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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2020 TO 13/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	2025	05/11/2020		Bond Future	139.7278	139.7278	140.0802	140.0802	0.252	0.0000	0.0000	3,967
2020/08/13	2025	04/02/2021		Bond Future	139.7366	139.7366	140.0921	140.0921	0.254	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/13	2025	06/05/2021			Bond Future	141.2672		141.6264		0.254	0.0000	0.0000	0
2020/08/13	2025	05/08/2021			Bond Future	141.3413		141.7044		0.257	0.0000	0.0000	0
2020/08/13	2029	05/11/2020			Bond Future	97.9793		98.4953		0.527	0.0000	0.0000	5,004
2020/08/13	2029	04/02/2021			Bond Future	99.0339		99.5549		0.526	0.0000	0.0000	0
2020/08/13	2029	06/05/2021			Bond Future	98.9895		99.5161		0.532	0.0000	0.0000	0
2020/08/13	2029	05/08/2021			Bond Future	100.1043		100.6368		0.532	0.0000	0.0000	0
2020/08/13	2030	05/11/2020	9.39	Put	Bond Future	3,215.1500	3.2151	3,086.3200	3.0863	(4.007)	0	0	0
2020/08/13	2030	05/11/2020	9.38	Call	Bond Future	2,720.5200	2.7205	2,812.1800	2.8122	3.369	0	0	0
2020/08/13	2030	05/11/2020	9.99	Put	Bond Future	1,777.6000	1.7776	1,688.3000	1.6883	(5.024)	0	0	5,000
2020/08/13	2030	05/11/2020	8.10	Put	Bond Future	8,797.5700	8.7976	8,599.1100	8.5991	(2.256)	0	0	0
2020/08/13	2030	05/11/2020	8.73	Call	Bond Future	1,278.8400	1.2788	1,329.5600	1.3296	3.966	0	0	3,000
2020/08/13	2030	05/11/2020	10.06	Put	Bond Future	1,655.2900	1.6553	1,570.2300	1.5702	(5.139)	0	0	1,000
2020/08/13	2030	05/11/2020			Bond Future	9.4716	93.2749	9.4329	93.4960	(0.409)	0.0000	0.0000	101,028
2020/08/13	2030	05/11/2020	9.99	Call	Bond Future	4,672.8800	4.6729	4,804.7400	4.8047	2.822	0	0	0
2020/08/13	2030	05/11/2020	8.85	Put	Bond Future	5,131.9300	5.1319	4,968.3900	4.9684	(3.187)	0	0	0
2020/08/13	2030	05/11/2020	8.85	Call	Bond Future	1,494.0400	1.4940	1,551.6600	1.5517	3.857	0	0	3,000
2020/08/13	2030	05/11/2020	9.61	Call	Bond Future	3,388.8800	3.3889	3,496.0800	3.4961	3.163	0	0	0
2020/08/13	2030	05/11/2020	9.61	Put	Bond Future	2,604.0600	2.6041	2,490.1000	2.4901	(4.376)	0	0	3,000
2020/08/13	2030	05/11/2020	8.34	Put	Bond Future	7,506.3700	7.5064	7,316.8600	7.3169	(2.525)	0	0	0
2020/08/13	2030	05/11/2020	8.34	Call	Bond Future	741.9600	0.7420	773.6100	0.7736	4.266	0	0	1,000
2020/08/13	2030	05/11/2020	9.04	Put	Bond Future	4,388.0900	4.3881	4,236.2100	4.2362	(3.461)	0	0	0
2020/08/13	2030	05/11/2020	9.04	Call	Bond Future	1,881.8400	1.8818	1,951.1200	1.9511	3.682	0	0	1,000
2020/08/13	2030	05/11/2020	9.39	Call	Bond Future	2,747.8900	2.7479	2,840.2200	2.8402	3.360	0	0	0
2020/08/13	2030	05/11/2020	9.38	Put	Bond Future	3,245.2300	3.2452	3,115.7300	3.1157	(3.990)	0	0	0
2020/08/13	2030	05/11/2020	8.36	Put	Bond Future	7,403.1100	7.4031	7,214.4400	7.2144	(2.549)	0	0	0
2020/08/13	2030	05/11/2020	9.86	Put	Bond Future	2,029.0800	2.0291	1,931.6200	1.9316	(4.803)	0	0	14,160
2020/08/13	2030	05/11/2020	8.10	Call	Bond Future	515.6800	0.5157	538.3800	0.5384	4.402	0	0	3,000
2020/08/13	2030	05/11/2020	8.73	Put	Bond Future	5,640.6100	5.6406	5,470.1700	5.4702	(3.022)	0	0	0
2020/08/13	2030	05/11/2020	9.23	Put	Bond Future	3,720.5900	3.7206	3,581.0500	3.5811	(3.750)	0	0	0
2020/08/13	2030	05/11/2020	10.06	Call	Bond Future	4,932.2700	4.9323	5,068.3700	5.0684	2.759	0	0	0
2020/08/13	2030	05/11/2020	10.37	Put	Bond Future	1,200.9400	1.2009	1,133.1100	1.1331	(5.648)	0	0	15,414
2020/08/13	2030	05/11/2020	9.40	Call	Bond Future	2,775.4100	2.7754	2,868.4200	2.8684	3.351	0	0	0
2020/08/13	2030	05/11/2020	9.40	Put	Bond Future	3,185.2700	3.1853	3,057.1200	3.0571	(4.023)	0	0	0
2020/08/13	2030	05/11/2020	9.65	Call	Bond Future	3,513.2800	3.5133	3,623.1700	3.6232	3.128	0	0	0
2020/08/13	2030	05/11/2020	9.65	Put	Bond Future	2,503.2200	2.5032	2,391.9500	2.3919	(4.445)	0	0	2,500
2020/08/13	2030	05/11/2020	8.36	Call	Bond Future	763.8000	0.7638	796.2900	0.7963	4.254	0	0	14,160
2020/08/13	2030	05/11/2020	8.86	Put	Bond Future	5,090.9000	5.0909	4,927.9600	4.9280	(3.201)	0	0	0
2020/08/13	2030	05/11/2020	8.86	Call	Bond Future	1,513.0100	1.5130	1,571.2300	1.5712	3.848	0	0	14,160
2020/08/13	2030	05/11/2020	9.86	Call	Bond Future	4,209.7000	4.2097	4,333.4000	4.3334	2.938	0	0	0
2020/08/13	2030	05/11/2020	9.23	Call	Bond Future	2,328.4700	2.3285	2,410.0900	2.4101	3.505	0	0	3,000
2020/08/13	2030	05/11/2020	10.47	Call	Bond Future	6,551.2100	6.5512	6,709.5400	6.7095	2.417	0	0	0
2020/08/13	2030	05/11/2020	10.47	Put	Bond Future	1,081.5800	1.0816	1,018.7500	1.0188	(5.809)	0	0	3,000
2020/08/13	2030	05/11/2020	8.53	Put	Bond Future	6,556.0800	6.5561	6,375.1400	6.3751	(2.760)	0	0	0
2020/08/13	2030	05/11/2020	8.53	Call	Bond Future	971.8400	0.9718	1,012.0600	1.0121	4.139	0	0	15,414
2020/08/13	2030	05/11/2020	9.03	Put	Bond Future	4,425.3700	4.4254	4,272.8600	4.2729	(3.446)	0	0	0
2020/08/13	2030	05/11/2020	9.03	Call	Bond Future	1,860.0000	1.8600	1,928.6500	1.9287	3.691	0	0	15,414

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2020/08/13	2030	05/11/2020	10.37	Call	Bond Future	6,142.4800	6.1425	6,295.8100	6.2958	2.496	0	0	0
2020/08/13	2030	04/02/2021	9.20	Put	Bond Future	5,512.5900	5.5126	5,371.9500	5.3720	(2.551)	0	0	0
2020/08/13	2030	04/02/2021	8.20	Put	Bond Future	9,812.0400	9.8120	9,629.0000	9.6290	(1.865)	0	0	0
2020/08/13	2030	04/02/2021	9.12	Call	Bond Future	2,616.4900	2.6165	2,695.0600	2.6951	3.003	0	0	1,000
2020/08/13	2030	04/02/2021	8.36	Call	Bond Future	1,315.3000	1.3153	1,361.0300	1.3610	3.477	0	0	800
2020/08/13	2030	04/02/2021	9.16	Call	Bond Future	2,704.9600	2.7050	2,785.4500	2.7855	2.976	0	0	0
2020/08/13	2030	04/02/2021	9.15	Put	Bond Future	5,687.6300	5.6876	5,544.5800	5.5446	(2.515)	0	0	0
2020/08/13	2030	04/02/2021			Bond Future	9.6831	90.2518	9.6427	90.4749	(0.417)	0.0000	0.0000	0
2020/08/13	2030	04/02/2021	8.20	Call	Bond Future	1,122.0600	1.1221	1,162.0800	1.1621	3.567	0	0	1,600
2020/08/13	2030	04/02/2021	8.37	Put	Bond Future	8,968.5500	8.9686	8,791.6000	8.7916	(1.973)	0	0	0
2020/08/13	2030	04/02/2021	8.37	Call	Bond Future	1,328.1400	1.3281	1,374.2500	1.3743	3.472	0	0	1,000
2020/08/13	2030	04/02/2021	9.17	Call	Bond Future	2,727.1600	2.7272	2,808.1300	2.8081	2.969	0	0	0
2020/08/13	2030	04/02/2021	9.17	Put	Bond Future	5,617.1000	5.6171	5,475.0100	5.4750	(2.530)	0	0	0
2020/08/13	2030	04/02/2021	9.20	Call	Bond Future	2,794.9200	2.7949	2,877.3400	2.8773	2.949	0	0	1,600
2020/08/13	2030	04/02/2021	9.12	Put	Bond Future	5,794.4600	5.7945	5,649.9700	5.6500	(2.494)	0	0	0
2020/08/13	2030	04/02/2021	8.36	Put	Bond Future	9,017.0500	9.0171	8,839.7200	8.8397	(1.967)	0	0	0
2020/08/13	2030	04/02/2021	9.16	Put	Bond Future	5,652.4100	5.6524	5,509.8400	5.5098	(2.522)	0	0	0
2020/08/13	2030	04/02/2021	9.15	Call	Bond Future	2,682.6200	2.6826	2,762.6300	2.7626	2.983	0	0	0
2020/08/13	2030	04/02/2021	8.86	Put	Bond Future	6,782.2200	6.7822	6,625.5600	6.6256	(2.310)	0	0	0
2020/08/13	2030	04/02/2021	8.86	Call	Bond Future	2,087.6800	2.0877	2,154.0800	2.1541	3.181	0	0	800
2020/08/13	2030	04/02/2021	10.20	Call	Bond Future	5,597.8600	5.5979	5,728.3200	5.7283	2.331	0	0	0
2020/08/13	2030	04/02/2021	10.20	Put	Bond Future	2,803.4300	2.8034	2,710.8300	2.7108	(3.303)	0	0	1,800
2020/08/13	2030	06/05/2021	10.04	Put	Bond Future	4,198.2500	4.1982	4,089.1700	4.0892	(2.598)	0	0	0
2020/08/13	2030	06/05/2021	9.15	Call	Bond Future	2,716.4900	2.7165	2,794.7900	2.7948	2.882	0	0	0
2020/08/13	2030	06/05/2021	11.69	Call	Bond Future	10,350.4200	10.3504	10,524.5600	10.5246	1.682	0	0	0
2020/08/13	2030	06/05/2021	11.70	Put	Bond Future	1,451.8600	1.4519	1,400.9800	1.4010	(3.504)	0	0	0
2020/08/13	2030	06/05/2021			Bond Future	9.9066	91.2197	9.8645	91.4450	(0.426)	0.0000	0.0000	0
2020/08/13	2030	06/05/2021	10.74	Call	Bond Future	7,103.5000	7.1035	7,246.8100	7.2468	2.017	0	0	0
2020/08/13	2030	06/05/2021	10.74	Put	Bond Future	2,797.9300	2.7979	2,715.9400	2.7159	(2.930)	0	0	0
2020/08/13	2030	06/05/2021	7.97	Call	Bond Future	1,039.7800	1.0398	1,076.2400	1.0762	3.507	0	0	700
2020/08/13	2030	06/05/2021	10.04	Call	Bond Future	4,906.2000	4.9062	5,022.4200	5.0224	2.369	0	0	0
2020/08/13	2030	06/05/2021	9.15	Put	Bond Future	6,874.8000	6.8748	6,727.8000	6.7278	(2.138)	0	0	0
2020/08/13	2030	06/05/2021	9.92	Call	Bond Future	4,571.8700	4.5719	4,683.0700	4.6831	2.432	0	0	0
2020/08/13	2030	06/05/2021	11.69	Put	Bond Future	1,463.0300	1.4630	1,411.8700	1.4119	(3.497)	0	0	0
