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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2020 TO 03/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	2025	06/08/2020		Bond Future	137.8346	137.8346	137.9622	137.9622	0.093	0.0000	0.0000	3,043
2020/08/03	2025	05/11/2020		Bond Future	139.2445	139.2445	139.3726	139.3726	0.092	0.0000	0.0000	3,705

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	2025	04/02/2021			Bond Future	139.3113	139.3113	139.4402	139.4402	0.093	0.0000	0.0000	0
2020/08/03	2025	06/05/2021			Bond Future	140.9351	140.9351	141.0652	141.0652	0.092	0.0000	0.0000	0
2020/08/03	2025	05/08/2021			Bond Future	140.9488	140.9488	141.0805	141.0805	0.093	0.0000	0.0000	0
2020/08/03	2029	06/08/2020			Bond Future	98.4722	98.4722	98.5199	98.5199	0.048	0.0000	0.0000	1,855
2020/08/03	2029	05/11/2020			Bond Future	98.3568	98.3568	98.4043	98.4043	0.048	0.0000	0.0000	5,012
2020/08/03	2029	04/02/2021			Bond Future	99.4676	99.4676	99.5152	99.5152	0.048	0.0000	0.0000	0
2020/08/03	2029	06/05/2021			Bond Future	99.4895	99.4895	99.5374	99.5374	0.048	0.0000	0.0000	0
2020/08/03	2029	05/08/2021			Bond Future	100.5773	100.5773	100.6259	100.6259	0.048	0.0000	0.0000	0
2020/08/03	2030	06/08/2020	9.11	Call	Bond Future	356.1500	0.3562	139.7300	0.1397	(60.767)	0	0	0
2020/08/03	2030	06/08/2020	9.95	Put	Bond Future	7.6000	0.0076	0.4300	0.0004	(94.342)	0	0	5,850
2020/08/03	2030	06/08/2020	10.40	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	2030	06/08/2020	11.25	Call	Bond Future	10,893.9200	10.8939	10,700.1900	10.7002	(1.778)	0	0	0
2020/08/03	2030	06/08/2020	10.00	Call	Bond Future	4,319.1300	4.3191	4,120.6300	4.1206	(4.596)	0	0	470
2020/08/03	2030	06/08/2020	10.05	Put	Bond Future	3.2000	0.0032	0.0900	0.0001	(97.188)	0	0	0
2020/08/03	2030	06/08/2020	10.70	Call	Bond Future	8,082.2200	8.0822	7,888.4900	7.8885	(2.397)	0	0	470
2020/08/03	2030	06/08/2020	9.75	Put	Bond Future	36.4100	0.0364	6.4300	0.0064	(82.340)	0	0	0
2020/08/03	2030	06/08/2020	9.42	Call	Bond Future	1,319.0200	1.3190	1,010.0300	1.0100	(23.426)	0	0	0
2020/08/03	2030	06/08/2020			Bond Future	9.2455	92.5090	9.2784	92.3153	0.356	0.0000	0.0000	75,151
2020/08/03	2030	06/08/2020	9.09	Call	Bond Future	319.1200	0.3191	116.6800	0.1167	(63.437)	0	0	0
2020/08/03	2030	06/08/2020	9.09	Put	Bond Future	1,242.8200	1.2428	1,234.1100	1.2341	(0.701)	0	0	0
2020/08/03	2030	06/08/2020	10.40	Call	Bond Future	6,494.0900	6.4941	6,300.2800	6.3003	(2.984)	0	0	0
2020/08/03	2030	06/08/2020	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2030	06/08/2020	9.05	Put	Bond Future	1,416.7300	1.4167	1,436.4900	1.4365	1.395	0	0	0
2020/08/03	2030	06/08/2020	9.05	Call	Bond Future	253.5300	0.2535	79.5600	0.0796	(68.619)	0	0	450
2020/08/03	2030	06/08/2020	8.36	Put	Bond Future	5,424.0600	5.4241	5,617.5300	5.6175	3.567	0	0	0
2020/08/03	2030	06/08/2020	8.36	Call	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	800
2020/08/03	2030	06/08/2020	8.86	Put	Bond Future	2,379.7400	2.3797	2,513.6200	2.5136	5.626	0	0	0
2020/08/03	2030	06/08/2020	8.86	Call	Bond Future	67.8800	0.0679	8.0300	0.0080	(88.170)	0	0	800
2020/08/03	2030	06/08/2020	9.11	Put	Bond Future	1,160.4000	1.1604	1,137.7100	1.1377	(1.955)	0	0	0
2020/08/03	2030	06/08/2020	9.95	Call	Bond Future	4,044.1600	4.0442	3,843.2600	3.8433	(4.968)	0	0	0
2020/08/03	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2030	06/08/2020	10.21	Put	Bond Future	0.7200	0.0007	0.0100	0.0000	(98.611)	0	0	0
2020/08/03	2030	06/08/2020	10.00	Put	Bond Future	4.9700	0.0050	0.2000	0.0002	(95.976)	0	0	0
2020/08/03	2030	06/08/2020	10.75	Call	Bond Future	8,343.1100	8.3431	8,149.3800	8.1494	(2.322)	0	0	0
2020/08/03	2030	06/08/2020	10.05	Call	Bond Future	4,593.8100	4.5938	4,396.9700	4.3970	(4.285)	0	0	0
2020/08/03	2030	06/08/2020	9.75	Call	Bond Future	2,950.9500	2.9510	2,727.2400	2.7272	(7.581)	0	0	450
2020/08/03	2030	06/08/2020	9.42	Put	Bond Future	297.1600	0.2972	181.9000	0.1819	(38.787)	0	0	0
2020/08/03	2030	06/08/2020	9.10	Call	Bond Future	337.3000	0.3373	127.8200	0.1278	(62.105)	0	0	0
2020/08/03	2030	06/08/2020	9.10	Put	Bond Future	1,201.2500	1.2013	1,185.5000	1.1855	(1.311)	0	0	0
2020/08/03	2030	06/08/2020	11.47	Call	Bond Future	11,983.5400	11.9835	11,789.8100	11.7898	(1.617)	0	0	0
2020/08/03	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/08/03	2030	06/08/2020	10.21	Call	Bond Future	5,468.3100	5.4683	5,273.8700	5.2739	(3.556)	0	0	622
2020/08/03	2030	06/08/2020	10.87	Call	Bond Future	8,964.9100	8.9649	8,771.1800	8.7712	(2.161)	0	0	0
2020/08/03	2030	06/08/2020	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/08/03	2030	06/08/2020	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2030	06/08/2020	9.20	Put	Bond Future	829.0400	0.8290	750.8400	0.7508	(9.433)	0	0	2,500

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2020/08/03	2030	06/08/2020	9.20	Call	Bond Future	559.8400	0.5598	287.9100	0.2879	(48.573)	0	0	423
2020/08/03	2030	06/08/2020	8.50	Put	Bond Future	4,540.8800	4.5409	4,732.9500	4.7330	4.230	0	0	0
2020/08/03	2030	06/08/2020	8.50	Call	Bond Future	1.6700	0.0017	0.0100	0.0000	(99.401)	0	0	423
2020/08/03	2030	05/11/2020	9.99	Put	Bond Future	1,832.9800	1.8330	1,853.6800	1.8537	1.129	0	0	5,000
2020/08/03	2030	05/11/2020	8.10	Put	Bond Future	8,726.3200	8.7263	8,864.7500	8.8648	1.586	0	0	0
2020/08/03	2030	05/11/2020	8.73	Call	Bond Future	1,419.7400	1.4197	1,319.9100	1.3199	(7.032)	0	0	3,000
2020/08/03	2030	05/11/2020	10.06	Put	Bond Future	1,712.0100	1.7120	1,730.0500	1.7300	1.054	0	0	1,000
2020/08/03	2030	05/11/2020	9.39	Put	Bond Future	3,247.1200	3.2471	3,298.0800	3.2981	1.569	0	0	0
2020/08/03	2030	05/11/2020	9.38	Call	Bond Future	2,909.7400	2.9097	2,765.1900	2.7652	(4.968)	0	0	0
2020/08/03	2030	05/11/2020			Bond Future	9.4440	93.4325	9.4784	93.2364	0.364	0.0000	0.0000	99,911
2020/08/03	2030	05/11/2020	9.99	Call	Bond Future	4,885.8800	4.8859	4,710.4600	4.7105	(3.590)	0	0	0
2020/08/03	2030	05/11/2020	8.85	Put	Bond Future	5,125.7900	5.1258	5,213.3500	5.2134	1.708	0	0	0
2020/08/03	2030	05/11/2020	8.85	Call	Bond Future	1,645.5200	1.6455	1,536.9600	1.5370	(6.597)	0	0	3,000
2020/08/03	2030	05/11/2020	9.61	Call	Bond Future	3,589.3200	3.5893	3,431.5900	3.4316	(4.394)	0	0	0
2020/08/03	2030	05/11/2020	9.61	Put	Bond Future	2,646.8800	2.6469	2,685.2700	2.6853	1.450	0	0	3,000
2020/08/03	2030	05/11/2020	8.34	Put	Bond Future	7,455.1200	7.4551	7,578.6100	7.5786	1.656	0	0	0
2020/08/03	2030	05/11/2020	8.34	Call	Bond Future	848.3300	0.8483	775.7000	0.7757	(8.562)	0	0	1,000
2020/08/03	2030	05/11/2020	9.04	Put	Bond Future	4,397.5700	4.3976	4,471.5800	4.4716	1.683	0	0	0
2020/08/03	2030	05/11/2020	9.04	Call	Bond Future	2,048.9400	2.0489	1,926.8300	1.9268	(5.960)	0	0	1,000
2020/08/03	2030	05/11/2020	8.36	Put	Bond Future	7,353.5600	7.3536	7,475.7500	7.4758	1.662	0	0	0
2020/08/03	2030	05/11/2020	9.86	Put	Bond Future	2,081.3900	2.0814	2,107.5300	2.1075	1.256	0	0	14,160
2020/08/03	2030	05/11/2020	8.10	Call	Bond Future	602.0500	0.6020	544.3600	0.5444	(9.582)	0	0	3,000
2020/08/03	2030	05/11/2020	8.73	Put	Bond Future	5,623.8900	5.6239	5,720.1800	5.7202	1.712	0	0	0
2020/08/03	2030	05/11/2020	9.23	Put	Bond Future	3,743.9000	3.7439	3,804.9700	3.8050	1.631	0	0	0
2020/08/03	2030	05/11/2020	10.06	Call	Bond Future	5,146.6100	5.1466	4,968.5300	4.9685	(3.460)	0	0	0
2020/08/03	2030	05/11/2020	10.37	Put	Bond Future	1,259.7000	1.2597	1,268.1200	1.2681	0.668	0	0	15,414
2020/08/03	2030	05/11/2020	9.39	Call	Bond Future	2,937.4800	2.9375	2,792.3200	2.7923	(4.942)	0	0	0
2020/08/03	2030	05/11/2020	9.38	Put	Bond Future	3,276.8300	3.2768	3,328.4000	3.3284	1.574	0	0	0
2020/08/03	2030	05/11/2020	9.65	Call	Bond Future	3,715.4900	3.7155	3,555.6500	3.5556	(4.302)	0	0	0
2020/08/03	2030	05/11/2020	9.65	Put	Bond Future	2,547.8100	2.5478	2,584.0900	2.5841	1.424	0	0	2,500
2020/08/03	2030	05/11/2020	8.36	Call	Bond Future	871.8700	0.8719	797.9400	0.7979	(8.479)	0	0	14,160
2020/08/03	2030	05/11/2020	8.86	Put	Bond Future	5,085.6200	5.0856	5,172.4600	5.1725	1.708	0	0	0
2020/08/03	2030	05/11/2020	8.86	Call	Bond Future	1,665.3500	1.6653	1,556.0700	1.5561	(6.562)	0	0	14,160
2020/08/03	2030	05/11/2020	9.86	Call	Bond Future	4,419.6300	4.4196	4,249.6500	4.2496	(3.846)	0	0	0
2020/08/03	2030	05/11/2020	9.23	Call	Bond Future	2,509.4000	2.5094	2,374.3500	2.3744	(5.382)	0	0	3,000
2020/08/03	2030	05/11/2020	10.47	Call	Bond Future	6,767.0300	6.7670	6,576.9200	6.5769	(2.809)	0	0	0
2020/08/03	2030	05/11/2020	10.47	Put	Bond Future	1,139.7800	1.1398	1,145.7900	1.1458	0.527	0	0	3,000
2020/08/03	2030	05/11/2020	8.53	Put	Bond Future	6,521.2500	6.5213	6,631.9500	6.6320	1.698	0	0	0
2020/08/03	2030	05/11/2020	8.53	Call	Bond Future	1,094.6300	1.0946	1,009.2100	1.0092	(7.804)	0	0	15,414
2020/08/03	2030	05/11/2020	9.03	Put	Bond Future	4,434.0800	4.4341	4,508.7800	4.5088	1.685	0	0	0
2020/08/03	2030	05/11/2020	9.03	Call	Bond Future	2,026.3300	2.0263	1,904.9100	1.9049	(5.992)	0	0	15,414
2020/08/03	2030	05/11/2020	10.37	Call	Bond Future	6,358.8600	6.3589	6,171.1600	6.1712	(2.952)	0	0	0
2020/08/03	2030	05/11/2020	9.40	Call	Bond Future	2,965.5600	2.9656	2,819.7900	2.8198	(4.915)	0	0	0
2020/08/03	2030	05/11/2020	9.40	Put	Bond Future	3,217.8000	3.2178	3,268.1500	3.2681	1.565	0	0	0
2020/08/03	2030	04/02/2021	9.12	Call	Bond Future	2,713.0700	2.7131	2,602.6500	2.6026	(4.070)	0	0	1,000
2020/08/03	2030	04/02/2021	8.36	Call	Bond Future	1,377.6200	1.3776	1,304.4000	1.3044	(5.315)	0	0	800
2020/08/03	2030	04/02/2021	9.16	Call	Bond Future	2,803.6600	2.8037	2,691.2500	2.6913	(4.009)	0	0	0
2020/08/03	2030	04/02/2021	9.15	Put	Bond Future	5,577.0200	5.5770	5,663.8400	5.6638	1.557	0	0	0

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2020/08/03	2030	04/02/2021			Bond Future		9.6453	90.4606	9.6813	0.373	0.0000	0.0000	0	
2020/08/03	2030	04/02/2021	8.37	Put	Bond Future	8,822.5200		8.8225	8,947.5800	1.418	0	0	0	
2020/08/03	2030	04/02/2021	8.37	Call	Bond Future	1,390.8900		1.3909	1,317.2100	1.3172	(5.297)	0	1,000	
2020/08/03	2030	04/02/2021	9.17	Call	Bond Future	2,826.3900		2.8264	2,713.4800	2.7135	(3.995)	0	0	
2020/08/03	2030	04/02/2021	9.17	Put	Bond Future	5,507.5500		5.5075	5,593.3800	5.5934	1.558	0	0	
2020/08/03	2030	04/02/2021	9.12	Put	Bond Future	5,682.2600		5.6823	5,770.5800	5.7706	1.554	0	0	
2020/08/03	2030	04/02/2021	8.36	Put	Bond Future	8,870.5900		8.8706	8,996.1100	8.9961	1.415	0	0	
2020/08/03	2030	04/02/2021	9.16	Put	Bond Future	5,542.3300		5.5423	5,628.6600	5.6287	1.558	0	0	
