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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2020 TO 01/09/2020

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
2020/09/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	2025	05/11/2020		Bond Future	142.9767	142.9767	143.4181	143.4181	0.309	0.0000	0.0000	4,141
2020/09/01	2025	04/02/2021		Bond Future	142.9851	142.9851	143.4308	143.4308	0.312	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
2020/09/01	2025	06/05/2021			Bond Future	144.5342		144.9899		0.315	0.0000	0.0000	0
2020/09/01	2025	05/08/2021			Bond Future	144.6168		145.0782		0.319	0.0000	0.0000	0
2020/09/01	2029	05/11/2020			Bond Future	102.3092		102.5754		0.260	0.0000	0.0000	5,004
2020/09/01	2029	04/02/2021			Bond Future	103.3850		103.6537		0.260	0.0000	0.0000	0
2020/09/01	2029	06/05/2021			Bond Future	103.3759		103.6513		0.266	0.0000	0.0000	0
2020/09/01	2029	05/08/2021			Bond Future	104.5198		104.7986		0.267	0.0000	0.0000	0
2020/09/01	2030	05/11/2020	9.39	Put	Bond Future	2,268.2300	2.2682	1,839.6300	1.8396	(18.896)	0	0	0
2020/09/01	2030	05/11/2020	9.38	Call	Bond Future	2,056.8300	2.0568	2,501.6900	2.5017	21.628	0	0	0
2020/09/01	2030	05/11/2020	9.60	Put	Bond Future	0.0000	0.0000	1,363.8000	1.3638	100.000	0	0	3,000
2020/09/01	2030	05/11/2020	9.99	Put	Bond Future	987.7900	0.9878	756.0200	0.7560	(23.463)	0	0	5,000
2020/09/01	2030	05/11/2020	8.10	Put	Bond Future	8,163.2000	8.1632	7,354.4500	7.3545	(9.907)	0	0	0
2020/09/01	2030	05/11/2020	8.73	Call	Bond Future	687.5300	0.6875	900.1600	0.9002	30.927	0	0	3,000
2020/09/01	2030	05/11/2020	10.06	Put	Bond Future	892.0000	0.8920	678.5200	0.6785	(23.933)	0	0	1,000
2020/09/01	2030	05/11/2020			Bond Future	9.4219	93.5590	9.2697	94.4362	(1.615)	0.0000	0.0000	91,686
2020/09/01	2030	05/11/2020	9.99	Call	Bond Future	4,167.2100	4.1672	4,812.5800	4.8126	15.487	0	0	0
2020/09/01	2030	05/11/2020	8.85	Put	Bond Future	4,224.0200	4.2240	3,598.8700	3.5989	(14.800)	0	0	0
2020/09/01	2030	05/11/2020	8.85	Call	Bond Future	870.2700	0.8703	1,122.2600	1.1223	28.955	0	0	3,000
2020/09/01	2030	05/11/2020	9.61	Call	Bond Future	2,762.5100	2.7625	3,289.9900	3.2900	19.094	0	0	0
2020/09/01	2030	05/11/2020	9.61	Put	Bond Future	1,693.5500	1.6935	1,343.8900	1.3439	(20.647)	0	0	3,000
2020/09/01	2030	05/11/2020	8.34	Put	Bond Future	6,775.6100	6.7756	6,008.8900	6.0089	(11.316)	0	0	0
2020/09/01	2030	05/11/2020	8.34	Call	Bond Future	295.3400	0.2953	405.7600	0.4058	37.387	0	0	1,000
2020/09/01	2030	05/11/2020	9.04	Put	Bond Future	3,446.1900	3.4462	2,888.0700	2.8881	(16.195)	0	0	0
2020/09/01	2030	05/11/2020	9.04	Call	Bond Future	1,224.0800	1.2241	1,543.1000	1.5431	26.062	0	0	1,000
2020/09/01	2030	05/11/2020	9.39	Call	Bond Future	2,085.1100	2.0851	2,533.6500	2.5337	21.512	0	0	0
2020/09/01	2030	05/11/2020	9.38	Put	Bond Future	2,297.4000	2.2974	1,865.1200	1.8651	(18.816)	0	0	0
2020/09/01	2030	05/11/2020	9.60	Call	Bond Future	0.0000	0.0000	3,253.4700	3.2535	100.000	0	0	0
2020/09/01	2030	05/11/2020	8.36	Put	Bond Future	6,664.3000	6.6643	5,901.7500	5.9017	(11.442)	0	0	0
2020/09/01	2030	05/11/2020	9.86	Put	Bond Future	1,191.9800	1.1920	923.2400	0.9232	(22.546)	0	0	14,160
2020/09/01	2030	05/11/2020	8.10	Call	Bond Future	165.4500	0.1655	233.8400	0.2338	41.336	0	0	3,000
2020/09/01	2030	05/11/2020	8.73	Put	Bond Future	4,765.1600	4.7652	4,100.6500	4.1006	(13.945)	0	0	0
2020/09/01	2030	05/11/2020	9.23	Put	Bond Future	2,767.1700	2.7672	2,279.2300	2.2792	(17.633)	0	0	0
2020/09/01	2030	05/11/2020	10.06	Call	Bond Future	4,453.1200	4.4531	5,116.7800	5.1168	14.903	0	0	0
2020/09/01	2030	05/11/2020	10.37	Put	Bond Future	561.9200	0.5619	416.4800	0.4165	(25.883)	0	0	8,000
2020/09/01	2030	05/11/2020	9.40	Call	Bond Future	2,113.6100	2.1136	2,565.8300	2.5658	21.396	0	0	0
2020/09/01	2030	05/11/2020	9.40	Put	Bond Future	2,239.3300	2.2393	1,814.4100	1.8144	(18.975)	0	0	0
2020/09/01	2030	05/11/2020	9.65	Call	Bond Future	2,896.6700	2.8967	3,437.8700	3.4379	18.684	0	0	0
2020/09/01	2030	05/11/2020	9.65	Put	Bond Future	1,602.4700	1.6025	1,266.5300	1.2665	(20.964)	0	0	2,500
2020/09/01	2030	05/11/2020	8.36	Call	Bond Future	309.1300	0.3091	423.7200	0.4237	37.069	0	0	14,160
2020/09/01	2030	05/11/2020	8.86	Put	Bond Future	4,180.6200	4.1806	3,558.8600	3.5589	(14.872)	0	0	0
2020/09/01	2030	05/11/2020	8.86	Call	Bond Future	886.8700	0.8869	1,142.2500	1.1422	28.796	0	0	14,160
2020/09/01	2030	05/11/2020	9.86	Call	Bond Future	3,656.7400	3.6567	4,265.1400	4.2651	16.638	0	0	0
2020/09/01	2030	05/11/2020	9.23	Call	Bond Future	1,659.1900	1.6592	2,048.3900	2.0484	23.457	0	0	3,000
2020/09/01	2030	05/11/2020	10.47	Call	Bond Future	6,236.4300	6.2364	6,985.8200	6.9858	12.016	0	0	0
2020/09/01	2030	05/11/2020	10.47	Put	Bond Future	482.6600	0.4827	354.9100	0.3549	(26.468)	0	0	3,000
2020/09/01	2030	05/11/2020	8.53	Put	Bond Future	5,750.4100	5.7504	5,027.8500	5.0279	(12.565)	0	0	0
2020/09/01	2030	05/11/2020	8.53	Call	Bond Future	450.3100	0.4503	604.8900	0.6049	34.327	0	0	15,414

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2020/09/01	2030	05/11/2020	9.03	Put	Bond Future	3,484.7400	3.4847	2,922.9800	2.9230	(16.121)	0	0	0
2020/09/01	2030	05/11/2020	9.03	Call	Bond Future	1,203.5100	1.2035	1,518.8900	1.5189	26.205	0	0	15,414
2020/09/01	2030	05/11/2020	10.37	Call	Bond Future	5,787.6000	5.7876	6,519.3000	6.5193	12.643	0	0	0
2020/09/01	2030	04/02/2021	9.20	Put	Bond Future	4,546.1400	4.5461	4,019.8600	4.0199	(11.576)	0	0	0
2020/09/01	2030	04/02/2021	8.20	Put	Bond Future	9,034.9400	9.0349	8,294.3000	8.2943	(8.198)	0	0	0
2020/09/01	2030	04/02/2021	9.12	Call	Bond Future	1,919.0100	1.9190	2,258.7600	2.2588	17.704	0	0	1,000
2020/09/01	2030	04/02/2021	8.36	Call	Bond Future	758.2300	0.7582	930.9700	0.9310	22.782	0	0	800
2020/09/01	2030	04/02/2021	9.16	Call	Bond Future	2,004.4500	2.0044	2,354.1300	2.3541	17.445	0	0	0
2020/09/01	2030	04/02/2021	9.15	Put	Bond Future	4,724.0200	4.7240	4,185.2900	4.1853	(11.404)	0	0	0
2020/09/01	2030	04/02/2021			Bond Future	9.6353	90.5157	9.4764	91.4017	(1.649)	0.0000	0.0000	0
2020/09/01	2030	04/02/2021	8.20	Call	Bond Future	608.8800	0.6089	754.1700	0.7542	23.862	0	0	1,600
2020/09/01	2030	04/02/2021	8.37	Put	Bond Future	8,144.9200	8.1449	7,433.5300	7.4335	(8.734)	0	0	0
2020/09/01	2030	04/02/2021	8.37	Call	Bond Future	768.4300	0.7684	942.9700	0.9430	22.714	0	0	1,000
2020/09/01	2030	04/02/2021	9.17	Call	Bond Future	2,026.3300	2.0263	2,378.5100	2.3785	17.380	0	0	0
2020/09/01	2030	04/02/2021	9.17	Put	Bond Future	4,652.3500	4.6524	4,118.6000	4.1186	(11.473)	0	0	0
2020/09/01	2030	04/02/2021	9.20	Call	Bond Future	2,092.3900	2.0924	2,452.0400	2.4520	17.188	0	0	1,600
2020/09/01	2030	04/02/2021	9.12	Put	Bond Future	4,833.0600	4.8331	4,286.8800	4.2869	(11.301)	0	0	0
2020/09/01	2030	04/02/2021	8.36	Put	Bond Future	8,196.0600	8.1961	7,482.8700	7.4829	(8.702)	0	0	0
2020/09/01	2030	04/02/2021	9.16	Put	Bond Future	4,687.9800	4.6880	4,151.7300	4.1517	(11.439)	0	0	0
2020/09/01	2030	04/02/2021	9.15	Call	Bond Future	1,982.9300	1.9829	2,330.1300	2.3301	17.509	0	0	0
2020/09/01	2030	04/02/2021	8.86	Put	Bond Future	5,851.2500	5.8513	5,242.0100	5.2420	(10.412)	0	0	0
2020/09/01	2030	04/02/2021	8.86	Call	Bond Future	1,420.6300	1.4206	1,697.3200	1.6973	19.477	0	0	800
2020/09/01	2030	04/02/2021	10.20	Call	Bond Future	4,994.0700	4.9941	5,589.7700	5.5898	11.928	0	0	0
2020/09/01	2030	04/02/2021	10.20	Put	Bond Future	1,935.7200	1.9357	1,645.4900	1.6455	(14.993)	0	0	1,800
2020/09/01	2030	06/05/2021	10.04	Put	Bond Future	3,423.3900	3.4234	3,036.8700	3.0369	(11.291)	0	0	0
2020/09/01	2030	06/05/2021	9.15	Call	Bond Future	2,188.1700	2.1882	2,521.5900	2.5216	15.237	0	0	0
2020/09/01	2030	06/05/2021	11.69	Call	Bond Future	10,106.3200	10.1063	10,861.6400	10.8616	7.474	0	0	0
2020/09/01	2030	06/05/2021	11.70	Put	Bond Future	954.1500	0.9542	811.8500	0.8119	(14.914)	0	0	0
2020/09/01	2030	06/05/2021			Bond Future	9.8588	91.4755	9.6920	92.3742	(1.691)	0.0000	0.0000	0
2020/09/01	2030	06/05/2021	10.74	Call	Bond Future	6,672.4100	6.6724	7,304.3800	7.3044	9.471	0	0	0
2020/09/01	2030	06/05/2021	10.74	Put	Bond Future	2,111.0700	2.1111	1,844.3400	1.8443	(12.635)	0	0	0
2020/09/01	2030	06/05/2021	7.97	Call	Bond Future	672.6600	0.6727	809.5900	0.8096	20.356	0	0	700
2020/09/01	2030	06/05/2021	10.04	Call	Bond Future	4,387.1100	4.3871	4,899.2900	4.8993	11.675	0	0	0
2020/09/01	2030	06/05/2021	9.15	Put	Bond Future	6,090.7100	6.0907	5,525.4300	5.5254	(9.281)	0	0	0
