9603	77.4604	12.0480	76.9292	0.733	0.0000	0.0000	0
2020/07/28	2044	06/05/2021	12.45	Call	Bond Future	7,490.1800	7.4902	7,156.9300	7.1569	(4.449)	0	0	0
2020/07/28	2044	06/05/2021	12.45	Put	Bond Future	4,605.6100	4.6056	4,803.5600	4.8036	4.298	0	0	0
2020/07/28	2044	06/05/2021	12.43	Call	Bond Future	7,423.7800	7.4238	7,092.1000	7.0921	(4.468)	0	0	0
2020/07/28	2044	06/05/2021	12.44	Put	Bond Future	4,629.3600	4.6294	4,828.0900	4.8281	4.293	0	0	0
2020/07/28	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2044	05/08/2021			Bond Future	12.2079	73.9050	12.2994	73.3702	0.750	0.0000	0.0000	0
2020/07/28	2044	05/08/2021	12.60	Call	Bond Future	2,244.5500	2.2446	1,709.7900	1.7098	(23.825)	0	0	0
2020/07/28	2044	05/08/2021	12.61	Call	Bond Future	2,300.2400	2.3002	1,765.4800	1.7655	(23.248)	0	0	0
2020/07/28	2044	05/08/2021	12.59	Call	Bond Future	2,188.7800	2.1888	1,654.0200	1.6540	(24.432)	0	0	0
2020/07/28	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	2046	06/08/2020			Bond Future	91.8268	91.8268	91.8129	91.8129	(0.015)	0.0000	0.0000	7,555
2020/07/28	2046	05/11/2020			Bond Future	91.0167	91.0167	90.9906	90.9906	(0.029)	0.0000	0.0000	11,620
2020/07/28	2046	04/02/2021			Bond Future	92.0404	92.0404	92.0205	92.0205	(0.022)	0.0000	0.0000	0
2020/07/28	2046	06/05/2021			Bond Future	91.3140	91.3140	91.3070	91.3070	(0.008)	0.0000	0.0000	0
2020/07/28	2046	05/08/2021			Bond Future	92.3090	92.3090	92.3045	92.3045	(0.005)	0.0000	0.0000	0
2020/07/28	2050	06/08/2020			Bond Future	92.4292	92.4292	92.1636	92.1636	(0.287)	0.0000	0.0000	10,365
2020/07/28	2050	05/11/2020			Bond Future	93.3896	93.3896	93.1090	93.1090	(0.300)	0.0000	0.0000	12,528
2020/07/28	2050	04/02/2021			Bond Future	92.5526	92.5526	92.2755	92.2755	(0.299)	0.0000	0.0000	0
2020/07/28	2050	06/05/2021			Bond Future	93.6193	93.6193	93.3524	93.3524	(0.285)	0.0000	0.0000	0
2020/07/28	2050	05/08/2021			Bond Future	92.7155	92.7155	92.4482	92.4482	(0.288)	0.0000	0.0000	0
2020/07/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/28	AL37	06/08/2020			Index Future	737.7840	737.7840	736.9930	736.9930	(0.107)	0.0000	0.0000	0
2020/07/28	AL37	05/11/2020			Index Future	745.3380	745.3380	744.4400	744.4400	(0.120)	0.0000	0.0000	0
2020/07/28	AL37	04/02/2021			Index Future	753.5310	753.5310	752.6750	752.6750	(0.114)	0.0000	0.0000	0
2020/07/28	AL37	06/05/2021			Index Future	762.0300	762.0300	761.2710	761.2710	(0.100)	0.0000	0.0000	0
2020/07/28	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/28	AL7T	06/08/2020			Index Future	812.5500	812.5500	810.3860	810.3860	(0.266)	0.0000	0.0000	0
2020/07/28	AL7T	05/11/2020			Index Future	820.8690	820.8690	818.5750	818.5750	(0.279)	0.0000	0.0000	0
2020/07/28	AL7T	04/02/2021			Index Future	829.8930	829.8930	827.6300	827.6300	(0.273)	0.0000	0.0000	0
2020/07/28	AL7T	06/05/2021			Index Future	839.2530	839.2530	837.0820	837.0820	(0.259)	0.0000	0.0000	0
2020/07/28	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/28	ALBI	06/08/2020			Index Future	711.7930	711.7930	709.2080	709.2080	(0.363)	0.0000	0.0000	51
2020/07/28	ALBI	05/11/2020			Index Future	719.0800	719.0800	716.3740	716.3740	(0.376)	0.0000	0.0000	164
2020/07/28	ALBI	04/02/2021			Index Future	726.9850	726.9850	724.2990	724.2990	(0.369)	0.0000	0.0000	0
2020/07/28	ALBI	06/05/2021			Index Future	735.1840	735.1840	732.5710	732.5710	(0.355)	0.0000	0.0000	0
2020/07/28	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/28	ES33	06/08/2020			Bond Future	11.6527	75.4933	11.7253	75.1118	0.623	0.0000	0.0000	0
2020/07/28	ES33	05/11/2020			Bond Future	11.9103	72.4857	11.9880	72.0906	0.652	0.0000	0.0000	350
2020/07/28	ES33	04/02/2021			Bond Future	12.1778	73.2838	12.2578	72.8896	0.657	0.0000	0.0000	0
2020/07/28	ES33	06/05/2021			Bond Future	12.4489	70.3353	12.5302	69.9471	0.653	0.0000	0.0000	0
2020/07/28	ES33	05/08/2021			Bond Future	12.7483	71.0844	12.8329	70.6939	0.664	0.0000	0.0000	0
2020/07/28	ES42	06/08/2020			Bond Future	12.0457	75.3909	12.1186	74.9653	0.605	0.0000	0.0000	0
2020/07/28	ES42	05/11/2020			Bond Future	12.2924	71.8981	12.3703	71.4584	0.634	0.0000	0.0000	4,919
2020/07/28	ES42	04/02/2021			Bond Future	12.5406	72.6903	12.6211	72.2512	0.642	0.0000	0.0000	0
2020/07/28	ES42	06/05/2021			Bond Future	12.8018	69.2530	12.8841	68.8194	0.643	0.0000	0.0000	0
2020/07/28	ES42	05/08/2021			Bond Future	13.0822	69.9899	13.1682	69.5536	0.657	0.0000	0.0000	0
2020/07/28	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	06/08/2020	728.12	Put	GOVI	251,830.0000	25.1830	276,860.0000	27.6860	9.939	0	0	0

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2020/07/28	GOVI	06/08/2020			GOVI	702.9370	702.9370	700.4340	700.4340	(0.356)	0.0000	0.0000	54
2020/07/28	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	06/08/2020	728.14	Put	GOVI	252,030.0000	25.2030	277,060.0000	27.7060	9.931	0	0	0
2020/07/28	GOVI	06/08/2020	728.13	Put	GOVI	251,930.0000	25.1930	276,960.0000	27.6960	9.935	0	0	0
2020/07/28	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/11/2020	737.84	Put	GOVI	277,070.0000	27.7070	303,280.0000	30.3280	9.460	0	0	0
2020/07/28	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/11/2020			GOVI	710.1330	710.1330	707.5120	707.5120	(0.369)	0.0000	0.0000	983
2020/07/28	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/11/2020	737.83	Put	GOVI	276,970.0000	27.6970	303,180.0000	30.3180	9.463	0	0	0
2020/07/28	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/11/2020	737.85	Put	GOVI	277,170.0000	27.7170	303,380.0000	30.3380	9.456	0	0	0
2020/07/28	GOVI	04/02/2021	750.96	Put	GOVI	330,200.0000	33.0200	356,210.0000	35.6210	7.877	0	0	0
