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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2020 TO 22/07/2020

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
2020/07/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	2025	06/08/2020		Bond Future	137.4020	137.4020	137.4475	137.4475	0.033	0.0000	0.0000	6,043
2020/07/22	2025	05/11/2020		Bond Future	138.8594	138.8594	138.9028	138.9028	0.031	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
2020/07/22	2025	04/02/2021			Bond Future	138.9595	138.9595	139.0017	139.0017	0.030	0.0000	0.0000	0
2020/07/22	2025	06/05/2021			Bond Future	140.5949	140.5949	140.6368	140.6368	0.030	0.0000	0.0000	0
2020/07/22	2025	05/08/2021			Bond Future	140.6307	140.6307	140.6737	140.6737	0.031	0.0000	0.0000	0
2020/07/22	2029	06/08/2020			Bond Future	97.8022	97.8022	97.8318	97.8318	0.030	0.0000	0.0000	4,982
2020/07/22	2029	05/11/2020			Bond Future	97.7166	97.7166	97.7447	97.7447	0.029	0.0000	0.0000	1,206
2020/07/22	2029	04/02/2021			Bond Future	98.8469	98.8469	98.8740	98.8740	0.027	0.0000	0.0000	0
2020/07/22	2029	06/05/2021			Bond Future	98.8727	98.8727	98.8996	98.8996	0.027	0.0000	0.0000	0
2020/07/22	2029	05/08/2021			Bond Future	99.9719	99.9719	99.9995	99.9995	0.028	0.0000	0.0000	0
2020/07/22	2030	06/08/2020	9.11	Call	Bond Future	588.6800	0.5887	816.0000	0.8160	38.615	0	0	0
2020/07/22	2030	06/08/2020	9.95	Put	Bond Future	163.8600	0.1639	99.0600	0.0991	(39.546)	0	0	5,850
2020/07/22	2030	06/08/2020	10.40	Put	Bond Future	28.0000	0.0280	13.1500	0.0131	(53.036)	0	0	0
2020/07/22	2030	06/08/2020	11.25	Call	Bond Future	10,384.6600	10.3847	11,046.6500	11.0466	6.375	0	0	0
2020/07/22	2030	06/08/2020	10.00	Call	Bond Future	3,940.9700	3.9410	4,548.0900	4.5481	15.405	0	0	470
2020/07/22	2030	06/08/2020	10.05	Put	Bond Future	113.1300	0.1131	66.4300	0.0664	(41.280)	0	0	0
2020/07/22	2030	06/08/2020	10.70	Call	Bond Future	7,579.0900	7.5791	8,237.1800	8.2372	8.683	0	0	470
2020/07/22	2030	06/08/2020	9.75	Put	Bond Future	328.9700	0.3290	210.3100	0.2103	(36.070)	0	0	0
2020/07/22	2030	06/08/2020	9.42	Call	Bond Future	1,414.3800	1.4144	1,806.9900	1.8070	27.758	0	0	0
2020/07/22	2030	06/08/2020			Bond Future	9.3322	91.9996	9.2197	92.6617	(1.206)	0.0000	0.0000	106,732
2020/07/22	2030	06/08/2020	9.09	Call	Bond Future	550.2000	0.5502	767.6900	0.7677	39.529	0	0	0
2020/07/22	2030	06/08/2020	9.09	Put	Bond Future	1,983.3600	1.9834	1,538.7100	1.5387	(22.419)	0	0	0
2020/07/22	2030	06/08/2020	10.40	Call	Bond Future	6,012.5500	6.0125	6,659.8400	6.6598	10.766	0	0	0
2020/07/22	2030	06/08/2020	10.70	Put	Bond Future	6.3300	0.0063	2.2800	0.0023	(63.981)	0	0	0
2020/07/22	2030	06/08/2020	9.05	Put	Bond Future	2,151.2200	2.1512	1,687.2300	1.6872	(21.569)	0	0	0
2020/07/22	2030	06/08/2020	9.05	Call	Bond Future	478.5600	0.4786	676.7100	0.6767	41.405	0	0	450
2020/07/22	2030	06/08/2020	8.36	Put	Bond Future	5,949.3900	5.9494	5,297.2200	5.2972	(10.962)	0	0	0
2020/07/22	2030	06/08/2020	8.36	Call	Bond Future	16.1300	0.0161	26.1000	0.0261	61.810	0	0	800
2020/07/22	2030	06/08/2020	8.86	Put	Bond Future	3,047.6500	3.0476	2,500.4200	2.5004	(17.956)	0	0	0
2020/07/22	2030	06/08/2020	8.86	Call	Bond Future	226.3300	0.2263	341.2400	0.3412	50.771	0	0	800
2020/07/22	2030	06/08/2020	9.11	Put	Bond Future	1,902.3900	1.9024	1,467.5700	1.4676	(22.857)	0	0	0
2020/07/22	2030	06/08/2020	9.95	Call	Bond Future	3,690.9600	3.6910	4,288.3000	4.2883	16.184	0	0	0
2020/07/22	2030	06/08/2020	11.25	Put	Bond Future	0.2000	0.0002	0.0500	0.0001	(75.000)	0	0	0
2020/07/22	2030	06/08/2020	10.21	Put	Bond Future	60.9200	0.0609	34.0800	0.0341	(44.058)	0	0	0
2020/07/22	2030	06/08/2020	10.00	Put	Bond Future	136.2700	0.1363	81.2500	0.0813	(40.376)	0	0	0
2020/07/22	2030	06/08/2020	10.75	Call	Bond Future	7,838.4200	7.8384	8,497.4500	8.4975	8.408	0	0	0
2020/07/22	2030	06/08/2020	10.05	Call	Bond Future	4,194.2800	4.1943	4,809.7200	4.8097	14.673	0	0	0
2020/07/22	2030	06/08/2020	9.75	Call	Bond Future	2,734.0500	2.7340	3,277.5300	3.2775	19.878	0	0	450
2020/07/22	2030	06/08/2020	9.42	Put	Bond Future	901.9800	0.9020	632.4500	0.6324	(29.882)	0	0	800
2020/07/22	2030	06/08/2020	9.10	Call	Bond Future	569.2500	0.5692	791.6000	0.7916	39.060	0	0	0
2020/07/22	2030	06/08/2020	9.10	Put	Bond Future	1,942.6600	1.9427	1,502.8700	1.5029	(22.639)	0	0	0
2020/07/22	2030	06/08/2020	11.47	Call	Bond Future	11,474.1200	11.4741	12,136.2300	12.1362	5.770	0	0	0
2020/07/22	2030	06/08/2020	11.47	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	622
2020/07/22	2030	06/08/2020	10.21	Call	Bond Future	5,019.0500	5.0190	5,654.3500	5.6543	12.658	0	0	622
2020/07/22	2030	06/08/2020	10.87	Call	Bond Future	8,457.8100	8.4578	9,118.3500	9.1184	7.810	0	0	0
2020/07/22	2030	06/08/2020	10.87	Put	Bond Future	2.3600	0.0024	0.7600	0.0008	(67.797)	0	0	622
2020/07/22	2030	06/08/2020	10.75	Put	Bond Future	4.7700	0.0048	1.6600	0.0017	(65.199)	0	0	0
2020/07/22	2030	06/08/2020	9.20	Put	Bond Future	1,562.8100	1.5628	1,173.7900	1.1738	(24.892)	0	0	2,500

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2020/07/22	2030	06/08/2020	9.20	Call	Bond Future	784.1500	0.7842	1,057.2700	1.0573	34.830	0	0	423
2020/07/22	2030	06/08/2020	8.50	Put	Bond Future	5,085.4100	5.0854	4,446.2600	4.4463	(12.568)	0	0	0
2020/07/22	2030	06/08/2020	8.50	Call	Bond Future	36.7400	0.0367	59.7300	0.0597	62.575	0	0	423
2020/07/22	2030	05/11/2020	9.99	Put	Bond Future	2,203.7800	2.2038	1,986.2800	1.9863	(9.869)	0	0	5,000
2020/07/22	2030	05/11/2020	8.10	Put	Bond Future	9,278.6000	9.2786	8,703.0100	8.7030	(6.203)	0	0	0
2020/07/22	2030	05/11/2020	8.73	Call	Bond Future	1,469.8400	1.4698	1,669.6800	1.6697	13.596	0	0	3,000
2020/07/22	2030	05/11/2020	10.06	Put	Bond Future	2,069.1600	2.0692	1,865.5200	1.8655	(9.842)	0	0	1,000
2020/07/22	2030	05/11/2020	9.39	Put	Bond Future	3,721.5400	3.7215	3,381.4800	3.3815	(9.138)	0	0	0
2020/07/22	2030	05/11/2020	9.38	Call	Bond Future	2,905.2900	2.9053	3,230.6800	3.2307	11.200	0	0	0
2020/07/22	2030	05/11/2020			Bond Future	9.5282	92.9527	9.4113	93.6200	(1.228)	0.0000	0.0000	6,950
2020/07/22	2030	05/11/2020	9.99	Call	Bond Future	4,776.9300	4.7769	5,226.7300	5.2267	9.416	0	0	0
2020/07/22	2030	05/11/2020	8.85	Put	Bond Future	5,646.6100	5.6466	5,204.9900	5.2050	(7.821)	0	0	0
2020/07/22	2030	05/11/2020	8.85	Call	Bond Future	1,686.5900	1.6866	1,912.2700	1.9123	13.381	0	0	3,000
2020/07/22	2030	05/11/2020	9.61	Call	Bond Future	3,555.9800	3.5560	3,923.0900	3.9231	10.324	0	0	0
2020/07/22	2030	05/11/2020	9.61	Put	Bond Future	3,093.2900	3.0933	2,793.1000	2.7931	(9.705)	0	0	3,000
2020/07/22	2030	05/11/2020	8.34	Put	Bond Future	8,010.7200	8.0107	7,463.5400	7.4635	(6.831)	0	0	0
2020/07/22	2030	05/11/2020	8.34	Call	Bond Future	924.1800	0.9242	1,044.3000	1.0443	12.997	0	0	1,000
2020/07/22	2030	05/11/2020	9.04	Put	Bond Future	4,903.5000	4.9035	4,500.8900	4.5009	(8.211)	0	0	0
2020/07/22	2030	05/11/2020	9.04	Call	Bond Future	2,075.1200	2.0751	2,339.8100	2.3398	12.755	0	0	1,000
2020/07/22	2030	05/11/2020	8.36	Put	Bond Future	7,909.2100	7.9092	7,364.6200	7.3646	(6.886)	0	0	0
2020/07/22	2030	05/11/2020	9.86	Put	Bond Future	2,480.9700	2.4810	2,233.8200	2.2338	(9.962)	0	0	14,160
2020/07/22	2030	05/11/2020	8.10	Call	Bond Future	674.5800	0.6746	766.2900	0.7663	13.595	0	0	3,000
2020/07/22	2030	05/11/2020	8.73	Put	Bond Future	6,153.7400	6.1537	5,686.2800	5.6863	(7.596)	0	0	0
2020/07/22	2030	05/11/2020	9.23	Put	Bond Future	4,232.5700	4.2326	3,865.1300	3.8651	(8.681)	0	0	0
2020/07/22	2030	05/11/2020	10.06	Call	Bond Future	5,024.0100	5.0240	5,487.6700	5.4877	9.229	0	0	0
2020/07/22	2030	05/11/2020	10.37	Put	Bond Future	1,562.2200	1.5622	1,410.5300	1.4105	(9.710)	0	0	15,414
2020/07/22	2030	05/11/2020	9.39	Call	Bond Future	2,932.1500	2.9321	3,259.3900	3.2594	11.160	0	0	0
2020/07/22	2030	05/11/2020	9.38	Put	Bond Future	3,752.1300	3.7521	3,410.2200	3.4102	(9.112)	0	0	0
2020/07/22	2030	05/11/2020	9.65	Call	Bond Future	0.0000	0.0000	4,050.7700	4.0508	100.000	0	0	0
2020/07/22	2030	05/11/2020	9.65	Put	Bond Future	0.0000	0.0000	2,695.5400	2.6955	100.000	0	0	2,500
2020/07/22	2030	05/11/2020	8.36	Call	Bond Future	947.7700	0.9478	1,070.4800	1.0705	12.947	0	0	14,160
2020/07/22	2030	05/11/2020	8.86	Put	Bond Future	5,605.8200	5.6058	5,166.1600	5.1662	(7.843)	0	0	0
2020/07/22	2030	05/11/2020	8.86	Call	Bond Future	1,705.8000	1.7058	1,933.4400	1.9334	13.345	0	0	14,160
2020/07/22	2030	05/11/2020	9.86	Call	Bond Future	4,339.4600	4.3395	4,759.6100	4.7596	9.682	0	0	0
2020/07/22	2030	05/11/2020	9.23	Call	Bond Future	2,518.3200	2.5183	2,818.1800	2.8182	11.907	0	0	3,000
2020/07/22	2030	05/11/2020	10.47	Call	Bond Future	6,574.3500	6.5743	7,103.2900	7.1033	8.046	0	0	0
2020/07/22	2030	05/11/2020	10.47	Put	Bond Future	1,426.8500	1.4269	1,288.4900	1.2885	(9.697)	0	0	3,000
2020/07/22	2030	05/11/2020	8.53	Put	Bond Future	7,073.2900	7.0733	6,554.8800	6.5549	(7.329)	0	0	0
2020/07/22	2030	05/11/2020	8.53	Call	Bond Future	1,166.9200	1.1669	1,315.8100	1.3158	12.759	0	0	15,414
2020/07/22	2030	05/11/2020	9.03	Put	Bond Future	4,940.6700	4.9407	4,536.2200	4.5362	(8.186)	0	0	0
2020/07/22	2030	05/11/2020	9.03	Call	Bond Future	2,053.1700	2.0532	2,316.0200	2.3160	12.802	0	0	15,414
2020/07/22	2030	05/11/2020	10.37	Call	Bond Future	6,181.6300	6.1816	6,697.2400	6.6972	8.341	0	0	0
2020/07/22	2030	05/11/2020	9.40	Call	Bond Future	2,959.1500	2.9592	3,288.0200	3.2880	11.114	0	0	0
2020/07/22	2030	05/11/2020	9.40	Put	Bond Future	3,691.1400	3.6911	3,352.7100	3.3527	(9.169)	0	0	0
2020/07/22	2030	04/02/2021	9.12	Call	Bond Future	2,748.8100	2.7488	3,026.4800	3.0265	10.101	0	0	1,000
2020/07/22	2030	04/02/2021	8.36	Call	Bond Future	1,466.8400	1.4668	1,613.6800	1.6137	10.011	0	0	800
2020/07/22	2030	04/02/2021	9.16	Call	Bond Future	2,836.2400	2.8362	3,120.3900	3.1204	10.019	0	0	0
2020/07/22	2030	04/02/2021	9.15	Put	Bond Future	6,070.3500	6.0703	5,679.1900	5.6792	(6.444)	0	0	0

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2020/07/22	2030	04/02/2021			Bond Future		9.7287	90.0008	9.6067	90.6744	0.0000	0.0000	0
2020/07/22	2030	04/02/2021	8.37	Put	Bond Future	9,371.5300		9.3715	8,845.8300	8.8458	0	0	0
2020/07/22	2030	04/02/2021	8.37	Call	Bond Future	1,480.0700		1.4801	1,628.0000	1.6280	0	0	1,000
2020/07/22	2030	04/02/2021	9.17	Call	Bond Future	2,858.2800		2.8583	3,144.1200	3.1441	0	0	0
2020/07/22	2030	04/02/2021	9.17	Put	Bond Future	5,999.2700		5.9993	5,611.4800	5.6115	0	0	0
2020/07/22	2030	04/02/2021	9.12	Put	Bond Future	6,177.8300		6.1778	5,781.8700	5.7819	0	0	0
2020/07/22	2030	04/02/2021	8.36	Put	Bond Future	9,419.6400		9.4196	8,892.8500	8.8928	0	0	0
2020/07/22	2030	04/02/2021	9.16	Put	Bond Future	6,034.7400		6.0347	5,645.2600	5.6453	0	0	0
2020/07/22	2030	04/02/2021	9.15	Call	Bond Future	2,814.2900		2.8143	3,096.7600	3.0968	0	0	0
