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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2020 TO 05/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	2025	06/08/2020		Bond Future	138.1466	138.1466	138.1916	138.1916	0.033	0.0000	0.0000	3,043
2020/08/05	2025	05/11/2020		Bond Future	139.5225	139.5225	139.5652	139.5652	0.031	0.0000	0.0000	3,955

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	2025	04/02/2021			Bond Future	139.5266	139.5266	139.5678	139.5678	0.029	0.0000	0.0000	0
2020/08/05	2025	06/05/2021			Bond Future	141.0610	141.0610	141.1018	141.1018	0.029	0.0000	0.0000	0
2020/08/05	2025	05/08/2021			Bond Future	141.0146	141.0146	141.0565	141.0565	0.030	0.0000	0.0000	0
2020/08/05	2029	06/08/2020			Bond Future	98.9472	98.9472	98.3781	98.3781	(0.575)	0.0000	0.0000	1,855
2020/08/05	2029	05/11/2020			Bond Future	98.8102	98.8102	98.2333	98.2333	(0.584)	0.0000	0.0000	5,012
2020/08/05	2029	04/02/2021			Bond Future	99.8795	99.8795	99.2949	99.2949	(0.585)	0.0000	0.0000	0
2020/08/05	2029	06/05/2021			Bond Future	99.8408	99.8408	99.2492	99.2492	(0.593)	0.0000	0.0000	0
2020/08/05	2029	05/08/2021			Bond Future	100.8888	100.8888	100.2915	100.2915	(0.592)	0.0000	0.0000	0
2020/08/05	2030	06/08/2020	9.11	Call	Bond Future	42.5700	0.0426	21.9300	0.0219	(48.485)	0	0	0
2020/08/05	2030	06/08/2020	9.95	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	5,850
2020/08/05	2030	06/08/2020	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	06/08/2020	11.25	Call	Bond Future	10,388.6800	10.3887	10,677.4800	10.6775	2.780	0	0	0
2020/08/05	2030	06/08/2020	10.00	Call	Bond Future	3,808.9500	3.8089	4,097.7200	4.0977	7.581	0	0	470
2020/08/05	2030	06/08/2020	10.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/05	2030	06/08/2020	10.70	Call	Bond Future	7,576.9800	7.5770	7,865.7800	7.8658	3.812	0	0	470
2020/08/05	2030	06/08/2020	9.75	Put	Bond Future	3.0300	0.0030	0.0100	0.0000	(99.670)	0	0	0
2020/08/05	2030	06/08/2020	9.42	Call	Bond Future	708.5100	0.7085	849.4000	0.8494	19.885	0	0	0
2020/08/05	2030	06/08/2020			Bond Future	9.3315	92.0038	9.2823	92.2926	(0.527)	0.0000	0.0000	74,456
2020/08/05	2030	06/08/2020	9.09	Call	Bond Future	32.5900	0.0326	14.6700	0.0147	(54.986)	0	0	0
2020/08/05	2030	06/08/2020	9.09	Put	Bond Future	1,461.5300	1.4615	1,154.8100	1.1548	(20.986)	0	0	0
2020/08/05	2030	06/08/2020	10.40	Call	Bond Future	5,988.7700	5.9888	6,277.5700	6.2776	4.822	0	0	0
2020/08/05	2030	06/08/2020	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	06/08/2020	9.05	Put	Bond Future	1,686.8500	1.6869	1,385.7400	1.3857	(17.850)	0	0	0
2020/08/05	2030	06/08/2020	9.05	Call	Bond Future	18.4100	0.0184	6.1000	0.0061	(66.866)	0	0	450
2020/08/05	2030	06/08/2020	8.36	Put	Bond Future	5,929.0400	5.9290	5,640.2400	5.6402	(4.871)	0	0	0
2020/08/05	2030	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/05	2030	06/08/2020	8.86	Put	Bond Future	2,817.6700	2.8177	2,528.3200	2.5283	(10.269)	0	0	0
2020/08/05	2030	06/08/2020	8.86	Call	Bond Future	0.5700	0.0006	0.0200	0.0000	(96.491)	0	0	800
2020/08/05	2030	06/08/2020	9.11	Put	Bond Future	1,352.0600	1.3521	1,042.6200	1.0426	(22.887)	0	0	0
2020/08/05	2030	06/08/2020	9.95	Call	Bond Future	3,531.4000	3.5314	3,820.1200	3.8201	8.176	0	0	0
2020/08/05	2030	06/08/2020	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	06/08/2020	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	06/08/2020	10.00	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/08/05	2030	06/08/2020	10.75	Call	Bond Future	7,837.8700	7.8379	8,126.6700	8.1267	3.685	0	0	0
2020/08/05	2030	06/08/2020	10.05	Call	Bond Future	4,085.3800	4.0854	4,374.1700	4.3742	7.069	0	0	0
2020/08/05	2030	06/08/2020	9.75	Call	Bond Future	2,412.3300	2.4123	2,698.1100	2.6981	11.847	0	0	450
2020/08/05	2030	06/08/2020	9.42	Put	Bond Future	191.8900	0.1919	43.9800	0.0440	(77.081)	0	0	0
2020/08/05	2030	06/08/2020	9.10	Call	Bond Future	37.3100	0.0373	17.9900	0.0180	(51.782)	0	0	0
2020/08/05	2030	06/08/2020	9.10	Put	Bond Future	1,406.5000	1.4065	1,098.3800	1.0984	(21.907)	0	0	0
2020/08/05	2030	06/08/2020	11.47	Call	Bond Future	11,478.3000	11.4783	11,767.1000	11.7671	2.516	0	0	0
2020/08/05	2030	06/08/2020	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/08/05	2030	06/08/2020	10.21	Call	Bond Future	4,962.3500	4.9624	5,251.1500	5.2512	5.820	0	0	0
2020/08/05	2030	06/08/2020	10.87	Call	Bond Future	8,459.6700	8.4597	8,748.4700	8.7485	3.414	0	0	0
2020/08/05	2030	06/08/2020	10.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	622
2020/08/05	2030	06/08/2020	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	06/08/2020	9.20	Put	Bond Future	897.2600	0.8973	585.8600	0.5859	(34.706)	0	0	2,500

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2020/08/05	2030	06/08/2020	9.20	Call	Bond Future	122.8200	0.1228	100.2200	0.1002	(18.401)	0	0	423
2020/08/05	2030	06/08/2020	8.50	Put	Bond Future	5,044.4500	5.0444	4,755.6500	4.7556	(5.725)	0	0	0
2020/08/05	2030	06/08/2020	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	423
2020/08/05	2030	05/11/2020	9.99	Put	Bond Future	1,956.0700	1.9561	1,815.7400	1.8157	(7.174)	0	0	5,000
2020/08/05	2030	05/11/2020	8.10	Put	Bond Future	9,146.5400	9.1465	8,873.9400	8.8739	(2.980)	0	0	0
2020/08/05	2030	05/11/2020	8.73	Call	Bond Future	1,209.5900	1.2096	1,255.9600	1.2560	3.834	0	0	3,000
2020/08/05	2030	05/11/2020	10.06	Put	Bond Future	1,826.6300	1.8266	1,692.5700	1.6926	(7.339)	0	0	1,000
2020/08/05	2030	05/11/2020	9.39	Put	Bond Future	3,457.9100	3.4579	3,265.8500	3.2658	(5.554)	0	0	0
2020/08/05	2030	05/11/2020	9.38	Call	Bond Future	2,587.2100	2.5872	2,683.7700	2.6838	3.732	0	0	0
2020/08/05	2030	05/11/2020			Bond Future	9.5380	92.8975	9.4870	93.1872	(0.534)	0.0000	0.0000	101,216
2020/08/05	2030	05/11/2020	9.99	Call	Bond Future	4,474.0000	4.4740	4,623.3400	4.6233	3.338	0	0	0
2020/08/05	2030	05/11/2020	8.85	Put	Bond Future	5,429.7400	5.4297	5,194.2900	5.1943	(4.336)	0	0	0
2020/08/05	2030	05/11/2020	8.85	Call	Bond Future	1,414.5000	1.4145	1,468.7200	1.4687	3.833	0	0	3,000
2020/08/05	2030	05/11/2020	9.61	Call	Bond Future	3,230.2500	3.2302	3,346.9800	3.3470	3.614	0	0	0
2020/08/05	2030	05/11/2020	9.61	Put	Bond Future	2,822.7800	2.8228	2,649.8400	2.6498	(6.127)	0	0	3,000
2020/08/05	2030	05/11/2020	8.34	Put	Bond Future	7,842.5100	7.8425	7,578.7300	7.5787	(3.363)	0	0	0
2020/08/05	2030	05/11/2020	8.34	Call	Bond Future	700.7500	0.7008	726.6400	0.7266	3.695	0	0	1,000
2020/08/05	2030	05/11/2020	9.04	Put	Bond Future	4,668.1900	4.6682	4,446.4600	4.4465	(4.750)	0	0	0
2020/08/05	2030	05/11/2020	9.04	Call	Bond Future	1,784.5900	1.7846	1,852.5300	1.8525	3.807	0	0	1,000
2020/08/05	2030	05/11/2020	8.36	Put	Bond Future	7,738.0300	7.7380	7,475.1100	7.4751	(3.398)	0	0	0
2020/08/05	2030	05/11/2020	9.86	Put	Bond Future	2,221.3100	2.2213	2,069.6600	2.0697	(6.827)	0	0	14,160
2020/08/05	2030	05/11/2020	8.10	Call	Bond Future	487.3000	0.4873	504.3700	0.5044	3.503	0	0	3,000
2020/08/05	2030	05/11/2020	8.73	Put	Bond Future	5,948.7100	5.9487	5,705.4100	5.7054	(4.090)	0	0	0
2020/08/05	2030	05/11/2020	9.23	Put	Bond Future	3,981.5300	3.9815	3,774.8700	3.7749	(5.190)	0	0	0
2020/08/05	2030	05/11/2020	10.06	Call	Bond Future	4,726.2600	4.7263	4,881.8700	4.8819	3.292	0	0	0
2020/08/05	2030	05/11/2020	10.37	Put	Bond Future	1,341.7500	1.3418	1,233.6500	1.2336	(8.057)	0	0	15,414
2020/08/05	2030	05/11/2020	9.39	Call	Bond Future	2,613.3000	2.6133	2,710.9100	2.7109	3.735	0	0	0
2020/08/05	2030	05/11/2020	9.38	Put	Bond Future	3,489.2700	3.4893	3,296.1600	3.2962	(5.534)	0	0	0
2020/08/05	2030	05/11/2020	9.65	Call	Bond Future	3,350.3800	3.3504	3,470.4800	3.4705	3.585	0	0	0
2020/08/05	2030	05/11/2020	9.65	Put	Bond Future	2,717.6700	2.7177	2,548.1000	2.5481	(6.240)	0	0	2,500
2020/08/05	2030	05/11/2020	8.36	Call	Bond Future	721.3700	0.7214	748.1200	0.7481	3.708	0	0	14,160
2020/08/05	2030	05/11/2020	8.86	Put	Bond Future	5,387.8200	5.3878	5,153.0600	5.1531	(4.357)	0	0	0
2020/08/05	2030	05/11/2020	8.86	Call	Bond Future	1,432.5800	1.4326	1,487.4900	1.4875	3.833	0	0	14,160
2020/08/05	2030	05/11/2020	9.86	Call	Bond Future	4,024.5800	4.0246	4,162.6000	4.1626	3.429	0	0	0
2020/08/05	2030	05/11/2020	9.23	Call	Bond Future	2,212.0600	2.2121	2,295.0700	2.2951	3.753	0	0	3,000
2020/08/05	2030	05/11/2020	10.47	Call	Bond Future	6,305.2800	6.3053	6,494.1600	6.4942	2.996	0	0	0
2020/08/05	2030	05/11/2020	10.47	Put	Bond Future	1,213.0000	1.2130	1,112.2100	1.1122	(8.309)	0	0	3,000
2020/08/05	2030	05/11/2020	8.53	Put	Bond Future	6,879.6300	6.8796	6,624.8000	6.6248	(3.704)	0	0	0
2020/08/05	2030	05/11/2020	8.53	Call	Bond Future	918.0400	0.9180	952.8800	0.9529	3.795	0	0	15,414
2020/08/05	2030	05/11/2020	9.03	Put	Bond Future	4,706.4400	4.7064	4,483.9600	4.4840	(4.727)	0	0	0
2020/08/05	2030	05/11/2020	9.03	Call	Bond Future	1,763.7200	1.7637	1,830.9100	1.8309	3.810	0	0	15,414
2020/08/05	2030	05/11/2020	10.37	Call	Bond Future	5,905.9400	5.9059	6,087.5100	6.0875	3.074	0	0	0
2020/08/05	2030	05/11/2020	9.40	Call	Bond Future	2,639.7400	2.6397	2,738.2100	2.7382	3.730	0	0	0
2020/08/05	2030	05/11/2020	9.40	Put	Bond Future	3,426.9500	3.4269	3,235.7500	3.2357	(5.579)	0	0	0
2020/08/05	2030	04/02/2021	9.12	Call	Bond Future	2,442.4500	2.4425	2,508.1100	2.5081	2.688	0	0	1,000
2020/08/05	2030	04/02/2021	8.36	Call	Bond Future	1,206.2000	1.2062	1,236.2300	1.2362	2.490	0	0	800
2020/08/05	2030	04/02/2021	9.16	Call	Bond Future	2,527.5100	2.5275	2,595.4700	2.5955	2.689	0	0	0
2020/08/05	2030	04/02/2021	9.15	Put	Bond Future	5,886.8800	5.8869	5,662.9000	5.6629	(3.805)	0	0	0

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2020/08/05	2030	04/02/2021			Bond Future	9.7514	89.8759	9.6984	90.1673	(0.543)	0.0000	0.0000	0
2020/08/05	2030	04/02/2021	8.37	Put	Bond Future	9,234.5400	9.2345	8,973.5800	8.9736	(2.826)	0	0	0
2020/08/05	2030	04/02/2021	8.37	Call	Bond Future	1,218.2800	1.2183	1,248.6800	1.2487	2.495	0	0	1,000
2020/08/05	2030	04/02/2021	9.17	Call	Bond Future	2,548.8600	2.5489	2,617.4000	2.6174	2.689	0	0	0
2020/08/05	2030	04/02/2021	9.17	Put	Bond Future	5,814.6500	5.8147	5,591.8300	5.5918	(3.832)	0	0	0
2020/08/05	2030	04/02/2021	9.12	Put	Bond Future	5,996.2700	5.9963	5,770.5700	5.7706	(3.764)	0	0	0
2020/08/05	2030	04/02/2021	8.36	Put	Bond Future	9,283.8000	9.2838	9,022.4700	9.0225	(2.815)	0	0	0
2020/08/05	2030	04/02/2021	9.16	Put	Bond Future	5,850.8100	5.8508	5,627.4100	5.6274	(3.818)	0	0	0