2020/09/01	2030	06/05/2021	9.92	Call	Bond Future	4,044.0600	4.0441	4,533.0700	4.5331	12.092	0	0	0
2020/09/01	2030	06/05/2021	11.69	Put	Bond Future	963.1600	0.9632	819.7800	0.8198	(14.886)	0	0	0
2020/09/01	2030	06/05/2021	11.70	Call	Bond Future	10,143.7900	10.1438	10,900.1900	10.9002	7.457	0	0	0
2020/09/01	2030	06/05/2021	9.22	Call	Bond Future	2,330.0300	2.3300	2,677.6500	2.6776	14.919	0	0	0
2020/09/01	2030	06/05/2021	9.22	Put	Bond Future	5,837.4500	5.8375	5,286.3700	5.2864	(9.440)	0	0	700
2020/09/01	2030	06/05/2021	7.97	Put	Bond Future	11,573.8700	11.5739	10,812.1000	10.8121	(6.582)	0	0	0
2020/09/01	2030	06/05/2021	9.92	Put	Bond Future	3,716.9400	3.7169	3,307.2500	3.3073	(11.022)	0	0	700
2020/09/01	2030	06/05/2021	11.71	Call	Bond Future	10,181.3000	10.1813	10,938.7700	10.9388	7.440	0	0	0
2020/09/01	2030	06/05/2021	11.71	Put	Bond Future	945.2200	0.9452	803.9900	0.8040	(14.941)	0	0	0
2020/09/01	2030	05/08/2021	10.42	Put	Bond Future	3,468.4300	3.4684	3,099.8000	3.0998	(10.628)	0	0	0
2020/09/01	2030	05/08/2021	10.41	Call	Bond Future	5,067.1900	5.0672	5,605.6500	5.6057	10.626	0	0	0
2020/09/01	2030	05/08/2021			Bond Future	10.1010	88.4612	9.9263	89.3700	(1.730)	0.0000	0.0000	0
2020/09/01	2030	05/08/2021	10.42	Call	Bond Future	5,096.5600	5.0966	5,636.6800	5.6367	10.598	0	0	0
2020/09/01	2030	05/08/2021	10.41	Put	Bond Future	3,489.5100	3.4895	3,119.2200	3.1192	(10.612)	0	0	0

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2020/09/01	2030	05/08/2021	10.43	Call	Bond Future	5,125.6700	5.1257	5,667.4600	5.6675	10.570	0	0	0
2020/09/01	2030	05/08/2021	10.43	Put	Bond Future	3,447.1300	3.4471	3,080.1700	3.0802	(10.645)	0	0	0
2020/09/01	2032	05/11/2020	9.77	Put	Bond Future	4,637.7200	4.6377	4,041.1900	4.0412	(12.863)	0	0	0
2020/09/01	2032	05/11/2020	9.61	Put	Bond Future	5,381.5200	5.3815	4,737.5400	4.7375	(11.967)	0	0	0
2020/09/01	2032	05/11/2020	10.99	Call	Bond Future	4,854.8800	4.8549	5,477.4100	5.4774	12.823	0	0	0
2020/09/01	2032	05/11/2020	9.44	Put	Bond Future	6,245.9800	6.2460	5,556.2900	5.5563	(11.042)	0	0	0
2020/09/01	2032	05/11/2020	11.08	Call	Bond Future	5,234.4100	5.2344	5,876.9400	5.8769	12.275	0	0	0
2020/09/01	2032	05/11/2020			Bond Future	10.3492	87.0561	10.2073	87.9078	(1.372)	0.0000	0.0000	118,099
2020/09/01	2032	05/11/2020	9.76	Call	Bond Future	1,070.5000	1.0705	1,322.6600	1.3227	23.555	0	0	0
2020/09/01	2032	05/11/2020	9.76	Put	Bond Future	4,682.3300	4.6823	4,082.7400	4.0827	(12.805)	0	0	0
2020/09/01	2032	05/11/2020	10.99	Put	Bond Future	1,150.2800	1.1503	921.0600	0.9211	(19.927)	0	0	3,000
2020/09/01	2032	05/11/2020	9.77	Call	Bond Future	1,088.8900	1.0889	1,344.1100	1.3441	23.439	0	0	0
2020/09/01	2032	05/11/2020	9.11	Call	Bond Future	289.8800	0.2899	382.5500	0.3826	31.968	0	0	3,000
2020/09/01	2032	05/11/2020	9.61	Call	Bond Future	817.2700	0.8173	1,025.0400	1.0250	25.422	0	0	3,000
2020/09/01	2032	05/11/2020	9.44	Call	Bond Future	585.6100	0.5856	747.6700	0.7477	27.674	0	0	1,000
2020/09/01	2032	05/11/2020	11.08	Put	Bond Future	1,027.2200	1.0272	818.0000	0.8180	(20.368)	0	0	1,000
2020/09/01	2032	05/11/2020	9.75	Call	Bond Future	1,052.1800	1.0522	1,301.2900	1.3013	23.676	0	0	0
2020/09/01	2032	05/11/2020	9.75	Put	Bond Future	4,727.0800	4.7271	4,124.4400	4.1244	(12.749)	0	0	0
2020/09/01	2032	05/11/2020	9.11	Put	Bond Future	8,129.9100	8.1299	7,370.8300	7.3708	(9.337)	0	0	0
2020/09/01	2032	05/11/2020	8.94	Put	Bond Future	9,187.6900	9.1877	8,403.1100	8.4031	(8.539)	0	0	0
2020/09/01	2032	05/11/2020	8.94	Call	Bond Future	197.4100	0.1974	264.5800	0.2646	34.026	0	0	1,000
2020/09/01	2032	04/02/2021	9.29	Call	Bond Future	966.3800	0.9664	1,147.7000	1.1477	18.763	0	0	800
2020/09/01	2032	04/02/2021	10.82	Put	Bond Future	3,037.8800	3.0379	2,680.8200	2.6808	(11.754)	0	0	800
2020/09/01	2032	04/02/2021	9.63	Call	Bond Future	1,448.2500	1.4482	1,693.7900	1.6938	16.954	0	0	0
2020/09/01	2032	04/02/2021			Bond Future	10.5770	87.9504	10.4291	88.8106	(1.399)	0.0000	0.0000	60
2020/09/01	2032	04/02/2021	8.79	Put	Bond Future	11,740.6900	11.7407	10,988.0800	10.9881	(6.410)	0	0	0
2020/09/01	2032	04/02/2021	8.79	Call	Bond Future	503.6600	0.5037	611.2600	0.6113	21.364	0	0	800
2020/09/01	2032	04/02/2021	9.61	Call	Bond Future	1,414.1400	1.4141	1,655.5400	1.6555	17.070	0	0	0
2020/09/01	2032	04/02/2021	9.61	Put	Bond Future	7,259.4000	7.2594	6,640.5900	6.6406	(8.524)	0	0	0
2020/09/01	2032	04/02/2021	9.29	Put	Bond Future	8,866.0200	8.8660	8,187.1300	8.1871	(7.657)	0	0	0
2020/09/01	2032	04/02/2021	10.82	Call	Bond Future	4,425.1300	4.4251	4,928.2800	4.9283	11.370	0	0	0
2020/09/01	2032	04/02/2021	9.63	Put	Bond Future	7,167.1700	7.1672	6,552.5000	6.5525	(8.576)	0	0	0
2020/09/01	2032	04/02/2021	9.62	Call	Bond Future	1,431.1300	1.4311	1,674.6000	1.6746	17.012	0	0	0
2020/09/01	2032	04/02/2021	9.62	Put	Bond Future	7,213.1900	7.2132	6,596.4500	6.5964	(8.550)	0	0	0
2020/09/01	2032	06/05/2021	12.57	Call	Bond Future	10,413.1200	10.4131	11,122.6200	11.1226	6.814	0	0	0
2020/09/01	2032	06/05/2021	12.12	Put	Bond Future	1,898.6400	1.8986	1,683.6100	1.6836	(11.325)	0	0	0
2020/09/01	2032	06/05/2021			Bond Future	10.8122	84.7380	10.6573	85.6105	(1.432)	0.0000	0.0000	0
2020/09/01	2032	06/05/2021	12.57	Put	Bond Future	1,323.7800	1.3238	1,160.7900	1.1608	(12.312)	0	0	736
2020/09/01	2032	06/05/2021	10.33	Put	Bond Future	5,916.2000	5.9162	5,420.6300	5.4206	(8.376)	0	0	0
2020/09/01	2032	06/05/2021	10.33	Call	Bond Future	3,158.4300	3.1584	3,535.3500	3.5354	11.934	0	0	736
2020/09/01	2032	06/05/2021	12.11	Call	Bond Future	8,761.7300	8.7617	9,417.9400	9.4179	7.490	0	0	0
2020/09/01	2032	06/05/2021	12.11	Put	Bond Future	1,913.3900	1.9134	1,697.1100	1.6971	(11.303)	0	0	0
2020/09/01	2032	06/05/2021	12.12	Call	Bond Future	8,796.6800	8.7967	9,454.1400	9.4541	7.474	0	0	0
2020/09/01	2032	06/05/2021	12.10	Call	Bond Future	8,726.8200	8.7268	9,381.7600	9.3818	7.505	0	0	0
2020/09/01	2032	06/05/2021	12.10	Put	Bond Future	1,928.2400	1.9282	1,710.6900	1.7107	(11.282)	0	0	0
2020/09/01	2032	05/08/2021	11.37	Put	Bond Future	4,051.7100	4.0517	3,688.6300	3.6886	(8.961)	0	0	0
2020/09/01	2032	05/08/2021			Bond Future	11.0595	85.6562	10.8978	86.5384	(1.462)	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
2020/09/01	2032	05/08/2021	11.36	Call	Bond Future	5,678.8800	5.6789	6,196.5500	6.1965	9.116	0	0	0
2020/09/01	2032	05/08/2021	11.36	Put	Bond Future	4,073.5100	4.0735	3,708.9400	3.7089	(8.950)	0	0	0
2020/09/01	2032	05/08/2021	11.37	Call	Bond Future	5,709.7700	5.7098	6,228.9300	6.2289	9.092	0	0	0
2020/09/01	2032	05/08/2021	11.35	Call	Bond Future	5,648.0500	5.6480	6,164.2300	6.1642	9.139	0	0	0
2020/09/01	2032	05/08/2021	11.35	Put	Bond Future	4,095.4200	4.0954	3,729.3600	3.7294	(8.938)	0	0	0
2020/09/01	2033	05/11/2020			Bond Future	96.8904	96.8904	96.9102	96.9102	0.021	0.0000	0.0000	10,622
2020/09/01	2033	04/02/2021			Bond Future	97.9091	97.9091	97.9289	97.9289	0.020	0.0000	0.0000	0
2020/09/01	2033	06/05/2021			Bond Future	97.7651	97.7651	97.7887	97.7887	0.024	0.0000	0.0000	0
2020/09/01	2033	05/08/2021			Bond Future	98.8468	98.8468	98.8711	98.8711	0.025	0.0000	0.0000	0
2020/09/01	2037	05/11/2020	10.18	Call	Bond Future	474.5500	0.4745	586.9200	0.5869	23.679	0	0	0
2020/09/01	2037	05/11/2020	10.17	Put	Bond Future	8,072.9800	8.0730	7,398.5400	7.3985	(8.354)	0	0	0
2020/09/01	2037	05/11/2020			Bond Future	11.3206	81.5863	11.1942	82.3714	(1.116)	0.0000	0.0000	139,117
2020/09/01	2037	05/11/2020	10.19	Call	Bond Future	483.6600	0.4837	597.8000	0.5978	23.599	0	0	0
2020/09/01	2037	05/11/2020	10.19	Put	Bond Future	7,949.5600	7.9496	7,278.6300	7.2786	(8.440)	0	0	0
2020/09/01	2037	05/11/2020	10.17	Call	Bond Future	465.5700	0.4656	576.2000	0.5762	23.762	0	0	0
2020/09/01	2037	05/11/2020	10.18	Put	Bond Future	8,011.1600	8.0112	7,338.4600	7.3385	(8.397)	0	0	0
2020/09/01	2037	04/02/2021	13.73	Call	Bond Future	12,171.3000	12.1713	12,870.0600	12.8701	5.741	0	0	0
2020/09/01	2037	04/02/2021	10.85	Call	Bond Future	2,263.5600	2.2636	2,546.9500	2.5469	12.520	0	0	0
2020/09/01	2037	04/02/2021	10.35	Call	Bond Future	1,332.5200	1.3325	1,526.2800	1.5263	14.541	0	0	0
2020/09/01	2037	04/02/2021	10.28	Put	Bond Future	9,447.3800	9.4474	8,837.2300	8.8372	(6.458)	0	0	0
2020/09/01	2037	04/02/2021	10.27	Call	Bond Future	1,221.7800	1.2218	1,402.9400	1.4029	14.828	0	0	0
2020/09/01	2037	04/02/2021			Bond Future	11.5535	78.1699	11.4218	78.9628	(1.140)	0.0000	0.0000	0
