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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2020 TO 14/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	2025	05/11/2020		Bond Future	140.0802	140.0802	140.0802	140.0802	0.000	0.0000	0.0000	3,967
2020/08/14	2025	04/02/2021		Bond Future	140.0921	140.0921	140.0914	140.0914	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	2025	06/05/2021			Bond Future	141.6264	141.6264	141.6254	141.6254	(0.001)	0.0000	0.0000	0
2020/08/14	2025	05/08/2021			Bond Future	141.7044	141.7044	141.7033	141.7033	(0.001)	0.0000	0.0000	0
2020/08/14	2029	05/11/2020			Bond Future	98.4953	98.4953	98.7448	98.7448	0.253	0.0000	0.0000	5,004
2020/08/14	2029	04/02/2021			Bond Future	99.5549	99.5549	99.8067	99.8067	0.253	0.0000	0.0000	0
2020/08/14	2029	06/05/2021			Bond Future	99.5161	99.5161	99.7704	99.7704	0.256	0.0000	0.0000	0
2020/08/14	2029	05/08/2021			Bond Future	100.6368	100.6368	100.8938	100.8938	0.255	0.0000	0.0000	0
2020/08/14	2030	05/11/2020	9.39	Put	Bond Future	3,086.3200	3.0863	2,788.9200	2.7889	(9.636)	0	0	0
2020/08/14	2030	05/11/2020	9.38	Call	Bond Future	2,812.1800	2.8122	3,093.4600	3.0935	10.002	0	0	0
2020/08/14	2030	05/11/2020	9.99	Put	Bond Future	1,688.3000	1.6883	1,492.1400	1.4921	(11.619)	0	0	5,000
2020/08/14	2030	05/11/2020	8.10	Put	Bond Future	8,599.1100	8.5991	8,100.2800	8.1003	(5.801)	0	0	0
2020/08/14	2030	05/11/2020	8.73	Call	Bond Future	1,329.5600	1.3296	1,496.8100	1.4968	12.579	0	0	3,000
2020/08/14	2030	05/11/2020	10.06	Put	Bond Future	1,570.2300	1.5702	1,384.4400	1.3844	(11.832)	0	0	1,000
2020/08/14	2030	05/11/2020			Bond Future	9.4329	93.4960	9.3319	94.0765	(1.071)	0.0000	0.0000	101,028
2020/08/14	2030	05/11/2020	9.99	Call	Bond Future	4,804.7400	4.8047	5,189.0600	5.1891	7.999	0	0	0
2020/08/14	2030	05/11/2020	8.85	Put	Bond Future	4,968.3900	4.9684	4,575.1600	4.5752	(7.915)	0	0	0
2020/08/14	2030	05/11/2020	8.85	Call	Bond Future	1,551.6600	1.5517	1,738.9100	1.7389	12.068	0	0	3,000
2020/08/14	2030	05/11/2020	9.61	Call	Bond Future	3,496.0800	3.4961	3,818.1400	3.8181	9.212	0	0	0
2020/08/14	2030	05/11/2020	9.61	Put	Bond Future	2,490.1000	2.4901	2,231.6800	2.2317	(10.378)	0	0	3,000
2020/08/14	2030	05/11/2020	8.34	Put	Bond Future	7,316.8600	7.3169	6,846.2900	6.8463	(6.431)	0	0	0
2020/08/14	2030	05/11/2020	8.34	Call	Bond Future	773.6100	0.7736	883.5200	0.8835	14.207	0	0	1,000
2020/08/14	2030	05/11/2020	9.04	Put	Bond Future	4,236.2100	4.2362	3,876.0100	3.8760	(8.503)	0	0	0
2020/08/14	2030	05/11/2020	9.04	Call	Bond Future	1,951.1200	1.9511	2,171.4000	2.1714	11.290	0	0	1,000
2020/08/14	2030	05/11/2020	9.39	Call	Bond Future	2,840.2200	2.8402	3,123.3000	3.1233	9.967	0	0	0
2020/08/14	2030	05/11/2020	9.38	Put	Bond Future	3,115.7300	3.1157	2,816.5300	2.8165	(9.603)	0	0	0
2020/08/14	2030	05/11/2020	8.36	Put	Bond Future	7,214.4400	7.2144	6,746.4600	6.7465	(6.487)	0	0	0
2020/08/14	2030	05/11/2020	9.86	Put	Bond Future	1,931.6200	1.9316	1,715.1600	1.7152	(11.206)	0	0	14,160
2020/08/14	2030	05/11/2020	8.10	Call	Bond Future	538.3800	0.5384	620.0300	0.6200	15.166	0	0	3,000
2020/08/14	2030	05/11/2020	8.73	Put	Bond Future	5,470.1700	5.4702	5,056.9400	5.0569	(7.554)	0	0	0
2020/08/14	2030	05/11/2020	9.23	Put	Bond Future	3,581.0500	3.5811	3,254.8600	3.2549	(9.109)	0	0	0
2020/08/14	2030	05/11/2020	10.06	Call	Bond Future	5,068.3700	5.0684	5,463.0600	5.4631	7.787	0	0	0
2020/08/14	2030	05/11/2020	10.37	Put	Bond Future	1,133.1100	1.1331	988.7800	0.9888	(12.738)	0	0	15,414
2020/08/14	2030	05/11/2020	9.40	Call	Bond Future	2,868.4200	2.8684	3,153.2800	3.1533	9.931	0	0	0
2020/08/14	2030	05/11/2020	9.40	Put	Bond Future	3,057.1200	3.0571	2,761.5000	2.7615	(9.670)	0	0	0
2020/08/14	2030	05/11/2020	9.65	Call	Bond Future	3,623.1700	3.6232	3,952.1600	3.9522	9.080	0	0	0
2020/08/14	2030	05/11/2020	9.65	Put	Bond Future	2,391.9500	2.3919	2,140.4600	2.1405	(10.514)	0	0	2,500
2020/08/14	2030	05/11/2020	8.36	Call	Bond Future	796.2900	0.7963	908.7900	0.9088	14.128	0	0	14,160
2020/08/14	2030	05/11/2020	8.86	Put	Bond Future	4,927.9600	4.9280	4,536.4300	4.5364	(7.945)	0	0	0
2020/08/14	2030	05/11/2020	8.86	Call	Bond Future	1,571.2300	1.5712	1,760.1800	1.7602	12.026	0	0	14,160
2020/08/14	2030	05/11/2020	9.86	Call	Bond Future	4,333.4000	4.3334	4,697.4200	4.6974	8.400	0	0	0
2020/08/14	2030	05/11/2020	9.23	Call	Bond Future	2,410.0900	2.4101	2,664.3800	2.6644	10.551	0	0	3,000
2020/08/14	2030	05/11/2020	10.47	Call	Bond Future	6,709.5400	6.7095	7,157.4300	7.1574	6.675	0	0	0
2020/08/14	2030	05/11/2020	10.47	Put	Bond Future	1,018.7500	1.0188	886.1600	0.8862	(13.015)	0	0	3,000
2020/08/14	2030	05/11/2020	8.53	Put	Bond Future	6,375.1400	6.3751	5,930.7300	5.9307	(6.971)	0	0	0
2020/08/14	2030	05/11/2020	8.53	Call	Bond Future	1,012.0600	1.0121	1,148.1300	1.1481	13.445	0	0	15,414
2020/08/14	2030	05/11/2020	9.03	Put	Bond Future	4,272.8600	4.2729	3,910.8900	3.9109	(8.471)	0	0	0
2020/08/14	2030	05/11/2020	9.03	Call	Bond Future	1,928.6500	1.9287	2,147.1600	2.1472	11.330	0	0	15,414

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2020/08/14	2030	05/11/2020	10.37	Call	Bond Future	6,295.8100	6.2958	6,731.9600	6.7320	6.928	0	0	0
2020/08/14	2030	04/02/2021	9.20	Put	Bond Future	5,371.9500	5.3720	5,029.3900	5.0294	(6.377)	0	0	0
2020/08/14	2030	04/02/2021	8.20	Put	Bond Future	9,629.0000	9.6290	9,167.8100	9.1678	(4.790)	0	0	0
2020/08/14	2030	04/02/2021	9.12	Call	Bond Future	2,695.0600	2.6951	2,928.1200	2.9281	8.648	0	0	1,000
2020/08/14	2030	04/02/2021	8.36	Call	Bond Future	1,361.0300	1.3610	1,502.4200	1.5024	10.388	0	0	800
2020/08/14	2030	04/02/2021	9.16	Call	Bond Future	2,785.4500	2.7855	3,023.7400	3.0237	8.555	0	0	0
2020/08/14	2030	04/02/2021	9.15	Put	Bond Future	5,544.5800	5.5446	5,195.4700	5.1955	(6.296)	0	0	0
2020/08/14	2030	04/02/2021			Bond Future	9.6427	90.4749	9.5373	91.0609	(1.093)	0.0000	0.0000	0
2020/08/14	2030	04/02/2021	8.20	Call	Bond Future	1,162.0800	1.1621	1,286.9800	1.2870	10.748	0	0	1,600
2020/08/14	2030	04/02/2021	8.37	Put	Bond Future	8,791.6000	8.7916	8,347.9600	8.3480	(5.046)	0	0	0
