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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2020 TO 21/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	2025	06/08/2020		Bond Future	137.4317	137.4317	137.4020	137.4020	(0.022)	0.0000	0.0000	6,043
2020/07/21	2025	05/11/2020		Bond Future	138.9009	138.9009	138.8594	138.8594	(0.030)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	2025	04/02/2021			Bond Future	139.0341	139.0341	138.9595	138.9595	(0.054)	0.0000	0.0000	0
2020/07/21	2025	06/05/2021			Bond Future	140.7111	140.7111	140.5949	140.5949	(0.083)	0.0000	0.0000	0
2020/07/21	2025	05/08/2021			Bond Future	140.7752	140.7752	140.6307	140.6307	(0.103)	0.0000	0.0000	0
2020/07/21	2029	06/08/2020			Bond Future	97.8597	97.8597	97.8022	97.8022	(0.059)	0.0000	0.0000	4,982
2020/07/21	2029	05/11/2020			Bond Future	97.7828	97.7828	97.7166	97.7166	(0.068)	0.0000	0.0000	1,206
2020/07/21	2029	04/02/2021			Bond Future	98.9369	98.9369	98.8469	98.8469	(0.091)	0.0000	0.0000	0
2020/07/21	2029	06/05/2021			Bond Future	98.9926	98.9926	98.8727	98.8727	(0.121)	0.0000	0.0000	0
2020/07/21	2029	05/08/2021			Bond Future	100.1121	100.1121	99.9719	99.9719	(0.140)	0.0000	0.0000	0
2020/07/21	2030	06/08/2020	9.11	Call	Bond Future	365.6300	0.3656	588.6800	0.5887	61.004	0	0	0
2020/07/21	2030	06/08/2020	9.95	Put	Bond Future	321.0900	0.3211	163.8600	0.1639	(48.968)	0	0	5,850
2020/07/21	2030	06/08/2020	10.40	Put	Bond Future	68.2300	0.0682	28.0000	0.0280	(58.962)	0	0	0
2020/07/21	2030	06/08/2020	11.25	Call	Bond Future	9,466.0400	9.4660	10,384.6600	10.3847	9.704	0	0	0
2020/07/21	2030	06/08/2020	10.00	Call	Bond Future	3,159.0000	3.1590	3,940.9700	3.9410	24.754	0	0	470
2020/07/21	2030	06/08/2020	10.05	Put	Bond Future	232.6300	0.2326	113.1300	0.1131	(51.369)	0	0	0
2020/07/21	2030	06/08/2020	10.70	Call	Bond Future	6,671.9600	6.6720	7,579.0900	7.5791	13.596	0	0	470
2020/07/21	2030	06/08/2020	9.75	Put	Bond Future	586.1900	0.5862	328.9700	0.3290	(43.880)	0	0	0
2020/07/21	2030	06/08/2020	9.42	Call	Bond Future	976.8900	0.9769	1,414.3800	1.4144	44.784	0	0	0
2020/07/21	2030	06/08/2020			Bond Future	9.4902	91.0803	9.3322	91.9996	(1.665)	0.0000	0.0000	106,732
2020/07/21	2030	06/08/2020	9.09	Call	Bond Future	339.1600	0.3392	550.2000	0.5502	62.224	0	0	0
2020/07/21	2030	06/08/2020	9.09	Put	Bond Future	2,691.6100	2.6916	1,983.3600	1.9834	(26.313)	0	0	0
2020/07/21	2030	06/08/2020	10.40	Call	Bond Future	5,133.4900	5.1335	6,012.5500	6.0125	17.124	0	0	0
2020/07/21	2030	06/08/2020	10.70	Put	Bond Future	18.4900	0.0185	6.3300	0.0063	(65.765)	0	0	0
2020/07/21	2030	06/08/2020	9.05	Put	Bond Future	2,882.4900	2.8825	2,151.2200	2.1512	(25.369)	0	0	0
2020/07/21	2030	06/08/2020	9.05	Call	Bond Future	290.5400	0.2905	478.5600	0.4786	64.714	0	0	450
2020/07/21	2030	06/08/2020	8.36	Put	Bond Future	6,860.1100	6.8601	5,949.3900	5.9494	(13.276)	0	0	0
2020/07/21	2030	06/08/2020	8.36	Call	Bond Future	7.5600	0.0076	16.1300	0.0161	113.360	0	0	800
2020/07/21	2030	06/08/2020	8.86	Put	Bond Future	3,868.0400	3.8680	3,047.6500	3.0476	(21.209)	0	0	0
2020/07/21	2030	06/08/2020	8.86	Call	Bond Future	127.4300	0.1274	226.3300	0.2263	77.611	0	0	800
2020/07/21	2030	06/08/2020	9.11	Put	Bond Future	2,598.6300	2.5986	1,902.3900	1.9024	(26.793)	0	0	0
2020/07/21	2030	06/08/2020	9.95	Call	Bond Future	2,928.9000	2.9289	3,690.9600	3.6910	26.019	0	0	0
2020/07/21	2030	06/08/2020	11.25	Put	Bond Future	0.8700	0.0009	0.2000	0.0002	(77.011)	0	0	0
2020/07/21	2030	06/08/2020	10.21	Put	Bond Future	135.3300	0.1353	60.9200	0.0609	(54.984)	0	0	0
2020/07/21	2030	06/08/2020	10.00	Put	Bond Future	273.5900	0.2736	136.2700	0.1363	(50.192)	0	0	0
2020/07/21	2030	06/08/2020	10.75	Call	Bond Future	6,928.8000	6.9288	7,838.4200	7.8384	13.128	0	0	0
2020/07/21	2030	06/08/2020	10.05	Call	Bond Future	3,394.4900	3.3945	4,194.2800	4.1943	23.561	0	0	0
2020/07/21	2030	06/08/2020	9.75	Call	Bond Future	2,071.9800	2.0720	2,734.0500	2.7340	31.953	0	0	450
2020/07/21	2030	06/08/2020	9.42	Put	Bond Future	1,383.7800	1.3838	901.9800	0.9020	(34.818)	0	0	800
2020/07/21	2030	06/08/2020	9.10	Call	Bond Future	352.2500	0.3523	569.2500	0.5692	61.604	0	0	0
2020/07/21	2030	06/08/2020	9.10	Put	Bond Future	2,644.9500	2.6450	1,942.6600	1.9427	(26.552)	0	0	0
2020/07/21	2030	06/08/2020	11.47	Call	Bond Future	10,555.0000	10.5550	11,474.1200	11.4741	8.708	0	0	0
2020/07/21	2030	06/08/2020	11.47	Put	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	622
2020/07/21	2030	06/08/2020	10.21	Call	Bond Future	4,174.1700	4.1742	5,019.0500	5.0190	20.241	0	0	622
2020/07/21	2030	06/08/2020	10.87	Call	Bond Future	7,543.9400	7.5439	8,457.8100	8.4578	12.114	0	0	0
2020/07/21	2030	06/08/2020	10.87	Put	Bond Future	7.7800	0.0078	2.3600	0.0024	(69.666)	0	0	622
2020/07/21	2030	06/08/2020	10.75	Put	Bond Future	14.4400	0.0144	4.7700	0.0048	(66.967)	0	0	0
2020/07/21	2030	06/08/2020	9.20	Put	Bond Future	2,201.3800	2.2014	1,562.8100	1.5628	(29.008)	0	0	2,500

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2020/07/21	2030	06/08/2020	9.20	Call	Bond Future	503.4300	0.5034	784.1500	0.7842	55.761	0	0	423
2020/07/21	2030	06/08/2020	8.50	Put	Bond Future	5,985.9500	5.9860	5,085.4100	5.0854	(15.044)	0	0	0
2020/07/21	2030	06/08/2020	8.50	Call	Bond Future	17.9900	0.0180	36.7400	0.0367	104.225	0	0	423
2020/07/21	2030	05/11/2020	9.99	Put	Bond Future	2,571.3400	2.5713	2,203.7800	2.2038	(14.294)	0	0	5,000
2020/07/21	2030	05/11/2020	8.10	Put	Bond Future	10,069.2900	10.0693	9,278.6000	9.2786	(7.852)	0	0	0
2020/07/21	2030	05/11/2020	8.73	Call	Bond Future	1,223.2800	1.2233	1,469.8400	1.4698	20.156	0	0	3,000
2020/07/21	2030	05/11/2020	10.06	Put	Bond Future	2,420.7800	2.4208	2,069.1600	2.0692	(14.525)	0	0	1,000
2020/07/21	2030	05/11/2020	9.39	Put	Bond Future	4,236.2000	4.2362	3,721.5400	3.7215	(12.149)	0	0	0
2020/07/21	2030	05/11/2020	9.38	Call	Bond Future	2,501.2800	2.5013	2,905.2900	2.9053	16.152	0	0	0
2020/07/21	2030	05/11/2020			Bond Future	9.6916	92.0316	9.5282	92.9527	(1.685)	0.0000	0.0000	5,500
2020/07/21	2030	05/11/2020	9.99	Call	Bond Future	4,223.3000	4.2233	4,776.9300	4.7769	13.109	0	0	0
2020/07/21	2030	05/11/2020	8.85	Put	Bond Future	6,294.0100	6.2940	5,646.6100	5.6466	(10.286)	0	0	0
2020/07/21	2030	05/11/2020	8.85	Call	Bond Future	1,412.8000	1.4128	1,686.5900	1.6866	19.379	0	0	3,000
2020/07/21	2030	05/11/2020	9.61	Call	Bond Future	3,094.2000	3.0942	3,555.9800	3.5560	14.924	0	0	0
2020/07/21	2030	05/11/2020	9.61	Put	Bond Future	3,552.7000	3.5527	3,093.2900	3.0933	(12.931)	0	0	3,000
2020/07/21	2030	05/11/2020	8.34	Put	Bond Future	8,762.2700	8.7623	8,010.7200	8.0107	(8.577)	0	0	0
2020/07/21	2030	05/11/2020	8.34	Call	Bond Future	754.5400	0.7545	924.1800	0.9242	22.483	0	0	1,000
2020/07/21	2030	05/11/2020	9.04	Put	Bond Future	5,505.5600	5.5056	4,903.5000	4.9035	(10.935)	0	0	0
2020/07/21	2030	05/11/2020	9.04	Call	Bond Future	1,755.9900	1.7560	2,075.1200	2.0751	18.174	0	0	1,000
2020/07/21	2030	05/11/2020	8.36	Put	Bond Future	8,657.2000	8.6572	7,909.2100	7.9092	(8.640)	0	0	0
2020/07/21	2030	05/11/2020	9.86	Put	Bond Future	2,879.1600	2.8792	2,480.9700	2.4810	(13.830)	0	0	14,160
2020/07/21	2030	05/11/2020	8.10	Call	Bond Future	544.0800	0.5441	674.5800	0.6746	23.985	0	0	3,000
2020/07/21	2030	05/11/2020	8.73	Put	Bond Future	6,828.3700	6.8284	6,153.7400	6.1537	(9.880)	0	0	0
2020/07/21	2030	05/11/2020	9.23	Put	Bond Future	4,787.5300	4.7875	4,232.5700	4.2326	(11.592)	0	0	0
2020/07/21	2030	05/11/2020	10.06	Call	Bond Future	4,454.4400	4.4544	5,024.0100	5.0240	12.787	0	0	0
2020/07/21	2030	05/11/2020	10.37	Put	Bond Future	1,848.4400	1.8484	1,562.2200	1.5622	(15.484)	0	0	15,414
2020/07/21	2030	05/11/2020	9.39	Call	Bond Future	2,525.6200	2.5256	2,932.1500	2.9321	16.096	0	0	0
2020/07/21	2030	05/11/2020	9.38	Put	Bond Future	4,269.3100	4.2693	3,752.1300	3.7521	(12.114)	0	0	0
2020/07/21	2030	05/11/2020	8.36	Call	Bond Future	774.5700	0.7746	947.7700	0.9478	22.361	0	0	14,160
2020/07/21	2030	05/11/2020	8.86	Put	Bond Future	6,250.8800	6.2509	5,605.8200	5.6058	(10.320)	0	0	0
2020/07/21	2030	05/11/2020	8.86	Call	Bond Future	1,429.6700	1.4297	1,705.8000	1.7058	19.314	0	0	14,160
2020/07/21	2030	05/11/2020	9.86	Call	Bond Future	3,816.4600	3.8165	4,339.4600	4.3395	13.704	0	0	0
2020/07/21	2030	05/11/2020	9.23	Call	Bond Future	2,152.0900	2.1521	2,518.3200	2.5183	17.017	0	0	3,000
2020/07/21	2030	05/11/2020	10.47	Call	Bond Future	5,920.2700	5.9203	6,574.3500	6.5743	11.048	0	0	0
2020/07/21	2030	05/11/2020	10.47	Put	Bond Future	1,693.9600	1.6940	1,426.8500	1.4269	(15.768)	0	0	3,000
2020/07/21	2030	05/11/2020	8.53	Put	Bond Future	7,789.3200	7.7893	7,073.2900	7.0733	(9.192)	0	0	0
2020/07/21	2030	05/11/2020	8.53	Call	Bond Future	961.7600	0.9618	1,166.9200	1.1669	21.332	0	0	15,414
2020/07/21	2030	05/11/2020	9.03	Put	Bond Future	5,545.1800	5.5452	4,940.6700	4.9407	(10.902)	0	0	0
2020/07/21	2030	05/11/2020	9.03	Call	Bond Future	1,736.4900	1.7365	2,053.1700	2.0532	18.237	0	0	15,414
2020/07/21	2030	05/11/2020	10.37	Call	Bond Future	5,546.6600	5.5467	6,181.6300	6.1816	11.448	0	0	0
2020/07/21	2030	05/11/2020	9.40	Call	Bond Future	2,550.0900	2.5501	2,959.1500	2.9592	16.041	0	0	0
2020/07/21	2030	05/11/2020	9.40	Put	Bond Future	4,203.2700	4.2033	3,691.1400	3.6911	(12.184)	0	0	0
2020/07/21	2030	04/02/2021	9.12	Call	Bond Future	2,413.5300	2.4135	2,748.8100	2.7488	13.892	0	0	1,000
2020/07/21	2030	04/02/2021	8.36	Call	Bond Future	1,259.5100	1.2595	1,466.8400	1.4668	16.461	0	0	800
2020/07/21	2030	04/02/2021	9.16	Call	Bond Future	2,493.4700	2.4935	2,836.2400	2.8362	13.747	0	0	0
2020/07/21	2030	04/02/2021	9.15	Put	Bond Future	6,639.5100	6.6395	6,070.3500	6.0703	(8.572)	0	0	0
2020/07/21	2030	04/02/2021			Bond Future	9.8953	89.0907	9.7287	90.0008	(1.684)	0.0000	0.0000	0
2020/07/21	2030	04/02/2021	8.37	Put	Bond Future	10,072.7600	10.0728	9,371.5300	9.3715	(6.962)	0	0	0

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2020/07/21	2030	04/02/2021	8.37	Call	Bond Future	1,271.2400	1.2712	1,480.0700	1.4801	16.427	0	0	1,000
2020/07/21	2030	04/02/2021	9.17	Call	Bond Future	2,513.6400	2.5136	2,858.2800	2.8583	13.711	0	0	0
2020/07/21	2030	04/02/2021	9.17	Put	Bond Future	6,564.6900	6.5647	5,999.2700	5.9993	(8.613)	0	0	0
2020/07/21	2030	04/02/2021	9.12	Put	Bond Future	6,752.6100	6.7526	6,177.8300	6.1778	(8.512)	0	0	0
2020/07/21	2030	04/02/2021	8.36	Put	Bond Future	10,122.3700	10.1224	9,419.6400	9.4196	(6.942)	0	0	0
2020/07/21	2030	04/02/2021	9.16	Put	Bond Future	6,602.0300	6.6020	6,034.7400	6.0347	(8.593)	0	0	0
2020/07/21	2030	04/02/2021	9.15	Call	Bond Future	2,473.3900	2.4734	2,814.2900	2.8143	13.783	0	0	0
