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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/07/2020 TO 30/07/2020

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
2020/07/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	2025	06/08/2020		Bond Future	137.4340	137.4340	137.4163	137.4163	(0.013)	0.0000	0.0000	5,044
2020/07/30	2025	05/11/2020		Bond Future	138.8414	138.8414	138.8227	138.8227	(0.013)	0.0000	0.0000	2,802

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
2020/07/30	2025	04/02/2021			Bond Future	138.9049	138.9049	138.8853	138.8853	(0.014)	0.0000	0.0000	0
2020/07/30	2025	06/05/2021			Bond Future	140.5246	140.5246	140.5045	140.5045	(0.014)	0.0000	0.0000	0
2020/07/30	2025	05/08/2021			Bond Future	140.5334	140.5334	140.5133	140.5133	(0.014)	0.0000	0.0000	0
2020/07/30	2029	06/08/2020			Bond Future	97.6959	97.6959	97.7058	97.7058	0.010	0.0000	0.0000	2,405
2020/07/30	2029	05/11/2020			Bond Future	97.5737	97.5737	97.5830	97.5830	0.010	0.0000	0.0000	5,012
2020/07/30	2029	04/02/2021			Bond Future	98.6766	98.6766	98.6856	98.6856	0.009	0.0000	0.0000	0
2020/07/30	2029	06/05/2021			Bond Future	98.6898	98.6898	98.6986	98.6986	0.009	0.0000	0.0000	0
2020/07/30	2029	05/08/2021			Bond Future	99.7686	99.7686	99.7777	99.7777	0.009	0.0000	0.0000	0
2020/07/30	2030	06/08/2020	9.11	Call	Bond Future	462.4800	0.4625	311.2200	0.3112	(32.706)	0	0	0
2020/07/30	2030	06/08/2020	9.95	Put	Bond Future	24.6200	0.0246	25.3300	0.0253	2.884	0	0	5,850
2020/07/30	2030	06/08/2020	10.40	Put	Bond Future	0.8900	0.0009	0.7100	0.0007	(20.225)	0	0	0
2020/07/30	2030	06/08/2020	11.25	Call	Bond Future	10,867.6700	10.8677	10,526.4800	10.5265	(3.139)	0	0	0
2020/07/30	2030	06/08/2020	10.00	Call	Bond Future	4,305.8000	4.3058	3,964.7400	3.9647	(7.921)	0	0	470
2020/07/30	2030	06/08/2020	10.05	Put	Bond Future	12.9000	0.0129	12.7100	0.0127	(1.473)	0	0	0
2020/07/30	2030	06/08/2020	10.70	Call	Bond Future	8,056.0200	8.0560	7,714.8100	7.7148	(4.235)	0	0	470
2020/07/30	2030	06/08/2020	9.75	Put	Bond Future	80.7800	0.0808	88.9400	0.0889	10.102	0	0	0
2020/07/30	2030	06/08/2020	9.42	Call	Bond Future	1,411.8300	1.4118	1,136.5900	1.1366	(19.495)	0	0	0
2020/07/30	2030	06/08/2020			Bond Future	9.2500	92.4828	9.3080	92.1416	0.627	0.0000	0.0000	76,372
2020/07/30	2030	06/08/2020	9.09	Call	Bond Future	422.5500	0.4226	280.0300	0.2800	(33.729)	0	0	0
2020/07/30	2030	06/08/2020	9.09	Put	Bond Future	1,372.5000	1.3725	1,571.1700	1.5712	14.475	0	0	0
2020/07/30	2030	06/08/2020	10.40	Call	Bond Future	6,468.6500	6.4687	6,127.2800	6.1273	(5.277)	0	0	0
2020/07/30	2030	06/08/2020	10.70	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2020/07/30	2030	06/08/2020	9.05	Put	Bond Future	1,539.4700	1.5395	1,755.2300	1.7552	14.015	0	0	0
2020/07/30	2030	06/08/2020	9.05	Call	Bond Future	350.0200	0.3500	224.5900	0.2246	(35.835)	0	0	450
2020/07/30	2030	06/08/2020	8.36	Put	Bond Future	5,451.7300	5.4517	5,791.6500	5.7916	6.235	0	0	0
2020/07/30	2030	06/08/2020	8.36	Call	Bond Future	1.6800	0.0017	0.4100	0.0004	(75.595)	0	0	800
2020/07/30	2030	06/08/2020	8.86	Put	Bond Future	2,459.8900	2.4599	2,744.2000	2.7442	11.558	0	0	0
2020/07/30	2030	06/08/2020	8.86	Call	Bond Future	121.7800	0.1218	64.9000	0.0649	(46.707)	0	0	800
2020/07/30	2030	06/08/2020	9.11	Put	Bond Future	1,292.9800	1.2930	1,482.9100	1.4829	14.689	0	0	0
2020/07/30	2030	06/08/2020	9.95	Call	Bond Future	4,034.9300	4.0349	3,694.4500	3.6944	(8.438)	0	0	0
2020/07/30	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2030	06/08/2020	10.21	Put	Bond Future	4.3100	0.0043	3.9000	0.0039	(9.513)	0	0	0
2020/07/30	2030	06/08/2020	10.00	Put	Bond Future	17.8900	0.0179	18.0200	0.0180	0.727	0	0	0
2020/07/30	2030	06/08/2020	10.75	Call	Bond Future	8,316.8900	8.3169	7,975.6900	7.9757	(4.102)	0	0	0
2020/07/30	2030	06/08/2020	10.05	Call	Bond Future	4,577.2600	4.5773	4,235.8800	4.2359	(7.458)	0	0	0
2020/07/30	2030	06/08/2020	9.75	Call	Bond Future	2,969.0700	2.9691	2,636.0400	2.6360	(11.217)	0	0	450
2020/07/30	2030	06/08/2020	9.42	Put	Bond Future	416.2200	0.4162	482.1700	0.4822	15.845	0	0	0
2020/07/30	2030	06/08/2020	9.10	Call	Bond Future	442.2000	0.4422	295.3200	0.2953	(33.216)	0	0	0
2020/07/30	2030	06/08/2020	9.10	Put	Bond Future	1,332.4000	1.3324	1,526.7100	1.5267	14.583	0	0	0
2020/07/30	2030	06/08/2020	11.47	Call	Bond Future	11,957.2900	11.9573	11,616.1000	11.6161	(2.853)	0	0	0
2020/07/30	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/07/30	2030	06/08/2020	10.21	Call	Bond Future	5,445.6500	5.4457	5,104.0500	5.1040	(6.273)	0	0	622
2020/07/30	2030	06/08/2020	10.87	Call	Bond Future	8,938.6700	8.9387	8,597.4700	8.5975	(3.817)	0	0	0
2020/07/30	2030	06/08/2020	10.87	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	622
2020/07/30	2030	06/08/2020	10.75	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/07/30	2030	06/08/2020	9.20	Put	Bond Future	969.4400	0.9694	1,119.6700	1.1197	15.497	0	0	2,500

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2020/07/30	2030	06/08/2020	9.20	Call	Bond Future	673.9900		0.6740	483.0300	0.4830	(28.333)	0	0	423
2020/07/30	2030	06/08/2020	8.50	Put	Bond Future	4,572.4100		4.5724	4,908.8500	4.9088	7.358	0	0	0
2020/07/30	2030	06/08/2020	8.50	Call	Bond Future	6.9500		0.0070	2.2000	0.0022	(68.345)	0	0	423
2020/07/30	2030	05/11/2020	9.99	Put	Bond Future	1,952.8900		1.9529	2,056.8800	2.0569	5.325	0	0	5,000
2020/07/30	2030	05/11/2020	8.10	Put	Bond Future	8,809.5300		8.8095	9,089.8100	9.0898	3.182	0	0	0
2020/07/30	2030	05/11/2020	8.73	Call	Bond Future	1,504.1900		1.5042	1,385.3600	1.3854	(7.900)	0	0	3,000
2020/07/30	2030	05/11/2020	10.06	Put	Bond Future	1,830.2100		1.8302	1,928.6100	1.9286	5.376	0	0	1,000
2020/07/30	2030	05/11/2020	9.39	Put	Bond Future	3,375.2900		3.3753	3,534.5200	3.5345	4.718	0	0	0
2020/07/30	2030	05/11/2020	9.38	Call	Bond Future	3,012.2000		3.0122	2,827.2800	2.8273	(6.139)	0	0	0
2020/07/30	2030	05/11/2020			Bond Future	9.4485		93.4071	9.5090	93.0620	0.641	0.0000	0.0000	98,858
2020/07/30	2030	05/11/2020	9.99	Call	Bond Future	4,980.4100		4.9804	4,739.2500	4.7393	(4.842)	0	0	0
2020/07/30	2030	05/11/2020	8.85	Put	Bond Future	5,241.1700		5.2412	5,455.4500	5.4554	4.088	0	0	0
2020/07/30	2030	05/11/2020	8.85	Call	Bond Future	1,735.5200		1.7355	1,604.6500	1.6047	(7.541)	0	0	3,000
2020/07/30	2030	05/11/2020	9.61	Call	Bond Future	3,691.6100		3.6916	3,484.2100	3.4842	(5.618)	0	0	0
2020/07/30	2030	05/11/2020	9.61	Put	Bond Future	2,774.5500		2.7745	2,912.3000	2.9123	4.965	0	0	3,000
2020/07/30	2030	05/11/2020	8.34	Put	Bond Future	7,548.1500		7.5482	7,810.0400	7.8100	3.470	0	0	0
2020/07/30	2030	05/11/2020	8.34	Call	Bond Future	915.9800		0.9160	832.7200	0.8327	(9.090)	0	0	1,000
2020/07/30	2030	05/11/2020	9.04	Put	Bond Future	4,520.3900		4.5204	4,715.2600	4.7153	4.311	0	0	0
2020/07/30	2030	05/11/2020	9.04	Call	Bond Future	2,146.3800		2.1464	1,996.1000	1.9961	(7.002)	0	0	1,000
2020/07/30	2030	05/11/2020	8.36	Put	Bond Future	7,447.3700		7.4474	7,707.6100	7.7076	3.494	0	0	0
2020/07/30	2030	05/11/2020	9.86	Put	Bond Future	2,204.6000		2.2046	2,319.5400	2.3195	5.214	0	0	14,160
2020/07/30	2030	05/11/2020	8.10	Call	Bond Future	659.8800		0.6599	595.0100	0.5950	(9.831)	0	0	3,000
2020/07/30	2030	05/11/2020	8.73	Put	Bond Future	5,733.7200		5.7337	5,960.0400	5.9600	3.947	0	0	0
2020/07/30	2030	05/11/2020	9.23	Put	Bond Future	3,869.8000		3.8698	4,045.2000	4.0452	4.533	0	0	0
2020/07/30	2030	05/11/2020	10.06	Call	Bond Future	5,239.4300		5.2394	4,992.6800	4.9927	(4.709)	0	0	0
2020/07/30	2030	05/11/2020	10.37	Put	Bond Future	1,369.6200		1.3696	1,445.8500	1.4459	5.566	0	0	15,414
2020/07/30	2030	05/11/2020	9.39	Call	Bond Future	3,040.2700		3.0403	2,854.3500	2.8544	(6.115)	0	0	0
2020/07/30	2030	05/11/2020	9.38	Put	Bond Future	3,404.6700		3.4047	3,564.9000	3.5649	4.706	0	0	0
2020/07/30	2030	05/11/2020	9.65	Call	Bond Future	3,817.3500		3.8174	3,606.1600	3.6062	(5.532)	0	0	0
2020/07/30	2030	05/11/2020	9.65	Put	Bond Future	2,675.0500		2.6750	2,809.0100	2.8090	5.008	0	0	2,500
2020/07/30	2030	05/11/2020	8.36	Call	Bond Future	940.3000		0.9403	855.3900	0.8554	(9.030)	0	0	14,160
2020/07/30	2030	05/11/2020	8.86	Put	Bond Future	5,201.4200		5.2014	5,414.7000	5.4147	4.100	0	0	0
2020/07/30	2030	05/11/2020	8.86	Call	Bond Future	1,755.7700		1.7558	1,623.9000	1.6239	(7.511)	0	0	14,160
2020/07/30	2030	05/11/2020	9.86	Call	Bond Future	4,517.4600		4.5175	4,287.2500	4.2873	(5.096)	0	0	0
2020/07/30	2030	05/11/2020	9.23	Call	Bond Future	2,609.9200		2.6099	2,440.1700	2.4402	(6.504)	0	0	3,000
2020/07/30	2030	05/11/2020	10.47	Call	Bond Future	6,848.5300		6.8485	6,573.3700	6.5734	(4.018)	0	0	0
2020/07/30	2030	05/11/2020	10.47	Put	Bond Future	1,246.6600		1.2467	1,316.6500	1.3166	5.614	0	0	3,000
2020/07/30	2030	05/11/2020	8.53	Put	Bond Future	6,621.6700		6.6217	6,867.1600	6.8672	3.707	0	0	0
2020/07/30	2030	05/11/2020	8.53	Call	Bond Future	1,169.6700		1.1697	1,070.0100	1.0700	(8.520)	0	0	15,414
2020/07/30	2030	05/11/2020	9.03	Put	Bond Future	4,556.5600		4.5566	4,752.4600	4.7525	4.299	0	0	0
2020/07/30	2030	05/11/2020	9.03	Call	Bond Future	2,123.4300		2.1234	1,974.1800	1.9742	(7.029)	0	0	15,414
2020/07/30	2030	05/11/2020	10.37	Call	Bond Future	6,443.4000		6.4434	6,174.4800	6.1745	(4.174)	0	0	0
2020/07/30	2030	05/11/2020	9.40	Call	Bond Future	3,068.2800		3.0683	2,881.3600	2.8814	(6.092)	0	0	0
2020/07/30	2030	05/11/2020	9.40	Put	Bond Future	3,345.9000		3.3459	3,504.1300	3.5041	4.729	0	0	0
2020/07/30	2030	04/02/2021	9.12	Call	Bond Future	2,853.8700		2.8539	2,702.5900	2.7026	(5.301)	0	0	1,000
2020/07/30	2030	04/02/2021	8.36	Call	Bond Future	1,490.2000		1.4902	1,393.9100	1.3939	(6.462)	0	0	800
2020/07/30	2030	04/02/2021	9.16	Call	Bond Future	2,945.2900		2.9453	2,790.9300	2.7909	(5.241)	0	0	0
2020/07/30	2030	04/02/2021	9.15	Put	Bond Future	5,743.3000		5.7433	5,939.1400	5.9391	3.410	0	0	0

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2020/07/30	2030	04/02/2021			Bond Future	9.6498	90.4358	9.7131	90.0864	0.656	0.0000	0.0000	0
2020/07/30	2030	04/02/2021	8.37	Put	Bond Future	8,960.2900	8.9603	9,212.7900	9.2128	2.818	0	0	0
2020/07/30	2030	04/02/2021	8.37	Call	Bond Future	1,503.8700	1.5039	1,406.9300	1.4069	(6.446)	0	0	1,000
2020/07/30	2030	04/02/2021	9.17	Call	Bond Future	2,968.4000	2.9684	2,813.2700	2.8133	(5.226)	0	0	0
2020/07/30	2030	04/02/2021	9.17	Put	Bond Future	5,674.3500	5.6743	5,868.6600	5.8687	3.424	0	0	0
2020/07/30	2030	04/02/2021	9.12	Put	Bond Future	5,847.8500	5.8478	6,046.0100	6.0460	3.389	0	0	0
