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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2020 TO 13/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	2025	06/08/2020		Bond Future	136.7512	136.7512	136.7275	136.7275	(0.017)	0.0000	0.0000	6,043
2020/07/13	2025	05/11/2020		Bond Future	138.2240	138.2240	138.1994	138.1994	(0.018)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	2025	04/02/2021			Bond Future	138.3543	138.3543	138.3288	138.3288	(0.018)	0.0000	0.0000	0
2020/07/13	2025	06/05/2021			Bond Future	140.0278	140.0278	140.0016	140.0016	(0.019)	0.0000	0.0000	0
2020/07/13	2025	05/08/2021			Bond Future	140.0800	140.0800	140.0593	140.0593	(0.015)	0.0000	0.0000	0
2020/07/13	2029	06/08/2020			Bond Future	97.8726	97.8726	97.8570	97.8570	(0.016)	0.0000	0.0000	5,012
2020/07/13	2029	05/11/2020			Bond Future	97.8036	97.8036	97.7874	97.7874	(0.017)	0.0000	0.0000	0
2020/07/13	2029	04/02/2021			Bond Future	98.9615	98.9615	98.9446	98.9446	(0.017)	0.0000	0.0000	0
2020/07/13	2029	06/05/2021			Bond Future	99.0207	99.0207	99.0034	99.0034	(0.017)	0.0000	0.0000	0
2020/07/13	2029	05/08/2021			Bond Future	100.1400	100.1400	100.1243	100.1243	(0.016)	0.0000	0.0000	0
2020/07/13	2030	06/08/2020	9.11	Call	Bond Future	505.5300	0.5055	525.5300	0.5255	3.956	0	0	0
2020/07/13	2030	06/08/2020	9.95	Put	Bond Future	611.8700	0.6119	463.3600	0.4634	(24.271)	0	0	5,850
2020/07/13	2030	06/08/2020	10.40	Put	Bond Future	200.0500	0.2000	132.7800	0.1328	(33.627)	0	0	0
2020/07/13	2030	06/08/2020	11.25	Call	Bond Future	9,160.1800	9.1602	9,488.7500	9.4888	3.587	0	0	0
2020/07/13	2030	06/08/2020	10.00	Call	Bond Future	3,110.9600	3.1110	3,308.6200	3.3086	6.354	0	0	470
2020/07/13	2030	06/08/2020	10.05	Put	Bond Future	482.0700	0.4821	355.0900	0.3551	(26.341)	0	0	0
2020/07/13	2030	06/08/2020	10.70	Call	Bond Future	6,425.3900	6.4254	6,724.9900	6.7250	4.663	0	0	470
2020/07/13	2030	06/08/2020	9.75	Put	Bond Future	962.3100	0.9623	767.2500	0.7672	(20.270)	0	0	0
2020/07/13	2030	06/08/2020	9.42	Call	Bond Future	1,122.9200	1.1229	1,189.8900	1.1899	5.964	0	0	0
2020/07/13	2030	06/08/2020			Bond Future	9.5452	90.7631	9.4871	91.0981	(0.609)	0.0000	0.0000	106,739
2020/07/13	2030	06/08/2020	9.09	Call	Bond Future	476.6200	0.4766	494.5400	0.4945	3.760	0	0	0
2020/07/13	2030	06/08/2020	9.09	Put	Bond Future	3,146.2800	3.1463	2,829.1200	2.8291	(10.080)	0	0	0
2020/07/13	2030	06/08/2020	10.40	Call	Bond Future	4,948.1000	4.9481	5,215.9100	5.2159	5.412	0	0	0
2020/07/13	2030	06/08/2020	10.70	Put	Bond Future	89.1300	0.0891	53.6500	0.0537	(39.807)	0	0	0
2020/07/13	2030	06/08/2020	9.05	Put	Bond Future	3,331.4800	3.3315	3,010.5100	3.0105	(9.634)	0	0	0
2020/07/13	2030	06/08/2020	9.05	Call	Bond Future	422.3200	0.4223	436.4300	0.4364	3.341	0	0	450
2020/07/13	2030	06/08/2020	8.36	Put	Bond Future	7,201.9200	7.2019	6,863.6000	6.8636	(4.698)	0	0	0
2020/07/13	2030	06/08/2020	8.36	Call	Bond Future	32.1600	0.0322	28.9200	0.0289	(10.075)	0	0	800
2020/07/13	2030	06/08/2020	8.86	Put	Bond Future	4,286.2600	4.2863	3,952.9800	3.9530	(7.776)	0	0	0
2020/07/13	2030	06/08/2020	8.86	Call	Bond Future	228.4400	0.2284	230.2400	0.2302	0.788	0	0	800
2020/07/13	2030	06/08/2020	9.11	Put	Bond Future	3,055.7400	3.0557	2,740.6600	2.7407	(10.311)	0	0	0
2020/07/13	2030	06/08/2020	9.95	Call	Bond Future	2,902.4700	2.9025	3,089.0400	3.0890	6.428	0	0	0
2020/07/13	2030	06/08/2020	11.25	Put	Bond Future	12.2200	0.0122	5.7100	0.0057	(53.273)	0	0	0
2020/07/13	2030	06/08/2020	10.21	Put	Bond Future	325.4600	0.3255	228.9100	0.2289	(29.666)	0	0	0
2020/07/13	2030	06/08/2020	10.00	Put	Bond Future	542.7600	0.5428	405.3400	0.4053	(25.319)	0	0	0
2020/07/13	2030	06/08/2020	10.75	Call	Bond Future	6,674.6900	6.6747	6,978.1200	6.9781	4.546	0	0	0
2020/07/13	2030	06/08/2020	10.05	Call	Bond Future	3,326.7200	3.3267	3,534.8200	3.5348	6.255	0	0	0
2020/07/13	2030	06/08/2020	9.75	Call	Bond Future	2,130.8900	2.1309	2,270.9100	2.2709	6.571	0	0	450
2020/07/13	2030	06/08/2020	9.42	Put	Bond Future	1,847.0200	1.8470	1,578.9100	1.5789	(14.516)	0	0	800
2020/07/13	2030	06/08/2020	9.10	Call	Bond Future	490.9200	0.4909	509.8700	0.5099	3.860	0	0	0
2020/07/13	2030	06/08/2020	9.10	Put	Bond Future	3,100.8300	3.1008	2,784.7000	2.7847	(10.195)	0	0	0
2020/07/13	2030	06/08/2020	11.47	Call	Bond Future	10,242.4100	10.2424	10,574.6600	10.5747	3.244	0	0	0
2020/07/13	2030	06/08/2020	11.47	Put	Bond Future	4.8300	0.0048	2.0000	0.0020	(58.592)	0	0	622
2020/07/13	2030	06/08/2020	10.21	Call	Bond Future	4,047.0900	4.0471	4,285.6200	4.2856	5.894	0	0	622
2020/07/13	2030	06/08/2020	10.87	Call	Bond Future	7,270.4000	7.2704	7,582.9400	7.5829	4.299	0	0	0
2020/07/13	2030	06/08/2020	10.87	Put	Bond Future	51.4500	0.0514	28.9100	0.0289	(43.810)	0	0	622
2020/07/13	2030	06/08/2020	10.75	Put	Bond Future	77.5400	0.0775	45.8900	0.0459	(40.818)	0	0	0
2020/07/13	2030	06/08/2020	9.20	Put	Bond Future	2,666.4300	2.6664	2,362.1600	2.3622	(11.411)	0	0	2,500

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2020/07/13	2030	06/08/2020	9.20	Call	Bond Future	651.2700		0.6513	682.0800	0.6821	4.731	0	0	323
2020/07/13	2030	06/08/2020	8.50	Put	Bond Future	6,343.9600		6.3440	6,005.0800	6.0051	(5.342)	0	0	0
2020/07/13	2030	06/08/2020	8.50	Call	Bond Future	58.7900		0.0588	54.9900	0.0550	(6.464)	0	0	323
2020/07/13	2030	05/11/2020	9.99	Put	Bond Future	2,850.8700		2.8509	2,667.5700	2.6676	(6.430)	0	0	5,000
2020/07/13	2030	05/11/2020	8.10	Put	Bond Future	10,447.4800		10.4475	10,134.3500	10.1343	(2.997)	0	0	0
2020/07/13	2030	05/11/2020	8.73	Call	Bond Future	1,300.1300		1.3001	1,355.3300	1.3553	4.246	0	0	3,000
2020/07/13	2030	05/11/2020	10.06	Put	Bond Future	2,689.2900		2.6893	2,512.0900	2.5121	(6.589)	0	0	1,000
2020/07/13	2030	05/11/2020	9.39	Put	Bond Future	4,568.3900		4.5684	4,333.4300	4.3334	(5.143)	0	0	0
2020/07/13	2030	05/11/2020	9.38	Call	Bond Future	2,521.0700		2.5211	2,623.4400	2.6234	4.061	0	0	0
2020/07/13	2030	05/11/2020			Bond Future	9.7475		91.7186	9.6871	92.0567	(0.620)	0.0000	0.0000	500
2020/07/13	2030	05/11/2020	9.99	Call	Bond Future	4,189.8400		4.1898	4,344.7000	4.3447	3.696	0	0	0
2020/07/13	2030	05/11/2020	8.85	Put	Bond Future	6,673.5300		6.6735	6,398.1300	6.3981	(4.127)	0	0	0
2020/07/13	2030	05/11/2020	8.85	Call	Bond Future	1,479.3300		1.4793	1,542.0900	1.5421	4.242	0	0	3,000
2020/07/13	2030	05/11/2020	9.61	Call	Bond Future	3,096.7900		3.0968	3,218.5400	3.2185	3.931	0	0	0
2020/07/13	2030	05/11/2020	9.61	Put	Bond Future	3,868.2800		3.8683	3,651.8700	3.6519	(5.594)	0	0	3,000
2020/07/13	2030	05/11/2020	8.34	Put	Bond Future	9,147.3400		9.1473	8,843.8400	8.8438	(3.318)	0	0	0
2020/07/13	2030	05/11/2020	8.34	Call	Bond Future	826.6200		0.8266	861.2800	0.8613	4.193	0	0	1,000
2020/07/13	2030	05/11/2020	9.04	Put	Bond Future	5,864.1100		5.8641	5,601.8400	5.6018	(4.472)	0	0	0
2020/07/13	2030	05/11/2020	9.04	Call	Bond Future	1,801.5500		1.8016	1,877.4400	1.8774	4.212	0	0	1,000
2020/07/13	2030	05/11/2020	8.36	Put	Bond Future	9,042.7400		9.0427	8,740.1400	8.7401	(3.346)	0	0	0
2020/07/13	2030	05/11/2020	9.86	Put	Bond Future	3,172.5100		3.1725	2,977.8200	2.9778	(6.137)	0	0	14,160
2020/07/13	2030	05/11/2020	8.10	Call	Bond Future	609.2800		0.6093	634.3100	0.6343	4.108	0	0	3,000
2020/07/13	2030	05/11/2020	8.73	Put	Bond Future	7,218.2100		7.2182	6,935.2500	6.9352	(3.920)	0	0	0
2020/07/13	2030	05/11/2020	9.23	Put	Bond Future	5,131.2500		5.1313	4,883.3900	4.8834	(4.830)	0	0	0
2020/07/13	2030	05/11/2020	10.06	Call	Bond Future	4,409.9600		4.4100	4,570.9200	4.5709	3.650	0	0	0
2020/07/13	2030	05/11/2020	10.37	Put	Bond Future	2,069.6400		2.0696	1,918.6100	1.9186	(7.297)	0	0	15,414
2020/07/13	2030	05/11/2020	9.39	Call	Bond Future	2,544.8200		2.5448	2,648.0200	2.6480	4.055	0	0	0
2020/07/13	2030	05/11/2020	9.38	Put	Bond Future	4,602.0900		4.6021	4,366.3000	4.3663	(5.124)	0	0	0
2020/07/13	2030	05/11/2020	8.36	Call	Bond Future	847.1200		0.8471	882.6800	0.8827	4.198	0	0	14,160
2020/07/13	2030	05/11/2020	8.86	Put	Bond Future	6,629.2200		6.6292	6,354.4800	6.3545	(4.144)	0	0	0
2020/07/13	2030	05/11/2020	8.86	Call	Bond Future	1,495.0200		1.4950	1,558.4400	1.5584	4.242	0	0	14,160
2020/07/13	2030	05/11/2020	9.86	Call	Bond Future	3,796.8200		3.7968	3,940.2900	3.9403	3.779	0	0	0
2020/07/13	2030	05/11/2020	9.23	Call	Bond Future	2,182.8200		2.1828	2,273.1200	2.2731	4.137	0	0	3,000
2020/07/13	2030	05/11/2020	10.47	Call	Bond Future	5,815.1400		5.8151	6,010.2700	6.0103	3.356	0	0	0
2020/07/13	2030	05/11/2020	10.47	Put	Bond Future	1,901.8200		1.9018	1,758.7900	1.7588	(7.521)	0	0	3,000
2020/07/13	2030	05/11/2020	8.53	Put	Bond Future	8,177.9100		8.1779	7,883.6500	7.8837	(3.598)	0	0	0
2020/07/13	2030	05/11/2020	8.53	Call	Bond Future	1,037.3600		1.0374	1,081.2600	1.0813	4.232	0	0	15,414
2020/07/13	2030	05/11/2020	9.03	Put	Bond Future	5,904.4100		5.9044	5,641.4100	5.6414	(4.454)	0	0	0
2020/07/13	2030	05/11/2020	9.03	Call	Bond Future	1,782.7300		1.7827	1,857.8900	1.8579	4.216	0	0	15,414
2020/07/13	2030	05/11/2020	10.37	Call	Bond Future	5,454.8700		5.4549	5,642.0000	5.6420	3.431	0	0	0
2020/07/13	2030	05/11/2020	9.40	Call	Bond Future	2,568.4900		2.5685	2,672.5200	2.6725	4.050	0	0	0
2020/07/13	2030	05/11/2020	9.40	Put	Bond Future	4,534.6600		4.5347	4,300.5300	4.3005	(5.163)	0	0	0
2020/07/13	2030	04/02/2021	9.12	Call	Bond Future	2,404.0800		2.4041	2,499.0300	2.4990	3.950	0	0	1,000
2020/07/13	2030	04/02/2021	8.36	Call	Bond Future	1,284.1400		1.2841	1,338.4700	1.3385	4.231	0	0	800
2020/07/13	2030	04/02/2021	9.16	Call	Bond Future	2,477.1000		2.4771	2,574.5100	2.5745	3.932	0	0	0
2020/07/13	2030	04/02/2021	9.15	Put	Bond Future	6,937.7400		6.9377	6,692.9100	6.6929	(3.529)	0	0	0
2020/07/13	2030	04/02/2021			Bond Future	9.9531		88.7778	9.8900	89.1194	(0.634)	0.0000	0.0000	0
2020/07/13	2030	04/02/2021	8.37	Put	Bond Future	10,410.1900		10.4102	10,123.3500	10.1234	(2.755)	0	0	0

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2020/07/13	2030	04/02/2021	8.37	Call	Bond Future	1,295.7600	1.2958	1,350.5400	1.3505	4.228	0	0	1,000
2020/07/13	2030	04/02/2021	9.17	Call	Bond Future	2,495.5800	2.4956	2,593.6100	2.5936	3.928	0	0	0
2020/07/13	2030	04/02/2021	9.17	Put	Bond Future	6,859.5400	6.8595	6,615.9500	6.6160	(3.551)	0	0	0
2020/07/13	2030	04/02/2021	9.12	Put	Bond Future	7,056.0700	7.0561	6,809.4000	6.8094	(3.496)	0	0	0
