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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2020 TO 16/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	2025	06/08/2020		Bond Future	137.0384	137.0384	137.2749	137.2749	0.173	0.0000	0.0000	6,043
2020/07/16	2025	05/11/2020		Bond Future	138.5055	138.5055	138.7437	138.7437	0.172	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/16	2025	04/02/2021			Bond Future	138.6360	138.6360	138.8764	138.8764	0.173	0.0000	0.0000	0
2020/07/16	2025	06/05/2021			Bond Future	140.3092	140.3092	140.5521	140.5521	0.173	0.0000	0.0000	0
2020/07/16	2025	05/08/2021			Bond Future	140.3681	140.3681	140.6140	140.6140	0.175	0.0000	0.0000	0
2020/07/16	2029	06/08/2020			Bond Future	97.9444	97.9444	97.7772	97.7772	(0.171)	0.0000	0.0000	4,982
2020/07/16	2029	05/11/2020			Bond Future	97.8700	97.8700	97.7004	97.7004	(0.173)	0.0000	0.0000	1,206
2020/07/16	2029	04/02/2021			Bond Future	99.0265	99.0265	98.8544	98.8544	(0.174)	0.0000	0.0000	0
2020/07/16	2029	06/05/2021			Bond Future	99.0839	99.0839	98.9096	98.9096	(0.176)	0.0000	0.0000	0
2020/07/16	2029	05/08/2021			Bond Future	100.2040	100.2040	100.0278	100.0278	(0.176)	0.0000	0.0000	0
2020/07/16	2030	06/08/2020	9.11	Call	Bond Future	622.2300	0.6222	610.7500	0.6108	(1.845)	0	0	0
2020/07/16	2030	06/08/2020	9.95	Put	Bond Future	344.5900	0.3446	315.4300	0.3154	(8.462)	0	0	5,850
2020/07/16	2030	06/08/2020	10.40	Put	Bond Future	90.6600	0.0907	78.7300	0.0787	(13.159)	0	0	0
2020/07/16	2030	06/08/2020	11.25	Call	Bond Future	9,948.9600	9.9490	9,997.1000	9.9971	0.484	0	0	0
2020/07/16	2030	06/08/2020	10.00	Call	Bond Future	3,666.2800	3.6663	3,688.2300	3.6882	0.599	0	0	470
2020/07/16	2030	06/08/2020	10.05	Put	Bond Future	259.9000	0.2599	235.3600	0.2354	(9.442)	0	0	0
2020/07/16	2030	06/08/2020	10.70	Call	Bond Future	7,164.8400	7.1648	7,208.4800	7.2085	0.609	0	0	470
2020/07/16	2030	06/08/2020	9.75	Put	Bond Future	588.3800	0.5884	549.2400	0.5492	(6.652)	0	0	0
2020/07/16	2030	06/08/2020	9.42	Call	Bond Future	1,371.0700	1.3711	1,365.7300	1.3657	(0.389)	0	0	0
2020/07/16	2030	06/08/2020			Bond Future	9.4072	91.5617	9.3988	91.6105	(0.089)	0.0000	0.0000	106,747
2020/07/16	2030	06/08/2020	9.09	Call	Bond Future	586.1900	0.5862	574.6400	0.5746	(1.970)	0	0	0
2020/07/16	2030	06/08/2020	9.09	Put	Bond Future	2,457.1700	2.4572	2,396.8800	2.3969	(2.454)	0	0	0
2020/07/16	2030	06/08/2020	10.40	Call	Bond Future	5,637.3900	5.6374	5,674.2000	5.6742	0.653	0	0	0
2020/07/16	2030	06/08/2020	10.70	Put	Bond Future	29.9000	0.0299	24.8000	0.0248	(17.057)	0	0	0
2020/07/16	2030	06/08/2020	9.05	Put	Bond Future	2,629.0300	2.6290	2,568.7100	2.5687	(2.294)	0	0	0
2020/07/16	2030	06/08/2020	9.05	Call	Bond Future	518.5500	0.5185	506.9700	0.5070	(2.233)	0	0	450
2020/07/16	2030	06/08/2020	8.36	Put	Bond Future	6,401.5100	6.4015	6,349.7700	6.3498	(0.808)	0	0	0
2020/07/16	2030	06/08/2020	8.36	Call	Bond Future	30.4300	0.0304	27.4300	0.0274	(9.859)	0	0	800
2020/07/16	2030	06/08/2020	8.86	Put	Bond Future	3,530.3900	3.5304	3,471.4900	3.4715	(1.668)	0	0	0
2020/07/16	2030	06/08/2020	8.86	Call	Bond Future	271.2500	0.2713	261.0900	0.2611	(3.746)	0	0	800
2020/07/16	2030	06/08/2020	9.11	Put	Bond Future	2,373.7600	2.3738	2,313.5400	2.3135	(2.537)	0	0	0
2020/07/16	2030	06/08/2020	9.95	Call	Bond Future	3,433.8700	3.4339	3,453.4500	3.4535	0.570	0	0	0
2020/07/16	2030	06/08/2020	11.25	Put	Bond Future	2.3200	0.0023	1.7200	0.0017	(25.862)	0	0	0
2020/07/16	2030	06/08/2020	10.21	Put	Bond Future	162.6800	0.1627	144.6400	0.1446	(11.089)	0	0	0
2020/07/16	2030	06/08/2020	10.00	Put	Bond Future	299.4000	0.2994	272.6100	0.2726	(8.948)	0	0	0
2020/07/16	2030	06/08/2020	10.75	Call	Bond Future	7,420.0900	7.4201	7,464.5100	7.4645	0.599	0	0	0
2020/07/16	2030	06/08/2020	10.05	Call	Bond Future	3,903.2300	3.9032	3,927.4300	3.9274	0.620	0	0	0
2020/07/16	2030	06/08/2020	9.75	Call	Bond Future	2,555.6400	2.5556	2,565.2400	2.5652	0.376	0	0	450
2020/07/16	2030	06/08/2020	9.42	Put	Bond Future	1,296.4900	1.2965	1,242.4100	1.2424	(4.171)	0	0	800
2020/07/16	2030	06/08/2020	9.10	Call	Bond Future	604.0700	0.6041	592.5500	0.5926	(1.907)	0	0	0
2020/07/16	2030	06/08/2020	9.10	Put	Bond Future	2,415.3000	2.4153	2,355.0400	2.3550	(2.495)	0	0	0
2020/07/16	2030	06/08/2020	11.47	Call	Bond Future	11,036.9700	11.0370	11,085.5000	11.0855	0.440	0	0	0
2020/07/16	2030	06/08/2020	11.47	Put	Bond Future	0.7100	0.0007	0.5000	0.0005	(29.577)	0	0	622
2020/07/16	2030	06/08/2020	10.21	Call	Bond Future	4,682.9900	4.6830	4,713.6900	4.7137	0.656	0	0	622
2020/07/16	2030	06/08/2020	10.87	Call	Bond Future	8,032.0400	8.0320	8,077.9600	8.0780	0.572	0	0	0
2020/07/16	2030	06/08/2020	10.87	Put	Bond Future	14.4100	0.0144	11.5900	0.0116	(19.570)	0	0	622
2020/07/16	2030	06/08/2020	10.75	Put	Bond Future	24.2600	0.0243	19.9400	0.0199	(17.807)	0	0	0
2020/07/16	2030	06/08/2020	9.20	Put	Bond Future	2,019.4100	2.0194	1,959.9700	1.9600	(2.943)	0	0	2,500

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2020/07/16	2030	06/08/2020	9.20	Call	Bond Future	802.9300		0.8029	792.2300	0.7922	(1.333)	0	0	423
2020/07/16	2030	06/08/2020	8.50	Put	Bond Future	5,545.8600		5.5459	5,492.4500	5.4925	(0.963)	0	0	0
2020/07/16	2030	06/08/2020	8.50	Call	Bond Future	59.3700		0.0594	54.7000	0.0547	(7.866)	0	0	423
2020/07/16	2030	05/11/2020	9.99	Put	Bond Future	2,453.6800		2.4537	2,420.4400	2.4204	(1.355)	0	0	5,000
2020/07/16	2030	05/11/2020	8.10	Put	Bond Future	9,696.2300		9.6962	9,646.4900	9.6465	(0.513)	0	0	0
2020/07/16	2030	05/11/2020	8.73	Call	Bond Future	1,419.1200		1.4191	1,420.6500	1.4206	0.108	0	0	3,000
2020/07/16	2030	05/11/2020	10.06	Put	Bond Future	2,310.8200		2.3108	2,278.5400	2.2785	(1.397)	0	0	1,000
2020/07/16	2030	05/11/2020	9.39	Put	Bond Future	4,041.6800		4.0417	4,000.6400	4.0006	(1.015)	0	0	0
2020/07/16	2030	05/11/2020	9.38	Call	Bond Future	2,793.4600		2.7935	2,800.8900	2.8009	0.266	0	0	0
2020/07/16	2030	05/11/2020			Bond Future	9.6048		92.5197	9.5961	92.5683	(0.090)	0.0000	0.0000	2,000
2020/07/16	2030	05/11/2020	9.99	Call	Bond Future	4,593.7600		4.5938	4,609.1200	4.6091	0.334	0	0	0
2020/07/16	2030	05/11/2020	8.85	Put	Bond Future	6,019.4200		6.0194	5,973.1900	5.9732	(0.768)	0	0	0
2020/07/16	2030	05/11/2020	8.85	Call	Bond Future	1,626.3300		1.6263	1,628.7000	1.6287	0.146	0	0	3,000
2020/07/16	2030	05/11/2020	9.61	Call	Bond Future	3,418.1300		3.4181	3,428.3600	3.4284	0.299	0	0	0
2020/07/16	2030	05/11/2020	9.61	Put	Bond Future	3,388.5100		3.3885	3,350.1400	3.3501	(1.132)	0	0	3,000
2020/07/16	2030	05/11/2020	8.34	Put	Bond Future	8,417.7900		8.4178	8,368.7200	8.3687	(0.583)	0	0	0
2020/07/16	2030	05/11/2020	8.34	Call	Bond Future	898.1800		0.8982	897.7100	0.8977	(0.052)	0	0	1,000
2020/07/16	2030	05/11/2020	9.04	Put	Bond Future	5,259.4500		5.2595	5,214.8000	5.2148	(0.849)	0	0	0
2020/07/16	2030	05/11/2020	9.04	Call	Bond Future	1,998.0000		1.9980	2,001.9500	2.0019	0.198	0	0	1,000
2020/07/16	2030	05/11/2020	8.36	Put	Bond Future	8,315.2400		8.3152	8,266.2500	8.2663	(0.589)	0	0	0
2020/07/16	2030	05/11/2020	9.86	Put	Bond Future	2,746.5000		2.7465	2,711.4600	2.7115	(1.276)	0	0	14,160
2020/07/16	2030	05/11/2020	8.10	Call	Bond Future	659.1400		0.6591	658.0000	0.6580	(0.173)	0	0	3,000
2020/07/16	2030	05/11/2020	8.73	Put	Bond Future	6,536.0900		6.5361	6,489.0200	6.4890	(0.720)	0	0	0
2020/07/16	2030	05/11/2020	9.23	Put	Bond Future	4,569.7600		4.5698	4,526.9600	4.5270	(0.937)	0	0	0
2020/07/16	2030	05/11/2020	10.06	Call	Bond Future	4,832.6000		4.8326	4,848.9200	4.8489	0.338	0	0	0
2020/07/16	2030	05/11/2020	10.37	Put	Bond Future	1,768.6300		1.7686	1,740.5400	1.7405	(1.588)	0	0	15,414
2020/07/16	2030	05/11/2020	9.39	Call	Bond Future	2,819.2200		2.8192	2,826.7800	2.8268	0.268	0	0	0
2020/07/16	2030	05/11/2020	9.38	Put	Bond Future	4,073.3700		4.0734	4,032.2000	4.0322	(1.011)	0	0	0
2020/07/16	2030	05/11/2020	8.36	Call	Bond Future	920.7300		0.9207	920.3400	0.9203	(0.042)	0	0	14,160
2020/07/16	2030	05/11/2020	8.86	Put	Bond Future	5,977.7900		5.9778	5,931.6400	5.9316	(0.772)	0	0	0
2020/07/16	2030	05/11/2020	8.86	Call	Bond Future	1,644.7000		1.6447	1,647.1500	1.6472	0.149	0	0	14,160
2020/07/16	2030	05/11/2020	9.86	Call	Bond Future	4,171.9200		4.1719	4,185.4800	4.1855	0.325	0	0	0
2020/07/16	2030	05/11/2020	9.23	Call	Bond Future	2,422.4400		2.4224	2,428.2400	2.4282	0.239	0	0	3,000
2020/07/16	2030	05/11/2020	10.47	Call	Bond Future	6,336.9300		6.3369	6,358.7500	6.3588	0.344	0	0	0
2020/07/16	2030	05/11/2020	10.47	Put	Bond Future	1,622.5000		1.6225	1,595.7200	1.5957	(1.651)	0	0	3,000
2020/07/16	2030	05/11/2020	8.53	Put	Bond Future	7,469.5400		7.4695	7,421.2900	7.4213	(0.646)	0	0	0
2020/07/16	2030	05/11/2020	8.53	Call	Bond Future	1,130.1000		1.1301	1,130.4500	1.1305	0.031	0	0	15,414
2020/07/16	2030	05/11/2020	9.03	Put	Bond Future	5,297.5600		5.2976	5,252.8200	5.2528	(0.845)	0	0	0
2020/07/16	2030	05/11/2020	9.03	Call	Bond Future	1,976.9900		1.9770	1,980.8500	1.9809	0.195	0	0	15,414
2020/07/16	2030	05/11/2020	10.37	Call	Bond Future	5,954.9700		5.9550	5,975.4800	5.9755	0.344	0	0	0
2020/07/16	2030	05/11/2020	9.40	Call	Bond Future	2,845.1200		2.8451	2,852.7900	2.8528	0.270	0	0	0
2020/07/16	2030	05/11/2020	9.40	Put	Bond Future	4,010.1800		4.0102	3,969.2500	3.9693	(1.021)	0	0	0
2020/07/16	2030	04/02/2021	9.12	Call	Bond Future	2,647.4400		2.6474	2,656.1300	2.6561	0.328	0	0	1,000
2020/07/16	2030	04/02/2021	8.36	Call	Bond Future	1,414.1300		1.4141	1,417.7800	1.4178	0.258	0	0	800
2020/07/16	2030	04/02/2021	9.16	Call	Bond Future	2,731.8500		2.7319	2,740.8700	2.7409	0.330	0	0	0
2020/07/16	2030	04/02/2021	9.15	Put	Bond Future	6,381.4400		6.3814	6,341.9400	6.3419	(0.619)	0	0	0
2020/07/16	2030	04/02/2021			Bond Future	9.8043		89.5860	9.7954	89.6345	(0.090)	0.0000	0.0000	0
2020/07/16	2030	04/02/2021	8.37	Put	Bond Future	9,733.0100		9.7330	9,688.2700	9.6883	(0.460)	0	0	0

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2020/07/16	2030	04/02/2021	8.37	Call	Bond Future	1,426.8300	1.4268	1,430.5300	1.4305	0.259	0	0	1,000
2020/07/16	2030	04/02/2021	9.17	Call	Bond Future	2,753.1300	2.7531	2,762.2300	2.7622	0.331	0	0	0
2020/07/16	2030	04/02/2021	9.17	Put	Bond Future	6,308.8400	6.3088	6,269.5000	6.2695	(0.624)	0	0	0
2020/07/16	2030	04/02/2021	9.12	Put	Bond Future	6,491.1800	6.4912	6,451.4300	6.4514	(0.612)	0	0	0
2020/07/16	2030	04/02/2021	8.36	Put	Bond Future	9,781.6500	9.7816	9,736.8600	9.7369	(0.458)	0	0	0
2020/07/16	2030	04/02/2021	9.16	Put	Bond Future	6,345.0700	6.3451	6,305.6500	6.3057	(0.621)	0	0	0
2020/07/16	2030	04/02/2021	9.15	Call	Bond Future	2,710.6600	2.7107	2,719.6000	2.7196	0.330	0	0	0