2020/08/03	2030	04/02/2021	9.15	Call	Bond Future	2,780.7900		2.7808	2,668.8700	2.6689	(4.025)	0	0	
2020/08/03	2030	04/02/2021	8.86	Put	Bond Future	6,657.6200		6.6576	6,759.0600	6.7591	1.524	0	0	
2020/08/03	2030	04/02/2021	8.86	Call	Bond Future	2,171.8600		2.1719	2,074.5600	2.0746	(4.480)	0	800	
2020/08/03	2030	04/02/2021	10.20	Call	Bond Future	5,750.1600		5.7502	5,592.8600	5.5929	(2.736)	0	0	
2020/08/03	2030	04/02/2021	10.20	Put	Bond Future	2,746.9500		2.7469	2,788.3900	2.7884	1.509	0	1,800	
2020/08/03	2030	06/05/2021	10.04	Put	Bond Future	4,163.6400		4.1636	4,228.2000	4.2282	1.551	0	0	
2020/08/03	2030	06/05/2021	9.15	Call	Bond Future	2,918.7400		2.9187	2,817.3300	2.8173	(3.474)	0	0	
2020/08/03	2030	06/05/2021	11.69	Call	Bond Future	10,630.6300		10.6306	10,450.9800	10.4510	(1.690)	0	0	
2020/08/03	2030	06/05/2021	11.70	Put	Bond Future	1,457.0100		1.4570	1,478.4700	1.4785	1.473	0	0	
2020/08/03	2030	06/05/2021			Bond Future	9.8551		9.8551	9.8928	0.382	0.0000	0.0000	0	
2020/08/03	2030	06/05/2021	10.74	Call	Bond Future	7,364.2100		7.3642	7,205.2900	7.2053	(2.158)	0	0	
2020/08/03	2030	06/05/2021	10.74	Put	Bond Future	2,783.4800		2.7835	2,825.8400	2.8258	1.522	0	0	
2020/08/03	2030	06/05/2021	7.97	Call	Bond Future	1,162.7400		1.1627	1,107.1200	1.1071	(4.784)	0	700	
2020/08/03	2030	06/05/2021	9.92	Call	Bond Future	4,808.2800		4.8083	4,675.9300	4.6759	(2.753)	0	0	
2020/08/03	2030	06/05/2021	10.04	Call	Bond Future	5,146.7500		5.1467	5,010.0300	5.0100	(2.656)	0	0	
2020/08/03	2030	06/05/2021	9.15	Put	Bond Future	6,801.8900		6.8019	6,901.7600	6.9018	1.468	0	0	
2020/08/03	2030	06/05/2021	11.69	Put	Bond Future	1,468.0800		1.4681	1,489.7100	1.4897	1.473	0	0	
2020/08/03	2030	06/05/2021	11.70	Call	Bond Future	10,666.0400		10.6660	10,486.2200	10.4862	(1.686)	0	0	
2020/08/03	2030	06/05/2021	7.97	Put	Bond Future	12,044.5600		12.0446	12,190.2200	12.1902	1.209	0	0	
2020/08/03	2030	06/05/2021	9.92	Put	Bond Future	4,461.7700		4.4618	4,530.7000	4.5307	1.545	0	700	
2020/08/03	2030	06/05/2021	9.22	Call	Bond Future	3,068.1400		3.0681	2,963.7800	2.9638	(3.401)	0	0	
2020/08/03	2030	06/05/2021	9.22	Put	Bond Future	6,556.1700		6.5562	6,653.0900	6.6531	1.478	0	700	
2020/08/03	2030	06/05/2021	11.71	Call	Bond Future	10,701.4800		10.7015	10,521.4900	10.5215	(1.682)	0	0	
2020/08/03	2030	06/05/2021	11.71	Put	Bond Future	1,446.0100		1.4460	1,467.3000	1.4673	1.472	0	0	
2020/08/03	2030	05/08/2021	10.41	Call	Bond Future	1,584.3000		1.5843	1,380.9800	1.3810	(12.833)	0	0	
2020/08/03	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2020/08/03	2030	05/08/2021			Bond Future	10.0997		88.4678	10.1391	88.2645	0.390	0.0000	0.0000	0
2020/08/03	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2020/08/03	2030	05/08/2021	10.42	Call	Bond Future	1,634.7500		1.6347	1,431.4300	1.4314	(12.437)	0	0	
2020/08/03	2030	05/08/2021	10.43	Call	Bond Future	1,685.1600		1.6852	1,481.8400	1.4818	(12.065)	0	0	
2020/08/03	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2020/08/03	2032	06/08/2020	9.46	Put	Bond Future	4,579.9100		4.5799	4,804.8700	4.8049	4.912	0	0	0
2020/08/03	2032	06/08/2020	9.45	Call	Bond Future	4.3400		0.0043	0.0400	0.0000	(99.078)	0	0	0
2020/08/03	2032	06/08/2020	8.79	Put	Bond Future	9,117.9800		9.1180	9,347.7200	9.3477	2.520	0	0	0
2020/08/03	2032	06/08/2020	9.29	Put	Bond Future	5,700.2900		5.7003	5,929.3700	5.9294	4.019	0	0	0
2020/08/03	2032	06/08/2020			Bond Future	10.1822		90.0000	10.2199	89.7702	0.370	0.0000	0.0000	61,198
2020/08/03	2032	06/08/2020	9.91	Call	Bond Future	203.8600		0.2039	49.5400	0.0495	(75.699)	0	0	0
2020/08/03	2032	06/08/2020	9.91	Put	Bond Future	1,890.7500		1.8907	1,966.1700	1.9662	3.989	0	0	0
2020/08/03	2032	06/08/2020	9.46	Call	Bond Future	4.8300		0.0048	0.0500	0.0001	(98.965)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	2032	06/08/2020	9.45	Put	Bond Future	4,645.0500	4.6450	4,870.4900	4.8705	4.853	0	0	0
2020/08/03	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/03	2032	06/08/2020	9.29	Call	Bond Future	0.6600	0.0007	0.0000	0.0000	(100.000)	0	0	800
2020/08/03	2032	06/08/2020	9.47	Call	Bond Future	5.3700	0.0054	0.0600	0.0001	(98.883)	0	0	0
2020/08/03	2032	06/08/2020	9.47	Put	Bond Future	4,514.8800	4.5149	4,739.3100	4.7393	4.971	0	0	0
2020/08/03	2032	05/11/2020	9.61	Put	Bond Future	6,419.8900	6.4199	6,537.8600	6.5379	1.838	0	0	0
2020/08/03	2032	05/11/2020	10.99	Call	Bond Future	5,478.9500	5.4789	5,273.1500	5.2732	(3.756)	0	0	0
2020/08/03	2032	05/11/2020	9.44	Put	Bond Future	7,228.6500	7.2287	7,359.9400	7.3599	1.816	0	0	0
2020/08/03	2032	05/11/2020	11.08	Call	Bond Future	5,823.2300	5.8232	5,613.6800	5.6137	(3.599)	0	0	0
2020/08/03	2032	05/11/2020	9.77	Put	Bond Future	5,719.8600	5.7199	5,825.0100	5.8250	1.838	0	0	0
2020/08/03	2032	05/11/2020			Bond Future	10.3999	86.7548	10.4392	86.5221	0.378	0.0000	0.0000	101,737
2020/08/03	2032	05/11/2020	10.99	Put	Bond Future	2,075.6800	2.0757	2,102.5100	2.1025	1.293	0	0	3,000
2020/08/03	2032	05/11/2020	9.76	Call	Bond Future	1,848.7000	1.8487	1,722.0200	1.7220	(6.852)	0	0	0
2020/08/03	2032	05/11/2020	9.76	Put	Bond Future	5,761.8600	5.7619	5,867.8100	5.8678	1.839	0	0	0
2020/08/03	2032	05/11/2020	9.11	Call	Bond Future	838.3600	0.8384	760.8000	0.7608	(9.251)	0	0	3,000
2020/08/03	2032	05/11/2020	9.61	Call	Bond Future	1,554.3100	1.5543	1,439.6500	1.4397	(7.377)	0	0	3,000
2020/08/03	2032	05/11/2020	9.44	Call	Bond Future	1,266.9500	1.2669	1,165.6100	1.1656	(7.999)	0	0	1,000
2020/08/03	2032	05/11/2020	11.08	Put	Bond Future	1,917.3700	1.9174	1,940.4500	1.9404	1.204	0	0	1,000
2020/08/03	2032	05/11/2020	9.77	Call	Bond Future	1,869.7000	1.8697	1,742.2200	1.7422	(6.818)	0	0	0
2020/08/03	2032	05/11/2020	9.11	Put	Bond Future	8,979.7200	8.9797	9,134.7900	9.1348	1.727	0	0	0
2020/08/03	2032	05/11/2020	8.94	Put	Bond Future	9,957.6000	9.9576	10,123.9600	10.1240	1.671	0	0	0
2020/08/03	2032	05/11/2020	8.94	Call	Bond Future	665.9900	0.6660	599.7200	0.5997	(9.951)	0	0	1,000
2020/08/03	2032	05/11/2020	9.75	Call	Bond Future	1,827.8400	1.8278	1,701.9700	1.7020	(6.886)	0	0	0
2020/08/03	2032	05/11/2020	9.75	Put	Bond Future	5,804.0700	5.8041	5,910.8300	5.9108	1.839	0	0	0
2020/08/03	2032	04/02/2021	9.29	Call	Bond Future	1,644.6700	1.6447	1,555.6100	1.5556	(5.415)	0	0	800
2020/08/03	2032	04/02/2021	10.82	Put	Bond Future	4,022.9700	4.0230	4,089.7600	4.0898	1.660	0	0	800
2020/08/03	2032	04/02/2021	9.63	Call	Bond Future	2,190.1800	2.1902	2,083.3500	2.0834	(4.878)	0	0	0
2020/08/03	2032	04/02/2021			Bond Future	10.6180	87.7143	10.6590	87.4787	0.387	0.0000	0.0000	0
2020/08/03	2032	04/02/2021	8.79	Put	Bond Future	12,502.9000	12.5029	12,673.7200	12.6737	1.366	0	0	0
2020/08/03	2032	04/02/2021	8.79	Call	Bond Future	1,029.7800	1.0298	964.9600	0.9650	(6.295)	0	0	800
2020/08/03	2032	04/02/2021	9.61	Call	Bond Future	2,155.0600	2.1551	2,049.2900	2.0493	(4.908)	0	0	0
2020/08/03	2032	04/02/2021	9.61	Put	Bond Future	8,236.4100	8.2364	8,366.2800	8.3663	1.577	0	0	0
2020/08/03	2032	04/02/2021	9.29	Put	Bond Future	9,780.4000	9.7804	9,926.9800	9.9270	1.499	0	0	0
2020/08/03	2032	04/02/2021	10.82	Call	Bond Future	5,174.1300	5.1741	5,005.2800	5.0053	(3.263)	0	0	0
2020/08/03	2032	04/02/2021	9.63	Put	Bond Future	8,145.1900	8.1452	8,274.0000	8.2740	1.581	0	0	0
2020/08/03	2032	04/02/2021	9.62	Call	Bond Future	2,172.5700	2.1726	2,066.2700	2.0663	(4.893)	0	0	0
2020/08/03	2032	04/02/2021	9.62	Put	Bond Future	8,190.7200	8.1907	8,320.0600	8.3201	1.579	0	0	0
2020/08/03	2032	06/05/2021	12.57	Call	Bond Future	10,922.2000	10.9222	10,715.1700	10.7152	(1.895)	0	0	0
2020/08/03	2032	06/05/2021	12.12	Put	Bond Future	2,676.7700	2.6768	2,718.6100	2.7186	1.563	0	0	0
2020/08/03	2032	06/05/2021			Bond Future	10.8421	84.5707	10.8849	84.3322	0.395	0.0000	0.0000	0
2020/08/03	2032	06/05/2021	12.57	Put	Bond Future	2,000.1800	2.0002	2,031.6200	2.0316	1.572	0	0	736
2020/08/03	2032	06/05/2021	10.33	Put	Bond Future	6,827.3000	6.8273	6,933.9600	6.9340	1.562	0	0	0
2020/08/03	2032	06/05/2021	10.33	Call	Bond Future	3,902.2100	3.9022	3,770.4000	3.7704	(3.378)	0	0	736
2020/08/03	2032	06/05/2021	12.11	Call	Bond Future	9,374.6800	9.3747	9,178.3000	9.1783	(2.095)	0	0	0
2020/08/03	2032	06/05/2021	12.11	Put	Bond Future	2,693.6600	2.6937	2,735.7500	2.7357	1.563	0	0	0
2020/08/03	2032	06/05/2021	12.12	Call	Bond Future	9,407.4900	9.4075	9,210.8600	9.2109	(2.090)	0	0	0
2020/08/03	2032	06/05/2021	12.10	Call	Bond Future	9,341.9000	9.3419	9,145.7800	9.1458	(2.099)	0	0	0
2020/08/03	2032	06/05/2021	12.10	Put	Bond Future	2,710.6400	2.7106	2,752.9900	2.7530	1.562	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
2020/08/03	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2032	05/08/2021			Bond Future	11.0932	85.4742	11.1379	85.2333	0.403	0.0000	0.0000	0
2020/08/03	2032	05/08/2021	11.36	Call	Bond Future	1,423.4100	1.4234	1,182.4500	1.1825	(16.928)	0	0	0
2020/08/03	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2032	05/08/2021	11.37	Call	Bond Future	1,476.1000	1.4761	1,235.1400	1.2351	(16.324)	0	0	0
2020/08/03	2032	05/08/2021	11.35	Call	Bond Future	1,370.6700	1.3707	1,129.7100	1.1297	(17.580)	0	0	0
2020/08/03	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2033	06/08/2020			Bond Future	92.4515	92.4515	92.6575	92.6575	0.223	0.0000	0.0000	4,450
2020/08/03	2033	05/11/2020			Bond Future	92.2007	92.2007	92.4082	92.4082	0.225	0.0000	0.0000	9,616
2020/08/03	2033	04/02/2021			Bond Future	93.2419	93.2419	93.4514	93.4514	0.225	0.0000	0.0000	0
2020/08/03	2033	06/05/2021			Bond Future	93.1147	93.1147	93.3264	93.3264	0.227	0.0000	0.0000	0
2020/08/03	2033	05/08/2021			Bond Future	94.1328	94.1328	94.3470	94.3470	0.228	0.0000	0.0000	0
2020/08/03	2037	06/08/2020	9.88	Put	Bond Future	8,558.9100	8.5589	8,859.8900	8.8599	3.517	0	0	0
2020/08/03	2037	06/08/2020			Bond Future	11.1320	80.5983	11.1797	80.2973	0.429	0.0000	0.0000	44,669
2020/08/03	2037	06/08/2020	9.87	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	2037	06/08/2020	9.87	Put	Bond Future	8,632.7200	8.6327	8,933.7100	8.9337	3.487	0	0	0
2020/08/03	2037	06/08/2020	9.88	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	2037	06/08/2020	9.86	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	2037	06/08/2020	9.86	Put	Bond Future	8,706.6200	8.7066	9,007.6100	9.0076	3.457	0	0	0
2020/08/03	2037	05/11/2020	10.18	Call	Bond Future	1,192.9700	1.1930	1,081.0000	1.0810	(9.386)	0	0	0
2020/08/03	2037	05/11/2020	10.17	Put	Bond Future	8,969.7800	8.9698	9,163.1400	9.1631	2.156	0	0	0