2020/07/21	2030	04/02/2021	8.86	Put	Bond Future	7,805.7300	7.8057	7,183.9800	7.1840	(7.965)	0	0	0
2020/07/21	2030	04/02/2021	8.86	Call	Bond Future	1,950.0800	1.9501	2,238.3900	2.2384	14.785	0	0	800
2020/07/21	2030	04/02/2021	10.20	Call	Bond Future	5,134.8000	5.1348	5,670.9700	5.6710	10.442	0	0	0
2020/07/21	2030	04/02/2021	10.20	Put	Bond Future	3,501.4800	3.5015	3,127.5900	3.1276	(10.678)	0	0	1,800
2020/07/21	2030	06/05/2021	10.04	Put	Bond Future	4,671.8000	4.6718	4,241.7000	4.2417	(9.206)	0	0	0
2020/07/21	2030	06/05/2021	9.15	Call	Bond Future	2,279.1800	2.2792	2,589.5300	2.5895	13.617	0	0	0
2020/07/21	2030	06/05/2021	11.69	Call	Bond Future	9,487.3400	9.4873	10,182.8600	10.1829	7.331	0	0	0
2020/07/21	2030	06/05/2021	11.70	Put	Bond Future	1,661.6500	1.6616	1,464.1600	1.4642	(11.885)	0	0	0
2020/07/21	2030	06/05/2021			Bond Future	10.1095	90.1455	9.9404	91.0397	(1.673)	0.0000	0.0000	0
2020/07/21	2030	06/05/2021	10.74	Call	Bond Future	6,378.9300	6.3789	6,952.2400	6.9522	8.988	0	0	0
2020/07/21	2030	06/05/2021	10.74	Put	Bond Future	3,147.5000	3.1475	2,826.6600	2.8267	(10.193)	0	0	0
2020/07/21	2030	06/05/2021	7.97	Call	Bond Future	818.9600	0.8190	961.8000	0.9618	17.442	0	0	700
2020/07/21	2030	06/05/2021	9.92	Call	Bond Future	3,992.8100	3.9928	4,436.6200	4.4366	11.115	0	0	0
2020/07/21	2030	06/05/2021	10.04	Call	Bond Future	4,305.6100	4.3056	4,769.6600	4.7697	10.778	0	0	0
2020/07/21	2030	06/05/2021	9.15	Put	Bond Future	7,511.6300	7.5116	6,927.8300	6.9278	(7.772)	0	0	0
2020/07/21	2030	06/05/2021	11.69	Put	Bond Future	1,674.0900	1.6741	1,475.4600	1.4755	(11.865)	0	0	0
2020/07/21	2030	06/05/2021	11.70	Call	Bond Future	9,521.3800	9.5214	10,218.0400	10.2180	7.317	0	0	0
2020/07/21	2030	06/05/2021	7.97	Put	Bond Future	13,050.0800	13.0501	12,298.7700	12.2988	(5.757)	0	0	0
2020/07/21	2030	06/05/2021	9.92	Put	Bond Future	4,995.6000	4.9956	4,545.2600	4.5453	(9.015)	0	0	700
2020/07/21	2030	06/05/2021	9.22	Call	Bond Future	2,413.3000	2.4133	2,735.7500	2.7357	13.361	0	0	0
2020/07/21	2030	06/05/2021	9.22	Put	Bond Future	7,250.6300	7.2506	6,678.9300	6.6789	(7.885)	0	0	700
2020/07/21	2030	06/05/2021	11.71	Call	Bond Future	9,555.4500	9.5554	10,253.2400	10.2532	7.303	0	0	0
2020/07/21	2030	06/05/2021	11.71	Put	Bond Future	1,649.2800	1.6493	1,452.9200	1.4529	(11.906)	0	0	0
2020/07/21	2030	05/08/2021	10.41	Call	Bond Future	254.2800	0.2543	1,140.9500	1.1409	348.698	0	0	0
2020/07/21	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2030	05/08/2021			Bond Future	10.3597	87.1378	10.1858	88.0245	(1.678)	0.0000	0.0000	0
2020/07/21	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2030	05/08/2021	10.42	Call	Bond Future	304.7300	0.3047	1,191.4000	1.1914	290.969	0	0	0
2020/07/21	2030	05/08/2021	10.43	Call	Bond Future	355.1400	0.3551	1,241.8100	1.2418	249.668	0	0	0
2020/07/21	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2032	06/08/2020	9.46	Put	Bond Future	6,049.4500	6.0495	5,360.8800	5.3609	(11.382)	0	0	0
2020/07/21	2032	06/08/2020	9.45	Call	Bond Future	36.8600	0.0369	55.8200	0.0558	51.438	0	0	0
2020/07/21	2032	06/08/2020	8.79	Put	Bond Future	10,553.9900	10.5540	9,845.8400	9.8458	(6.710)	0	0	0
2020/07/21	2032	06/08/2020	9.29	Put	Bond Future	7,149.8800	7.1499	6,449.5800	6.4496	(9.795)	0	0	0
2020/07/21	2032	06/08/2020			Bond Future	10.4197	88.5645	10.3018	89.2730	(1.131)	0.0000	0.0000	106,618
2020/07/21	2032	06/08/2020	9.91	Call	Bond Future	304.3500	0.3043	420.9200	0.4209	38.301	0	0	0
2020/07/21	2032	06/08/2020	9.91	Put	Bond Future	3,426.7200	3.4267	2,834.8100	2.8348	(17.273)	0	0	800
2020/07/21	2032	06/08/2020	9.46	Call	Bond Future	38.8900	0.0389	58.8000	0.0588	51.196	0	0	0
2020/07/21	2032	06/08/2020	9.45	Put	Bond Future	6,113.0500	6.1130	5,423.5300	5.4235	(11.279)	0	0	0
2020/07/21	2032	06/08/2020	8.79	Call	Bond Future	0.5300	0.0005	0.8600	0.0009	62.264	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	2032	06/08/2020	9.29	Call	Bond Future	14.7700		0.0148	22.9500	0.0229	55.383	0	0	800
2020/07/21	2032	06/08/2020	9.47	Call	Bond Future	41.0000		0.0410	61.8900	0.0619	50.951	0	0	0
2020/07/21	2032	06/08/2020	9.47	Put	Bond Future	5,985.9900		5.9860	5,298.4000	5.2984	(11.487)	0	0	0
2020/07/21	2032	05/11/2020	9.61	Put	Bond Future	7,658.2200		7.6582	7,133.5300	7.1335	(6.851)	0	0	0
2020/07/21	2032	05/11/2020	10.99	Call	Bond Future	4,864.2900		4.8643	5,286.0500	5.2861	8.671	0	0	0
2020/07/21	2032	05/11/2020	9.44	Put	Bond Future	8,503.5000		8.5035	7,952.9100	7.9529	(6.475)	0	0	0
2020/07/21	2032	05/11/2020	11.08	Call	Bond Future	5,177.3000		5.1773	5,613.2000	5.6132	8.419	0	0	0
2020/07/21	2032	05/11/2020	9.77	Put	Bond Future	6,919.8400		6.9198	6,421.3500	6.4213	(7.204)	0	0	0
2020/07/21	2032	05/11/2020			Bond Future	10.6404		85.3451	10.5188	86.0537	(1.142)	0.0000	0.0000	0
2020/07/21	2032	05/11/2020	10.99	Put	Bond Future	2,870.7200		2.8707	2,583.8800	2.5839	(9.992)	0	0	3,000
2020/07/21	2032	05/11/2020	9.76	Call	Bond Future	1,641.5300		1.6415	1,849.9600	1.8500	12.697	0	0	0
2020/07/21	2032	05/11/2020	9.76	Put	Bond Future	6,964.3900		6.9644	6,464.2200	6.4642	(7.182)	0	0	0
2020/07/21	2032	05/11/2020	9.11	Call	Bond Future	761.6000		0.7616	876.5700	0.8766	15.096	0	0	3,000
2020/07/21	2032	05/11/2020	9.61	Call	Bond Future	1,382.9400		1.3829	1,566.8500	1.5669	13.298	0	0	3,000
2020/07/21	2032	05/11/2020	9.44	Call	Bond Future	1,132.1000		1.1321	1,290.1100	1.2901	13.957	0	0	1,000
2020/07/21	2032	05/11/2020	11.08	Put	Bond Future	2,681.1400		2.6811	2,408.4400	2.4084	(10.171)	0	0	1,000
2020/07/21	2032	05/11/2020	9.77	Call	Bond Future	1,659.9800		1.6600	1,870.0900	1.8701	12.657	0	0	0
2020/07/21	2032	05/11/2020	9.11	Put	Bond Future	10,312.6600		10.3127	9,719.0300	9.7190	(5.756)	0	0	0
2020/07/21	2032	05/11/2020	8.94	Put	Bond Future	11,312.8100		11.3128	10,700.1900	10.7002	(5.415)	0	0	0
2020/07/21	2032	05/11/2020	8.94	Call	Bond Future	611.5000		0.6115	707.4800	0.7075	15.696	0	0	1,000
2020/07/21	2032	05/11/2020	9.75	Call	Bond Future	1,623.3700		1.6234	1,830.1300	1.8301	12.736	0	0	0
2020/07/21	2032	05/11/2020	9.75	Put	Bond Future	7,009.3000		7.0093	6,507.4600	6.5075	(7.160)	0	0	0
2020/07/21	2032	04/02/2021	9.29	Call	Bond Future	1,507.0500		1.5071	1,669.4100	1.6694	10.773	0	0	800
2020/07/21	2032	04/02/2021	10.82	Put	Bond Future	4,929.2100		4.9292	4,590.9600	4.5910	(6.862)	0	0	800
2020/07/21	2032	04/02/2021	9.63	Call	Bond Future	1,993.2600		1.9933	2,194.5700	2.1946	10.100	0	0	0
2020/07/21	2032	04/02/2021			Bond Future	10.8609		86.3326	10.7378	87.0290	(1.134)	0.0000	0.0000	0
2020/07/21	2032	04/02/2021	8.79	Put	Bond Future	13,811.8900		13.8119	13,228.5300	13.2285	(4.224)	0	0	0
2020/07/21	2032	04/02/2021	8.79	Call	Bond Future	957.0800		0.9571	1,070.1100	1.0701	11.810	0	0	800
2020/07/21	2032	04/02/2021	9.61	Call	Bond Future	1,961.9700		1.9620	2,160.8800	2.1609	10.138	0	0	0
2020/07/21	2032	04/02/2021	9.61	Put	Bond Future	9,425.0100		9.4250	8,927.5300	8.9275	(5.278)	0	0	0
2020/07/21	2032	04/02/2021	9.29	Put	Bond Future	11,024.4700		11.0245	10,490.4400	10.4904	(4.844)	0	0	0
2020/07/21	2032	04/02/2021	10.82	Call	Bond Future	4,698.6800		4.6987	5,056.8200	5.0568	7.622	0	0	0
2020/07/21	2032	04/02/2021	9.63	Put	Bond Future	9,329.9600		9.3300	8,834.8800	8.8349	(5.306)	0	0	0
2020/07/21	2032	04/02/2021	9.62	Call	Bond Future	1,977.5700		1.9776	2,177.6800	2.1777	10.119	0	0	0
2020/07/21	2032	04/02/2021	9.62	Put	Bond Future	9,377.4100		9.3774	8,881.1300	8.8811	(5.292)	0	0	0
2020/07/21	2032	06/05/2021	12.57	Call	Bond Future	9,727.2000		9.7272	10,234.8100	10.2348	5.218	0	0	0
2020/07/21	2032	06/05/2021	12.12	Put	Bond Future	2,904.6700		2.9047	2,692.0600	2.6921	(7.320)	0	0	0
2020/07/21	2032	06/05/2021			Bond Future	11.0892		83.2077	10.9653	83.8871	(1.117)	0.0000	0.0000	0
2020/07/21	2032	06/05/2021	12.57	Put	Bond Future	2,168.1400		2.1681	1,996.3700	1.9964	(7.922)	0	0	736
2020/07/21	2032	06/05/2021	10.33	Put	Bond Future	7,400.1400		7.4001	6,986.8900	6.9869	(5.584)	0	0	0
2020/07/21	2032	06/05/2021	10.33	Call	Bond Future	3,112.0900		3.1121	3,378.2200	3.3782	8.551	0	0	736
2020/07/21	2032	06/05/2021	12.11	Call	Bond Future	8,241.0900		8.2411	8,706.9100	8.7069	5.652	0	0	0
2020/07/21	2032	06/05/2021	12.11	Put	Bond Future	2,923.0300		2.9230	2,709.4700	2.7095	(7.306)	0	0	0
2020/07/21	2032	06/05/2021	12.12	Call	Bond Future	8,272.4300		8.2724	8,739.2000	8.7392	5.642	0	0	0
2020/07/21	2032	06/05/2021	12.10	Call	Bond Future	8,209.7900		8.2098	8,674.6500	8.6747	5.662	0	0	0
2020/07/21	2032	06/05/2021	12.10	Put	Bond Future	2,941.4900		2.9415	2,726.9700	2.7270	(7.293)	0	0	0
2020/07/21	2032	05/08/2021	11.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2032	05/08/2021			Bond Future	11.3454		84.1278	11.2190	84.7987	(1.114)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	2032	05/08/2021	11.36	Call	Bond Future	77.0200	0.0770	747.8700	0.7479	871.008	0	0	0
2020/07/21	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2032	05/08/2021	11.37	Call	Bond Future	129.7100	0.1297	800.5600	0.8006	517.192	0	0	0
2020/07/21	2032	05/08/2021	11.35	Call	Bond Future	24.2800	0.0243	695.1300	0.6951	2762.974	0	0	0
2020/07/21	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2033	06/08/2020			Bond Future	92.3936	92.3936	92.4250	92.4250	0.034	0.0000	0.0000	12,378
2020/07/21	2033	05/11/2020			Bond Future	92.1843	92.1843	92.2085	92.2085	0.026	0.0000	0.0000	0
2020/07/21	2033	04/02/2021			Bond Future	93.2722	93.2722	93.2750	93.2750	0.003	0.0000	0.0000	0
2020/07/21	2033	06/05/2021			Bond Future	93.1829	93.1829	93.1585	93.1585	(0.026)	0.0000	0.0000	0
2020/07/21	2033	05/08/2021			Bond Future	94.2367	94.2367	94.1943	94.1943	(0.045)	0.0000	0.0000	0
2020/07/21	2037	06/08/2020	9.88	Put	Bond Future	10,443.5400	10.4435	10,091.9400	10.0919	(3.367)	0	0	0
2020/07/21	2037	06/08/2020			Bond Future	11.4349	78.7160	11.3775	79.0676	(0.502)	0.0000	0.0000	112,483
2020/07/21	2037	06/08/2020	9.87	Call	Bond Future	2.1400	0.0021	2.2000	0.0022	2.804	0	0	0
2020/07/21	2037	06/08/2020	9.87	Put	Bond Future	10,517.2200	10.5172	10,165.6100	10.1656	(3.343)	0	0	0
2020/07/21	2037	06/08/2020	9.88	Call	Bond Future	2.2800	0.0023	2.3500	0.0024	3.070	0	0	0
2020/07/21	2037	06/08/2020	9.86	Call	Bond Future	2.0000	0.0020	2.0600	0.0021	3.000	0	0	0
2020/07/21	2037	06/08/2020	9.86	Put	Bond Future	10,590.9800	10.5910	10,239.3700	10.2394	(3.320)	0	0	0
2020/07/21	2037	05/11/2020	10.18	Call	Bond Future	1,006.0500	1.0061	1,062.8900	1.0629	5.650	0	0	0
2020/07/21	2037	05/11/2020	10.17	Put	Bond Future	10,650.2600	10.6503	10,357.7700	10.3578	(2.746)	0	0	0
2020/07/21	2037	05/11/2020			Bond Future	11.6596	79.5381	11.6009	79.8868	(0.503)	0.0000	0.0000	276
