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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2020 TO 19/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	2025	05/11/2020		Bond Future	140.3391	140.3391	140.3381	140.3381	(0.001)	0.0000	0.0000	3,967
2020/08/19	2025	04/02/2021		Bond Future	140.3384	140.3384	140.3356	140.3356	(0.002)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	2025	06/05/2021			Bond Future	141.8620	141.8620	141.8584	141.8584	(0.003)	0.0000	0.0000	0
2020/08/19	2025	05/08/2021			Bond Future	141.9170	141.9170	141.9131	141.9131	(0.003)	0.0000	0.0000	0
2020/08/19	2029	05/11/2020			Bond Future	98.7416	98.7416	98.9150	98.9150	0.176	0.0000	0.0000	5,004
2020/08/19	2029	04/02/2021			Bond Future	99.7931	99.7931	99.9670	99.9670	0.174	0.0000	0.0000	0
2020/08/19	2029	06/05/2021			Bond Future	99.7474	99.7474	99.9227	99.9227	0.176	0.0000	0.0000	0
2020/08/19	2029	05/08/2021			Bond Future	100.8525	100.8525	101.0295	101.0295	0.175	0.0000	0.0000	0
2020/08/19	2030	05/11/2020	9.39	Put	Bond Future	3,023.3900	3.0234	2,763.5100	2.7635	(8.596)	0	0	0
2020/08/19	2030	05/11/2020	9.38	Call	Bond Future	2,696.4700	2.6965	2,358.0600	2.3581	(12.550)	0	0	0
2020/08/19	2030	05/11/2020	9.99	Put	Bond Future	1,622.6500	1.6226	1,387.6700	1.3877	(14.481)	0	0	5,000
2020/08/19	2030	05/11/2020	8.10	Put	Bond Future	8,594.9600	8.5950	8,500.6100	8.5006	(1.098)	0	0	0
2020/08/19	2030	05/11/2020	8.73	Call	Bond Future	1,238.2600	1.2383	953.8000	0.9538	(22.973)	0	0	3,000
2020/08/19	2030	05/11/2020	10.06	Put	Bond Future	1,505.2200	1.5052	1,276.8000	1.2768	(15.175)	0	0	1,000
2020/08/19	2030	05/11/2020			Bond Future	9.4422	93.4431	9.4560	93.3644	0.146	0.0000	0.0000	101,944
2020/08/19	2030	05/11/2020	9.99	Call	Bond Future	4,686.1200	4.6861	4,372.4500	4.3725	(6.694)	0	0	0
2020/08/19	2030	05/11/2020	8.85	Put	Bond Future	4,924.0900	4.9241	4,702.5300	4.7025	(4.500)	0	0	0
2020/08/19	2030	05/11/2020	8.85	Call	Bond Future	1,454.3900	1.4544	1,154.1400	1.1541	(20.644)	0	0	3,000
2020/08/19	2030	05/11/2020	9.61	Call	Bond Future	3,377.1900	3.3772	3,040.0800	3.0401	(9.982)	0	0	0
2020/08/19	2030	05/11/2020	9.61	Put	Bond Future	2,424.1800	2.4242	2,165.7600	2.1658	(10.660)	0	0	3,000
2020/08/19	2030	05/11/2020	8.34	Put	Bond Future	7,299.6600	7.2997	7,160.2400	7.1602	(1.910)	0	0	0
2020/08/19	2030	05/11/2020	8.34	Call	Bond Future	703.4400	0.7034	485.3300	0.4853	(31.006)	0	0	1,000
2020/08/19	2030	05/11/2020	9.04	Put	Bond Future	4,183.6600	4.1837	3,942.7100	3.9427	(5.759)	0	0	0
2020/08/19	2030	05/11/2020	9.04	Call	Bond Future	1,845.6000	1.8456	1,525.9600	1.5260	(17.319)	0	0	1,000
2020/08/19	2030	05/11/2020	9.39	Call	Bond Future	2,724.3200	2.7243	2,385.7500	2.3857	(12.428)	0	0	0
2020/08/19	2030	05/11/2020	9.38	Put	Bond Future	3,052.9900	3.0530	2,793.2700	2.7933	(8.507)	0	0	0
2020/08/19	2030	05/11/2020	8.36	Put	Bond Future	7,196.1400	7.1961	7,052.9300	7.0529	(1.990)	0	0	0
2020/08/19	2030	05/11/2020	9.86	Put	Bond Future	1,865.1900	1.8652	1,619.9900	1.6200	(13.146)	0	0	14,160
2020/08/19	2030	05/11/2020	8.10	Call	Bond Future	481.2600	0.4813	308.2200	0.3082	(35.956)	0	0	3,000
2020/08/19	2030	05/11/2020	8.73	Put	Bond Future	5,431.8400	5.4318	5,226.0700	5.2261	(3.788)	0	0	0
2020/08/19	2030	05/11/2020	9.23	Put	Bond Future	3,522.0100	3.5220	3,268.4600	3.2685	(7.199)	0	0	0
2020/08/19	2030	05/11/2020	10.06	Call	Bond Future	4,950.3900	4.9504	4,643.2800	4.6433	(6.204)	0	0	0
2020/08/19	2030	05/11/2020	10.37	Put	Bond Future	1,072.7900	1.0728	877.0500	0.8770	(18.246)	0	0	8,000
2020/08/19	2030	05/11/2020	9.40	Call	Bond Future	2,752.3200	2.7523	2,413.4600	2.4135	(12.312)	0	0	0
2020/08/19	2030	05/11/2020	9.40	Put	Bond Future	2,993.9900	2.9940	2,733.8200	2.7338	(8.690)	0	0	0
2020/08/19	2030	05/11/2020	9.65	Call	Bond Future	3,504.0100	3.5040	3,168.3300	3.1683	(9.580)	0	0	0
2020/08/19	2030	05/11/2020	9.65	Put	Bond Future	2,325.7600	2.3258	2,068.7700	2.0688	(11.050)	0	0	2,500
2020/08/19	2030	05/11/2020	8.36	Call	Bond Future	725.0200	0.7250	503.1200	0.5031	(30.606)	0	0	14,160
2020/08/19	2030	05/11/2020	8.86	Put	Bond Future	4,883.1800	4.8832	4,660.3400	4.6603	(4.563)	0	0	0
2020/08/19	2030	05/11/2020	8.86	Call	Bond Future	1,473.4800	1.4735	1,171.9500	1.1719	(20.464)	0	0	14,160
2020/08/19	2030	05/11/2020	9.86	Call	Bond Future	4,214.0000	4.2140	3,890.1100	3.8901	(7.686)	0	0	0
2020/08/19	2030	05/11/2020	9.23	Call	Bond Future	2,298.0800	2.2981	1,965.8400	1.9658	(14.457)	0	0	3,000
2020/08/19	2030	05/11/2020	10.47	Call	Bond Future	6,598.2300	6.5982	6,334.6000	6.3346	(3.995)	0	0	0
2020/08/19	2030	05/11/2020	10.47	Put	Bond Future	960.4100	0.9604	775.4700	0.7755	(19.256)	0	0	3,000
2020/08/19	2030	05/11/2020	8.53	Put	Bond Future	6,347.5900	6.3476	6,172.8700	6.1729	(2.753)	0	0	0
2020/08/19	2030	05/11/2020	8.53	Call	Bond Future	931.5400	0.9315	678.1300	0.6781	(27.203)	0	0	15,414
2020/08/19	2030	05/11/2020	9.03	Put	Bond Future	4,220.7100	4.2207	3,980.6700	3.9807	(5.687)	0	0	0
2020/08/19	2030	05/11/2020	9.03	Call	Bond Future	1,823.5300	1.8235	1,504.8000	1.5048	(17.479)	0	0	15,414

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2020/08/19	2030	05/11/2020	10.37	Call	Bond Future	6,182.5200	6.1825	5,908.0900	5.9081	(4.439)	0	0	0
2020/08/19	2030	04/02/2021	9.20	Put	Bond Future	5,353.1700	5.3532	4,891.7700	4.8918	(8.619)	0	0	0
2020/08/19	2030	04/02/2021	8.20	Put	Bond Future	9,637.8600	9.6379	9,334.1200	9.3341	(3.152)	0	0	0
2020/08/19	2030	04/02/2021	9.12	Call	Bond Future	2,614.4200	2.6144	2,078.2900	2.0783	(20.507)	0	0	1,000
2020/08/19	2030	04/02/2021	8.36	Call	Bond Future	1,301.3900	1.3014	882.4500	0.8825	(32.192)	0	0	800
2020/08/19	2030	04/02/2021	9.16	Call	Bond Future	2,703.8500	2.7038	2,164.4000	2.1644	(19.951)	0	0	0
2020/08/19	2030	04/02/2021	9.15	Put	Bond Future	5,526.9500	5.5270	5,069.1200	5.0691	(8.284)	0	0	0
2020/08/19	2030	04/02/2021			Bond Future	9.6542	90.4111	9.6688	90.3303	0.151	0.0000	0.0000	0
2020/08/19	2030	04/02/2021	8.20	Call	Bond Future	1,107.2000	1.1072	722.6500	0.7227	(34.732)	0	0	1,600
2020/08/19	2030	04/02/2021	8.37	Put	Bond Future	8,795.4000	8.7954	8,455.1700	8.4552	(3.868)	0	0	0
2020/08/19	2030	04/02/2021	8.37	Call	Bond Future	1,314.3100	1.3143	893.2700	0.8933	(32.035)	0	0	1,000
2020/08/19	2030	04/02/2021	9.17	Call	Bond Future	2,726.3000	2.7263	2,186.3200	2.1863	(19.806)	0	0	0
2020/08/19	2030	04/02/2021	9.17	Put	Bond Future	5,456.9200	5.4569	4,997.7500	4.9977	(8.414)	0	0	0
2020/08/19	2030	04/02/2021	9.20	Call	Bond Future	2,794.8200	2.7948	2,252.6100	2.2526	(19.401)	0	0	1,600