2020/08/03	2037	05/11/2020			Bond Future	11.3504	81.4030	11.4001	81.0985	0.438	0.0000	0.0000	120,885
2020/08/03	2037	05/11/2020	10.19	Call	Bond Future	1,207.0600	1.2071	1,094.2300	1.0942	(9.348)	0	0	0
2020/08/03	2037	05/11/2020	10.19	Put	Bond Future	8,856.3400	8.8563	9,047.9700	9.0480	2.164	0	0	0
2020/08/03	2037	05/11/2020	10.17	Call	Bond Future	1,178.9900	1.1790	1,067.8900	1.0679	(9.423)	0	0	0
2020/08/03	2037	05/11/2020	10.18	Put	Bond Future	8,912.9600	8.9130	9,105.4500	9.1054	2.160	0	0	0
2020/08/03	2037	04/02/2021	13.73	Call	Bond Future	12,653.4300	12.6534	12,368.8600	12.3689	(2.249)	0	0	0
2020/08/03	2037	04/02/2021	10.85	Call	Bond Future	3,146.2100	3.1462	2,989.1000	2.9891	(4.994)	0	0	0
2020/08/03	2037	04/02/2021	10.35	Call	Bond Future	2,162.1300	2.1621	2,037.5200	2.0375	(5.763)	0	0	0
2020/08/03	2037	04/02/2021	10.28	Put	Bond Future	10,379.4400	10.3794	10,567.4000	10.5674	1.811	0	0	0
2020/08/03	2037	04/02/2021	10.27	Call	Bond Future	2,028.8900	2.0289	1,909.3400	1.9093	(5.892)	0	0	0
2020/08/03	2037	04/02/2021			Bond Future	11.5740	78.0478	11.6259	77.7397	0.448	0.0000	0.0000	0
2020/08/03	2037	04/02/2021	11.97	Put	Bond Future	4,037.9100	4.0379	4,121.1500	4.1212	2.061	0	0	0
2020/08/03	2037	04/02/2021	11.97	Call	Bond Future	6,343.8000	6.3438	6,118.9000	6.1189	(3.545)	0	0	300
2020/08/03	2037	04/02/2021	9.65	Put	Bond Future	14,069.0400	14.0690	14,294.5300	14.2945	1.603	0	0	0
2020/08/03	2037	04/02/2021	9.65	Call	Bond Future	1,183.0200	1.1830	1,100.3700	1.1004	(6.986)	0	0	72
2020/08/03	2037	04/02/2021	11.90	Call	Bond Future	6,116.4300	6.1164	5,895.1300	5.8951	(3.618)	0	0	0
2020/08/03	2037	04/02/2021	13.73	Put	Bond Future	1,284.5000	1.2845	1,308.0700	1.3081	1.835	0	0	300
2020/08/03	2037	04/02/2021	10.85	Put	Bond Future	7,650.2900	7.6503	7,801.3200	7.8013	1.974	0	0	72
2020/08/03	2037	04/02/2021	10.35	Put	Bond Future	10,011.7100	10.0117	10,195.2400	10.1952	1.833	0	0	72
2020/08/03	2037	04/02/2021	10.28	Call	Bond Future	2,045.2300	2.0452	1,925.0500	1.9250	(5.876)	0	0	0
2020/08/03	2037	04/02/2021	10.27	Put	Bond Future	10,432.6700	10.4327	10,621.2600	10.6213	1.808	0	0	0
2020/08/03	2037	04/02/2021	11.90	Put	Bond Future	4,210.4000	4.2104	4,297.2400	4.2972	2.063	0	0	240
2020/08/03	2037	04/02/2021	10.48	Put	Bond Future	9,351.2500	9.3513	9,526.4900	9.5265	1.874	0	0	0
2020/08/03	2037	04/02/2021	10.48	Call	Bond Future	2,390.9100	2.3909	2,258.0100	2.2580	(5.559)	0	0	240
2020/08/03	2037	04/02/2021	10.29	Call	Bond Future	2,061.6600	2.0617	1,940.8500	1.9409	(5.860)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	2037	04/02/2021	10.29	Put	Bond Future	10,326.3900	10.3264	10,513.7200	10.5137	1.814	0	0	0
2020/08/03	2037	06/05/2021	12.42	Call	Bond Future	7,861.2400	7.8612	7,635.2200	7.6352	(2.875)	0	0	0
2020/08/03	2037	06/05/2021			Bond Future	11.8037	78.9405	11.8578	78.6286	0.458	0.0000	0.0000	0
2020/08/03	2037	06/05/2021	12.42	Put	Bond Future	4,421.1000	4.4211	4,506.9500	4.5069	1.942	0	0	0
2020/08/03	2037	06/05/2021	12.43	Call	Bond Future	7,895.1800	7.8952	7,668.7500	7.6688	(2.868)	0	0	0
2020/08/03	2037	06/05/2021	12.44	Put	Bond Future	4,381.1600	4.3812	4,466.1900	4.4662	1.941	0	0	0
2020/08/03	2037	06/05/2021	12.43	Put	Bond Future	4,401.2100	4.4012	4,486.6500	4.4867	1.941	0	0	0
2020/08/03	2037	06/05/2021	12.44	Call	Bond Future	7,928.9100	7.9289	7,702.0700	7.7021	(2.861)	0	0	0
2020/08/03	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2037	05/08/2021	12.27	Call	Bond Future	1,138.2900	1.1383	823.1300	0.8231	(27.687)	0	0	0
2020/08/03	2037	05/08/2021	12.28	Call	Bond Future	1,192.8700	1.1929	877.7100	0.8777	(26.420)	0	0	0
2020/08/03	2037	05/08/2021			Bond Future	12.0640	75.5288	12.1206	75.2136	0.469	0.0000	0.0000	0
2020/08/03	2037	05/08/2021	12.26	Call	Bond Future	1,083.6400	1.0836	768.4800	0.7685	(29.083)	0	0	0
2020/08/03	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2038	06/08/2020			Bond Future	103.3770	103.3770	103.5279	103.5279	0.146	0.0000	0.0000	8,046
2020/08/03	2038	05/11/2020			Bond Future	104.4344	104.4344	104.5863	104.5863	0.145	0.0000	0.0000	11,001
2020/08/03	2038	04/02/2021			Bond Future	103.9199	103.9199	104.0730	104.0730	0.147	0.0000	0.0000	0
2020/08/03	2038	06/05/2021			Bond Future	105.1315	105.1315	105.2861	105.2861	0.147	0.0000	0.0000	0
2020/08/03	2038	05/08/2021			Bond Future	104.5625	104.5625	104.7191	104.7191	0.150	0.0000	0.0000	0
2020/08/03	2040	06/08/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2040	06/08/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2040	06/08/2020	10.02	Put	Bond Future	9,973.6100	9.9736	10,351.3700	10.3514	3.788	0	0	0
2020/08/03	2040	06/08/2020	10.85	Call	Bond Future	45.6200	0.0456	2.4200	0.0024	(94.695)	0	0	0
2020/08/03	2040	06/08/2020	11.26	Put	Bond Future	1,474.4400	1.4744	1,516.2200	1.5162	2.834	0	0	517
2020/08/03	2040	06/08/2020			Bond Future	11.4022	81.6510	11.4599	81.2733	0.506	0.0000	0.0000	15,901
2020/08/03	2040	06/08/2020	10.04	Put	Bond Future	9,815.6300	9.8156	10,193.3900	10.1934	3.849	0	0	0
2020/08/03	2040	06/08/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2040	06/08/2020	10.03	Put	Bond Future	9,894.5700	9.8946	10,272.3300	10.2723	3.818	0	0	0
2020/08/03	2040	06/08/2020	10.85	Put	Bond Future	3,810.0800	3.8101	4,144.6400	4.1446	8.781	0	0	12,496
2020/08/03	2040	06/08/2020	11.26	Call	Bond Future	531.3800	0.5314	195.4000	0.1954	(63.228)	0	0	0
2020/08/03	2040	06/08/2020	9.57	Put	Bond Future	13,645.1700	13.6452	14,022.9300	14.0229	2.768	0	0	0
2020/08/03	2040	06/08/2020	10.79	Put	Bond Future	4,218.3800	4.2184	4,569.1400	4.5691	8.315	0	0	0
2020/08/03	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/03	2040	06/08/2020	10.07	Put	Bond Future	9,579.4800	9.5795	9,957.2300	9.9572	3.943	0	0	0
2020/08/03	2040	06/08/2020	10.07	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	800
2020/08/03	2040	06/08/2020	10.79	Call	Bond Future	27.9600	0.0280	0.9600	0.0010	(96.567)	0	0	0
2020/08/03	2040	05/11/2020	11.00	Put	Bond Future	6,433.9800	6.4340	6,623.4200	6.6234	2.944	0	0	0
2020/08/03	2040	05/11/2020	10.23	Call	Bond Future	940.5300	0.9405	832.4900	0.8325	(11.487)	0	0	2,000
2020/08/03	2040	05/11/2020	11.70	Put	Bond Future	3,842.8300	3.8428	3,956.6100	3.9566	2.961	0	0	2,000
2020/08/03	2040	05/11/2020	9.50	Call	Bond Future	328.5700	0.3286	279.1900	0.2792	(15.029)	0	0	2,000
2020/08/03	2040	05/11/2020	10.00	Call	Bond Future	693.1800	0.6932	606.3500	0.6063	(12.526)	0	0	2,380
2020/08/03	2040	05/11/2020	10.30	Call	Bond Future	1,027.4300	1.0274	912.5200	0.9125	(11.184)	0	0	0
2020/08/03	2040	05/11/2020			Bond Future	11.6233	82.4662	11.6835	82.0841	0.518	0.0000	0.0000	54,911
2020/08/03	2040	05/11/2020	9.73	Put	Bond Future	14,177.4000	14.1774	14,494.4300	14.4944	2.236	0	0	0
2020/08/03	2040	05/11/2020	9.73	Call	Bond Future	470.0500	0.4701	405.0200	0.4050	(13.835)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	2040	05/11/2020	10.23	Put	Bond Future	10,684.2000		10.6842	10,958.2200	10.9582	2.565	0	0	0
2020/08/03	2040	05/11/2020	10.30	Put	Bond Future	10,237.2800		10.2373	10,504.4300	10.5044	2.610	0	0	0
2020/08/03	2040	05/11/2020	11.00	Call	Bond Future	2,296.1800		2.2962	2,103.5600	2.1036	(8.389)	0	0	2,380
2020/08/03	2040	05/11/2020	11.70	Call	Bond Future	4,329.3000		4.3293	4,061.0200	4.0610	(6.197)	0	0	0
2020/08/03	2040	05/11/2020	9.50	Put	Bond Future	15,951.8900		15.9519	16,284.5700	16.2846	2.086	0	0	0
2020/08/03	2040	05/11/2020	10.00	Put	Bond Future	12,226.7800		12.2268	12,522.0100	12.5220	2.415	0	0	0
2020/08/03	2040	05/11/2020	10.31	Call	Bond Future	1,040.3100		1.0403	924.4000	0.9244	(11.142)	0	0	0
2020/08/03	2040	05/11/2020	10.32	Put	Bond Future	10,111.5600		10.1116	10,376.7100	10.3767	2.622	0	0	0
2020/08/03	2040	05/11/2020	11.50	Call	Bond Future	3,689.9800		3.6900	3,441.3900	3.4414	(6.737)	0	0	0
2020/08/03	2040	05/11/2020	11.50	Put	Bond Future	4,481.8900		4.4819	4,615.3600	4.6154	2.978	0	0	2,000
2020/08/03	2040	05/11/2020	10.31	Put	Bond Future	10,174.3100		10.1743	10,440.4600	10.4405	2.616	0	0	0
2020/08/03	2040	05/11/2020	10.32	Call	Bond Future	1,053.3100		1.0533	936.4000	0.9364	(11.099)	0	0	0
2020/08/03	2040	04/02/2021	9.49	Call	Bond Future	797.3800		0.7974	726.5000	0.7265	(8.889)	0	0	500
2020/08/03	2040	04/02/2021	9.57	Put	Bond Future	17,267.9600		17.2680	17,579.1200	17.5791	1.802	0	0	0
2020/08/03	2040	04/02/2021	10.07	Put	Bond Future	13,779.0800		13.7791	14,057.8500	14.0579	2.023	0	0	0
2020/08/03	2040	04/02/2021	10.42	Put	Bond Future	11,616.8500		11.6168	11,870.0200	11.8700	2.179	0	0	0
2020/08/03	2040	04/02/2021			Bond Future	11.8502		78.8726	11.9131	78.4859	0.531	0.0000	0.0000	0
2020/08/03	2040	04/02/2021	10.07	Call	Bond Future	1,411.5900		1.4116	1,303.6900	1.3037	(7.644)	0	0	800
2020/08/03	2040	04/02/2021	11.74	Call	Bond Future	5,014.7100		5.0147	4,775.8800	4.7759	(4.763)	0	0	0
2020/08/03	2040	04/02/2021	11.74	Put	Bond Future	5,699.6900		5.6997	5,847.5300	5.8475	2.594	0	0	800
2020/08/03	2040	04/02/2021	10.41	Call	Bond Future	1,899.6300		1.8996	1,766.8900	1.7669	(6.988)	0	0	0
2020/08/03	2040	04/02/2021	10.41	Put	Bond Future	11,675.4100		11.6754	11,929.3400	11.9293	2.175	0	0	0
2020/08/03	2040	04/02/2021	9.49	Put	Bond Future	17,869.2700		17.8693	18,185.0600	18.1851	1.767	0	0	0
2020/08/03	2040	04/02/2021	9.57	Call	Bond Future	867.1600		0.8672	791.6500	0.7917	(8.708)	0	0	800
2020/08/03	2040	04/02/2021	10.42	Call	Bond Future	1,915.5300		1.9155	1,782.0300	1.7820	(6.969)	0	0	0
2020/08/03	2040	04/02/2021	10.24	Put	Bond Future	12,699.8800		12.6999	12,966.4600	12.9665	2.099	0	0	0
2020/08/03	2040	04/02/2021	10.24	Call	Bond Future	1,642.9800		1.6430	1,522.8900	1.5229	(7.309)	0	0	500
2020/08/03	2040	04/02/2021	11.57	Call	Bond Future	4,508.9400		4.5089	4,283.0900	4.2831	(5.009)	0	0	0
2020/08/03	2040	04/02/2021	11.57	Put	Bond Future	6,270.0300		6.2700	6,430.8500	6.4309	2.565	0	0	500
2020/08/03	2040	04/02/2021	10.40	Call	Bond Future	1,883.8100		1.8838	1,751.8300	1.7518	(7.006)	0	0	0
2020/08/03	2040	04/02/2021	10.40	Put	Bond Future	11,734.1500		11.7341	11,988.8400	11.9888	2.171	0	0	0
2020/08/03	2040	06/05/2021	12.44	Put	Bond Future	5,156.4700		5.1565	5,285.1700	5.2852	2.496	0	0	0
2020/08/03	2040	06/05/2021			Bond Future	12.0830		79.7748	12.1487	79.3835	0.543	0.0000	0.0000	0
2020/08/03	2040	06/05/2021	12.43	Call	Bond Future	7,212.9800		7.2130	6,950.9900	6.9510	(3.632)	0	0	0
2020/08/03	2040	06/05/2021	12.43	Put	Bond Future	5,181.8400		5.1818	5,311.1000	5.3111	2.494	0	0	0