2020/07/28	GOVI	04/02/2021			GOVI	717.9400	717.9400	715.3390	715.3390	(0.362)	0.0000	0.0000	0
2020/07/28	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	04/02/2021	750.95	Put	GOVI	330,100.0000	33.0100	356,110.0000	35.6110	7.879	0	0	0
2020/07/28	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	04/02/2021	750.94	Put	GOVI	330,000.0000	33.0000	356,010.0000	35.6010	7.882	0	0	0
2020/07/28	GOVI	06/05/2021	678.67	Call	GOVI	473,670.0000	47.3670	448,380.0000	44.8380	(5.339)	0	0	0
2020/07/28	GOVI	06/05/2021			GOVI	726.0370	726.0370	723.5080	723.5080	(0.348)	0.0000	0.0000	0
2020/07/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	06/05/2021	678.68	Call	GOVI	473,570.0000	47.3570	448,280.0000	44.8280	(5.340)	0	0	0
2020/07/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	06/05/2021	678.69	Call	GOVI	473,470.0000	47.3470	448,180.0000	44.8180	(5.341)	0	0	0
2020/07/28	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/28	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/28	IGOV	06/08/2020			Index Future	248.6500	248.6500	248.4860	248.4860	(0.066)	0.0000	0.0000	914
2020/07/28	IGOV	05/11/2020			Index Future	251.2570	251.2570	251.0590	251.0590	(0.079)	0.0000	0.0000	348
2020/07/28	IGOV	04/02/2021			Index Future	254.0810	254.0810	253.8970	253.8970	(0.072)	0.0000	0.0000	0
2020/07/28	IGOV	06/05/2021			Index Future	257.0070	257.0070	256.8570	256.8570	(0.058)	0.0000	0.0000	0
2020/07/28	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/28	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/28	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0400	94.0400	0.000	0.0000	0.0000	0
2020/07/28	IS05	16/03/2021			Interest Rate Swap	92.3000	92.3000	92.2900	92.2900	(0.011)	0.0000	0.0000	0
2020/07/28	IS05	15/06/2021			Interest Rate Swap	90.4900	90.4900	90.4700	90.4700	(0.022)	0.0000	0.0000	0
2020/07/28	IS05	21/09/2021			Interest Rate Swap	89.4900	89.4900	89.4700	89.4700	(0.022)	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
2020/07/28	IS05	21/12/2021			Interest Rate Swap	90.7800	90.7800	90.7600	90.7600	(0.022)	0.0000	0.0000	51
2020/07/28	IS05	15/03/2022			Interest Rate Swap	90.2400	90.2400	90.2100	90.2100	(0.033)	0.0000	0.0000	0
2020/07/28	IS05	21/06/2022			Interest Rate Swap	90.3900	90.3900	90.3600	90.3600	(0.033)	0.0000	0.0000	0
2020/07/28	IS05	20/09/2022			Interest Rate Swap	93.5600	93.5600	93.5300	93.5300	(0.032)	0.0000	0.0000	0
2020/07/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0500	94.0500	(0.011)	0.0000	0.0000	0
2020/07/28	IS05	22/03/2023			Interest Rate Swap	86.4500	86.4500	86.4600	86.4600	0.012	0.0000	0.0000	0
2020/07/28	IS05	20/06/2023			Interest Rate Swap	91.9800	91.9800	92.0100	92.0100	0.033	0.0000	0.0000	0
2020/07/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/28	IS10	17/12/2025			Interest Rate Swap	79.9400	79.9400	80.2800	80.2800	0.425	0.0000	0.0000	0
2020/07/28	IS10	16/03/2026			Interest Rate Swap	76.5100	76.5100	76.8600	76.8600	0.457	0.0000	0.0000	0
2020/07/28	IS10	15/06/2026			Interest Rate Swap	74.9700	74.9700	75.3200	75.3200	0.467	0.0000	0.0000	0
2020/07/28	IS10	21/09/2026			Interest Rate Swap	77.0400	77.0400	77.4000	77.4000	0.467	0.0000	0.0000	0
2020/07/28	IS10	21/12/2026			Interest Rate Swap	81.1400	81.1400	81.5100	81.5100	0.456	0.0000	0.0000	0
2020/07/28	IS10	15/03/2027			Interest Rate Swap	79.7300	79.7300	80.1300	80.1300	0.502	0.0000	0.0000	0
2020/07/28	IS10	21/06/2027			Interest Rate Swap	81.8800	81.8800	82.2900	82.2900	0.501	0.0000	0.0000	0
2020/07/28	IS10	20/09/2027			Interest Rate Swap	87.7200	87.7200	88.1500	88.1500	0.490	0.0000	0.0000	0
2020/07/28	IS10	20/12/2027			Interest Rate Swap	88.1500	88.1500	88.5900	88.5900	0.499	0.0000	0.0000	0
2020/07/28	IS10	22/03/2028			Interest Rate Swap	81.2000	81.2000	81.6500	81.6500	0.554	0.0000	0.0000	0
2020/07/28	IS10	20/06/2028			Interest Rate Swap	89.0500	89.0500	89.5100	89.5100	0.517	0.0000	0.0000	0
2020/07/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/28	JBAF	19/08/2020			Jibar Tradeable Future	3.7150	96.2850	3.6950	96.3050	(0.538)	0.0000	0.0000	0
2020/07/28	JBAF	16/09/2020			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	0
2020/07/28	JBAF	21/10/2020			Jibar Tradeable Future	3.6250	96.3750	3.5750	96.4250	(1.379)	0.0000	0.0000	0
2020/07/28	JBAF	18/11/2020			Jibar Tradeable Future	3.6150	96.3850	3.5750	96.4250	(1.107)	0.0000	0.0000	0
2020/07/28	JBAF	15/12/2020			Jibar Tradeable Future	3.6050	96.3950	3.5650	96.4350	(1.110)	0.0000	0.0000	10
2020/07/28	JBAF	20/01/2021			Jibar Tradeable Future	3.5950	96.4050	3.5650	96.4350	(0.834)	0.0000	0.0000	0
2020/07/28	JBAF	17/03/2021			Jibar Tradeable Future	3.6500	96.3500	3.6000	96.4000	(1.370)	0.0000	0.0000	0
2020/07/28	JBAF	15/06/2021			Jibar Tradeable Future	3.7900	96.2100	3.7300	96.2700	(1.583)	0.0000	0.0000	0
2020/07/28	JBAF	15/09/2021			Jibar Tradeable Future	3.8350	96.1650	3.7950	96.2050	(1.043)	0.0000	0.0000	0
2020/07/28	JBAF	15/12/2021			Jibar Tradeable Future	4.0700	95.9300	4.0300	95.9700	(0.983)	0.0000	0.0000	0
2020/07/28	JBAF	16/03/2022			Jibar Tradeable Future	4.1350	95.8650	4.1250	95.8750	(0.242)	0.0000	0.0000	0
2020/07/28	JBAF	15/06/2022			Jibar Tradeable Future	4.4250	95.5750	4.3850	95.6150	(0.904)	0.0000	0.0000	0
2020/07/28	R023	06/08/2020	7.26	Call	Bond Future	5,511.3300	5.5113	5,613.4900	5.6135	1.854	0	0	0
2020/07/28	R023	06/08/2020			Bond Future	4.9509	110.1047	4.9095	110.2069	(0.836)	0.0000	0.0000	18,784
2020/07/28	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R023	06/08/2020	7.27	Call	Bond Future	5,534.4100	5.5344	5,636.5700	5.6366	1.846	0	0	0
