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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2020 TO 27/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	2025	05/11/2020		Bond Future	142.0152	142.0152	142.5178	142.5178	0.354	0.0000	0.0000	4,141
2020/08/27	2025	04/02/2021		Bond Future	142.0152	142.0152	142.5225	142.5225	0.357	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	2025	06/05/2021			Bond Future	143.5545	143.5545	144.0671	144.0671	0.357	0.0000	0.0000	0
2020/08/27	2025	05/08/2021			Bond Future	143.6266	143.6266	144.1447	144.1447	0.361	0.0000	0.0000	0
2020/08/27	2029	05/11/2020			Bond Future	101.1097	101.1097	101.8775	101.8775	0.759	0.0000	0.0000	5,004
2020/08/27	2029	04/02/2021			Bond Future	102.1740	102.1740	102.9494	102.9494	0.759	0.0000	0.0000	0
2020/08/27	2029	06/05/2021			Bond Future	102.1524	102.1524	102.9361	102.9361	0.767	0.0000	0.0000	0
2020/08/27	2029	05/08/2021			Bond Future	103.2830	103.2830	104.0753	104.0753	0.767	0.0000	0.0000	0
2020/08/27	2030	05/11/2020	9.39	Put	Bond Future	2,611.2400	2.6112	2,602.1800	2.6022	(0.347)	0	0	0
2020/08/27	2030	05/11/2020	9.38	Call	Bond Future	2,271.7400	2.2717	2,246.5200	2.2465	(1.110)	0	0	0
2020/08/27	2030	05/11/2020	9.99	Put	Bond Future	1,264.2100	1.2642	1,253.4200	1.2534	(0.853)	0	0	5,000
2020/08/27	2030	05/11/2020	8.10	Put	Bond Future	8,387.8700	8.3879	8,395.4800	8.3955	0.091	0	0	0
2020/08/27	2030	05/11/2020	8.73	Call	Bond Future	873.2100	0.8732	855.7300	0.8557	(2.002)	0	0	3,000
2020/08/27	2030	05/11/2020	10.06	Put	Bond Future	1,157.5800	1.1576	1,146.8700	1.1469	(0.925)	0	0	1,000
2020/08/27	2030	05/11/2020			Bond Future	9.4444	93.4305	9.4472	93.4143	0.030	0.0000	0.0000	90,487
2020/08/27	2030	05/11/2020	9.99	Call	Bond Future	4,315.1100	4.3151	4,288.0800	4.2881	(0.626)	0	0	0
2020/08/27	2030	05/11/2020	8.85	Put	Bond Future	4,551.3300	4.5513	4,548.3200	4.5483	(0.066)	0	0	0
2020/08/27	2030	05/11/2020	8.85	Call	Bond Future	1,069.0600	1.0691	1,049.8100	1.0498	(1.801)	0	0	3,000
2020/08/27	2030	05/11/2020	9.61	Call	Bond Future	2,961.2300	2.9612	2,934.7200	2.9347	(0.895)	0	0	0
2020/08/27	2030	05/11/2020	9.61	Put	Bond Future	2,020.7900	2.0208	2,010.5200	2.0105	(0.508)	0	0	3,000
2020/08/27	2030	05/11/2020	8.34	Put	Bond Future	7,034.1600	7.0342	7,038.6700	7.0387	0.064	0	0	0
2020/08/27	2030	05/11/2020	8.34	Call	Bond Future	425.3700	0.4254	413.6400	0.4136	(2.758)	0	0	1,000
2020/08/27	2030	05/11/2020	9.04	Put	Bond Future	3,787.4000	3.7874	3,781.8300	3.7818	(0.147)	0	0	0
2020/08/27	2030	05/11/2020	9.04	Call	Bond Future	1,436.7700	1.4368	1,414.9600	1.4150	(1.518)	0	0	1,000
2020/08/27	2030	05/11/2020	9.39	Call	Bond Future	2,299.6000	2.2996	2,274.3000	2.2743	(1.100)	0	0	0
2020/08/27	2030	05/11/2020	9.38	Put	Bond Future	2,640.8300	2.6408	2,631.8500	2.6319	(0.340)	0	0	0
2020/08/27	2030	05/11/2020	8.36	Put	Bond Future	6,925.7500	6.9258	6,929.9800	6.9300	0.061	0	0	0
2020/08/27	2030	05/11/2020	9.86	Put	Bond Future	1,488.2200	1.4882	1,477.4200	1.4774	(0.726)	0	0	14,160
2020/08/27	2030	05/11/2020	8.10	Call	Bond Future	261.6000	0.2616	252.9700	0.2530	(3.299)	0	0	3,000
2020/08/27	2030	05/11/2020	8.73	Put	Bond Future	5,079.3600	5.0794	5,078.1200	5.0781	(0.024)	0	0	0
2020/08/27	2030	05/11/2020	9.23	Put	Bond Future	3,113.6500	3.1137	3,105.9500	3.1060	(0.247)	0	0	0
2020/08/27	2030	05/11/2020	10.06	Call	Bond Future	4,590.1800	4.5902	4,563.2300	4.5632	(0.587)	0	0	0
2020/08/27	2030	05/11/2020	10.37	Put	Bond Future	777.5100	0.7775	767.6500	0.7677	(1.268)	0	0	8,000
2020/08/27	2030	05/11/2020	9.40	Call	Bond Future	2,327.6500	2.3276	2,302.2800	2.3023	(1.090)	0	0	0
2020/08/27	2030	05/11/2020	9.40	Put	Bond Future	2,581.8900	2.5819	2,572.7600	2.5728	(0.354)	0	0	0
2020/08/27	2030	05/11/2020	9.65	Call	Bond Future	3,091.2900	3.0913	3,064.6500	3.0646	(0.862)	0	0	0
2020/08/27	2030	05/11/2020	9.65	Put	Bond Future	1,925.6100	1.9256	1,915.2100	1.9152	(0.540)	0	0	2,500
2020/08/27	2030	05/11/2020	8.36	Call	Bond Future	442.0600	0.4421	430.0500	0.4301	(2.717)	0	0	14,160
2020/08/27	2030	05/11/2020	8.86	Put	Bond Future	4,508.9100	4.5089	4,505.7700	4.5058	(0.070)	0	0	0
2020/08/27	2030	05/11/2020	8.86	Call	Bond Future	1,086.6400	1.0866	1,067.2600	1.0673	(1.783)	0	0	14,160
2020/08/27	2030	05/11/2020	9.86	Call	Bond Future	3,824.4600	3.8245	3,797.4200	3.7974	(0.707)	0	0	0
2020/08/27	2030	05/11/2020	9.23	Call	Bond Future	1,877.1500	1.8772	1,853.2100	1.8532	(1.275)	0	0	3,000
2020/08/27	2030	05/11/2020	10.47	Call	Bond Future	6,307.5400	6.3075	6,281.8300	6.2818	(0.408)	0	0	0
2020/08/27	2030	05/11/2020	10.47	Put	Bond Future	682.2900	0.6823	672.8200	0.6728	(1.388)	0	0	3,000
2020/08/27	2030	05/11/2020	8.53	Put	Bond Future	6,036.4700	6.0365	6,038.2800	6.0383	0.030	0	0	0
2020/08/27	2030	05/11/2020	8.53	Call	Bond Future	607.8500	0.6078	593.4200	0.5934	(2.374)	0	0	15,414
2020/08/27	2030	05/11/2020	9.03	Put	Bond Future	3,825.4000	3.8254	3,819.9500	3.8200	(0.142)	0	0	0
2020/08/27	2030	05/11/2020	9.03	Call	Bond Future	1,415.6500	1.4156	1,393.9600	1.3940	(1.532)	0	0	15,414

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2020/08/27	2030	05/11/2020	10.37	Call	Bond Future	5,874.6700	5.8747	5,848.5700	5.8486	(0.444)	0	0	0
2020/08/27	2030	04/02/2021	9.20	Put	Bond Future	4,821.6100	4.8216	4,821.7600	4.8218	0.003	0	0	0
2020/08/27	2030	04/02/2021	8.20	Put	Bond Future	9,264.7300	9.2647	9,272.2900	9.2723	0.082	0	0	0
2020/08/27	2030	04/02/2021	9.12	Call	Bond Future	2,063.4900	2.0635	2,047.4400	2.0474	(0.778)	0	0	1,000
2020/08/27	2030	04/02/2021	8.36	Call	Bond Future	869.0400	0.8690	858.6800	0.8587	(1.192)	0	0	800
2020/08/27	2030	04/02/2021	9.16	Call	Bond Future	2,150.2200	2.1502	2,133.9000	2.1339	(0.759)	0	0	0
2020/08/27	2030	04/02/2021	9.15	Put	Bond Future	4,998.2500	4.9982	4,998.7500	4.9988	0.010	0	0	0
2020/08/27	2030	04/02/2021			Bond Future	9.6586	90.3869	9.6616	90.3702	0.031	0.0000	0.0000	0
2020/08/27	2030	04/02/2021	8.20	Call	Bond Future	709.9000	0.7099	700.7100	0.7007	(1.295)	0	0	1,600
2020/08/27	2030	04/02/2021	8.37	Put	Bond Future	8,385.0800	8.3851	8,391.4000	8.3914	0.075	0	0	0
2020/08/27	2030	04/02/2021	8.37	Call	Bond Future	879.8200	0.8798	869.3900	0.8694	(1.185)	0	0	1,000
2020/08/27	2030	04/02/2021	9.17	Call	Bond Future	2,172.1800	2.1722	2,155.7800	2.1558	(0.755)	0	0	0
2020/08/27	2030	04/02/2021	9.17	Put	Bond Future	4,926.9700	4.9270	4,927.3200	4.9273	0.007	0	0	0
2020/08/27	2030	04/02/2021	9.20	Call	Bond Future	2,239.0900	2.2391	2,222.4900	2.2225	(0.741)	0	0	1,600
2020/08/27	2030	04/02/2021	9.12	Put	Bond Future	5,106.3100	5.1063	5,107.0100	5.1070	0.014	0	0	0
2020/08/27	2030	04/02/2021	8.36	Put	Bond Future	8,435.6400	8.4356	8,442.0300	8.4420	0.076	0	0	0
2020/08/27	2030	04/02/2021	9.16	Put	Bond Future	4,962.5200	4.9625	4,962.9500	4.9630	0.009	0	0	0
2020/08/27	2030	04/02/2021	9.15	Call	Bond Future	2,128.3900	2.1284	2,112.1400	2.1121	(0.763)	0	0	0
2020/08/27	2030	04/02/2021	8.86	Put	Bond Future	6,115.2600	6.1153	6,117.9000	6.1179	0.043	0	0	0
2020/08/27	2030	04/02/2021	8.86	Call	Bond Future	1,555.8700	1.5559	1,541.7600	1.5418	(0.907)	0	0	800
2020/08/27	2030	04/02/2021	10.20	Call	Bond Future	5,107.5600	5.1076	5,086.6100	5.0866	(0.410)	0	0	0
2020/08/27	2030	04/02/2021	10.20	Put	Bond Future	2,177.9800	2.1780	2,173.7800	2.1738	(0.193)	0	0	1,800
2020/08/27	2030	06/05/2021	10.04	Put	Bond Future	3,598.4600	3.5985	3,598.2100	3.5982	(0.007)	0	0	0
2020/08/27	2030	06/05/2021	9.15	Call	Bond Future	2,235.9600	2.2360	2,222.6500	2.2226	(0.595)	0	0	0
2020/08/27	2030	06/05/2021	11.69	Call	Bond Future	10,049.7900	10.0498	10,030.2100	10.0302	(0.195)	0	0	0
2020/08/27	2030	06/05/2021	11.70	Put	Bond Future	1,026.7500	1.0267	1,024.3300	1.0243	(0.236)	0	0	0
2020/08/27	2030	06/05/2021			Bond Future	9.8830	91.3459	9.8862	91.3288	0.032	0.0000	0.0000	0
2020/08/27	2030	06/05/2021	10.74	Call	Bond Future	6,733.6100	6.7336	6,714.3700	6.7144	(0.286)	0	0	0
2020/08/27	2030	06/05/2021	10.74	Put	Bond Future	2,301.8000	2.3018	2,299.7100	2.2997	(0.091)	0	0	0
2020/08/27	2030	06/05/2021	7.97	Call	Bond Future	680.4000	0.6804	673.6200	0.6736	(0.996)	0	0	700
2020/08/27	2030	06/05/2021	10.04	Call	Bond Future	4,432.6500	4.4326	4,415.2500	4.4152	(0.393)	0	0	0
2020/08/27	2030	06/05/2021	9.15	Put	Bond Future	6,268.0300	6.2680	6,271.8700	6.2719	0.061	0	0	0
2020/08/27	2030	06/05/2021	9.92	Call	Bond Future	4,088.7200	4.0887	4,071.7600	4.0718	(0.415)	0	0	0