2020/08/05	2030	04/02/2021	9.15	Call	Bond Future	2,506.0200	2.5060	2,573.4000	2.5734	2.689	0	0	0
2020/08/05	2030	04/02/2021	8.86	Put	Bond Future	7,007.3800	7.0074	6,767.6300	6.7676	(3.421)	0	0	0
2020/08/05	2030	04/02/2021	8.86	Call	Bond Future	1,936.9900	1.9370	1,988.6000	1.9886	2.664	0	0	800
2020/08/05	2030	04/02/2021	10.20	Call	Bond Future	5,341.6000	5.3416	5,476.1100	5.4761	2.518	0	0	0
2020/08/05	2030	04/02/2021	10.20	Put	Bond Future	2,923.0200	2.9230	2,766.1700	2.7662	(5.366)	0	0	1,800
2020/08/05	2030	06/05/2021	10.04	Put	Bond Future	4,424.8100	4.4248	4,194.1600	4.1942	(5.213)	0	0	0
2020/08/05	2030	06/05/2021	9.15	Call	Bond Future	2,640.3300	2.6403	2,652.4700	2.6525	0.460	0	0	0
2020/08/05	2030	06/05/2021	11.69	Call	Bond Future	10,087.9900	10.0880	10,253.9000	10.2539	1.645	0	0	0
2020/08/05	2030	06/05/2021	11.70	Put	Bond Future	1,564.8600	1.5649	1,437.3600	1.4374	(8.148)	0	0	0
2020/08/05	2030	06/05/2021			Bond Future	9.9773	90.8437	9.9220	91.1377	(0.554)	0.0000	0.0000	0
2020/08/05	2030	06/05/2021	10.74	Call	Bond Future	6,899.2200	6.8992	7,010.3900	7.0104	1.611	0	0	0
2020/08/05	2030	06/05/2021	10.74	Put	Bond Future	2,969.6600	2.9697	2,786.8300	2.7868	(6.157)	0	0	0
2020/08/05	2030	06/05/2021	7.97	Call	Bond Future	1,018.5700	1.0186	1,004.1000	1.0041	(1.421)	0	0	700
2020/08/05	2030	06/05/2021	9.92	Call	Bond Future	4,432.5600	4.4326	4,488.0400	4.4880	1.252	0	0	0
2020/08/05	2030	06/05/2021	10.04	Call	Bond Future	4,756.7500	4.7568	4,820.1000	4.8201	1.332	0	0	0
2020/08/05	2030	06/05/2021	9.15	Put	Bond Future	7,174.6500	7.1747	6,892.7900	6.8928	(3.929)	0	0	0
2020/08/05	2030	06/05/2021	11.69	Put	Bond Future	1,576.6100	1.5766	1,448.5200	1.4485	(8.124)	0	0	0
2020/08/05	2030	06/05/2021	11.70	Call	Bond Future	10,122.7200	10.1227	10,289.2200	10.2892	1.645	0	0	0
2020/08/05	2030	06/05/2021	7.97	Put	Bond Future	12,551.5600	12.5516	12,243.0900	12.2431	(2.458)	0	0	0
2020/08/05	2030	06/05/2021	9.92	Put	Bond Future	4,737.2200	4.7372	4,498.7000	4.4987	(5.035)	0	0	700
2020/08/05	2030	06/05/2021	9.22	Call	Bond Future	2,780.7100	2.7807	2,795.7100	2.7957	0.539	0	0	0
2020/08/05	2030	06/05/2021	9.22	Put	Bond Future	6,919.9100	6.9199	6,640.9100	6.6409	(4.032)	0	0	700
2020/08/05	2030	06/05/2021	11.71	Call	Bond Future	10,157.4800	10.1575	10,324.5600	10.3246	1.645	0	0	0
2020/08/05	2030	06/05/2021	11.71	Put	Bond Future	1,553.1800	1.5532	1,426.2600	1.4263	(8.172)	0	0	0
2020/08/05	2030	05/08/2021	10.41	Call	Bond Future	886.7300	0.8867	1,184.1300	1.1841	33.539	0	0	0
2020/08/05	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	05/08/2021			Bond Future	10.2354	87.7703	10.1774	88.0677	(0.567)	0.0000	0.0000	0
2020/08/05	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2030	05/08/2021	10.42	Call	Bond Future	937.1800	0.9372	1,234.5800	1.2346	31.733	0	0	0
2020/08/05	2030	05/08/2021	10.43	Call	Bond Future	987.5900	0.9876	1,284.9900	1.2850	30.114	0	0	0
2020/08/05	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2032	06/08/2020	9.46	Put	Bond Future	5,156.1200	5.1561	4,820.9100	4.8209	(6.501)	0	0	0
2020/08/05	2032	06/08/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2032	06/08/2020	8.79	Put	Bond Future	9,699.0200	9.6990	9,363.8100	9.3638	(3.456)	0	0	0
2020/08/05	2032	06/08/2020	9.29	Put	Bond Future	6,280.6700	6.2807	5,945.4600	5.9455	(5.337)	0	0	0
2020/08/05	2032	06/08/2020			Bond Future	10.2777	89.4189	10.2225	89.7541	(0.537)	0.0000	0.0000	52,171
2020/08/05	2032	06/08/2020	9.91	Call	Bond Future	8.4900	0.0085	1.7500	0.0018	(79.388)	0	0	0
2020/08/05	2032	06/08/2020	9.91	Put	Bond Future	2,276.4200	2.2764	1,934.4700	1.9345	(15.021)	0	0	0
2020/08/05	2032	06/08/2020	9.46	Call	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
2020/08/05	2032	06/08/2020	9.45	Put	Bond Future	5,221.7500	5.2217	4,886.5400	4.8865	(6.419)	0	0	0
2020/08/05	2032	06/08/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/05	2032	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/05	2032	06/08/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2032	06/08/2020	9.47	Put	Bond Future	5,090.5500	5.0906	4,755.3400	4.7553	(6.585)	0	0	0
2020/08/05	2032	05/11/2020	9.61	Put	Bond Future	6,794.0100	6.7940	6,517.0000	6.5170	(4.077)	0	0	0
2020/08/05	2032	05/11/2020	10.99	Call	Bond Future	5,008.7500	5.0088	5,190.6600	5.1907	3.632	0	0	0
2020/08/05	2032	05/11/2020	9.44	Put	Bond Future	7,633.0600	7.6331	7,344.1500	7.3441	(3.785)	0	0	0
2020/08/05	2032	05/11/2020	11.08	Call	Bond Future	5,341.7300	5.3417	5,531.9600	5.5320	3.561	0	0	0
2020/08/05	2032	05/11/2020	9.77	Put	Bond Future	6,064.2200	6.0642	5,799.8400	5.7998	(4.360)	0	0	0
2020/08/05	2032	05/11/2020			Bond Future	10.5034	86.1443	10.4462	86.4809	(0.544)	0.0000	0.0000	112,243
2020/08/05	2032	05/11/2020	10.99	Put	Bond Future	2,215.9200	2.2159	2,061.2500	2.0613	(6.980)	0	0	3,000
2020/08/05	2032	05/11/2020	9.76	Call	Bond Future	1,584.5000	1.5845	1,655.9300	1.6559	4.508	0	0	0
2020/08/05	2032	05/11/2020	9.76	Put	Bond Future	6,108.1000	6.1081	5,842.9500	5.8429	(4.341)	0	0	0
2020/08/05	2032	05/11/2020	9.11	Call	Bond Future	684.8000	0.6848	715.1700	0.7152	4.435	0	0	3,000
2020/08/05	2032	05/11/2020	9.61	Call	Bond Future	1,317.9900	1.3180	1,377.5600	1.3776	4.520	0	0	3,000
2020/08/05	2032	05/11/2020	9.44	Call	Bond Future	1,060.9200	1.0609	1,108.5900	1.1086	4.493	0	0	1,000
2020/08/05	2032	05/11/2020	11.08	Put	Bond Future	2,046.3100	2.0463	1,899.9600	1.9000	(7.152)	0	0	1,000
2020/08/05	2032	05/11/2020	9.77	Call	Bond Future	1,603.6200	1.6036	1,675.8200	1.6758	4.502	0	0	0
2020/08/05	2032	05/11/2020	9.11	Put	Bond Future	9,436.6000	9.4366	9,130.3900	9.1304	(3.245)	0	0	0
2020/08/05	2032	05/11/2020	8.94	Put	Bond Future	10,438.5800	10.4386	10,125.4300	10.1254	(3.000)	0	0	0
2020/08/05	2032	05/11/2020	8.94	Call	Bond Future	536.5300	0.5365	559.9600	0.5600	4.367	0	0	1,000
2020/08/05	2032	05/11/2020	9.75	Call	Bond Future	1,565.5200	1.5655	1,636.1800	1.6362	4.514	0	0	0
2020/08/05	2032	05/11/2020	9.75	Put	Bond Future	6,152.1900	6.1522	5,886.2700	5.8863	(4.322)	0	0	0
2020/08/05	2032	04/02/2021	9.29	Call	Bond Future	1,442.4100	1.4424	1,488.3900	1.4884	3.188	0	0	800
2020/08/05	2032	04/02/2021	10.82	Put	Bond Future	4,267.4100	4.2674	4,068.1800	4.0682	(4.669)	0	0	800
2020/08/05	2032	04/02/2021	9.63	Call	Bond Future	1,943.1200	1.9431	2,005.6500	2.0056	3.218	0	0	0
2020/08/05	2032	04/02/2021			Bond Future	10.7330	87.0562	10.6737	87.3950	(0.553)	0.0000	0.0000	0
2020/08/05	2032	04/02/2021	8.79	Put	Bond Future	13,017.7300	13.0177	12,706.0700	12.7061	(2.394)	0	0	0
2020/08/05	2032	04/02/2021	8.79	Call	Bond Future	886.4500	0.8864	913.6300	0.9136	3.066	0	0	800
2020/08/05	2032	04/02/2021	9.61	Call	Bond Future	1,910.7100	1.9107	1,972.1800	1.9722	3.217	0	0	0
2020/08/05	2032	04/02/2021	9.61	Put	Bond Future	8,650.2200	8.6502	8,372.8500	8.3728	(3.207)	0	0	0
2020/08/05	2032	04/02/2021	9.29	Put	Bond Future	10,236.3000	10.2363	9,943.4400	9.9434	(2.861)	0	0	0
2020/08/05	2032	04/02/2021	10.82	Call	Bond Future	4,760.4100	4.7604	4,900.0200	4.9000	2.933	0	0	0
2020/08/05	2032	04/02/2021	9.63	Put	Bond Future	8,556.2900	8.5563	8,279.9800	8.2800	(3.229)	0	0	0
2020/08/05	2032	04/02/2021	9.62	Call	Bond Future	1,926.8700	1.9269	1,988.8600	1.9889	3.217	0	0	0
2020/08/05	2032	04/02/2021	9.62	Put	Bond Future	8,603.1800	8.6032	8,326.3300	8.3263	(3.218)	0	0	0
2020/08/05	2032	06/05/2021	12.57	Call	Bond Future	10,337.4100	10.3374	10,524.0900	10.5241	1.806	0	0	0
2020/08/05	2032	06/05/2021	12.12	Put	Bond Future	2,850.9000	2.8509	2,667.4600	2.6675	(6.434)	0	0	0
2020/08/05	2032	06/05/2021			Bond Future	10.9723	83.8484	10.9105	84.1904	(0.564)	0.0000	0.0000	0
2020/08/05	2032	06/05/2021	12.57	Put	Bond Future	2,137.6300	2.1376	1,982.3600	1.9824	(7.264)	0	0	736
2020/08/05	2032	06/05/2021	10.33	Put	Bond Future	7,202.4200	7.2024	6,901.8800	6.9019	(4.173)	0	0	0
2020/08/05	2032	06/05/2021	10.33	Call	Bond Future	3,555.0900	3.5551	3,596.5000	3.5965	1.165	0	0	736
2020/08/05	2032	06/05/2021	12.11	Call	Bond Future	8,827.4500	8.8275	8,985.3200	8.9853	1.788	0	0	0
2020/08/05	2032	06/05/2021	12.11	Put	Bond Future	2,868.6700	2.8687	2,684.5900	2.6846	(6.417)	0	0	0
2020/08/05	2032	06/05/2021	12.12	Call	Bond Future	8,859.3800	8.8594	9,017.8900	9.0179	1.789	0	0	0
2020/08/05	2032	06/05/2021	12.10	Call	Bond Future	8,795.5500	8.7955	8,952.7900	8.9528	1.788	0	0	0
2020/08/05	2032	06/05/2021	12.10	Put	Bond Future	2,886.5300	2.8865	2,701.8200	2.7018	(6.399)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2032	05/08/2021			Bond Future	11.2361	84.7076	11.1714	85.0535	(0.576)	0.0000	0.0000	0
2020/08/05	2032	05/08/2021	11.36	Call	Bond Future	656.8000	0.6568	1,002.6800	1.0027	52.661	0	0	0
2020/08/05	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2032	05/08/2021	11.37	Call	Bond Future	709.4900	0.7095	1,055.3700	1.0554	48.751	0	0	0
2020/08/05	2032	05/08/2021	11.35	Call	Bond Future	604.0600	0.6041	949.9400	0.9499	57.259	0	0	0
2020/08/05	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2033	06/08/2020			Bond Future	93.2570	93.2570	93.1008	93.1008	(0.168)	0.0000	0.0000	4,450
2020/08/05	2033	05/11/2020			Bond Future	92.9896	92.9896	92.8297	92.8297	(0.172)	0.0000	0.0000	9,616
2020/08/05	2033	04/02/2021			Bond Future	93.9958	93.9958	93.8330	93.8330	(0.173)	0.0000	0.0000	0
2020/08/05	2033	06/05/2021			Bond Future	93.8160	93.8160	93.6508	93.6508	(0.176)	0.0000	0.0000	0
2020/08/05	2033	05/08/2021			Bond Future	94.8008	94.8008	94.6344	94.6344	(0.176)	0.0000	0.0000	0
2020/08/05	2037	06/08/2020	9.88	Put	Bond Future	8,813.8200	8.8138	8,751.5100	8.7515	(0.707)	0	0	0
2020/08/05	2037	06/08/2020			Bond Future	11.1724	80.3434	11.1625	80.4057	(0.089)	0.0000	0.0000	41,295
2020/08/05	2037	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2037	06/08/2020	9.87	Put	Bond Future	8,887.6400	8.8876	8,825.3300	8.8253	(0.701)	0	0	0
2020/08/05	2037	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2037	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2037	06/08/2020	9.86	Put	Bond Future	8,961.5400	8.9615	8,899.2300	8.8992	(0.695)	0	0	0
2020/08/05	2037	05/11/2020	10.18	Call	Bond Future	1,072.1500	1.0722	1,030.4500	1.0305	(3.889)	0	0	0
2020/08/05	2037	05/11/2020	10.17	Put	Bond Future	9,128.9700	9.1290	9,026.2000	9.0262	(1.126)	0	0	0
2020/08/05	2037	05/11/2020			Bond Future	11.3959	81.1239	11.3859	81.1851	(0.088)	0.0000	0.0000	139,133
2020/08/05	2037	05/11/2020	10.19	Call	Bond Future	1,085.3500	1.0853	1,043.4700	1.0435	(3.859)	0	0	0