2020/07/16	2030	04/02/2021	8.86	Put	Bond Future	7,515.9500	7.5160	7,474.2200	7.4742	(0.555)	0	0	0
2020/07/16	2030	04/02/2021	8.86	Call	Bond Future	2,155.6400	2.1556	2,162.3500	2.1624	0.311	0	0	800
2020/07/16	2030	04/02/2021	10.20	Call	Bond Future	5,481.0400	5.4810	5,499.8000	5.4998	0.342	0	0	0
2020/07/16	2030	04/02/2021	10.20	Put	Bond Future	3,352.3800	3.3524	3,322.7000	3.3227	(0.885)	0	0	1,800
2020/07/16	2030	06/05/2021	10.04	Put	Bond Future	4,469.8200	4.4698	4,439.2500	4.4393	(0.684)	0	0	0
2020/07/16	2030	06/05/2021	9.15	Call	Bond Future	2,488.6200	2.4886	2,499.2000	2.4992	0.425	0	0	0
2020/07/16	2030	06/05/2021	11.69	Call	Bond Future	9,908.8200	9.9088	9,941.0800	9.9411	0.326	0	0	0
2020/07/16	2030	06/05/2021	11.70	Put	Bond Future	1,581.7300	1.5817	1,565.3300	1.5653	(1.037)	0	0	0
2020/07/16	2030	06/05/2021			Bond Future	10.0143	90.6475	10.0051	90.6962	(0.092)	0.0000	0.0000	0
2020/07/16	2030	06/05/2021	10.74	Call	Bond Future	6,739.2400	6.7392	6,763.5300	6.7635	0.360	0	0	0
2020/07/16	2030	06/05/2021	10.74	Put	Bond Future	3,005.8800	3.0059	2,981.4300	2.9814	(0.813)	0	0	0
2020/07/16	2030	06/05/2021	7.97	Call	Bond Future	922.6400	0.9226	926.2500	0.9263	0.391	0	0	700
2020/07/16	2030	06/05/2021	9.92	Call	Bond Future	4,281.2400	4.2812	4,298.3400	4.2983	0.399	0	0	0
2020/07/16	2030	06/05/2021	10.04	Call	Bond Future	4,605.5600	4.6056	4,623.7300	4.6237	0.395	0	0	0
2020/07/16	2030	06/05/2021	9.15	Put	Bond Future	7,219.1400	7.2191	7,180.9800	7.1810	(0.529)	0	0	0
2020/07/16	2030	06/05/2021	11.69	Put	Bond Future	1,593.6400	1.5936	1,577.1600	1.5772	(1.034)	0	0	0
2020/07/16	2030	06/05/2021	11.70	Call	Bond Future	9,943.3900	9.9434	9,975.7300	9.9757	0.325	0	0	0
2020/07/16	2030	06/05/2021	7.97	Put	Bond Future	12,651.8300	12.6518	12,606.7000	12.6067	(0.357)	0	0	0
2020/07/16	2030	06/05/2021	9.92	Put	Bond Future	4,782.1000	4.7821	4,750.4600	4.7505	(0.662)	0	0	700
2020/07/16	2030	06/05/2021	9.22	Call	Bond Future	2,630.1200	2.6301	2,641.2600	2.6413	0.424	0	0	0
2020/07/16	2030	06/05/2021	9.22	Put	Bond Future	6,965.5200	6.9655	6,927.9200	6.9279	(0.540)	0	0	700
2020/07/16	2030	06/05/2021	11.71	Call	Bond Future	9,978.0000	9.9780	10,010.4100	10.0104	0.325	0	0	0
2020/07/16	2030	06/05/2021	11.71	Put	Bond Future	1,569.9000	1.5699	1,553.5700	1.5536	(1.040)	0	0	0
2020/07/16	2030	05/08/2021	10.41	Call	Bond Future	761.3000	0.7613	810.7800	0.8108	6.499	0	0	0
2020/07/16	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2030	05/08/2021			Bond Future	10.2600	87.6448	10.2503	87.6943	(0.094)	0.0000	0.0000	0
2020/07/16	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2030	05/08/2021	10.42	Call	Bond Future	811.7500	0.8117	861.2300	0.8612	6.095	0	0	0
2020/07/16	2030	05/08/2021	10.43	Call	Bond Future	862.1600	0.8622	911.6400	0.9116	5.739	0	0	0
2020/07/16	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2032	06/08/2020	9.46	Put	Bond Future	5,504.4000	5.5044	5,479.4500	5.4795	(0.453)	0	0	0
2020/07/16	2032	06/08/2020	9.45	Call	Bond Future	111.9000	0.1119	101.9500	0.1020	(8.892)	0	0	0
2020/07/16	2032	06/08/2020	8.79	Put	Bond Future	9,935.1000	9.9351	9,919.5200	9.9195	(0.157)	0	0	0
2020/07/16	2032	06/08/2020	9.29	Put	Bond Future	6,567.9300	6.5679	6,547.0300	6.5470	(0.318)	0	0	0
2020/07/16	2032	06/08/2020			Bond Future	10.3160	89.1873	10.3136	89.2020	(0.024)	0.0000	0.0000	106,618
2020/07/16	2032	06/08/2020	9.91	Call	Bond Future	572.3400	0.5723	548.5300	0.5485	(4.160)	0	0	0
2020/07/16	2032	06/08/2020	9.91	Put	Bond Future	3,071.9400	3.0719	3,033.4000	3.0334	(1.255)	0	0	800
2020/07/16	2032	06/08/2020	9.46	Call	Bond Future	116.6100	0.1166	106.3900	0.1064	(8.764)	0	0	0
2020/07/16	2032	06/08/2020	9.45	Put	Bond Future	5,565.3200	5.5653	5,540.6400	5.5406	(0.443)	0	0	0
2020/07/16	2032	06/08/2020	8.79	Call	Bond Future	4.4100	0.0044	3.5600	0.0036	(19.274)	0	0	800

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2020/07/16	2032	06/08/2020	9.29	Call	Bond Future	55.5900		0.0556	49.4200	0.0494	(11.099)	0	0	800
2020/07/16	2032	06/08/2020	9.47	Call	Bond Future	121.4400		0.1214	110.9600	0.1110	(8.630)	0	0	0
2020/07/16	2032	06/08/2020	9.47	Put	Bond Future	5,443.6600		5.4437	5,418.4500	5.4185	(0.463)	0	0	0
2020/07/16	2032	05/11/2020	9.61	Put	Bond Future	7,274.2800		7.2743	7,249.9400	7.2499	(0.335)	0	0	0
2020/07/16	2032	05/11/2020	10.99	Call	Bond Future	5,337.3800		5.3374	5,329.8800	5.3299	(0.141)	0	0	0
2020/07/16	2032	05/11/2020	9.44	Put	Bond Future	8,090.5200		8.0905	8,066.6200	8.0666	(0.295)	0	0	0
2020/07/16	2032	05/11/2020	11.08	Call	Bond Future	5,661.8800		5.6619	5,654.8400	5.6548	(0.124)	0	0	0
2020/07/16	2032	05/11/2020	9.77	Put	Bond Future	6,564.4500		6.5645	6,539.7900	6.5398	(0.376)	0	0	0
2020/07/16	2032	05/11/2020			Bond Future	10.5321		85.9757	10.5297	85.9901	(0.023)	0.0000	0.0000	0
2020/07/16	2032	05/11/2020	10.99	Put	Bond Future	2,713.2100		2.7132	2,691.2400	2.6912	(0.810)	0	0	3,000
2020/07/16	2032	05/11/2020	9.76	Call	Bond Future	1,914.9300		1.9149	1,904.7600	1.9048	(0.531)	0	0	0
2020/07/16	2032	05/11/2020	9.76	Put	Bond Future	6,607.1900		6.6072	6,582.5500	6.5825	(0.373)	0	0	0
2020/07/16	2032	05/11/2020	9.11	Call	Bond Future	928.8900		0.9289	920.5400	0.9205	(0.899)	0	0	3,000
2020/07/16	2032	05/11/2020	9.61	Call	Bond Future	1,629.6000		1.6296	1,619.7300	1.6197	(0.606)	0	0	3,000
2020/07/16	2032	05/11/2020	9.44	Call	Bond Future	1,349.7200		1.3497	1,340.2900	1.3403	(0.699)	0	0	1,000
2020/07/16	2032	05/11/2020	11.08	Put	Bond Future	2,535.1200		2.5351	2,513.6100	2.5136	(0.848)	0	0	1,000
2020/07/16	2032	05/11/2020	9.77	Call	Bond Future	1,935.1900		1.9352	1,925.0000	1.9250	(0.527)	0	0	0
2020/07/16	2032	05/11/2020	9.11	Put	Bond Future	9,849.3500		9.8493	9,826.5300	9.8265	(0.232)	0	0	0
2020/07/16	2032	05/11/2020	8.94	Put	Bond Future	10,826.0000		10.8260	10,803.8600	10.8039	(0.205)	0	0	0
2020/07/16	2032	05/11/2020	8.94	Call	Bond Future	755.2900		0.7553	747.6200	0.7476	(1.016)	0	0	1,000
2020/07/16	2032	05/11/2020	9.75	Call	Bond Future	1,894.9800		1.8950	1,884.8200	1.8848	(0.536)	0	0	0
2020/07/16	2032	05/11/2020	9.75	Put	Bond Future	6,650.3100		6.6503	6,625.6800	6.6257	(0.370)	0	0	0
2020/07/16	2032	04/02/2021	9.29	Call	Bond Future	1,710.9700		1.7110	1,705.2900	1.7053	(0.332)	0	0	800
2020/07/16	2032	04/02/2021	10.82	Put	Bond Future	4,689.4300		4.6894	4,670.9700	4.6710	(0.394)	0	0	800
2020/07/16	2032	04/02/2021	9.63	Call	Bond Future	2,238.5600		2.2386	2,232.7500	2.2328	(0.260)	0	0	0
2020/07/16	2032	04/02/2021			Bond Future	10.7479		86.9719	10.7454	86.9860	(0.023)	0.0000	0.0000	0
2020/07/16	2032	04/02/2021	8.79	Put	Bond Future	13,321.3800		13.3214	13,302.1600	13.3022	(0.144)	0	0	0
2020/07/16	2032	04/02/2021	8.79	Call	Bond Future	1,105.8100		1.1058	1,100.7400	1.1007	(0.458)	0	0	800
2020/07/16	2032	04/02/2021	9.61	Call	Bond Future	2,204.7700		2.2048	2,198.9600	2.1990	(0.264)	0	0	0
2020/07/16	2032	04/02/2021	9.61	Put	Bond Future	9,028.5700		9.0286	9,008.6100	9.0086	(0.221)	0	0	0
2020/07/16	2032	04/02/2021	9.29	Put	Bond Future	10,589.1500		10.5891	10,569.3200	10.5693	(0.187)	0	0	0
2020/07/16	2032	04/02/2021	10.82	Call	Bond Future	5,098.1400		5.0981	5,093.8300	5.0938	(0.085)	0	0	0
2020/07/16	2032	04/02/2021	9.63	Put	Bond Future	8,936.0200		8.9360	8,916.0600	8.9161	(0.223)	0	0	0
2020/07/16	2032	04/02/2021	9.62	Call	Bond Future	2,221.6200		2.2216	2,215.8100	2.2158	(0.262)	0	0	0
2020/07/16	2032	04/02/2021	9.62	Put	Bond Future	8,982.2200		8.9822	8,962.2600	8.9623	(0.222)	0	0	0
2020/07/16	2032	06/05/2021	12.57	Call	Bond Future	10,253.1000		10.2531	10,256.7800	10.2568	0.036	0	0	0
2020/07/16	2032	06/05/2021	12.12	Put	Bond Future	2,749.1900		2.7492	2,737.1000	2.7371	(0.440)	0	0	0
2020/07/16	2032	06/05/2021			Bond Future	10.9711		83.8551	10.9686	83.8693	(0.023)	0.0000	0.0000	0
2020/07/16	2032	06/05/2021	12.57	Put	Bond Future	2,046.5900		2.0466	2,036.1500	2.0362	(0.510)	0	0	736
2020/07/16	2032	06/05/2021	10.33	Put	Bond Future	7,054.7700		7.0548	7,038.3400	7.0383	(0.233)	0	0	0
2020/07/16	2032	06/05/2021	10.33	Call	Bond Future	3,414.1700		3.4142	3,411.8600	3.4119	(0.068)	0	0	736
2020/07/16	2032	06/05/2021	12.11	Call	Bond Future	8,732.2500		8.7323	8,734.2500	8.7342	0.023	0	0	0
2020/07/16	2032	06/05/2021	12.11	Put	Bond Future	2,766.7400		2.7667	2,754.6200	2.7546	(0.438)	0	0	0
2020/07/16	2032	06/05/2021	12.12	Call	Bond Future	8,764.4000		8.7644	8,766.4300	8.7664	0.023	0	0	0
2020/07/16	2032	06/05/2021	12.10	Call	Bond Future	8,700.1400		8.7001	8,702.1000	8.7021	0.023	0	0	0
2020/07/16	2032	06/05/2021	12.10	Put	Bond Future	2,784.3900		2.7844	2,772.2300	2.7722	(0.437)	0	0	0
2020/07/16	2032	05/08/2021	11.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2032	05/08/2021			Bond Future	11.2221		84.7820	11.2194	84.7964	(0.024)	0.0000	0.0000	0

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2020/07/16	2032	05/08/2021	11.36	Call	Bond Future	731.2100	0.7312	745.6200	0.7456	1.971	0	0	0
2020/07/16	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2032	05/08/2021	11.37	Call	Bond Future	783.9000	0.7839	798.3100	0.7983	1.838	0	0	0
2020/07/16	2032	05/08/2021	11.35	Call	Bond Future	678.4700	0.6785	692.8800	0.6929	2.124	0	0	0
2020/07/16	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2033	06/08/2020			Bond Future	92.1411	92.1411	92.1763	92.1763	0.038	0.0000	0.0000	12,378
2020/07/16	2033	05/11/2020			Bond Future	91.9305	91.9305	91.9656	91.9656	0.038	0.0000	0.0000	0
2020/07/16	2033	04/02/2021			Bond Future	93.0166	93.0166	93.0518	93.0518	0.038	0.0000	0.0000	0
2020/07/16	2033	06/05/2021			Bond Future	92.9249	92.9249	92.9602	92.9602	0.038	0.0000	0.0000	0
2020/07/16	2033	05/08/2021			Bond Future	93.9755	93.9755	94.0113	94.0113	0.038	0.0000	0.0000	0
2020/07/16	2037	06/08/2020	9.88	Put	Bond Future	9,487.4200	9.4874	9,646.7700	9.6468	1.680	0	0	0
2020/07/16	2037	06/08/2020			Bond Future	11.2773	79.6867	11.3037	79.5229	0.234	0.0000	0.0000	112,759
2020/07/16	2037	06/08/2020	9.87	Call	Bond Future	16.1100	0.0161	11.8400	0.0118	(26.505)	0	0	0
2020/07/16	2037	06/08/2020	9.87	Put	Bond Future	9,560.4400	9.5604	9,719.9800	9.7200	1.669	0	0	0
2020/07/16	2037	06/08/2020	9.88	Call	Bond Future	16.9100	0.0169	12.4500	0.0125	(26.375)	0	0	0
2020/07/16	2037	06/08/2020	9.86	Call	Bond Future	15.3500	0.0153	11.2500	0.0113	(26.710)	0	0	0
2020/07/16	2037	06/08/2020	9.86	Put	Bond Future	9,633.5800	9.6336	9,793.2900	9.7933	1.658	0	0	0
2020/07/16	2037	05/11/2020	10.18	Call	Bond Future	1,280.4600	1.2805	1,229.1800	1.2292	(4.005)	0	0	0
2020/07/16	2037	05/11/2020	10.17	Put	Bond Future	9,940.1500	9.9401	10,055.4400	10.0554	1.160	0	0	0
2020/07/16	2037	05/11/2020			Bond Future	11.4953	80.5204	11.5229	80.3543	0.240	0.0000	0.0000	276