2020/08/27	2030	06/05/2021	11.69	Put	Bond Future	1,036.1600	1.0362	1,033.7300	1.0337	(0.235)	0	0	0
2020/08/27	2030	06/05/2021	11.70	Call	Bond Future	10,086.8600	10.0869	10,067.2900	10.0673	(0.194)	0	0	0
2020/08/27	2030	06/05/2021	9.22	Call	Bond Future	2,379.8300	2.3798	2,366.1300	2.3661	(0.576)	0	0	0
2020/08/27	2030	06/05/2021	9.22	Put	Bond Future	6,016.7800	6.0168	6,020.2300	6.0202	0.057	0	0	700
2020/08/27	2030	06/05/2021	7.97	Put	Bond Future	11,711.1400	11.7111	11,721.5100	11.7215	0.089	0	0	0
2020/08/27	2030	06/05/2021	9.92	Put	Bond Future	3,891.1300	3.8911	3,891.3200	3.8913	0.005	0	0	700
2020/08/27	2030	06/05/2021	11.71	Call	Bond Future	10,123.9700	10.1240	10,104.4000	10.1044	(0.193)	0	0	0
2020/08/27	2030	06/05/2021	11.71	Put	Bond Future	1,017.4200	1.0174	1,015.0000	1.0150	(0.238)	0	0	0
2020/08/27	2030	05/08/2021	10.42	Put	Bond Future	3,813.3700	3.8134	3,814.2200	3.8142	0.022	0	0	0
2020/08/27	2030	05/08/2021	10.41	Call	Bond Future	5,281.2100	5.2812	5,264.6600	5.2647	(0.313)	0	0	0
2020/08/27	2030	05/08/2021			Bond Future	10.1263	88.3305	10.1297	88.3131	0.033	0.0000	0.0000	0
2020/08/27	2030	05/08/2021	10.42	Call	Bond Future	5,310.7700	5.3108	5,294.1900	5.2942	(0.312)	0	0	0
2020/08/27	2030	05/08/2021	10.41	Put	Bond Future	3,834.2600	3.8343	3,835.1400	3.8351	0.023	0	0	0
2020/08/27	2030	05/08/2021	10.43	Call	Bond Future	5,340.0500	5.3400	5,323.4400	5.3234	(0.311)	0	0	0
2020/08/27	2030	05/08/2021	10.43	Put	Bond Future	3,792.2400	3.7922	3,793.0600	3.7931	0.022	0	0	0

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2020/08/27	2032	05/11/2020	9.77	Put	Bond Future	4,924.7800	4.9248	4,876.2600	4.8763	(0.985)	0	0	0
2020/08/27	2032	05/11/2020	9.61	Put	Bond Future	5,648.0900	5.6481	5,598.7300	5.5987	(0.874)	0	0	0
2020/08/27	2032	05/11/2020	10.99	Call	Bond Future	5,072.6500	5.0726	5,087.4500	5.0875	0.292	0	0	0
2020/08/27	2032	05/11/2020	9.44	Put	Bond Future	6,485.9800	6.4860	6,436.1400	6.4361	(0.768)	0	0	0
2020/08/27	2032	05/11/2020	11.08	Call	Bond Future	5,441.3500	5.4413	5,457.7200	5.4577	0.301	0	0	0
2020/08/27	2032	05/11/2020			Bond Future	10.3569	87.0104	10.3492	87.0564	(0.075)	0.0000	0.0000	118,095
2020/08/27	2032	05/11/2020	9.76	Call	Bond Future	1,310.6900	1.3107	1,308.0900	1.3081	(0.198)	0	0	0
2020/08/27	2032	05/11/2020	9.76	Put	Bond Future	4,968.2100	4.9682	4,919.6200	4.9196	(0.978)	0	0	0
2020/08/27	2032	05/11/2020	10.99	Put	Bond Future	1,413.7400	1.4137	1,382.5500	1.3825	(2.206)	0	0	3,000
2020/08/27	2032	05/11/2020	9.77	Call	Bond Future	1,330.2600	1.3303	1,327.7300	1.3277	(0.190)	0	0	0
2020/08/27	2032	05/11/2020	9.11	Call	Bond Future	428.4300	0.4284	424.5600	0.4246	(0.903)	0	0	3,000
2020/08/27	2032	05/11/2020	9.61	Call	Bond Future	1,038.1500	1.0381	1,034.7800	1.0348	(0.325)	0	0	3,000
2020/08/27	2032	05/11/2020	9.44	Call	Bond Future	779.9200	0.7799	776.0700	0.7761	(0.494)	0	0	1,000
2020/08/27	2032	05/11/2020	11.08	Put	Bond Future	1,279.8500	1.2798	1,250.2300	1.2502	(2.314)	0	0	1,000
2020/08/27	2032	05/11/2020	9.75	Call	Bond Future	1,291.1600	1.2912	1,288.5000	1.2885	(0.206)	0	0	0
2020/08/27	2032	05/11/2020	9.75	Put	Bond Future	5,011.7500	5.0118	4,963.1000	4.9631	(0.971)	0	0	0
2020/08/27	2032	05/11/2020	9.11	Put	Bond Future	8,314.1500	8.3141	8,264.2900	8.2643	(0.600)	0	0	0
2020/08/27	2032	05/11/2020	8.94	Put	Bond Future	9,345.7900	9.3458	9,296.2100	9.2962	(0.531)	0	0	0
2020/08/27	2032	05/11/2020	8.94	Call	Bond Future	309.8200	0.3098	306.2300	0.3062	(1.159)	0	0	1,000
2020/08/27	2032	04/02/2021	9.29	Call	Bond Future	1,109.2300	1.1092	1,110.9300	1.1109	0.153	0	0	800
2020/08/27	2032	04/02/2021	10.82	Put	Bond Future	3,277.2300	3.2772	3,245.8000	3.2458	(0.959)	0	0	800
2020/08/27	2032	04/02/2021	9.63	Call	Bond Future	1,614.9800	1.6150	1,618.5700	1.6186	0.222	0	0	0
2020/08/27	2032	04/02/2021			Bond Future	10.5849	87.9053	10.5769	87.9514	(0.075)	0.0000	0.0000	60
2020/08/27	2032	04/02/2021	8.79	Put	Bond Future	11,890.3300	11.8903	11,844.3100	11.8443	(0.387)	0	0	0
2020/08/27	2032	04/02/2021	8.79	Call	Bond Future	608.2200	0.6082	608.2600	0.6083	0.007	0	0	800
2020/08/27	2032	04/02/2021	9.61	Call	Bond Future	1,579.4100	1.5794	1,582.8800	1.5829	0.220	0	0	0
2020/08/27	2032	04/02/2021	9.61	Put	Bond Future	7,469.7500	7.4698	7,427.1600	7.4272	(0.570)	0	0	0
2020/08/27	2032	04/02/2021	9.29	Put	Bond Future	9,053.9500	9.0539	9,009.5900	9.0096	(0.490)	0	0	0
2020/08/27	2032	04/02/2021	10.82	Call	Bond Future	4,619.4000	4.6194	4,634.0300	4.6340	0.317	0	0	0
2020/08/27	2032	04/02/2021	9.63	Put	Bond Future	7,378.9800	7.3790	7,336.5100	7.3365	(0.576)	0	0	0
2020/08/27	2032	04/02/2021	9.62	Call	Bond Future	1,597.2300	1.5972	1,600.7600	1.6008	0.221	0	0	0
2020/08/27	2032	04/02/2021	9.62	Put	Bond Future	7,424.3700	7.4244	7,381.8400	7.3818	(0.573)	0	0	0
2020/08/27	2032	06/05/2021	12.57	Call	Bond Future	10,428.4000	10.4284	10,459.3300	10.4593	0.297	0	0	0
2020/08/27	2032	06/05/2021	12.12	Put	Bond Future	1,970.4100	1.9704	1,951.0600	1.9511	(0.982)	0	0	0
2020/08/27	2032	06/05/2021			Bond Future	10.8202	84.6929	10.8119	84.7393	(0.077)	0.0000	0.0000	0
2020/08/27	2032	06/05/2021	12.57	Put	Bond Future	1,384.1300	1.3841	1,368.6400	1.3686	(1.119)	0	0	736
2020/08/27	2032	06/05/2021	10.33	Put	Bond Future	5,996.6500	5.9966	5,961.5200	5.9615	(0.586)	0	0	0
2020/08/27	2032	06/05/2021	10.33	Call	Bond Future	3,193.8100	3.1938	3,205.1000	3.2051	0.353	0	0	736
2020/08/27	2032	06/05/2021	12.11	Call	Bond Future	8,788.6800	8.7887	8,815.6600	8.8157	0.307	0	0	0
2020/08/27	2032	06/05/2021	12.11	Put	Bond Future	1,985.4100	1.9854	1,965.9700	1.9660	(0.979)	0	0	0
2020/08/27	2032	06/05/2021	12.12	Call	Bond Future	8,823.3800	8.8234	8,850.4500	8.8504	0.307	0	0	0
2020/08/27	2032	06/05/2021	12.10	Call	Bond Future	8,754.0100	8.7540	8,780.9000	8.7809	0.307	0	0	0
2020/08/27	2032	06/05/2021	12.10	Put	Bond Future	2,000.5000	2.0005	1,980.9700	1.9810	(0.976)	0	0	0
2020/08/27	2032	05/08/2021	11.37	Put	Bond Future	4,307.2000	4.3072	4,280.2600	4.2803	(0.625)	0	0	0
2020/08/27	2032	05/08/2021			Bond Future	11.0679	85.6109	11.0593	85.6577	(0.078)	0.0000	0.0000	0
2020/08/27	2032	05/08/2021	11.36	Call	Bond Future	5,889.3100	5.8893	5,909.1200	5.9091	0.336	0	0	0
2020/08/27	2032	05/08/2021	11.36	Put	Bond Future	4,329.2500	4.3293	4,302.2400	4.3022	(0.624)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	2032	05/08/2021	11.37	Call	Bond Future	5,919.9500	5.9200	5,939.8300	5.9398	0.336	0	0	0
2020/08/27	2032	05/08/2021	11.35	Call	Bond Future	5,858.7300	5.8587	5,878.4600	5.8785	0.337	0	0	0
2020/08/27	2032	05/08/2021	11.35	Put	Bond Future	4,351.4100	4.3514	4,324.3200	4.3243	(0.623)	0	0	0
2020/08/27	2033	05/11/2020			Bond Future	95.7878	95.7878	96.2332	96.2332	0.465	0.0000	0.0000	10,622
2020/08/27	2033	04/02/2021			Bond Future	96.7960	96.7960	97.2457	97.2457	0.465	0.0000	0.0000	0
2020/08/27	2033	06/05/2021			Bond Future	96.6405	96.6405	97.0949	97.0949	0.470	0.0000	0.0000	0
2020/08/27	2033	05/08/2021			Bond Future	97.7101	97.7101	98.1694	98.1694	0.470	0.0000	0.0000	0
2020/08/27	2037	05/11/2020	10.18	Call	Bond Future	628.7000	0.6287	656.0400	0.6560	4.349	0	0	0
2020/08/27	2037	05/11/2020	10.17	Put	Bond Future	8,462.8400	8.4628	8,252.0500	8.2521	(2.491)	0	0	0
2020/08/27	2037	05/11/2020			Bond Future	11.3591	81.3494	11.3205	81.5871	(0.340)	0.0000	0.0000	139,105
2020/08/27	2037	05/11/2020	10.19	Call	Bond Future	639.0700	0.6391	666.8300	0.6668	4.344	0	0	0
2020/08/27	2037	05/11/2020	10.19	Put	Bond Future	8,341.9500	8.3420	8,131.9900	8.1320	(2.517)	0	0	0
2020/08/27	2037	05/11/2020	10.17	Call	Bond Future	618.4500	0.6184	645.3800	0.6454	4.354	0	0	0
2020/08/27	2037	05/11/2020	10.18	Put	Bond Future	8,402.2900	8.4023	8,191.9100	8.1919	(2.504)	0	0	0
2020/08/27	2037	04/02/2021	13.73	Call	Bond Future	12,098.8000	12.0988	12,299.4300	12.2994	1.658	0	0	0
2020/08/27	2037	04/02/2021	10.85	Call	Bond Future	2,407.3900	2.4074	2,482.4800	2.4825	3.119	0	0	0
2020/08/27	2037	04/02/2021	10.35	Call	Bond Future	1,463.7500	1.4638	1,514.7700	1.5148	3.486	0	0	0
2020/08/27	2037	04/02/2021	10.28	Put	Bond Future	9,814.5500	9.8146	9,622.8400	9.6228	(1.953)	0	0	0
2020/08/27	2037	04/02/2021	10.27	Call	Bond Future	1,350.1300	1.3501	1,397.8100	1.3978	3.532	0	0	0
2020/08/27	2037	04/02/2021			Bond Future	11.5935	77.9315	11.5533	78.1713	(0.347)	0.0000	0.0000	0
2020/08/27	2037	04/02/2021	11.97	Put	Bond Future	3,405.2700	3.4053	3,298.5300	3.2985	(3.135)	0	0	0