2020/09/01	2037	04/02/2021	11.97	Put	Bond Future	3,067.4800	3.0675	2,762.9900	2.7630	(9.926)	0	0	0
2020/09/01	2037	04/02/2021	11.97	Call	Bond Future	5,495.4400	5.4954	5,983.8200	5.9838	8.887	0	0	300
2020/09/01	2037	04/02/2021	9.65	Put	Bond Future	13,342.5100	13.3425	12,648.9600	12.6490	(5.198)	0	0	0
2020/09/01	2037	04/02/2021	9.65	Call	Bond Future	578.5600	0.5786	677.8800	0.6779	17.167	0	0	72
2020/09/01	2037	04/02/2021	11.90	Call	Bond Future	5,252.1400	5.2521	5,729.0100	5.7290	9.080	0	0	0
2020/09/01	2037	04/02/2021	13.73	Put	Bond Future	680.3000	0.6803	586.1900	0.5862	(13.834)	0	0	300
2020/09/01	2037	04/02/2021	10.85	Put	Bond Future	6,645.5700	6.6456	6,136.0900	6.1361	(7.666)	0	0	72
2020/09/01	2037	04/02/2021	10.35	Put	Bond Future	9,060.0300	9.0600	8,460.9200	8.4609	(6.613)	0	0	72
2020/09/01	2037	04/02/2021	10.28	Call	Bond Future	1,235.2400	1.2352	1,417.9600	1.4180	14.792	0	0	0
2020/09/01	2037	04/02/2021	10.27	Put	Bond Future	9,503.4900	9.5035	8,891.7800	8.8918	(6.437)	0	0	0
2020/09/01	2037	04/02/2021	11.90	Put	Bond Future	3,224.0400	3.2240	2,908.0400	2.9080	(9.801)	0	0	240
2020/09/01	2037	04/02/2021	10.48	Put	Bond Future	8,365.7200	8.3657	7,787.9700	7.7880	(6.906)	0	0	0
2020/09/01	2037	04/02/2021	10.48	Call	Bond Future	1,527.4500	1.5275	1,742.5700	1.7426	14.084	0	0	240
2020/09/01	2037	04/02/2021	10.29	Call	Bond Future	1,248.8100	1.2488	1,433.0900	1.4331	14.756	0	0	0
2020/09/01	2037	04/02/2021	10.29	Put	Bond Future	9,391.4700	9.3915	8,782.8800	8.7829	(6.480)	0	0	0
2020/09/01	2037	06/05/2021	12.42	Call	Bond Future	6,978.7600	6.9788	7,493.0800	7.4931	7.370	0	0	0
2020/09/01	2037	06/05/2021			Bond Future	11.7936	78.9990	11.6558	79.8032	(1.168)	0.0000	0.0000	0
2020/09/01	2037	06/05/2021	12.42	Put	Bond Future	3,480.1200	3.4801	3,190.3000	3.1903	(8.328)	0	0	0
2020/09/01	2037	06/05/2021	12.43	Call	Bond Future	7,013.7700	7.0138	7,529.3400	7.5293	7.351	0	0	0
2020/09/01	2037	06/05/2021	12.44	Put	Bond Future	3,442.5800	3.4426	3,155.2600	3.1553	(8.346)	0	0	0
2020/09/01	2037	06/05/2021	12.43	Put	Bond Future	3,461.3000	3.4613	3,172.7300	3.1727	(8.337)	0	0	0
2020/09/01	2037	06/05/2021	12.44	Call	Bond Future	7,048.8300	7.0488	7,565.6500	7.5657	7.332	0	0	0
2020/09/01	2037	05/08/2021	12.26	Put	Bond Future	4,795.5000	4.7955	4,447.1900	4.4472	(7.263)	0	0	0
2020/09/01	2037	05/08/2021	12.27	Call	Bond Future	5,980.4100	5.9804	6,446.6200	6.4466	7.796	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
2020/09/01	2037	05/08/2021	12.28	Call	Bond Future	6,011.4600	6.0115	6,478.9700	6.4790	7.777	0	0	0
2020/09/01	2037	05/08/2021			Bond Future	12.0514	75.5994	11.9073	76.4126	(1.195)	0.0000	0.0000	0
2020/09/01	2037	05/08/2021	12.26	Call	Bond Future	5,949.6900	5.9497	6,414.6000	6.4146	7.814	0	0	0
2020/09/01	2037	05/08/2021	12.28	Put	Bond Future	4,748.0400	4.7480	4,402.3300	4.4023	(7.281)	0	0	0
2020/09/01	2037	05/08/2021	12.27	Put	Bond Future	4,771.5700	4.7716	4,424.5600	4.4246	(7.272)	0	0	0
2020/09/01	2038	05/11/2020			Bond Future	107.9478	107.9478	107.8245	107.8245	(0.114)	0.0000	0.0000	11,107
2020/09/01	2038	04/02/2021			Bond Future	107.4011	107.4011	107.2762	107.2762	(0.116)	0.0000	0.0000	0
2020/09/01	2038	06/05/2021			Bond Future	108.5647	108.5647	108.4425	108.4425	(0.112)	0.0000	0.0000	0
2020/09/01	2038	05/08/2021			Bond Future	108.0598	108.0598	107.9367	107.9367	(0.114)	0.0000	0.0000	0
2020/09/01	2040	05/11/2020	10.30	Call	Bond Future	432.5500	0.4326	532.0800	0.5321	23.010	0	0	0
2020/09/01	2040	05/11/2020	11.00	Put	Bond Future	4,989.1200	4.9891	4,459.7400	4.4597	(10.611)	0	0	0
2020/09/01	2040	05/11/2020	10.23	Call	Bond Future	375.8800	0.3759	464.3900	0.4644	23.547	0	0	2,000
2020/09/01	2040	05/11/2020	11.70	Put	Bond Future	2,466.7300	2.4667	2,128.3300	2.1283	(13.719)	0	0	2,000
2020/09/01	2040	05/11/2020	9.50	Call	Bond Future	66.7600	0.0668	86.3900	0.0864	29.404	0	0	2,000
2020/09/01	2040	05/11/2020	10.00	Call	Bond Future	229.9800	0.2300	288.2900	0.2883	25.354	0	0	2,380
2020/09/01	2040	05/11/2020			Bond Future	11.5151	83.1604	11.3938	83.9506	(1.053)	0.0000	0.0000	72,655
2020/09/01	2040	05/11/2020	10.30	Put	Bond Future	8,948.1700	8.9482	8,257.4900	8.2575	(7.719)	0	0	0
2020/09/01	2040	05/11/2020	9.73	Put	Bond Future	13,134.6300	13.1346	12,377.8600	12.3779	(5.762)	0	0	0
2020/09/01	2040	05/11/2020	9.73	Call	Bond Future	121.5100	0.1215	154.9500	0.1549	27.520	0	0	2,000
2020/09/01	2040	05/11/2020	10.23	Put	Bond Future	9,425.3200	9.4253	8,723.6200	8.7236	(7.445)	0	0	0
2020/09/01	2040	05/11/2020	10.31	Call	Bond Future	441.1700	0.4412	542.3400	0.5423	22.932	0	0	0
2020/09/01	2040	05/11/2020	10.32	Put	Bond Future	8,813.9400	8.8139	8,126.5600	8.1266	(7.799)	0	0	0
2020/09/01	2040	05/11/2020	11.00	Call	Bond Future	1,545.5500	1.5456	1,806.3800	1.8064	16.876	0	0	2,380
2020/09/01	2040	05/11/2020	11.70	Call	Bond Future	3,647.4300	3.6474	4,099.2400	4.0992	12.387	0	0	0
2020/09/01	2040	05/11/2020	9.50	Put	Bond Future	14,995.8500	14.9959	14,225.2700	14.2253	(5.139)	0	0	0
2020/09/01	2040	05/11/2020	10.00	Put	Bond Future	11,069.3500	11.0693	10,337.4500	10.3374	(6.612)	0	0	0
2020/09/01	2040	05/11/2020	10.31	Put	Bond Future	8,880.9400	8.8809	8,191.9000	8.1919	(7.759)	0	0	0
2020/09/01	2040	05/11/2020	10.32	Call	Bond Future	449.9200	0.4499	552.7500	0.5527	22.855	0	0	0
2020/09/01	2040	05/11/2020	11.50	Call	Bond Future	2,955.6600	2.9557	3,354.5400	3.3545	13.495	0	0	0
2020/09/01	2040	05/11/2020	11.50	Put	Bond Future	3,053.3400	3.0533	2,662.0100	2.6620	(12.816)	0	0	2,000
2020/09/01	2040	04/02/2021	9.49	Call	Bond Future	370.2200	0.3702	435.6600	0.4357	17.676	0	0	500
2020/09/01	2040	04/02/2021	9.57	Put	Bond Future	16,179.6000	16.1796	15,453.8200	15.4538	(4.486)	0	0	0
2020/09/01	2040	04/02/2021	10.07	Put	Bond Future	12,544.1200	12.5441	11,872.1700	11.8722	(5.357)	0	0	0
2020/09/01	2040	04/02/2021	10.42	Put	Bond Future	10,293.8700	10.2939	9,671.1500	9.6712	(6.049)	0	0	0
2020/09/01	2040	04/02/2021			Bond Future	11.7476	79.5099	11.6211	80.3079	(1.077)	0.0000	0.0000	0
2020/09/01	2040	04/02/2021	10.07	Call	Bond Future	813.9300	0.8139	940.0100	0.9400	15.490	0	0	800
2020/09/01	2040	04/02/2021	11.74	Call	Bond Future	4,342.5800	4.3426	4,759.6800	4.7597	9.605	0	0	0
2020/09/01	2040	04/02/2021	11.74	Put	Bond Future	4,390.2600	4.3903	4,009.3300	4.0093	(8.677)	0	0	800
2020/09/01	2040	04/02/2021	10.41	Call	Bond Future	1,216.1700	1.2162	1,389.9600	1.3900	14.290	0	0	0
2020/09/01	2040	04/02/2021	10.41	Put	Bond Future	10,354.6500	10.3546	9,730.4100	9.7304	(6.029)	0	0	0
2020/09/01	2040	04/02/2021	9.49	Put	Bond Future	16,804.8100	16.8048	16,072.2200	16.0722	(4.359)	0	0	0
2020/09/01	2040	04/02/2021	9.57	Call	Bond Future	416.1000	0.4161	488.3500	0.4884	17.364	0	0	800
2020/09/01	2040	04/02/2021	10.42	Call	Bond Future	1,229.8500	1.2298	1,405.1600	1.4052	14.255	0	0	0
2020/09/01	2040	04/02/2021	10.24	Put	Bond Future	11,419.7800	11.4198	10,770.6000	10.7706	(5.685)	0	0	0
2020/09/01	2040	04/02/2021	10.24	Call	Bond Future	1,000.1800	1.0002	1,149.0300	1.1490	14.882	0	0	500
2020/09/01	2040	04/02/2021	11.57	Call	Bond Future	3,817.2700	3.8173	4,203.0200	4.2030	10.105	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
2020/09/01	2040	04/02/2021	11.57	Put	Bond Future	4,941.0600	4.9411	4,528.7800	4.5288	(8.344)	0	0	500
2020/09/01	2040	04/02/2021	10.40	Call	Bond Future	1,202.6100	1.2026	1,374.8700	1.3749	14.324	0	0	0
2020/09/01	2040	04/02/2021	10.40	Put	Bond Future	10,415.6500	10.4157	9,789.8800	9.7899	(6.008)	0	0	0
2020/09/01	2040	06/05/2021	12.44	Put	Bond Future	4,006.7300	4.0067	3,692.2500	3.6923	(7.849)	0	0	0
2020/09/01	2040	06/05/2021			Bond Future	11.9869	80.3532	11.8544	81.1627	(1.106)	0.0000	0.0000	0
2020/09/01	2040	06/05/2021	12.43	Call	Bond Future	6,638.6800	6.6387	7,132.3300	7.1323	7.436	0	0	0
2020/09/01	2040	06/05/2021	12.43	Put	Bond Future	4,029.1100	4.0291	3,713.2900	3.7133	(7.838)	0	0	0
2020/09/01	2040	06/05/2021	12.44	Call	Bond Future	6,673.5400	6.6735	7,168.5300	7.1685	7.417	0	0	0
2020/09/01	2040	06/05/2021	12.42	Call	Bond Future	6,604.1300	6.6041	7,096.4400	7.0964	7.455	0	0	0
2020/09/01	2040	06/05/2021	12.42	Put	Bond Future	4,051.8600	4.0519	3,734.7000	3.7347	(7.828)	0	0	0
2020/09/01	2040	05/08/2021	12.47	Call	Bond Future	6,245.8700	6.2459	6,716.3700	6.7164	7.533	0	0	0
2020/09/01	2040	05/08/2021			Bond Future	12.2439	76.7180	12.1052	77.5365	(1.133)	0.0000	0.0000	0
2020/09/01	2040	05/08/2021	12.47	Put	Bond Future	4,941.9900	4.9420	4,593.9200	4.5939	(7.043)	0	0	0