2020/08/19	2030	04/02/2021	9.12	Put	Bond Future	5,633.0700	5.6331	5,177.7500	5.1777	(8.083)	0	0	0
2020/08/19	2030	04/02/2021	8.36	Put	Bond Future	8,843.8200	8.8438	8,505.6900	8.5057	(3.823)	0	0	0
2020/08/19	2030	04/02/2021	9.16	Put	Bond Future	5,491.9800	5.4920	5,033.3400	5.0333	(8.351)	0	0	0
2020/08/19	2030	04/02/2021	9.15	Call	Bond Future	2,681.2600	2.6813	2,142.6200	2.1426	(20.089)	0	0	0
2020/08/19	2030	04/02/2021	8.86	Put	Bond Future	6,615.4300	6.6154	6,186.7100	6.1867	(6.481)	0	0	0
2020/08/19	2030	04/02/2021	8.86	Call	Bond Future	2,080.2100	2.0802	1,570.6800	1.5707	(24.494)	0	0	800
2020/08/19	2030	04/02/2021	10.20	Call	Bond Future	5,632.0700	5.6321	5,108.4900	5.1085	(9.296)	0	0	0
2020/08/19	2030	04/02/2021	10.20	Put	Bond Future	2,678.3200	2.6783	2,235.5500	2.2356	(16.532)	0	0	1,800
2020/08/19	2030	06/05/2021	10.04	Put	Bond Future	4,078.9500	4.0789	3,592.6600	3.5927	(11.922)	0	0	0
2020/08/19	2030	06/05/2021	9.15	Call	Bond Future	2,726.9200	2.7269	2,184.6200	2.1846	(19.887)	0	0	0
2020/08/19	2030	06/05/2021	11.69	Call	Bond Future	10,434.0200	10.4340	10,017.1200	10.0171	(3.996)	0	0	0
2020/08/19	2030	06/05/2021	11.70	Put	Bond Future	1,383.6000	1.3836	1,050.1600	1.0502	(24.099)	0	0	0
2020/08/19	2030	06/05/2021			Bond Future	9.8781	91.3718	9.8935	91.2897	0.156	0.0000	0.0000	0
2020/08/19	2030	06/05/2021	10.74	Call	Bond Future	7,156.9500	7.1570	6,632.7100	6.6327	(7.325)	0	0	0
2020/08/19	2030	06/05/2021	10.74	Put	Bond Future	2,699.2100	2.6992	2,257.1100	2.2571	(16.379)	0	0	0
2020/08/19	2030	06/05/2021	7.97	Call	Bond Future	1,034.8300	1.0348	680.6900	0.6807	(34.222)	0	0	700
2020/08/19	2030	06/05/2021	10.04	Call	Bond Future	4,939.0700	4.9391	4,370.6400	4.3706	(11.509)	0	0	0
2020/08/19	2030	06/05/2021	9.15	Put	Bond Future	6,733.0600	6.7331	6,272.9000	6.2729	(6.834)	0	0	0
2020/08/19	2030	06/05/2021	9.92	Call	Bond Future	4,601.3000	4.6013	4,030.9400	4.0309	(12.396)	0	0	0
2020/08/19	2030	06/05/2021	11.69	Put	Bond Future	1,394.4600	1.3945	1,059.7000	1.0597	(24.006)	0	0	0
2020/08/19	2030	06/05/2021	11.70	Call	Bond Future	10,469.6400	10.4696	10,054.0600	10.0541	(3.969)	0	0	0
2020/08/19	2030	06/05/2021	9.22	Call	Bond Future	2,874.4500	2.8744	2,327.3700	2.3274	(19.033)	0	0	0
2020/08/19	2030	06/05/2021	9.22	Put	Bond Future	6,485.4700	6.4855	6,020.5300	6.0205	(7.169)	0	0	700
2020/08/19	2030	06/05/2021	7.97	Put	Bond Future	12,039.6400	12.0396	11,767.6400	11.7676	(2.259)	0	0	0
2020/08/19	2030	06/05/2021	9.92	Put	Bond Future	4,377.7800	4.3778	3,889.5600	3.8896	(11.152)	0	0	700
2020/08/19	2030	06/05/2021	11.71	Call	Bond Future	10,505.2900	10.5053	10,091.0400	10.0910	(3.943)	0	0	0
2020/08/19	2030	06/05/2021	11.71	Put	Bond Future	1,372.8100	1.3728	1,040.7000	1.0407	(24.192)	0	0	0
2020/08/19	2030	05/08/2021	10.42	Put	Bond Future	4,310.7100	4.3107	3,837.2400	3.8372	(10.984)	0	0	0
2020/08/19	2030	05/08/2021	10.41	Call	Bond Future	5,806.9500	5.8070	5,249.2900	5.2493	(9.603)	0	0	0
2020/08/19	2030	05/08/2021			Bond Future	10.1210	88.3579	10.1372	88.2746	0.160	0.0000	0.0000	0
2020/08/19	2030	05/08/2021	10.42	Call	Bond Future	5,835.4900	5.8355	5,278.7700	5.2788	(9.540)	0	0	0
2020/08/19	2030	05/08/2021	10.41	Put	Bond Future	4,332.6200	4.3326	3,858.2100	3.8582	(10.950)	0	0	0
2020/08/19	2030	05/08/2021	10.43	Call	Bond Future	5,863.7500	5.8638	5,307.9900	5.3080	(9.478)	0	0	0
2020/08/19	2030	05/08/2021	10.43	Put	Bond Future	4,288.5600	4.2886	3,816.0500	3.8161	(11.018)	0	0	0

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2020/08/19	2032	05/11/2020	9.77	Put	Bond Future	5,568.6600	5.5687	5,141.6800	5.1417	(7.668)	0	0	0
2020/08/19	2032	05/11/2020	9.61	Put	Bond Future	6,285.2400	6.2852	5,869.2300	5.8692	(6.619)	0	0	0
2020/08/19	2032	05/11/2020	10.99	Call	Bond Future	5,200.2500	5.2002	5,026.2000	5.0262	(3.347)	0	0	0
2020/08/19	2032	05/11/2020	9.44	Put	Bond Future	7,112.7700	7.1128	6,714.2800	6.7143	(5.602)	0	0	0
2020/08/19	2032	05/11/2020	11.08	Call	Bond Future	5,546.6700	5.5467	5,386.8700	5.3869	(2.881)	0	0	0
2020/08/19	2032	05/11/2020			Bond Future	10.4141	86.6709	10.3856	86.8397	(0.273)	0.0000	0.0000	115.007
2020/08/19	2032	05/11/2020	9.76	Call	Bond Future	1,614.6700	1.6147	1,356.9600	1.3570	(15.961)	0	0	0
2020/08/19	2032	05/11/2020	9.76	Put	Bond Future	5,611.6900	5.6117	5,185.1400	5.1851	(7.601)	0	0	0
2020/08/19	2032	05/11/2020	10.99	Put	Bond Future	1,880.8400	1.8808	1,537.9500	1.5379	(18.231)	0	0	3,000
2020/08/19	2032	05/11/2020	9.77	Call	Bond Future	1,634.6400	1.6346	1,376.5000	1.3765	(15.792)	0	0	0
2020/08/19	2032	05/11/2020	9.11	Call	Bond Future	676.6500	0.6767	491.4900	0.4915	(27.364)	0	0	3,000
2020/08/19	2032	05/11/2020	9.61	Call	Bond Future	1,335.8000	1.3358	1,088.6300	1.0886	(18.504)	0	0	3,000
2020/08/19	2032	05/11/2020	9.44	Call	Bond Future	1,067.2100	1.0672	837.5600	0.8376	(21.519)	0	0	1,000
2020/08/19	2032	05/11/2020	11.08	Put	Bond Future	1,724.6700	1.7247	1,396.0300	1.3960	(19.055)	0	0	1,000
2020/08/19	2032	05/11/2020	9.75	Call	Bond Future	1,594.8600	1.5949	1,337.7400	1.3377	(16.122)	0	0	0
2020/08/19	2032	05/11/2020	9.75	Put	Bond Future	5,654.9500	5.6550	5,228.9900	5.2290	(7.533)	0	0	0
2020/08/19	2032	05/11/2020	9.11	Put	Bond Future	8,901.8700	8.9019	8,547.8700	8.5479	(3.977)	0	0	0
2020/08/19	2032	05/11/2020	8.94	Put	Bond Future	9,899.8500	9.8999	9,570.5400	9.5705	(3.326)	0	0	0
2020/08/19	2032	05/11/2020	8.94	Call	Bond Future	524.3800	0.5244	363.9100	0.3639	(30.602)	0	0	1,000
2020/08/19	2032	04/02/2021	9.29	Call	Bond Future	1,545.2100	1.5452	1,122.9300	1.1229	(27.328)	0	0	800
2020/08/19	2032	04/02/2021	10.82	Put	Bond Future	3,998.0200	3.9980	3,362.7200	3.3627	(15.890)	0	0	800
2020/08/19	2032	04/02/2021	9.63	Call	Bond Future	2,075.0200	2.0750	1,603.1600	1.6032	(22.740)	0	0	0
2020/08/19	2032	04/02/2021			Bond Future	10.6426	87.5733	10.6131	87.7425	(0.277)	0.0000	0.0000	60
2020/08/19	2032	04/02/2021	8.79	Put	Bond Future	12,568.0500	12.5681	12,067.5100	12.0675	(3.983)	0	0	0
2020/08/19	2032	04/02/2021	8.79	Call	Bond Future	953.8600	0.9539	622.5900	0.6226	(34.729)	0	0	800
2020/08/19	2032	04/02/2021	9.61	Call	Bond Future	2,040.8000	2.0408	1,571.4400	1.5714	(22.999)	0	0	0
2020/08/19	2032	04/02/2021	9.61	Put	Bond Future	8,263.2200	8.2632	7,624.5900	7.6246	(7.729)	0	0	0
2020/08/19	2032	04/02/2021	9.29	Put	Bond Future	9,822.0100	9.8220	9,230.4600	9.2305	(6.023)	0	0	0
2020/08/19	2032	04/02/2021	10.82	Call	Bond Future	5,008.1100	5.0081	4,542.0800	4.5421	(9.306)	0	0	0
2020/08/19	2032	04/02/2021	9.63	Put	Bond Future	8,171.1000	8.1711	7,529.9700	7.5300	(7.846)	0	0	0