2020/07/28	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R023	06/08/2020	7.28	Call	Bond Future	5,557.4800	5.5575	5,659.6400	5.6596	1.838	0	0	0
2020/07/28	R023	05/11/2020	7.46	Put	Bond Future	0.2700	0.0003	0.2100	0.0002	(22.222)	0	0	0
2020/07/28	R023	05/11/2020	7.47	Put	Bond Future	0.2600	0.0003	0.2000	0.0002	(23.077)	0	0	0
2020/07/28	R023	05/11/2020			Bond Future	5.0482	107.3160	5.0083	107.4049	(0.789)	0.0000	0.0000	22,007
2020/07/28	R023	05/11/2020	7.46	Call	Bond Future	5,209.5400	5.2095	5,298.3700	5.2984	1.705	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
2020/07/28	R023	05/11/2020	7.47	Call	Bond Future	5,230.4500	5.2304	5,319.2800	5.3193	1.698	0	0	0
2020/07/28	R023	05/11/2020	7.45	Call	Bond Future	5,188.6400	5.1886	5,277.4700	5.2775	1.712	0	0	0
2020/07/28	R023	05/11/2020	7.45	Put	Bond Future	0.2800	0.0003	0.2200	0.0002	(21.429)	0	0	0
2020/07/28	R023	04/02/2021	6.34	Call	Bond Future	2,501.3400	2.5013	2,585.5600	2.5856	3.367	0	0	0
2020/07/28	R023	04/02/2021	6.32	Put	Bond Future	146.3000	0.1463	132.5200	0.1325	(9.419)	0	0	0
2020/07/28	R023	04/02/2021			Bond Future	5.1349	108.4970	5.0858	108.5946	(0.956)	0.0000	0.0000	0
2020/07/28	R023	04/02/2021	6.34	Put	Bond Future	141.0200	0.1410	127.6400	0.1276	(9.488)	0	0	0
2020/07/28	R023	04/02/2021	6.32	Call	Bond Future	2,468.0100	2.4680	2,551.8300	2.5518	3.396	0	0	0
2020/07/28	R023	04/02/2021	6.33	Put	Bond Future	143.6400	0.1436	130.0600	0.1301	(9.454)	0	0	0
2020/07/28	R023	04/02/2021	6.33	Call	Bond Future	2,484.6600	2.4847	2,568.6800	2.5687	3.382	0	0	0
2020/07/28	R023	06/05/2021	7.58	Call	Bond Future	4,062.4000	4.0624	4,172.7300	4.1727	2.716	0	0	0
2020/07/28	R023	06/05/2021			Bond Future	5.2171	105.8128	5.1519	105.9271	(1.250)	0.0000	0.0000	0
2020/07/28	R023	06/05/2021	7.56	Call	Bond Future	4,030.3400	4.0303	4,140.5400	4.1405	2.734	0	0	0
2020/07/28	R023	06/05/2021	7.56	Put	Bond Future	31.6700	0.0317	27.6000	0.0276	(12.851)	0	0	0
2020/07/28	R023	06/05/2021	7.58	Put	Bond Future	30.4700	0.0305	26.5300	0.0265	(12.931)	0	0	0
2020/07/28	R023	06/05/2021	7.57	Call	Bond Future	4,046.3700	4.0464	4,156.6300	4.1566	2.725	0	0	0
2020/07/28	R023	06/05/2021	7.57	Put	Bond Future	31.0700	0.0311	27.0600	0.0271	(12.906)	0	0	0
2020/07/28	R023	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.1800	0.0002	100.000	0	0	0
2020/07/28	R023	05/08/2021	5.29	Put	Bond Future	133.3000	0.1333	14.9300	0.0149	(88.800)	0	0	0
2020/07/28	R023	05/08/2021			Bond Future	5.3783	106.9405	5.2999	107.0589	(1.459)	0.0000	0.0000	0
2020/07/28	R023	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	15.2800	0.0153	100.000	0	0	0
2020/07/28	R023	05/08/2021	5.31	Put	Bond Future	103.0900	0.1031	0.0000	0.0000	(100.000)	0	0	0
2020/07/28	R023	05/08/2021	5.30	Put	Bond Future	118.1900	0.1182	0.0000	0.0000	(100.000)	0	0	0
2020/07/28	R023	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R035	06/08/2020	9.92	Put	Bond Future	5,461.7000	5.4617	5,954.5900	5.9546	9.024	0	0	0
2020/07/28	R035	06/08/2020	10.45	Put	Bond Future	2,221.3700	2.2214	2,562.6200	2.5626	15.362	0	0	500
2020/07/28	R035	06/08/2020	9.67	Call	Bond Future	5.0600	0.0051	1.6000	0.0016	(68.379)	0	0	500
2020/07/28	R035	06/08/2020	9.00	Put	Bond Future	12,389.2900	12.3893	12,899.4700	12.8995	4.118	0	0	0
2020/07/28	R035	06/08/2020			Bond Future	10.7117	90.5803	10.7898	90.0701	0.729	0.0000	0.0000	36,312
2020/07/28	R035	06/08/2020	9.92	Call	Bond Future	29.6200	0.0296	12.3200	0.0123	(58.406)	0	0	0
2020/07/28	R035	06/08/2020	9.09	Put	Bond Future	11,675.8700	11.6759	12,186.0400	12.1860	4.369	0	0	0
2020/07/28	R035	06/08/2020	9.09	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	500
2020/07/28	R035	06/08/2020	9.67	Put	Bond Future	7,255.9100	7.2559	7,762.6400	7.7626	6.984	0	0	0
2020/07/28	R035	06/08/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	24,761
2020/07/28	R035	06/08/2020	9.93	Call	Bond Future	31.5700	0.0316	13.2600	0.0133	(57.998)	0	0	0
2020/07/28	R035	06/08/2020	9.91	Put	Bond Future	5,531.6200	5.5316	6,025.4600	6.0255	8.928	0	0	0
2020/07/28	R035	06/08/2020	10.45	Call	Bond Future	478.8900	0.4789	309.9500	0.3100	(35.277)	0	0	0
2020/07/28	R035	06/08/2020	9.93	Put	Bond Future	5,391.9600	5.3920	5,883.8400	5.8838	9.122	0	0	0
2020/07/28	R035	06/08/2020	9.91	Call	Bond Future	27.7800	0.0278	11.4300	0.0114	(58.855)	0	0	0
2020/07/28	R035	06/08/2020	8.75	Put	Bond Future	14,410.3500	14.4104	14,920.5400	14.9205	3.540	0	0	0
2020/07/28	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/28	R035	05/11/2020	10.34	Put	Bond Future	6,282.0300	6.2820	6,599.2700	6.5993	5.050	0	0	0
2020/07/28	R035	05/11/2020			Bond Future	10.9281	87.0266	11.0112	86.4996	0.761	0.0000	0.0000	84,648
2020/07/28	R035	05/11/2020	10.33	Call	Bond Future	2,388.3700	2.3884	2,180.0500	2.1800	(8.722)	0	0	0
2020/07/28	R035	05/11/2020	10.33	Put	Bond Future	6,325.5300	6.3255	6,644.1700	6.6442	5.037	0	0	0
2020/07/28	R035	05/11/2020	10.34	Call	Bond Future	2,412.8700	2.4129	2,203.1500	2.2031	(8.692)	0	0	0
2020/07/28	R035	05/11/2020	10.32	Call	Bond Future	2,364.0200	2.3640	2,157.1000	2.1571	(8.753)	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
2020/07/28	R035	05/11/2020	10.32	Put	Bond Future	6,369.2600	6.3693	6,689.3000	6.6893	5.025	0	0	0
2020/07/28	R035	04/02/2021	11.14	Put	Bond Future	5,397.3700	5.3974	5,636.0000	5.6360	4.421	0	0	650
2020/07/28	R035	04/02/2021	10.04	Put	Bond Future	9,833.3100	9.8333	10,182.3900	10.1824	3.550	0	0	0
2020/07/28	R035	04/02/2021	10.14	Put	Bond Future	9,332.9500	9.3329	9,672.4400	9.6724	3.638	0	0	650
2020/07/28	R035	04/02/2021	10.05	Call	Bond Future	2,549.6500	2.5497	2,371.2500	2.3713	(6.997)	0	0	0