2020/07/30	2030	04/02/2021	8.36	Put	Bond Future	9,007.9600	9.0080	9,261.1100	9.2611	2.810	0	0	0
2020/07/30	2030	04/02/2021	9.16	Put	Bond Future	5,708.7500	5.7088	5,903.8300	5.9038	3.417	0	0	0
2020/07/30	2030	04/02/2021	9.15	Call	Bond Future	2,922.2800	2.9223	2,768.6800	2.7687	(5.256)	0	0	0
2020/07/30	2030	04/02/2021	8.86	Put	Bond Future	6,813.8400	6.8138	7,031.8900	7.0319	3.200	0	0	0
2020/07/30	2030	04/02/2021	8.86	Call	Bond Future	2,303.2900	2.3033	2,171.9000	2.1719	(5.704)	0	0	800
2020/07/30	2030	04/02/2021	10.20	Call	Bond Future	5,889.5100	5.8895	5,659.6300	5.6596	(3.903)	0	0	0
2020/07/30	2030	04/02/2021	10.20	Put	Bond Future	2,911.0900	2.9111	3,030.6500	3.0306	4.107	0	0	1,800
2020/07/30	2030	06/05/2021	10.04	Put	Bond Future	3,969.9300	3.9699	4,120.4100	4.1204	3.790	0	0	0
2020/07/30	2030	06/05/2021	9.15	Call	Bond Future	2,680.0500	2.6800	2,539.8500	2.5399	(5.231)	0	0	0
2020/07/30	2030	06/05/2021	11.69	Call	Bond Future	10,466.0000	10.4660	10,175.3700	10.1754	(2.777)	0	0	0
2020/07/30	2030	06/05/2021	11.70	Put	Bond Future	1,317.5200	1.3175	1,380.1200	1.3801	4.751	0	0	0
2020/07/30	2030	06/05/2021			Bond Future	9.8598	91.4702	9.9260	91.1166	0.672	0.0000	0.0000	0
2020/07/30	2030	06/05/2021	10.74	Call	Bond Future	7,164.2800	7.1643	6,918.5900	6.9186	(3.429)	0	0	0
2020/07/30	2030	06/05/2021	10.74	Put	Bond Future	2,608.1900	2.6082	2,716.1300	2.7161	4.139	0	0	0
2020/07/30	2030	06/05/2021	7.97	Call	Bond Future	990.9400	0.9909	923.6600	0.9237	(6.790)	0	0	700
2020/07/30	2030	06/05/2021	9.92	Call	Bond Future	4,586.4800	4.5865	4,391.4000	4.3914	(4.253)	0	0	0
2020/07/30	2030	06/05/2021	10.04	Call	Bond Future	4,928.4000	4.9284	4,725.2500	4.7252	(4.122)	0	0	0
2020/07/30	2030	06/05/2021	9.15	Put	Bond Future	6,587.8400	6.5878	6,801.2700	6.8013	3.240	0	0	0
2020/07/30	2030	06/05/2021	11.69	Put	Bond Future	1,328.0900	1.3281	1,391.0900	1.3911	4.744	0	0	0
2020/07/30	2030	06/05/2021	11.70	Call	Bond Future	10,501.9100	10.5019	10,210.8800	10.2109	(2.771)	0	0	0
2020/07/30	2030	06/05/2021	7.97	Put	Bond Future	11,897.4000	11.8974	12,183.7500	12.1838	2.407	0	0	0
2020/07/30	2030	06/05/2021	9.92	Put	Bond Future	4,264.6100	4.2646	4,423.1600	4.4232	3.718	0	0	700
2020/07/30	2030	06/05/2021	9.22	Call	Bond Future	2,830.3600	2.8304	2,685.0900	2.6851	(5.133)	0	0	0
2020/07/30	2030	06/05/2021	9.22	Put	Bond Future	6,343.0300	6.3430	6,551.3900	6.5514	3.285	0	0	700
2020/07/30	2030	06/05/2021	11.71	Call	Bond Future	10,537.8600	10.5379	10,246.4200	10.2464	(2.766)	0	0	0
2020/07/30	2030	06/05/2021	11.71	Put	Bond Future	1,307.0300	1.3070	1,369.2200	1.3692	4.758	0	0	0
2020/07/30	2030	05/08/2021	10.41	Call	Bond Future	1,559.1400	1.5591	1,201.8500	1.2019	(22.916)	0	0	0
2020/07/30	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2030	05/08/2021			Bond Future	10.1046	88.4427	10.1740	88.0854	0.686	0.0000	0.0000	0
2020/07/30	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2030	05/08/2021	10.42	Call	Bond Future	1,609.5900	1.6096	1,252.3000	1.2523	(22.198)	0	0	0
2020/07/30	2030	05/08/2021	10.43	Call	Bond Future	1,660.0000	1.6600	1,302.7100	1.3027	(21.523)	0	0	0
2020/07/30	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2032	06/08/2020	9.46	Put	Bond Future	4,531.5700	4.5316	4,872.8000	4.8728	7.530	0	0	0
2020/07/30	2032	06/08/2020	9.45	Call	Bond Future	17.1100	0.0171	6.5600	0.0066	(61.660)	0	0	0
2020/07/30	2032	06/08/2020	8.79	Put	Bond Future	9,055.9600	9.0560	9,408.5000	9.4085	3.893	0	0	0
2020/07/30	2032	06/08/2020	9.29	Put	Bond Future	5,641.8400	5.6418	5,991.4300	5.9914	6.196	0	0	0
2020/07/30	2032	06/08/2020			Bond Future	10.1721	90.0620	10.2299	89.7094	0.568	0.0000	0.0000	64,434
2020/07/30	2032	06/08/2020	9.91	Call	Bond Future	324.4700	0.3245	207.0700	0.2071	(36.182)	0	0	0
2020/07/30	2032	06/08/2020	9.91	Put	Bond Future	1,949.3200	1.9493	2,184.4800	2.1845	12.064	0	0	0
2020/07/30	2032	06/08/2020	9.46	Call	Bond Future	18.5300	0.0185	7.2000	0.0072	(61.144)	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
2020/07/30	2032	06/08/2020	9.45	Put	Bond Future	4,595.7800	4.5958	4,937.7900	4.9378	7.442	0	0	0
2020/07/30	2032	06/08/2020	8.79	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	800
2020/07/30	2032	06/08/2020	9.29	Call	Bond Future	4.2500	0.0043	1.2800	0.0013	(69.882)	0	0	800
2020/07/30	2032	06/08/2020	9.47	Call	Bond Future	20.0600	0.0201	7.9000	0.0079	(60.618)	0	0	0
2020/07/30	2032	06/08/2020	9.47	Put	Bond Future	4,467.5300	4.4675	4,807.9300	4.8079	7.619	0	0	0
2020/07/30	2032	05/11/2020	9.61	Put	Bond Future	6,496.1500	6.4962	6,727.5900	6.7276	3.563	0	0	0
2020/07/30	2032	05/11/2020	10.99	Call	Bond Future	5,663.3100	5.6633	5,410.5800	5.4106	(4.463)	0	0	0
2020/07/30	2032	05/11/2020	9.44	Put	Bond Future	7,292.1700	7.2922	7,539.4500	7.5395	3.391	0	0	0
2020/07/30	2032	05/11/2020	11.08	Call	Bond Future	6,006.6600	6.0067	5,747.3100	5.7473	(4.318)	0	0	0
2020/07/30	2032	05/11/2020	9.77	Put	Bond Future	5,808.4600	5.8085	6,024.2800	6.0243	3.716	0	0	0
2020/07/30	2032	05/11/2020			Bond Future	10.3892	86.8184	10.4494	86.4618	0.580	0.0000	0.0000	96,946
2020/07/30	2032	05/11/2020	10.99	Put	Bond Future	2,196.3800	2.1964	2,300.2400	2.3002	4.729	0	0	3,000
2020/07/30	2032	05/11/2020	9.76	Call	Bond Future	2,000.2500	2.0003	1,860.4600	1.8605	(6.989)	0	0	0
2020/07/30	2032	05/11/2020	9.76	Put	Bond Future	5,849.7500	5.8498	6,066.5500	6.0665	3.706	0	0	0
2020/07/30	2032	05/11/2020	9.11	Call	Bond Future	943.4100	0.9434	861.3900	0.8614	(8.694)	0	0	3,000
2020/07/30	2032	05/11/2020	9.61	Call	Bond Future	1,694.2300	1.6942	1,569.0800	1.5691	(7.387)	0	0	3,000
2020/07/30	2032	05/11/2020	9.44	Call	Bond Future	1,394.1300	1.3941	1,284.8200	1.2848	(7.841)	0	0	1,000
2020/07/30	2032	05/11/2020	11.08	Put	Bond Future	2,037.1400	2.0371	2,134.3800	2.1344	4.773	0	0	1,000
2020/07/30	2032	05/11/2020	9.77	Call	Bond Future	2,021.9600	2.0220	1,881.1900	1.8812	(6.962)	0	0	0
2020/07/30	2032	05/11/2020	9.11	Put	Bond Future	9,021.1100	9.0211	9,295.6800	9.2957	3.044	0	0	0
2020/07/30	2032	05/11/2020	8.94	Put	Bond Future	9,987.1600	9.9872	10,274.2100	10.2742	2.874	0	0	0
2020/07/30	2032	05/11/2020	8.94	Call	Bond Future	759.2100	0.7592	689.6700	0.6897	(9.160)	0	0	1,000
2020/07/30	2032	05/11/2020	9.75	Call	Bond Future	1,978.6700	1.9787	1,839.8800	1.8399	(7.014)	0	0	0
2020/07/30	2032	05/11/2020	9.75	Put	Bond Future	5,891.2400	5.8912	6,109.0400	6.1090	3.697	0	0	0
2020/07/30	2032	04/02/2021	9.29	Call	Bond Future	1,814.7200	1.8147	1,708.0600	1.7081	(5.877)	0	0	800
2020/07/30	2032	04/02/2021	10.82	Put	Bond Future	4,188.9100	4.1889	4,334.6500	4.3346	3.479	0	0	800
2020/07/30	2032	04/02/2021	9.63	Call	Bond Future	2,379.4700	2.3795	2,249.9500	2.2500	(5.443)	0	0	0
2020/07/30	2032	04/02/2021			Bond Future	10.6067	87.7796	10.6695	87.4185	0.593	0.0000	0.0000	0
2020/07/30	2032	04/02/2021	8.79	Put	Bond Future	12,574.8500	12.5748	12,859.2700	12.8593	2.262	0	0	0
2020/07/30	2032	04/02/2021	8.79	Call	Bond Future	1,166.9500	1.1669	1,090.3600	1.0904	(6.563)	0	0	800
2020/07/30	2032	04/02/2021	9.61	Call	Bond Future	2,343.3200	2.3433	2,215.1800	2.2152	(5.468)	0	0	0
2020/07/30	2032	04/02/2021	9.61	Put	Bond Future	8,359.4500	8.3595	8,592.3200	8.5923	2.786	0	0	0
2020/07/30	2032	04/02/2021	9.29	Put	Bond Future	9,885.2300	9.8852	10,139.5800	10.1396	2.573	0	0	0
2020/07/30	2032	04/02/2021	10.82	Call	Bond Future	5,405.2900	5.4053	5,190.0200	5.1900	(3.983)	0	0	0
2020/07/30	2032	04/02/2021	9.63	Put	Bond Future	8,269.2600	8.2693	8,500.7500	8.5008	2.799	0	0	0
2020/07/30	2032	04/02/2021	9.62	Call	Bond Future	2,361.3500	2.3613	2,232.5200	2.2325	(5.456)	0	0	0
2020/07/30	2032	04/02/2021	9.62	Put	Bond Future	8,314.2800	8.3143	8,546.4600	8.5465	2.793	0	0	0
2020/07/30	2032	06/05/2021	12.57	Call	Bond Future	10,792.6900	10.7927	10,500.7300	10.5007	(2.705)	0	0	0
2020/07/30	2032	06/05/2021	12.12	Put	Bond Future	2,454.1900	2.4542	2,547.3500	2.5474	3.796	0	0	0
2020/07/30	2032	06/05/2021			Bond Future	10.8302	84.6371	10.8958	84.2717	0.606	0.0000	0.0000	0
2020/07/30	2032	06/05/2021	12.57	Put	Bond Future	1,804.2400	1.8042	1,877.6200	1.8776	4.067	0	0	736
2020/07/30	2032	06/05/2021	10.33	Put	Bond Future	6,533.7000	6.5337	6,732.7100	6.7327	3.046	0	0	0
2020/07/30	2032	06/05/2021	10.33	Call	Bond Future	3,675.0400	3.6750	3,508.7100	3.5087	(4.526)	0	0	736
2020/07/30	2032	06/05/2021	12.11	Call	Bond Future	9,217.9700	9.2180	8,946.2600	8.9463	(2.948)	0	0	0
2020/07/30	2032	06/05/2021	12.11	Put	Bond Future	2,470.5200	2.4705	2,564.1500	2.5642	3.790	0	0	0
2020/07/30	2032	06/05/2021	12.12	Call	Bond Future	9,251.3400	9.2513	8,979.1600	8.9792	(2.942)	0	0	0
2020/07/30	2032	06/05/2021	12.10	Call	Bond Future	9,184.6300	9.1846	8,913.4000	8.9134	(2.953)	0	0	0
2020/07/30	2032	06/05/2021	12.10	Put	Bond Future	2,486.9400	2.4869	2,581.0500	2.5811	3.784	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
2020/07/30	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2032	05/08/2021			Bond Future	11.0808	85.5411	11.1493	85.1720	0.618	0.0000	0.0000	0
2020/07/30	2032	05/08/2021	11.36	Call	Bond Future	1,490.2900	1.4903	1,121.1800	1.1212	(24.768)	0	0	0
2020/07/30	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2032	05/08/2021	11.37	Call	Bond Future	1,542.9800	1.5430	1,173.8700	1.1739	(23.922)	0	0	0
2020/07/30	2032	05/08/2021	11.35	Call	Bond Future	1,437.5500	1.4375	1,068.4400	1.0684	(25.676)	0	0	0
2020/07/30	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2033	06/08/2020			Bond Future	92.4313	92.4313	92.4414	92.4414	0.011	0.0000	0.0000	4,450
2020/07/30	2033	05/11/2020			Bond Future	92.1812	92.1812	92.1909	92.1909	0.011	0.0000	0.0000	9,616
2020/07/30	2033	04/02/2021			Bond Future	93.2231	93.2231	93.2325	93.2325	0.010	0.0000	0.0000	0
2020/07/30	2033	06/05/2021			Bond Future	93.0961	93.0961	93.1054	93.1054	0.010	0.0000	0.0000	0
2020/07/30	2033	05/08/2021			Bond Future	94.1138	94.1138	94.1233	94.1233	0.010	0.0000	0.0000	0
2020/07/30	2037	06/08/2020	9.88	Put	Bond Future	8,589.8600	8.5899	8,922.2500	8.9223	3.870	0	0	0
2020/07/30	2037	06/08/2020			Bond Future	11.1368	80.5677	11.1896	80.2350	0.474	0.0000	0.0000	49,207
2020/07/30	2037	06/08/2020	9.87	Call	Bond Future	0.2600	0.0003	0.0500	0.0001	(80.769)	0	0	0
2020/07/30	2037	06/08/2020	9.87	Put	Bond Future	8,663.6500	8.6637	8,996.0600	8.9961	3.837	0	0	0
2020/07/30	2037	06/08/2020	9.88	Call	Bond Future	0.2900	0.0003	0.0600	0.0001	(79.310)	0	0	0
2020/07/30	2037	06/08/2020	9.86	Call	Bond Future	0.2400	0.0002	0.0500	0.0001	(79.167)	0	0	0