2020/08/13	2030	06/05/2021	11.70	Call	Bond Future	10,385.7300	10.3857	10,560.1500	10.5602	1.679	0	0	0
2020/08/13	2030	06/05/2021	9.22	Call	Bond Future	2,862.5500	2.8625	2,943.8100	2.9438	2.839	0	0	0
2020/08/13	2030	06/05/2021	9.22	Put	Bond Future	6,625.7400	6.6257	6,481.7000	6.4817	(2.174)	0	0	700
2020/08/13	2030	06/05/2021	7.97	Put	Bond Future	12,196.7600	12.1968	12,007.9200	12.0079	(1.548)	0	0	0
2020/08/13	2030	06/05/2021	9.92	Put	Bond Future	4,500.5200	4.5005	4,386.4200	4.3864	(2.535)	0	0	700
2020/08/13	2030	06/05/2021	11.71	Call	Bond Future	10,421.0600	10.4211	10,595.7800	10.5958	1.677	0	0	0
2020/08/13	2030	06/05/2021	11.71	Put	Bond Future	1,440.7500	1.4407	1,390.1700	1.3902	(3.511)	0	0	0
2020/08/13	2030	05/08/2021	10.42	Put	Bond Future	4,411.4600	4.4115	4,307.8000	4.3078	(2.350)	0	0	0
2020/08/13	2030	05/08/2021	10.41	Call	Bond Future	5,770.8000	5.7708	5,894.4400	5.8944	2.143	0	0	0
2020/08/13	2030	05/08/2021			Bond Future	10.1476	88.2208	10.1035	88.4484	(0.435)	0.0000	0.0000	0
2020/08/13	2030	05/08/2021	10.42	Call	Bond Future	5,799.1200	5.7991	5,923.1200	5.9231	2.138	0	0	0
2020/08/13	2030	05/08/2021	10.41	Put	Bond Future	4,433.5900	4.4336	4,329.5700	4.3296	(2.346)	0	0	0
2020/08/13	2030	05/08/2021	10.43	Call	Bond Future	5,827.1500	5.8272	5,951.5000	5.9515	2.134	0	0	0
2020/08/13	2030	05/08/2021	10.43	Put	Bond Future	4,389.0800	4.3891	4,285.7700	4.2858	(2.354)	0	0	0

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2020/08/13	2032	05/11/2020	9.77	Put	Bond Future	5,673.3400	5.6733	5,523.6300	5.5236	(2.639)	0	0	0
2020/08/13	2032	05/11/2020	9.61	Put	Bond Future	6,382.7200	6.3827	6,225.3900	6.2254	(2.465)	0	0	0
2020/08/13	2032	05/11/2020	10.99	Call	Bond Future	5,315.6700	5.3157	5,432.2100	5.4322	2.192	0	0	0
2020/08/13	2032	05/11/2020	9.44	Put	Bond Future	7,201.7600	7.2018	7,037.0600	7.0371	(2.287)	0	0	0
2020/08/13	2032	05/11/2020	11.08	Call	Bond Future	5,659.8000	5.6598	5,780.8300	5.7808	2.138	0	0	0
2020/08/13	2032	05/11/2020			Bond Future	10.4134	86.6748	10.3797	86.8750	(0.324)	0.0000	0.0000	115,007
2020/08/13	2032	05/11/2020	9.76	Call	Bond Future	1,722.8400	1.7228	1,772.7900	1.7728	2.899	0	0	0
2020/08/13	2032	05/11/2020	9.76	Put	Bond Future	5,715.9500	5.7160	5,565.7500	5.5658	(2.628)	0	0	0
2020/08/13	2032	05/11/2020	10.99	Put	Bond Future	1,992.3500	1.9924	1,908.7400	1.9087	(4.197)	0	0	3,000
2020/08/13	2032	05/11/2020	9.77	Call	Bond Future	1,743.2300	1.7432	1,793.6700	1.7937	2.893	0	0	0
2020/08/13	2032	05/11/2020	9.11	Call	Bond Future	752.1900	0.7522	775.8100	0.7758	3.140	0	0	3,000
2020/08/13	2032	05/11/2020	9.61	Call	Bond Future	1,437.1900	1.4372	1,480.0100	1.4800	2.979	0	0	3,000
2020/08/13	2032	05/11/2020	9.44	Call	Bond Future	1,160.1100	1.1601	1,195.5600	1.1956	3.056	0	0	1,000
2020/08/13	2032	05/11/2020	11.08	Put	Bond Future	1,833.8900	1.8339	1,754.7700	1.7548	(4.314)	0	0	1,000
2020/08/13	2032	05/11/2020	9.75	Call	Bond Future	1,702.6100	1.7026	1,752.0600	1.7521	2.904	0	0	0
2020/08/13	2032	05/11/2020	9.75	Put	Bond Future	5,758.7900	5.7588	5,608.0900	5.6081	(2.617)	0	0	0
2020/08/13	2032	05/11/2020	9.11	Put	Bond Future	8,973.5000	8.9735	8,796.9700	8.7970	(1.967)	0	0	0
2020/08/13	2032	05/11/2020	8.94	Put	Bond Future	9,962.1200	9.9621	9,780.6800	9.7807	(1.821)	0	0	0
2020/08/13	2032	05/11/2020	8.94	Call	Bond Future	590.5600	0.5906	609.2700	0.6093	3.168	0	0	1,000
2020/08/13	2032	04/02/2021	9.29	Call	Bond Future	1,609.7600	1.6098	1,652.0300	1.6520	2.626	0	0	800
2020/08/13	2032	04/02/2021	10.82	Put	Bond Future	4,069.9700	4.0700	3,969.2800	3.9693	(2.474)	0	0	800
2020/08/13	2032	04/02/2021	9.63	Call	Bond Future	2,147.1400	2.1471	2,200.9500	2.2009	2.506	0	0	0
2020/08/13	2032	04/02/2021			Bond Future	10.6401	87.5872	10.6050	87.7890	(0.330)	0.0000	0.0000	60
2020/08/13	2032	04/02/2021	8.79	Put	Bond Future	12,605.6700	12.6057	12,431.9200	12.4319	(1.378)	0	0	0
2020/08/13	2032	04/02/2021	8.79	Call	Bond Future	1,005.3700	1.0054	1,033.4600	1.0335	2.794	0	0	800
2020/08/13	2032	04/02/2021	9.61	Call	Bond Future	2,112.5200	2.1125	2,165.6000	2.1656	2.513	0	0	0
2020/08/13	2032	04/02/2021	9.61	Put	Bond Future	8,321.0500	8.3211	8,172.2900	8.1723	(1.788)	0	0	0
2020/08/13	2032	04/02/2021	9.29	Put	Bond Future	9,872.6700	9.8727	9,713.1000	9.7131	(1.616)	0	0	0
2020/08/13	2032	04/02/2021	10.82	Call	Bond Future	5,093.9500	5.0939	5,195.1000	5.1951	1.986	0	0	0
2020/08/13	2032	04/02/2021	9.63	Put	Bond Future	8,229.3300	8.2293	8,081.3000	8.0813	(1.799)	0	0	0
2020/08/13	2032	04/02/2021	9.62	Call	Bond Future	2,129.7800	2.1298	2,183.2300	2.1832	2.510	0	0	0
2020/08/13	2032	04/02/2021	9.62	Put	Bond Future	8,275.1100	8.2751	8,126.7200	8.1267	(1.793)	0	0	0
2020/08/13	2032	06/05/2021	12.57	Call	Bond Future	10,694.5900	10.6946	10,844.9600	10.8450	1.406	0	0	0
2020/08/13	2032	06/05/2021	12.12	Put	Bond Future	2,639.0000	2.6390	2,573.2800	2.5733	(2.490)	0	0	0
2020/08/13	2032	06/05/2021			Bond Future	10.8761	84.3814	10.8395	84.5852	(0.336)	0.0000	0.0000	0
2020/08/13	2032	06/05/2021	12.57	Put	Bond Future	1,961.8400	1.9618	1,908.4300	1.9084	(2.722)	0	0	736
2020/08/13	2032	06/05/2021	10.33	Put	Bond Future	6,816.4300	6.8164	6,692.2300	6.6922	(1.822)	0	0	0
2020/08/13	2032	06/05/2021	10.33	Call	Bond Future	3,702.0700	3.7021	3,781.6500	3.7817	2.150	0	0	736
2020/08/13	2032	06/05/2021	12.11	Call	Bond Future	9,147.6900	9.1477	9,285.4600	9.2855	1.506	0	0	0
2020/08/13	2032	06/05/2021	12.11	Put	Bond Future	2,655.9400	2.6559	2,589.9300	2.5899	(2.485)	0	0	0
2020/08/13	2032	06/05/2021	12.12	Call	Bond Future	9,180.4500	9.1804	9,318.5100	9.3185	1.504	0	0	0
2020/08/13	2032	06/05/2021	12.10	Call	Bond Future	9,114.9600	9.1150	9,252.4300	9.2524	1.508	0	0	0
2020/08/13	2032	06/05/2021	12.10	Put	Bond Future	2,672.9700	2.6730	2,606.6600	2.6067	(2.481)	0	0	0
2020/08/13	2032	05/08/2021	11.37	Put	Bond Future	5,101.2000	5.1012	5,005.2600	5.0053	(1.881)	0	0	0
2020/08/13	2032	05/08/2021			Bond Future	11.1232	85.3127	11.0850	85.5186	(0.343)	0.0000	0.0000	0
2020/08/13	2032	05/08/2021	11.36	Call	Bond Future	6,387.0100	6.3870	6,496.7000	6.4967	1.717	0	0	0
2020/08/13	2032	05/08/2021	11.36	Put	Bond Future	5,125.1300	5.1251	5,028.8900	5.0289	(1.878)	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
2020/08/13	2032	05/08/2021	11.37	Call	Bond Future	6,415.7700	6.4158	6,525.7600	6.5258	1.714	0	0	0
2020/08/13	2032	05/08/2021	11.35	Call	Bond Future	6,358.3000	6.3583	6,467.6800	6.4677	1.720	0	0	0
2020/08/13	2032	05/08/2021	11.35	Put	Bond Future	5,149.1600	5.1492	5,052.6100	5.0526	(1.875)	0	0	0
2020/08/13	2033	05/11/2020			Bond Future	93.0491	93.0491	93.2318	93.2318	0.196	0.0000	0.0000	9,616
2020/08/13	2033	04/02/2021			Bond Future	94.0505	94.0505	94.2346	94.2346	0.196	0.0000	0.0000	0
2020/08/13	2033	06/05/2021			Bond Future	93.8758	93.8758	94.0618	94.0618	0.198	0.0000	0.0000	0
2020/08/13	2033	05/08/2021			Bond Future	94.9330	94.9330	95.1211	95.1211	0.198	0.0000	0.0000	0
2020/08/13	2037	05/11/2020	10.18	Call	Bond Future	961.5100	0.9615	1,061.2200	1.0612	10.370	0	0	0
2020/08/13	2037	05/11/2020	10.17	Put	Bond Future	9,547.6500	9.5476	9,094.1300	9.0941	(4.750)	0	0	0
2020/08/13	2037	05/11/2020			Bond Future	11.4829	80.5956	11.3920	81.1478	(0.791)	0.0000	0.0000	139,160
2020/08/13	2037	05/11/2020	10.19	Call	Bond Future	973.6300	0.9736	1,074.3800	1.0744	10.348	0	0	0
2020/08/13	2037	05/11/2020	10.19	Put	Bond Future	9,430.2700	9.4303	8,978.8200	8.9788	(4.787)	0	0	0
2020/08/13	2037	05/11/2020	10.17	Call	Bond Future	949.5000	0.9495	1,048.1800	1.0482	10.393	0	0	0
2020/08/13	2037	05/11/2020	10.18	Put	Bond Future	9,488.8600	9.4889	9,036.3700	9.0364	(4.769)	0	0	0
2020/08/13	2037	04/02/2021	13.73	Call	Bond Future	11,956.3600	11.9564	12,406.8800	12.4069	3.768	0	0	0
2020/08/13	2037	04/02/2021	10.85	Call	Bond Future	2,860.6300	2.8606	3,056.6600	3.0567	6.853	0	0	0
2020/08/13	2037	04/02/2021	10.35	Call	Bond Future	1,951.3400	1.9513	2,098.3000	2.0983	7.531	0	0	0
2020/08/13	2037	04/02/2021	10.28	Put	Bond Future	11,037.0800	11.0371	10,620.0500	10.6201	(3.778)	0	0	0
2020/08/13	2037	04/02/2021	10.27	Call	Bond Future	1,828.9800	1.8290	1,968.6700	1.9687	7.638	0	0	0
2020/08/13	2037	04/02/2021			Bond Future	11.7193	77.1889	11.6247	77.7465	(0.808)	0.0000	0.0000	0
2020/08/13	2037	04/02/2021	11.97	Put	Bond Future	4,420.9000	4.4209	4,175.8500	4.1758	(5.543)	0	0	0
2020/08/13	2037	04/02/2021	11.97	Call	Bond Future	5,867.9000	5.8679	6,180.4700	6.1805	5.327	0	0	300