2020/07/28	R035	04/02/2021			Bond Future	11.1522	87.9844	11.2379	87.4579	0.768	0.0000	0.0000	0
2020/07/28	R035	04/02/2021	10.06	Call	Bond Future	2,568.6600	2.5687	2,389.2900	2.3893	(6.983)	0	0	0
2020/07/28	R035	04/02/2021	10.06	Put	Bond Future	9,731.8800	9.7319	10,079.0500	10.0790	3.567	0	0	0
2020/07/28	R035	04/02/2021	10.14	Call	Bond Future	2,724.0300	2.7240	2,536.9800	2.5370	(6.867)	0	0	0
2020/07/28	R035	04/02/2021	11.14	Call	Bond Future	5,321.8500	5.3218	5,033.9400	5.0339	(5.410)	0	0	0
2020/07/28	R035	04/02/2021	10.04	Call	Bond Future	2,530.7500	2.5307	2,353.2900	2.3533	(7.012)	0	0	0
2020/07/28	R035	04/02/2021	10.05	Put	Bond Future	9,782.5000	9.7825	10,130.6400	10.1306	3.559	0	0	0
2020/07/28	R035	06/05/2021	12.77	Call	Bond Future	10,501.8300	10.5018	10,114.2800	10.1143	(3.690)	0	0	0
2020/07/28	R035	06/05/2021	11.55	Call	Bond Future	6,175.9700	6.1760	5,877.2800	5.8773	(4.836)	0	0	0
2020/07/28	R035	06/05/2021	10.24	Put	Bond Future	10,033.1600	10.0332	10,373.5900	10.3736	3.393	0	0	0
2020/07/28	R035	06/05/2021	12.35	Put	Bond Future	3,364.9700	3.3650	3,523.8400	3.5238	4.721	0	0	0
2020/07/28	R035	06/05/2021	12.37	Call	Bond Future	8,992.8100	8.9928	8,630.4100	8.6304	(4.030)	0	0	0
2020/07/28	R035	06/05/2021			Bond Future	11.3750	84.5015	11.4621	83.9816	0.766	0.0000	0.0000	0
2020/07/28	R035	06/05/2021	12.35	Call	Bond Future	8,918.5200	8.9185	8,557.4800	8.5575	(4.048)	0	0	0
2020/07/28	R035	06/05/2021	12.37	Put	Bond Future	3,331.2100	3.3312	3,488.7200	3.4887	4.728	0	0	0
2020/07/28	R035	06/05/2021	12.77	Put	Bond Future	2,726.0300	2.7260	2,858.3900	2.8584	4.855	0	0	1,650
2020/07/28	R035	06/05/2021	11.55	Put	Bond Future	5,136.4800	5.1365	5,357.7000	5.3577	4.307	0	0	1,650
2020/07/28	R035	06/05/2021	10.24	Call	Bond Future	2,796.3100	2.7963	2,616.8300	2.6168	(6.418)	0	0	793
2020/07/28	R035	06/05/2021	12.36	Put	Bond Future	3,348.0500	3.3481	3,506.2300	3.5062	4.725	0	0	0
2020/07/28	R035	06/05/2021	10.81	Put	Bond Future	7,513.5300	7.5135	7,802.4500	7.8025	3.845	0	0	0
2020/07/28	R035	06/05/2021	10.81	Call	Bond Future	4,021.5700	4.0216	3,790.5800	3.7906	(5.744)	0	0	1,650
2020/07/28	R035	06/05/2021	12.02	Call	Bond Future	7,731.2800	7.7313	7,394.2100	7.3942	(4.360)	0	0	0
2020/07/28	R035	06/05/2021	12.02	Put	Bond Future	3,993.7100	3.9937	4,176.5500	4.1765	4.578	0	0	793
2020/07/28	R035	06/05/2021	11.32	Call	Bond Future	5,463.3900	5.4634	5,184.9500	5.1850	(5.096)	0	0	0
2020/07/28	R035	06/05/2021	11.32	Put	Bond Future	5,794.1200	5.7941	6,035.5900	6.0356	4.168	0	0	793
2020/07/28	R035	06/05/2021	12.36	Call	Bond Future	8,955.6500	8.9557	8,593.9200	8.5939	(4.039)	0	0	0
2020/07/28	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R035	05/08/2021			Bond Future	11.6249	85.4016	11.7155	84.8785	0.779	0.0000	0.0000	0
2020/07/28	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R035	05/08/2021	5.29	Put	Bond Future	52,922.3400	52.9223	53,445.4900	53.4455	0.989	0	0	0
2020/07/28	R035	05/08/2021	5.31	Put	Bond Future	52,689.0500	52.6890	53,212.2000	53.2122	0.993	0	0	0
2020/07/28	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R035	05/08/2021	5.30	Put	Bond Future	52,805.6300	52.8056	53,328.7800	53.3288	0.991	0	0	0
2020/07/28	R186	06/08/2020	8.38	Put	Bond Future	2.3000	0.0023	1.7300	0.0017	(24.783)	0	0	0
2020/07/28	R186	06/08/2020	7.45	Call	Bond Future	624.9900	0.6250	531.7900	0.5318	(14.912)	0	0	2,500
2020/07/28	R186	06/08/2020	9.00	Call	Bond Future	7,968.2100	7.9682	7,841.0400	7.8410	(1.596)	0	0	900
2020/07/28	R186	06/08/2020	8.00	Call	Bond Future	2,877.9900	2.8780	2,747.6700	2.7477	(4.528)	0	0	900
2020/07/28	R186	06/08/2020	8.25	Call	Bond Future	4,155.7000	4.1557	4,027.3100	4.0273	(3.089)	0	0	0
2020/07/28	R186	06/08/2020			Bond Future	7.4715	116.5804	7.4948	116.4532	0.312	0.0000	0.0000	38,201
2020/07/28	R186	06/08/2020	8.37	Call	Bond Future	4,774.2100	4.7742	4,646.4300	4.6464	(2.676)	0	0	0
2020/07/28	R186	06/08/2020	8.37	Put	Bond Future	2.5000	0.0025	1.8900	0.0019	(24.400)	0	0	0
2020/07/28	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/07/28	R186	06/08/2020	8.38	Call	Bond Future	4,825.6900	4.8257	4,697.9500	4.6980	(2.647)	0	0	0
2020/07/28	R186	06/08/2020	7.45	Put	Bond Future	742.4100	0.7424	776.3800	0.7764	4.576	0	0	2,500
2020/07/28	R186	06/08/2020	8.00	Put	Bond Future	40.2800	0.0403	37.1300	0.0371	(7.820)	0	0	15,177
2020/07/28	R186	06/08/2020	8.25	Put	Bond Future	6.5600	0.0066	5.3400	0.0053	(18.598)	0	0	0
2020/07/28	R186	06/08/2020	8.36	Call	Bond Future	4,722.7100	4.7227	4,594.9000	4.5949	(2.706)	0	0	0
2020/07/28	R186	06/08/2020	8.36	Put	Bond Future	2.7100	0.0027	2.0700	0.0021	(23.616)	0	0	0
2020/07/28	R186	05/11/2020	7.50	Call	Bond Future	2,055.5800	2.0556	1,978.2900	1.9783	(3.760)	0	0	80
2020/07/28	R186	05/11/2020	8.00	Put	Bond Future	1,649.7800	1.6498	1,692.6200	1.6926	2.597	0	0	0
2020/07/28	R186	05/11/2020	8.65	Call	Bond Future	5,827.6700	5.8277	5,704.2300	5.7042	(2.118)	0	0	0
2020/07/28	R186	05/11/2020	8.64	Put	Bond Future	769.6400	0.7696	790.4800	0.7905	2.708	0	0	0
2020/07/28	R186	05/11/2020			Bond Future	7.6505	117.7631	7.6782	117.6191	0.361	0.0000	0.0000	77,114
2020/07/28	R186	05/11/2020	7.00	Put	Bond Future	4,532.7200	4.5327	4,625.1100	4.6251	2.038	0	0	0
2020/07/28	R186	05/11/2020	7.00	Call	Bond Future	1,072.9300	1.0729	1,021.3000	1.0213	(4.812)	0	0	1,200
2020/07/28	R186	05/11/2020	8.66	Call	Bond Future	5,867.5400	5.8675	5,743.8400	5.7438	(2.108)	0	0	0
2020/07/28	R186	05/11/2020	8.66	Put	Bond Future	750.8000	0.7508	771.1200	0.7711	2.706	0	0	0
2020/07/28	R186	05/11/2020	7.50	Put	Bond Future	2,844.6400	2.8446	2,911.3700	2.9114	2.346	0	0	0