2020/08/03	2040	06/05/2021	12.44	Call	Bond Future	7,244.8500		7.2449	6,982.3000	6.9823	(3.624)	0	0	0
2020/08/03	2040	06/05/2021	12.42	Call	Bond Future	7,180.8900		7.1809	6,919.4700	6.9195	(3.640)	0	0	0
2020/08/03	2040	06/05/2021	12.42	Put	Bond Future	5,207.0500		5.2071	5,336.8800	5.3369	2.493	0	0	0
2020/08/03	2040	05/08/2021	12.47	Call	Bond Future	707.4900		0.7075	312.1200	0.3121	(55.883)	0	0	0
2020/08/03	2040	05/08/2021			Bond Future	12.3465		76.1216	12.4153	75.7262	0.557	0.0000	0.0000	0
2020/08/03	2040	05/08/2021	12.47	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2040	05/08/2021	12.48	Call	Bond Future	764.3200		0.7643	368.9500	0.3690	(51.728)	0	0	0
2020/08/03	2040	05/08/2021	12.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2040	05/08/2021	12.48	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2040	05/08/2021	12.49	Call	Bond Future	821.0800		0.8211	425.7100	0.4257	(48.152)	0	0	0
2020/08/03	2044	06/08/2020	9.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	06/08/2020	9.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	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
2020/08/03	2044	06/08/2020	11.09	Put	Bond Future	2,956.0500	2.9561	3,284.8900	3.2849	11.124	0	0	474
2020/08/03	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	06/08/2020			Bond Future	11.5118	78.0221	11.5796	77.5829	0.589	0.0000	0.0000	34,981
2020/08/03	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	06/08/2020	9.86	Put	Bond Future	12,175.5700	12.1756	12,614.7900	12.6148	3.607	0	0	0
2020/08/03	2044	06/08/2020	9.36	Put	Bond Future	16,501.7300	16.5017	16,940.9500	16.9410	2.662	0	0	0
2020/08/03	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	474
2020/08/03	2044	06/08/2020	9.98	Put	Bond Future	11,185.8600	11.1859	11,625.0800	11.6251	3.927	0	0	0
2020/08/03	2044	06/08/2020	9.88	Put	Bond Future	12,009.3600	12.0094	12,448.5800	12.4486	3.657	0	0	0
2020/08/03	2044	06/08/2020	11.09	Call	Bond Future	124.1700	0.1242	13.7900	0.0138	(88.894)	0	0	0
2020/08/03	2044	06/08/2020	9.01	Put	Bond Future	19,736.5100	19.7365	20,175.7300	20.1757	2.225	0	0	0
2020/08/03	2044	06/08/2020	9.66	Put	Bond Future	13,866.0800	13.8661	14,305.3000	14.3053	3.168	0	0	0
2020/08/03	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	06/08/2020	9.87	Put	Bond Future	12,092.4000	12.0924	12,531.6200	12.5316	3.632	0	0	0
2020/08/03	2044	06/08/2020	10.93	Call	Bond Future	39.7800	0.0398	1.6400	0.0016	(95.877)	0	0	0
2020/08/03	2044	06/08/2020	10.93	Put	Bond Future	3,992.4100	3.9924	4,393.4900	4.3935	10.046	0	0	0
2020/08/03	2044	05/11/2020	11.06	Put	Bond Future	6,663.1600	6.6632	6,896.6000	6.8966	3.503	0	0	525
2020/08/03	2044	05/11/2020	11.43	Call	Bond Future	3,211.0500	3.2111	2,952.5200	2.9525	(8.051)	0	0	0
2020/08/03	2044	05/11/2020	9.72	Put	Bond Future	15,124.3600	15.1244	15,505.3900	15.5054	2.519	0	0	0
2020/08/03	2044	05/11/2020	9.97	Call	Bond Future	587.3300	0.5873	503.3600	0.5034	(14.297)	0	0	300
2020/08/03	2044	05/11/2020	9.29	Put	Bond Future	18,689.4100	18.6894	19,097.9200	19.0979	2.186	0	0	0
2020/08/03	2044	05/11/2020	9.96	Put	Bond Future	13,299.5500	13.2995	13,660.5900	13.6606	2.715	0	0	0
2020/08/03	2044	05/11/2020	10.36	Call	Bond Future	992.7800	0.9928	869.4700	0.8695	(12.421)	0	0	0
2020/08/03	2044	05/11/2020			Bond Future	11.7282	78.8010	11.7989	78.3569	0.603	0.0000	0.0000	45,754
2020/08/03	2044	05/11/2020	9.72	Call	Bond Future	403.9700	0.4040	340.9000	0.3409	(15.613)	0	0	1,815
2020/08/03	2044	05/11/2020	9.97	Put	Bond Future	13,226.1900	13.2262	13,586.3200	13.5863	2.723	0	0	0
2020/08/03	2044	05/11/2020	9.96	Call	Bond Future	578.9400	0.5789	495.8800	0.4959	(14.347)	0	0	0
2020/08/03	2044	05/11/2020	11.38	Call	Bond Future	3,069.7800	3.0698	2,817.4800	2.8175	(8.219)	0	0	0
2020/08/03	2044	05/11/2020	11.38	Put	Bond Future	5,321.6500	5.3216	5,513.4500	5.5135	3.604	0	0	300
2020/08/03	2044	05/11/2020	10.34	Call	Bond Future	968.0200	0.9680	846.9000	0.8469	(12.512)	0	0	0
2020/08/03	2044	05/11/2020	10.34	Put	Bond Future	10,667.2800	10.6673	10,990.2600	10.9903	3.028	0	0	0
2020/08/03	2044	05/11/2020	11.06	Call	Bond Future	2,239.5400	2.2395	2,028.8800	2.0289	(9.406)	0	0	0
2020/08/03	2044	05/11/2020	10.04	Put	Bond Future	12,718.7500	12.7188	13,072.3900	13.0724	2.780	0	0	0
2020/08/03	2044	05/11/2020	11.17	Put	Bond Future	6,176.0200	6.1760	6,394.8400	6.3948	3.543	0	0	1,815
2020/08/03	2044	05/11/2020	11.43	Put	Bond Future	5,132.5800	5.1326	5,318.1500	5.3182	3.616	0	0	1,815
2020/08/03	2044	05/11/2020	8.87	Put	Bond Future	22,516.4200	22.5164	22,942.2200	22.9422	1.891	0	0	0
2020/08/03	2044	05/11/2020	9.29	Call	Bond Future	196.8200	0.1968	161.2300	0.1612	(18.083)	0	0	300
2020/08/03	2044	05/11/2020	10.36	Put	Bond Future	10,537.7600	10.5378	10,858.5500	10.8586	3.044	0	0	0
2020/08/03	2044	05/11/2020	10.04	Call	Bond Future	648.6900	0.6487	558.2300	0.5582	(13.945)	0	0	525
2020/08/03	2044	05/11/2020	9.34	Put	Bond Future	18,256.0800	18.2561	18,661.9300	18.6619	2.223	0	0	0
2020/08/03	2044	05/11/2020	9.34	Call	Bond Future	215.0900	0.2151	176.8400	0.1768	(17.783)	0	0	525
2020/08/03	2044	05/11/2020	11.17	Call	Bond Future	2,510.3500	2.5103	2,285.0700	2.2851	(8.974)	0	0	0
2020/08/03	2044	05/11/2020	8.87	Call	Bond Future	88.2100	0.0882	69.9100	0.0699	(20.746)	0	0	1,815
2020/08/03	2044	05/11/2020	10.02	Put	Bond Future	12,862.6400	12.8626	13,218.1600	13.2182	2.764	0	0	0
2020/08/03	2044	05/11/2020	10.02	Call	Bond Future	630.6800	0.6307	542.1000	0.5421	(14.045)	0	0	1,815
2020/08/03	2044	05/11/2020	10.35	Call	Bond Future	980.3400	0.9803	858.1300	0.8581	(12.466)	0	0	0
2020/08/03	2044	05/11/2020	10.35	Put	Bond Future	10,602.4000	10.6024	10,924.2900	10.9243	3.036	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	2044	04/02/2021	10.04	Put	Bond Future	14,693.0500	14.6931	15,030.9800	15.0310	2.300	0	0	0
2020/08/03	2044	04/02/2021	10.37	Call	Bond Future	1,708.9800	1.7090	1,570.9300	1.5709	(8.078)	0	0	0
2020/08/03	2044	04/02/2021	10.35	Put	Bond Future	12,662.6200	12.6626	12,975.5700	12.9756	2.471	0	0	0
2020/08/03	2044	04/02/2021			Bond Future	11.9503	75.2920	12.0243	74.8427	0.619	0.0000	0.0000	0
2020/08/03	2044	04/02/2021	10.37	Put	Bond Future	12,538.2900	12.5383	12,849.5600	12.8496	2.483	0	0	0
2020/08/03	2044	04/02/2021	10.35	Call	Bond Future	1,679.6000	1.6796	1,543.2300	1.5432	(8.119)	0	0	0
2020/08/03	2044	04/02/2021	10.04	Call	Bond Future	1,267.8000	1.2678	1,156.4100	1.1564	(8.786)	0	0	0
2020/08/03	2044	04/02/2021	10.84	Call	Bond Future	2,501.3900	2.5014	2,322.2400	2.3222	(7.162)	0	0	0
2020/08/03	2044	04/02/2021	10.36	Put	Bond Future	12,600.3600	12.6004	12,912.4700	12.9125	2.477	0	0	0
2020/08/03	2044	04/02/2021	10.84	Put	Bond Future	9,846.3800	9.8464	10,116.5500	10.1165	2.744	0	0	265
2020/08/03	2044	04/02/2021	10.29	Call	Bond Future	1,593.5500	1.5935	1,462.1700	1.4622	(8.244)	0	0	0
2020/08/03	2044	04/02/2021	10.29	Put	Bond Future	13,040.4700	13.0405	13,358.4100	13.3584	2.438	0	0	265
2020/08/03	2044	04/02/2021	9.66	Put	Bond Future	17,446.9000	17.4469	17,812.2600	17.8123	2.094	0	0	0
2020/08/03	2044	04/02/2021	9.66	Call	Bond Future	868.1600	0.8682	784.2000	0.7842	(9.671)	0	0	265
2020/08/03	2044	04/02/2021	10.36	Call	Bond Future	1,694.2500	1.6943	1,557.0400	1.5570	(8.099)	0	0	0
2020/08/03	2044	06/05/2021	12.43	Put	Bond Future	5,459.0300	5.4590	5,620.4700	5.6205	2.957	0	0	0
2020/08/03	2044	06/05/2021	12.44	Call	Bond Future	6,953.4200	6.9534	6,659.5900	6.6596	(4.226)	0	0	0
2020/08/03	2044	06/05/2021			Bond Future	12.1781	76.1532	12.2554	75.6986	0.635	0.0000	0.0000	0
2020/08/03	2044	06/05/2021	12.45	Call	Bond Future	6,984.4500	6.9845	6,689.9600	6.6900	(4.216)	0	0	0
2020/08/03	2044	06/05/2021	12.45	Put	Bond Future	5,407.0200	5.4070	5,567.1500	5.5672	2.962	0	0	0
2020/08/03	2044	06/05/2021	12.43	Call	Bond Future	6,922.4400	6.9224	6,629.2600	6.6293	(4.235)	0	0	0
2020/08/03	2044	06/05/2021	12.44	Put	Bond Future	5,432.9600	5.4330	5,593.7500	5.5938	2.960	0	0	0
2020/08/03	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2044	05/08/2021			Bond Future	12.4357	72.5865	12.5167	72.1271	0.652	0.0000	0.0000	0
2020/08/03	2044	05/08/2021	12.60	Call	Bond Future	926.0200	0.9260	466.6400	0.4666	(49.608)	0	0	0
2020/08/03	2044	05/08/2021	12.61	Call	Bond Future	981.7100	0.9817	522.3300	0.5223	(46.794)	0	0	0
2020/08/03	2044	05/08/2021	12.59	Call	Bond Future	870.2500	0.8703	410.8700	0.4109	(52.787)	0	0	0
2020/08/03	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	2046	06/08/2020			Bond Future	91.8416	91.8416	92.4627	92.4627	0.676	0.0000	0.0000	5,195
2020/08/03	2046	05/11/2020			Bond Future	91.0169	91.0169	91.6438	91.6438	0.689	0.0000	0.0000	14,660
2020/08/03	2046	04/02/2021			Bond Future	92.0450	92.0450	92.6786	92.6786	0.688	0.0000	0.0000	0
2020/08/03	2046	06/05/2021			Bond Future	91.3308	91.3308	91.9716	91.9716	0.702	0.0000	0.0000	0
2020/08/03	2046	05/08/2021			Bond Future	92.3291	92.3291	92.9770	92.9770	0.702	0.0000	0.0000	0
2020/08/03	2050	06/08/2020			Bond Future	92.2757	92.2757	92.7904	92.7904	0.558	0.0000	0.0000	10,340
2020/08/03	2050	05/11/2020			Bond Future	93.2196	93.2196	93.7389	93.7389	0.557	0.0000	0.0000	13,263
2020/08/03	2050	04/02/2021			Bond Future	92.3852	92.3852	92.9101	92.9101	0.568	0.0000	0.0000	0
2020/08/03	2050	06/05/2021			Bond Future	93.4623	93.4623	93.9930	93.9930	0.568	0.0000	0.0000	0
2020/08/03	2050	05/08/2021			Bond Future	92.5598	92.5598	93.0966	93.0966	0.580	0.0000	0.0000	0
2020/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	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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2020/08/03	AL37	06/08/2020			Index Future	736.1860	736.1860	737.0950	737.0950	0.123	0.0000	0.0000	0
2020/08/03	AL37	05/11/2020			Index Future	743.6130	743.6130	744.5180	744.5180	0.122	0.0000	0.0000	0
2020/08/03	AL37	04/02/2021			Index Future	751.8280	751.8280	752.7330	752.7330	0.120	0.0000	0.0000	0
2020/08/03	AL37	06/05/2021			Index Future	760.4090	760.4090	761.3180	761.3180	0.120	0.0000	0.0000	0
2020/08/03	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/08/03	AL7T	06/08/2020			Index Future	807.4480	807.4480	805.8900	805.8900	(0.193)	0.0000	0.0000	0
2020/08/03	AL7T	05/11/2020			Index Future	815.5930	815.5930	814.0060	814.0060	(0.195)	0.0000	0.0000	0
2020/08/03	AL7T	04/02/2021			Index Future	824.6030	824.6030	822.9880	822.9880	(0.196)	0.0000	0.0000	0
2020/08/03	AL7T	06/05/2021			Index Future	834.0150	834.0150	832.3740	832.3740	(0.197)	0.0000	0.0000	0