2020/08/13	2037	04/02/2021	9.65	Put	Bond Future	14,801.9300	14.8019	14,334.0500	14.3340	(3.161)	0	0	0
2020/08/13	2037	04/02/2021	9.65	Call	Bond Future	1,057.0200	1.0570	1,146.7600	1.1468	8.490	0	0	72
2020/08/13	2037	04/02/2021	11.90	Call	Bond Future	5,651.7400	5.6517	5,957.4100	5.9574	5.408	0	0	0
2020/08/13	2037	04/02/2021	13.73	Put	Bond Future	1,446.3200	1.4463	1,339.2200	1.3392	(7.405)	0	0	300
2020/08/13	2037	04/02/2021	10.85	Put	Bond Future	8,223.6000	8.2236	7,862.0100	7.8620	(4.397)	0	0	72
2020/08/13	2037	04/02/2021	10.35	Put	Bond Future	10,659.8100	10.6598	10,249.1500	10.2491	(3.852)	0	0	72
2020/08/13	2037	04/02/2021	10.28	Call	Bond Future	1,843.9800	1.8440	1,984.5700	1.9846	7.624	0	0	0
2020/08/13	2037	04/02/2021	10.27	Put	Bond Future	11,091.6500	11.0916	10,673.7200	10.6737	(3.768)	0	0	0
2020/08/13	2037	04/02/2021	11.90	Put	Bond Future	4,604.6000	4.6046	4,352.6500	4.3526	(5.472)	0	0	240
2020/08/13	2037	04/02/2021	10.48	Put	Bond Future	9,981.1100	9.9811	9,582.6000	9.5826	(3.993)	0	0	0
2020/08/13	2037	04/02/2021	10.48	Call	Bond Future	2,161.8800	2.1619	2,320.9900	2.3210	7.360	0	0	240
2020/08/13	2037	04/02/2021	10.29	Call	Bond Future	1,859.0600	1.8591	2,000.5500	2.0006	7.611	0	0	0
2020/08/13	2037	04/02/2021	10.29	Put	Bond Future	10,982.6800	10.9827	10,566.5500	10.5665	(3.789)	0	0	0
2020/08/13	2037	06/05/2021	12.42	Call	Bond Future	7,123.5600	7.1236	7,458.2800	7.4583	4.699	0	0	0
2020/08/13	2037	06/05/2021			Bond Future	11.9649	78.0170	11.8662	78.5804	(0.825)	0.0000	0.0000	0
2020/08/13	2037	06/05/2021	12.42	Put	Bond Future	4,606.9000	4.6069	4,378.2600	4.3783	(4.963)	0	0	0
2020/08/13	2037	06/05/2021	12.43	Call	Bond Future	7,155.5500	7.1555	7,491.0800	7.4911	4.689	0	0	0
2020/08/13	2037	06/05/2021	12.44	Put	Bond Future	4,563.3100	4.5633	4,336.2800	4.3363	(4.975)	0	0	0
2020/08/13	2037	06/05/2021	12.43	Put	Bond Future	4,585.0600	4.5851	4,357.2300	4.3572	(4.969)	0	0	0
2020/08/13	2037	06/05/2021	12.44	Call	Bond Future	7,187.5800	7.1876	7,523.9100	7.5239	4.679	0	0	0
2020/08/13	2037	05/08/2021	12.26	Put	Bond Future	6,289.5000	6.2895	6,026.6900	6.0267	(4.179)	0	0	0
2020/08/13	2037	05/08/2021	12.27	Call	Bond Future	6,494.5500	6.4946	6,802.0300	6.8020	4.734	0	0	0
2020/08/13	2037	05/08/2021	12.28	Call	Bond Future	6,522.7800	6.5228	6,831.0300	6.8310	4.726	0	0	0
2020/08/13	2037	05/08/2021			Bond Future	12.2277	74.6223	12.1245	75.1918	(0.844)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/13	2037	05/08/2021	12.26	Call	Bond Future	6,466.6500	6.4666	6,773.3500	6.7734	4.743	0	0	0
2020/08/13	2037	05/08/2021	12.28	Put	Bond Future	6,236.4000	6.2364	5,975.1400	5.9751	(4.189)	0	0	0
2020/08/13	2037	05/08/2021	12.27	Put	Bond Future	6,262.7500	6.2627	6,000.7200	6.0007	(4.184)	0	0	0
2020/08/13	2038	05/11/2020			Bond Future	104.7481	104.7481	104.1673	104.1673	(0.555)	0.0000	0.0000	11,074
2020/08/13	2038	04/02/2021			Bond Future	104.1937	104.1937	103.6060	103.6060	(0.564)	0.0000	0.0000	0
2020/08/13	2038	06/05/2021			Bond Future	105.3350	105.3350	104.7409	104.7409	(0.564)	0.0000	0.0000	0
2020/08/13	2038	05/08/2021			Bond Future	104.8152	104.8152	104.2141	104.2141	(0.574)	0.0000	0.0000	0
2020/08/13	2040	05/11/2020	10.30	Call	Bond Future	883.0500	0.8831	957.4300	0.9574	8.423	0	0	0
2020/08/13	2040	05/11/2020	11.00	Put	Bond Future	6,663.0100	6.6630	6,331.3700	6.3314	(4.977)	0	0	0
2020/08/13	2040	05/11/2020	10.23	Call	Bond Future	804.8000	0.8048	873.5100	0.8735	8.538	0	0	2,000
2020/08/13	2040	05/11/2020	11.70	Put	Bond Future	3,966.8900	3.9669	3,720.8900	3.7209	(6.201)	0	0	2,000
2020/08/13	2040	05/11/2020	9.50	Call	Bond Future	266.6600	0.2667	292.5500	0.2925	9.709	0	0	2,000
2020/08/13	2040	05/11/2020	10.00	Call	Bond Future	584.1500	0.5841	636.2200	0.6362	8.914	0	0	2,380
2020/08/13	2040	05/11/2020			Bond Future	11.6982	81.9910	11.6229	82.4688	(0.644)	0.0000	0.0000	69,276
2020/08/13	2040	05/11/2020	10.30	Put	Bond Future	10,568.0700	10.5681	10,164.6700	10.1647	(3.817)	0	0	0
2020/08/13	2040	05/11/2020	9.73	Put	Bond Future	14,570.9700	14.5710	14,129.5000	14.1295	(3.030)	0	0	0
2020/08/13	2040	05/11/2020	9.73	Call	Bond Future	388.4500	0.3884	424.7600	0.4248	9.347	0	0	2,000
2020/08/13	2040	05/11/2020	10.23	Put	Bond Future	11,023.6400	11.0236	10,614.5700	10.6146	(3.711)	0	0	0
2020/08/13	2040	05/11/2020	10.31	Call	Bond Future	894.6700	0.8947	969.8800	0.9699	8.406	0	0	0
2020/08/13	2040	05/11/2020	10.32	Put	Bond Future	10,439.8300	10.4398	10,038.1000	10.0381	(3.848)	0	0	0
2020/08/13	2040	05/11/2020	11.00	Call	Bond Future	2,050.0400	2.0500	2,196.1800	2.1962	7.129	0	0	2,380
2020/08/13	2040	05/11/2020	11.70	Call	Bond Future	3,978.1900	3.9782	4,209.9700	4.2100	5.826	0	0	0
2020/08/13	2040	05/11/2020	9.50	Put	Bond Future	16,365.1500	16.3652	15,913.2600	15.9133	(2.761)	0	0	0
2020/08/13	2040	05/11/2020	10.00	Put	Bond Future	12,592.9200	12.5929	12,167.2100	12.1672	(3.381)	0	0	0
2020/08/13	2040	05/11/2020	10.31	Put	Bond Future	10,503.8400	10.5038	10,101.2700	10.1013	(3.833)	0	0	0
2020/08/13	2040	05/11/2020	10.32	Call	Bond Future	906.4100	0.9064	982.4600	0.9825	8.390	0	0	0
2020/08/13	2040	05/11/2020	11.50	Call	Bond Future	3,366.4600	3.3665	3,573.8000	3.5738	6.159	0	0	0
2020/08/13	2040	05/11/2020	11.50	Put	Bond Future	4,633.5400	4.6335	4,363.1000	4.3631	(5.837)	0	0	2,000
2020/08/13	2040	04/02/2021	9.49	Call	Bond Future	754.7200	0.7547	809.3800	0.8094	7.242	0	0	500
2020/08/13	2040	04/02/2021	9.57	Put	Bond Future	17,745.5200	17.7455	17,321.8100	17.3218	(2.388)	0	0	0
2020/08/13	2040	04/02/2021	10.07	Put	Bond Future	14,229.2900	14.2293	13,835.2800	13.8353	(2.769)	0	0	0
2020/08/13	2040	04/02/2021	10.42	Put	Bond Future	12,043.0200	12.0430	11,674.0000	11.6740	(3.064)	0	0	0
2020/08/13	2040	04/02/2021			Bond Future	11.9355	78.3487	11.8569	78.8312	(0.659)	0.0000	0.0000	0
2020/08/13	2040	04/02/2021	10.07	Call	Bond Future	1,337.9700	1.3380	1,426.3900	1.4264	6.609	0	0	800
2020/08/13	2040	04/02/2021	11.74	Call	Bond Future	4,786.5400	4.7865	5,015.1300	5.0151	4.776	0	0	0
2020/08/13	2040	04/02/2021	11.74	Put	Bond Future	5,995.3500	5.9953	5,741.5100	5.7415	(4.234)	0	0	800
2020/08/13	2040	04/02/2021	10.41	Call	Bond Future	1,802.7100	1.8027	1,915.3600	1.9154	6.249	0	0	0
2020/08/13	2040	04/02/2021	10.41	Put	Bond Future	12,102.3200	12.1023	11,732.5400	11.7325	(3.055)	0	0	0
2020/08/13	2040	04/02/2021	9.49	Put	Bond Future	18,350.4400	18.3504	17,922.6700	17.9227	(2.331)	0	0	0
2020/08/13	2040	04/02/2021	9.57	Call	Bond Future	820.8900	0.8209	879.6100	0.8796	7.153	0	0	800
2020/08/13	2040	04/02/2021	10.42	Call	Bond Future	1,817.8700	1.8179	1,931.2800	1.9313	6.239	0	0	0
2020/08/13	2040	04/02/2021	10.24	Put	Bond Future	13,138.9100	13.1389	12,756.6300	12.7566	(2.910)	0	0	0
2020/08/13	2040	04/02/2021	10.24	Call	Bond Future	1,558.1800	1.5582	1,658.3300	1.6583	6.427	0	0	500
2020/08/13	2040	04/02/2021	11.57	Call	Bond Future	4,300.2600	4.3003	4,513.4800	4.5135	4.958	0	0	0
2020/08/13	2040	04/02/2021	11.57	Put	Bond Future	6,585.1800	6.5852	6,315.9700	6.3160	(4.088)	0	0	500
2020/08/13	2040	04/02/2021	10.40	Call	Bond Future	1,787.6400	1.7876	1,899.5300	1.8995	6.259	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
2020/08/13	2040	04/02/2021	10.40	Put	Bond Future	12,161.8100	12.1618	11,791.2700	11.7913	(3.047)	0	0	0
2020/08/13	2040	06/05/2021	12.44	Put	Bond Future	5,307.2000	5.3072	5,093.1200	5.0931	(4.034)	0	0	0
2020/08/13	2040	06/05/2021			Bond Future	12.1815	79.1893	12.0994	79.6768	(0.674)	0.0000	0.0000	0
2020/08/13	2040	06/05/2021	12.43	Call	Bond Future	6,779.0900	6.7791	7,051.7400	7.0517	4.022	0	0	0
2020/08/13	2040	06/05/2021	12.43	Put	Bond Future	5,333.4100	5.3334	5,118.6100	5.1186	(4.027)	0	0	0
2020/08/13	2040	06/05/2021	12.44	Call	Bond Future	6,810.1200	6.8101	7,083.4900	7.0835	4.014	0	0	0
2020/08/13	2040	06/05/2021	12.42	Call	Bond Future	6,747.8500	6.7478	7,019.7700	7.0198	4.030	0	0	0
2020/08/13	2040	06/05/2021	12.42	Put	Bond Future	5,359.4700	5.3595	5,143.9400	5.1439	(4.021)	0	0	0
2020/08/13	2040	05/08/2021	12.47	Call	Bond Future	6,715.6900	6.7157	6,978.9800	6.9790	3.921	0	0	0
2020/08/13	2040	05/08/2021			Bond Future	12.4449	75.5573	12.3589	76.0499	(0.690)	0.0000	0.0000	0
2020/08/13	2040	05/08/2021	12.47	Put	Bond Future	6,572.5000	6.5725	6,343.1000	6.3431	(3.490)	0	0	0
2020/08/13	2040	05/08/2021	12.48	Call	Bond Future	6,744.7900	6.7448	7,008.7600	7.0088	3.914	0	0	0
2020/08/13	2040	05/08/2021	12.49	Put	Bond Future	6,516.8700	6.5169	6,288.8200	6.2888	(3.499)	0	0	0