2020/08/19	2032	04/02/2021	9.62	Call	Bond Future	2,057.8600	2.0579	1,587.2400	1.5872	(22.869)	0	0	0
2020/08/19	2032	04/02/2021	9.62	Put	Bond Future	8,217.0800	8.2171	7,577.1900	7.5772	(7.787)	0	0	0
2020/08/19	2032	06/05/2021	12.57	Call	Bond Future	10,630.3600	10.6304	10,343.0700	10.3431	(2.703)	0	0	0
2020/08/19	2032	06/05/2021	12.12	Put	Bond Future	2,592.7500	2.5927	2,065.6800	2.0657	(20.329)	0	0	0
2020/08/19	2032	06/05/2021			Bond Future	10.8801	84.3589	10.8495	84.5295	(0.282)	0.0000	0.0000	0
2020/08/19	2032	06/05/2021	12.57	Put	Bond Future	1,920.1300	1.9201	1,462.2000	1.4622	(23.849)	0	0	736
2020/08/19	2032	06/05/2021	10.33	Put	Bond Future	6,773.3100	6.7733	6,086.5100	6.0865	(10.140)	0	0	0
2020/08/19	2032	06/05/2021	10.33	Call	Bond Future	3,636.4300	3.6364	3,120.2700	3.1203	(14.194)	0	0	736
2020/08/19	2032	06/05/2021	12.11	Call	Bond Future	9,078.8300	9.0788	8,720.9400	8.7209	(3.942)	0	0	0
2020/08/19	2032	06/05/2021	12.11	Put	Bond Future	2,609.6000	2.6096	2,081.0700	2.0811	(20.253)	0	0	0
2020/08/19	2032	06/05/2021	12.12	Call	Bond Future	9,111.6800	9.1117	8,755.2500	8.7552	(3.912)	0	0	0
2020/08/19	2032	06/05/2021	12.10	Call	Bond Future	9,046.0100	9.0460	8,686.6600	8.6867	(3.972)	0	0	0
2020/08/19	2032	06/05/2021	12.10	Put	Bond Future	2,626.5400	2.6265	2,096.5500	2.0966	(20.178)	0	0	0
2020/08/19	2032	05/08/2021	11.37	Put	Bond Future	5,069.8100	5.0698	4,347.4000	4.3474	(14.249)	0	0	0
2020/08/19	2032	05/08/2021			Bond Future	11.1303	85.2743	11.0983	85.4465	(0.287)	0.0000	0.0000	0
2020/08/19	2032	05/08/2021	11.36	Call	Bond Future	6,317.2200	6.3172	5,766.3700	5.7664	(8.720)	0	0	0
2020/08/19	2032	05/08/2021	11.36	Put	Bond Future	5,093.7800	5.0938	4,370.6500	4.3706	(14.196)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	2032	05/08/2021	11.37	Call	Bond Future	6,345.9400	6.3459	5,795.8100	5.7958	(8.669)	0	0	0
2020/08/19	2032	05/08/2021	11.35	Call	Bond Future	6,288.5600	6.2886	5,736.9900	5.7370	(8.771)	0	0	0
2020/08/19	2032	05/08/2021	11.35	Put	Bond Future	5,117.8600	5.1179	4,394.0100	4.3940	(14.144)	0	0	0
2020/08/19	2033	05/11/2020			Bond Future	93.6755	93.6755	94.1274	94.1274	0.482	0.0000	0.0000	10,535
2020/08/19	2033	04/02/2021			Bond Future	94.6729	94.6729	95.1283	95.1283	0.481	0.0000	0.0000	0
2020/08/19	2033	06/05/2021			Bond Future	94.4960	94.4960	94.9559	94.9559	0.487	0.0000	0.0000	0
2020/08/19	2033	05/08/2021			Bond Future	95.5429	95.5429	96.0077	96.0077	0.486	0.0000	0.0000	0
2020/08/19	2037	05/11/2020	10.18	Call	Bond Future	1,004.3200	1.0043	696.3000	0.6963	(30.670)	0	0	0
2020/08/19	2037	05/11/2020	10.17	Put	Bond Future	8,930.4400	8.9304	8,704.6200	8.7046	(2.529)	0	0	0
2020/08/19	2037	05/11/2020			Bond Future	11.3745	81.2548	11.3876	81.1748	0.115	0.0000	0.0000	139,287
2020/08/19	2037	05/11/2020	10.19	Call	Bond Future	1,017.2500	1.0172	707.0800	0.7071	(30.491)	0	0	0
2020/08/19	2037	05/11/2020	10.19	Put	Bond Future	8,814.6700	8.8147	8,584.5500	8.5846	(2.611)	0	0	0
2020/08/19	2037	05/11/2020	10.17	Call	Bond Future	991.5100	0.9915	685.6400	0.6856	(30.849)	0	0	0
2020/08/19	2037	05/11/2020	10.18	Put	Bond Future	8,872.4500	8.8725	8,644.4800	8.6445	(2.569)	0	0	0
2020/08/19	2037	04/02/2021	13.73	Call	Bond Future	12,440.4100	12.4404	11,989.2600	11.9893	(3.626)	0	0	0
2020/08/19	2037	04/02/2021	10.85	Call	Bond Future	3,026.4400	3.0264	2,397.0700	2.3971	(20.796)	0	0	0
2020/08/19	2037	04/02/2021	10.35	Call	Bond Future	2,066.0800	2.0661	1,463.2900	1.4633	(29.176)	0	0	0
2020/08/19	2037	04/02/2021	10.28	Put	Bond Future	10,488.6000	10.4886	9,982.7300	9.9827	(4.823)	0	0	0
2020/08/19	2037	04/02/2021	10.27	Call	Bond Future	1,936.4800	1.9365	1,350.8400	1.3508	(30.243)	0	0	0
2020/08/19	2037	04/02/2021			Bond Future	11.6080	77.8458	11.6218	77.7639	0.119	0.0000	0.0000	0
2020/08/19	2037	04/02/2021	11.97	Put	Bond Future	4,063.2800	4.0633	3,529.5300	3.5295	(13.136)	0	0	0
2020/08/19	2037	04/02/2021	11.97	Call	Bond Future	6,167.1500	6.1672	5,551.4500	5.5514	(9.984)	0	0	300
2020/08/19	2037	04/02/2021	9.65	Put	Bond Future	14,205.7900	14.2058	13,850.9600	13.8510	(2.498)	0	0	0
2020/08/19	2037	04/02/2021	9.65	Call	Bond Future	1,117.7500	1.1178	680.9700	0.6810	(39.077)	0	0	72
2020/08/19	2037	04/02/2021	11.90	Call	Bond Future	5,942.5500	5.9425	5,315.4400	5.3154	(10.553)	0	0	0
2020/08/19	2037	04/02/2021	13.73	Put	Bond Future	1,273.5000	1.2735	904.3000	0.9043	(28.991)	0	0	300
2020/08/19	2037	04/02/2021	10.85	Put	Bond Future	7,732.5400	7.7325	7,185.1200	7.1851	(7.079)	0	0	72
2020/08/19	2037	04/02/2021	10.35	Put	Bond Future	10,117.6800	10.1177	9,596.8400	9.5968	(5.148)	0	0	72
2020/08/19	2037	04/02/2021	10.28	Call	Bond Future	1,952.3700	1.9524	1,364.5500	1.3646	(30.108)	0	0	0
2020/08/19	2037	04/02/2021	10.27	Put	Bond Future	10,542.2800	10.5423	10,038.5900	10.0386	(4.778)	0	0	0
2020/08/19	2037	04/02/2021	11.90	Put	Bond Future	4,238.5400	4.2385	3,693.3800	3.6934	(12.862)	0	0	240
2020/08/19	2037	04/02/2021	10.48	Put	Bond Future	9,451.3100	9.4513	8,904.1900	8.9042	(5.789)	0	0	0
2020/08/19	2037	04/02/2021	10.48	Call	Bond Future	2,288.9500	2.2890	1,659.8800	1.6599	(27.483)	0	0	240
2020/08/19	2037	04/02/2021	10.29	Call	Bond Future	1,968.3500	1.9684	1,378.3500	1.3784	(29.974)	0	0	0
2020/08/19	2037	04/02/2021	10.29	Put	Bond Future	10,435.1000	10.4351	9,927.0500	9.9271	(4.869)	0	0	0
2020/08/19	2037	06/05/2021	12.42	Call	Bond Future	7,462.7700	7.4628	6,840.0200	6.8400	(8.345)	0	0	0
2020/08/19	2037	06/05/2021			Bond Future	11.8501	78.6733	11.8645	78.5900	0.122	0.0000	0.0000	0
2020/08/19	2037	06/05/2021	12.42	Put	Bond Future	4,289.8800	4.2899	3,750.4100	3.7504	(12.575)	0	0	0
2020/08/19	2037	06/05/2021	12.43	Call	Bond Future	7,495.7200	7.4957	6,874.3200	6.8743	(8.290)	0	0	0
2020/08/19	2037	06/05/2021	12.44	Put	Bond Future	4,248.2200	4.2482	3,711.4400	3.7114	(12.635)	0	0	0
2020/08/19	2037	06/05/2021	12.43	Put	Bond Future	4,269.0000	4.2690	3,730.8800	3.7309	(12.605)	0	0	0
2020/08/19	2037	06/05/2021	12.44	Call	Bond Future	7,528.7200	7.5287	6,908.6600	6.9087	(8.236)	0	0	0
2020/08/19	2037	05/08/2021	12.26	Put	Bond Future	5,947.1500	5.9472	5,263.7100	5.2637	(11.492)	0	0	0
2020/08/19	2037	05/08/2021	12.27	Call	Bond Future	6,802.1200	6.8021	6,035.4200	6.0354	(11.271)	0	0	0
2020/08/19	2037	05/08/2021	12.28	Call	Bond Future	6,831.2400	6.8312	6,065.7000	6.0657	(11.206)	0	0	0
2020/08/19	2037	05/08/2021			Bond Future	12.1102	75.2713	12.1254	75.1869	0.125	0.0000	0.0000	0