2020/08/03	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/08/03	ALBI	06/08/2020			Index Future	705.7150	705.7150	704.2680	704.2680	(0.205)	0.0000	0.0000	51
2020/08/03	ALBI	05/11/2020			Index Future	712.8340	712.8340	711.3600	711.3600	(0.207)	0.0000	0.0000	164
2020/08/03	ALBI	04/02/2021			Index Future	720.7100	720.7100	719.2090	719.2090	(0.208)	0.0000	0.0000	0
2020/08/03	ALBI	06/05/2021			Index Future	728.9350	728.9350	727.4120	727.4120	(0.209)	0.0000	0.0000	0
2020/08/03	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/08/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	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
2020/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/03	ES33	06/08/2020			Bond Future	11.8210	74.6139	11.8681	74.3703	0.399	0.0000	0.0000	0
2020/08/03	ES33	05/11/2020			Bond Future	12.0882	71.5856	12.1374	71.3391	0.408	0.0000	0.0000	350
2020/08/03	ES33	04/02/2021			Bond Future	12.3628	72.3772	12.4143	72.1276	0.417	0.0000	0.0000	0
2020/08/03	ES33	06/05/2021			Bond Future	12.6400	69.4280	12.6939	69.1753	0.426	0.0000	0.0000	0
2020/08/03	ES33	05/08/2021			Bond Future	12.9477	70.1697	13.0040	69.9145	0.435	0.0000	0.0000	0
2020/08/03	ES42	06/08/2020			Bond Future	12.2200	74.3796	12.2823	74.0236	0.510	0.0000	0.0000	0
2020/08/03	ES42	05/11/2020			Bond Future	12.4768	70.8646	12.5422	70.5046	0.524	0.0000	0.0000	4,919
2020/08/03	ES42	04/02/2021			Bond Future	12.7329	71.6491	12.8013	71.2848	0.538	0.0000	0.0000	0
2020/08/03	ES42	06/05/2021			Bond Future	13.0015	68.2096	13.0733	67.8409	0.552	0.0000	0.0000	0
2020/08/03	ES42	05/08/2021			Bond Future	13.2912	68.9377	13.3666	68.5652	0.567	0.0000	0.0000	0
2020/08/03	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	06/08/2020	728.12	Put	GOVI	310,540.0000	31.0540	324,660.0000	32.4660	4.547	0	0	0

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2020/08/03	GOVI	06/08/2020			GOVI	697.0660	697.0660	695.6540	695.6540	(0.203)	0.0000	0.0000	38
2020/08/03	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	06/08/2020	728.14	Put	GOVI	310,740.0000	31.0740	324,860.0000	32.4860	4.544	0	0	0
2020/08/03	GOVI	06/08/2020	728.13	Put	GOVI	310,640.0000	31.0640	324,760.0000	32.4760	4.545	0	0	0
2020/08/03	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/11/2020	737.84	Put	GOVI	337,420.0000	33.7420	351,810.0000	35.1810	4.265	0	0	0
2020/08/03	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/11/2020			GOVI	704.0980	704.0980	702.6590	702.6590	(0.204)	0.0000	0.0000	1,018
2020/08/03	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/11/2020	737.83	Put	GOVI	337,320.0000	33.7320	351,710.0000	35.1710	4.266	0	0	0
2020/08/03	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/11/2020	737.85	Put	GOVI	337,520.0000	33.7520	351,910.0000	35.1910	4.263	0	0	0
2020/08/03	GOVI	04/02/2021	750.96	Put	GOVI	390,830.0000	39.0830	405,470.0000	40.5470	3.746	0	0	0
2020/08/03	GOVI	04/02/2021			GOVI	711.8770	711.8770	710.4130	710.4130	(0.206)	0.0000	0.0000	0
2020/08/03	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	04/02/2021	750.95	Put	GOVI	390,730.0000	39.0730	405,370.0000	40.5370	3.747	0	0	0
2020/08/03	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	04/02/2021	750.94	Put	GOVI	390,630.0000	39.0630	405,270.0000	40.5270	3.748	0	0	0
2020/08/03	GOVI	06/05/2021	678.67	Call	GOVI	413,310.0000	41.3310	398,450.0000	39.8450	(3.595)	0	0	0
2020/08/03	GOVI	06/05/2021			GOVI	720.0010	720.0010	718.5150	718.5150	(0.206)	0.0000	0.0000	0
2020/08/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	06/05/2021	678.68	Call	GOVI	413,210.0000	41.3210	398,350.0000	39.8350	(3.596)	0	0	0
2020/08/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	06/05/2021	678.69	Call	GOVI	413,110.0000	41.3110	398,250.0000	39.8250	(3.597)	0	0	0
2020/08/03	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/08/03	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/03	IGOV	06/08/2020			Index Future	248.7840	248.7840	249.1500	249.1500	0.147	0.0000	0.0000	7
2020/08/03	IGOV	05/11/2020			Index Future	251.3550	251.3550	251.7210	251.7210	0.146	0.0000	0.0000	1,255
2020/08/03	IGOV	04/02/2021			Index Future	254.1930	254.1930	254.5600	254.5600	0.144	0.0000	0.0000	0
2020/08/03	IGOV	06/05/2021			Index Future	257.1550	257.1550	257.5240	257.5240	0.143	0.0000	0.0000	0
2020/08/03	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/08/03	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/03	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0100	94.0100	(0.011)	0.0000	0.0000	0
2020/08/03	IS05	16/03/2021			Interest Rate Swap	92.2500	92.2500	92.2400	92.2400	(0.011)	0.0000	0.0000	0
2020/08/03	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4000	90.4000	(0.022)	0.0000	0.0000	0
2020/08/03	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.3800	89.3800	(0.022)	0.0000	0.0000	0

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2020/08/03	IS05	21/12/2021			Interest Rate Swap	90.6800	90.6800	90.6600	90.6600	(0.022)	0.0000	0.0000	51
2020/08/03	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.1000	90.1000	(0.022)	0.0000	0.0000	0
2020/08/03	IS05	21/06/2022			Interest Rate Swap	90.2600	90.2600	90.2300	90.2300	(0.033)	0.0000	0.0000	0
2020/08/03	IS05	20/09/2022			Interest Rate Swap	93.4300	93.4300	93.4000	93.4000	(0.032)	0.0000	0.0000	0
2020/08/03	IS05	20/12/2022			Interest Rate Swap	93.9600	93.9600	93.9200	93.9200	(0.043)	0.0000	0.0000	0
2020/08/03	IS05	22/03/2023			Interest Rate Swap	86.3900	86.3900	86.3400	86.3400	(0.058)	0.0000	0.0000	0
2020/08/03	IS05	20/06/2023			Interest Rate Swap	91.9600	91.9600	91.9200	91.9200	(0.043)	0.0000	0.0000	0
2020/08/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/03	IS10	17/12/2025			Interest Rate Swap	80.5800	80.5800	80.5900	80.5900	0.012	0.0000	0.0000	0
2020/08/03	IS10	16/03/2026			Interest Rate Swap	77.2100	77.2100	77.2300	77.2300	0.026	0.0000	0.0000	0
2020/08/03	IS10	15/06/2026			Interest Rate Swap	75.7200	75.7200	75.7600	75.7600	0.053	0.0000	0.0000	0
2020/08/03	IS10	21/09/2026			Interest Rate Swap	77.8500	77.8500	77.9100	77.9100	0.077	0.0000	0.0000	0
2020/08/03	IS10	21/12/2026			Interest Rate Swap	81.9800	81.9800	82.0600	82.0600	0.098	0.0000	0.0000	0
2020/08/03	IS10	15/03/2027			Interest Rate Swap	80.6200	80.6200	80.7200	80.7200	0.124	0.0000	0.0000	0
2020/08/03	IS10	21/06/2027			Interest Rate Swap	82.8200	82.8200	82.9500	82.9500	0.157	0.0000	0.0000	0
2020/08/03	IS10	20/09/2027			Interest Rate Swap	88.7300	88.7300	88.8900	88.8900	0.180	0.0000	0.0000	0
2020/08/03	IS10	20/12/2027			Interest Rate Swap	89.2400	89.2400	89.4200	89.4200	0.202	0.0000	0.0000	0
2020/08/03	IS10	22/03/2028			Interest Rate Swap	82.4000	82.4000	82.6000	82.6000	0.243	0.0000	0.0000	0
2020/08/03	IS10	20/06/2028			Interest Rate Swap	90.3200	90.3200	90.5400	90.5400	0.244	0.0000	0.0000	0
2020/08/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/03	JBAF	19/08/2020			Jibar Tradeable Future	3.6150	96.3850	3.5950	96.4050	(0.553)	0.0000	0.0000	0
2020/08/03	JBAF	16/09/2020			Jibar Tradeable Future	3.5850	96.4150	3.5450	96.4550	(1.116)	0.0000	0.0000	0
2020/08/03	JBAF	21/10/2020			Jibar Tradeable Future	3.5150	96.4850	3.4650	96.5350	(1.422)	0.0000	0.0000	0
2020/08/03	JBAF	18/11/2020			Jibar Tradeable Future	3.5050	96.4950	3.4550	96.5450	(1.427)	0.0000	0.0000	0
2020/08/03	JBAF	15/12/2020			Jibar Tradeable Future	3.4950	96.5050	3.4450	96.5550	(1.431)	0.0000	0.0000	10
2020/08/03	JBAF	20/01/2021			Jibar Tradeable Future	3.4950	96.5050	3.4550	96.5450	(1.144)	0.0000	0.0000	0
2020/08/03	JBAF	17/03/2021			Jibar Tradeable Future	3.5400	96.4600	3.5000	96.5000	(1.130)	0.0000	0.0000	0
2020/08/03	JBAF	15/06/2021			Jibar Tradeable Future	3.6900	96.3100	3.6800	96.3200	(0.271)	0.0000	0.0000	0
2020/08/03	JBAF	15/09/2021			Jibar Tradeable Future	3.7550	96.2450	3.7650	96.2350	0.266	0.0000	0.0000	0
2020/08/03	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	4.0400	95.9600	0.248	0.0000	0.0000	0
2020/08/03	JBAF	16/03/2022			Jibar Tradeable Future	4.1350	95.8650	4.1650	95.8350	0.726	0.0000	0.0000	0
2020/08/03	JBAF	15/06/2022			Jibar Tradeable Future	4.4850	95.5150	4.4850	95.5150	0.000	0.0000	0.0000	0
2020/08/03	R023	06/08/2020	7.26	Call	Bond Future	6,228.4900	6.2285	6,356.2000	6.3562	2.050	0	0	0
2020/08/03	R023	06/08/2020			Bond Future	4.6615	110.8219	4.6102	110.9496	(1.100)	0.0000	0.0000	18,784
2020/08/03	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R023	06/08/2020	7.27	Call	Bond Future	6,251.5700	6.2516	6,379.2800	6.3793	2.043	0	0	0
2020/08/03	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R023	06/08/2020	7.28	Call	Bond Future	6,274.6400	6.2746	6,402.3500	6.4024	2.035	0	0	0
2020/08/03	R023	05/11/2020	7.46	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/08/03	R023	05/11/2020	7.47	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/08/03	R023	05/11/2020			Bond Future	4.7325	108.0228	4.6755	108.1511	(1.205)	0.0000	0.0000	31,383
2020/08/03	R023	05/11/2020	7.46	Call	Bond Future	5,916.1400	5.9161	6,044.4200	6.0444	2.168	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
2020/08/03	R023	05/11/2020	7.47	Call	Bond Future	5,937.0500	5.9371	6,065.3400	6.0653	2.161	0	0	0
2020/08/03	R023	05/11/2020	7.45	Call	Bond Future	5,895.2300	5.8952	6,023.5100	6.0235	2.176	0	0	0
2020/08/03	R023	05/11/2020	7.45	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/08/03	R023	04/02/2021	6.34	Call	Bond Future	3,128.2300	3.1282	3,248.9900	3.2490	3.860	0	0	0
2020/08/03	R023	04/02/2021	6.32	Put	Bond Future	50.4300	0.0504	41.6400	0.0416	(17.430)	0	0	0
2020/08/03	R023	04/02/2021			Bond Future	4.7743	109.2168	4.7099	109.3460	(1.349)	0.0000	0.0000	0
2020/08/03	R023	04/02/2021	6.34	Put	Bond Future	48.1300	0.0481	39.6700	0.0397	(17.577)	0	0	0
2020/08/03	R023	04/02/2021	6.32	Call	Bond Future	3,091.9200	3.0919	3,212.3500	3.2124	3.895	0	0	0
2020/08/03	R023	04/02/2021	6.33	Put	Bond Future	49.2700	0.0493	40.6500	0.0407	(17.495)	0	0	0
2020/08/03	R023	04/02/2021	6.33	Call	Bond Future	3,110.0700	3.1101	3,230.6700	3.2307	3.878	0	0	0
2020/08/03	R023	06/05/2021	7.58	Call	Bond Future	4,781.6800	4.7817	4,910.5700	4.9106	2.695	0	0	0
2020/08/03	R023	06/05/2021			Bond Future	4.7952	106.5550	4.7215	106.6854	(1.538)	0.0000	0.0000	0
2020/08/03	R023	06/05/2021	7.56	Call	Bond Future	4,748.8000	4.7488	4,877.6200	4.8776	2.713	0	0	0
2020/08/03	R023	06/05/2021	7.56	Put	Bond Future	7.9900	0.0080	6.3900	0.0064	(20.025)	0	0	0