2020/08/13	2040	05/08/2021	12.48	Put	Bond Future	6,544.7700	6.5448	6,316.0500	6.3161	(3.495)	0	0	0
2020/08/13	2040	05/08/2021	12.49	Call	Bond Future	6,773.6500	6.7737	7,038.2900	7.0383	3.907	0	0	0
2020/08/13	2044	05/11/2020	10.36	Call	Bond Future	854.2400	0.8542	950.7000	0.9507	11.292	0	0	0
2020/08/13	2044	05/11/2020	11.06	Put	Bond Future	6,838.9300	6.8389	6,422.5200	6.4225	(6.089)	0	0	525
2020/08/13	2044	05/11/2020	11.43	Call	Bond Future	2,926.2300	2.9262	3,171.8900	3.1719	8.395	0	0	0
2020/08/13	2044	05/11/2020	9.72	Put	Bond Future	15,459.9300	15.4599	14,897.6500	14.8977	(3.637)	0	0	0
2020/08/13	2044	05/11/2020	9.97	Call	Bond Future	491.4700	0.4915	551.7300	0.5517	12.261	0	0	300
2020/08/13	2044	05/11/2020	9.29	Put	Bond Future	19,056.0500	19.0561	18,472.7500	18.4728	(3.061)	0	0	0
2020/08/13	2044	05/11/2020	9.96	Put	Bond Future	13,612.9300	13.6129	13,067.4300	13.0674	(4.007)	0	0	0
2020/08/13	2044	05/11/2020			Bond Future	11.7932	78.3928	11.6971	78.9977	(0.815)	0.0000	0.0000	49,380
2020/08/13	2044	05/11/2020	10.34	Call	Bond Future	831.8200	0.8318	926.1600	0.9262	11.341	0	0	0
2020/08/13	2044	05/11/2020	10.34	Put	Bond Future	10,939.3200	10.9393	10,428.6900	10.4287	(4.668)	0	0	0
2020/08/13	2044	05/11/2020	9.72	Call	Bond Future	331.3000	0.3313	373.9900	0.3740	12.886	0	0	1,815
2020/08/13	2044	05/11/2020	9.97	Put	Bond Future	13,538.5700	13.5386	12,993.8600	12.9939	(4.023)	0	0	0
2020/08/13	2044	05/11/2020	9.96	Call	Bond Future	484.0800	0.4841	543.5500	0.5435	12.285	0	0	0
2020/08/13	2044	05/11/2020	11.38	Call	Bond Future	2,791.5000	2.7915	3,029.3800	3.0294	8.522	0	0	0
2020/08/13	2044	05/11/2020	11.38	Put	Bond Future	5,451.6100	5.4516	5,084.5200	5.0845	(6.734)	0	0	300
2020/08/13	2044	05/11/2020	10.36	Put	Bond Future	10,807.4600	10.8075	10,298.9500	10.2989	(4.705)	0	0	0
2020/08/13	2044	05/11/2020	11.06	Call	Bond Future	2,007.0700	2.0071	2,195.6300	2.1956	9.395	0	0	0
2020/08/13	2044	05/11/2020	10.04	Put	Bond Future	13,024.0100	13.0240	12,484.9900	12.4850	(4.139)	0	0	0
2020/08/13	2044	05/11/2020	11.17	Put	Bond Future	6,335.2300	6.3352	5,935.6100	5.9356	(6.308)	0	0	1,815
2020/08/13	2044	05/11/2020	11.43	Put	Bond Future	5,256.0000	5.2560	4,896.6900	4.8967	(6.836)	0	0	1,815
2020/08/13	2044	05/11/2020	8.87	Put	Bond Future	22,903.0200	22.9030	22,308.0200	22.3080	(2.598)	0	0	0
2020/08/13	2044	05/11/2020	9.29	Call	Bond Future	155.2200	0.1552	176.8900	0.1769	13.961	0	0	300
2020/08/13	2044	05/11/2020	10.35	Call	Bond Future	842.9800	0.8430	938.3700	0.9384	11.316	0	0	0
2020/08/13	2044	05/11/2020	10.35	Put	Bond Future	10,873.2800	10.8733	10,363.7000	10.3637	(4.687)	0	0	0
2020/08/13	2044	05/11/2020	10.04	Call	Bond Future	545.7100	0.5457	611.6600	0.6117	12.085	0	0	525
2020/08/13	2044	05/11/2020	9.34	Put	Bond Future	18,619.6800	18.6197	18,038.2900	18.0383	(3.122)	0	0	0
2020/08/13	2044	05/11/2020	9.34	Call	Bond Future	170.4500	0.1705	194.0300	0.1940	13.834	0	0	525
2020/08/13	2044	05/11/2020	11.17	Call	Bond Future	2,261.3200	2.2613	2,466.6700	2.4667	9.081	0	0	0
2020/08/13	2044	05/11/2020	8.87	Call	Bond Future	66.5700	0.0666	76.5400	0.0765	14.977	0	0	1,815
2020/08/13	2044	05/11/2020	10.02	Put	Bond Future	13,169.9600	13.1700	12,629.2800	12.6293	(4.105)	0	0	0
2020/08/13	2044	05/11/2020	10.02	Call	Bond Future	529.7600	0.5298	594.0500	0.5941	12.136	0	0	1,815
2020/08/13	2044	04/02/2021	10.04	Put	Bond Future	15,081.1800	15.0812	14,576.4200	14.5764	(3.347)	0	0	0

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2020/08/13	2044	04/02/2021	10.37	Call	Bond Future	1,623.0500	1.6231	1,758.4900	1.7585	8.345	0	0	0
2020/08/13	2044	04/02/2021	10.35	Put	Bond Future	13,032.1900	13.0322	12,554.7800	12.5548	(3.663)	0	0	0
2020/08/13	2044	04/02/2021			Bond Future	12.0251	74.8378	11.9247	75.4487	(0.835)	0.0000	0.0000	0
2020/08/13	2044	04/02/2021	10.37	Put	Bond Future	12,906.5700	12.9066	12,431.0400	12.4310	(3.684)	0	0	0
2020/08/13	2044	04/02/2021	10.35	Call	Bond Future	1,594.9600	1.5950	1,728.5200	1.7285	8.374	0	0	0
2020/08/13	2044	04/02/2021	10.04	Call	Bond Future	1,201.7200	1.2017	1,307.9300	1.3079	8.838	0	0	0
2020/08/13	2044	04/02/2021	10.84	Call	Bond Future	2,382.4300	2.3824	2,565.2700	2.5653	7.675	0	0	0
2020/08/13	2044	04/02/2021	10.36	Put	Bond Future	12,969.2800	12.9693	12,492.8100	12.4928	(3.674)	0	0	0
2020/08/13	2044	04/02/2021	10.84	Put	Bond Future	10,181.6300	10.1816	9,753.5000	9.7535	(4.205)	0	0	265
2020/08/13	2044	04/02/2021	10.29	Call	Bond Future	1,512.7000	1.5127	1,640.7200	1.6407	8.463	0	0	0
2020/08/13	2044	04/02/2021	10.29	Put	Bond Future	13,413.8300	13.4138	12,930.8800	12.9309	(3.600)	0	0	265
2020/08/13	2044	04/02/2021	9.66	Put	Bond Future	17,854.1200	17.8541	17,320.5600	17.3206	(2.988)	0	0	0
2020/08/13	2044	04/02/2021	9.66	Call	Bond Future	821.1700	0.8212	898.5800	0.8986	9.427	0	0	265
2020/08/13	2044	04/02/2021	10.36	Call	Bond Future	1,608.9600	1.6090	1,743.4600	1.7435	8.359	0	0	0
2020/08/13	2044	06/05/2021	12.43	Put	Bond Future	5,570.4200	5.5704	5,295.4700	5.2955	(4.936)	0	0	0
2020/08/13	2044	06/05/2021	12.44	Call	Bond Future	6,551.7900	6.5518	6,895.1300	6.8951	5.240	0	0	0
2020/08/13	2044	06/05/2021			Bond Future	12.2653	75.6407	12.1604	76.2581	(0.856)	0.0000	0.0000	0
2020/08/13	2044	06/05/2021	12.45	Call	Bond Future	6,582.0800	6.5821	6,926.3400	6.9263	5.230	0	0	0
2020/08/13	2044	06/05/2021	12.45	Put	Bond Future	5,517.1900	5.5172	5,244.0900	5.2441	(4.950)	0	0	0
2020/08/13	2044	06/05/2021	12.43	Call	Bond Future	6,521.2900	6.5213	6,863.7000	6.8637	5.251	0	0	0
2020/08/13	2044	06/05/2021	12.44	Put	Bond Future	5,543.8700	5.5439	5,269.8500	5.2699	(4.943)	0	0	0
2020/08/13	2044	05/08/2021	12.60	Put	Bond Future	6,435.3500	6.4353	6,153.8800	6.1539	(4.374)	0	0	0
2020/08/13	2044	05/08/2021	12.61	Put	Bond Future	6,408.3600	6.4084	6,127.7200	6.1277	(4.379)	0	0	0
2020/08/13	2044	05/08/2021			Bond Future	12.5225	72.0947	12.4125	72.7187	(0.878)	0.0000	0.0000	0
2020/08/13	2044	05/08/2021	12.60	Call	Bond Future	6,869.5400	6.8695	7,212.1600	7.2122	4.988	0	0	0
2020/08/13	2044	05/08/2021	12.61	Call	Bond Future	6,898.2400	6.8982	7,241.6900	7.2417	4.979	0	0	0
2020/08/13	2044	05/08/2021	12.59	Call	Bond Future	6,840.8700	6.8409	7,182.6700	7.1827	4.996	0	0	0
2020/08/13	2044	05/08/2021	12.59	Put	Bond Future	6,462.4500	6.4625	6,180.1600	6.1802	(4.368)	0	0	0
2020/08/13	2046	05/11/2020			Bond Future	91.6099	91.6099	91.5938	91.5938	(0.018)	0.0000	0.0000	15,660
2020/08/13	2046	04/02/2021			Bond Future	92.5961	92.5961	92.5794	92.5794	(0.018)	0.0000	0.0000	0
2020/08/13	2046	06/05/2021			Bond Future	91.8363	91.8363	91.8193	91.8193	(0.018)	0.0000	0.0000	0
2020/08/13	2046	05/08/2021			Bond Future	92.8708	92.8708	92.8534	92.8534	(0.019)	0.0000	0.0000	0
2020/08/13	2050	05/11/2020			Bond Future	94.5784	94.5784	94.9079	94.9079	0.348	0.0000	0.0000	14,181
2020/08/13	2050	04/02/2021			Bond Future	93.7230	93.7230	94.0554	94.0554	0.355	0.0000	0.0000	0
2020/08/13	2050	06/05/2021			Bond Future	94.7497	94.7497	95.0857	95.0857	0.355	0.0000	0.0000	0
2020/08/13	2050	05/08/2021			Bond Future	93.9064	93.9064	94.2460	94.2460	0.362	0.0000	0.0000	0
2020/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	AL37	05/11/2020			Index Future	748.3230	748.3230	748.5690	748.5690	0.033	0.0000	0.0000	0
2020/08/13	AL37	04/02/2021			Index Future	756.1920	756.1920	756.4370	756.4370	0.032	0.0000	0.0000	0
2020/08/13	AL37	06/05/2021			Index Future	764.2920	764.2920	764.5380	764.5380	0.032	0.0000	0.0000	0



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2020/08/13	AL37	05/08/2021			Index Future	772.6300	772.6300	772.8780	772.8780	0.032	0.0000	0.0000	0
2020/08/13	AL7T	05/11/2020			Index Future	814.6060	814.6060	816.5690	816.5690	0.241	0.0000	0.0000	0
2020/08/13	AL7T	04/02/2021			Index Future	823.1720	823.1720	825.1520	825.1520	0.241	0.0000	0.0000	0
2020/08/13	AL7T	06/05/2021			Index Future	831.9890	831.9890	833.9890	833.9890	0.240	0.0000	0.0000	0
2020/08/13	AL7T	05/08/2021			Index Future	841.0650	841.0650	843.0860	843.0860	0.240	0.0000	0.0000	0
2020/08/13	ALBI	05/11/2020			Index Future	711.6720	711.6720	714.1850	714.1850	0.353	0.0000	0.0000	212
2020/08/13	ALBI	04/02/2021			Index Future	719.1570	719.1570	721.6920	721.6920	0.352	0.0000	0.0000	0
2020/08/13	ALBI	06/05/2021			Index Future	726.8590	726.8590	729.4210	729.4210	0.352	0.0000	0.0000	0