2020/07/28	R186	05/11/2020	6.50	Put	Bond Future	6,702.5100	6.7025	6,816.7900	6.8168	1.705	0	0	0
2020/07/28	R186	05/11/2020	8.00	Call	Bond Future	3,454.9900	3.4550	3,353.8100	3.3538	(2.929)	0	0	1,200
2020/07/28	R186	05/11/2020	7.84	Put	Bond Future	1,979.9200	1.9799	2,029.9300	2.0299	2.526	0	0	0
2020/07/28	R186	05/11/2020	9.26	Put	Bond Future	303.2500	0.3032	311.7700	0.3118	2.810	0	0	3,500
2020/07/28	R186	05/11/2020	8.65	Put	Bond Future	760.1700	0.7602	780.7500	0.7808	2.707	0	0	0
2020/07/28	R186	05/11/2020	8.64	Call	Bond Future	5,787.8700	5.7879	5,664.6900	5.6647	(2.128)	0	0	0
2020/07/28	R186	05/11/2020	6.50	Call	Bond Future	493.0100	0.4930	463.2700	0.4633	(6.032)	0	0	80
2020/07/28	R186	05/11/2020	7.84	Call	Bond Future	2,963.1300	2.9631	2,869.1200	2.8691	(3.173)	0	0	3,500
2020/07/28	R186	05/11/2020	8.34	Put	Bond Future	1,107.0700	1.1071	1,136.8200	1.1368	2.687	0	0	0
2020/07/28	R186	05/11/2020	8.34	Call	Bond Future	4,633.9700	4.6340	4,519.7000	4.5197	(2.466)	0	0	3,500
2020/07/28	R186	05/11/2020	9.26	Call	Bond Future	8,323.1500	8.3232	8,187.6500	8.1876	(1.628)	0	0	0
2020/07/28	R186	04/02/2021	8.15	Call	Bond Future	4,015.5700	4.0156	3,926.6600	3.9267	(2.214)	0	0	0
2020/07/28	R186	04/02/2021			Bond Future	7.8315	113.7779	7.8590	113.6408	0.352	0.0000	0.0000	0
2020/07/28	R186	04/02/2021	8.15	Put	Bond Future	2,441.7500	2.4418	2,490.0200	2.4900	1.977	0	0	0
2020/07/28	R186	04/02/2021	8.16	Call	Bond Future	4,044.8700	4.0449	3,955.6500	3.9556	(2.206)	0	0	0
2020/07/28	R186	04/02/2021	8.17	Put	Bond Future	2,402.5800	2.4026	2,450.2200	2.4502	1.983	0	0	0
2020/07/28	R186	04/02/2021	8.16	Put	Bond Future	2,422.1000	2.4221	2,470.0600	2.4701	1.980	0	0	0
2020/07/28	R186	04/02/2021	8.17	Call	Bond Future	4,074.2800	4.0743	3,984.7400	3.9847	(2.198)	0	0	0
2020/07/28	R186	06/05/2021	10.76	Put	Bond Future	276.3400	0.2763	282.7400	0.2827	2.316	0	0	0
2020/07/28	R186	06/05/2021	10.77	Call	Bond Future	12,408.5000	12.4085	12,292.9100	12.2929	(0.932)	0	0	0
2020/07/28	R186	06/05/2021			Bond Future	8.0243	115.0630	8.0499	114.9411	0.320	0.0000	0.0000	0
2020/07/28	R186	06/05/2021	10.78	Call	Bond Future	12,446.3100	12.4463	12,330.6500	12.3307	(0.929)	0	0	0
2020/07/28	R186	06/05/2021	10.78	Put	Bond Future	269.8700	0.2699	276.1300	0.2761	2.320	0	0	0
2020/07/28	R186	06/05/2021	10.76	Call	Bond Future	12,370.7000	12.3707	12,255.1800	12.2552	(0.934)	0	0	0
2020/07/28	R186	06/05/2021	10.77	Put	Bond Future	273.0900	0.2731	279.4200	0.2794	2.318	0	0	0
2020/07/28	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R186	05/08/2021	8.61	Call	Bond Future	1,585.5800	1.5856	1,465.3900	1.4654	(7.580)	0	0	0
2020/07/28	R186	05/08/2021			Bond Future	8.2557	111.0075	8.2823	110.8873	0.323	0.0000	0.0000	0
2020/07/28	R186	05/08/2021	8.62	Call	Bond Future	1,629.9200	1.6299	1,509.7300	1.5097	(7.374)	0	0	0
2020/07/28	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R186	05/08/2021	8.63	Call	Bond Future	1,674.2200	1.6742	1,554.0300	1.5540	(7.179)	0	0	0
2020/07/28	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/28	R197	06/08/2020			Bond Future	305.0654	305.0654	305.0026	305.0026	(0.021)	0.0000	0.0000	1,641
2020/07/28	R197	05/11/2020			Bond Future	308.2354	308.2354	308.1314	308.1314	(0.034)	0.0000	0.0000	2,350
2020/07/28	R197	04/02/2021			Bond Future	303.8603	303.8603	303.7771	303.7771	(0.027)	0.0000	0.0000	0
2020/07/28	R197	06/05/2021			Bond Future	307.3625	307.3625	307.3226	307.3226	(0.013)	0.0000	0.0000	0
2020/07/28	R197	05/08/2021			Bond Future	302.7223	302.7223	302.6902	302.6902	(0.011)	0.0000	0.0000	0
2020/07/28	R202	06/08/2020			Bond Future	205.7658	205.7658	205.7342	205.7342	(0.015)	0.0000	0.0000	3,530
2020/07/28	R202	05/11/2020			Bond Future	207.9040	207.9040	207.8447	207.8447	(0.029)	0.0000	0.0000	7,972
2020/07/28	R202	04/02/2021			Bond Future	206.0769	206.0769	206.0318	206.0318	(0.022)	0.0000	0.0000	0
2020/07/28	R202	06/05/2021			Bond Future	208.4518	208.4518	208.4361	208.4361	(0.008)	0.0000	0.0000	0
2020/07/28	R202	05/08/2021			Bond Future	206.4801	206.4801	206.4698	206.4698	(0.005)	0.0000	0.0000	0
2020/07/28	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R208	06/08/2020			Bond Future	3.4268	104.5320	3.4985	104.4865	2.093	0.0000	0.0000	15,169
2020/07/28	R208	06/08/2020	5.56	Call	Bond Future	1,338.5600	1.3386	1,293.0200	1.2930	(3.402)	0	0	0
2020/07/28	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R208	06/08/2020	5.57	Call	Bond Future	1,344.7600	1.3448	1,299.2200	1.2992	(3.386)	0	0	0
2020/07/28	R208	06/08/2020	5.55	Call	Bond Future	1,332.3600	1.3324	1,286.8200	1.2868	(3.418)	0	0	0
2020/07/28	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R208	05/11/2020	4.78	Call	Bond Future	701.2800	0.7013	641.5600	0.6416	(8.516)	0	0	0
2020/07/28	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R208	05/11/2020			Bond Future	2.9709	102.2020	3.1240	102.1423	5.153	0.0000	0.0000	7,489
2020/07/28	R208	05/11/2020	4.79	Call	Bond Future	705.1300	0.7051	645.4100	0.6454	(8.469)	0	0	0
2020/07/28	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R208	05/11/2020	4.77	Call	Bond Future	697.4300	0.6974	637.7100	0.6377	(8.563)	0	0	0
2020/07/28	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R209	06/08/2020	5.55	Put	Bond Future	39,981.4300	39.9814	40,396.6800	40.3967	1.039	0	0	0
2020/07/28	R209	06/08/2020			Bond Future	10.5730	69.5517	10.6464	69.1365	0.694	0.0000	0.0000	49,562
2020/07/28	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R209	06/08/2020	5.57	Put	Bond Future	39,764.6200	39.7646	40,179.8700	40.1799	1.044	0	0	0
2020/07/28	R209	06/08/2020	5.56	Put	Bond Future	39,872.9500	39.8730	40,288.2000	40.2882	1.041	0	0	0