2020/08/05	2037	05/11/2020	10.19	Put	Bond Future	9,013.7400	9.0137	8,910.6100	8.9106	(1.144)	0	0	0
2020/08/05	2037	05/11/2020	10.17	Call	Bond Future	1,059.0700	1.0591	1,017.5500	1.0175	(3.920)	0	0	0
2020/08/05	2037	05/11/2020	10.18	Put	Bond Future	9,071.2500	9.0713	8,968.3000	8.9683	(1.135)	0	0	0
2020/08/05	2037	04/02/2021	13.73	Call	Bond Future	12,349.5600	12.3496	12,346.1400	12.3461	(0.028)	0	0	0
2020/08/05	2037	04/02/2021	10.85	Call	Bond Future	2,971.8400	2.9718	2,909.6900	2.9097	(2.091)	0	0	0
2020/08/05	2037	04/02/2021	10.35	Call	Bond Future	2,022.7500	2.0228	1,963.2800	1.9633	(2.940)	0	0	0
2020/08/05	2037	04/02/2021	10.28	Put	Bond Future	10,565.1500	10.5652	10,445.8800	10.4459	(1.129)	0	0	0
2020/08/05	2037	04/02/2021	10.27	Call	Bond Future	1,895.0000	1.8950	1,836.5300	1.8365	(3.085)	0	0	0
2020/08/05	2037	04/02/2021			Bond Future	11.6279	77.7275	11.6177	77.7882	(0.088)	0.0000	0.0000	0
2020/08/05	2037	04/02/2021	11.97	Put	Bond Future	4,112.5800	4.1126	4,006.0700	4.0061	(2.590)	0	0	0
2020/08/05	2037	04/02/2021	11.97	Call	Bond Future	6,098.1900	6.0982	6,052.3500	6.0524	(0.752)	0	0	300
2020/08/05	2037	04/02/2021	9.65	Put	Bond Future	14,295.8900	14.2959	14,187.5200	14.1875	(0.758)	0	0	0
2020/08/05	2037	04/02/2021	9.65	Call	Bond Future	1,089.5900	1.0896	1,041.8900	1.0419	(4.378)	0	0	72
2020/08/05	2037	04/02/2021	11.90	Call	Bond Future	5,874.5100	5.8745	5,826.7100	5.8267	(0.814)	0	0	0
2020/08/05	2037	04/02/2021	13.73	Put	Bond Future	1,300.9100	1.3009	1,236.8200	1.2368	(4.927)	0	0	300
2020/08/05	2037	04/02/2021	10.85	Put	Bond Future	7,796.2000	7.7962	7,673.3800	7.6734	(1.575)	0	0	72
2020/08/05	2037	04/02/2021	10.35	Put	Bond Future	10,192.6100	10.1926	10,072.4700	10.0725	(1.179)	0	0	72
2020/08/05	2037	04/02/2021	10.28	Call	Bond Future	1,910.6600	1.9107	1,852.0600	1.8521	(3.067)	0	0	0
2020/08/05	2037	04/02/2021	10.27	Put	Bond Future	10,619.0600	10.6191	10,499.9200	10.4999	(1.122)	0	0	0
2020/08/05	2037	04/02/2021	11.90	Put	Bond Future	4,288.7600	4.2888	4,180.2900	4.1803	(2.529)	0	0	240
2020/08/05	2037	04/02/2021	10.48	Put	Bond Future	9,523.1800	9.5232	9,401.6700	9.4017	(1.276)	0	0	0
2020/08/05	2037	04/02/2021	10.48	Call	Bond Future	2,242.5600	2.2426	2,181.7200	2.1817	(2.713)	0	0	240
2020/08/05	2037	04/02/2021	10.29	Call	Bond Future	1,926.4000	1.9264	1,867.6700	1.8677	(3.049)	0	0	0

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2020/08/05	2037	04/02/2021	10.29	Put	Bond Future	10,511.4100	10.5114	10,392.0100	10.3920	(1.136)	0	0	0
2020/08/05	2037	06/05/2021	12.42	Call	Bond Future	7,585.0800	7.5851	7,479.3200	7.4793	(1.394)	0	0	0
2020/08/05	2037	06/05/2021			Bond Future	11.8689	78.5647	11.8584	78.6256	(0.089)	0.0000	0.0000	0
2020/08/05	2037	06/05/2021	12.42	Put	Bond Future	4,520.7800	4.5208	4,354.1500	4.3542	(3.686)	0	0	0
2020/08/05	2037	06/05/2021	12.43	Call	Bond Future	7,618.5300	7.6185	7,513.0100	7.5130	(1.385)	0	0	0
2020/08/05	2037	06/05/2021	12.44	Put	Bond Future	4,479.8500	4.4799	4,313.9600	4.3140	(3.703)	0	0	0
2020/08/05	2037	06/05/2021	12.43	Put	Bond Future	4,500.4000	4.5004	4,334.0100	4.3340	(3.697)	0	0	0
2020/08/05	2037	06/05/2021	12.44	Call	Bond Future	7,651.7600	7.6518	7,546.7400	7.5467	(1.372)	0	0	0
2020/08/05	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2037	05/08/2021	12.27	Call	Bond Future	724.3000	0.7243	786.1500	0.7861	8.539	0	0	0
2020/08/05	2037	05/08/2021	12.28	Call	Bond Future	778.8800	0.7789	840.7300	0.8407	7.941	0	0	0
2020/08/05	2037	05/08/2021			Bond Future	12.1384	75.1148	12.1272	75.1767	(0.092)	0.0000	0.0000	0
2020/08/05	2037	05/08/2021	12.26	Call	Bond Future	669.6500	0.6697	731.5000	0.7315	9.236	0	0	0
2020/08/05	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2038	06/08/2020			Bond Future	103.2594	103.2594	103.3059	103.3059	0.045	0.0000	0.0000	8,046
2020/08/05	2038	05/11/2020			Bond Future	104.2878	104.2878	104.3327	104.3327	0.043	0.0000	0.0000	11,074
2020/08/05	2038	04/02/2021			Bond Future	103.7225	103.7225	103.7663	103.7663	0.042	0.0000	0.0000	0
2020/08/05	2038	06/05/2021			Bond Future	104.8634	104.8634	104.9071	104.9071	0.042	0.0000	0.0000	0
2020/08/05	2038	05/08/2021			Bond Future	104.2458	104.2458	104.2905	104.2905	0.043	0.0000	0.0000	0
2020/08/05	2040	06/08/2020	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2040	06/08/2020	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2040	06/08/2020	10.02	Put	Bond Future	10,401.5000	10.4015	10,303.4100	10.3034	(0.943)	0	0	0
2020/08/05	2040	06/08/2020	10.85	Call	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/05	2040	06/08/2020	11.26	Put	Bond Future	1,477.5300	1.4775	1,310.7700	1.3108	(11.286)	0	0	517
2020/08/05	2040	06/08/2020			Bond Future	11.4676	81.2231	11.4525	81.3212	(0.131)	0.0000	0.0000	15,454
2020/08/05	2040	06/08/2020	10.04	Put	Bond Future	10,243.5200	10.2435	10,145.4300	10.1454	(0.958)	0	0	0
2020/08/05	2040	06/08/2020	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2040	06/08/2020	10.03	Put	Bond Future	10,322.4600	10.3225	10,224.3700	10.2244	(0.950)	0	0	0
2020/08/05	2040	06/08/2020	10.85	Put	Bond Future	4,192.5800	4.1926	4,094.2600	4.0943	(2.345)	0	0	12,496
2020/08/05	2040	06/08/2020	11.26	Call	Bond Future	106.5800	0.1066	37.9100	0.0379	(64.430)	0	0	0
2020/08/05	2040	06/08/2020	9.57	Put	Bond Future	14,073.0600	14.0731	13,974.9700	13.9750	(0.697)	0	0	0
2020/08/05	2040	06/08/2020	10.79	Put	Bond Future	4,618.3700	4.6184	4,520.2200	4.5202	(2.125)	0	0	0
2020/08/05	2040	06/08/2020	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/05	2040	06/08/2020	10.07	Put	Bond Future	10,007.3600	10.0074	9,909.2700	9.9093	(0.980)	0	0	0
2020/08/05	2040	06/08/2020	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2020/08/05	2040	06/08/2020	10.79	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/08/05	2040	05/11/2020	11.00	Put	Bond Future	6,651.6600	6.6517	6,532.2900	6.5323	(1.795)	0	0	0
2020/08/05	2040	05/11/2020	10.23	Call	Bond Future	807.3800	0.8074	786.1100	0.7861	(2.634)	0	0	2,000
2020/08/05	2040	05/11/2020	11.70	Put	Bond Future	3,969.3000	3.9693	3,862.8100	3.8628	(2.683)	0	0	2,000
2020/08/05	2040	05/11/2020	9.50	Call	Bond Future	267.5800	0.2676	254.7300	0.2547	(4.802)	0	0	2,000
2020/08/05	2040	05/11/2020	10.00	Call	Bond Future	586.0700	0.5861	567.0900	0.5671	(3.239)	0	0	2,380
2020/08/05	2040	05/11/2020	10.30	Call	Bond Future	885.8600	0.8859	864.0200	0.8640	(2.465)	0	0	0
2020/08/05	2040	05/11/2020			Bond Future	11.6949	82.0122	11.6795	82.1095	(0.132)	0.0000	0.0000	56,387
2020/08/05	2040	05/11/2020	9.73	Put	Bond Future	14,551.1400	14.5511	14,438.0700	14.4381	(0.777)	0	0	0
2020/08/05	2040	05/11/2020	9.73	Call	Bond Future	389.7600	0.3898	374.0200	0.3740	(4.038)	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	2040	05/11/2020	10.23	Put	Bond Future	11,005.0800	11.0051	10,886.4800	10.8865	(1.078)	0	0	0
2020/08/05	2040	05/11/2020	10.30	Put	Bond Future	10,549.7400	10.5497	10,430.5700	10.4306	(1.130)	0	0	0
2020/08/05	2040	05/11/2020	11.00	Call	Bond Future	2,059.8300	2.0598	2,037.7900	2.0378	(1.070)	0	0	2,380
2020/08/05	2040	05/11/2020	11.70	Call	Bond Future	4,001.7400	4.0017	3,992.5800	3.9926	(0.229)	0	0	0
2020/08/05	2040	05/11/2020	9.50	Put	Bond Future	16,344.9300	16.3449	16,234.7500	16.2347	(0.674)	0	0	0
2020/08/05	2040	05/11/2020	10.00	Put	Bond Future	12,573.7000	12.5737	12,457.3900	12.4574	(0.925)	0	0	0
2020/08/05	2040	05/11/2020	10.31	Call	Bond Future	897.5200	0.8975	875.6100	0.8756	(2.441)	0	0	0
2020/08/05	2040	05/11/2020	10.32	Put	Bond Future	10,421.5700	10.4216	10,302.2600	10.3023	(1.145)	0	0	0
2020/08/05	2040	05/11/2020	11.50	Call	Bond Future	3,385.9800	3.3860	3,373.2800	3.3733	(0.375)	0	0	0
2020/08/05	2040	05/11/2020	11.50	Put	Bond Future	4,631.9200	4.6319	4,521.8900	4.5219	(2.375)	0	0	2,000
2020/08/05	2040	05/11/2020	10.31	Put	Bond Future	10,485.5500	10.4856	10,366.3100	10.3663	(1.137)	0	0	0
2020/08/05	2040	05/11/2020	10.32	Call	Bond Future	909.2900	0.9093	887.3100	0.8873	(2.417)	0	0	0
2020/08/05	2040	04/02/2021	9.49	Call	Bond Future	705.9800	0.7060	681.8700	0.6819	(3.415)	0	0	500
2020/08/05	2040	04/02/2021	9.57	Put	Bond Future	17,668.1400	17.6681	17,545.9400	17.5459	(0.692)	0	0	0
2020/08/05	2040	04/02/2021	10.07	Put	Bond Future	14,137.3900	14.1374	14,009.9500	14.0099	(0.901)	0	0	0
2020/08/05	2040	04/02/2021	10.42	Put	Bond Future	11,942.0800	11.9421	11,812.4300	11.8124	(1.086)	0	0	0
2020/08/05	2040	04/02/2021			Bond Future	11.9312	78.3750	11.9153	78.4721	(0.133)	0.0000	0.0000	0
2020/08/05	2040	04/02/2021	10.07	Call	Bond Future	1,272.3400	1.2723	1,242.0100	1.2420	(2.384)	0	0	800
2020/08/05	2040	04/02/2021	11.74	Call	Bond Future	4,706.2400	4.7062	4,680.5900	4.6806	(0.545)	0	0	0
2020/08/05	2040	04/02/2021	11.74	Put	Bond Future	5,888.7800	5.8888	5,766.0200	5.7660	(2.085)	0	0	800
2020/08/05	2040	04/02/2021	10.41	Call	Bond Future	1,728.2800	1.7283	1,695.7800	1.6958	(1.880)	0	0	0
2020/08/05	2040	04/02/2021	10.41	Put	Bond Future	12,001.6200	12.0016	11,872.0100	11.8720	(1.080)	0	0	0
2020/08/05	2040	04/02/2021	9.49	Put	Bond Future	18,275.4300	18.2754	18,154.2100	18.1542	(0.663)	0	0	0
2020/08/05	2040	04/02/2021	9.57	Call	Bond Future	769.7800	0.7698	744.6900	0.7447	(3.259)	0	0	800
2020/08/05	2040	04/02/2021	10.42	Call	Bond Future	1,743.2000	1.7432	1,710.6600	1.7107	(1.867)	0	0	0
2020/08/05	2040	04/02/2021	10.24	Put	Bond Future	13,042.4400	13.0424	12,913.7400	12.9137	(0.987)	0	0	0
2020/08/05	2040	04/02/2021	10.24	Call	Bond Future	1,487.9800	1.4880	1,456.3900	1.4564	(2.123)	0	0	500
2020/08/05	2040	04/02/2021	11.57	Call	Bond Future	4,217.2300	4.2172	4,188.7700	4.1888	(0.675)	0	0	0
2020/08/05	2040	04/02/2021	11.57	Put	Bond Future	6,475.8800	6.4759	6,350.3100	6.3503	(1.939)	0	0	500
2020/08/05	2040	04/02/2021	10.40	Call	Bond Future	1,713.4400	1.7134	1,680.9800	1.6810	(1.894)	0	0	0
2020/08/05	2040	04/02/2021	10.40	Put	Bond Future	12,061.3400	12.0613	11,931.7700	11.9318	(1.074)	0	0	0
2020/08/05	2040	06/05/2021	12.44	Put	Bond Future	5,343.1800	5.3432	5,167.6200	5.1676	(3.286)	0	0	0
2020/08/05	2040	06/05/2021			Bond Future	12.1764	79.2192	12.1599	79.3169	(0.136)	0.0000	0.0000	0
2020/08/05	2040	06/05/2021	12.43	Call	Bond Future	6,844.8800	6.8449	6,766.7800	6.7668	(1.141)	0	0	0
2020/08/05	2040	06/05/2021	12.43	Put	Bond Future	5,369.3500	5.3693	5,193.5400	5.1935	(3.274)	0	0	0
2020/08/05	2040	06/05/2021	12.44	Call	Bond Future	6,875.9500	6.8760	6,798.1000	6.7981	(1.132)	0	0	0