2020/07/21	2037	05/11/2020	10.19	Call	Bond Future	1,017.6300	1.0176	1,075.0300	1.0750	5.641	0	0	0
2020/07/21	2037	05/11/2020	10.19	Put	Bond Future	10,531.8200	10.5318	10,240.4400	10.2404	(2.767)	0	0	0
2020/07/21	2037	05/11/2020	10.17	Call	Bond Future	994.5600	0.9946	1,050.8500	1.0508	5.660	0	0	0
2020/07/21	2037	05/11/2020	10.18	Put	Bond Future	10,590.9500	10.5910	10,299.0100	10.2990	(2.757)	0	0	0
2020/07/21	2037	04/02/2021	13.73	Call	Bond Future	11,357.0800	11.3571	11,612.4700	11.6125	2.249	0	0	0
2020/07/21	2037	04/02/2021	10.85	Call	Bond Future	2,725.7200	2.7257	2,831.2900	2.8313	3.873	0	0	0
2020/07/21	2037	04/02/2021	10.35	Call	Bond Future	1,875.6100	1.8756	1,954.3800	1.9544	4.200	0	0	0
2020/07/21	2037	04/02/2021	10.28	Put	Bond Future	11,954.7500	11.9547	11,695.9900	11.6960	(2.164)	0	0	0
2020/07/21	2037	04/02/2021	10.27	Call	Bond Future	1,761.2600	1.7613	1,836.1000	1.8361	4.249	0	0	0
2020/07/21	2037	04/02/2021			Bond Future	11.8894	76.2026	11.8314	76.5366	(0.488)	0.0000	0.0000	0
2020/07/21	2037	04/02/2021	11.97	Put	Bond Future	5,107.8600	5.1079	4,945.3500	4.9454	(3.182)	0	0	0
2020/07/21	2037	04/02/2021	11.97	Call	Bond Future	5,568.4900	5.5685	5,740.0700	5.7401	3.081	0	0	300
2020/07/21	2037	04/02/2021	9.65	Put	Bond Future	15,767.3700	15.7674	15,481.3500	15.4813	(1.814)	0	0	0
2020/07/21	2037	04/02/2021	9.65	Call	Bond Future	1,036.0900	1.0361	1,084.1600	1.0842	4.640	0	0	72
2020/07/21	2037	04/02/2021	11.90	Call	Bond Future	5,363.8600	5.3639	5,531.4500	5.5314	3.124	0	0	0
2020/07/21	2037	04/02/2021	13.73	Put	Bond Future	1,833.4100	1.8334	1,754.7100	1.7547	(4.293)	0	0	300
2020/07/21	2037	04/02/2021	10.85	Put	Bond Future	9,075.0600	9.0751	8,846.5400	8.8465	(2.518)	0	0	72
2020/07/21	2037	04/02/2021	10.35	Put	Bond Future	11,570.4500	11.5705	11,315.1300	11.3151	(2.207)	0	0	72
2020/07/21	2037	04/02/2021	10.28	Call	Bond Future	1,775.2800	1.7753	1,850.6100	1.8506	4.243	0	0	0
2020/07/21	2037	04/02/2021	10.27	Put	Bond Future	12,010.3000	12.0103	11,751.0500	11.7511	(2.159)	0	0	0
2020/07/21	2037	04/02/2021	11.90	Put	Bond Future	5,303.0900	5.3031	5,136.5900	5.1366	(3.140)	0	0	240
2020/07/21	2037	04/02/2021	10.48	Put	Bond Future	10,877.7500	10.8778	10,629.0100	10.6290	(2.287)	0	0	0
2020/07/21	2037	04/02/2021	10.48	Call	Bond Future	2,072.1500	2.0722	2,157.5000	2.1575	4.119	0	0	240
2020/07/21	2037	04/02/2021	10.29	Call	Bond Future	1,789.3800	1.7894	1,865.1900	1.8652	4.237	0	0	0
2020/07/21	2037	04/02/2021	10.29	Put	Bond Future	11,899.3700	11.8994	11,641.0900	11.6411	(2.171)	0	0	0
2020/07/21	2037	06/05/2021	12.42	Call	Bond Future	6,424.2800	6.4243	6,599.5100	6.5995	2.728	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	2037	06/05/2021			Bond Future	12.1270	77.1052	12.0706	77.4205	(0.465)	0.0000	0.0000	0
2020/07/21	2037	06/05/2021	12.42	Put	Bond Future	4,819.4300	4.8194	4,679.3800	4.6794	(2.906)	0	0	0
2020/07/21	2037	06/05/2021	12.43	Call	Bond Future	6,454.9400	6.4549	6,630.6500	6.6307	2.722	0	0	0
2020/07/21	2037	06/05/2021	12.44	Put	Bond Future	4,773.1900	4.7732	4,634.0900	4.6341	(2.914)	0	0	0
2020/07/21	2037	06/05/2021	12.43	Put	Bond Future	4,796.2600	4.7963	4,656.6900	4.6567	(2.910)	0	0	0
2020/07/21	2037	06/05/2021	12.44	Call	Bond Future	6,485.6500	6.4857	6,661.8300	6.6618	2.716	0	0	0
2020/07/21	2037	05/08/2021	12.26	Put	Bond Future	742.6300	0.7426	438.5700	0.4386	(40.944)	0	0	0
2020/07/21	2037	05/08/2021	12.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2037	05/08/2021	12.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2037	05/08/2021			Bond Future	12.3969	73.7025	12.3406	74.0066	(0.454)	0.0000	0.0000	0
2020/07/21	2037	05/08/2021	12.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2037	05/08/2021	12.28	Put	Bond Future	633.4000	0.6334	329.3400	0.3293	(48.004)	0	0	0
2020/07/21	2037	05/08/2021	12.27	Put	Bond Future	687.9800	0.6880	383.9200	0.3839	(44.196)	0	0	0
2020/07/21	2038	06/08/2020			Bond Future	102.6394	102.6394	102.7587	102.7587	0.116	0.0000	0.0000	10,802
2020/07/21	2038	05/11/2020			Bond Future	103.7364	103.7364	103.8486	103.8486	0.108	0.0000	0.0000	1,685
2020/07/21	2038	04/02/2021			Bond Future	103.2665	103.2665	103.3557	103.3557	0.086	0.0000	0.0000	0
2020/07/21	2038	06/05/2021			Bond Future	104.5124	104.5124	104.5723	104.5723	0.057	0.0000	0.0000	0
2020/07/21	2038	05/08/2021			Bond Future	103.9759	103.9759	104.0164	104.0164	0.039	0.0000	0.0000	0
2020/07/21	2040	06/08/2020	10.03	Call	Bond Future	1.4600	0.0015	1.4800	0.0015	1.370	0	0	0
2020/07/21	2040	06/08/2020	10.04	Call	Bond Future	1.5600	0.0016	1.5800	0.0016	1.282	0	0	0
2020/07/21	2040	06/08/2020	10.02	Put	Bond Future	11,738.3700	11.7384	11,372.4200	11.3724	(3.118)	0	0	0
2020/07/21	2040	06/08/2020	10.85	Call	Bond Future	130.9600	0.1310	144.3700	0.1444	10.240	0	0	0
2020/07/21	2040	06/08/2020	11.26	Put	Bond Future	3,285.8300	3.2858	2,979.2200	2.9792	(9.331)	0	0	517
2020/07/21	2040	06/08/2020			Bond Future	11.6753	79.8876	11.6178	80.2536	(0.492)	0.0000	0.0000	56,506
2020/07/21	2040	06/08/2020	10.04	Put	Bond Future	11,580.5900	11.5806	11,214.6400	11.2146	(3.160)	0	0	0
2020/07/21	2040	06/08/2020	10.02	Call	Bond Future	1.3600	0.0014	1.3800	0.0014	1.471	0	0	0
2020/07/21	2040	06/08/2020	10.03	Put	Bond Future	11,659.4300	11.6594	11,293.4800	11.2935	(3.139)	0	0	0
2020/07/21	2040	06/08/2020	10.85	Put	Bond Future	5,658.8200	5.6588	5,306.2600	5.3063	(6.230)	0	0	12,496
2020/07/21	2040	06/08/2020	11.26	Call	Bond Future	579.3700	0.5794	638.7300	0.6387	10.246	0	0	0
2020/07/21	2040	06/08/2020	9.57	Put	Bond Future	15,408.6200	15.4086	15,042.6400	15.0426	(2.375)	0	0	0
2020/07/21	2040	06/08/2020	10.79	Put	Bond Future	6,053.8200	6.0538	5,697.9200	5.6979	(5.879)	0	0	800
2020/07/21	2040	06/08/2020	9.57	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	800
2020/07/21	2040	06/08/2020	10.07	Put	Bond Future	11,344.7700	11.3448	10,978.8400	10.9788	(3.226)	0	0	0
2020/07/21	2040	06/08/2020	10.07	Call	Bond Future	1.9000	0.0019	1.9400	0.0019	2.105	0	0	800
2020/07/21	2040	06/08/2020	10.79	Call	Bond Future	100.0000	0.1000	110.0700	0.1101	10.070	0	0	0
2020/07/21	2040	05/11/2020	11.00	Put	Bond Future	7,871.8400	7.8718	7,608.0500	7.6080	(3.351)	0	0	0
2020/07/21	2040	05/11/2020	10.23	Call	Bond Future	833.2400	0.8332	881.7600	0.8818	5.823	0	0	2,000
2020/07/21	2040	05/11/2020	11.70	Put	Bond Future	5,018.3100	5.0183	4,812.0800	4.8121	(4.110)	0	0	2,000
2020/07/21	2040	05/11/2020	9.50	Call	Bond Future	306.3800	0.3064	326.1800	0.3262	6.463	0	0	2,000
2020/07/21	2040	05/11/2020	10.00	Call	Bond Future	622.1600	0.6222	659.6900	0.6597	6.032	0	0	2,380
2020/07/21	2040	05/11/2020	10.30	Call	Bond Future	907.0900	0.9071	959.3300	0.9593	5.759	0	0	0
2020/07/21	2040	05/11/2020			Bond Future	11.9019	80.7220	11.8431	81.0852	(0.494)	0.0000	0.0000	0
2020/07/21	2040	05/11/2020	9.73	Put	Bond Future	15,881.4100	15.8814	15,545.2500	15.5453	(2.117)	0	0	0
2020/07/21	2040	05/11/2020	9.73	Call	Bond Future	429.9100	0.4299	456.8700	0.4569	6.271	0	0	2,000
2020/07/21	2040	05/11/2020	10.23	Put	Bond Future	12,321.0600	12.3211	12,006.4600	12.0065	(2.553)	0	0	0
2020/07/21	2040	05/11/2020	10.30	Put	Bond Future	11,861.0900	11.8611	11,550.2100	11.5502	(2.621)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	2040	05/11/2020	11.00	Call	Bond Future	1,989.8900	1.9899	2,089.2200	2.0892	4.992	0	0	2,380
2020/07/21	2040	05/11/2020	11.70	Call	Bond Future	3,760.6300	3.7606	3,917.5200	3.9175	4.172	0	0	0
2020/07/21	2040	05/11/2020	9.50	Put	Bond Future	17,673.8500	17.6738	17,330.5300	17.3305	(1.943)	0	0	0
2020/07/21	2040	05/11/2020	10.00	Put	Bond Future	13,899.9100	13.8999	13,574.3200	13.5743	(2.342)	0	0	0
2020/07/21	2040	05/11/2020	10.31	Call	Bond Future	918.0300	0.9180	970.8200	0.9708	5.750	0	0	0
2020/07/21	2040	05/11/2020	10.32	Put	Bond Future	11,731.4600	11.7315	11,421.6800	11.4217	(2.641)	0	0	0
2020/07/21	2040	05/11/2020	11.50	Call	Bond Future	3,201.0800	3.2011	3,341.3400	3.3413	4.382	0	0	0
2020/07/21	2040	05/11/2020	11.50	Put	Bond Future	5,737.1400	5.7371	5,514.2800	5.5143	(3.885)	0	0	2,000
2020/07/21	2040	05/11/2020	10.31	Put	Bond Future	11,796.1800	11.7962	11,485.8500	11.4859	(2.631)	0	0	0
2020/07/21	2040	05/11/2020	10.32	Call	Bond Future	929.0600	0.9291	982.4000	0.9824	5.741	0	0	0
2020/07/21	2040	04/02/2021	9.49	Call	Bond Future	729.4600	0.7295	765.1400	0.7651	4.891	0	0	500
2020/07/21	2040	04/02/2021	9.57	Put	Bond Future	18,914.6200	18.9146	18,604.6500	18.6046	(1.639)	0	0	0
2020/07/21	2040	04/02/2021	10.07	Put	Bond Future	15,360.4000	15.3604	15,069.5700	15.0696	(1.893)	0	0	0
2020/07/21	2040	04/02/2021	10.42	Put	Bond Future	13,135.9900	13.1360	12,861.3500	12.8613	(2.091)	0	0	0
2020/07/21	2040	04/02/2021			Bond Future	12.1343	77.1499	12.0761	77.4982	(0.480)	0.0000	0.0000	0
2020/07/21	2040	04/02/2021	10.07	Call	Bond Future	1,270.2600	1.2703	1,327.6900	1.3277	4.521	0	0	800
2020/07/21	2040	04/02/2021	11.74	Call	Bond Future	4,464.9600	4.4650	4,615.5300	4.6155	3.372	0	0	0
2020/07/21	2040	04/02/2021	11.74	Put	Bond Future	6,872.5900	6.8726	6,674.9000	6.6749	(2.876)	0	0	800
2020/07/21	2040	04/02/2021	10.41	Call	Bond Future	1,698.0900	1.6981	1,771.2200	1.7712	4.307	0	0	0
2020/07/21	2040	04/02/2021	10.41	Put	Bond Future	13,196.5200	13.1965	12,921.3900	12.9214	(2.085)	0	0	0
2020/07/21	2040	04/02/2021	9.49	Put	Bond Future	19,524.0000	19.5240	19,211.4200	19.2114	(1.601)	0	0	0
2020/07/21	2040	04/02/2021	9.57	Call	Bond Future	791.1700	0.7912	829.4600	0.8295	4.840	0	0	800
2020/07/21	2040	04/02/2021	10.42	Call	Bond Future	1,712.0200	1.7120	1,785.6400	1.7856	4.300	0	0	0
2020/07/21	2040	04/02/2021	10.24	Put	Bond Future	14,252.7400	14.2527	13,969.5000	13.9695	(1.987)	0	0	0
2020/07/21	2040	04/02/2021	10.24	Call	Bond Future	1,473.1900	1.4732	1,538.2100	1.5382	4.414	0	0	500
2020/07/21	2040	04/02/2021	11.57	Call	Bond Future	4,010.8600	4.0109	4,150.9200	4.1509	3.492	0	0	0
2020/07/21	2040	04/02/2021	11.57	Put	Bond Future	7,494.6000	7.4946	7,286.4000	7.2864	(2.778)	0	0	500
2020/07/21	2040	04/02/2021	10.40	Call	Bond Future	1,684.2400	1.6842	1,756.8800	1.7569	4.313	0	0	0
2020/07/21	2040	04/02/2021	10.40	Put	Bond Future	13,257.2300	13.2572	12,981.6100	12.9816	(2.079)	0	0	0
2020/07/21	2040	06/05/2021	12.44	Put	Bond Future	5,643.5800	5.6436	5,486.0200	5.4860	(2.792)	0	0	0
2020/07/21	2040	06/05/2021			Bond Future	12.3743	78.0639	12.3174	78.3932	(0.460)	0.0000	0.0000	0
2020/07/21	2040	06/05/2021	12.43	Call	Bond Future	5,991.5500	5.9915	6,162.8200	6.1628	2.859	0	0	0
2020/07/21	2040	06/05/2021	12.43	Put	Bond Future	5,671.3200	5.6713	5,513.2500	5.5133	(2.787)	0	0	0
2020/07/21	2040	06/05/2021	12.44	Call	Bond Future	6,021.0500	6.0211	6,192.8300	6.1928	2.853	0	0	0