2020/07/28	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R209	05/11/2020	10.02	Call	Bond Future	1,958.3600	1.9584	1,797.3400	1.7973	(8.222)	0	0	0
2020/07/28	R209	05/11/2020			Bond Future	10.7624	67.1180	10.8400	66.6895	0.722	0.0000	0.0000	11,753
2020/07/28	R209	05/11/2020	10.00	Call	Bond Future	1,922.3500	1.9224	1,763.4000	1.7634	(8.269)	0	0	0
2020/07/28	R209	05/11/2020	10.00	Put	Bond Future	6,349.9300	6.3499	6,619.4000	6.6194	4.244	0	0	0
2020/07/28	R209	05/11/2020	10.02	Put	Bond Future	6,264.4300	6.2644	6,531.8300	6.5318	4.269	0	0	0
2020/07/28	R209	05/11/2020	10.01	Call	Bond Future	1,940.3000	1.9403	1,780.3100	1.7803	(8.246)	0	0	0
2020/07/28	R209	05/11/2020	10.01	Put	Bond Future	6,307.0900	6.3071	6,575.5200	6.5755	4.256	0	0	0
2020/07/28	R209	04/02/2021	10.12	Put	Bond Future	7,561.4100	7.5614	7,818.2300	7.8182	3.396	0	0	0
2020/07/28	R209	04/02/2021			Bond Future	10.9533	67.8570	11.0330	67.4288	0.727	0.0000	0.0000	0
2020/07/28	R209	04/02/2021	10.11	Call	Bond Future	2,808.9400	2.8089	2,638.3400	2.6383	(6.073)	0	0	0
2020/07/28	R209	04/02/2021	10.11	Put	Bond Future	7,602.2800	7.6023	7,859.9000	7.8599	3.389	0	0	0
2020/07/28	R209	04/02/2021	10.12	Call	Bond Future	2,827.8200	2.8278	2,656.4200	2.6564	(6.061)	0	0	0
2020/07/28	R209	04/02/2021	10.10	Call	Bond Future	2,790.1500	2.7901	2,620.3400	2.6203	(6.086)	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
2020/07/28	R209	04/02/2021	10.10	Put	Bond Future	7,643.3100	7.6433	7,901.7200	7.9017	3.381	0	0	0
2020/07/28	R209	06/05/2021	12.25	Put	Bond Future	2,863.0800	2.8631	2,984.0200	2.9840	4.224	0	0	1,000
2020/07/28	R209	06/05/2021	12.23	Put	Bond Future	2,891.2900	2.8913	3,013.2700	3.0133	4.219	0	0	0
2020/07/28	R209	06/05/2021	12.22	Call	Bond Future	8,202.6900	8.2027	7,901.8400	7.9018	(3.668)	0	0	0
2020/07/28	R209	06/05/2021			Bond Future	11.1488	65.4826	11.2297	65.0592	0.725	0.0000	0.0000	460
2020/07/28	R209	06/05/2021	10.25	Put	Bond Future	7,946.3200	7.9463	8,202.4200	8.2024	3.223	0	0	0
2020/07/28	R209	06/05/2021	10.25	Call	Bond Future	2,955.8100	2.9558	2,788.5600	2.7886	(5.658)	0	0	1,000
2020/07/28	R209	06/05/2021	11.25	Call	Bond Future	5,315.0200	5.3150	5,073.8900	5.0739	(4.537)	0	0	0
2020/07/28	R209	06/05/2021	11.25	Put	Bond Future	4,785.7800	4.7858	4,968.0000	4.9680	3.808	0	0	1,000
2020/07/28	R209	06/05/2021	12.25	Call	Bond Future	8,299.2200	8.2992	7,996.8100	7.9968	(3.644)	0	0	0
2020/07/28	R209	06/05/2021	12.23	Call	Bond Future	8,234.7800	8.2348	7,933.4100	7.9334	(3.660)	0	0	0
2020/07/28	R209	06/05/2021	12.22	Put	Bond Future	2,905.6000	2.9056	3,028.1000	3.0281	4.216	0	0	0
2020/07/28	R209	06/05/2021	12.24	Call	Bond Future	8,267.0900	8.2671	7,965.2100	7.9652	(3.652)	0	0	0
2020/07/28	R209	06/05/2021	12.24	Put	Bond Future	2,877.2400	2.8772	2,998.7100	2.9987	4.222	0	0	0
2020/07/28	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R209	05/08/2021			Bond Future	11.3636	66.1800	11.4473	65.7539	0.736	0.0000	0.0000	0
2020/07/28	R209	05/08/2021	11.80	Call	Bond Future	2,177.9300	2.1779	1,751.8000	1.7518	(19.566)	0	0	0
2020/07/28	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R209	05/08/2021	11.81	Call	Bond Future	2,226.5600	2.2266	1,800.4300	1.8004	(19.138)	0	0	0
2020/07/28	R209	05/08/2021	11.79	Call	Bond Future	2,129.2400	2.1292	1,703.1100	1.7031	(20.013)	0	0	0
2020/07/28	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R210	06/08/2020			Bond Future	182.1954	182.1954	181.7975	181.7975	(0.218)	0.0000	0.0000	1,331
2020/07/28	R210	05/11/2020			Bond Future	181.4140	181.4140	180.9880	180.9880	(0.235)	0.0000	0.0000	1,243
2020/07/28	R210	04/02/2021			Bond Future	183.4544	183.4544	183.0367	183.0367	(0.228)	0.0000	0.0000	0
2020/07/28	R210	06/05/2021			Bond Future	182.8591	182.8591	182.4629	182.4629	(0.217)	0.0000	0.0000	0
2020/07/28	R210	05/08/2021			Bond Future	184.8521	184.8521	184.4564	184.4564	(0.214)	0.0000	0.0000	0
2020/07/28	R212	06/08/2020			Bond Future	165.5201	165.5201	165.4835	165.4835	(0.022)	0.0000	0.0000	6,998
2020/07/28	R212	05/11/2020			Bond Future	167.2401	167.2401	167.1810	167.1810	(0.035)	0.0000	0.0000	1,686
2020/07/28	R212	04/02/2021			Bond Future	166.8265	166.8265	166.7786	166.7786	(0.029)	0.0000	0.0000	0
2020/07/28	R212	06/05/2021			Bond Future	168.7490	168.7490	168.7248	168.7248	(0.014)	0.0000	0.0000	0
2020/07/28	R212	05/08/2021			Bond Future	168.2611	168.2611	168.2412	168.2412	(0.012)	0.0000	0.0000	0
2020/07/28	R213	06/08/2020	9.31	Call	Bond Future	291.2000	0.2912	202.9200	0.2029	(30.316)	0	0	0
2020/07/28	R213	06/08/2020			Bond Future	9.6138	86.0398	9.6620	85.7619	0.501	0.0000	0.0000	5,698
2020/07/28	R213	06/08/2020	9.29	Call	Bond Future	265.3000	0.2653	182.6500	0.1827	(31.153)	0	0	0
2020/07/28	R213	06/08/2020	9.29	Put	Bond Future	2,164.5000	2.1645	2,359.7100	2.3597	9.019	0	0	0
2020/07/28	R213	06/08/2020	9.31	Put	Bond Future	2,071.4400	2.0714	2,261.0200	2.2610	9.152	0	0	0
2020/07/28	R213	06/08/2020	9.30	Call	Bond Future	278.0300	0.2780	192.5800	0.1926	(30.734)	0	0	0
2020/07/28	R213	06/08/2020	9.30	Put	Bond Future	2,117.7200	2.1177	2,310.1300	2.3101	9.086	0	0	0
2020/07/28	R213	05/11/2020	9.60	Put	Bond Future	3,978.5900	3.9786	4,120.8600	4.1209	3.576	0	0	0
2020/07/28	R213	05/11/2020	9.59	Call	Bond Future	2,761.7600	2.7618	2,613.0800	2.6131	(5.384)	0	0	0
2020/07/28	R213	05/11/2020			Bond Future	9.8103	83.3849	9.8624	83.0932	0.531	0.0000	0.0000	14,934
2020/07/28	R213	05/11/2020	9.60	Call	Bond Future	2,787.1600	2.7872	2,637.6700	2.6377	(5.364)	0	0	0
2020/07/28	R213	05/11/2020	9.59	Put	Bond Future	4,010.4200	4.0104	4,153.5000	4.1535	3.568	0	0	0