2020/08/03	R023	06/05/2021	7.58	Put	Bond Future	7.6100	0.0076	6.0800	0.0061	(20.105)	0	0	0
2020/08/03	R023	06/05/2021	7.57	Call	Bond Future	4,765.2400	4.7652	4,894.0900	4.8941	2.704	0	0	0
2020/08/03	R023	06/05/2021	7.57	Put	Bond Future	7.8000	0.0078	6.2300	0.0062	(20.128)	0	0	0
2020/08/03	R023	05/08/2021	5.30	Call	Bond Future	635.5000	0.6355	767.4500	0.7675	20.763	0	0	0
2020/08/03	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R023	05/08/2021			Bond Future	4.8809	107.6942	4.7943	107.8261	(1.774)	0.0000	0.0000	0
2020/08/03	R023	05/08/2021	5.31	Call	Bond Future	650.6000	0.6506	782.5500	0.7825	20.281	0	0	0
2020/08/03	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R023	05/08/2021	5.29	Call	Bond Future	620.3900	0.6204	752.3400	0.7523	21.269	0	0	0
2020/08/03	R035	06/08/2020	9.92	Put	Bond Future	6,543.7400	6.5437	6,848.7700	6.8488	4.661	0	0	0
2020/08/03	R035	06/08/2020	10.45	Put	Bond Future	2,943.4500	2.9435	3,169.0100	3.1690	7.663	0	0	500
2020/08/03	R035	06/08/2020	9.67	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	500
2020/08/03	R035	06/08/2020	9.00	Put	Bond Future	13,500.4200	13.5004	13,805.9700	13.8060	2.263	0	0	0
2020/08/03	R035	06/08/2020			Bond Future	10.8827	89.4692	10.9303	89.1636	0.437	0.0000	0.0000	21,547
2020/08/03	R035	06/08/2020	9.92	Call	Bond Future	0.5200	0.0005	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R035	06/08/2020	9.09	Put	Bond Future	12,786.9900	12.7870	13,092.5400	13.0925	2.390	0	0	0
2020/08/03	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/08/03	R035	06/08/2020	9.67	Put	Bond Future	8,362.0100	8.3620	8,667.5400	8.6675	3.654	0	0	0
2020/08/03	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/08/03	R035	06/08/2020	9.93	Call	Bond Future	0.5900	0.0006	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R035	06/08/2020	9.91	Put	Bond Future	6,615.4400	6.6154	6,920.5300	6.9205	4.612	0	0	0
2020/08/03	R035	06/08/2020	10.45	Call	Bond Future	89.8300	0.0898	9.8400	0.0098	(89.046)	0	0	0
2020/08/03	R035	06/08/2020	9.93	Put	Bond Future	6,472.1200	6.4721	6,777.0800	6.7771	4.712	0	0	0
2020/08/03	R035	06/08/2020	9.91	Call	Bond Future	0.4600	0.0005	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R035	06/08/2020	8.75	Put	Bond Future	15,521.4900	15.5215	15,827.0400	15.8270	1.969	0	0	0
2020/08/03	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/08/03	R035	05/11/2020	10.34	Put	Bond Future	6,810.9100	6.8109	6,973.1600	6.9732	2.382	0	0	0
2020/08/03	R035	05/11/2020			Bond Future	11.1083	85.8901	11.1580	85.5809	0.447	0.0000	0.0000	101,623
2020/08/03	R035	05/11/2020	10.33	Call	Bond Future	1,784.3000	1.7843	1,638.4300	1.6384	(8.175)	0	0	0
2020/08/03	R035	05/11/2020	10.33	Put	Bond Future	6,857.9900	6.8580	7,021.2500	7.0213	2.381	0	0	0
2020/08/03	R035	05/11/2020	10.34	Call	Bond Future	1,805.2200	1.8052	1,658.3400	1.6583	(8.136)	0	0	0
2020/08/03	R035	05/11/2020	10.32	Call	Bond Future	1,763.5300	1.7635	1,618.6800	1.6187	(8.214)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/03	R035	05/11/2020	10.32	Put	Bond Future	6,905.3000	6.9053	7,069.5800	7.0696	2.379	0	0	0
2020/08/03	R035	04/02/2021	11.14	Put	Bond Future	5,679.1400	5.6791	5,800.2000	5.8002	2.132	0	0	650
2020/08/03	R035	04/02/2021	10.04	Put	Bond Future	10,396.1300	10.3961	10,591.5100	10.5915	1.879	0	0	0
2020/08/03	R035	04/02/2021	10.14	Put	Bond Future	9,869.2800	9.8693	10,058.1600	10.0582	1.914	0	0	650
2020/08/03	R035	04/02/2021	10.05	Call	Bond Future	1,964.8900	1.9649	1,846.6600	1.8467	(6.017)	0	0	0
2020/08/03	R035	04/02/2021			Bond Future	11.3395	86.8395	11.3914	86.5265	0.457	0.0000	0.0000	0
2020/08/03	R035	04/02/2021	10.06	Call	Bond Future	1,981.2400	1.9812	1,862.3600	1.8624	(6.000)	0	0	0
2020/08/03	R035	04/02/2021	10.06	Put	Bond Future	10,289.4000	10.2894	10,483.4800	10.4835	1.886	0	0	0
2020/08/03	R035	04/02/2021	10.14	Call	Bond Future	2,115.4200	2.1154	1,991.3400	1.9913	(5.866)	0	0	0
2020/08/03	R035	04/02/2021	11.14	Call	Bond Future	4,458.6800	4.4587	4,266.7800	4.2668	(4.304)	0	0	0
2020/08/03	R035	04/02/2021	10.04	Call	Bond Future	1,948.6300	1.9486	1,831.0500	1.8310	(6.034)	0	0	0
2020/08/03	R035	04/02/2021	10.05	Put	Bond Future	10,342.6800	10.3427	10,537.4100	10.5374	1.883	0	0	0
2020/08/03	R035	06/05/2021	12.77	Call	Bond Future	9,851.4500	9.8514	9,600.2900	9.6003	(2.549)	0	0	0
2020/08/03	R035	06/05/2021	11.55	Call	Bond Future	5,810.4100	5.8104	5,611.7300	5.6117	(3.419)	0	0	0
2020/08/03	R035	06/05/2021	10.24	Put	Bond Future	11,007.3800	11.0074	11,199.1500	11.1991	1.742	0	0	0
2020/08/03	R035	06/05/2021	12.35	Put	Bond Future	4,029.7500	4.0298	4,110.8300	4.1108	2.012	0	0	0
2020/08/03	R035	06/05/2021	12.37	Call	Bond Future	8,508.1700	8.5082	8,271.7100	8.2717	(2.779)	0	0	0
2020/08/03	R035	06/05/2021			Bond Future	11.5682	83.3550	11.6223	83.0382	0.467	0.0000	0.0000	0
2020/08/03	R035	06/05/2021	12.35	Call	Bond Future	8,436.7500	8.4367	8,201.1000	8.2011	(2.793)	0	0	0
2020/08/03	R035	06/05/2021	12.37	Put	Bond Future	3,993.1200	3.9931	4,073.3900	4.0734	2.010	0	0	0
2020/08/03	R035	06/05/2021	12.77	Put	Bond Future	3,222.2000	3.2222	3,287.7700	3.2878	2.035	0	0	1,650
2020/08/03	R035	06/05/2021	11.55	Put	Bond Future	5,917.4700	5.9175	6,035.5200	6.0355	1.995	0	0	1,650
2020/08/03	R035	06/05/2021	10.24	Call	Bond Future	2,623.9800	2.6240	2,499.0200	2.4990	(4.762)	0	0	793
2020/08/03	R035	06/05/2021	12.36	Put	Bond Future	4,011.3900	4.0114	4,092.0700	4.0921	2.011	0	0	0
2020/08/03	R035	06/05/2021	10.81	Put	Bond Future	8,448.9100	8.4489	8,607.9900	8.6080	1.883	0	0	0
2020/08/03	R035	06/05/2021	10.81	Call	Bond Future	3,810.4000	3.8104	3,652.7500	3.6527	(4.137)	0	0	1,650
2020/08/03	R035	06/05/2021	12.02	Call	Bond Future	7,292.7000	7.2927	7,071.1900	7.0712	(3.037)	0	0	0
2020/08/03	R035	06/05/2021	12.02	Put	Bond Future	4,701.6800	4.7017	4,796.9000	4.7969	2.025	0	0	793
2020/08/03	R035	06/05/2021	11.32	Call	Bond Future	5,146.3900	5.1464	4,959.8600	4.9599	(3.624)	0	0	0
2020/08/03	R035	06/05/2021	11.32	Put	Bond Future	6,623.6700	6.6237	6,753.8700	6.7539	1.966	0	0	793
2020/08/03	R035	06/05/2021	12.36	Call	Bond Future	8,472.4400	8.4724	8,236.3900	8.2364	(2.786)	0	0	0
2020/08/03	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R035	05/08/2021			Bond Future	11.8262	84.2458	11.8827	83.9257	0.478	0.0000	0.0000	0
2020/08/03	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R035	05/08/2021	5.29	Put	Bond Future	54,078.2100	54.0782	54,398.2800	54.3983	0.592	0	0	0
2020/08/03	R035	05/08/2021	5.31	Put	Bond Future	53,844.9200	53.8449	54,164.9900	54.1650	0.594	0	0	0
2020/08/03	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R035	05/08/2021	5.30	Put	Bond Future	53,961.5000	53.9615	54,281.5700	54.2816	0.593	0	0	0
2020/08/03	R186	06/08/2020	8.38	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R186	06/08/2020	7.45	Call	Bond Future	365.2400	0.3652	265.4000	0.2654	(27.335)	0	0	2,500
2020/08/03	R186	06/08/2020	9.00	Call	Bond Future	7,733.4100	7.7334	7,854.0600	7.8541	1.560	0	0	900
2020/08/03	R186	06/08/2020	8.00	Call	Bond Future	2,616.6600	2.6167	2,724.1600	2.7242	4.108	0	0	900
2020/08/03	R186	06/08/2020	8.25	Call	Bond Future	3,915.2400	3.9152	4,034.9900	4.0350	3.059	0	0	0
2020/08/03	R186	06/08/2020			Bond Future	7.5146	116.3456	7.4925	116.4662	(0.295)	0.0000	0.0000	35,101
2020/08/03	R186	06/08/2020	8.37	Call	Bond Future	4,537.1100	4.5371	4,657.5600	4.6576	2.655	0	0	0
2020/08/03	R186	06/08/2020	8.37	Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	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
2020/08/03	R186	06/08/2020	8.38	Call	Bond Future	4,588.7700	4.5888	4,709.2400	4.7092	2.625	0	0	0
2020/08/03	R186	06/08/2020	7.45	Put	Bond Future	717.4600	0.7175	496.9700	0.4970	(30.732)	0	0	2,500
2020/08/03	R186	06/08/2020	8.00	Put	Bond Future	13.7500	0.0138	0.6000	0.0006	(95.636)	0	0	15,177
2020/08/03	R186	06/08/2020	8.25	Put	Bond Future	0.9000	0.0009	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R186	06/08/2020	8.36	Call	Bond Future	4,485.4300	4.4854	4,605.8500	4.6058	2.685	0	0	0
2020/08/03	R186	06/08/2020	8.36	Put	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R186	05/11/2020	7.50	Call	Bond Future	1,820.8100	1.8208	1,838.8800	1.8389	0.992	0	0	80
2020/08/03	R186	05/11/2020	8.00	Put	Bond Future	1,628.4400	1.6284	1,547.5000	1.5475	(4.970)	0	0	0
2020/08/03	R186	05/11/2020	8.65	Call	Bond Future	5,533.9500	5.5339	5,604.1200	5.6041	1.268	0	0	0
2020/08/03	R186	05/11/2020	8.64	Put	Bond Future	732.0100	0.7320	680.5900	0.6806	(7.024)	0	0	0
2020/08/03	R186	05/11/2020			Bond Future	7.6997	117.5070	7.6764	117.6282	(0.302)	0.0000	0.0000	86,695
2020/08/03	R186	05/11/2020	7.00	Put	Bond Future	4,619.6200	4.6196	4,501.8500	4.5019	(2.549)	0	0	0
2020/08/03	R186	05/11/2020	7.00	Call	Bond Future	903.7600	0.9038	907.1600	0.9072	0.376	0	0	1,200
2020/08/03	R186	05/11/2020	8.66	Call	Bond Future	5,573.8100	5.5738	5,644.3900	5.6444	1.266	0	0	0
2020/08/03	R186	05/11/2020	8.66	Put	Bond Future	713.1400	0.7131	662.5500	0.6625	(7.094)	0	0	0
2020/08/03	R186	05/11/2020	7.50	Put	Bond Future	2,865.9400	2.8659	2,762.8400	2.7628	(3.597)	0	0	0
2020/08/03	R186	05/11/2020	6.50	Put	Bond Future	6,855.9000	6.8559	6,732.0100	6.7320	(1.807)	0	0	0
2020/08/03	R186	05/11/2020	8.00	Call	Bond Future	3,177.5800	3.1776	3,217.8100	3.2178	1.266	0	0	1,200
2020/08/03	R186	05/11/2020	7.84	Put	Bond Future	1,970.0200	1.9700	1,881.4500	1.8815	(4.496)	0	0	0
2020/08/03	R186	05/11/2020	9.26	Put	Bond Future	273.8200	0.2738	247.3500	0.2473	(9.667)	0	0	3,500
2020/08/03	R186	05/11/2020	8.65	Put	Bond Future	722.5200	0.7225	671.5200	0.6715	(7.059)	0	0	0
2020/08/03	R186	05/11/2020	8.64	Call	Bond Future	5,494.1700	5.4942	5,563.9200	5.5639	1.270	0	0	0
2020/08/03	R186	05/11/2020	6.50	Call	Bond Future	390.3300	0.3903	387.6100	0.3876	(0.697)	0	0	80
2020/08/03	R186	05/11/2020	7.84	Call	Bond Future	2,697.1600	2.6972	2,729.7600	2.7298	1.209	0	0	3,500
2020/08/03	R186	05/11/2020	8.34	Put	Bond Future	1,072.9000	1.0729	1,008.1800	1.0082	(6.032)	0	0	0
2020/08/03	R186	05/11/2020	8.34	Call	Bond Future	4,343.7300	4.3437	4,400.1800	4.4002	1.300	0	0	3,500
2020/08/03	R186	05/11/2020	9.26	Call	Bond Future	8,037.6500	8.0376	8,132.3500	8.1324	1.178	0	0	0
2020/08/03	R186	04/02/2021	8.15	Call	Bond Future	3,690.0400	3.6900	3,738.0800	3.7381	1.302	0	0	0
2020/08/03	R186	04/02/2021			Bond Future	7.8823	113.5247	7.8578	113.6467	(0.311)	0.0000	0.0000	0
2020/08/03	R186	04/02/2021	8.15	Put	Bond Future	2,369.4500	2.3694	2,295.5200	2.2955	(3.120)	0	0	0