2020/07/22	2030	04/02/2021	8.86	Put	Bond Future	7,183.9800		7.1840	6,731.0900	6.7311	0	0	0
2020/07/22	2030	04/02/2021	8.86	Call	Bond Future	2,238.3900		2.2384	2,459.1300	2.4591	0	0	800
2020/07/22	2030	04/02/2021	10.20	Call	Bond Future	5,670.9700		5.6710	6,115.4700	6.1155	0	0	0
2020/07/22	2030	04/02/2021	10.20	Put	Bond Future	3,127.5900		3.1276	2,898.4600	2.8985	0	0	1,800
2020/07/22	2030	06/05/2021	10.04	Put	Bond Future	4,241.7000		4.2417	3,915.0700	3.9151	0	0	0
2020/07/22	2030	06/05/2021	9.15	Call	Bond Future	2,589.5300		2.5895	2,827.9800	2.8280	0	0	0
2020/07/22	2030	06/05/2021	11.69	Call	Bond Future	10,182.8600		10.1829	10,708.8600	10.7089	0	0	0
2020/07/22	2030	06/05/2021	11.70	Put	Bond Future	1,464.1600		1.4642	1,310.1600	1.3102	0	0	0
2020/07/22	2030	06/05/2021			Bond Future	9.9404		91.0397	9.8131	91.7206	0.0000	0.0000	0
2020/07/22	2030	06/05/2021	10.74	Call	Bond Future	6,952.2400		6.9522	7,386.5300	7.3865	0	0	0
2020/07/22	2030	06/05/2021	10.74	Put	Bond Future	2,826.6600		2.8267	2,580.0800	2.5801	0	0	0
2020/07/22	2030	06/05/2021	7.97	Call	Bond Future	961.8000		0.9618	1,072.7000	1.0727	0	0	700
2020/07/22	2030	06/05/2021	9.92	Call	Bond Future	4,436.6200		4.4366	4,776.4200	4.7764	0	0	0
2020/07/22	2030	06/05/2021	10.04	Call	Bond Future	4,769.6600		4.7697	5,123.9000	5.1239	0	0	0
2020/07/22	2030	06/05/2021	9.15	Put	Bond Future	6,927.8300		6.9278	6,485.4100	6.4854	0	0	0
2020/07/22	2030	06/05/2021	11.69	Put	Bond Future	1,475.4600		1.4755	1,320.5900	1.3206	0	0	0
2020/07/22	2030	06/05/2021	11.70	Call	Bond Future	10,218.0400		10.2180	10,744.9100	10.7449	0	0	0
2020/07/22	2030	06/05/2021	7.97	Put	Bond Future	12,298.7700		12.2988	11,728.8000	11.7288	0	0	0
2020/07/22	2030	06/05/2021	9.92	Put	Bond Future	4,545.2600		4.5453	4,204.1900	4.2042	0	0	700
2020/07/22	2030	06/05/2021	9.22	Call	Bond Future	2,735.7500		2.7357	2,982.4800	2.9825	0	0	0
2020/07/22	2030	06/05/2021	9.22	Put	Bond Future	6,678.9300		6.6789	6,244.7900	6.2448	0	0	700
2020/07/22	2030	06/05/2021	11.71	Call	Bond Future	10,253.2400		10.2532	10,781.0000	10.7810	0	0	0
2020/07/22	2030	06/05/2021	11.71	Put	Bond Future	1,452.9200		1.4529	1,299.8100	1.2998	0	0	0
2020/07/22	2030	05/08/2021	10.41	Call	Bond Future	1,140.9500		1.1409	1,829.6300	1.8296	0	0	0
2020/07/22	2030	05/08/2021	10.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2020/07/22	2030	05/08/2021			Bond Future	10.1858		88.0245	10.0523	88.7132	0.0000	0.0000	0
2020/07/22	2030	05/08/2021	10.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2020/07/22	2030	05/08/2021	10.42	Call	Bond Future	1,191.4000		1.1914	1,880.0800	1.8801	0	0	0
2020/07/22	2030	05/08/2021	10.43	Call	Bond Future	1,241.8100		1.2418	1,930.4900	1.9305	0	0	0
2020/07/22	2030	05/08/2021	10.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2020/07/22	2032	06/08/2020	9.46	Put	Bond Future	5,360.8800		5.3609	4,532.4800	4.5325	0	0	0
2020/07/22	2032	06/08/2020	9.45	Call	Bond Future	55.8200		0.0558	98.2300	0.0982	0	0	0
2020/07/22	2032	06/08/2020	8.79	Put	Bond Future	9,845.8400		9.8458	8,974.1000	8.9741	0	0	0
2020/07/22	2032	06/08/2020	9.29	Put	Bond Future	6,449.5800		6.4496	5,596.6000	5.5966	0	0	0
2020/07/22	2032	06/08/2020			Bond Future	10.3018		89.2730	10.1584	90.1457	0.0000	0.0000	106,618
2020/07/22	2032	06/08/2020	9.91	Call	Bond Future	420.9200		0.4209	632.9500	0.6330	0	0	0
2020/07/22	2032	06/08/2020	9.91	Put	Bond Future	2,834.8100		2.8348	2,174.1400	2.1741	0	0	800
2020/07/22	2032	06/08/2020	9.46	Call	Bond Future	58.8000		0.0588	103.1000	0.1031	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
2020/07/22	2032	06/08/2020	9.45	Put	Bond Future	5,423.5300	5.4235	4,593.2400	4.5932	(15.309)	0	0	0
2020/07/22	2032	06/08/2020	8.79	Call	Bond Future	0.8600	0.0009	1.8200	0.0018	111.628	0	0	800
2020/07/22	2032	06/08/2020	9.29	Call	Bond Future	22.9500	0.0229	42.6700	0.0427	85.926	0	0	800
2020/07/22	2032	06/08/2020	9.47	Call	Bond Future	61.8900	0.0619	108.1700	0.1082	74.778	0	0	0
2020/07/22	2032	06/08/2020	9.47	Put	Bond Future	5,298.4000	5.2984	4,471.9800	4.4720	(15.598)	0	0	0
2020/07/22	2032	05/11/2020	9.61	Put	Bond Future	7,133.5300	7.1335	6,527.1300	6.5271	(8.501)	0	0	0
2020/07/22	2032	05/11/2020	10.99	Call	Bond Future	5,286.0500	5.2861	5,859.0000	5.8590	10.839	0	0	0
2020/07/22	2032	05/11/2020	9.44	Put	Bond Future	7,952.9100	7.9529	7,311.2500	7.3113	(8.068)	0	0	0
2020/07/22	2032	05/11/2020	11.08	Call	Bond Future	5,613.2000	5.6132	6,202.5200	6.2025	10.499	0	0	0
2020/07/22	2032	05/11/2020	9.77	Put	Bond Future	6,421.3500	6.4213	5,850.1300	5.8501	(8.896)	0	0	0
2020/07/22	2032	05/11/2020			Bond Future	10.5188	86.0537	10.3698	86.9337	(1.417)	0.0000	0.0000	450
2020/07/22	2032	05/11/2020	10.99	Put	Bond Future	2,583.8800	2.5839	2,276.7900	2.2768	(11.885)	0	0	3,000
2020/07/22	2032	05/11/2020	9.76	Call	Bond Future	1,849.9600	1.8500	2,156.5500	2.1566	16.573	0	0	0
2020/07/22	2032	05/11/2020	9.76	Put	Bond Future	6,464.2200	6.4642	5,890.7700	5.8908	(8.871)	0	0	0
2020/07/22	2032	05/11/2020	9.11	Call	Bond Future	876.5700	0.8766	1,054.6300	1.0546	20.313	0	0	3,000
2020/07/22	2032	05/11/2020	9.61	Call	Bond Future	1,566.8500	1.5669	1,840.4900	1.8405	17.464	0	0	3,000
2020/07/22	2032	05/11/2020	9.44	Call	Bond Future	1,290.1100	1.2901	1,528.4900	1.5285	18.477	0	0	1,000
2020/07/22	2032	05/11/2020	11.08	Put	Bond Future	2,408.4400	2.4084	2,117.7200	2.1177	(12.071)	0	0	1,000
2020/07/22	2032	05/11/2020	9.77	Call	Bond Future	1,870.0900	1.8701	2,178.9100	2.1789	16.514	0	0	0
2020/07/22	2032	05/11/2020	9.11	Put	Bond Future	9,719.0300	9.7190	9,017.0500	9.0171	(7.223)	0	0	0
2020/07/22	2032	05/11/2020	8.94	Put	Bond Future	10,700.1900	10.7002	9,970.9100	9.9709	(6.816)	0	0	0
2020/07/22	2032	05/11/2020	8.94	Call	Bond Future	707.4800	0.7075	858.2400	0.8582	21.309	0	0	1,000
2020/07/22	2032	05/11/2020	9.75	Call	Bond Future	1,830.1300	1.8301	2,134.3300	2.1343	16.622	0	0	0
2020/07/22	2032	05/11/2020	9.75	Put	Bond Future	6,507.4600	6.5075	5,931.6200	5.9316	(8.849)	0	0	0
2020/07/22	2032	04/02/2021	9.29	Call	Bond Future	1,669.4100	1.6694	1,923.7800	1.9238	15.237	0	0	800
2020/07/22	2032	04/02/2021	10.82	Put	Bond Future	4,590.9600	4.5910	4,215.9100	4.2159	(8.169)	0	0	800
2020/07/22	2032	04/02/2021	9.63	Call	Bond Future	2,194.5700	2.1946	2,503.4000	2.5034	14.072	0	0	0
2020/07/22	2032	04/02/2021			Bond Future	10.7378	87.0290	10.5827	87.9179	(1.445)	0.0000	0.0000	0
2020/07/22	2032	04/02/2021	8.79	Put	Bond Future	13,228.5300	13.2285	12,522.6700	12.5227	(5.336)	0	0	0
2020/07/22	2032	04/02/2021	8.79	Call	Bond Future	1,070.1100	1.0701	1,253.0800	1.2531	17.098	0	0	800
2020/07/22	2032	04/02/2021	9.61	Call	Bond Future	2,160.8800	2.1609	2,466.4100	2.4664	14.139	0	0	0
2020/07/22	2032	04/02/2021	9.61	Put	Bond Future	8,927.5300	8.9275	8,344.2300	8.3442	(6.534)	0	0	0
2020/07/22	2032	04/02/2021	9.29	Put	Bond Future	10,490.4400	10.4904	9,855.9800	9.8560	(6.048)	0	0	0
2020/07/22	2032	04/02/2021	10.82	Call	Bond Future	5,056.8200	5.0568	5,570.6000	5.5706	10.160	0	0	0
2020/07/22	2032	04/02/2021	9.63	Put	Bond Future	8,834.8800	8.8349	8,254.8800	8.2549	(6.565)	0	0	0
2020/07/22	2032	04/02/2021	9.62	Call	Bond Future	2,177.6800	2.1777	2,484.8600	2.4849	14.106	0	0	0
2020/07/22	2032	04/02/2021	9.62	Put	Bond Future	8,881.1300	8.8811	8,299.4800	8.2995	(6.549)	0	0	0
2020/07/22	2032	06/05/2021	12.57	Call	Bond Future	10,234.8100	10.2348	10,958.1200	10.9581	7.067	0	0	0
2020/07/22	2032	06/05/2021	12.12	Put	Bond Future	2,692.0600	2.6921	2,469.2400	2.4692	(8.277)	0	0	0
2020/07/22	2032	06/05/2021			Bond Future	10.9653	83.8871	10.8036	84.7857	(1.475)	0.0000	0.0000	0
2020/07/22	2032	06/05/2021	12.57	Put	Bond Future	1,996.3700	1.9964	1,821.1000	1.8211	(8.779)	0	0	736
2020/07/22	2032	06/05/2021	10.33	Put	Bond Future	6,986.8900	6.9869	6,510.6300	6.5106	(6.816)	0	0	0
2020/07/22	2032	06/05/2021	10.33	Call	Bond Future	3,378.2200	3.3782	3,800.5400	3.8005	12.501	0	0	736
2020/07/22	2032	06/05/2021	12.11	Call	Bond Future	8,706.9100	8.7069	9,381.5300	9.3815	7.748	0	0	0
2020/07/22	2032	06/05/2021	12.11	Put	Bond Future	2,709.4700	2.7095	2,485.5100	2.4855	(8.266)	0	0	0
2020/07/22	2032	06/05/2021	12.12	Call	Bond Future	8,739.2000	8.7392	9,414.9600	9.4150	7.733	0	0	0
2020/07/22	2032	06/05/2021	12.10	Call	Bond Future	8,674.6500	8.6747	9,348.1300	9.3481	7.764	0	0	0
2020/07/22	2032	06/05/2021	12.10	Put	Bond Future	2,726.9700	2.7270	2,501.8700	2.5019	(8.255)	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
2020/07/22	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	2032	05/08/2021			Bond Future	11.2190	84.7987	11.0501	85.7074	(1.506)	0.0000	0.0000	0
2020/07/22	2032	05/08/2021	11.36	Call	Bond Future	747.8700	0.7479	1,656.6200	1.6566	121.512	0	0	0
2020/07/22	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	2032	05/08/2021	11.37	Call	Bond Future	800.5600	0.8006	1,709.3100	1.7093	113.514	0	0	0
2020/07/22	2032	05/08/2021	11.35	Call	Bond Future	695.1300	0.6951	1,603.8800	1.6039	130.731	0	0	0
2020/07/22	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	2033	06/08/2020			Bond Future	92.4250	92.4250	92.4332	92.4332	0.009	0.0000	0.0000	12,378
2020/07/22	2033	05/11/2020			Bond Future	92.2085	92.2085	92.2150	92.2150	0.007	0.0000	0.0000	0
2020/07/22	2033	04/02/2021			Bond Future	93.2750	93.2750	93.2803	93.2803	0.006	0.0000	0.0000	0
2020/07/22	2033	06/05/2021			Bond Future	93.1585	93.1585	93.1635	93.1635	0.005	0.0000	0.0000	0
2020/07/22	2033	05/08/2021			Bond Future	94.1943	94.1943	94.1997	94.1997	0.006	0.0000	0.0000	0
2020/07/22	2037	06/08/2020	9.88	Put	Bond Future	10,091.9400	10.0919	8,859.8400	8.8598	(12.209)	0	0	0
2020/07/22	2037	06/08/2020			Bond Future	11.3775	79.0676	11.1786	80.3042	(1.748)	0.0000	0.0000	112,483
2020/07/22	2037	06/08/2020	9.87	Call	Bond Future	2.2000	0.0022	6.4000	0.0064	190.909	0	0	0
2020/07/22	2037	06/08/2020	9.87	Put	Bond Future	10,165.6100	10.1656	8,933.2500	8.9333	(12.123)	0	0	0
2020/07/22	2037	06/08/2020	9.88	Call	Bond Future	2.3500	0.0024	6.8100	0.0068	189.787	0	0	0
2020/07/22	2037	06/08/2020	9.86	Call	Bond Future	2.0600	0.0021	6.0200	0.0060	192.233	0	0	0
2020/07/22	2037	06/08/2020	9.86	Put	Bond Future	10,239.3700	10.2394	9,006.7700	9.0068	(12.038)	0	0	0
2020/07/22	2037	05/11/2020	10.18	Call	Bond Future	1,062.8900	1.0629	1,387.5200	1.3875	30.542	0	0	0
2020/07/22	2037	05/11/2020	10.17	Put	Bond Future	10,357.7700	10.3578	9,431.9100	9.4319	(8.939)	0	0	0
2020/07/22	2037	05/11/2020			Bond Future	11.6009	79.8868	11.3942	81.1347	(1.782)	0.0000	0.0000	276
2020/07/22	2037	05/11/2020	10.19	Call	Bond Future	1,075.0300	1.0750	1,402.2800	1.4023	30.441	0	0	0
2020/07/22	2037	05/11/2020	10.19	Put	Bond Future	10,240.4400	10.2404	9,319.8000	9.3198	(8.990)	0	0	0
2020/07/22	2037	05/11/2020	10.17	Call	Bond Future	1,050.8500	1.0508	1,372.8800	1.3729	30.645	0	0	0