2020/07/28	R213	05/11/2020	9.61	Call	Bond Future	2,812.7000	2.8127	2,662.3900	2.6624	(5.344)	0	0	0
2020/07/28	R213	05/11/2020	9.61	Put	Bond Future	3,946.9500	3.9469	4,088.4000	4.0884	3.584	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
2020/07/28	R213	04/02/2021	9.40	Call	Bond Future	2,849.6000	2.8496	2,724.5700	2.7246	(4.388)	0	0	0
2020/07/28	R213	04/02/2021	9.39	Put	Bond Future	6,316.6000	6.3166	6,481.1600	6.4812	2.605	0	0	0
2020/07/28	R213	04/02/2021			Bond Future	10.0130	84.3026	10.0662	84.0136	0.531	0.0000	0.0000	0
2020/07/28	R213	04/02/2021	9.41	Call	Bond Future	2,871.1100	2.8711	2,745.4700	2.7455	(4.376)	0	0	0
2020/07/28	R213	04/02/2021	9.41	Put	Bond Future	6,244.5400	6.2445	6,407.8800	6.4079	2.616	0	0	0
2020/07/28	R213	04/02/2021	9.40	Put	Bond Future	6,280.5000	6.2805	6,444.4500	6.4445	2.610	0	0	0
2020/07/28	R213	04/02/2021	9.39	Call	Bond Future	2,828.1700	2.8282	2,703.7500	2.7038	(4.399)	0	0	0
2020/07/28	R213	06/05/2021	11.91	Put	Bond Future	1,658.8900	1.6589	1,713.9700	1.7140	3.320	0	0	0
2020/07/28	R213	06/05/2021			Bond Future	10.2154	81.7237	10.2685	81.4435	0.520	0.0000	0.0000	0
2020/07/28	R213	06/05/2021	11.90	Call	Bond Future	9,968.4000	9.9684	9,743.6100	9.7436	(2.255)	0	0	0
2020/07/28	R213	06/05/2021	11.90	Put	Bond Future	1,671.0000	1.6710	1,726.4000	1.7264	3.315	0	0	0
2020/07/28	R213	06/05/2021	11.91	Call	Bond Future	10,002.0700	10.0021	9,776.9600	9.7770	(2.251)	0	0	0
2020/07/28	R213	06/05/2021	11.89	Call	Bond Future	9,934.7600	9.9348	9,710.2900	9.7103	(2.259)	0	0	0
2020/07/28	R213	06/05/2021	11.89	Put	Bond Future	1,683.1800	1.6832	1,738.9000	1.7389	3.310	0	0	0
2020/07/28	R213	05/08/2021	10.85	Call	Bond Future	2,037.4900	2.0375	1,756.5600	1.7566	(13.788)	0	0	0
2020/07/28	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R213	05/08/2021			Bond Future	10.4455	82.5945	10.5005	82.3135	0.526	0.0000	0.0000	0
2020/07/28	R213	05/08/2021	10.86	Call	Bond Future	2,086.9900	2.0870	1,806.0600	1.8061	(13.461)	0	0	0
2020/07/28	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R213	05/08/2021	10.84	Call	Bond Future	1,987.9500	1.9879	1,707.0200	1.7070	(14.132)	0	0	0
2020/07/28	R214	06/08/2020	9.98	Put	Bond Future	5,311.9400	5.3119	5,722.5000	5.7225	7.729	0	0	0
2020/07/28	R214	06/08/2020	9.97	Call	Bond Future	20.2600	0.0203	8.5100	0.0085	(57.996)	0	0	0
2020/07/28	R214	06/08/2020			Bond Future	10.8373	67.4609	10.9107	67.0379	0.677	0.0000	0.0000	16,490
2020/07/28	R214	06/08/2020	9.98	Call	Bond Future	21.6100	0.0216	9.1700	0.0092	(57.566)	0	0	0
2020/07/28	R214	06/08/2020	9.97	Put	Bond Future	5,376.3100	5.3763	5,787.5600	5.7876	7.649	0	0	0
2020/07/28	R214	06/08/2020	9.99	Call	Bond Future	23.0400	0.0230	9.8700	0.0099	(57.161)	0	0	0
2020/07/28	R214	06/08/2020	9.99	Put	Bond Future	5,247.7500	5.2477	5,657.5800	5.6576	7.810	0	0	0
2020/07/28	R214	05/11/2020	10.26	Put	Bond Future	6,549.3500	6.5493	6,821.7000	6.8217	4.158	0	0	0
2020/07/28	R214	05/11/2020			Bond Future	11.0225	64.8695	11.1002	64.4336	0.705	0.0000	0.0000	11,059
2020/07/28	R214	05/11/2020	10.25	Call	Bond Future	1,986.2000	1.9862	1,823.6800	1.8237	(8.182)	0	0	0
2020/07/28	R214	05/11/2020	10.25	Put	Bond Future	6,593.8900	6.5939	6,867.2900	6.8673	4.146	0	0	0
2020/07/28	R214	05/11/2020	10.26	Call	Bond Future	2,004.6500	2.0047	1,841.0800	1.8411	(8.160)	0	0	0
2020/07/28	R214	05/11/2020	10.24	Call	Bond Future	1,967.8500	1.9678	1,806.3700	1.8064	(8.206)	0	0	0
2020/07/28	R214	05/11/2020	10.24	Put	Bond Future	6,638.6300	6.6386	6,913.0700	6.9131	4.134	0	0	0
2020/07/28	R214	04/02/2021	10.33	Call	Bond Future	2,844.8600	2.8449	2,672.5300	2.6725	(6.058)	0	0	0
2020/07/28	R214	04/02/2021			Bond Future	11.2130	65.5835	11.2930	65.1474	0.713	0.0000	0.0000	0
2020/07/28	R214	04/02/2021	10.31	Call	Bond Future	2,806.7400	2.8067	2,636.0200	2.6360	(6.083)	0	0	0
2020/07/28	R214	04/02/2021	10.31	Put	Bond Future	8,092.4000	8.0924	8,357.7000	8.3577	3.278	0	0	0
2020/07/28	R214	04/02/2021	10.33	Put	Bond Future	8,005.9000	8.0059	8,269.5900	8.2696	3.294	0	0	0
2020/07/28	R214	04/02/2021	10.32	Call	Bond Future	2,825.7600	2.8258	2,654.2400	2.6542	(6.070)	0	0	0
2020/07/28	R214	04/02/2021	10.32	Put	Bond Future	8,049.0700	8.0491	8,313.5700	8.3136	3.286	0	0	0
2020/07/28	R214	06/05/2021	12.26	Call	Bond Future	7,614.1600	7.6142	7,318.8000	7.3188	(3.879)	0	0	0
2020/07/28	R214	06/05/2021	12.25	Put	Bond Future	3,303.6700	3.3037	3,440.4900	3.4405	4.141	0	0	0
2020/07/28	R214	06/05/2021			Bond Future	11.4010	63.0455	11.4823	62.6139	0.713	0.0000	0.0000	0
2020/07/28	R214	06/05/2021	12.27	Call	Bond Future	7,644.7900	7.6448	7,348.8600	7.3489	(3.871)	0	0	0
2020/07/28	R214	06/05/2021	12.27	Put	Bond Future	3,270.1500	3.2701	3,405.8300	3.4058	4.149	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
2020/07/28	R214	06/05/2021	12.26	Put	Bond Future	3,286.9600	3.2870	3,423.2100	3.4232	4.145	0	0	0
2020/07/28	R214	06/05/2021	12.25	Call	Bond Future	7,583.3600	7.5834	7,288.5700	7.2886	(3.887)	0	0	0
2020/07/28	R214	05/08/2021	12.01	Call	Bond Future	2,018.5400	2.0185	1,584.0200	1.5840	(21.526)	0	0	0
2020/07/28	R214	05/08/2021			Bond Future	11.6101	63.7171	11.6944	63.2826	0.726	0.0000	0.0000	0
2020/07/28	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R214	05/08/2021	12.02	Call	Bond Future	2,067.6200	2.0676	1,633.1000	1.6331	(21.015)	0	0	0
2020/07/28	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R214	05/08/2021	12.03	Call	Bond Future	2,116.6400	2.1166	1,682.1200	1.6821	(20.529)	0	0	0
2020/07/28	R248	06/08/2020	10.20	Call	Bond Future	5.2500	0.0053	1.6900	0.0017	(67.810)	0	0	0