2020/08/13	ALBI	05/08/2021			Index Future	734.7890	734.7890	737.3770	737.3770	0.352	0.0000	0.0000	0
2020/08/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/13	ES33	05/11/2020			Bond Future	12.1468	71.2923	12.0500	71.7773	(0.797)	0.0000	0.0000	350
2020/08/13	ES33	04/02/2021			Bond Future	12.4319	72.0426	12.3309	72.5323	(0.813)	0.0000	0.0000	0
2020/08/13	ES33	06/05/2021			Bond Future	12.7229	69.0400	12.6173	69.5348	(0.830)	0.0000	0.0000	0
2020/08/13	ES33	05/08/2021			Bond Future	13.0290	69.8020	12.9186	70.3022	(0.847)	0.0000	0.0000	0
2020/08/13	ES42	05/11/2020			Bond Future	12.5368	70.5337	12.4607	70.9537	(0.607)	0.0000	0.0000	4,919
2020/08/13	ES42	04/02/2021			Bond Future	12.8028	71.2769	12.7232	71.7009	(0.622)	0.0000	0.0000	0
2020/08/13	ES42	06/05/2021			Bond Future	13.0846	67.7831	13.0011	68.2115	(0.638)	0.0000	0.0000	0
2020/08/13	ES42	05/08/2021			Bond Future	13.3734	68.5318	13.2857	68.9648	(0.655)	0.0000	0.0000	0
2020/08/13	GOVI	05/11/2020	737.84	Put	GOVI	347,470.0000	34.7470	323,260.0000	32.3260	(6.968)	0	0	0
2020/08/13	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	05/11/2020			GOVI	703.0930	703.0930	705.5140	705.5140	0.344	0.0000	0.0000	1,018
2020/08/13	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	05/11/2020	737.83	Put	GOVI	347,370.0000	34.7370	323,160.0000	32.3160	(6.970)	0	0	0
2020/08/13	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	05/11/2020	737.85	Put	GOVI	347,570.0000	34.7570	323,360.0000	32.3360	(6.966)	0	0	0
2020/08/13	GOVI	04/02/2021	750.96	Put	GOVI	404,740.0000	40.4740	380,300.0000	38.0300	(6.038)	0	0	0
2020/08/13	GOVI	04/02/2021			GOVI	710.4860	710.4860	712.9300	712.9300	0.344	0.0000	0.0000	0
2020/08/13	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/08/13	GOVI	04/02/2021	750.95	Put	GOVI	404,640.0000	40.4640	380,200.0000	38.0200	(6.040)	0	0	0
2020/08/13	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	04/02/2021	750.94	Put	GOVI	404,540.0000	40.4540	380,100.0000	38.0100	(6.041)	0	0	0
2020/08/13	GOVI	06/05/2021	678.67	Call	GOVI	394,260.0000	39.4260	418,950.0000	41.8950	6.262	0	0	0
2020/08/13	GOVI	06/05/2021			GOVI	718.0960	718.0960	720.5650	720.5650	0.344	0.0000	0.0000	0
2020/08/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	06/05/2021	678.68	Call	GOVI	394,160.0000	39.4160	418,850.0000	41.8850	6.264	0	0	0
2020/08/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	06/05/2021	678.69	Call	GOVI	394,060.0000	39.4060	418,750.0000	41.8750	6.266	0	0	0
2020/08/13	GOVI	05/08/2021	719.14	Call	GOVI	67,900.0000	6.7900	92,850.0000	9.2850	36.745	0	0	0
2020/08/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	05/08/2021			GOVI	725.9300	725.9300	728.4250	728.4250	0.344	0.0000	0.0000	0
2020/08/13	GOVI	05/08/2021	719.15	Call	GOVI	67,800.0000	6.7800	92,750.0000	9.2750	36.799	0	0	0
2020/08/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	GOVI	05/08/2021	719.13	Call	GOVI	68,000.0000	6.8000	92,950.0000	9.2950	36.691	0	0	0
2020/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/13	IGOV	05/11/2020			Index Future	252.1550	252.1550	252.4240	252.4240	0.107	0.0000	0.0000	1,258
2020/08/13	IGOV	04/02/2021			Index Future	254.8680	254.8680	255.1390	255.1390	0.106	0.0000	0.0000	0
2020/08/13	IGOV	06/05/2021			Index Future	257.6590	257.6590	257.9320	257.9320	0.106	0.0000	0.0000	0
2020/08/13	IGOV	05/08/2021			Index Future	260.5300	260.5300	260.8060	260.8060	0.106	0.0000	0.0000	0
2020/08/13	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/13	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9800	93.9800	0.011	0.0000	0.0000	0
2020/08/13	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1700	92.1700	0.011	0.0000	0.0000	0
2020/08/13	IS05	15/06/2021			Interest Rate Swap	90.2800	90.2800	90.3000	90.3000	0.022	0.0000	0.0000	0
2020/08/13	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2300	89.2300	0.022	0.0000	0.0000	0
2020/08/13	IS05	21/12/2021			Interest Rate Swap	90.4500	90.4500	90.4800	90.4800	0.033	0.0000	0.0000	51
2020/08/13	IS05	15/03/2022			Interest Rate Swap	89.8500	89.8500	89.8900	89.8900	0.045	0.0000	0.0000	0
2020/08/13	IS05	21/06/2022			Interest Rate Swap	89.9500	89.9500	90.0000	90.0000	0.056	0.0000	0.0000	0
2020/08/13	IS05	20/09/2022			Interest Rate Swap	93.0800	93.0800	93.1400	93.1400	0.064	0.0000	0.0000	0
2020/08/13	IS05	20/12/2022			Interest Rate Swap	93.5700	93.5700	93.6500	93.6500	0.085	0.0000	0.0000	0
2020/08/13	IS05	22/03/2023			Interest Rate Swap	85.9500	85.9500	86.0400	86.0400	0.105	0.0000	0.0000	0
2020/08/13	IS05	20/06/2023			Interest Rate Swap	91.4900	91.4900	91.6000	91.6000	0.120	0.0000	0.0000	0
2020/08/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/13	IS10	17/12/2025			Interest Rate Swap	79.8100	79.8100	79.9400	79.9400	0.163	0.0000	0.0000	0
2020/08/13	IS10	16/03/2026			Interest Rate Swap	76.4400	76.4400	76.5600	76.5600	0.157	0.0000	0.0000	0
2020/08/13	IS10	15/06/2026			Interest Rate Swap	74.9600	74.9600	75.0700	75.0700	0.147	0.0000	0.0000	0
2020/08/13	IS10	21/09/2026			Interest Rate Swap	77.1100	77.1100	77.2200	77.2200	0.143	0.0000	0.0000	0
2020/08/13	IS10	21/12/2026			Interest Rate Swap	81.2700	81.2700	81.3700	81.3700	0.123	0.0000	0.0000	0
2020/08/13	IS10	15/03/2027			Interest Rate Swap	79.9100	79.9100	80.0200	80.0200	0.138	0.0000	0.0000	0
2020/08/13	IS10	21/06/2027			Interest Rate Swap	82.1400	82.1400	82.2400	82.2400	0.122	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/13	IS10	20/09/2027			Interest Rate Swap	88.0800	88.0800	88.1800	88.1800	0.114	0.0000	0.0000	0
2020/08/13	IS10	20/12/2027			Interest Rate Swap	88.6000	88.6000	88.6900	88.6900	0.102	0.0000	0.0000	0
2020/08/13	IS10	22/03/2028			Interest Rate Swap	81.7400	81.7400	81.8300	81.8300	0.110	0.0000	0.0000	0
2020/08/13	IS10	20/06/2028			Interest Rate Swap	89.6800	89.6800	89.7600	89.7600	0.089	0.0000	0.0000	0
2020/08/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/13	JBAF	19/08/2020			Jibar Tradeable Future	3.4350	96.5650	3.4350	96.5650	0.000	0.0000	0.0000	0
2020/08/13	JBAF	16/09/2020			Jibar Tradeable Future	3.3750	96.6250	3.3850	96.6150	0.296	0.0000	0.0000	0
2020/08/13	JBAF	21/10/2020			Jibar Tradeable Future	3.3150	96.6850	3.3250	96.6750	0.302	0.0000	0.0000	0
2020/08/13	JBAF	18/11/2020			Jibar Tradeable Future	3.3050	96.6950	3.3350	96.6650	0.908	0.0000	0.0000	0
2020/08/13	JBAF	15/12/2020			Jibar Tradeable Future	3.2950	96.7050	3.3150	96.6850	0.607	0.0000	0.0000	10
2020/08/13	JBAF	20/01/2021			Jibar Tradeable Future	3.3050	96.6950	3.3350	96.6650	0.908	0.0000	0.0000	0
2020/08/13	JBAF	17/03/2021			Jibar Tradeable Future	3.3500	96.6500	3.3800	96.6200	0.896	0.0000	0.0000	0
2020/08/13	JBAF	15/06/2021			Jibar Tradeable Future	3.5100	96.4900	3.5400	96.4600	0.855	0.0000	0.0000	0
2020/08/13	JBAF	15/09/2021			Jibar Tradeable Future	3.6050	96.3950	3.6350	96.3650	0.832	0.0000	0.0000	0
2020/08/13	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.8800	96.1200	0.518	0.0000	0.0000	0
2020/08/13	JBAF	16/03/2022			Jibar Tradeable Future	3.9950	96.0050	4.0150	95.9850	0.501	0.0000	0.0000	0
2020/08/13	JBAF	15/06/2022			Jibar Tradeable Future	4.3050	95.6950	4.3450	95.6550	0.929	0.0000	0.0000	0
2020/08/13	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	R023	05/11/2020			Bond Future	4.4623	108.6328	4.5060	108.5339	0.980	0.0000	0.0000	34,215
2020/08/13	R023	05/11/2020	7.46	Call	Bond Future	6,526.0600	6.5261	6,427.1100	6.4271	(1.516)	0	0	0
2020/08/13	R023	05/11/2020	7.47	Call	Bond Future	6,546.9800	6.5470	6,448.0300	6.4480	(1.511)	0	0	0
2020/08/13	R023	05/11/2020	7.45	Call	Bond Future	6,505.1500	6.5051	6,406.2000	6.4062	(1.521)	0	0	0
2020/08/13	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/13	R023	04/02/2021	6.34	Call	Bond Future	3,656.0500	3.6561	3,557.7800	3.5578	(2.688)	0	0	0
2020/08/13	R023	04/02/2021	6.32	Put	Bond Future	18.2400	0.0182	20.6100	0.0206	12.993	0	0	0
2020/08/13	R023	04/02/2021			Bond Future	4.4965	109.7755	4.5464	109.6750	1.108	0.0000	0.0000	0
2020/08/13	R023	04/02/2021	6.34	Put	Bond Future	17.2400	0.0172	19.4900	0.0195	13.051	0	0	0
2020/08/13	R023	04/02/2021	6.32	Call	Bond Future	3,618.4400	3.6184	3,520.2900	3.5203	(2.712)	0	0	0
2020/08/13	R023	04/02/2021	6.33	Put	Bond Future	17.7300	0.0177	20.0400	0.0200	13.029	0	0	0
2020/08/13	R023	04/02/2021	6.33	Call	Bond Future	3,637.2400	3.6372	3,539.0300	3.5390	(2.700)	0	0	0
2020/08/13	R023	06/05/2021	7.58	Call	Bond Future	5,265.1900	5.2652	5,163.6200	5.1636	(1.929)	0	0	0