2020/08/14	2030	04/02/2021	8.37	Call	Bond Future	1,374.2500	1.3743	1,516.7000	1.5167	10.366	0	0	1,000
2020/08/14	2030	04/02/2021	9.17	Call	Bond Future	2,808.1300	2.8081	3,047.7300	3.0477	8.532	0	0	0
2020/08/14	2030	04/02/2021	9.17	Put	Bond Future	5,475.0100	5.4750	5,128.5200	5.1285	(6.329)	0	0	0
2020/08/14	2030	04/02/2021	9.20	Call	Bond Future	2,877.3400	2.8773	3,120.8700	3.1209	8.464	0	0	1,600
2020/08/14	2030	04/02/2021	9.12	Put	Bond Future	5,649.9700	5.6500	5,296.9400	5.2969	(6.248)	0	0	0
2020/08/14	2030	04/02/2021	8.36	Put	Bond Future	8,839.7200	8.8397	8,395.0200	8.3950	(5.031)	0	0	0
2020/08/14	2030	04/02/2021	9.16	Put	Bond Future	5,509.8400	5.5098	5,162.0400	5.1620	(6.312)	0	0	0
2020/08/14	2030	04/02/2021	9.15	Call	Bond Future	2,762.6300	2.7626	2,999.6100	2.9996	8.578	0	0	0
2020/08/14	2030	04/02/2021	8.86	Put	Bond Future	6,625.5600	6.6256	6,239.0600	6.2391	(5.833)	0	0	0
2020/08/14	2030	04/02/2021	8.86	Call	Bond Future	2,154.0800	2.1541	2,353.6700	2.3537	9.266	0	0	800
2020/08/14	2030	04/02/2021	10.20	Call	Bond Future	5,728.3200	5.7283	6,097.9000	6.0979	6.452	0	0	0
2020/08/14	2030	04/02/2021	10.20	Put	Bond Future	2,710.8300	2.7108	2,494.3200	2.4943	(7.987)	0	0	1,800
2020/08/14	2030	06/05/2021	10.04	Put	Bond Future	4,089.1700	4.0892	3,824.6200	3.8246	(6.470)	0	0	0
2020/08/14	2030	06/05/2021	9.15	Call	Bond Future	2,794.7900	2.7948	3,021.5600	3.0216	8.114	0	0	0
2020/08/14	2030	06/05/2021	11.69	Call	Bond Future	10,524.5600	10.5246	10,998.4800	10.9985	4.503	0	0	0
2020/08/14	2030	06/05/2021	11.70	Put	Bond Future	1,400.9800	1.4010	1,283.4000	1.2834	(8.393)	0	0	0
2020/08/14	2030	06/05/2021			Bond Future	9.8645	91.4450	9.7543	92.0372	(1.117)	0.0000	0.0000	0
2020/08/14	2030	06/05/2021	10.74	Call	Bond Future	7,246.8100	7.2468	7,644.1400	7.6441	5.483	0	0	0
2020/08/14	2030	06/05/2021	10.74	Put	Bond Future	2,715.9400	2.7159	2,521.0600	2.5211	(7.175)	0	0	0
2020/08/14	2030	06/05/2021	7.97	Call	Bond Future	1,076.2400	1.0762	1,186.5800	1.1866	10.252	0	0	700
2020/08/14	2030	06/05/2021	10.04	Call	Bond Future	5,022.4200	5.0224	5,350.0800	5.3501	6.524	0	0	0
2020/08/14	2030	06/05/2021	9.15	Put	Bond Future	6,727.8000	6.7278	6,362.3600	6.3624	(5.432)	0	0	0
2020/08/14	2030	06/05/2021	9.92	Call	Bond Future	4,683.0700	4.6831	4,997.5900	4.9976	6.716	0	0	0
2020/08/14	2030	06/05/2021	11.69	Put	Bond Future	1,411.8700	1.4119	1,293.5800	1.2936	(8.378)	0	0	0
2020/08/14	2030	06/05/2021	11.70	Call	Bond Future	10,560.1500	10.5602	11,034.7800	11.0348	4.495	0	0	0
2020/08/14	2030	06/05/2021	9.22	Call	Bond Future	2,943.8100	2.9438	3,178.6100	3.1786	7.976	0	0	0
2020/08/14	2030	06/05/2021	9.22	Put	Bond Future	6,481.7000	6.4817	6,124.2900	6.1243	(5.514)	0	0	700
2020/08/14	2030	06/05/2021	7.97	Put	Bond Future	12,007.9200	12.0079	11,526.0500	11.5261	(4.013)	0	0	0
2020/08/14	2030	06/05/2021	9.92	Put	Bond Future	4,386.4200	4.3864	4,108.7300	4.1087	(6.331)	0	0	700
2020/08/14	2030	06/05/2021	11.71	Call	Bond Future	10,595.7800	10.5958	11,071.1000	11.0711	4.486	0	0	0
2020/08/14	2030	06/05/2021	11.71	Put	Bond Future	1,390.1700	1.3902	1,273.2800	1.2733	(8.408)	0	0	0
2020/08/14	2030	05/08/2021	10.42	Put	Bond Future	4,307.8000	4.3078	4,054.2000	4.0542	(5.887)	0	0	0
2020/08/14	2030	05/08/2021	10.41	Call	Bond Future	5,894.4400	5.8944	6,238.6000	6.2386	5.839	0	0	0
2020/08/14	2030	05/08/2021			Bond Future	10.1035	88.4484	9.9881	89.0471	(1.142)	0.0000	0.0000	0
2020/08/14	2030	05/08/2021	10.42	Call	Bond Future	5,923.1200	5.9231	6,268.2000	6.2682	5.826	0	0	0
2020/08/14	2030	05/08/2021	10.41	Put	Bond Future	4,329.5700	4.3296	4,075.0500	4.0750	(5.879)	0	0	0
2020/08/14	2030	05/08/2021	10.43	Call	Bond Future	5,951.5000	5.9515	6,297.5100	6.2975	5.814	0	0	0
2020/08/14	2030	05/08/2021	10.43	Put	Bond Future	4,285.7700	4.2858	4,033.1000	4.0331	(5.896)	0	0	0

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2020/08/14	2032	05/11/2020	9.77	Put	Bond Future	5,523.6300	5.5236	5,176.3800	5.1764	(6.287)	0	0	0
2020/08/14	2032	05/11/2020	9.61	Put	Bond Future	6,225.3900	6.2254	5,856.4400	5.8564	(5.927)	0	0	0
2020/08/14	2032	05/11/2020	10.99	Call	Bond Future	5,432.2100	5.4322	5,766.3300	5.7663	6.151	0	0	0
2020/08/14	2032	05/11/2020	9.44	Put	Bond Future	7,037.0600	7.0371	6,646.6000	6.6466	(5.549)	0	0	0
2020/08/14	2032	05/11/2020	11.08	Call	Bond Future	5,780.8300	5.7808	6,125.6600	6.1257	5.965	0	0	0
2020/08/14	2032	05/11/2020			Bond Future	10.3797	86.8750	10.2941	87.3857	(0.825)	0.0000	0.0000	115,007
2020/08/14	2032	05/11/2020	9.76	Call	Bond Future	1,772.7900	1.7728	1,934.9200	1.9349	9.145	0	0	0
2020/08/14	2032	05/11/2020	9.76	Put	Bond Future	5,565.7500	5.5658	5,217.1200	5.2171	(6.264)	0	0	0
2020/08/14	2032	05/11/2020	10.99	Put	Bond Future	1,908.7400	1.9087	1,732.1000	1.7321	(9.254)	0	0	3,000
2020/08/14	2032	05/11/2020	9.77	Call	Bond Future	1,793.6700	1.7937	1,957.1800	1.9572	9.116	0	0	0
2020/08/14	2032	05/11/2020	9.11	Call	Bond Future	775.8100	0.7758	860.3200	0.8603	10.893	0	0	3,000
2020/08/14	2032	05/11/2020	9.61	Call	Bond Future	1,480.0100	1.4800	1,621.8200	1.6218	9.582	0	0	3,000
2020/08/14	2032	05/11/2020	9.44	Call	Bond Future	1,195.5600	1.1956	1,315.8600	1.3159	10.062	0	0	1,000
2020/08/14	2032	05/11/2020	11.08	Put	Bond Future	1,754.7700	1.7548	1,588.8400	1.5888	(9.456)	0	0	1,000
2020/08/14	2032	05/11/2020	9.75	Call	Bond Future	1,752.0600	1.7521	1,912.8100	1.9128	9.175	0	0	0
2020/08/14	2032	05/11/2020	9.75	Put	Bond Future	5,608.0900	5.6081	5,258.0800	5.2581	(6.241)	0	0	0
2020/08/14	2032	05/11/2020	9.11	Put	Bond Future	8,796.9700	8.7970	8,370.7200	8.3707	(4.845)	0	0	0
2020/08/14	2032	05/11/2020	8.94	Put	Bond Future	9,780.6800	9.7807	9,338.9200	9.3389	(4.517)	0	0	0
2020/08/14	2032	05/11/2020	8.94	Call	Bond Future	609.2700	0.6093	678.2700	0.6783	11.325	0	0	1,000
2020/08/14	2032	04/02/2021	9.29	Call	Bond Future	1,652.0300	1.6520	1,780.7500	1.7807	7.792	0	0	800
2020/08/14	2032	04/02/2021	10.82	Put	Bond Future	3,969.2800	3.9693	3,738.4200	3.7384	(5.816)	0	0	800
2020/08/14	2032	04/02/2021	9.63	Call	Bond Future	2,200.9500	2.2009	2,361.4800	2.3615	7.294	0	0	0
2020/08/14	2032	04/02/2021			Bond Future	10.6050	87.7890	10.5159	88.3047	(0.841)	0.0000	0.0000	60