2020/09/01	2040	05/08/2021	12.48	Call	Bond Future	6,277.2600	6.2773	6,749.0700	6.7491	7.516	0	0	0
2020/09/01	2040	05/08/2021	12.49	Put	Bond Future	4,890.9400	4.8909	4,545.4900	4.5455	(7.063)	0	0	0
2020/09/01	2040	05/08/2021	12.48	Put	Bond Future	4,916.5500	4.9165	4,569.7900	4.5698	(7.053)	0	0	0
2020/09/01	2040	05/08/2021	12.49	Call	Bond Future	6,308.4100	6.3084	6,781.5300	6.7815	7.500	0	0	0
2020/09/01	2044	05/11/2020	10.36	Call	Bond Future	402.0600	0.4021	499.4600	0.4995	24.225	0	0	0
2020/09/01	2044	05/11/2020	11.06	Put	Bond Future	5,218.4300	5.2184	4,661.8500	4.6619	(10.666)	0	0	525
2020/09/01	2044	05/11/2020	11.43	Call	Bond Future	2,434.3900	2.4344	2,799.6400	2.7996	15.004	0	0	0
2020/09/01	2044	05/11/2020	9.72	Put	Bond Future	14,132.8700	14.1329	13,342.6900	13.3427	(5.591)	0	0	0
2020/09/01	2044	05/11/2020	9.97	Call	Bond Future	171.3800	0.1714	218.4400	0.2184	27.459	0	0	300
2020/09/01	2044	05/11/2020	9.29	Put	Bond Future	17,840.1500	17.8402	17,031.7700	17.0318	(4.531)	0	0	0
2020/09/01	2044	05/11/2020	9.96	Put	Bond Future	12,208.5500	12.2086	11,437.2700	11.4373	(6.318)	0	0	0
2020/09/01	2044	05/11/2020			Bond Future	11.6213	79.4804	11.4948	80.2978	(1.088)	0.0000	0.0000	49,342
2020/09/01	2044	05/11/2020	10.34	Call	Bond Future	386.1500	0.3862	480.3200	0.4803	24.387	0	0	0
2020/09/01	2044	05/11/2020	10.34	Put	Bond Future	9,406.0000	9.4060	8,682.7800	8.6828	(7.689)	0	0	0
2020/09/01	2044	05/11/2020	9.72	Call	Bond Future	91.8900	0.0919	119.1000	0.1191	29.611	0	0	1,815
2020/09/01	2044	05/11/2020	9.97	Put	Bond Future	12,130.8300	12.1308	11,360.5000	11.3605	(6.350)	0	0	0
2020/09/01	2044	05/11/2020	9.96	Call	Bond Future	167.3500	0.1673	213.4600	0.2135	27.553	0	0	0
2020/09/01	2044	05/11/2020	11.38	Call	Bond Future	2,290.6100	2.2906	2,641.7100	2.6417	15.328	0	0	0
2020/09/01	2044	05/11/2020	11.38	Put	Bond Future	3,863.0700	3.8631	3,396.7800	3.3968	(12.070)	0	0	300
2020/09/01	2044	05/11/2020	10.36	Put	Bond Future	9,267.6300	9.2676	8,547.6400	8.5476	(7.769)	0	0	0
2020/09/01	2044	05/11/2020	11.06	Call	Bond Future	1,474.2200	1.4742	1,735.0300	1.7350	17.691	0	0	0
2020/09/01	2044	05/11/2020	10.04	Put	Bond Future	11,592.4600	11.5925	10,829.3000	10.8293	(6.583)	0	0	0
2020/09/01	2044	05/11/2020	11.17	Put	Bond Future	4,720.5600	4.7206	4,194.7800	4.1948	(11.138)	0	0	1,815
2020/09/01	2044	05/11/2020	11.43	Put	Bond Future	3,676.5100	3.6765	3,224.3700	3.2244	(12.298)	0	0	1,815
2020/09/01	2044	05/11/2020	8.87	Put	Bond Future	21,755.4300	21.7554	20,940.5100	20.9405	(3.746)	0	0	0
2020/09/01	2044	05/11/2020	9.29	Call	Bond Future	26.9700	0.0270	35.9800	0.0360	33.407	0	0	300
2020/09/01	2044	05/11/2020	10.35	Call	Bond Future	394.0400	0.3940	489.8100	0.4898	24.305	0	0	0
2020/09/01	2044	05/11/2020	10.35	Put	Bond Future	9,336.6900	9.3367	8,615.0700	8.6151	(7.729)	0	0	0
2020/09/01	2044	05/11/2020	10.04	Call	Bond Future	201.8100	0.2018	256.0400	0.2560	26.872	0	0	525
2020/09/01	2044	05/11/2020	9.34	Put	Bond Future	17,393.0100	17.3930	16,585.9800	16.5860	(4.640)	0	0	0
2020/09/01	2044	05/11/2020	9.34	Call	Bond Future	31.4300	0.0314	41.7900	0.0418	32.962	0	0	525
2020/09/01	2044	05/11/2020	11.17	Call	Bond Future	1,734.3000	1.7343	2,025.9100	2.0259	16.814	0	0	0
2020/09/01	2044	05/11/2020	8.87	Call	Bond Future	6.6300	0.0066	9.1000	0.0091	37.255	0	0	1,815
2020/09/01	2044	05/11/2020	10.02	Put	Bond Future	11,745.2400	11.7452	10,979.9600	10.9800	(6.516)	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
2020/09/01	2044	05/11/2020	10.02	Call	Bond Future	192.6900	0.1927	244.8000	0.2448	27.043	0	0	1,815
2020/09/01	2044	04/02/2021	10.04	Put	Bond Future	13,496.3800	13.4964	12,786.2000	12.7862	(5.262)	0	0	0
2020/09/01	2044	04/02/2021	10.37	Call	Bond Future	1,046.4500	1.0464	1,206.8300	1.2068	15.326	0	0	0
2020/09/01	2044	04/02/2021	10.35	Put	Bond Future	11,380.0000	11.3800	10,711.8400	10.7118	(5.871)	0	0	0
2020/09/01	2044	04/02/2021			Bond Future	11.8487	75.9172	11.7166	76.7427	(1.115)	0.0000	0.0000	0
2020/09/01	2044	04/02/2021	10.37	Put	Bond Future	11,250.5800	11.2506	10,585.3900	10.5854	(5.912)	0	0	0
2020/09/01	2044	04/02/2021	10.35	Call	Bond Future	1,022.1600	1.0222	1,179.5700	1.1796	15.400	0	0	0
2020/09/01	2044	04/02/2021	10.04	Call	Bond Future	696.3100	0.6963	811.7000	0.8117	16.572	0	0	0
2020/09/01	2044	04/02/2021	10.84	Call	Bond Future	1,763.8900	1.7639	2,003.1000	2.0031	13.562	0	0	0
2020/09/01	2044	04/02/2021	10.36	Put	Bond Future	11,315.1800	11.3152	10,648.5000	10.6485	(5.892)	0	0	0
2020/09/01	2044	04/02/2021	10.84	Put	Bond Future	8,483.7000	8.4837	7,897.3400	7.8973	(6.912)	0	0	265
2020/09/01	2044	04/02/2021	10.29	Call	Bond Future	951.7500	0.9517	1,100.4300	1.1004	15.622	0	0	0
2020/09/01	2044	04/02/2021	10.29	Put	Bond Future	11,773.4900	11.7735	11,096.6000	11.0966	(5.749)	0	0	265
2020/09/01	2044	04/02/2021	9.66	Put	Bond Future	16,365.7300	16.3657	15,614.7000	15.6147	(4.589)	0	0	0
2020/09/01	2044	04/02/2021	9.66	Call	Bond Future	412.1700	0.4122	486.7100	0.4867	18.085	0	0	265
2020/09/01	2044	04/02/2021	10.36	Call	Bond Future	1,034.2500	1.0342	1,193.1400	1.1931	15.363	0	0	0
2020/09/01	2044	06/05/2021	12.43	Put	Bond Future	4,295.2000	4.2952	3,956.1400	3.9561	(7.894)	0	0	0
2020/09/01	2044	06/05/2021	12.44	Call	Bond Future	6,361.3300	6.3613	6,860.8200	6.8608	7.852	0	0	0
2020/09/01	2044	06/05/2021			Bond Future	12.0824	76.7224	11.9440	77.5596	(1.145)	0.0000	0.0000	0
2020/09/01	2044	06/05/2021	12.45	Call	Bond Future	6,394.9100	6.3949	6,895.7900	6.8958	7.832	0	0	0
2020/09/01	2044	06/05/2021	12.45	Put	Bond Future	4,248.2900	4.2483	3,912.0200	3.9120	(7.915)	0	0	0
2020/09/01	2044	06/05/2021	12.43	Call	Bond Future	6,327.8000	6.3278	6,825.8900	6.8259	7.871	0	0	0
2020/09/01	2044	06/05/2021	12.44	Put	Bond Future	4,271.6800	4.2717	3,934.0200	3.9340	(7.905)	0	0	0
2020/09/01	2044	05/08/2021	12.60	Put	Bond Future	4,883.4500	4.8835	4,530.3800	4.5304	(7.230)	0	0	0
2020/09/01	2044	05/08/2021	12.61	Put	Bond Future	4,859.4500	4.8594	4,507.6900	4.5077	(7.239)	0	0	0
2020/09/01	2044	05/08/2021			Bond Future	12.3335	73.1730	12.1885	74.0195	(1.176)	0.0000	0.0000	0
2020/09/01	2044	05/08/2021	12.60	Call	Bond Future	6,395.9800	6.3960	6,889.4600	6.8895	7.715	0	0	0
2020/09/01	2044	05/08/2021	12.61	Call	Bond Future	6,427.6700	6.4277	6,922.4600	6.9225	7.698	0	0	0
2020/09/01	2044	05/08/2021	12.59	Call	Bond Future	6,364.3200	6.3643	6,856.4900	6.8565	7.733	0	0	0
2020/09/01	2044	05/08/2021	12.59	Put	Bond Future	4,907.5600	4.9076	4,553.1800	4.5532	(7.221)	0	0	0
2020/09/01	2046	05/11/2020			Bond Future	95.8527	95.8527	96.0374	96.0374	0.193	0.0000	0.0000	16,197
2020/09/01	2046	04/02/2021			Bond Future	96.8606	96.8606	97.0470	97.0470	0.192	0.0000	0.0000	0
2020/09/01	2046	06/05/2021			Bond Future	96.1360	96.1360	96.3280	96.3280	0.200	0.0000	0.0000	0
2020/09/01	2046	05/08/2021			Bond Future	97.2000	97.2000	97.3944	97.3944	0.200	0.0000	0.0000	0
2020/09/01	2050	05/11/2020			Bond Future	98.6167	98.6167	98.3641	98.3641	(0.256)	0.0000	0.0000	14,156
2020/09/01	2050	04/02/2021			Bond Future	97.7803	97.7803	97.5248	97.5248	(0.261)	0.0000	0.0000	0
2020/09/01	2050	06/05/2021			Bond Future	98.8398	98.8398	98.5851	98.5851	(0.258)	0.0000	0.0000	0
2020/09/01	2050	05/08/2021			Bond Future	98.0231	98.0231	97.7661	97.7661	(0.262)	0.0000	0.0000	0
2020/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	AL37	05/11/2020			Index Future	749.7300	749.7300	754.9920	754.9920	0.702	0.0000	0.0000	0



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2020/09/01	AL37	04/02/2021			Index Future	757.4230	757.4230	762.7370	762.7370	0.702	0.0000	0.0000	0
2020/09/01	AL37	06/05/2021			Index Future	765.4410	765.4410	770.8390	770.8390	0.705	0.0000	0.0000	0
2020/09/01	AL37	05/08/2021			Index Future	773.6400	773.6400	779.1000	779.1000	0.706	0.0000	0.0000	0
2020/09/01	AL7T	05/11/2020			Index Future	817.4950	817.4950	825.1580	825.1580	0.937	0.0000	0.0000	0
2020/09/01	AL7T	04/02/2021			Index Future	825.8820	825.8820	833.6230	833.6230	0.937	0.0000	0.0000	0
2020/09/01	AL7T	06/05/2021			Index Future	834.6260	834.6260	842.4780	842.4780	0.941	0.0000	0.0000	0
2020/09/01	AL7T	05/08/2021			Index Future	843.5660	843.5660	851.5060	851.5060	0.941	0.0000	0.0000	0
2020/09/01	ALBI	05/11/2020			Index Future	716.4790	716.4790	722.4900	722.4900	0.839	0.0000	0.0000	209
2020/09/01	ALBI	04/02/2021			Index Future	723.8300	723.8300	729.9020	729.9020	0.839	0.0000	0.0000	0
2020/09/01	ALBI	06/05/2021			Index Future	731.4930	731.4930	737.6550	737.6550	0.842	0.0000	0.0000	0