2020/08/05	2040	06/05/2021	12.42	Call	Bond Future	6,813.5900	6.8136	6,735.2500	6.7352	(1.150)	0	0	0
2020/08/05	2040	06/05/2021	12.42	Put	Bond Future	5,395.3600	5.3954	5,219.3100	5.2193	(3.263)	0	0	0
2020/08/05	2040	05/08/2021	12.47	Call	Bond Future	111.5900	0.1116	210.7200	0.2107	88.834	0	0	0
2020/08/05	2040	05/08/2021			Bond Future	12.4504	75.5257	12.4330	75.6248	(0.140)	0.0000	0.0000	0
2020/08/05	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2040	05/08/2021	12.48	Call	Bond Future	168.4200	0.1684	267.5500	0.2675	58.859	0	0	0
2020/08/05	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2040	05/08/2021	12.49	Call	Bond Future	225.1800	0.2252	324.3100	0.3243	44.023	0	0	0
2020/08/05	2044	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	363



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2020/08/05	2044	06/08/2020	11.09	Put	Bond Future	3,259.5400	3.2595	3,128.3500	3.1283	(4.025)	0	0	363
2020/08/05	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	06/08/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	06/08/2020			Bond Future	11.5773	77.5976	11.5574	77.7257	(0.171)	0.0000	0.0000	33,437
2020/08/05	2044	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	06/08/2020	9.86	Put	Bond Future	12,600.0200	12.6000	12,471.9400	12.4719	(1.017)	0	0	0
2020/08/05	2044	06/08/2020	9.36	Put	Bond Future	16,926.1800	16.9262	16,798.1000	16.7981	(0.757)	0	0	0
2020/08/05	2044	06/08/2020	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	363
2020/08/05	2044	06/08/2020	9.98	Put	Bond Future	11,610.3100	11.6103	11,482.2300	11.4822	(1.103)	0	0	0
2020/08/05	2044	06/08/2020	9.88	Put	Bond Future	12,433.8100	12.4338	12,305.7300	12.3057	(1.030)	0	0	0
2020/08/05	2044	06/08/2020	11.09	Call	Bond Future	3.2100	0.0032	0.1000	0.0001	(96.885)	0	0	0
2020/08/05	2044	06/08/2020	9.01	Put	Bond Future	20,160.9600	20.1610	20,032.8800	20.0329	(0.635)	0	0	0
2020/08/05	2044	06/08/2020	9.66	Put	Bond Future	14,290.5300	14.2905	14,162.4500	14.1624	(0.896)	0	0	0
2020/08/05	2044	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	06/08/2020	9.87	Put	Bond Future	12,516.8500	12.5168	12,388.7700	12.3888	(1.023)	0	0	0
2020/08/05	2044	06/08/2020	10.93	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/08/05	2044	06/08/2020	10.93	Put	Bond Future	4,377.2400	4.3772	4,249.0000	4.2490	(2.930)	0	0	0
2020/08/05	2044	05/11/2020	11.06	Put	Bond Future	6,881.2900	6.8813	6,737.2200	6.7372	(2.094)	0	0	525
2020/08/05	2044	05/11/2020	11.43	Call	Bond Future	2,929.3200	2.9293	2,920.2500	2.9202	(0.310)	0	0	0
2020/08/05	2044	05/11/2020	9.72	Put	Bond Future	15,502.7000	15.5027	15,360.6500	15.3607	(0.916)	0	0	0
2020/08/05	2044	05/11/2020	9.97	Call	Bond Future	492.9600	0.4930	475.7900	0.4758	(3.483)	0	0	300
2020/08/05	2044	05/11/2020	9.29	Put	Bond Future	19,098.5000	19.0985	18,961.4400	18.9614	(0.718)	0	0	0
2020/08/05	2044	05/11/2020	9.96	Put	Bond Future	13,655.7300	13.6557	13,510.9700	13.5110	(1.060)	0	0	0
2020/08/05	2044	05/11/2020	10.36	Call	Bond Future	855.2800	0.8553	834.9600	0.8350	(2.376)	0	0	0
2020/08/05	2044	05/11/2020			Bond Future	11.7998	78.3515	11.7794	78.4791	(0.173)	0.0000	0.0000	48,183
2020/08/05	2044	05/11/2020	9.72	Call	Bond Future	332.7700	0.3328	318.4100	0.3184	(4.315)	0	0	1,815
2020/08/05	2044	05/11/2020	9.97	Put	Bond Future	13,581.3600	13.5814	13,436.5000	13.4365	(1.067)	0	0	0
2020/08/05	2044	05/11/2020	9.96	Call	Bond Future	485.5800	0.4856	468.5100	0.4685	(3.515)	0	0	0
2020/08/05	2044	05/11/2020	11.38	Call	Bond Future	2,794.5400	2.7945	2,784.2500	2.7843	(0.368)	0	0	0
2020/08/05	2044	05/11/2020	11.38	Put	Bond Future	5,495.9500	5.4960	5,357.9700	5.3580	(2.511)	0	0	300
2020/08/05	2044	05/11/2020	10.34	Call	Bond Future	832.9000	0.8329	812.6900	0.8127	(2.426)	0	0	0
2020/08/05	2044	05/11/2020	10.34	Put	Bond Future	10,981.7000	10.9817	10,833.8000	10.8338	(1.347)	0	0	0
2020/08/05	2044	05/11/2020	11.06	Call	Bond Future	2,008.1300	2.0081	1,991.7500	1.9918	(0.816)	0	0	0
2020/08/05	2044	05/11/2020	10.04	Put	Bond Future	13,066.7700	13.0668	12,921.2000	12.9212	(1.114)	0	0	0
2020/08/05	2044	05/11/2020	11.17	Put	Bond Future	6,378.6700	6.3787	6,236.3400	6.2363	(2.231)	0	0	1,815
2020/08/05	2044	05/11/2020	11.43	Put	Bond Future	5,300.3900	5.3004	5,163.6300	5.1636	(2.580)	0	0	1,815
2020/08/05	2044	05/11/2020	8.87	Put	Bond Future	22,945.0400	22.9450	22,812.0100	22.8120	(0.580)	0	0	0
2020/08/05	2044	05/11/2020	9.29	Call	Bond Future	156.3700	0.1564	147.0000	0.1470	(5.992)	0	0	300
2020/08/05	2044	05/11/2020	10.36	Put	Bond Future	10,849.8000	10.8498	10,701.7900	10.7018	(1.364)	0	0	0
2020/08/05	2044	05/11/2020	10.04	Call	Bond Future	547.1700	0.5472	529.2900	0.5293	(3.268)	0	0	525
2020/08/05	2044	05/11/2020	9.34	Put	Bond Future	18,662.1800	18.6622	18,524.5600	18.5246	(0.737)	0	0	0
2020/08/05	2044	05/11/2020	9.34	Call	Bond Future	171.6500	0.1716	161.7200	0.1617	(5.785)	0	0	525
2020/08/05	2044	05/11/2020	11.17	Call	Bond Future	2,263.4600	2.2635	2,248.8200	2.2488	(0.647)	0	0	0
2020/08/05	2044	05/11/2020	8.87	Call	Bond Future	67.2900	0.0673	61.9500	0.0620	(7.936)	0	0	1,815
2020/08/05	2044	05/11/2020	10.02	Put	Bond Future	13,212.7300	13.2127	13,067.3600	13.0674	(1.100)	0	0	0
2020/08/05	2044	05/11/2020	10.02	Call	Bond Future	531.2300	0.5312	513.5500	0.5135	(3.328)	0	0	1,815
2020/08/05	2044	05/11/2020	10.35	Call	Bond Future	844.0300	0.8440	823.7700	0.8238	(2.400)	0	0	0
2020/08/05	2044	05/11/2020	10.35	Put	Bond Future	10,915.6300	10.9156	10,767.6800	10.7677	(1.355)	0	0	0

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2020/08/05	2044	04/02/2021	10.04	Put	Bond Future	15,056.4200	15.0564	14,899.4500	14.8994	(1.043)	0	0	0
2020/08/05	2044	04/02/2021	10.37	Call	Bond Future	1,550.8600	1.5509	1,519.9200	1.5199	(1.995)	0	0	0
2020/08/05	2044	04/02/2021	10.35	Put	Bond Future	12,997.7500	12.9978	12,838.9700	12.8390	(1.222)	0	0	0
2020/08/05	2044	04/02/2021			Bond Future	12.0313	74.8006	12.0101	74.9285	(0.176)	0.0000	0.0000	0
2020/08/05	2044	04/02/2021	10.37	Put	Bond Future	12,871.5200	12.8715	12,712.6700	12.7127	(1.234)	0	0	0
2020/08/05	2044	04/02/2021	10.35	Call	Bond Future	1,523.3800	1.5234	1,492.5100	1.4925	(2.026)	0	0	0
2020/08/05	2044	04/02/2021	10.04	Call	Bond Future	1,139.8200	1.1398	1,110.7600	1.1108	(2.550)	0	0	0
2020/08/05	2044	04/02/2021	10.84	Call	Bond Future	2,297.1100	2.2971	2,266.5200	2.2665	(1.332)	0	0	0
2020/08/05	2044	04/02/2021	10.36	Put	Bond Future	12,934.5300	12.9345	12,775.7200	12.7757	(1.228)	0	0	0
2020/08/05	2044	04/02/2021	10.84	Put	Bond Future	10,133.4500	10.1335	9,974.9500	9.9750	(1.564)	0	0	265
2020/08/05	2044	04/02/2021	10.29	Call	Bond Future	1,442.9600	1.4430	1,412.3300	1.4123	(2.123)	0	0	0
2020/08/05	2044	04/02/2021	10.29	Put	Bond Future	13,381.2300	13.3812	13,222.6900	13.2227	(1.185)	0	0	265
2020/08/05	2044	04/02/2021	9.66	Put	Bond Future	17,841.4600	17.8415	17,688.1800	17.6882	(0.859)	0	0	0
2020/08/05	2044	04/02/2021	9.66	Call	Bond Future	771.3700	0.7714	746.0000	0.7460	(3.289)	0	0	265
2020/08/05	2044	04/02/2021	10.36	Call	Bond Future	1,537.0700	1.5371	1,506.1700	1.5062	(2.010)	0	0	0
2020/08/05	2044	06/05/2021	12.43	Put	Bond Future	5,649.5400	5.6495	5,448.4200	5.4484	(3.560)	0	0	0
2020/08/05	2044	06/05/2021	12.44	Call	Bond Future	6,596.2800	6.5963	6,524.2000	6.5242	(1.093)	0	0	0
2020/08/05	2044	06/05/2021			Bond Future	12.2712	75.6064	12.2492	75.7351	(0.180)	0.0000	0.0000	0
2020/08/05	2044	06/05/2021	12.45	Call	Bond Future	6,626.5200	6.6265	6,554.7200	6.5547	(1.084)	0	0	0
2020/08/05	2044	06/05/2021	12.45	Put	Bond Future	5,595.9600	5.5960	5,395.4000	5.3954	(3.584)	0	0	0
2020/08/05	2044	06/05/2021	12.43	Call	Bond Future	6,566.0800	6.5661	6,493.7200	6.4937	(1.102)	0	0	0
2020/08/05	2044	06/05/2021	12.44	Put	Bond Future	5,622.6900	5.6227	5,421.8500	5.4218	(3.572)	0	0	0
2020/08/05	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2044	05/08/2021			Bond Future	12.5391	72.0010	12.5160	72.1314	(0.185)	0.0000	0.0000	0
2020/08/05	2044	05/08/2021	12.60	Call	Bond Future	340.5200	0.3405	470.9800	0.4710	38.312	0	0	0
2020/08/05	2044	05/08/2021	12.61	Call	Bond Future	396.2100	0.3962	526.6700	0.5267	32.927	0	0	0
2020/08/05	2044	05/08/2021	12.59	Call	Bond Future	284.7500	0.2848	415.2100	0.4152	45.816	0	0	0
2020/08/05	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	2046	06/08/2020			Bond Future	93.2430	93.2430	92.8217	92.8217	(0.452)	0.0000	0.0000	4,195
2020/08/05	2046	05/11/2020			Bond Future	92.4078	92.4078	91.9804	91.9804	(0.463)	0.0000	0.0000	15,660
2020/08/05	2046	04/02/2021			Bond Future	93.4080	93.4080	92.9746	92.9746	(0.464)	0.0000	0.0000	0
2020/08/05	2046	06/05/2021			Bond Future	92.6485	92.6485	92.2098	92.2098	(0.473)	0.0000	0.0000	0
2020/08/05	2046	05/08/2021			Bond Future	93.6207	93.6207	93.1779	93.1779	(0.473)	0.0000	0.0000	0
2020/08/05	2050	06/08/2020			Bond Future	93.3078	93.3078	93.3499	93.3499	0.045	0.0000	0.0000	10,340
2020/08/05	2050	05/11/2020			Bond Future	94.2372	94.2372	94.2778	94.2778	0.043	0.0000	0.0000	14,181
2020/08/05	2050	04/02/2021			Bond Future	93.3700	93.3700	93.4097	93.4097	0.043	0.0000	0.0000	0
2020/08/05	2050	06/05/2021			Bond Future	94.3970	94.3970	94.4366	94.4366	0.042	0.0000	0.0000	0
2020/08/05	2050	05/08/2021			Bond Future	93.4639	93.4639	93.5045	93.5045	0.043	0.0000	0.0000	0
2020/08/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	8657	21/12/2026			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	AL37	06/08/2020			Index Future	734.9450	734.9450	736.9000	736.9000	0.266	0.0000	0.0000	0
2020/08/05	AL37	05/11/2020			Index Future	742.1520	742.1520	744.1220	744.1220	0.265	0.0000	0.0000	0
2020/08/05	AL37	04/02/2021			Index Future	749.9950	749.9950	751.9830	751.9830	0.265	0.0000	0.0000	0
2020/08/05	AL37	06/05/2021			Index Future	758.0600	758.0600	760.0680	760.0680	0.265	0.0000	0.0000	0
2020/08/05	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/08/05	AL7T	06/08/2020			Index Future	803.0790	803.0790	805.4100	805.4100	0.290	0.0000	0.0000	0
2020/08/05	AL7T	05/11/2020			Index Future	810.9540	810.9540	813.3030	813.3030	0.290	0.0000	0.0000	0
2020/08/05	AL7T	04/02/2021			Index Future	819.5240	819.5240	821.8960	821.8960	0.289	0.0000	0.0000	0
2020/08/05	AL7T	06/05/2021			Index Future	828.3370	828.3370	830.7320	830.7320	0.289	0.0000	0.0000	0
2020/08/05	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/08/05	ALBI	06/08/2020			Index Future	703.0880	703.0880	704.0920	704.0920	0.143	0.0000	0.0000	11