2020/07/30	2037	06/08/2020	9.86	Put	Bond Future	8,737.5300	8.7375	9,069.9600	9.0700	3.805	0	0	0
2020/07/30	2037	05/11/2020	10.18	Call	Bond Future	1,338.7100	1.3387	1,243.2600	1.2433	(7.130)	0	0	0
2020/07/30	2037	05/11/2020	10.17	Put	Bond Future	9,144.9400	9.1449	9,386.6300	9.3866	2.643	0	0	0
2020/07/30	2037	05/11/2020			Bond Future	11.3553	81.3729	11.4103	81.0365	0.484	0.0000	0.0000	107,273
2020/07/30	2037	05/11/2020	10.19	Call	Bond Future	1,353.4700	1.3535	1,257.2600	1.2573	(7.108)	0	0	0
2020/07/30	2037	05/11/2020	10.19	Put	Bond Future	9,032.8400	9.0328	9,273.0100	9.2730	2.659	0	0	0
2020/07/30	2037	05/11/2020	10.17	Call	Bond Future	1,324.0600	1.3241	1,229.3700	1.2294	(7.151)	0	0	0
2020/07/30	2037	05/11/2020	10.18	Put	Bond Future	9,088.7900	9.0888	9,329.7200	9.3297	2.651	0	0	0
2020/07/30	2037	04/02/2021	13.73	Call	Bond Future	12,801.2100	12.8012	12,510.7600	12.5108	(2.269)	0	0	0
2020/07/30	2037	04/02/2021	10.85	Call	Bond Future	3,384.1400	3.3841	3,236.6300	3.2366	(4.359)	0	0	0
2020/07/30	2037	04/02/2021	10.35	Call	Bond Future	2,379.1400	2.3791	2,263.1300	2.2631	(4.876)	0	0	0
2020/07/30	2037	04/02/2021	10.28	Put	Bond Future	10,622.3200	10.6223	10,851.0400	10.8510	2.153	0	0	0
2020/07/30	2037	04/02/2021	10.27	Call	Bond Future	2,241.6200	2.2416	2,130.4100	2.1304	(4.961)	0	0	0
2020/07/30	2037	04/02/2021			Bond Future	11.5789	78.0182	11.6363	77.6777	0.495	0.0000	0.0000	0
2020/07/30	2037	04/02/2021	11.97	Put	Bond Future	4,306.2600	4.3063	4,429.7500	4.4298	2.868	0	0	0
2020/07/30	2037	04/02/2021	11.97	Call	Bond Future	6,582.5500	6.5825	6,365.5200	6.3655	(3.297)	0	0	300
2020/07/30	2037	04/02/2021	9.65	Put	Bond Future	14,270.5700	14.2706	14,534.4100	14.5344	1.849	0	0	0
2020/07/30	2037	04/02/2021	9.65	Call	Bond Future	1,354.9500	1.3550	1,278.2700	1.2783	(5.659)	0	0	72
2020/07/30	2037	04/02/2021	11.90	Call	Bond Future	6,356.7300	6.3567	6,143.6100	6.1436	(3.353)	0	0	0
2020/07/30	2037	04/02/2021	13.73	Put	Bond Future	1,461.8800	1.4619	1,511.9500	1.5119	3.425	0	0	300
2020/07/30	2037	04/02/2021	10.85	Put	Bond Future	7,917.8200	7.9178	8,110.8300	8.1108	2.438	0	0	72
2020/07/30	2037	04/02/2021	10.35	Put	Bond Future	10,258.3200	10.2583	10,482.8300	10.4828	2.189	0	0	72
2020/07/30	2037	04/02/2021	10.28	Call	Bond Future	2,258.5100	2.2585	2,146.7100	2.1467	(4.950)	0	0	0
2020/07/30	2037	04/02/2021	10.27	Put	Bond Future	10,675.0000	10.6750	10,904.3100	10.9043	2.148	0	0	0
2020/07/30	2037	04/02/2021	11.90	Put	Bond Future	4,480.3000	4.4803	4,607.7000	4.6077	2.844	0	0	240
2020/07/30	2037	04/02/2021	10.48	Put	Bond Future	9,604.2300	9.6042	9,820.7800	9.8208	2.255	0	0	0
2020/07/30	2037	04/02/2021	10.48	Call	Bond Future	2,614.2900	2.6143	2,490.3200	2.4903	(4.742)	0	0	240
2020/07/30	2037	04/02/2021	10.29	Call	Bond Future	2,275.4900	2.2755	2,163.0900	2.1631	(4.940)	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
2020/07/30	2037	04/02/2021	10.29	Put	Bond Future	10,569.8200	10.5698	10,797.9400	10.7979	2.158	0	0	0
2020/07/30	2037	06/05/2021	12.42	Call	Bond Future	7,543.0800	7.5431	7,317.7300	7.3177	(2.988)	0	0	0
2020/07/30	2037	06/05/2021			Bond Future	11.8088	78.9110	11.8687	78.5664	0.507	0.0000	0.0000	0
2020/07/30	2037	06/05/2021	12.42	Put	Bond Future	4,132.4800	4.1325	4,251.7100	4.2517	2.885	0	0	0
2020/07/30	2037	06/05/2021	12.43	Call	Bond Future	7,576.3200	7.5763	7,350.4800	7.3505	(2.981)	0	0	0
2020/07/30	2037	06/05/2021	12.44	Put	Bond Future	4,091.3900	4.0914	4,209.6500	4.2096	2.890	0	0	0
2020/07/30	2037	06/05/2021	12.43	Put	Bond Future	4,111.8900	4.1119	4,230.6300	4.2306	2.888	0	0	0
2020/07/30	2037	06/05/2021	12.44	Call	Bond Future	7,609.6000	7.6096	7,383.2800	7.3833	(2.974)	0	0	0
2020/07/30	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2037	05/08/2021	12.27	Call	Bond Future	1,108.1600	1.1082	760.0100	0.7600	(31.417)	0	0	0
2020/07/30	2037	05/08/2021	12.28	Call	Bond Future	1,162.7400	1.1627	814.5900	0.8146	(29.942)	0	0	0
2020/07/30	2037	05/08/2021			Bond Future	12.0694	75.4987	12.1319	75.1505	0.518	0.0000	0.0000	0
2020/07/30	2037	05/08/2021	12.26	Call	Bond Future	1,053.5100	1.0535	705.3600	0.7054	(33.047)	0	0	0
2020/07/30	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2038	06/08/2020			Bond Future	102.7981	102.7981	102.6711	102.6711	(0.124)	0.0000	0.0000	10,802
2020/07/30	2038	05/11/2020			Bond Future	103.8508	103.8508	103.7219	103.7219	(0.124)	0.0000	0.0000	7,130
2020/07/30	2038	04/02/2021			Bond Future	103.3307	103.3307	103.1999	103.1999	(0.127)	0.0000	0.0000	0
2020/07/30	2038	06/05/2021			Bond Future	104.5359	104.5359	104.4033	104.4033	(0.127)	0.0000	0.0000	0
2020/07/30	2038	05/08/2021			Bond Future	103.9602	103.9602	103.8263	103.8263	(0.129)	0.0000	0.0000	0
2020/07/30	2040	06/08/2020	10.03	Call	Bond Future	0.1400	0.0001	0.0200	0.0000	(85.714)	0	0	0
2020/07/30	2040	06/08/2020	10.04	Call	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2020/07/30	2040	06/08/2020	10.02	Put	Bond Future	9,741.4800	9.7415	10,219.9300	10.2199	4.911	0	0	0
2020/07/30	2040	06/08/2020	10.85	Call	Bond Future	123.1400	0.1231	61.0100	0.0610	(50.455)	0	0	0
2020/07/30	2040	06/08/2020	11.26	Put	Bond Future	1,500.0600	1.5001	1,735.6500	1.7356	15.705	0	0	517
2020/07/30	2040	06/08/2020			Bond Future	11.3669	81.8833	11.4397	81.4047	0.641	0.0000	0.0000	18,616
2020/07/30	2040	06/08/2020	10.04	Put	Bond Future	9,583.5300	9.5835	10,061.9500	10.0620	4.992	0	0	0
2020/07/30	2040	06/08/2020	10.02	Call	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2020/07/30	2040	06/08/2020	10.03	Put	Bond Future	9,662.4500	9.6625	10,140.8900	10.1409	4.952	0	0	0
2020/07/30	2040	06/08/2020	10.85	Put	Bond Future	3,655.3400	3.6553	4,071.7700	4.0718	11.392	0	0	12,496
2020/07/30	2040	06/08/2020	11.26	Call	Bond Future	789.2600	0.7893	546.2900	0.5463	(30.785)	0	0	0
2020/07/30	2040	06/08/2020	9.57	Put	Bond Future	13,412.9100	13.4129	13,891.4700	13.8915	3.568	0	0	0
2020/07/30	2040	06/08/2020	10.79	Put	Bond Future	4,044.1200	4.0441	4,476.5600	4.4766	10.693	0	0	0
2020/07/30	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/07/30	2040	06/08/2020	10.07	Put	Bond Future	9,347.4300	9.3474	9,825.8000	9.8258	5.118	0	0	0
2020/07/30	2040	06/08/2020	10.07	Call	Bond Future	0.2200	0.0002	0.0300	0.0000	(86.364)	0	0	800
2020/07/30	2040	06/08/2020	10.79	Call	Bond Future	85.9600	0.0860	39.8400	0.0398	(53.653)	0	0	0
2020/07/30	2040	05/11/2020	11.00	Put	Bond Future	6,480.6500	6.4807	6,764.8700	6.7649	4.386	0	0	0
2020/07/30	2040	05/11/2020	10.23	Call	Bond Future	1,130.3200	1.1303	1,019.1200	1.0191	(9.838)	0	0	2,000
2020/07/30	2040	05/11/2020	11.70	Put	Bond Future	3,940.0100	3.9400	4,139.1200	4.1391	5.054	0	0	2,000
2020/07/30	2040	05/11/2020	9.50	Call	Bond Future	430.2600	0.4303	378.4200	0.3784	(12.049)	0	0	2,000
2020/07/30	2040	05/11/2020	10.00	Call	Bond Future	853.5300	0.8535	763.9200	0.7639	(10.499)	0	0	2,380
2020/07/30	2040	05/11/2020	10.30	Call	Bond Future	1,226.2500	1.2263	1,108.0000	1.1080	(9.643)	0	0	0
2020/07/30	2040	05/11/2020			Bond Future	11.5864	82.7017	11.6623	82.2178	0.655	0.0000	0.0000	50,939
2020/07/30	2040	05/11/2020	9.73	Put	Bond Future	14,069.2600	14.0693	14,485.5000	14.4855	2.959	0	0	0
2020/07/30	2040	05/11/2020	9.73	Call	Bond Future	597.4200	0.5974	529.8100	0.5298	(11.317)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/30	2040	05/11/2020	10.23	Put	Bond Future	10,638.4800	10.6385	11,011.1300	11.0111	3.503	0	0	0
2020/07/30	2040	05/11/2020	10.30	Put	Bond Future	10,200.5900	10.2006	10,566.1900	10.5662	3.584	0	0	0
2020/07/30	2040	05/11/2020	11.00	Call	Bond Future	2,578.3600	2.5784	2,378.7300	2.3787	(7.743)	0	0	2,380
2020/07/30	2040	05/11/2020	11.70	Call	Bond Future	4,661.9900	4.6620	4,377.2500	4.3773	(6.108)	0	0	0
2020/07/30	2040	05/11/2020	9.50	Put	Bond Future	15,818.0700	15.8181	16,250.0800	16.2501	2.731	0	0	0
2020/07/30	2040	05/11/2020	10.00	Put	Bond Future	12,151.6200	12.1516	12,545.8600	12.5459	3.244	0	0	0
2020/07/30	2040	05/11/2020	10.31	Call	Bond Future	1,240.4200	1.2404	1,121.1400	1.1211	(9.616)	0	0	0
2020/07/30	2040	05/11/2020	10.32	Put	Bond Future	10,077.4400	10.0774	10,440.9900	10.4410	3.608	0	0	0
2020/07/30	2040	05/11/2020	11.50	Call	Bond Future	4,012.3000	4.0123	3,750.7200	3.7507	(6.519)	0	0	0
2020/07/30	2040	05/11/2020	11.50	Put	Bond Future	4,568.7000	4.5687	4,790.9700	4.7910	4.865	0	0	2,000
2020/07/30	2040	05/11/2020	10.31	Put	Bond Future	10,138.9100	10.1389	10,503.4800	10.5035	3.596	0	0	0
2020/07/30	2040	05/11/2020	10.32	Call	Bond Future	1,254.7000	1.2547	1,134.4000	1.1344	(9.588)	0	0	0
2020/07/30	2040	04/02/2021	9.49	Call	Bond Future	978.8100	0.9788	899.5200	0.8995	(8.101)	0	0	500
2020/07/30	2040	04/02/2021	9.57	Put	Bond Future	17,219.4900	17.2195	17,624.7000	17.6247	2.353	0	0	0
2020/07/30	2040	04/02/2021	10.07	Put	Bond Future	13,787.5800	13.7876	14,157.5300	14.1575	2.683	0	0	0
2020/07/30	2040	04/02/2021	10.42	Put	Bond Future	11,663.9100	11.6639	12,005.7100	12.0057	2.930	0	0	0
2020/07/30	2040	04/02/2021			Bond Future	11.8116	79.1114	11.8909	78.6219	0.671	0.0000	0.0000	0
2020/07/30	2040	04/02/2021	10.07	Call	Bond Future	1,658.9600	1.6590	1,539.3800	1.5394	(7.208)	0	0	800
2020/07/30	2040	04/02/2021	11.74	Call	Bond Future	5,400.7400	5.4007	5,133.4900	5.1335	(4.948)	0	0	0
2020/07/30	2040	04/02/2021	11.74	Put	Bond Future	5,846.8500	5.8468	6,069.1300	6.0691	3.802	0	0	800
2020/07/30	2040	04/02/2021	10.41	Call	Bond Future	2,184.4900	2.1845	2,037.6100	2.0376	(6.724)	0	0	0
2020/07/30	2040	04/02/2021	10.41	Put	Bond Future	11,721.4000	11.7214	12,064.0500	12.0640	2.923	0	0	0
2020/07/30	2040	04/02/2021	9.49	Put	Bond Future	17,811.8300	17.8118	18,222.0700	18.2221	2.303	0	0	0
2020/07/30	2040	04/02/2021	9.57	Call	Bond Future	1,057.5600	1.0576	973.2400	0.9732	(7.973)	0	0	800
2020/07/30	2040	04/02/2021	10.42	Call	Bond Future	2,201.4600	2.2015	2,053.7300	2.0537	(6.711)	0	0	0
2020/07/30	2040	04/02/2021	10.24	Put	Bond Future	12,727.4100	12.7274	13,084.0000	13.0840	2.802	0	0	0
2020/07/30	2040	04/02/2021	10.24	Call	Bond Future	1,909.3800	1.9094	1,776.4400	1.7764	(6.962)	0	0	500
2020/07/30	2040	04/02/2021	11.57	Call	Bond Future	4,887.3400	4.8873	4,635.3000	4.6353	(5.157)	0	0	0
2020/07/30	2040	04/02/2021	11.57	Put	Bond Future	6,409.5600	6.4096	6,647.0500	6.6471	3.705	0	0	500
2020/07/30	2040	04/02/2021	10.40	Call	Bond Future	2,167.6100	2.1676	2,021.5600	2.0216	(6.738)	0	0	0
2020/07/30	2040	04/02/2021	10.40	Put	Bond Future	11,779.0800	11.7791	12,122.5600	12.1226	2.916	0	0	0