2020/07/28	R248	06/08/2020	11.80	Call	Bond Future	3,727.6100	3.7276	3,233.5300	3.2335	(13.255)	0	0	470
2020/07/28	R248	06/08/2020	12.75	Call	Bond Future	9,100.5700	9.1006	8,568.0900	8.5681	(5.851)	0	0	814
2020/07/28	R248	06/08/2020	10.35	Call	Bond Future	15.8400	0.0158	6.0200	0.0060	(61.995)	0	0	640
2020/07/28	R248	06/08/2020	11.85	Put	Bond Future	175.3800	0.1754	206.2200	0.2062	17.585	0	0	0
2020/07/28	R248	06/08/2020	9.00	Put	Bond Future	18,705.5600	18.7056	19,237.9800	19.2380	2.846	0	0	0
2020/07/28	R248	06/08/2020			Bond Future	11.2650	82.6791	11.3433	82.1467	0.695	0.0000	0.0000	35,833
2020/07/28	R248	06/08/2020	10.18	Call	Bond Future	4.4800	0.0045	1.4100	0.0014	(68.527)	0	0	0
2020/07/28	R248	06/08/2020	10.18	Put	Bond Future	8,104.8100	8.1048	8,634.1600	8.6342	6.531	0	0	0
2020/07/28	R248	06/08/2020	10.35	Put	Bond Future	6,752.0900	6.7521	7,274.6900	7.2747	7.740	0	0	0
2020/07/28	R248	06/08/2020	11.85	Call	Bond Future	4,003.9200	4.0039	3,502.3400	3.5023	(12.527)	0	0	0
2020/07/28	R248	06/08/2020	11.15	Put	Bond Future	1,664.6400	1.6646	1,942.1100	1.9421	16.668	0	0	0
2020/07/28	R248	06/08/2020	11.15	Call	Bond Future	870.6400	0.8706	615.6900	0.6157	(29.283)	0	0	0
2020/07/28	R248	06/08/2020	10.85	Put	Bond Future	3,204.3100	3.2043	3,625.7000	3.6257	13.151	0	0	0
2020/07/28	R248	06/08/2020	10.85	Call	Bond Future	270.0100	0.2700	158.9800	0.1590	(41.121)	0	0	640
2020/07/28	R248	06/08/2020	9.25	Put	Bond Future	16,279.6000	16.2796	16,812.0200	16.8120	3.270	0	0	0
2020/07/28	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/28	R248	06/08/2020	10.20	Put	Bond Future	7,943.1400	7.9431	8,472.0000	8.4720	6.658	0	0	0
2020/07/28	R248	06/08/2020	11.80	Put	Bond Future	213.0600	0.2131	251.4000	0.2514	17.995	0	0	0
2020/07/28	R248	06/08/2020	12.75	Put	Bond Future	3.4600	0.0035	3.4000	0.0034	(1.734)	0	0	0
2020/07/28	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/28	R248	06/08/2020	10.19	Call	Bond Future	4.8500	0.0049	1.5400	0.0015	(68.247)	0	0	0
2020/07/28	R248	06/08/2020	10.19	Put	Bond Future	8,023.9000	8.0239	8,553.0100	8.5530	6.594	0	0	0
2020/07/28	R248	06/08/2020	12.25	Put	Bond Future	32.9200	0.0329	36.6300	0.0366	11.270	0	0	0
2020/07/28	R248	06/08/2020	12.25	Call	Bond Future	6,290.1100	6.2901	5,761.4000	5.7614	(8.405)	0	0	814
2020/07/28	R248	06/08/2020	11.10	Put	Bond Future	1,879.1800	1.8792	2,182.8500	2.1828	16.160	0	0	0
2020/07/28	R248	06/08/2020	11.10	Call	Bond Future	735.4400	0.7354	506.6900	0.5067	(31.104)	0	0	470
2020/07/28	R248	05/11/2020	10.02	Put	Bond Future	11,819.2700	11.8193	12,254.6000	12.2546	3.683	0	0	0
2020/07/28	R248	05/11/2020	10.03	Call	Bond Future	1,046.0500	1.0461	932.0500	0.9320	(10.898)	0	0	0
2020/07/28	R248	05/11/2020			Bond Future	11.4690	79.1081	11.5522	78.5598	0.726	0.0000	0.0000	86,833
2020/07/28	R248	05/11/2020	11.00	Put	Bond Future	6,125.0000	6.1250	6,434.4500	6.4345	5.052	0	0	0
2020/07/28	R248	05/11/2020	11.00	Call	Bond Future	2,900.2700	2.9003	2,661.4700	2.6615	(8.234)	0	0	950
2020/07/28	R248	05/11/2020	10.00	Put	Bond Future	11,960.8800	11.9609	12,398.3800	12.3984	3.658	0	0	0
2020/07/28	R248	05/11/2020	10.00	Call	Bond Future	1,007.6300	1.0076	896.8800	0.8969	(10.991)	0	0	950
2020/07/28	R248	05/11/2020	10.04	Call	Bond Future	1,059.0900	1.0591	943.9900	0.9440	(10.868)	0	0	0
2020/07/28	R248	05/11/2020	10.04	Put	Bond Future	11,678.6600	11.6787	12,111.8100	12.1118	3.709	0	0	0
2020/07/28	R248	05/11/2020	10.02	Call	Bond Future	1,033.1300	1.0331	920.2100	0.9202	(10.930)	0	0	0
2020/07/28	R248	05/11/2020	10.03	Put	Bond Future	11,748.8300	11.7488	12,183.0800	12.1831	3.696	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
2020/07/28	R248	04/02/2021	10.46	Call	Bond Future	2,534.5100	2.5345	2,356.1700	2.3562	(7.036)	0	0	0
2020/07/28	R248	04/02/2021	10.47	Put	Bond Future	11,091.4000	11.0914	11,460.6900	11.4607	3.330	0	0	0
2020/07/28	R248	04/02/2021			Bond Future	11.6805	79.9789	11.7665	79.4302	0.737	0.0000	0.0000	0
2020/07/28	R248	04/02/2021	10.46	Put	Bond Future	11,149.4300	11.1494	11,519.7200	11.5197	3.321	0	0	0
2020/07/28	R248	04/02/2021	10.47	Call	Bond Future	2,554.0000	2.5540	2,374.6600	2.3747	(7.022)	0	0	0
2020/07/28	R248	04/02/2021	10.48	Call	Bond Future	2,573.5700	2.5736	2,393.2400	2.3932	(7.007)	0	0	0
2020/07/28	R248	04/02/2021	10.48	Put	Bond Future	11,033.5800	11.0336	11,401.8800	11.4019	3.338	0	0	0
2020/07/28	R248	06/05/2021	12.36	Call	Bond Future	7,475.7000	7.4757	7,135.7100	7.1357	(4.548)	0	0	0
2020/07/28	R248	06/05/2021			Bond Future	11.8899	76.4686	11.9779	75.9252	0.740	0.0000	0.0000	0
2020/07/28	R248	06/05/2021	12.34	Call	Bond Future	7,408.5600	7.4086	7,070.2000	7.0702	(4.567)	0	0	0
2020/07/28	R248	06/05/2021	12.34	Put	Bond Future	4,702.8800	4.7029	4,907.9700	4.9080	4.361	0	0	0
2020/07/28	R248	06/05/2021	12.36	Put	Bond Future	4,653.9300	4.6539	4,857.3900	4.8574	4.372	0	0	0
2020/07/28	R248	06/05/2021	12.35	Call	Bond Future	7,442.1100	7.4421	7,102.9400	7.1029	(4.557)	0	0	0
2020/07/28	R248	06/05/2021	12.35	Put	Bond Future	4,678.3400	4.6783	4,882.6200	4.8826	4.367	0	0	0
2020/07/28	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R248	05/08/2021			Bond Future	12.1234	77.2831	12.2153	76.7359	0.758	0.0000	0.0000	0
2020/07/28	R248	05/08/2021	12.51	Call	Bond Future	2,254.3500	2.2544	1,707.1400	1.7071	(24.274)	0	0	0
2020/07/28	R248	05/08/2021	12.52	Call	Bond Future	2,310.9900	2.3110	1,763.7800	1.7638	(23.679)	0	0	0
2020/07/28	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/28	R248	05/08/2021	12.50	Call	Bond Future	2,197.6200	2.1976	1,650.4100	1.6504	(24.900)	0	0	0

**Total**

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