2020/07/16	2037	05/11/2020	10.19	Call	Bond Future	1,294.1900	1.2942	1,242.5300	1.2425	(3.992)	0	0	0
2020/07/16	2037	05/11/2020	10.19	Put	Bond Future	9,825.9900	9.8260	9,940.5200	9.9405	1.166	0	0	0
2020/07/16	2037	05/11/2020	10.17	Call	Bond Future	1,266.8400	1.2668	1,215.9400	1.2159	(4.018)	0	0	0
2020/07/16	2037	05/11/2020	10.18	Put	Bond Future	9,882.9700	9.8830	9,997.8800	9.9979	1.163	0	0	0
2020/07/16	2037	04/02/2021	13.73	Call	Bond Future	12,203.0200	12.2030	12,057.0700	12.0571	(1.196)	0	0	0
2020/07/16	2037	04/02/2021	10.85	Call	Bond Future	3,147.1200	3.1471	3,071.5100	3.0715	(2.403)	0	0	0
2020/07/16	2037	04/02/2021	10.35	Call	Bond Future	2,205.8400	2.2058	2,145.9600	2.1460	(2.715)	0	0	0
2020/07/16	2037	04/02/2021	10.28	Put	Bond Future	11,277.7000	11.2777	11,388.6700	11.3887	0.984	0	0	0
2020/07/16	2037	04/02/2021	10.27	Call	Bond Future	2,077.6400	2.0776	2,020.1700	2.0202	(2.766)	0	0	0
2020/07/16	2037	04/02/2021			Bond Future	11.7179	77.1977	11.7467	77.0290	0.246	0.0000	0.0000	0
2020/07/16	2037	04/02/2021	11.97	Put	Bond Future	4,739.7500	4.7398	4,798.2000	4.7982	1.233	0	0	0
2020/07/16	2037	04/02/2021	11.97	Call	Bond Future	6,195.5400	6.1955	6,085.2400	6.0852	(1.780)	0	0	300
2020/07/16	2037	04/02/2021	9.65	Put	Bond Future	14,989.6600	14.9897	15,118.3300	15.1183	0.858	0	0	0
2020/07/16	2037	04/02/2021	9.65	Call	Bond Future	1,253.5400	1.2535	1,213.4600	1.2135	(3.197)	0	0	72
2020/07/16	2037	04/02/2021	11.90	Call	Bond Future	5,979.2900	5.9793	5,870.9200	5.8709	(1.812)	0	0	0
2020/07/16	2037	04/02/2021	13.73	Put	Bond Future	1,684.1900	1.6842	1,706.9900	1.7070	1.354	0	0	300
2020/07/16	2037	04/02/2021	10.85	Put	Bond Future	8,501.3000	8.5013	8,594.4400	8.5944	1.096	0	0	72
2020/07/16	2037	04/02/2021	10.35	Put	Bond Future	10,905.5200	10.9055	11,014.3900	11.0144	0.998	0	0	72
2020/07/16	2037	04/02/2021	10.28	Call	Bond Future	2,093.3900	2.0934	2,035.6100	2.0356	(2.760)	0	0	0
2020/07/16	2037	04/02/2021	10.27	Put	Bond Future	11,331.5200	11.3315	11,442.8000	11.4428	0.982	0	0	0
2020/07/16	2037	04/02/2021	11.90	Put	Bond Future	4,923.3600	4.9234	4,983.7400	4.9837	1.226	0	0	240
2020/07/16	2037	04/02/2021	10.48	Put	Bond Future	10,235.7100	10.2357	10,340.6000	10.3406	1.025	0	0	0
2020/07/16	2037	04/02/2021	10.48	Call	Bond Future	2,425.2700	2.4253	2,361.4100	2.3614	(2.633)	0	0	240
2020/07/16	2037	04/02/2021	10.29	Call	Bond Future	2,109.2100	2.1092	2,051.1300	2.0511	(2.754)	0	0	0
2020/07/16	2037	04/02/2021	10.29	Put	Bond Future	11,224.0400	11.2240	11,334.7100	11.3347	0.986	0	0	0
2020/07/16	2037	06/05/2021	12.42	Call	Bond Future	7,071.5600	7.0716	6,958.4100	6.9584	(1.600)	0	0	0

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2020/07/16	2037	06/05/2021			Bond Future		11.9481		77.9418	0.252	0.0000	0.0000	0
2020/07/16	2037	06/05/2021	12.42	Put	Bond Future	4,459.1700	4.4592	4,517.0100	4.5170	1.297	0	0	0
2020/07/16	2037	06/05/2021	12.43	Call	Bond Future	7,103.7000	7.1037	6,990.3000	6.9903	(1.596)	0	0	0
2020/07/16	2037	06/05/2021	12.44	Put	Bond Future	4,415.8900	4.4159	4,473.2300	4.4732	1.298	0	0	0
2020/07/16	2037	06/05/2021	12.43	Put	Bond Future	4,437.4800	4.4375	4,495.0700	4.4951	1.298	0	0	0
2020/07/16	2037	06/05/2021	12.44	Call	Bond Future	7,135.8900	7.1359	7,022.2400	7.0222	(1.593)	0	0	0
2020/07/16	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2037	05/08/2021	12.27	Call	Bond Future	330.3500	0.3303	157.6600	0.1577	(52.275)	0	0	0
2020/07/16	2037	05/08/2021	12.28	Call	Bond Future	384.9300	0.3849	212.2400	0.2122	(44.863)	0	0	0
2020/07/16	2037	05/08/2021			Bond Future	12.2097	74.7209	12.2412	74.5482	0.258	0.0000	0.0000	0
2020/07/16	2037	05/08/2021	12.26	Call	Bond Future	275.7000	0.2757	103.0100	0.1030	(62.637)	0	0	0
2020/07/16	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2038	06/08/2020			Bond Future	102.6870	102.6870	102.8775	102.8775	0.186	0.0000	0.0000	10,802
2020/07/16	2038	05/11/2020			Bond Future	103.7864	103.7864	103.9783	103.9783	0.185	0.0000	0.0000	1,685
2020/07/16	2038	04/02/2021			Bond Future	103.3186	103.3186	103.5122	103.5122	0.187	0.0000	0.0000	0
2020/07/16	2038	06/05/2021			Bond Future	104.5658	104.5658	104.7615	104.7615	0.187	0.0000	0.0000	0
2020/07/16	2038	05/08/2021			Bond Future	104.0295	104.0295	104.2276	104.2276	0.190	0.0000	0.0000	0
2020/07/16	2040	06/08/2020	10.03	Call	Bond Future	10.2900	0.0103	7.9600	0.0080	(22.643)	0	0	0
2020/07/16	2040	06/08/2020	10.04	Call	Bond Future	10.8200	0.0108	8.3900	0.0084	(22.458)	0	0	0
2020/07/16	2040	06/08/2020	10.02	Put	Bond Future	10,965.8400	10.9658	11,035.2700	11.0353	0.633	0	0	0
2020/07/16	2040	06/08/2020	10.85	Call	Bond Future	315.9400	0.3159	283.6900	0.2837	(10.208)	0	0	0
2020/07/16	2040	06/08/2020	11.26	Put	Bond Future	2,926.3200	2.9263	2,936.0000	2.9360	0.331	0	0	517
2020/07/16	2040	06/08/2020			Bond Future	11.5531	80.6686	11.5643	80.5969	0.096	0.0000	0.0000	56,506
2020/07/16	2040	06/08/2020	10.04	Put	Bond Future	10,808.9000	10.8089	10,878.1300	10.8781	0.640	0	0	0
2020/07/16	2040	06/08/2020	10.02	Call	Bond Future	9.7800	0.0098	7.5500	0.0076	(22.802)	0	0	0
2020/07/16	2040	06/08/2020	10.03	Put	Bond Future	10,887.3100	10.8873	10,956.6400	10.9566	0.637	0	0	0
2020/07/16	2040	06/08/2020	10.85	Put	Bond Future	5,062.8500	5.0629	5,102.2600	5.1023	0.778	0	0	12,496
2020/07/16	2040	06/08/2020	11.26	Call	Bond Future	1,000.8100	1.0008	938.8300	0.9388	(6.193)	0	0	0
2020/07/16	2040	06/08/2020	9.57	Put	Bond Future	14,628.3700	14.6284	14,699.7900	14.6998	0.488	0	0	0
2020/07/16	2040	06/08/2020	10.79	Put	Bond Future	5,429.7700	5.4298	5,473.2900	5.4733	0.802	0	0	800
2020/07/16	2040	06/08/2020	9.57	Call	Bond Future	0.7500	0.0008	0.5100	0.0005	(32.000)	0	0	800
2020/07/16	2040	06/08/2020	10.07	Put	Bond Future	10,574.5000	10.5745	10,643.4000	10.6434	0.652	0	0	0
2020/07/16	2040	06/08/2020	10.07	Call	Bond Future	12.5800	0.0126	9.8200	0.0098	(21.940)	0	0	800
2020/07/16	2040	06/08/2020	10.79	Call	Bond Future	256.9000	0.2569	228.7600	0.2288	(10.954)	0	0	0
2020/07/16	2040	05/11/2020	11.00	Put	Bond Future	7,430.3800	7.4304	7,460.6200	7.4606	0.407	0	0	0
2020/07/16	2040	05/11/2020	10.23	Call	Bond Future	1,032.8400	1.0328	1,006.5600	1.0066	(2.544)	0	0	2,000
2020/07/16	2040	05/11/2020	11.70	Put	Bond Future	4,719.4700	4.7195	4,735.5100	4.7355	0.340	0	0	2,000
2020/07/16	2040	05/11/2020	9.50	Call	Bond Future	403.2800	0.4033	389.6300	0.3896	(3.385)	0	0	2,000
2020/07/16	2040	05/11/2020	10.00	Call	Bond Future	784.8600	0.7849	762.9700	0.7630	(2.789)	0	0	2,380
2020/07/16	2040	05/11/2020	10.30	Call	Bond Future	1,118.6600	1.1187	1,090.9800	1.0910	(2.474)	0	0	0
2020/07/16	2040	05/11/2020			Bond Future	11.7744	81.5126	11.7861	81.4395	0.099	0.0000	0.0000	0
2020/07/16	2040	05/11/2020	9.73	Put	Bond Future	15,215.4400	15.2154	15,271.3700	15.2714	0.368	0	0	0
2020/07/16	2040	05/11/2020	9.73	Call	Bond Future	554.5200	0.5545	537.3300	0.5373	(3.100)	0	0	2,000
2020/07/16	2040	05/11/2020	10.23	Put	Bond Future	11,730.0800	11.7301	11,776.9200	11.7769	0.399	0	0	0
2020/07/16	2040	05/11/2020	10.30	Put	Bond Future	11,282.0800	11.2821	11,327.5200	11.3275	0.403	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
2020/07/16	2040	05/11/2020	11.00	Call	Bond Future	2,339.0100	2.3390	2,296.1300	2.2961	(1.833)	0	0	2,380
2020/07/16	2040	05/11/2020	11.70	Call	Bond Future	4,252.3700	4.2524	4,195.2900	4.1953	(1.342)	0	0	0
2020/07/16	2040	05/11/2020	9.50	Put	Bond Future	16,980.1700	16.9802	17,039.6400	17.0396	0.350	0	0	0
2020/07/16	2040	05/11/2020	10.00	Put	Bond Future	13,272.0300	13.2720	13,323.2600	13.3233	0.386	0	0	0
2020/07/16	2040	05/11/2020	10.31	Call	Bond Future	1,131.3300	1.1313	1,103.4500	1.1034	(2.464)	0	0	0
2020/07/16	2040	05/11/2020	10.32	Put	Bond Future	11,155.9300	11.1559	11,200.9700	11.2010	0.404	0	0	0
2020/07/16	2040	05/11/2020	11.50	Call	Bond Future	3,654.4800	3.6545	3,601.0300	3.6010	(1.463)	0	0	0
2020/07/16	2040	05/11/2020	11.50	Put	Bond Future	5,399.9600	5.4000	5,419.6300	5.4196	0.364	0	0	2,000
2020/07/16	2040	05/11/2020	10.31	Put	Bond Future	11,218.9000	11.2189	11,264.1400	11.2641	0.403	0	0	0
2020/07/16	2040	05/11/2020	10.32	Call	Bond Future	1,144.1100	1.1441	1,116.0300	1.1160	(2.454)	0	0	0
2020/07/16	2040	04/02/2021	9.49	Call	Bond Future	866.5000	0.8665	849.2300	0.8492	(1.993)	0	0	500
2020/07/16	2040	04/02/2021	9.57	Put	Bond Future	18,259.0400	18.2590	18,315.3200	18.3153	0.308	0	0	0
2020/07/16	2040	04/02/2021	10.07	Put	Bond Future	14,764.3600	14.7644	14,813.9300	14.8139	0.336	0	0	0
2020/07/16	2040	04/02/2021	10.42	Put	Bond Future	12,587.1700	12.5872	12,631.6100	12.6316	0.353	0	0	0
2020/07/16	2040	04/02/2021			Bond Future	12.0009	77.9511	12.0132	77.8765	0.103	0.0000	0.0000	0
2020/07/16	2040	04/02/2021	10.07	Call	Bond Future	1,475.3600	1.4754	1,450.3900	1.4504	(1.692)	0	0	800
2020/07/16	2040	04/02/2021	11.74	Call	Bond Future	4,917.9700	4.9180	4,867.6200	4.8676	(1.024)	0	0	0
2020/07/16	2040	04/02/2021	11.74	Put	Bond Future	6,524.4600	6.5245	6,548.6500	6.5487	0.371	0	0	800
2020/07/16	2040	04/02/2021	10.41	Call	Bond Future	1,949.0100	1.9490	1,919.0600	1.9191	(1.537)	0	0	0
2020/07/16	2040	04/02/2021	10.41	Put	Bond Future	12,646.3000	12.6463	12,690.8900	12.6909	0.353	0	0	0
2020/07/16	2040	04/02/2021	9.49	Put	Bond Future	18,859.9000	18.8599	18,917.1700	18.9172	0.304	0	0	0
2020/07/16	2040	04/02/2021	9.57	Call	Bond Future	936.7300	0.9367	918.4700	0.9185	(1.949)	0	0	800
2020/07/16	2040	04/02/2021	10.42	Call	Bond Future	1,964.3400	1.9643	1,934.2400	1.9342	(1.532)	0	0	0
2020/07/16	2040	04/02/2021	10.24	Put	Bond Future	13,679.1500	13.6791	13,726.2600	13.7263	0.344	0	0	0
2020/07/16	2040	04/02/2021	10.24	Call	Bond Future	1,700.7400	1.7007	1,673.3100	1.6733	(1.613)	0	0	500
2020/07/16	2040	04/02/2021	11.57	Call	Bond Future	4,438.3500	4.4383	4,390.4400	4.3904	(1.079)	0	0	0
2020/07/16	2040	04/02/2021	11.57	Put	Bond Future	7,120.9500	7.1210	7,147.5800	7.1476	0.374	0	0	500
2020/07/16	2040	04/02/2021	10.40	Call	Bond Future	1,933.7600	1.9338	1,903.9600	1.9040	(1.541)	0	0	0
2020/07/16	2040	04/02/2021	10.40	Put	Bond Future	12,705.6100	12.7056	12,750.3500	12.7504	0.352	0	0	0
2020/07/16	2040	06/05/2021	12.44	Put	Bond Future	5,335.4100	5.3354	5,358.1400	5.3581	0.426	0	0	0
2020/07/16	2040	06/05/2021			Bond Future	12.2348	78.8752	12.2478	78.7994	0.106	0.0000	0.0000	0
2020/07/16	2040	06/05/2021	12.43	Call	Bond Future	6,493.4600	6.4935	6,440.5400	6.4405	(0.815)	0	0	0
2020/07/16	2040	06/05/2021	12.43	Put	Bond Future	5,361.9000	5.3619	5,384.7500	5.3848	0.426	0	0	0
2020/07/16	2040	06/05/2021	12.44	Call	Bond Future	6,524.2100	6.5242	6,471.1700	6.4712	(0.813)	0	0	0