2020/07/21	2040	06/05/2021	12.42	Call	Bond Future	5,961.8300	5.9618	6,132.5800	6.1326	2.864	0	0	0
2020/07/21	2040	06/05/2021	12.42	Put	Bond Future	5,698.9000	5.6989	5,540.3100	5.5403	(2.783)	0	0	0
2020/07/21	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2040	05/08/2021			Bond Future	12.6465	74.4214	12.5895	74.7395	(0.450)	0.0000	0.0000	0
2020/07/21	2040	05/08/2021	12.47	Put	Bond Future	992.6300	0.9926	674.5400	0.6745	(32.045)	0	0	0
2020/07/21	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2040	05/08/2021	12.49	Put	Bond Future	879.0400	0.8790	560.9500	0.5609	(36.186)	0	0	0
2020/07/21	2040	05/08/2021	12.48	Put	Bond Future	935.8000	0.9358	617.7100	0.6177	(33.991)	0	0	0
2020/07/21	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2044	06/08/2020	9.88	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
2020/07/21	2044	06/08/2020	9.98	Call	Bond Future	0.3900	0.0004	0.3800	0.0004	(2.564)	0	0	602
2020/07/21	2044	06/08/2020	11.09	Put	Bond Future	5,013.7200	5.0137	4,673.9000	4.6739	(6.778)	0	0	602
2020/07/21	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140

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2020/07/21	2044	06/08/2020	9.66	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	140
2020/07/21	2044	06/08/2020			Bond Future	11.8247	76.0298	11.7672	76.3891	(0.486)	0.0000	0.0000	61,197
2020/07/21	2044	06/08/2020	9.86	Call	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	0
2020/07/21	2044	06/08/2020	9.86	Put	Bond Future	14,168.0200	14.1680	13,808.6600	13.8087	(2.536)	0	0	0
2020/07/21	2044	06/08/2020	9.36	Put	Bond Future	18,494.0200	18.4940	18,134.6700	18.1347	(1.943)	0	0	0
2020/07/21	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	602
2020/07/21	2044	06/08/2020	9.98	Put	Bond Future	13,178.5400	13.1785	12,819.1800	12.8192	(2.727)	0	0	0
2020/07/21	2044	06/08/2020	9.88	Put	Bond Future	14,001.8400	14.0018	13,642.4800	13.6425	(2.567)	0	0	0
2020/07/21	2044	06/08/2020	11.09	Call	Bond Future	189.5500	0.1895	209.0800	0.2091	10.303	0	0	0
2020/07/21	2044	06/08/2020	9.01	Put	Bond Future	21,728.8000	21.7288	21,369.4500	21.3695	(1.654)	0	0	0
2020/07/21	2044	06/08/2020	9.66	Put	Bond Future	15,858.4000	15.8584	15,499.0500	15.4990	(2.266)	0	0	0
2020/07/21	2044	06/08/2020	9.87	Call	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
2020/07/21	2044	06/08/2020	9.87	Put	Bond Future	14,084.8600	14.0849	13,725.5000	13.7255	(2.551)	0	0	0
2020/07/21	2044	06/08/2020	10.93	Call	Bond Future	96.1100	0.0961	105.5800	0.1056	9.853	0	0	0
2020/07/21	2044	06/08/2020	10.93	Put	Bond Future	6,041.0300	6.0410	5,691.1500	5.6912	(5.792)	0	0	140
2020/07/21	2044	05/11/2020	11.06	Put	Bond Future	8,223.7100	8.2237	7,958.6000	7.9586	(3.224)	0	0	525
2020/07/21	2044	05/11/2020	11.43	Call	Bond Future	2,642.4600	2.6425	2,763.2800	2.7633	4.572	0	0	0
2020/07/21	2044	05/11/2020	9.72	Put	Bond Future	17,053.6000	17.0536	16,718.9400	16.7189	(1.962)	0	0	0
2020/07/21	2044	05/11/2020	9.97	Call	Bond Future	508.9200	0.5089	539.5500	0.5395	6.019	0	0	568
2020/07/21	2044	05/11/2020	9.29	Put	Bond Future	20,649.9900	20.6500	20,304.9800	20.3050	(1.671)	0	0	0
2020/07/21	2044	05/11/2020	9.96	Put	Bond Future	15,199.7300	15.1997	14,873.1600	14.8732	(2.149)	0	0	0
2020/07/21	2044	05/11/2020	10.36	Call	Bond Future	843.3400	0.8433	891.2700	0.8913	5.683	0	0	0
2020/07/21	2044	05/11/2020			Bond Future	12.0488	76.8238	77.1807	77.1807	(0.489)	0.0000	0.0000	0
2020/07/21	2044	05/11/2020	9.72	Call	Bond Future	356.0500	0.3560	378.2100	0.3782	6.224	0	0	1,815
2020/07/21	2044	05/11/2020	9.97	Put	Bond Future	15,124.9400	15.1249	14,798.7500	14.7988	(2.157)	0	0	0
2020/07/21	2044	05/11/2020	9.96	Call	Bond Future	501.9600	0.5020	532.2100	0.5322	6.026	0	0	0
2020/07/21	2044	05/11/2020	11.38	Call	Bond Future	2,521.8800	2.5219	2,638.6800	2.6387	4.631	0	0	0
2020/07/21	2044	05/11/2020	11.38	Put	Bond Future	6,750.9100	6.7509	6,510.8900	6.5109	(3.555)	0	0	568
2020/07/21	2044	05/11/2020	10.34	Call	Bond Future	822.9900	0.8230	869.9000	0.8699	5.700	0	0	0
2020/07/21	2044	05/11/2020	10.34	Put	Bond Future	12,499.4100	12.4994	12,189.5000	12.1895	(2.479)	0	0	0
2020/07/21	2044	05/11/2020	11.06	Call	Bond Future	1,822.9300	1.8229	1,914.6400	1.9146	5.031	0	0	0
2020/07/21	2044	05/11/2020	10.04	Put	Bond Future	14,606.9800	14.6070	14,283.5200	14.2835	(2.214)	0	0	0
2020/07/21	2044	05/11/2020	11.17	Put	Bond Future	7,691.5100	7.6915	7,434.8700	7.4349	(3.337)	0	0	1,815
2020/07/21	2044	05/11/2020	11.43	Put	Bond Future	6,541.1500	6.5412	6,305.1500	6.3051	(3.608)	0	0	1,815
2020/07/21	2044	05/11/2020	8.87	Put	Bond Future	24,490.2600	24.4903	24,139.2500	24.1393	(1.433)	0	0	0
2020/07/21	2044	05/11/2020	9.29	Call	Bond Future	180.2400	0.1802	192.0500	0.1920	6.552	0	0	568
2020/07/21	2044	05/11/2020	10.36	Put	Bond Future	12,365.4800	12.3655	12,056.5900	12.0566	(2.498)	0	0	0
2020/07/21	2044	05/11/2020	10.04	Call	Bond Future	559.7600	0.5598	593.1200	0.5931	5.960	0	0	525
2020/07/21	2044	05/11/2020	9.34	Put	Bond Future	20,214.1200	20.2141	19,870.0700	19.8701	(1.702)	0	0	0
2020/07/21	2044	05/11/2020	9.34	Call	Bond Future	195.9700	0.1960	208.7400	0.2087	6.516	0	0	525
2020/07/21	2044	05/11/2020	11.17	Call	Bond Future	2,048.6800	2.0487	2,148.8600	2.1489	4.890	0	0	0
2020/07/21	2044	05/11/2020	8.87	Call	Bond Future	84.8900	0.0849	90.7000	0.0907	6.844	0	0	1,815
2020/07/21	2044	05/11/2020	10.02	Put	Bond Future	14,753.9700	14.7540	14,429.7100	14.4297	(2.198)	0	0	0
2020/07/21	2044	05/11/2020	10.02	Call	Bond Future	544.8500	0.5448	577.4100	0.5774	5.976	0	0	1,815
2020/07/21	2044	05/11/2020	10.35	Call	Bond Future	833.1200	0.8331	880.5400	0.8805	5.692	0	0	0
2020/07/21	2044	05/11/2020	10.35	Put	Bond Future	12,432.3400	12.4323	12,122.9400	12.1229	(2.489)	0	0	0
2020/07/21	2044	04/02/2021	10.04	Put	Bond Future	16,494.3500	16.4943	16,201.9500	16.2019	(1.773)	0	0	0
2020/07/21	2044	04/02/2021	10.37	Call	Bond Future	1,486.1300	1.4861	1,550.6300	1.5506	4.340	0	0	0

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2020/07/21	2044	04/02/2021	10.35	Put	Bond Future	14,404.1800	14.4042	14,124.9700	14.1250	(1.938)	0	0	0
2020/07/21	2044	04/02/2021			Bond Future	12.2788	73.3318	12.2203	73.6746	(0.477)	0.0000	0.0000	0
2020/07/21	2044	04/02/2021	10.37	Put	Bond Future	14,275.5800	14.2756	13,997.2800	13.9973	(1.949)	0	0	0
2020/07/21	2044	04/02/2021	10.35	Call	Bond Future	1,461.0200	1.4610	1,524.6100	1.5246	4.352	0	0	0
2020/07/21	2044	04/02/2021	10.04	Call	Bond Future	1,108.9600	1.1090	1,159.3600	1.1594	4.545	0	0	0
2020/07/21	2044	04/02/2021	10.84	Call	Bond Future	2,164.1400	2.1641	2,251.8900	2.2519	4.055	0	0	0
2020/07/21	2044	04/02/2021	10.36	Put	Bond Future	14,339.7900	14.3398	14,061.0400	14.0610	(1.944)	0	0	0
2020/07/21	2044	04/02/2021	10.84	Put	Bond Future	11,469.2700	11.4693	11,214.2200	11.2142	(2.224)	0	0	405
2020/07/21	2044	04/02/2021	10.29	Call	Bond Future	1,387.4700	1.3875	1,448.3700	1.4484	4.389	0	0	0
2020/07/21	2044	04/02/2021	10.29	Put	Bond Future	14,794.5300	14.7945	14,512.6300	14.5126	(1.905)	0	0	405
2020/07/21	2044	04/02/2021	9.66	Put	Bond Future	19,305.4700	19.3055	18,999.3400	18.9993	(1.586)	0	0	0
2020/07/21	2044	04/02/2021	9.66	Call	Bond Future	766.5900	0.7666	803.2600	0.8033	4.784	0	0	405
2020/07/21	2044	04/02/2021	10.36	Call	Bond Future	1,473.5400	1.4735	1,537.5900	1.5376	4.347	0	0	0
2020/07/21	2044	06/05/2021	12.43	Put	Bond Future	6,020.4300	6.0204	5,857.7200	5.8577	(2.703)	0	0	0
2020/07/21	2044	06/05/2021	12.44	Call	Bond Future	5,559.4400	5.5594	5,722.1400	5.7221	2.927	0	0	0
2020/07/21	2044	06/05/2021			Bond Future	12.5162	74.2006	12.4588	74.5255	(0.458)	0.0000	0.0000	0
2020/07/21	2044	06/05/2021	12.45	Call	Bond Future	5,587.7200	5.5877	5,750.9300	5.7509	2.921	0	0	0
2020/07/21	2044	06/05/2021	12.45	Put	Bond Future	5,962.9200	5.9629	5,801.2300	5.8012	(2.712)	0	0	0
2020/07/21	2044	06/05/2021	12.43	Call	Bond Future	5,531.2100	5.5312	5,693.4000	5.6934	2.932	0	0	0
2020/07/21	2044	06/05/2021	12.44	Put	Bond Future	5,991.6100	5.9916	5,829.4100	5.8294	(2.707)	0	0	0
2020/07/21	2044	05/08/2021	12.60	Put	Bond Future	1,019.8700	1.0199	705.5100	0.7055	(30.824)	0	0	0
2020/07/21	2044	05/08/2021	12.61	Put	Bond Future	964.1800	0.9642	649.8200	0.6498	(32.604)	0	0	0
2020/07/21	2044	05/08/2021			Bond Future	12.7853	70.6406	12.7277	70.9549	(0.451)	0.0000	0.0000	0
2020/07/21	2044	05/08/2021	12.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2044	05/08/2021	12.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2044	05/08/2021	12.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	2044	05/08/2021	12.59	Put	Bond Future	1,075.6400	1.0756	761.2800	0.7613	(29.225)	0	0	0
2020/07/21	2046	06/08/2020			Bond Future	91.6975	91.6975	92.2140	92.2140	0.563	0.0000	0.0000	12,382
2020/07/21	2046	05/11/2020			Bond Future	90.9131	90.9131	91.4278	91.4278	0.566	0.0000	0.0000	3,975
2020/07/21	2046	04/02/2021			Bond Future	91.9864	91.9864	92.4855	92.4855	0.543	0.0000	0.0000	0
2020/07/21	2046	06/05/2021			Bond Future	91.3085	91.3085	91.7866	91.7866	0.524	0.0000	0.0000	0
2020/07/21	2046	05/08/2021			Bond Future	92.3407	92.3407	92.8067	92.8067	0.505	0.0000	0.0000	0
2020/07/21	2050	06/08/2020			Bond Future	92.4455	92.4455	92.6808	92.6808	0.255	0.0000	0.0000	14,575
2020/07/21	2050	05/11/2020			Bond Future	93.4337	93.4337	93.6637	93.6637	0.246	0.0000	0.0000	2,590
2020/07/21	2050	04/02/2021			Bond Future	92.6487	92.6487	92.8595	92.8595	0.227	0.0000	0.0000	0
2020/07/21	2050	06/05/2021			Bond Future	93.7666	93.7666	93.9527	93.9527	0.198	0.0000	0.0000	0
2020/07/21	2050	05/08/2021			Bond Future	92.9023	92.9023	93.0727	93.0727	0.183	0.0000	0.0000	0
2020/07/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	AL37	06/08/2020			Index Future	732.6800	732.6800	737.5410	737.5410	0.663	0.0000	0.0000	0
2020/07/21	AL37	05/11/2020			Index Future	740.4050	740.4050	745.2530	745.2530	0.655	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	AL37	04/02/2021			Index Future	748.9530	748.9530	753.6830	753.6830	0.632	0.0000	0.0000	0
2020/07/21	AL37	06/05/2021			Index Future	757.8030	757.8030	762.3690	762.3690	0.603	0.0000	0.0000	0
2020/07/21	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/21	AL7T	06/08/2020			Index Future	795.4880	795.4880	802.5090	802.5090	0.883	0.0000	0.0000	0
2020/07/21	AL7T	05/11/2020			Index Future	803.8760	803.8760	810.9000	810.9000	0.874	0.0000	0.0000	0
2020/07/21	AL7T	04/02/2021			Index Future	813.1570	813.1570	820.0720	820.0720	0.850	0.0000	0.0000	0
2020/07/21	AL7T	06/05/2021			Index Future	822.7660	822.7660	829.5230	829.5230	0.821	0.0000	0.0000	0
2020/07/21	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/21	ALBI	06/08/2020			Index Future	695.0130	695.0130	698.7800	698.7800	0.542	0.0000	0.0000	213