2020/07/30	2040	06/05/2021	12.44	Put	Bond Future	4,830.4400	4.8304	5,021.7800	5.0218	3.961	0	0	0
2020/07/30	2040	06/05/2021			Bond Future	12.0427	80.0168	12.1255	79.5214	0.688	0.0000	0.0000	0
2020/07/30	2040	06/05/2021	12.43	Call	Bond Future	7,128.3900	7.1284	6,825.1200	6.8251	(4.254)	0	0	0
2020/07/30	2040	06/05/2021	12.43	Put	Bond Future	4,855.2400	4.8552	5,047.3200	5.0473	3.956	0	0	0
2020/07/30	2040	06/05/2021	12.44	Call	Bond Future	7,160.8300	7.1608	6,856.8200	6.8568	(4.245)	0	0	0
2020/07/30	2040	06/05/2021	12.42	Call	Bond Future	7,095.7200	7.0957	6,793.2000	6.7932	(4.263)	0	0	0
2020/07/30	2040	06/05/2021	12.42	Put	Bond Future	4,879.8700	4.8799	5,072.7000	5.0727	3.952	0	0	0
2020/07/30	2040	05/08/2021	12.47	Call	Bond Future	951.8800	0.9519	451.3400	0.4513	(52.584)	0	0	0
2020/07/30	2040	05/08/2021			Bond Future	12.3043	76.3660	12.3910	75.8654	0.705	0.0000	0.0000	0
2020/07/30	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2040	05/08/2021	12.48	Call	Bond Future	1,008.7100	1.0087	508.1700	0.5082	(49.622)	0	0	0
2020/07/30	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2040	05/08/2021	12.49	Call	Bond Future	1,065.4700	1.0655	564.9300	0.5649	(46.978)	0	0	0
2020/07/30	2044	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	06/08/2020	9.98	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	474

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
2020/07/30	2044	06/08/2020	11.09	Put	Bond Future	3,062.2600	3.0623	3,297.3000	3.2973	7.675	0	0	474
2020/07/30	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	06/08/2020			Bond Future	11.5166	77.9909	11.5644	77.6810	0.415	0.0000	0.0000	44,901
2020/07/30	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	06/08/2020	9.86	Put	Bond Future	12,206.8100	12.2068	12,516.6200	12.5166	2.538	0	0	0
2020/07/30	2044	06/08/2020	9.36	Put	Bond Future	16,532.9700	16.5330	16,842.7800	16.8428	1.874	0	0	0
2020/07/30	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	474
2020/07/30	2044	06/08/2020	9.98	Put	Bond Future	11,217.1200	11.2171	11,526.9100	11.5269	2.762	0	0	0
2020/07/30	2044	06/08/2020	9.88	Put	Bond Future	12,040.6000	12.0406	12,350.4100	12.3504	2.573	0	0	0
2020/07/30	2044	06/08/2020	11.09	Call	Bond Future	199.1400	0.1991	124.3700	0.1244	(37.546)	0	0	0
2020/07/30	2044	06/08/2020	9.01	Put	Bond Future	19,767.7500	19.7678	20,077.5600	20.0776	1.567	0	0	0
2020/07/30	2044	06/08/2020	9.66	Put	Bond Future	13,897.3200	13.8973	14,207.1300	14.2071	2.229	0	0	0
2020/07/30	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	06/08/2020	9.87	Put	Bond Future	12,123.6400	12.1236	12,433.4500	12.4335	2.555	0	0	0
2020/07/30	2044	06/08/2020	10.93	Call	Bond Future	80.8100	0.0808	43.8700	0.0439	(45.712)	0	0	0
2020/07/30	2044	06/08/2020	10.93	Put	Bond Future	4,064.6800	4.0647	4,337.5500	4.3375	6.713	0	0	0
2020/07/30	2044	05/11/2020	11.06	Put	Bond Future	6,822.5700	6.8226	7,005.1800	7.0052	2.677	0	0	525
2020/07/30	2044	05/11/2020	11.43	Call	Bond Future	3,344.9100	3.3449	3,183.6200	3.1836	(4.822)	0	0	0
2020/07/30	2044	05/11/2020	9.72	Put	Bond Future	15,244.0200	15.2440	15,516.0600	15.5161	1.785	0	0	0
2020/07/30	2044	05/11/2020	9.97	Call	Bond Future	696.9900	0.6970	642.8200	0.6428	(7.772)	0	0	300
2020/07/30	2044	05/11/2020	9.29	Put	Bond Future	18,777.2000	18.7772	19,066.3900	19.0664	1.540	0	0	0
2020/07/30	2044	05/11/2020	9.96	Put	Bond Future	13,439.0200	13.4390	13,698.7700	13.6988	1.933	0	0	0
2020/07/30	2044	05/11/2020	10.36	Call	Bond Future	1,134.6400	1.1346	1,056.4000	1.0564	(6.896)	0	0	0
2020/07/30	2044	05/11/2020			Bond Future	11.7330	78.7703	11.7829	78.4570	0.425	0.0000	0.0000	26,103
2020/07/30	2044	05/11/2020	9.72	Call	Bond Future	492.9800	0.4930	451.6600	0.4517	(8.382)	0	0	1,815
2020/07/30	2044	05/11/2020	9.97	Put	Bond Future	13,366.5000	13.3665	13,625.6900	13.6257	1.939	0	0	0
2020/07/30	2044	05/11/2020	9.96	Call	Bond Future	687.7600	0.6878	634.1500	0.6341	(7.795)	0	0	0
2020/07/30	2044	05/11/2020	11.38	Call	Bond Future	3,202.6400	3.2026	3,045.3900	3.0454	(4.910)	0	0	0
2020/07/30	2044	05/11/2020	11.38	Put	Bond Future	5,485.1600	5.4852	5,641.2700	5.6413	2.846	0	0	300
2020/07/30	2044	05/11/2020	10.34	Call	Bond Future	1,108.2800	1.1083	1,031.3900	1.0314	(6.938)	0	0	0
2020/07/30	2044	05/11/2020	10.34	Put	Bond Future	10,838.1900	10.8382	11,074.6600	11.0747	2.182	0	0	0
2020/07/30	2044	05/11/2020	11.06	Call	Bond Future	2,368.3000	2.3683	2,237.5500	2.2375	(5.521)	0	0	0
2020/07/30	2044	05/11/2020	10.04	Put	Bond Future	12,864.9300	12.8649	13,120.1500	13.1202	1.984	0	0	0
2020/07/30	2044	05/11/2020	11.17	Put	Bond Future	6,336.0300	6.3360	6,509.4600	6.5095	2.737	0	0	1,815
2020/07/30	2044	05/11/2020	11.43	Put	Bond Future	5,297.0900	5.2971	5,449.1600	5.4492	2.871	0	0	1,815
2020/07/30	2044	05/11/2020	8.87	Put	Bond Future	22,580.3000	22.5803	22,880.6200	22.8806	1.330	0	0	0
2020/07/30	2044	05/11/2020	9.29	Call	Bond Future	253.9600	0.2540	229.7900	0.2298	(9.517)	0	0	300
2020/07/30	2044	05/11/2020	10.36	Put	Bond Future	10,710.2700	10.7103	10,945.3900	10.9454	2.195	0	0	0
2020/07/30	2044	05/11/2020	10.04	Call	Bond Future	764.2200	0.7642	706.0800	0.7061	(7.608)	0	0	525
2020/07/30	2044	05/11/2020	9.34	Put	Bond Future	18,347.2300	18.3472	18,634.7400	18.6347	1.567	0	0	0
2020/07/30	2044	05/11/2020	9.34	Call	Bond Future	275.5900	0.2756	249.7400	0.2497	(9.380)	0	0	525
2020/07/30	2044	05/11/2020	11.17	Call	Bond Future	2,639.7100	2.6397	2,499.7800	2.4998	(5.301)	0	0	0
2020/07/30	2044	05/11/2020	8.87	Call	Bond Future	121.4400	0.1214	108.4000	0.1084	(10.738)	0	0	1,815
2020/07/30	2044	05/11/2020	10.02	Put	Bond Future	13,007.1400	13.0071	13,263.5100	13.2635	1.971	0	0	0
2020/07/30	2044	05/11/2020	10.02	Call	Bond Future	744.5300	0.7445	687.5400	0.6875	(7.654)	0	0	1,815
2020/07/30	2044	05/11/2020	10.35	Call	Bond Future	1,121.4100	1.1214	1,043.8400	1.0438	(6.917)	0	0	0
2020/07/30	2044	05/11/2020	10.35	Put	Bond Future	10,774.1200	10.7741	11,009.9100	11.0099	2.188	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
2020/07/30	2044	04/02/2021	10.04	Put	Bond Future	14,904.7500	14.9047	15,147.6900	15.1477	1.630	0	0	0
2020/07/30	2044	04/02/2021	10.37	Call	Bond Future	1,914.5300	1.9145	1,823.2700	1.8233	(4.767)	0	0	0
2020/07/30	2044	04/02/2021	10.35	Put	Bond Future	12,897.0800	12.8971	13,124.0700	13.1241	1.760	0	0	0
2020/07/30	2044	04/02/2021			Bond Future	11.9553	75.2617	12.0075	74.9445	0.436	0.0000	0.0000	0
2020/07/30	2044	04/02/2021	10.37	Put	Bond Future	12,774.1100	12.7741	13,000.0300	13.0000	1.769	0	0	0
2020/07/30	2044	04/02/2021	10.35	Call	Bond Future	1,883.7900	1.8838	1,793.6000	1.7936	(4.788)	0	0	0
2020/07/30	2044	04/02/2021	10.04	Call	Bond Future	1,449.2300	1.4492	1,374.9900	1.3750	(5.123)	0	0	0
2020/07/30	2044	04/02/2021	10.84	Call	Bond Future	2,734.3800	2.7344	2,616.7600	2.6168	(4.302)	0	0	0
2020/07/30	2044	04/02/2021	10.36	Put	Bond Future	12,835.5000	12.8355	13,061.9500	13.0619	1.764	0	0	0
2020/07/30	2044	04/02/2021	10.84	Put	Bond Future	10,109.6400	10.1096	10,309.2000	10.3092	1.974	0	0	265
2020/07/30	2044	04/02/2021	10.29	Call	Bond Future	1,793.5500	1.7935	1,706.5500	1.7066	(4.851)	0	0	0
2020/07/30	2044	04/02/2021	10.29	Put	Bond Future	13,270.7400	13.2707	13,500.9200	13.5009	1.734	0	0	265
2020/07/30	2044	04/02/2021	9.66	Put	Bond Future	17,628.1200	17.6281	17,888.6200	17.8886	1.478	0	0	0
2020/07/30	2044	04/02/2021	9.66	Call	Bond Future	1,019.1100	1.0191	962.4300	0.9624	(5.562)	0	0	265
2020/07/30	2044	04/02/2021	10.36	Call	Bond Future	1,899.1200	1.8991	1,808.3900	1.8084	(4.777)	0	0	0
2020/07/30	2044	06/05/2021	12.43	Put	Bond Future	5,174.7000	5.1747	5,301.4000	5.3014	2.448	0	0	0
2020/07/30	2044	06/05/2021	12.44	Call	Bond Future	6,639.0800	6.6391	6,444.2800	6.4443	(2.934)	0	0	0
2020/07/30	2044	06/05/2021			Bond Future	12.1832	76.1231	12.2378	75.8020	0.448	0.0000	0.0000	0
2020/07/30	2044	06/05/2021	12.45	Call	Bond Future	6,670.3000	6.6703	6,475.0100	6.4750	(2.928)	0	0	0
2020/07/30	2044	06/05/2021	12.45	Put	Bond Future	5,123.0700	5.1231	5,248.8000	5.2488	2.454	0	0	0
2020/07/30	2044	06/05/2021	12.43	Call	Bond Future	6,607.9100	6.6079	6,413.5900	6.4136	(2.941)	0	0	0
2020/07/30	2044	06/05/2021	12.44	Put	Bond Future	5,148.8200	5.1488	5,275.0400	5.2750	2.451	0	0	0
2020/07/30	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2044	05/08/2021			Bond Future	12.4411	72.5558	12.4983	72.2315	0.460	0.0000	0.0000	0
2020/07/30	2044	05/08/2021	12.60	Call	Bond Future	895.3100	0.8953	570.9900	0.5710	(36.224)	0	0	0
2020/07/30	2044	05/08/2021	12.61	Call	Bond Future	951.0000	0.9510	626.6800	0.6267	(34.103)	0	0	0
2020/07/30	2044	05/08/2021	12.59	Call	Bond Future	839.5400	0.8395	515.2200	0.5152	(38.631)	0	0	0
2020/07/30	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	2046	06/08/2020			Bond Future	91.8208	91.8208	91.8311	91.8311	0.011	0.0000	0.0000	7,555
2020/07/30	2046	05/11/2020			Bond Future	90.9969	90.9969	91.0068	91.0068	0.011	0.0000	0.0000	11,960
2020/07/30	2046	04/02/2021			Bond Future	92.0257	92.0257	92.0353	92.0353	0.010	0.0000	0.0000	0
2020/07/30	2046	06/05/2021			Bond Future	91.3116	91.3116	91.3211	91.3211	0.010	0.0000	0.0000	0
2020/07/30	2046	05/08/2021			Bond Future	92.3094	92.3094	92.3193	92.3193	0.011	0.0000	0.0000	0
2020/07/30	2050	06/08/2020			Bond Future	92.4227	92.4227	92.0982	92.0982	(0.351)	0.0000	0.0000	10,340
2020/07/30	2050	05/11/2020			Bond Future	93.3691	93.3691	93.0408	93.0408	(0.352)	0.0000	0.0000	13,263
2020/07/30	2050	04/02/2021			Bond Future	92.5372	92.5372	92.2048	92.2048	(0.359)	0.0000	0.0000	0
2020/07/30	2050	06/05/2021			Bond Future	93.6165	93.6165	93.2799	93.2799	(0.360)	0.0000	0.0000	0
2020/07/30	2050	05/08/2021			Bond Future	92.7156	92.7156	92.3754	92.3754	(0.367)	0.0000	0.0000	0
2020/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/30	AL37	06/08/2020			Index Future	734.6670	734.6670	733.0360	733.0360	(0.222)	0.0000	0.0000	0
2020/07/30	AL37	05/11/2020			Index Future	742.0870	742.0870	740.4350	740.4350	(0.223)	0.0000	0.0000	0
2020/07/30	AL37	04/02/2021			Index Future	750.2920	750.2920	748.6190	748.6190	(0.223)	0.0000	0.0000	0
2020/07/30	AL37	06/05/2021			Index Future	758.8590	758.8590	757.1650	757.1650	(0.223)	0.0000	0.0000	0
2020/07/30	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/30	AL7T	06/08/2020			Index Future	807.5160	807.5160	804.4750	804.4750	(0.377)	0.0000	0.0000	0
2020/07/30	AL7T	05/11/2020			Index Future	815.6710	815.6710	812.5950	812.5950	(0.377)	0.0000	0.0000	0