2020/08/14	2032	04/02/2021	8.79	Put	Bond Future	12,431.9200	12.4319	12,004.6200	12.0046	(3.437)	0	0	0
2020/08/14	2032	04/02/2021	8.79	Call	Bond Future	1,033.4600	1.0335	1,121.8500	1.1219	8.553	0	0	800
2020/08/14	2032	04/02/2021	9.61	Call	Bond Future	2,165.6000	2.1656	2,324.1800	2.3242	7.323	0	0	0
2020/08/14	2032	04/02/2021	9.61	Put	Bond Future	8,172.2900	8.1723	7,815.1800	7.8152	(4.370)	0	0	0
2020/08/14	2032	04/02/2021	9.29	Put	Bond Future	9,713.1000	9.7131	9,326.1300	9.3261	(3.984)	0	0	0
2020/08/14	2032	04/02/2021	10.82	Call	Bond Future	5,195.1000	5.1951	5,479.9300	5.4799	5.483	0	0	0
2020/08/14	2032	04/02/2021	9.63	Put	Bond Future	8,081.3000	8.0813	7,726.1400	7.7261	(4.395)	0	0	0
2020/08/14	2032	04/02/2021	9.62	Call	Bond Future	2,183.2300	2.1832	2,342.7800	2.3428	7.308	0	0	0
2020/08/14	2032	04/02/2021	9.62	Put	Bond Future	8,126.7200	8.1267	7,770.5800	7.7706	(4.382)	0	0	0
2020/08/14	2032	06/05/2021	12.57	Call	Bond Future	10,844.9600	10.8450	11,245.8400	11.2458	3.696	0	0	0
2020/08/14	2032	06/05/2021	12.12	Put	Bond Future	2,573.2800	2.5733	2,423.5600	2.4236	(5.818)	0	0	0
2020/08/14	2032	06/05/2021			Bond Future	10.8395	84.5852	10.7465	85.1062	(0.858)	0.0000	0.0000	0
2020/08/14	2032	06/05/2021	12.57	Put	Bond Future	1,908.4300	1.9084	1,788.2400	1.7882	(6.298)	0	0	736
2020/08/14	2032	06/05/2021	10.33	Put	Bond Future	6,692.2300	6.6922	6,394.8600	6.3949	(4.444)	0	0	0
2020/08/14	2032	06/05/2021	10.33	Call	Bond Future	3,781.6500	3.7817	4,005.3500	4.0054	5.915	0	0	736
2020/08/14	2032	06/05/2021	12.11	Call	Bond Future	9,285.4600	9.2855	9,656.1100	9.6561	3.992	0	0	0
2020/08/14	2032	06/05/2021	12.11	Put	Bond Future	2,589.9300	2.5899	2,439.5100	2.4395	(5.808)	0	0	0
2020/08/14	2032	06/05/2021	12.12	Call	Bond Future	9,318.5100	9.3185	9,689.8600	9.6899	3.985	0	0	0
2020/08/14	2032	06/05/2021	12.10	Call	Bond Future	9,252.4300	9.2524	9,622.3900	9.6224	3.999	0	0	0
2020/08/14	2032	06/05/2021	12.10	Put	Bond Future	2,606.6600	2.6067	2,455.5500	2.4556	(5.797)	0	0	0
2020/08/14	2032	05/08/2021	11.37	Put	Bond Future	5,005.2600	5.0053	4,777.4700	4.7775	(4.551)	0	0	0
2020/08/14	2032	05/08/2021			Bond Future	11.0850	85.5186	10.9879	86.0453	(0.876)	0.0000	0.0000	0
2020/08/14	2032	05/08/2021	11.36	Call	Bond Future	6,496.7000	6.4967	6,794.8500	6.7949	4.589	0	0	0
2020/08/14	2032	05/08/2021	11.36	Put	Bond Future	5,028.8900	5.0289	4,800.3400	4.8003	(4.545)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	2032	05/08/2021	11.37	Call	Bond Future	6,525.7600	6.5258	6,824.6700	6.8247	4.580	0	0	0
2020/08/14	2032	05/08/2021	11.35	Call	Bond Future	6,467.6800	6.4677	6,765.0700	6.7651	4.598	0	0	0
2020/08/14	2032	05/08/2021	11.35	Put	Bond Future	5,052.6100	5.0526	4,823.3000	4.8233	(4.538)	0	0	0
2020/08/14	2033	05/11/2020			Bond Future	93.2318	93.2318	93.7153	93.7153	0.519	0.0000	0.0000	9,716
2020/08/14	2033	04/02/2021			Bond Future	94.2346	94.2346	94.7230	94.7230	0.518	0.0000	0.0000	0
2020/08/14	2033	06/05/2021			Bond Future	94.0618	94.0618	94.5553	94.5553	0.525	0.0000	0.0000	0
2020/08/14	2033	05/08/2021			Bond Future	95.1211	95.1211	95.6200	95.6200	0.525	0.0000	0.0000	0
2020/08/14	2037	05/11/2020	10.18	Call	Bond Future	1,061.2200	1.0612	1,192.9000	1.1929	12.408	0	0	0
2020/08/14	2037	05/11/2020	10.17	Put	Bond Future	9,094.1300	9.0941	8,570.7400	8.5707	(5.755)	0	0	0
2020/08/14	2037	05/11/2020			Bond Future	11.3920	81.1478	11.2857	81.8016	(0.933)	0.0000	0.0000	139,017
2020/08/14	2037	05/11/2020	10.19	Call	Bond Future	1,074.3800	1.0744	1,207.3800	1.2074	12.379	0	0	0
2020/08/14	2037	05/11/2020	10.19	Put	Bond Future	8,978.8200	8.9788	8,458.0600	8.4581	(5.800)	0	0	0
2020/08/14	2037	05/11/2020	10.17	Call	Bond Future	1,048.1800	1.0482	1,178.5500	1.1786	12.438	0	0	0
2020/08/14	2037	05/11/2020	10.18	Put	Bond Future	9,036.3700	9.0364	8,514.2900	8.5143	(5.778)	0	0	0
2020/08/14	2037	04/02/2021	13.73	Call	Bond Future	12,406.8800	12.4069	12,950.2300	12.9502	4.379	0	0	0
2020/08/14	2037	04/02/2021	10.85	Call	Bond Future	3,056.6600	3.0567	3,302.9300	3.3029	8.057	0	0	0
2020/08/14	2037	04/02/2021	10.35	Call	Bond Future	2,098.3000	2.0983	2,284.7700	2.2848	8.887	0	0	0
2020/08/14	2037	04/02/2021	10.28	Put	Bond Future	10,620.0500	10.6201	10,138.4400	10.1384	(4.535)	0	0	0
2020/08/14	2037	04/02/2021	10.27	Call	Bond Future	1,968.6700	1.9687	2,146.2000	2.1462	9.018	0	0	0
2020/08/14	2037	04/02/2021			Bond Future	11.6247	77.7465	11.5139	78.4068	(0.953)	0.0000	0.0000	0
2020/08/14	2037	04/02/2021	11.97	Put	Bond Future	4,175.8500	4.1758	3,900.3800	3.9004	(6.597)	0	0	0
2020/08/14	2037	04/02/2021	11.97	Call	Bond Future	6,180.4700	6.1805	6,565.2500	6.5652	6.226	0	0	300
2020/08/14	2037	04/02/2021	9.65	Put	Bond Future	14,334.0500	14.3340	13,789.3400	13.7893	(3.800)	0	0	0
2020/08/14	2037	04/02/2021	9.65	Call	Bond Future	1,146.7600	1.1468	1,262.3000	1.2623	10.075	0	0	72
2020/08/14	2037	04/02/2021	11.90	Call	Bond Future	5,957.4100	5.9574	6,334.1200	6.3341	6.323	0	0	0
2020/08/14	2037	04/02/2021	13.73	Put	Bond Future	1,339.2200	1.3392	1,222.3200	1.2223	(8.729)	0	0	300
2020/08/14	2037	04/02/2021	10.85	Put	Bond Future	7,862.0100	7.8620	7,448.0300	7.4480	(5.266)	0	0	72
2020/08/14	2037	04/02/2021	10.35	Put	Bond Future	10,249.1500	10.2491	9,775.3700	9.7754	(4.623)	0	0	72
2020/08/14	2037	04/02/2021	10.28	Call	Bond Future	1,984.5700	1.9846	2,163.2100	2.1632	9.001	0	0	0
2020/08/14	2037	04/02/2021	10.27	Put	Bond Future	10,673.7200	10.6737	10,191.0000	10.1910	(4.523)	0	0	0
2020/08/14	2037	04/02/2021	11.90	Put	Bond Future	4,352.6500	4.3526	4,069.1100	4.0691	(6.514)	0	0	240
2020/08/14	2037	04/02/2021	10.48	Put	Bond Future	9,582.6000	9.5826	9,123.7200	9.1237	(4.789)	0	0	0
2020/08/14	2037	04/02/2021	10.48	Call	Bond Future	2,320.9900	2.3210	2,522.3600	2.5224	8.676	0	0	240
2020/08/14	2037	04/02/2021	10.29	Call	Bond Future	2,000.5500	2.0006	2,180.3000	2.1803	8.985	0	0	0
2020/08/14	2037	04/02/2021	10.29	Put	Bond Future	10,566.5500	10.5665	10,086.0500	10.0861	(4.547)	0	0	0
2020/08/14	2037	06/05/2021	12.42	Call	Bond Future	7,458.2800	7.4583	7,867.2800	7.8673	5.484	0	0	0
2020/08/14	2037	06/05/2021			Bond Future	11.8662	78.5804	11.7508	79.2476	(0.973)	0.0000	0.0000	0