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2020/08/19	2037	05/08/2021	12.26	Call	Bond Future	6,773.3300	6.7733	6,005.4800	6.0055	(11.336)	0	0	0
2020/08/19	2037	05/08/2021	12.28	Put	Bond Future	5,895.8300	5.8958	5,214.7000	5.2147	(11.553)	0	0	0
2020/08/19	2037	05/08/2021	12.27	Put	Bond Future	5,921.2900	5.9213	5,239.0000	5.2390	(11.523)	0	0	0
2020/08/19	2038	05/11/2020			Bond Future	105.3072	105.3072	105.2516	105.2516	(0.053)	0.0000	0.0000	11,074
2020/08/19	2038	04/02/2021			Bond Future	104.7468	104.7468	104.6892	104.6892	(0.055)	0.0000	0.0000	0
2020/08/19	2038	06/05/2021			Bond Future	105.8841	105.8841	105.8253	105.8253	(0.056)	0.0000	0.0000	0
2020/08/19	2038	05/08/2021			Bond Future	105.3511	105.3511	105.2915	105.2915	(0.057)	0.0000	0.0000	0
2020/08/19	2040	05/11/2020	10.30	Call	Bond Future	932.6900	0.9327	641.4000	0.6414	(31.231)	0	0	0
2020/08/19	2040	05/11/2020	11.00	Put	Bond Future	6,045.0500	6.0450	5,681.1000	5.6811	(6.021)	0	0	0
2020/08/19	2040	05/11/2020	10.23	Call	Bond Future	848.4600	0.8485	572.2400	0.5722	(32.555)	0	0	2,000
2020/08/19	2040	05/11/2020	11.70	Put	Bond Future	3,476.2000	3.4762	3,096.1100	3.0961	(10.934)	0	0	2,000
2020/08/19	2040	05/11/2020	9.50	Call	Bond Future	273.3900	0.2734	143.8000	0.1438	(47.401)	0	0	2,000
2020/08/19	2040	05/11/2020	10.00	Call	Bond Future	611.5100	0.6115	384.9100	0.3849	(37.056)	0	0	2,380
2020/08/19	2040	05/11/2020			Bond Future	11.5794	82.7467	11.5769	82.7624	(0.021)	0.0000	0.0000	69,203
2020/08/19	2040	05/11/2020	10.30	Put	Bond Future	9,862.0000	9.8620	9,555.0000	9.5550	(3.113)	0	0	0
2020/08/19	2040	05/11/2020	9.73	Put	Bond Future	13,829.3000	13.8293	13,642.2300	13.6422	(1.353)	0	0	0
2020/08/19	2040	05/11/2020	9.73	Call	Bond Future	402.4900	0.4025	231.1300	0.2311	(42.575)	0	0	2,000
2020/08/19	2040	05/11/2020	10.23	Put	Bond Future	10,311.5900	10.3116	10,019.6600	10.0197	(2.831)	0	0	0
2020/08/19	2040	05/11/2020	10.31	Call	Bond Future	945.2100	0.9452	651.7800	0.6518	(31.044)	0	0	0
2020/08/19	2040	05/11/2020	10.32	Put	Bond Future	9,735.5600	9.7356	9,424.2800	9.4243	(3.197)	0	0	0
2020/08/19	2040	05/11/2020	11.00	Call	Bond Future	2,187.7900	2.1878	1,839.5500	1.8396	(15.917)	0	0	2,380
2020/08/19	2040	05/11/2020	11.70	Call	Bond Future	4,243.2100	4.2432	3,878.8300	3.8788	(8.587)	0	0	0
2020/08/19	2040	05/11/2020	9.50	Put	Bond Future	15,616.1700	15.6162	15,470.8700	15.4709	(0.930)	0	0	0
2020/08/19	2040	05/11/2020	10.00	Put	Bond Future	11,864.5700	11.8646	11,622.2600	11.6223	(2.042)	0	0	0
2020/08/19	2040	05/11/2020	10.31	Put	Bond Future	9,798.6700	9.7987	9,489.5300	9.4895	(3.155)	0	0	0
2020/08/19	2040	05/11/2020	10.32	Call	Bond Future	957.8500	0.9578	662.2800	0.6623	(30.858)	0	0	0
2020/08/19	2040	05/11/2020	11.50	Call	Bond Future	3,592.7100	3.5927	3,219.1000	3.2191	(10.399)	0	0	0
2020/08/19	2040	05/11/2020	11.50	Put	Bond Future	4,104.0800	4.1041	3,714.7600	3.7148	(9.486)	0	0	2,000
2020/08/19	2040	04/02/2021	9.49	Call	Bond Future	805.3900	0.8054	454.2900	0.4543	(43.594)	0	0	500
2020/08/19	2040	04/02/2021	9.57	Put	Bond Future	17,046.6300	17.0466	16,660.9500	16.6610	(2.262)	0	0	0
2020/08/19	2040	04/02/2021	10.07	Put	Bond Future	13,566.7900	13.5668	13,055.4200	13.0554	(3.769)	0	0	0
2020/08/19	2040	04/02/2021	10.42	Put	Bond Future	11,413.3200	11.4133	10,820.1800	10.8202	(5.197)	0	0	0
2020/08/19	2040	04/02/2021			Bond Future	11.8129	79.1030	11.8106	79.1177	(0.020)	0.0000	0.0000	0
2020/08/19	2040	04/02/2021	10.07	Call	Bond Future	1,429.7400	1.4297	933.0700	0.9331	(34.738)	0	0	800
2020/08/19	2040	04/02/2021	11.74	Call	Bond Future	5,078.3500	5.0783	4,443.8700	4.4439	(12.494)	0	0	0
2020/08/19	2040	04/02/2021	11.74	Put	Bond Future	5,532.8900	5.5329	4,883.7100	4.8837	(11.733)	0	0	800
2020/08/19	2040	04/02/2021	10.41	Call	Bond Future	1,926.2600	1.9263	1,350.0000	1.3500	(29.916)	0	0	0
2020/08/19	2040	04/02/2021	10.41	Put	Bond Future	11,471.6000	11.4716	10,880.6400	10.8806	(5.152)	0	0	0
2020/08/19	2040	04/02/2021	9.49	Put	Bond Future	17,646.8400	17.6468	17,281.0400	17.2810	(2.073)	0	0	0
2020/08/19	2040	04/02/2021	9.57	Call	Bond Future	876.2700	0.8763	505.2900	0.5053	(42.336)	0	0	800
2020/08/19	2040	04/02/2021	10.42	Call	Bond Future	1,942.4400	1.9424	1,364.0000	1.3640	(29.779)	0	0	0
2020/08/19	2040	04/02/2021	10.24	Put	Bond Future	12,491.5900	12.4916	11,939.2700	11.9393	(4.422)	0	0	0
2020/08/19	2040	04/02/2021	10.24	Call	Bond Future	1,665.1300	1.6651	1,127.5100	1.1275	(32.287)	0	0	500
2020/08/19	2040	04/02/2021	11.57	Call	Bond Future	4,568.4800	4.5685	3,933.6600	3.9337	(13.896)	0	0	0
2020/08/19	2040	04/02/2021	11.57	Put	Bond Future	6,099.1300	6.0991	5,449.6100	5.4496	(10.649)	0	0	500
2020/08/19	2040	04/02/2021	10.40	Call	Bond Future	1,910.1700	1.9102	1,336.1100	1.3361	(30.053)	0	0	0

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2020/08/19	2040	04/02/2021	10.40	Put	Bond Future	11,530.0700	11.5301	10,941.3100	10.9413	(5.106)	0	0	0
2020/08/19	2040	06/05/2021	12.44	Put	Bond Future	4,928.2200	4.9282	4,272.8800	4.2729	(13.298)	0	0	0
2020/08/19	2040	06/05/2021			Bond Future	12.0548	79.9439	12.0524	79.9583	(0.020)	0.0000	0.0000	0
2020/08/19	2040	06/05/2021	12.43	Call	Bond Future	7,153.5500	7.1536	6,510.6400	6.5106	(8.987)	0	0	0
2020/08/19	2040	06/05/2021	12.43	Put	Bond Future	4,953.2800	4.9533	4,295.9600	4.2960	(13.270)	0	0	0
2020/08/19	2040	06/05/2021	12.44	Call	Bond Future	7,185.7300	7.1857	6,544.8000	6.5448	(8.919)	0	0	0
2020/08/19	2040	06/05/2021	12.42	Call	Bond Future	7,121.1500	7.1212	6,476.5400	6.4765	(9.052)	0	0	0
2020/08/19	2040	06/05/2021	12.42	Put	Bond Future	4,978.1800	4.9782	4,319.1600	4.3192	(13.238)	0	0	0
2020/08/19	2040	05/08/2021	12.47	Call	Bond Future	7,075.9700	7.0760	6,311.0900	6.3111	(10.810)	0	0	0
2020/08/19	2040	05/08/2021			Bond Future	12.3148	76.3054	12.3123	76.3198	(0.020)	0.0000	0.0000	0
2020/08/19	2040	05/08/2021	12.47	Put	Bond Future	6,184.6000	6.1846	5,405.3400	5.4053	(12.600)	0	0	0
2020/08/19	2040	05/08/2021	12.48	Call	Bond Future	7,106.1000	7.1061	6,341.7000	6.3417	(10.757)	0	0	0
2020/08/19	2040	05/08/2021	12.49	Put	Bond Future	6,131.0200	6.1310	5,352.7300	5.3527	(12.694)	0	0	0
2020/08/19	2040	05/08/2021	12.48	Put	Bond Future	6,157.9000	6.1579	5,379.1200	5.3791	(12.647)	0	0	0
2020/08/19	2040	05/08/2021	12.49	Call	Bond Future	7,135.9800	7.1360	6,372.0700	6.3721	(10.705)	0	0	0
2020/08/19	2044	05/11/2020	10.36	Call	Bond Future	918.7900	0.9188	619.1900	0.6192	(32.608)	0	0	0
2020/08/19	2044	05/11/2020	11.06	Put	Bond Future	6,157.9700	6.1580	5,780.0800	5.7801	(6.137)	0	0	525
2020/08/19	2044	05/11/2020	11.43	Call	Bond Future	3,164.7700	3.1648	2,713.8400	2.7138	(14.248)	0	0	0