2020/07/22	2037	05/11/2020	10.18	Put	Bond Future	10,299.0100	10.2990	9,375.7500	9.3758	(8.965)	0	0	0
2020/07/22	2037	04/02/2021	13.73	Call	Bond Future	11,612.4700	11.6125	12,687.7600	12.6878	9.260	0	0	0
2020/07/22	2037	04/02/2021	10.85	Call	Bond Future	2,831.2900	2.8313	3,388.1100	3.3881	19.667	0	0	0
2020/07/22	2037	04/02/2021	10.35	Call	Bond Future	1,954.3800	1.9544	2,394.3500	2.3944	22.512	0	0	0
2020/07/22	2037	04/02/2021	10.28	Put	Bond Future	11,695.9900	11.6960	10,859.2800	10.8593	(7.154)	0	0	0
2020/07/22	2037	04/02/2021	10.27	Call	Bond Future	1,836.1000	1.8361	2,258.1400	2.2581	22.986	0	0	0
2020/07/22	2037	04/02/2021			Bond Future	11.8314	76.5366	11.6161	77.7976	(1.820)	0.0000	0.0000	0
2020/07/22	2037	04/02/2021	11.97	Put	Bond Future	4,945.3500	4.9454	4,491.3800	4.4914	(9.180)	0	0	0
2020/07/22	2037	04/02/2021	11.97	Call	Bond Future	5,740.0700	5.7401	6,547.0800	6.5471	14.059	0	0	300
2020/07/22	2037	04/02/2021	9.65	Put	Bond Future	15,481.3500	15.4813	14,513.3100	14.5133	(6.253)	0	0	0
2020/07/22	2037	04/02/2021	9.65	Call	Bond Future	1,084.1600	1.0842	1,377.1000	1.3771	27.020	0	0	72
2020/07/22	2037	04/02/2021	11.90	Call	Bond Future	5,531.4500	5.5314	6,324.1900	6.3242	14.332	0	0	0
2020/07/22	2037	04/02/2021	13.73	Put	Bond Future	1,754.7100	1.7547	1,569.0200	1.5690	(10.582)	0	0	300
2020/07/22	2037	04/02/2021	10.85	Put	Bond Future	8,846.5400	8.8465	8,142.3800	8.1424	(7.960)	0	0	72
2020/07/22	2037	04/02/2021	10.35	Put	Bond Future	11,315.1300	11.3151	10,494.1200	10.4941	(7.256)	0	0	72
2020/07/22	2037	04/02/2021	10.28	Call	Bond Future	1,850.6100	1.8506	2,274.8800	2.2749	22.926	0	0	0
2020/07/22	2037	04/02/2021	10.27	Put	Bond Future	11,751.0500	11.7511	10,912.1100	10.9121	(7.139)	0	0	0
2020/07/22	2037	04/02/2021	11.90	Put	Bond Future	5,136.5900	5.1366	4,668.3500	4.6683	(9.116)	0	0	240
2020/07/22	2037	04/02/2021	10.48	Put	Bond Future	10,629.0100	10.6290	9,837.5800	9.8376	(7.446)	0	0	0
2020/07/22	2037	04/02/2021	10.48	Call	Bond Future	2,157.5000	2.1575	2,627.0500	2.6270	21.764	0	0	240
2020/07/22	2037	04/02/2021	10.29	Call	Bond Future	1,865.1900	1.8652	2,291.6900	2.2917	22.866	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
2020/07/22	2037	04/02/2021	10.29	Put	Bond Future	11,641.0900	11.6411	10,806.6100	10.8066	(7.168)	0	0	0
2020/07/22	2037	06/05/2021	12.42	Call	Bond Future	6,599.5100	6.5995	7,476.1900	7.4762	13.284	0	0	0
2020/07/22	2037	06/05/2021			Bond Future	12.0706	77.4205	11.8462	78.6955	(1.860)	0.0000	0.0000	0
2020/07/22	2037	06/05/2021	12.42	Put	Bond Future	4,679.3800	4.6794	4,281.0400	4.2810	(8.513)	0	0	0
2020/07/22	2037	06/05/2021	12.43	Call	Bond Future	6,630.6500	6.6307	7,509.0800	7.5091	13.248	0	0	0
2020/07/22	2037	06/05/2021	12.44	Put	Bond Future	4,634.0900	4.6341	4,239.2500	4.2393	(8.520)	0	0	0
2020/07/22	2037	06/05/2021	12.43	Put	Bond Future	4,656.6900	4.6567	4,260.1000	4.2601	(8.517)	0	0	0
2020/07/22	2037	06/05/2021	12.44	Call	Bond Future	6,661.8300	6.6618	7,542.0100	7.5420	13.212	0	0	0
2020/07/22	2037	05/08/2021	12.26	Put	Bond Future	438.5700	0.4386	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2037	05/08/2021	12.27	Call	Bond Future	0.0000	0.0000	905.3600	0.9054	100.000	0	0	0
2020/07/22	2037	05/08/2021	12.28	Call	Bond Future	0.0000	0.0000	959.9400	0.9599	100.000	0	0	0
2020/07/22	2037	05/08/2021			Bond Future	12.3406	74.0066	12.1058	75.2959	(1.903)	0.0000	0.0000	0
2020/07/22	2037	05/08/2021	12.26	Call	Bond Future	0.0000	0.0000	850.7100	0.8507	100.000	0	0	0
2020/07/22	2037	05/08/2021	12.28	Put	Bond Future	329.3400	0.3293	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2037	05/08/2021	12.27	Put	Bond Future	383.9200	0.3839	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2038	06/08/2020			Bond Future	102.7587	102.7587	102.7142	102.7142	(0.043)	0.0000	0.0000	10,802
2020/07/22	2038	05/11/2020			Bond Future	103.8486	103.8486	103.8018	103.8018	(0.045)	0.0000	0.0000	1,685
2020/07/22	2038	04/02/2021			Bond Future	103.3557	103.3557	103.3069	103.3069	(0.047)	0.0000	0.0000	0
2020/07/22	2038	06/05/2021			Bond Future	104.5723	104.5723	104.5224	104.5224	(0.048)	0.0000	0.0000	0
2020/07/22	2038	05/08/2021			Bond Future	104.0164	104.0164	103.9664	103.9664	(0.048)	0.0000	0.0000	0
2020/07/22	2040	06/08/2020	10.03	Call	Bond Future	1.4800	0.0015	4.7300	0.0047	219.595	0	0	0
2020/07/22	2040	06/08/2020	10.04	Call	Bond Future	1.5800	0.0016	5.0400	0.0050	218.987	0	0	0
2020/07/22	2040	06/08/2020	10.02	Put	Bond Future	11,372.4200	11.3724	9,988.2300	9.9882	(12.171)	0	0	0
2020/07/22	2040	06/08/2020	10.85	Call	Bond Future	144.3700	0.1444	299.0800	0.2991	107.162	0	0	0
2020/07/22	2040	06/08/2020	11.26	Put	Bond Future	2,979.2200	2.9792	2,039.7700	2.0398	(31.533)	0	0	517
2020/07/22	2040	06/08/2020			Bond Future	11.6178	80.2536	11.4037	81.6409	(1.843)	0.0000	0.0000	56,559
2020/07/22	2040	06/08/2020	10.04	Put	Bond Future	11,214.6400	11.2146	9,830.8500	9.8309	(12.339)	0	0	0
2020/07/22	2040	06/08/2020	10.02	Call	Bond Future	1.3800	0.0014	4.4400	0.0044	221.739	0	0	0
2020/07/22	2040	06/08/2020	10.03	Put	Bond Future	11,293.4800	11.2935	9,909.4800	9.9095	(12.255)	0	0	0
2020/07/22	2040	06/08/2020	10.85	Put	Bond Future	5,306.2600	5.3063	4,073.7200	4.0737	(23.228)	0	0	12,496
2020/07/22	2040	06/08/2020	11.26	Call	Bond Future	638.7300	0.6387	1,086.5300	1.0865	70.108	0	0	0
2020/07/22	2040	06/08/2020	9.57	Put	Bond Future	15,042.6400	15.0426	13,655.5200	13.6555	(9.221)	0	0	0
2020/07/22	2040	06/08/2020	10.79	Put	Bond Future	5,697.9200	5.6979	4,436.5300	4.4365	(22.138)	0	0	800
2020/07/22	2040	06/08/2020	9.57	Call	Bond Future	0.0400	0.0000	0.1700	0.0002	325.000	0	0	800
2020/07/22	2040	06/08/2020	10.07	Put	Bond Future	10,978.8400	10.9788	9,595.7400	9.5957	(12.598)	0	0	0
2020/07/22	2040	06/08/2020	10.07	Call	Bond Future	1.9400	0.0019	6.0900	0.0061	213.918	0	0	800
2020/07/22	2040	06/08/2020	10.79	Call	Bond Future	110.0700	0.1101	235.9300	0.2359	114.345	0	0	0
2020/07/22	2040	05/11/2020	11.00	Put	Bond Future	7,608.0500	7.6080	6,752.4300	6.7524	(11.246)	0	0	0
2020/07/22	2040	05/11/2020	10.23	Call	Bond Future	881.7600	0.8818	1,187.3100	1.1873	34.652	0	0	2,000
2020/07/22	2040	05/11/2020	11.70	Put	Bond Future	4,812.0800	4.8121	4,186.2400	4.1862	(13.006)	0	0	2,000
2020/07/22	2040	05/11/2020	9.50	Call	Bond Future	326.1800	0.3262	470.2500	0.4702	44.169	0	0	2,000
2020/07/22	2040	05/11/2020	10.00	Call	Bond Future	659.6900	0.6597	906.4800	0.9065	37.410	0	0	2,380
2020/07/22	2040	05/11/2020	10.30	Call	Bond Future	959.3300	0.9593	1,284.1000	1.2841	33.854	0	0	0
2020/07/22	2040	05/11/2020			Bond Future	11.8431	81.0852	11.6203	82.4852	(1.881)	0.0000	0.0000	0
2020/07/22	2040	05/11/2020	9.73	Put	Bond Future	15,545.2500	15.5453	14,332.1300	14.3321	(7.804)	0	0	0
2020/07/22	2040	05/11/2020	9.73	Call	Bond Future	456.8700	0.4569	643.8400	0.6438	40.924	0	0	2,000

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
2020/07/22	2040	05/11/2020	10.23	Put	Bond Future	12,006.4600	12.0065	10,911.9200	10.9119	(9.116)	0	0	0
2020/07/22	2040	05/11/2020	10.30	Put	Bond Future	11,550.2100	11.5502	10,474.8900	10.4749	(9.310)	0	0	0
2020/07/22	2040	05/11/2020	11.00	Call	Bond Future	2,089.2200	2.0892	2,633.6900	2.6337	26.061	0	0	2,380
2020/07/22	2040	05/11/2020	11.70	Call	Bond Future	3,917.5200	3.9175	4,691.7700	4.6918	19.764	0	0	0
2020/07/22	2040	05/11/2020	9.50	Put	Bond Future	17,330.5300	17.3305	16,074.5100	16.0745	(7.247)	0	0	0
2020/07/22	2040	05/11/2020	10.00	Put	Bond Future	13,574.3200	13.5743	12,421.0200	12.4210	(8.496)	0	0	0
2020/07/22	2040	05/11/2020	10.31	Call	Bond Future	970.8200	0.9708	1,298.3700	1.2984	33.740	0	0	0
2020/07/22	2040	05/11/2020	10.32	Put	Bond Future	11,421.6800	11.4217	10,351.9500	10.3519	(9.366)	0	0	0
2020/07/22	2040	05/11/2020	11.50	Call	Bond Future	3,341.3400	3.3413	4,051.9300	4.0519	21.267	0	0	0
2020/07/22	2040	05/11/2020	11.50	Put	Bond Future	5,514.2800	5.5143	4,824.7800	4.8248	(12.504)	0	0	2,000
2020/07/22	2040	05/11/2020	10.31	Put	Bond Future	11,485.8500	11.4859	10,413.3100	10.4133	(9.338)	0	0	0
2020/07/22	2040	05/11/2020	10.32	Call	Bond Future	982.4000	0.9824	1,312.7600	1.3128	33.628	0	0	0
2020/07/22	2040	04/02/2021	9.49	Call	Bond Future	765.1400	0.7651	1,006.8700	1.0069	31.593	0	0	500
2020/07/22	2040	04/02/2021	9.57	Put	Bond Future	18,604.6500	18.6046	17,446.4100	17.4464	(6.226)	0	0	0
2020/07/22	2040	04/02/2021	10.07	Put	Bond Future	15,069.5700	15.0696	14,015.5700	14.0156	(6.994)	0	0	0
2020/07/22	2040	04/02/2021	10.42	Put	Bond Future	12,861.3500	12.8613	11,889.9300	11.8899	(7.553)	0	0	0
2020/07/22	2040	04/02/2021			Bond Future	12.0761	77.4982	11.8436	78.9131	(1.925)	0.0000	0.0000	0
2020/07/22	2040	04/02/2021	10.07	Call	Bond Future	1,327.6900	1.3277	1,688.5900	1.6886	27.183	0	0	800
2020/07/22	2040	04/02/2021	11.74	Call	Bond Future	4,615.5300	4.6155	5,399.6800	5.3997	16.989	0	0	0
2020/07/22	2040	04/02/2021	11.74	Put	Bond Future	6,674.9000	6.6749	6,044.1500	6.0441	(9.450)	0	0	800
2020/07/22	2040	04/02/2021	10.41	Call	Bond Future	1,771.2200	1.7712	2,212.2500	2.2122	24.900	0	0	0
2020/07/22	2040	04/02/2021	10.41	Put	Bond Future	12,921.3900	12.9214	11,947.5200	11.9475	(7.537)	0	0	0
2020/07/22	2040	04/02/2021	9.49	Put	Bond Future	19,211.4200	19.2114	18,038.2500	18.0383	(6.107)	0	0	0
2020/07/22	2040	04/02/2021	9.57	Call	Bond Future	829.4600	0.8295	1,086.1200	1.0861	30.943	0	0	800
2020/07/22	2040	04/02/2021	10.42	Call	Bond Future	1,785.6400	1.7856	2,229.1200	2.2291	24.836	0	0	0
2020/07/22	2040	04/02/2021	10.24	Put	Bond Future	13,969.5000	13.9695	12,954.7700	12.9548	(7.264)	0	0	0
2020/07/22	2040	04/02/2021	10.24	Call	Bond Future	1,538.2100	1.5382	1,938.3800	1.9384	26.015	0	0	500
2020/07/22	2040	04/02/2021	11.57	Call	Bond Future	4,150.9200	4.1509	4,891.6500	4.8917	17.845	0	0	0
2020/07/22	2040	04/02/2021	11.57	Put	Bond Future	7,286.4000	7.2864	6,612.2300	6.6122	(9.252)	0	0	500
2020/07/22	2040	04/02/2021	10.40	Call	Bond Future	1,756.8800	1.7569	2,195.4600	2.1955	24.964	0	0	0
2020/07/22	2040	04/02/2021	10.40	Put	Bond Future	12,981.6100	12.9816	12,005.2900	12.0053	(7.521)	0	0	0
2020/07/22	2040	06/05/2021	12.44	Put	Bond Future	5,486.0200	5.4860	4,980.5000	4.9805	(9.215)	0	0	0
2020/07/22	2040	06/05/2021			Bond Future	12.3174	78.3932	12.0748	79.8239	(1.969)	0.0000	0.0000	0
2020/07/22	2040	06/05/2021	12.43	Call	Bond Future	6,162.8200	6.1628	7,085.9100	7.0859	14.978	0	0	0
2020/07/22	2040	06/05/2021	12.43	Put	Bond Future	5,513.2500	5.5133	5,005.6300	5.0056	(9.207)	0	0	0
2020/07/22	2040	06/05/2021	12.44	Call	Bond Future	6,192.8300	6.1928	7,118.0200	7.1180	14.940	0	0	0
2020/07/22	2040	06/05/2021	12.42	Call	Bond Future	6,132.5800	6.1326	7,053.5600	7.0536	15.018	0	0	0
2020/07/22	2040	06/05/2021	12.42	Put	Bond Future	5,540.3100	5.5403	5,030.5800	5.0306	(9.200)	0	0	0