2020/07/30	AL7T	04/02/2021			Index Future	824.6900	824.6900	821.5760	821.5760	(0.378)	0.0000	0.0000	0
2020/07/30	AL7T	06/05/2021			Index Future	834.1070	834.1070	830.9550	830.9550	(0.378)	0.0000	0.0000	0
2020/07/30	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/30	ALBI	06/08/2020			Index Future	705.3480	705.3480	703.0120	703.0120	(0.331)	0.0000	0.0000	51
2020/07/30	ALBI	05/11/2020			Index Future	712.4720	712.4720	710.1080	710.1080	(0.332)	0.0000	0.0000	164
2020/07/30	ALBI	04/02/2021			Index Future	720.3500	720.3500	717.9570	717.9570	(0.332)	0.0000	0.0000	0
2020/07/30	ALBI	06/05/2021			Index Future	728.5750	728.5750	726.1530	726.1530	(0.332)	0.0000	0.0000	0
2020/07/30	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/30	ES33	06/08/2020			Bond Future	11.8069	74.6870	11.8641	74.3909	0.485	0.0000	0.0000	0
2020/07/30	ES33	05/11/2020			Bond Future	12.0733	71.6602	12.1331	71.3608	0.495	0.0000	0.0000	350
2020/07/30	ES33	04/02/2021			Bond Future	12.3471	72.4534	12.4096	72.1503	0.506	0.0000	0.0000	0
2020/07/30	ES33	06/05/2021			Bond Future	12.6236	69.5054	12.6889	69.1986	0.518	0.0000	0.0000	0
2020/07/30	ES33	05/08/2021			Bond Future	12.9305	70.2478	12.9989	69.9378	0.529	0.0000	0.0000	0
2020/07/30	ES42	06/08/2020			Bond Future	12.2257	74.3469	12.2780	74.0478	0.428	0.0000	0.0000	0
2020/07/30	ES42	05/11/2020			Bond Future	12.4826	70.8324	12.5375	70.5299	0.440	0.0000	0.0000	4,919
2020/07/30	ES42	04/02/2021			Bond Future	12.7388	71.6173	12.7963	71.3111	0.452	0.0000	0.0000	0
2020/07/30	ES42	06/05/2021			Bond Future	13.0077	68.1778	13.0680	67.8679	0.464	0.0000	0.0000	0
2020/07/30	ES42	05/08/2021			Bond Future	13.2977	68.9053	13.3611	68.5923	0.476	0.0000	0.0000	0
2020/07/30	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	06/08/2020	728.12	Put	GOVI	314,510.0000	31.4510	337,520.0000	33.7520	7.316	0	0	0

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2020/07/30	GOVI	06/08/2020			GOVI	696.6690	696.6690	694.3680	694.3680	(0.330)	0.0000	0.0000	38
2020/07/30	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	06/08/2020	728.14	Put	GOVI	314,710.0000	31.4710	337,720.0000	33.7720	7.311	0	0	0
2020/07/30	GOVI	06/08/2020	728.13	Put	GOVI	314,610.0000	31.4610	337,620.0000	33.7620	7.314	0	0	0
2020/07/30	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/11/2020	737.84	Put	GOVI	341,350.0000	34.1350	364,630.0000	36.4630	6.820	0	0	0
2020/07/30	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/11/2020			GOVI	703.7050	703.7050	701.3770	701.3770	(0.331)	0.0000	0.0000	1,019
2020/07/30	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/11/2020	737.83	Put	GOVI	341,250.0000	34.1250	364,530.0000	36.4530	6.822	0	0	0
2020/07/30	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/11/2020	737.85	Put	GOVI	341,450.0000	34.1450	364,730.0000	36.4730	6.818	0	0	0
2020/07/30	GOVI	04/02/2021	750.96	Put	GOVI	394,740.0000	39.4740	418,310.0000	41.8310	5.971	0	0	0
2020/07/30	GOVI	04/02/2021			GOVI	711.4860	711.4860	709.1290	709.1290	(0.331)	0.0000	0.0000	0
2020/07/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	04/02/2021	750.95	Put	GOVI	394,640.0000	39.4640	418,210.0000	41.8210	5.973	0	0	0
2020/07/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	04/02/2021	750.94	Put	GOVI	394,540.0000	39.4540	418,110.0000	41.8110	5.974	0	0	0
2020/07/30	GOVI	06/05/2021	678.67	Call	GOVI	409,400.0000	40.9400	385,540.0000	38.5540	(5.828)	0	0	0
2020/07/30	GOVI	06/05/2021			GOVI	719.6100	719.6100	717.2240	717.2240	(0.332)	0.0000	0.0000	0
2020/07/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	06/05/2021	678.68	Call	GOVI	409,300.0000	40.9300	385,440.0000	38.5440	(5.829)	0	0	0
2020/07/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	06/05/2021	678.69	Call	GOVI	409,200.0000	40.9200	385,340.0000	38.5340	(5.831)	0	0	0
2020/07/30	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/30	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/30	IGOV	06/08/2020			Index Future	248.5560	248.5560	248.3510	248.3510	(0.082)	0.0000	0.0000	88
2020/07/30	IGOV	05/11/2020			Index Future	251.1280	251.1280	250.9200	250.9200	(0.083)	0.0000	0.0000	1,174
2020/07/30	IGOV	04/02/2021			Index Future	253.9660	253.9660	253.7540	253.7540	(0.083)	0.0000	0.0000	0
2020/07/30	IGOV	06/05/2021			Index Future	256.9260	256.9260	256.7110	256.7110	(0.084)	0.0000	0.0000	0
2020/07/30	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/30	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/30	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0300	94.0300	(0.011)	0.0000	0.0000	0
2020/07/30	IS05	16/03/2021			Interest Rate Swap	92.2800	92.2800	92.2700	92.2700	(0.011)	0.0000	0.0000	0
2020/07/30	IS05	15/06/2021			Interest Rate Swap	90.4600	90.4600	90.4500	90.4500	(0.011)	0.0000	0.0000	0
2020/07/30	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4400	89.4400	(0.022)	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
2020/07/30	IS05	21/12/2021			Interest Rate Swap	90.7400	90.7400	90.7200	90.7200	(0.022)	0.0000	0.0000	51
2020/07/30	IS05	15/03/2022			Interest Rate Swap	90.1900	90.1900	90.1700	90.1700	(0.022)	0.0000	0.0000	0
2020/07/30	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3200	90.3200	(0.022)	0.0000	0.0000	0
2020/07/30	IS05	20/09/2022			Interest Rate Swap	93.5100	93.5100	93.5000	93.5000	(0.011)	0.0000	0.0000	0
2020/07/30	IS05	20/12/2022			Interest Rate Swap	94.0300	94.0300	94.0400	94.0400	0.011	0.0000	0.0000	0
2020/07/30	IS05	22/03/2023			Interest Rate Swap	86.4400	86.4400	86.4700	86.4700	0.035	0.0000	0.0000	0
2020/07/30	IS05	20/06/2023			Interest Rate Swap	91.9900	91.9900	92.0500	92.0500	0.065	0.0000	0.0000	0
2020/07/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/30	IS10	17/12/2025			Interest Rate Swap	80.3800	80.3800	80.5800	80.5800	0.249	0.0000	0.0000	0
2020/07/30	IS10	16/03/2026			Interest Rate Swap	76.9800	76.9800	77.1900	77.1900	0.273	0.0000	0.0000	0
2020/07/30	IS10	15/06/2026			Interest Rate Swap	75.4600	75.4600	75.6900	75.6900	0.305	0.0000	0.0000	0
2020/07/30	IS10	21/09/2026			Interest Rate Swap	77.5700	77.5700	77.8100	77.8100	0.309	0.0000	0.0000	0
2020/07/30	IS10	21/12/2026			Interest Rate Swap	81.6900	81.6900	81.9400	81.9400	0.306	0.0000	0.0000	0
2020/07/30	IS10	15/03/2027			Interest Rate Swap	80.3300	80.3300	80.5800	80.5800	0.311	0.0000	0.0000	0
2020/07/30	IS10	21/06/2027			Interest Rate Swap	82.5100	82.5100	82.7700	82.7700	0.315	0.0000	0.0000	0
2020/07/30	IS10	20/09/2027			Interest Rate Swap	88.3900	88.3900	88.6600	88.6600	0.305	0.0000	0.0000	0
2020/07/30	IS10	20/12/2027			Interest Rate Swap	88.8500	88.8500	89.1500	89.1500	0.338	0.0000	0.0000	0
2020/07/30	IS10	22/03/2028			Interest Rate Swap	81.9400	81.9400	82.2700	82.2700	0.403	0.0000	0.0000	0
2020/07/30	IS10	20/06/2028			Interest Rate Swap	89.8100	89.8100	90.1600	90.1600	0.390	0.0000	0.0000	0
2020/07/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/30	JBAF	19/08/2020			Jibar Tradeable Future	3.6750	96.3250	3.6550	96.3450	(0.544)	0.0000	0.0000	0
2020/07/30	JBAF	16/09/2020			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/07/30	JBAF	21/10/2020			Jibar Tradeable Future	3.5550	96.4450	3.5450	96.4550	(0.281)	0.0000	0.0000	0
2020/07/30	JBAF	18/11/2020			Jibar Tradeable Future	3.5450	96.4550	3.5350	96.4650	(0.282)	0.0000	0.0000	0
2020/07/30	JBAF	15/12/2020			Jibar Tradeable Future	3.5350	96.4650	3.5250	96.4750	(0.283)	0.0000	0.0000	10
2020/07/30	JBAF	20/01/2021			Jibar Tradeable Future	3.5250	96.4750	3.5250	96.4750	0.000	0.0000	0.0000	0
2020/07/30	JBAF	17/03/2021			Jibar Tradeable Future	3.5600	96.4400	3.5600	96.4400	0.000	0.0000	0.0000	0
2020/07/30	JBAF	15/06/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	0
2020/07/30	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.8150	96.1850	1.060	0.0000	0.0000	0
2020/07/30	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	4.0700	95.9300	0.993	0.0000	0.0000	0
2020/07/30	JBAF	16/03/2022			Jibar Tradeable Future	4.1150	95.8850	4.1850	95.8150	1.701	0.0000	0.0000	0
2020/07/30	JBAF	15/06/2022			Jibar Tradeable Future	4.4650	95.5350	4.5050	95.4950	0.896	0.0000	0.0000	0
2020/07/30	R023	06/08/2020	7.26	Call	Bond Future	5,734.9400	5.7349	5,787.7800	5.7878	0.921	0	0	0
2020/07/30	R023	06/08/2020			Bond Future	4.8604	110.3283	4.8391	110.3812	(0.439)	0.0000	0.0000	18,784
2020/07/30	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R023	06/08/2020	7.27	Call	Bond Future	5,758.0200	5.7580	5,810.8600	5.8109	0.918	0	0	0
2020/07/30	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R023	06/08/2020	7.28	Call	Bond Future	5,781.0900	5.7811	5,833.9300	5.8339	0.914	0	0	0
2020/07/30	R023	05/11/2020	7.46	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2020/07/30	R023	05/11/2020	7.47	Put	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2020/07/30	R023	05/11/2020			Bond Future	4.9543	107.5256	4.9307	107.5783	(0.476)	0.0000	0.0000	24,507
2020/07/30	R023	05/11/2020	7.46	Call	Bond Future	5,419.0200	5.4190	5,471.7300	5.4717	0.973	0	0	0

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2020/07/30	R023	05/11/2020	7.47	Call	Bond Future	5,439.9400	5.4399	5,492.6400	5.4926	0.969	0	0	0
2020/07/30	R023	05/11/2020	7.45	Call	Bond Future	5,398.1200	5.3981	5,450.8300	5.4508	0.976	0	0	0
2020/07/30	R023	05/11/2020	7.45	Put	Bond Future	0.1500	0.0002	0.1300	0.0001	(13.333)	0	0	0
2020/07/30	R023	04/02/2021	6.34	Call	Bond Future	2,691.1900	2.6912	2,737.3400	2.7373	1.715	0	0	0
2020/07/30	R023	04/02/2021	6.32	Put	Bond Future	117.1800	0.1172	110.3300	0.1103	(5.846)	0	0	0
2020/07/30	R023	04/02/2021			Bond Future	5.0252	108.7151	4.9988	108.7679	(0.527)	0.0000	0.0000	0
2020/07/30	R023	04/02/2021	6.34	Put	Bond Future	112.7600	0.1128	106.1300	0.1061	(5.880)	0	0	0
2020/07/30	R023	04/02/2021	6.32	Call	Bond Future	2,657.0000	2.6570	2,702.9300	2.7029	1.729	0	0	0
2020/07/30	R023	04/02/2021	6.33	Put	Bond Future	114.9500	0.1149	108.2100	0.1082	(5.863)	0	0	0
2020/07/30	R023	04/02/2021	6.33	Call	Bond Future	2,674.0800	2.6741	2,720.1200	2.7201	1.722	0	0	0
2020/07/30	R023	06/05/2021	7.58	Call	Bond Future	4,290.1100	4.2901	4,341.6300	4.3416	1.201	0	0	0
2020/07/30	R023	06/05/2021			Bond Future	5.0829	106.0482	5.0527	106.1013	(0.595)	0.0000	0.0000	0
2020/07/30	R023	06/05/2021	7.56	Call	Bond Future	4,257.7900	4.2578	4,309.2500	4.3093	1.209	0	0	0
2020/07/30	R023	06/05/2021	7.56	Put	Bond Future	23.8000	0.0238	22.1500	0.0221	(6.933)	0	0	0
2020/07/30	R023	06/05/2021	7.58	Put	Bond Future	22.8600	0.0229	21.2700	0.0213	(6.955)	0	0	0