2020/07/13	2030	04/02/2021	8.36	Put	Bond Future	10,459.9100	10.4599	10,172.6200	10.1726	(2.747)	0	0	0
2020/07/13	2030	04/02/2021	9.16	Put	Bond Future	6,898.5700	6.8986	6,654.3600	6.6544	(3.540)	0	0	0
2020/07/13	2030	04/02/2021	9.15	Call	Bond Future	2,458.7100	2.4587	2,555.5000	2.5555	3.937	0	0	0
2020/07/13	2030	04/02/2021	8.86	Put	Bond Future	8,133.3300	8.1333	7,871.3900	7.8714	(3.221)	0	0	0
2020/07/13	2030	04/02/2021	8.86	Call	Bond Future	1,964.7700	1.9648	2,044.4500	2.0444	4.055	0	0	800
2020/07/13	2030	04/02/2021	10.20	Call	Bond Future	5,033.2300	5.0332	5,200.0000	5.2000	3.313	0	0	0
2020/07/13	2030	04/02/2021	10.20	Put	Bond Future	3,712.8200	3.7128	3,537.9700	3.5380	(4.709)	0	0	1,800
2020/07/13	2030	06/05/2021	10.04	Put	Bond Future	4,847.9500	4.8480	4,655.1000	4.6551	(3.978)	0	0	0
2020/07/13	2030	06/05/2021	9.15	Call	Bond Future	2,257.9400	2.2579	2,354.8100	2.3548	4.290	0	0	0
2020/07/13	2030	06/05/2021	11.69	Call	Bond Future	9,359.3600	9.3594	9,604.6400	9.6046	2.621	0	0	0
2020/07/13	2030	06/05/2021	11.70	Put	Bond Future	1,846.3600	1.8464	1,746.6600	1.7467	(5.400)	0	0	0
2020/07/13	2030	06/05/2021			Bond Future	10.1694	89.8321	10.1034	90.1776	(0.648)	0.0000	0.0000	0
2020/07/13	2030	06/05/2021	10.74	Call	Bond Future	6,168.3700	6.1684	6,364.4100	6.3644	3.178	0	0	0
2020/07/13	2030	06/05/2021	10.74	Put	Bond Future	3,250.3800	3.2504	3,100.9400	3.1009	(4.598)	0	0	0
2020/07/13	2030	06/05/2021	7.97	Call	Bond Future	844.8800	0.8449	886.4700	0.8865	4.923	0	0	700
2020/07/13	2030	06/05/2021	9.92	Call	Bond Future	3,861.5600	3.8616	4,006.4700	4.0065	3.753	0	0	0
2020/07/13	2030	06/05/2021	10.04	Call	Bond Future	4,168.3200	4.1683	4,320.9500	4.3210	3.662	0	0	0
2020/07/13	2030	06/05/2021	9.15	Put	Bond Future	7,803.8300	7.8038	7,555.2200	7.5552	(3.186)	0	0	0
2020/07/13	2030	06/05/2021	11.69	Put	Bond Future	1,859.5500	1.8596	1,759.3500	1.7594	(5.388)	0	0	0
2020/07/13	2030	06/05/2021	11.70	Call	Bond Future	9,392.6500	9.3926	9,638.4300	9.6384	2.617	0	0	0
2020/07/13	2030	06/05/2021	7.97	Put	Bond Future	13,389.4400	13.3894	13,085.5500	13.0856	(2.270)	0	0	0
2020/07/13	2030	06/05/2021	9.92	Put	Bond Future	5,177.7900	5.1778	4,977.2200	4.9772	(3.874)	0	0	700
2020/07/13	2030	06/05/2021	9.22	Call	Bond Future	2,374.9600	2.3750	2,475.9000	2.4759	4.250	0	0	0
2020/07/13	2030	06/05/2021	9.22	Put	Bond Future	7,525.7300	7.5257	7,281.1900	7.2812	(3.249)	0	0	700
2020/07/13	2030	06/05/2021	11.71	Call	Bond Future	9,425.9800	9.4260	9,672.2500	9.6723	2.613	0	0	0
2020/07/13	2030	06/05/2021	11.71	Put	Bond Future	1,833.2500	1.8332	1,734.0400	1.7340	(5.412)	0	0	0
2020/07/13	2030	05/08/2021	10.41	Call	Bond Future	0.0000	0.0000	287.6700	0.2877	100.000	0	0	0
2020/07/13	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2030	05/08/2021			Bond Future	10.4200	10.4200	10.3531	87.1712	(0.642)	0.0000	0.0000	0
2020/07/13	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2030	05/08/2021	10.42	Call	Bond Future	0.0000	0.0000	338.1200	0.3381	100.000	0	0	0
2020/07/13	2030	05/08/2021	10.43	Call	Bond Future	0.0000	0.0000	388.5300	0.3885	100.000	0	0	0
2020/07/13	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2032	06/08/2020	9.46	Put	Bond Future	6,213.5300	6.2135	5,831.4500	5.8314	(6.149)	0	0	0
2020/07/13	2032	06/08/2020	9.45	Call	Bond Future	112.2900	0.1123	108.5600	0.1086	(3.322)	0	0	0
2020/07/13	2032	06/08/2020	8.79	Put	Bond Future	10,646.7300	10.6467	10,266.9400	10.2669	(3.567)	0	0	0
2020/07/13	2032	06/08/2020	9.29	Put	Bond Future	7,283.4700	7.2835	6,900.8600	6.9009	(5.253)	0	0	0
2020/07/13	2032	06/08/2020			Bond Future	10.4342	88.4779	10.3710	88.8563	(0.606)	0.0000	0.0000	106,623
2020/07/13	2032	06/08/2020	9.91	Call	Bond Future	481.9600	0.4820	499.5900	0.4996	3.658	0	0	0
2020/07/13	2032	06/08/2020	9.91	Put	Bond Future	3,690.9300	3.6909	3,330.1200	3.3301	(9.776)	0	0	800
2020/07/13	2032	06/08/2020	9.46	Call	Bond Future	116.3700	0.1164	112.7300	0.1127	(3.128)	0	0	0
2020/07/13	2032	06/08/2020	9.45	Put	Bond Future	6,275.0800	6.2751	5,892.9100	5.8929	(6.090)	0	0	0
2020/07/13	2032	06/08/2020	8.79	Call	Bond Future	6.6700	0.0067	5.3200	0.0053	(20.240)	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	2032	06/08/2020	9.29	Call	Bond Future	61.7600		0.0618	57.5900	0.0576	(6.752)	0	0	800
2020/07/13	2032	06/08/2020	9.47	Call	Bond Future	120.5600		0.1206	117.0300	0.1170	(2.928)	0	0	0
2020/07/13	2032	06/08/2020	9.47	Put	Bond Future	6,152.1500		6.1522	5,770.1800	5.7702	(6.209)	0	0	0
2020/07/13	2032	05/11/2020	9.61	Put	Bond Future	7,892.4200		7.8924	7,577.3400	7.5773	(3.992)	0	0	0
2020/07/13	2032	05/11/2020	10.99	Call	Bond Future	4,928.3700		4.9284	5,111.8700	5.1119	3.723	0	0	0
2020/07/13	2032	05/11/2020	9.44	Put	Bond Future	8,741.7500		8.7417	8,415.9100	8.4159	(3.727)	0	0	0
2020/07/13	2032	05/11/2020	11.08	Call	Bond Future	5,227.5000		5.2275	5,419.0800	5.4191	3.665	0	0	0
2020/07/13	2032	05/11/2020	9.77	Put	Bond Future	7,138.3300		7.1383	6,834.4000	6.8344	(4.258)	0	0	0
2020/07/13	2032	05/11/2020			Bond Future	10.6543		85.2645	10.5885	85.6465	(0.617)	0.0000	0.0000	0
2020/07/13	2032	05/11/2020	10.99	Put	Bond Future	3,015.3200		3.0153	2,816.8900	2.8169	(6.581)	0	0	3,000
2020/07/13	2032	05/11/2020	9.76	Call	Bond Future	1,780.7700		1.7808	1,858.0400	1.8580	4.339	0	0	0
2020/07/13	2032	05/11/2020	9.76	Put	Bond Future	7,184.1500		7.1841	6,879.4900	6.8795	(4.241)	0	0	0
2020/07/13	2032	05/11/2020	9.11	Call	Bond Future	895.4500		0.8955	933.9200	0.9339	4.296	0	0	3,000
2020/07/13	2032	05/11/2020	9.61	Call	Bond Future	1,536.6200		1.5366	1,603.4700	1.6035	4.350	0	0	3,000
2020/07/13	2032	05/11/2020	9.44	Call	Bond Future	1,289.8300		1.2898	1,345.9200	1.3459	4.349	0	0	1,000
2020/07/13	2032	05/11/2020	11.08	Put	Bond Future	2,811.8600		2.8119	2,621.5100	2.6215	(6.770)	0	0	1,000
2020/07/13	2032	05/11/2020	9.77	Call	Bond Future	1,797.9500		1.7979	1,875.9500	1.8759	4.338	0	0	0
2020/07/13	2032	05/11/2020	9.11	Put	Bond Future	10,527.0300		10.5270	10,183.5700	10.1836	(3.263)	0	0	0
2020/07/13	2032	05/11/2020	8.94	Put	Bond Future	11,513.8900		11.5139	11,163.0300	11.1630	(3.047)	0	0	0
2020/07/13	2032	05/11/2020	8.94	Call	Bond Future	732.0600		0.7321	763.1300	0.7631	4.244	0	0	1,000
2020/07/13	2032	05/11/2020	9.75	Call	Bond Future	1,763.7100		1.7637	1,840.2600	1.8403	4.340	0	0	0
2020/07/13	2032	05/11/2020	9.75	Put	Bond Future	7,230.1600		7.2302	6,924.7800	6.9248	(4.224)	0	0	0
2020/07/13	2032	04/02/2021	9.29	Call	Bond Future	1,622.1900		1.6222	1,690.8800	1.6909	4.234	0	0	800
2020/07/13	2032	04/02/2021	10.82	Put	Bond Future	5,084.4400		5.0844	4,865.5000	4.8655	(4.306)	0	0	800
2020/07/13	2032	04/02/2021	9.63	Call	Bond Future	2,118.8100		2.1188	2,206.1200	2.2061	4.121	0	0	0
2020/07/13	2032	04/02/2021			Bond Future	10.8748		86.2544	10.8063	86.6404	(0.630)	0.0000	0.0000	0
2020/07/13	2032	04/02/2021	8.79	Put	Bond Future	13,985.6300		13.9856	13,645.6400	13.6456	(2.431)	0	0	0
2020/07/13	2032	04/02/2021	8.79	Call	Bond Future	1,052.5900		1.0526	1,098.5900	1.0986	4.370	0	0	800
2020/07/13	2032	04/02/2021	9.61	Call	Bond Future	2,086.9900		2.0870	2,173.1400	2.1731	4.128	0	0	0
2020/07/13	2032	04/02/2021	9.61	Put	Bond Future	9,628.2600		9.6283	9,328.4200	9.3284	(3.114)	0	0	0
2020/07/13	2032	04/02/2021	9.29	Put	Bond Future	11,217.8400		11.2178	10,900.5400	10.9005	(2.829)	0	0	0
2020/07/13	2032	04/02/2021	10.82	Call	Bond Future	4,775.6800		4.7757	4,942.7300	4.9427	3.498	0	0	0
2020/07/13	2032	04/02/2021	9.63	Put	Bond Future	9,533.7400		9.5337	9,235.0600	9.2351	(3.133)	0	0	0
2020/07/13	2032	04/02/2021	9.62	Call	Bond Future	2,102.8600		2.1029	2,189.5900	2.1896	4.124	0	0	0
2020/07/13	2032	04/02/2021	9.62	Put	Bond Future	9,580.9300		9.5809	9,281.6700	9.2817	(3.123)	0	0	0
2020/07/13	2032	06/05/2021	12.57	Call	Bond Future	9,815.9000		9.8159	10,085.5200	10.0855	2.747	0	0	0
2020/07/13	2032	06/05/2021	12.12	Put	Bond Future	3,039.1800		3.0392	2,894.2300	2.8942	(4.769)	0	0	0
2020/07/13	2032	06/05/2021			Bond Future	11.1032		83.1314	11.0317	83.5218	(0.643)	0.0000	0.0000	0
2020/07/13	2032	06/05/2021	12.57	Put	Bond Future	2,333.1000		2.3331	2,212.3800	2.2124	(5.174)	0	0	736
2020/07/13	2032	06/05/2021	10.33	Put	Bond Future	7,534.9100		7.5349	7,276.4800	7.2765	(3.430)	0	0	0
2020/07/13	2032	06/05/2021	10.33	Call	Bond Future	3,170.6000		3.1706	3,302.5100	3.3025	4.160	0	0	736
2020/07/13	2032	06/05/2021	12.11	Call	Bond Future	8,295.9100		8.2959	8,540.7700	8.5408	2.952	0	0	0
2020/07/13	2032	06/05/2021	12.11	Put	Bond Future	3,054.1100		3.0541	2,908.6300	2.9086	(4.763)	0	0	0
2020/07/13	2032	06/05/2021	12.12	Call	Bond Future	8,330.6800		8.3307	8,576.0700	8.5761	2.946	0	0	0
2020/07/13	2032	06/05/2021	12.10	Call	Bond Future	8,261.1600		8.2612	8,505.4900	8.5055	2.958	0	0	0
2020/07/13	2032	06/05/2021	12.10	Put	Bond Future	3,069.1200		3.0691	2,923.1100	2.9231	(4.757)	0	0	0
2020/07/13	2032	05/08/2021	11.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2032	05/08/2021			Bond Future	11.3600		11.3600	11.2852	84.4464	(0.658)	0.0000	0.0000	0

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2020/07/13	2032	05/08/2021	11.36	Call	Bond Future	0.0000	0.0000	395.5500	0.3955	100.000	0	0	0
2020/07/13	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2032	05/08/2021	11.37	Call	Bond Future	0.0000	0.0000	448.2400	0.4482	100.000	0	0	0
2020/07/13	2032	05/08/2021	11.35	Call	Bond Future	0.0000	0.0000	342.8100	0.3428	100.000	0	0	0
2020/07/13	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2033	06/08/2020			Bond Future	91.7718	91.7718	91.7583	91.7583	(0.015)	0.0000	0.0000	12,378
2020/07/13	2033	05/11/2020			Bond Future	91.5631	91.5631	91.5490	91.5490	(0.015)	0.0000	0.0000	0
2020/07/13	2033	04/02/2021			Bond Future	92.6470	92.6470	92.6322	92.6322	(0.016)	0.0000	0.0000	0
2020/07/13	2033	06/05/2021			Bond Future	92.5532	92.5532	92.5380	92.5380	(0.016)	0.0000	0.0000	0
2020/07/13	2033	05/08/2021			Bond Future	93.6000	93.6000	93.5857	93.5857	(0.015)	0.0000	0.0000	0
2020/07/13	2037	06/08/2020	9.88	Put	Bond Future	9,828.4800	9.8285	9,462.7600	9.4628	(3.721)	0	0	0
2020/07/13	2037	06/08/2020			Bond Future	11.3305	79.3574	11.2722	79.7187	(0.514)	0.0000	0.0000	113,827
2020/07/13	2037	06/08/2020	9.87	Call	Bond Future	27.5400	0.0275	23.1500	0.0231	(15.940)	0	0	0
2020/07/13	2037	06/08/2020	9.87	Put	Bond Future	9,901.1300	9.9011	9,535.5200	9.5355	(3.693)	0	0	0