2020/07/16	2040	06/05/2021	12.42	Call	Bond Future	6,462.4800	6.4625	6,409.6800	6.4097	(0.817)	0	0	0
2020/07/16	2040	06/05/2021	12.42	Put	Bond Future	5,388.2200	5.3882	5,411.1900	5.4112	0.426	0	0	0
2020/07/16	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2040	05/08/2021			Bond Future	12.5004	75.2414	12.5139	75.1649	0.108	0.0000	0.0000	0
2020/07/16	2040	05/08/2021	12.47	Put	Bond Future	172.7200	0.1727	249.1900	0.2492	44.274	0	0	0
2020/07/16	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2040	05/08/2021	12.49	Put	Bond Future	59.1300	0.0591	135.6000	0.1356	129.325	0	0	0
2020/07/16	2040	05/08/2021	12.48	Put	Bond Future	115.8900	0.1159	192.3600	0.1924	65.985	0	0	0
2020/07/16	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2044	06/08/2020	9.88	Call	Bond Future	2.0800	0.0021	1.5400	0.0015	(25.962)	0	0	0
2020/07/16	2044	06/08/2020	9.98	Call	Bond Future	3.6900	0.0037	2.8000	0.0028	(24.119)	0	0	602
2020/07/16	2044	06/08/2020	11.09	Put	Bond Future	4,500.6600	4.5007	4,506.8700	4.5069	0.138	0	0	602
2020/07/16	2044	06/08/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140



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
2020/07/16	2044	06/08/2020	9.66	Call	Bond Future	0.5300	0.0005	0.3700	0.0004	(30.189)	0	0	140
2020/07/16	2044	06/08/2020			Bond Future	11.7075	76.7658	11.7136	76.7271	0.052	0.0000	0.0000	61,197
2020/07/16	2044	06/08/2020	9.86	Call	Bond Future	1.8500	0.0019	1.3600	0.0014	(26.486)	0	0	0
2020/07/16	2044	06/08/2020	9.86	Put	Bond Future	13,433.7500	13.4338	13,471.9200	13.4719	0.284	0	0	0
2020/07/16	2044	06/08/2020	9.36	Put	Bond Future	17,758.1200	17.7581	17,796.7600	17.7968	0.218	0	0	0
2020/07/16	2044	06/08/2020	9.36	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	602
2020/07/16	2044	06/08/2020	9.98	Put	Bond Future	12,445.8800	12.4459	12,483.6500	12.4837	0.303	0	0	0
2020/07/16	2044	06/08/2020	9.88	Put	Bond Future	13,267.7700	13.2678	13,305.8900	13.3059	0.287	0	0	0
2020/07/16	2044	06/08/2020	11.09	Call	Bond Future	412.4500	0.4124	380.0000	0.3800	(7.868)	0	0	0
2020/07/16	2044	06/08/2020	9.01	Put	Bond Future	20,992.8400	20.9928	21,031.5000	21.0315	0.184	0	0	0
2020/07/16	2044	06/08/2020	9.66	Put	Bond Future	15,122.9400	15.1229	15,161.4400	15.1614	0.255	0	0	0
2020/07/16	2044	06/08/2020	9.87	Call	Bond Future	1.9600	0.0020	1.4500	0.0014	(26.020)	0	0	0
2020/07/16	2044	06/08/2020	9.87	Put	Bond Future	13,350.6900	13.3507	13,388.8400	13.3888	0.286	0	0	0
2020/07/16	2044	06/08/2020	10.93	Call	Bond Future	244.2400	0.2442	220.7400	0.2207	(9.622)	0	0	0
2020/07/16	2044	06/08/2020	10.93	Put	Bond Future	5,453.2000	5.4532	5,468.3600	5.4684	0.278	0	0	140
2020/07/16	2044	05/11/2020	11.06	Put	Bond Future	7,796.4900	7.7965	7,806.0900	7.8061	0.123	0	0	525
2020/07/16	2044	05/11/2020	11.43	Call	Bond Future	3,034.7300	3.0347	2,999.4400	2.9994	(1.163)	0	0	0
2020/07/16	2044	05/11/2020	9.72	Put	Bond Future	16,412.5600	16.4126	16,440.3500	16.4404	0.169	0	0	0
2020/07/16	2044	05/11/2020	9.97	Call	Bond Future	644.0700	0.6441	629.1800	0.6292	(2.312)	0	0	568
2020/07/16	2044	05/11/2020	9.29	Put	Bond Future	19,967.0100	19.9670	19,999.1600	19.9992	0.161	0	0	0
2020/07/16	2044	05/11/2020	9.96	Put	Bond Future	14,588.4200	14.5884	14,613.3100	14.6133	0.171	0	0	0
2020/07/16	2044	05/11/2020	10.36	Call	Bond Future	1,036.2000	1.0362	1,016.0600	1.0161	(1.944)	0	0	0
2020/07/16	2044	05/11/2020			Bond Future	11.9263	77.5690	11.9327	77.5293	0.054	0.0000	0.0000	0
2020/07/16	2044	05/11/2020	9.72	Call	Bond Future	460.1400	0.4601	448.2700	0.4483	(2.580)	0	0	1,815
2020/07/16	2044	05/11/2020	9.97	Put	Bond Future	14,514.9600	14.5150	14,539.7300	14.5397	0.171	0	0	0
2020/07/16	2044	05/11/2020	9.96	Call	Bond Future	635.7800	0.6358	621.0100	0.6210	(2.323)	0	0	0
2020/07/16	2044	05/11/2020	11.38	Call	Bond Future	2,904.3200	2.9043	2,869.6900	2.8697	(1.192)	0	0	0
2020/07/16	2044	05/11/2020	11.38	Put	Bond Future	6,388.2200	6.3882	6,393.2500	6.3933	0.079	0	0	568
2020/07/16	2044	05/11/2020	10.34	Call	Bond Future	1,012.6400	1.0126	992.7800	0.9928	(1.961)	0	0	0
2020/07/16	2044	05/11/2020	10.34	Put	Bond Future	11,943.9300	11.9439	11,963.7300	11.9637	0.166	0	0	0
2020/07/16	2044	05/11/2020	11.06	Call	Bond Future	2,140.8400	2.1408	2,110.7800	2.1108	(1.404)	0	0	0
2020/07/16	2044	05/11/2020	10.04	Put	Bond Future	14,006.5700	14.0066	14,030.4300	14.0304	0.170	0	0	0
2020/07/16	2044	05/11/2020	11.17	Put	Bond Future	7,286.6900	7.2867	7,294.6500	7.2947	0.109	0	0	1,815
2020/07/16	2044	05/11/2020	11.43	Put	Bond Future	6,188.2900	6.1883	6,192.6600	6.1927	0.071	0	0	1,815
2020/07/16	2044	05/11/2020	8.87	Put	Bond Future	23,779.5200	23.7795	23,814.8000	23.8148	0.148	0	0	0
2020/07/16	2044	05/11/2020	9.29	Call	Bond Future	242.3900	0.2424	234.8800	0.2349	(3.098)	0	0	568
2020/07/16	2044	05/11/2020	10.36	Put	Bond Future	11,813.2100	11.8132	11,832.7300	11.8327	0.165	0	0	0
2020/07/16	2044	05/11/2020	10.04	Call	Bond Future	704.4800	0.7045	688.6800	0.6887	(2.243)	0	0	525
2020/07/16	2044	05/11/2020	9.34	Put	Bond Future	19,535.2800	19.5353	19,566.9900	19.5670	0.162	0	0	0
2020/07/16	2044	05/11/2020	9.34	Call	Bond Future	262.2600	0.2623	254.3100	0.2543	(3.031)	0	0	525
2020/07/16	2044	05/11/2020	11.17	Call	Bond Future	2,388.9900	2.3890	2,357.2900	2.3573	(1.327)	0	0	0
2020/07/16	2044	05/11/2020	8.87	Call	Bond Future	119.2800	0.1193	114.9000	0.1149	(3.672)	0	0	1,815
2020/07/16	2044	05/11/2020	10.02	Put	Bond Future	14,150.7900	14.1508	14,174.9100	14.1749	0.170	0	0	0
2020/07/16	2044	05/11/2020	10.02	Call	Bond Future	686.8000	0.6868	671.2600	0.6713	(2.263)	0	0	1,815
2020/07/16	2044	05/11/2020	10.35	Call	Bond Future	1,024.3700	1.0244	1,004.3700	1.0044	(1.952)	0	0	0
2020/07/16	2044	05/11/2020	10.35	Put	Bond Future	11,878.4600	11.8785	11,898.1200	11.8981	0.166	0	0	0
2020/07/16	2044	04/02/2021	10.04	Put	Bond Future	15,917.3600	15.9174	15,941.5500	15.9415	0.152	0	0	0
2020/07/16	2044	04/02/2021	10.37	Call	Bond Future	1,704.9300	1.7049	1,685.2100	1.6852	(1.157)	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
2020/07/16	2044	04/02/2021	10.35	Put	Bond Future	13,865.3400	13.8653	13,886.5800	13.8866	0.153	0	0	0
2020/07/16	2044	04/02/2021			Bond Future	12.1505	74.0869	12.1574	74.0461	0.057	0.0000	0.0000	0
2020/07/16	2044	04/02/2021	10.37	Put	Bond Future	13,739.3000	13.7393	13,760.3500	13.7604	0.153	0	0	0
2020/07/16	2044	04/02/2021	10.35	Call	Bond Future	1,677.2600	1.6773	1,657.7300	1.6577	(1.164)	0	0	0
2020/07/16	2044	04/02/2021	10.04	Call	Bond Future	1,287.0500	1.2871	1,270.4700	1.2705	(1.288)	0	0	0
2020/07/16	2044	04/02/2021	10.84	Call	Bond Future	2,445.9400	2.4459	2,421.6800	2.4217	(0.992)	0	0	0
2020/07/16	2044	04/02/2021	10.36	Put	Bond Future	13,802.2300	13.8022	13,823.3700	13.8234	0.153	0	0	0
2020/07/16	2044	04/02/2021	10.84	Put	Bond Future	10,995.9900	10.9960	11,012.5000	11.0125	0.150	0	0	405
2020/07/16	2044	04/02/2021	10.29	Call	Bond Future	1,596.0800	1.5961	1,577.1300	1.5771	(1.187)	0	0	0
2020/07/16	2044	04/02/2021	10.29	Put	Bond Future	14,248.0600	14.2481	14,269.8800	14.2699	0.153	0	0	405
2020/07/16	2044	04/02/2021	9.66	Put	Bond Future	18,686.4900	18.6865	18,714.1300	18.7141	0.148	0	0	0
2020/07/16	2044	04/02/2021	9.66	Call	Bond Future	902.6900	0.9027	889.5600	0.8896	(1.455)	0	0	405
2020/07/16	2044	04/02/2021	10.36	Call	Bond Future	1,691.0600	1.6911	1,671.4300	1.6714	(1.161)	0	0	0
2020/07/16	2044	06/05/2021	12.43	Put	Bond Future	5,715.1600	5.7152	5,724.1200	5.7241	0.157	0	0	0
2020/07/16	2044	06/05/2021	12.44	Call	Bond Future	6,020.0000	6.0200	5,987.3700	5.9874	(0.542)	0	0	0
2020/07/16	2044	06/05/2021			Bond Future	12.3819	74.9652	12.3891	74.9237	0.058	0.0000	0.0000	0
2020/07/16	2044	06/05/2021	12.45	Call	Bond Future	6,049.4800	6.0495	6,016.7900	6.0168	(0.540)	0	0	0
2020/07/16	2044	06/05/2021	12.45	Put	Bond Future	5,660.0500	5.6600	5,668.8900	5.6689	0.156	0	0	0
2020/07/16	2044	06/05/2021	12.43	Call	Bond Future	5,990.5700	5.9906	5,958.0000	5.9580	(0.544)	0	0	0
2020/07/16	2044	06/05/2021	12.44	Put	Bond Future	5,687.5400	5.6875	5,696.4400	5.6964	0.156	0	0	0
2020/07/16	2044	05/08/2021	12.60	Put	Bond Future	247.1900	0.2472	288.9300	0.2889	16.886	0	0	0
2020/07/16	2044	05/08/2021	12.61	Put	Bond Future	191.5000	0.1915	233.2400	0.2332	21.796	0	0	0
2020/07/16	2044	05/08/2021			Bond Future	12.6445	71.4133	12.6520	71.3715	0.060	0.0000	0.0000	0
2020/07/16	2044	05/08/2021	12.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2044	05/08/2021	12.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2044	05/08/2021	12.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	2044	05/08/2021	12.59	Put	Bond Future	302.9600	0.3030	344.7000	0.3447	13.777	0	0	0
2020/07/16	2046	06/08/2020			Bond Future	91.7375	91.7375	91.7242	91.7242	(0.015)	0.0000	0.0000	12,382
2020/07/16	2046	05/11/2020			Bond Future	90.9550	90.9550	90.9411	90.9411	(0.015)	0.0000	0.0000	3,975
2020/07/16	2046	04/02/2021			Bond Future	92.0301	92.0301	92.0156	92.0156	(0.016)	0.0000	0.0000	0
2020/07/16	2046	06/05/2021			Bond Future	91.3533	91.3533	91.3384	91.3384	(0.016)	0.0000	0.0000	0
2020/07/16	2046	05/08/2021			Bond Future	92.3858	92.3858	92.3707	92.3707	(0.016)	0.0000	0.0000	0
2020/07/16	2050	06/08/2020			Bond Future	92.4023	92.4023	92.7256	92.7256	0.350	0.0000	0.0000	14,575
2020/07/16	2050	05/11/2020			Bond Future	93.3914	93.3914	93.7177	93.7177	0.349	0.0000	0.0000	2,590
2020/07/16	2050	04/02/2021			Bond Future	92.6073	92.6073	92.9370	92.9370	0.356	0.0000	0.0000	0
2020/07/16	2050	06/05/2021			Bond Future	93.7252	93.7252	94.0588	94.0588	0.356	0.0000	0.0000	0
2020/07/16	2050	05/08/2021			Bond Future	92.8602	92.8602	93.1974	93.1974	0.363	0.0000	0.0000	0
2020/07/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	AL37	06/08/2020			Index Future	732.6630	732.6630	734.1100	734.1100	0.197	0.0000	0.0000	0
2020/07/16	AL37	05/11/2020			Index Future	740.4060	740.4060	741.8650	741.8650	0.197	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
2020/07/16	AL37	04/02/2021			Index Future	748.9730	748.9730	750.4450	750.4450	0.197	0.0000	0.0000	0
2020/07/16	AL37	06/05/2021			Index Future	757.8310	757.8310	759.3190	759.3190	0.196	0.0000	0.0000	0
2020/07/16	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/16	AL7T	06/08/2020			Index Future	799.8480	799.8480	800.1320	800.1320	0.036	0.0000	0.0000	0
2020/07/16	AL7T	05/11/2020			Index Future	808.3020	808.3020	808.5850	808.5850	0.035	0.0000	0.0000	0
2020/07/16	AL7T	04/02/2021			Index Future	817.6540	817.6540	817.9360	817.9360	0.034	0.0000	0.0000	0
2020/07/16	AL7T	06/05/2021			Index Future	827.3250	827.3250	827.6080	827.6080	0.034	0.0000	0.0000	0