2020/09/01	ALBI	05/08/2021			Index Future	739.3280	739.3280	745.5600	745.5600	0.843	0.0000	0.0000	0
2020/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/01	ES33	05/11/2020			Bond Future	11.9953	72.0538	11.8681	72.7019	(1.060)	0.0000	0.0000	350
2020/09/01	ES33	04/02/2021			Bond Future	12.2773	72.7938	12.1446	73.4484	(1.082)	0.0000	0.0000	0
2020/09/01	ES33	06/05/2021			Bond Future	12.5632	69.7906	12.4240	70.4548	(1.108)	0.0000	0.0000	0
2020/09/01	ES33	05/08/2021			Bond Future	12.8650	70.5469	12.7193	71.2185	(1.132)	0.0000	0.0000	0
2020/09/01	ES42	05/11/2020			Bond Future	12.4081	71.2469	12.2859	71.9351	(0.985)	0.0000	0.0000	4,789
2020/09/01	ES42	04/02/2021			Bond Future	12.6713	71.9793	12.5435	72.6744	(1.009)	0.0000	0.0000	0
2020/09/01	ES42	06/05/2021			Bond Future	12.9484	68.4844	12.8138	69.1894	(1.039)	0.0000	0.0000	0
2020/09/01	ES42	05/08/2021			Bond Future	13.2332	69.2269	13.0920	69.9397	(1.067)	0.0000	0.0000	0
2020/09/01	GOVI	05/11/2020	737.84	Put	GOVI	300,210.0000	30.0210	240,750.0000	24.0750	(19.806)	0	0	0
2020/09/01	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	05/11/2020			GOVI	707.8190	707.8190	713.7650	713.7650	0.840	0.0000	0.0000	1,011
2020/09/01	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	05/11/2020	737.83	Put	GOVI	300,110.0000	30.0110	240,650.0000	24.0650	(19.813)	0	0	0
2020/09/01	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	05/11/2020	737.85	Put	GOVI	300,310.0000	30.0310	240,850.0000	24.0850	(19.800)	0	0	0
2020/09/01	GOVI	04/02/2021	750.96	Put	GOVI	358,780.0000	35.8780	298,730.0000	29.8730	(16.737)	0	0	0

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2020/09/01	GOVI	04/02/2021			GOVI	715.0820	715.0820	721.0870	721.0870	0.840	0.0000	0.0000	0
2020/09/01	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	04/02/2021	750.95	Put	GOVI	358,680.0000	35.8680	298,630.0000	29.8630	(16.742)	0	0	0
2020/09/01	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	04/02/2021	750.94	Put	GOVI	358,580.0000	35.8580	298,530.0000	29.8530	(16.747)	0	0	0
2020/09/01	GOVI	06/05/2021	678.67	Call	GOVI	439,820.0000	43.9820	500,770.0000	50.0770	13.858	0	0	0
2020/09/01	GOVI	06/05/2021			GOVI	722.6520	722.6520	728.7470	728.7470	0.843	0.0000	0.0000	0
2020/09/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	06/05/2021	678.68	Call	GOVI	439,720.0000	43.9720	500,670.0000	50.0670	13.861	0	0	0
2020/09/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	06/05/2021	678.69	Call	GOVI	439,620.0000	43.9620	500,570.0000	50.0570	13.864	0	0	0
2020/09/01	GOVI	05/08/2021	719.14	Call	GOVI	112,520.0000	11.2520	174,160.0000	17.4160	54.781	0	0	0
2020/09/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	05/08/2021			GOVI	730.3920	730.3920	736.5560	736.5560	0.844	0.0000	0.0000	0
2020/09/01	GOVI	05/08/2021	719.15	Call	GOVI	112,420.0000	11.2420	174,060.0000	17.4060	54.830	0	0	0
2020/09/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	GOVI	05/08/2021	719.13	Call	GOVI	112,620.0000	11.2620	174,260.0000	17.4260	54.733	0	0	0
2020/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/01	IGOV	05/11/2020			Index Future	260.2720	260.2720	260.2770	260.2770	0.002	0.0000	0.0000	1,214
2020/09/01	IGOV	04/02/2021			Index Future	263.0060	263.0060	263.0100	263.0100	0.002	0.0000	0.0000	0
2020/09/01	IGOV	06/05/2021			Index Future	265.8540	265.8540	265.8680	265.8680	0.005	0.0000	0.0000	0
2020/09/01	IGOV	05/08/2021			Index Future	268.7640	268.7640	268.7790	268.7790	0.006	0.0000	0.0000	0
2020/09/01	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/01	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	94.0000	94.0000	0.000	0.0000	0.0000	0
2020/09/01	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2200	92.2200	(0.022)	0.0000	0.0000	0
2020/09/01	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.3800	90.3800	(0.044)	0.0000	0.0000	0
2020/09/01	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.3500	89.3500	(0.067)	0.0000	0.0000	0
2020/09/01	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.6300	90.6300	(0.077)	0.0000	0.0000	51
2020/09/01	IS05	15/03/2022			Interest Rate Swap	90.1600	90.1600	90.0600	90.0600	(0.111)	0.0000	0.0000	0
2020/09/01	IS05	21/06/2022			Interest Rate Swap	90.3000	90.3000	90.1900	90.1900	(0.122)	0.0000	0.0000	0
2020/09/01	IS05	20/09/2022			Interest Rate Swap	93.4800	93.4800	93.3700	93.3700	(0.118)	0.0000	0.0000	0
2020/09/01	IS05	20/12/2022			Interest Rate Swap	94.0000	94.0000	93.9000	93.9000	(0.106)	0.0000	0.0000	0
2020/09/01	IS05	22/03/2023			Interest Rate Swap	86.4300	86.4300	86.3300	86.3300	(0.116)	0.0000	0.0000	0
2020/09/01	IS05	20/06/2023			Interest Rate Swap	91.9900	91.9900	91.9000	91.9000	(0.098)	0.0000	0.0000	0
2020/09/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/01	IS10	17/12/2025			Interest Rate Swap	80.8100	80.8100	80.6900	80.6900	(0.148)	0.0000	0.0000	0
2020/09/01	IS10	16/03/2026			Interest Rate Swap	77.4300	77.4300	77.3200	77.3200	(0.142)	0.0000	0.0000	0
2020/09/01	IS10	15/06/2026			Interest Rate Swap	75.9300	75.9300	75.8300	75.8300	(0.132)	0.0000	0.0000	0
2020/09/01	IS10	21/09/2026			Interest Rate Swap	78.0600	78.0600	77.9700	77.9700	(0.115)	0.0000	0.0000	0
2020/09/01	IS10	21/12/2026			Interest Rate Swap	82.1800	82.1800	82.1000	82.1000	(0.097)	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
2020/09/01	IS10	15/03/2027			Interest Rate Swap	80.8200	80.8200	80.7400	80.7400	(0.099)	0.0000	0.0000	0
2020/09/01	IS10	21/06/2027			Interest Rate Swap	83.0300	83.0300	82.9500	82.9500	(0.096)	0.0000	0.0000	0
2020/09/01	IS10	20/09/2027			Interest Rate Swap	88.9300	88.9300	88.8700	88.8700	(0.067)	0.0000	0.0000	0
2020/09/01	IS10	20/12/2027			Interest Rate Swap	89.4300	89.4300	89.3800	89.3800	(0.056)	0.0000	0.0000	0
2020/09/01	IS10	22/03/2028			Interest Rate Swap	82.5700	82.5700	82.5300	82.5300	(0.048)	0.0000	0.0000	0
2020/09/01	IS10	20/06/2028			Interest Rate Swap	90.4700	90.4700	90.4500	90.4500	(0.022)	0.0000	0.0000	0
2020/09/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/01	JBAF	16/09/2020			Jibar Tradeable Future	3.4550	96.5450	3.4450	96.5550	(0.289)	0.0000	0.0000	10,000
2020/09/01	JBAF	21/10/2020			Jibar Tradeable Future	3.5250	96.4750	3.4750	96.5250	(1.418)	0.0000	0.0000	0
2020/09/01	JBAF	18/11/2020			Jibar Tradeable Future	3.5400	96.4600	3.4900	96.5100	(1.412)	0.0000	0.0000	0
2020/09/01	JBAF	15/12/2020			Jibar Tradeable Future	3.5300	96.4700	3.4900	96.5100	(1.133)	0.0000	0.0000	30,010
2020/09/01	JBAF	20/01/2021			Jibar Tradeable Future	3.5600	96.4400	3.5100	96.4900	(1.404)	0.0000	0.0000	0
2020/09/01	JBAF	17/02/2021			Jibar Tradeable Future	3.5800	96.4200	3.5300	96.4700	(1.397)	0.0000	0.0000	0
2020/09/01	JBAF	17/03/2021			Jibar Tradeable Future	3.5850	96.4150	3.5450	96.4550	(1.116)	0.0000	0.0000	0
2020/09/01	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.6550	96.3450	(1.083)	0.0000	0.0000	0
2020/09/01	JBAF	15/09/2021			Jibar Tradeable Future	3.8400	96.1600	3.7900	96.2100	(1.302)	0.0000	0.0000	30,000
2020/09/01	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	3.9900	96.0100	(0.993)	0.0000	0.0000	0
2020/09/01	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.1550	95.8450	(0.954)	0.0000	0.0000	0
2020/09/01	JBAF	15/06/2022			Jibar Tradeable Future	4.4100	95.5900	4.3800	95.6200	(0.680)	0.0000	0.0000	0
2020/09/01	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	R023	05/11/2020			Bond Future	4.6306	108.2525	4.4928	108.5637	(2.976)	0.0000	0.0000	34,394
2020/09/01	R023	05/11/2020	7.46	Call	Bond Future	6,145.7100	6.1457	6,457.0000	6.4570	5.065	0	0	0
2020/09/01	R023	05/11/2020	7.47	Call	Bond Future	6,166.6300	6.1666	6,477.9200	6.4779	5.048	0	0	0
2020/09/01	R023	05/11/2020	7.45	Call	Bond Future	6,124.8000	6.1248	6,436.0900	6.4361	5.082	0	0	0
2020/09/01	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/01	R023	04/02/2021	6.34	Call	Bond Future	3,244.1400	3.2441	3,551.5300	3.5515	9.475	0	0	0
2020/09/01	R023	04/02/2021	6.32	Put	Bond Future	17.8800	0.0179	10.6600	0.0107	(40.380)	0	0	0
2020/09/01	R023	04/02/2021			Bond Future	4.7009	109.3640	4.5448	109.6782	(3.321)	0.0000	0.0000	0
2020/09/01	R023	04/02/2021	6.34	Put	Bond Future	16.8100	0.0168	9.9800	0.0100	(40.631)	0	0	0
2020/09/01	R023	04/02/2021	6.32	Call	Bond Future	3,206.6000	3.2066	3,513.6000	3.5136	9.574	0	0	0
2020/09/01	R023	04/02/2021	6.33	Put	Bond Future	17.3400	0.0173	10.3100	0.0103	(40.542)	0	0	0