2020/07/13	2037	06/08/2020	9.88	Call	Bond Future	28.7100	0.0287	24.2100	0.0242	(15.674)	0	0	0
2020/07/13	2037	06/08/2020	9.86	Call	Bond Future	26.4200	0.0264	22.1400	0.0221	(16.200)	0	0	0
2020/07/13	2037	06/08/2020	9.86	Put	Bond Future	9,973.9100	9.9739	9,608.4100	9.6084	(3.665)	0	0	0
2020/07/13	2037	05/11/2020	10.18	Call	Bond Future	1,322.6100	1.3226	1,366.4800	1.3665	3.317	0	0	0
2020/07/13	2037	05/11/2020	10.17	Put	Bond Future	10,309.8900	10.3099	9,988.6000	9.9886	(3.116)	0	0	0
2020/07/13	2037	05/11/2020			Bond Future	11.5497	80.1929	11.4891	80.5576	(0.524)	0.0000	0.0000	276
2020/07/13	2037	05/11/2020	10.19	Call	Bond Future	1,336.2600	1.3363	1,380.6200	1.3806	3.320	0	0	0
2020/07/13	2037	05/11/2020	10.19	Put	Bond Future	10,195.5800	10.1956	9,875.2800	9.8753	(3.142)	0	0	0
2020/07/13	2037	05/11/2020	10.17	Call	Bond Future	1,309.0600	1.3091	1,352.4300	1.3524	3.313	0	0	0
2020/07/13	2037	05/11/2020	10.18	Put	Bond Future	10,252.6400	10.2526	9,931.8500	9.9318	(3.129)	0	0	0
2020/07/13	2037	04/02/2021	13.73	Call	Bond Future	12,019.5600	12.0196	12,285.6800	12.2857	2.214	0	0	0
2020/07/13	2037	04/02/2021	10.85	Call	Bond Future	3,115.7700	3.1158	3,218.1800	3.2182	3.287	0	0	0
2020/07/13	2037	04/02/2021	10.35	Call	Bond Future	2,212.3900	2.2124	2,287.4100	2.2874	3.391	0	0	0
2020/07/13	2037	04/02/2021	10.28	Put	Bond Future	11,615.5100	11.6155	11,318.5700	11.3186	(2.556)	0	0	0
2020/07/13	2037	04/02/2021	10.27	Call	Bond Future	2,086.2200	2.0862	2,157.2500	2.1572	3.405	0	0	0
2020/07/13	2037	04/02/2021			Bond Future	11.7743	76.8682	11.7112	77.2367	(0.536)	0.0000	0.0000	0
2020/07/13	2037	04/02/2021	11.97	Put	Bond Future	4,928.0700	4.9281	4,731.7400	4.7317	(3.984)	0	0	0
2020/07/13	2037	04/02/2021	11.97	Call	Bond Future	6,054.3800	6.0544	6,226.5100	6.2265	2.843	0	0	300
2020/07/13	2037	04/02/2021	9.65	Put	Bond Future	15,337.7000	15.3377	15,013.4800	15.0135	(2.114)	0	0	0
2020/07/13	2037	04/02/2021	9.65	Call	Bond Future	1,272.1000	1.2721	1,316.3400	1.3163	3.478	0	0	72
2020/07/13	2037	04/02/2021	11.90	Call	Bond Future	5,842.6800	5.8427	6,010.4700	6.0105	2.872	0	0	0
2020/07/13	2037	04/02/2021	13.73	Put	Bond Future	1,830.2100	1.8302	1,727.8700	1.7279	(5.592)	0	0	300
2020/07/13	2037	04/02/2021	10.85	Put	Bond Future	8,799.4300	8.7994	8,533.3800	8.5334	(3.023)	0	0	72
2020/07/13	2037	04/02/2021	10.35	Put	Bond Future	11,241.5500	11.2415	10,948.1100	10.9481	(2.610)	0	0	72
2020/07/13	2037	04/02/2021	10.28	Call	Bond Future	2,101.7200	2.1017	2,173.2400	2.1732	3.403	0	0	0
2020/07/13	2037	04/02/2021	10.27	Put	Bond Future	11,669.5800	11.6696	11,372.1500	11.3721	(2.549)	0	0	0
2020/07/13	2037	04/02/2021	11.90	Put	Bond Future	5,116.2300	5.1162	4,915.5600	4.9156	(3.922)	0	0	240
2020/07/13	2037	04/02/2021	10.48	Put	Bond Future	10,568.0500	10.5681	10,281.3400	10.2813	(2.713)	0	0	0
2020/07/13	2037	04/02/2021	10.48	Call	Bond Future	2,428.1300	2.4281	2,509.8800	2.5099	3.367	0	0	240
2020/07/13	2037	04/02/2021	10.29	Call	Bond Future	2,117.3000	2.1173	2,189.3100	2.1893	3.401	0	0	0
2020/07/13	2037	04/02/2021	10.29	Put	Bond Future	11,561.6100	11.5616	11,265.1600	11.2652	(2.564)	0	0	0
2020/07/13	2037	06/05/2021	12.42	Call	Bond Future	6,904.4700	6.9045	7,101.7700	7.1018	2.858	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	2037	06/05/2021			Bond Future	12.0065	77.7815	11.9408	78.1541	(0.547)	0.0000	0.0000	0
2020/07/13	2037	06/05/2021	12.42	Put	Bond Future	4,623.3100	4.6233	4,448.0200	4.4480	(3.791)	0	0	0
2020/07/13	2037	06/05/2021	12.43	Call	Bond Future	6,935.5700	6.9356	7,133.4400	7.1334	2.853	0	0	0
2020/07/13	2037	06/05/2021	12.44	Put	Bond Future	4,577.6900	4.5777	4,403.5200	4.4035	(3.805)	0	0	0
2020/07/13	2037	06/05/2021	12.43	Put	Bond Future	4,600.5800	4.6006	4,425.8600	4.4259	(3.798)	0	0	0
2020/07/13	2037	06/05/2021	12.44	Call	Bond Future	6,966.4600	6.9665	7,164.8800	7.1649	2.848	0	0	0
2020/07/13	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2037	05/08/2021	12.27	Call	Bond Future	0.0000	0.0000	373.4800	0.3735	100.000	0	0	0
2020/07/13	2037	05/08/2021	12.28	Call	Bond Future	0.0000	0.0000	428.0600	0.4281	100.000	0	0	0
2020/07/13	2037	05/08/2021			Bond Future	12.2700	12.2700	12.2019	74.7640	(0.555)	0.0000	0.0000	0
2020/07/13	2037	05/08/2021	12.26	Call	Bond Future	0.0000	0.0000	318.8300	0.3188	100.000	0	0	0
2020/07/13	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2038	06/08/2020			Bond Future	102.0737	102.0737	102.0586	102.0586	(0.015)	0.0000	0.0000	10,802
2020/07/13	2038	05/11/2020			Bond Future	103.1730	103.1730	103.1572	103.1572	(0.015)	0.0000	0.0000	0
2020/07/13	2038	04/02/2021			Bond Future	102.7003	102.7003	102.6839	102.6839	(0.016)	0.0000	0.0000	0
2020/07/13	2038	06/05/2021			Bond Future	103.9427	103.9427	103.9259	103.9259	(0.016)	0.0000	0.0000	0
2020/07/13	2038	05/08/2021			Bond Future	103.4000	103.4000	103.3841	103.3841	(0.015)	0.0000	0.0000	0
2020/07/13	2040	06/08/2020	10.03	Call	Bond Future	23.1200	0.0231	17.0800	0.0171	(26.125)	0	0	0
2020/07/13	2040	06/08/2020	10.04	Call	Bond Future	24.1300	0.0241	17.9000	0.0179	(25.818)	0	0	0
2020/07/13	2040	06/08/2020	10.02	Put	Bond Future	10,897.6600	10.8977	10,678.4600	10.6785	(2.011)	0	0	0
2020/07/13	2040	06/08/2020	10.85	Call	Bond Future	407.4600	0.4075	376.9700	0.3770	(7.483)	0	0	0
2020/07/13	2040	06/08/2020	11.26	Put	Bond Future	2,989.4900	2.9895	2,751.3100	2.7513	(7.967)	0	0	517
2020/07/13	2040	06/08/2020			Bond Future	11.5407	80.7491	11.5077	80.9625	(0.286)	0.0000	0.0000	56,400
2020/07/13	2040	06/08/2020	10.04	Put	Bond Future	10,741.6700	10.7417	10,522.0800	10.5221	(2.044)	0	0	0
2020/07/13	2040	06/08/2020	10.02	Call	Bond Future	22.1400	0.0221	16.3000	0.0163	(26.378)	0	0	0
2020/07/13	2040	06/08/2020	10.03	Put	Bond Future	10,819.6000	10.8196	10,600.2000	10.6002	(2.028)	0	0	0
2020/07/13	2040	06/08/2020	10.85	Put	Bond Future	5,073.8300	5.0738	4,829.9800	4.8300	(4.806)	0	0	12,496
2020/07/13	2040	06/08/2020	11.26	Call	Bond Future	1,144.5200	1.1445	1,119.7000	1.1197	(2.169)	0	0	0
2020/07/13	2040	06/08/2020	9.57	Put	Bond Future	14,549.6100	14.5496	14,335.2400	14.3352	(1.473)	0	0	0
2020/07/13	2040	06/08/2020	10.79	Put	Bond Future	5,433.8600	5.4339	5,191.4200	5.1914	(4.462)	0	0	800
2020/07/13	2040	06/08/2020	9.57	Call	Bond Future	2.5300	0.0025	1.5200	0.0015	(39.921)	0	0	800
2020/07/13	2040	06/08/2020	10.07	Put	Bond Future	10,508.7900	10.5088	10,288.5700	10.2886	(2.096)	0	0	0
2020/07/13	2040	06/08/2020	10.07	Call	Bond Future	27.4100	0.0274	20.5500	0.0206	(25.027)	0	0	800
2020/07/13	2040	06/08/2020	10.79	Call	Bond Future	341.5300	0.3415	312.4500	0.3125	(8.515)	0	0	0
2020/07/13	2040	05/11/2020	11.00	Put	Bond Future	7,425.5000	7.4255	7,234.6500	7.2347	(2.570)	0	0	0
2020/07/13	2040	05/11/2020	10.23	Call	Bond Future	1,136.1900	1.1362	1,140.0300	1.1400	0.338	0	0	2,000
2020/07/13	2040	05/11/2020	11.70	Put	Bond Future	4,728.1400	4.7281	4,566.4500	4.5664	(3.420)	0	0	2,000
2020/07/13	2040	05/11/2020	9.50	Call	Bond Future	462.9200	0.4629	459.7300	0.4597	(0.689)	0	0	2,000
2020/07/13	2040	05/11/2020	10.00	Call	Bond Future	873.9100	0.8739	874.4300	0.8744	0.060	0	0	2,230
2020/07/13	2040	05/11/2020	10.30	Call	Bond Future	1,226.3600	1.2264	1,231.4400	1.2314	0.414	0	0	0
2020/07/13	2040	05/11/2020			Bond Future	11.7605	81.5993	11.7262	81.8145	(0.292)	0.0000	0.0000	0
2020/07/13	2040	05/11/2020	9.73	Put	Bond Future	15,201.4400	15.2014	14,984.2400	14.9842	(1.429)	0	0	0
2020/07/13	2040	05/11/2020	9.73	Call	Bond Future	627.2100	0.6272	625.2100	0.6252	(0.319)	0	0	2,000
2020/07/13	2040	05/11/2020	10.23	Put	Bond Future	11,746.7400	11.7467	11,535.3800	11.5354	(1.799)	0	0	0
2020/07/13	2040	05/11/2020	10.30	Put	Bond Future	11,303.0900	11.3031	11,092.9700	11.0930	(1.859)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	2040	05/11/2020	11.00	Call	Bond Future	2,420.8200	2.4208	2,445.1700	2.4452	1.006	0	0	2,230
2020/07/13	2040	05/11/2020	11.70	Call	Bond Future	4,347.7300	4.3477	4,401.2400	4.4012	1.231	0	0	0
2020/07/13	2040	05/11/2020	9.50	Put	Bond Future	16,953.1200	16.9531	16,734.7300	16.7347	(1.288)	0	0	0
2020/07/13	2040	05/11/2020	10.00	Put	Bond Future	13,274.3900	13.2744	13,059.7100	13.0597	(1.617)	0	0	0
2020/07/13	2040	05/11/2020	10.31	Call	Bond Future	1,239.6400	1.2396	1,244.9200	1.2449	0.426	0	0	0
2020/07/13	2040	05/11/2020	10.32	Put	Bond Future	11,178.1700	11.1782	10,968.4300	10.9684	(1.876)	0	0	0
2020/07/13	2040	05/11/2020	11.50	Call	Bond Future	3,742.0400	3.7420	3,786.4500	3.7864	1.187	0	0	0
2020/07/13	2040	05/11/2020	11.50	Put	Bond Future	5,400.8300	5.4008	5,230.0400	5.2300	(3.162)	0	0	2,000
2020/07/13	2040	05/11/2020	10.31	Put	Bond Future	11,240.5200	11.2405	11,030.6000	11.0306	(1.868)	0	0	0
2020/07/13	2040	05/11/2020	10.32	Call	Bond Future	1,253.0400	1.2530	1,258.5000	1.2585	0.436	0	0	0
2020/07/13	2040	04/02/2021	9.49	Call	Bond Future	924.6700	0.9247	933.0600	0.9331	0.907	0	0	500
2020/07/13	2040	04/02/2021	9.57	Put	Bond Future	18,230.3600	18.2304	18,022.5100	18.0225	(1.140)	0	0	0
2020/07/13	2040	04/02/2021	10.07	Put	Bond Future	14,753.5900	14.7536	14,553.9200	14.5539	(1.353)	0	0	0
2020/07/13	2040	04/02/2021	10.42	Put	Bond Future	12,588.7600	12.5888	12,396.7700	12.3968	(1.525)	0	0	0
2020/07/13	2040	04/02/2021			Bond Future	11.9861	78.0407	11.9504	78.2580	(0.298)	0.0000	0.0000	0
2020/07/13	2040	04/02/2021	10.07	Call	Bond Future	1,554.2400	1.5542	1,571.8300	1.5718	1.132	0	0	800
2020/07/13	2040	04/02/2021	11.74	Call	Bond Future	4,967.4700	4.9675	5,034.6400	5.0346	1.352	0	0	0
2020/07/13	2040	04/02/2021	11.74	Put	Bond Future	6,484.3100	6.4843	6,334.2200	6.3342	(2.315)	0	0	800
2020/07/13	2040	04/02/2021	10.41	Call	Bond Future	2,039.9000	2.0399	2,064.9400	2.0649	1.228	0	0	0
2020/07/13	2040	04/02/2021	10.41	Put	Bond Future	12,647.5400	12.6475	12,455.3200	12.4553	(1.520)	0	0	0
2020/07/13	2040	04/02/2021	9.49	Put	Bond Future	18,828.4200	18.8284	18,619.5500	18.6195	(1.109)	0	0	0
2020/07/13	2040	04/02/2021	9.57	Call	Bond Future	997.7000	0.9977	1,007.1100	1.0071	0.943	0	0	800
2020/07/13	2040	04/02/2021	10.42	Call	Bond Future	2,055.5800	2.0556	2,080.8500	2.0809	1.229	0	0	0
2020/07/13	2040	04/02/2021	10.24	Put	Bond Future	13,674.4500	13.6744	13,478.3100	13.4783	(1.434)	0	0	0
2020/07/13	2040	04/02/2021	10.24	Call	Bond Future	1,785.6900	1.7857	1,806.8100	1.8068	1.183	0	0	500
2020/07/13	2040	04/02/2021	11.57	Call	Bond Future	4,485.7400	4.4857	4,546.7500	4.5468	1.360	0	0	0