2020/08/19	2044	05/11/2020	9.72	Put	Bond Future	14,630.8300	14.6308	14,523.5000	14.5235	(0.734)	0	0	0
2020/08/19	2044	05/11/2020	9.97	Call	Bond Future	523.1500	0.5231	312.2800	0.3123	(40.308)	0	0	300
2020/08/19	2044	05/11/2020	9.29	Put	Bond Future	18,213.9600	18.2140	18,178.0100	18.1780	(0.197)	0	0	0
2020/08/19	2044	05/11/2020	9.96	Put	Bond Future	12,796.6900	12.7967	12,639.7000	12.6397	(1.227)	0	0	0
2020/08/19	2044	05/11/2020			Bond Future	11.6589	79.2400	11.6670	79.1883	0.070	0.0000	0.0000	49,334
2020/08/19	2044	05/11/2020	10.34	Call	Bond Future	894.2900	0.8943	599.3000	0.5993	(32.986)	0	0	0
2020/08/19	2044	05/11/2020	10.34	Put	Bond Future	10,154.5100	10.1545	9,911.2200	9.9112	(2.396)	0	0	0
2020/08/19	2044	05/11/2020	9.72	Call	Bond Future	349.4800	0.3495	190.4500	0.1905	(45.505)	0	0	1,815
2020/08/19	2044	05/11/2020	9.97	Put	Bond Future	12,722.9700	12.7230	12,563.8000	12.5638	(1.251)	0	0	0
2020/08/19	2044	05/11/2020	9.96	Call	Bond Future	515.1200	0.5151	306.4300	0.3064	(40.513)	0	0	0
2020/08/19	2044	05/11/2020	11.38	Call	Bond Future	3,019.7900	3.0198	2,569.9100	2.5699	(14.898)	0	0	0
2020/08/19	2044	05/11/2020	11.38	Put	Bond Future	4,832.6200	4.8326	4,434.4400	4.4344	(8.239)	0	0	300
2020/08/19	2044	05/11/2020	10.36	Put	Bond Future	10,024.7300	10.0247	9,776.8300	9.7768	(2.473)	0	0	0
2020/08/19	2044	05/11/2020	11.06	Call	Bond Future	2,173.3900	2.1734	1,743.8000	1.7438	(19.766)	0	0	0
2020/08/19	2044	05/11/2020	10.04	Put	Bond Future	12,213.1700	12.2132	12,038.5100	12.0385	(1.430)	0	0	0
2020/08/19	2044	05/11/2020	11.17	Put	Bond Future	5,674.7600	5.6748	5,287.2600	5.2873	(6.828)	0	0	1,815
2020/08/19	2044	05/11/2020	11.43	Put	Bond Future	4,647.2600	4.6473	4,248.0300	4.2480	(8.591)	0	0	1,815
2020/08/19	2044	05/11/2020	8.87	Put	Bond Future	22,056.1400	22.0561	22,065.3700	22.0654	0.042	0	0	0
2020/08/19	2044	05/11/2020	9.29	Call	Bond Future	160.4100	0.1604	72.7600	0.0728	(54.641)	0	0	300
2020/08/19	2044	05/11/2020	10.35	Call	Bond Future	906.4800	0.9065	609.1800	0.6092	(32.797)	0	0	0
2020/08/19	2044	05/11/2020	10.35	Put	Bond Future	10,089.5000	10.0895	9,843.9000	9.8439	(2.434)	0	0	0
2020/08/19	2044	05/11/2020	10.04	Call	Bond Future	582.1500	0.5822	355.7900	0.3558	(38.883)	0	0	525
2020/08/19	2044	05/11/2020	9.34	Put	Bond Future	17,778.5900	17.7786	17,735.6500	17.7357	(0.242)	0	0	0
2020/08/19	2044	05/11/2020	9.34	Call	Bond Future	176.6400	0.1766	82.0000	0.0820	(53.578)	0	0	525
2020/08/19	2044	05/11/2020	11.17	Call	Bond Future	2,448.1300	2.4481	2,008.9300	2.0089	(17.940)	0	0	0
2020/08/19	2044	05/11/2020	8.87	Call	Bond Future	66.9700	0.0670	24.5000	0.0245	(63.416)	0	0	1,815
2020/08/19	2044	05/11/2020	10.02	Put	Bond Future	12,357.7100	12.3577	12,187.5100	12.1875	(1.377)	0	0	0
2020/08/19	2044	05/11/2020	10.02	Call	Bond Future	564.7900	0.5648	342.8900	0.3429	(39.289)	0	0	1,815
2020/08/19	2044	04/02/2021	10.04	Put	Bond Future	14,334.7800	14.3348	13,905.7200	13.9057	(2.993)	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
2020/08/19	2044	04/02/2021	10.37	Call	Bond Future	1,757.8900	1.7579	1,191.4500	1.1914	(32.223)	0	0	0
2020/08/19	2044	04/02/2021	10.35	Put	Bond Future	12,317.6000	12.3176	11,809.4200	11.8094	(4.126)	0	0	0
2020/08/19	2044	04/02/2021			Bond Future	11.8863	75.6850	11.8949	75.6316	0.073	0.0000	0.0000	0
2020/08/19	2044	04/02/2021	10.37	Put	Bond Future	12,194.2100	12.1942	11,681.1500	11.6812	(4.207)	0	0	0
2020/08/19	2044	04/02/2021	10.35	Call	Bond Future	1,727.5700	1.7276	1,166.0100	1.1660	(32.506)	0	0	0
2020/08/19	2044	04/02/2021	10.04	Call	Bond Future	1,302.5200	1.3025	820.0800	0.8201	(37.039)	0	0	0
2020/08/19	2044	04/02/2021	10.84	Call	Bond Future	2,575.5600	2.5756	1,907.5100	1.9075	(25.938)	0	0	0
2020/08/19	2044	04/02/2021	10.36	Put	Bond Future	12,255.8000	12.2558	11,745.1800	11.7452	(4.166)	0	0	0
2020/08/19	2044	04/02/2021	10.84	Put	Bond Future	9,527.5600	9.5276	8,912.8900	8.9129	(6.451)	0	0	265
2020/08/19	2044	04/02/2021	10.29	Call	Bond Future	1,638.7500	1.6388	1,092.0300	1.0920	(33.362)	0	0	0
2020/08/19	2044	04/02/2021	10.29	Put	Bond Future	12,692.6800	12.6927	12,199.3400	12.1993	(3.887)	0	0	265
2020/08/19	2044	04/02/2021	9.66	Put	Bond Future	17,075.9200	17.0759	16,747.3300	16.7473	(1.924)	0	0	0
2020/08/19	2044	04/02/2021	9.66	Call	Bond Future	890.1700	0.8902	508.2000	0.5082	(42.910)	0	0	265
2020/08/19	2044	04/02/2021	10.36	Call	Bond Future	1,742.6800	1.7427	1,178.6800	1.1787	(32.364)	0	0	0
2020/08/19	2044	06/05/2021	12.43	Put	Bond Future	5,142.5300	5.1425	4,513.1200	4.5131	(12.239)	0	0	0
2020/08/19	2044	06/05/2021	12.44	Call	Bond Future	6,973.9800	6.9740	6,291.5100	6.2915	(9.786)	0	0	0
2020/08/19	2044	06/05/2021			Bond Future	12.1214	76.4895	12.1306	76.4352	0.075	0.0000	0.0000	0
2020/08/19	2044	06/05/2021	12.45	Call	Bond Future	7,005.5600	7.0056	6,324.8500	6.3249	(9.717)	0	0	0
2020/08/19	2044	06/05/2021	12.45	Put	Bond Future	5,091.8700	5.0919	4,465.4700	4.4655	(12.302)	0	0	0
2020/08/19	2044	06/05/2021	12.43	Call	Bond Future	6,942.2000	6.9422	6,258.4800	6.2585	(9.849)	0	0	0
2020/08/19	2044	06/05/2021	12.44	Put	Bond Future	5,117.2600	5.1173	4,489.1000	4.4891	(12.275)	0	0	0
2020/08/19	2044	05/08/2021	12.60	Put	Bond Future	6,013.4600	6.0135	5,279.9100	5.2799	(12.198)	0	0	0
2020/08/19	2044	05/08/2021	12.61	Put	Bond Future	5,987.6000	5.9876	5,255.3200	5.2553	(12.230)	0	0	0
2020/08/19	2044	05/08/2021			Bond Future	12.3741	72.9388	12.3837	72.8837	0.078	0.0000	0.0000	0
2020/08/19	2044	05/08/2021	12.60	Call	Bond Future	7,291.8100	7.2918	6,503.1200	6.5031	(10.816)	0	0	0
2020/08/19	2044	05/08/2021	12.61	Call	Bond Future	7,321.6400	7.3216	6,534.2200	6.5342	(10.755)	0	0	0
2020/08/19	2044	05/08/2021	12.59	Call	Bond Future	7,262.0100	7.2620	6,472.0500	6.4721	(10.878)	0	0	0
2020/08/19	2044	05/08/2021	12.59	Put	Bond Future	6,039.4300	6.0394	5,304.6100	5.3046	(12.167)	0	0	0
2020/08/19	2046	05/11/2020			Bond Future	92.3190	92.3190	91.9586	91.9586	(0.390)	0.0000	0.0000	15,660
2020/08/19	2046	04/02/2021			Bond Future	93.3023	93.3023	92.9367	92.9367	(0.392)	0.0000	0.0000	0
2020/08/19	2046	06/05/2021			Bond Future	92.5413	92.5413	92.1712	92.1712	(0.400)	0.0000	0.0000	0
2020/08/19	2046	05/08/2021			Bond Future	93.5668	93.5668	93.1924	93.1924	(0.400)	0.0000	0.0000	0
2020/08/19	2050	05/11/2020			Bond Future	94.8545	94.8545	94.8047	94.8047	(0.052)	0.0000	0.0000	14,181
2020/08/19	2050	04/02/2021			Bond Future	93.9913	93.9913	93.9397	93.9397	(0.055)	0.0000	0.0000	0