2020/08/05	ALBI	05/11/2020			Index Future	709.9820	709.9820	710.9930	710.9930	0.142	0.0000	0.0000	214
2020/08/05	ALBI	04/02/2021			Index Future	717.4850	717.4850	718.5050	718.5050	0.142	0.0000	0.0000	0
2020/08/05	ALBI	06/05/2021			Index Future	725.2000	725.2000	726.2290	726.2290	0.142	0.0000	0.0000	0
2020/08/05	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/08/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/05	ES33	06/08/2020			Bond Future	11.8953	74.2302	11.8781	74.3190	(0.145)	0.0000	0.0000	0
2020/08/05	ES33	05/11/2020			Bond Future	12.1696	71.1787	12.1519	71.2668	(0.145)	0.0000	0.0000	350
2020/08/05	ES33	04/02/2021			Bond Future	12.4549	71.9320	12.4366	72.0200	(0.147)	0.0000	0.0000	0
2020/08/05	ES33	06/05/2021			Bond Future	12.7462	68.9313	12.7272	69.0197	(0.149)	0.0000	0.0000	0
2020/08/05	ES33	05/08/2021			Bond Future	13.0655	69.6377	13.0455	69.7274	(0.153)	0.0000	0.0000	0
2020/08/05	ES42	06/08/2020			Bond Future	12.2896	73.9821	12.2729	74.0769	(0.136)	0.0000	0.0000	0
2020/08/05	ES42	05/11/2020			Bond Future	12.5533	70.4435	12.5361	70.5377	(0.137)	0.0000	0.0000	4,919
2020/08/05	ES42	04/02/2021			Bond Future	12.8193	71.1897	12.8015	71.2838	(0.139)	0.0000	0.0000	0
2020/08/05	ES42	06/05/2021			Bond Future	13.1013	67.6981	13.0827	67.7928	(0.142)	0.0000	0.0000	0
2020/08/05	ES42	05/08/2021			Bond Future	13.4020	68.3913	13.3824	68.4873	(0.146)	0.0000	0.0000	0
2020/08/05	GOVI	06/08/2020	728.13	Call	GOVI	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
2020/08/05	GOVI	06/08/2020	728.12	Put	GOVI	336,420.0000	33.6420	325,870.0000	32.5870	(3.136)	0	0	0
2020/08/05	GOVI	06/08/2020			GOVI	694.4780	694.4780	695.5330	695.5330	0.152	0.0000	0.0000	38
2020/08/05	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	06/08/2020	728.14	Put	GOVI	336,620.0000	33.6620	326,070.0000	32.6070	(3.134)	0	0	0
2020/08/05	GOVI	06/08/2020	728.13	Put	GOVI	336,520.0000	33.6520	325,970.0000	32.5970	(3.135)	0	0	0
2020/08/05	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/11/2020	737.84	Put	GOVI	365,520.0000	36.5520	354,900.0000	35.4900	(2.905)	0	0	0
2020/08/05	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/11/2020			GOVI	701.2880	701.2880	702.3500	702.3500	0.151	0.0000	0.0000	1,018
2020/08/05	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/11/2020	737.83	Put	GOVI	365,420.0000	36.5420	354,800.0000	35.4800	(2.906)	0	0	0
2020/08/05	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/11/2020	737.85	Put	GOVI	365,620.0000	36.5620	355,000.0000	35.5000	(2.905)	0	0	0
2020/08/05	GOVI	04/02/2021	750.96	Put	GOVI	422,610.0000	42.2610	411,900.0000	41.1900	(2.534)	0	0	0
2020/08/05	GOVI	04/02/2021			GOVI	708.6990	708.6990	709.7700	709.7700	0.151	0.0000	0.0000	0
2020/08/05	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	04/02/2021	750.95	Put	GOVI	422,510.0000	42.2510	411,800.0000	41.1800	(2.535)	0	0	0
2020/08/05	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	04/02/2021	750.94	Put	GOVI	422,410.0000	42.2410	411,700.0000	41.1700	(2.535)	0	0	0
2020/08/05	GOVI	06/05/2021	678.67	Call	GOVI	376,500.0000	37.6500	387,310.0000	38.7310	2.871	0	0	0
2020/08/05	GOVI	06/05/2021			GOVI	716.3200	716.3200	717.4010	717.4010	0.151	0.0000	0.0000	0
2020/08/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	06/05/2021	678.68	Call	GOVI	376,400.0000	37.6400	387,210.0000	38.7210	2.872	0	0	0
2020/08/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	06/05/2021	678.69	Call	GOVI	376,300.0000	37.6300	387,110.0000	38.7110	2.873	0	0	0
2020/08/05	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/08/05	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/05	IGOV	06/08/2020			Index Future	249.5330	249.5330	249.3000	249.3000	(0.093)	0.0000	0.0000	4
2020/08/05	IGOV	05/11/2020			Index Future	252.0420	252.0420	251.8050	251.8050	(0.094)	0.0000	0.0000	1,258
2020/08/05	IGOV	04/02/2021			Index Future	254.7670	254.7670	254.5270	254.5270	(0.094)	0.0000	0.0000	0
2020/08/05	IGOV	06/05/2021			Index Future	257.5680	257.5680	257.3250	257.3250	(0.094)	0.0000	0.0000	0
2020/08/05	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/08/05	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/05	IS05	17/12/2020			Interest Rate Swap	94.0100	94.0100	94.0100	94.0100	0.000	0.0000	0.0000	0
2020/08/05	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2300	92.2300	(0.011)	0.0000	0.0000	0
2020/08/05	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.3800	90.3800	(0.022)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	IS05	21/09/2021			Interest Rate Swap	89.3900	89.3900	89.3600	89.3600	(0.034)	0.0000	0.0000	0
2020/08/05	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.6300	90.6300	(0.044)	0.0000	0.0000	51
2020/08/05	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.0700	90.0700	(0.055)	0.0000	0.0000	0
2020/08/05	IS05	21/06/2022			Interest Rate Swap	90.2800	90.2800	90.2000	90.2000	(0.089)	0.0000	0.0000	0
2020/08/05	IS05	20/09/2022			Interest Rate Swap	93.4600	93.4600	93.3800	93.3800	(0.086)	0.0000	0.0000	0
2020/08/05	IS05	20/12/2022			Interest Rate Swap	93.9900	93.9900	93.9000	93.9000	(0.096)	0.0000	0.0000	0
2020/08/05	IS05	22/03/2023			Interest Rate Swap	86.4200	86.4200	86.3200	86.3200	(0.116)	0.0000	0.0000	0
2020/08/05	IS05	20/06/2023			Interest Rate Swap	91.9900	91.9900	91.8900	91.8900	(0.109)	0.0000	0.0000	0
2020/08/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/05	IS10	17/12/2025			Interest Rate Swap	80.6900	80.6900	80.5100	80.5100	(0.223)	0.0000	0.0000	0
2020/08/05	IS10	16/03/2026			Interest Rate Swap	77.3200	77.3200	77.1500	77.1500	(0.220)	0.0000	0.0000	0
2020/08/05	IS10	15/06/2026			Interest Rate Swap	75.8500	75.8500	75.6700	75.6700	(0.237)	0.0000	0.0000	0
2020/08/05	IS10	21/09/2026			Interest Rate Swap	78.0200	78.0200	77.8200	77.8200	(0.256)	0.0000	0.0000	0
2020/08/05	IS10	21/12/2026			Interest Rate Swap	82.2100	82.2100	81.9800	81.9800	(0.280)	0.0000	0.0000	0
2020/08/05	IS10	15/03/2027			Interest Rate Swap	80.9000	80.9000	80.6400	80.6400	(0.321)	0.0000	0.0000	0
2020/08/05	IS10	21/06/2027			Interest Rate Swap	83.1600	83.1600	82.8600	82.8600	(0.361)	0.0000	0.0000	0
2020/08/05	IS10	20/09/2027			Interest Rate Swap	89.1000	89.1000	88.7900	88.7900	(0.348)	0.0000	0.0000	0
2020/08/05	IS10	20/12/2027			Interest Rate Swap	89.6400	89.6400	89.3200	89.3200	(0.357)	0.0000	0.0000	0
2020/08/05	IS10	22/03/2028			Interest Rate Swap	82.8100	82.8100	82.4900	82.4900	(0.386)	0.0000	0.0000	0
2020/08/05	IS10	20/06/2028			Interest Rate Swap	90.7300	90.7300	90.4200	90.4200	(0.342)	0.0000	0.0000	0
2020/08/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/05	JBAF	19/08/2020			Jibar Tradeable Future	3.5950	96.4050	3.5850	96.4150	(0.278)	0.0000	0.0000	0
2020/08/05	JBAF	16/09/2020			Jibar Tradeable Future	3.5550	96.4450	3.5350	96.4650	(0.563)	0.0000	0.0000	0
2020/08/05	JBAF	21/10/2020			Jibar Tradeable Future	3.4750	96.5250	3.4450	96.5550	(0.863)	0.0000	0.0000	0
2020/08/05	JBAF	18/11/2020			Jibar Tradeable Future	3.4750	96.5250	3.4350	96.5650	(1.151)	0.0000	0.0000	0
2020/08/05	JBAF	15/12/2020			Jibar Tradeable Future	3.4550	96.5450	3.4150	96.5850	(1.158)	0.0000	0.0000	10
2020/08/05	JBAF	20/01/2021			Jibar Tradeable Future	3.4550	96.5450	3.4250	96.5750	(0.868)	0.0000	0.0000	0
2020/08/05	JBAF	17/03/2021			Jibar Tradeable Future	3.5200	96.4800	3.4700	96.5300	(1.420)	0.0000	0.0000	0
2020/08/05	JBAF	15/06/2021			Jibar Tradeable Future	3.7000	96.3000	3.6500	96.3500	(1.351)	0.0000	0.0000	0
2020/08/05	JBAF	15/09/2021			Jibar Tradeable Future	3.7850	96.2150	3.7350	96.2650	(1.321)	0.0000	0.0000	0
2020/08/05	JBAF	15/12/2021			Jibar Tradeable Future	4.0500	95.9500	4.0000	96.0000	(1.235)	0.0000	0.0000	0
2020/08/05	JBAF	16/03/2022			Jibar Tradeable Future	4.1850	95.8150	4.1350	95.8650	(1.195)	0.0000	0.0000	0
2020/08/05	JBAF	15/06/2022			Jibar Tradeable Future	4.4950	95.5050	4.4450	95.5550	(1.112)	0.0000	0.0000	0
2020/08/05	R023	06/08/2020	7.26	Call	Bond Future	6,344.5900	6.3446	6,304.3900	6.3044	(0.634)	0	0	0
2020/08/05	R023	06/08/2020			Bond Future	4.6149	110.9380	4.6310	110.8978	0.350	0.0000	0.0000	18,771
2020/08/05	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R023	06/08/2020	7.27	Call	Bond Future	6,367.6700	6.3677	6,327.4700	6.3275	(0.631)	0	0	0
2020/08/05	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R023	06/08/2020	7.28	Call	Bond Future	6,390.7400	6.3907	6,350.5400	6.3505	(0.629)	0	0	0
2020/08/05	R023	05/11/2020	7.46	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/05	R023	05/11/2020	7.47	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/05	R023	05/11/2020			Bond Future	4.6933	108.1110	4.7124	108.0681	0.406	0.0000	0.0000	32,765

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	R023	05/11/2020	7.46	Call	Bond Future	6,004.2900	6.0043	5,961.3800	5.9614	(0.715)	0	0	0
2020/08/05	R023	05/11/2020	7.47	Call	Bond Future	6,025.2100	6.0252	5,982.3000	5.9823	(0.712)	0	0	0
2020/08/05	R023	05/11/2020	7.45	Call	Bond Future	5,983.3800	5.9834	5,940.4700	5.9405	(0.717)	0	0	0
2020/08/05	R023	05/11/2020	7.45	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/05	R023	04/02/2021	6.34	Call	Bond Future	3,161.7700	3.1618	3,109.7400	3.1097	(1.646)	0	0	0
2020/08/05	R023	04/02/2021	6.32	Put	Bond Future	45.8600	0.0459	38.5800	0.0386	(15.874)	0	0	0
2020/08/05	R023	04/02/2021			Bond Future	4.7553	109.2547	4.7778	109.2098	0.472	0.0000	0.0000	0
2020/08/05	R023	04/02/2021	6.34	Put	Bond Future	43.7100	0.0437	36.6600	0.0367	(16.129)	0	0	0
2020/08/05	R023	04/02/2021	6.32	Call	Bond Future	3,125.3100	3.1253	3,073.0500	3.0731	(1.672)	0	0	0
2020/08/05	R023	04/02/2021	6.33	Put	Bond Future	44.7800	0.0448	37.6100	0.0376	(16.012)	0	0	0
2020/08/05	R023	04/02/2021	6.33	Call	Bond Future	3,143.5400	3.1435	3,091.3900	3.0914	(1.659)	0	0	0
2020/08/05	R023	06/05/2021	7.58	Call	Bond Future	4,749.4900	4.7495	4,701.1700	4.7012	(1.017)	0	0	0
2020/08/05	R023	06/05/2021			Bond Future	4.8134	106.5229	4.8395	106.4767	0.543	0.0000	0.0000	0
2020/08/05	R023	06/05/2021	7.56	Call	Bond Future	4,716.6100	4.7166	4,668.2000	4.6682	(1.026)	0	0	0
2020/08/05	R023	06/05/2021	7.56	Put	Bond Future	7.9000	0.0079	5.6300	0.0056	(28.734)	0	0	0
2020/08/05	R023	06/05/2021	7.58	Put	Bond Future	7.5200	0.0075	5.3400	0.0053	(28.989)	0	0	0
2020/08/05	R023	06/05/2021	7.57	Call	Bond Future	4,733.0500	4.7331	4,684.6800	4.6847	(1.022)	0	0	0