2020/07/13	2040	04/02/2021	11.57	Put	Bond Future	7,078.6900	7.0787	6,922.4400	6.9224	(2.207)	0	0	500
2020/07/13	2040	04/02/2021	10.40	Call	Bond Future	2,024.3100	2.0243	2,049.1000	2.0491	1.225	0	0	0
2020/07/13	2040	04/02/2021	10.40	Put	Bond Future	12,706.5100	12.7065	12,514.0400	12.5140	(1.515)	0	0	0
2020/07/13	2040	06/05/2021	12.44	Put	Bond Future	5,313.4000	5.3134	5,190.4600	5.1905	(2.314)	0	0	0
2020/07/13	2040	06/05/2021			Bond Future	12.2190	78.9680	12.1818	79.1876	(0.305)	0.0000	0.0000	0
2020/07/13	2040	06/05/2021	12.43	Call	Bond Future	6,564.0700	6.5641	6,660.4100	6.6604	1.468	0	0	0
2020/07/13	2040	06/05/2021	12.43	Put	Bond Future	5,339.7400	5.3397	5,216.4500	5.2164	(2.309)	0	0	0
2020/07/13	2040	06/05/2021	12.44	Call	Bond Future	6,594.9700	6.5950	6,691.6600	6.6917	1.466	0	0	0
2020/07/13	2040	06/05/2021	12.42	Call	Bond Future	6,532.9400	6.5329	6,628.9500	6.6289	1.470	0	0	0
2020/07/13	2040	06/05/2021	12.42	Put	Bond Future	5,365.9100	5.3659	5,242.2900	5.2423	(2.304)	0	0	0
2020/07/13	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	144.4400	0.1444	100.000	0	0	0
2020/07/13	2040	05/08/2021			Bond Future	12.4800	12.4800	12.4446	75.5585	(0.283)	0.0000	0.0000	0
2020/07/13	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	201.2700	0.2013	100.000	0	0	0
2020/07/13	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	258.0300	0.2580	100.000	0	0	0
2020/07/13	2044	06/08/2020	9.88	Call	Bond Future	6.5900	0.0066	4.0200	0.0040	(38.998)	0	0	0
2020/07/13	2044	06/08/2020	9.98	Call	Bond Future	10.6600	0.0107	6.8300	0.0068	(35.929)	0	0	602
2020/07/13	2044	06/08/2020	11.09	Put	Bond Future	4,397.5900	4.3976	4,232.0900	4.2321	(3.763)	0	0	602
2020/07/13	2044	06/08/2020	9.01	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	140



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2020/07/13	2044	06/08/2020	9.66	Call	Bond Future	2.1000	0.0021	1.1400	0.0011	(45.714)	0	0	140
2020/07/13	2044	06/08/2020			Bond Future	11.6695	77.0068	11.6517	77.1200	(0.152)	0.0000	0.0000	61,697
2020/07/13	2044	06/08/2020	9.86	Call	Bond Future	5.9700	0.0060	3.6100	0.0036	(39.531)	0	0	0
2020/07/13	2044	06/08/2020	9.86	Put	Bond Future	13,196.8500	13.1968	13,081.3100	13.0813	(0.876)	0	0	0
2020/07/13	2044	06/08/2020	9.36	Put	Bond Future	17,517.4000	17.5174	17,404.0200	17.4040	(0.647)	0	0	0
2020/07/13	2044	06/08/2020	9.36	Call	Bond Future	0.3600	0.0004	0.1600	0.0002	(55.556)	0	0	602
2020/07/13	2044	06/08/2020	9.98	Put	Bond Future	12,211.8300	12.2118	12,094.8200	12.0948	(0.958)	0	0	0
2020/07/13	2044	06/08/2020	9.88	Put	Bond Future	13,031.2600	13.0313	12,915.5100	12.9155	(0.888)	0	0	0
2020/07/13	2044	06/08/2020	11.09	Call	Bond Future	550.4000	0.5504	498.0800	0.4981	(9.506)	0	0	0
2020/07/13	2044	06/08/2020	9.01	Put	Bond Future	20,751.8500	20.7518	20,638.6500	20.6386	(0.545)	0	0	0
2020/07/13	2044	06/08/2020	9.66	Put	Bond Future	14,883.4900	14.8835	14,769.3500	14.7693	(0.767)	0	0	0
2020/07/13	2044	06/08/2020	9.87	Call	Bond Future	6.2700	0.0063	3.8100	0.0038	(39.234)	0	0	0
2020/07/13	2044	06/08/2020	9.87	Put	Bond Future	13,113.9800	13.1140	12,998.3400	12.9983	(0.882)	0	0	0
2020/07/13	2044	06/08/2020	10.93	Call	Bond Future	355.8500	0.3559	311.9500	0.3120	(12.337)	0	0	0
2020/07/13	2044	06/08/2020	10.93	Put	Bond Future	5,323.7900	5.3238	5,166.7100	5.1667	(2.951)	0	0	140
2020/07/13	2044	05/11/2020	11.06	Put	Bond Future	7,719.5000	7.7195	7,593.0800	7.5931	(1.638)	0	0	525
2020/07/13	2044	05/11/2020	11.43	Call	Bond Future	3,177.2700	3.1773	3,170.5200	3.1705	(0.212)	0	0	0
2020/07/13	2044	05/11/2020	9.72	Put	Bond Future	16,239.8200	16.2398	16,112.1800	16.1122	(0.786)	0	0	0
2020/07/13	2044	05/11/2020	9.97	Call	Bond Future	738.5100	0.7385	723.3000	0.7233	(2.060)	0	0	568
2020/07/13	2044	05/11/2020	9.29	Put	Bond Future	19,767.1300	19.7671	19,642.9000	19.6429	(0.628)	0	0	0
2020/07/13	2044	05/11/2020	9.96	Put	Bond Future	14,433.5300	14.4335	14,304.3700	14.3044	(0.895)	0	0	0
2020/07/13	2044	05/11/2020	10.36	Call	Bond Future	1,162.6300	1.1626	1,146.2200	1.1462	(1.411)	0	0	0
2020/07/13	2044	05/11/2020			Bond Future	11.8859	77.8175	11.8674	77.9315	(0.155)	0.0000	0.0000	0
2020/07/13	2044	05/11/2020	9.72	Call	Bond Future	535.9400	0.5359	522.3100	0.5223	(2.543)	0	0	1,815
2020/07/13	2044	05/11/2020	9.97	Put	Bond Future	14,360.8600	14.3609	14,231.6400	14.2316	(0.900)	0	0	0
2020/07/13	2044	05/11/2020	9.96	Call	Bond Future	729.4300	0.7294	714.2800	0.7143	(2.077)	0	0	0
2020/07/13	2044	05/11/2020	11.38	Call	Bond Future	3,045.8400	3.0458	3,038.2200	3.0382	(0.250)	0	0	0
2020/07/13	2044	05/11/2020	11.38	Put	Bond Future	6,281.2000	6.2812	6,159.5700	6.1596	(1.936)	0	0	568
2020/07/13	2044	05/11/2020	10.34	Call	Bond Future	1,137.3700	1.1374	1,120.9800	1.1210	(1.441)	0	0	0
2020/07/13	2044	05/11/2020	10.34	Put	Bond Future	11,820.1200	11.8201	11,689.7200	11.6897	(1.103)	0	0	0
2020/07/13	2044	05/11/2020	11.06	Call	Bond Future	2,312.3900	2.3124	2,299.9800	2.3000	(0.537)	0	0	0
2020/07/13	2044	05/11/2020	10.04	Put	Bond Future	13,857.9800	13.8580	13,728.4200	13.7284	(0.935)	0	0	0
2020/07/13	2044	05/11/2020	11.17	Put	Bond Future	7,191.2500	7.1913	7,066.3400	7.0663	(1.737)	0	0	1,815
2020/07/13	2044	05/11/2020	11.43	Put	Bond Future	6,082.2900	6.0823	5,961.5300	5.9615	(1.985)	0	0	1,815
2020/07/13	2044	05/11/2020	8.87	Put	Bond Future	23,559.9400	23.5599	23,439.0600	23.4391	(0.513)	0	0	0
2020/07/13	2044	05/11/2020	9.29	Call	Bond Future	291.0500	0.2911	280.8300	0.2808	(3.511)	0	0	568
2020/07/13	2044	05/11/2020	10.36	Put	Bond Future	11,691.1000	11.6911	11,560.6800	11.5607	(1.116)	0	0	0
2020/07/13	2044	05/11/2020	10.04	Call	Bond Future	804.4300	0.8044	788.8800	0.7889	(1.933)	0	0	525
2020/07/13	2044	05/11/2020	9.34	Put	Bond Future	19,338.2000	19.3382	19,213.5600	19.2136	(0.645)	0	0	0
2020/07/13	2044	05/11/2020	9.34	Call	Bond Future	313.7200	0.3137	303.0900	0.3031	(3.388)	0	0	525
2020/07/13	2044	05/11/2020	11.17	Call	Bond Future	2,542.0900	2.5421	2,531.1900	2.5312	(0.429)	0	0	0
2020/07/13	2044	05/11/2020	8.87	Call	Bond Future	148.2400	0.1482	141.3700	0.1414	(4.634)	0	0	1,815
2020/07/13	2044	05/11/2020	10.02	Put	Bond Future	14,000.6100	14.0006	13,871.1400	13.8711	(0.925)	0	0	0
2020/07/13	2044	05/11/2020	10.02	Call	Bond Future	785.1600	0.7852	769.7000	0.7697	(1.969)	0	0	1,815
2020/07/13	2044	05/11/2020	10.35	Call	Bond Future	1,149.9500	1.1500	1,133.5500	1.1336	(1.426)	0	0	0
2020/07/13	2044	05/11/2020	10.35	Put	Bond Future	11,755.5000	11.7555	11,625.0900	11.6251	(1.109)	0	0	0
2020/07/13	2044	04/02/2021	10.04	Put	Bond Future	15,754.8700	15.7549	15,634.8900	15.6349	(0.762)	0	0	0
2020/07/13	2044	04/02/2021	10.37	Call	Bond Future	1,813.2400	1.8132	1,809.9700	1.8100	(0.180)	0	0	0

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2020/07/13	2044	04/02/2021	10.35	Put	Bond Future	13,719.3500	13.7193	13,601.0200	13.6010	(0.863)	0	0	0
2020/07/13	2044	04/02/2021			Bond Future	12.1080	74.3401	12.0888	74.4551	(0.159)	0.0000	0.0000	0
2020/07/13	2044	04/02/2021	10.37	Put	Bond Future	13,594.3900	13.5944	13,476.2000	13.4762	(0.869)	0	0	0
2020/07/13	2044	04/02/2021	10.35	Call	Bond Future	1,784.4900	1.7845	1,781.0800	1.7811	(0.191)	0	0	0
2020/07/13	2044	04/02/2021	10.04	Call	Bond Future	1,377.7800	1.3778	1,372.7200	1.3727	(0.367)	0	0	0
2020/07/13	2044	04/02/2021	10.84	Call	Bond Future	2,579.9400	2.5799	2,580.9200	2.5809	0.038	0	0	0
2020/07/13	2044	04/02/2021	10.36	Put	Bond Future	13,656.7800	13.6568	13,538.5100	13.5385	(0.866)	0	0	0
2020/07/13	2044	04/02/2021	10.84	Put	Bond Future	10,876.7700	10.8768	10,762.8300	10.7628	(1.048)	0	0	405
2020/07/13	2044	04/02/2021	10.29	Call	Bond Future	1,700.0700	1.7001	1,696.2800	1.6963	(0.223)	0	0	0
2020/07/13	2044	04/02/2021	10.29	Put	Bond Future	14,098.8300	14.0988	13,980.1200	13.9801	(0.842)	0	0	405
2020/07/13	2044	04/02/2021	9.66	Put	Bond Future	18,505.0000	18.5050	18,384.0500	18.3840	(0.654)	0	0	0
2020/07/13	2044	04/02/2021	9.66	Call	Bond Future	974.4200	0.9744	968.3900	0.9684	(0.619)	0	0	405
2020/07/13	2044	04/02/2021	10.36	Call	Bond Future	1,798.8300	1.7988	1,795.4800	1.7955	(0.186)	0	0	0
2020/07/13	2044	06/05/2021	12.43	Put	Bond Future	5,584.5900	5.5846	5,503.7100	5.5037	(1.448)	0	0	0
2020/07/13	2044	06/05/2021	12.44	Call	Bond Future	6,148.3900	6.1484	6,183.7900	6.1838	0.576	0	0	0
2020/07/13	2044	06/05/2021			Bond Future	12.3371	75.2235	12.3171	75.3396	(0.163)	0.0000	0.0000	0
2020/07/13	2044	06/05/2021	12.45	Call	Bond Future	6,178.5700	6.1786	6,214.1500	6.2141	0.576	0	0	0
2020/07/13	2044	06/05/2021	12.45	Put	Bond Future	5,530.8800	5.5309	5,450.3600	5.4504	(1.456)	0	0	0
2020/07/13	2044	06/05/2021	12.43	Call	Bond Future	6,118.2600	6.1183	6,153.4800	6.1535	0.576	0	0	0
2020/07/13	2044	06/05/2021	12.44	Put	Bond Future	5,557.6700	5.5577	5,476.9700	5.4770	(1.452)	0	0	0
2020/07/13	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2044	05/08/2021			Bond Future	12.6000	12.6000	12.5763	71.7930	(0.188)	0.0000	0.0000	0
2020/07/13	2044	05/08/2021	12.60	Call	Bond Future	0.0000	0.0000	132.5700	0.1326	100.000	0	0	0
2020/07/13	2044	05/08/2021	12.61	Call	Bond Future	0.0000	0.0000	188.2600	0.1883	100.000	0	0	0
2020/07/13	2044	05/08/2021	12.59	Call	Bond Future	0.0000	0.0000	76.8000	0.0768	100.000	0	0	0
2020/07/13	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	2046	06/08/2020			Bond Future	91.8064	91.8064	91.7930	91.7930	(0.015)	0.0000	0.0000	16,357
2020/07/13	2046	05/11/2020			Bond Future	91.0306	91.0306	91.0166	91.0166	(0.015)	0.0000	0.0000	0
2020/07/13	2046	04/02/2021			Bond Future	92.1086	92.1086	92.0939	92.0939	(0.016)	0.0000	0.0000	0
2020/07/13	2046	06/05/2021			Bond Future	91.4352	91.4352	91.4201	91.4201	(0.016)	0.0000	0.0000	0
2020/07/13	2046	05/08/2021			Bond Future	92.4700	92.4700	92.4548	92.4548	(0.016)	0.0000	0.0000	0
2020/07/13	2050	06/08/2020			Bond Future	91.6359	91.6359	91.6225	91.6225	(0.015)	0.0000	0.0000	17,165
2020/07/13	2050	05/11/2020			Bond Future	92.6228	92.6228	92.6089	92.6089	(0.015)	0.0000	0.0000	0
2020/07/13	2050	04/02/2021			Bond Future	91.8316	91.8316	91.8170	91.8170	(0.016)	0.0000	0.0000	0
2020/07/13	2050	06/05/2021			Bond Future	92.9425	92.9425	92.9275	92.9275	(0.016)	0.0000	0.0000	0
2020/07/13	2050	05/08/2021			Bond Future	92.0700	92.0700	92.0550	92.0550	(0.016)	0.0000	0.0000	0
2020/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	AL37	06/08/2020			Index Future	726.4930	726.4930	728.2490	728.2490	0.242	0.0000	0.0000	0