2020/08/27	2037	04/02/2021	11.97	Call	Bond Future	5,594.8000	5.5948	5,727.8600	5.7279	2.378	0	0	300
2020/08/27	2037	04/02/2021	9.65	Put	Bond Future	13,677.6100	13.6776	13,463.9700	13.4640	(1.562)	0	0	0
2020/08/27	2037	04/02/2021	9.65	Call	Bond Future	675.2300	0.6752	701.3900	0.7014	3.874	0	0	72
2020/08/27	2037	04/02/2021	11.90	Call	Bond Future	5,356.4100	5.3564	5,486.0700	5.4861	2.421	0	0	0
2020/08/27	2037	04/02/2021	13.73	Put	Bond Future	846.2300	0.8462	807.0600	0.8071	(4.629)	0	0	300
2020/08/27	2037	04/02/2021	10.85	Put	Bond Future	7,027.8300	7.0278	6,863.1200	6.8631	(2.344)	0	0	72
2020/08/27	2037	04/02/2021	10.35	Put	Bond Future	9,429.6900	9.4297	9,240.9100	9.2409	(2.002)	0	0	72
2020/08/27	2037	04/02/2021	10.28	Call	Bond Future	1,363.9800	1.3640	1,412.0700	1.4121	3.526	0	0	0
2020/08/27	2037	04/02/2021	10.27	Put	Bond Future	9,870.2700	9.8703	9,678.1500	9.6782	(1.946)	0	0	0
2020/08/27	2037	04/02/2021	11.90	Put	Bond Future	3,566.7400	3.5667	3,456.6000	3.4566	(3.088)	0	0	240
2020/08/27	2037	04/02/2021	10.48	Put	Bond Future	8,739.2000	8.7392	8,556.1200	8.5561	(2.095)	0	0	0
2020/08/27	2037	04/02/2021	10.48	Call	Bond Future	1,662.5000	1.6625	1,719.2200	1.7192	3.412	0	0	240
2020/08/27	2037	04/02/2021	10.29	Call	Bond Future	1,377.9200	1.3779	1,426.4200	1.4264	3.520	0	0	0
2020/08/27	2037	04/02/2021	10.29	Put	Bond Future	9,759.0100	9.7590	9,567.7100	9.5677	(1.960)	0	0	0
2020/08/27	2037	06/05/2021	12.42	Call	Bond Future	6,908.1800	6.9082	7,052.3200	7.0523	2.087	0	0	0
2020/08/27	2037	06/05/2021			Bond Future	11.8353	78.7585	11.7933	79.0006	(0.354)	0.0000	0.0000	0
2020/08/27	2037	06/05/2021	12.42	Put	Bond Future	3,650.0900	3.6501	3,552.0600	3.5521	(2.686)	0	0	0
2020/08/27	2037	06/05/2021	12.43	Call	Bond Future	6,942.7300	6.9427	7,087.2600	7.0873	2.082	0	0	0
2020/08/27	2037	06/05/2021	12.44	Put	Bond Future	3,611.6400	3.6116	3,514.3800	3.5144	(2.693)	0	0	0
2020/08/27	2037	06/05/2021	12.43	Put	Bond Future	3,630.8100	3.6308	3,533.1700	3.5332	(2.689)	0	0	0
2020/08/27	2037	06/05/2021	12.44	Call	Bond Future	6,977.3400	6.9773	7,122.2500	7.1223	2.077	0	0	0
2020/08/27	2037	05/08/2021	12.26	Put	Bond Future	5,179.1900	5.1792	5,064.9400	5.0649	(2.206)	0	0	0
2020/08/27	2037	05/08/2021	12.27	Call	Bond Future	6,120.6500	6.1207	6,251.5300	6.2515	2.138	0	0	0
2020/08/27	2037	05/08/2021	12.28	Call	Bond Future	6,151.1700	6.1512	6,282.4200	6.2824	2.134	0	0	0
2020/08/27	2037	05/08/2021			Bond Future	12.0949	75.3565	12.0511	75.6012	(0.362)	0.0000	0.0000	0

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2020/08/27	2037	05/08/2021	12.26	Call	Bond Future	6,090.4800	6.0905	6,220.9800	6.2210	2.143	0	0	0
2020/08/27	2037	05/08/2021	12.28	Put	Bond Future	5,130.6500	5.1307	5,017.1500	5.0171	(2.212)	0	0	0
2020/08/27	2037	05/08/2021	12.27	Put	Bond Future	5,154.7100	5.1547	5,040.8400	5.0408	(2.209)	0	0	0
2020/08/27	2038	05/11/2020			Bond Future	107.2719	107.2719	106.9633	106.9633	(0.288)	0.0000	0.0000	11,107
2020/08/27	2038	04/02/2021			Bond Future	106.7192	106.7192	106.4070	106.4070	(0.293)	0.0000	0.0000	0
2020/08/27	2038	06/05/2021			Bond Future	107.8762	107.8762	107.5603	107.5603	(0.293)	0.0000	0.0000	0
2020/08/27	2038	05/08/2021			Bond Future	107.3639	107.3639	107.0445	107.0445	(0.297)	0.0000	0.0000	0
2020/08/27	2040	05/11/2020	10.30	Call	Bond Future	586.2800	0.5863	601.6900	0.6017	2.628	0	0	0
2020/08/27	2040	05/11/2020	11.00	Put	Bond Future	5,343.3200	5.3433	5,203.8700	5.2039	(2.610)	0	0	0
2020/08/27	2040	05/11/2020	10.23	Call	Bond Future	519.2500	0.5192	532.8200	0.5328	2.613	0	0	2,000
2020/08/27	2040	05/11/2020	11.70	Put	Bond Future	2,813.6700	2.8137	2,712.7100	2.7127	(3.588)	0	0	2,000
2020/08/27	2040	05/11/2020	9.50	Call	Bond Future	118.3700	0.1184	121.0200	0.1210	2.239	0	0	2,000
2020/08/27	2040	05/11/2020	10.00	Call	Bond Future	340.1500	0.3402	348.8000	0.3488	2.543	0	0	2,380
2020/08/27	2040	05/11/2020			Bond Future	11.5330	83.0450	11.5046	83.2280	(0.246)	0.0000	0.0000	72,616
2020/08/27	2040	05/11/2020	10.30	Put	Bond Future	9,217.3200	9.2173	9,049.7300	9.0497	(1.818)	0	0	0
2020/08/27	2040	05/11/2020	9.73	Put	Bond Future	13,325.5900	13.3256	13,147.3300	13.1473	(1.338)	0	0	0
2020/08/27	2040	05/11/2020	9.73	Call	Bond Future	197.0500	0.1970	201.7900	0.2018	2.405	0	0	2,000
2020/08/27	2040	05/11/2020	10.23	Put	Bond Future	9,684.1100	9.6841	9,514.6800	9.5147	(1.750)	0	0	0
2020/08/27	2040	05/11/2020	10.31	Call	Bond Future	596.3800	0.5964	612.0600	0.6121	2.629	0	0	0
2020/08/27	2040	05/11/2020	10.32	Put	Bond Future	9,086.0400	9.0860	8,919.0100	8.9190	(1.838)	0	0	0
2020/08/27	2040	05/11/2020	11.00	Call	Bond Future	1,784.3300	1.7843	1,827.8800	1.8279	2.441	0	0	2,380
2020/08/27	2040	05/11/2020	11.70	Call	Bond Future	3,878.9500	3.8789	3,960.9900	3.9610	2.115	0	0	0
2020/08/27	2040	05/11/2020	9.50	Put	Bond Future	15,162.8800	15.1629	14,982.5300	14.9825	(1.189)	0	0	0
2020/08/27	2040	05/11/2020	10.00	Put	Bond Future	11,294.9400	11.2949	11,120.5900	11.1206	(1.544)	0	0	0
2020/08/27	2040	05/11/2020	10.31	Put	Bond Future	9,151.5700	9.1516	8,984.2500	8.9842	(1.828)	0	0	0
2020/08/27	2040	05/11/2020	10.32	Call	Bond Future	606.6000	0.6066	622.5700	0.6226	2.633	0	0	0
2020/08/27	2040	05/11/2020	11.50	Call	Bond Future	3,199.7100	3.1997	3,270.4100	3.2704	2.210	0	0	0
2020/08/27	2040	05/11/2020	11.50	Put	Bond Future	3,412.8100	3.4128	3,300.5100	3.3005	(3.291)	0	0	2,000
2020/08/27	2040	04/02/2021	9.49	Call	Bond Future	454.0400	0.4540	465.9400	0.4659	2.621	0	0	500
2020/08/27	2040	04/02/2021	9.57	Put	Bond Future	16,384.8400	16.3848	16,213.4600	16.2135	(1.046)	0	0	0
2020/08/27	2040	04/02/2021	10.07	Put	Bond Future	12,786.3800	12.7864	12,625.2300	12.6252	(1.260)	0	0	0
2020/08/27	2040	04/02/2021	10.42	Put	Bond Future	10,559.8400	10.5598	10,408.2700	10.4083	(1.435)	0	0	0
2020/08/27	2040	04/02/2021			Bond Future	11.7661	79.3942	11.7366	79.5788	(0.251)	0.0000	0.0000	0
2020/08/27	2040	04/02/2021	10.07	Call	Bond Future	940.5500	0.9406	963.9500	0.9639	2.488	0	0	800
2020/08/27	2040	04/02/2021	11.74	Call	Bond Future	4,519.3800	4.5194	4,602.3300	4.6023	1.835	0	0	0
2020/08/27	2040	04/02/2021	11.74	Put	Bond Future	4,682.7000	4.6827	4,581.1000	4.5811	(2.170)	0	0	800
2020/08/27	2040	04/02/2021	10.41	Call	Bond Future	1,365.8800	1.3659	1,398.5600	1.3986	2.393	0	0	0
2020/08/27	2040	04/02/2021	10.41	Put	Bond Future	10,620.0000	10.6200	10,468.1300	10.4681	(1.430)	0	0	0
2020/08/27	2040	04/02/2021	9.49	Put	Bond Future	17,004.2700	17.0043	16,831.6200	16.8316	(1.015)	0	0	0
2020/08/27	2040	04/02/2021	9.57	Call	Bond Future	505.7000	0.5057	518.8700	0.5189	2.604	0	0	800
2020/08/27	2040	04/02/2021	10.42	Call	Bond Future	1,380.1800	1.3802	1,413.1600	1.4132	2.390	0	0	0
2020/08/27	2040	04/02/2021	10.24	Put	Bond Future	11,674.0300	11.6740	11,517.2800	11.5173	(1.343)	0	0	0
2020/08/27	2040	04/02/2021	10.24	Call	Bond Future	1,138.7900	1.1388	1,166.5900	1.1666	2.441	0	0	500
2020/08/27	2040	04/02/2021	11.57	Call	Bond Future	3,998.2000	3.9982	4,074.3300	4.0743	1.904	0	0	0
2020/08/27	2040	04/02/2021	11.57	Put	Bond Future	5,237.6300	5.2376	5,129.2100	5.1292	(2.070)	0	0	500
2020/08/27	2040	04/02/2021	10.40	Call	Bond Future	1,351.6900	1.3517	1,384.0700	1.3841	2.396	0	0	0

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2020/08/27	2040	04/02/2021	10.40	Put	Bond Future	10,680.3700		10.6804	10,528.2000	10.5282	(1.425)	0	0	0
2020/08/27	2040	06/05/2021	12.44	Put	Bond Future	4,110.3000		4.1103	4,027.6600	4.0277	(2.011)	0	0	0
2020/08/27	2040	06/05/2021			Bond Future	12.0062		80.2368	11.9754	80.4231	(0.256)	0.0000	0.0000	0
2020/08/27	2040	06/05/2021	12.43	Call	Bond Future	6,626.3000		6.6263	6,729.7200	6.7297	1.561	0	0	0
2020/08/27	2040	06/05/2021	12.43	Put	Bond Future	4,133.1600		4.1332	4,050.2100	4.0502	(2.007)	0	0	0
2020/08/27	2040	06/05/2021	12.44	Call	Bond Future	6,660.6800		6.6607	6,764.4100	6.7644	1.557	0	0	0
2020/08/27	2040	06/05/2021	12.42	Call	Bond Future	6,591.7300		6.5917	6,694.8300	6.6948	1.564	0	0	0
2020/08/27	2040	06/05/2021	12.42	Put	Bond Future	4,155.8900		4.1559	4,072.6200	4.0726	(2.004)	0	0	0
2020/08/27	2040	05/08/2021	12.47	Call	Bond Future	6,441.3300		6.4413	6,540.7800	6.5408	1.544	0	0	0
2020/08/27	2040	05/08/2021			Bond Future	12.2640		76.6005	12.2318	76.7888	(0.263)	0.0000	0.0000	0
2020/08/27	2040	05/08/2021	12.47	Put	Bond Future	5,254.8600		5.2549	5,166.0100	5.1660	(1.691)	0	0	0
2020/08/27	2040	05/08/2021	12.48	Call	Bond Future	6,472.3600		6.4724	6,572.1000	6.5721	1.541	0	0	0