2020/07/22	2040	05/08/2021	12.47	Call	Bond Future	0.0000	0.0000	772.0900	0.7721	100.000	0	0	0
2020/07/22	2040	05/08/2021			Bond Future	12.5895	74.7395	12.3354	76.1862	(2.019)	0.0000	0.0000	0
2020/07/22	2040	05/08/2021	12.47	Put	Bond Future	674.5400	0.6745	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2040	05/08/2021	12.48	Call	Bond Future	0.0000	0.0000	828.9200	0.8289	100.000	0	0	0
2020/07/22	2040	05/08/2021	12.49	Put	Bond Future	560.9500	0.5609	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2040	05/08/2021	12.48	Put	Bond Future	617.7100	0.6177	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2040	05/08/2021	12.49	Call	Bond Future	0.0000	0.0000	885.6800	0.8857	100.000	0	0	0
2020/07/22	2044	06/08/2020	9.88	Call	Bond Future	0.1800	0.0002	0.5700	0.0006	216.667	0	0	0
2020/07/22	2044	06/08/2020	9.98	Call	Bond Future	0.3800	0.0004	1.1800	0.0012	210.526	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/22	2044	06/08/2020	11.09	Put	Bond Future	4,673.9000		4.6739	3,589.8600	3.5899	(23.193)	0	0	602
2020/07/22	2044	06/08/2020	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	140
2020/07/22	2044	06/08/2020	9.66	Call	Bond Future	0.0300		0.0000	0.1000	0.0001	233.333	0	0	140
2020/07/22	2044	06/08/2020			Bond Future	11.7672		76.3891	11.5683	77.6558	(1.691)	0.0000	0.0000	60,554
2020/07/22	2044	06/08/2020	9.86	Call	Bond Future	0.1500		0.0002	0.4900	0.0005	226.667	0	0	0
2020/07/22	2044	06/08/2020	9.86	Put	Bond Future	13,808.6600		13.8087	12,542.3600	12.5424	(9.170)	0	0	0
2020/07/22	2044	06/08/2020	9.36	Put	Bond Future	18,134.6700		18.1347	16,868.0400	16.8680	(6.985)	0	0	0
2020/07/22	2044	06/08/2020	9.36	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	602
2020/07/22	2044	06/08/2020	9.98	Put	Bond Future	12,819.1800		12.8192	11,553.3400	11.5533	(9.875)	0	0	0
2020/07/22	2044	06/08/2020	9.88	Put	Bond Future	13,642.4800		13.6425	12,376.2300	12.3762	(9.282)	0	0	0
2020/07/22	2044	06/08/2020	11.09	Call	Bond Future	209.0800		0.2091	391.6800	0.3917	87.335	0	0	0
2020/07/22	2044	06/08/2020	9.01	Put	Bond Future	21,369.4500		21.3695	20,102.8100	20.1028	(5.927)	0	0	0
2020/07/22	2044	06/08/2020	9.66	Put	Bond Future	15,499.0500		15.4990	14,232.4800	14.2325	(8.172)	0	0	0
2020/07/22	2044	06/08/2020	9.87	Call	Bond Future	0.1600		0.0002	0.5200	0.0005	225.000	0	0	0
2020/07/22	2044	06/08/2020	9.87	Put	Bond Future	13,725.5000		13.7255	12,459.2200	12.4592	(9.226)	0	0	0
2020/07/22	2044	06/08/2020	10.93	Call	Bond Future	105.5800		0.1056	213.8600	0.2139	102.557	0	0	0
2020/07/22	2044	06/08/2020	10.93	Put	Bond Future	5,691.1500		5.6912	4,532.7900	4.5328	(20.354)	0	0	140
2020/07/22	2044	05/11/2020	11.06	Put	Bond Future	7,958.6000		7.9586	7,155.8900	7.1559	(10.086)	0	0	525
2020/07/22	2044	05/11/2020	11.43	Call	Bond Future	2,763.2800		2.7633	3,349.4100	3.3494	21.211	0	0	0
2020/07/22	2044	05/11/2020	9.72	Put	Bond Future	16,718.9400		16.7189	15,587.8700	15.5879	(6.765)	0	0	0
2020/07/22	2044	05/11/2020	9.97	Call	Bond Future	539.5500		0.5395	732.8800	0.7329	35.832	0	0	568
2020/07/22	2044	05/11/2020	9.29	Put	Bond Future	20,304.9800		20.3050	19,112.8600	19.1129	(5.871)	0	0	0
2020/07/22	2044	05/11/2020	9.96	Put	Bond Future	14,873.1600		14.8732	13,786.2300	13.7862	(7.308)	0	0	0
2020/07/22	2044	05/11/2020	10.36	Call	Bond Future	891.2700		0.8913	1,172.0300	1.1720	31.501	0	0	0
2020/07/22	2044	05/11/2020			Bond Future	11.9899		77.1807	11.7826	78.4589	(1.728)	0.0000	0.0000	0
2020/07/22	2044	05/11/2020	9.72	Call	Bond Future	378.2100		0.3782	525.4100	0.5254	38.920	0	0	1,815
2020/07/22	2044	05/11/2020	9.97	Put	Bond Future	14,798.7500		14.7988	13,713.8100	13.7138	(7.331)	0	0	0
2020/07/22	2044	05/11/2020	9.96	Call	Bond Future	532.2100		0.5322	723.5500	0.7236	35.952	0	0	0
2020/07/22	2044	05/11/2020	11.38	Call	Bond Future	2,638.6800		2.6387	3,209.8900	3.2099	21.648	0	0	0
2020/07/22	2044	05/11/2020	11.38	Put	Bond Future	6,510.8900		6.5109	5,803.8300	5.8038	(10.860)	0	0	568
2020/07/22	2044	05/11/2020	10.34	Call	Bond Future	869.9000		0.8699	1,145.7500	1.1458	31.711	0	0	0
2020/07/22	2044	05/11/2020	10.34	Put	Bond Future	12,189.5000		12.1895	11,187.0800	11.1871	(8.224)	0	0	0
2020/07/22	2044	05/11/2020	11.06	Call	Bond Future	1,914.6400		1.9146	2,390.2000	2.3902	24.838	0	0	0
2020/07/22	2044	05/11/2020	10.04	Put	Bond Future	14,283.5200		14.2835	13,212.9200	13.2129	(7.495)	0	0	0
2020/07/22	2044	05/11/2020	11.17	Put	Bond Future	7,434.8700		7.4349	6,664.9300	6.6649	(10.356)	0	0	1,815
2020/07/22	2044	05/11/2020	11.43	Put	Bond Future	6,305.1500		6.3051	5,613.0100	5.6130	(10.977)	0	0	1,815
2020/07/22	2044	05/11/2020	8.87	Put	Bond Future	24,139.2500		24.1393	22,907.7100	22.9077	(5.102)	0	0	0
2020/07/22	2044	05/11/2020	9.29	Call	Bond Future	192.0500		0.1920	278.2000	0.2782	44.858	0	0	568
2020/07/22	2044	05/11/2020	10.36	Put	Bond Future	12,056.5900		12.0566	11,059.0800	11.0591	(8.274)	0	0	0
2020/07/22	2044	05/11/2020	10.04	Call	Bond Future	593.1200		0.5931	800.7900	0.8008	35.013	0	0	525
2020/07/22	2044	05/11/2020	9.34	Put	Bond Future	19,870.0700		19.8701	18,683.9100	18.6839	(5.970)	0	0	0
2020/07/22	2044	05/11/2020	9.34	Call	Bond Future	208.7400		0.2087	300.8500	0.3009	44.127	0	0	525
2020/07/22	2044	05/11/2020	11.17	Call	Bond Future	2,148.8600		2.1489	2,657.1900	2.6572	23.656	0	0	0
2020/07/22	2044	05/11/2020	8.87	Call	Bond Future	90.7000		0.0907	137.4300	0.1374	51.521	0	0	1,815
2020/07/22	2044	05/11/2020	10.02	Put	Bond Future	14,429.7100		14.4297	13,354.9500	13.3549	(7.448)	0	0	0
2020/07/22	2044	05/11/2020	10.02	Call	Bond Future	577.4100		0.5774	780.9200	0.7809	35.245	0	0	1,815
2020/07/22	2044	05/11/2020	10.35	Call	Bond Future	880.5400		0.8805	1,158.8400	1.1588	31.606	0	0	0
2020/07/22	2044	05/11/2020	10.35	Put	Bond Future	12,122.9400		12.1229	11,122.9700	11.1230	(8.249)	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
2020/07/22	2044	04/02/2021	10.04	Put	Bond Future	16,201.9500	16.2019	15,209.8300	15.2098	(6.123)	0	0	0
2020/07/22	2044	04/02/2021	10.37	Call	Bond Future	1,550.6300	1.5506	1,918.7600	1.9188	23.741	0	0	0
2020/07/22	2044	04/02/2021	10.35	Put	Bond Future	14,124.9700	14.1250	13,197.0300	13.1970	(6.570)	0	0	0
2020/07/22	2044	04/02/2021			Bond Future	12.2203	73.6746	12.0039	74.9664	(1.771)	0.0000	0.0000	0
2020/07/22	2044	04/02/2021	10.37	Put	Bond Future	13,997.2800	13.9973	13,073.6500	13.0737	(6.599)	0	0	0
2020/07/22	2044	04/02/2021	10.35	Call	Bond Future	1,524.6100	1.5246	1,888.4300	1.8884	23.863	0	0	0
2020/07/22	2044	04/02/2021	10.04	Call	Bond Future	1,159.3600	1.1594	1,459.0000	1.4590	25.845	0	0	0
2020/07/22	2044	04/02/2021	10.84	Call	Bond Future	2,251.8900	2.2519	2,726.1000	2.7261	21.058	0	0	0
2020/07/22	2044	04/02/2021	10.36	Put	Bond Future	14,061.0400	14.0610	13,135.2400	13.1352	(6.584)	0	0	0
2020/07/22	2044	04/02/2021	10.84	Put	Bond Future	11,214.2200	11.2142	10,396.6700	10.3967	(7.290)	0	0	405
2020/07/22	2044	04/02/2021	10.29	Call	Bond Future	1,448.3700	1.4484	1,799.3600	1.7994	24.233	0	0	0
2020/07/22	2044	04/02/2021	10.29	Put	Bond Future	14,512.6300	14.5126	13,571.8600	13.5719	(6.482)	0	0	405
2020/07/22	2044	04/02/2021	9.66	Put	Bond Future	18,999.3400	18.9993	17,936.6500	17.9366	(5.593)	0	0	0
2020/07/22	2044	04/02/2021	9.66	Call	Bond Future	803.2600	0.8033	1,032.3300	1.0323	28.518	0	0	405
2020/07/22	2044	04/02/2021	10.36	Call	Bond Future	1,537.5900	1.5376	1,903.5500	1.9035	23.801	0	0	0
2020/07/22	2044	06/05/2021	12.43	Put	Bond Future	5,857.7200	5.8577	5,370.9700	5.3710	(8.310)	0	0	0
2020/07/22	2044	06/05/2021	12.44	Call	Bond Future	5,722.1400	5.7221	6,543.5500	6.5436	14.355	0	0	0
2020/07/22	2044	06/05/2021			Bond Future	12.4588	74.5255	12.2327	75.8317	(1.815)	0.0000	0.0000	0
2020/07/22	2044	06/05/2021	12.45	Call	Bond Future	5,750.9300	5.7509	6,574.3000	6.5743	14.317	0	0	0
2020/07/22	2044	06/05/2021	12.45	Put	Bond Future	5,801.2300	5.8012	5,318.4100	5.3184	(8.323)	0	0	0
2020/07/22	2044	06/05/2021	12.43	Call	Bond Future	5,693.4000	5.6934	6,512.8400	6.5128	14.393	0	0	0
2020/07/22	2044	06/05/2021	12.44	Put	Bond Future	5,829.4100	5.8294	5,344.6300	5.3446	(8.316)	0	0	0
2020/07/22	2044	05/08/2021	12.60	Put	Bond Future	705.5100	0.7055	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2044	05/08/2021	12.61	Put	Bond Future	649.8200	0.6498	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2044	05/08/2021			Bond Future	12.7277	70.9549	12.4904	72.2757	(1.864)	0.0000	0.0000	0
2020/07/22	2044	05/08/2021	12.60	Call	Bond Future	0.0000	0.0000	615.2000	0.6152	100.000	0	0	0
2020/07/22	2044	05/08/2021	12.61	Call	Bond Future	0.0000	0.0000	670.8900	0.6709	100.000	0	0	0
2020/07/22	2044	05/08/2021	12.59	Call	Bond Future	0.0000	0.0000	559.4300	0.5594	100.000	0	0	0
2020/07/22	2044	05/08/2021	12.59	Put	Bond Future	761.2800	0.7613	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	2046	06/08/2020			Bond Future	92.2140	92.2140	92.1741	92.1741	(0.043)	0.0000	0.0000	12,382
2020/07/22	2046	05/11/2020			Bond Future	91.4278	91.4278	91.3856	91.3856	(0.046)	0.0000	0.0000	3,975
2020/07/22	2046	04/02/2021			Bond Future	92.4855	92.4855	92.4416	92.4416	(0.047)	0.0000	0.0000	0
2020/07/22	2046	06/05/2021			Bond Future	91.7866	91.7866	91.7418	91.7418	(0.049)	0.0000	0.0000	0
2020/07/22	2046	05/08/2021			Bond Future	92.8067	92.8067	92.7618	92.7618	(0.048)	0.0000	0.0000	0
2020/07/22	2050	06/08/2020			Bond Future	92.6808	92.6808	92.1365	92.1365	(0.587)	0.0000	0.0000	14,575
2020/07/22	2050	05/11/2020			Bond Future	93.6637	93.6637	93.1120	93.1120	(0.589)	0.0000	0.0000	2,590
2020/07/22	2050	04/02/2021			Bond Future	92.8595	92.8595	92.3002	92.3002	(0.602)	0.0000	0.0000	0
2020/07/22	2050	06/05/2021			Bond Future	93.9527	93.9527	93.3862	93.3862	(0.603)	0.0000	0.0000	0
2020/07/22	2050	05/08/2021			Bond Future	93.0727	93.0727	92.5003	92.5003	(0.615)	0.0000	0.0000	0
2020/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/22	AL37	06/08/2020			Index Future	737.5410	737.5410	739.3420	739.3420	0.244	0.0000	0.0000	0
2020/07/22	AL37	05/11/2020			Index Future	745.2530	745.2530	747.0680	747.0680	0.244	0.0000	0.0000	0
2020/07/22	AL37	04/02/2021			Index Future	753.6830	753.6830	755.5150	755.5150	0.243	0.0000	0.0000	0
2020/07/22	AL37	06/05/2021			Index Future	762.3690	762.3690	764.2210	764.2210	0.243	0.0000	0.0000	0
2020/07/22	AL37	05/08/2021			Index Future	759.7800	759.7800	759.7800	759.7800	0.000	0.0000	0.0000	0
2020/07/22	AL7T	06/08/2020			Index Future	802.5090	802.5090	808.6860	808.6860	0.770	0.0000	0.0000	0
2020/07/22	AL7T	05/11/2020			Index Future	810.9000	810.9000	817.1370	817.1370	0.769	0.0000	0.0000	0
2020/07/22	AL7T	04/02/2021			Index Future	820.0720	820.0720	826.3770	826.3770	0.769	0.0000	0.0000	0
2020/07/22	AL7T	06/05/2021			Index Future	829.5230	829.5230	835.8990	835.8990	0.769	0.0000	0.0000	0