2020/08/03	R186	04/02/2021	8.16	Call	Bond Future	3,718.6400	3.7186	3,767.0200	3.7670	1.301	0	0	0
2020/08/03	R186	04/02/2021	8.17	Put	Bond Future	2,328.5700	2.3286	2,255.3100	2.2553	(3.146)	0	0	0
2020/08/03	R186	04/02/2021	8.16	Put	Bond Future	2,349.1000	2.3491	2,275.5100	2.2755	(3.133)	0	0	0
2020/08/03	R186	04/02/2021	8.17	Call	Bond Future	3,747.0400	3.7470	3,795.7500	3.7957	1.300	0	0	0
2020/08/03	R186	06/05/2021	10.76	Put	Bond Future	343.3900	0.3434	326.4800	0.3265	(4.924)	0	0	0
2020/08/03	R186	06/05/2021	10.77	Call	Bond Future	12,234.2300	12.2342	12,340.5100	12.3405	0.869	0	0	0
2020/08/03	R186	06/05/2021			Bond Future	8.0750	114.8222	8.0491	114.9453	(0.321)	0.0000	0.0000	0
2020/08/03	R186	06/05/2021	10.78	Call	Bond Future	12,271.5200	12.2715	12,377.9300	12.3779	0.867	0	0	0
2020/08/03	R186	06/05/2021	10.78	Put	Bond Future	335.8600	0.3359	319.2300	0.3192	(4.951)	0	0	0
2020/08/03	R186	06/05/2021	10.76	Call	Bond Future	12,196.9700	12.1970	12,303.1000	12.3031	0.870	0	0	0
2020/08/03	R186	06/05/2021	10.77	Put	Bond Future	339.6000	0.3396	322.8400	0.3228	(4.935)	0	0	0
2020/08/03	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R186	05/08/2021	8.61	Call	Bond Future	1,346.0400	1.3460	1,470.5300	1.4705	9.249	0	0	0
2020/08/03	R186	05/08/2021			Bond Future	8.3088	110.7680	8.2812	110.8925	(0.332)	0.0000	0.0000	0
2020/08/03	R186	05/08/2021	8.62	Call	Bond Future	1,390.3800	1.3904	1,514.8700	1.5149	8.954	0	0	0
2020/08/03	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R186	05/08/2021	8.63	Call	Bond Future	1,434.6800	1.4347	1,559.1700	1.5592	8.677	0	0	0
2020/08/03	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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2020/08/03	R197	06/08/2020			Bond Future	305.0615	305.0615	305.1722	305.1722	0.036	0.0000	0.0000	1,442
2020/08/03	R197	05/11/2020			Bond Future	308.1821	308.1821	308.2921	308.2921	0.036	0.0000	0.0000	2,556
2020/08/03	R197	04/02/2021			Bond Future	303.8213	303.8213	303.9311	303.9311	0.036	0.0000	0.0000	0
2020/08/03	R197	06/05/2021			Bond Future	307.3636	307.3636	307.4740	307.4740	0.036	0.0000	0.0000	0
2020/08/03	R197	05/08/2021			Bond Future	302.7336	302.7336	302.8456	302.8456	0.037	0.0000	0.0000	0
2020/08/03	R202	06/08/2020			Bond Future	205.7963	205.7963	206.2417	206.2417	0.216	0.0000	0.0000	3,130
2020/08/03	R202	05/11/2020			Bond Future	207.9015	207.9015	208.3503	208.3503	0.216	0.0000	0.0000	8,104
2020/08/03	R202	04/02/2021			Bond Future	206.0845	206.0845	206.5373	206.5373	0.220	0.0000	0.0000	0
2020/08/03	R202	06/05/2021			Bond Future	208.4868	208.4868	208.9445	208.9445	0.220	0.0000	0.0000	0
2020/08/03	R202	05/08/2021			Bond Future	206.5224	206.5224	206.9853	206.9853	0.224	0.0000	0.0000	0
2020/08/03	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R208	06/08/2020			Bond Future	3.4899	104.4919	3.5324	104.4650	1.217	0.0000	0.0000	15,169
2020/08/03	R208	06/08/2020	5.56	Call	Bond Future	1,298.4900	1.2985	1,271.5500	1.2716	(2.075)	0	0	0
2020/08/03	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R208	06/08/2020	5.57	Call	Bond Future	1,304.6900	1.3047	1,277.7500	1.2778	(2.065)	0	0	0
2020/08/03	R208	06/08/2020	5.55	Call	Bond Future	1,292.2900	1.2923	1,265.3500	1.2653	(2.085)	0	0	0
2020/08/03	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R208	05/11/2020	4.78	Call	Bond Future	644.0600	0.6441	616.2200	0.6162	(4.323)	0	0	0
2020/08/03	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R208	05/11/2020			Bond Future	3.1176	102.1448	3.1890	102.1170	2.291	0.0000	0.0000	7,525
2020/08/03	R208	05/11/2020	4.79	Call	Bond Future	647.9100	0.6479	620.0700	0.6201	(4.297)	0	0	0
2020/08/03	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R208	05/11/2020	4.77	Call	Bond Future	640.2100	0.6402	612.3700	0.6124	(4.349)	0	0	0
2020/08/03	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R209	06/08/2020	5.55	Put	Bond Future	40,953.2200	40.9532	41,219.0700	41.2191	0.649	0	0	0
2020/08/03	R209	06/08/2020			Bond Future	10.7457	68.5799	10.7936	68.3141	0.446	0.0000	0.0000	46,626
2020/08/03	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R209	06/08/2020	5.57	Put	Bond Future	40,736.4100	40.7364	41,002.2600	41.0023	0.653	0	0	0
2020/08/03	R209	06/08/2020	5.56	Put	Bond Future	40,844.7400	40.8447	41,110.5900	41.1106	0.651	0	0	0
2020/08/03	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R209	05/11/2020	10.02	Call	Bond Future	1,413.4800	1.4135	1,293.8900	1.2939	(8.461)	0	0	0
2020/08/03	R209	05/11/2020			Bond Future	10.9434	66.1254	10.9932	65.8565	0.455	0.0000	0.0000	25,945
2020/08/03	R209	05/11/2020	10.00	Call	Bond Future	1,382.4600	1.3825	1,264.5000	1.2645	(8.533)	0	0	0
2020/08/03	R209	05/11/2020	10.00	Put	Bond Future	6,802.5700	6.8026	6,953.5300	6.9535	2.219	0	0	0
2020/08/03	R209	05/11/2020	10.02	Put	Bond Future	6,712.0800	6.7121	6,861.4100	6.8614	2.225	0	0	0
2020/08/03	R209	05/11/2020	10.01	Call	Bond Future	1,397.8500	1.3978	1,279.0800	1.2791	(8.497)	0	0	0
2020/08/03	R209	05/11/2020	10.01	Put	Bond Future	6,757.1700	6.7572	6,907.3200	6.9073	2.222	0	0	0
2020/08/03	R209	04/02/2021	10.12	Put	Bond Future	7,920.4800	7.9205	8,072.0900	8.0721	1.914	0	0	0
2020/08/03	R209	04/02/2021			Bond Future	11.1406	66.8568	11.1923	66.5846	0.464	0.0000	0.0000	0
2020/08/03	R209	04/02/2021	10.11	Call	Bond Future	2,170.1800	2.1702	2,050.1600	2.0502	(5.530)	0	0	0
2020/08/03	R209	04/02/2021	10.11	Put	Bond Future	7,963.7100	7.9637	8,115.8900	8.1159	1.911	0	0	0
2020/08/03	R209	04/02/2021	10.12	Call	Bond Future	2,186.7000	2.1867	2,066.1100	2.0661	(5.515)	0	0	0
2020/08/03	R209	04/02/2021	10.10	Call	Bond Future	2,153.7300	2.1537	2,034.2900	2.0343	(5.546)	0	0	0

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2020/08/03	R209	04/02/2021	10.10	Put	Bond Future	8,007.0800	8.0071	8,159.8400	8.1598	1.908	0	0	0
2020/08/03	R209	06/05/2021	12.25	Put	Bond Future	3,255.0100	3.2550	3,320.0600	3.3201	1.998	0	0	1,000
2020/08/03	R209	06/05/2021	12.23	Put	Bond Future	3,286.0500	3.2861	3,351.7600	3.3518	2.000	0	0	0
2020/08/03	R209	06/05/2021	12.22	Call	Bond Future	7,596.1800	7.5962	7,386.7100	7.3867	(2.758)	0	0	0
2020/08/03	R209	06/05/2021			Bond Future	11.3415	64.4799	11.3953	64.2044	0.474	0.0000	0.0000	460
2020/08/03	R209	06/05/2021	10.25	Put	Bond Future	8,717.0900	8.7171	8,870.5100	8.8705	1.760	0	0	0
2020/08/03	R209	06/05/2021	10.25	Call	Bond Future	2,723.8800	2.7239	2,601.7900	2.6018	(4.482)	0	0	1,000
2020/08/03	R209	06/05/2021	11.25	Call	Bond Future	4,875.5900	4.8756	4,704.8400	4.7048	(3.502)	0	0	0
2020/08/03	R209	06/05/2021	11.25	Put	Bond Future	5,349.0500	5.3490	5,453.8100	5.4538	1.958	0	0	1,000
2020/08/03	R209	06/05/2021	12.25	Call	Bond Future	7,688.4500	7.6885	7,477.9900	7.4780	(2.737)	0	0	0
2020/08/03	R209	06/05/2021	12.23	Call	Bond Future	7,626.8400	7.6268	7,417.0400	7.4170	(2.751)	0	0	0
2020/08/03	R209	06/05/2021	12.22	Put	Bond Future	3,301.7900	3.3018	3,367.8300	3.3678	2.000	0	0	0
2020/08/03	R209	06/05/2021	12.24	Call	Bond Future	7,657.7400	7.6577	7,447.6100	7.4476	(2.744)	0	0	0
2020/08/03	R209	06/05/2021	12.24	Put	Bond Future	3,270.5900	3.2706	3,335.9700	3.3360	1.999	0	0	0
2020/08/03	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R209	05/08/2021			Bond Future	11.5635	65.1688	11.6193	64.8905	0.483	0.0000	0.0000	0
2020/08/03	R209	05/08/2021	11.80	Call	Bond Future	1,166.7100	1.1667	888.3900	0.8884	(23.855)	0	0	0
2020/08/03	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R209	05/08/2021	11.81	Call	Bond Future	1,215.3400	1.2153	937.0200	0.9370	(22.901)	0	0	0
2020/08/03	R209	05/08/2021	11.79	Call	Bond Future	1,118.0200	1.1180	839.7000	0.8397	(24.894)	0	0	0
2020/08/03	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R210	06/08/2020			Bond Future	182.5764	182.5764	183.0243	183.0243	0.245	0.0000	0.0000	1,331
2020/08/03	R210	05/11/2020			Bond Future	181.7697	181.7697	182.2211	182.2211	0.248	0.0000	0.0000	2,374
2020/08/03	R210	04/02/2021			Bond Future	183.8228	183.8228	184.2785	184.2785	0.248	0.0000	0.0000	0
2020/08/03	R210	06/05/2021			Bond Future	183.2561	183.2561	183.7166	183.7166	0.251	0.0000	0.0000	0
2020/08/03	R210	05/08/2021			Bond Future	185.2595	185.2595	185.7253	185.7253	0.251	0.0000	0.0000	0
2020/08/03	R212	06/08/2020			Bond Future	165.5965	165.5965	165.6272	165.6272	0.019	0.0000	0.0000	5,346
2020/08/03	R212	05/11/2020			Bond Future	167.2904	167.2904	167.3205	167.3205	0.018	0.0000	0.0000	6,667
2020/08/03	R212	04/02/2021			Bond Future	166.8853	166.8853	166.9151	166.9151	0.018	0.0000	0.0000	0
2020/08/03	R212	06/05/2021			Bond Future	168.8308	168.8308	168.8604	168.8604	0.018	0.0000	0.0000	0
2020/08/03	R212	05/08/2021			Bond Future	168.3495	168.3495	168.3797	168.3797	0.018	0.0000	0.0000	0
2020/08/03	R213	06/08/2020	9.31	Call	Bond Future	68.0200	0.0680	7.6000	0.0076	(88.827)	0	0	0
2020/08/03	R213	06/08/2020			Bond Future	9.7159	85.4523	9.7538	85.2361	0.389	0.0000	0.0000	5,216
2020/08/03	R213	06/08/2020	9.29	Call	Bond Future	58.2500	0.0583	5.7400	0.0057	(90.146)	0	0	0
2020/08/03	R213	06/08/2020	9.29	Put	Bond Future	2,544.9200	2.5449	2,708.6600	2.7087	6.434	0	0	0
2020/08/03	R213	06/08/2020	9.31	Put	Bond Future	2,435.7300	2.4357	2,591.5600	2.5916	6.398	0	0	0
2020/08/03	R213	06/08/2020	9.30	Call	Bond Future	62.9800	0.0630	6.6100	0.0066	(89.505)	0	0	0
2020/08/03	R213	06/08/2020	9.30	Put	Bond Future	2,490.1400	2.4901	2,650.0200	2.6500	6.421	0	0	0
2020/08/03	R213	05/11/2020	9.60	Put	Bond Future	4,134.9400	4.1349	4,213.7700	4.2138	1.906	0	0	0
2020/08/03	R213	05/11/2020	9.59	Call	Bond Future	2,313.0100	2.3130	2,173.6600	2.1737	(6.025)	0	0	0
2020/08/03	R213	05/11/2020			Bond Future	9.9189	82.7779	9.9584	82.5590	0.398	0.0000	0.0000	15,574
2020/08/03	R213	05/11/2020	9.60	Call	Bond Future	2,336.5200	2.3365	2,196.4600	2.1965	(5.994)	0	0	0
2020/08/03	R213	05/11/2020	9.59	Put	Bond Future	4,168.6600	4.1687	4,248.2000	4.2482	1.908	0	0	0
2020/08/03	R213	05/11/2020	9.61	Call	Bond Future	2,360.1800	2.3602	2,219.4000	2.2194	(5.965)	0	0	0
2020/08/03	R213	05/11/2020	9.61	Put	Bond Future	4,101.4200	4.1014	4,179.5300	4.1795	1.904	0	0	0

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2020/08/03	R213	04/02/2021	9.40	Call	Bond Future	2,404.3600	2.4044	2,293.0900	2.2931	(4.628)	0	0	0
2020/08/03	R213	04/02/2021	9.39	Put	Bond Future	6,482.7100	6.4827	6,593.6600	6.5937	1.711	0	0	0
2020/08/03	R213	04/02/2021			Bond Future	10.1255	83.6929	10.1667	83.4712	0.407	0.0000	0.0000	0
2020/08/03	R213	04/02/2021	9.41	Call	Bond Future	2,424.2700	2.4243	2,312.4600	2.3125	(4.612)	0	0	0