2020/07/21	ALBI	05/11/2020			Index Future	702.3410	702.3410	706.0870	706.0870	0.533	0.0000	0.0000	2
2020/07/21	ALBI	04/02/2021			Index Future	710.4500	710.4500	714.0740	714.0740	0.510	0.0000	0.0000	0
2020/07/21	ALBI	06/05/2021			Index Future	718.8450	718.8450	722.3030	722.3030	0.481	0.0000	0.0000	0
2020/07/21	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/21	ES33	06/08/2020			Bond Future	12.1311	73.0331	12.0580	73.4010	(0.603)	0.0000	0.0000	350
2020/07/21	ES33	05/11/2020			Bond Future	12.4050	70.0217	12.3299	70.3877	(0.605)	0.0000	0.0000	0
2020/07/21	ES33	04/02/2021			Bond Future	12.6863	70.8319	12.6113	71.1854	(0.591)	0.0000	0.0000	0
2020/07/21	ES33	06/05/2021			Bond Future	12.9719	67.8929	12.8980	68.2302	(0.569)	0.0000	0.0000	0
2020/07/21	ES33	05/08/2021			Bond Future	13.2892	68.6437	13.2149	68.9716	(0.559)	0.0000	0.0000	0
2020/07/21	ES42	06/08/2020			Bond Future	12.5488	72.5353	12.4908	72.8543	(0.462)	0.0000	0.0000	4,919
2020/07/21	ES42	05/11/2020			Bond Future	12.8150	69.0351	12.7554	69.3515	(0.465)	0.0000	0.0000	0
2020/07/21	ES42	04/02/2021			Bond Future	13.0801	69.8348	13.0209	70.1382	(0.452)	0.0000	0.0000	0
2020/07/21	ES42	06/05/2021			Bond Future	13.3601	66.4027	13.3021	66.6892	(0.434)	0.0000	0.0000	0
2020/07/21	ES42	05/08/2021			Bond Future	13.6627	67.1363	13.6044	67.4132	(0.426)	0.0000	0.0000	0
2020/07/21	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	06/08/2020	728.12	Put	GOVI	413,970.0000	41.3970	375,930.0000	37.5930	(9.189)	0	0	0
2020/07/21	GOVI	06/08/2020			GOVI	686.7230	686.7230	690.5270	690.5270	0.554	0.0000	0.0000	1,022
2020/07/21	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/07/21	GOVI	06/08/2020	728.14	Put	GOVI	414,170.0000	41.4170	376,130.0000	37.6130	(9.185)	0	0	0
2020/07/21	GOVI	06/08/2020	728.13	Put	GOVI	414,070.0000	41.4070	376,030.0000	37.6030	(9.187)	0	0	0
2020/07/21	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/11/2020	737.84	Put	GOVI	438,770.0000	43.8770	400,930.0000	40.0930	(8.624)	0	0	0
2020/07/21	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/11/2020			GOVI	693.9630	693.9630	697.7470	697.7470	0.545	0.0000	0.0000	1
2020/07/21	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/11/2020	737.83	Put	GOVI	438,670.0000	43.8670	400,830.0000	40.0830	(8.626)	0	0	0
2020/07/21	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/11/2020	737.85	Put	GOVI	438,870.0000	43.8870	401,030.0000	40.1030	(8.622)	0	0	0
2020/07/21	GOVI	04/02/2021	750.96	Put	GOVI	489,840.0000	48.9840	453,200.0000	45.3200	(7.480)	0	0	0
2020/07/21	GOVI	04/02/2021			GOVI	701.9760	701.9760	705.6400	705.6400	0.522	0.0000	0.0000	0
2020/07/21	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	04/02/2021	750.95	Put	GOVI	489,740.0000	48.9740	453,100.0000	45.3100	(7.482)	0	0	0
2020/07/21	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	04/02/2021	750.94	Put	GOVI	489,640.0000	48.9640	453,000.0000	45.3000	(7.483)	0	0	0
2020/07/21	GOVI	06/05/2021	678.67	Call	GOVI	316,010.0000	31.6010	351,020.0000	35.1020	11.079	0	0	0
2020/07/21	GOVI	06/05/2021			GOVI	710.2710	710.2710	713.7720	713.7720	0.493	0.0000	0.0000	0
2020/07/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	06/05/2021	678.68	Call	GOVI	315,910.0000	31.5910	350,920.0000	35.0920	11.082	0	0	0
2020/07/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	06/05/2021	678.69	Call	GOVI	315,810.0000	31.5810	350,820.0000	35.0820	11.086	0	0	0
2020/07/21	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/21	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/21	IGOV	06/08/2020			Index Future	248.6340	248.6340	248.8220	248.8220	0.076	0.0000	0.0000	1,207
2020/07/21	IGOV	05/11/2020			Index Future	251.3170	251.3170	251.4850	251.4850	0.067	0.0000	0.0000	47
2020/07/21	IGOV	04/02/2021			Index Future	254.2800	254.2800	254.3910	254.3910	0.044	0.0000	0.0000	0
2020/07/21	IGOV	06/05/2021			Index Future	257.3450	257.3450	257.3830	257.3830	0.015	0.0000	0.0000	0
2020/07/21	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/21	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/21	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0200	94.0200	0.000	0.0000	0.0000	0
2020/07/21	IS05	16/03/2021			Interest Rate Swap	92.2500	92.2500	92.2600	92.2600	0.011	0.0000	0.0000	0
2020/07/21	IS05	15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4200	90.4200	0.011	0.0000	0.0000	0
2020/07/21	IS05	21/09/2021			Interest Rate Swap	89.3900	89.3900	89.4000	89.4000	0.011	0.0000	0.0000	0
2020/07/21	IS05	21/12/2021			Interest Rate Swap	90.6600	90.6600	90.6700	90.6700	0.011	0.0000	0.0000	51
2020/07/21	IS05	15/03/2022			Interest Rate Swap	90.1000	90.1000	90.1100	90.1100	0.011	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	IS05	21/06/2022			Interest Rate Swap	90.2100	90.2100	90.2200	90.2200	0.011	0.0000	0.0000	0
2020/07/21	IS05	20/09/2022			Interest Rate Swap	93.3500	93.3500	93.3600	93.3600	0.011	0.0000	0.0000	0
2020/07/21	IS05	20/12/2022			Interest Rate Swap	93.8600	93.8600	93.8500	93.8500	(0.011)	0.0000	0.0000	0
2020/07/21	IS05	22/03/2023			Interest Rate Swap	86.2800	86.2800	86.2600	86.2600	(0.023)	0.0000	0.0000	0
2020/07/21	IS05	20/06/2023			Interest Rate Swap	91.8600	91.8600	91.8100	91.8100	(0.054)	0.0000	0.0000	0
2020/07/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/21	IS10	17/12/2025			Interest Rate Swap	80.5900	80.5900	80.0700	80.0700	(0.645)	0.0000	0.0000	0
2020/07/21	IS10	16/03/2026			Interest Rate Swap	77.2300	77.2300	76.6900	76.6900	(0.699)	0.0000	0.0000	0
2020/07/21	IS10	15/06/2026			Interest Rate Swap	75.7600	75.7600	75.2100	75.2100	(0.726)	0.0000	0.0000	0
2020/07/21	IS10	21/09/2026			Interest Rate Swap	77.9200	77.9200	77.3400	77.3400	(0.744)	0.0000	0.0000	0
2020/07/21	IS10	21/12/2026			Interest Rate Swap	82.0800	82.0800	81.4900	81.4900	(0.719)	0.0000	0.0000	0
2020/07/21	IS10	15/03/2027			Interest Rate Swap	80.7500	80.7500	80.1400	80.1400	(0.755)	0.0000	0.0000	0
2020/07/21	IS10	21/06/2027			Interest Rate Swap	82.9600	82.9600	82.3300	82.3300	(0.759)	0.0000	0.0000	0
2020/07/21	IS10	20/09/2027			Interest Rate Swap	88.8500	88.8500	88.2100	88.2100	(0.720)	0.0000	0.0000	0
2020/07/21	IS10	20/12/2027			Interest Rate Swap	89.3300	89.3300	88.6600	88.6600	(0.750)	0.0000	0.0000	0
2020/07/21	IS10	22/03/2028			Interest Rate Swap	82.4500	82.4500	81.7300	81.7300	(0.873)	0.0000	0.0000	0
2020/07/21	IS10	20/06/2028			Interest Rate Swap	90.3300	90.3300	89.6000	89.6000	(0.808)	0.0000	0.0000	0
2020/07/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/21	JBAF	19/08/2020			Jibar Tradeable Future	3.6450	96.3550	3.6650	96.3350	0.549	0.0000	0.0000	0
2020/07/21	JBAF	16/09/2020			Jibar Tradeable Future	3.6450	96.3550	3.6550	96.3450	0.274	0.0000	0.0000	0
2020/07/21	JBAF	21/10/2020			Jibar Tradeable Future	3.4950	96.5050	3.4950	96.5050	0.000	0.0000	0.0000	0
2020/07/21	JBAF	18/11/2020			Jibar Tradeable Future	3.4950	96.5050	3.4950	96.5050	0.000	0.0000	0.0000	0
2020/07/21	JBAF	15/12/2020			Jibar Tradeable Future	3.4750	96.5250	3.4750	96.5250	0.000	0.0000	0.0000	30
2020/07/21	JBAF	20/01/2021			Jibar Tradeable Future	3.4850	96.5150	3.4750	96.5250	(0.287)	0.0000	0.0000	0
2020/07/21	JBAF	17/03/2021			Jibar Tradeable Future	3.4900	96.5100	3.4900	96.5100	0.000	0.0000	0.0000	0
2020/07/21	JBAF	15/06/2021			Jibar Tradeable Future	3.6500	96.3500	3.6300	96.3700	(0.548)	0.0000	0.0000	0
2020/07/21	JBAF	15/09/2021			Jibar Tradeable Future	3.6950	96.3050	3.6650	96.3350	(0.812)	0.0000	0.0000	0
2020/07/21	JBAF	15/12/2021			Jibar Tradeable Future	3.9300	96.0700	3.9000	96.1000	(0.763)	0.0000	0.0000	0
2020/07/21	JBAF	16/03/2022			Jibar Tradeable Future	4.0150	95.9850	3.9850	96.0150	(0.747)	0.0000	0.0000	0
2020/07/21	JBAF	15/06/2022			Jibar Tradeable Future	4.4950	95.5050	4.4750	95.5250	(0.445)	0.0000	0.0000	0
2020/07/21	R023	06/08/2020	7.26	Call	Bond Future	5,942.4100	5.9424	5,851.2000	5.8512	(1.535)	0	0	0
2020/07/21	R023	06/08/2020			Bond Future	4.7767	110.5358	4.8135	110.4446	0.770	0.0000	0.0000	26,757
2020/07/21	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R023	06/08/2020	7.27	Call	Bond Future	5,965.4900	5.9655	5,874.2800	5.8743	(1.529)	0	0	0
2020/07/21	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R023	06/08/2020	7.28	Call	Bond Future	5,988.5600	5.9886	5,897.3500	5.8974	(1.523)	0	0	0
2020/07/21	R023	05/11/2020	7.46	Put	Bond Future	0.2500	0.0003	0.2900	0.0003	16.000	0	0	0
2020/07/21	R023	05/11/2020	7.47	Put	Bond Future	0.2300	0.0002	0.2700	0.0003	17.391	0	0	0
2020/07/21	R023	05/11/2020			Bond Future	4.8390	107.7836	4.8841	107.6826	0.932	0.0000	0.0000	8,370
2020/07/21	R023	05/11/2020	7.46	Call	Bond Future	5,677.1500	5.6772	5,576.1600	5.5762	(1.779)	0	0	0
2020/07/21	R023	05/11/2020	7.47	Call	Bond Future	5,698.0500	5.6980	5,597.0600	5.5971	(1.772)	0	0	0
2020/07/21	R023	05/11/2020	7.45	Call	Bond Future	5,656.2500	5.6563	5,555.2600	5.5553	(1.785)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R023	05/11/2020	7.45	Put	Bond Future	0.2600	0.0003	0.3000	0.0003	15.385	0	0	0
2020/07/21	R023	04/02/2021	6.34	Call	Bond Future	2,988.9300	2.9889	2,872.6200	2.8726	(3.891)	0	0	0
2020/07/21	R023	04/02/2021	6.32	Put	Bond Future	99.4300	0.0994	111.1500	0.1112	11.787	0	0	0
2020/07/21	R023	04/02/2021			Bond Future	4.8676	109.0299	4.9314	108.9023	1.312	0.0000	0.0000	0
2020/07/21	R023	04/02/2021	6.34	Put	Bond Future	95.7000	0.0957	107.0400	0.1070	11.850	0	0	0
2020/07/21	R023	04/02/2021	6.32	Call	Bond Future	2,954.0500	2.9540	2,838.1200	2.8381	(3.924)	0	0	0
2020/07/21	R023	04/02/2021	6.33	Put	Bond Future	97.5500	0.0976	109.0800	0.1091	11.820	0	0	0
2020/07/21	R023	04/02/2021	6.33	Call	Bond Future	2,971.4800	2.9715	2,855.3600	2.8554	(3.908)	0	0	0
2020/07/21	R023	06/05/2021	7.58	Call	Bond Future	4,644.9200	4.6449	4,487.6300	4.4876	(3.386)	0	0	0
2020/07/21	R023	06/05/2021			Bond Future	4.8777	106.4092	4.9688	106.2488	1.867	0.0000	0.0000	0
2020/07/21	R023	06/05/2021	7.56	Call	Bond Future	4,612.3600	4.6124	4,455.1800	4.4552	(3.408)	0	0	0
2020/07/21	R023	06/05/2021	7.56	Put	Bond Future	17.2800	0.0173	20.5900	0.0206	19.155	0	0	0
2020/07/21	R023	06/05/2021	7.58	Put	Bond Future	16.5800	0.0166	19.7800	0.0198	19.300	0	0	0
2020/07/21	R023	06/05/2021	7.57	Call	Bond Future	4,628.6400	4.6286	4,471.4000	4.4714	(3.397)	0	0	0
2020/07/21	R023	06/05/2021	7.57	Put	Bond Future	16.9300	0.0169	20.1800	0.0202	19.197	0	0	0
2020/07/21	R023	05/08/2021	5.30	Call	Bond Future	528.1400	0.5281	345.5200	0.3455	(34.578)	0	0	0
2020/07/21	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R023	05/08/2021			Bond Future	4.9515	107.5868	5.0717	107.4042	2.428	0.0000	0.0000	0