2020/07/30	R023	06/05/2021	7.57	Call	Bond Future	4,273.9500	4.2739	4,325.4300	4.3254	1.205	0	0	0
2020/07/30	R023	06/05/2021	7.57	Put	Bond Future	23.3300	0.0233	21.7000	0.0217	(6.987)	0	0	0
2020/07/30	R023	05/08/2021	5.30	Call	Bond Future	122.9600	0.1230	176.7700	0.1768	43.762	0	0	0
2020/07/30	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R023	05/08/2021			Bond Future	5.2186	107.1817	5.1831	107.2355	(0.681)	0.0000	0.0000	0
2020/07/30	R023	05/08/2021	5.31	Call	Bond Future	138.0600	0.1381	191.8700	0.1919	38.976	0	0	0
2020/07/30	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R023	05/08/2021	5.29	Call	Bond Future	107.8500	0.1079	161.6600	0.1617	49.893	0	0	0
2020/07/30	R035	06/08/2020	9.92	Put	Bond Future	6,515.0400	6.5150	6,850.6100	6.8506	5.151	0	0	0
2020/07/30	R035	06/08/2020	10.45	Put	Bond Future	2,994.9700	2.9950	3,262.5200	3.2625	8.933	0	0	500
2020/07/30	R035	06/08/2020	9.67	Call	Bond Future	0.3500	0.0004	0.0700	0.0001	(80.000)	0	0	500
2020/07/30	R035	06/08/2020	9.00	Put	Bond Future	13,468.4300	13.4684	13,806.6100	13.8066	2.511	0	0	0
2020/07/30	R035	06/08/2020			Bond Future	10.8778	89.5012	10.9304	89.1630	0.484	0.0000	0.0000	23,562
2020/07/30	R035	06/08/2020	9.92	Call	Bond Future	3.8100	0.0038	1.2000	0.0012	(68.504)	0	0	0
2020/07/30	R035	06/08/2020	9.09	Put	Bond Future	12,755.0000	12.7550	13,093.1800	13.0932	2.651	0	0	0
2020/07/30	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/07/30	R035	06/08/2020	9.67	Put	Bond Future	8,330.3500	8.3303	8,668.2500	8.6683	4.056	0	0	0
2020/07/30	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/07/30	R035	06/08/2020	9.93	Call	Bond Future	4.1500	0.0042	1.3200	0.0013	(68.193)	0	0	0
2020/07/30	R035	06/08/2020	9.91	Put	Bond Future	6,586.4800	6.5865	6,922.2500	6.9223	5.098	0	0	0
2020/07/30	R035	06/08/2020	10.45	Call	Bond Future	173.3400	0.1733	102.7100	0.1027	(40.747)	0	0	0
2020/07/30	R035	06/08/2020	9.93	Put	Bond Future	6,443.6900	6.4437	6,779.0400	6.7790	5.204	0	0	0
2020/07/30	R035	06/08/2020	9.91	Call	Bond Future	3.4900	0.0035	1.0800	0.0011	(69.054)	0	0	0
2020/07/30	R035	06/08/2020	8.75	Put	Bond Future	15,489.5000	15.4895	15,827.6800	15.8277	2.183	0	0	0
2020/07/30	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/30	R035	05/11/2020	10.34	Put	Bond Future	6,960.8400	6.9608	7,174.7600	7.1748	3.073	0	0	0
2020/07/30	R035	05/11/2020			Bond Future	11.1030	85.9234	11.1579	85.5813	0.495	0.0000	0.0000	97,914
2020/07/30	R035	05/11/2020	10.33	Call	Bond Future	1,966.9100	1.9669	1,839.6400	1.8396	(6.471)	0	0	0
2020/07/30	R035	05/11/2020	10.33	Put	Bond Future	7,007.2600	7.0073	7,222.0900	7.2221	3.066	0	0	0
2020/07/30	R035	05/11/2020	10.34	Call	Bond Future	1,988.4900	1.9885	1,860.3100	1.8603	(6.446)	0	0	0
2020/07/30	R035	05/11/2020	10.32	Call	Bond Future	1,945.4700	1.9455	1,819.1200	1.8191	(6.495)	0	0	0

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2020/07/30	R035	05/11/2020	10.32	Put	Bond Future	7,053.9000	7.0539	7,269.6500	7.2697	3.059	0	0	0
2020/07/30	R035	04/02/2021	11.14	Put	Bond Future	5,911.9300	5.9119	6,074.8800	6.0749	2.756	0	0	650
2020/07/30	R035	04/02/2021	10.04	Put	Bond Future	10,580.2200	10.5802	10,816.1900	10.8162	2.230	0	0	0
2020/07/30	R035	04/02/2021	10.14	Put	Bond Future	10,059.8400	10.0598	10,289.5900	10.2896	2.284	0	0	650
2020/07/30	R035	04/02/2021	10.05	Call	Bond Future	2,184.2000	2.1842	2,073.3000	2.0733	(5.077)	0	0	0
2020/07/30	R035	04/02/2021			Bond Future	11.3338	86.8740	11.3912	86.5278	0.506	0.0000	0.0000	0
2020/07/30	R035	04/02/2021	10.06	Call	Bond Future	2,201.2200	2.2012	2,089.6900	2.0897	(5.067)	0	0	0
2020/07/30	R035	04/02/2021	10.06	Put	Bond Future	10,474.8200	10.4748	10,709.5500	10.7095	2.241	0	0	0
2020/07/30	R035	04/02/2021	10.14	Call	Bond Future	2,340.5400	2.3405	2,224.0300	2.2240	(4.978)	0	0	0
2020/07/30	R035	04/02/2021	11.14	Call	Bond Future	4,726.0300	4.7260	4,542.7200	4.5427	(3.879)	0	0	0
2020/07/30	R035	04/02/2021	10.04	Call	Bond Future	2,167.2800	2.1673	2,056.9900	2.0570	(5.089)	0	0	0
2020/07/30	R035	04/02/2021	10.05	Put	Bond Future	10,527.4300	10.5274	10,762.7900	10.7628	2.236	0	0	0
2020/07/30	R035	06/05/2021	12.77	Call	Bond Future	9,681.7800	9.6818	9,425.2500	9.4252	(2.650)	0	0	0
2020/07/30	R035	06/05/2021	11.55	Call	Bond Future	5,548.2200	5.5482	5,353.8200	5.3538	(3.504)	0	0	0
2020/07/30	R035	06/05/2021	10.24	Put	Bond Future	10,771.0000	10.7710	11,007.7300	11.0077	2.198	0	0	0
2020/07/30	R035	06/05/2021	12.35	Put	Bond Future	3,713.6600	3.7137	3,826.3200	3.8263	3.034	0	0	0
2020/07/30	R035	06/05/2021	12.37	Call	Bond Future	8,227.4300	8.2274	7,988.6700	7.9887	(2.902)	0	0	0
2020/07/30	R035	06/05/2021			Bond Future	11.5622	83.3904	11.6220	83.0399	0.517	0.0000	0.0000	0
2020/07/30	R035	06/05/2021	12.35	Call	Bond Future	8,156.0900	8.1561	7,918.2900	7.9183	(2.916)	0	0	0
2020/07/30	R035	06/05/2021	12.37	Put	Bond Future	3,676.9500	3.6769	3,788.6500	3.7887	3.038	0	0	0
2020/07/30	R035	06/05/2021	12.77	Put	Bond Future	3,017.1000	3.0171	3,111.0300	3.1110	3.113	0	0	1,650
2020/07/30	R035	06/05/2021	11.55	Put	Bond Future	5,619.8500	5.6199	5,775.9100	5.7759	2.777	0	0	1,650
2020/07/30	R035	06/05/2021	10.24	Call	Bond Future	2,423.0300	2.4230	2,309.3000	2.3093	(4.694)	0	0	793
2020/07/30	R035	06/05/2021	12.36	Put	Bond Future	3,695.2600	3.6953	3,807.4400	3.8074	3.036	0	0	0
2020/07/30	R035	06/05/2021	10.81	Put	Bond Future	8,141.9700	8.1420	8,344.3400	8.3443	2.486	0	0	0
2020/07/30	R035	06/05/2021	10.81	Call	Bond Future	3,538.8900	3.5389	3,390.8000	3.3908	(4.185)	0	0	1,650
2020/07/30	R035	06/05/2021	12.02	Call	Bond Future	7,020.7600	7.0208	6,799.7600	6.7998	(3.148)	0	0	0
2020/07/30	R035	06/05/2021	12.02	Put	Bond Future	4,394.3100	4.3943	4,523.7700	4.5238	2.946	0	0	793
2020/07/30	R035	06/05/2021	11.32	Call	Bond Future	4,879.1500	4.8792	4,698.6900	4.6987	(3.699)	0	0	0
2020/07/30	R035	06/05/2021	11.32	Put	Bond Future	6,321.0000	6.3210	6,491.0000	6.4910	2.689	0	0	793
2020/07/30	R035	06/05/2021	12.36	Call	Bond Future	8,191.7400	8.1917	7,953.4600	7.9535	(2.909)	0	0	0
2020/07/30	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R035	05/08/2021			Bond Future	11.8199	84.2813	11.8824	83.9272	0.529	0.0000	0.0000	0
2020/07/30	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R035	05/08/2021	5.29	Put	Bond Future	54,042.6800	54.0427	54,396.8100	54.3968	0.655	0	0	0
2020/07/30	R035	05/08/2021	5.31	Put	Bond Future	53,809.3900	53.8094	54,163.5200	54.1635	0.658	0	0	0
2020/07/30	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R035	05/08/2021	5.30	Put	Bond Future	53,925.9700	53.9260	54,280.1000	54.2801	0.657	0	0	0
2020/07/30	R186	06/08/2020	8.38	Put	Bond Future	1.8800	0.0019	1.6700	0.0017	(11.170)	0	0	0
2020/07/30	R186	06/08/2020	7.45	Call	Bond Future	357.5800	0.3576	240.9100	0.2409	(32.628)	0	0	2,500
2020/07/30	R186	06/08/2020	9.00	Call	Bond Future	7,492.2100	7.4922	7,231.4700	7.2315	(3.480)	0	0	900
2020/07/30	R186	06/08/2020	8.00	Call	Bond Future	2,407.9800	2.4080	2,151.7900	2.1518	(10.639)	0	0	900
2020/07/30	R186	06/08/2020	8.25	Call	Bond Future	3,679.3200	3.6793	3,418.4000	3.4184	(7.092)	0	0	0
2020/07/30	R186	06/08/2020			Bond Future	7.5590	116.1044	7.6071	115.8436	0.637	0.0000	0.0000	35,121
2020/07/30	R186	06/08/2020	8.37	Call	Bond Future	4,297.7800	4.2978	4,036.8200	4.0368	(6.072)	0	0	0
2020/07/30	R186	06/08/2020	8.37	Put	Bond Future	2.0700	0.0021	1.8500	0.0019	(10.628)	0	0	0
2020/07/30	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/30	R186	06/08/2020	8.38	Call	Bond Future	4,349.2700	4.3493	4,088.3200	4.0883	(6.000)	0	0	0
2020/07/30	R186	06/08/2020	7.45	Put	Bond Future	951.0000	0.9510	1,095.0700	1.0951	15.149	0	0	2,500
2020/07/30	R186	06/08/2020	8.00	Put	Bond Future	46.2700	0.0463	50.8200	0.0508	9.834	0	0	15,177
2020/07/30	R186	06/08/2020	8.25	Put	Bond Future	6.1800	0.0062	6.0000	0.0060	(2.913)	0	0	0
2020/07/30	R186	06/08/2020	8.36	Call	Bond Future	4,246.2800	4.2463	3,985.3100	3.9853	(6.146)	0	0	0
2020/07/30	R186	06/08/2020	8.36	Put	Bond Future	2.2800	0.0023	2.0500	0.0021	(10.088)	0	0	0
2020/07/30	R186	05/11/2020	7.50	Call	Bond Future	1,811.5300	1.8115	1,689.7700	1.6898	(6.721)	0	0	80
2020/07/30	R186	05/11/2020	8.00	Put	Bond Future	1,820.2400	1.8202	1,917.2400	1.9172	5.329	0	0	0
2020/07/30	R186	05/11/2020	8.65	Call	Bond Future	5,417.2300	5.4172	5,204.1200	5.2041	(3.934)	0	0	0
2020/07/30	R186	05/11/2020	8.64	Put	Bond Future	858.5200	0.8585	910.0300	0.9100	6.000	0	0	0
2020/07/30	R186	05/11/2020			Bond Future	7.7463	117.2648	7.7973	117.0007	0.658	0.0000	0.0000	79,685
2020/07/30	R186	05/11/2020	7.00	Put	Bond Future	4,872.7900	4.8728	5,060.0100	5.0600	3.842	0	0	0
2020/07/30	R186	05/11/2020	7.00	Call	Bond Future	914.6700	0.9147	837.8300	0.8378	(8.401)	0	0	1,200
2020/07/30	R186	05/11/2020	8.66	Call	Bond Future	5,456.1300	5.4561	5,242.4600	5.2425	(3.916)	0	0	0
2020/07/30	R186	05/11/2020	8.66	Put	Bond Future	837.7200	0.8377	888.1100	0.8881	6.015	0	0	0
2020/07/30	R186	05/11/2020	7.50	Put	Bond Future	3,098.9200	3.0989	3,241.2200	3.2412	4.592	0	0	0
2020/07/30	R186	05/11/2020	6.50	Put	Bond Future	7,112.5500	7.1125	7,335.0800	7.3351	3.129	0	0	0
2020/07/30	R186	05/11/2020	8.00	Call	Bond Future	3,127.1200	3.1271	2,960.0600	2.9601	(5.342)	0	0	1,200
2020/07/30	R186	05/11/2020	7.84	Put	Bond Future	2,175.9800	2.1760	2,286.9800	2.2870	5.101	0	0	0
2020/07/30	R186	05/11/2020	9.26	Put	Bond Future	342.6800	0.3427	365.9500	0.3659	6.791	0	0	3,500
2020/07/30	R186	05/11/2020	8.65	Put	Bond Future	848.0600	0.8481	899.0100	0.8990	6.008	0	0	0
2020/07/30	R186	05/11/2020	8.64	Call	Bond Future	5,378.4200	5.3784	5,165.8700	5.1659	(3.952)	0	0	0
2020/07/30	R186	05/11/2020	6.50	Call	Bond Future	404.7200	0.4047	363.1900	0.3632	(10.261)	0	0	80
2020/07/30	R186	05/11/2020	7.84	Call	Bond Future	2,660.8600	2.6609	2,507.8000	2.5078	(5.752)	0	0	3,500
2020/07/30	R186	05/11/2020	8.34	Put	Bond Future	1,229.6300	1.2296	1,300.0900	1.3001	5.730	0	0	0
2020/07/30	R186	05/11/2020	8.34	Call	Bond Future	4,258.2000	4.2582	4,064.6000	4.0646	(4.547)	0	0	3,500
2020/07/30	R186	05/11/2020	9.26	Call	Bond Future	7,864.2500	7.8642	7,623.4600	7.6235	(3.062)	0	0	0
2020/07/30	R186	04/02/2021	8.15	Call	Bond Future	3,710.8700	3.7109	3,552.4700	3.5525	(4.269)	0	0	0
2020/07/30	R186	04/02/2021			Bond Future	7.9315	113.2809	7.9855	113.0134	0.681	0.0000	0.0000	0
2020/07/30	R186	04/02/2021	8.15	Put	Bond Future	2,634.1100	2.6341	2,743.1900	2.7432	4.141	0	0	0
2020/07/30	R186	04/02/2021	8.16	Call	Bond Future	3,738.9900	3.7390	3,579.9400	3.5799	(4.254)	0	0	0