2020/08/27	2040	05/08/2021	12.49	Put	Bond Future	5,203.0900		5.2031	5,114.8200	5.1148	(1.696)	0	0	0
2020/08/27	2040	05/08/2021	12.48	Put	Bond Future	5,229.0600		5.2291	5,140.5000	5.1405	(1.694)	0	0	0
2020/08/27	2040	05/08/2021	12.49	Call	Bond Future	6,503.1500		6.5032	6,603.1800	6.6032	1.538	0	0	0
2020/08/27	2044	05/11/2020	10.36	Call	Bond Future	543.3100		0.5433	562.0700	0.5621	3.453	0	0	0
2020/08/27	2044	05/11/2020	11.06	Put	Bond Future	5,557.9100		5.5579	5,395.4000	5.3954	(2.924)	0	0	525
2020/08/27	2044	05/11/2020	11.43	Call	Bond Future	2,609.4900		2.6095	2,684.3500	2.6844	2.869	0	0	0
2020/08/27	2044	05/11/2020	9.72	Put	Bond Future	14,373.4900		14.3735	14,164.5700	14.1646	(1.454)	0	0	0
2020/08/27	2044	05/11/2020	9.97	Call	Bond Future	260.7100		0.2607	269.6300	0.2696	3.421	0	0	300
2020/08/27	2044	05/11/2020	9.29	Put	Bond Future	18,046.7400		18.0467	17,834.3600	17.8344	(1.177)	0	0	0
2020/08/27	2044	05/11/2020	9.96	Put	Bond Future	12,476.0900		12.4761	12,270.8000	12.2708	(1.645)	0	0	0
2020/08/27	2044	05/11/2020			Bond Future	11.6494		79.3010	11.6159	79.5150	(0.287)	0.0000	0.0000	49,330
2020/08/27	2044	05/11/2020	10.34	Call	Bond Future	524.6500		0.5247	542.7700	0.5428	3.454	0	0	0
2020/08/27	2044	05/11/2020	10.34	Put	Bond Future	9,723.9300		9.7239	9,528.0200	9.5280	(2.015)	0	0	0
2020/08/27	2044	05/11/2020	9.72	Call	Bond Future	153.0800		0.1531	158.1900	0.1582	3.338	0	0	1,815
2020/08/27	2044	05/11/2020	9.97	Put	Bond Future	12,399.5900		12.3996	12,194.4800	12.1945	(1.654)	0	0	0
2020/08/27	2044	05/11/2020	9.96	Call	Bond Future	255.4600		0.2555	264.2000	0.2642	3.421	0	0	0
2020/08/27	2044	05/11/2020	11.38	Call	Bond Future	2,464.2400		2.4642	2,535.8400	2.5358	2.906	0	0	0
2020/08/27	2044	05/11/2020	11.38	Put	Bond Future	4,216.1300		4.2161	4,073.7000	4.0737	(3.378)	0	0	300
2020/08/27	2044	05/11/2020	10.36	Put	Bond Future	9,588.3100		9.5883	9,393.0400	9.3930	(2.037)	0	0	0
2020/08/27	2044	05/11/2020	11.06	Call	Bond Future	1,634.2700		1.6343	1,685.7900	1.6858	3.152	0	0	0
2020/08/27	2044	05/11/2020	10.04	Put	Bond Future	11,870.0300		11.8700	11,666.3100	11.6663	(1.716)	0	0	0
2020/08/27	2044	05/11/2020	11.17	Put	Bond Future	5,065.3000		5.0653	4,909.5000	4.9095	(3.076)	0	0	1,815
2020/08/27	2044	05/11/2020	11.43	Put	Bond Future	4,031.0400		4.0310	3,891.8700	3.8919	(3.452)	0	0	1,815
2020/08/27	2044	05/11/2020	8.87	Put	Bond Future	21,944.8500		21.9449	21,731.2500	21.7313	(0.973)	0	0	0
2020/08/27	2044	05/11/2020	9.29	Call	Bond Future	54.1300		0.0541	55.7800	0.0558	3.048	0	0	300
2020/08/27	2044	05/11/2020	10.35	Call	Bond Future	533.9200		0.5339	552.3500	0.5523	3.452	0	0	0
2020/08/27	2044	05/11/2020	10.35	Put	Bond Future	9,656.0000		9.6560	9,460.4000	9.4604	(2.026)	0	0	0
2020/08/27	2044	05/11/2020	10.04	Call	Bond Future	299.9500		0.3000	310.2600	0.3103	3.437	0	0	525
2020/08/27	2044	05/11/2020	9.34	Put	Bond Future	17,602.6100		17.6026	17,390.4900	17.3905	(1.205)	0	0	0
2020/08/27	2044	05/11/2020	9.34	Call	Bond Future	61.6000		0.0616	63.5100	0.0635	3.101	0	0	525
2020/08/27	2044	05/11/2020	11.17	Call	Bond Future	1,899.6100		1.8996	1,957.8400	1.9578	3.065	0	0	0
2020/08/27	2044	05/11/2020	8.87	Call	Bond Future	16.6200		0.0166	17.0500	0.0171	2.587	0	0	1,815
2020/08/27	2044	05/11/2020	10.02	Put	Bond Future	12,020.2600		12.0203	11,816.1300	11.8161	(1.698)	0	0	0
2020/08/27	2044	05/11/2020	10.02	Call	Bond Future	288.2800		0.2883	298.1800	0.2982	3.434	0	0	1,815
2020/08/27	2044	04/02/2021	10.04	Put	Bond Future	13,783.6100		13.7836	13,592.9000	13.5929	(1.384)	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
2020/08/27	2044	04/02/2021	10.37	Call	Bond Future	1,173.3700	1.1734	1,208.5500	1.2086	2.998	0	0	0
2020/08/27	2044	04/02/2021	10.35	Put	Bond Future	11,686.1000	11.6861	11,504.7600	11.5048	(1.552)	0	0	0
2020/08/27	2044	04/02/2021			Bond Future	11.8778	75.7369	11.8429	75.9527	(0.294)	0.0000	0.0000	0
2020/08/27	2044	04/02/2021	10.37	Put	Bond Future	11,557.7900	11.5578	11,377.1200	11.3771	(1.563)	0	0	0
2020/08/27	2044	04/02/2021	10.35	Call	Bond Future	1,147.9700	1.1480	1,182.4800	1.1825	3.006	0	0	0
2020/08/27	2044	04/02/2021	10.04	Call	Bond Future	803.2500	0.8033	828.3900	0.8284	3.130	0	0	0
2020/08/27	2044	04/02/2021	10.84	Call	Bond Future	1,912.4400	1.9124	1,965.5300	1.9655	2.776	0	0	0
2020/08/27	2044	04/02/2021	10.36	Put	Bond Future	11,621.8400	11.6218	11,440.8300	11.4408	(1.557)	0	0	0
2020/08/27	2044	04/02/2021	10.84	Put	Bond Future	8,812.5400	8.8125	8,649.7800	8.6498	(1.847)	0	0	265
2020/08/27	2044	04/02/2021	10.29	Call	Bond Future	1,074.1200	1.0741	1,106.6800	1.1067	3.031	0	0	0
2020/08/27	2044	04/02/2021	10.29	Put	Bond Future	12,076.1500	12.0762	11,892.8600	11.8929	(1.518)	0	0	265
2020/08/27	2044	04/02/2021	9.66	Put	Bond Future	16,627.9300	16.6279	16,428.2400	16.4282	(1.201)	0	0	0
2020/08/27	2044	04/02/2021	9.66	Call	Bond Future	494.0800	0.4941	510.2400	0.5102	3.271	0	0	265
2020/08/27	2044	04/02/2021	10.36	Call	Bond Future	1,160.6200	1.1606	1,195.4600	1.1955	3.002	0	0	0
2020/08/27	2044	06/05/2021	12.43	Put	Bond Future	4,430.3400	4.4303	4,331.2300	4.3312	(2.237)	0	0	0
2020/08/27	2044	06/05/2021	12.44	Call	Bond Future	6,314.3600	6.3144	6,433.6600	6.4337	1.889	0	0	0
2020/08/27	2044	06/05/2021			Bond Future	12.1129	76.5407	12.0764	76.7587	(0.301)	0.0000	0.0000	0
2020/08/27	2044	06/05/2021	12.45	Call	Bond Future	6,347.8600	6.3479	6,467.5200	6.4675	1.885	0	0	0
2020/08/27	2044	06/05/2021	12.45	Put	Bond Future	4,383.0200	4.3830	4,284.6400	4.2846	(2.245)	0	0	0
2020/08/27	2044	06/05/2021	12.43	Call	Bond Future	6,281.1600	6.2812	6,400.0900	6.4001	1.893	0	0	0
2020/08/27	2044	06/05/2021	12.44	Put	Bond Future	4,406.4900	4.4065	4,307.7500	4.3077	(2.241)	0	0	0
2020/08/27	2044	05/08/2021	12.60	Put	Bond Future	5,223.6200	5.2236	5,122.4300	5.1224	(1.937)	0	0	0
2020/08/27	2044	05/08/2021	12.61	Put	Bond Future	5,199.1700	5.1992	5,098.3000	5.0983	(1.940)	0	0	0
2020/08/27	2044	05/08/2021			Bond Future	12.3653	72.9895	12.3271	73.2098	(0.309)	0.0000	0.0000	0
2020/08/27	2044	05/08/2021	12.60	Call	Bond Future	6,552.7000	6.5527	6,671.7900	6.6718	1.817	0	0	0
2020/08/27	2044	05/08/2021	12.61	Call	Bond Future	6,583.9400	6.5839	6,703.3500	6.7034	1.814	0	0	0
2020/08/27	2044	05/08/2021	12.59	Call	Bond Future	6,521.5100	6.5215	6,640.2600	6.6403	1.821	0	0	0
2020/08/27	2044	05/08/2021	12.59	Put	Bond Future	5,248.2000	5.2482	5,146.6700	5.1467	(1.935)	0	0	0
2020/08/27	2046	05/11/2020			Bond Future	93.5739	93.5739	93.5570	93.5570	(0.018)	0.0000	0.0000	16,197
2020/08/27	2046	04/02/2021			Bond Future	94.5590	94.5590	94.5416	94.5416	(0.018)	0.0000	0.0000	0
2020/08/27	2046	06/05/2021			Bond Future	93.8099	93.8099	93.7922	93.7922	(0.019)	0.0000	0.0000	0
2020/08/27	2046	05/08/2021			Bond Future	94.8483	94.8483	94.8304	94.8304	(0.019)	0.0000	0.0000	0
2020/08/27	2050	05/11/2020			Bond Future	97.3305	97.3305	97.6725	97.6725	0.351	0.0000	0.0000	14,156
2020/08/27	2050	04/02/2021			Bond Future	96.4817	96.4817	96.8268	96.8268	0.358	0.0000	0.0000	0
2020/08/27	2050	06/05/2021			Bond Future	97.5276	97.5276	97.8764	97.8764	0.358	0.0000	0.0000	0
2020/08/27	2050	05/08/2021			Bond Future	96.6968	96.6968	97.0493	97.0493	0.365	0.0000	0.0000	0
2020/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	AL37	05/11/2020			Index Future	749.0210	749.0210	748.5780	748.5780	(0.059)	0.0000	0.0000	0
2020/08/27	AL37	04/02/2021			Index Future	756.7210	756.7210	756.2710	756.2710	(0.059)	0.0000	0.0000	0



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2020/08/27	AL37	06/05/2021			Index Future	764.7390	764.7390	764.2830	764.2830	(0.060)	0.0000	0.0000	0
2020/08/27	AL37	05/08/2021			Index Future	772.9340	772.9340	772.4720	772.4720	(0.060)	0.0000	0.0000	0
2020/08/27	AL7T	05/11/2020			Index Future	816.4380	816.4380	816.6200	816.6200	0.022	0.0000	0.0000	0
2020/08/27	AL7T	04/02/2021			Index Future	824.8310	824.8310	825.0110	825.0110	0.022	0.0000	0.0000	0
2020/08/27	AL7T	06/05/2021			Index Future	833.5700	833.5700	833.7510	833.7510	0.022	0.0000	0.0000	0
2020/08/27	AL7T	05/08/2021			Index Future	842.5030	842.5030	842.6850	842.6850	0.022	0.0000	0.0000	0
2020/08/27	ALBI	05/11/2020			Index Future	715.1080	715.1080	715.9490	715.9490	0.118	0.0000	0.0000	209
2020/08/27	ALBI	04/02/2021			Index Future	722.4590	722.4590	723.3060	723.3060	0.117	0.0000	0.0000	0
2020/08/27	ALBI	06/05/2021			Index Future	730.1150	730.1150	730.9690	730.9690	0.117	0.0000	0.0000	0