2020/09/01	R023	04/02/2021	6.33	Call	Bond Future	3,225.3700	3.2254	3,532.5600	3.5326	9.524	0	0	0
2020/09/01	R023	06/05/2021	7.58	Call	Bond Future	4,837.0200	4.8370	5,157.4800	5.1575	6.625	0	0	0
2020/09/01	R023	06/05/2021			Bond Future	4.7609	106.6157	4.5795	106.9371	(3.810)	0.0000	0.0000	0
2020/09/01	R023	06/05/2021	7.56	Call	Bond Future	4,803.9000	4.8039	5,124.3000	5.1243	6.670	0	0	0
2020/09/01	R023	06/05/2021	7.56	Put	Bond Future	2.3700	0.0024	1.3200	0.0013	(44.304)	0	0	0
2020/09/01	R023	06/05/2021	7.58	Put	Bond Future	2.2300	0.0022	1.2400	0.0012	(44.395)	0	0	0
2020/09/01	R023	06/05/2021	7.57	Call	Bond Future	4,820.4600	4.8205	5,140.8900	5.1409	6.647	0	0	0
2020/09/01	R023	06/05/2021	7.57	Put	Bond Future	2.3000	0.0023	1.2800	0.0013	(44.348)	0	0	0
2020/09/01	R023	05/08/2021	5.30	Call	Bond Future	1,069.2000	1.0692	1,298.0200	1.2980	21.401	0	0	0
2020/09/01	R023	05/08/2021	5.29	Put	Bond Future	361.7700	0.3618	264.2700	0.2643	(26.951)	0	0	0
2020/09/01	R023	05/08/2021			Bond Future	4.8309	107.7705	4.6178	108.0958	(4.410)	0.0000	0.0000	0
2020/09/01	R023	05/08/2021	5.31	Call	Bond Future	1,080.0200	1.0800	1,309.8100	1.3098	21.276	0	0	0

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2020/09/01	R023	05/08/2021	5.31	Put	Bond Future	353.1700		0.3532	257.6000	0.2576	(27.061)	0	0	0
2020/09/01	R023	05/08/2021	5.30	Put	Bond Future	357.4500		0.3574	260.9100	0.2609	(27.008)	0	0	0
2020/09/01	R023	05/08/2021	5.29	Call	Bond Future	1,058.4100		1.0584	1,286.2700	1.2863	21.529	0	0	0
2020/09/01	R035	05/11/2020	10.34	Put	Bond Future	5,686.7300		5.6867	5,139.4400	5.1394	(9.624)	0	0	0
2020/09/01	R035	05/11/2020			Bond Future	11.0550		86.2237	10.9388	86.9581	(1.051)	0.0000	0.0000	106,577
2020/09/01	R035	05/11/2020	10.33	Call	Bond Future	996.8600		0.9969	1,181.4900	1.1815	18.521	0	0	0
2020/09/01	R035	05/11/2020	10.33	Put	Bond Future	5,736.8800		5.7369	5,187.1900	5.1872	(9.582)	0	0	0
2020/09/01	R035	05/11/2020	10.34	Call	Bond Future	1,014.7100		1.0147	1,201.7400	1.2017	18.432	0	0	0
2020/09/01	R035	05/11/2020	10.32	Call	Bond Future	979.1000		0.9791	1,161.3300	1.1613	18.612	0	0	0
2020/09/01	R035	05/11/2020	10.32	Put	Bond Future	5,787.2000		5.7872	5,235.1100	5.2351	(9.540)	0	0	0
2020/09/01	R035	04/02/2021	10.14	Put	Bond Future	8,828.1300		8.8281	8,268.0900	8.2681	(6.344)	0	0	650
2020/09/01	R035	04/02/2021	11.14	Put	Bond Future	4,584.1400		4.5841	4,200.8700	4.2009	(8.361)	0	0	650
2020/09/01	R035	04/02/2021	10.05	Call	Bond Future	1,216.3200		1.2163	1,384.4100	1.3844	13.820	0	0	0
2020/09/01	R035	04/02/2021	10.04	Put	Bond Future	9,380.6500		9.3807	8,805.6200	8.8056	(6.130)	0	0	0
2020/09/01	R035	04/02/2021			Bond Future	11.2951		87.1091	11.1739	87.8507	(1.073)	0.0000	0.0000	0
2020/09/01	R035	04/02/2021	10.14	Call	Bond Future	1,343.8400		1.3438	1,525.4500	1.5254	13.514	0	0	0
2020/09/01	R035	04/02/2021	10.06	Call	Bond Future	1,230.0400		1.2300	1,399.6000	1.3996	13.785	0	0	0
2020/09/01	R035	04/02/2021	10.06	Put	Bond Future	9,268.6300		9.2686	8,696.5400	8.6965	(6.172)	0	0	0
2020/09/01	R035	04/02/2021	11.14	Call	Bond Future	3,633.2500		3.6332	3,991.6300	3.9916	9.864	0	0	0
2020/09/01	R035	04/02/2021	10.05	Put	Bond Future	9,324.5400		9.3245	8,750.9800	8.7510	(6.151)	0	0	0
2020/09/01	R035	04/02/2021	10.04	Call	Bond Future	1,202.7200		1.2027	1,369.3400	1.3693	13.854	0	0	0
2020/09/01	R035	06/05/2021	11.55	Call	Bond Future	4,957.1300		4.9571	5,357.0700	5.3571	8.068	0	0	0
2020/09/01	R035	06/05/2021	12.77	Call	Bond Future	9,167.6400		9.1676	9,717.3200	9.7173	5.996	0	0	0
2020/09/01	R035	06/05/2021	10.24	Put	Bond Future	10,025.4400		10.0254	9,479.7200	9.4797	(5.443)	0	0	0
2020/09/01	R035	06/05/2021	12.37	Call	Bond Future	7,749.5500		7.7496	8,255.2100	8.2552	6.525	0	0	0
2020/09/01	R035	06/05/2021	12.35	Put	Bond Future	3,065.2000		3.0652	2,816.0100	2.8160	(8.130)	0	0	0
2020/09/01	R035	06/05/2021			Bond Future	11.5337		83.5580	11.4069	84.3106	(1.099)	0.0000	0.0000	0
2020/09/01	R035	06/05/2021	12.37	Put	Bond Future	3,031.5000		3.0315	2,784.5400	2.7845	(8.146)	0	0	0
2020/09/01	R035	06/05/2021	12.35	Call	Bond Future	7,675.2000		7.6752	8,178.6300	8.1786	6.559	0	0	0
2020/09/01	R035	06/05/2021	11.55	Put	Bond Future	4,861.1900		4.8612	4,508.5100	4.5085	(7.255)	0	0	1,650
2020/09/01	R035	06/05/2021	12.77	Put	Bond Future	2,335.3900		2.3354	2,132.4500	2.1325	(8.690)	0	0	1,650
2020/09/01	R035	06/05/2021	10.24	Call	Bond Future	1,845.0400		1.8450	2,051.9400	2.0519	11.214	0	0	793
2020/09/01	R035	06/05/2021	12.36	Put	Bond Future	3,048.3100		3.0483	2,800.2300	2.8002	(8.138)	0	0	0
2020/09/01	R035	06/05/2021	10.81	Put	Bond Future	7,395.0000		7.3950	6,931.7500	6.9317	(6.264)	0	0	0
2020/09/01	R035	06/05/2021	10.81	Call	Bond Future	2,959.4900		2.9595	3,248.8600	3.2489	9.778	0	0	1,650
2020/09/01	R035	06/05/2021	11.32	Call	Bond Future	4,285.1200		4.2851	4,651.5300	4.6515	8.551	0	0	0
2020/09/01	R035	06/05/2021	11.32	Put	Bond Future	5,559.4000		5.5594	5,173.1900	5.1732	(6.947)	0	0	793
2020/09/01	R035	06/05/2021	12.02	Call	Bond Future	6,484.5100		6.4845	6,948.4200	6.9484	7.154	0	0	0
2020/09/01	R035	06/05/2021	12.02	Put	Bond Future	3,690.4900		3.6905	3,401.7800	3.4018	(7.823)	0	0	793
2020/09/01	R035	06/05/2021	12.36	Call	Bond Future	7,712.3600		7.7124	8,216.9000	8.2169	6.542	0	0	0
2020/09/01	R035	05/08/2021	5.31	Call	Bond Future	1.9200		0.0019	2.3800	0.0024	23.958	0	0	0
2020/09/01	R035	05/08/2021			Bond Future	11.7880		84.4632	11.6555	85.2243	(1.124)	0.0000	0.0000	0
2020/09/01	R035	05/08/2021	5.29	Call	Bond Future	1.8400		0.0018	2.2800	0.0023	23.913	0	0	0
2020/09/01	R035	05/08/2021	5.29	Put	Bond Future	53,862.6000		53.8626	53,101.9300	53.1019	(1.412)	0	0	0
2020/09/01	R035	05/08/2021	5.31	Put	Bond Future	53,629.3900		53.6294	52,868.7400	52.8687	(1.418)	0	0	0
2020/09/01	R035	05/08/2021	5.30	Call	Bond Future	1.8800		0.0019	2.3300	0.0023	23.936	0	0	0
2020/09/01	R035	05/08/2021	5.30	Put	Bond Future	53,745.9300		53.7459	52,985.2700	52.9853	(1.415)	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
2020/09/01	R186	05/11/2020	8.65	Call	Bond Future	5,912.8500	5.9128	6,686.4700	6.6865	13.084	0	0	0
2020/09/01	R186	05/11/2020	8.64	Put	Bond Future	181.6800	0.1817	115.2100	0.1152	(36.586)	0	0	0
2020/09/01	R186	05/11/2020	7.50	Call	Bond Future	1,548.3600	1.5484	1,985.9100	1.9859	28.259	0	0	80
2020/09/01	R186	05/11/2020	8.00	Put	Bond Future	696.5100	0.6965	488.7100	0.4887	(29.834)	0	0	0
2020/09/01	R186	05/11/2020			Bond Future	7.5230	118.4314	7.3642	119.2700	(2.111)	0.0000	0.0000	90,690
2020/09/01	R186	05/11/2020	8.66	Call	Bond Future	5,957.5800	5.9576	6,732.6300	6.7326	13.009	0	0	0
2020/09/01	R186	05/11/2020	8.66	Put	Bond Future	172.5600	0.1726	108.9700	0.1090	(36.851)	0	0	0
2020/09/01	R186	05/11/2020	7.00	Put	Bond Future	3,360.1700	3.3602	2,747.3400	2.7473	(18.238)	0	0	0
2020/09/01	R186	05/11/2020	7.00	Call	Bond Future	568.6600	0.5687	794.4700	0.7945	39.709	0	0	1,200
2020/09/01	R186	05/11/2020	8.65	Put	Bond Future	177.0700	0.1771	112.0500	0.1121	(36.720)	0	0	0
2020/09/01	R186	05/11/2020	8.64	Call	Bond Future	5,868.1900	5.8682	6,640.3600	6.6404	13.159	0	0	0
2020/09/01	R186	05/11/2020	6.50	Put	Bond Future	5,687.8000	5.6878	4,928.7800	4.9288	(13.345)	0	0	0
2020/09/01	R186	05/11/2020	7.50	Put	Bond Future	1,669.1400	1.6691	1,268.0500	1.2681	(24.030)	0	0	0
2020/09/01	R186	05/11/2020	8.00	Call	Bond Future	3,170.0000	3.1700	3,800.8400	3.8008	19.900	0	0	1,200
2020/09/01	R186	05/11/2020	7.84	Put	Bond Future	935.7000	0.9357	673.1700	0.6732	(28.057)	0	0	0
2020/09/01	R186	05/11/2020	9.26	Put	Bond Future	30.2600	0.0303	16.7600	0.0168	(44.613)	0	0	3,500
2020/09/01	R186	05/11/2020	6.50	Call	Bond Future	146.5800	0.1466	226.2000	0.2262	54.318	0	0	80
2020/09/01	R186	05/11/2020	7.84	Call	Bond Future	2,587.1900	2.5872	3,163.3000	3.1633	22.268	0	0	3,500
2020/09/01	R186	05/11/2020	8.34	Put	Bond Future	358.4400	0.3584	239.1900	0.2392	(33.269)	0	0	0
2020/09/01	R186	05/11/2020	8.34	Call	Bond Future	4,553.6200	4.5536	5,273.0100	5.2730	15.798	0	0	3,500
2020/09/01	R186	05/11/2020	9.26	Call	Bond Future	8,718.4400	8.7184	9,543.5800	9.5436	9.464	0	0	0
2020/09/01	R186	04/02/2021	8.15	Call	Bond Future	3,604.3100	3.6043	4,171.5600	4.1716	15.738	0	0	0
2020/09/01	R186	04/02/2021			Bond Future	7.7134	114.3687	7.5454	115.2155	(2.178)	0.0000	0.0000	50
2020/09/01	R186	04/02/2021	8.15	Put	Bond Future	1,439.7600	1.4398	1,160.1400	1.1601	(19.421)	0	0	0
2020/09/01	R186	04/02/2021	8.00	Put	Bond Future	1,704.1400	1.7041	1,386.1800	1.3862	(18.658)	0	0	15,177