2020/07/13	AL37	05/11/2020			Index Future	734.2190	734.2190	735.9830	735.9830	0.240	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	AL37	04/02/2021			Index Future	742.7300	742.7300	744.5050	744.5050	0.239	0.0000	0.0000	0
2020/07/13	AL37	06/05/2021			Index Future	751.5350	751.5350	753.3260	753.3260	0.238	0.0000	0.0000	0
2020/07/13	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/13	AL7T	06/08/2020			Index Future	793.2580	793.2580	796.5140	796.5140	0.410	0.0000	0.0000	0
2020/07/13	AL7T	05/11/2020			Index Future	801.6930	801.6930	804.9730	804.9730	0.409	0.0000	0.0000	0
2020/07/13	AL7T	04/02/2021			Index Future	810.9870	810.9870	814.2940	814.2940	0.408	0.0000	0.0000	0
2020/07/13	AL7T	06/05/2021			Index Future	820.6000	820.6000	823.9410	823.9410	0.407	0.0000	0.0000	0
2020/07/13	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/13	ALBI	06/08/2020			Index Future	696.0370	696.0370	698.2200	698.2200	0.314	0.0000	0.0000	213
2020/07/13	ALBI	05/11/2020			Index Future	703.4390	703.4390	705.6350	705.6350	0.312	0.0000	0.0000	0
2020/07/13	ALBI	04/02/2021			Index Future	711.5940	711.5940	713.8050	713.8050	0.311	0.0000	0.0000	0
2020/07/13	ALBI	06/05/2021			Index Future	720.0290	720.0290	722.2620	722.2620	0.310	0.0000	0.0000	0
2020/07/13	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/13	ES33	06/08/2020			Bond Future	12.0640	73.3706	12.0104	73.6423	(0.445)	0.0000	0.0000	350
2020/07/13	ES33	05/11/2020			Bond Future	12.3338	70.3685	12.2780	70.6428	(0.453)	0.0000	0.0000	0
2020/07/13	ES33	04/02/2021			Bond Future	12.6113	71.1854	12.5530	71.4624	(0.463)	0.0000	0.0000	0
2020/07/13	ES33	06/05/2021			Bond Future	12.8931	68.2529	12.8321	68.5331	(0.472)	0.0000	0.0000	0
2020/07/13	ES33	05/08/2021			Bond Future	13.2100	13.2100	13.1428	69.2918	(0.509)	0.0000	0.0000	0
2020/07/13	ES42	06/08/2020			Bond Future	12.4300	73.1918	12.3866	73.4346	(0.349)	0.0000	0.0000	4,919
2020/07/13	ES42	05/11/2020			Bond Future	12.6895	69.7043	12.6441	69.9492	(0.358)	0.0000	0.0000	0
2020/07/13	ES42	04/02/2021			Bond Future	12.9482	70.5143	12.9007	70.7618	(0.367)	0.0000	0.0000	0
2020/07/13	ES42	06/05/2021			Bond Future	13.2212	67.0927	13.1714	67.3429	(0.376)	0.0000	0.0000	0
2020/07/13	ES42	05/08/2021			Bond Future	13.5200	13.5200	13.4643	68.0876	(0.412)	0.0000	0.0000	0
2020/07/13	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	06/08/2020	728.12	Put	GOVI	404,860.0000	40.4860	383,620.0000	38.3620	(5.246)	0	0	0
2020/07/13	GOVI	06/08/2020			GOVI	687.6340	687.6340	689.7580	689.7580	0.309	0.0000	0.0000	1,021
2020/07/13	GOVI	06/08/2020	728.14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	GOVI	06/08/2020	728.14	Put	GOVI	405,060.0000	40.5060	383,820.0000	38.3820	(5.244)	0	0	0
2020/07/13	GOVI	06/08/2020	728.13	Put	GOVI	404,960.0000	40.4960	383,720.0000	38.3720	(5.245)	0	0	0
2020/07/13	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/11/2020	737.84	Put	GOVI	428,930.0000	42.8930	407,570.0000	40.7570	(4.980)	0	0	0
2020/07/13	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/11/2020			GOVI	694.9470	694.9470	697.0830	697.0830	0.307	0.0000	0.0000	0
2020/07/13	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/11/2020	737.83	Put	GOVI	428,830.0000	42.8830	407,470.0000	40.7470	(4.981)	0	0	0
2020/07/13	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/11/2020	737.85	Put	GOVI	429,030.0000	42.9030	407,670.0000	40.7670	(4.979)	0	0	0
2020/07/13	GOVI	04/02/2021	750.96	Put	GOVI	479,570.0000	47.9570	458,060.0000	45.8060	(4.485)	0	0	0
2020/07/13	GOVI	04/02/2021			GOVI	703.0030	703.0030	705.1540	705.1540	0.306	0.0000	0.0000	0
2020/07/13	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	04/02/2021	750.95	Put	GOVI	479,470.0000	47.9470	457,960.0000	45.7960	(4.486)	0	0	0
2020/07/13	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	04/02/2021	750.94	Put	GOVI	479,370.0000	47.9370	457,860.0000	45.7860	(4.487)	0	0	0
2020/07/13	GOVI	06/05/2021	678.67	Call	GOVI	326,670.0000	32.6670	348,380.0000	34.8380	6.646	0	0	0
2020/07/13	GOVI	06/05/2021			GOVI	711.3370	711.3370	713.5080	713.5080	0.305	0.0000	0.0000	0
2020/07/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	06/05/2021	678.68	Call	GOVI	326,570.0000	32.6570	348,280.0000	34.8280	6.648	0	0	0
2020/07/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	06/05/2021	678.69	Call	GOVI	326,470.0000	32.6470	348,180.0000	34.8180	6.650	0	0	0
2020/07/13	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/13	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2020/07/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	GOVI	05/08/2021	719.13	Call	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2020/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/13	IGOV	06/08/2020			Index Future	248.0450	248.0450	247.9530	247.9530	(0.037)	0.0000	0.0000	1,207
2020/07/13	IGOV	05/11/2020			Index Future	250.7450	250.7450	250.6480	250.6480	(0.039)	0.0000	0.0000	47
2020/07/13	IGOV	04/02/2021			Index Future	253.7120	253.7120	253.6100	253.6100	(0.040)	0.0000	0.0000	0
2020/07/13	IGOV	06/05/2021			Index Future	256.7790	256.7790	256.6750	256.6750	(0.041)	0.0000	0.0000	0
2020/07/13	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/13	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/13	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0400	94.0400	0.000	0.0000	0.0000	0
2020/07/13	IS05	16/03/2021			Interest Rate Swap	92.2900	92.2900	92.2800	92.2800	(0.011)	0.0000	0.0000	0
2020/07/13	IS05	15/06/2021			Interest Rate Swap	90.4600	90.4600	90.4400	90.4400	(0.022)	0.0000	0.0000	0
2020/07/13	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4100	89.4100	(0.056)	0.0000	0.0000	0
2020/07/13	IS05	21/12/2021			Interest Rate Swap	90.7700	90.7700	90.7000	90.7000	(0.077)	0.0000	0.0000	51
2020/07/13	IS05	15/03/2022			Interest Rate Swap	90.2500	90.2500	90.1600	90.1600	(0.100)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	IS05	21/06/2022			Interest Rate Swap	90.4100	90.4100	90.3100	90.3100	(0.111)	0.0000	0.0000	0
2020/07/13	IS05	20/09/2022			Interest Rate Swap	93.6000	93.6000	93.4800	93.4800	(0.128)	0.0000	0.0000	0
2020/07/13	IS05	20/12/2022			Interest Rate Swap	94.1500	94.1500	94.0100	94.0100	(0.149)	0.0000	0.0000	0
2020/07/13	IS05	22/03/2023			Interest Rate Swap	86.6100	86.6100	86.4300	86.4300	(0.208)	0.0000	0.0000	0
2020/07/13	IS05	20/06/2023			Interest Rate Swap	92.2100	92.2100	92.0100	92.0100	(0.217)	0.0000	0.0000	0
2020/07/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/13	IS10	17/12/2025			Interest Rate Swap	81.0400	81.0400	80.6900	80.6900	(0.432)	0.0000	0.0000	0
2020/07/13	IS10	16/03/2026			Interest Rate Swap	77.7000	77.7000	77.3400	77.3400	(0.463)	0.0000	0.0000	0
2020/07/13	IS10	15/06/2026			Interest Rate Swap	76.2500	76.2500	75.8700	75.8700	(0.498)	0.0000	0.0000	0
2020/07/13	IS10	21/09/2026			Interest Rate Swap	78.3900	78.3900	78.0100	78.0100	(0.485)	0.0000	0.0000	0
2020/07/13	IS10	21/12/2026			Interest Rate Swap	82.5300	82.5300	82.1500	82.1500	(0.460)	0.0000	0.0000	0
2020/07/13	IS10	15/03/2027			Interest Rate Swap	81.1900	81.1900	80.7900	80.7900	(0.493)	0.0000	0.0000	0
2020/07/13	IS10	21/06/2027			Interest Rate Swap	83.3800	83.3800	82.9800	82.9800	(0.480)	0.0000	0.0000	0
2020/07/13	IS10	20/09/2027			Interest Rate Swap	89.2800	89.2800	88.8700	88.8700	(0.459)	0.0000	0.0000	0
2020/07/13	IS10	20/12/2027			Interest Rate Swap	89.7900	89.7900	89.3600	89.3600	(0.479)	0.0000	0.0000	0
2020/07/13	IS10	22/03/2028			Interest Rate Swap	82.9500	82.9500	82.5000	82.5000	(0.542)	0.0000	0.0000	0
2020/07/13	IS10	20/06/2028			Interest Rate Swap	90.8500	90.8500	90.3900	90.3900	(0.506)	0.0000	0.0000	0
2020/07/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/13	JBAF	15/07/2020			Jibar Tradeable Future	3.8750	96.1250	3.8650	96.1350	(0.258)	0.0000	0.0000	0
2020/07/13	JBAF	19/08/2020			Jibar Tradeable Future	3.6950	96.3050	3.6750	96.3250	(0.541)	0.0000	0.0000	0
2020/07/13	JBAF	16/09/2020			Jibar Tradeable Future	3.6650	96.3350	3.6350	96.3650	(0.819)	0.0000	0.0000	0
2020/07/13	JBAF	21/10/2020			Jibar Tradeable Future	3.5650	96.4350	3.5250	96.4750	(1.122)	0.0000	0.0000	0
2020/07/13	JBAF	18/11/2020			Jibar Tradeable Future	3.5650	96.4350	3.5150	96.4850	(1.403)	0.0000	0.0000	0
2020/07/13	JBAF	15/12/2020			Jibar Tradeable Future	3.5850	96.4150	3.5250	96.4750	(1.674)	0.0000	0.0000	30
2020/07/13	JBAF	17/03/2021			Jibar Tradeable Future	3.6400	96.3600	3.5600	96.4400	(2.198)	0.0000	0.0000	0
2020/07/13	JBAF	15/06/2021			Jibar Tradeable Future	3.8000	96.2000	3.7300	96.2700	(1.842)	0.0000	0.0000	0
2020/07/13	JBAF	15/09/2021			Jibar Tradeable Future	3.8450	96.1550	3.7250	96.2750	(3.121)	0.0000	0.0000	0
2020/07/13	JBAF	15/12/2021			Jibar Tradeable Future	4.1900	95.8100	4.1000	95.9000	(2.148)	0.0000	0.0000	0
2020/07/13	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.1050	95.8950	(3.070)	0.0000	0.0000	0
2020/07/13	JBAF	15/06/2022			Jibar Tradeable Future	4.6450	95.3550	4.6150	95.3850	(0.646)	0.0000	0.0000	0
2020/07/13	R023	06/08/2020	7.26	Call	Bond Future	5,417.5700	5.4176	5,483.7500	5.4838	1.222	0	0	0
2020/07/13	R023	06/08/2020			Bond Future	4.9889	110.0110	4.9621	110.0772	(0.538)	0.0000	0.0000	32,180
2020/07/13	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R023	06/08/2020	7.27	Call	Bond Future	5,440.6500	5.4407	5,506.8300	5.5068	1.216	0	0	0
2020/07/13	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R023	06/08/2020	7.28	Call	Bond Future	5,463.7200	5.4637	5,529.9000	5.5299	1.211	0	0	0
2020/07/13	R023	05/11/2020	7.46	Put	Bond Future	1.2900	0.0013	1.0000	0.0010	(22.481)	0	0	0
2020/07/13	R023	05/11/2020	7.47	Put	Bond Future	1.2400	0.0012	0.9600	0.0010	(22.581)	0	0	0
2020/07/13	R023	05/11/2020			Bond Future	5.0724	107.2620	5.0426	107.3283	(0.587)	0.0000	0.0000	0
2020/07/13	R023	05/11/2020	7.46	Call	Bond Future	5,156.5300	5.1565	5,222.5800	5.2226	1.281	0	0	0
2020/07/13	R023	05/11/2020	7.47	Call	Bond Future	5,177.4000	5.1774	5,243.4600	5.2435	1.276	0	0	0
2020/07/13	R023	05/11/2020	7.45	Call	Bond Future	5,135.6700	5.1357	5,201.7100	5.2017	1.286	0	0	0

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2020/07/13	R023	05/11/2020	7.45	Put	Bond Future	1.3400	0.0013	1.0400	0.0010	(22.388)	0	0	0
2020/07/13	R023	04/02/2021	6.34	Call	Bond Future	2,551.9000	2.5519	2,604.9900	2.6050	2.080	0	0	0