2020/07/21	R023	05/08/2021	5.31	Call	Bond Future	543.2400	0.5432	360.6200	0.3606	(33.617)	0	0	0
2020/07/21	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R023	05/08/2021	5.29	Call	Bond Future	513.0300	0.5130	330.4100	0.3304	(35.596)	0	0	0
2020/07/21	R035	06/08/2020	9.92	Put	Bond Future	8,322.7100	8.3227	7,901.3000	7.9013	(5.063)	0	0	0
2020/07/21	R035	06/08/2020	10.45	Put	Bond Future	4,797.3600	4.7974	4,401.7900	4.4018	(8.246)	0	0	500
2020/07/21	R035	06/08/2020	9.67	Call	Bond Future	2.7100	0.0027	3.0200	0.0030	11.439	0	0	500
2020/07/21	R035	06/08/2020	9.00	Put	Bond Future	15,267.6900	15.2677	14,844.5000	14.8445	(2.772)	0	0	0
2020/07/21	R035	06/08/2020			Bond Future	11.1616	87.7019	11.0940	88.1251	(0.605)	0.0000	0.0000	106,946
2020/07/21	R035	06/08/2020	9.92	Call	Bond Future	12.2400	0.0122	14.0200	0.0140	14.542	0	0	0
2020/07/21	R035	06/08/2020	9.09	Put	Bond Future	14,554.2700	14.5543	14,131.0800	14.1311	(2.908)	0	0	0
2020/07/21	R035	06/08/2020	9.09	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	500
2020/07/21	R035	06/08/2020	9.67	Put	Bond Future	10,131.9500	10.1320	9,709.0700	9.7091	(4.174)	0	0	0
2020/07/21	R035	06/08/2020	9.00	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	24,761
2020/07/21	R035	06/08/2020	9.93	Call	Bond Future	12.9500	0.0129	14.8400	0.0148	14.595	0	0	0
2020/07/21	R035	06/08/2020	9.91	Put	Bond Future	8,393.8000	8.3938	7,972.2800	7.9723	(5.022)	0	0	0
2020/07/21	R035	06/08/2020	10.45	Call	Bond Future	176.4900	0.1765	204.1100	0.2041	15.650	0	0	0
2020/07/21	R035	06/08/2020	9.93	Put	Bond Future	8,251.7300	8.2517	7,830.4300	7.8304	(5.106)	0	0	0
2020/07/21	R035	06/08/2020	9.91	Call	Bond Future	11.5700	0.0116	13.2400	0.0132	14.434	0	0	0
2020/07/21	R035	06/08/2020	8.75	Put	Bond Future	17,288.7400	17.2887	16,865.5500	16.8656	(2.448)	0	0	0
2020/07/21	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/21	R035	05/11/2020	10.34	Put	Bond Future	8,301.7200	8.3017	7,983.3000	7.9833	(3.836)	0	0	0
2020/07/21	R035	05/11/2020			Bond Future	11.3923	84.1442	11.3231	84.5649	(0.608)	0.0000	0.0000	5,250
2020/07/21	R035	05/11/2020	10.33	Call	Bond Future	1,532.4000	1.5324	1,633.7700	1.6338	6.615	0	0	0
2020/07/21	R035	05/11/2020	10.33	Put	Bond Future	8,351.9500	8.3520	8,032.6300	8.0326	(3.823)	0	0	0
2020/07/21	R035	05/11/2020	10.34	Call	Bond Future	1,550.1700	1.5502	1,652.4400	1.6524	6.597	0	0	0
2020/07/21	R035	05/11/2020	10.32	Call	Bond Future	1,514.6100	1.5146	1,615.0800	1.6151	6.633	0	0	0
2020/07/21	R035	05/11/2020	10.32	Put	Bond Future	8,402.2400	8.4022	8,082.0200	8.0820	(3.811)	0	0	0
2020/07/21	R035	04/02/2021	11.14	Put	Bond Future	6,891.4600	6.8915	6,654.7500	6.6548	(3.435)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R035	04/02/2021	10.04	Put	Bond Future	11,900.4900	11.9005	11,586.9200	11.5869	(2.635)	0	0	0
2020/07/21	R035	04/02/2021	10.14	Put	Bond Future	11,352.2000	11.3522	11,044.7600	11.0448	(2.708)	0	0	650
2020/07/21	R035	04/02/2021	10.05	Call	Bond Future	1,745.0600	1.7451	1,837.5800	1.8376	5.302	0	0	0
2020/07/21	R035	04/02/2021			Bond Future	11.6285	85.1174	11.5597	85.5229	(0.592)	0.0000	0.0000	0
2020/07/21	R035	04/02/2021	10.06	Call	Bond Future	1,759.3000	1.7593	1,852.4300	1.8524	5.294	0	0	0
2020/07/21	R035	04/02/2021	10.06	Put	Bond Future	11,789.5600	11.7896	11,477.2000	11.4772	(2.649)	0	0	0
2020/07/21	R035	04/02/2021	10.14	Call	Bond Future	1,876.2400	1.8762	1,974.2900	1.9743	5.226	0	0	0
2020/07/21	R035	04/02/2021	11.14	Call	Bond Future	3,948.9000	3.9489	4,117.6800	4.1177	4.274	0	0	0
2020/07/21	R035	04/02/2021	11.04	Call	Bond Future	1,730.8900	1.7309	1,822.8100	1.8228	5.311	0	0	0
2020/07/21	R035	04/02/2021	10.05	Put	Bond Future	11,844.9500	11.8449	11,531.9800	11.5320	(2.642)	0	0	0
2020/07/21	R035	06/05/2021	12.77	Call	Bond Future	8,477.5800	8.4776	8,728.1500	8.7282	2.956	0	0	0
2020/07/21	R035	06/05/2021	11.55	Call	Bond Future	4,656.1300	4.6561	4,834.5100	4.8345	3.831	0	0	0
2020/07/21	R035	06/05/2021	10.24	Put	Bond Future	12,015.9500	12.0160	11,725.0400	11.7250	(2.421)	0	0	0
2020/07/21	R035	06/05/2021	12.35	Put	Bond Future	4,347.4500	4.3475	4,189.5700	4.1896	(3.632)	0	0	0
2020/07/21	R035	06/05/2021	12.37	Call	Bond Future	7,112.2300	7.1122	7,341.3800	7.3414	3.222	0	0	0
2020/07/21	R035	06/05/2021			Bond Future	11.8637	81.6465	11.7961	82.0324	(0.569)	0.0000	0.0000	0
2020/07/21	R035	06/05/2021	12.35	Call	Bond Future	7,046.0000	7.0460	7,274.0200	7.2740	3.236	0	0	0
2020/07/21	R035	06/05/2021	12.37	Put	Bond Future	4,305.6300	4.3056	4,148.8800	4.1489	(3.641)	0	0	0
2020/07/21	R035	06/05/2021	12.77	Put	Bond Future	3,556.7800	3.5568	3,421.4500	3.4214	(3.805)	0	0	1,650
2020/07/21	R035	06/05/2021	11.55	Put	Bond Future	6,471.6400	6.4716	6,264.1200	6.2641	(3.207)	0	0	1,650
2020/07/21	R035	06/05/2021	10.24	Call	Bond Future	1,924.1000	1.9241	2,019.0900	2.0191	4.937	0	0	793
2020/07/21	R035	06/05/2021	12.36	Put	Bond Future	4,326.3500	4.3263	4,169.0400	4.1690	(3.636)	0	0	0
2020/07/21	R035	06/05/2021	10.81	Put	Bond Future	9,223.7000	9.2237	8,966.9800	8.9670	(2.783)	0	0	0
2020/07/21	R035	06/05/2021	10.81	Call	Bond Future	2,876.7400	2.8767	3,005.9200	3.0059	4.490	0	0	1,650
2020/07/21	R035	06/05/2021	12.02	Call	Bond Future	5,996.3000	5.9963	6,204.6800	6.2047	3.475	0	0	0
2020/07/21	R035	06/05/2021	12.02	Put	Bond Future	5,113.7300	5.1137	4,936.2100	4.9362	(3.471)	0	0	793
2020/07/21	R035	06/05/2021	11.32	Call	Bond Future	4,055.4300	4.0554	4,218.5700	4.2186	4.023	0	0	0
2020/07/21	R035	06/05/2021	11.32	Put	Bond Future	7,241.1600	7.2412	7,018.4000	7.0184	(3.076)	0	0	793
2020/07/21	R035	06/05/2021	12.36	Call	Bond Future	7,078.9500	7.0789	7,307.5400	7.3075	3.229	0	0	0
2020/07/21	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R035	05/08/2021			Bond Future	12.1294	82.5496	12.0616	82.9241	(0.559)	0.0000	0.0000	0
2020/07/21	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R035	05/08/2021	5.29	Put	Bond Future	55,774.4200	55.7744	55,399.9200	55.3999	(0.671)	0	0	0
2020/07/21	R035	05/08/2021	5.31	Put	Bond Future	55,541.1300	55.5411	55,166.6300	55.1666	(0.674)	0	0	0
2020/07/21	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R035	05/08/2021	5.30	Put	Bond Future	55,657.7100	55.6577	55,283.2100	55.2832	(0.673)	0	0	0
2020/07/21	R186	06/08/2020	8.38	Put	Bond Future	43.1200	0.0431	15.5200	0.0155	(64.007)	0	0	0
2020/07/21	R186	06/08/2020	7.45	Call	Bond Future	505.3900	0.5054	795.6800	0.7957	57.439	0	0	2,500
2020/07/21	R186	06/08/2020	9.00	Call	Bond Future	7,159.6300	7.1596	7,933.6500	7.9337	10.811	0	0	900
2020/07/21	R186	06/08/2020	8.00	Call	Bond Future	2,264.3800	2.2644	2,914.0800	2.9141	28.692	0	0	900
2020/07/21	R186	06/08/2020	8.25	Call	Bond Future	3,419.4600	3.4195	4,145.9100	4.1459	21.245	0	0	0
2020/07/21	R186	06/08/2020			Bond Future	7.6206	115.7707	7.4779	116.5456	(1.873)	0.0000	0.0000	72,946
2020/07/21	R186	06/08/2020	8.37	Call	Bond Future	4,007.3400	4.0073	4,753.3400	4.7533	18.616	0	0	0
2020/07/21	R186	06/08/2020	8.37	Put	Bond Future	45.2800	0.0453	16.4200	0.0164	(63.737)	0	0	0
2020/07/21	R186	06/08/2020	9.00	Put	Bond Future	1.0700	0.0011	0.2300	0.0002	(78.505)	0	0	0
2020/07/21	R186	06/08/2020	8.38	Call	Bond Future	4,056.8600	4.0569	4,804.1200	4.8041	18.420	0	0	0
2020/07/21	R186	06/08/2020	7.45	Put	Bond Future	1,432.4600	1.4325	947.8900	0.9479	(33.828)	0	0	2,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R186	06/08/2020	8.00	Put	Bond Future	236.3200	0.2363	111.1600	0.1112	(52.962)	0	0	15,177
2020/07/21	R186	06/08/2020	8.25	Put	Bond Future	79.9700	0.0800	31.5600	0.0316	(60.535)	0	0	0
2020/07/21	R186	06/08/2020	8.36	Call	Bond Future	3,957.8800	3.9579	4,702.5700	4.7026	18.815	0	0	0
2020/07/21	R186	06/08/2020	8.36	Put	Bond Future	47.5300	0.0475	17.3600	0.0174	(63.476)	0	0	0
2020/07/21	R186	05/11/2020	7.50	Call	Bond Future	1,843.2100	1.8432	2,169.6200	2.1696	17.709	0	0	80
2020/07/21	R186	05/11/2020	8.00	Put	Bond Future	2,086.4000	2.0864	1,763.4300	1.7634	(15.480)	0	0	0
2020/07/21	R186	05/11/2020	8.65	Call	Bond Future	5,302.2400	5.3022	5,888.3200	5.8883	11.053	0	0	0
2020/07/21	R186	05/11/2020	8.64	Put	Bond Future	1,029.6100	1.0296	840.6400	0.8406	(18.354)	0	0	0
2020/07/21	R186	05/11/2020			Bond Future	7.8013	116.9798	7.6525	117.7532	(1.908)	0.0000	0.0000	14,250
2020/07/21	R186	05/11/2020	7.00	Put	Bond Future	5,218.1100	5.2181	4,653.4200	4.6534	(10.822)	0	0	0
2020/07/21	R186	05/11/2020	7.00	Call	Bond Future	975.0300	0.9750	1,183.6600	1.1837	21.397	0	0	1,200
2020/07/21	R186	05/11/2020	8.66	Call	Bond Future	5,339.8200	5.3398	5,927.6200	5.9276	11.008	0	0	0
2020/07/21	R186	05/11/2020	8.66	Put	Bond Future	1,006.3700	1.0064	820.8500	0.8208	(18.435)	0	0	0
2020/07/21	R186	05/11/2020	7.50	Put	Bond Future	3,415.5600	3.4156	2,968.6500	2.9687	(13.085)	0	0	0
2020/07/21	R186	05/11/2020	6.50	Put	Bond Future	7,455.8100	7.4558	6,799.3900	6.7994	(8.804)	0	0	0
2020/07/21	R186	05/11/2020	8.00	Call	Bond Future	3,108.3200	3.1083	3,558.6700	3.5587	14.489	0	0	1,200
2020/07/21	R186	05/11/2020	7.84	Put	Bond Future	2,462.4600	2.4625	2,100.5000	2.1005	(14.699)	0	0	0
2020/07/21	R186	05/11/2020	9.26	Put	Bond Future	471.2100	0.4712	371.5900	0.3716	(21.141)	0	0	3,500
2020/07/21	R186	05/11/2020	8.65	Put	Bond Future	1,018.0300	1.0180	830.7900	0.8308	(18.392)	0	0	0
2020/07/21	R186	05/11/2020	8.64	Call	Bond Future	5,264.5500	5.2646	5,848.9000	5.8489	11.100	0	0	0
2020/07/21	R186	05/11/2020	6.50	Call	Bond Future	463.0200	0.4630	579.9200	0.5799	25.247	0	0	80
2020/07/21	R186	05/11/2020	7.84	Call	Bond Future	2,662.3800	2.6624	3,073.7400	3.0737	15.451	0	0	3,500
2020/07/21	R186	05/11/2020	8.34	Put	Bond Future	1,441.8400	1.4418	1,195.5300	1.1955	(17.083)	0	0	0
2020/07/21	R186	05/11/2020	8.34	Call	Bond Future	4,185.4500	4.1855	4,712.4600	4.7125	12.591	0	0	3,500
2020/07/21	R186	05/11/2020	9.26	Call	Bond Future	7,707.8200	7.7078	8,381.5200	8.3815	8.740	0	0	0
2020/07/21	R186	04/02/2021	8.15	Call	Bond Future	3,700.8200	3.7008	4,125.8500	4.1258	11.485	0	0	0
2020/07/21	R186	04/02/2021			Bond Future	7.9781	113.0498	7.8261	113.8049	(1.906)	0.0000	0.0000	0
2020/07/21	R186	04/02/2021	8.15	Put	Bond Future	2,855.1100	2.8551	2,525.1100	2.5251	(11.558)	0	0	0
2020/07/21	R186	04/02/2021	8.16	Call	Bond Future	3,727.9900	3.7280	4,154.7800	4.1548	11.448	0	0	0
2020/07/21	R186	04/02/2021	8.17	Put	Bond Future	2,811.6600	2.8117	2,485.2000	2.4852	(11.611)	0	0	0
2020/07/21	R186	04/02/2021	8.16	Put	Bond Future	2,833.3300	2.8333	2,505.0900	2.5051	(11.585)	0	0	0
2020/07/21	R186	04/02/2021	8.17	Call	Bond Future	3,755.2500	3.7552	4,183.8200	4.1838	11.413	0	0	0
2020/07/21	R186	06/05/2021	10.76	Put	Bond Future	377.2500	0.3773	315.9500	0.3159	(16.249)	0	0	0