2020/08/27	ALBI	05/08/2021			Index Future	737.9380	737.9380	738.8020	738.8020	0.117	0.0000	0.0000	0
2020/08/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/27	ES33	05/11/2020			Bond Future	12.0304	71.8761	11.9911	72.0747	(0.327)	0.0000	0.0000	350
2020/08/27	ES33	04/02/2021			Bond Future	12.3139	72.6152	12.2729	72.8156	(0.333)	0.0000	0.0000	0
2020/08/27	ES33	06/05/2021			Bond Future	12.6013	69.6106	12.5585	69.8129	(0.339)	0.0000	0.0000	0
2020/08/27	ES33	05/08/2021			Bond Future	12.9048	70.3650	12.8601	70.5695	(0.347)	0.0000	0.0000	0
2020/08/27	ES42	05/11/2020			Bond Future	12.4481	71.0240	12.4088	71.2427	(0.315)	0.0000	0.0000	4,789
2020/08/27	ES42	04/02/2021			Bond Future	12.7131	71.7550	12.6720	71.9757	(0.323)	0.0000	0.0000	0
2020/08/27	ES42	06/05/2021			Bond Future	12.9921	68.2581	12.9490	68.4810	(0.331)	0.0000	0.0000	0
2020/08/27	ES42	05/08/2021			Bond Future	13.2790	68.9983	13.2339	69.2235	(0.340)	0.0000	0.0000	0
2020/08/27	GOVI	05/11/2020	737.84	Put	GOVI	313,350.0000	31.3350	305,750.0000	30.5750	(2.425)	0	0	0
2020/08/27	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	05/11/2020			GOVI	706.5050	706.5050	707.2650	707.2650	0.108	0.0000	0.0000	1,012
2020/08/27	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	05/11/2020	737.83	Put	GOVI	313,250.0000	31.3250	305,650.0000	30.5650	(2.426)	0	0	0
2020/08/27	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	05/11/2020	737.85	Put	GOVI	313,450.0000	31.3450	305,850.0000	30.5850	(2.425)	0	0	0
2020/08/27	GOVI	04/02/2021	750.96	Put	GOVI	371,930.0000	37.1930	364,270.0000	36.4270	(2.060)	0	0	0
2020/08/27	GOVI	04/02/2021			GOVI	713.7670	713.7670	714.5330	714.5330	0.107	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
2020/08/27	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	04/02/2021	750.95	Put	GOVI	371,830.0000	37.1830	364,170.0000	36.4170	(2.060)	0	0	0
2020/08/27	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	04/02/2021	750.94	Put	GOVI	371,730.0000	37.1730	364,070.0000	36.4070	(2.061)	0	0	0
2020/08/27	GOVI	06/05/2021	678.67	Call	GOVI	426,600.0000	42.6600	434,330.0000	43.4330	1.812	0	0	0
2020/08/27	GOVI	06/05/2021			GOVI	721.3300	721.3300	722.1030	722.1030	0.107	0.0000	0.0000	0
2020/08/27	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	06/05/2021	678.68	Call	GOVI	426,500.0000	42.6500	434,230.0000	43.4230	1.812	0	0	0
2020/08/27	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	06/05/2021	678.69	Call	GOVI	426,400.0000	42.6400	434,130.0000	43.4130	1.813	0	0	0
2020/08/27	GOVI	05/08/2021	719.14	Call	GOVI	99,200.0000	9.9200	107,000.0000	10.7000	7.863	0	0	0
2020/08/27	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	05/08/2021			GOVI	729.0600	729.0600	729.8400	729.8400	0.107	0.0000	0.0000	0
2020/08/27	GOVI	05/08/2021	719.15	Call	GOVI	99,100.0000	9.9100	106,900.0000	10.6900	7.871	0	0	0
2020/08/27	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	GOVI	05/08/2021	719.13	Call	GOVI	99,300.0000	9.9300	107,100.0000	10.7100	7.855	0	0	0
2020/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/27	IGOV	05/11/2020			Index Future	257.6500	257.6500	258.2700	258.2700	0.241	0.0000	0.0000	1,258
2020/08/27	IGOV	04/02/2021			Index Future	260.3620	260.3620	260.9870	260.9870	0.240	0.0000	0.0000	0
2020/08/27	IGOV	06/05/2021			Index Future	263.1830	263.1830	263.8150	263.8150	0.240	0.0000	0.0000	0
2020/08/27	IGOV	05/08/2021			Index Future	266.0650	266.0650	266.7040	266.7040	0.240	0.0000	0.0000	0
2020/08/27	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/27	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	94.0000	94.0000	0.000	0.0000	0.0000	0
2020/08/27	IS05	16/03/2021			Interest Rate Swap	92.2300	92.2300	92.2500	92.2500	0.022	0.0000	0.0000	0
2020/08/27	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.4200	90.4200	0.033	0.0000	0.0000	0
2020/08/27	IS05	21/09/2021			Interest Rate Swap	89.3600	89.3600	89.4000	89.4000	0.045	0.0000	0.0000	0
2020/08/27	IS05	21/12/2021			Interest Rate Swap	90.6400	90.6400	90.7000	90.7000	0.066	0.0000	0.0000	51
2020/08/27	IS05	15/03/2022			Interest Rate Swap	90.0800	90.0800	90.1500	90.1500	0.078	0.0000	0.0000	0
2020/08/27	IS05	21/06/2022			Interest Rate Swap	90.2000	90.2000	90.2900	90.2900	0.100	0.0000	0.0000	0
2020/08/27	IS05	20/09/2022			Interest Rate Swap	93.3800	93.3800	93.4700	93.4700	0.096	0.0000	0.0000	0
2020/08/27	IS05	20/12/2022			Interest Rate Swap	93.9000	93.9000	94.0000	94.0000	0.106	0.0000	0.0000	0
2020/08/27	IS05	22/03/2023			Interest Rate Swap	86.3100	86.3100	86.4200	86.4200	0.127	0.0000	0.0000	0
2020/08/27	IS05	20/06/2023			Interest Rate Swap	91.8600	91.8600	91.9900	91.9900	0.142	0.0000	0.0000	0
2020/08/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/27	IS10	17/12/2025			Interest Rate Swap	80.4700	80.4700	80.6200	80.6200	0.186	0.0000	0.0000	0
2020/08/27	IS10	16/03/2026			Interest Rate Swap	77.1100	77.1100	77.2600	77.2600	0.195	0.0000	0.0000	0
2020/08/27	IS10	15/06/2026			Interest Rate Swap	75.6300	75.6300	75.7900	75.7900	0.212	0.0000	0.0000	0
2020/08/27	IS10	21/09/2026			Interest Rate Swap	77.7700	77.7700	77.9300	77.9300	0.206	0.0000	0.0000	0
2020/08/27	IS10	21/12/2026			Interest Rate Swap	81.9200	81.9200	82.0700	82.0700	0.183	0.0000	0.0000	0
2020/08/27	IS10	15/03/2027			Interest Rate Swap	80.5700	80.5700	80.7200	80.7200	0.186	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	IS10	21/06/2027			Interest Rate Swap	82.7900	82.7900	82.9300	82.9300	0.169	0.0000	0.0000	0
2020/08/27	IS10	20/09/2027			Interest Rate Swap	88.7100	88.7100	88.8500	88.8500	0.158	0.0000	0.0000	0
2020/08/27	IS10	20/12/2027			Interest Rate Swap	89.2100	89.2100	89.3700	89.3700	0.179	0.0000	0.0000	0
2020/08/27	IS10	22/03/2028			Interest Rate Swap	82.3500	82.3500	82.5200	82.5200	0.206	0.0000	0.0000	0
2020/08/27	IS10	20/06/2028			Interest Rate Swap	90.2600	90.2600	90.4300	90.4300	0.188	0.0000	0.0000	0
2020/08/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/27	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	10,000
2020/08/27	JBAF	21/10/2020			Jibar Tradeable Future	3.4950	96.5050	3.5250	96.4750	0.858	0.0000	0.0000	0
2020/08/27	JBAF	18/11/2020			Jibar Tradeable Future	3.5100	96.4900	3.5350	96.4650	0.712	0.0000	0.0000	0
2020/08/27	JBAF	15/12/2020			Jibar Tradeable Future	3.5200	96.4800	3.5450	96.4550	0.710	0.0000	0.0000	30,010
2020/08/27	JBAF	20/01/2021			Jibar Tradeable Future	3.5200	96.4800	3.5550	96.4450	0.994	0.0000	0.0000	0
2020/08/27	JBAF	17/02/2021			Jibar Tradeable Future	3.5400	96.4600	3.5850	96.4150	1.271	0.0000	0.0000	0
2020/08/27	JBAF	17/03/2021			Jibar Tradeable Future	3.5450	96.4550	3.6000	96.4000	1.551	0.0000	0.0000	0
2020/08/27	JBAF	15/06/2021			Jibar Tradeable Future	3.6750	96.3250	3.7300	96.2700	1.497	0.0000	0.0000	0
2020/08/27	JBAF	15/09/2021			Jibar Tradeable Future	3.8200	96.1800	3.8750	96.1250	1.440	0.0000	0.0000	0
2020/08/27	JBAF	15/12/2021			Jibar Tradeable Future	4.0100	95.9900	4.0600	95.9400	1.247	0.0000	0.0000	0
2020/08/27	JBAF	16/03/2022			Jibar Tradeable Future	4.1650	95.8350	4.2250	95.7750	1.441	0.0000	0.0000	0
2020/08/27	JBAF	15/06/2022			Jibar Tradeable Future	4.3900	95.6100	4.4550	95.5450	1.481	0.0000	0.0000	0
2020/08/27	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	R023	05/11/2020			Bond Future	4.5844	108.3567	4.6380	108.2357	1.170	0.0000	0.0000	34,394
2020/08/27	R023	05/11/2020	7.46	Call	Bond Future	6,249.9600	6.2500	6,128.9600	6.1290	(1.936)	0	0	0
2020/08/27	R023	05/11/2020	7.47	Call	Bond Future	6,270.8800	6.2709	6,149.8800	6.1499	(1.930)	0	0	0
2020/08/27	R023	05/11/2020	7.45	Call	Bond Future	6,229.0500	6.2290	6,108.0500	6.1080	(1.943)	0	0	0
2020/08/27	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/27	R023	04/02/2021	6.34	Call	Bond Future	3,349.6500	3.3496	3,229.8500	3.2299	(3.576)	0	0	0
2020/08/27	R023	04/02/2021	6.32	Put	Bond Future	16.7000	0.0167	19.7400	0.0197	18.204	0	0	0
2020/08/27	R023	04/02/2021			Bond Future	4.6479	109.4706	4.7089	109.3479	1.313	0.0000	0.0000	0
2020/08/27	R023	04/02/2021	6.34	Put	Bond Future	15.7100	0.0157	18.5800	0.0186	18.269	0	0	0
2020/08/27	R023	04/02/2021	6.32	Call	Bond Future	3,312.0300	3.3120	3,192.4000	3.1924	(3.612)	0	0	0
2020/08/27	R023	04/02/2021	6.33	Put	Bond Future	16.2000	0.0162	19.1500	0.0192	18.210	0	0	0
2020/08/27	R023	04/02/2021	6.33	Call	Bond Future	3,330.8400	3.3308	3,211.1200	3.2111	(3.594)	0	0	0