2020/08/13	R023	06/05/2021			Bond Future	4.5191	107.0445	4.5764	106.9427	1.268	0.0000	0.0000	0
2020/08/13	R023	06/05/2021	7.56	Call	Bond Future	5,232.0200	5.2320	5,130.4700	5.1305	(1.941)	0	0	0
2020/08/13	R023	06/05/2021	7.56	Put	Bond Future	1.6300	0.0016	1.9000	0.0019	16.564	0	0	0
2020/08/13	R023	06/05/2021	7.58	Put	Bond Future	1.5400	0.0015	1.7900	0.0018	16.234	0	0	0
2020/08/13	R023	06/05/2021	7.57	Call	Bond Future	5,248.6000	5.2486	5,147.0500	5.1471	(1.935)	0	0	0
2020/08/13	R023	06/05/2021	7.57	Put	Bond Future	1.5800	0.0016	1.8500	0.0019	17.089	0	0	0
2020/08/13	R023	05/08/2021	5.30	Call	Bond Future	1,458.7500	1.4588	1,382.5400	1.3825	(5.224)	0	0	0
2020/08/13	R023	05/08/2021	5.29	Put	Bond Future	295.4600	0.2955	322.5800	0.3226	9.179	0	0	0
2020/08/13	R023	05/08/2021			Bond Future	4.5333	108.2253	4.6006	108.1223	1.484	0.0000	0.0000	0
2020/08/13	R023	05/08/2021	5.31	Call	Bond Future	1,470.5600	1.4706	1,394.0900	1.3941	(5.200)	0	0	0
2020/08/13	R023	05/08/2021	5.31	Put	Bond Future	288.8400	0.2888	315.4400	0.3154	9.209	0	0	0
2020/08/13	R023	05/08/2021	5.30	Put	Bond Future	292.1300	0.2921	318.9900	0.3190	9.195	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
2020/08/13	R023	05/08/2021	5.29	Call	Bond Future	1,446.9700	1.4470	1,371.0200	1.3710	(5.249)	0	0	0
2020/08/13	R035	05/11/2020	10.34	Put	Bond Future	7,175.3900	7.1754	6,739.3800	6.7394	(6.076)	0	0	0
2020/08/13	R035	05/11/2020			Bond Future	11.2087	85.2669	11.1125	85.8639	(0.858)	0.0000	0.0000	103,857
2020/08/13	R035	05/11/2020	10.33	Call	Bond Future	1,527.6400	1.5276	1,687.1300	1.6871	10.440	0	0	0
2020/08/13	R035	05/11/2020	10.33	Put	Bond Future	7,224.4600	7.2245	6,786.9800	6.7870	(6.056)	0	0	0
2020/08/13	R035	05/11/2020	10.34	Call	Bond Future	1,546.5700	1.5466	1,707.5300	1.7075	10.408	0	0	0
2020/08/13	R035	05/11/2020	10.32	Call	Bond Future	1,508.8500	1.5088	1,666.8800	1.6669	10.474	0	0	0
2020/08/13	R035	05/11/2020	10.32	Put	Bond Future	7,273.7500	7.2738	6,834.8100	6.8348	(6.035)	0	0	0
2020/08/13	R035	04/02/2021	10.14	Put	Bond Future	10,386.6200	10.3866	9,944.5900	9.9446	(4.256)	0	0	650
2020/08/13	R035	04/02/2021	11.14	Put	Bond Future	6,064.8600	6.0649	5,736.5000	5.7365	(5.414)	0	0	650
2020/08/13	R035	04/02/2021	10.05	Call	Bond Future	1,816.2900	1.8163	1,967.9700	1.9680	8.351	0	0	0
2020/08/13	R035	04/02/2021	10.04	Put	Bond Future	10,924.1300	10.9241	10,472.0300	10.4720	(4.139)	0	0	0
2020/08/13	R035	04/02/2021			Bond Future	11.4518	86.1639	11.3515	86.7667	(0.876)	0.0000	0.0000	0
2020/08/13	R035	04/02/2021	10.14	Call	Bond Future	1,957.2100	1.9572	2,117.9700	2.1180	8.214	0	0	0
2020/08/13	R035	04/02/2021	10.06	Call	Bond Future	1,831.5900	1.8316	1,984.2700	1.9843	8.336	0	0	0
2020/08/13	R035	04/02/2021	10.06	Put	Bond Future	10,815.3000	10.8153	10,365.1900	10.3652	(4.162)	0	0	0
2020/08/13	R035	04/02/2021	11.14	Call	Bond Future	4,168.8500	4.1688	4,443.2800	4.4433	6.583	0	0	0
2020/08/13	R035	04/02/2021	10.05	Put	Bond Future	10,869.6300	10.8696	10,418.5200	10.4185	(4.150)	0	0	0
2020/08/13	R035	04/02/2021	10.04	Call	Bond Future	1,801.0800	1.8011	1,951.7700	1.9518	8.367	0	0	0
2020/08/13	R035	06/05/2021	11.55	Call	Bond Future	5,277.3800	5.2774	5,582.9300	5.5829	5.790	0	0	0
2020/08/13	R035	06/05/2021	12.77	Call	Bond Future	9,266.2300	9.2662	9,680.1500	9.6801	4.467	0	0	0
2020/08/13	R035	06/05/2021	10.24	Put	Bond Future	11,437.6800	11.4377	11,001.8700	11.0019	(3.810)	0	0	0
2020/08/13	R035	06/05/2021	12.37	Call	Bond Future	7,853.6400	7.8536	8,235.9100	8.2359	4.867	0	0	0
2020/08/13	R035	06/05/2021	12.35	Put	Bond Future	4,119.7600	4.1198	3,891.2100	3.8912	(5.548)	0	0	0
2020/08/13	R035	06/05/2021			Bond Future	11.6954	82.6129	11.5909	83.2221	(0.894)	0.0000	0.0000	0
2020/08/13	R035	06/05/2021	12.37	Put	Bond Future	4,080.6100	4.0806	3,853.7400	3.8537	(5.560)	0	0	0
2020/08/13	R035	06/05/2021	12.35	Call	Bond Future	7,784.7400	7.7847	8,165.3300	8.1653	4.889	0	0	0
2020/08/13	R035	06/05/2021	11.55	Put	Bond Future	6,126.4600	6.1265	5,822.8700	5.8229	(4.955)	0	0	1,650
2020/08/13	R035	06/05/2021	12.77	Put	Bond Future	3,379.0000	3.3790	3,183.7800	3.1838	(5.777)	0	0	1,650
2020/08/13	R035	06/05/2021	10.24	Call	Bond Future	2,312.2600	2.3123	2,485.5900	2.4856	7.496	0	0	793
2020/08/13	R035	06/05/2021	12.36	Put	Bond Future	4,100.2700	4.1003	3,872.5600	3.8726	(5.554)	0	0	0
2020/08/13	R035	06/05/2021	10.81	Put	Bond Future	8,749.2500	8.7492	8,368.9500	8.3689	(4.347)	0	0	0
2020/08/13	R035	06/05/2021	10.81	Call	Bond Future	3,368.7200	3.3687	3,597.5600	3.5976	6.793	0	0	1,650
2020/08/13	R035	06/05/2021	11.32	Call	Bond Future	4,640.2200	4.6402	4,922.3200	4.9223	6.079	0	0	0
2020/08/13	R035	06/05/2021	11.32	Put	Bond Future	6,859.5200	6.8595	6,532.4800	6.5325	(4.768)	0	0	793
2020/08/13	R035	06/05/2021	12.02	Call	Bond Future	6,687.8200	6.6878	7,039.0300	7.0390	5.251	0	0	0
2020/08/13	R035	06/05/2021	12.02	Put	Bond Future	4,838.8200	4.8388	4,580.8900	4.5809	(5.330)	0	0	793
2020/08/13	R035	06/05/2021	12.36	Call	Bond Future	7,819.3000	7.8193	8,200.7300	8.2007	4.878	0	0	0
2020/08/13	R035	05/08/2021	5.31	Call	Bond Future	17.2000	0.0172	19.4500	0.0195	13.081	0	0	0
2020/08/13	R035	05/08/2021			Bond Future	11.9539	83.5246	11.8448	84.1403	(0.913)	0.0000	0.0000	0
2020/08/13	R035	05/08/2021	5.29	Call	Bond Future	16.7000	0.0167	18.8800	0.0189	13.054	0	0	0
2020/08/13	R035	05/08/2021	5.29	Put	Bond Future	54,816.1000	54.8161	54,202.5100	54.2025	(1.119)	0	0	0
2020/08/13	R035	05/08/2021	5.31	Put	Bond Future	54,583.3100	54.5833	53,969.7900	53.9698	(1.124)	0	0	0
2020/08/13	R035	05/08/2021	5.30	Call	Bond Future	16.9500	0.0170	19.1600	0.0192	13.038	0	0	0
2020/08/13	R035	05/08/2021	5.30	Put	Bond Future	54,699.6400	54.6996	54,086.0800	54.0861	(1.122)	0	0	0
2020/08/13	R186	05/11/2020	8.65	Call	Bond Future	6,068.0300	6.0680	6,091.9800	6.0920	0.395	0	0	0

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2020/08/13	R186	05/11/2020	8.64	Put	Bond Future	528.7800	0.5288	513.8500	0.5138	(2.823)	0	0	0
2020/08/13	R186	05/11/2020	7.50	Call	Bond Future	2,073.5600	2.0736	2,079.3800	2.0794	0.281	0	0	80
2020/08/13	R186	05/11/2020	8.00	Put	Bond Future	1,293.2600	1.2933	1,268.1500	1.2681	(1.942)	0	0	0
2020/08/13	R186	05/11/2020			Bond Future	7.5587	118.2435	7.5513	118.2823	(0.098)	0.0000	0.0000	88,461
2020/08/13	R186	05/11/2020	8.66	Call	Bond Future	6,108.7000	6.1087	6,132.8100	6.1328	0.395	0	0	0
2020/08/13	R186	05/11/2020	8.66	Put	Bond Future	511.5300	0.5115	496.9200	0.4969	(2.856)	0	0	0
2020/08/13	R186	05/11/2020	7.00	Put	Bond Future	4,016.0500	4.0161	3,977.7900	3.9778	(0.953)	0	0	0
2020/08/13	R186	05/11/2020	7.00	Call	Bond Future	1,036.6900	1.0367	1,037.1500	1.0372	0.044	0	0	1,200
2020/08/13	R186	05/11/2020	8.65	Put	Bond Future	520.1000	0.5201	505.3300	0.5053	(2.840)	0	0	0
2020/08/13	R186	05/11/2020	8.64	Call	Bond Future	6,027.4400	6.0274	6,051.2300	6.0512	0.395	0	0	0
2020/08/13	R186	05/11/2020	6.50	Put	Bond Future	6,166.6300	6.1666	6,126.2900	6.1263	(0.654)	0	0	0
2020/08/13	R186	05/11/2020	7.50	Put	Bond Future	2,382.1900	2.3822	2,349.2900	2.3493	(1.381)	0	0	0
2020/08/13	R186	05/11/2020	8.00	Call	Bond Future	3,578.9000	3.5789	3,592.5100	3.5925	0.380	0	0	1,200
2020/08/13	R186	05/11/2020	7.84	Put	Bond Future	1,584.2000	1.5842	1,556.4800	1.5565	(1.750)	0	0	0
2020/08/13	R186	05/11/2020	9.26	Put	Bond Future	171.2900	0.1713	164.4300	0.1644	(4.005)	0	0	3,500
2020/08/13	R186	05/11/2020	6.50	Call	Bond Future	437.5600	0.4376	435.9400	0.4359	(0.370)	0	0	80
2020/08/13	R186	05/11/2020	7.84	Call	Bond Future	3,047.8400	3.0478	3,058.8400	3.0588	0.361	0	0	3,500
2020/08/13	R186	05/11/2020	8.34	Put	Bond Future	825.7200	0.8257	806.1000	0.8061	(2.376)	0	0	0
2020/08/13	R186	05/11/2020	8.34	Call	Bond Future	4,833.0500	4.8331	4,852.1500	4.8521	0.395	0	0	3,500
2020/08/13	R186	05/11/2020	9.26	Call	Bond Future	8,671.6200	8.6716	8,703.4800	8.7035	0.367	0	0	0
2020/08/13	R186	04/02/2021	8.15	Call	Bond Future	4,101.6900	4.1017	4,117.3700	4.1174	0.382	0	0	0
2020/08/13	R186	04/02/2021			Bond Future	7.7454	114.2079	7.7377	114.2465	(0.099)	0.0000	0.0000	50
2020/08/13	R186	04/02/2021	8.15	Put	Bond Future	2,097.9300	2.0979	2,075.0300	2.0750	(1.092)	0	0	0
2020/08/13	R186	04/02/2021	8.00	Put	Bond Future	2,388.6500	2.3887	2,364.1400	2.3641	(1.026)	0	0	15,177
2020/08/13	R186	04/02/2021	8.16	Call	Bond Future	4,132.2600	4.1323	4,148.0400	4.1480	0.382	0	0	0