2020/08/14	2037	06/05/2021	12.42	Put	Bond Future	4,378.2600	4.3783	4,120.0600	4.1201	(5.897)	0	0	0
2020/08/14	2037	06/05/2021	12.43	Call	Bond Future	7,491.0800	7.4911	7,901.0100	7.9010	5.472	0	0	0
2020/08/14	2037	06/05/2021	12.44	Put	Bond Future	4,336.2800	4.3363	4,079.9500	4.0800	(5.911)	0	0	0
2020/08/14	2037	06/05/2021	12.43	Put	Bond Future	4,357.2300	4.3572	4,099.9600	4.1000	(5.904)	0	0	0
2020/08/14	2037	06/05/2021	12.44	Call	Bond Future	7,523.9100	7.5239	7,934.7800	7.9348	5.461	0	0	0
2020/08/14	2037	05/08/2021	12.26	Put	Bond Future	6,026.6900	6.0267	5,727.2900	5.7273	(4.968)	0	0	0
2020/08/14	2037	05/08/2021	12.27	Call	Bond Future	6,802.0300	6.8020	7,177.9700	7.1780	5.527	0	0	0
2020/08/14	2037	05/08/2021	12.28	Call	Bond Future	6,831.0300	6.8310	7,207.8800	7.2079	5.517	0	0	0
2020/08/14	2037	05/08/2021			Bond Future	12.1245	75.1918	12.0039	75.8663	(0.995)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	2037	05/08/2021	12.26	Call	Bond Future	6,773.3500	6.7734	7,148.3800	7.1484	5.537	0	0	0
2020/08/14	2037	05/08/2021	12.28	Put	Bond Future	5,975.1400	5.9751	5,677.5600	5.6776	(4.980)	0	0	0
2020/08/14	2037	05/08/2021	12.27	Put	Bond Future	6,000.7200	6.0007	5,702.2300	5.7022	(4.974)	0	0	0
2020/08/14	2038	05/11/2020			Bond Future	104.1673	104.1673	104.8526	104.8526	0.658	0.0000	0.0000	11,074
2020/08/14	2038	04/02/2021			Bond Future	103.6060	103.6060	104.2982	104.2982	0.668	0.0000	0.0000	0
2020/08/14	2038	06/05/2021			Bond Future	104.7409	104.7409	105.4405	105.4405	0.668	0.0000	0.0000	0
2020/08/14	2038	05/08/2021			Bond Future	104.2141	104.2141	104.9214	104.9214	0.679	0.0000	0.0000	0
2020/08/14	2040	05/11/2020	10.30	Call	Bond Future	957.4300	0.9574	1,065.5500	1.0656	11.293	0	0	0
2020/08/14	2040	05/11/2020	11.00	Put	Bond Future	6,331.3700	6.3314	5,921.8200	5.9218	(6.469)	0	0	0
2020/08/14	2040	05/11/2020	10.23	Call	Bond Future	873.5100	0.8735	973.7100	0.9737	11.471	0	0	2,000
2020/08/14	2040	05/11/2020	11.70	Put	Bond Future	3,720.8900	3.7209	3,423.8300	3.4238	(7.984)	0	0	2,000
2020/08/14	2040	05/11/2020	9.50	Call	Bond Future	292.5500	0.2925	331.5800	0.3316	13.341	0	0	2,000
2020/08/14	2040	05/11/2020	10.00	Call	Bond Future	636.2200	0.6362	712.9300	0.7129	12.057	0	0	2,380
2020/08/14	2040	05/11/2020			Bond Future	11.6229	82.4688	11.5268	83.0845	(0.826)	0.0000	0.0000	69,203
2020/08/14	2040	05/11/2020	10.30	Put	Bond Future	10,164.6700	10.1647	9,657.0500	9.6571	(4.994)	0	0	0
2020/08/14	2040	05/11/2020	9.73	Put	Bond Future	14,129.5000	14.1295	13,567.9200	13.5679	(3.975)	0	0	0
2020/08/14	2040	05/11/2020	9.73	Call	Bond Future	424.7600	0.4248	478.9200	0.4789	12.751	0	0	2,000
2020/08/14	2040	05/11/2020	10.23	Put	Bond Future	10,614.5700	10.6146	10,099.0300	10.0990	(4.857)	0	0	0
2020/08/14	2040	05/11/2020	10.31	Call	Bond Future	969.8800	0.9699	1,079.1700	1.0792	11.268	0	0	0
2020/08/14	2040	05/11/2020	10.32	Put	Bond Future	10,038.1000	10.0381	9,532.8200	9.5328	(5.034)	0	0	0
2020/08/14	2040	05/11/2020	11.00	Call	Bond Future	2,196.1800	2.1962	2,402.3700	2.4024	9.389	0	0	2,380
2020/08/14	2040	05/11/2020	11.70	Call	Bond Future	4,209.9700	4.2100	4,528.6500	4.5287	7.570	0	0	0
2020/08/14	2040	05/11/2020	9.50	Put	Bond Future	15,913.2600	15.9133	15,336.5500	15.3365	(3.624)	0	0	0
2020/08/14	2040	05/11/2020	10.00	Put	Bond Future	12,167.2100	12.1672	11,628.1800	11.6282	(4.430)	0	0	0
2020/08/14	2040	05/11/2020	10.31	Put	Bond Future	10,101.2700	10.1013	9,594.8200	9.5948	(5.014)	0	0	0
2020/08/14	2040	05/11/2020	10.32	Call	Bond Future	982.4600	0.9825	1,092.9200	1.0929	11.243	0	0	0
2020/08/14	2040	05/11/2020	11.50	Call	Bond Future	3,573.8000	3.5738	3,860.8100	3.8608	8.031	0	0	0
2020/08/14	2040	05/11/2020	11.50	Put	Bond Future	4,363.1000	4.3631	4,034.3700	4.0344	(7.534)	0	0	2,000
2020/08/14	2040	04/02/2021	9.49	Call	Bond Future	809.3800	0.8094	886.8700	0.8869	9.574	0	0	500
2020/08/14	2040	04/02/2021	9.57	Put	Bond Future	17,321.8100	17.3218	16,783.1000	16.7831	(3.110)	0	0	0
2020/08/14	2040	04/02/2021	10.07	Put	Bond Future	13,835.2800	13.8353	13,337.1700	13.3372	(3.600)	0	0	0
2020/08/14	2040	04/02/2021	10.42	Put	Bond Future	11,674.0000	11.6740	11,209.6200	11.2096	(3.978)	0	0	0
2020/08/14	2040	04/02/2021			Bond Future	11.8569	78.8312	11.7567	79.4530	(0.845)	0.0000	0.0000	0
2020/08/14	2040	04/02/2021	10.07	Call	Bond Future	1,426.3900	1.4264	1,550.0900	1.5501	8.672	0	0	800
2020/08/14	2040	04/02/2021	11.74	Call	Bond Future	5,015.1300	5.0151	5,324.1100	5.3241	6.161	0	0	0
2020/08/14	2040	04/02/2021	11.74	Put	Bond Future	5,741.5100	5.7415	5,428.6800	5.4287	(5.449)	0	0	800
2020/08/14	2040	04/02/2021	10.41	Call	Bond Future	1,915.3600	1.9154	2,071.7700	2.0718	8.166	0	0	0
2020/08/14	2040	04/02/2021	10.41	Put	Bond Future	11,732.5400	11.7325	11,267.1400	11.2671	(3.967)	0	0	0
2020/08/14	2040	04/02/2021	9.49	Put	Bond Future	17,922.6700	17.9227	17,378.3500	17.3784	(3.037)	0	0	0
2020/08/14	2040	04/02/2021	9.57	Call	Bond Future	879.6100	0.8796	962.7100	0.9627	9.447	0	0	800
2020/08/14	2040	04/02/2021	10.42	Call	Bond Future	1,931.2800	1.9313	2,088.7100	2.0887	8.152	0	0	0
2020/08/14	2040	04/02/2021	10.24	Put	Bond Future	12,756.6300	12.7566	12,274.4000	12.2744	(3.780)	0	0	0
2020/08/14	2040	04/02/2021	10.24	Call	Bond Future	1,658.3300	1.6583	1,797.9100	1.7979	8.417	0	0	500
2020/08/14	2040	04/02/2021	11.57	Call	Bond Future	4,513.4800	4.5135	4,802.6000	4.8026	6.406	0	0	0
2020/08/14	2040	04/02/2021	11.57	Put	Bond Future	6,315.9700	6.3160	5,983.2800	5.9833	(5.267)	0	0	500
2020/08/14	2040	04/02/2021	10.40	Call	Bond Future	1,899.5300	1.8995	2,054.9300	2.0549	8.181	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	2040	04/02/2021	10.40	Put	Bond Future	11,791.2700	11.7913	11,324.8600	11.3249	(3.956)	0	0	0
2020/08/14	2040	06/05/2021	12.44	Put	Bond Future	5,093.1200	5.0931	4,829.3100	4.8293	(5.180)	0	0	0
2020/08/14	2040	06/05/2021			Bond Future	12.0994	79.6768	11.9949	80.3051	(0.864)	0.0000	0.0000	0
2020/08/14	2040	06/05/2021	12.43	Call	Bond Future	7,051.7400	7.0517	7,415.3100	7.4153	5.156	0	0	0
2020/08/14	2040	06/05/2021	12.43	Put	Bond Future	5,118.6100	5.1186	4,853.8600	4.8539	(5.172)	0	0	0