2020/08/05	R023	06/05/2021	7.57	Put	Bond Future	7.7100	0.0077	5.4800	0.0055	(28.923)	0	0	0
2020/08/05	R023	05/08/2021	5.30	Call	Bond Future	556.5200	0.5565	510.4200	0.5104	(8.284)	0	0	0
2020/08/05	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R023	05/08/2021			Bond Future	4.9328	107.6152	4.9631	107.5691	0.614	0.0000	0.0000	0
2020/08/05	R023	05/08/2021	5.31	Call	Bond Future	571.6200	0.5716	525.5200	0.5255	(8.065)	0	0	0
2020/08/05	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R023	05/08/2021	5.29	Call	Bond Future	541.4100	0.5414	495.3100	0.4953	(8.515)	0	0	0
2020/08/05	R035	06/08/2020	9.92	Put	Bond Future	6,929.5700	6.9296	6,863.1700	6.8632	(0.958)	0	0	0
2020/08/05	R035	06/08/2020	10.45	Put	Bond Future	3,241.5800	3.2416	3,173.5900	3.1736	(2.097)	0	0	500
2020/08/05	R035	06/08/2020	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/08/05	R035	06/08/2020	9.00	Put	Bond Future	13,886.7700	13.8868	13,820.3700	13.8204	(0.478)	0	0	0
2020/08/05	R035	06/08/2020			Bond Future	10.9430	89.0828	10.9326	89.1492	(0.095)	0.0000	0.0000	16,763
2020/08/05	R035	06/08/2020	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R035	06/08/2020	9.09	Put	Bond Future	13,173.3400	13.1733	13,106.9400	13.1069	(0.504)	0	0	0
2020/08/05	R035	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2020/08/05	R035	06/08/2020	9.67	Put	Bond Future	8,748.3400	8.7483	8,681.9400	8.6819	(0.759)	0	0	0
2020/08/05	R035	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	24,761
2020/08/05	R035	06/08/2020	9.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R035	06/08/2020	9.91	Put	Bond Future	7,001.3300	7.0013	6,934.9300	6.9349	(0.948)	0	0	0
2020/08/05	R035	06/08/2020	10.45	Call	Bond Future	1.6100	0.0016	0.0200	0.0000	(98.758)	0	0	0
2020/08/05	R035	06/08/2020	9.93	Put	Bond Future	6,857.8800	6.8579	6,791.4800	6.7915	(0.968)	0	0	0
2020/08/05	R035	06/08/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R035	06/08/2020	8.75	Put	Bond Future	15,907.8400	15.9078	15,841.4400	15.8414	(0.417)	0	0	0
2020/08/05	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/08/05	R035	05/11/2020	10.34	Put	Bond Future	7,029.1800	7.0292	6,930.0300	6.9300	(1.411)	0	0	0
2020/08/05	R035	05/11/2020			Bond Future	11.1747	85.4768	11.1642	85.5419	(0.094)	0.0000	0.0000	105,123
2020/08/05	R035	05/11/2020	10.33	Call	Bond Future	1,590.6500	1.5906	1,556.5100	1.5565	(2.146)	0	0	0
2020/08/05	R035	05/11/2020	10.33	Put	Bond Future	7,077.6300	7.0776	6,978.3700	6.9784	(1.402)	0	0	0
2020/08/05	R035	05/11/2020	10.34	Call	Bond Future	1,610.2000	1.6102	1,576.1700	1.5762	(2.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	R035	05/11/2020	10.32	Call	Bond Future	1,571.2400	1.5712	1,537.1600	1.5372	(2.169)	0	0	0
2020/08/05	R035	05/11/2020	10.32	Put	Bond Future	7,126.3000	7.1263	7,027.1000	7.0271	(1.392)	0	0	0
2020/08/05	R035	04/02/2021	11.14	Put	Bond Future	5,862.8200	5.8628	5,754.6400	5.7546	(1.845)	0	0	650
2020/08/05	R035	04/02/2021	10.04	Put	Bond Future	10,687.7900	10.6878	10,579.7300	10.5797	(1.011)	0	0	0
2020/08/05	R035	04/02/2021	10.14	Put	Bond Future	10,151.5600	10.1516	10,042.6300	10.0426	(1.073)	0	0	650
2020/08/05	R035	04/02/2021	10.05	Call	Bond Future	1,797.2200	1.7972	1,753.6200	1.7536	(2.426)	0	0	0
2020/08/05	R035	04/02/2021			Bond Future	11.4156	86.3811	11.4048	86.4456	(0.094)	0.0000	0.0000	0
2020/08/05	R035	04/02/2021	10.06	Call	Bond Future	1,812.6300	1.8126	1,768.9500	1.7690	(2.410)	0	0	0
2020/08/05	R035	04/02/2021	10.06	Put	Bond Future	10,579.1900	10.5792	10,470.9500	10.4710	(1.023)	0	0	0
2020/08/05	R035	04/02/2021	10.14	Call	Bond Future	1,939.3000	1.9393	1,894.9300	1.8949	(2.288)	0	0	0
2020/08/05	R035	04/02/2021	11.14	Call	Bond Future	4,183.9600	4.1840	4,140.3400	4.1403	(1.043)	0	0	0
2020/08/05	R035	04/02/2021	10.04	Call	Bond Future	1,781.8900	1.7819	1,738.3900	1.7384	(2.441)	0	0	0
2020/08/05	R035	04/02/2021	10.05	Put	Bond Future	10,633.4100	10.6334	10,525.2500	10.5253	(1.017)	0	0	0
2020/08/05	R035	06/05/2021	12.77	Call	Bond Future	9,449.8800	9.4499	9,382.0000	9.3820	(0.718)	0	0	0
2020/08/05	R035	06/05/2021	11.55	Call	Bond Future	5,495.9700	5.4960	5,332.9300	5.3329	(2.967)	0	0	0
2020/08/05	R035	06/05/2021	10.24	Put	Bond Future	11,331.2800	11.3313	11,162.6600	11.1627	(1.488)	0	0	0
2020/08/05	R035	06/05/2021	12.35	Put	Bond Future	4,173.1400	4.1731	3,925.7700	3.9258	(5.928)	0	0	0
2020/08/05	R035	06/05/2021	12.37	Call	Bond Future	8,131.3400	8.1313	7,948.6100	7.9486	(2.247)	0	0	0
2020/08/05	R035	06/05/2021			Bond Future	11.6570	82.8361	11.6459	82.9008	(0.095)	0.0000	0.0000	0
2020/08/05	R035	06/05/2021	12.35	Call	Bond Future	8,061.2600	8.0613	7,878.5700	7.8786	(2.266)	0	0	0
2020/08/05	R035	06/05/2021	12.37	Put	Bond Future	4,135.1700	4.1352	3,887.7600	3.8878	(5.983)	0	0	0
2020/08/05	R035	06/05/2021	12.77	Put	Bond Future	3,339.5100	3.3395	3,206.9500	3.2069	(3.969)	0	0	1,650
2020/08/05	R035	06/05/2021	11.55	Put	Bond Future	6,121.9100	6.1219	5,894.1900	5.8942	(3.720)	0	0	1,650
2020/08/05	R035	06/05/2021	10.24	Call	Bond Future	2,429.0000	2.4290	2,325.0600	2.3251	(4.279)	0	0	793
2020/08/05	R035	06/05/2021	12.36	Put	Bond Future	4,154.1100	4.1541	3,906.5800	3.9066	(5.959)	0	0	0
2020/08/05	R035	06/05/2021	10.81	Put	Bond Future	8,720.1800	8.7202	8,491.7500	8.4917	(2.620)	0	0	0
2020/08/05	R035	06/05/2021	10.81	Call	Bond Future	3,562.7900	3.5628	3,399.0400	3.3990	(4.596)	0	0	1,650
2020/08/05	R035	06/05/2021	12.02	Call	Bond Future	6,940.6500	6.9407	6,766.4200	6.7664	(2.510)	0	0	0
2020/08/05	R035	06/05/2021	12.02	Put	Bond Future	4,868.5100	4.8685	4,629.6000	4.6296	(4.907)	0	0	793
2020/08/05	R035	06/05/2021	11.32	Call	Bond Future	4,851.8600	4.8519	4,686.5000	4.6865	(3.408)	0	0	0
2020/08/05	R035	06/05/2021	11.32	Put	Bond Future	6,848.0200	6.8480	6,617.9800	6.6180	(3.359)	0	0	793
2020/08/05	R035	06/05/2021	12.36	Call	Bond Future	8,096.2800	8.0963	7,913.4300	7.9134	(2.258)	0	0	0
2020/08/05	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R035	05/08/2021			Bond Future	11.9254	83.6851	11.9137	83.7509	(0.098)	0.0000	0.0000	0
2020/08/05	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R035	05/08/2021	5.29	Put	Bond Future	54,638.8400	54.6388	54,573.0600	54.5731	(0.120)	0	0	0
2020/08/05	R035	05/08/2021	5.31	Put	Bond Future	54,405.5500	54.4056	54,339.7700	54.3398	(0.121)	0	0	0
2020/08/05	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R035	05/08/2021	5.30	Put	Bond Future	54,522.1300	54.5221	54,456.3500	54.4564	(0.121)	0	0	0
2020/08/05	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R186	06/08/2020	7.45	Call	Bond Future	96.9800	0.0970	115.4500	0.1154	19.045	0	0	2,500
2020/08/05	R186	06/08/2020	9.00	Call	Bond Future	7,509.5200	7.5095	7,855.8000	7.8558	4.611	0	0	900
2020/08/05	R186	06/08/2020	8.00	Call	Bond Future	2,379.2600	2.3793	2,725.3000	2.7253	14.544	0	0	900
2020/08/05	R186	06/08/2020	8.25	Call	Bond Future	3,690.4500	3.6905	4,036.7300	4.0367	9.383	0	0	0
2020/08/05	R186	06/08/2020			Bond Future	7.5558	116.1217	7.4921	116.4680	(0.843)	0.0000	0.0000	33,173
2020/08/05	R186	06/08/2020	8.37	Call	Bond Future	4,313.0200	4.3130	4,659.3000	4.6593	8.029	0	0	0
2020/08/05	R186	06/08/2020	8.37	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	R186	06/08/2020	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R186	06/08/2020	8.38	Call	Bond Future	4,364.7000	4.3647	4,710.9800	4.7110	7.934	0	0	0
2020/08/05	R186	06/08/2020	7.45	Put	Bond Future	673.0900	0.6731	345.2800	0.3453	(48.702)	0	0	2,500
2020/08/05	R186	06/08/2020	8.00	Put	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	15,177
2020/08/05	R186	06/08/2020	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R186	06/08/2020	8.36	Call	Bond Future	4,261.3100	4.2613	4,607.5900	4.6076	8.126	0	0	0
2020/08/05	R186	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R186	05/11/2020	7.50	Call	Bond Future	1,663.6300	1.6636	1,770.7300	1.7707	6.438	0	0	80
2020/08/05	R186	05/11/2020	8.00	Put	Bond Future	1,682.7200	1.6827	1,506.7400	1.5067	(10.458)	0	0	0
2020/08/05	R186	05/11/2020	8.65	Call	Bond Future	5,293.5100	5.2935	5,539.0500	5.5390	4.639	0	0	0
2020/08/05	R186	05/11/2020	8.64	Put	Bond Future	749.3100	0.7493	646.6900	0.6467	(13.695)	0	0	0
2020/08/05	R186	05/11/2020			Bond Future	7.7492	117.2497	7.6824	117.5969	(0.862)	0.0000	0.0000	88,107
2020/08/05	R186	05/11/2020	7.00	Put	Bond Future	4,772.5000	4.7725	4,479.8700	4.4799	(6.132)	0	0	0
2020/08/05	R186	05/11/2020	7.00	Call	Bond Future	799.2800	0.7993	853.8200	0.8538	6.824	0	0	1,200
2020/08/05	R186	05/11/2020	8.66	Call	Bond Future	5,333.0000	5.3330	5,579.5200	5.5795	4.623	0	0	0
2020/08/05	R186	05/11/2020	8.66	Put	Bond Future	729.6900	0.7297	629.0400	0.6290	(13.794)	0	0	0
2020/08/05	R186	05/11/2020	7.50	Put	Bond Future	2,966.1200	2.9661	2,726.0500	2.7261	(8.094)	0	0	0
2020/08/05	R186	05/11/2020	6.50	Put	Bond Future	7,054.5100	7.0545	6,728.1400	6.7281	(4.626)	0	0	0
2020/08/05	R186	05/11/2020	8.00	Call	Bond Future	2,974.5000	2.9745	3,145.6900	3.1457	5.755	0	0	1,200
2020/08/05	R186	05/11/2020	7.84	Put	Bond Future	2,037.5900	2.0376	1,840.7000	1.8407	(9.663)	0	0	0
2020/08/05	R186	05/11/2020	9.26	Put	Bond Future	276.4100	0.2764	227.1400	0.2271	(17.825)	0	0	3,500
2020/08/05	R186	05/11/2020	8.65	Put	Bond Future	739.4400	0.7394	637.8100	0.6378	(13.744)	0	0	0
2020/08/05	R186	05/11/2020	8.64	Call	Bond Future	5,254.1100	5.2541	5,498.6600	5.4987	4.654	0	0	0
2020/08/05	R186	05/11/2020	6.50	Call	Bond Future	331.5800	0.3316	352.3800	0.3524	6.273	0	0	80
2020/08/05	R186	05/11/2020	7.84	Call	Bond Future	2,507.3700	2.5074	2,657.6500	2.6576	5.994	0	0	3,500
2020/08/05	R186	05/11/2020	8.34	Put	Bond Future	1,104.2500	1.1042	970.3800	0.9704	(12.123)	0	0	0
2020/08/05	R186	05/11/2020	8.34	Call	Bond Future	4,117.7200	4.1177	4,331.0200	4.3310	5.180	0	0	3,500
2020/08/05	R186	05/11/2020	9.26	Call	Bond Future	7,782.8800	7.7829	8,080.7800	8.0808	3.828	0	0	0
2020/08/05	R186	04/02/2021	8.15	Call	Bond Future	3,477.6900	3.4777	3,629.0200	3.6290	4.351	0	0	0
2020/08/05	R186	04/02/2021			Bond Future	7.9457	113.2102	7.8754	113.5593	(0.885)	0.0000	0.0000	0
2020/08/05	R186	04/02/2021	8.15	Put	Bond Future	2,471.5900	2.4716	2,273.7800	2.2738	(8.003)	0	0	0
2020/08/05	R186	04/02/2021	8.00	Put	Bond Future	2,807.4600	2.8075	2,593.1900	2.5932	(7.632)	0	0	15,177
2020/08/05	R186	04/02/2021	8.16	Call	Bond Future	3,505.5100	3.5055	3,657.8100	3.6578	4.345	0	0	0