2020/07/13	R023	04/02/2021	6.32	Put	Bond Future	188.3500	0.1884	174.5000	0.1745	(7.353)	0	0	0
2020/07/13	R023	04/02/2021			Bond Future	5.1302	108.5063	5.0967	108.5729	(0.653)	0.0000	0.0000	0
2020/07/13	R023	04/02/2021	6.34	Put	Bond Future	182.3000	0.1823	168.7800	0.1688	(7.416)	0	0	0
2020/07/13	R023	04/02/2021	6.32	Call	Bond Future	2,519.3400	2.5193	2,572.1000	2.5721	2.094	0	0	0
2020/07/13	R023	04/02/2021	6.33	Put	Bond Future	185.3100	0.1853	171.6200	0.1716	(7.388)	0	0	0
2020/07/13	R023	04/02/2021	6.33	Call	Bond Future	2,535.6100	2.5356	2,588.5300	2.5885	2.087	0	0	0
2020/07/13	R023	06/05/2021	7.58	Call	Bond Future	4,145.0300	4.1450	4,208.3400	4.2083	1.527	0	0	0
2020/07/13	R023	06/05/2021			Bond Future	5.1770	105.8830	5.1387	105.9502	(0.740)	0.0000	0.0000	0
2020/07/13	R023	06/05/2021	7.56	Call	Bond Future	4,113.2800	4.1133	4,176.4800	4.1765	1.536	0	0	0
2020/07/13	R023	06/05/2021	7.56	Put	Bond Future	44.4300	0.0444	40.4800	0.0405	(8.890)	0	0	0
2020/07/13	R023	06/05/2021	7.58	Put	Bond Future	42.9200	0.0429	39.0800	0.0391	(8.947)	0	0	0
2020/07/13	R023	06/05/2021	7.57	Call	Bond Future	4,129.1500	4.1292	4,192.4100	4.1924	1.532	0	0	0
2020/07/13	R023	06/05/2021	7.57	Put	Bond Future	43.6700	0.0437	39.7800	0.0398	(8.908)	0	0	0
2020/07/13	R023	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	65.2500	0.0653	100.000	0	0	0
2020/07/13	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R023	05/08/2021			Bond Future	5.3000	5.3000	5.2568	107.1240	(0.815)	0.0000	0.0000	0
2020/07/13	R023	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	80.3500	0.0804	100.000	0	0	0
2020/07/13	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R023	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	50.1400	0.0501	100.000	0	0	0
2020/07/13	R035	06/08/2020	9.92	Put	Bond Future	7,941.5700	7.9416	7,567.4400	7.5674	(4.711)	0	0	0
2020/07/13	R035	06/08/2020	10.45	Put	Bond Future	4,601.0600	4.6011	4,234.8900	4.2349	(7.958)	0	0	500
2020/07/13	R035	06/08/2020	9.67	Call	Bond Future	27.6100	0.0276	23.3900	0.0234	(15.284)	0	0	500
2020/07/13	R035	06/08/2020	9.00	Put	Bond Future	14,825.1500	14.8252	14,457.4900	14.4575	(2.480)	0	0	0
2020/07/13	R035	06/08/2020			Bond Future	11.0908	88.1454	11.0326	88.5127	(0.525)	0.0000	0.0000	105,558
2020/07/13	R035	06/08/2020	9.92	Call	Bond Future	74.6000	0.0746	67.7800	0.0678	(9.142)	0	0	0
2020/07/13	R035	06/08/2020	9.09	Put	Bond Future	14,112.3700	14.1124	13,744.5300	13.7445	(2.607)	0	0	0
2020/07/13	R035	06/08/2020	9.09	Call	Bond Future	1.6300	0.0016	1.1000	0.0011	(32.515)	0	0	500
2020/07/13	R035	06/08/2020	9.67	Put	Bond Future	9,713.3500	9.7134	9,341.8200	9.3418	(3.825)	0	0	0
2020/07/13	R035	06/08/2020	9.00	Call	Bond Future	0.9800	0.0010	0.6300	0.0006	(35.714)	0	0	24,761
2020/07/13	R035	06/08/2020	9.93	Call	Bond Future	77.4200	0.0774	70.5200	0.0705	(8.912)	0	0	0
2020/07/13	R035	06/08/2020	9.91	Put	Bond Future	8,010.6000	8.0106	7,636.5500	7.6365	(4.669)	0	0	0
2020/07/13	R035	06/08/2020	10.45	Call	Bond Future	423.6900	0.4237	424.8300	0.4248	0.269	0	0	0
2020/07/13	R035	06/08/2020	9.93	Put	Bond Future	7,872.7000	7.8727	7,498.4900	7.4985	(4.753)	0	0	0
2020/07/13	R035	06/08/2020	9.91	Call	Bond Future	71.8700	0.0719	65.1300	0.0651	(9.378)	0	0	0
2020/07/13	R035	06/08/2020	8.75	Put	Bond Future	16,845.4500	16.8455	16,478.0500	16.4781	(2.181)	0	0	0
2020/07/13	R035	06/08/2020	8.75	Call	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	3,000
2020/07/13	R035	05/11/2020	10.34	Put	Bond Future	8,155.6600	8.1557	7,851.4100	7.8514	(3.731)	0	0	0
2020/07/13	R035	05/11/2020			Bond Future	11.3174	84.5992	11.2569	84.9700	(0.535)	0.0000	0.0000	0
2020/07/13	R035	05/11/2020	10.33	Call	Bond Future	1,841.5900	1.8416	1,907.4300	1.9074	3.575	0	0	0
2020/07/13	R035	05/11/2020	10.33	Put	Bond Future	8,206.1100	8.2061	7,901.2100	7.9012	(3.716)	0	0	0
2020/07/13	R035	05/11/2020	10.34	Call	Bond Future	1,859.1400	1.8591	1,925.6300	1.9256	3.576	0	0	0
2020/07/13	R035	05/11/2020	10.32	Call	Bond Future	1,824.1600	1.8242	1,889.3500	1.8894	3.574	0	0	0
2020/07/13	R035	05/11/2020	10.32	Put	Bond Future	8,256.7600	8.2568	7,951.2100	7.9512	(3.701)	0	0	0
2020/07/13	R035	04/02/2021	11.14	Put	Bond Future	6,734.2900	6.7343	6,494.9800	6.4950	(3.554)	0	0	650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	R035	04/02/2021	10.04	Put	Bond Future	11,686.8400	11.6868	11,382.1800	11.3822	(2.607)	0	0	0
2020/07/13	R035	04/02/2021	10.14	Put	Bond Future	11,149.9100	11.1499	10,850.3600	10.8504	(2.687)	0	0	650
2020/07/13	R035	04/02/2021	10.05	Call	Bond Future	1,996.1000	1.9961	2,066.5500	2.0666	3.529	0	0	0
2020/07/13	R035	04/02/2021			Bond Future	11.5498	85.5809	11.4867	85.9556	(0.546)	0.0000	0.0000	0
2020/07/13	R035	04/02/2021	10.06	Call	Bond Future	2,011.4800	2.0115	2,082.4400	2.0824	3.528	0	0	0
2020/07/13	R035	04/02/2021	10.06	Put	Bond Future	11,578.1900	11.5782	11,274.5300	11.2745	(2.623)	0	0	0
2020/07/13	R035	04/02/2021	10.14	Call	Bond Future	2,137.5000	2.1375	2,212.5700	2.2126	3.512	0	0	0
2020/07/13	R035	04/02/2021	11.14	Call	Bond Future	4,255.2800	4.2553	4,390.5900	4.3906	3.180	0	0	0
2020/07/13	R035	04/02/2021	11.04	Call	Bond Future	1,980.7900	1.9808	2,050.7500	2.0507	3.532	0	0	0
2020/07/13	R035	04/02/2021	10.05	Put	Bond Future	11,632.4400	11.6324	11,328.2700	11.3283	(2.615)	0	0	0
2020/07/13	R035	06/05/2021	10.24	Put	Bond Future	11,788.1100	11.7881	11,493.4800	11.4935	(2.499)	0	0	0
2020/07/13	R035	06/05/2021	12.35	Put	Bond Future	4,237.0900	4.2371	4,068.1800	4.0682	(3.986)	0	0	0
2020/07/13	R035	06/05/2021	12.37	Call	Bond Future	7,473.9800	7.4740	7,685.0100	7.6850	2.824	0	0	0
2020/07/13	R035	06/05/2021			Bond Future	11.7811	82.1184	11.7154	82.4972	(0.558)	0.0000	0.0000	0
2020/07/13	R035	06/05/2021	12.35	Call	Bond Future	7,407.5400	7.4075	7,617.4500	7.6175	2.834	0	0	0
2020/07/13	R035	06/05/2021	12.37	Put	Bond Future	4,195.4800	4.1955	4,027.6900	4.0277	(3.999)	0	0	0
2020/07/13	R035	06/05/2021	10.24	Call	Bond Future	2,168.1600	2.1682	2,252.3500	2.2524	3.883	0	0	793
2020/07/13	R035	06/05/2021	12.36	Put	Bond Future	4,216.3800	4.2164	4,048.0300	4.0480	(3.993)	0	0	0
2020/07/13	R035	06/05/2021	12.02	Call	Bond Future	6,356.5400	6.3565	6,547.2200	6.5472	3.000	0	0	0
2020/07/13	R035	06/05/2021	12.02	Put	Bond Future	5,002.0700	5.0021	4,813.9300	4.8139	(3.761)	0	0	793
2020/07/13	R035	06/05/2021	11.32	Call	Bond Future	4,351.2700	4.3513	4,498.6300	4.4986	3.387	0	0	0
2020/07/13	R035	06/05/2021	11.32	Put	Bond Future	7,065.1000	7.0651	6,833.6400	6.8336	(3.276)	0	0	793
2020/07/13	R035	06/05/2021	12.36	Call	Bond Future	7,440.8800	7.4409	7,651.3500	7.6513	2.829	0	0	0
2020/07/13	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R035	05/08/2021			Bond Future	12.0400	12.0400	11.9743	83.4107	(0.546)	0.0000	0.0000	0
2020/07/13	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R035	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	54,913.2700	54.9133	100.000	0	0	0
2020/07/13	R035	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	54,679.9800	54.6800	100.000	0	0	0
2020/07/13	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R035	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	54,796.5600	54.7966	100.000	0	0	0
2020/07/13	R186	06/08/2020	8.38	Put	Bond Future	216.8400	0.2168	149.6000	0.1496	(31.009)	0	0	0
2020/07/13	R186	06/08/2020	7.45	Call	Bond Future	408.9400	0.4089	424.6500	0.4247	3.842	0	0	2,500
2020/07/13	R186	06/08/2020	9.00	Call	Bond Future	6,222.8000	6.2228	6,467.8000	6.4678	3.937	0	0	900
2020/07/13	R186	06/08/2020	8.00	Call	Bond Future	1,744.5100	1.7445	1,858.0000	1.8580	6.506	0	0	900
2020/07/13	R186	06/08/2020	8.25	Call	Bond Future	2,706.0100	2.7060	2,872.4400	2.8724	6.150	0	0	0
2020/07/13	R186	06/08/2020			Bond Future	7.7990	114.8112	7.7512	115.0675	(0.613)	0.0000	0.0000	73,122
2020/07/13	R186	06/08/2020	8.37	Call	Bond Future	3,226.5000	3.2265	3,413.9300	3.4139	5.809	0	0	0
2020/07/13	R186	06/08/2020	8.37	Put	Bond Future	223.9100	0.2239	155.0800	0.1551	(30.740)	0	0	0
2020/07/13	R186	06/08/2020	9.00	Put	Bond Future	23.7100	0.0237	12.4500	0.0125	(47.491)	0	0	0
2020/07/13	R186	06/08/2020	8.38	Call	Bond Future	3,271.1100	3.2711	3,460.1300	3.4601	5.778	0	0	0
2020/07/13	R186	06/08/2020	7.45	Put	Bond Future	2,295.4800	2.2955	2,054.9300	2.0549	(10.479)	0	0	2,500
2020/07/13	R186	06/08/2020	8.00	Put	Bond Future	675.9200	0.6759	533.1500	0.5331	(21.122)	0	0	15,177
2020/07/13	R186	06/08/2020	8.25	Put	Bond Future	325.9900	0.3260	236.1600	0.2362	(27.556)	0	0	0
2020/07/13	R186	06/08/2020	8.36	Call	Bond Future	3,182.0600	3.1821	3,367.8700	3.3679	5.839	0	0	0
2020/07/13	R186	06/08/2020	8.36	Put	Bond Future	231.1800	0.2312	160.7300	0.1607	(30.474)	0	0	0
2020/07/13	R186	05/11/2020	8.00	Put	Bond Future	2,623.6200	2.6236	2,466.4000	2.4664	(5.992)	0	0	0
2020/07/13	R186	05/11/2020	8.65	Call	Bond Future	4,670.9000	4.6709	4,823.4200	4.8234	3.265	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	R186	05/11/2020	8.64	Put	Bond Future	1,361.4900	1.3615	1,254.9300	1.2549	(7.827)	0	0	0
2020/07/13	R186	05/11/2020			Bond Future	7.9879	116.0195	7.9375	116.2779	(0.631)	0.0000	0.0000	0
2020/07/13	R186	05/11/2020	7.00	Put	Bond Future	6,039.1300	6.0391	5,815.0000	5.8150	(3.711)	0	0	0
2020/07/13	R186	05/11/2020	7.00	Call	Bond Future	835.7700	0.8358	869.9800	0.8700	4.093	0	0	1,200
2020/07/13	R186	05/11/2020	8.66	Call	Bond Future	4,705.7500	4.7057	4,859.0100	4.8590	3.257	0	0	0
2020/07/13	R186	05/11/2020	8.66	Put	Bond Future	1,332.5800	1.3326	1,227.5000	1.2275	(7.885)	0	0	0
2020/07/13	R186	05/11/2020	8.00	Call	Bond Future	2,685.2600	2.6853	2,786.3800	2.7864	3.766	0	0	1,200
2020/07/13	R186	05/11/2020	7.84	Put	Bond Future	3,049.3400	3.0493	2,879.4800	2.8795	(5.570)	0	0	0
2020/07/13	R186	05/11/2020	9.26	Put	Bond Future	696.9700	0.6970	630.0300	0.6300	(9.604)	0	0	3,500
2020/07/13	R186	05/11/2020	8.65	Put	Bond Future	1,346.9700	1.3470	1,241.1500	1.2411	(7.856)	0	0	0
2020/07/13	R186	05/11/2020	8.64	Call	Bond Future	4,636.1500	4.6362	4,787.9300	4.7879	3.274	0	0	0
2020/07/13	R186	05/11/2020	7.84	Call	Bond Future	2,288.9800	2.2890	2,377.4600	2.3775	3.865	0	0	3,500
2020/07/13	R186	05/11/2020	8.34	Put	Bond Future	1,867.5800	1.8676	1,737.8100	1.7378	(6.949)	0	0	0
2020/07/13	R186	05/11/2020	8.34	Call	Bond Future	3,650.9100	3.6509	3,779.4800	3.7795	3.522	0	0	3,500