2020/09/01	R186	04/02/2021	8.16	Call	Bond Future	3,637.0100	3.6370	4,206.7100	4.2067	15.664	0	0	0
2020/09/01	R186	04/02/2021	8.17	Put	Bond Future	1,407.1300	1.4071	1,132.4200	1.1324	(19.523)	0	0	0
2020/09/01	R186	04/02/2021	8.00	Call	Bond Future	3,131.0500	3.1311	3,659.9600	3.6600	16.892	0	0	0
2020/09/01	R186	04/02/2021	8.16	Put	Bond Future	1,423.5100	1.4235	1,146.3400	1.1463	(19.471)	0	0	0
2020/09/01	R186	04/02/2021	8.17	Call	Bond Future	3,669.5600	3.6696	4,241.7200	4.2417	15.592	0	0	0
2020/09/01	R186	06/05/2021	10.77	Call	Bond Future	12,771.8900	12.7719	13,602.2600	13.6023	6.502	0	0	0
2020/09/01	R186	06/05/2021	10.76	Put	Bond Future	120.3600	0.1204	90.2100	0.0902	(25.050)	0	0	0
2020/09/01	R186	06/05/2021			Bond Future	7.9156	115.5809	7.7366	116.4410	(2.262)	0.0000	0.0000	0
2020/09/01	R186	06/05/2021	10.78	Call	Bond Future	12,811.1500	12.8112	13,641.9100	13.6419	6.485	0	0	0
2020/09/01	R186	06/05/2021	10.78	Put	Bond Future	116.7900	0.1168	87.4300	0.0874	(25.139)	0	0	0
2020/09/01	R186	06/05/2021	10.77	Put	Bond Future	118.5600	0.1186	88.8100	0.0888	(25.093)	0	0	0
2020/09/01	R186	06/05/2021	10.76	Call	Bond Future	12,732.6400	12.7326	13,562.6100	13.5626	6.518	0	0	0
2020/09/01	R186	05/08/2021	8.61	Call	Bond Future	4,320.5800	4.3206	4,873.5800	4.8736	12.799	0	0	0
2020/09/01	R186	05/08/2021	8.62	Put	Bond Future	2,174.7100	2.1747	1,859.6900	1.8597	(14.486)	0	0	0
2020/09/01	R186	05/08/2021			Bond Future	8.1355	111.5518	7.9451	112.4216	(2.341)	0.0000	0.0000	0
2020/09/01	R186	05/08/2021	8.61	Put	Bond Future	2,190.6700	2.1907	1,873.8700	1.8739	(14.461)	0	0	0
2020/09/01	R186	05/08/2021	8.62	Call	Bond Future	4,348.9600	4.3490	4,903.7400	4.9037	12.757	0	0	0
2020/09/01	R186	05/08/2021	8.63	Call	Bond Future	4,377.8100	4.3778	4,934.3600	4.9344	12.713	0	0	0
2020/09/01	R186	05/08/2021	8.63	Put	Bond Future	2,159.2600	2.1593	1,846.0100	1.8460	(14.507)	0	0	0
2020/09/01	R197	05/11/2020			Bond Future	314.1816	314.1816	314.2260	314.2260	0.014	0.0000	0.0000	2,902
2020/09/01	R197	04/02/2021			Bond Future	309.7029	309.7029	309.7469	309.7469	0.014	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
2020/09/01	R197	06/05/2021			Bond Future	313.0586		313.1144		0.018	0.0000	0.0000	0
2020/09/01	R197	05/08/2021			Bond Future	308.5912		308.6489		0.019	0.0000	0.0000	0
2020/09/01	R202	05/11/2020			Bond Future	217.5203		217.3412		(0.082)	0.0000	0.0000	8,159
2020/09/01	R202	04/02/2021			Bond Future	215.6739		215.4923		(0.084)	0.0000	0.0000	0
2020/09/01	R202	06/05/2021			Bond Future	218.0106		217.8348		(0.081)	0.0000	0.0000	0
2020/09/01	R202	05/08/2021			Bond Future	216.2099		216.0333		(0.082)	0.0000	0.0000	0
2020/09/01	R208	05/11/2020	4.78	Call	Bond Future	531.9000	0.5319	481.3300	0.4813	(9.507)	0	0	0
2020/09/01	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/09/01	R208	05/11/2020			Bond Future	3.4056	102.0327	3.5358	101.9821	3.821	0.0000	0.0000	7,525
2020/09/01	R208	05/11/2020	4.79	Call	Bond Future	535.7500	0.5358	485.1800	0.4852	(9.439)	0	0	0
2020/09/01	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/09/01	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/09/01	R208	05/11/2020	4.77	Call	Bond Future	528.0500	0.5280	477.4800	0.4775	(9.577)	0	0	0
2020/09/01	R209	05/11/2020	10.02	Call	Bond Future	613.8000	0.6138	749.2000	0.7492	22.059	0	0	0
2020/09/01	R209	05/11/2020			Bond Future	10.9446	66.1193	10.8187	66.8070	(1.150)	0.0000	0.0000	26,330
2020/09/01	R209	05/11/2020	10.00	Call	Bond Future	591.8700	0.5919	723.4800	0.7235	22.236	0	0	0
2020/09/01	R209	05/11/2020	10.00	Put	Bond Future	6,018.1600	6.0182	5,462.0600	5.4621	(9.240)	0	0	0
2020/09/01	R209	05/11/2020	10.02	Put	Bond Future	5,918.5800	5.9186	5,366.2700	5.3663	(9.332)	0	0	0
2020/09/01	R209	05/11/2020	10.01	Call	Bond Future	602.8000	0.6028	736.3000	0.7363	22.147	0	0	0
2020/09/01	R209	05/11/2020	10.01	Put	Bond Future	5,968.3000	5.9683	5,414.0900	5.4141	(9.286)	0	0	0
2020/09/01	R209	04/02/2021	10.12	Put	Bond Future	7,156.1100	7.1561	6,654.2400	6.6542	(7.013)	0	0	0
2020/09/01	R209	04/02/2021			Bond Future	11.1516	66.7985	11.0210	67.4931	(1.172)	0.0000	0.0000	0
2020/09/01	R209	04/02/2021	10.11	Call	Bond Future	1,349.9500	1.3500	1,541.1500	1.5412	14.163	0	0	0
2020/09/01	R209	04/02/2021	10.11	Put	Bond Future	7,201.8000	7.2018	6,698.4200	6.6984	(6.990)	0	0	0
2020/09/01	R209	04/02/2021	10.12	Call	Bond Future	1,364.0100	1.3640	1,556.7200	1.5567	14.128	0	0	0
2020/09/01	R209	04/02/2021	10.10	Call	Bond Future	1,335.9800	1.3360	1,525.6800	1.5257	14.199	0	0	0
2020/09/01	R209	04/02/2021	10.10	Put	Bond Future	7,247.6500	7.2476	6,742.7700	6.7428	(6.966)	0	0	0
2020/09/01	R209	06/05/2021	12.25	Put	Bond Future	2,640.0200	2.6400	2,415.8300	2.4158	(8.492)	0	0	3,000
2020/09/01	R209	06/05/2021	12.23	Put	Bond Future	2,668.7400	2.6687	2,442.5400	2.4425	(8.476)	0	0	0
2020/09/01	R209	06/05/2021	12.22	Call	Bond Future	6,864.4400	6.8644	7,341.5300	7.3415	6.950	0	0	0
2020/09/01	R209	06/05/2021			Bond Future	11.3636	64.3666	11.2274	65.0709	(1.198)	0.0000	0.0000	1,420
2020/09/01	R209	06/05/2021	10.25	Put	Bond Future	8,046.3300	8.0463	7,564.5800	7.5646	(5.987)	0	0	0
2020/09/01	R209	06/05/2021	10.25	Call	Bond Future	1,939.8500	1.9399	2,162.4000	2.1624	11.473	0	0	3,000
2020/09/01	R209	06/05/2021	11.25	Call	Bond Future	4,051.8300	4.0518	4,412.8000	4.4128	8.909	0	0	0
2020/09/01	R209	06/05/2021	11.25	Put	Bond Future	4,638.5600	4.6386	4,295.2300	4.2952	(7.402)	0	0	3,000
2020/09/01	R209	06/05/2021	12.25	Call	Bond Future	6,960.1900	6.9602	7,440.3000	7.4403	6.898	0	0	0
2020/09/01	R209	06/05/2021	12.23	Call	Bond Future	6,896.2600	6.8963	7,374.3600	7.3744	6.933	0	0	0
2020/09/01	R209	06/05/2021	12.22	Put	Bond Future	2,683.3200	2.6833	2,456.1100	2.4561	(8.467)	0	0	0
2020/09/01	R209	06/05/2021	12.24	Call	Bond Future	6,928.1200	6.9281	7,407.2300	7.4072	6.915	0	0	0
2020/09/01	R209	06/05/2021	12.24	Put	Bond Future	2,654.2400	2.6542	2,429.0500	2.4291	(8.484)	0	0	0
2020/09/01	R209	05/08/2021	11.81	Put	Bond Future	4,217.8900	4.2179	3,915.4500	3.9155	(7.170)	0	0	0
2020/09/01	R209	05/08/2021			Bond Future	11.5844	65.0640	11.4428	65.7763	(1.222)	0.0000	0.0000	0
2020/09/01	R209	05/08/2021	11.80	Call	Bond Future	5,300.7700	5.3008	5,709.4200	5.7094	7.709	0	0	0
2020/09/01	R209	05/08/2021	11.80	Put	Bond Future	4,238.7900	4.2388	3,935.2100	3.9352	(7.162)	0	0	0
2020/09/01	R209	05/08/2021	11.81	Call	Bond Future	5,328.5000	5.3285	5,738.2900	5.7383	7.691	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
2020/09/01	R209	05/08/2021	11.79	Call	Bond Future	5,273.3300	5.2733	5,680.8400	5.6808	7.728	0	0	0
2020/09/01	R209	05/08/2021	11.79	Put	Bond Future	4,260.0400	4.2600	3,955.3200	3.9553	(7.153)	0	0	0
2020/09/01	R210	05/11/2020			Bond Future	189.2573	189.2573	189.6785	189.6785	0.223	0.0000	0.0000	2,243
2020/09/01	R210	04/02/2021			Bond Future	191.2474	191.2474	191.6725	191.6725	0.222	0.0000	0.0000	0
2020/09/01	R210	06/05/2021			Bond Future	190.6300	190.6300	191.0667	191.0667	0.229	0.0000	0.0000	0
2020/09/01	R210	05/08/2021			Bond Future	192.7394	192.7394	193.1817	193.1817	0.229	0.0000	0.0000	0
2020/09/01	R212	05/11/2020			Bond Future	168.8436	168.8436	168.8629	168.8629	0.011	0.0000	0.0000	6,967
2020/09/01	R212	04/02/2021			Bond Future	168.3412	168.3412	168.3602	168.3602	0.011	0.0000	0.0000	0
2020/09/01	R212	06/05/2021			Bond Future	170.1651	170.1651	170.1904	170.1904	0.015	0.0000	0.0000	0
2020/09/01	R212	05/08/2021			Bond Future	169.7371	169.7371	169.7635	169.7635	0.016	0.0000	0.0000	0
2020/09/01	R213	05/11/2020	9.60	Put	Bond Future	3,190.4100	3.1904	2,711.0400	2.7110	(15.025)	0	0	0
2020/09/01	R213	05/11/2020	9.59	Call	Bond Future	1,419.3500	1.4194	1,729.9300	1.7299	21.882	0	0	0
2020/09/01	R213	05/11/2020			Bond Future	9.9101	82.8272	9.7684	83.6203	(1.430)	0.0000	0.0000	16,462
2020/09/01	R213	05/11/2020	9.60	Call	Bond Future	1,441.2500	1.4413	1,755.0100	1.7550	21.770	0	0	0
2020/09/01	R213	05/11/2020	9.59	Put	Bond Future	3,225.7400	3.2257	2,743.1900	2.7432	(14.959)	0	0	0
2020/09/01	R213	05/11/2020	9.61	Call	Bond Future	1,463.3600	1.4634	1,780.3000	1.7803	21.658	0	0	0
2020/09/01	R213	05/11/2020	9.61	Put	Bond Future	3,155.3400	3.1553	2,679.1500	2.6792	(15.092)	0	0	0
2020/09/01	R213	04/02/2021	9.40	Call	Bond Future	1,601.4700	1.6015	1,867.2300	1.8672	16.595	0	0	0
2020/09/01	R213	04/02/2021	9.39	Put	Bond Future	5,697.1300	5.6971	5,159.7600	5.1598	(9.432)	0	0	0