2020/08/05	R186	04/02/2021	8.17	Put	Bond Future	2,429.1500	2.4291	2,233.6000	2.2336	(8.050)	0	0	0
2020/08/05	R186	04/02/2021	8.00	Call	Bond Future	3,075.9200	3.0759	3,210.7900	3.2108	4.385	0	0	0
2020/08/05	R186	04/02/2021	8.16	Put	Bond Future	2,450.4600	2.4505	2,253.6200	2.2536	(8.033)	0	0	0
2020/08/05	R186	04/02/2021	8.17	Call	Bond Future	3,533.1300	3.5331	3,686.7200	3.6867	4.347	0	0	0
2020/08/05	R186	06/05/2021	10.76	Put	Bond Future	365.8300	0.3658	304.4000	0.3044	(16.792)	0	0	0
2020/08/05	R186	06/05/2021	10.77	Call	Bond Future	11,863.1500	11.8632	12,154.4300	12.1544	2.455	0	0	0
2020/08/05	R186	06/05/2021			Bond Future	8.1582	114.4289	8.0837	114.7811	(0.913)	0.0000	0.0000	0
2020/08/05	R186	06/05/2021	10.78	Call	Bond Future	11,900.2100	11.9002	12,191.9800	12.1920	2.452	0	0	0
2020/08/05	R186	06/05/2021	10.78	Put	Bond Future	357.8500	0.3578	297.4100	0.2974	(16.890)	0	0	0
2020/08/05	R186	06/05/2021	10.76	Call	Bond Future	11,826.1100	11.8261	12,116.8900	12.1169	2.459	0	0	0
2020/08/05	R186	06/05/2021	10.77	Put	Bond Future	361.8200	0.3618	300.8900	0.3009	(16.840)	0	0	0
2020/08/05	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R186	05/08/2021	8.61	Call	Bond Future	899.9100	0.8999	1,256.2800	1.2563	39.601	0	0	0
2020/08/05	R186	05/08/2021			Bond Future	8.4081	110.3218	8.3287	110.6782	(0.944)	0.0000	0.0000	0
2020/08/05	R186	05/08/2021	8.62	Call	Bond Future	944.2500	0.9442	1,300.6200	1.3006	37.741	0	0	0

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2020/08/05	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R186	05/08/2021	8.63	Call	Bond Future	988.5500	0.9886	1,344.9200	1.3449	36.050	0	0	0
2020/08/05	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R197	06/08/2020			Bond Future	305.0941	305.0941	305.0766	305.0766	(0.006)	0.0000	0.0000	1,442
2020/08/05	R197	05/11/2020			Bond Future	308.1330	308.1330	308.1088	308.1088	(0.008)	0.0000	0.0000	2,598
2020/08/05	R197	04/02/2021			Bond Future	303.6282	303.6282	303.5995	303.5995	(0.009)	0.0000	0.0000	0
2020/08/05	R197	06/05/2021			Bond Future	306.9679	306.9679	306.9371	306.9371	(0.010)	0.0000	0.0000	0
2020/08/05	R197	05/08/2021			Bond Future	302.2022	302.2022	302.1724	302.1724	(0.010)	0.0000	0.0000	0
2020/08/05	R202	06/08/2020			Bond Future	205.8399	205.8399	205.9333	205.9333	0.045	0.0000	0.0000	3,130
2020/08/05	R202	05/11/2020			Bond Future	207.8901	207.8901	207.9803	207.9803	0.043	0.0000	0.0000	8,104
2020/08/05	R202	04/02/2021			Bond Future	205.9758	205.9758	206.0640	206.0640	0.043	0.0000	0.0000	0
2020/08/05	R202	06/05/2021			Bond Future	208.2412	208.2412	208.3292	208.3292	0.042	0.0000	0.0000	0
2020/08/05	R202	05/08/2021			Bond Future	206.1844	206.1844	206.2743	206.2743	0.044	0.0000	0.0000	0
2020/08/05	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R208	06/08/2020			Bond Future	3.4946	104.4890	3.5491	104.4544	1.561	0.0000	0.0000	15,169
2020/08/05	R208	06/08/2020	5.56	Call	Bond Future	1,295.5200	1.2955	1,260.9300	1.2609	(2.670)	0	0	0
2020/08/05	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R208	06/08/2020	5.57	Call	Bond Future	1,301.7200	1.3017	1,267.1300	1.2671	(2.657)	0	0	0
2020/08/05	R208	06/08/2020	5.55	Call	Bond Future	1,289.3200	1.2893	1,254.7300	1.2547	(2.683)	0	0	0
2020/08/05	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R208	05/11/2020	4.78	Call	Bond Future	613.3300	0.6133	576.2100	0.5762	(6.052)	0	0	0
2020/08/05	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/08/05	R208	05/11/2020			Bond Future	3.1964	102.1141	3.2918	102.0770	2.982	0.0000	0.0000	7,525
2020/08/05	R208	05/11/2020	4.79	Call	Bond Future	617.1800	0.6172	580.0500	0.5801	(6.016)	0	0	0
2020/08/05	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/08/05	R208	05/11/2020	4.77	Call	Bond Future	609.4800	0.6095	572.3600	0.5724	(6.090)	0	0	0
2020/08/05	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R209	06/08/2020	5.55	Put	Bond Future	41,373.4900	41.3735	41,295.0200	41.2950	(0.190)	0	0	0
2020/08/05	R209	06/08/2020			Bond Future	10.8215	68.1597	10.8073	68.2381	(0.131)	0.0000	0.0000	46,542
2020/08/05	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R209	06/08/2020	5.57	Put	Bond Future	41,156.6800	41.1567	41,078.2100	41.0782	(0.191)	0	0	0
2020/08/05	R209	06/08/2020	5.56	Put	Bond Future	41,265.0100	41.2650	41,186.5400	41.1865	(0.190)	0	0	0
2020/08/05	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R209	05/11/2020	10.02	Call	Bond Future	1,232.5200	1.2325	1,218.4900	1.2185	(1.138)	0	0	0
2020/08/05	R209	05/11/2020			Bond Future	11.0254	65.6830	11.0110	65.7607	(0.131)	0.0000	0.0000	26,219
2020/08/05	R209	05/11/2020	10.00	Call	Bond Future	1,204.0700	1.2041	1,189.8900	1.1899	(1.178)	0	0	0
2020/08/05	R209	05/11/2020	10.00	Put	Bond Future	7,066.6100	7.0666	6,974.6900	6.9747	(1.301)	0	0	0
2020/08/05	R209	05/11/2020	10.02	Put	Bond Future	6,973.5500	6.9736	6,881.7800	6.8818	(1.316)	0	0	0
2020/08/05	R209	05/11/2020	10.01	Call	Bond Future	1,218.1800	1.2182	1,204.1300	1.2041	(1.153)	0	0	0
2020/08/05	R209	05/11/2020	10.01	Put	Bond Future	7,019.9300	7.0199	6,928.1400	6.9281	(1.308)	0	0	0
2020/08/05	R209	04/02/2021	10.12	Put	Bond Future	8,202.2800	8.2023	8,102.1300	8.1021	(1.221)	0	0	0
2020/08/05	R209	04/02/2021			Bond Future	11.2317	66.3782	11.2169	66.4558	(0.132)	0.0000	0.0000	0
2020/08/05	R209	04/02/2021	10.11	Call	Bond Future	1,974.3900	1.9744	1,951.8100	1.9518	(1.144)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	R209	04/02/2021	10.11	Put	Bond Future	8,246.4800	8.2465	8,146.3100	8.1463	(1.215)	0	0	0
2020/08/05	R209	04/02/2021	10.12	Call	Bond Future	1,989.9400	1.9899	1,967.3800	1.9674	(1.134)	0	0	0
2020/08/05	R209	04/02/2021	10.10	Call	Bond Future	1,958.9300	1.9589	1,936.3200	1.9363	(1.154)	0	0	0
2020/08/05	R209	04/02/2021	10.10	Put	Bond Future	8,290.8400	8.2908	8,190.6400	8.1906	(1.209)	0	0	0
2020/08/05	R209	06/05/2021	12.25	Put	Bond Future	3,396.3800	3.3964	3,275.7100	3.2757	(3.553)	0	0	1,000
2020/08/05	R209	06/05/2021	12.23	Put	Bond Future	3,428.7300	3.4287	3,307.5800	3.3076	(3.533)	0	0	0
2020/08/05	R209	06/05/2021	12.22	Call	Bond Future	7,212.3300	7.2123	7,168.7700	7.1688	(0.604)	0	0	0
2020/08/05	R209	06/05/2021			Bond Future	11.4447	63.9527	11.4293	64.0307	(0.134)	0.0000	0.0000	460
2020/08/05	R209	06/05/2021	10.25	Put	Bond Future	9,027.3300	9.0273	8,872.2300	8.8722	(1.718)	0	0	0
2020/08/05	R209	06/05/2021	10.25	Call	Bond Future	2,506.9400	2.5069	2,429.8600	2.4299	(3.075)	0	0	1,000
2020/08/05	R209	06/05/2021	11.25	Call	Bond Future	4,566.9000	4.5669	4,497.9000	4.4979	(1.511)	0	0	0
2020/08/05	R209	06/05/2021	11.25	Put	Bond Future	5,567.5400	5.5675	5,420.5200	5.4205	(2.641)	0	0	1,000
2020/08/05	R209	06/05/2021	12.25	Call	Bond Future	7,302.6400	7.3026	7,259.9900	7.2600	(0.584)	0	0	0
2020/08/05	R209	06/05/2021	12.23	Call	Bond Future	7,242.3400	7.2423	7,199.2100	7.1992	(0.596)	0	0	0
2020/08/05	R209	06/05/2021	12.22	Put	Bond Future	3,445.1200	3.4451	3,323.5400	3.3235	(3.529)	0	0	0
2020/08/05	R209	06/05/2021	12.24	Call	Bond Future	7,272.5800	7.2726	7,229.6900	7.2297	(0.590)	0	0	0
2020/08/05	R209	06/05/2021	12.24	Put	Bond Future	3,412.6100	3.4126	3,291.7000	3.2917	(3.543)	0	0	0
2020/08/05	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R209	05/08/2021			Bond Future	11.6763	64.6081	11.6603	64.6872	(0.137)	0.0000	0.0000	0
2020/08/05	R209	05/08/2021	11.80	Call	Bond Future	606.0200	0.6060	685.1700	0.6852	13.061	0	0	0
2020/08/05	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R209	05/08/2021	11.81	Call	Bond Future	654.6500	0.6547	733.8000	0.7338	12.090	0	0	0
2020/08/05	R209	05/08/2021	11.79	Call	Bond Future	557.3300	0.5573	636.4800	0.6365	14.202	0	0	0
2020/08/05	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R210	06/08/2020			Bond Future	183.8414	183.8414	183.9131	183.9131	0.039	0.0000	0.0000	1,331
2020/08/05	R210	05/11/2020			Bond Future	182.9985	182.9985	183.0670	183.0670	0.037	0.0000	0.0000	2,374
2020/08/05	R210	04/02/2021			Bond Future	184.9790	184.9790	185.0456	185.0456	0.036	0.0000	0.0000	0
2020/08/05	R210	06/05/2021			Bond Future	184.3047	184.3047	184.3709	184.3709	0.036	0.0000	0.0000	0
2020/08/05	R210	05/08/2021			Bond Future	186.2390	186.2390	186.3070	186.3070	0.036	0.0000	0.0000	0
2020/08/05	R212	06/08/2020			Bond Future	165.6322	165.6322	165.7557	165.7557	0.075	0.0000	0.0000	5,046
2020/08/05	R212	05/11/2020			Bond Future	167.2819	167.2819	167.4033	167.4033	0.073	0.0000	0.0000	6,967
2020/08/05	R212	04/02/2021			Bond Future	166.7979	166.7979	166.9182	166.9182	0.072	0.0000	0.0000	0
2020/08/05	R212	06/05/2021			Bond Future	168.6324	168.6324	168.7530	168.7530	0.072	0.0000	0.0000	0
2020/08/05	R212	05/08/2021			Bond Future	168.0754	168.0754	168.1981	168.1981	0.073	0.0000	0.0000	0
2020/08/05	R213	06/08/2020	9.31	Call	Bond Future	0.6000	0.0006	0.0200	0.0000	(96.667)	0	0	0
2020/08/05	R213	06/08/2020			Bond Future	9.8017	84.9630	9.7523	85.2442	(0.504)	0.0000	0.0000	4,820
2020/08/05	R213	06/08/2020	9.29	Call	Bond Future	0.3900	0.0004	0.0100	0.0000	(97.436)	0	0	0
2020/08/05	R213	06/08/2020	9.29	Put	Bond Future	2,976.4200	2.9764	2,694.7700	2.6948	(9.463)	0	0	0
2020/08/05	R213	06/08/2020	9.31	Put	Bond Future	2,857.6700	2.8577	2,575.8200	2.5758	(9.863)	0	0	0
2020/08/05	R213	06/08/2020	9.30	Call	Bond Future	0.4900	0.0005	0.0100	0.0000	(97.959)	0	0	0
2020/08/05	R213	06/08/2020	9.30	Put	Bond Future	2,917.0100	2.9170	2,635.2600	2.6353	(9.659)	0	0	0
2020/08/05	R213	05/11/2020	9.60	Put	Bond Future	4,374.0500	4.3740	4,168.0900	4.1681	(4.709)	0	0	0
2020/08/05	R213	05/11/2020	9.59	Call	Bond Future	2,037.3500	2.0374	2,112.8500	2.1128	3.706	0	0	0
2020/08/05	R213	05/11/2020			Bond Future	10.0122	82.2616	9.9611	82.5438	(0.510)	0.0000	0.0000	16,316
2020/08/05	R213	05/11/2020	9.60	Call	Bond Future	2,059.2600	2.0593	2,135.5000	2.1355	3.702	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/05	R213	05/11/2020	9.59	Put	Bond Future	4,409.3700	4.4094	4,202.6700	4.2027	(4.688)	0	0	0
2020/08/05	R213	05/11/2020	9.61	Call	Bond Future	2,081.3100	2.0813	2,158.3000	2.1583	3.699	0	0	0
2020/08/05	R213	05/11/2020	9.61	Put	Bond Future	4,338.9200	4.3389	4,133.7100	4.1337	(4.730)	0	0	0
2020/08/05	R213	04/02/2021	9.40	Call	Bond Future	2,163.0200	2.1630	2,220.0000	2.2200	2.634	0	0	0
2020/08/05	R213	04/02/2021	9.39	Put	Bond Future	6,803.6800	6.8037	6,576.1800	6.5762	(3.344)	0	0	0
2020/08/05	R213	04/02/2021			Bond Future	10.2300	83.1318	10.1770	83.4158	(0.518)	0.0000	0.0000	0