2020/07/16	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/16	ALBI	06/08/2020			Index Future	699.1080	699.1080	699.2290	699.2290	0.017	0.0000	0.0000	213
2020/07/16	ALBI	05/11/2020			Index Future	706.4970	706.4970	706.6160	706.6160	0.017	0.0000	0.0000	0
2020/07/16	ALBI	04/02/2021			Index Future	714.6710	714.6710	714.7880	714.7880	0.016	0.0000	0.0000	0
2020/07/16	ALBI	06/05/2021			Index Future	723.1240	723.1240	723.2410	723.2410	0.016	0.0000	0.0000	0
2020/07/16	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	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
2020/07/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/16	ES33	06/08/2020			Bond Future	12.0088	73.6501	12.0109	73.6397	0.017	0.0000	0.0000	350
2020/07/16	ES33	05/11/2020			Bond Future	12.2772	70.6464	12.2794	70.6354	0.018	0.0000	0.0000	0
2020/07/16	ES33	04/02/2021			Bond Future	12.5525	71.4648	12.5549	71.4534	0.019	0.0000	0.0000	0
2020/07/16	ES33	06/05/2021			Bond Future	12.8320	68.5338	12.8345	68.5222	0.020	0.0000	0.0000	0
2020/07/16	ES33	05/08/2021			Bond Future	13.1429	69.2914	13.1455	69.2797	0.020	0.0000	0.0000	0
2020/07/16	ES42	06/08/2020			Bond Future	12.4210	73.2421	12.4333	73.1736	0.099	0.0000	0.0000	4,919
2020/07/16	ES42	05/11/2020			Bond Future	12.6809	69.7504	12.6939	69.6808	0.102	0.0000	0.0000	0
2020/07/16	ES42	04/02/2021			Bond Future	12.9395	70.5594	12.9531	70.4887	0.105	0.0000	0.0000	0
2020/07/16	ES42	06/05/2021			Bond Future	13.2125	67.1364	13.2268	67.0647	0.108	0.0000	0.0000	0
2020/07/16	ES42	05/08/2021			Bond Future	13.5076	67.8778	13.5226	67.8053	0.111	0.0000	0.0000	0
2020/07/16	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	06/08/2020	728.12	Put	GOVI	374,170.0000	37.4170	372,890.0000	37.2890	(0.342)	0	0	0
2020/07/16	GOVI	06/08/2020			GOVI	690.7030	690.7030	690.8310	690.8310	0.019	0.0000	0.0000	1,021
2020/07/16	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
2020/07/16	GOVI	06/08/2020	728.14	Put	GOVI	374,370.0000	37.4370	373,090.0000	37.3090	(0.342)	0	0	0
2020/07/16	GOVI	06/08/2020	728.13	Put	GOVI	374,270.0000	37.4270	372,990.0000	37.2990	(0.342)	0	0	0
2020/07/16	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/11/2020	737.84	Put	GOVI	398,370.0000	39.8370	397,110.0000	39.7110	(0.316)	0	0	0
2020/07/16	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/11/2020			GOVI	698.0030	698.0030	698.1290	698.1290	0.018	0.0000	0.0000	0
2020/07/16	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/11/2020	737.83	Put	GOVI	398,270.0000	39.8270	397,010.0000	39.7010	(0.316)	0	0	0
2020/07/16	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/11/2020	737.85	Put	GOVI	398,470.0000	39.8470	397,210.0000	39.7210	(0.316)	0	0	0
2020/07/16	GOVI	04/02/2021	750.96	Put	GOVI	448,810.0000	44.8810	447,570.0000	44.7570	(0.276)	0	0	0
2020/07/16	GOVI	04/02/2021			GOVI	706.0790	706.0790	706.2030	706.2030	0.018	0.0000	0.0000	0
2020/07/16	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	04/02/2021	750.95	Put	GOVI	448,710.0000	44.8710	447,470.0000	44.7470	(0.276)	0	0	0
2020/07/16	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	04/02/2021	750.94	Put	GOVI	448,610.0000	44.8610	447,370.0000	44.7370	(0.276)	0	0	0
2020/07/16	GOVI	06/05/2021	678.67	Call	GOVI	357,600.0000	35.7600	358,840.0000	35.8840	0.347	0	0	0
2020/07/16	GOVI	06/05/2021			GOVI	714.4300	714.4300	714.5540	714.5540	0.017	0.0000	0.0000	0
2020/07/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	06/05/2021	678.68	Call	GOVI	357,500.0000	35.7500	358,740.0000	35.8740	0.347	0	0	0
2020/07/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	06/05/2021	678.69	Call	GOVI	357,400.0000	35.7400	358,640.0000	35.8640	0.347	0	0	0
2020/07/16	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/16	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/16	IGOV	06/08/2020			Index Future	248.5670	248.5670	248.6580	248.6580	0.037	0.0000	0.0000	1,207
2020/07/16	IGOV	05/11/2020			Index Future	251.2560	251.2560	251.3470	251.3470	0.036	0.0000	0.0000	47
2020/07/16	IGOV	04/02/2021			Index Future	254.2240	254.2240	254.3150	254.3150	0.036	0.0000	0.0000	0
2020/07/16	IGOV	06/05/2021			Index Future	257.2910	257.2910	257.3820	257.3820	0.035	0.0000	0.0000	0
2020/07/16	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/16	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/16	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0300	94.0300	0.000	0.0000	0.0000	0
2020/07/16	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.2600	92.2600	0.000	0.0000	0.0000	0
2020/07/16	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4100	90.4100	(0.011)	0.0000	0.0000	0
2020/07/16	IS05	21/09/2021			Interest Rate Swap	89.3900	89.3900	89.3800	89.3800	(0.011)	0.0000	0.0000	0
2020/07/16	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.6500	90.6500	(0.022)	0.0000	0.0000	51
2020/07/16	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.0900	90.0900	(0.033)	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
2020/07/16	IS05	21/06/2022			Interest Rate Swap	90.2300	90.2300	90.2000	90.2000	(0.033)	0.0000	0.0000	0
2020/07/16	IS05	20/09/2022			Interest Rate Swap	93.3800	93.3800	93.3500	93.3500	(0.032)	0.0000	0.0000	0
2020/07/16	IS05	20/12/2022			Interest Rate Swap	93.8900	93.8900	93.8600	93.8600	(0.032)	0.0000	0.0000	0
2020/07/16	IS05	22/03/2023			Interest Rate Swap	86.3100	86.3100	86.2700	86.2700	(0.046)	0.0000	0.0000	0
2020/07/16	IS05	20/06/2023			Interest Rate Swap	91.8900	91.8900	91.8400	91.8400	(0.054)	0.0000	0.0000	0
2020/07/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/16	IS10	17/12/2025			Interest Rate Swap	80.5500	80.5500	80.5300	80.5300	(0.025)	0.0000	0.0000	0
2020/07/16	IS10	16/03/2026			Interest Rate Swap	77.1800	77.1800	77.1700	77.1700	(0.013)	0.0000	0.0000	0
2020/07/16	IS10	15/06/2026			Interest Rate Swap	75.7100	75.7100	75.7000	75.7000	(0.013)	0.0000	0.0000	0
2020/07/16	IS10	21/09/2026			Interest Rate Swap	77.8600	77.8600	77.8600	77.8600	0.000	0.0000	0.0000	0
2020/07/16	IS10	21/12/2026			Interest Rate Swap	82.0300	82.0300	82.0400	82.0400	0.012	0.0000	0.0000	0
2020/07/16	IS10	15/03/2027			Interest Rate Swap	80.7100	80.7100	80.7200	80.7200	0.012	0.0000	0.0000	0
2020/07/16	IS10	21/06/2027			Interest Rate Swap	82.9200	82.9200	82.9300	82.9300	0.012	0.0000	0.0000	0
2020/07/16	IS10	20/09/2027			Interest Rate Swap	88.8100	88.8100	88.8300	88.8300	0.023	0.0000	0.0000	0
2020/07/16	IS10	20/12/2027			Interest Rate Swap	89.2900	89.2900	89.3200	89.3200	0.034	0.0000	0.0000	0
2020/07/16	IS10	22/03/2028			Interest Rate Swap	82.3900	82.3900	82.4300	82.4300	0.049	0.0000	0.0000	0
2020/07/16	IS10	20/06/2028			Interest Rate Swap	90.2700	90.2700	90.3100	90.3100	0.044	0.0000	0.0000	0
2020/07/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/16	JBAF	19/08/2020			Jibar Tradeable Future	3.6450	96.3550	3.6350	96.3650	(0.274)	0.0000	0.0000	0
2020/07/16	JBAF	16/09/2020			Jibar Tradeable Future	3.5900	96.4100	3.5850	96.4150	(0.139)	0.0000	0.0000	0
2020/07/16	JBAF	21/10/2020			Jibar Tradeable Future	3.4850	96.5150	3.4950	96.5050	0.287	0.0000	0.0000	0
2020/07/16	JBAF	18/11/2020			Jibar Tradeable Future	3.4850	96.5150	3.4850	96.5150	0.000	0.0000	0.0000	0
2020/07/16	JBAF	15/12/2020			Jibar Tradeable Future	3.4750	96.5250	3.4750	96.5250	0.000	0.0000	0.0000	30
2020/07/16	JBAF	20/01/2021			Jibar Tradeable Future	3.5100	96.4900	3.4750	96.5250	(0.997)	0.0000	0.0000	0
2020/07/16	JBAF	17/03/2021			Jibar Tradeable Future	3.5000	96.5000	3.5000	96.5000	0.000	0.0000	0.0000	0
2020/07/16	JBAF	15/06/2021			Jibar Tradeable Future	3.6700	96.3300	3.6700	96.3300	0.000	0.0000	0.0000	0
2020/07/16	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7050	96.2950	(0.269)	0.0000	0.0000	0
2020/07/16	JBAF	15/12/2021			Jibar Tradeable Future	3.9600	96.0400	3.9600	96.0400	0.000	0.0000	0.0000	0
2020/07/16	JBAF	16/03/2022			Jibar Tradeable Future	4.0450	95.9550	4.0450	95.9550	0.000	0.0000	0.0000	0
2020/07/16	JBAF	15/06/2022			Jibar Tradeable Future	4.5650	95.4350	4.5450	95.4550	(0.438)	0.0000	0.0000	0
2020/07/16	R023	06/08/2020	7.26	Call	Bond Future	6,050.8500	6.0509	6,129.2500	6.1292	1.296	0	0	0
2020/07/16	R023	06/08/2020			Bond Future	4.7330	110.6442	4.7014	110.7226	(0.667)	0.0000	0.0000	32,030
2020/07/16	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R023	06/08/2020	7.27	Call	Bond Future	6,073.9300	6.0739	6,152.3300	6.1523	1.291	0	0	0
2020/07/16	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R023	06/08/2020	7.28	Call	Bond Future	6,097.0000	6.0970	6,175.4000	6.1754	1.286	0	0	0
2020/07/16	R023	05/11/2020	7.46	Put	Bond Future	0.2600	0.0003	0.2100	0.0002	(19.231)	0	0	0
2020/07/16	R023	05/11/2020	7.47	Put	Bond Future	0.2500	0.0003	0.2000	0.0002	(20.000)	0	0	0
2020/07/16	R023	05/11/2020			Bond Future	4.7895	107.8949	4.7544	107.9736	(0.731)	0.0000	0.0000	3,370
2020/07/16	R023	05/11/2020	7.46	Call	Bond Future	5,788.4400	5.7884	5,867.0600	5.8671	1.358	0	0	0
2020/07/16	R023	05/11/2020	7.47	Call	Bond Future	5,809.3500	5.8093	5,887.9700	5.8880	1.353	0	0	0
2020/07/16	R023	05/11/2020	7.45	Call	Bond Future	5,767.5500	5.7675	5,846.1600	5.8462	1.363	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
2020/07/16	R023	05/11/2020	7.45	Put	Bond Future	0.2800	0.0003	0.2200	0.0002	(21.429)	0	0	0
2020/07/16	R023	04/02/2021	6.34	Call	Bond Future	3,097.4400	3.0974	3,169.0300	3.1690	2.311	0	0	0
2020/07/16	R023	04/02/2021	6.32	Put	Bond Future	93.5200	0.0935	85.8600	0.0859	(8.191)	0	0	0
2020/07/16	R023	04/02/2021			Bond Future	4.8105	109.1441	4.7711	109.2231	(0.820)	0.0000	0.0000	0
2020/07/16	R023	04/02/2021	6.34	Put	Bond Future	90.0100	0.0900	82.5800	0.0826	(8.255)	0	0	0
2020/07/16	R023	04/02/2021	6.32	Call	Bond Future	3,062.3400	3.0623	3,133.7000	3.1337	2.330	0	0	0
2020/07/16	R023	04/02/2021	6.33	Put	Bond Future	91.7500	0.0918	84.2100	0.0842	(8.218)	0	0	0
2020/07/16	R023	04/02/2021	6.33	Call	Bond Future	3,079.8800	3.0799	3,151.3600	3.1514	2.321	0	0	0
2020/07/16	R023	06/05/2021	7.58	Call	Bond Future	4,759.9400	4.7599	4,838.1300	4.8381	1.643	0	0	0
2020/07/16	R023	06/05/2021			Bond Future	4.8119	106.5255	4.7668	106.6053	(0.937)	0.0000	0.0000	0
2020/07/16	R023	06/05/2021	7.56	Call	Bond Future	4,727.3200	4.7273	4,805.4600	4.8055	1.653	0	0	0
2020/07/16	R023	06/05/2021	7.56	Put	Bond Future	15.9500	0.0160	14.3600	0.0144	(9.969)	0	0	0
2020/07/16	R023	06/05/2021	7.58	Put	Bond Future	15.3100	0.0153	13.7700	0.0138	(10.059)	0	0	0
2020/07/16	R023	06/05/2021	7.57	Call	Bond Future	4,743.6300	4.7436	4,821.7900	4.8218	1.648	0	0	0
2020/07/16	R023	06/05/2021	7.57	Put	Bond Future	15.6300	0.0156	14.0600	0.0141	(10.045)	0	0	0
2020/07/16	R023	05/08/2021	5.30	Call	Bond Future	645.2800	0.6453	726.0300	0.7260	12.514	0	0	0