2020/08/27	R023	06/05/2021	7.58	Call	Bond Future	4,945.1600	4.9452	4,821.4300	4.8214	(2.502)	0	0	0
2020/08/27	R023	06/05/2021			Bond Future	4.6997	106.7240	4.7698	106.5999	1.493	0.0000	0.0000	0
2020/08/27	R023	06/05/2021	7.56	Call	Bond Future	4,912.0300	4.9120	4,788.3200	4.7883	(2.519)	0	0	0
2020/08/27	R023	06/05/2021	7.56	Put	Bond Future	2.1600	0.0022	2.6200	0.0026	21.296	0	0	0
2020/08/27	R023	06/05/2021	7.58	Put	Bond Future	2.0300	0.0020	2.4700	0.0025	21.675	0	0	0
2020/08/27	R023	06/05/2021	7.57	Call	Bond Future	4,928.6000	4.9286	4,804.8800	4.8049	(2.510)	0	0	0
2020/08/27	R023	06/05/2021	7.57	Put	Bond Future	2.1000	0.0021	2.5500	0.0026	21.429	0	0	0
2020/08/27	R023	05/08/2021	5.30	Call	Bond Future	1,205.6800	1.2057	1,121.0800	1.1211	(7.017)	0	0	0
2020/08/27	R023	05/08/2021	5.29	Put	Bond Future	387.9600	0.3880	429.3400	0.4293	10.666	0	0	0
2020/08/27	R023	05/08/2021			Bond Future	4.7589	107.8803	4.8412	107.7546	1.731	0.0000	0.0000	0
2020/08/27	R023	05/08/2021	5.31	Call	Bond Future	1,216.9700	1.2170	1,132.0300	1.1320	(6.980)	0	0	0
2020/08/27	R023	05/08/2021	5.31	Put	Bond Future	380.3000	0.3803	420.9900	0.4210	10.699	0	0	0

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2020/08/27	R023	05/08/2021	5.30	Put	Bond Future	384.1100	0.3841	425.1400	0.4251	10.682	0	0	0
2020/08/27	R023	05/08/2021	5.29	Call	Bond Future	1,194.4200	1.1944	1,110.1700	1.1102	(7.054)	0	0	0
2020/08/27	R035	05/11/2020	10.34	Put	Bond Future	6,066.0900	6.0661	5,897.0700	5.8971	(2.786)	0	0	0
2020/08/27	R035	05/11/2020			Bond Future	11.0834	86.0456	11.0499	86.2560	(0.303)	0.0000	0.0000	106,606
2020/08/27	R035	05/11/2020	10.33	Call	Bond Future	1,197.0900	1.1971	1,237.9400	1.2379	3.412	0	0	0
2020/08/27	R035	05/11/2020	10.33	Put	Bond Future	6,115.2400	6.1152	5,945.6800	5.9457	(2.773)	0	0	0
2020/08/27	R035	05/11/2020	10.34	Call	Bond Future	1,215.9400	1.2159	1,257.3300	1.2573	3.404	0	0	0
2020/08/27	R035	05/11/2020	10.32	Call	Bond Future	1,178.5500	1.1786	1,218.8600	1.2189	3.420	0	0	0
2020/08/27	R035	05/11/2020	10.32	Put	Bond Future	6,164.7800	6.1648	5,994.6800	5.9947	(2.759)	0	0	0
2020/08/27	R035	04/02/2021	10.14	Put	Bond Future	9,143.7700	9.1438	8,976.0300	8.9760	(1.834)	0	0	650
2020/08/27	R035	04/02/2021	11.14	Put	Bond Future	4,912.9700	4.9130	4,790.7600	4.7908	(2.487)	0	0	650
2020/08/27	R035	04/02/2021	10.05	Call	Bond Future	1,349.0500	1.3491	1,390.2200	1.3902	3.052	0	0	0
2020/08/27	R035	04/02/2021	10.04	Put	Bond Future	9,691.8800	9.6919	9,520.3800	9.5204	(1.770)	0	0	0
2020/08/27	R035	04/02/2021			Bond Future	11.3245	86.9301	11.2896	87.1424	(0.309)	0.0000	0.0000	0
2020/08/27	R035	04/02/2021	10.14	Call	Bond Future	1,480.5100	1.4805	1,525.0700	1.5251	3.010	0	0	0
2020/08/27	R035	04/02/2021	10.06	Call	Bond Future	1,363.2200	1.3632	1,404.7700	1.4048	3.048	0	0	0
2020/08/27	R035	04/02/2021	10.06	Put	Bond Future	9,580.7800	9.5808	9,410.0300	9.4100	(1.782)	0	0	0
2020/08/27	R035	04/02/2021	11.14	Call	Bond Future	3,783.1100	3.7831	3,873.2000	3.8732	2.381	0	0	0
2020/08/27	R035	04/02/2021	10.05	Put	Bond Future	9,636.2400	9.6362	9,465.1100	9.4651	(1.776)	0	0	0
2020/08/27	R035	04/02/2021	10.04	Call	Bond Future	1,334.9800	1.3350	1,375.7800	1.3758	3.056	0	0	0
2020/08/27	R035	06/05/2021	11.55	Call	Bond Future	4,922.8900	4.9229	5,026.7500	5.0268	2.110	0	0	0
2020/08/27	R035	06/05/2021	12.77	Call	Bond Future	9,102.9100	9.1029	9,250.2500	9.2502	1.619	0	0	0
2020/08/27	R035	06/05/2021	10.24	Put	Bond Future	10,186.1900	10.1862	10,022.9600	10.0230	(1.602)	0	0	0
2020/08/27	R035	06/05/2021	12.37	Call	Bond Future	7,699.7300	7.6997	7,833.9500	7.8339	1.743	0	0	0
2020/08/27	R035	06/05/2021	12.35	Put	Bond Future	3,196.1700	3.1962	3,115.4400	3.1154	(2.526)	0	0	0
2020/08/27	R035	06/05/2021			Bond Future	11.5643	83.3776	11.5280	83.5919	(0.315)	0.0000	0.0000	0
2020/08/27	R035	06/05/2021	12.37	Put	Bond Future	3,162.0100	3.1620	3,081.9300	3.0819	(2.533)	0	0	0
2020/08/27	R035	06/05/2021	12.35	Call	Bond Future	7,625.8400	7.6258	7,759.4100	7.7594	1.752	0	0	0
2020/08/27	R035	06/05/2021	11.55	Put	Bond Future	5,007.2800	5.0073	4,896.8400	4.8968	(2.206)	0	0	1,650
2020/08/27	R035	06/05/2021	12.77	Put	Bond Future	2,450.9900	2.4510	2,384.0300	2.3840	(2.732)	0	0	1,650
2020/08/27	R035	06/05/2021	10.24	Call	Bond Future	1,825.4600	1.8255	1,876.5300	1.8765	2.798	0	0	793
2020/08/27	R035	06/05/2021	12.36	Put	Bond Future	3,178.9200	3.1789	3,098.5100	3.0985	(2.529)	0	0	0
2020/08/27	R035	06/05/2021	10.81	Put	Bond Future	7,550.9200	7.5509	7,409.8500	7.4099	(1.868)	0	0	0
2020/08/27	R035	06/05/2021	10.81	Call	Bond Future	2,935.0800	2.9351	3,008.3100	3.0083	2.495	0	0	1,650
2020/08/27	R035	06/05/2021	11.32	Call	Bond Future	4,255.1800	4.2552	4,349.6300	4.3496	2.220	0	0	0
2020/08/27	R035	06/05/2021	11.32	Put	Bond Future	5,709.7900	5.7098	5,589.9400	5.5899	(2.099)	0	0	793
2020/08/27	R035	06/05/2021	12.02	Call	Bond Future	6,441.2700	6.4413	6,563.3800	6.5634	1.896	0	0	0
2020/08/27	R035	06/05/2021	12.02	Put	Bond Future	3,827.5800	3.8276	3,735.3900	3.7354	(2.409)	0	0	793
2020/08/27	R035	06/05/2021	12.36	Call	Bond Future	7,662.6400	7.6626	7,796.5300	7.7965	1.747	0	0	0
2020/08/27	R035	05/08/2021	5.31	Call	Bond Future	3.5400	0.0035	3.6900	0.0037	4.237	0	0	0
2020/08/27	R035	05/08/2021			Bond Future	11.8200	84.2811	11.7819	84.4977	(0.322)	0.0000	0.0000	0
2020/08/27	R035	05/08/2021	5.29	Call	Bond Future	3.4000	0.0034	3.5500	0.0036	4.412	0	0	0
2020/08/27	R035	05/08/2021	5.29	Put	Bond Future	54,046.2500	54.0463	53,829.7800	53.8298	(0.401)	0	0	0
2020/08/27	R035	05/08/2021	5.31	Put	Bond Future	53,813.1000	53.8131	53,596.6300	53.5966	(0.402)	0	0	0
2020/08/27	R035	05/08/2021	5.30	Call	Bond Future	3.4700	0.0035	3.6200	0.0036	4.323	0	0	0
2020/08/27	R035	05/08/2021	5.30	Put	Bond Future	53,929.6100	53.9296	53,713.1400	53.7131	(0.401)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	R186	05/11/2020	8.65	Call	Bond Future	5,928.7000	5.9287	5,859.1300	5.8591	(1.173)	0	0	0
2020/08/27	R186	05/11/2020	8.64	Put	Bond Future	287.2300	0.2872	288.7500	0.2888	0.529	0	0	0
2020/08/27	R186	05/11/2020	7.50	Call	Bond Future	1,716.7500	1.7168	1,669.3800	1.6694	(2.759)	0	0	80
2020/08/27	R186	05/11/2020	8.00	Put	Bond Future	901.1800	0.9012	910.9000	0.9109	1.079	0	0	0
2020/08/27	R186	05/11/2020			Bond Future	7.5397	118.3432	7.5533	118.2722	0.179	0.0000	0.0000	90,342
2020/08/27	R186	05/11/2020	8.66	Call	Bond Future	5,971.9100	5.9719	5,902.2800	5.9023	(1.166)	0	0	0
2020/08/27	R186	05/11/2020	8.66	Put	Bond Future	275.0600	0.2751	276.4600	0.2765	0.509	0	0	0
2020/08/27	R186	05/11/2020	7.00	Put	Bond Future	3,595.9700	3.5960	3,637.8800	3.6379	1.165	0	0	0
2020/08/27	R186	05/11/2020	7.00	Call	Bond Future	716.2900	0.7163	687.1700	0.6872	(4.065)	0	0	1,200
2020/08/27	R186	05/11/2020	8.65	Put	Bond Future	281.0900	0.2811	282.5500	0.2825	0.519	0	0	0
2020/08/27	R186	05/11/2020	8.64	Call	Bond Future	5,885.5700	5.8856	5,816.0600	5.8161	(1.181)	0	0	0
2020/08/27	R186	05/11/2020	6.50	Put	Bond Future	5,856.2500	5.8563	5,914.0100	5.9140	0.986	0	0	0
2020/08/27	R186	05/11/2020	7.50	Put	Bond Future	1,925.7000	1.9257	1,949.3600	1.9494	1.229	0	0	0
2020/08/27	R186	05/11/2020	8.00	Call	Bond Future	3,286.5000	3.2865	3,225.1900	3.2252	(1.866)	0	0	1,200
2020/08/27	R186	05/11/2020	7.84	Put	Bond Future	1,162.0700	1.1621	1,175.5100	1.1755	1.157	0	0	0
2020/08/27	R186	05/11/2020	9.26	Put	Bond Future	64.5300	0.0645	64.3200	0.0643	(0.325)	0	0	3,500
2020/08/27	R186	05/11/2020	6.50	Call	Bond Future	226.8600	0.2269	213.5900	0.2136	(5.849)	0	0	80
2020/08/27	R186	05/11/2020	7.84	Call	Bond Future	2,725.3900	2.7254	2,667.8000	2.6678	(2.113)	0	0	3,500
2020/08/27	R186	05/11/2020	8.34	Put	Bond Future	510.6200	0.5106	514.8100	0.5148	0.821	0	0	0
2020/08/27	R186	05/11/2020	8.34	Call	Bond Future	4,617.6300	4.6176	4,550.7900	4.5508	(1.447)	0	0	3,500
2020/08/27	R186	05/11/2020	9.26	Call	Bond Future	8,664.5400	8.6645	8,593.3000	8.5933	(0.822)	0	0	0
2020/08/27	R186	04/02/2021	8.15	Call	Bond Future	3,680.8300	3.6808	3,627.3900	3.6274	(1.452)	0	0	0
2020/08/27	R186	04/02/2021			Bond Future	7.7309	114.2809	7.7453	114.2087	0.187	0.0000	0.0000	50
2020/08/27	R186	04/02/2021	8.15	Put	Bond Future	1,604.0100	1.6040	1,622.8300	1.6228	1.173	0	0	0
2020/08/27	R186	04/02/2021	8.00	Put	Bond Future	1,875.3200	1.8753	1,897.1700	1.8972	1.165	0	0	15,177
2020/08/27	R186	04/02/2021	8.16	Call	Bond Future	3,712.9100	3.7129	3,659.2700	3.6593	(1.445)	0	0	0