2020/08/19	2050	06/05/2021			Bond Future	95.0117	95.0117	94.9591	94.9591	(0.055)	0.0000	0.0000	0
2020/08/19	2050	05/08/2021			Bond Future	94.1541	94.1541	94.1008	94.1008	(0.057)	0.0000	0.0000	0
2020/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	AL37	05/11/2020			Index Future	746.3150	746.3150	746.3900	746.3900	0.010	0.0000	0.0000	0
2020/08/19	AL37	04/02/2021			Index Future	754.0720	754.0720	754.1440	754.1440	0.010	0.0000	0.0000	0

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2020/08/19	AL37	06/05/2021			Index Future	762.0730	762.0730	762.1440	762.1440	0.009	0.0000	0.0000	0
2020/08/19	AL37	05/08/2021			Index Future	770.2470	770.2470	770.3190	770.3190	0.009	0.0000	0.0000	0
2020/08/19	AL7T	05/11/2020			Index Future	815.6520	815.6520	815.6680	815.6680	0.002	0.0000	0.0000	0
2020/08/19	AL7T	04/02/2021			Index Future	824.1290	824.1290	824.1420	824.1420	0.002	0.0000	0.0000	0
2020/08/19	AL7T	06/05/2021			Index Future	832.8730	832.8730	832.8840	832.8840	0.001	0.0000	0.0000	0
2020/08/19	AL7T	05/08/2021			Index Future	841.8070	841.8070	841.8180	841.8180	0.001	0.0000	0.0000	0
2020/08/19	ALBI	05/11/2020			Index Future	714.5420	714.5420	714.0140	714.0140	(0.074)	0.0000	0.0000	209
2020/08/19	ALBI	04/02/2021			Index Future	721.9680	721.9680	721.4320	721.4320	(0.074)	0.0000	0.0000	0
2020/08/19	ALBI	06/05/2021			Index Future	729.6280	729.6280	729.0850	729.0850	(0.074)	0.0000	0.0000	0
2020/08/19	ALBI	05/08/2021			Index Future	737.4550	737.4550	736.9050	736.9050	(0.075)	0.0000	0.0000	0
2020/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	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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2020/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/19	ES33	05/11/2020			Bond Future	12.0257	71.9001	12.0371	71.8425	0.095	0.0000	0.0000	350
2020/08/19	ES33	04/02/2021			Bond Future	12.3071	72.6484	12.3192	72.5892	0.099	0.0000	0.0000	0
2020/08/19	ES33	06/05/2021			Bond Future	12.5939	69.6455	12.6066	69.5852	0.101	0.0000	0.0000	0
2020/08/19	ES33	05/08/2021			Bond Future	12.8968	70.4012	12.9103	70.3401	0.104	0.0000	0.0000	0
2020/08/19	ES42	05/11/2020			Bond Future	12.4263	71.1454	12.4382	71.0791	0.096	0.0000	0.0000	4,919
2020/08/19	ES42	04/02/2021			Bond Future	12.6885	71.8867	12.7012	71.8188	0.100	0.0000	0.0000	0
2020/08/19	ES42	06/05/2021			Bond Future	12.9661	68.3925	12.9794	68.3234	0.103	0.0000	0.0000	0
2020/08/19	ES42	05/08/2021			Bond Future	13.2516	69.1351	13.2656	69.0650	0.106	0.0000	0.0000	0
2020/08/19	GOVI	05/11/2020	737.84	Put	GOVI	320,360.0000	32.0360	325,390.0000	32.5390	1.570	0	0	0
2020/08/19	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	05/11/2020			GOVI	705.8040	705.8040	705.3010	705.3010	(0.071)	0.0000	0.0000	1,015
2020/08/19	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	05/11/2020	737.83	Put	GOVI	320,260.0000	32.0260	325,290.0000	32.5290	1.571	0	0	0
2020/08/19	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	05/11/2020	737.85	Put	GOVI	320,460.0000	32.0460	325,490.0000	32.5490	1.570	0	0	0
2020/08/19	GOVI	04/02/2021	750.96	Put	GOVI	378,200.0000	37.8200	383,320.0000	38.3320	1.354	0	0	0
2020/08/19	GOVI	04/02/2021			GOVI	713.1400	713.1400	712.6280	712.6280	(0.072)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	04/02/2021	750.95	Put	GOVI	378,100.0000	37.8100	383,220.0000	38.3220	1.354	0	0	0
2020/08/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	04/02/2021	750.94	Put	GOVI	378,000.0000	37.8000	383,120.0000	38.3120	1.354	0	0	0
2020/08/19	GOVI	06/05/2021	678.67	Call	GOVI	420,360.0000	42.0360	415,170.0000	41.5170	(1.235)	0	0	0
2020/08/19	GOVI	06/05/2021			GOVI	720.7060	720.7060	720.1870	720.1870	(0.072)	0.0000	0.0000	0
2020/08/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	06/05/2021	678.68	Call	GOVI	420,260.0000	42.0260	415,070.0000	41.5070	(1.235)	0	0	0
2020/08/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	06/05/2021	678.69	Call	GOVI	420,160.0000	42.0160	414,970.0000	41.4970	(1.235)	0	0	0
2020/08/19	GOVI	05/08/2021	719.14	Call	GOVI	92,970.0000	9.2970	87,720.0000	8.7720	(5.647)	0	0	0
2020/08/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	05/08/2021			GOVI	728.4370	728.4370	727.9120	727.9120	(0.072)	0.0000	0.0000	0
2020/08/19	GOVI	05/08/2021	719.15	Call	GOVI	92,870.0000	9.2870	87,620.0000	8.7620	(5.653)	0	0	0
2020/08/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	GOVI	05/08/2021	719.13	Call	GOVI	93,070.0000	9.3070	87,820.0000	8.7820	(5.641)	0	0	0
2020/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/19	IGOV	05/11/2020			Index Future	253.5160	253.5160	253.7390	253.7390	0.088	0.0000	0.0000	1,258
2020/08/19	IGOV	04/02/2021			Index Future	256.2130	256.2130	256.4370	256.4370	0.087	0.0000	0.0000	0
2020/08/19	IGOV	06/05/2021			Index Future	258.9930	258.9930	259.2190	259.2190	0.087	0.0000	0.0000	0
2020/08/19	IGOV	05/08/2021			Index Future	261.8320	261.8320	262.0600	262.0600	0.087	0.0000	0.0000	0
2020/08/19	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/19	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/08/19	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.2200	92.2200	0.011	0.0000	0.0000	0
2020/08/19	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3800	90.3800	0.011	0.0000	0.0000	0
2020/08/19	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3500	89.3500	0.011	0.0000	0.0000	0
2020/08/19	IS05	21/12/2021			Interest Rate Swap	90.6200	90.6200	90.6200	90.6200	0.000	0.0000	0.0000	51
2020/08/19	IS05	15/03/2022			Interest Rate Swap	90.0600	90.0600	90.0600	90.0600	0.000	0.0000	0.0000	0
2020/08/19	IS05	21/06/2022			Interest Rate Swap	90.2000	90.2000	90.1900	90.1900	(0.011)	0.0000	0.0000	0
2020/08/19	IS05	20/09/2022			Interest Rate Swap	93.3600	93.3600	93.3400	93.3400	(0.021)	0.0000	0.0000	0
2020/08/19	IS05	20/12/2022			Interest Rate Swap	93.8700	93.8700	93.8400	93.8400	(0.032)	0.0000	0.0000	0
2020/08/19	IS05	22/03/2023			Interest Rate Swap	86.2800	86.2800	86.2500	86.2500	(0.035)	0.0000	0.0000	0
2020/08/19	IS05	20/06/2023			Interest Rate Swap	91.8300	91.8300	91.8000	91.8000	(0.033)	0.0000	0.0000	0
2020/08/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/19	IS10	17/12/2025			Interest Rate Swap	80.3100	80.3100	80.2100	80.2100	(0.125)	0.0000	0.0000	0
2020/08/19	IS10	16/03/2026			Interest Rate Swap	76.9400	76.9400	76.8400	76.8400	(0.130)	0.0000	0.0000	0
2020/08/19	IS10	15/06/2026			Interest Rate Swap	75.4600	75.4600	75.3500	75.3500	(0.146)	0.0000	0.0000	0
2020/08/19	IS10	21/09/2026			Interest Rate Swap	77.6000	77.6000	77.5000	77.5000	(0.129)	0.0000	0.0000	0