2020/07/16	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R023	05/08/2021			Bond Future	4.8745	107.7040	4.8215	107.7847	(1.087)	0.0000	0.0000	0
2020/07/16	R023	05/08/2021	5.31	Call	Bond Future	660.3800	0.6604	741.1300	0.7411	12.228	0	0	0
2020/07/16	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R023	05/08/2021	5.29	Call	Bond Future	630.1700	0.6302	710.9200	0.7109	12.814	0	0	0
2020/07/16	R035	06/08/2020	9.92	Put	Bond Future	7,555.2800	7.5553	7,564.0300	7.5640	0.116	0	0	0
2020/07/16	R035	06/08/2020	10.45	Put	Bond Future	4,217.0700	4.2171	4,205.3600	4.2054	(0.278)	0	0	500
2020/07/16	R035	06/08/2020	9.67	Call	Bond Future	17.0600	0.0171	14.1000	0.0141	(17.351)	0	0	500
2020/07/16	R035	06/08/2020	9.00	Put	Bond Future	14,459.4200	14.4594	14,475.2600	14.4753	0.110	0	0	0
2020/07/16	R035	06/08/2020			Bond Future	11.0329	88.5105	11.0355	88.4946	0.023	0.0000	0.0000	105,543
2020/07/16	R035	06/08/2020	9.92	Call	Bond Future	53.4100	0.0534	46.2100	0.0462	(13.481)	0	0	0
2020/07/16	R035	06/08/2020	9.09	Put	Bond Future	13,746.2700	13.7463	13,762.0500	13.7620	0.115	0	0	0
2020/07/16	R035	06/08/2020	9.09	Call	Bond Future	0.6300	0.0006	0.4600	0.0005	(26.984)	0	0	500
2020/07/16	R035	06/08/2020	9.67	Put	Bond Future	9,337.7000	9.3377	9,350.6900	9.3507	0.139	0	0	0
2020/07/16	R035	06/08/2020	9.00	Call	Bond Future	0.3500	0.0004	0.2400	0.0002	(31.429)	0	0	24,761
2020/07/16	R035	06/08/2020	9.93	Call	Bond Future	55.7200	0.0557	48.3000	0.0483	(13.317)	0	0	0
2020/07/16	R035	06/08/2020	9.91	Put	Bond Future	7,624.8100	7.6248	7,633.7900	7.6338	0.118	0	0	0
2020/07/16	R035	06/08/2020	10.45	Call	Bond Future	404.8000	0.4048	377.1400	0.3771	(6.833)	0	0	0
2020/07/16	R035	06/08/2020	9.93	Put	Bond Future	7,485.9000	7.4859	7,494.4300	7.4944	0.114	0	0	0
2020/07/16	R035	06/08/2020	9.91	Call	Bond Future	51.1800	0.0512	44.2100	0.0442	(13.619)	0	0	0
2020/07/16	R035	06/08/2020	8.75	Put	Bond Future	16,480.2000	16.4802	16,496.1300	16.4961	0.097	0	0	0
2020/07/16	R035	06/08/2020	8.75	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	3,000
2020/07/16	R035	05/11/2020	10.34	Put	Bond Future	7,797.3800	7.7974	7,793.1900	7.7932	(0.054)	0	0	0
2020/07/16	R035	05/11/2020			Bond Future	11.2581	84.9627	11.2608	84.9460	0.024	0.0000	0.0000	0
2020/07/16	R035	05/11/2020	10.33	Call	Bond Future	1,844.3100	1.8443	1,823.5800	1.8236	(1.124)	0	0	0
2020/07/16	R035	05/11/2020	10.33	Put	Bond Future	7,845.4000	7.8454	7,841.3100	7.8413	(0.052)	0	0	0
2020/07/16	R035	05/11/2020	10.34	Call	Bond Future	1,864.2900	1.8643	1,843.4600	1.8435	(1.117)	0	0	0
2020/07/16	R035	05/11/2020	10.32	Call	Bond Future	1,824.2900	1.8243	1,803.6700	1.8037	(1.130)	0	0	0
2020/07/16	R035	05/11/2020	10.32	Put	Bond Future	7,893.4600	7.8935	7,889.4800	7.8895	(0.050)	0	0	0
2020/07/16	R035	04/02/2021	11.14	Put	Bond Future	6,504.8800	6.5049	6,501.0200	6.5010	(0.059)	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
2020/07/16	R035	04/02/2021	10.04	Put	Bond Future	11,337.6200	11.3376	11,339.6500	11.3396	0.018	0	0	0
2020/07/16	R035	04/02/2021	10.14	Put	Bond Future	10,804.2000	10.8042	10,805.6500	10.8057	0.013	0	0	650
2020/07/16	R035	04/02/2021	10.05	Call	Bond Future	2,012.8400	2.0128	1,997.6000	1.9976	(0.757)	0	0	0
2020/07/16	R035	04/02/2021			Bond Future	11.4883	85.9466	11.4911	85.9293	0.025	0.0000	0.0000	0
2020/07/16	R035	04/02/2021	10.06	Call	Bond Future	2,028.5700	2.0286	2,013.2700	2.0133	(0.754)	0	0	0
2020/07/16	R035	04/02/2021	10.06	Put	Bond Future	11,229.6500	11.2296	11,231.5600	11.2316	0.017	0	0	0
2020/07/16	R035	04/02/2021	10.14	Call	Bond Future	2,157.4200	2.1574	2,141.6600	2.1417	(0.731)	0	0	0
2020/07/16	R035	04/02/2021	11.14	Call	Bond Future	4,391.5000	4.3915	4,370.4300	4.3704	(0.480)	0	0	0
2020/07/16	R035	04/02/2021	10.04	Call	Bond Future	1,997.2000	1.9972	1,982.0200	1.9820	(0.760)	0	0	0
2020/07/16	R035	04/02/2021	10.05	Put	Bond Future	11,283.5500	11.2836	11,285.5200	11.2855	0.017	0	0	0
2020/07/16	R035	06/05/2021	12.77	Call	Bond Future	9,092.3800	9.0924	9,071.2600	9.0713	(0.232)	0	0	0
2020/07/16	R035	06/05/2021	11.55	Call	Bond Future	5,117.7200	5.1177	5,099.3600	5.0994	(0.359)	0	0	0
2020/07/16	R035	06/05/2021	10.24	Put	Bond Future	11,442.9400	11.4429	11,447.8400	11.4478	0.043	0	0	0
2020/07/16	R035	06/05/2021	12.35	Put	Bond Future	4,076.1500	4.0762	4,073.3400	4.0733	(0.069)	0	0	0
2020/07/16	R035	06/05/2021	12.37	Call	Bond Future	7,682.9200	7.6829	7,662.4500	7.6625	(0.266)	0	0	0
2020/07/16	R035	06/05/2021			Bond Future	11.7173	82.4861	11.7204	82.4685	0.026	0.0000	0.0000	0
2020/07/16	R035	06/05/2021	12.35	Call	Bond Future	7,614.3200	7.6143	7,593.8800	7.5939	(0.268)	0	0	0
2020/07/16	R035	06/05/2021	12.37	Put	Bond Future	4,036.7000	4.0367	4,033.8600	4.0339	(0.070)	0	0	0
2020/07/16	R035	06/05/2021	12.77	Put	Bond Future	3,331.9600	3.3320	3,328.4700	3.3285	(0.105)	0	0	1,650
2020/07/16	R035	06/05/2021	11.55	Put	Bond Future	6,093.6100	6.0936	6,092.8800	6.0929	(0.012)	0	0	1,650
2020/07/16	R035	06/05/2021	10.24	Call	Bond Future	2,190.7100	2.1907	2,177.9800	2.1780	(0.581)	0	0	793
2020/07/16	R035	06/05/2021	12.36	Put	Bond Future	4,056.2400	4.0562	4,053.4100	4.0534	(0.070)	0	0	0
2020/07/16	R035	06/05/2021	10.81	Put	Bond Future	8,732.7800	8.7328	8,735.0900	8.7351	0.026	0	0	0
2020/07/16	R035	06/05/2021	10.81	Call	Bond Future	3,225.4400	3.2254	3,210.1200	3.2101	(0.475)	0	0	1,650
2020/07/16	R035	06/05/2021	12.02	Call	Bond Future	6,523.0800	6.5231	6,503.3800	6.5034	(0.302)	0	0	0
2020/07/16	R035	06/05/2021	12.02	Put	Bond Future	4,800.8900	4.8009	4,798.8200	4.7988	(0.043)	0	0	793
2020/07/16	R035	06/05/2021	11.32	Call	Bond Future	4,482.8700	4.4829	4,465.3500	4.4654	(0.391)	0	0	0
2020/07/16	R035	06/05/2021	11.32	Put	Bond Future	6,828.9800	6.8290	6,829.0900	6.8291	0.002	0	0	793
2020/07/16	R035	06/05/2021	12.36	Call	Bond Future	7,648.4600	7.6485	7,628.0000	7.6280	(0.268)	0	0	0
2020/07/16	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R035	05/08/2021			Bond Future	11.9765	83.3981	11.9797	83.3804	0.026	0.0000	0.0000	0
2020/07/16	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R035	05/08/2021	5.29	Put	Bond Future	54,925.8600	54.9259	54,943.5900	54.9436	0.032	0	0	0
2020/07/16	R035	05/08/2021	5.31	Put	Bond Future	54,692.5700	54.6926	54,710.3000	54.7103	0.032	0	0	0
2020/07/16	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R035	05/08/2021	5.30	Put	Bond Future	54,809.1500	54.8091	54,826.8800	54.8269	0.032	0	0	0
2020/07/16	R186	06/08/2020	8.38	Put	Bond Future	78.2000	0.0782	57.6200	0.0576	(26.317)	0	0	0
2020/07/16	R186	06/08/2020	7.45	Call	Bond Future	627.3200	0.6273	692.8800	0.6929	10.451	0	0	2,500
2020/07/16	R186	06/08/2020	9.00	Call	Bond Future	7,184.2800	7.1843	7,413.1500	7.4132	3.186	0	0	900
2020/07/16	R186	06/08/2020	8.00	Call	Bond Future	2,370.6400	2.3706	2,538.7500	2.5388	7.091	0	0	900
2020/07/16	R186	06/08/2020	8.25	Call	Bond Future	3,491.2600	3.4913	3,690.5400	3.6905	5.708	0	0	0
2020/07/16	R186	06/08/2020			Bond Future	7.6166	115.7925	7.5740	116.0229	(0.559)	0.0000	0.0000	72,971
2020/07/16	R186	06/08/2020	8.37	Call	Bond Future	4,065.2600	4.0653	4,274.3800	4.2744	5.144	0	0	0
2020/07/16	R186	06/08/2020	8.37	Put	Bond Future	81.4100	0.0814	60.1400	0.0601	(26.127)	0	0	0
2020/07/16	R186	06/08/2020	9.00	Put	Bond Future	3.9300	0.0039	2.4100	0.0024	(38.677)	0	0	0
2020/07/16	R186	06/08/2020	8.38	Call	Bond Future	4,113.7300	4.1137	4,323.5400	4.3235	5.100	0	0	0
2020/07/16	R186	06/08/2020	7.45	Put	Bond Future	1,532.6000	1.5326	1,367.7700	1.3678	(10.755)	0	0	2,500



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
2020/07/16	R186	06/08/2020	8.00	Put	Bond Future	320.7900	0.3208	258.5100	0.2585	(19.415)	0	0	15,177
2020/07/16	R186	06/08/2020	8.25	Put	Bond Future	129.9800	0.1300	98.8700	0.0989	(23.934)	0	0	0
2020/07/16	R186	06/08/2020	8.36	Call	Bond Future	4,016.8400	4.0168	4,225.2500	4.2252	5.188	0	0	0
2020/07/16	R186	06/08/2020	8.36	Put	Bond Future	84.7000	0.0847	62.7200	0.0627	(25.950)	0	0	0
2020/07/16	R186	05/11/2020	7.50	Call	Bond Future	0.0000	0.0000	1,997.0100	1.9970	100.000	0	0	80
2020/07/16	R186	05/11/2020	8.00	Put	Bond Future	2,134.2000	2.1342	2,025.5300	2.0255	(5.092)	0	0	0
2020/07/16	R186	05/11/2020	8.65	Call	Bond Future	5,368.8200	5.3688	5,534.3700	5.5344	3.084	0	0	0
2020/07/16	R186	05/11/2020	8.64	Put	Bond Future	1,072.4800	1.0725	1,005.3200	1.0053	(6.262)	0	0	0
2020/07/16	R186	05/11/2020			Bond Future	7.7967	117.0037	7.7519	117.2358	(0.575)	0.0000	0.0000	181
2020/07/16	R186	05/11/2020	7.00	Put	Bond Future	5,247.8400	5.2478	5,069.8500	5.0699	(3.392)	0	0	0
2020/07/16	R186	05/11/2020	7.00	Call	Bond Future	1,028.6100	1.0286	1,082.7800	1.0828	5.266	0	0	1,200
2020/07/16	R186	05/11/2020	8.66	Call	Bond Future	5,406.2500	5.4063	5,572.3600	5.5724	3.073	0	0	0
2020/07/16	R186	05/11/2020	8.66	Put	Bond Future	1,048.9500	1.0489	982.9000	0.9829	(6.297)	0	0	0
2020/07/16	R186	05/11/2020	7.50	Put	Bond Future	0.0000	0.0000	3,313.3500	3.3133	100.000	0	0	0
2020/07/16	R186	05/11/2020	6.50	Put	Bond Future	0.0000	0.0000	7,266.4200	7.2664	100.000	0	0	0
2020/07/16	R186	05/11/2020	8.00	Call	Bond Future	3,179.9700	3.1800	3,303.4600	3.3035	3.883	0	0	1,200
2020/07/16	R186	05/11/2020	7.84	Put	Bond Future	2,509.6800	2.5097	2,389.3800	2.3894	(4.793)	0	0	0
2020/07/16	R186	05/11/2020	9.26	Put	Bond Future	502.1700	0.5022	464.6100	0.4646	(7.480)	0	0	3,500
2020/07/16	R186	05/11/2020	8.65	Put	Bond Future	1,060.7600	1.0608	994.1500	0.9942	(6.279)	0	0	0
2020/07/16	R186	05/11/2020	8.64	Call	Bond Future	5,331.2700	5.3313	5,496.2700	5.4963	3.095	0	0	0
2020/07/16	R186	05/11/2020	6.50	Call	Bond Future	0.0000	0.0000	529.6400	0.5296	100.000	0	0	80
2020/07/16	R186	05/11/2020	7.84	Call	Bond Future	2,733.4500	2.7335	2,845.3100	2.8453	4.092	0	0	3,500
2020/07/16	R186	05/11/2020	8.34	Put	Bond Future	1,488.2000	1.4882	1,402.9500	1.4029	(5.728)	0	0	0
2020/07/16	R186	05/11/2020	8.34	Call	Bond Future	4,255.6600	4.2557	4,402.5700	4.4026	3.452	0	0	3,500
2020/07/16	R186	05/11/2020	9.26	Call	Bond Future	7,762.6300	7.7626	7,957.2300	7.9572	2.507	0	0	0
2020/07/16	R186	04/02/2021	8.15	Call	Bond Future	3,755.6500	3.7556	3,879.3100	3.8793	3.293	0	0	0
2020/07/16	R186	04/02/2021			Bond Future	7.9729	113.0756	7.9256	113.3100	(0.594)	0.0000	0.0000	0
2020/07/16	R186	04/02/2021	8.15	Put	Bond Future	2,884.1300	2.8841	2,773.4500	2.7735	(3.838)	0	0	0
2020/07/16	R186	04/02/2021	8.16	Call	Bond Future	3,782.8500	3.7829	3,907.0700	3.9071	3.284	0	0	0
2020/07/16	R186	04/02/2021	8.17	Put	Bond Future	2,840.7600	2.8408	2,731.1900	2.7312	(3.857)	0	0	0
2020/07/16	R186	04/02/2021	8.16	Put	Bond Future	2,862.3800	2.8624	2,752.2600	2.7523	(3.847)	0	0	0