2020/08/27	R186	04/02/2021	8.17	Put	Bond Future	1,570.4100	1.5704	1,588.8400	1.5888	1.174	0	0	0
2020/08/27	R186	04/02/2021	8.00	Call	Bond Future	3,214.5000	3.2145	3,164.0900	3.1641	(1.568)	0	0	0
2020/08/27	R186	04/02/2021	8.16	Put	Bond Future	1,587.1400	1.5871	1,605.7600	1.6058	1.173	0	0	0
2020/08/27	R186	04/02/2021	8.17	Call	Bond Future	3,745.1100	3.7451	3,691.2800	3.6913	(1.437)	0	0	0
2020/08/27	R186	06/05/2021	10.77	Call	Bond Future	12,698.9000	12.6989	12,627.3300	12.6273	(0.564)	0	0	0
2020/08/27	R186	06/05/2021	10.76	Put	Bond Future	135.4500	0.1354	137.1400	0.1371	1.248	0	0	0
2020/08/27	R186	06/05/2021			Bond Future	7.9340	115.4930	7.9494	115.4198	0.193	0.0000	0.0000	0
2020/08/27	R186	06/05/2021	10.78	Call	Bond Future	12,738.0000	12.7380	12,666.4000	12.6664	(0.562)	0	0	0
2020/08/27	R186	06/05/2021	10.78	Put	Bond Future	131.5600	0.1316	133.2000	0.1332	1.247	0	0	0
2020/08/27	R186	06/05/2021	10.77	Put	Bond Future	133.4900	0.1335	135.1600	0.1352	1.251	0	0	0
2020/08/27	R186	06/05/2021	10.76	Call	Bond Future	12,659.8100	12.6598	12,588.2600	12.5883	(0.565)	0	0	0
2020/08/27	R186	05/08/2021	8.61	Call	Bond Future	4,490.7300	4.4907	4,440.8600	4.4409	(1.111)	0	0	0
2020/08/27	R186	05/08/2021	8.62	Put	Bond Future	2,433.3700	2.4334	2,457.4700	2.4575	0.990	0	0	0
2020/08/27	R186	05/08/2021			Bond Future	8.1550	111.4632	8.1714	111.3891	0.200	0.0000	0.0000	0
2020/08/27	R186	05/08/2021	8.61	Put	Bond Future	2,449.4400	2.4494	2,473.6800	2.4737	0.990	0	0	0
2020/08/27	R186	05/08/2021	8.62	Call	Bond Future	4,519.0000	4.5190	4,468.9900	4.4690	(1.107)	0	0	0
2020/08/27	R186	05/08/2021	8.63	Call	Bond Future	4,547.3300	4.5473	4,497.1800	4.4972	(1.103)	0	0	0
2020/08/27	R186	05/08/2021	8.63	Put	Bond Future	2,417.4000	2.4174	2,441.3600	2.4414	0.991	0	0	0
2020/08/27	R197	05/11/2020			Bond Future	310.4574	310.4574	311.7724	311.7724	0.424	0.0000	0.0000	2,902
2020/08/27	R197	04/02/2021			Bond Future	305.9431	305.9431	307.2707	307.2707	0.434	0.0000	0.0000	0
2020/08/27	R197	06/05/2021			Bond Future	309.2598	309.2598	310.6012	310.6012	0.434	0.0000	0.0000	0

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2020/08/27	R197	05/08/2021			Bond Future	304.7512	304.7512	306.1072	306.1072	0.445	0.0000	0.0000	0
2020/08/27	R202	05/11/2020			Bond Future	214.9238	214.9238	214.8842	214.8842	(0.018)	0.0000	0.0000	8,104
2020/08/27	R202	04/02/2021			Bond Future	213.0526	213.0526	213.0117	213.0117	(0.019)	0.0000	0.0000	0
2020/08/27	R202	06/05/2021			Bond Future	215.3620	215.3620	215.3203	215.3203	(0.019)	0.0000	0.0000	0
2020/08/27	R202	05/08/2021			Bond Future	213.5327	213.5327	213.4904	213.4904	(0.020)	0.0000	0.0000	0
2020/08/27	R208	05/11/2020	4.78	Call	Bond Future	534.4600	0.5345	495.7400	0.4957	(7.245)	0	0	0
2020/08/27	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2020/08/27	R208	05/11/2020			Bond Future	3.3991	102.0352	3.4987	101.9965	2.931	0.0000	0.0000	7,525
2020/08/27	R208	05/11/2020	4.79	Call	Bond Future	538.3100	0.5383	499.5900	0.4996	(7.193)	0	0	0
2020/08/27	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2020/08/27	R208	05/11/2020	4.78	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2020/08/27	R208	05/11/2020	4.77	Call	Bond Future	530.6100	0.5306	491.9000	0.4919	(7.295)	0	0	0
2020/08/27	R209	05/11/2020	10.02	Call	Bond Future	813.1700	0.8132	846.7200	0.8467	4.126	0	0	0
2020/08/27	R209	05/11/2020			Bond Future	10.9773	65.9421	10.9389	66.1497	(0.350)	0.0000	0.0000	26,330
2020/08/27	R209	05/11/2020	10.00	Call	Bond Future	788.5300	0.7885	821.1700	0.8212	4.139	0	0	0
2020/08/27	R209	05/11/2020	10.00	Put	Bond Future	6,392.0100	6.3920	6,216.9900	6.2170	(2.738)	0	0	0
2020/08/27	R209	05/11/2020	10.02	Put	Bond Future	6,295.1400	6.2951	6,121.0300	6.1210	(2.766)	0	0	0
2020/08/27	R209	05/11/2020	10.01	Call	Bond Future	800.7800	0.8008	833.8800	0.8339	4.133	0	0	0
2020/08/27	R209	05/11/2020	10.01	Put	Bond Future	6,343.4700	6.3435	6,168.9100	6.1689	(2.752)	0	0	0
2020/08/27	R209	04/02/2021	10.12	Put	Bond Future	7,470.3300	7.4703	7,311.8700	7.3119	(2.121)	0	0	0
2020/08/27	R209	04/02/2021			Bond Future	11.1855	66.6203	11.1457	66.8298	(0.356)	0.0000	0.0000	0
2020/08/27	R209	04/02/2021	10.11	Call	Bond Future	1,485.6900	1.4857	1,536.3300	1.5363	3.409	0	0	0
2020/08/27	R209	04/02/2021	10.11	Put	Bond Future	7,515.7100	7.5157	7,356.8400	7.3568	(2.114)	0	0	0
2020/08/27	R209	04/02/2021	10.12	Call	Bond Future	1,500.0600	1.5001	1,551.1100	1.5511	3.403	0	0	0
2020/08/27	R209	04/02/2021	10.10	Call	Bond Future	1,471.4200	1.4714	1,521.6600	1.5217	3.414	0	0	0
2020/08/27	R209	04/02/2021	10.10	Put	Bond Future	7,561.2600	7.5613	7,401.9900	7.4020	(2.106)	0	0	0
2020/08/27	R209	06/05/2021	12.25	Put	Bond Future	2,706.6600	2.7067	2,630.7600	2.6308	(2.804)	0	0	3,000
2020/08/27	R209	06/05/2021	12.23	Put	Bond Future	2,736.2500	2.7363	2,659.7200	2.6597	(2.797)	0	0	0
2020/08/27	R209	06/05/2021	12.22	Call	Bond Future	6,752.4700	6.7525	6,887.2700	6.8873	1.996	0	0	0
2020/08/27	R209	06/05/2021			Bond Future	11.3987	64.1869	11.3574	64.3985	(0.362)	0.0000	0.0000	1,420
2020/08/27	R209	06/05/2021	10.25	Put	Bond Future	8,229.2800	8.2293	8,077.0600	8.0771	(1.850)	0	0	0
2020/08/27	R209	06/05/2021	10.25	Call	Bond Future	1,943.0800	1.9431	2,002.5000	2.0025	3.058	0	0	3,000
2020/08/27	R209	06/05/2021	11.25	Call	Bond Future	4,001.5100	4.0015	4,100.7900	4.1008	2.481	0	0	0
2020/08/27	R209	06/05/2021	11.25	Put	Bond Future	4,767.9600	4.7680	4,655.6000	4.6556	(2.357)	0	0	3,000
2020/08/27	R209	06/05/2021	12.25	Call	Bond Future	6,847.1100	6.8471	6,982.8500	6.9828	1.982	0	0	0
2020/08/27	R209	06/05/2021	12.23	Call	Bond Future	6,784.0500	6.7840	6,919.1600	6.9192	1.992	0	0	0
2020/08/27	R209	06/05/2021	12.22	Put	Bond Future	2,751.0700	2.7511	2,674.2300	2.6742	(2.793)	0	0	0
2020/08/27	R209	06/05/2021	12.24	Call	Bond Future	6,815.6600	6.8157	6,951.0900	6.9511	1.987	0	0	0
2020/08/27	R209	06/05/2021	12.24	Put	Bond Future	2,721.5000	2.7215	2,645.2900	2.6453	(2.800)	0	0	0
2020/08/27	R209	05/08/2021	11.81	Put	Bond Future	4,575.6300	4.5756	4,476.7100	4.4767	(2.162)	0	0	0
2020/08/27	R209	05/08/2021			Bond Future	11.6209	64.8826	11.5780	65.0964	(0.370)	0.0000	0.0000	0
2020/08/27	R209	05/08/2021	11.80	Call	Bond Future	5,477.5200	5.4775	5,592.1100	5.5921	2.092	0	0	0
2020/08/27	R209	05/08/2021	11.80	Put	Bond Future	4,596.9800	4.5970	4,497.7400	4.4977	(2.159)	0	0	0
2020/08/27	R209	05/08/2021	11.81	Call	Bond Future	5,504.8000	5.5048	5,619.7100	5.6197	2.087	0	0	0
2020/08/27	R209	05/08/2021	11.79	Call	Bond Future	5,450.5400	5.4505	5,564.8000	5.5648	2.096	0	0	0

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2020/08/27	R209	05/08/2021	11.79	Put	Bond Future	4,618.6900	4.6187	4,519.1200	4.5191	(2.156)	0	0	0
2020/08/27	R210	05/11/2020			Bond Future	187.0616	187.0616	188.0410	188.0410	0.524	0.0000	0.0000	2,243
2020/08/27	R210	04/02/2021			Bond Future	189.0308	189.0308	190.0197	190.0197	0.523	0.0000	0.0000	0
2020/08/27	R210	06/05/2021			Bond Future	188.3904	188.3904	189.3898	189.3898	0.530	0.0000	0.0000	0
2020/08/27	R210	05/08/2021			Bond Future	190.4757	190.4757	191.4858	191.4858	0.530	0.0000	0.0000	0
2020/08/27	R212	05/11/2020			Bond Future	167.7377	167.7377	167.8790	167.8790	0.084	0.0000	0.0000	6,967
2020/08/27	R212	04/02/2021			Bond Future	167.2256	167.2256	167.3677	167.3677	0.085	0.0000	0.0000	0
2020/08/27	R212	06/05/2021			Bond Future	169.0383	169.0383	169.1817	169.1817	0.085	0.0000	0.0000	0
2020/08/27	R212	05/08/2021			Bond Future	168.5983	168.5983	168.7431	168.7431	0.086	0.0000	0.0000	0
2020/08/27	R213	05/11/2020	9.60	Put	Bond Future	3,510.3900	3.5104	3,451.2900	3.4513	(1.684)	0	0	0
2020/08/27	R213	05/11/2020	9.59	Call	Bond Future	1,670.6900	1.6707	1,681.8900	1.6819	0.670	0	0	0
2020/08/27	R213	05/11/2020			Bond Future	9.9223	82.7591	9.9096	82.8296	(0.128)	0.0000	0.0000	16,434
2020/08/27	R213	05/11/2020	9.60	Call	Bond Future	1,693.1300	1.6931	1,704.5300	1.7045	0.673	0	0	0
2020/08/27	R213	05/11/2020	9.59	Put	Bond Future	3,545.1800	3.5452	3,485.8800	3.4859	(1.673)	0	0	0
2020/08/27	R213	05/11/2020	9.61	Call	Bond Future	1,715.7400	1.7157	1,727.3500	1.7274	0.677	0	0	0
2020/08/27	R213	05/11/2020	9.61	Put	Bond Future	3,475.8200	3.4758	3,416.9300	3.4169	(1.694)	0	0	0
2020/08/27	R213	04/02/2021	9.40	Call	Bond Future	1,792.8200	1.7928	1,807.1400	1.8071	0.799	0	0	0
2020/08/27	R213	04/02/2021	9.39	Put	Bond Future	5,955.4100	5.9554	5,898.6900	5.8987	(0.952)	0	0	0