2020/07/21	R186	06/05/2021	10.77	Call	Bond Future	11,833.5300	11.8335	12,503.0800	12.5031	5.658	0	0	0
2020/07/21	R186	06/05/2021			Bond Future	8.1668	114.3880	8.0126	115.1183	(1.888)	0.0000	0.0000	0
2020/07/21	R186	06/05/2021	10.78	Call	Bond Future	11,870.5000	11.8705	12,540.6000	12.5406	5.645	0	0	0
2020/07/21	R186	06/05/2021	10.78	Put	Bond Future	369.0900	0.3691	308.9100	0.3089	(16.305)	0	0	0
2020/07/21	R186	06/05/2021	10.76	Call	Bond Future	11,796.5800	11.7966	12,465.5600	12.4656	5.671	0	0	0
2020/07/21	R186	06/05/2021	10.77	Put	Bond Future	373.1500	0.3731	312.4200	0.3124	(16.275)	0	0	0
2020/07/21	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R186	05/08/2021	8.61	Call	Bond Future	948.9400	0.9489	1,665.8200	1.6658	75.545	0	0	0
2020/07/21	R186	05/08/2021			Bond Future	8.3972	110.3709	8.2379	111.0877	(1.896)	0.0000	0.0000	0
2020/07/21	R186	05/08/2021	8.62	Call	Bond Future	993.2800	0.9933	1,710.1600	1.7102	72.173	0	0	0
2020/07/21	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R186	05/08/2021	8.63	Call	Bond Future	1,037.5800	1.0376	1,754.4600	1.7545	69.092	0	0	0
2020/07/21	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R197	06/08/2020			Bond Future	305.3226	305.3226	305.2490	305.2490	(0.024)	0.0000	0.0000	2,591

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R197	05/11/2020			Bond Future	308.5864	308.5864	308.4867	308.4867	(0.032)	0.0000	0.0000	1,400
2020/07/21	R197	04/02/2021			Bond Future	304.3842	304.3842	304.2116	304.2116	(0.057)	0.0000	0.0000	0
2020/07/21	R197	06/05/2021			Bond Future	308.0568	308.0568	307.7926	307.7926	(0.086)	0.0000	0.0000	0
2020/07/21	R197	05/08/2021			Bond Future	303.5477	303.5477	303.2228	303.2228	(0.107)	0.0000	0.0000	0
2020/07/21	R202	06/08/2020			Bond Future	205.9908	205.9908	205.9518	205.9518	(0.019)	0.0000	0.0000	6,136
2020/07/21	R202	05/11/2020			Bond Future	208.1929	208.1929	208.1362	208.1362	(0.027)	0.0000	0.0000	1,904
2020/07/21	R202	04/02/2021			Bond Future	206.4832	206.4832	206.3776	206.3776	(0.051)	0.0000	0.0000	0
2020/07/21	R202	06/05/2021			Bond Future	208.9744	208.9744	208.8067	208.8067	(0.080)	0.0000	0.0000	0
2020/07/21	R202	05/08/2021			Bond Future	207.0924	207.0924	206.8835	206.8835	(0.101)	0.0000	0.0000	0
2020/07/21	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R208	06/08/2020			Bond Future	3.4333	104.5279	3.4424	104.5221	0.266	0.0000	0.0000	22,723
2020/07/21	R208	06/08/2020	5.56	Call	Bond Future	1,334.4300	1.3344	1,328.6300	1.3286	(0.435)	0	0	0
2020/07/21	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R208	06/08/2020	5.57	Call	Bond Future	1,340.6300	1.3406	1,334.8300	1.3348	(0.433)	0	0	0
2020/07/21	R208	06/08/2020	5.55	Call	Bond Future	1,328.2300	1.3282	1,322.4300	1.3224	(0.437)	0	0	0
2020/07/21	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R208	05/11/2020	4.78	Call	Bond Future	727.9500	0.7280	713.5500	0.7136	(1.978)	0	0	0
2020/07/21	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R208	05/11/2020			Bond Future	2.9026	102.2287	2.9395	102.2143	1.270	0.0000	0.0000	0
2020/07/21	R208	05/11/2020	4.79	Call	Bond Future	731.8000	0.7318	717.4000	0.7174	(1.968)	0	0	0
2020/07/21	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R208	05/11/2020	4.77	Call	Bond Future	724.1000	0.7241	709.7000	0.7097	(1.989)	0	0	0
2020/07/21	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R209	06/08/2020	5.55	Put	Bond Future	42,594.5500	42.5945	42,204.5200	42.2045	(0.916)	0	0	0
2020/07/21	R209	06/08/2020			Bond Future	11.0459	66.9386	10.9735	67.3286	(0.655)	0.0000	0.0000	59,872
2020/07/21	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R209	06/08/2020	5.57	Put	Bond Future	42,377.7400	42.3777	41,987.7100	41.9877	(0.920)	0	0	0
2020/07/21	R209	06/08/2020	5.56	Put	Bond Future	42,486.0700	42.4861	42,096.0400	42.0960	(0.918)	0	0	0
2020/07/21	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R209	05/11/2020	10.02	Call	Bond Future	1,238.9700	1.2390	1,325.4700	1.3255	6.982	0	0	0
2020/07/21	R209	05/11/2020			Bond Future	11.2492	64.4980	11.1751	64.8866	(0.658)	0.0000	0.0000	2,500
2020/07/21	R209	05/11/2020	10.00	Call	Bond Future	1,213.8200	1.2138	1,298.8800	1.2989	7.008	0	0	0
2020/07/21	R209	05/11/2020	10.00	Put	Bond Future	8,261.3500	8.2613	7,957.8100	7.9578	(3.674)	0	0	0
2020/07/21	R209	05/11/2020	10.02	Put	Bond Future	8,164.9900	8.1650	7,862.8900	7.8629	(3.700)	0	0	0
2020/07/21	R209	05/11/2020	10.01	Call	Bond Future	1,226.3500	1.2264	1,312.1200	1.3121	6.994	0	0	0
2020/07/21	R209	05/11/2020	10.01	Put	Bond Future	8,213.0900	8.2131	7,910.2600	7.9103	(3.687)	0	0	0
2020/07/21	R209	04/02/2021	10.12	Put	Bond Future	9,308.1100	9.3081	9,035.2800	9.0353	(2.931)	0	0	0
2020/07/21	R209	04/02/2021			Bond Future	11.4516	65.2443	11.3777	65.6221	(0.645)	0.0000	0.0000	0
2020/07/21	R209	04/02/2021	10.11	Call	Bond Future	1,947.4900	1.9475	2,051.8100	2.0518	5.357	0	0	0
2020/07/21	R209	04/02/2021	10.11	Put	Bond Future	9,353.4800	9.3535	9,080.0400	9.0800	(2.923)	0	0	0
2020/07/21	R209	04/02/2021	10.12	Call	Bond Future	1,961.8700	1.9619	2,066.8000	2.0668	5.348	0	0	0
2020/07/21	R209	04/02/2021	10.10	Call	Bond Future	1,933.1700	1.9332	2,036.9000	2.0369	5.366	0	0	0
2020/07/21	R209	04/02/2021	10.10	Put	Bond Future	9,398.9800	9.3990	9,124.9500	9.1250	(2.916)	0	0	0
2020/07/21	R209	06/05/2021	12.25	Put	Bond Future	3,714.3000	3.7143	3,572.9100	3.5729	(3.807)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R209	06/05/2021	12.23	Put	Bond Future	3,749.2100	3.7492	3,606.8100	3.6068	(3.798)	0	0	0
2020/07/21	R209	06/05/2021	12.22	Call	Bond Future	6,456.5100	6.4565	6,676.7200	6.6767	3.411	0	0	0
2020/07/21	R209	06/05/2021			Bond Future	11.6594	62.8751	11.5864	63.2382	(0.626)	0.0000	0.0000	460
2020/07/21	R209	06/05/2021	10.25	Put	Bond Future	9,639.2000	9.6392	9,380.3700	9.3804	(2.685)	0	0	0
2020/07/21	R209	06/05/2021	10.25	Call	Bond Future	2,041.2100	2.0412	2,145.5000	2.1455	5.109	0	0	1,000
2020/07/21	R209	06/05/2021	11.25	Call	Bond Future	3,947.6700	3.9477	4,112.6000	4.1126	4.178	0	0	0
2020/07/21	R209	06/05/2021	11.25	Put	Bond Future	6,025.9100	6.0259	5,827.7200	5.8277	(3.289)	0	0	1,000
2020/07/21	R209	06/05/2021	12.25	Call	Bond Future	6,542.9600	6.5430	6,764.6900	6.7647	3.389	0	0	0
2020/07/21	R209	06/05/2021	12.23	Call	Bond Future	6,485.2200	6.4852	6,705.9400	6.7059	3.403	0	0	0
2020/07/21	R209	06/05/2021	12.22	Put	Bond Future	3,766.9000	3.7669	3,623.9900	3.6240	(3.794)	0	0	0
2020/07/21	R209	06/05/2021	12.24	Call	Bond Future	6,514.1900	6.5142	6,735.4100	6.7354	3.396	0	0	0
2020/07/21	R209	06/05/2021	12.24	Put	Bond Future	3,731.8200	3.7318	3,589.9200	3.5899	(3.802)	0	0	0
2020/07/21	R209	05/08/2021	11.81	Put	Bond Future	383.0800	0.3831	27.9800	0.0280	(92.696)	0	0	0
2020/07/21	R209	05/08/2021			Bond Future	11.8892	63.5704	11.8158	63.9255	(0.618)	0.0000	0.0000	0
2020/07/21	R209	05/08/2021	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R209	05/08/2021	11.80	Put	Bond Future	431.7100	0.4317	76.6100	0.0766	(82.254)	0	0	0
2020/07/21	R209	05/08/2021	11.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R209	05/08/2021	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R209	05/08/2021	11.79	Put	Bond Future	480.4000	0.4804	125.3000	0.1253	(73.918)	0	0	0
2020/07/21	R210	06/08/2020			Bond Future	181.8571	181.8571	181.8818	181.8818	0.014	0.0000	0.0000	1,929
2020/07/21	R210	05/11/2020			Bond Future	181.1262	181.1262	181.1362	181.1362	0.006	0.0000	0.0000	644
2020/07/21	R210	04/02/2021			Bond Future	183.2641	183.2641	183.2315	183.2315	(0.018)	0.0000	0.0000	0
2020/07/21	R210	06/05/2021			Bond Future	182.7648	182.7648	182.6784	182.6784	(0.047)	0.0000	0.0000	0
2020/07/21	R210	05/08/2021			Bond Future	184.8314	184.8314	184.7092	184.7092	(0.066)	0.0000	0.0000	0
2020/07/21	R212	06/08/2020			Bond Future	165.5833	165.5833	165.6392	165.6392	0.034	0.0000	0.0000	7,008
2020/07/21	R212	05/11/2020			Bond Future	167.3534	167.3534	167.3961	167.3961	0.026	0.0000	0.0000	1,526
2020/07/21	R212	04/02/2021			Bond Future	167.0338	167.0338	167.0376	167.0376	0.002	0.0000	0.0000	0
2020/07/21	R212	06/05/2021			Bond Future	169.0488	169.0488	169.0036	169.0036	(0.027)	0.0000	0.0000	0
2020/07/21	R212	05/08/2021			Bond Future	168.6333	168.6333	168.5553	168.5553	(0.046)	0.0000	0.0000	0
2020/07/21	R213	06/08/2020	9.31	Call	Bond Future	137.7100	0.1377	205.5500	0.2055	49.263	0	0	0
2020/07/21	R213	06/08/2020			Bond Future	9.9559	84.0934	9.8332	84.7844	(1.232)	0.0000	0.0000	16,139
2020/07/21	R213	06/08/2020	9.29	Call	Bond Future	125.8200	0.1258	188.7000	0.1887	49.976	0	0	0
2020/07/21	R213	06/08/2020	9.29	Put	Bond Future	3,971.3900	3.9714	3,343.3300	3.3433	(15.815)	0	0	0
2020/07/21	R213	06/08/2020	9.31	Put	Bond Future	3,864.3200	3.8643	3,241.2200	3.2412	(16.124)	0	0	0
2020/07/21	R213	06/08/2020	9.30	Call	Bond Future	131.6600	0.1317	196.9800	0.1970	49.613	0	0	0
2020/07/21	R213	06/08/2020	9.30	Put	Bond Future	3,917.7200	3.9177	3,292.1000	3.2921	(15.969)	0	0	0
2020/07/21	R213	05/11/2020	9.60	Put	Bond Future	5,182.5200	5.1825	4,746.4700	4.7465	(8.414)	0	0	0
2020/07/21	R213	05/11/2020	9.59	Call	Bond Future	2,028.9700	2.0290	2,282.5500	2.2825	12.498	0	0	0
2020/07/21	R213	05/11/2020			Bond Future	10.1617	81.4432	10.0353	82.1346	(1.244)	0.0000	0.0000	0
2020/07/21	R213	05/11/2020	9.60	Call	Bond Future	2,049.3700	2.0494	2,304.7100	2.3047	12.459	0	0	0
2020/07/21	R213	05/11/2020	9.59	Put	Bond Future	5,219.3500	5.2193	4,781.5400	4.7815	(8.388)	0	0	0
2020/07/21	R213	05/11/2020	9.61	Call	Bond Future	2,069.9100	2.0699	2,327.0100	2.3270	12.421	0	0	0
2020/07/21	R213	05/11/2020	9.61	Put	Bond Future	5,145.8800	5.1459	4,711.5900	4.7116	(8.440)	0	0	0
2020/07/21	R213	04/02/2021	9.40	Call	Bond Future	2,209.5000	2.2095	2,435.9400	2.4359	10.248	0	0	0
2020/07/21	R213	04/02/2021	9.39	Put	Bond Future	7,597.7900	7.5978	7,143.0000	7.1430	(5.986)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest			
2020/07/21	R213	04/02/2021			Bond Future		10.3706		82.3850		10.2425	83.0649	(1.235)	0.0000	0.0000	0
2020/07/21	R213	04/02/2021	9.41	Call	Bond Future	2,227.3500		2.2274	2,455.0900	2.4551	2.4551	10.225	0	0	0	0
2020/07/21	R213	04/02/2021	9.41	Put	Bond Future	7,518.4100		7.5184	7,066.2100	7.0662	7.0662	(6.015)	0	0	0	0
2020/07/21	R213	04/02/2021	9.40	Put	Bond Future	7,558.0300		7.5580	7,104.5300	7.1045	7.1045	(6.000)	0	0	0	0
2020/07/21	R213	04/02/2021	9.39	Call	Bond Future	2,191.7300		2.1917	2,416.8800	2.4169	2.4169	10.273	0	0	0	0
2020/07/21	R213	06/05/2021	11.91	Put	Bond Future	2,148.8800		2.1489	1,971.3800	1.9714	1.9714	(8.260)	0	0	0	0
2020/07/21	R213	06/05/2021			Bond Future		10.5795		79.8277		10.4507	80.4918	(1.218)	0.0000	0.0000	0