2020/07/30	R186	04/02/2021	8.17	Put	Bond Future	2,592.5800	2.5926	2,700.3600	2.7004	4.157	0	0	0
2020/07/30	R186	04/02/2021	8.16	Put	Bond Future	2,613.2800	2.6133	2,721.7100	2.7217	4.149	0	0	0
2020/07/30	R186	04/02/2021	8.17	Call	Bond Future	3,767.2200	3.7672	3,607.5200	3.6075	(4.239)	0	0	0
2020/07/30	R186	06/05/2021	10.76	Put	Bond Future	307.2100	0.3072	326.0100	0.3260	6.120	0	0	0
2020/07/30	R186	06/05/2021	10.77	Call	Bond Future	11,952.2300	11.9522	11,700.0000	11.7000	(2.110)	0	0	0
2020/07/30	R186	06/05/2021			Bond Future	8.1270	114.5762	8.1844	114.3053	0.706	0.0000	0.0000	0
2020/07/30	R186	06/05/2021	10.78	Call	Bond Future	11,989.7300	11.9897	11,737.3100	11.7373	(2.105)	0	0	0
2020/07/30	R186	06/05/2021	10.78	Put	Bond Future	300.1100	0.3001	318.5400	0.3185	6.141	0	0	0
2020/07/30	R186	06/05/2021	10.76	Call	Bond Future	11,914.7500	11.9147	11,662.7000	11.6627	(2.115)	0	0	0
2020/07/30	R186	06/05/2021	10.77	Put	Bond Future	303.6400	0.3036	322.2600	0.3223	6.132	0	0	0
2020/07/30	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R186	05/08/2021	8.61	Call	Bond Future	1,097.0700	1.0971	823.4600	0.8235	(24.940)	0	0	0
2020/07/30	R186	05/08/2021			Bond Future	8.3642	110.5190	8.4252	110.2454	0.730	0.0000	0.0000	0
2020/07/30	R186	05/08/2021	8.62	Call	Bond Future	1,141.4100	1.1414	867.8000	0.8678	(23.971)	0	0	0
2020/07/30	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R186	05/08/2021	8.63	Call	Bond Future	1,185.7100	1.1857	912.1000	0.9121	(23.076)	0	0	0
2020/07/30	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/07/30	R197	06/08/2020			Bond Future	305.0255	305.0255	305.0435	305.0435	0.006	0.0000	0.0000	1,442
2020/07/30	R197	05/11/2020			Bond Future	308.1493	308.1493	308.1657	308.1657	0.005	0.0000	0.0000	2,549
2020/07/30	R197	04/02/2021			Bond Future	303.7909	303.7909	303.8061	303.8061	0.005	0.0000	0.0000	0
2020/07/30	R197	06/05/2021			Bond Future	307.3343	307.3343	307.3489	307.3489	0.005	0.0000	0.0000	0
2020/07/30	R197	05/08/2021			Bond Future	302.7033	302.7033	302.7184	302.7184	0.005	0.0000	0.0000	0
2020/07/30	R202	06/08/2020			Bond Future	205.5396	205.5396	205.5625	205.5625	0.011	0.0000	0.0000	3,530
2020/07/30	R202	05/11/2020			Bond Future	207.6445	207.6445	207.6665	207.6665	0.011	0.0000	0.0000	8,104
2020/07/30	R202	04/02/2021			Bond Future	205.8265	205.8265	205.8477	205.8477	0.010	0.0000	0.0000	0
2020/07/30	R202	06/05/2021			Bond Future	208.2269	208.2269	208.2478	208.2478	0.010	0.0000	0.0000	0
2020/07/30	R202	05/08/2021			Bond Future	206.2591	206.2591	206.2806	206.2806	0.010	0.0000	0.0000	0
2020/07/30	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R208	06/08/2020			Bond Future	3.5026	104.4839	3.4885	104.4929	(0.405)	0.0000	0.0000	15,169
2020/07/30	R208	06/08/2020	5.56	Call	Bond Future	1,290.4200	1.2904	1,299.4100	1.2994	0.697	0	0	0
2020/07/30	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R208	06/08/2020	5.57	Call	Bond Future	1,296.6200	1.2966	1,305.6100	1.3056	0.693	0	0	0
2020/07/30	R208	06/08/2020	5.55	Call	Bond Future	1,284.2200	1.2842	1,293.2100	1.2932	0.700	0	0	0
2020/07/30	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R208	05/11/2020	4.78	Call	Bond Future	637.1200	0.6371	645.5800	0.6456	1.328	0	0	0
2020/07/30	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R208	05/11/2020			Bond Future	3.1354	102.1379	3.1137	102.1464	(0.693)	0.0000	0.0000	7,525
2020/07/30	R208	05/11/2020	4.79	Call	Bond Future	640.9700	0.6410	649.4300	0.6494	1.320	0	0	0
2020/07/30	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R208	05/11/2020	4.77	Call	Bond Future	633.2700	0.6333	641.7300	0.6417	1.336	0	0	0
2020/07/30	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R209	06/08/2020	5.55	Put	Bond Future	40,866.3200	40.8663	41,188.5600	41.1886	0.789	0	0	0
2020/07/30	R209	06/08/2020			Bond Future	10.7301	68.6668	10.7881	68.3446	0.540	0.0000	0.0000	47,174
2020/07/30	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R209	06/08/2020	5.57	Put	Bond Future	40,649.5100	40.6495	40,971.7500	40.9718	0.793	0	0	0
2020/07/30	R209	06/08/2020	5.56	Put	Bond Future	40,757.8400	40.7578	41,080.0800	41.0801	0.791	0	0	0
2020/07/30	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R209	05/11/2020	10.02	Call	Bond Future	1,630.0000	1.6300	1,516.2800	1.5163	(6.977)	0	0	0
2020/07/30	R209	05/11/2020			Bond Future	10.9271	66.2140	10.9873	65.8881	0.551	0.0000	0.0000	25,397
2020/07/30	R209	05/11/2020	10.00	Call	Bond Future	1,598.3000	1.5983	1,486.1200	1.4861	(7.019)	0	0	0
2020/07/30	R209	05/11/2020	10.00	Put	Bond Future	6,929.8500	6.9299	7,143.5600	7.1436	3.084	0	0	0
2020/07/30	R209	05/11/2020	10.02	Put	Bond Future	6,840.0400	6.8400	7,052.2100	7.0522	3.102	0	0	0
2020/07/30	R209	05/11/2020	10.01	Call	Bond Future	1,614.1000	1.6141	1,501.1500	1.5012	(6.998)	0	0	0
2020/07/30	R209	05/11/2020	10.01	Put	Bond Future	6,884.8600	6.8849	7,097.8000	7.0978	3.093	0	0	0
2020/07/30	R209	04/02/2021	10.12	Put	Bond Future	8,116.1800	8.1162	8,321.2700	8.3213	2.527	0	0	0
2020/07/30	R209	04/02/2021			Bond Future	11.1235	66.9470	11.1861	66.6172	0.562	0.0000	0.0000	0
2020/07/30	R209	04/02/2021	10.11	Call	Bond Future	2,455.3800	2.4554	2,331.2400	2.3312	(5.056)	0	0	0
2020/07/30	R209	04/02/2021	10.11	Put	Bond Future	8,158.7200	8.1587	8,364.4100	8.3644	2.521	0	0	0
2020/07/30	R209	04/02/2021	10.12	Call	Bond Future	2,472.5900	2.4726	2,347.8500	2.3478	(5.045)	0	0	0
2020/07/30	R209	04/02/2021	10.10	Call	Bond Future	2,438.2600	2.4383	2,314.7200	2.3147	(5.067)	0	0	0

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2020/07/30	R209	04/02/2021	10.10	Put	Bond Future	8,201.4200	8.2014	8,407.7100	8.4077	2.515	0	0	0
2020/07/30	R209	06/05/2021	12.25	Put	Bond Future	3,130.3500	3.1304	3,231.4100	3.2314	3.228	0	0	1,000
2020/07/30	R209	06/05/2021	12.23	Put	Bond Future	3,160.8300	3.1608	3,262.7400	3.2627	3.224	0	0	0
2020/07/30	R209	06/05/2021	12.22	Call	Bond Future	7,562.2200	7.5622	7,330.8000	7.3308	(3.060)	0	0	0
2020/07/30	R209	06/05/2021			Bond Future	11.3238	64.5714	11.3888	64.2377	0.574	0.0000	0.0000	460
2020/07/30	R209	06/05/2021	10.25	Put	Bond Future	8,505.9600	8.5060	8,715.6100	8.7156	2.465	0	0	0
2020/07/30	R209	06/05/2021	10.25	Call	Bond Future	2,604.3000	2.6043	2,480.1800	2.4802	(4.766)	0	0	1,000
2020/07/30	R209	06/05/2021	11.25	Call	Bond Future	4,804.4300	4.8044	4,621.6700	4.6217	(3.804)	0	0	0
2020/07/30	R209	06/05/2021	11.25	Put	Bond Future	5,186.3400	5.1863	5,337.3500	5.3374	2.912	0	0	1,000
2020/07/30	R209	06/05/2021	12.25	Call	Bond Future	7,655.3400	7.6553	7,422.6300	7.4226	(3.040)	0	0	0
2020/07/30	R209	06/05/2021	12.23	Call	Bond Future	7,593.1700	7.5932	7,361.3100	7.3613	(3.054)	0	0	0
2020/07/30	R209	06/05/2021	12.22	Put	Bond Future	3,176.2800	3.1763	3,278.6300	3.2786	3.222	0	0	0
2020/07/30	R209	06/05/2021	12.24	Call	Bond Future	7,624.3500	7.6243	7,392.0700	7.3921	(3.047)	0	0	0
2020/07/30	R209	06/05/2021	12.24	Put	Bond Future	3,145.6500	3.1456	3,247.1400	3.2471	3.226	0	0	0
2020/07/30	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R209	05/08/2021			Bond Future	11.5450	65.2611	11.6126	64.9239	0.585	0.0000	0.0000	0
2020/07/30	R209	05/08/2021	11.80	Call	Bond Future	1,259.0700	1.2591	921.8400	0.9218	(26.784)	0	0	0
2020/07/30	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R209	05/08/2021	11.81	Call	Bond Future	1,307.7000	1.3077	970.4700	0.9705	(25.788)	0	0	0
2020/07/30	R209	05/08/2021	11.79	Call	Bond Future	1,210.3800	1.2104	873.1500	0.8731	(27.861)	0	0	0
2020/07/30	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R210	06/08/2020			Bond Future	182.1727	182.1727	181.9458	181.9458	(0.125)	0.0000	0.0000	1,331
2020/07/30	R210	05/11/2020			Bond Future	181.3638	181.3638	181.1336	181.1336	(0.127)	0.0000	0.0000	1,243
2020/07/30	R210	04/02/2021			Bond Future	183.4141	183.4141	183.1805	183.1805	(0.127)	0.0000	0.0000	0
2020/07/30	R210	06/05/2021			Bond Future	182.8435	182.8435	182.6067	182.6067	(0.130)	0.0000	0.0000	0
2020/07/30	R210	05/08/2021			Bond Future	184.8420	184.8420	184.6028	184.6028	(0.129)	0.0000	0.0000	0
2020/07/30	R212	06/08/2020			Bond Future	165.5828	165.5828	165.5897	165.5897	0.004	0.0000	0.0000	6,046
2020/07/30	R212	05/11/2020			Bond Future	167.2785	167.2785	167.2845	167.2845	0.004	0.0000	0.0000	6,667
2020/07/30	R212	04/02/2021			Bond Future	166.8749	166.8749	166.8801	166.8801	0.003	0.0000	0.0000	0
2020/07/30	R212	06/05/2021			Bond Future	168.8210	168.8210	168.8259	168.8259	0.003	0.0000	0.0000	0
2020/07/30	R212	05/08/2021			Bond Future	168.3392	168.3392	168.3443	168.3443	0.003	0.0000	0.0000	0
2020/07/30	R213	06/08/2020	9.31	Call	Bond Future	131.2600	0.1313	72.0300	0.0720	(45.124)	0	0	0
2020/07/30	R213	06/08/2020			Bond Future	9.7104	85.4837	9.7684	85.1527	0.597	0.0000	0.0000	5,216
2020/07/30	R213	06/08/2020	9.29	Call	Bond Future	116.3700	0.1164	62.5300	0.0625	(46.266)	0	0	0
2020/07/30	R213	06/08/2020	9.29	Put	Bond Future	2,571.6600	2.5717	2,848.8000	2.8488	10.777	0	0	0
2020/07/30	R213	06/08/2020	9.31	Put	Bond Future	2,467.5900	2.4676	2,739.3400	2.7393	11.013	0	0	0
2020/07/30	R213	06/08/2020	9.30	Call	Bond Future	123.6300	0.1236	67.1400	0.0671	(45.693)	0	0	0
2020/07/30	R213	06/08/2020	9.30	Put	Bond Future	2,519.4100	2.5194	2,793.9000	2.7939	10.895	0	0	0
2020/07/30	R213	05/11/2020	9.60	Put	Bond Future	4,262.1700	4.2622	4,437.8400	4.4378	4.122	0	0	0
2020/07/30	R213	05/11/2020	9.59	Call	Bond Future	2,472.6400	2.4726	2,314.4800	2.3145	(6.396)	0	0	0
2020/07/30	R213	05/11/2020			Bond Future	9.9130	82.8106	9.9734	82.4758	0.609	0.0000	0.0000	15,574
2020/07/30	R213	05/11/2020	9.60	Call	Bond Future	2,496.4400	2.4964	2,337.3400	2.3373	(6.373)	0	0	0
2020/07/30	R213	05/11/2020	9.59	Put	Bond Future	4,295.6000	4.2956	4,472.2100	4.4722	4.111	0	0	0
2020/07/30	R213	05/11/2020	9.61	Call	Bond Future	2,520.3700	2.5204	2,360.3300	2.3603	(6.350)	0	0	0
2020/07/30	R213	05/11/2020	9.61	Put	Bond Future	4,228.9200	4.2289	4,403.6500	4.4037	4.132	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
2020/07/30	R213	04/02/2021	9.40	Call	Bond Future	2,603.5600	2.6036	2,466.6300	2.4666	(5.259)	0	0	0
2020/07/30	R213	04/02/2021	9.39	Put	Bond Future	6,647.6300	6.6476	6,850.2500	6.8502	3.048	0	0	0
2020/07/30	R213	04/02/2021			Bond Future	10.1192	83.7267	10.1822	83.3879	0.622	0.0000	0.0000	0
2020/07/30	R213	04/02/2021	9.41	Call	Bond Future	2,623.8700	2.6239	2,486.2300	2.4862	(5.246)	0	0	0
2020/07/30	R213	04/02/2021	9.41	Put	Bond Future	6,573.1500	6.5732	6,774.3600	6.7744	3.061	0	0	0