2020/08/03	R213	04/02/2021	9.41	Put	Bond Future	6,407.4300	6.4074	6,517.3100	6.5173	1.715	0	0	0
2020/08/03	R213	04/02/2021	9.40	Put	Bond Future	6,444.9900	6.4450	6,555.4100	6.5554	1.713	0	0	0
2020/08/03	R213	04/02/2021	9.39	Call	Bond Future	2,384.5500	2.3846	2,273.8100	2.2738	(4.644)	0	0	0
2020/08/03	R213	06/05/2021	11.91	Put	Bond Future	1,911.1000	1.9111	1,943.4400	1.9434	1.692	0	0	0
2020/08/03	R213	06/05/2021			Bond Future	10.3305	81.1180	10.3734	80.8936	0.415	0.0000	0.0000	0
2020/08/03	R213	06/05/2021	11.90	Call	Bond Future	9,616.0100	9.6160	9,424.1900	9.4242	(1.995)	0	0	0
2020/08/03	R213	06/05/2021	11.90	Put	Bond Future	1,924.2900	1.9243	1,956.8500	1.9569	1.692	0	0	0
2020/08/03	R213	06/05/2021	11.91	Call	Bond Future	9,648.6000	9.6486	9,456.5600	9.4566	(1.990)	0	0	0
2020/08/03	R213	06/05/2021	11.89	Call	Bond Future	9,583.4600	9.5835	9,391.8600	9.3919	(1.999)	0	0	0
2020/08/03	R213	06/05/2021	11.89	Put	Bond Future	1,937.5600	1.9376	1,970.3400	1.9703	1.692	0	0	0
2020/08/03	R213	05/08/2021	10.85	Call	Bond Future	1,428.1600	1.4282	1,201.4100	1.2014	(15.877)	0	0	0
2020/08/03	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R213	05/08/2021			Bond Future	10.5650	81.9851	10.6098	81.7584	0.424	0.0000	0.0000	0
2020/08/03	R213	05/08/2021	10.86	Call	Bond Future	1,477.6600	1.4777	1,250.9100	1.2509	(15.345)	0	0	0
2020/08/03	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R213	05/08/2021	10.84	Call	Bond Future	1,378.6200	1.3786	1,151.8700	1.1519	(16.448)	0	0	0
2020/08/03	R214	06/08/2020	9.98	Put	Bond Future	6,422.2200	6.4222	6,774.9900	6.7750	5.493	0	0	0
2020/08/03	R214	06/08/2020	9.97	Call	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R214	06/08/2020			Bond Future	11.0354	66.3292	11.0983	65.9762	0.571	0.0000	0.0000	11,340
2020/08/03	R214	06/08/2020	9.98	Call	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R214	06/08/2020	9.97	Put	Bond Future	6,487.9100	6.4879	6,840.7100	6.8407	5.438	0	0	0
2020/08/03	R214	06/08/2020	9.99	Call	Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R214	06/08/2020	9.99	Put	Bond Future	6,356.6300	6.3566	6,709.3700	6.7094	5.549	0	0	0
2020/08/03	R214	05/11/2020	10.26	Put	Bond Future	7,114.1300	7.1141	7,328.3600	7.3284	3.011	0	0	0
2020/08/03	R214	05/11/2020			Bond Future	11.2301	63.7159	11.2955	63.3590	0.583	0.0000	0.0000	16,175
2020/08/03	R214	05/11/2020	10.25	Call	Bond Future	1,400.1000	1.4001	1,258.4500	1.2584	(10.117)	0	0	0
2020/08/03	R214	05/11/2020	10.25	Put	Bond Future	7,161.3700	7.1614	7,376.6300	7.3766	3.006	0	0	0
2020/08/03	R214	05/11/2020	10.26	Call	Bond Future	1,415.8500	1.4159	1,273.1700	1.2732	(10.077)	0	0	0
2020/08/03	R214	05/11/2020	10.24	Call	Bond Future	1,385.1300	1.3851	1,244.4600	1.2445	(10.156)	0	0	0
2020/08/03	R214	05/11/2020	10.24	Put	Bond Future	7,209.4900	7.2095	7,425.7300	7.4257	2.999	0	0	0
2020/08/03	R214	04/02/2021	10.33	Call	Bond Future	2,159.5800	2.1596	2,013.0400	2.0130	(6.786)	0	0	0
2020/08/03	R214	04/02/2021			Bond Future	11.4283	64.4203	11.4965	64.0591	0.597	0.0000	0.0000	0
2020/08/03	R214	04/02/2021	10.31	Call	Bond Future	2,126.7600	2.1268	1,981.6900	1.9817	(6.821)	0	0	0
2020/08/03	R214	04/02/2021	10.31	Put	Bond Future	8,575.6000	8.5756	8,791.7400	8.7917	2.520	0	0	0
2020/08/03	R214	04/02/2021	10.33	Put	Bond Future	8,483.8000	8.4838	8,698.4700	8.6985	2.530	0	0	0
2020/08/03	R214	04/02/2021	10.32	Call	Bond Future	2,143.1300	2.1431	1,997.3200	1.9973	(6.804)	0	0	0
2020/08/03	R214	04/02/2021	10.32	Put	Bond Future	8,529.6200	8.5296	8,745.0200	8.7450	2.525	0	0	0
2020/08/03	R214	06/05/2021	12.26	Call	Bond Future	7,018.5500	7.0186	6,760.2300	6.7602	(3.681)	0	0	0
2020/08/03	R214	06/05/2021	12.25	Put	Bond Future	3,876.9900	3.8770	3,984.6400	3.9846	2.777	0	0	0
2020/08/03	R214	06/05/2021			Bond Future	11.6230	61.8776	11.6939	61.5121	0.610	0.0000	0.0000	0
2020/08/03	R214	06/05/2021	12.27	Call	Bond Future	7,048.1600	7.0482	6,789.3700	6.7894	(3.672)	0	0	0
2020/08/03	R214	06/05/2021	12.27	Put	Bond Future	3,841.4500	3.8414	3,948.1400	3.9481	2.777	0	0	0

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2020/08/03	R214	06/05/2021	12.26	Put	Bond Future	3,859.2800	3.8593	3,966.4400	3.9664	2.777	0	0	0
2020/08/03	R214	06/05/2021	12.25	Call	Bond Future	6,988.7500	6.9888	6,730.9200	6.7309	(3.689)	0	0	0
2020/08/03	R214	05/08/2021	12.01	Call	Bond Future	840.2800	0.8403	470.9700	0.4710	(43.951)	0	0	0
2020/08/03	R214	05/08/2021			Bond Future	11.8409	62.5389	11.9147	62.1695	0.624	0.0000	0.0000	0
2020/08/03	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R214	05/08/2021	12.02	Call	Bond Future	889.3600	0.8894	520.0500	0.5201	(41.525)	0	0	0
2020/08/03	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R214	05/08/2021	12.03	Call	Bond Future	938.3800	0.9384	569.0700	0.5691	(39.356)	0	0	0
2020/08/03	R248	06/08/2020	10.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R248	06/08/2020	11.80	Call	Bond Future	2,371.1100	2.3711	1,819.0400	1.8190	(23.283)	0	0	470
2020/08/03	R248	06/08/2020	12.75	Call	Bond Future	7,703.8600	7.7039	7,256.2300	7.2562	(5.810)	0	0	814
2020/08/03	R248	06/08/2020	10.35	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	640
2020/08/03	R248	06/08/2020	11.85	Put	Bond Future	198.2800	0.1983	102.2500	0.1022	(48.432)	0	0	0
2020/08/03	R248	06/08/2020	9.00	Put	Bond Future	20,099.5400	20.0995	20,546.4500	20.5464	2.223	0	0	0
2020/08/03	R248	06/08/2020			Bond Future	11.4719	81.2851	11.5397	80.8382	0.591	0.0000	0.0000	15,395
2020/08/03	R248	06/08/2020	10.18	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R248	06/08/2020	10.18	Put	Bond Future	9,494.3200	9.4943	9,941.2200	9.9412	4.707	0	0	0
2020/08/03	R248	06/08/2020	10.35	Put	Bond Future	8,130.3400	8.1303	8,577.1400	8.5771	5.495	0	0	0
2020/08/03	R248	06/08/2020	11.85	Call	Bond Future	2,632.8400	2.6328	2,089.9000	2.0899	(20.622)	0	0	0
2020/08/03	R248	06/08/2020	11.15	Put	Bond Future	2,410.6000	2.4106	2,674.2400	2.6742	10.937	0	0	0
2020/08/03	R248	06/08/2020	11.15	Call	Bond Future	222.6200	0.2226	39.3500	0.0394	(82.324)	0	0	0
2020/08/03	R248	06/08/2020	10.85	Put	Bond Future	4,355.2000	4.3552	4,775.9600	4.7760	9.661	0	0	0
2020/08/03	R248	06/08/2020	10.85	Call	Bond Future	26.9200	0.0269	0.7700	0.0008	(97.140)	0	0	640
2020/08/03	R248	06/08/2020	9.25	Put	Bond Future	17,673.5800	17.6736	18,120.4900	18.1205	2.529	0	0	0
2020/08/03	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/08/03	R248	06/08/2020	10.20	Put	Bond Future	9,331.8800	9.3319	9,778.7800	9.7788	4.789	0	0	0
2020/08/03	R248	06/08/2020	11.80	Put	Bond Future	250.5400	0.2505	145.3800	0.1454	(41.973)	0	0	0
2020/08/03	R248	06/08/2020	12.75	Put	Bond Future	0.7300	0.0007	0.0100	0.0000	(98.630)	0	0	0
2020/08/03	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/08/03	R248	06/08/2020	10.19	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/03	R248	06/08/2020	10.19	Put	Bond Future	9,413.0400	9.4130	9,859.9400	9.8599	4.748	0	0	0
2020/08/03	R248	06/08/2020	12.25	Put	Bond Future	23.6100	0.0236	3.2900	0.0033	(86.065)	0	0	0
2020/08/03	R248	06/08/2020	12.25	Call	Bond Future	4,886.8200	4.8868	4,419.5900	4.4196	(9.561)	0	0	814
2020/08/03	R248	06/08/2020	11.10	Put	Bond Future	2,703.6800	2.7037	3,007.7800	3.0078	11.248	0	0	0
2020/08/03	R248	06/08/2020	11.10	Call	Bond Future	165.9600	0.1660	23.1500	0.0231	(86.051)	0	0	470
2020/08/03	R248	05/11/2020	10.02	Put	Bond Future	12,849.9500	12.8499	13,211.0500	13.2111	2.810	0	0	0
2020/08/03	R248	05/11/2020	10.03	Call	Bond Future	652.3000	0.6523	560.5500	0.5605	(14.066)	0	0	0
2020/08/03	R248	05/11/2020			Bond Future	11.6869	77.6873	11.7578	77.2354	0.606	0.0000	0.0000	107,594
2020/08/03	R248	05/11/2020	11.00	Put	Bond Future	6,822.5400	6.8225	7,064.7900	7.0648	3.551	0	0	0
2020/08/03	R248	05/11/2020	11.00	Call	Bond Future	2,176.9800	2.1770	1,967.3600	1.9674	(9.629)	0	0	950
2020/08/03	R248	05/11/2020	10.00	Put	Bond Future	12,998.7300	12.9987	13,361.7800	13.3618	2.793	0	0	0
2020/08/03	R248	05/11/2020	10.00	Call	Bond Future	624.6500	0.6247	535.8300	0.5358	(14.219)	0	0	950
2020/08/03	R248	05/11/2020	10.04	Call	Bond Future	661.7100	0.6617	568.9800	0.5690	(14.014)	0	0	0
2020/08/03	R248	05/11/2020	10.04	Put	Bond Future	12,702.1100	12.7021	13,061.2500	13.0613	2.827	0	0	0
2020/08/03	R248	05/11/2020	10.02	Call	Bond Future	642.9800	0.6430	552.2100	0.5522	(14.117)	0	0	0
2020/08/03	R248	05/11/2020	10.03	Put	Bond Future	12,775.9100	12.7759	13,136.0300	13.1360	2.819	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
2020/08/03	R248	04/02/2021	10.46	Call	Bond Future	1,873.6000	1.8736	1,725.0000	1.7250	(7.931)	0	0	0
2020/08/03	R248	04/02/2021	10.47	Put	Bond Future	11,859.9700	11.8600	12,167.7700	12.1678	2.595	0	0	0
2020/08/03	R248	04/02/2021			Bond Future	11.9077	78.5461	11.9819	78.0889	0.623	0.0000	0.0000	0
2020/08/03	R248	04/02/2021	10.46	Put	Bond Future	11,921.2500	11.9213	12,229.9400	12.2299	2.589	0	0	0
2020/08/03	R248	04/02/2021	10.47	Call	Bond Future	1,889.8400	1.8898	1,740.3500	1.7403	(7.910)	0	0	0
2020/08/03	R248	04/02/2021	10.48	Call	Bond Future	1,906.1700	1.9062	1,755.7800	1.7558	(7.890)	0	0	0
2020/08/03	R248	04/02/2021	10.48	Put	Bond Future	11,798.9100	11.7989	12,105.8100	12.1058	2.601	0	0	0
2020/08/03	R248	06/05/2021	12.36	Call	Bond Future	6,896.5300	6.8965	6,599.3400	6.5993	(4.309)	0	0	0
2020/08/03	R248	06/05/2021			Bond Future	12.1255	75.0300	12.2030	74.5673	0.640	0.0000	0.0000	0
2020/08/03	R248	06/05/2021	12.34	Call	Bond Future	6,834.2300	6.8342	6,538.4000	6.5384	(4.329)	0	0	0
2020/08/03	R248	06/05/2021	12.34	Put	Bond Future	5,567.1800	5.5672	5,734.0400	5.7340	2.997	0	0	0
2020/08/03	R248	06/05/2021	12.36	Put	Bond Future	5,513.3900	5.5134	5,678.8900	5.6789	3.002	0	0	0
2020/08/03	R248	06/05/2021	12.35	Call	Bond Future	6,865.3600	6.8654	6,568.8500	6.5688	(4.319)	0	0	0
2020/08/03	R248	06/05/2021	12.35	Put	Bond Future	5,540.2200	5.5402	5,706.4000	5.7064	3.000	0	0	0
2020/08/03	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R248	05/08/2021			Bond Future	12.3698	75.8317	12.4511	75.3642	0.657	0.0000	0.0000	0
2020/08/03	R248	05/08/2021	12.51	Call	Bond Future	802.9000	0.8029	335.3700	0.3354	(58.230)	0	0	0
2020/08/03	R248	05/08/2021	12.52	Call	Bond Future	859.5400	0.8595	392.0100	0.3920	(54.393)	0	0	0
2020/08/03	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/03	R248	05/08/2021	12.50	Call	Bond Future	746.1700	0.7462	278.6400	0.2786	(62.657)	0	0	0

Total

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