2020/08/19	IS10	21/12/2026			Interest Rate Swap	81.7500	81.7500	81.6600	81.6600	(0.110)	0.0000	0.0000	0
2020/08/19	IS10	15/03/2027			Interest Rate Swap	80.3900	80.3900	80.3100	80.3100	(0.100)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	IS10	21/06/2027			Interest Rate Swap	82.6100	82.6100	82.5400	82.5400	(0.085)	0.0000	0.0000	0
2020/08/19	IS10	20/09/2027			Interest Rate Swap	88.5300	88.5300	88.4700	88.4700	(0.068)	0.0000	0.0000	0
2020/08/19	IS10	20/12/2027			Interest Rate Swap	89.0300	89.0300	88.9800	88.9800	(0.056)	0.0000	0.0000	0
2020/08/19	IS10	22/03/2028			Interest Rate Swap	82.1600	82.1600	82.1100	82.1100	(0.061)	0.0000	0.0000	0
2020/08/19	IS10	20/06/2028			Interest Rate Swap	90.0800	90.0800	90.0300	90.0300	(0.056)	0.0000	0.0000	0
2020/08/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/19	JBAF	19/08/2020			Jibar Tradeable Future	3.4450	96.5550	3.4420	96.5580	(0.087)	0.0000	0.0000	0
2020/08/19	JBAF	16/09/2020			Jibar Tradeable Future	3.4550	96.5450	3.4650	96.5350	0.289	0.0000	0.0000	0
2020/08/19	JBAF	21/10/2020			Jibar Tradeable Future	3.4550	96.5450	3.4600	96.5400	0.145	0.0000	0.0000	0
2020/08/19	JBAF	18/11/2020			Jibar Tradeable Future	3.4550	96.5450	3.4600	96.5400	0.145	0.0000	0.0000	0
2020/08/19	JBAF	15/12/2020			Jibar Tradeable Future	3.4550	96.5450	3.4550	96.5450	0.000	0.0000	0.0000	30,010
2020/08/19	JBAF	20/01/2021			Jibar Tradeable Future	3.4550	96.5450	3.4700	96.5300	0.434	0.0000	0.0000	0
2020/08/19	JBAF	17/02/2021			Jibar Tradeable Future	3.4550	3.4550	3.4550	96.5450	0.000	0.0000	0.0000	0
2020/08/19	JBAF	17/03/2021			Jibar Tradeable Future	3.5100	96.4900	3.5050	96.4950	(0.142)	0.0000	0.0000	0
2020/08/19	JBAF	15/06/2021			Jibar Tradeable Future	3.6800	96.3200	3.6650	96.3350	(0.408)	0.0000	0.0000	0
2020/08/19	JBAF	15/09/2021			Jibar Tradeable Future	3.7650	96.2350	3.7600	96.2400	(0.133)	0.0000	0.0000	0
2020/08/19	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	3.9550	96.0450	(1.861)	0.0000	0.0000	0
2020/08/19	JBAF	16/03/2022			Jibar Tradeable Future	4.1750	95.8250	4.1350	95.8650	(0.958)	0.0000	0.0000	0
2020/08/19	JBAF	15/06/2022			Jibar Tradeable Future	4.4750	95.5250	4.4450	95.5550	(0.670)	0.0000	0.0000	0
2020/08/19	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	R023	05/11/2020			Bond Future	4.5385	108.4603	4.5308	108.4778	(0.171)	0.0000	0.0000	34,248
2020/08/19	R023	05/11/2020	7.46	Call	Bond Future	6,353.5200	6.3535	6,371.0800	6.3711	0.276	0	0	0
2020/08/19	R023	05/11/2020	7.47	Call	Bond Future	6,374.4400	6.3744	6,392.0000	6.3920	0.275	0	0	0
2020/08/19	R023	05/11/2020	7.45	Call	Bond Future	6,332.6100	6.3326	6,350.1700	6.3502	0.277	0	0	0
2020/08/19	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/19	R023	04/02/2021	6.34	Call	Bond Future	3,471.9900	3.4720	3,482.3200	3.4823	0.298	0	0	0
2020/08/19	R023	04/02/2021	6.32	Put	Bond Future	21.3300	0.0213	15.1200	0.0151	(29.114)	0	0	0
2020/08/19	R023	04/02/2021			Bond Future	4.5893	109.5885	4.5812	109.6048	(0.176)	0.0000	0.0000	0
2020/08/19	R023	04/02/2021	6.34	Put	Bond Future	20.1700	0.0202	14.2300	0.0142	(29.450)	0	0	0
2020/08/19	R023	04/02/2021	6.32	Call	Bond Future	3,434.5400	3.4345	3,444.6000	3.4446	0.293	0	0	0
2020/08/19	R023	04/02/2021	6.33	Put	Bond Future	20.7400	0.0207	14.6700	0.0147	(29.267)	0	0	0
2020/08/19	R023	04/02/2021	6.33	Call	Bond Future	3,453.2600	3.4533	3,463.4600	3.4635	0.295	0	0	0
2020/08/19	R023	06/05/2021	7.58	Call	Bond Future	5,066.0400	5.0660	5,081.7300	5.0817	0.310	0	0	0
2020/08/19	R023	06/05/2021			Bond Future	4.6314	106.8450	4.6225	106.8609	(0.193)	0.0000	0.0000	0
2020/08/19	R023	06/05/2021	7.56	Call	Bond Future	5,032.9000	5.0329	5,048.5800	5.0486	0.312	0	0	0
2020/08/19	R023	06/05/2021	7.56	Put	Bond Future	2.0500	0.0021	1.8600	0.0019	(9.268)	0	0	0
2020/08/19	R023	06/05/2021	7.58	Put	Bond Future	1.9300	0.0019	1.7500	0.0018	(9.326)	0	0	0
2020/08/19	R023	06/05/2021	7.57	Call	Bond Future	5,049.4600	5.0495	5,065.1600	5.0652	0.311	0	0	0
2020/08/19	R023	06/05/2021	7.57	Put	Bond Future	1.9800	0.0020	1.8100	0.0018	(8.586)	0	0	0
2020/08/19	R023	05/08/2021	5.30	Call	Bond Future	1,293.8800	1.2939	1,282.2300	1.2822	(0.900)	0	0	0
2020/08/19	R023	05/08/2021	5.29	Put	Bond Future	352.5700	0.3526	325.0200	0.3250	(7.814)	0	0	0
2020/08/19	R023	05/08/2021			Bond Future	4.6779	108.0039	4.6676	108.0197	(0.220)	0.0000	0.0000	0
2020/08/19	R023	05/08/2021	5.31	Call	Bond Future	1,305.1300	1.3051	1,293.6300	1.2936	(0.881)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	R023	05/08/2021	5.31	Put	Bond Future	344.8400	0.3448	317.5700	0.3176	(7.908)	0	0	0
2020/08/19	R023	05/08/2021	5.30	Put	Bond Future	348.6900	0.3487	321.2700	0.3213	(7.864)	0	0	0
2020/08/19	R023	05/08/2021	5.29	Call	Bond Future	1,282.6500	1.2826	1,270.8700	1.2709	(0.918)	0	0	0
2020/08/19	R035	05/11/2020	10.34	Put	Bond Future	6,494.1600	6.4942	6,295.8300	6.2958	(3.054)	0	0	0
2020/08/19	R035	05/11/2020			Bond Future	11.0779	86.0805	11.1066	85.9008	0.259	0.0000	0.0000	105,857
2020/08/19	R035	05/11/2020	10.33	Call	Bond Future	1,658.3200	1.6583	1,281.9700	1.2820	(22.695)	0	0	0
2020/08/19	R035	05/11/2020	10.33	Put	Bond Future	6,541.5900	6.5416	6,344.9200	6.3449	(3.006)	0	0	0
2020/08/19	R035	05/11/2020	10.34	Call	Bond Future	1,678.8900	1.6789	1,300.8800	1.3009	(22.515)	0	0	0
2020/08/19	R035	05/11/2020	10.32	Call	Bond Future	1,637.9100	1.6379	1,263.1100	1.2631	(22.883)	0	0	0
2020/08/19	R035	05/11/2020	10.32	Put	Bond Future	6,589.2600	6.5893	6,394.1400	6.3941	(2.961)	0	0	0
2020/08/19	R035	04/02/2021	10.14	Put	Bond Future	9,736.2800	9.7363	9,283.7400	9.2837	(4.648)	0	0	650
2020/08/19	R035	04/02/2021	11.14	Put	Bond Future	5,557.6400	5.5576	5,035.6900	5.0357	(9.392)	0	0	650
2020/08/19	R035	04/02/2021	10.05	Call	Bond Future	1,967.0400	1.9670	1,353.1100	1.3531	(31.211)	0	0	0
2020/08/19	R035	04/02/2021	10.04	Put	Bond Future	10,261.7700	10.2618	9,832.9200	9.8329	(4.179)	0	0	0
2020/08/19	R035	04/02/2021			Bond Future	11.3170	86.9759	11.3472	86.7932	0.267	0.0000	0.0000	0
2020/08/19	R035	04/02/2021	10.14	Call	Bond Future	2,118.8000	2.1188	1,483.6000	1.4836	(29.979)	0	0	0
2020/08/19	R035	04/02/2021	10.06	Call	Bond Future	1,983.5200	1.9835	1,367.1800	1.3672	(31.073)	0	0	0
2020/08/19	R035	04/02/2021	10.06	Put	Bond Future	10,155.3000	10.1553	9,721.6200	9.7216	(4.270)	0	0	0
2020/08/19	R035	04/02/2021	11.14	Call	Bond Future	4,473.5600	4.4736	3,768.9500	3.7689	(15.751)	0	0	0
2020/08/19	R035	04/02/2021	10.05	Put	Bond Future	10,208.4500	10.2085	9,777.1800	9.7772	(4.225)	0	0	0