2020/07/22	AL7T	05/08/2021			Index Future	829.6000	829.6000	829.6000	829.6000	0.000	0.0000	0.0000	0
2020/07/22	ALBI	06/08/2020			Index Future	698.7800	698.7800	705.2760	705.2760	0.930	0.0000	0.0000	213
2020/07/22	ALBI	05/11/2020			Index Future	706.0870	706.0870	712.6450	712.6450	0.929	0.0000	0.0000	2
2020/07/22	ALBI	04/02/2021			Index Future	714.0740	714.0740	720.7040	720.7040	0.928	0.0000	0.0000	0
2020/07/22	ALBI	06/05/2021			Index Future	722.3030	722.3030	729.0080	729.0080	0.928	0.0000	0.0000	0
2020/07/22	ALBI	05/08/2021			Index Future	727.9300	727.9300	727.9300	727.9300	0.000	0.0000	0.0000	0
2020/07/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/22	ES33	06/08/2020			Bond Future	12.0580	73.4010	11.8675	74.3736	(1.580)	0.0000	0.0000	350
2020/07/22	ES33	05/11/2020			Bond Future	12.3299	70.3877	12.1314	71.3690	(1.610)	0.0000	0.0000	0
2020/07/22	ES33	04/02/2021			Bond Future	12.6113	71.1854	12.4041	72.1768	(1.643)	0.0000	0.0000	0
2020/07/22	ES33	06/05/2021			Bond Future	12.8980	68.2302	12.6817	69.2326	(1.677)	0.0000	0.0000	0
2020/07/22	ES33	05/08/2021			Bond Future	13.2149	68.9716	12.9884	69.9852	(1.714)	0.0000	0.0000	0
2020/07/22	ES42	06/08/2020			Bond Future	12.4908	72.8543	12.3913	73.4085	(0.797)	0.0000	0.0000	4,919
2020/07/22	ES42	05/11/2020			Bond Future	12.7554	69.3515	12.6514	69.9099	(0.816)	0.0000	0.0000	0
2020/07/22	ES42	04/02/2021			Bond Future	13.0209	70.1382	12.9121	70.7021	(0.835)	0.0000	0.0000	0
2020/07/22	ES42	06/05/2021			Bond Future	13.3021	66.6892	13.1881	67.2591	(0.858)	0.0000	0.0000	0
2020/07/22	ES42	05/08/2021			Bond Future	13.6044	67.4132	13.4845	67.9896	(0.881)	0.0000	0.0000	0
2020/07/22	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	06/08/2020	728.12	Put	GOVI	375,930.0000	37.5930	312,640.0000	31.2640	(16.836)	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
2020/07/22	GOVI	06/08/2020			GOVI	690.5270	690.5270	696.8560	696.8560	0.917	0.0000	0.0000	1,022
2020/07/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	06/08/2020	728.14	Put	GOVI	376,130.0000	37.6130	312,840.0000	31.2840	(16.827)	0	0	0
2020/07/22	GOVI	06/08/2020	728.13	Put	GOVI	376,030.0000	37.6030	312,740.0000	31.2740	(16.831)	0	0	0
2020/07/22	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/11/2020	737.84	Put	GOVI	400,930.0000	40.0930	337,020.0000	33.7020	(15.940)	0	0	0
2020/07/22	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/11/2020			GOVI	697.7470	697.7470	704.1380	704.1380	0.916	0.0000	0.0000	1
2020/07/22	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/11/2020	737.83	Put	GOVI	400,830.0000	40.0830	336,920.0000	33.6920	(15.944)	0	0	0
2020/07/22	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/11/2020	737.85	Put	GOVI	401,030.0000	40.1030	337,120.0000	33.7120	(15.936)	0	0	0
2020/07/22	GOVI	04/02/2021	750.96	Put	GOVI	453,200.0000	45.3200	388,600.0000	38.8600	(14.254)	0	0	0
2020/07/22	GOVI	04/02/2021			GOVI	705.6400	705.6400	712.1000	712.1000	0.915	0.0000	0.0000	0
2020/07/22	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	04/02/2021	750.95	Put	GOVI	453,100.0000	45.3100	388,500.0000	38.8500	(14.257)	0	0	0
2020/07/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	04/02/2021	750.94	Put	GOVI	453,000.0000	45.3000	388,400.0000	38.8400	(14.260)	0	0	0
2020/07/22	GOVI	06/05/2021	678.67	Call	GOVI	351,020.0000	35.1020	416,350.0000	41.6350	18.611	0	0	0
2020/07/22	GOVI	06/05/2021			GOVI	713.7720	713.7720	720.3050	720.3050	0.915	0.0000	0.0000	0
2020/07/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	06/05/2021	678.68	Call	GOVI	350,920.0000	35.0920	416,250.0000	41.6250	18.617	0	0	0
2020/07/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	06/05/2021	678.69	Call	GOVI	350,820.0000	35.0820	416,150.0000	41.6150	18.622	0	0	0
2020/07/22	GOVI	05/08/2021	719.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/08/2021			GOVI	719.1400	719.1400	719.1400	719.1400	0.000	0.0000	0.0000	0
2020/07/22	GOVI	05/08/2021	719.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/22	IGOV	06/08/2020			Index Future	248.8220	248.8220	248.7110	248.7110	(0.045)	0.0000	0.0000	1,210
2020/07/22	IGOV	05/11/2020			Index Future	251.4850	251.4850	251.3720	251.3720	(0.045)	0.0000	0.0000	48
2020/07/22	IGOV	04/02/2021			Index Future	254.3910	254.3910	254.2750	254.2750	(0.046)	0.0000	0.0000	0
2020/07/22	IGOV	06/05/2021			Index Future	257.3830	257.3830	257.2660	257.2660	(0.045)	0.0000	0.0000	0
2020/07/22	IGOV	05/08/2021			Index Future	259.6600	259.6600	259.6600	259.6600	0.000	0.0000	0.0000	0
2020/07/22	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/22	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0300	94.0300	0.011	0.0000	0.0000	0
2020/07/22	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.2600	92.2600	0.000	0.0000	0.0000	0
2020/07/22	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4300	90.4300	0.011	0.0000	0.0000	0
2020/07/22	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.4000	89.4000	0.000	0.0000	0.0000	0

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2020/07/22	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.6700	90.6700	0.000	0.0000	0.0000	51
2020/07/22	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1100	90.1100	0.000	0.0000	0.0000	0
2020/07/22	IS05	21/06/2022			Interest Rate Swap	90.2200	90.2200	90.2200	90.2200	0.000	0.0000	0.0000	0
2020/07/22	IS05	20/09/2022			Interest Rate Swap	93.3600	93.3600	93.3500	93.3500	(0.011)	0.0000	0.0000	0
2020/07/22	IS05	20/12/2022			Interest Rate Swap	93.8500	93.8500	93.8200	93.8200	(0.032)	0.0000	0.0000	0
2020/07/22	IS05	22/03/2023			Interest Rate Swap	86.2600	86.2600	86.1800	86.1800	(0.093)	0.0000	0.0000	0
2020/07/22	IS05	20/06/2023			Interest Rate Swap	91.8100	91.8100	91.6900	91.6900	(0.131)	0.0000	0.0000	0
2020/07/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/22	IS10	17/12/2025			Interest Rate Swap	80.0700	80.0700	79.5400	79.5400	(0.662)	0.0000	0.0000	0
2020/07/22	IS10	16/03/2026			Interest Rate Swap	76.6900	76.6900	76.1300	76.1300	(0.730)	0.0000	0.0000	0
2020/07/22	IS10	15/06/2026			Interest Rate Swap	75.2100	75.2100	74.6200	74.6200	(0.784)	0.0000	0.0000	0
2020/07/22	IS10	21/09/2026			Interest Rate Swap	77.3400	77.3400	76.7300	76.7300	(0.789)	0.0000	0.0000	0
2020/07/22	IS10	21/12/2026			Interest Rate Swap	81.4900	81.4900	80.8600	80.8600	(0.773)	0.0000	0.0000	0
2020/07/22	IS10	15/03/2027			Interest Rate Swap	80.1400	80.1400	79.4800	79.4800	(0.824)	0.0000	0.0000	0
2020/07/22	IS10	21/06/2027			Interest Rate Swap	82.3300	82.3300	81.6500	81.6500	(0.826)	0.0000	0.0000	0
2020/07/22	IS10	20/09/2027			Interest Rate Swap	88.2100	88.2100	87.5200	87.5200	(0.782)	0.0000	0.0000	0
2020/07/22	IS10	20/12/2027			Interest Rate Swap	88.6600	88.6600	87.9400	87.9400	(0.812)	0.0000	0.0000	0
2020/07/22	IS10	22/03/2028			Interest Rate Swap	81.7300	81.7300	80.9600	80.9600	(0.942)	0.0000	0.0000	0
2020/07/22	IS10	20/06/2028			Interest Rate Swap	89.6000	89.6000	88.8300	88.8300	(0.859)	0.0000	0.0000	0
2020/07/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/22	JBAF	19/08/2020			Jibar Tradeable Future	3.6650	96.3350	3.6550	96.3450	(0.273)	0.0000	0.0000	0
2020/07/22	JBAF	16/09/2020			Jibar Tradeable Future	3.6550	96.3450	3.6450	96.3550	(0.274)	0.0000	0.0000	0
2020/07/22	JBAF	21/10/2020			Jibar Tradeable Future	3.4950	96.5050	3.5050	96.4950	0.286	0.0000	0.0000	0
2020/07/22	JBAF	18/11/2020			Jibar Tradeable Future	3.4950	96.5050	3.5050	96.4950	0.286	0.0000	0.0000	0
2020/07/22	JBAF	15/12/2020			Jibar Tradeable Future	3.4750	96.5250	3.5050	96.4950	0.863	0.0000	0.0000	30
2020/07/22	JBAF	20/01/2021			Jibar Tradeable Future	3.4750	96.5250	3.4950	96.5050	0.576	0.0000	0.0000	0
2020/07/22	JBAF	17/03/2021			Jibar Tradeable Future	3.4900	96.5100	3.5200	96.4800	0.860	0.0000	0.0000	0
2020/07/22	JBAF	15/06/2021			Jibar Tradeable Future	3.6300	96.3700	3.6300	96.3700	0.000	0.0000	0.0000	0
2020/07/22	JBAF	15/09/2021			Jibar Tradeable Future	3.6650	96.3350	3.6650	96.3350	0.000	0.0000	0.0000	0
2020/07/22	JBAF	15/12/2021			Jibar Tradeable Future	3.9000	96.1000	3.8900	96.1100	(0.256)	0.0000	0.0000	0
2020/07/22	JBAF	16/03/2022			Jibar Tradeable Future	3.9850	96.0150	3.9850	96.0150	0.000	0.0000	0.0000	0
2020/07/22	JBAF	15/06/2022			Jibar Tradeable Future	4.4750	95.5250	4.2950	95.7050	(4.022)	0.0000	0.0000	0
2020/07/22	R023	06/08/2020	7.26	Call	Bond Future	5,851.2000	5.8512	5,845.8200	5.8458	(0.092)	0	0	0
2020/07/22	R023	06/08/2020			Bond Future	4.8135	110.4446	4.8156	110.4392	0.045	0.0000	0.0000	25,078
2020/07/22	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R023	06/08/2020	7.27	Call	Bond Future	5,874.2800	5.8743	5,868.9000	5.8689	(0.092)	0	0	0
2020/07/22	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R023	06/08/2020	7.28	Call	Bond Future	5,897.3500	5.8974	5,891.9700	5.8920	(0.091)	0	0	0
2020/07/22	R023	05/11/2020	7.46	Put	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	0
2020/07/22	R023	05/11/2020	7.47	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2020/07/22	R023	05/11/2020			Bond Future	4.8841	107.6826	4.8875	107.6751	0.069	0.0000	0.0000	13,220
2020/07/22	R023	05/11/2020	7.46	Call	Bond Future	5,576.1600	5.5762	5,568.5400	5.5685	(0.137)	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
2020/07/22	R023	05/11/2020	7.47	Call	Bond Future	5,597.0600	5.5971	5,589.4500	5.5895	(0.136)	0	0	0
2020/07/22	R023	05/11/2020	7.45	Call	Bond Future	5,555.2600	5.5553	5,547.6300	5.5476	(0.137)	0	0	0
2020/07/22	R023	05/11/2020	7.45	Put	Bond Future	0.3000	0.0003	0.1700	0.0002	(43.333)	0	0	0
2020/07/22	R023	04/02/2021	6.34	Call	Bond Future	2,872.6200	2.8726	2,857.9500	2.8580	(0.511)	0	0	0
2020/07/22	R023	04/02/2021	6.32	Put	Bond Future	111.1500	0.1112	105.3400	0.1053	(5.227)	0	0	0
2020/07/22	R023	04/02/2021			Bond Future	4.9314	108.9023	4.9359	108.8933	0.091	0.0000	0.0000	0
2020/07/22	R023	04/02/2021	6.34	Put	Bond Future	107.0400	0.1070	101.3600	0.1014	(5.306)	0	0	0
2020/07/22	R023	04/02/2021	6.32	Call	Bond Future	2,838.1200	2.8381	2,823.3200	2.8233	(0.521)	0	0	0
2020/07/22	R023	04/02/2021	6.33	Put	Bond Future	109.0800	0.1091	103.3400	0.1033	(5.262)	0	0	0
2020/07/22	R023	04/02/2021	6.33	Call	Bond Future	2,855.3600	2.8554	2,840.6300	2.8406	(0.516)	0	0	0
2020/07/22	R023	06/05/2021	7.58	Call	Bond Future	4,487.6300	4.4876	4,477.9100	4.4779	(0.217)	0	0	0
2020/07/22	R023	06/05/2021			Bond Future	4.9688	106.2488	4.9743	106.2390	0.111	0.0000	0.0000	0
2020/07/22	R023	06/05/2021	7.56	Call	Bond Future	4,455.1800	4.4552	4,445.4700	4.4455	(0.218)	0	0	0
2020/07/22	R023	06/05/2021	7.56	Put	Bond Future	20.5900	0.0206	20.6000	0.0206	0.049	0	0	0
2020/07/22	R023	06/05/2021	7.58	Put	Bond Future	19.7800	0.0198	19.7800	0.0198	0.000	0	0	0
2020/07/22	R023	06/05/2021	7.57	Call	Bond Future	4,471.4000	4.4714	4,461.6900	4.4617	(0.217)	0	0	0