2020/08/27	R213	04/02/2021			Bond Future	10.1409	83.6098	10.1277	83.6807	(0.130)	0.0000	0.0000	0
2020/08/27	R213	04/02/2021	9.41	Call	Bond Future	1,811.5500	1.8116	1,826.0200	1.8260	0.799	0	0	0
2020/08/27	R213	04/02/2021	9.41	Put	Bond Future	5,877.7600	5.8778	5,821.3200	5.8213	(0.960)	0	0	0
2020/08/27	R213	04/02/2021	9.40	Put	Bond Future	5,916.5000	5.9165	5,859.9100	5.8599	(0.956)	0	0	0
2020/08/27	R213	04/02/2021	9.39	Call	Bond Future	1,774.2000	1.7742	1,788.3900	1.7884	0.800	0	0	0
2020/08/27	R213	06/05/2021	11.91	Put	Bond Future	1,420.6200	1.4206	1,399.1600	1.3992	(1.511)	0	0	0
2020/08/27	R213	06/05/2021			Bond Future	10.3593	80.9673	10.3456	81.0388	(0.132)	0.0000	0.0000	0
2020/08/27	R213	06/05/2021	11.90	Call	Bond Future	8,973.3300	8.9733	9,023.2600	9.0233	0.556	0	0	0
2020/08/27	R213	06/05/2021	11.90	Put	Bond Future	1,432.3200	1.4323	1,410.7300	1.4107	(1.507)	0	0	0
2020/08/27	R213	06/05/2021	11.91	Call	Bond Future	9,007.4100	9.0074	9,057.4700	9.0575	0.556	0	0	0
2020/08/27	R213	06/05/2021	11.89	Call	Bond Future	8,939.2800	8.9393	8,989.1000	8.9891	0.557	0	0	0
2020/08/27	R213	06/05/2021	11.89	Put	Bond Future	1,444.0900	1.4441	1,422.3900	1.4224	(1.503)	0	0	0
2020/08/27	R213	05/08/2021	10.85	Call	Bond Future	5,311.8700	5.3119	5,346.5500	5.3465	0.653	0	0	0
2020/08/27	R213	05/08/2021	10.84	Put	Bond Future	4,045.4700	4.0455	4,007.8900	4.0079	(0.929)	0	0	0
2020/08/27	R213	05/08/2021			Bond Future	10.5928	81.8446	10.5785	81.9168	(0.135)	0.0000	0.0000	0
2020/08/27	R213	05/08/2021	10.86	Call	Bond Future	5,340.5400	5.3405	5,375.3500	5.3753	0.652	0	0	0
2020/08/27	R213	05/08/2021	10.86	Put	Bond Future	4,003.4100	4.0034	3,966.0700	3.9661	(0.933)	0	0	0
2020/08/27	R213	05/08/2021	10.85	Put	Bond Future	4,024.2400	4.0242	3,986.7700	3.9868	(0.931)	0	0	0
2020/08/27	R213	05/08/2021	10.84	Call	Bond Future	5,283.5600	5.2836	5,318.1300	5.3181	0.654	0	0	0
2020/08/27	R214	05/11/2020	10.26	Put	Bond Future	6,624.5100	6.6245	6,447.6100	6.4476	(2.670)	0	0	0
2020/08/27	R214	05/11/2020			Bond Future	11.2494	63.6103	11.2111	63.8200	(0.341)	0.0000	0.0000	19,969
2020/08/27	R214	05/11/2020	10.25	Call	Bond Future	808.0200	0.8080	840.4500	0.8405	4.014	0	0	0
2020/08/27	R214	05/11/2020	10.25	Put	Bond Future	6,674.9400	6.6749	6,497.5900	6.4976	(2.657)	0	0	0
2020/08/27	R214	05/11/2020	10.26	Call	Bond Future	820.5800	0.8206	853.4600	0.8535	4.007	0	0	0
2020/08/27	R214	05/11/2020	10.24	Call	Bond Future	796.1800	0.7962	828.1700	0.8282	4.018	0	0	0
2020/08/27	R214	05/11/2020	10.24	Put	Bond Future	6,726.1900	6.7262	6,548.4000	6.5484	(2.643)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	R214	04/02/2021	10.33	Call	Bond Future	1,487.6100	1.4876	1,537.3900	1.5374	3.346	0	0	0
2020/08/27	R214	04/02/2021			Bond Future	11.4577	64.2642	11.4179	64.4758	(0.348)	0.0000	0.0000	0
2020/08/27	R214	04/02/2021	10.31	Call	Bond Future	1,459.0200	1.4590	1,508.0000	1.5080	3.357	0	0	0
2020/08/27	R214	04/02/2021	10.31	Put	Bond Future	8,063.9700	8.0640	7,901.2900	7.9013	(2.017)	0	0	0
2020/08/27	R214	04/02/2021	10.33	Put	Bond Future	7,967.9400	7.9679	7,806.0600	7.8061	(2.032)	0	0	0
2020/08/27	R214	04/02/2021	10.32	Call	Bond Future	1,473.2700	1.4733	1,522.6500	1.5226	3.352	0	0	0
2020/08/27	R214	04/02/2021	10.32	Put	Bond Future	8,015.8700	8.0159	7,853.5900	7.8536	(2.024)	0	0	0
2020/08/27	R214	06/05/2021	12.26	Call	Bond Future	6,188.2900	6.1883	6,316.7400	6.3167	2.076	0	0	0
2020/08/27	R214	06/05/2021	12.25	Put	Bond Future	3,255.0500	3.2550	3,169.3300	3.1693	(2.633)	0	0	0
2020/08/27	R214	06/05/2021			Bond Future	11.6635	61.6686	11.6221	61.8824	(0.355)	0.0000	0.0000	0
2020/08/27	R214	06/05/2021	12.27	Call	Bond Future	6,218.7700	6.2188	6,347.5500	6.3475	2.071	0	0	0
2020/08/27	R214	06/05/2021	12.27	Put	Bond Future	3,221.0200	3.2210	3,135.9700	3.1360	(2.640)	0	0	0
2020/08/27	R214	06/05/2021	12.26	Put	Bond Future	3,237.9800	3.2380	3,152.6000	3.1526	(2.637)	0	0	0
2020/08/27	R214	06/05/2021	12.25	Call	Bond Future	6,157.8500	6.1578	6,285.9600	6.2860	2.080	0	0	0
2020/08/27	R214	05/08/2021	12.01	Call	Bond Future	5,485.6800	5.4857	5,600.1700	5.6002	2.087	0	0	0
2020/08/27	R214	05/08/2021			Bond Future	11.8812	62.3369	11.8381	62.5530	(0.363)	0.0000	0.0000	0
2020/08/27	R214	05/08/2021	12.01	Put	Bond Future	4,847.3400	4.8473	4,745.7100	4.7457	(2.097)	0	0	0
2020/08/27	R214	05/08/2021	12.03	Put	Bond Future	4,802.7100	4.8027	4,701.7400	4.7017	(2.102)	0	0	0
2020/08/27	R214	05/08/2021	12.02	Call	Bond Future	5,512.5100	5.5125	5,627.3300	5.6273	2.083	0	0	0
2020/08/27	R214	05/08/2021	12.02	Put	Bond Future	4,825.0900	4.8251	4,723.7900	4.7238	(2.099)	0	0	0
2020/08/27	R214	05/08/2021	12.03	Call	Bond Future	5,539.1500	5.5391	5,654.3000	5.6543	2.079	0	0	0
2020/08/27	R248	05/11/2020	10.03	Call	Bond Future	290.6100	0.2906	306.6800	0.3067	5.530	0	0	0
2020/08/27	R248	05/11/2020	10.02	Put	Bond Future	12,178.8200	12.1788	11,910.6300	11.9106	(2.202)	0	0	0
2020/08/27	R248	05/11/2020			Bond Future	11.6383	78.0002	11.5945	78.2841	(0.376)	0.0000	0.0000	111,762
2020/08/27	R248	05/11/2020	10.04	Call	Bond Future	296.5400	0.2965	312.9300	0.3129	5.527	0	0	0
2020/08/27	R248	05/11/2020	10.04	Put	Bond Future	12,024.0300	12.0240	11,756.4600	11.7565	(2.225)	0	0	0
2020/08/27	R248	05/11/2020	11.00	Put	Bond Future	5,918.5900	5.9186	5,706.2700	5.7063	(3.587)	0	0	0
2020/08/27	R248	05/11/2020	11.00	Call	Bond Future	1,585.9400	1.5859	1,657.5800	1.6576	4.517	0	0	950
2020/08/27	R248	05/11/2020	10.00	Put	Bond Future	12,334.5300	12.3345	12,065.7300	12.0657	(2.179)	0	0	0
2020/08/27	R248	05/11/2020	10.00	Call	Bond Future	273.3600	0.2734	288.5200	0.2885	5.546	0	0	950
2020/08/27	R248	05/11/2020	10.03	Put	Bond Future	12,101.3100	12.1013	11,833.4200	11.8334	(2.214)	0	0	0
2020/08/27	R248	05/11/2020	10.02	Call	Bond Future	284.7600	0.2848	300.5300	0.3005	5.538	0	0	0
2020/08/27	R248	04/02/2021	10.75	Call	Bond Future	1,744.1600	1.7442	1,813.2100	1.8132	3.959	0	0	2,590
2020/08/27	R248	04/02/2021	10.47	Put	Bond Future	11,020.0800	11.0201	10,787.7900	10.7878	(2.108)	0	0	0
2020/08/27	R248	04/02/2021	10.46	Call	Bond Future	1,291.7200	1.2917	1,345.5500	1.3456	4.167	0	0	0
2020/08/27	R248	04/02/2021			Bond Future	11.8665	78.8020	11.8207	79.0886	(0.386)	0.0000	0.0000	0
2020/08/27	R248	04/02/2021	10.75	Put	Bond Future	9,337.4100	9.3374	9,119.8400	9.1198	(2.330)	0	0	0
2020/08/27	R248	04/02/2021	11.50	Put	Bond Future	5,911.7800	5.9118	5,741.0500	5.7411	(2.888)	0	0	0
2020/08/27	R248	04/02/2021	11.50	Call	Bond Future	3,561.3400	3.5613	3,677.2300	3.6772	3.254	0	0	2,590
2020/08/27	R248	04/02/2021	10.47	Call	Bond Future	1,305.8000	1.3058	1,360.1300	1.3601	4.161	0	0	0
2020/08/27	R248	04/02/2021	10.46	Put	Bond Future	11,083.5200	11.0835	10,850.7300	10.8507	(2.100)	0	0	0
2020/08/27	R248	04/02/2021	10.48	Call	Bond Future	1,319.9900	1.3200	1,374.8100	1.3748	4.153	0	0	0
2020/08/27	R248	04/02/2021	10.48	Put	Bond Future	10,956.8800	10.9569	10,725.0800	10.7251	(2.116)	0	0	0
2020/08/27	R248	06/05/2021	12.36	Call	Bond Future	6,143.4500	6.1435	6,302.8600	6.3029	2.595	0	0	0
2020/08/27	R248	06/05/2021			Bond Future	12.0928	75.2264	12.0450	75.5159	(0.396)	0.0000	0.0000	0
2020/08/27	R248	06/05/2021	12.34	Call	Bond Future	6,076.9300	6.0769	6,235.3500	6.2353	2.607	0	0	0
2020/08/27	R248	06/05/2021	12.34	Put	Bond Future	4,613.5100	4.6135	4,482.4100	4.4824	(2.842)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/27	R248	06/05/2021	12.36	Put	Bond Future	4,563.9400	4.5639	4,433.8300	4.4338	(2.851)	0	0	0
2020/08/27	R248	06/05/2021	12.35	Call	Bond Future	6,110.1600	6.1102	6,269.0800	6.2691	2.601	0	0	0
2020/08/27	R248	06/05/2021	12.35	Put	Bond Future	4,588.6500	4.5887	4,458.0500	4.4581	(2.846)	0	0	0
2020/08/27	R248	05/08/2021	12.51	Put	Bond Future	5,373.2900	5.3733	5,238.9600	5.2390	(2.500)	0	0	0
2020/08/27	R248	05/08/2021			Bond Future	12.3336	76.0416	12.2835	76.3342	(0.406)	0.0000	0.0000	0
2020/08/27	R248	05/08/2021	12.51	Call	Bond Future	6,386.1300	6.3861	6,544.3800	6.5444	2.478	0	0	0
2020/08/27	R248	05/08/2021	12.52	Call	Bond Future	6,417.6200	6.4176	6,576.3200	6.5763	2.473	0	0	0
2020/08/27	R248	05/08/2021	12.50	Put	Bond Future	5,398.5700	5.3986	5,263.7900	5.2638	(2.497)	0	0	0
2020/08/27	R248	05/08/2021	12.52	Put	Bond Future	5,348.1400	5.3481	5,214.2600	5.2143	(2.503)	0	0	0
2020/08/27	R248	05/08/2021	12.50	Call	Bond Future	6,354.6800	6.3547	6,512.4800	6.5125	2.483	0	0	0

**Total**

**1235274**