2020/08/14	2040	06/05/2021	12.44	Call	Bond Future	7,083.4900	7.0835	7,448.0000	7.4480	5.146	0	0	0
2020/08/14	2040	06/05/2021	12.42	Call	Bond Future	7,019.7700	7.0198	7,382.4000	7.3824	5.166	0	0	0
2020/08/14	2040	06/05/2021	12.42	Put	Bond Future	5,143.9400	5.1439	4,878.2500	4.8782	(5.165)	0	0	0
2020/08/14	2040	05/08/2021	12.47	Call	Bond Future	6,978.9800	6.9790	7,329.4300	7.3294	5.022	0	0	0
2020/08/14	2040	05/08/2021			Bond Future	12.3589	76.0499	12.2495	76.6851	(0.885)	0.0000	0.0000	0
2020/08/14	2040	05/08/2021	12.47	Put	Bond Future	6,343.1000	6.3431	6,058.4100	6.0584	(4.488)	0	0	0
2020/08/14	2040	05/08/2021	12.48	Call	Bond Future	7,008.7600	7.0088	7,360.0700	7.3601	5.012	0	0	0
2020/08/14	2040	05/08/2021	12.49	Put	Bond Future	6,288.8200	6.2888	6,005.8500	6.0059	(4.500)	0	0	0
2020/08/14	2040	05/08/2021	12.48	Put	Bond Future	6,316.0500	6.3161	6,032.2200	6.0322	(4.494)	0	0	0
2020/08/14	2040	05/08/2021	12.49	Call	Bond Future	7,038.2900	7.0383	7,390.4600	7.3905	5.004	0	0	0
2020/08/14	2044	05/11/2020	10.36	Call	Bond Future	950.7000	0.9507	1,050.3800	1.0504	10.485	0	0	0
2020/08/14	2044	05/11/2020	11.06	Put	Bond Future	6,422.5200	6.4225	6,034.7900	6.0348	(6.037)	0	0	525
2020/08/14	2044	05/11/2020	11.43	Call	Bond Future	3,171.8900	3.1719	3,419.1300	3.4191	7.795	0	0	0
2020/08/14	2044	05/11/2020	9.72	Put	Bond Future	14,897.6500	14.8977	14,363.1500	14.3632	(3.588)	0	0	0
2020/08/14	2044	05/11/2020	9.97	Call	Bond Future	551.7300	0.5517	614.5300	0.6145	11.382	0	0	300
2020/08/14	2044	05/11/2020	9.29	Put	Bond Future	18,472.7500	18.4728	17,916.4100	17.9164	(3.012)	0	0	0
2020/08/14	2044	05/11/2020	9.96	Put	Bond Future	13,067.4300	13.0674	12,550.1900	12.5502	(3.958)	0	0	0
2020/08/14	2044	05/11/2020			Bond Future	11.6971	78.9977	11.6062	79.5770	(0.777)	0.0000	0.0000	49,380
2020/08/14	2044	05/11/2020	10.34	Call	Bond Future	926.1600	0.9262	1,023.6900	1.0237	10.531	0	0	0
2020/08/14	2044	05/11/2020	10.34	Put	Bond Future	10,428.6900	10.4287	9,946.9800	9.9470	(4.619)	0	0	0
2020/08/14	2044	05/11/2020	9.72	Call	Bond Future	373.9900	0.3740	418.7300	0.4187	11.963	0	0	1,815
2020/08/14	2044	05/11/2020	9.97	Put	Bond Future	12,993.8600	12.9939	12,477.4200	12.4774	(3.974)	0	0	0
2020/08/14	2044	05/11/2020	9.96	Call	Bond Future	543.5500	0.5435	605.5500	0.6055	11.406	0	0	0
2020/08/14	2044	05/11/2020	11.38	Call	Bond Future	3,029.3800	3.0294	3,269.0600	3.2691	7.912	0	0	0
2020/08/14	2044	05/11/2020	11.38	Put	Bond Future	5,084.5200	5.0845	4,744.9600	4.7450	(6.678)	0	0	300
2020/08/14	2044	05/11/2020	10.36	Put	Bond Future	10,298.9500	10.2989	9,819.3900	9.8194	(4.656)	0	0	0
2020/08/14	2044	05/11/2020	11.06	Call	Bond Future	2,195.6300	2.1956	2,387.1400	2.3871	8.722	0	0	0
2020/08/14	2044	05/11/2020	10.04	Put	Bond Future	12,484.9900	12.4850	11,974.3900	11.9744	(4.090)	0	0	0
2020/08/14	2044	05/11/2020	11.17	Put	Bond Future	5,935.6100	5.9356	5,564.3400	5.5643	(6.255)	0	0	1,815
2020/08/14	2044	05/11/2020	11.43	Put	Bond Future	4,896.6900	4.8967	4,564.6900	4.5647	(6.780)	0	0	1,815
2020/08/14	2044	05/11/2020	8.87	Put	Bond Future	22,308.0200	22.3080	21,739.4000	21.7394	(2.549)	0	0	0
2020/08/14	2044	05/11/2020	9.29	Call	Bond Future	176.8900	0.1769	199.7900	0.1998	12.946	0	0	300
2020/08/14	2044	05/11/2020	10.35	Call	Bond Future	938.3700	0.9384	1,036.9700	1.0370	10.508	0	0	0
2020/08/14	2044	05/11/2020	10.35	Put	Bond Future	10,363.7000	10.3637	9,883.0600	9.8831	(4.638)	0	0	0
2020/08/14	2044	05/11/2020	10.04	Call	Bond Future	611.6600	0.6117	680.3000	0.6803	11.222	0	0	525
2020/08/14	2044	05/11/2020	9.34	Put	Bond Future	18,038.2900	18.0383	17,483.9600	17.4840	(3.073)	0	0	0
2020/08/14	2044	05/11/2020	9.34	Call	Bond Future	194.0300	0.1940	218.9400	0.2189	12.838	0	0	525
2020/08/14	2044	05/11/2020	11.17	Call	Bond Future	2,466.6700	2.4667	2,674.6400	2.6746	8.431	0	0	0
2020/08/14	2044	05/11/2020	8.87	Call	Bond Future	76.5400	0.0765	87.1600	0.0872	13.875	0	0	1,815
2020/08/14	2044	05/11/2020	10.02	Put	Bond Future	12,629.2800	12.6293	12,116.9800	12.1170	(4.056)	0	0	0
2020/08/14	2044	05/11/2020	10.02	Call	Bond Future	594.0500	0.5941	660.9900	0.6610	11.268	0	0	1,815
2020/08/14	2044	04/02/2021	10.04	Put	Bond Future	14,576.4200	14.5764	14,099.2600	14.0993	(3.274)	0	0	0

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2020/08/14	2044	04/02/2021	10.37	Call	Bond Future	1,758.4900	1.7585	1,895.2300	1.8952	7.776	0	0	0
2020/08/14	2044	04/02/2021	10.35	Put	Bond Future	12,554.7800	12.5548	12,104.7900	12.1048	(3.584)	0	0	0
2020/08/14	2044	04/02/2021			Bond Future	11.9247	75.4487	11.8299	76.0336	(0.795)	0.0000	0.0000	0
2020/08/14	2044	04/02/2021	10.37	Put	Bond Future	12,431.0400	12.4310	11,982.9000	11.9829	(3.605)	0	0	0
2020/08/14	2044	04/02/2021	10.35	Call	Bond Future	1,728.5200	1.7285	1,863.4100	1.8634	7.804	0	0	0
2020/08/14	2044	04/02/2021	10.04	Call	Bond Future	1,307.9300	1.3079	1,415.6500	1.4156	8.236	0	0	0
2020/08/14	2044	04/02/2021	10.84	Call	Bond Future	2,565.2700	2.5653	2,748.7000	2.7487	7.151	0	0	0
2020/08/14	2044	04/02/2021	10.36	Put	Bond Future	12,492.8100	12.4928	12,043.7400	12.0437	(3.595)	0	0	0
2020/08/14	2044	04/02/2021	10.84	Put	Bond Future	9,753.5000	9.7535	9,352.0500	9.3521	(4.116)	0	0	265
2020/08/14	2044	04/02/2021	10.29	Call	Bond Future	1,640.7200	1.6407	1,770.1100	1.7701	7.886	0	0	0
2020/08/14	2044	04/02/2021	10.29	Put	Bond Future	12,930.8800	12.9309	12,475.3900	12.4754	(3.522)	0	0	265
2020/08/14	2044	04/02/2021	9.66	Put	Bond Future	17,320.5600	17.3206	16,814.6200	16.8146	(2.921)	0	0	0
2020/08/14	2044	04/02/2021	9.66	Call	Bond Future	898.5800	0.8986	977.5200	0.9775	8.785	0	0	265
2020/08/14	2044	04/02/2021	10.36	Call	Bond Future	1,743.4600	1.7435	1,879.2700	1.8793	7.790	0	0	0
2020/08/14	2044	06/05/2021	12.43	Put	Bond Future	5,295.4700	5.2955	5,040.8500	5.0408	(4.808)	0	0	0
2020/08/14	2044	06/05/2021	12.44	Call	Bond Future	6,895.1300	6.8951	7,232.4000	7.2324	4.891	0	0	0
2020/08/14	2044	06/05/2021			Bond Future	12.1604	76.2581	12.0613	76.8491	(0.815)	0.0000	0.0000	0
2020/08/14	2044	06/05/2021	12.45	Call	Bond Future	6,926.3400	6.9263	7,264.4900	7.2645	4.882	0	0	0