2020/07/22	R023	06/05/2021	7.57	Put	Bond Future	20.1800	0.0202	20.1900	0.0202	0.050	0	0	0
2020/07/22	R023	05/08/2021	5.30	Call	Bond Future	345.5200	0.3455	336.1300	0.3361	(2.718)	0	0	0
2020/07/22	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R023	05/08/2021			Bond Future	5.0717	107.4042	5.0779	107.3948	0.122	0.0000	0.0000	0
2020/07/22	R023	05/08/2021	5.31	Call	Bond Future	360.6200	0.3606	351.2300	0.3512	(2.604)	0	0	0
2020/07/22	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R023	05/08/2021	5.29	Call	Bond Future	330.4100	0.3304	321.0200	0.3210	(2.842)	0	0	0
2020/07/22	R035	06/08/2020	9.92	Put	Bond Future	7,901.3000	7.9013	6,751.4500	6.7514	(14.553)	0	0	0
2020/07/22	R035	06/08/2020	10.45	Put	Bond Future	4,401.7900	4.4018	3,400.8300	3.4008	(22.740)	0	0	500
2020/07/22	R035	06/08/2020	9.67	Call	Bond Future	3.0200	0.0030	7.9000	0.0079	161.589	0	0	500
2020/07/22	R035	06/08/2020	9.00	Put	Bond Future	14,844.5000	14.8445	13,675.6500	13.6757	(7.874)	0	0	0
2020/07/22	R035	06/08/2020			Bond Future	11.0940	88.1251	10.9100	89.2940	(1.659)	0.0000	0.0000	106,946
2020/07/22	R035	06/08/2020	9.92	Call	Bond Future	14.0200	0.0140	33.0500	0.0331	135.735	0	0	0
2020/07/22	R035	06/08/2020	9.09	Put	Bond Future	14,131.0800	14.1311	12,962.2800	12.9623	(8.271)	0	0	0
2020/07/22	R035	06/08/2020	9.09	Call	Bond Future	0.0300	0.0000	0.1100	0.0001	266.667	0	0	500
2020/07/22	R035	06/08/2020	9.67	Put	Bond Future	9,709.0700	9.7091	8,545.0700	8.5451	(11.989)	0	0	0
2020/07/22	R035	06/08/2020	9.00	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	24,761
2020/07/22	R035	06/08/2020	9.93	Call	Bond Future	14.8400	0.0148	34.8400	0.0348	134.771	0	0	0
2020/07/22	R035	06/08/2020	9.91	Put	Bond Future	7,972.2800	7.9723	6,821.5100	6.8215	(14.435)	0	0	0
2020/07/22	R035	06/08/2020	10.45	Call	Bond Future	204.1100	0.2041	372.0300	0.3720	82.269	0	0	0
2020/07/22	R035	06/08/2020	9.93	Put	Bond Future	7,830.4300	7.8304	6,681.5500	6.6815	(14.672)	0	0	0
2020/07/22	R035	06/08/2020	9.91	Call	Bond Future	13.2400	0.0132	31.3500	0.0313	136.782	0	0	0
2020/07/22	R035	06/08/2020	8.75	Put	Bond Future	16,865.5500	16.8656	15,696.6700	15.6967	(6.931)	0	0	0
2020/07/22	R035	06/08/2020	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/22	R035	05/11/2020	10.34	Put	Bond Future	7,983.3000	7.9833	7,203.2800	7.2033	(9.771)	0	0	0
2020/07/22	R035	05/11/2020			Bond Future	11.3231	84.5649	11.1317	85.7442	(1.690)	0.0000	0.0000	5,700
2020/07/22	R035	05/11/2020	10.33	Call	Bond Future	1,633.7700	1.6338	2,030.1000	2.0301	24.259	0	0	0
2020/07/22	R035	05/11/2020	10.33	Put	Bond Future	8,032.6300	8.0326	7,249.7000	7.2497	(9.747)	0	0	0
2020/07/22	R035	05/11/2020	10.34	Call	Bond Future	1,652.4400	1.6524	2,051.6800	2.0517	24.161	0	0	0
2020/07/22	R035	05/11/2020	10.32	Call	Bond Future	1,615.0800	1.6151	2,008.6600	2.0087	24.369	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
2020/07/22	R035	05/11/2020	10.32	Put	Bond Future	8,082.0200	8.0820	7,296.3400	7.2963	(9.721)	0	0	0
2020/07/22	R035	04/02/2021	11.14	Put	Bond Future	6,654.7500	6.6548	6,088.9400	6.0889	(8.502)	0	0	650
2020/07/22	R035	04/02/2021	10.04	Put	Bond Future	11,586.9200	11.5869	10,773.6500	10.7737	(7.019)	0	0	0
2020/07/22	R035	04/02/2021	10.14	Put	Bond Future	11,044.7600	11.0448	10,252.6500	10.2527	(7.172)	0	0	650
2020/07/22	R035	04/02/2021	10.05	Call	Bond Future	1,837.5800	1.8376	2,217.8900	2.2179	20.696	0	0	0
2020/07/22	R035	04/02/2021			Bond Future	11.5597	85.5229	11.3602	86.7143	(1.725)	0.0000	0.0000	0
2020/07/22	R035	04/02/2021	10.06	Call	Bond Future	1,852.4300	1.8524	2,234.8400	2.2348	20.644	0	0	0
2020/07/22	R035	04/02/2021	10.06	Put	Bond Future	11,477.2000	11.4772	10,668.1300	10.6681	(7.049)	0	0	0
2020/07/22	R035	04/02/2021	10.14	Call	Bond Future	1,974.2900	1.9743	2,373.6600	2.3737	20.229	0	0	0
2020/07/22	R035	04/02/2021	11.14	Call	Bond Future	4,117.6800	4.1177	4,743.3500	4.7433	15.195	0	0	0
2020/07/22	R035	04/02/2021	10.04	Call	Bond Future	1,822.8100	1.8228	2,201.0200	2.2010	20.749	0	0	0
2020/07/22	R035	04/02/2021	10.05	Put	Bond Future	11,531.9800	11.5320	10,720.8100	10.7208	(7.034)	0	0	0
2020/07/22	R035	06/05/2021	12.77	Call	Bond Future	8,728.1500	8.7282	9,637.3400	9.6373	10.417	0	0	0
2020/07/22	R035	06/05/2021	11.55	Call	Bond Future	4,834.5100	4.8345	5,536.0000	5.5360	14.510	0	0	0
2020/07/22	R035	06/05/2021	10.24	Put	Bond Future	11,725.0400	11.7250	10,935.9600	10.9360	(6.730)	0	0	0
2020/07/22	R035	06/05/2021	12.35	Put	Bond Future	4,189.5700	4.1896	3,833.4700	3.8335	(8.500)	0	0	0
2020/07/22	R035	06/05/2021	12.37	Call	Bond Future	7,341.3800	7.3414	8,193.4700	8.1935	11.607	0	0	0
2020/07/22	R035	06/05/2021			Bond Future	11.7961	82.0324	11.5883	83.2372	(1.762)	0.0000	0.0000	0
2020/07/22	R035	06/05/2021	12.35	Call	Bond Future	7,274.0200	7.2740	8,122.6600	8.1227	11.667	0	0	0
2020/07/22	R035	06/05/2021	12.37	Put	Bond Future	4,148.8800	4.1489	3,796.2300	3.7962	(8.500)	0	0	0
2020/07/22	R035	06/05/2021	12.77	Put	Bond Future	3,421.4500	3.4214	3,125.9000	3.1259	(8.638)	0	0	1,650
2020/07/22	R035	06/05/2021	11.55	Put	Bond Future	6,264.1200	6.2641	5,760.8700	5.7609	(8.034)	0	0	1,650
2020/07/22	R035	06/05/2021	10.24	Call	Bond Future	2,019.0900	2.0191	2,434.7500	2.4347	20.587	0	0	793
2020/07/22	R035	06/05/2021	12.36	Put	Bond Future	4,169.0400	4.1690	3,814.8000	3.8148	(8.497)	0	0	0
2020/07/22	R035	06/05/2021	10.81	Put	Bond Future	8,966.9800	8.9670	8,298.5500	8.2986	(7.454)	0	0	0
2020/07/22	R035	06/05/2021	10.81	Call	Bond Future	3,005.9200	3.0059	3,542.2300	3.5422	17.842	0	0	1,650
2020/07/22	R035	06/05/2021	12.02	Call	Bond Future	6,204.6800	6.2047	6,996.1700	6.9962	12.756	0	0	0
2020/07/22	R035	06/05/2021	12.02	Put	Bond Future	4,936.2100	4.9362	4,522.9600	4.5230	(8.372)	0	0	793
2020/07/22	R035	06/05/2021	11.32	Call	Bond Future	4,218.5700	4.2186	4,872.3800	4.8724	15.498	0	0	0
2020/07/22	R035	06/05/2021	11.32	Put	Bond Future	7,018.4000	7.0184	6,467.4700	6.4675	(7.850)	0	0	793
2020/07/22	R035	06/05/2021	12.36	Call	Bond Future	7,307.5400	7.3075	8,158.0400	8.1580	11.639	0	0	0
2020/07/22	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R035	05/08/2021			Bond Future	12.0616	82.9241	11.8444	84.1423	(1.801)	0.0000	0.0000	0
2020/07/22	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R035	05/08/2021	5.29	Put	Bond Future	55,399.9200	55.3999	54,181.7100	54.1817	(2.199)	0	0	0
2020/07/22	R035	05/08/2021	5.31	Put	Bond Future	55,166.6300	55.1666	53,948.4200	53.9484	(2.208)	0	0	0
2020/07/22	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R035	05/08/2021	5.30	Put	Bond Future	55,283.2100	55.2832	54,065.0000	54.0650	(2.204)	0	0	0
2020/07/22	R186	06/08/2020	8.38	Put	Bond Future	15.5200	0.0155	8.6500	0.0087	(44.265)	0	0	0
2020/07/22	R186	06/08/2020	7.45	Call	Bond Future	795.6800	0.7957	916.7700	0.9168	15.218	0	0	2,500
2020/07/22	R186	06/08/2020	9.00	Call	Bond Future	7,933.6500	7.9337	8,241.8700	8.2419	3.885	0	0	900
2020/07/22	R186	06/08/2020	8.00	Call	Bond Future	2,914.0800	2.9141	3,184.3200	3.1843	9.274	0	0	900
2020/07/22	R186	06/08/2020	8.25	Call	Bond Future	4,145.9100	4.1459	4,441.4400	4.4414	7.128	0	0	0
2020/07/22	R186	06/08/2020			Bond Future	7.4779	116.5456	7.4214	116.8540	(0.755)	0.0000	0.0000	72,936
2020/07/22	R186	06/08/2020	8.37	Call	Bond Future	4,753.3400	4.7533	5,054.5000	5.0545	6.336	0	0	0
2020/07/22	R186	06/08/2020	8.37	Put	Bond Future	16.4200	0.0164	9.1900	0.0092	(44.032)	0	0	0
2020/07/22	R186	06/08/2020	9.00	Put	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	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
2020/07/22	R186	06/08/2020	8.38	Call	Bond Future	4,804.1200	4.8041	5,105.6400	5.1056	6.276	0	0	0
2020/07/22	R186	06/08/2020	7.45	Put	Bond Future	947.8900	0.9479	760.5900	0.7606	(19.760)	0	0	2,500
2020/07/22	R186	06/08/2020	8.00	Put	Bond Future	111.1600	0.1112	73.0100	0.0730	(34.320)	0	0	15,177
2020/07/22	R186	06/08/2020	8.25	Put	Bond Future	31.5600	0.0316	18.7000	0.0187	(40.748)	0	0	0
2020/07/22	R186	06/08/2020	8.36	Call	Bond Future	4,702.5700	4.7026	5,003.3700	5.0034	6.397	0	0	0
2020/07/22	R186	06/08/2020	8.36	Put	Bond Future	17.3600	0.0174	9.7700	0.0098	(43.721)	0	0	0
2020/07/22	R186	05/11/2020	7.50	Call	Bond Future	2,169.6200	2.1696	2,255.1400	2.2551	3.942	0	0	80
2020/07/22	R186	05/11/2020	8.00	Put	Bond Future	1,763.4300	1.7634	1,597.0100	1.5970	(9.437)	0	0	0
2020/07/22	R186	05/11/2020	8.65	Call	Bond Future	5,888.3200	5.8883	6,111.5300	6.1115	3.791	0	0	0
2020/07/22	R186	05/11/2020	8.64	Put	Bond Future	840.6400	0.8406	753.7300	0.7537	(10.339)	0	0	0
2020/07/22	R186	05/11/2020			Bond Future	7.6525	117.7532	7.5933	118.0625	(0.773)	0.0000	0.0000	15,750
2020/07/22	R186	05/11/2020	7.00	Put	Bond Future	4,653.4200	4.6534	4,375.4900	4.3755	(5.973)	0	0	0
2020/07/22	R186	05/11/2020	7.00	Call	Bond Future	1,183.6600	1.1837	1,215.1000	1.2151	2.656	0	0	1,200
2020/07/22	R186	05/11/2020	8.66	Call	Bond Future	5,927.6200	5.9276	6,151.7700	6.1518	3.781	0	0	0
2020/07/22	R186	05/11/2020	8.66	Put	Bond Future	820.8500	0.8208	735.6300	0.7356	(10.382)	0	0	0
2020/07/22	R186	05/11/2020	7.50	Put	Bond Future	2,968.6500	2.9687	2,744.8000	2.7448	(7.540)	0	0	0
2020/07/22	R186	05/11/2020	6.50	Put	Bond Future	6,799.3900	6.7994	6,490.9400	6.4909	(4.536)	0	0	0
2020/07/22	R186	05/11/2020	8.00	Call	Bond Future	3,558.6700	3.5587	3,701.6200	3.7016	4.017	0	0	1,200
2020/07/22	R186	05/11/2020	7.84	Put	Bond Future	2,100.5000	2.1005	1,913.7100	1.9137	(8.893)	0	0	0
2020/07/22	R186	05/11/2020	9.26	Put	Bond Future	371.5900	0.3716	301.7700	0.3018	(18.790)	0	0	3,500
2020/07/22	R186	05/11/2020	8.65	Put	Bond Future	830.7900	0.8308	744.6300	0.7446	(10.371)	0	0	0
2020/07/22	R186	05/11/2020	8.64	Call	Bond Future	5,848.9000	5.8489	6,071.3600	6.0714	3.803	0	0	0
2020/07/22	R186	05/11/2020	6.50	Call	Bond Future	579.9200	0.5799	580.8400	0.5808	0.159	0	0	80
2020/07/22	R186	05/11/2020	7.84	Call	Bond Future	3,073.7400	3.0737	3,196.3200	3.1963	3.988	0	0	3,500
2020/07/22	R186	05/11/2020	8.34	Put	Bond Future	1,195.5300	1.1955	1,077.2100	1.0772	(9.897)	0	0	0
2020/07/22	R186	05/11/2020	8.34	Call	Bond Future	4,712.4600	4.7125	4,903.5100	4.9035	4.054	0	0	3,500
2020/07/22	R186	05/11/2020	9.26	Call	Bond Future	8,381.5200	8.3815	8,621.0700	8.6211	2.858	0	0	0
2020/07/22	R186	04/02/2021	8.15	Call	Bond Future	4,125.8500	4.1258	4,258.5300	4.2585	3.216	0	0	0
2020/07/22	R186	04/02/2021			Bond Future	7.8261	113.8049	7.7637	114.1162	(0.796)	0.0000	0.0000	0
2020/07/22	R186	04/02/2021	8.15	Put	Bond Future	2,525.1100	2.5251	2,346.4400	2.3464	(7.076)	0	0	0
2020/07/22	R186	04/02/2021	8.16	Call	Bond Future	4,154.7800	4.1548	4,288.5900	4.2886	3.221	0	0	0
2020/07/22	R186	04/02/2021	8.17	Put	Bond Future	2,485.2000	2.4852	2,308.7800	2.3088	(7.099)	0	0	0