2020/07/21	R213	06/05/2021	11.90	Call	Bond Future	8,564.9300		8.5649	9,050.6800	9.0507	9.0507	5.671	0	0	0	0
2020/07/21	R213	06/05/2021	11.90	Put	Bond Future	2,163.4900		2.1635	1,985.1100	1.9851	1.9851	(8.245)	0	0	0	0
2020/07/21	R213	06/05/2021	11.91	Call	Bond Future	8,596.1000		8.5961	9,082.7300	9.0827	9.0827	5.661	0	0	0	0
2020/07/21	R213	06/05/2021	11.89	Call	Bond Future	8,533.8000		8.5338	9,018.6600	9.0187	9.0187	5.682	0	0	0	0
2020/07/21	R213	06/05/2021	11.89	Put	Bond Future	2,178.1800		2.1782	1,998.9100	1.9989	1.9989	(8.230)	0	0	0	0
2020/07/21	R213	05/08/2021	10.85	Call	Bond Future	153.9600		0.1540	810.0700	0.8101	0.8101	426.156	0	0	0	0
2020/07/21	R213	05/08/2021	10.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2020/07/21	R213	05/08/2021			Bond Future		10.8189		80.7109		10.6875	81.3670	(1.215)	0.0000	0.0000	0
2020/07/21	R213	05/08/2021	10.86	Call	Bond Future	203.4600		0.2035	859.5700	0.8596	0.8596	322.476	0	0	0	0
2020/07/21	R213	05/08/2021	10.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2020/07/21	R213	05/08/2021	10.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2020/07/21	R213	05/08/2021	10.84	Call	Bond Future	104.4200		0.1044	760.5300	0.7605	0.7605	628.337	0	0	0	0
2020/07/21	R214	06/08/2020	9.98	Put	Bond Future	8,081.9600		8.0820	7,772.3400	7.7723	7.7723	(3.831)	0	0	0	0
2020/07/21	R214	06/08/2020	9.97	Call	Bond Future	7.1900		0.0072	7.5800	0.0076	0.0076	5.424	0	0	0	0
2020/07/21	R214	06/08/2020			Bond Future		11.3351		64.6769		11.2779	64.9869	(0.505)	0.0000	0.0000	20,627
2020/07/21	R214	06/08/2020	9.98	Call	Bond Future	7.6100		0.0076	8.0400	0.0080	0.0080	5.650	0	0	0	0
2020/07/21	R214	06/08/2020	9.97	Put	Bond Future	8,147.2600		8.1473	7,837.6000	7.8376	7.8376	(3.801)	0	0	0	0
2020/07/21	R214	06/08/2020	9.99	Call	Bond Future	8.0600		0.0081	8.5300	0.0085	0.0085	5.831	0	0	0	0
2020/07/21	R214	06/08/2020	9.99	Put	Bond Future	8,016.7900		8.0168	7,707.2100	7.7072	7.7072	(3.862)	0	0	0	0
2020/07/21	R214	05/11/2020	10.26	Put	Bond Future	8,571.1600		8.5712	8,326.6900	8.3267	8.3267	(2.852)	0	0	0	0
2020/07/21	R214	05/11/2020			Bond Future		11.5361		62.0759		11.4776	62.3840	(0.507)	0.0000	0.0000	3,000
2020/07/21	R214	05/11/2020	10.25	Call	Bond Future	1,220.2300		1.2202	1,283.2800	1.2833	1.2833	5.167	0	0	0	0
2020/07/21	R214	05/11/2020	10.25	Put	Bond Future	8,621.5100		8.6215	8,376.4900	8.3765	8.3765	(2.842)	0	0	0	0
2020/07/21	R214	05/11/2020	10.26	Call	Bond Future	1,232.8700		1.2329	1,296.4700	1.2965	1.2965	5.159	0	0	0	0
2020/07/21	R214	05/11/2020	10.24	Call	Bond Future	1,207.6700		1.2077	1,270.1700	1.2702	1.2702	5.175	0	0	0	0
2020/07/21	R214	05/11/2020	10.24	Put	Bond Future	8,672.0400		8.6720	8,426.4700	8.4265	8.4265	(2.832)	0	0	0	0
2020/07/21	R214	04/02/2021	10.33	Call	Bond Future	1,926.7000		1.9267	2,004.0100	2.0040	2.0040	4.013	0	0	0	0
2020/07/21	R214	04/02/2021			Bond Future		11.7406		62.7938		11.6826	63.0907	(0.494)	0.0000	0.0000	0
2020/07/21	R214	04/02/2021	10.31	Call	Bond Future	1,898.1600		1.8982	1,974.5500	1.9746	1.9746	4.024	0	0	0	0
2020/07/21	R214	04/02/2021	10.31	Put	Bond Future	9,973.4400		9.9734	9,752.9800	9.7530	9.7530	(2.210)	0	0	0	0
2020/07/21	R214	04/02/2021	10.33	Put	Bond Future	9,877.3600		9.8774	9,657.8200	9.6578	9.6578	(2.223)	0	0	0	0
2020/07/21	R214	04/02/2021	10.32	Call	Bond Future	1,912.3900		1.9124	1,989.2400	1.9892	1.9892	4.019	0	0	0	0
2020/07/21	R214	04/02/2021	10.32	Put	Bond Future	9,925.3200		9.9253	9,705.3200	9.7053	9.7053	(2.217)	0	0	0	0
2020/07/21	R214	06/05/2021	12.26	Call	Bond Future	5,889.6400		5.8896	6,048.7900	6.0488	6.0488	2.702	0	0	0	0
2020/07/21	R214	06/05/2021	12.25	Put	Bond Future	4,370.5400		4.3705	4,246.9200	4.2469	4.2469	(2.828)	0	0	0	0
2020/07/21	R214	06/05/2021			Bond Future		11.9428		60.2572		11.8861	60.5395	(0.475)	0.0000	0.0000	0
2020/07/21	R214	06/05/2021	12.27	Call	Bond Future	5,917.2000		5.9172	6,076.7600	6.0768	6.0768	2.697	0	0	0	0
2020/07/21	R214	06/05/2021	12.27	Put	Bond Future	4,330.8800		4.3309	4,208.0800	4.2081	4.2081	(2.835)	0	0	0	0
2020/07/21	R214	06/05/2021	12.26	Put	Bond Future	4,350.7600		4.3508	4,227.5500	4.2275	4.2275	(2.832)	0	0	0	0
2020/07/21	R214	06/05/2021	12.25	Call	Bond Future	5,861.9100		5.8619	6,020.6500	6.0207	6.0207	2.708	0	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R214	05/08/2021	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R214	05/08/2021			Bond Future	12.1695	60.9236	12.1127	61.1976	(0.467)	0.0000	0.0000	0
2020/07/21	R214	05/08/2021	12.01	Put	Bond Future	774.9300	0.7749	500.9600	0.5010	(35.354)	0	0	0
2020/07/21	R214	05/08/2021	12.03	Put	Bond Future	676.8300	0.6768	402.8600	0.4029	(40.478)	0	0	0
2020/07/21	R214	05/08/2021	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R214	05/08/2021	12.02	Put	Bond Future	725.8500	0.7258	451.8800	0.4519	(37.745)	0	0	0
2020/07/21	R214	05/08/2021	12.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R248	06/08/2020	10.20	Call	Bond Future	2.1700	0.0022	2.0800	0.0021	(4.147)	0	0	0
2020/07/21	R248	06/08/2020	11.80	Call	Bond Future	1,675.8000	1.6758	1,791.2200	1.7912	6.887	0	0	470
2020/07/21	R248	06/08/2020	12.75	Call	Bond Future	5,913.7800	5.9138	6,173.2400	6.1732	4.387	0	0	814
2020/07/21	R248	06/08/2020	10.35	Call	Bond Future	5.6400	0.0056	5.5700	0.0056	(1.241)	0	0	640
2020/07/21	R248	06/08/2020	11.85	Put	Bond Future	1,372.9900	1.3730	1,197.1300	1.1971	(12.809)	0	0	0
2020/07/21	R248	06/08/2020	9.00	Put	Bond Future	22,061.7700	22.0618	21,760.6800	21.7607	(1.365)	0	0	0
2020/07/21	R248	06/08/2020			Bond Future	11.7749	79.3229	11.7275	79.6240	(0.403)	0.0000	0.0000	112,720
2020/07/21	R248	06/08/2020	10.18	Call	Bond Future	1.9000	0.0019	1.8100	0.0018	(4.737)	0	0	0
2020/07/21	R248	06/08/2020	10.18	Put	Bond Future	11,458.4400	11.4584	11,157.2600	11.1573	(2.628)	0	0	0
2020/07/21	R248	06/08/2020	10.35	Put	Bond Future	10,098.1000	10.0981	9,796.9400	9.7969	(2.982)	0	0	0
2020/07/21	R248	06/08/2020	11.85	Call	Bond Future	1,845.3200	1.8453	1,970.5500	1.9706	6.786	0	0	0
2020/07/21	R248	06/08/2020	11.15	Put	Bond Future	4,432.1100	4.4321	4,150.4300	4.1504	(6.355)	0	0	0
2020/07/21	R248	06/08/2020	11.15	Call	Bond Future	281.9000	0.2819	301.3100	0.3013	6.885	0	0	0
2020/07/21	R248	06/08/2020	10.85	Put	Bond Future	6,370.0800	6.3701	6,073.2000	6.0732	(4.661)	0	0	0
2020/07/21	R248	06/08/2020	10.85	Call	Bond Future	79.5700	0.0796	83.7800	0.0838	5.291	0	0	640
2020/07/21	R248	06/08/2020	9.25	Put	Bond Future	19,635.8100	19.6358	19,334.7200	19.3347	(1.533)	0	0	0
2020/07/21	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/21	R248	06/08/2020	10.20	Put	Bond Future	11,296.2700	11.2963	10,995.0900	10.9951	(2.666)	0	0	0
2020/07/21	R248	06/08/2020	11.80	Put	Bond Future	1,517.4600	1.5175	1,331.7900	1.3318	(12.236)	0	0	0
2020/07/21	R248	06/08/2020	12.75	Put	Bond Future	172.8800	0.1729	131.2500	0.1313	(24.080)	0	0	0
2020/07/21	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/21	R248	06/08/2020	10.19	Call	Bond Future	2.0300	0.0020	1.9400	0.0019	(4.433)	0	0	0
2020/07/21	R248	06/08/2020	10.19	Put	Bond Future	11,377.2900	11.3773	11,076.1100	11.0761	(2.647)	0	0	0
2020/07/21	R248	06/08/2020	12.25	Put	Bond Future	576.1100	0.5761	474.0900	0.4741	(17.708)	0	0	0
2020/07/21	R248	06/08/2020	12.25	Call	Bond Future	3,477.0900	3.4771	3,676.1600	3.6762	5.725	0	0	814
2020/07/21	R248	06/08/2020	11.10	Put	Bond Future	4,732.8600	4.7329	4,447.4400	4.4474	(6.031)	0	0	0
2020/07/21	R248	06/08/2020	11.10	Call	Bond Future	232.9100	0.2329	248.5800	0.2486	6.728	0	0	470
2020/07/21	R248	05/11/2020	10.02	Put	Bond Future	14,710.4300	14.7104	14,438.4300	14.4384	(1.849)	0	0	0
2020/07/21	R248	05/11/2020	10.03	Call	Bond Future	564.6100	0.5646	590.8900	0.5909	4.655	0	0	0
2020/07/21	R248	05/11/2020			Bond Future	11.9977	75.7407	11.9492	76.0386	(0.404)	0.0000	0.0000	250
2020/07/21	R248	05/11/2020	11.00	Put	Bond Future	8,423.6900	8.4237	8,198.4800	8.1985	(2.674)	0	0	0
2020/07/21	R248	05/11/2020	11.00	Call	Bond Future	1,831.5400	1.8315	1,904.2800	1.9043	3.972	0	0	950
2020/07/21	R248	05/11/2020	10.00	Put	Bond Future	14,862.3000	14.8623	14,589.6600	14.5897	(1.834)	0	0	0
2020/07/21	R248	05/11/2020	10.00	Call	Bond Future	541.6300	0.5416	566.9400	0.5669	4.673	0	0	950
2020/07/21	R248	05/11/2020	10.04	Call	Bond Future	572.4300	0.5724	599.0500	0.5991	4.650	0	0	0
2020/07/21	R248	05/11/2020	10.04	Put	Bond Future	14,559.4200	14.5594	14,288.0900	14.2881	(1.864)	0	0	0
2020/07/21	R248	05/11/2020	10.02	Call	Bond Future	556.8700	0.5569	582.8200	0.5828	4.660	0	0	0
2020/07/21	R248	05/11/2020	10.03	Put	Bond Future	14,634.8100	14.6348	14,363.1400	14.3631	(1.856)	0	0	0
2020/07/21	R248	04/02/2021	10.46	Call	Bond Future	1,627.5900	1.6276	1,682.7900	1.6828	3.392	0	0	0
2020/07/21	R248	04/02/2021	10.47	Put	Bond Future	13,541.0800	13.5411	13,313.2600	13.3133	(1.682)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/21	R248	04/02/2021			Bond Future	12.2264	76.6167	12.1787	76.9001	(0.391)	0.0000	0.0000	0
2020/07/21	R248	04/02/2021	10.46	Put	Bond Future	13,604.6800	13.6047	13,376.4600	13.3765	(1.678)	0	0	0
2020/07/21	R248	04/02/2021	10.47	Call	Bond Future	1,641.5100	1.6415	1,697.1100	1.6971	3.387	0	0	0
2020/07/21	R248	04/02/2021	10.48	Call	Bond Future	1,655.5100	1.6555	1,711.5000	1.7115	3.382	0	0	0
2020/07/21	R248	04/02/2021	10.48	Put	Bond Future	13,477.6900	13.4777	13,250.2600	13.2503	(1.687)	0	0	0
2020/07/21	R248	06/05/2021	12.36	Call	Bond Future	5,580.2700	5.5803	5,710.2700	5.7103	2.330	0	0	0
2020/07/21	R248	06/05/2021			Bond Future	12.4535	73.1085	12.4074	73.3733	(0.371)	0.0000	0.0000	0
2020/07/21	R248	06/05/2021	12.34	Call	Bond Future	5,523.5300	5.5235	5,652.6900	5.6527	2.338	0	0	0
2020/07/21	R248	06/05/2021	12.34	Put	Bond Future	6,178.0400	6.1780	6,042.3400	6.0423	(2.196)	0	0	0
2020/07/21	R248	06/05/2021	12.36	Put	Bond Future	6,118.6900	6.1187	5,983.8300	5.9838	(2.204)	0	0	0
2020/07/21	R248	06/05/2021	12.35	Call	Bond Future	5,551.8800	5.5519	5,681.4600	5.6815	2.334	0	0	0
2020/07/21	R248	06/05/2021	12.35	Put	Bond Future	6,148.3000	6.1483	6,013.0200	6.0130	(2.200)	0	0	0
2020/07/21	R248	05/08/2021	12.51	Put	Bond Future	1,111.8500	1.1119	858.0900	0.8581	(22.823)	0	0	0
2020/07/21	R248	05/08/2021			Bond Future	12.7090	73.9169	12.6631	74.1707	(0.361)	0.0000	0.0000	0
2020/07/21	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/21	R248	05/08/2021	12.50	Put	Bond Future	1,168.5800	1.1686	914.8200	0.9148	(21.715)	0	0	0
2020/07/21	R248	05/08/2021	12.52	Put	Bond Future	1,055.2100	1.0552	801.4500	0.8014	(24.048)	0	0	0
2020/07/21	R248	05/08/2021	12.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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