2020/07/16	R186	04/02/2021	8.17	Call	Bond Future	3,810.1600	3.8102	3,934.9300	3.9349	3.275	0	0	0
2020/07/16	R186	06/05/2021	10.76	Put	Bond Future	387.3400	0.3873	364.5200	0.3645	(5.891)	0	0	0
2020/07/16	R186	06/05/2021	10.77	Call	Bond Future	11,870.5000	11.8705	12,084.6700	12.0847	1.804	0	0	0
2020/07/16	R186	06/05/2021			Bond Future	8.1611	114.4149	8.1110	114.6517	(0.614)	0.0000	0.0000	0
2020/07/16	R186	06/05/2021	10.78	Call	Bond Future	11,907.4100	11.9074	12,121.7700	12.1218	1.800	0	0	0
2020/07/16	R186	06/05/2021	10.78	Put	Bond Future	379.0600	0.3791	356.6300	0.3566	(5.917)	0	0	0
2020/07/16	R186	06/05/2021	10.76	Call	Bond Future	11,833.6100	11.8336	12,047.5800	12.0476	1.808	0	0	0
2020/07/16	R186	06/05/2021	10.77	Put	Bond Future	383.1800	0.3832	360.5600	0.3606	(5.903)	0	0	0
2020/07/16	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R186	05/08/2021	8.61	Call	Bond Future	975.6700	0.9757	1,215.2600	1.2153	24.556	0	0	0
2020/07/16	R186	05/08/2021			Bond Future	8.3912	110.3976	8.3379	110.6372	(0.636)	0.0000	0.0000	0
2020/07/16	R186	05/08/2021	8.62	Call	Bond Future	1,020.0100	1.0200	1,259.6000	1.2596	23.489	0	0	0
2020/07/16	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R186	05/08/2021	8.63	Call	Bond Future	1,064.3100	1.0643	1,303.9000	1.3039	22.511	0	0	0
2020/07/16	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R197	06/08/2020			Bond Future	306.2127	306.2127	305.7739	305.7739	(0.143)	0.0000	0.0000	2,591

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2020/07/16	R197	05/11/2020			Bond Future	309.4907		309.4907	309.0457	309.0457	(0.144)	0.0000	0.0000	1,400
2020/07/16	R197	04/02/2021			Bond Future	305.3036		305.3036	304.8519	304.8519	(0.148)	0.0000	0.0000	0
2020/07/16	R197	06/05/2021			Bond Future	308.9892		308.9892	308.5314	308.5314	(0.148)	0.0000	0.0000	0
2020/07/16	R197	05/08/2021			Bond Future	304.4893		304.4893	304.0268	304.0268	(0.152)	0.0000	0.0000	0
2020/07/16	R202	06/08/2020			Bond Future	204.8141		204.8141	204.7841	204.7841	(0.015)	0.0000	0.0000	6,136
2020/07/16	R202	05/11/2020			Bond Future	207.0066		207.0066	206.9753	206.9753	(0.015)	0.0000	0.0000	1,904
2020/07/16	R202	04/02/2021			Bond Future	205.2861		205.2861	205.2534	205.2534	(0.016)	0.0000	0.0000	0
2020/07/16	R202	06/05/2021			Bond Future	207.7639		207.7639	207.7305	207.7305	(0.016)	0.0000	0.0000	0
2020/07/16	R202	05/08/2021			Bond Future	205.8676		205.8676	205.8339	205.8339	(0.016)	0.0000	0.0000	0
2020/07/16	R208	06/08/2020	5.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R208	06/08/2020			Bond Future	3.3933		104.5533	3.3958	104.5517	0.072	0.0000	0.0000	22,723
2020/07/16	R208	06/08/2020	5.56	Call	Bond Future	1,359.8200		1.3598	1,358.2600	1.3583	(0.115)	0	0	0
2020/07/16	R208	06/08/2020	5.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R208	06/08/2020	5.57	Call	Bond Future	1,366.0200		1.3660	1,364.4600	1.3645	(0.114)	0	0	0
2020/07/16	R208	06/08/2020	5.55	Call	Bond Future	1,353.6200		1.3536	1,352.0600	1.3521	(0.115)	0	0	0
2020/07/16	R208	06/08/2020	5.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R208	05/11/2020	4.78	Call	Bond Future	755.2200		0.7552	753.1100	0.7531	(0.279)	0	0	0
2020/07/16	R208	05/11/2020	4.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R208	05/11/2020			Bond Future	2.8328		102.2560	2.8382	102.2539	0.191	0.0000	0.0000	0
2020/07/16	R208	05/11/2020	4.79	Call	Bond Future	759.0700		0.7591	756.9600	0.7570	(0.278)	0	0	0
2020/07/16	R208	05/11/2020	4.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R208	05/11/2020	4.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R208	05/11/2020	4.77	Call	Bond Future	751.3700		0.7514	749.2600	0.7493	(0.281)	0	0	0
2020/07/16	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R209	06/08/2020	5.55	Put	Bond Future	41,921.9600		41.9220	41,937.2200	41.9372	0.036	0	0	0
2020/07/16	R209	06/08/2020			Bond Future	10.9215		67.6112	10.9243	67.5959	0.026	0.0000	0.0000	59,872
2020/07/16	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R209	06/08/2020	5.57	Put	Bond Future	41,705.1500		41.7052	41,720.4100	41.7204	0.037	0	0	0
2020/07/16	R209	06/08/2020	5.56	Put	Bond Future	41,813.4800		41.8135	41,828.7400	41.8287	0.036	0	0	0
2020/07/16	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R209	05/11/2020	10.02	Call	Bond Future	1,486.5900		1.4866	1,468.5000	1.4685	(1.217)	0	0	0
2020/07/16	R209	05/11/2020			Bond Future	11.1199		65.1786	11.1229	65.1629	0.027	0.0000	0.0000	0
2020/07/16	R209	05/11/2020	10.00	Call	Bond Future	1,458.2100		1.4582	1,440.2800	1.4403	(1.230)	0	0	0
2020/07/16	R209	05/11/2020	10.00	Put	Bond Future	7,825.1000		7.8251	7,822.9300	7.8229	(0.028)	0	0	0
2020/07/16	R209	05/11/2020	10.02	Put	Bond Future	7,731.9700		7.7320	7,729.6400	7.7296	(0.030)	0	0	0
2020/07/16	R209	05/11/2020	10.01	Call	Bond Future	1,472.3500		1.4724	1,454.3400	1.4543	(1.223)	0	0	0
2020/07/16	R209	05/11/2020	10.01	Put	Bond Future	7,778.4500		7.7785	7,776.2000	7.7762	(0.029)	0	0	0
2020/07/16	R209	04/02/2021	10.12	Put	Bond Future	8,883.0500		8.8830	8,883.8800	8.8839	0.009	0	0	0
2020/07/16	R209	04/02/2021			Bond Future	11.3172		65.9339	11.3204	65.9176	0.028	0.0000	0.0000	0
2020/07/16	R209	04/02/2021	10.11	Call	Bond Future	2,210.7100		2.2107	2,195.3200	2.1953	(0.696)	0	0	0
2020/07/16	R209	04/02/2021	10.11	Put	Bond Future	8,927.1500		8.9272	8,928.0400	8.9280	0.010	0	0	0
2020/07/16	R209	04/02/2021	10.12	Call	Bond Future	2,226.3600		2.2264	2,210.9100	2.2109	(0.694)	0	0	0
2020/07/16	R209	04/02/2021	10.10	Call	Bond Future	2,195.1400		2.1951	2,179.7900	2.1798	(0.699)	0	0	0
2020/07/16	R209	04/02/2021	10.10	Put	Bond Future	8,971.4000		8.9714	8,972.3300	8.9723	0.010	0	0	0
2020/07/16	R209	06/05/2021	12.25	Put	Bond Future	3,503.3100		3.5033	3,500.9100	3.5009	(0.069)	0	0	1,000

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2020/07/16	R209	06/05/2021	12.23	Put	Bond Future	3,536.3600	3.5364	3,534.0000	3.5340	(0.067)	0	0	0
2020/07/16	R209	06/05/2021	12.22	Call	Bond Future	6,940.8400	6.9408	6,921.8700	6.9219	(0.273)	0	0	0
2020/07/16	R209	06/05/2021			Bond Future	11.5197	63.5732	11.5230	63.5566	0.029	0.0000	0.0000	460
2020/07/16	R209	06/05/2021	10.25	Put	Bond Future	9,195.4000	9.1954	9,199.3600	9.1994	0.043	0	0	0
2020/07/16	R209	06/05/2021	10.25	Call	Bond Future	2,295.5300	2.2955	2,282.8700	2.2829	(0.552)	0	0	1,000
2020/07/16	R209	06/05/2021	11.25	Call	Bond Future	4,326.7800	4.3268	4,310.1800	4.3102	(0.384)	0	0	0
2020/07/16	R209	06/05/2021	11.25	Put	Bond Future	5,706.9000	5.7069	5,706.9200	5.7069	0.000	0	0	1,000
2020/07/16	R209	06/05/2021	12.25	Call	Bond Future	7,030.0900	7.0301	7,011.0700	7.0111	(0.271)	0	0	0
2020/07/16	R209	06/05/2021	12.23	Call	Bond Future	6,970.4900	6.9705	6,951.5100	6.9515	(0.272)	0	0	0
2020/07/16	R209	06/05/2021	12.22	Put	Bond Future	3,553.1100	3.5531	3,550.7600	3.5508	(0.066)	0	0	0
2020/07/16	R209	06/05/2021	12.24	Call	Bond Future	7,000.3900	7.0004	6,981.3800	6.9814	(0.272)	0	0	0
2020/07/16	R209	06/05/2021	12.24	Put	Bond Future	3,519.9000	3.5199	3,517.5100	3.5175	(0.068)	0	0	0
2020/07/16	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R209	05/08/2021			Bond Future	11.7439	64.2760	11.7473	64.2592	0.029	0.0000	0.0000	0
2020/07/16	R209	05/08/2021	11.80	Call	Bond Future	273.9100	0.2739	257.1700	0.2572	(6.111)	0	0	0
2020/07/16	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R209	05/08/2021	11.81	Call	Bond Future	322.5400	0.3225	305.8000	0.3058	(5.190)	0	0	0
2020/07/16	R209	05/08/2021	11.79	Call	Bond Future	225.2200	0.2252	208.4800	0.2085	(7.433)	0	0	0
2020/07/16	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R210	06/08/2020			Bond Future	182.1286	182.1286	182.0996	182.0996	(0.016)	0.0000	0.0000	1,929
2020/07/16	R210	05/11/2020			Bond Future	181.4035	181.4035	181.3732	181.3732	(0.017)	0.0000	0.0000	644
2020/07/16	R210	04/02/2021			Bond Future	183.5473	183.5473	183.5157	183.5157	(0.017)	0.0000	0.0000	0
2020/07/16	R210	06/05/2021			Bond Future	183.0526	183.0526	183.0203	183.0203	(0.018)	0.0000	0.0000	0
2020/07/16	R210	05/08/2021			Bond Future	185.1217	185.1217	185.0892	185.0892	(0.018)	0.0000	0.0000	0
2020/07/16	R212	06/08/2020			Bond Future	165.4974	165.4974	165.4570	165.4570	(0.024)	0.0000	0.0000	7,008
2020/07/16	R212	05/11/2020			Bond Future	167.2691	167.2691	167.2274	167.2274	(0.025)	0.0000	0.0000	1,526
2020/07/16	R212	04/02/2021			Bond Future	166.9510	166.9510	166.9079	166.9079	(0.026)	0.0000	0.0000	0
2020/07/16	R212	06/05/2021			Bond Future	168.9662	168.9662	168.9221	168.9221	(0.026)	0.0000	0.0000	0
2020/07/16	R212	05/08/2021			Bond Future	168.5490	168.5490	168.5047	168.5047	(0.026)	0.0000	0.0000	0
2020/07/16	R213	06/08/2020	9.31	Call	Bond Future	296.2800	0.2963	279.4800	0.2795	(5.670)	0	0	0
2020/07/16	R213	06/08/2020			Bond Future	9.8618	84.6228	9.8595	84.6355	(0.023)	0.0000	0.0000	16,139
2020/07/16	R213	06/08/2020	9.29	Call	Bond Future	276.1800	0.2762	259.9700	0.2600	(5.869)	0	0	0
2020/07/16	R213	06/08/2020	9.29	Put	Bond Future	3,592.3400	3.5923	3,563.4200	3.5634	(0.805)	0	0	0
2020/07/16	R213	06/08/2020	9.31	Put	Bond Future	3,493.4800	3.4935	3,463.9700	3.4640	(0.845)	0	0	0
2020/07/16	R213	06/08/2020	9.30	Call	Bond Future	286.1000	0.2861	269.5900	0.2696	(5.771)	0	0	0
2020/07/16	R213	06/08/2020	9.30	Put	Bond Future	3,542.7500	3.5427	3,513.5300	3.5135	(0.825)	0	0	0
2020/07/16	R213	05/11/2020	9.60	Put	Bond Future	4,928.4500	4.9285	4,906.2800	4.9063	(0.450)	0	0	0
2020/07/16	R213	05/11/2020	9.59	Call	Bond Future	2,309.5500	2.3096	2,299.8300	2.2998	(0.421)	0	0	0
2020/07/16	R213	05/11/2020			Bond Future	10.0635	81.9794	10.0613	81.9918	(0.023)	0.0000	0.0000	0
2020/07/16	R213	05/11/2020	9.60	Call	Bond Future	2,331.5000	2.3315	2,321.7800	2.3218	(0.417)	0	0	0
2020/07/16	R213	05/11/2020	9.59	Put	Bond Future	4,963.7300	4.9637	4,941.5600	4.9416	(0.447)	0	0	0
2020/07/16	R213	05/11/2020	9.61	Call	Bond Future	2,353.5700	2.3536	2,343.8500	2.3438	(0.413)	0	0	0
2020/07/16	R213	05/11/2020	9.61	Put	Bond Future	4,893.3400	4.8933	4,871.1700	4.8712	(0.453)	0	0	0
2020/07/16	R213	04/02/2021	9.40	Call	Bond Future	2,447.1100	2.4471	2,441.5300	2.4415	(0.228)	0	0	0
2020/07/16	R213	04/02/2021	9.39	Put	Bond Future	7,290.5900	7.2906	7,272.8600	7.2729	(0.243)	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
2020/07/16	R213	04/02/2021			Bond Future	10.2681	82.9286	10.2658	82.9408	(0.022)	0.0000	0.0000	0
2020/07/16	R213	04/02/2021	9.41	Call	Bond Future	2,466.1200	2.4661	2,460.5400	2.4605	(0.226)	0	0	0
2020/07/16	R213	04/02/2021	9.41	Put	Bond Future	7,213.5200	7.2135	7,195.8000	7.1958	(0.246)	0	0	0