2020/07/30	R213	04/02/2021	9.40	Put	Bond Future	6,610.3100	6.6103	6,812.2300	6.8122	3.055	0	0	0
2020/07/30	R213	04/02/2021	9.39	Call	Bond Future	2,583.3500	2.5833	2,447.1200	2.4471	(5.273)	0	0	0
2020/07/30	R213	06/05/2021	11.91	Put	Bond Future	1,773.1700	1.7732	1,846.6700	1.8467	4.145	0	0	0
2020/07/30	R213	06/05/2021			Bond Future	10.3239	81.1527	10.3895	80.8098	0.636	0.0000	0.0000	0
2020/07/30	R213	06/05/2021	11.90	Call	Bond Future	9,512.4000	9.5124	9,243.3400	9.2433	(2.829)	0	0	0
2020/07/30	R213	06/05/2021	11.90	Put	Bond Future	1,785.9400	1.7859	1,859.8500	1.8599	4.138	0	0	0
2020/07/30	R213	06/05/2021	11.91	Call	Bond Future	9,545.4100	9.5454	9,275.9400	9.2759	(2.823)	0	0	0
2020/07/30	R213	06/05/2021	11.89	Call	Bond Future	9,479.4300	9.4794	9,210.7700	9.2108	(2.834)	0	0	0
2020/07/30	R213	06/05/2021	11.89	Put	Bond Future	1,798.7900	1.7988	1,873.1000	1.8731	4.131	0	0	0
2020/07/30	R213	05/08/2021	10.85	Call	Bond Future	1,463.0200	1.4630	1,116.4800	1.1165	(23.687)	0	0	0
2020/07/30	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R213	05/08/2021			Bond Future	10.5582	82.0200	10.6266	81.6735	0.649	0.0000	0.0000	0
2020/07/30	R213	05/08/2021	10.86	Call	Bond Future	1,512.5200	1.5125	1,165.9800	1.1660	(22.911)	0	0	0
2020/07/30	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R213	05/08/2021	10.84	Call	Bond Future	1,413.4800	1.4135	1,066.9400	1.0669	(24.517)	0	0	0
2020/07/30	R214	06/08/2020	9.98	Put	Bond Future	6,335.8700	6.3359	6,632.2300	6.6322	4.677	0	0	0
2020/07/30	R214	06/08/2020	9.97	Call	Bond Future	2.1600	0.0022	0.6400	0.0006	(70.370)	0	0	0
2020/07/30	R214	06/08/2020			Bond Future	11.0197	66.4177	11.0727	66.1197	0.481	0.0000	0.0000	11,353
2020/07/30	R214	06/08/2020	9.98	Call	Bond Future	2.3600	0.0024	0.7100	0.0007	(69.915)	0	0	0
2020/07/30	R214	06/08/2020	9.97	Put	Bond Future	6,401.3900	6.4014	6,697.8800	6.6979	4.632	0	0	0
2020/07/30	R214	06/08/2020	9.99	Call	Bond Future	2.5800	0.0026	0.7900	0.0008	(69.380)	0	0	0
2020/07/30	R214	06/08/2020	9.99	Put	Bond Future	6,270.4700	6.2705	6,566.6900	6.5667	4.724	0	0	0
2020/07/30	R214	05/11/2020	10.26	Put	Bond Future	7,235.3700	7.2354	7,431.7600	7.4318	2.714	0	0	0
2020/07/30	R214	05/11/2020			Bond Future	11.2136	63.8060	11.2688	63.5046	0.492	0.0000	0.0000	16,115
2020/07/30	R214	05/11/2020	10.25	Call	Bond Future	1,611.2700	1.6113	1,506.9600	1.5070	(6.474)	0	0	0
2020/07/30	R214	05/11/2020	10.25	Put	Bond Future	7,282.4100	7.2824	7,479.5200	7.4795	2.707	0	0	0
2020/07/30	R214	05/11/2020	10.26	Call	Bond Future	1,627.2200	1.6272	1,522.1900	1.5222	(6.455)	0	0	0
2020/07/30	R214	05/11/2020	10.24	Call	Bond Future	1,595.4200	1.5954	1,491.8300	1.4918	(6.493)	0	0	0
2020/07/30	R214	05/11/2020	10.24	Put	Bond Future	7,329.6500	7.3297	7,527.4800	7.5275	2.699	0	0	0
2020/07/30	R214	04/02/2021	10.33	Call	Bond Future	2,438.0200	2.4380	2,324.2800	2.3243	(4.665)	0	0	0
2020/07/30	R214	04/02/2021			Bond Future	11.4111	64.5120	11.4685	64.2069	0.503	0.0000	0.0000	0
2020/07/30	R214	04/02/2021	10.31	Call	Bond Future	2,403.8000	2.4038	2,291.1700	2.2912	(4.685)	0	0	0
2020/07/30	R214	04/02/2021	10.31	Put	Bond Future	8,760.9300	8.7609	8,953.3700	8.9534	2.197	0	0	0
2020/07/30	R214	04/02/2021	10.33	Put	Bond Future	8,670.5300	8.6705	8,861.8600	8.8619	2.207	0	0	0
2020/07/30	R214	04/02/2021	10.32	Call	Bond Future	2,420.8700	2.4209	2,307.6900	2.3077	(4.675)	0	0	0
2020/07/30	R214	04/02/2021	10.32	Put	Bond Future	8,715.6500	8.7157	8,907.5400	8.9075	2.202	0	0	0
2020/07/30	R214	06/05/2021	12.26	Call	Bond Future	6,892.2600	6.8923	6,687.0800	6.6871	(2.977)	0	0	0
2020/07/30	R214	06/05/2021	12.25	Put	Bond Future	3,658.0500	3.6581	3,761.9900	3.7620	2.841	0	0	0
2020/07/30	R214	06/05/2021			Bond Future	11.6051	61.9707	11.6648	61.6620	0.514	0.0000	0.0000	0
2020/07/30	R214	06/05/2021	12.27	Call	Bond Future	6,921.4400	6.9214	6,715.8400	6.7158	(2.970)	0	0	0
2020/07/30	R214	06/05/2021	12.27	Put	Bond Future	3,621.6300	3.6216	3,724.7300	3.7247	2.847	0	0	0

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2020/07/30	R214	06/05/2021	12.26	Put	Bond Future	3,639.8900	3.6399	3,743.4100	3.7434	2.844	0	0	0
2020/07/30	R214	06/05/2021	12.25	Call	Bond Future	6,862.9100	6.8629	6,658.1500	6.6582	(2.984)	0	0	0
2020/07/30	R214	05/08/2021	12.01	Call	Bond Future	934.1900	0.9342	622.3000	0.6223	(33.386)	0	0	0
2020/07/30	R214	05/08/2021			Bond Future	11.8222	62.6328	11.8844	62.3209	0.526	0.0000	0.0000	0
2020/07/30	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R214	05/08/2021	12.02	Call	Bond Future	983.2700	0.9833	671.3800	0.6714	(31.720)	0	0	0
2020/07/30	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R214	05/08/2021	12.03	Call	Bond Future	1,032.2900	1.0323	720.4000	0.7204	(30.213)	0	0	0
2020/07/30	R248	06/08/2020	10.20	Call	Bond Future	0.2800	0.0003	0.0600	0.0001	(78.571)	0	0	0
2020/07/30	R248	06/08/2020	11.80	Call	Bond Future	2,538.8100	2.5388	2,213.0900	2.2131	(12.830)	0	0	470
2020/07/30	R248	06/08/2020	12.75	Call	Bond Future	7,775.2300	7.7752	7,425.1600	7.4252	(4.502)	0	0	814
2020/07/30	R248	06/08/2020	10.35	Call	Bond Future	1.2700	0.0013	0.3400	0.0003	(73.228)	0	0	640
2020/07/30	R248	06/08/2020	11.85	Put	Bond Future	288.2000	0.2882	304.8400	0.3048	5.774	0	0	0
2020/07/30	R248	06/08/2020	9.00	Put	Bond Future	20,031.6800	20.0317	20,380.7700	20.3808	1.743	0	0	0
2020/07/30	R248	06/08/2020			Bond Future	11.4617	81.3530	11.5145	81.0039	0.461	0.0000	0.0000	27,395
2020/07/30	R248	06/08/2020	10.18	Call	Bond Future	0.2200	0.0002	0.0400	0.0000	(81.818)	0	0	0
2020/07/30	R248	06/08/2020	10.18	Put	Bond Future	9,426.6700	9.4267	9,775.5800	9.7756	3.701	0	0	0
2020/07/30	R248	06/08/2020	10.35	Put	Bond Future	8,063.6400	8.0636	8,411.8000	8.4118	4.318	0	0	0
2020/07/30	R248	06/08/2020	11.85	Call	Bond Future	2,790.6200	2.7906	2,458.1700	2.4582	(11.913)	0	0	0
2020/07/30	R248	06/08/2020	11.15	Put	Bond Future	2,461.6900	2.4617	2,694.0800	2.6941	9.440	0	0	0
2020/07/30	R248	06/08/2020	11.15	Call	Bond Future	341.5700	0.3416	224.8700	0.2249	(34.166)	0	0	0
2020/07/30	R248	06/08/2020	10.85	Put	Bond Future	4,326.0100	4.3260	4,642.6400	4.6426	7.319	0	0	0
2020/07/30	R248	06/08/2020	10.85	Call	Bond Future	65.5900	0.0656	33.1300	0.0331	(49.489)	0	0	640
2020/07/30	R248	06/08/2020	9.25	Put	Bond Future	17,605.7200	17.6057	17,954.8100	17.9548	1.983	0	0	0
2020/07/30	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/30	R248	06/08/2020	10.20	Put	Bond Future	9,264.2900	9.2643	9,613.1600	9.6132	3.766	0	0	0
2020/07/30	R248	06/08/2020	11.80	Put	Bond Future	350.3800	0.3504	373.7500	0.3738	6.670	0	0	0
2020/07/30	R248	06/08/2020	12.75	Put	Bond Future	4.2400	0.0042	3.2600	0.0033	(23.113)	0	0	0
2020/07/30	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/30	R248	06/08/2020	10.19	Call	Bond Future	0.2500	0.0003	0.0500	0.0001	(80.000)	0	0	0
2020/07/30	R248	06/08/2020	10.19	Put	Bond Future	9,345.4200	9.3454	9,694.3100	9.6943	3.733	0	0	0
2020/07/30	R248	06/08/2020	12.25	Put	Bond Future	50.4800	0.0505	48.0200	0.0480	(4.873)	0	0	0
2020/07/30	R248	06/08/2020	12.25	Call	Bond Future	4,981.5500	4.9815	4,630.0000	4.6300	(7.057)	0	0	814
2020/07/30	R248	06/08/2020	11.10	Put	Bond Future	2,739.1400	2.7391	2,989.7300	2.9897	9.148	0	0	0
2020/07/30	R248	06/08/2020	11.10	Call	Bond Future	269.2800	0.2693	170.7800	0.1708	(36.579)	0	0	470
2020/07/30	R248	05/11/2020	10.02	Put	Bond Future	12,913.9500	12.9139	13,202.5800	13.2026	2.235	0	0	0
2020/07/30	R248	05/11/2020	10.03	Call	Bond Future	786.7800	0.7868	721.7000	0.7217	(8.272)	0	0	0
2020/07/30	R248	05/11/2020			Bond Future	11.6761	77.7567	11.7313	77.4036	0.473	0.0000	0.0000	91,849
2020/07/30	R248	05/11/2020	11.00	Put	Bond Future	6,918.0700	6.9181	7,127.7200	7.1277	3.030	0	0	0
2020/07/30	R248	05/11/2020	11.00	Call	Bond Future	2,341.9500	2.3419	2,198.5400	2.1985	(6.124)	0	0	950
2020/07/30	R248	05/11/2020	10.00	Put	Bond Future	13,060.6300	13.0606	13,350.5800	13.3506	2.220	0	0	0
2020/07/30	R248	05/11/2020	10.00	Call	Bond Future	755.9900	0.7560	692.8800	0.6929	(8.348)	0	0	950
2020/07/30	R248	05/11/2020	10.04	Call	Bond Future	797.2500	0.7972	731.5000	0.7315	(8.247)	0	0	0
2020/07/30	R248	05/11/2020	10.04	Put	Bond Future	12,768.2100	12.7682	13,055.5200	13.0555	2.250	0	0	0
2020/07/30	R248	05/11/2020	10.02	Call	Bond Future	776.4200	0.7764	711.9900	0.7120	(8.298)	0	0	0
2020/07/30	R248	05/11/2020	10.03	Put	Bond Future	12,840.9500	12.8410	13,128.9300	13.1289	2.243	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
2020/07/30	R248	04/02/2021	10.46	Call	Bond Future	2,112.6500	2.1126	2,004.5100	2.0045	(5.119)	0	0	0
2020/07/30	R248	04/02/2021	10.47	Put	Bond Future	12,028.9300	12.0289	12,277.4900	12.2775	2.066	0	0	0
2020/07/30	R248	04/02/2021			Bond Future	11.8963	78.6170	11.9540	78.2597	0.486	0.0000	0.0000	0
2020/07/30	R248	04/02/2021	10.46	Put	Bond Future	12,089.3900	12.0894	12,338.5700	12.3386	2.061	0	0	0
2020/07/30	R248	04/02/2021	10.47	Call	Bond Future	2,129.7100	2.1297	2,020.9500	2.0209	(5.107)	0	0	0
2020/07/30	R248	04/02/2021	10.48	Call	Bond Future	2,146.8600	2.1469	2,037.4600	2.0375	(5.096)	0	0	0
2020/07/30	R248	04/02/2021	10.48	Put	Bond Future	11,968.6900	11.9687	12,216.6100	12.2166	2.071	0	0	0
2020/07/30	R248	06/05/2021	12.36	Call	Bond Future	6,640.5100	6.6405	6,422.6600	6.4227	(3.281)	0	0	0
2020/07/30	R248	06/05/2021			Bond Future	12.1134	75.1022	12.1739	74.7405	0.499	0.0000	0.0000	0
2020/07/30	R248	06/05/2021	12.34	Call	Bond Future	6,577.5300	6.5775	6,360.8000	6.3608	(3.295)	0	0	0
2020/07/30	R248	06/05/2021	12.34	Put	Bond Future	5,238.3000	5.2383	5,383.2300	5.3832	2.767	0	0	0
2020/07/30	R248	06/05/2021	12.36	Put	Bond Future	5,185.1900	5.1852	5,329.0000	5.3290	2.773	0	0	0
2020/07/30	R248	06/05/2021	12.35	Call	Bond Future	6,609.0000	6.6090	6,391.7100	6.3917	(3.288)	0	0	0
2020/07/30	R248	06/05/2021	12.35	Put	Bond Future	5,211.6800	5.2117	5,356.0500	5.3561	2.770	0	0	0
2020/07/30	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R248	05/08/2021			Bond Future	12.3572	75.9044	12.4206	75.5391	0.512	0.0000	0.0000	0
2020/07/30	R248	05/08/2021	12.51	Call	Bond Future	875.6400	0.8756	510.2600	0.5103	(41.727)	0	0	0
2020/07/30	R248	05/08/2021	12.52	Call	Bond Future	932.2800	0.9323	566.9000	0.5669	(39.192)	0	0	0
2020/07/30	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/30	R248	05/08/2021	12.50	Call	Bond Future	818.9100	0.8189	453.5300	0.4535	(44.618)	0	0	0

Total

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