2020/09/01	R213	04/02/2021			Bond Future	10.1283	83.6777	9.9807	84.4787	(1.457)	0.0000	0.0000	0
2020/09/01	R213	04/02/2021	9.41	Call	Bond Future	1,619.5100	1.6195	1,887.3400	1.8873	16.538	0	0	0
2020/09/01	R213	04/02/2021	9.41	Put	Bond Future	5,617.8800	5.6179	5,084.6400	5.0846	(9.492)	0	0	0
2020/09/01	R213	04/02/2021	9.40	Put	Bond Future	5,657.3100	5.6573	5,122.0000	5.1220	(9.462)	0	0	0
2020/09/01	R213	04/02/2021	9.39	Call	Bond Future	1,583.7600	1.5838	1,847.4600	1.8475	16.650	0	0	0
2020/09/01	R213	06/05/2021	11.91	Put	Bond Future	1,347.8600	1.3479	1,181.6000	1.1816	(12.335)	0	0	0
2020/09/01	R213	06/05/2021			Bond Future	10.3463	81.0354	10.1920	81.8479	(1.492)	0.0000	0.0000	0
2020/09/01	R213	06/05/2021	11.90	Call	Bond Future	8,968.3800	8.9684	9,613.5800	9.6136	7.194	0	0	0
2020/09/01	R213	06/05/2021	11.90	Put	Bond Future	1,359.2500	1.3593	1,191.9000	1.1919	(12.312)	0	0	0
2020/09/01	R213	06/05/2021	11.91	Call	Bond Future	9,002.7700	9.0028	9,649.0600	9.6491	7.179	0	0	0
2020/09/01	R213	06/05/2021	11.89	Call	Bond Future	8,934.0200	8.9340	9,578.1300	9.5781	7.210	0	0	0
2020/09/01	R213	06/05/2021	11.89	Put	Bond Future	1,370.7100	1.3707	1,202.2700	1.2023	(12.289)	0	0	0
2020/09/01	R213	05/08/2021	10.85	Call	Bond Future	5,122.7600	5.1228	5,601.0500	5.6011	9.337	0	0	0
2020/09/01	R213	05/08/2021	10.84	Put	Bond Future	3,787.4900	3.7875	3,442.7000	3.4427	(9.103)	0	0	0
2020/09/01	R213	05/08/2021			Bond Future	10.5792	81.9132	10.4181	82.7349	(1.523)	0.0000	0.0000	0
2020/09/01	R213	05/08/2021	10.86	Call	Bond Future	5,151.7200	5.1517	5,631.4300	5.6314	9.312	0	0	0
2020/09/01	R213	05/08/2021	10.86	Put	Bond Future	3,745.9900	3.7460	3,404.0500	3.4040	(9.128)	0	0	0
2020/09/01	R213	05/08/2021	10.85	Put	Bond Future	3,766.5300	3.7665	3,423.1700	3.4232	(9.116)	0	0	0
2020/09/01	R213	05/08/2021	10.84	Call	Bond Future	5,094.1800	5.0942	5,571.0400	5.5710	9.361	0	0	0
2020/09/01	R214	05/11/2020	10.26	Put	Bond Future	6,217.0900	6.2171	5,676.4000	5.6764	(8.697)	0	0	0
2020/09/01	R214	05/11/2020			Bond Future	11.2117	63.8164	11.0910	64.4851	(1.077)	0.0000	0.0000	20,096
2020/09/01	R214	05/11/2020	10.25	Call	Bond Future	608.0900	0.6081	734.2300	0.7342	20.744	0	0	0
2020/09/01	R214	05/11/2020	10.25	Put	Bond Future	6,268.8500	6.2688	5,726.3300	5.7263	(8.654)	0	0	0
2020/09/01	R214	05/11/2020	10.26	Call	Bond Future	619.3200	0.6193	747.2900	0.7473	20.663	0	0	0
2020/09/01	R214	05/11/2020	10.24	Call	Bond Future	597.5200	0.5975	721.9000	0.7219	20.816	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
2020/09/01	R214	05/11/2020	10.24	Put	Bond Future	6,321.3700	6.3214	5,777.0900	5.7771	(8.610)	0	0	0
2020/09/01	R214	04/02/2021	10.33	Call	Bond Future	1,349.9100	1.3499	1,530.8100	1.5308	13.401	0	0	0
2020/09/01	R214	04/02/2021			Bond Future	11.4187	64.4717	11.2930	65.1470	(1.100)	0.0000	0.0000	0
2020/09/01	R214	04/02/2021	10.31	Call	Bond Future	1,321.9300	1.3219	1,499.9600	1.5000	13.467	0	0	0
2020/09/01	R214	04/02/2021	10.31	Put	Bond Future	7,719.3700	7.7194	7,222.0200	7.2220	(6.443)	0	0	0
2020/09/01	R214	04/02/2021	10.33	Put	Bond Future	7,622.7300	7.6227	7,128.2500	7.1283	(6.487)	0	0	0
2020/09/01	R214	04/02/2021	10.32	Call	Bond Future	1,335.8700	1.3359	1,515.3300	1.5153	13.434	0	0	0
2020/09/01	R214	04/02/2021	10.32	Put	Bond Future	7,670.9600	7.6710	7,175.0400	7.1750	(6.465)	0	0	0
2020/09/01	R214	06/05/2021	12.26	Call	Bond Future	6,220.0200	6.2200	6,661.4900	6.6615	7.098	0	0	0
2020/09/01	R214	06/05/2021	12.25	Put	Bond Future	3,077.1000	3.0771	2,832.7000	2.8327	(7.943)	0	0	0
2020/09/01	R214	06/05/2021			Bond Future	11.6230	61.8780	11.4919	62.5628	(1.127)	0.0000	0.0000	0
2020/09/01	R214	06/05/2021	12.27	Call	Bond Future	6,250.7500	6.2508	6,693.2700	6.6933	7.079	0	0	0
2020/09/01	R214	06/05/2021	12.27	Put	Bond Future	3,043.5700	3.0436	2,801.2900	2.8013	(7.960)	0	0	0
2020/09/01	R214	06/05/2021	12.26	Put	Bond Future	3,060.2800	3.0603	2,816.9500	2.8169	(7.951)	0	0	0
2020/09/01	R214	06/05/2021	12.25	Call	Bond Future	6,189.3300	6.1893	6,629.7300	6.6297	7.115	0	0	0
2020/09/01	R214	05/08/2021	12.01	Call	Bond Future	5,309.3500	5.3093	5,702.2300	5.7022	7.400	0	0	0
2020/09/01	R214	05/08/2021			Bond Future	11.8390	62.5484	11.7025	63.2409	(1.153)	0.0000	0.0000	0
2020/09/01	R214	05/08/2021	12.01	Put	Bond Future	4,459.5200	4.4595	4,159.8800	4.1599	(6.719)	0	0	0
2020/09/01	R214	05/08/2021	12.03	Put	Bond Future	4,416.1200	4.4161	4,118.6700	4.1187	(6.736)	0	0	0
2020/09/01	R214	05/08/2021	12.02	Call	Bond Future	5,336.6800	5.3367	5,730.6600	5.7307	7.382	0	0	0
2020/09/01	R214	05/08/2021	12.02	Put	Bond Future	4,437.7700	4.4378	4,139.2300	4.1392	(6.727)	0	0	0
2020/09/01	R214	05/08/2021	12.03	Call	Bond Future	5,364.0500	5.3640	5,759.1200	5.7591	7.365	0	0	0
2020/09/01	R248	05/11/2020	10.03	Call	Bond Future	207.9900	0.2080	258.5500	0.2586	24.309	0	0	0
2020/09/01	R248	05/11/2020	10.02	Put	Bond Future	11,747.8900	11.7479	11,033.7600	11.0338	(6.079)	0	0	0
2020/09/01	R248	05/11/2020			Bond Future	11.5844	78.3495	11.4682	79.1132	(1.003)	0.0000	0.0000	111,787
2020/09/01	R248	05/11/2020	10.04	Call	Bond Future	212.8900	0.2129	264.4800	0.2645	24.233	0	0	0
2020/09/01	R248	05/11/2020	10.04	Put	Bond Future	11,591.0200	11.5910	10,878.9500	10.8789	(6.143)	0	0	0
2020/09/01	R248	05/11/2020	11.00	Put	Bond Future	5,409.5900	5.4096	4,879.9100	4.8799	(9.791)	0	0	0
2020/09/01	R248	05/11/2020	11.00	Call	Bond Future	1,426.3000	1.4263	1,660.2800	1.6603	16.405	0	0	950
2020/09/01	R248	05/11/2020	10.00	Put	Bond Future	11,905.6500	11.9057	11,189.5400	11.1895	(6.015)	0	0	0
2020/09/01	R248	05/11/2020	10.00	Call	Bond Future	193.8400	0.1938	241.3900	0.2414	24.531	0	0	950
2020/09/01	R248	05/11/2020	10.03	Put	Bond Future	11,669.3300	11.6693	10,956.2300	10.9562	(6.111)	0	0	0
2020/09/01	R248	05/11/2020	10.02	Call	Bond Future	203.1900	0.2032	252.7200	0.2527	24.376	0	0	0
2020/09/01	R248	04/02/2021	10.75	Call	Bond Future	1,645.7500	1.6457	1,855.3700	1.8554	12.737	0	0	2,590
2020/09/01	R248	04/02/2021	10.47	Put	Bond Future	10,572.3400	10.5723	9,966.1700	9.9662	(5.734)	0	0	0
2020/09/01	R248	04/02/2021	10.46	Call	Bond Future	1,196.2200	1.1962	1,359.8700	1.3599	13.681	0	0	0
2020/09/01	R248	04/02/2021			Bond Future	11.8103	79.1540	11.6888	79.9253	(1.029)	0.0000	0.0000	0
2020/09/01	R248	04/02/2021	10.75	Put	Bond Future	8,886.9500	8.8870	8,325.2600	8.3253	(6.320)	0	0	0
2020/09/01	R248	04/02/2021	11.50	Put	Bond Future	5,483.9200	5.4839	5,060.7800	5.0608	(7.716)	0	0	0
2020/09/01	R248	04/02/2021	11.50	Call	Bond Future	3,485.5300	3.4855	3,833.7000	3.8337	9.989	0	0	2,590
2020/09/01	R248	04/02/2021	10.47	Call	Bond Future	1,210.1100	1.2101	1,375.2500	1.3753	13.647	0	0	0
2020/09/01	R248	04/02/2021	10.46	Put	Bond Future	10,635.9700	10.6360	10,028.3100	10.0283	(5.713)	0	0	0
2020/09/01	R248	04/02/2021	10.48	Call	Bond Future	1,224.1000	1.2241	1,390.7500	1.3907	13.614	0	0	0
2020/09/01	R248	04/02/2021	10.48	Put	Bond Future	10,508.9400	10.5089	9,904.2800	9.9043	(5.754)	0	0	0
2020/09/01	R248	06/05/2021	12.36	Call	Bond Future	6,292.9700	6.2930	6,755.1200	6.7551	7.344	0	0	0
2020/09/01	R248	06/05/2021			Bond Future	12.0341	75.5817	11.9067	76.3640	(1.059)	0.0000	0.0000	0
2020/09/01	R248	06/05/2021	12.34	Call	Bond Future	6,225.6800	6.2257	6,685.1600	6.6852	7.380	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
2020/09/01	R248	06/05/2021	12.34	Put	Bond Future	4,406.9300	4.4069	4,084.1200	4.0841	(7.325)	0	0	0
2020/09/01	R248	06/05/2021	12.36	Put	Bond Future	4,358.1300	4.3581	4,037.9900	4.0380	(7.346)	0	0	0
2020/09/01	R248	06/05/2021	12.35	Call	Bond Future	6,259.3000	6.2593	6,720.1100	6.7201	7.362	0	0	0
2020/09/01	R248	06/05/2021	12.35	Put	Bond Future	4,382.4600	4.3825	4,060.9800	4.0610	(7.336)	0	0	0
2020/09/01	R248	05/08/2021	12.51	Put	Bond Future	4,954.5300	4.9545	4,619.0700	4.6191	(6.771)	0	0	0
2020/09/01	R248	05/08/2021			Bond Future	12.2722	76.4006	12.1387	77.1917	(1.088)	0.0000	0.0000	0
2020/09/01	R248	05/08/2021	12.51	Call	Bond Future	6,326.3300	6.3263	6,781.9300	6.7819	7.202	0	0	0
2020/09/01	R248	05/08/2021	12.52	Call	Bond Future	6,358.5400	6.3585	6,815.3800	6.8154	7.185	0	0	0
2020/09/01	R248	05/08/2021	12.50	Put	Bond Future	4,979.0900	4.9791	4,642.3800	4.6424	(6.762)	0	0	0
2020/09/01	R248	05/08/2021	12.52	Put	Bond Future	4,930.1000	4.9301	4,595.8800	4.5959	(6.779)	0	0	0
2020/09/01	R248	05/08/2021	12.50	Call	Bond Future	6,294.1600	6.2942	6,748.5100	6.7485	7.219	0	0	0

**Total**

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