2020/08/13	R186	04/02/2021	8.17	Put	Bond Future	2,061.3000	2.0613	2,038.6100	2.0386	(1.101)	0	0	0
2020/08/13	R186	04/02/2021	8.00	Call	Bond Future	3,654.7700	3.6548	3,668.8400	3.6688	0.385	0	0	0
2020/08/13	R186	04/02/2021	8.16	Put	Bond Future	2,079.5500	2.0796	2,056.7500	2.0568	(1.096)	0	0	0
2020/08/13	R186	04/02/2021	8.17	Call	Bond Future	4,162.9400	4.1629	4,178.8300	4.1788	0.382	0	0	0
2020/08/13	R186	06/05/2021	10.77	Call	Bond Future	12,768.8500	12.7688	12,802.9800	12.8030	0.267	0	0	0
2020/08/13	R186	06/05/2021	10.76	Put	Bond Future	267.2100	0.2672	262.5200	0.2625	(1.755)	0	0	0
2020/08/13	R186	06/05/2021			Bond Future	7.9467	115.4324	7.9386	115.4711	(0.102)	0.0000	0.0000	0
2020/08/13	R186	06/05/2021	10.78	Call	Bond Future	12,806.7900	12.8068	12,840.9600	12.8410	0.267	0	0	0
2020/08/13	R186	06/05/2021	10.78	Put	Bond Future	260.9900	0.2610	256.3900	0.2564	(1.763)	0	0	0
2020/08/13	R186	06/05/2021	10.77	Put	Bond Future	264.0800	0.2641	259.4400	0.2594	(1.757)	0	0	0
2020/08/13	R186	06/05/2021	10.76	Call	Bond Future	12,730.9300	12.7309	12,765.0100	12.7650	0.268	0	0	0
2020/08/13	R186	05/08/2021	8.61	Call	Bond Future	4,863.5300	4.8635	4,881.8100	4.8818	0.376	0	0	0
2020/08/13	R186	05/08/2021	8.62	Put	Bond Future	2,844.1500	2.8442	2,823.5200	2.8235	(0.725)	0	0	0
2020/08/13	R186	05/08/2021			Bond Future	8.1636	111.4243	8.1550	111.4633	(0.105)	0.0000	0.0000	0
2020/08/13	R186	05/08/2021	8.61	Put	Bond Future	2,861.1900	2.8612	2,840.4800	2.8405	(0.724)	0	0	0
2020/08/13	R186	05/08/2021	8.62	Call	Bond Future	4,890.8300	4.8908	4,909.1900	4.9092	0.375	0	0	0
2020/08/13	R186	05/08/2021	8.63	Call	Bond Future	4,917.7700	4.9178	4,936.1900	4.9362	0.375	0	0	0
2020/08/13	R186	05/08/2021	8.63	Put	Bond Future	2,826.7900	2.8268	2,806.2200	2.8062	(0.728)	0	0	0
2020/08/13	R197	05/11/2020			Bond Future	307.0294	307.0294	307.1446	307.1446	0.038	0.0000	0.0000	2,598
2020/08/13	R197	04/02/2021			Bond Future	302.5509	302.5509	302.6659	302.6659	0.038	0.0000	0.0000	0
2020/08/13	R197	06/05/2021			Bond Future	305.8654	305.8654	305.9812	305.9812	0.038	0.0000	0.0000	0
2020/08/13	R197	05/08/2021			Bond Future	301.3780	301.3780	301.4946	301.4946	0.039	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/13	R202	05/11/2020			Bond Future	208.1911	208.1911	208.1547	208.1547	(0.017)	0.0000	0.0000	8,104
2020/08/13	R202	04/02/2021			Bond Future	206.2978	206.2978	206.2601	206.2601	(0.018)	0.0000	0.0000	0
2020/08/13	R202	06/05/2021			Bond Future	208.5576	208.5576	208.5191	208.5191	(0.018)	0.0000	0.0000	0
2020/08/13	R202	05/08/2021			Bond Future	206.6932	206.6932	206.6541	206.6541	(0.019)	0.0000	0.0000	0
2020/08/13	R208	05/11/2020	4.78	Call	Bond Future	547.0700	0.5471	546.2300	0.5462	(0.154)	0	0	0
2020/08/13	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/13	R208	05/11/2020			Bond Future	3.3667	102.0478	3.3688	102.0470	0.064	0.0000	0.0000	7,525
2020/08/13	R208	05/11/2020	4.79	Call	Bond Future	550.9200	0.5509	550.0800	0.5501	(0.152)	0	0	0
2020/08/13	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/13	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/13	R208	05/11/2020	4.77	Call	Bond Future	543.2200	0.5432	542.3800	0.5424	(0.155)	0	0	0
2020/08/13	R209	05/11/2020	10.02	Call	Bond Future	1,180.2900	1.1803	1,271.7200	1.2717	7.746	0	0	0
2020/08/13	R209	05/11/2020			Bond Future	11.0619	65.4876	10.9871	65.8894	(0.677)	0.0000	0.0000	26,289
2020/08/13	R209	05/11/2020	10.00	Call	Bond Future	1,152.8900	1.1529	1,242.6000	1.2426	7.781	0	0	0
2020/08/13	R209	05/11/2020	10.00	Put	Bond Future	7,210.8300	7.2108	6,898.7400	6.8987	(4.328)	0	0	0
2020/08/13	R209	05/11/2020	10.02	Put	Bond Future	7,116.7200	7.1167	6,806.3500	6.8063	(4.361)	0	0	0
2020/08/13	R209	05/11/2020	10.01	Call	Bond Future	1,166.5300	1.1665	1,257.1000	1.2571	7.764	0	0	0
2020/08/13	R209	05/11/2020	10.01	Put	Bond Future	7,163.6800	7.1637	6,852.4500	6.8525	(4.345)	0	0	0
2020/08/13	R209	04/02/2021	10.12	Put	Bond Future	8,422.6900	8.4227	8,135.8300	8.1358	(3.406)	0	0	0
2020/08/13	R209	04/02/2021			Bond Future	11.2703	66.1769	11.1927	66.5827	(0.689)	0.0000	0.0000	0
2020/08/13	R209	04/02/2021	10.11	Call	Bond Future	1,993.6700	1.9937	2,111.8200	2.1118	5.926	0	0	0
2020/08/13	R209	04/02/2021	10.11	Put	Bond Future	8,467.0500	8.4671	8,179.4900	8.1795	(3.396)	0	0	0
2020/08/13	R209	04/02/2021	10.12	Call	Bond Future	2,009.0600	2.0091	2,127.9100	2.1279	5.916	0	0	0
2020/08/13	R209	04/02/2021	10.10	Call	Bond Future	1,978.3600	1.9784	2,095.8100	2.0958	5.937	0	0	0
2020/08/13	R209	04/02/2021	10.10	Put	Bond Future	8,511.5600	8.5116	8,223.3000	8.2233	(3.387)	0	0	0
2020/08/13	R209	06/05/2021	12.25	Put	Bond Future	3,484.6100	3.4846	3,335.2800	3.3353	(4.285)	0	0	1,000
2020/08/13	R209	06/05/2021	12.23	Put	Bond Future	3,517.4500	3.5175	3,367.0300	3.3670	(4.276)	0	0	0
2020/08/13	R209	06/05/2021	12.22	Call	Bond Future	7,094.8500	7.0949	7,353.8300	7.3538	3.650	0	0	0
2020/08/13	R209	06/05/2021			Bond Future	11.4854	63.7464	11.4047	64.1563	(0.702)	0.0000	0.0000	460
2020/08/13	R209	06/05/2021	10.25	Put	Bond Future	9,158.5500	9.1586	8,879.5100	8.8795	(3.047)	0	0	0
2020/08/13	R209	06/05/2021	10.25	Call	Bond Future	2,431.8100	2.4318	2,562.7200	2.5627	5.383	0	0	1,000
2020/08/13	R209	06/05/2021	11.25	Call	Bond Future	4,469.9400	4.4699	4,668.6800	4.6687	4.446	0	0	0
2020/08/13	R209	06/05/2021	11.25	Put	Bond Future	5,676.9300	5.6769	5,465.7200	5.4657	(3.720)	0	0	1,000
2020/08/13	R209	06/05/2021	12.25	Call	Bond Future	7,184.5200	7.1845	7,445.1400	7.4451	3.628	0	0	0
2020/08/13	R209	06/05/2021	12.23	Call	Bond Future	7,124.7100	7.1247	7,384.2400	7.3842	3.643	0	0	0
2020/08/13	R209	06/05/2021	12.22	Put	Bond Future	3,533.9900	3.5340	3,383.0200	3.3830	(4.272)	0	0	0
2020/08/13	R209	06/05/2021	12.24	Call	Bond Future	7,154.6100	7.1546	7,414.6800	7.4147	3.635	0	0	0
2020/08/13	R209	06/05/2021	12.24	Put	Bond Future	3,500.9900	3.5010	3,351.1100	3.3511	(4.281)	0	0	0
2020/08/13	R209	05/08/2021	11.81	Put	Bond Future	5,407.3900	5.4074	5,218.6700	5.2187	(3.490)	0	0	0
2020/08/13	R209	05/08/2021			Bond Future	11.7084	64.4499	11.6246	64.8643	(0.716)	0.0000	0.0000	0
2020/08/13	R209	05/08/2021	11.80	Call	Bond Future	5,878.5600	5.8786	6,103.6500	6.1037	3.829	0	0	0
2020/08/13	R209	05/08/2021	11.80	Put	Bond Future	5,430.6800	5.4307	5,241.3900	5.2414	(3.486)	0	0	0
2020/08/13	R209	05/08/2021	11.81	Call	Bond Future	5,903.9000	5.9039	6,129.5600	6.1296	3.822	0	0	0
2020/08/13	R209	05/08/2021	11.79	Call	Bond Future	5,853.2600	5.8533	6,077.7800	6.0778	3.836	0	0	0
2020/08/13	R209	05/08/2021	11.79	Put	Bond Future	5,454.0700	5.4541	5,264.2100	5.2642	(3.481)	0	0	0

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2020/08/13	R210	05/11/2020			Bond Future	181.1977	181.1977	182.2737	182.2737	0.594	0.0000	0.0000	2,243
2020/08/13	R210	04/02/2021			Bond Future	183.1481	183.1481	184.2348	184.2348	0.593	0.0000	0.0000	0
2020/08/13	R210	06/05/2021			Bond Future	182.4649	182.4649	183.5631	183.5631	0.602	0.0000	0.0000	0
2020/08/13	R210	05/08/2021			Bond Future	184.5200	184.5200	185.6304	185.6304	0.602	0.0000	0.0000	0
2020/08/13	R212	05/11/2020			Bond Future	166.8361	166.8361	166.7950	166.7950	(0.025)	0.0000	0.0000	6,967
2020/08/13	R212	04/02/2021			Bond Future	166.3537	166.3537	166.3114	166.3114	(0.025)	0.0000	0.0000	0
2020/08/13	R212	06/05/2021			Bond Future	168.1760	168.1760	168.1329	168.1329	(0.026)	0.0000	0.0000	0
2020/08/13	R212	05/08/2021			Bond Future	167.7590	167.7590	167.7153	167.7153	(0.026)	0.0000	0.0000	0
2020/08/13	R213	05/11/2020	9.60	Put	Bond Future	4,119.6000	4.1196	3,961.5400	3.9615	(3.837)	0	0	0
2020/08/13	R213	05/11/2020	9.59	Call	Bond Future	2,152.8900	2.1529	2,237.9500	2.2379	3.951	0	0	0
2020/08/13	R213	05/11/2020			Bond Future	9.9451	82.6324	9.9013	82.8762	(0.441)	0.0000	0.0000	16,316
2020/08/13	R213	05/11/2020	9.60	Call	Bond Future	2,175.6100	2.1756	2,261.3600	2.2614	3.941	0	0	0
2020/08/13	R213	05/11/2020	9.59	Put	Bond Future	4,154.1100	4.1541	3,995.3600	3.9954	(3.822)	0	0	0
2020/08/13	R213	05/11/2020	9.61	Call	Bond Future	2,198.4800	2.1985	2,284.9100	2.2849	3.931	0	0	0
2020/08/13	R213	05/11/2020	9.61	Put	Bond Future	4,085.2900	4.0853	3,927.9100	3.9279	(3.852)	0	0	0
2020/08/13	R213	04/02/2021	9.40	Call	Bond Future	2,340.2500	2.3403	2,419.8600	2.4199	3.402	0	0	0
2020/08/13	R213	04/02/2021	9.39	Put	Bond Future	6,610.3500	6.6103	6,443.5000	6.4435	(2.524)	0	0	0
2020/08/13	R213	04/02/2021			Bond Future	10.1610	83.5016	10.1154	83.7475	(0.449)	0.0000	0.0000	0