2020/07/22	R186	04/02/2021	8.16	Put	Bond Future	2,505.0900	2.5051	2,327.5500	2.3275	(7.087)	0	0	0
2020/07/22	R186	04/02/2021	8.17	Call	Bond Future	4,183.8200	4.1838	4,318.7500	4.3188	3.225	0	0	0
2020/07/22	R186	06/05/2021	10.76	Put	Bond Future	315.9500	0.3159	261.7100	0.2617	(17.167)	0	0	0
2020/07/22	R186	06/05/2021	10.77	Call	Bond Future	12,503.0800	12.5031	12,763.5900	12.7636	2.084	0	0	0
2020/07/22	R186	06/05/2021			Bond Future	8.0126	115.1183	7.9467	115.4325	(0.823)	0.0000	0.0000	0
2020/07/22	R186	06/05/2021	10.78	Call	Bond Future	12,540.6000	12.5406	12,801.5700	12.8016	2.081	0	0	0
2020/07/22	R186	06/05/2021	10.78	Put	Bond Future	308.9100	0.3089	255.5800	0.2556	(17.264)	0	0	0
2020/07/22	R186	06/05/2021	10.76	Call	Bond Future	12,465.5600	12.4656	12,725.6200	12.7256	2.086	0	0	0
2020/07/22	R186	06/05/2021	10.77	Put	Bond Future	312.4200	0.3124	258.6300	0.2586	(17.217)	0	0	0
2020/07/22	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R186	05/08/2021	8.61	Call	Bond Future	1,665.8200	1.6658	1,984.0600	1.9841	19.104	0	0	0
2020/07/22	R186	05/08/2021			Bond Future	8.2379	111.0877	8.1677	111.4060	(0.853)	0.0000	0.0000	0
2020/07/22	R186	05/08/2021	8.62	Call	Bond Future	1,710.1600	1.7102	2,028.4000	2.0284	18.609	0	0	0
2020/07/22	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R186	05/08/2021	8.63	Call	Bond Future	1,754.4600	1.7545	2,072.7000	2.0727	18.139	0	0	0
2020/07/22	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/22	R197	06/08/2020			Bond Future	305.2490	305.2490	305.3017	305.3017	0.017	0.0000	0.0000	2,591
2020/07/22	R197	05/11/2020			Bond Future	308.4867	308.4867	308.5342	308.5342	0.015	0.0000	0.0000	1,400
2020/07/22	R197	04/02/2021			Bond Future	304.2116	304.2116	304.2559	304.2559	0.015	0.0000	0.0000	0
2020/07/22	R197	06/05/2021			Bond Future	307.7926	307.7926	307.8358	307.8358	0.014	0.0000	0.0000	0
2020/07/22	R197	05/08/2021			Bond Future	303.2228	303.2228	303.2676	303.2676	0.015	0.0000	0.0000	0
2020/07/22	R202	06/08/2020			Bond Future	205.9518	205.9518	205.8616	205.8616	(0.044)	0.0000	0.0000	6,136
2020/07/22	R202	05/11/2020			Bond Future	208.1362	208.1362	208.0412	208.0412	(0.046)	0.0000	0.0000	1,904
2020/07/22	R202	04/02/2021			Bond Future	206.3776	206.3776	206.2788	206.2788	(0.048)	0.0000	0.0000	0
2020/07/22	R202	06/05/2021			Bond Future	208.8067	208.8067	208.7057	208.7057	(0.048)	0.0000	0.0000	0
2020/07/22	R202	05/08/2021			Bond Future	206.8835	206.8835	206.7822	206.7822	(0.049)	0.0000	0.0000	0
2020/07/22	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R208	06/08/2020			Bond Future	3.4424	104.5221	3.5179	104.4742	2.193	0.0000	0.0000	22,492
2020/07/22	R208	06/08/2020	5.56	Call	Bond Future	1,328.6300	1.3286	1,280.7400	1.2807	(3.604)	0	0	0
2020/07/22	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R208	06/08/2020	5.57	Call	Bond Future	1,334.8300	1.3348	1,286.9400	1.2869	(3.588)	0	0	0
2020/07/22	R208	06/08/2020	5.55	Call	Bond Future	1,322.4300	1.3224	1,274.5400	1.2745	(3.621)	0	0	0
2020/07/22	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R208	05/11/2020	4.78	Call	Bond Future	713.5500	0.7136	663.1900	0.6632	(7.058)	0	0	0
2020/07/22	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R208	05/11/2020			Bond Future	2.9395	102.2143	3.0686	102.1640	4.390	0.0000	0.0000	0
2020/07/22	R208	05/11/2020	4.79	Call	Bond Future	717.4000	0.7174	667.0400	0.6670	(7.020)	0	0	0
2020/07/22	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R208	05/11/2020	4.77	Call	Bond Future	709.7000	0.7097	659.3400	0.6593	(7.096)	0	0	0
2020/07/22	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R209	06/08/2020	5.55	Put	Bond Future	42,204.5200	42.2045	41,174.1500	41.1741	(2.441)	0	0	0
2020/07/22	R209	06/08/2020			Bond Future	10.9735	67.3286	10.7855	68.3590	(1.714)	0.0000	0.0000	59,872
2020/07/22	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R209	06/08/2020	5.57	Put	Bond Future	41,987.7100	41.9877	40,957.3400	40.9573	(2.454)	0	0	0
2020/07/22	R209	06/08/2020	5.56	Put	Bond Future	42,096.0400	42.0960	41,065.6700	41.0657	(2.448)	0	0	0
2020/07/22	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R209	05/11/2020	10.02	Call	Bond Future	1,325.4700	1.3255	1,649.4400	1.6494	24.442	0	0	0
2020/07/22	R209	05/11/2020			Bond Future	11.1751	64.8866	10.9802	65.9264	(1.744)	0.0000	0.0000	2,500
2020/07/22	R209	05/11/2020	10.00	Call	Bond Future	1,298.8800	1.2989	1,618.3100	1.6183	24.593	0	0	0
2020/07/22	R209	05/11/2020	10.00	Put	Bond Future	7,957.8100	7.9578	7,237.4400	7.2374	(9.052)	0	0	0
2020/07/22	R209	05/11/2020	10.02	Put	Bond Future	7,862.8900	7.8629	7,147.0600	7.1471	(9.104)	0	0	0
2020/07/22	R209	05/11/2020	10.01	Call	Bond Future	1,312.1200	1.3121	1,633.8300	1.6338	24.518	0	0	0
2020/07/22	R209	05/11/2020	10.01	Put	Bond Future	7,910.2600	7.9103	7,192.1700	7.1922	(9.078)	0	0	0
2020/07/22	R209	04/02/2021	10.12	Put	Bond Future	9,035.2800	9.0353	8,372.5400	8.3725	(7.335)	0	0	0
2020/07/22	R209	04/02/2021			Bond Future	11.3777	65.6221	11.1755	66.6727	(1.777)	0.0000	0.0000	0
2020/07/22	R209	04/02/2021	10.11	Call	Bond Future	2,051.8100	2.0518	2,437.8000	2.4378	18.812	0	0	0
2020/07/22	R209	04/02/2021	10.11	Put	Bond Future	9,080.0400	9.0800	8,415.4200	8.4154	(7.320)	0	0	0
2020/07/22	R209	04/02/2021	10.12	Call	Bond Future	2,066.8000	2.0668	2,454.6700	2.4547	18.767	0	0	0
2020/07/22	R209	04/02/2021	10.10	Call	Bond Future	2,036.9000	2.0369	2,421.0000	2.4210	18.857	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/22	R209	04/02/2021	10.10	Put	Bond Future	9,124.9500	9.1250	8,458.4400	8.4584	(7.304)	0	0	0
2020/07/22	R209	06/05/2021	12.25	Put	Bond Future	3,572.9100	3.5729	3,278.1100	3.2781	(8.251)	0	0	1,000
2020/07/22	R209	06/05/2021	12.23	Put	Bond Future	3,606.8100	3.6068	3,309.3900	3.3094	(8.246)	0	0	0
2020/07/22	R209	06/05/2021	12.22	Call	Bond Future	6,676.7200	6.6767	7,440.3800	7.4404	11.438	0	0	0
2020/07/22	R209	06/05/2021			Bond Future	11.5864	63.2382	11.3765	64.3006	(1.812)	0.0000	0.0000	460
2020/07/22	R209	06/05/2021	10.25	Put	Bond Future	9,380.3700	9.3804	8,736.9300	8.7369	(6.859)	0	0	0
2020/07/22	R209	06/05/2021	10.25	Call	Bond Future	2,145.5000	2.1455	2,564.4600	2.5645	19.527	0	0	1,000
2020/07/22	R209	06/05/2021	11.25	Call	Bond Future	4,112.6000	4.1126	4,724.4400	4.7244	14.877	0	0	0
2020/07/22	R209	06/05/2021	11.25	Put	Bond Future	5,827.7200	5.8277	5,377.1600	5.3772	(7.731)	0	0	1,000
2020/07/22	R209	06/05/2021	12.25	Call	Bond Future	6,764.6900	6.7647	7,532.2900	7.5323	11.347	0	0	0
2020/07/22	R209	06/05/2021	12.23	Call	Bond Future	6,705.9400	6.7059	7,470.9200	7.4709	11.407	0	0	0
2020/07/22	R209	06/05/2021	12.22	Put	Bond Future	3,623.9900	3.6240	3,325.2500	3.3252	(8.243)	0	0	0
2020/07/22	R209	06/05/2021	12.24	Call	Bond Future	6,735.4100	6.7354	7,501.7000	7.5017	11.377	0	0	0
2020/07/22	R209	06/05/2021	12.24	Put	Bond Future	3,589.9200	3.5899	3,293.8100	3.2938	(8.248)	0	0	0
2020/07/22	R209	05/08/2021	11.81	Put	Bond Future	27.9800	0.0280	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R209	05/08/2021			Bond Future	11.8158	63.9255	11.5974	64.9997	(1.848)	0.0000	0.0000	0
2020/07/22	R209	05/08/2021	11.80	Call	Bond Future	0.0000	0.0000	997.6300	0.9976	100.000	0	0	0
2020/07/22	R209	05/08/2021	11.80	Put	Bond Future	76.6100	0.0766	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R209	05/08/2021	11.81	Call	Bond Future	0.0000	0.0000	1,046.2600	1.0463	100.000	0	0	0
2020/07/22	R209	05/08/2021	11.79	Call	Bond Future	0.0000	0.0000	948.9400	0.9489	100.000	0	0	0
2020/07/22	R209	05/08/2021	11.79	Put	Bond Future	125.3000	0.1253	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R210	06/08/2020			Bond Future	181.8818	181.8818	181.7960	181.7960	(0.047)	0.0000	0.0000	1,929
2020/07/22	R210	05/11/2020			Bond Future	181.1362	181.1362	181.0460	181.0460	(0.050)	0.0000	0.0000	644
2020/07/22	R210	04/02/2021			Bond Future	183.2315	183.2315	183.1380	183.1380	(0.051)	0.0000	0.0000	0
2020/07/22	R210	06/05/2021			Bond Future	182.6784	182.6784	182.5827	182.5827	(0.052)	0.0000	0.0000	0
2020/07/22	R210	05/08/2021			Bond Future	184.7092	184.7092	184.6132	184.6132	(0.052)	0.0000	0.0000	0
2020/07/22	R212	06/08/2020			Bond Future	165.6392	165.6392	165.5333	165.5333	(0.064)	0.0000	0.0000	7,008
2020/07/22	R212	05/11/2020			Bond Future	167.3961	167.3961	167.2860	167.2860	(0.066)	0.0000	0.0000	1,526
2020/07/22	R212	04/02/2021			Bond Future	167.0376	167.0376	166.9242	166.9242	(0.068)	0.0000	0.0000	0
2020/07/22	R212	06/05/2021			Bond Future	169.0036	169.0036	168.8879	168.8879	(0.068)	0.0000	0.0000	0
2020/07/22	R212	05/08/2021			Bond Future	168.5553	168.5553	168.4390	168.4390	(0.069)	0.0000	0.0000	0
2020/07/22	R213	06/08/2020	9.31	Call	Bond Future	205.5500	0.2055	326.8500	0.3269	59.012	0	0	0
2020/07/22	R213	06/08/2020			Bond Future	9.8332	84.7844	9.7055	85.5117	(1.298)	0.0000	0.0000	16,139
2020/07/22	R213	06/08/2020	9.29	Call	Bond Future	188.7000	0.1887	302.3100	0.3023	60.207	0	0	0
2020/07/22	R213	06/08/2020	9.29	Put	Bond Future	3,343.3300	3.3433	2,729.5900	2.7296	(18.357)	0	0	0
2020/07/22	R213	06/08/2020	9.31	Put	Bond Future	3,241.2200	3.2412	2,635.1700	2.6352	(18.698)	0	0	0
2020/07/22	R213	06/08/2020	9.30	Call	Bond Future	196.9800	0.1970	314.4000	0.3144	59.610	0	0	0
2020/07/22	R213	06/08/2020	9.30	Put	Bond Future	3,292.1000	3.2921	2,682.1700	2.6822	(18.527)	0	0	0
2020/07/22	R213	05/11/2020	9.60	Put	Bond Future	4,746.4700	4.7465	4,342.3700	4.3424	(8.514)	0	0	0
2020/07/22	R213	05/11/2020	9.59	Call	Bond Future	2,282.5500	2.2825	2,609.7200	2.6097	14.334	0	0	0
2020/07/22	R213	05/11/2020			Bond Future	10.0353	82.1346	9.9028	82.8678	(1.320)	0.0000	0.0000	0
2020/07/22	R213	05/11/2020	9.60	Call	Bond Future	2,304.7100	2.3047	2,633.8400	2.6338	14.281	0	0	0
2020/07/22	R213	05/11/2020	9.59	Put	Bond Future	4,781.5400	4.7815	4,375.4800	4.3755	(8.492)	0	0	0
2020/07/22	R213	05/11/2020	9.61	Call	Bond Future	2,327.0100	2.3270	2,658.0800	2.6581	14.227	0	0	0
2020/07/22	R213	05/11/2020	9.61	Put	Bond Future	4,711.5900	4.7116	4,309.4300	4.3094	(8.536)	0	0	0

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2020/07/22	R213	04/02/2021	9.40	Call	Bond Future	2,435.9400	2.4359	2,707.2700	2.7073	11.139	0	0	0
2020/07/22	R213	04/02/2021	9.39	Put	Bond Future	7,143.0000	7.1430	6,672.3700	6.6724	(6.589)	0	0	0
2020/07/22	R213	04/02/2021			Bond Future	10.2425	83.0649	10.1047	83.8054	(1.346)	0.0000	0.0000	0
2020/07/22	R213	04/02/2021	9.41	Call	Bond Future	2,455.0900	2.4551	2,727.8700	2.7279	11.111	0	0	0
2020/07/22	R213	04/02/2021	9.41	Put	Bond Future	7,066.2100	7.0662	6,598.4800	6.5985	(6.619)	0	0	0
2020/07/22	R213	04/02/2021	9.40	Put	Bond Future	7,104.5300	7.1045	6,635.3500	6.6353	(6.604)	0	0	0
2020/07/22	R213	04/02/2021	9.39	Call	Bond Future	2,416.8800	2.4169	2,686.7600	2.6868	11.166	0	0	0