2020/07/16	R213	04/02/2021	9.40	Put	Bond Future	7,251.9800	7.2520	7,234.2600	7.2343	(0.244)	0	0	0
2020/07/16	R213	04/02/2021	9.39	Call	Bond Future	2,428.1900	2.4282	2,422.6000	2.4226	(0.230)	0	0	0
2020/07/16	R213	06/05/2021	11.91	Put	Bond Future	2,040.2900	2.0403	2,030.4900	2.0305	(0.480)	0	0	0
2020/07/16	R213	06/05/2021			Bond Future	10.4726	80.3784	10.4702	80.3905	(0.022)	0.0000	0.0000	0
2020/07/16	R213	06/05/2021	11.90	Call	Bond Future	9,006.3700	9.0064	9,008.6500	9.0087	0.025	0	0	0
2020/07/16	R213	06/05/2021	11.90	Put	Bond Future	2,054.2700	2.0543	2,044.4400	2.0444	(0.479)	0	0	0
2020/07/16	R213	06/05/2021	11.91	Call	Bond Future	9,038.1700	9.0382	9,040.4800	9.0405	0.026	0	0	0
2020/07/16	R213	06/05/2021	11.89	Call	Bond Future	8,974.6100	8.9746	8,976.8500	8.9768	0.025	0	0	0
2020/07/16	R213	06/05/2021	11.89	Put	Bond Future	2,068.3300	2.0683	2,058.4600	2.0585	(0.477)	0	0	0
2020/07/16	R213	05/08/2021	10.85	Call	Bond Future	710.3600	0.7104	722.7400	0.7227	1.743	0	0	0
2020/07/16	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R213	05/08/2021			Bond Future	10.7074	81.2673	10.7049	81.2797	(0.023)	0.0000	0.0000	0
2020/07/16	R213	05/08/2021	10.86	Call	Bond Future	759.8600	0.7599	772.2400	0.7722	1.629	0	0	0
2020/07/16	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R213	05/08/2021	10.84	Call	Bond Future	660.8200	0.6608	673.2000	0.6732	1.873	0	0	0
2020/07/16	R214	06/08/2020	9.98	Put	Bond Future	7,404.4600	7.4045	7,468.9900	7.4690	0.872	0	0	0
2020/07/16	R214	06/08/2020	9.97	Call	Bond Future	34.2300	0.0342	27.9300	0.0279	(18.405)	0	0	0
2020/07/16	R214	06/08/2020			Bond Future	11.2055	65.3825	11.2185	65.3114	0.115	0.0000	0.0000	19,898
2020/07/16	R214	06/08/2020	9.98	Call	Bond Future	35.7500	0.0358	29.2300	0.0292	(18.238)	0	0	0
2020/07/16	R214	06/08/2020	9.97	Put	Bond Future	7,468.6600	7.4687	7,533.4100	7.5334	0.867	0	0	0
2020/07/16	R214	06/08/2020	9.99	Call	Bond Future	37.3300	0.0373	30.5800	0.0306	(18.082)	0	0	0
2020/07/16	R214	06/08/2020	9.99	Put	Bond Future	7,340.4200	7.3404	7,404.7200	7.4047	0.876	0	0	0
2020/07/16	R214	05/11/2020	10.26	Put	Bond Future	8,111.3500	8.1113	8,149.8000	8.1498	0.474	0	0	0
2020/07/16	R214	05/11/2020			Bond Future	11.4012	62.7899	11.4147	62.7177	0.118	0.0000	0.0000	100
2020/07/16	R214	05/11/2020	10.25	Call	Bond Future	1,472.7200	1.4727	1,439.2200	1.4392	(2.275)	0	0	0
2020/07/16	R214	05/11/2020	10.25	Put	Bond Future	8,160.0100	8.1600	8,198.6600	8.1987	0.474	0	0	0
2020/07/16	R214	05/11/2020	10.26	Call	Bond Future	1,487.0500	1.4871	1,453.3500	1.4534	(2.266)	0	0	0
2020/07/16	R214	05/11/2020	10.24	Call	Bond Future	1,458.4800	1.4585	1,425.1800	1.4252	(2.283)	0	0	0
2020/07/16	R214	05/11/2020	10.24	Put	Bond Future	8,208.8600	8.2089	8,247.7100	8.2477	0.473	0	0	0
2020/07/16	R214	04/02/2021	10.33	Call	Bond Future	2,196.4200	2.1964	2,163.1100	2.1631	(1.517)	0	0	0
2020/07/16	R214	04/02/2021			Bond Future	11.6001	63.5170	11.6142	63.4437	0.122	0.0000	0.0000	0
2020/07/16	R214	04/02/2021	10.31	Call	Bond Future	2,165.2500	2.1653	2,132.2200	2.1322	(1.525)	0	0	0
2020/07/16	R214	04/02/2021	10.31	Put	Bond Future	9,517.3400	9.5173	9,557.6100	9.5576	0.423	0	0	0
2020/07/16	R214	04/02/2021	10.33	Put	Bond Future	9,423.8900	9.4239	9,463.8800	9.4639	0.424	0	0	0
2020/07/16	R214	04/02/2021	10.32	Call	Bond Future	2,180.8000	2.1808	2,147.6300	2.1476	(1.521)	0	0	0
2020/07/16	R214	04/02/2021	10.32	Put	Bond Future	9,470.5400	9.4705	9,510.6700	9.5107	0.424	0	0	0
2020/07/16	R214	06/05/2021	12.26	Call	Bond Future	6,372.7700	6.3728	6,318.8100	6.3188	(0.847)	0	0	0
2020/07/16	R214	06/05/2021	12.25	Put	Bond Future	4,120.4200	4.1204	4,140.8800	4.1409	0.497	0	0	0
2020/07/16	R214	06/05/2021			Bond Future	11.7966	60.9894	11.8113	60.9151	0.125	0.0000	0.0000	0
2020/07/16	R214	06/05/2021	12.27	Call	Bond Future	6,401.3600	6.4014	6,347.3000	6.3473	(0.845)	0	0	0
2020/07/16	R214	06/05/2021	12.27	Put	Bond Future	4,082.8400	4.0828	4,103.1000	4.1031	0.496	0	0	0
2020/07/16	R214	06/05/2021	12.26	Put	Bond Future	4,101.6900	4.1017	4,122.0500	4.1220	0.496	0	0	0
2020/07/16	R214	06/05/2021	12.25	Call	Bond Future	6,343.9900	6.3440	6,290.1300	6.2901	(0.849)	0	0	0

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2020/07/16	R214	05/08/2021	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R214	05/08/2021			Bond Future	12.0171	61.6637	12.0324	61.5887	0.127	0.0000	0.0000	0
2020/07/16	R214	05/08/2021	12.01	Put	Bond Future	34.8500	0.0348	109.9000	0.1099	215.352	0	0	0
2020/07/16	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	11.8000	0.0118	100.000	0	0	0
2020/07/16	R214	05/08/2021	12.02	Call	Bond Future	14.2300	0.0142	0.0000	0.0000	(100.000)	0	0	0
2020/07/16	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	60.8200	0.0608	100.000	0	0	0
2020/07/16	R214	05/08/2021	12.03	Call	Bond Future	63.2500	0.0633	0.0000	0.0000	(100.000)	0	0	0
2020/07/16	R248	06/08/2020	10.20	Call	Bond Future	14.3300	0.0143	11.4400	0.0114	(20.167)	0	0	0
2020/07/16	R248	06/08/2020	11.80	Call	Bond Future	2,357.6700	2.3577	2,287.2500	2.2872	(2.987)	0	0	470
2020/07/16	R248	06/08/2020	12.75	Call	Bond Future	6,763.1000	6.7631	6,700.0800	6.7001	(0.932)	0	0	814
2020/07/16	R248	06/08/2020	10.35	Call	Bond Future	29.5000	0.0295	24.3100	0.0243	(17.593)	0	0	640
2020/07/16	R248	06/08/2020	11.85	Put	Bond Future	1,251.6500	1.2517	1,230.0000	1.2300	(1.730)	0	0	0
2020/07/16	R248	06/08/2020	9.00	Put	Bond Future	21,237.2200	21.2372	21,286.6900	21.2867	0.233	0	0	0
2020/07/16	R248	06/08/2020			Bond Future	11.6459	80.1474	11.6536	80.0979	0.066	0.0000	0.0000	112,720
2020/07/16	R248	06/08/2020	10.18	Call	Bond Future	12.9500	0.0129	10.3000	0.0103	(20.463)	0	0	0
2020/07/16	R248	06/08/2020	10.18	Put	Bond Future	10,644.9400	10.6449	10,691.7600	10.6918	0.440	0	0	0
2020/07/16	R248	06/08/2020	10.35	Put	Bond Future	9,297.4100	9.2974	9,341.6900	9.3417	0.476	0	0	0
2020/07/16	R248	06/08/2020	11.85	Call	Bond Future	2,548.5300	2.5485	2,477.4100	2.4774	(2.791)	0	0	0
2020/07/16	R248	06/08/2020	11.15	Put	Bond Future	3,906.8600	3.9069	3,914.6000	3.9146	0.198	0	0	0
2020/07/16	R248	06/08/2020	11.15	Call	Bond Future	581.2000	0.5812	539.4700	0.5395	(7.180)	0	0	0
2020/07/16	R248	06/08/2020	10.85	Put	Bond Future	5,686.4800	5.6865	5,712.8300	5.7128	0.463	0	0	0
2020/07/16	R248	06/08/2020	10.85	Call	Bond Future	220.5200	0.2205	197.4000	0.1974	(10.484)	0	0	640
2020/07/16	R248	06/08/2020	9.25	Put	Bond Future	18,811.2900	18.8113	18,860.7500	18.8608	0.263	0	0	0
2020/07/16	R248	06/08/2020	9.25	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	20,640
2020/07/16	R248	06/08/2020	10.20	Put	Bond Future	10,483.8800	10.4839	10,530.4600	10.5305	0.444	0	0	0
2020/07/16	R248	06/08/2020	11.80	Put	Bond Future	1,374.7800	1.3748	1,353.8300	1.3538	(1.524)	0	0	0
2020/07/16	R248	06/08/2020	12.75	Put	Bond Future	197.6500	0.1977	184.1000	0.1841	(6.856)	0	0	0
2020/07/16	R248	06/08/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/16	R248	06/08/2020	10.19	Call	Bond Future	13.6200	0.0136	10.8500	0.0108	(20.338)	0	0	0
2020/07/16	R248	06/08/2020	10.19	Put	Bond Future	10,564.3300	10.5643	10,611.0300	10.6110	0.442	0	0	0
2020/07/16	R248	06/08/2020	12.25	Put	Bond Future	566.5200	0.5665	545.4300	0.5454	(3.723)	0	0	0
2020/07/16	R248	06/08/2020	12.25	Call	Bond Future	4,292.0500	4.2920	4,221.4900	4.2215	(1.644)	0	0	814
2020/07/16	R248	06/08/2020	11.10	Put	Bond Future	4,177.1400	4.1771	4,188.1400	4.1881	0.263	0	0	0
2020/07/16	R248	06/08/2020	11.10	Call	Bond Future	501.7400	0.5017	463.2700	0.4633	(7.667)	0	0	470
2020/07/16	R248	05/11/2020	10.02	Put	Bond Future	14,032.5400	14.0325	14,065.5400	14.0655	0.235	0	0	0
2020/07/16	R248	05/11/2020	10.03	Call	Bond Future	722.6900	0.7227	705.1200	0.7051	(2.431)	0	0	0
2020/07/16	R248	05/11/2020			Bond Future	11.8627	76.5751	11.8708	76.5247	0.068	0.0000	0.0000	250
2020/07/16	R248	05/11/2020	11.00	Put	Bond Future	7,935.9700	7.9360	7,952.4800	7.9525	0.208	0	0	0
2020/07/16	R248	05/11/2020	11.00	Call	Bond Future	2,178.2300	2.1782	2,144.3200	2.1443	(1.557)	0	0	950
2020/07/16	R248	05/11/2020	10.00	Put	Bond Future	14,181.3200	14.1813	14,214.6200	14.2146	0.235	0	0	0
2020/07/16	R248	05/11/2020	10.00	Call	Bond Future	695.0600	0.6951	677.9400	0.6779	(2.463)	0	0	950
2020/07/16	R248	05/11/2020	10.04	Call	Bond Future	732.0800	0.7321	714.3600	0.7144	(2.421)	0	0	0
2020/07/16	R248	05/11/2020	10.04	Put	Bond Future	13,884.6600	13.8847	13,917.3600	13.9174	0.236	0	0	0
2020/07/16	R248	05/11/2020	10.02	Call	Bond Future	713.3900	0.7134	695.9700	0.6960	(2.442)	0	0	0
2020/07/16	R248	05/11/2020	10.03	Put	Bond Future	13,958.4800	13.9585	13,991.3300	13.9913	0.235	0	0	0
2020/07/16	R248	04/02/2021	10.46	Call	Bond Future	1,882.0700	1.8821	1,858.5600	1.8586	(1.249)	0	0	0
2020/07/16	R248	04/02/2021	10.47	Put	Bond Future	12,951.8000	12.9518	12,979.5700	12.9796	0.214	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
2020/07/16	R248	04/02/2021			Bond Future	12.0849	77.4620	12.0935	77.4106	0.071	0.0000	0.0000	0
2020/07/16	R248	04/02/2021	10.46	Put	Bond Future	13,013.9000	13.0139	13,041.7900	13.0418	0.214	0	0	0
2020/07/16	R248	04/02/2021	10.47	Call	Bond Future	1,897.4900	1.8975	1,873.8600	1.8739	(1.245)	0	0	0
2020/07/16	R248	04/02/2021	10.48	Call	Bond Future	1,912.9800	1.9130	1,889.2300	1.8892	(1.242)	0	0	0
2020/07/16	R248	04/02/2021	10.48	Put	Bond Future	12,889.9000	12.8899	12,917.5500	12.9176	0.215	0	0	0
2020/07/16	R248	06/05/2021	12.36	Call	Bond Future	6,089.9900	6.0900	6,051.3700	6.0514	(0.634)	0	0	0
2020/07/16	R248	06/05/2021			Bond Future	12.3055	73.9643	12.3144	73.9121	0.073	0.0000	0.0000	0
2020/07/16	R248	06/05/2021	12.34	Call	Bond Future	6,030.5400	6.0305	5,992.0800	5.9921	(0.638)	0	0	0
2020/07/16	R248	06/05/2021	12.34	Put	Bond Future	5,829.2400	5.8292	5,842.9800	5.8430	0.236	0	0	0
2020/07/16	R248	06/05/2021	12.36	Put	Bond Future	5,772.6000	5.7726	5,786.1800	5.7862	0.235	0	0	0
2020/07/16	R248	06/05/2021	12.35	Call	Bond Future	6,060.2400	6.0602	6,021.7000	6.0217	(0.636)	0	0	0
2020/07/16	R248	06/05/2021	12.35	Put	Bond Future	5,800.8500	5.8009	5,814.5100	5.8145	0.235	0	0	0
2020/07/16	R248	05/08/2021	12.51	Put	Bond Future	246.9300	0.2469	299.5700	0.2996	21.318	0	0	0
2020/07/16	R248	05/08/2021			Bond Future	12.5537	74.7819	12.5631	74.7292	0.074	0.0000	0.0000	0
2020/07/16	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/16	R248	05/08/2021	12.50	Put	Bond Future	303.6600	0.3037	356.3000	0.3563	17.335	0	0	0
2020/07/16	R248	05/08/2021	12.52	Put	Bond Future	190.2900	0.1903	242.9300	0.2429	27.663	0	0	0
2020/07/16	R248	05/08/2021	12.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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