2020/08/05	R213	04/02/2021	9.41	Call	Bond Future	2,181.6500	2.1816	2,239.1400	2.2391	2.635	0	0	0
2020/08/05	R213	04/02/2021	9.41	Put	Bond Future	6,725.8500	6.7259	6,499.3600	6.4994	(3.367)	0	0	0
2020/08/05	R213	04/02/2021	9.40	Put	Bond Future	6,764.6900	6.7647	6,537.6900	6.5377	(3.356)	0	0	0
2020/08/05	R213	04/02/2021	9.39	Call	Bond Future	2,144.4800	2.1445	2,200.9600	2.2010	2.634	0	0	0
2020/08/05	R213	06/05/2021	11.91	Put	Bond Future	2,033.7300	2.0337	1,892.4200	1.8924	(6.948)	0	0	0
2020/08/05	R213	06/05/2021			Bond Future	10.4496	80.4971	10.3945	80.7836	(0.528)	0.0000	0.0000	0
2020/08/05	R213	06/05/2021	11.90	Call	Bond Future	9,118.4800	9.1185	9,263.0900	9.2631	1.586	0	0	0
2020/08/05	R213	06/05/2021	11.90	Put	Bond Future	2,047.6200	2.0476	1,905.7500	1.9057	(6.929)	0	0	0
2020/08/05	R213	06/05/2021	11.91	Call	Bond Future	9,150.3700	9.1504	9,295.5400	9.2955	1.586	0	0	0
2020/08/05	R213	06/05/2021	11.89	Call	Bond Future	9,086.6300	9.0866	9,230.6700	9.2307	1.585	0	0	0
2020/08/05	R213	06/05/2021	11.89	Put	Bond Future	2,061.5900	2.0616	1,919.1500	1.9191	(6.909)	0	0	0
2020/08/05	R213	05/08/2021	10.85	Call	Bond Future	765.4600	0.7655	1,055.2500	1.0553	37.858	0	0	0
2020/08/05	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R213	05/08/2021			Bond Future	10.6964	81.3224	10.6388	81.6122	(0.539)	0.0000	0.0000	0
2020/08/05	R213	05/08/2021	10.86	Call	Bond Future	814.9600	0.8150	1,104.7500	1.1047	35.559	0	0	0
2020/08/05	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R213	05/08/2021	10.84	Call	Bond Future	715.9200	0.7159	1,005.7100	1.0057	40.478	0	0	0
2020/08/05	R214	06/08/2020	9.98	Put	Bond Future	6,819.2300	6.8192	6,741.0500	6.7411	(1.146)	0	0	0
2020/08/05	R214	06/08/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R214	06/08/2020			Bond Future	11.1063	65.9320	11.0922	66.0102	(0.126)	0.0000	0.0000	11,260
2020/08/05	R214	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R214	06/08/2020	9.97	Put	Bond Future	6,884.9500	6.8850	6,806.7700	6.8068	(1.136)	0	0	0
2020/08/05	R214	06/08/2020	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R214	06/08/2020	9.99	Put	Bond Future	6,753.6100	6.7536	6,675.4300	6.6754	(1.158)	0	0	0
2020/08/05	R214	05/11/2020	10.26	Put	Bond Future	7,358.8800	7.3589	7,263.2100	7.2632	(1.300)	0	0	0
2020/08/05	R214	05/11/2020			Bond Future	11.3069	63.2976	11.2926	63.3752	(0.126)	0.0000	0.0000	16,512
2020/08/05	R214	05/11/2020	10.25	Call	Bond Future	1,227.8000	1.2278	1,209.6700	1.2097	(1.477)	0	0	0
2020/08/05	R214	05/11/2020	10.25	Put	Bond Future	7,407.3500	7.4074	7,311.6800	7.3117	(1.292)	0	0	0
2020/08/05	R214	05/11/2020	10.26	Call	Bond Future	1,242.3200	1.2423	1,224.1900	1.2242	(1.459)	0	0	0
2020/08/05	R214	05/11/2020	10.24	Call	Bond Future	1,214.0200	1.2140	1,195.8900	1.1959	(1.493)	0	0	0
2020/08/05	R214	05/11/2020	10.24	Put	Bond Future	7,456.6600	7.4567	7,360.9900	7.3610	(1.283)	0	0	0
2020/08/05	R214	04/02/2021	10.33	Call	Bond Future	1,974.1800	1.9742	1,946.0900	1.9461	(1.423)	0	0	0
2020/08/05	R214	04/02/2021			Bond Future	11.5139	63.9673	11.4992	64.0447	(0.128)	0.0000	0.0000	0
2020/08/05	R214	04/02/2021	10.31	Call	Bond Future	1,943.2100	1.9432	1,915.1100	1.9151	(1.446)	0	0	0
2020/08/05	R214	04/02/2021	10.31	Put	Bond Future	8,845.0400	8.8450	8,739.5000	8.7395	(1.193)	0	0	0
2020/08/05	R214	04/02/2021	10.33	Put	Bond Future	8,751.3900	8.7514	8,645.8600	8.6459	(1.206)	0	0	0
2020/08/05	R214	04/02/2021	10.32	Call	Bond Future	1,958.6500	1.9587	1,930.5600	1.9306	(1.434)	0	0	0
2020/08/05	R214	04/02/2021	10.32	Put	Bond Future	8,798.1300	8.7981	8,692.6000	8.6926	(1.199)	0	0	0
2020/08/05	R214	06/05/2021	12.26	Call	Bond Future	6,667.5600	6.6676	6,607.9100	6.6079	(0.895)	0	0	0
2020/08/05	R214	06/05/2021	12.25	Put	Bond Future	4,025.7500	4.0257	3,888.0000	3.8880	(3.422)	0	0	0

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2020/08/05	R214	06/05/2021			Bond Future	11.7200	61.3785	11.7048	61.4564	(0.130)	0.0000	0.0000	0
2020/08/05	R214	06/05/2021	12.27	Call	Bond Future	6,696.5100	6.6965	6,637.0900	6.6371	(0.887)	0	0	0
2020/08/05	R214	06/05/2021	12.27	Put	Bond Future	3,988.8800	3.9889	3,851.5800	3.8516	(3.442)	0	0	0
2020/08/05	R214	06/05/2021	12.26	Put	Bond Future	4,007.3700	4.0074	3,869.8400	3.8698	(3.432)	0	0	0
2020/08/05	R214	06/05/2021	12.25	Call	Bond Future	6,638.4300	6.6384	6,578.5600	6.5786	(0.902)	0	0	0
2020/08/05	R214	05/08/2021	12.01	Call	Bond Future	309.0800	0.3091	388.0200	0.3880	25.540	0	0	0
2020/08/05	R214	05/08/2021			Bond Future	11.9473	62.0077	11.9314	62.0866	(0.133)	0.0000	0.0000	0
2020/08/05	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R214	05/08/2021	12.02	Call	Bond Future	358.1600	0.3582	437.1000	0.4371	22.040	0	0	0
2020/08/05	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R214	05/08/2021	12.03	Call	Bond Future	407.1800	0.4072	486.1200	0.4861	19.387	0	0	0
2020/08/05	R248	06/08/2020	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	06/08/2020	11.80	Call	Bond Future	1,705.6000	1.7056	1,736.1600	1.7362	1.792	0	0	470
2020/08/05	R248	06/08/2020	12.75	Call	Bond Future	7,205.6700	7.2057	7,303.8000	7.3038	1.362	0	0	814
2020/08/05	R248	06/08/2020	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	640
2020/08/05	R248	06/08/2020	11.85	Put	Bond Future	51.7500	0.0517	6.5300	0.0065	(87.382)	0	0	0
2020/08/05	R248	06/08/2020	9.00	Put	Bond Future	20,597.0000	20.5970	20,498.8700	20.4989	(0.476)	0	0	0
2020/08/05	R248	06/08/2020			Bond Future	11.5474	80.7876	11.5325	80.8858	(0.130)	0.0000	0.0000	12,800
2020/08/05	R248	06/08/2020	10.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	06/08/2020	10.18	Put	Bond Future	9,991.7700	9.9918	9,893.6400	9.8936	(0.982)	0	0	0
2020/08/05	R248	06/08/2020	10.35	Put	Bond Future	8,627.6900	8.6277	8,529.5600	8.5296	(1.137)	0	0	0
2020/08/05	R248	06/08/2020	11.85	Call	Bond Future	1,988.8500	1.9888	2,041.7600	2.0418	2.660	0	0	0
2020/08/05	R248	06/08/2020	11.15	Put	Bond Future	2,697.3500	2.6974	2,588.2200	2.5882	(4.046)	0	0	0
2020/08/05	R248	06/08/2020	11.15	Call	Bond Future	11.9100	0.0119	0.9100	0.0009	(92.359)	0	0	0
2020/08/05	R248	06/08/2020	10.85	Put	Bond Future	4,825.7800	4.8258	4,727.6100	4.7276	(2.034)	0	0	0
2020/08/05	R248	06/08/2020	10.85	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	640
2020/08/05	R248	06/08/2020	9.25	Put	Bond Future	18,171.0400	18.1710	18,072.9100	18.0729	(0.540)	0	0	0
2020/08/05	R248	06/08/2020	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/08/05	R248	06/08/2020	10.20	Put	Bond Future	9,829.3300	9.8293	9,731.2000	9.7312	(0.998)	0	0	0
2020/08/05	R248	06/08/2020	11.80	Put	Bond Future	82.4900	0.0825	14.9200	0.0149	(81.913)	0	0	0
2020/08/05	R248	06/08/2020	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/08/05	R248	06/08/2020	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	06/08/2020	10.19	Put	Bond Future	9,910.4900	9.9105	9,812.3600	9.8124	(0.990)	0	0	0
2020/08/05	R248	06/08/2020	12.25	Put	Bond Future	0.4500	0.0005	0.0000	0.0000	(100.000)	0	0	0
2020/08/05	R248	06/08/2020	12.25	Call	Bond Future	4,366.2000	4.3662	4,463.8800	4.4639	2.237	0	0	814
2020/08/05	R248	06/08/2020	11.10	Put	Bond Future	3,040.8600	3.0409	2,937.2900	2.9373	(3.406)	0	0	0
2020/08/05	R248	06/08/2020	11.10	Call	Bond Future	5.6800	0.0057	0.2400	0.0002	(95.775)	0	0	470
2020/08/05	R248	05/11/2020	10.02	Put	Bond Future	13,263.4700	13.2635	13,147.4800	13.1475	(0.875)	0	0	0
2020/08/05	R248	05/11/2020	10.03	Call	Bond Future	541.3900	0.5414	522.6100	0.5226	(3.469)	0	0	0
2020/08/05	R248	05/11/2020			Bond Future	11.7690	77.1640	11.7537	77.2613	(0.130)	0.0000	0.0000	110,589
2020/08/05	R248	05/11/2020	11.00	Put	Bond Future	7,094.1000	7.0941	6,974.7300	6.9747	(1.683)	0	0	0
2020/08/05	R248	05/11/2020	11.00	Call	Bond Future	1,925.3000	1.9253	1,903.2500	1.9032	(1.145)	0	0	950
2020/08/05	R248	05/11/2020	10.00	Put	Bond Future	13,414.5900	13.4146	13,298.8500	13.2988	(0.863)	0	0	0
2020/08/05	R248	05/11/2020	10.00	Call	Bond Future	517.2700	0.5173	498.8500	0.4988	(3.561)	0	0	950
2020/08/05	R248	05/11/2020	10.04	Call	Bond Future	549.6300	0.5496	530.7200	0.5307	(3.440)	0	0	0

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2020/08/05	R248	05/11/2020	10.04	Put	Bond Future	13,113.2700	13.1133	12,997.0400	12.9970	(0.886)	0	0	0
2020/08/05	R248	05/11/2020	10.02	Call	Bond Future	533.2600	0.5333	514.5900	0.5146	(3.501)	0	0	0
2020/08/05	R248	05/11/2020	10.03	Put	Bond Future	13,188.2400	13.1882	13,072.1400	13.0721	(0.880)	0	0	0
2020/08/05	R248	04/02/2021	10.46	Call	Bond Future	1,687.6900	1.6877	1,653.7800	1.6538	(2.009)	0	0	0
2020/08/05	R248	04/02/2021	10.47	Put	Bond Future	12,238.5900	12.2386	12,107.4900	12.1075	(1.071)	0	0	0
2020/08/05	R248	04/02/2021			Bond Future	11.9996	77.9805	11.9837	78.0776	(0.132)	0.0000	0.0000	0
2020/08/05	R248	04/02/2021	10.46	Put	Bond Future	12,300.9900	12.3010	12,169.9400	12.1699	(1.065)	0	0	0
2020/08/05	R248	04/02/2021	10.47	Call	Bond Future	1,702.8100	1.7028	1,668.8500	1.6688	(1.994)	0	0	0
2020/08/05	R248	04/02/2021	10.48	Call	Bond Future	1,718.0200	1.7180	1,684.0100	1.6840	(1.980)	0	0	0
2020/08/05	R248	04/02/2021	10.48	Put	Bond Future	12,176.4100	12.1764	12,045.2600	12.0453	(1.077)	0	0	0
2020/08/05	R248	06/05/2021	12.36	Call	Bond Future	6,498.6800	6.4987	6,415.3900	6.4154	(1.282)	0	0	0
2020/08/05	R248	06/05/2021			Bond Future	12.2299	74.4081	12.2134	74.5059	(0.135)	0.0000	0.0000	0
2020/08/05	R248	06/05/2021	12.34	Call	Bond Future	6,438.2100	6.4382	6,354.4800	6.3545	(1.301)	0	0	0
2020/08/05	R248	06/05/2021	12.34	Put	Bond Future	5,793.0400	5.7930	5,611.5900	5.6116	(3.132)	0	0	0
2020/08/05	R248	06/05/2021	12.36	Put	Bond Future	5,737.4200	5.7374	5,556.4100	5.5564	(3.155)	0	0	0
2020/08/05	R248	06/05/2021	12.35	Call	Bond Future	6,468.4300	6.4684	6,384.9100	6.3849	(1.291)	0	0	0
2020/08/05	R248	06/05/2021	12.35	Put	Bond Future	5,765.1700	5.7652	5,583.9300	5.5839	(3.144)	0	0	0
2020/08/05	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	05/08/2021			Bond Future	12.4850	75.1707	12.4676	75.2698	(0.139)	0.0000	0.0000	0
2020/08/05	R248	05/08/2021	12.51	Call	Bond Future	141.9200	0.1419	240.9800	0.2410	69.800	0	0	0
2020/08/05	R248	05/08/2021	12.52	Call	Bond Future	198.5600	0.1986	297.6200	0.2976	49.889	0	0	0
2020/08/05	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/05	R248	05/08/2021	12.50	Call	Bond Future	85.1900	0.0852	184.2500	0.1843	116.281	0	0	0

**Total**

**1691750**