2020/08/14	2044	06/05/2021	12.45	Put	Bond Future	5,244.0900	5.2441	4,991.2200	4.9912	(4.822)	0	0	0
2020/08/14	2044	06/05/2021	12.43	Call	Bond Future	6,863.7000	6.8637	7,200.1000	7.2001	4.901	0	0	0
2020/08/14	2044	06/05/2021	12.44	Put	Bond Future	5,269.8500	5.2699	5,016.1000	5.0161	(4.815)	0	0	0
2020/08/14	2044	05/08/2021	12.60	Put	Bond Future	6,153.8800	6.1539	5,892.4800	5.8925	(4.248)	0	0	0
2020/08/14	2044	05/08/2021	12.61	Put	Bond Future	6,127.7200	6.1277	5,867.1100	5.8671	(4.253)	0	0	0
2020/08/14	2044	05/08/2021			Bond Future	12.4125	72.7187	12.3088	73.3162	(0.836)	0.0000	0.0000	0
2020/08/14	2044	05/08/2021	12.60	Call	Bond Future	7,212.1600	7.2122	7,548.1900	7.5482	4.659	0	0	0
2020/08/14	2044	05/08/2021	12.61	Call	Bond Future	7,241.6900	7.2417	7,578.5100	7.5785	4.651	0	0	0
2020/08/14	2044	05/08/2021	12.59	Call	Bond Future	7,182.6700	7.1827	7,517.9000	7.5179	4.667	0	0	0
2020/08/14	2044	05/08/2021	12.59	Put	Bond Future	6,180.1600	6.1802	5,917.9600	5.9180	(4.243)	0	0	0
2020/08/14	2046	05/11/2020			Bond Future	91.5938	91.5938	92.3553	92.3553	0.831	0.0000	0.0000	15,660
2020/08/14	2046	04/02/2021			Bond Future	92.5794	92.5794	93.3485	93.3485	0.831	0.0000	0.0000	0
2020/08/14	2046	06/05/2021			Bond Future	91.8193	91.8193	92.5967	92.5967	0.847	0.0000	0.0000	0
2020/08/14	2046	05/08/2021			Bond Future	92.8534	92.8534	93.6395	93.6395	0.847	0.0000	0.0000	0
2020/08/14	2050	05/11/2020			Bond Future	94.9079	94.9079	93.6888	93.6888	(1.285)	0.0000	0.0000	14,181
2020/08/14	2050	04/02/2021			Bond Future	94.0554	94.0554	92.8229	92.8229	(1.310)	0.0000	0.0000	0
2020/08/14	2050	06/05/2021			Bond Future	95.0857	95.0857	93.8393	93.8393	(1.311)	0.0000	0.0000	0
2020/08/14	2050	05/08/2021			Bond Future	94.2460	94.2460	92.9855	92.9855	(1.337)	0.0000	0.0000	0
2020/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	AL37	05/11/2020			Index Future	748.5690	748.5690	749.8550	749.8550	0.172	0.0000	0.0000	0
2020/08/14	AL37	04/02/2021			Index Future	756.4370	756.4370	757.7330	757.7330	0.171	0.0000	0.0000	0
2020/08/14	AL37	06/05/2021			Index Future	764.5380	764.5380	765.8460	765.8460	0.171	0.0000	0.0000	0

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2020/08/14	AL37	05/08/2021			Index Future	772.8780	772.8780	774.1990	774.1990	0.171	0.0000	0.0000	0
2020/08/14	AL7T	05/11/2020			Index Future	816.5690	816.5690	821.2860	821.2860	0.578	0.0000	0.0000	0
2020/08/14	AL7T	04/02/2021			Index Future	825.1520	825.1520	829.9150	829.9150	0.577	0.0000	0.0000	0
2020/08/14	AL7T	06/05/2021			Index Future	833.9890	833.9890	838.8010	838.8010	0.577	0.0000	0.0000	0
2020/08/14	AL7T	05/08/2021			Index Future	843.0860	843.0860	847.9500	847.9500	0.577	0.0000	0.0000	0
2020/08/14	ALBI	05/11/2020			Index Future	714.1850	714.1850	717.8900	717.8900	0.519	0.0000	0.0000	209
2020/08/14	ALBI	04/02/2021			Index Future	721.6920	721.6920	725.4330	725.4330	0.518	0.0000	0.0000	0
2020/08/14	ALBI	06/05/2021			Index Future	729.4210	729.4210	733.2000	733.2000	0.518	0.0000	0.0000	0
2020/08/14	ALBI	05/08/2021			Index Future	737.3770	737.3770	741.1970	741.1970	0.518	0.0000	0.0000	0
2020/08/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/14	ES33	05/11/2020			Bond Future	12.0500	71.7773	11.9482	72.2929	(0.845)	0.0000	0.0000	350
2020/08/14	ES33	04/02/2021			Bond Future	12.3309	72.5323	12.2245	73.0530	(0.862)	0.0000	0.0000	0
2020/08/14	ES33	06/05/2021			Bond Future	12.6173	69.5348	12.5063	70.0609	(0.880)	0.0000	0.0000	0
2020/08/14	ES33	05/08/2021			Bond Future	12.9186	70.3022	12.8025	70.8340	(0.899)	0.0000	0.0000	0
2020/08/14	ES42	05/11/2020			Bond Future	12.4607	70.9537	12.3639	71.4944	(0.777)	0.0000	0.0000	4,919
2020/08/14	ES42	04/02/2021			Bond Future	12.7232	71.7009	12.6219	72.2469	(0.796)	0.0000	0.0000	0
2020/08/14	ES42	06/05/2021			Bond Future	13.0011	68.2115	12.8948	68.7633	(0.817)	0.0000	0.0000	0
2020/08/14	ES42	05/08/2021			Bond Future	13.2857	68.9648	13.1743	69.5226	(0.839)	0.0000	0.0000	0
2020/08/14	GOVI	05/11/2020	737.84	Put	GOVI	323,260.0000	32.3260	287,000.0000	28.7000	(11.217)	0	0	0
2020/08/14	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	05/11/2020			GOVI	705.5140	705.5140	709.1400	709.1400	0.514	0.0000	0.0000	1,018
2020/08/14	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	05/11/2020	737.83	Put	GOVI	323,160.0000	32.3160	286,900.0000	28.6900	(11.220)	0	0	0
2020/08/14	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	05/11/2020	737.85	Put	GOVI	323,360.0000	32.3360	287,100.0000	28.7100	(11.214)	0	0	0
2020/08/14	GOVI	04/02/2021	750.96	Put	GOVI	380,300.0000	38.0300	343,700.0000	34.3700	(9.624)	0	0	0
2020/08/14	GOVI	04/02/2021			GOVI	712.9300	712.9300	716.5900	716.5900	0.513	0.0000	0.0000	0
2020/08/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/08/14	GOVI	04/02/2021	750.95	Put	GOVI	380,200.0000	38.0200	343,600.0000	34.3600	(9.627)	0	0	0
2020/08/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	04/02/2021	750.94	Put	GOVI	380,100.0000	38.0100	343,500.0000	34.3500	(9.629)	0	0	0
2020/08/14	GOVI	06/05/2021	678.67	Call	GOVI	418,950.0000	41.8950	455,930.0000	45.5930	8.827	0	0	0
2020/08/14	GOVI	06/05/2021			GOVI	720.5650	720.5650	724.2630	724.2630	0.513	0.0000	0.0000	0
2020/08/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	06/05/2021	678.68	Call	GOVI	418,850.0000	41.8850	455,830.0000	45.5830	8.829	0	0	0
2020/08/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	06/05/2021	678.69	Call	GOVI	418,750.0000	41.8750	455,730.0000	45.5730	8.831	0	0	0
2020/08/14	GOVI	05/08/2021	719.14	Call	GOVI	92,850.0000	9.2850	130,220.0000	13.0220	40.248	0	0	0
2020/08/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	05/08/2021			GOVI	728.4250	728.4250	732.1620	732.1620	0.513	0.0000	0.0000	0
2020/08/14	GOVI	05/08/2021	719.15	Call	GOVI	92,750.0000	9.2750	130,120.0000	13.0120	40.291	0	0	0
2020/08/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	GOVI	05/08/2021	719.13	Call	GOVI	92,950.0000	9.2950	130,320.0000	13.0320	40.204	0	0	0
2020/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/14	IGOV	05/11/2020			Index Future	252.4240	252.4240	252.6650	252.6650	0.095	0.0000	0.0000	1,258