2020/08/13	R213	04/02/2021	9.41	Call	Bond Future	2,359.7300	2.3597	2,439.8400	2.4398	3.395	0	0	0
2020/08/13	R213	04/02/2021	9.41	Put	Bond Future	6,534.2100	6.5342	6,368.3500	6.3684	(2.538)	0	0	0
2020/08/13	R213	04/02/2021	9.40	Put	Bond Future	6,572.2000	6.5722	6,405.8400	6.4058	(2.531)	0	0	0
2020/08/13	R213	04/02/2021	9.39	Call	Bond Future	2,320.8700	2.3209	2,399.9900	2.4000	3.409	0	0	0
2020/08/13	R213	06/05/2021	11.91	Put	Bond Future	1,919.6600	1.9197	1,853.4600	1.8535	(3.449)	0	0	0
2020/08/13	R213	06/05/2021			Bond Future	10.3785	80.8673	10.3309	81.1157	(0.458)	0.0000	0.0000	0
2020/08/13	R213	06/05/2021	11.90	Call	Bond Future	9,374.0100	9.3740	9,555.9600	9.5560	1.941	0	0	0
2020/08/13	R213	06/05/2021	11.90	Put	Bond Future	1,933.0200	1.9330	1,866.4900	1.8665	(3.442)	0	0	0
2020/08/13	R213	06/05/2021	11.91	Call	Bond Future	9,406.4300	9.4064	9,588.7100	9.5887	1.938	0	0	0
2020/08/13	R213	06/05/2021	11.89	Call	Bond Future	9,341.6200	9.3416	9,523.2400	9.5232	1.944	0	0	0
2020/08/13	R213	06/05/2021	11.89	Put	Bond Future	1,946.4500	1.9465	1,879.5900	1.8796	(3.435)	0	0	0
2020/08/13	R213	05/08/2021	10.85	Call	Bond Future	5,910.3600	5.9104	6,046.6500	6.0466	2.306	0	0	0
2020/08/13	R213	05/08/2021	10.84	Put	Bond Future	4,729.6600	4.7297	4,614.5200	4.6145	(2.434)	0	0	0
2020/08/13	R213	05/08/2021			Bond Future	10.6096	81.7594	10.5600	82.0105	(0.467)	0.0000	0.0000	0
2020/08/13	R213	05/08/2021	10.86	Call	Bond Future	5,938.1900	5.9382	6,074.8500	6.0749	2.301	0	0	0
2020/08/13	R213	05/08/2021	10.86	Put	Bond Future	4,686.2200	4.6862	4,571.8200	4.5718	(2.441)	0	0	0
2020/08/13	R213	05/08/2021	10.85	Put	Bond Future	4,707.8900	4.7079	4,593.1200	4.5931	(2.438)	0	0	0
2020/08/13	R213	05/08/2021	10.84	Call	Bond Future	5,882.5900	5.8826	6,018.5100	6.0185	2.311	0	0	0
2020/08/13	R214	05/11/2020	10.26	Put	Bond Future	7,434.2000	7.4342	7,119.1300	7.1191	(4.238)	0	0	0
2020/08/13	R214	05/11/2020			Bond Future	11.3282	63.1825	11.2533	63.5890	(0.661)	0.0000	0.0000	15,786
2020/08/13	R214	05/11/2020	10.25	Call	Bond Future	1,188.4100	1.1884	1,279.0100	1.2790	7.624	0	0	0
2020/08/13	R214	05/11/2020	10.25	Put	Bond Future	7,483.1100	7.4831	7,167.1700	7.1672	(4.222)	0	0	0
2020/08/13	R214	05/11/2020	10.26	Call	Bond Future	1,202.4900	1.2025	1,293.9600	1.2940	7.607	0	0	0
2020/08/13	R214	05/11/2020	10.24	Call	Bond Future	1,174.9200	1.1749	1,264.6800	1.2647	7.640	0	0	0
2020/08/13	R214	05/11/2020	10.24	Put	Bond Future	7,532.7100	7.5327	7,215.9300	7.2159	(4.205)	0	0	0
2020/08/13	R214	04/02/2021	10.33	Call	Bond Future	2,010.3000	2.0103	2,128.0500	2.1281	5.857	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
2020/08/13	R214	04/02/2021			Bond Future	11.5368	63.8471	11.4589	64.2577	(0.675)	0.0000	0.0000	0
2020/08/13	R214	04/02/2021	10.31	Call	Bond Future	1,979.3800	1.9794	2,095.7200	2.0957	5.878	0	0	0
2020/08/13	R214	04/02/2021	10.31	Put	Bond Future	9,001.3500	9.0013	8,707.1800	8.7072	(3.268)	0	0	0
2020/08/13	R214	04/02/2021	10.33	Put	Bond Future	8,907.6500	8.9076	8,614.8900	8.6149	(3.287)	0	0	0
2020/08/13	R214	04/02/2021	10.32	Call	Bond Future	1,994.8000	1.9948	2,111.8400	2.1118	5.867	0	0	0
2020/08/13	R214	04/02/2021	10.32	Put	Bond Future	8,954.4200	8.9544	8,660.9500	8.6610	(3.277)	0	0	0
2020/08/13	R214	06/05/2021	12.26	Call	Bond Future	6,589.5700	6.5896	6,839.1500	6.8391	3.788	0	0	0
2020/08/13	R214	06/05/2021	12.25	Put	Bond Future	4,072.0800	4.0721	3,906.3500	3.9063	(4.070)	0	0	0
2020/08/13	R214	06/05/2021			Bond Future	11.7443	61.2544	11.6634	61.6691	(0.689)	0.0000	0.0000	0
2020/08/13	R214	06/05/2021	12.27	Call	Bond Future	6,618.7000	6.6187	6,868.8600	6.8689	3.780	0	0	0
2020/08/13	R214	06/05/2021	12.27	Put	Bond Future	4,035.1700	4.0352	3,870.5900	3.8706	(4.079)	0	0	0
2020/08/13	R214	06/05/2021	12.26	Put	Bond Future	4,053.4800	4.0535	3,888.3200	3.8883	(4.075)	0	0	0
2020/08/13	R214	06/05/2021	12.25	Call	Bond Future	6,560.6600	6.5607	6,809.6700	6.8097	3.796	0	0	0
2020/08/13	R214	05/08/2021	12.01	Call	Bond Future	5,910.9400	5.9109	6,137.1900	6.1372	3.828	0	0	0
2020/08/13	R214	05/08/2021			Bond Future	11.9630	61.9303	11.8786	62.3496	(0.705)	0.0000	0.0000	0
2020/08/13	R214	05/08/2021	12.01	Put	Bond Future	5,679.2100	5.6792	5,486.1500	5.4862	(3.399)	0	0	0
2020/08/13	R214	05/08/2021	12.03	Put	Bond Future	5,631.4000	5.6314	5,439.4700	5.4395	(3.408)	0	0	0
2020/08/13	R214	05/08/2021	12.02	Call	Bond Future	5,936.1900	5.9362	6,163.0000	6.1630	3.821	0	0	0
2020/08/13	R214	05/08/2021	12.02	Put	Bond Future	5,655.3800	5.6554	5,462.8800	5.4629	(3.404)	0	0	0
2020/08/13	R214	05/08/2021	12.03	Call	Bond Future	5,961.2300	5.9612	6,188.6100	6.1886	3.814	0	0	0
2020/08/13	R248	05/11/2020	10.03	Call	Bond Future	548.9700	0.5490	598.5000	0.5985	9.022	0	0	0
2020/08/13	R248	05/11/2020	10.02	Put	Bond Future	13,193.6100	13.1936	12,760.9100	12.7609	(3.280)	0	0	0
2020/08/13	R248	05/11/2020			Bond Future	11.7568	77.2414	11.6814	77.7229	(0.642)	0.0000	0.0000	110,559
2020/08/13	R248	05/11/2020	10.04	Call	Bond Future	557.3000	0.5573	607.4900	0.6075	9.006	0	0	0
2020/08/13	R248	05/11/2020	10.04	Put	Bond Future	13,043.6100	13.0436	12,612.2200	12.6122	(3.307)	0	0	0
2020/08/13	R248	05/11/2020	11.00	Put	Bond Future	7,036.1400	7.0361	6,695.4500	6.6954	(4.842)	0	0	0
2020/08/13	R248	05/11/2020	11.00	Call	Bond Future	1,944.6700	1.9447	2,085.5600	2.0856	7.245	0	0	950
2020/08/13	R248	05/11/2020	10.00	Put	Bond Future	13,344.5300	13.3445	12,910.5400	12.9105	(3.252)	0	0	0
2020/08/13	R248	05/11/2020	10.00	Call	Bond Future	524.5400	0.5245	572.1300	0.5721	9.073	0	0	950
2020/08/13	R248	05/11/2020	10.03	Put	Bond Future	13,118.4900	13.1185	12,686.4400	12.6864	(3.293)	0	0	0
2020/08/13	R248	05/11/2020	10.02	Call	Bond Future	540.7300	0.5407	589.6100	0.5896	9.040	0	0	0
2020/08/13	R248	04/02/2021	10.75	Call	Bond Future	2,265.9100	2.2659	2,401.4300	2.4014	5.981	0	0	2,590
2020/08/13	R248	04/02/2021	10.47	Put	Bond Future	12,257.3100	12.2573	11,883.8100	11.8838	(3.047)	0	0	0
2020/08/13	R248	04/02/2021	10.46	Call	Bond Future	1,779.5100	1.7795	1,891.4400	1.8914	6.290	0	0	0
2020/08/13	R248	04/02/2021			Bond Future	11.9876	78.0540	11.9086	78.5402	(0.658)	0.0000	0.0000	0
2020/08/13	R248	04/02/2021	10.75	Put	Bond Future	10,607.1700	10.6072	10,256.4800	10.2565	(3.306)	0	0	0
2020/08/13	R248	04/02/2021	11.50	Put	Bond Future	7,098.6200	7.0986	6,816.2600	6.8163	(3.978)	0	0	0
2020/08/13	R248	04/02/2021	11.50	Call	Bond Future	4,000.1700	4.0002	4,204.0200	4.2040	5.096	0	0	2,590
2020/08/13	R248	04/02/2021	10.47	Call	Bond Future	1,795.0200	1.7950	1,907.7300	1.9077	6.279	0	0	0
2020/08/13	R248	04/02/2021	10.46	Put	Bond Future	12,319.3200	12.3193	11,945.0400	11.9450	(3.038)	0	0	0
2020/08/13	R248	04/02/2021	10.48	Call	Bond Future	1,810.6200	1.8106	1,924.1100	1.9241	6.268	0	0	0
2020/08/13	R248	04/02/2021	10.48	Put	Bond Future	12,195.5200	12.1955	11,822.8000	11.8228	(3.056)	0	0	0
2020/08/13	R248	06/05/2021	12.36	Call	Bond Future	6,479.3200	6.4793	6,747.5000	6.7475	4.139	0	0	0
2020/08/13	R248	06/05/2021			Bond Future	12.2179	74.4791	12.1354	74.9705	(0.675)	0.0000	0.0000	0
2020/08/13	R248	06/05/2021	12.34	Call	Bond Future	6,418.1400	6.4181	6,684.8200	6.6848	4.155	0	0	0
2020/08/13	R248	06/05/2021	12.34	Put	Bond Future	5,701.9500	5.7020	5,477.3000	5.4773	(3.940)	0	0	0
2020/08/13	R248	06/05/2021	12.36	Put	Bond Future	5,647.0400	5.6470	5,423.8900	5.4239	(3.952)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/13	R248	06/05/2021	12.35	Call	Bond Future	6,448.7100	6.4487	6,716.1400	6.7161	4.147	0	0	0
2020/08/13	R248	06/05/2021	12.35	Put	Bond Future	5,674.4300	5.6744	5,450.5300	5.4505	(3.946)	0	0	0
2020/08/13	R248	05/08/2021	12.51	Put	Bond Future	6,521.0800	6.5211	6,291.5600	6.2916	(3.520)	0	0	0
2020/08/13	R248	05/08/2021			Bond Future	12.4621	75.3011	12.3757	75.7978	(0.694)	0.0000	0.0000	0
2020/08/13	R248	05/08/2021	12.51	Call	Bond Future	6,793.3800	6.7934	7,060.5200	7.0605	3.932	0	0	0
2020/08/13	R248	05/08/2021	12.52	Call	Bond Future	6,822.2500	6.8223	7,090.0700	7.0901	3.926	0	0	0
2020/08/13	R248	05/08/2021	12.50	Put	Bond Future	6,548.6800	6.5487	6,318.4800	6.3185	(3.515)	0	0	0
2020/08/13	R248	05/08/2021	12.52	Put	Bond Future	6,493.3100	6.4933	6,264.4700	6.2645	(3.524)	0	0	0
2020/08/13	R248	05/08/2021	12.50	Call	Bond Future	6,764.2500	6.7642	7,030.7100	7.0307	3.939	0	0	0

**Total**

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