2020/07/22	R213	06/05/2021	11.91	Put	Bond Future	1,971.3800	1.9714	1,799.2800	1.7993	(8.730)	0	0	0
2020/07/22	R213	06/05/2021			Bond Future	10.4507	80.4918	10.3071	81.2404	(1.373)	0.0000	0.0000	0
2020/07/22	R213	06/05/2021	11.90	Call	Bond Future	9,050.6800	9.0507	9,626.2100	9.6262	6.359	0	0	0
2020/07/22	R213	06/05/2021	11.90	Put	Bond Future	1,985.1100	1.9851	1,812.0700	1.8121	(8.717)	0	0	0
2020/07/22	R213	06/05/2021	11.91	Call	Bond Future	9,082.7300	9.0827	9,659.2000	9.6592	6.347	0	0	0
2020/07/22	R213	06/05/2021	11.89	Call	Bond Future	9,018.6600	9.0187	9,593.2700	9.5933	6.371	0	0	0
2020/07/22	R213	06/05/2021	11.89	Put	Bond Future	1,998.9100	1.9989	1,824.9500	1.8250	(8.703)	0	0	0
2020/07/22	R213	05/08/2021	10.85	Call	Bond Future	810.0700	0.8101	1,567.1000	1.5671	93.452	0	0	0
2020/07/22	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R213	05/08/2021			Bond Future	10.6875	81.3670	10.5377	82.1241	(1.402)	0.0000	0.0000	0
2020/07/22	R213	05/08/2021	10.86	Call	Bond Future	859.5700	0.8596	1,616.6000	1.6166	88.071	0	0	0
2020/07/22	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/22	R213	05/08/2021	10.84	Call	Bond Future	760.5300	0.7605	1,517.5600	1.5176	99.540	0	0	0
2020/07/22	R214	06/08/2020	9.98	Put	Bond Future	7,772.3400	7.7723	6,692.3500	6.6924	(13.895)	0	0	0
2020/07/22	R214	06/08/2020	9.97	Call	Bond Future	7.5800	0.0076	19.9100	0.0199	162.665	0	0	0
2020/07/22	R214	06/08/2020			Bond Future	11.2779	64.9869	11.0798	66.0799	(1.757)	0.0000	0.0000	20,627
2020/07/22	R214	06/08/2020	9.98	Call	Bond Future	8.0400	0.0080	21.0200	0.0210	161.443	0	0	0
2020/07/22	R214	06/08/2020	9.97	Put	Bond Future	7,837.6000	7.8376	6,756.9600	6.7570	(13.788)	0	0	0
2020/07/22	R214	06/08/2020	9.99	Call	Bond Future	8.5300	0.0085	22.1700	0.0222	159.906	0	0	0
2020/07/22	R214	06/08/2020	9.99	Put	Bond Future	7,707.2100	7.7072	6,627.8800	6.6279	(14.004)	0	0	0
2020/07/22	R214	05/11/2020	10.26	Put	Bond Future	8,326.6900	8.3267	7,568.4900	7.5685	(9.106)	0	0	0
2020/07/22	R214	05/11/2020			Bond Future	11.4776	62.3840	11.2720	63.4870	(1.791)	0.0000	0.0000	3,100
2020/07/22	R214	05/11/2020	10.25	Call	Bond Future	1,283.2800	1.2833	1,625.7100	1.6257	26.684	0	0	0
2020/07/22	R214	05/11/2020	10.25	Put	Bond Future	8,376.4900	8.3765	7,615.8600	7.6159	(9.081)	0	0	0
2020/07/22	R214	05/11/2020	10.26	Call	Bond Future	1,296.4700	1.2965	1,641.3300	1.6413	26.600	0	0	0
2020/07/22	R214	05/11/2020	10.24	Call	Bond Future	1,270.1700	1.2702	1,610.1900	1.6102	26.770	0	0	0
2020/07/22	R214	05/11/2020	10.24	Put	Bond Future	8,426.4700	8.4265	7,663.4300	7.6634	(9.055)	0	0	0
2020/07/22	R214	04/02/2021	10.33	Call	Bond Future	2,004.0100	2.0040	2,413.2400	2.4132	20.421	0	0	0
2020/07/22	R214	04/02/2021			Bond Future	11.6826	63.0907	11.4688	64.2054	(1.830)	0.0000	0.0000	0
2020/07/22	R214	04/02/2021	10.31	Call	Bond Future	1,974.5500	1.9746	2,379.7600	2.3798	20.522	0	0	0
2020/07/22	R214	04/02/2021	10.31	Put	Bond Future	9,752.9800	9.7530	9,043.5000	9.0435	(7.274)	0	0	0
2020/07/22	R214	04/02/2021	10.33	Put	Bond Future	9,657.8200	9.6578	8,952.3600	8.9524	(7.305)	0	0	0
2020/07/22	R214	04/02/2021	10.32	Call	Bond Future	1,989.2400	1.9892	2,396.4600	2.3965	20.471	0	0	0
2020/07/22	R214	04/02/2021	10.32	Put	Bond Future	9,705.3200	9.7053	8,997.8500	8.9978	(7.290)	0	0	0
2020/07/22	R214	06/05/2021	12.26	Call	Bond Future	6,048.7900	6.0488	6,759.9900	6.7600	11.758	0	0	0
2020/07/22	R214	06/05/2021	12.25	Put	Bond Future	4,246.9200	4.2469	3,830.2000	3.8302	(9.812)	0	0	0
2020/07/22	R214	06/05/2021			Bond Future	11.8861	60.5395	11.6639	61.6667	(1.869)	0.0000	0.0000	0
2020/07/22	R214	06/05/2021	12.27	Call	Bond Future	6,076.7600	6.0768	6,788.7000	6.7887	11.716	0	0	0
2020/07/22	R214	06/05/2021	12.27	Put	Bond Future	4,208.0800	4.2081	3,792.8500	3.7929	(9.867)	0	0	0

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2020/07/22	R214	06/05/2021	12.26	Put	Bond Future	4,227.5500		4.2275	3,811.5800	3.8116	(9.840)	0	0	0
2020/07/22	R214	06/05/2021	12.25	Call	Bond Future	6,020.6500		6.0207	6,731.1000	6.7311	11.800	0	0	0
2020/07/22	R214	05/08/2021	12.01	Call	Bond Future	0.0000		0.0000	638.7400	0.6387	100.000	0	0	0
2020/07/22	R214	05/08/2021			Bond Future	12.1127		61.1976	11.8811	62.3373	(1.912)	0.0000	0.0000	0
2020/07/22	R214	05/08/2021	12.01	Put	Bond Future	500.9600		0.5010	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R214	05/08/2021	12.03	Put	Bond Future	402.8600		0.4029	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R214	05/08/2021	12.02	Call	Bond Future	0.0000		0.0000	687.8200	0.6878	100.000	0	0	0
2020/07/22	R214	05/08/2021	12.02	Put	Bond Future	451.8800		0.4519	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R214	05/08/2021	12.03	Call	Bond Future	0.0000		0.0000	736.8400	0.7368	100.000	0	0	0
2020/07/22	R248	06/08/2020	10.20	Call	Bond Future	2.0800		0.0021	6.2800	0.0063	201.923	0	0	0
2020/07/22	R248	06/08/2020	11.80	Call	Bond Future	1,791.2200		1.7912	2,605.7200	2.6057	45.472	0	0	470
2020/07/22	R248	06/08/2020	12.75	Call	Bond Future	6,173.2400		6.1732	7,451.8200	7.4518	20.712	0	0	814
2020/07/22	R248	06/08/2020	10.35	Call	Bond Future	5.5700		0.0056	15.6000	0.0156	180.072	0	0	640
2020/07/22	R248	06/08/2020	11.85	Put	Bond Future	1,197.1300		1.1971	698.8200	0.6988	(41.625)	0	0	0
2020/07/22	R248	06/08/2020	9.00	Put	Bond Future	21,760.6800		21.7607	20,406.4500	20.4064	(6.223)	0	0	0
2020/07/22	R248	06/08/2020			Bond Future	11.7275		79.6240	11.5184	80.9782	(1.783)	0.0000	0.0000	112,720
2020/07/22	R248	06/08/2020	10.18	Call	Bond Future	1.8100		0.0018	5.5200	0.0055	204.972	0	0	0
2020/07/22	R248	06/08/2020	10.18	Put	Bond Future	11,157.2600		11.1573	9,806.7400	9.8067	(12.104)	0	0	0
2020/07/22	R248	06/08/2020	10.35	Put	Bond Future	9,796.9400		9.7969	8,452.7400	8.4527	(13.721)	0	0	0
2020/07/22	R248	06/08/2020	11.85	Call	Bond Future	1,970.5500		1.9706	2,826.4700	2.8265	43.436	0	0	0
2020/07/22	R248	06/08/2020	11.15	Put	Bond Future	4,150.4300		4.1504	3,055.8200	3.0558	(26.373)	0	0	0
2020/07/22	R248	06/08/2020	11.15	Call	Bond Future	301.3100		0.3013	560.9300	0.5609	86.164	0	0	0
2020/07/22	R248	06/08/2020	10.85	Put	Bond Future	6,073.2000		6.0732	4,818.1200	4.8181	(20.666)	0	0	0
2020/07/22	R248	06/08/2020	10.85	Call	Bond Future	83.7800		0.0838	182.9300	0.1829	118.346	0	0	640
2020/07/22	R248	06/08/2020	9.25	Put	Bond Future	19,334.7200		19.3347	17,980.4900	17.9805	(7.004)	0	0	0
2020/07/22	R248	06/08/2020	9.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	20,640
2020/07/22	R248	06/08/2020	10.20	Put	Bond Future	10,995.0900		10.9951	9,645.0600	9.6451	(12.278)	0	0	0
2020/07/22	R248	06/08/2020	11.80	Put	Bond Future	1,331.7900		1.3318	792.0600	0.7921	(40.527)	0	0	0
2020/07/22	R248	06/08/2020	12.75	Put	Bond Future	131.2500		0.1313	55.6000	0.0556	(57.638)	0	0	0
2020/07/22	R248	06/08/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/07/22	R248	06/08/2020	10.19	Call	Bond Future	1.9400		0.0019	5.8900	0.0059	203.608	0	0	0
2020/07/22	R248	06/08/2020	10.19	Put	Bond Future	11,076.1100		11.0761	9,725.8300	9.7258	(12.191)	0	0	0
2020/07/22	R248	06/08/2020	12.25	Put	Bond Future	474.0900		0.4741	238.4100	0.2384	(49.712)	0	0	0
2020/07/22	R248	06/08/2020	12.25	Call	Bond Future	3,676.1600		3.6762	4,794.7100	4.7947	30.427	0	0	814
2020/07/22	R248	06/08/2020	11.10	Put	Bond Future	4,447.4400		4.4474	3,319.2300	3.3192	(25.368)	0	0	0
2020/07/22	R248	06/08/2020	11.10	Call	Bond Future	248.5800		0.2486	474.6000	0.4746	90.924	0	0	470
2020/07/22	R248	05/11/2020	10.02	Put	Bond Future	14,438.4300		14.4384	13,296.2600	13.2963	(7.911)	0	0	0
2020/07/22	R248	05/11/2020	10.03	Call	Bond Future	590.8900		0.5909	817.7700	0.8178	38.396	0	0	0
2020/07/22	R248	05/11/2020			Bond Future	11.9492		76.0386	11.7310	77.4054	(1.826)	0.0000	0.0000	250
2020/07/22	R248	05/11/2020	11.00	Put	Bond Future	8,198.4800		8.1985	7,278.1600	7.2782	(11.225)	0	0	0
2020/07/22	R248	05/11/2020	11.00	Call	Bond Future	1,904.2800		1.9043	2,350.7000	2.3507	23.443	0	0	950
2020/07/22	R248	05/11/2020	10.00	Put	Bond Future	14,589.6600		14.5897	13,442.8900	13.4429	(7.860)	0	0	0
2020/07/22	R248	05/11/2020	10.00	Call	Bond Future	566.9400		0.5669	786.9100	0.7869	38.800	0	0	950
2020/07/22	R248	05/11/2020	10.04	Call	Bond Future	599.0500		0.5991	828.2600	0.8283	38.262	0	0	0
2020/07/22	R248	05/11/2020	10.04	Put	Bond Future	14,288.0900		14.2881	13,150.5600	13.1506	(7.961)	0	0	0
2020/07/22	R248	05/11/2020	10.02	Call	Bond Future	582.8200		0.5828	807.3900	0.8074	38.532	0	0	0
2020/07/22	R248	05/11/2020	10.03	Put	Bond Future	14,363.1400		14.3631	13,223.2800	13.2233	(7.936)	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
2020/07/22	R248	04/02/2021	10.46	Call	Bond Future	1,682.7900	1.6828	2,103.8500	2.1038	25.022	0	0	0
2020/07/22	R248	04/02/2021	10.47	Put	Bond Future	13,313.2600	13.3133	12,355.5900	12.3556	(7.193)	0	0	0
2020/07/22	R248	04/02/2021			Bond Future	12.1787	76.9001	11.9506	78.2813	(1.873)	0.0000	0.0000	0
2020/07/22	R248	04/02/2021	10.46	Put	Bond Future	13,376.4600	13.3765	12,416.3600	12.4164	(7.178)	0	0	0
2020/07/22	R248	04/02/2021	10.47	Call	Bond Future	1,697.1100	1.6971	2,120.6000	2.1206	24.954	0	0	0
2020/07/22	R248	04/02/2021	10.48	Call	Bond Future	1,711.5000	1.7115	2,137.4400	2.1374	24.887	0	0	0
2020/07/22	R248	04/02/2021	10.48	Put	Bond Future	13,250.2600	13.2503	12,295.0400	12.2950	(7.209)	0	0	0
2020/07/22	R248	06/05/2021	12.36	Call	Bond Future	5,710.2700	5.7103	6,522.0400	6.5220	14.216	0	0	0
2020/07/22	R248	06/05/2021			Bond Future	12.4074	73.3733	12.1689	74.7700	(1.922)	0.0000	0.0000	0
2020/07/22	R248	06/05/2021	12.34	Call	Bond Future	5,652.6900	5.6527	6,460.1200	6.4601	14.284	0	0	0
2020/07/22	R248	06/05/2021	12.34	Put	Bond Future	6,042.3400	6.0423	5,453.1100	5.4531	(9.752)	0	0	0
2020/07/22	R248	06/05/2021	12.36	Put	Bond Future	5,983.8300	5.9838	5,398.9400	5.3989	(9.775)	0	0	0
2020/07/22	R248	06/05/2021	12.35	Call	Bond Future	5,681.4600	5.6815	6,491.0600	6.4911	14.250	0	0	0
2020/07/22	R248	06/05/2021	12.35	Put	Bond Future	6,013.0200	6.0130	5,425.9600	5.4260	(9.763)	0	0	0
2020/07/22	R248	05/08/2021	12.51	Put	Bond Future	858.0900	0.8581	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R248	05/08/2021			Bond Future	12.6631	74.1707	12.4130	75.5828	(1.975)	0.0000	0.0000	0
2020/07/22	R248	05/08/2021	12.51	Call	Bond Future	0.0000	0.0000	554.0400	0.5540	100.000	0	0	0
2020/07/22	R248	05/08/2021	12.52	Call	Bond Future	0.0000	0.0000	610.6800	0.6107	100.000	0	0	0
2020/07/22	R248	05/08/2021	12.50	Put	Bond Future	914.8200	0.9148	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R248	05/08/2021	12.52	Put	Bond Future	801.4500	0.8014	0.0000	0.0000	(100.000)	0	0	0
2020/07/22	R248	05/08/2021	12.50	Call	Bond Future	0.0000	0.0000	497.3100	0.4973	100.000	0	0	0

Total

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