2020/07/13	R186	05/11/2020	9.26	Call	Bond Future	6,973.3000	6.9733	7,164.7000	7.1647	2.745	0	0	0
2020/07/13	R186	04/02/2021	8.15	Call	Bond Future	3,222.0700	3.2221	3,332.7400	3.3327	3.435	0	0	0
2020/07/13	R186	04/02/2021			Bond Future	8.1748	112.0826	8.1216	112.3434	(0.651)	0.0000	0.0000	0
2020/07/13	R186	04/02/2021	8.15	Put	Bond Future	3,343.5300	3.3435	3,193.4000	3.1934	(4.490)	0	0	0
2020/07/13	R186	04/02/2021	8.16	Call	Bond Future	3,246.6100	3.2466	3,357.9000	3.3579	3.428	0	0	0
2020/07/13	R186	04/02/2021	8.17	Put	Bond Future	3,294.8400	3.2948	3,145.9500	3.1460	(4.519)	0	0	0
2020/07/13	R186	04/02/2021	8.16	Put	Bond Future	3,319.1200	3.3191	3,169.6100	3.1696	(4.505)	0	0	0
2020/07/13	R186	04/02/2021	8.17	Call	Bond Future	3,271.2600	3.2713	3,383.1700	3.3832	3.421	0	0	0
2020/07/13	R186	06/05/2021	10.76	Put	Bond Future	520.4900	0.5205	483.2600	0.4833	(7.153)	0	0	0
2020/07/13	R186	06/05/2021	10.77	Call	Bond Future	11,000.8300	11.0008	11,227.5200	11.2275	2.061	0	0	0
2020/07/13	R186	06/05/2021			Bond Future	8.3747	113.4132	8.3182	113.6768	(0.674)	0.0000	0.0000	0
2020/07/13	R186	06/05/2021	10.78	Call	Bond Future	11,036.6800	11.0367	11,263.6500	11.2637	2.057	0	0	0
2020/07/13	R186	06/05/2021	10.78	Put	Bond Future	510.0800	0.5101	473.4200	0.4734	(7.187)	0	0	0
2020/07/13	R186	06/05/2021	10.76	Call	Bond Future	10,965.0100	10.9650	11,191.4100	11.1914	2.065	0	0	0
2020/07/13	R186	06/05/2021	10.77	Put	Bond Future	515.2600	0.5153	478.3200	0.4783	(7.169)	0	0	0
2020/07/13	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R186	05/08/2021	8.61	Call	Bond Future	0.0000	0.0000	231.2400	0.2312	100.000	0	0	0
2020/07/13	R186	05/08/2021			Bond Future	8.6200	8.6200	8.5579	109.6532	(0.720)	0.0000	0.0000	0
2020/07/13	R186	05/08/2021	8.62	Call	Bond Future	0.0000	0.0000	275.5800	0.2756	100.000	0	0	0
2020/07/13	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R186	05/08/2021	8.63	Call	Bond Future	0.0000	0.0000	319.8800	0.3199	100.000	0	0	0
2020/07/13	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R197	06/08/2020			Bond Future	306.1494	306.1494	306.0878	306.0878	(0.020)	0.0000	0.0000	2,591
2020/07/13	R197	05/11/2020			Bond Future	309.4464	309.4464	309.3826	309.3826	(0.021)	0.0000	0.0000	0
2020/07/13	R197	04/02/2021			Bond Future	305.2653	305.2653	305.1995	305.1995	(0.022)	0.0000	0.0000	0
2020/07/13	R197	06/05/2021			Bond Future	308.9586	308.9586	308.8912	308.8912	(0.022)	0.0000	0.0000	0
2020/07/13	R197	05/08/2021			Bond Future	304.4600	304.4600	304.3953	304.3953	(0.021)	0.0000	0.0000	0
2020/07/13	R202	06/08/2020			Bond Future	204.5474	204.5474	204.5175	204.5175	(0.015)	0.0000	0.0000	8,040
2020/07/13	R202	05/11/2020			Bond Future	206.7502	206.7502	206.7189	206.7189	(0.015)	0.0000	0.0000	0
2020/07/13	R202	04/02/2021			Bond Future	205.0311	205.0311	204.9985	204.9985	(0.016)	0.0000	0.0000	0
2020/07/13	R202	06/05/2021			Bond Future	207.5114	207.5114	207.4778	207.4778	(0.016)	0.0000	0.0000	0
2020/07/13	R202	05/08/2021			Bond Future	205.6200	205.6200	205.5814	205.5814	(0.019)	0.0000	0.0000	0

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2020/07/13	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R208	06/08/2020			Bond Future	3.4222	104.5350	3.4245	104.5335	0.069	0.0000	0.0000	22,723
2020/07/13	R208	06/08/2020	5.56	Call	Bond Future	1,341.5000	1.3415	1,340.0000	1.3400	(0.112)	0	0	0
2020/07/13	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R208	06/08/2020	5.57	Call	Bond Future	1,347.7000	1.3477	1,346.2000	1.3462	(0.111)	0	0	0
2020/07/13	R208	06/08/2020	5.55	Call	Bond Future	1,335.3000	1.3353	1,333.8000	1.3338	(0.112)	0	0	0
2020/07/13	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R208	05/11/2020	4.78	Call	Bond Future	743.3700	0.7434	741.3200	0.7413	(0.276)	0	0	0
2020/07/13	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R208	05/11/2020			Bond Future	2.8632	102.2441	2.8684	102.2421	0.183	0.0000	0.0000	0
2020/07/13	R208	05/11/2020	4.79	Call	Bond Future	747.2200	0.7472	745.1700	0.7452	(0.274)	0	0	0
2020/07/13	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R208	05/11/2020	4.77	Call	Bond Future	739.5200	0.7395	737.4700	0.7375	(0.277)	0	0	0
2020/07/13	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R209	06/08/2020	5.55	Put	Bond Future	42,201.1600	42.2012	41,914.2200	41.9142	(0.680)	0	0	0
2020/07/13	R209	06/08/2020			Bond Future	10.9729	67.3320	10.9201	67.6189	(0.481)	0.0000	0.0000	59,872
2020/07/13	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R209	06/08/2020	5.57	Put	Bond Future	41,984.3500	41.9844	41,697.4100	41.6974	(0.683)	0	0	0
2020/07/13	R209	06/08/2020	5.56	Put	Bond Future	42,092.6800	42.0927	41,805.7400	41.8057	(0.682)	0	0	0
2020/07/13	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R209	05/11/2020	10.02	Call	Bond Future	1,507.3200	1.5073	1,548.2300	1.5482	2.714	0	0	0
2020/07/13	R209	05/11/2020			Bond Future	11.1724	64.9008	11.1177	65.1904	(0.490)	0.0000	0.0000	0
2020/07/13	R209	05/11/2020	10.00	Call	Bond Future	1,479.3600	1.4794	1,519.4000	1.5194	2.707	0	0	0
2020/07/13	R209	05/11/2020	10.00	Put	Bond Future	8,124.1100	8.1241	7,874.5100	7.8745	(3.072)	0	0	0
2020/07/13	R209	05/11/2020	10.02	Put	Bond Future	8,030.5600	8.0306	7,781.8300	7.7818	(3.097)	0	0	0
2020/07/13	R209	05/11/2020	10.01	Call	Bond Future	1,493.3000	1.4933	1,533.7700	1.5338	2.710	0	0	0
2020/07/13	R209	05/11/2020	10.01	Put	Bond Future	8,077.2600	8.0773	7,828.0900	7.8281	(3.085)	0	0	0
2020/07/13	R209	04/02/2021	10.12	Put	Bond Future	9,116.4800	9.1165	8,887.4200	8.8874	(2.513)	0	0	0
2020/07/13	R209	04/02/2021			Bond Future	11.3714	65.6543	11.3147	65.9470	(0.499)	0.0000	0.0000	0
2020/07/13	R209	04/02/2021	10.11	Call	Bond Future	2,164.8700	2.1649	2,228.1300	2.2281	2.922	0	0	0
2020/07/13	R209	04/02/2021	10.11	Put	Bond Future	9,160.9500	9.1610	8,931.4800	8.9315	(2.505)	0	0	0
2020/07/13	R209	04/02/2021	10.12	Call	Bond Future	2,180.1500	2.1801	2,243.8200	2.2438	2.920	0	0	0
2020/07/13	R209	04/02/2021	10.10	Call	Bond Future	2,149.6700	2.1497	2,212.5000	2.2125	2.923	0	0	0
2020/07/13	R209	04/02/2021	10.10	Put	Bond Future	9,205.5700	9.2056	8,975.6700	8.9757	(2.497)	0	0	0
2020/07/13	R209	06/05/2021	12.23	Put	Bond Future	3,588.7200	3.5887	3,458.6400	3.4586	(3.625)	0	0	0
2020/07/13	R209	06/05/2021	12.22	Call	Bond Future	6,713.3900	6.7134	6,878.8700	6.8789	2.465	0	0	0
2020/07/13	R209	06/05/2021			Bond Future	11.5757	63.2920	11.5167	63.5880	(0.509)	0.0000	0.0000	0
2020/07/13	R209	06/05/2021	12.23	Call	Bond Future	6,741.6700	6.7417	6,907.5800	6.9076	2.461	0	0	0
2020/07/13	R209	06/05/2021	12.22	Put	Bond Future	3,606.8400	3.6068	3,476.3300	3.4763	(3.618)	0	0	0
2020/07/13	R209	06/05/2021	12.24	Call	Bond Future	6,769.7800	6.7698	6,936.1200	6.9361	2.457	0	0	0
2020/07/13	R209	06/05/2021	12.24	Put	Bond Future	3,570.4700	3.5705	3,440.8200	3.4408	(3.631)	0	0	0
2020/07/13	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R209	05/08/2021			Bond Future	11.8000	11.8000	11.7406	64.2920	(0.503)	0.0000	0.0000	0
2020/07/13	R209	05/08/2021	11.80	Call	Bond Future	0.0000	0.0000	289.9300	0.2899	100.000	0	0	0
2020/07/13	R209	05/08/2021	11.80	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	R209	05/08/2021	11.81	Call	Bond Future	0.0000	0.0000	338.5600	0.3386	100.000	0	0	0
2020/07/13	R209	05/08/2021	11.79	Call	Bond Future	0.0000	0.0000	241.2400	0.2412	100.000	0	0	0
2020/07/13	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R210	06/08/2020			Bond Future	182.0318	182.0318	182.2493	182.2493	0.119	0.0000	0.0000	1,957
2020/07/13	R210	05/11/2020			Bond Future	181.3172	181.3172	181.5362	181.5362	0.121	0.0000	0.0000	0
2020/07/13	R210	04/02/2021			Bond Future	183.4639	183.4639	183.6847	183.6847	0.120	0.0000	0.0000	0
2020/07/13	R210	06/05/2021			Bond Future	182.9731	182.9731	183.1960	183.1960	0.122	0.0000	0.0000	0
2020/07/13	R210	05/08/2021			Bond Future	185.0400	185.0400	185.2699	185.2699	0.124	0.0000	0.0000	0
2020/07/13	R212	06/08/2020			Bond Future	165.5045	165.5045	165.4692	165.4692	(0.021)	0.0000	0.0000	7,008
2020/07/13	R212	05/11/2020			Bond Future	167.2870	167.2870	167.2505	167.2505	(0.022)	0.0000	0.0000	0
2020/07/13	R212	04/02/2021			Bond Future	166.9728	166.9728	166.9351	166.9351	(0.023)	0.0000	0.0000	0
2020/07/13	R212	06/05/2021			Bond Future	168.9927	168.9927	168.9542	168.9542	(0.023)	0.0000	0.0000	0
2020/07/13	R212	05/08/2021			Bond Future	168.5800	168.5800	168.5396	168.5396	(0.024)	0.0000	0.0000	0
2020/07/13	R213	06/08/2020	9.31	Call	Bond Future	269.7000	0.2697	270.9100	0.2709	0.449	0	0	0
2020/07/13	R213	06/08/2020			Bond Future	9.9841	83.9359	9.9261	84.2605	(0.580)	0.0000	0.0000	17,142
2020/07/13	R213	06/08/2020	9.29	Call	Bond Future	253.0400	0.2530	253.4300	0.2534	0.154	0	0	0
2020/07/13	R213	06/08/2020	9.29	Put	Bond Future	4,256.1100	4.2561	3,931.9500	3.9319	(7.616)	0	0	0
2020/07/13	R213	06/08/2020	9.31	Put	Bond Future	4,153.8100	4.1538	3,830.4700	3.8305	(7.784)	0	0	0
2020/07/13	R213	06/08/2020	9.30	Call	Bond Future	261.2700	0.2613	262.0600	0.2621	0.302	0	0	0
2020/07/13	R213	06/08/2020	9.30	Put	Bond Future	4,204.8300	4.2048	3,881.0700	3.8811	(7.700)	0	0	0
2020/07/13	R213	05/11/2020	9.60	Put	Bond Future	5,432.4600	5.4325	5,187.4700	5.1875	(4.510)	0	0	0
2020/07/13	R213	05/11/2020	9.59	Call	Bond Future	2,126.6200	2.1266	2,208.4900	2.2085	3.850	0	0	0
2020/07/13	R213	05/11/2020			Bond Future	10.1898	81.2906	10.1296	81.6181	(0.591)	0.0000	0.0000	0
2020/07/13	R213	05/11/2020	9.60	Call	Bond Future	2,146.6800	2.1467	2,229.2600	2.2293	3.847	0	0	0
2020/07/13	R213	05/11/2020	9.59	Put	Bond Future	5,469.6300	5.4696	5,223.9300	5.2239	(4.492)	0	0	0
2020/07/13	R213	05/11/2020	9.61	Call	Bond Future	2,166.6700	2.1667	2,249.9700	2.2500	3.845	0	0	0
2020/07/13	R213	05/11/2020	9.61	Put	Bond Future	5,395.2700	5.3953	5,151.0000	5.1510	(4.527)	0	0	0
2020/07/13	R213	04/02/2021	9.40	Call	Bond Future	2,245.2700	2.2453	2,329.2100	2.3292	3.739	0	0	0
2020/07/13	R213	04/02/2021	9.39	Put	Bond Future	7,786.0000	7.7860	7,538.4400	7.5384	(3.180)	0	0	0
2020/07/13	R213	04/02/2021			Bond Future	10.3993	82.2337	10.3366	82.5647	(0.603)	0.0000	0.0000	0
2020/07/13	R213	04/02/2021	9.41	Call	Bond Future	2,261.9200	2.2619	2,346.4100	2.3464	3.735	0	0	0
2020/07/13	R213	04/02/2021	9.41	Put	Bond Future	7,704.2200	7.7042	7,457.7500	7.4577	(3.199)	0	0	0
2020/07/13	R213	04/02/2021	9.40	Put	Bond Future	7,745.0400	7.7450	7,498.0200	7.4980	(3.189)	0	0	0