2020/08/14	IGOV	04/02/2021			Index Future	255.1390	255.1390	255.3810	255.3810	0.095	0.0000	0.0000	0
2020/08/14	IGOV	06/05/2021			Index Future	257.9320	257.9320	258.1770	258.1770	0.095	0.0000	0.0000	0
2020/08/14	IGOV	05/08/2021			Index Future	260.8060	260.8060	261.0530	261.0530	0.095	0.0000	0.0000	0
2020/08/14	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/14	IS05	17/12/2020			Interest Rate Swap	93.9800	93.9800	93.9900	93.9900	0.011	0.0000	0.0000	0
2020/08/14	IS05	16/03/2021			Interest Rate Swap	92.1700	92.1700	92.2000	92.2000	0.033	0.0000	0.0000	0
2020/08/14	IS05	15/06/2021			Interest Rate Swap	90.3000	90.3000	90.3300	90.3300	0.033	0.0000	0.0000	0
2020/08/14	IS05	21/09/2021			Interest Rate Swap	89.2300	89.2300	89.2700	89.2700	0.045	0.0000	0.0000	0
2020/08/14	IS05	21/12/2021			Interest Rate Swap	90.4800	90.4800	90.5300	90.5300	0.055	0.0000	0.0000	51
2020/08/14	IS05	15/03/2022			Interest Rate Swap	89.8900	89.8900	89.9500	89.9500	0.067	0.0000	0.0000	0
2020/08/14	IS05	21/06/2022			Interest Rate Swap	90.0000	90.0000	90.0600	90.0600	0.067	0.0000	0.0000	0
2020/08/14	IS05	20/09/2022			Interest Rate Swap	93.1400	93.1400	93.2100	93.2100	0.075	0.0000	0.0000	0
2020/08/14	IS05	20/12/2022			Interest Rate Swap	93.6500	93.6500	93.7100	93.7100	0.064	0.0000	0.0000	0
2020/08/14	IS05	22/03/2023			Interest Rate Swap	86.0400	86.0400	86.1000	86.1000	0.070	0.0000	0.0000	0
2020/08/14	IS05	20/06/2023			Interest Rate Swap	91.6000	91.6000	91.6500	91.6500	0.055	0.0000	0.0000	0
2020/08/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/14	IS10	17/12/2025			Interest Rate Swap	79.9400	79.9400	79.9400	79.9400	0.000	0.0000	0.0000	0
2020/08/14	IS10	16/03/2026			Interest Rate Swap	76.5600	76.5600	76.5600	76.5600	0.000	0.0000	0.0000	0
2020/08/14	IS10	15/06/2026			Interest Rate Swap	75.0700	75.0700	75.0700	75.0700	0.000	0.0000	0.0000	0
2020/08/14	IS10	21/09/2026			Interest Rate Swap	77.2200	77.2200	77.2000	77.2000	(0.026)	0.0000	0.0000	0
2020/08/14	IS10	21/12/2026			Interest Rate Swap	81.3700	81.3700	81.3500	81.3500	(0.025)	0.0000	0.0000	0
2020/08/14	IS10	15/03/2027			Interest Rate Swap	80.0200	80.0200	79.9800	79.9800	(0.050)	0.0000	0.0000	0
2020/08/14	IS10	21/06/2027			Interest Rate Swap	82.2400	82.2400	82.1900	82.1900	(0.061)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	IS10	20/09/2027			Interest Rate Swap	88.1800	88.1800	88.1200	88.1200	(0.068)	0.0000	0.0000	0
2020/08/14	IS10	20/12/2027			Interest Rate Swap	88.6900	88.6900	88.6400	88.6400	(0.056)	0.0000	0.0000	0
2020/08/14	IS10	22/03/2028			Interest Rate Swap	81.8300	81.8300	81.7800	81.7800	(0.061)	0.0000	0.0000	0
2020/08/14	IS10	20/06/2028			Interest Rate Swap	89.7600	89.7600	89.7200	89.7200	(0.045)	0.0000	0.0000	0
2020/08/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/14	JBAF	19/08/2020			Jibar Tradeable Future	3.4350	96.5650	3.4450	96.5550	0.291	0.0000	0.0000	0
2020/08/14	JBAF	16/09/2020			Jibar Tradeable Future	3.3850	96.6150	3.4250	96.5750	1.182	0.0000	0.0000	0
2020/08/14	JBAF	21/10/2020			Jibar Tradeable Future	3.3250	96.6750	3.3950	96.6050	2.105	0.0000	0.0000	0
2020/08/14	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3850	96.6150	1.499	0.0000	0.0000	0
2020/08/14	JBAF	15/12/2020			Jibar Tradeable Future	3.3150	96.6850	3.3650	96.6350	1.508	0.0000	0.0000	10
2020/08/14	JBAF	20/01/2021			Jibar Tradeable Future	3.3350	96.6650	3.3750	96.6250	1.199	0.0000	0.0000	0
2020/08/14	JBAF	17/03/2021			Jibar Tradeable Future	3.3800	96.6200	3.4100	96.5900	0.888	0.0000	0.0000	0
2020/08/14	JBAF	15/06/2021			Jibar Tradeable Future	3.5400	96.4600	3.5800	96.4200	1.130	0.0000	0.0000	0
2020/08/14	JBAF	15/09/2021			Jibar Tradeable Future	3.6350	96.3650	3.6750	96.3250	1.100	0.0000	0.0000	0
2020/08/14	JBAF	15/12/2021			Jibar Tradeable Future	3.8800	96.1200	3.9200	96.0800	1.031	0.0000	0.0000	0
2020/08/14	JBAF	16/03/2022			Jibar Tradeable Future	4.0150	95.9850	4.0350	95.9650	0.498	0.0000	0.0000	0
2020/08/14	JBAF	15/06/2022			Jibar Tradeable Future	4.3450	95.6550	4.3650	95.6350	0.460	0.0000	0.0000	0
2020/08/14	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	R023	05/11/2020			Bond Future	4.5060	108.5339	4.4997	108.5480	(0.139)	0.0000	0.0000	34,215
2020/08/14	R023	05/11/2020	7.46	Call	Bond Future	6,427.1100	6.4271	6,441.2900	6.4413	0.221	0	0	0
2020/08/14	R023	05/11/2020	7.47	Call	Bond Future	6,448.0300	6.4480	6,462.2100	6.4622	0.220	0	0	0
2020/08/14	R023	05/11/2020	7.45	Call	Bond Future	6,406.2000	6.4062	6,420.3800	6.4204	0.221	0	0	0
2020/08/14	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/14	R023	04/02/2021	6.34	Call	Bond Future	3,557.7800	3.5578	3,570.8700	3.5709	0.368	0	0	0
2020/08/14	R023	04/02/2021	6.32	Put	Bond Future	20.6100	0.0206	19.8800	0.0199	(3.542)	0	0	0
2020/08/14	R023	04/02/2021			Bond Future	4.5464	109.6750	4.5395	109.6888	(0.150)	0.0000	0.0000	0
2020/08/14	R023	04/02/2021	6.34	Put	Bond Future	19.4900	0.0195	18.7900	0.0188	(3.592)	0	0	0
2020/08/14	R023	04/02/2021	6.32	Call	Bond Future	3,520.2900	3.5203	3,533.3500	3.5333	0.371	0	0	0
2020/08/14	R023	04/02/2021	6.33	Put	Bond Future	20.0400	0.0200	19.3300	0.0193	(3.543)	0	0	0
2020/08/14	R023	04/02/2021	6.33	Call	Bond Future	3,539.0300	3.5390	3,552.1100	3.5521	0.370	0	0	0
2020/08/14	R023	06/05/2021	7.58	Call	Bond Future	5,163.6200	5.1636	5,177.2800	5.1773	0.265	0	0	0
2020/08/14	R023	06/05/2021			Bond Future	4.5764	106.9427	4.5686	106.9565	(0.169)	0.0000	0.0000	0
2020/08/14	R023	06/05/2021	7.56	Call	Bond Future	5,130.4700	5.1305	5,144.1200	5.1441	0.266	0	0	0
2020/08/14	R023	06/05/2021	7.56	Put	Bond Future	1.9000	0.0019	1.8200	0.0018	(4.211)	0	0	0
2020/08/14	R023	06/05/2021	7.58	Put	Bond Future	1.7900	0.0018	1.7200	0.0017	(3.911)	0	0	0
2020/08/14	R023	06/05/2021	7.57	Call	Bond Future	5,147.0500	5.1471	5,160.7000	5.1607	0.265	0	0	0
2020/08/14	R023	06/05/2021	7.57	Put	Bond Future	1.8500	0.0019	1.7700	0.0018	(4.324)	0	0	0
2020/08/14	R023	05/08/2021	5.30	Call	Bond Future	1,382.5400	1.3825	1,391.6200	1.3916	0.657	0	0	0
2020/08/14	R023	05/08/2021	5.29	Put	Bond Future	322.5800	0.3226	317.8700	0.3179	(1.460)	0	0	0