2020/07/13	R213	04/02/2021	9.39	Call	Bond Future	2,228.7000	2.2287	2,312.1000	2.3121	3.742	0	0	0
2020/07/13	R213	06/05/2021	11.91	Put	Bond Future	2,316.1100	2.3161	2,204.9100	2.2049	(4.801)	0	0	0
2020/07/13	R213	06/05/2021			Bond Future	10.6089	79.6774	10.5436	80.0120	(0.615)	0.0000	0.0000	0
2020/07/13	R213	06/05/2021	11.90	Call	Bond Future	8,582.3600	8.5824	8,805.3200	8.8053	2.598	0	0	0
2020/07/13	R213	06/05/2021	11.90	Put	Bond Future	2,331.2400	2.3312	2,219.5500	2.2196	(4.791)	0	0	0
2020/07/13	R213	06/05/2021	11.91	Call	Bond Future	8,613.0100	8.6130	8,836.4600	8.8365	2.594	0	0	0
2020/07/13	R213	06/05/2021	11.89	Call	Bond Future	8,551.7400	8.5517	8,774.2100	8.7742	2.601	0	0	0
2020/07/13	R213	06/05/2021	11.89	Put	Bond Future	2,346.4400	2.3464	2,234.2600	2.2343	(4.781)	0	0	0
2020/07/13	R213	05/08/2021	10.85	Call	Bond Future	0.0000	0.0000	341.3400	0.3413	100.000	0	0	0
2020/07/13	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R213	05/08/2021			Bond Future	10.8500	10.8500	10.7813	80.8983	(0.633)	0.0000	0.0000	0
2020/07/13	R213	05/08/2021	10.86	Call	Bond Future	0.0000	0.0000	390.8400	0.3908	100.000	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R213	05/08/2021	10.84	Call	Bond Future	0.0000	0.0000	291.8000	0.2918	100.000	0	0	0
2020/07/13	R214	06/08/2020	9.98	Put	Bond Future	7,464.2700	7.4643	7,219.2700	7.2193	(3.282)	0	0	0
2020/07/13	R214	06/08/2020	9.97	Call	Bond Future	62.0800	0.0621	52.2900	0.0523	(15.770)	0	0	0
2020/07/13	R214	06/08/2020			Bond Future	11.2112	65.3513	11.1685	65.5863	(0.381)	0.0000	0.0000	19,898
2020/07/13	R214	06/08/2020	9.98	Call	Bond Future	64.4100	0.0644	54.4000	0.0544	(15.541)	0	0	0
2020/07/13	R214	06/08/2020	9.97	Put	Bond Future	7,527.6600	7.5277	7,282.8800	7.2829	(3.252)	0	0	0
2020/07/13	R214	06/08/2020	9.99	Call	Bond Future	66.8100	0.0668	56.5900	0.0566	(15.297)	0	0	0
2020/07/13	R214	06/08/2020	9.99	Put	Bond Future	7,401.0500	7.4011	7,155.8400	7.1558	(3.313)	0	0	0
2020/07/13	R214	05/11/2020	10.26	Put	Bond Future	8,219.5300	8.2195	8,007.8300	8.0078	(2.576)	0	0	0
2020/07/13	R214	05/11/2020			Bond Future	11.4063	62.7625	11.3621	62.9996	(0.388)	0.0000	0.0000	0
2020/07/13	R214	05/11/2020	10.25	Call	Bond Future	1,553.2300	1.5532	1,578.3400	1.5783	1.617	0	0	0
2020/07/13	R214	05/11/2020	10.25	Put	Bond Future	8,267.9300	8.2679	8,055.9000	8.0559	(2.564)	0	0	0
2020/07/13	R214	05/11/2020	10.26	Call	Bond Future	1,567.8200	1.5678	1,593.2600	1.5933	1.623	0	0	0
2020/07/13	R214	05/11/2020	10.24	Call	Bond Future	1,538.7300	1.5387	1,563.5100	1.5635	1.610	0	0	0
2020/07/13	R214	05/11/2020	10.24	Put	Bond Future	8,316.5200	8.3165	8,104.1600	8.1042	(2.553)	0	0	0
2020/07/13	R214	04/02/2021	10.33	Call	Bond Future	2,208.8600	2.2089	2,254.3000	2.2543	2.057	0	0	0
2020/07/13	R214	04/02/2021			Bond Future	11.6051	63.4907	11.5591	63.7303	(0.396)	0.0000	0.0000	0
2020/07/13	R214	04/02/2021	10.31	Call	Bond Future	2,177.6700	2.1777	2,222.4500	2.2225	2.056	0	0	0
2020/07/13	R214	04/02/2021	10.31	Put	Bond Future	9,556.0400	9.5560	9,361.2400	9.3612	(2.039)	0	0	0
2020/07/13	R214	04/02/2021	10.33	Put	Bond Future	9,462.6100	9.4626	9,268.4700	9.2685	(2.052)	0	0	0
2020/07/13	R214	04/02/2021	10.32	Call	Bond Future	2,193.2300	2.1932	2,238.3400	2.2383	2.057	0	0	0
2020/07/13	R214	04/02/2021	10.32	Put	Bond Future	9,509.2500	9.5092	9,314.7800	9.3148	(2.045)	0	0	0
2020/07/13	R214	06/05/2021	12.26	Call	Bond Future	6,305.7200	6.3057	6,429.5900	6.4296	1.964	0	0	0
2020/07/13	R214	06/05/2021	12.25	Put	Bond Future	4,079.7300	4.0797	3,960.9600	3.9610	(2.911)	0	0	0
2020/07/13	R214	06/05/2021			Bond Future	11.8015	60.9644	11.7537	61.2067	(0.405)	0.0000	0.0000	0
2020/07/13	R214	06/05/2021	12.27	Call	Bond Future	6,333.0900	6.3331	6,457.3300	6.4573	1.962	0	0	0
2020/07/13	R214	06/05/2021	12.27	Put	Bond Future	4,039.5000	4.0395	3,921.4500	3.9214	(2.922)	0	0	0
2020/07/13	R214	06/05/2021	12.26	Put	Bond Future	4,059.5700	4.0596	3,941.1500	3.9412	(2.917)	0	0	0
2020/07/13	R214	06/05/2021	12.25	Call	Bond Future	6,278.3700	6.2784	6,401.8900	6.4019	1.967	0	0	0
2020/07/13	R214	05/08/2021	12.01	Call	Bond Future	0.0000	0.0000	185.8900	0.1859	100.000	0	0	0
2020/07/13	R214	05/08/2021			Bond Future	12.0200	12.0200	11.9722	61.8845	(0.397)	0.0000	0.0000	0
2020/07/13	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R214	05/08/2021	12.02	Call	Bond Future	0.0000	0.0000	234.9700	0.2350	100.000	0	0	0
2020/07/13	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R214	05/08/2021	12.03	Call	Bond Future	0.0000	0.0000	283.9900	0.2840	100.000	0	0	0
2020/07/13	R248	06/08/2020	10.20	Call	Bond Future	32.5000	0.0325	24.1800	0.0242	(25.600)	0	0	0
2020/07/13	R248	06/08/2020	11.80	Call	Bond Future	2,631.1700	2.6312	2,635.8000	2.6358	0.176	0	0	470
2020/07/13	R248	06/08/2020	12.75	Call	Bond Future	7,039.0100	7.0390	7,159.9200	7.1599	1.718	0	0	814
2020/07/13	R248	06/08/2020	10.35	Call	Bond Future	59.9900	0.0600	47.1000	0.0471	(21.487)	0	0	640
2020/07/13	R248	06/08/2020	11.85	Put	Bond Future	1,278.0000	1.2780	1,108.6900	1.1087	(13.248)	0	0	0
2020/07/13	R248	06/08/2020	9.00	Put	Bond Future	20,986.1100	20.9861	20,805.6800	20.8057	(0.860)	0	0	0
2020/07/13	R248	06/08/2020			Bond Future	11.6071	80.3985	11.5794	80.5790	(0.239)	0.0000	0.0000	111,984
2020/07/13	R248	06/08/2020	10.18	Call	Bond Future	29.8300	0.0298	22.0300	0.0220	(26.148)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	R248	06/08/2020	10.18	Put	Bond Future	10,410.6800	10.4107	10,222.4700	10.2225	(1.808)	0	0	0
2020/07/13	R248	06/08/2020	10.35	Put	Bond Future	9,076.7600	9.0768	8,883.4600	8.8835	(2.130)	0	0	0
2020/07/13	R248	06/08/2020	11.85	Call	Bond Future	2,826.0200	2.8260	2,837.1200	2.8371	0.393	0	0	0
2020/07/13	R248	06/08/2020	11.15	Put	Bond Future	3,810.6800	3.8107	3,590.9800	3.5910	(5.765)	0	0	0
2020/07/13	R248	06/08/2020	11.15	Call	Bond Future	736.1600	0.7362	696.8700	0.6969	(5.337)	0	0	0
2020/07/13	R248	06/08/2020	10.85	Put	Bond Future	5,542.1500	5.5422	5,328.3800	5.3284	(3.857)	0	0	0
2020/07/13	R248	06/08/2020	10.85	Call	Bond Future	327.3300	0.3273	293.9700	0.2940	(10.192)	0	0	640
2020/07/13	R248	06/08/2020	9.25	Put	Bond Future	18,560.3000	18.5603	18,379.7900	18.3798	(0.973)	0	0	0
2020/07/13	R248	06/08/2020	9.25	Call	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	20,640
2020/07/13	R248	06/08/2020	10.20	Put	Bond Future	10,250.9100	10.2509	10,062.1800	10.0622	(1.841)	0	0	0
2020/07/13	R248	06/08/2020	11.80	Put	Bond Future	1,397.1400	1.3971	1,221.3600	1.2214	(12.581)	0	0	0
2020/07/13	R248	06/08/2020	12.75	Put	Bond Future	222.4200	0.2224	162.9200	0.1629	(26.751)	0	0	0
2020/07/13	R248	06/08/2020	9.00	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	3,000
2020/07/13	R248	06/08/2020	10.19	Call	Bond Future	31.1400	0.0311	23.0900	0.0231	(25.851)	0	0	0
2020/07/13	R248	06/08/2020	10.19	Put	Bond Future	10,330.7100	10.3307	10,142.2500	10.1423	(1.824)	0	0	0
2020/07/13	R248	06/08/2020	12.25	Put	Bond Future	595.8800	0.5959	481.9700	0.4820	(19.116)	0	0	0
2020/07/13	R248	06/08/2020	12.25	Call	Bond Future	4,572.5500	4.5725	4,639.0500	4.6390	1.454	0	0	814
2020/07/13	R248	06/08/2020	11.10	Put	Bond Future	4,072.8200	4.0728	3,853.2500	3.8532	(5.391)	0	0	0
2020/07/13	R248	06/08/2020	11.10	Call	Bond Future	648.5600	0.6486	609.4000	0.6094	(6.038)	0	0	470
2020/07/13	R248	05/11/2020	10.02	Put	Bond Future	13,870.8500	13.8709	13,683.5200	13.6835	(1.351)	0	0	0
2020/07/13	R248	05/11/2020	10.03	Call	Bond Future	820.5300	0.8205	815.2300	0.8152	(0.646)	0	0	0
2020/07/13	R248	05/11/2020			Bond Future	11.8214	76.8338	11.7925	77.0158	(0.244)	0.0000	0.0000	250
2020/07/13	R248	05/11/2020	11.00	Put	Bond Future	7,793.3000	7.7933	7,621.9500	7.6220	(2.199)	0	0	0
2020/07/13	R248	05/11/2020	11.00	Call	Bond Future	2,294.2900	2.2943	2,304.9100	2.3049	0.463	0	0	800
2020/07/13	R248	05/11/2020	10.00	Put	Bond Future	14,018.0300	14.0180	13,830.5900	13.8306	(1.337)	0	0	0
2020/07/13	R248	05/11/2020	10.00	Call	Bond Future	790.5000	0.7905	785.0300	0.7850	(0.692)	0	0	800
2020/07/13	R248	05/11/2020	10.04	Call	Bond Future	830.7300	0.8307	825.4900	0.8255	(0.631)	0	0	0
2020/07/13	R248	05/11/2020	10.04	Put	Bond Future	13,724.5800	13.7246	13,537.3700	13.5374	(1.364)	0	0	0
2020/07/13	R248	05/11/2020	10.02	Call	Bond Future	810.4300	0.8104	805.0700	0.8051	(0.661)	0	0	0
2020/07/13	R248	05/11/2020	10.03	Put	Bond Future	13,797.5900	13.7976	13,610.3200	13.6103	(1.357)	0	0	0
2020/07/13	R248	04/02/2021	10.46	Call	Bond Future	1,985.9400	1.9859	2,001.3600	2.0014	0.776	0	0	0
2020/07/13	R248	04/02/2021	10.47	Put	Bond Future	12,792.6600	12.7927	12,624.6200	12.6246	(1.314)	0	0	0
2020/07/13	R248	04/02/2021			Bond Future	12.0414	77.7255	12.0113	77.9091	(0.250)	0.0000	0.0000	0
2020/07/13	R248	04/02/2021	10.46	Put	Bond Future	12,854.2300	12.8542	12,686.0000	12.6860	(1.309)	0	0	0
2020/07/13	R248	04/02/2021	10.47	Call	Bond Future	2,001.8900	2.0019	2,017.5000	2.0175	0.780	0	0	0
2020/07/13	R248	04/02/2021	10.48	Call	Bond Future	2,017.9200	2.0179	2,033.7200	2.0337	0.783	0	0	0
2020/07/13	R248	04/02/2021	10.48	Put	Bond Future	12,731.3000	12.7313	12,563.4500	12.5635	(1.318)	0	0	0
2020/07/13	R248	06/05/2021	12.36	Call	Bond Future	6,222.8700	6.2229	6,296.8900	6.2969	1.189	0	0	0
2020/07/13	R248	06/05/2021			Bond Future	12.2596	74.2329	12.2281	74.4186	(0.257)	0.0000	0.0000	0
2020/07/13	R248	06/05/2021	12.34	Call	Bond Future	6,162.5100	6.1625	6,235.9500	6.2360	1.192	0	0	0
2020/07/13	R248	06/05/2021	12.34	Put	Bond Future	5,692.5400	5.6925	5,580.3200	5.5803	(1.971)	0	0	0
2020/07/13	R248	06/05/2021	12.36	Put	Bond Future	5,636.8100	5.6368	5,525.1700	5.5252	(1.981)	0	0	0
2020/07/13	R248	06/05/2021	12.35	Call	Bond Future	6,192.6700	6.1927	6,266.4000	6.2664	1.191	0	0	0
2020/07/13	R248	06/05/2021	12.35	Put	Bond Future	5,664.6100	5.6646	5,552.6800	5.5527	(1.976)	0	0	0
2020/07/13	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R248	05/08/2021			Bond Future	12.5100	12.5100	12.4724	75.2424	(0.300)	0.0000	0.0000	0
2020/07/13	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	213.6100	0.2136	100.000	0	0	0
2020/07/13	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	270.2500	0.2702	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/13	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/13	R248	05/08/2021	12.50	Call	Bond Future	0.0000	0.0000	156.8800	0.1569	100.000	0	0	0

**Total** **1287347**