2020/08/14	R023	05/08/2021			Bond Future	4.6006	108.1223	4.5916	108.1360	(0.195)	0.0000	0.0000	0
2020/08/14	R023	05/08/2021	5.31	Call	Bond Future	1,394.0900	1.3941	1,403.2100	1.4032	0.654	0	0	0
2020/08/14	R023	05/08/2021	5.31	Put	Bond Future	315.4400	0.3154	310.8100	0.3108	(1.468)	0	0	0
2020/08/14	R023	05/08/2021	5.30	Put	Bond Future	318.9900	0.3190	314.3200	0.3143	(1.464)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2020/08/14	R214	04/02/2021			Bond Future		11.4589	64.2577	11.3596	64.7877	0.0000	0.0000	0	
2020/08/14	R214	04/02/2021	10.31	Call	Bond Future	2,095.7200		2.0957	2,256.4800	2.2565	7.671	0	0	
2020/08/14	R214	04/02/2021	10.31	Put	Bond Future	8,707.1800		8.7072	8,337.9000	8.3379	(4.241)	0	0	
2020/08/14	R214	04/02/2021	10.33	Put	Bond Future	8,614.8900		8.6149	8,247.4900	8.2475	(4.265)	0	0	
2020/08/14	R214	04/02/2021	10.32	Call	Bond Future	2,111.8400		2.1118	2,273.5400	2.2735	7.657	0	0	
2020/08/14	R214	04/02/2021	10.32	Put	Bond Future	8,660.9500		8.6610	8,292.6100	8.2926	(4.253)	0	0	
2020/08/14	R214	06/05/2021	12.26	Call	Bond Future	6,839.1500		6.8391	7,171.4400	7.1714	4.859	0	0	
2020/08/14	R214	06/05/2021	12.25	Put	Bond Future	3,906.3500		3.9063	3,702.3200	3.7023	(5.223)	0	0	
2020/08/14	R214	06/05/2021			Bond Future		11.6634	61.6691	11.5602	62.2047	(0.885)	0.0000	0.0000	0
2020/08/14	R214	06/05/2021	12.27	Call	Bond Future	6,868.8600		6.8689	7,201.8700	7.2019	4.848	0	0	
2020/08/14	R214	06/05/2021	12.27	Put	Bond Future	3,870.5900		3.8706	3,668.0100	3.6680	(5.234)	0	0	
2020/08/14	R214	06/05/2021	12.26	Put	Bond Future	3,888.3200		3.8883	3,685.0200	3.6850	(5.228)	0	0	
2020/08/14	R214	06/05/2021	12.25	Call	Bond Future	6,809.6700		6.8097	7,141.2300	7.1412	4.869	0	0	
2020/08/14	R214	05/08/2021	12.01	Call	Bond Future	6,137.1900		6.1372	6,438.5700	6.4386	4.911	0	0	
2020/08/14	R214	05/08/2021			Bond Future		11.8786	62.3496	11.7712	62.8910	(0.905)	0.0000	0.0000	0
2020/08/14	R214	05/08/2021	12.01	Put	Bond Future	5,486.1500		5.4862	5,246.1500	5.2462	(4.375)	0	0	
2020/08/14	R214	05/08/2021	12.03	Put	Bond Future	5,439.4700		5.4395	5,200.9200	5.2009	(4.386)	0	0	
2020/08/14	R214	05/08/2021	12.02	Call	Bond Future	6,163.0000		6.1630	6,465.1100	6.4651	4.902	0	0	
2020/08/14	R214	05/08/2021	12.02	Put	Bond Future	5,462.8800		5.4629	5,223.6100	5.2236	(4.380)	0	0	
2020/08/14	R214	05/08/2021	12.03	Call	Bond Future	6,188.6100		6.1886	6,491.4400	6.4914	4.893	0	0	
2020/08/14	R248	05/11/2020	10.03	Call	Bond Future	598.5000		0.5985	666.8800	0.6669	11.425	0	0	
2020/08/14	R248	05/11/2020	10.02	Put	Bond Future	12,760.9100		12.7609	12,240.4900	12.2405	(4.078)	0	0	
2020/08/14	R248	05/11/2020			Bond Future		11.6814	77.7229	11.5904	78.3109	(0.779)	0.0000	0.0000	110,559
2020/08/14	R248	05/11/2020	10.04	Call	Bond Future	607.4900		0.6075	676.7600	0.6768	11.403	0	0	
2020/08/14	R248	05/11/2020	10.04	Put	Bond Future	12,612.2200		12.6122	12,093.5600	12.0936	(4.112)	0	0	
2020/08/14	R248	05/11/2020	11.00	Put	Bond Future	6,695.4500		6.6954	6,294.7100	6.2947	(5.985)	0	0	
2020/08/14	R248	05/11/2020	11.00	Call	Bond Future	2,085.5600		2.0856	2,272.7500	2.2728	8.976	0	0	
2020/08/14	R248	05/11/2020	10.00	Put	Bond Future	12,910.5400		12.9105	12,388.3900	12.3884	(4.044)	0	0	
2020/08/14	R248	05/11/2020	10.00	Call	Bond Future	572.1300		0.5721	637.9100	0.6379	11.497	0	0	
2020/08/14	R248	05/11/2020	10.03	Put	Bond Future	12,686.4400		12.6864	12,166.8900	12.1669	(4.095)	0	0	
2020/08/14	R248	05/11/2020	10.02	Call	Bond Future	589.6100		0.5896	657.1200	0.6571	11.450	0	0	
2020/08/14	R248	04/02/2021	10.75	Call	Bond Future	2,401.4300		2.4014	2,577.7200	2.5777	7.341	0	0	
2020/08/14	R248	04/02/2021	10.47	Put	Bond Future	11,883.8100		11.8838	11,437.5100	11.4375	(3.756)	0	0	
2020/08/14	R248	04/02/2021	10.46	Call	Bond Future	1,891.4400		1.8914	2,037.8600	2.0379	7.741	0	0	
2020/08/14	R248	04/02/2021			Bond Future		11.9086	78.5402	11.8135	79.1339	(0.799)	0.0000	0.0000	0
2020/08/14	R248	04/02/2021	10.75	Put	Bond Future	10,256.4800		10.2565	9,839.0500	9.8390	(4.070)	0	0	
2020/08/14	R248	04/02/2021	11.50	Put	Bond Future	6,816.2600		6.8163	6,483.9100	6.4839	(4.876)	0	0	
2020/08/14	R248	04/02/2021	11.50	Call	Bond Future	4,204.0200		4.2040	4,465.3900	4.4654	6.217	0	0	
2020/08/14	R248	04/02/2021	10.47	Call	Bond Future	1,907.7300		1.9077	2,055.1500	2.0551	7.728	0	0	
2020/08/14	R248	04/02/2021	10.46	Put	Bond Future	11,945.0400		11.9450	11,497.7400	11.4977	(3.745)	0	0	
2020/08/14	R248	04/02/2021	10.48	Call	Bond Future	1,924.1100		1.9241	2,072.5300	2.0725	7.714	0	0	
2020/08/14	R248	04/02/2021	10.48	Put	Bond Future	11,822.8000		11.8228	11,377.5000	11.3775	(3.766)	0	0	
2020/08/14	R248	06/05/2021	12.36	Call	Bond Future	6,747.5000		6.7475	7,085.7100	7.0857	5.012	0	0	
2020/08/14	R248	06/05/2021			Bond Future		12.1354	74.9705	12.0360	75.5703	(0.819)	0.0000	0.0000	0
2020/08/14	R248	06/05/2021	12.34	Call	Bond Future	6,684.8200		6.6848	7,021.2300	7.0212	5.032	0	0	
2020/08/14	R248	06/05/2021	12.34	Put	Bond Future	5,477.3000		5.4773	5,213.8500	5.2138	(4.810)	0	0	
2020/08/14	R248	06/05/2021	12.36	Put	Bond Future	5,423.8900		5.4239	5,162.2400	5.1622	(4.824)	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/14	R248	06/05/2021	12.35	Call	Bond Future	6,716.1400	6.7161	7,053.4500	7.0535	5.022	0	0	0
2020/08/14	R248	06/05/2021	12.35	Put	Bond Future	5,450.5300	5.4505	5,187.9800	5.1880	(4.817)	0	0	0
2020/08/14	R248	05/08/2021	12.51	Put	Bond Future	6,291.5600	6.2916	6,021.1400	6.0211	(4.298)	0	0	0
2020/08/14	R248	05/08/2021			Bond Future	12.3757	75.7978	12.2716	76.4042	(0.841)	0.0000	0.0000	0
2020/08/14	R248	05/08/2021	12.51	Call	Bond Future	7,060.5200	7.0605	7,396.5200	7.3965	4.759	0	0	0
2020/08/14	R248	05/08/2021	12.52	Call	Bond Future	7,090.0700	7.0901	7,426.8800	7.4269	4.750	0	0	0
2020/08/14	R248	05/08/2021	12.50	Put	Bond Future	6,318.4800	6.3185	6,047.2400	6.0472	(4.293)	0	0	0
2020/08/14	R248	05/08/2021	12.52	Put	Bond Future	6,264.4700	6.2645	5,994.8600	5.9949	(4.304)	0	0	0
2020/08/14	R248	05/08/2021	12.50	Call	Bond Future	7,030.7100	7.0307	7,365.8900	7.3659	4.767	0	0	0

Total

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