2020/08/19	R035	04/02/2021	10.04	Call	Bond Future	1,950.6500	1.9506	1,339.1400	1.3391	(31.349)	0	0	0
2020/08/19	R035	06/05/2021	11.55	Call	Bond Future	5,636.9300	5.6369	4,882.3900	4.8824	(13.386)	0	0	0
2020/08/19	R035	06/05/2021	12.77	Call	Bond Future	9,773.6400	9.7736	9,034.1900	9.0342	(7.566)	0	0	0
2020/08/19	R035	06/05/2021	10.24	Put	Bond Future	10,815.4000	10.8154	10,309.5900	10.3096	(4.677)	0	0	0
2020/08/19	R035	06/05/2021	12.37	Call	Bond Future	8,317.1400	8.3171	7,639.4500	7.6395	(8.148)	0	0	0
2020/08/19	R035	06/05/2021	12.35	Put	Bond Future	3,768.5700	3.7686	3,273.7300	3.2737	(13.131)	0	0	0
2020/08/19	R035	06/05/2021			Bond Future	11.5562	83.4253	11.5878	83.2402	0.273	0.0000	0.0000	0
2020/08/19	R035	06/05/2021	12.37	Put	Bond Future	3,731.7400	3.7317	3,239.1700	3.2392	(13.199)	0	0	0
2020/08/19	R035	06/05/2021	12.35	Call	Bond Future	8,245.9200	8.2459	7,565.9600	7.5660	(8.246)	0	0	0
2020/08/19	R035	06/05/2021	11.55	Put	Bond Future	5,673.6400	5.6736	5,104.2200	5.1042	(10.036)	0	0	1,650
2020/08/19	R035	06/05/2021	12.77	Put	Bond Future	3,074.0400	3.0740	2,519.7100	2.5197	(18.033)	0	0	1,650
2020/08/19	R035	06/05/2021	10.24	Call	Bond Future	2,502.3500	2.5024	1,811.4200	1.8114	(27.611)	0	0	793
2020/08/19	R035	06/05/2021	12.36	Put	Bond Future	3,750.2400	3.7502	3,256.5300	3.2565	(13.165)	0	0	0
2020/08/19	R035	06/05/2021	10.81	Put	Bond Future	8,196.9200	8.1969	7,664.0000	7.6640	(6.501)	0	0	0
2020/08/19	R035	06/05/2021	10.81	Call	Bond Future	3,628.7600	3.6288	2,910.7200	2.9107	(19.787)	0	0	1,650
2020/08/19	R035	06/05/2021	11.32	Call	Bond Future	4,968.8500	4.9688	4,220.0100	4.2200	(15.071)	0	0	0
2020/08/19	R035	06/05/2021	11.32	Put	Bond Future	6,375.7800	6.3758	5,812.0600	5.8121	(8.842)	0	0	793
2020/08/19	R035	06/05/2021	12.02	Call	Bond Future	7,108.8500	7.1088	6,389.6500	6.3897	(10.117)	0	0	0
2020/08/19	R035	06/05/2021	12.02	Put	Bond Future	4,447.4800	4.4475	3,913.4000	3.9134	(12.009)	0	0	793
2020/08/19	R035	06/05/2021	12.36	Call	Bond Future	8,281.6400	8.2816	7,602.8100	7.6028	(8.197)	0	0	0
2020/08/19	R035	05/08/2021	5.31	Call	Bond Future	18.9100	0.0189	3.4000	0.0034	(82.020)	0	0	0
2020/08/19	R035	05/08/2021			Bond Future	11.8113	84.3304	11.8443	84.1431	0.279	0.0000	0.0000	0
2020/08/19	R035	05/08/2021	5.29	Call	Bond Future	18.3500	0.0184	3.2700	0.0033	(82.180)	0	0	0
2020/08/19	R035	05/08/2021	5.29	Put	Bond Future	54,011.9400	54.0119	54,184.1800	54.1842	0.319	0	0	0
2020/08/19	R035	05/08/2021	5.31	Put	Bond Future	53,779.2100	53.7792	53,951.0200	53.9510	0.319	0	0	0
2020/08/19	R035	05/08/2021	5.30	Call	Bond Future	18.6300	0.0186	3.3400	0.0033	(82.072)	0	0	0
2020/08/19	R035	05/08/2021	5.30	Put	Bond Future	53,895.5100	53.8955	54,067.5400	54.0675	0.319	0	0	0

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2020/08/19	R186	05/11/2020	8.65	Call	Bond Future	5,727.1300	5.7271	5,630.4300	5.6304	(1.688)	0	0	0
2020/08/19	R186	05/11/2020	8.64	Put	Bond Future	533.3600	0.5334	401.4200	0.4014	(24.738)	0	0	0
2020/08/19	R186	05/11/2020	7.50	Call	Bond Future	1,830.3700	1.8304	1,629.1400	1.6291	(10.994)	0	0	80
2020/08/19	R186	05/11/2020	8.00	Put	Bond Future	1,336.3500	1.3363	1,129.2100	1.1292	(15.500)	0	0	0
2020/08/19	R186	05/11/2020			Bond Future	7.6247	117.8984	7.6182	117.9324	(0.085)	0.0000	0.0000	88,469
2020/08/19	R186	05/11/2020	8.66	Call	Bond Future	5,767.5000	5.7675	5,672.0700	5.6721	(1.655)	0	0	0
2020/08/19	R186	05/11/2020	8.66	Put	Bond Future	515.5000	0.5155	386.1000	0.3861	(25.102)	0	0	0
2020/08/19	R186	05/11/2020	7.00	Put	Bond Future	4,194.1500	4.1942	3,987.3300	3.9873	(4.931)	0	0	0
2020/08/19	R186	05/11/2020	7.00	Call	Bond Future	869.6200	0.8696	696.7700	0.6968	(19.876)	0	0	1,200
2020/08/19	R186	05/11/2020	8.65	Put	Bond Future	524.3700	0.5244	393.7000	0.3937	(24.919)	0	0	0
2020/08/19	R186	05/11/2020	8.64	Call	Bond Future	5,686.8500	5.6868	5,588.8800	5.5889	(1.723)	0	0	0
2020/08/19	R186	05/11/2020	6.50	Put	Bond Future	6,417.3700	6.4174	6,274.1300	6.2741	(2.232)	0	0	0
2020/08/19	R186	05/11/2020	7.50	Put	Bond Future	2,484.1700	2.4842	2,248.9700	2.2490	(9.468)	0	0	0
2020/08/19	R186	05/11/2020	8.00	Call	Bond Future	3,276.8200	3.2768	3,103.6500	3.1037	(5.285)	0	0	1,200
2020/08/19	R186	05/11/2020	7.84	Put	Bond Future	1,643.4500	1.6434	1,421.5000	1.4215	(13.505)	0	0	0
2020/08/19	R186	05/11/2020	9.26	Put	Bond Future	166.7800	0.1668	105.3500	0.1054	(36.833)	0	0	3,500
2020/08/19	R186	05/11/2020	6.50	Call	Bond Future	343.1300	0.3431	233.8600	0.2339	(31.845)	0	0	80
2020/08/19	R186	05/11/2020	7.84	Call	Bond Future	2,761.9200	2.7619	2,573.9400	2.5739	(6.806)	0	0	3,500
2020/08/19	R186	05/11/2020	8.34	Put	Bond Future	843.4600	0.8435	674.1700	0.6742	(20.071)	0	0	0
2020/08/19	R186	05/11/2020	8.34	Call	Bond Future	4,505.6200	4.5056	4,370.3000	4.3703	(3.003)	0	0	3,500
2020/08/19	R186	05/11/2020	9.26	Call	Bond Future	8,321.9400	8.3219	8,294.4800	8.2945	(0.330)	0	0	0
2020/08/19	R186	04/02/2021	8.15	Call	Bond Future	3,831.1300	3.8311	3,506.5100	3.5065	(8.473)	0	0	0
2020/08/19	R186	04/02/2021			Bond Future	7.8179	113.8458	7.8113	113.8786	(0.084)	0.0000	0.0000	50
2020/08/19	R186	04/02/2021	8.15	Put	Bond Future	2,189.4400	2.1894	1,832.0400	1.8320	(16.324)	0	0	0
2020/08/19	R186	04/02/2021	8.00	Put	Bond Future	2,493.3300	2.4933	2,122.9200	2.1229	(14.856)	0	0	15,177
2020/08/19	R186	04/02/2021	8.16	Call	Bond Future	3,860.8700	3.8609	3,537.2800	3.5373	(8.381)	0	0	0
2020/08/19	R186	04/02/2021	8.17	Put	Bond Future	2,151.1400	2.1511	1,795.8300	1.7958	(16.517)	0	0	0
2020/08/19	R186	04/02/2021	8.00	Call	Bond Future	3,397.3800	3.3974	3,059.7500	3.0598	(9.938)	0	0	0
2020/08/19	R186	04/02/2021	8.16	Put	Bond Future	2,170.2300	2.1702	1,813.8600	1.8139	(16.421)	0	0	0
2020/08/19	R186	04/02/2021	8.17	Call	Bond Future	3,890.7100	3.8907	3,568.1800	3.5682	(8.290)	0	0	0
2020/08/19	R186	06/05/2021	10.77	Call	Bond Future	12,403.8400	12.4038	12,324.6700	12.3247	(0.638)	0	0	0
2020/08/19	R186	06/05/2021	10.76	Put	Bond Future	279.4500	0.2795	166.8600	0.1669	(40.290)	0	0	0
2020/08/19	R186	06/05/2021			Bond Future	8.0259	115.0552	8.0191	115.0877	(0.085)	0.0000	0.0000	0
2020/08/19	R186	06/05/2021	10.78	Call	Bond Future	12,441.6200	12.4416	12,363.4200	12.3634	(0.629)	0	0	0
2020/08/19	R186	06/05/2021	10.78	Put	Bond Future	272.9300	0.2729	162.2600	0.1623	(40.549)	0	0	0
2020/08/19	R186	06/05/2021	10.77	Put	Bond Future	276.1800	0.2762	164.5400	0.1645	(40.423)	0	0	0
2020/08/19	R186	06/05/2021	10.76	Call	Bond Future	12,366.0600	12.3661	12,285.9400	12.2859	(0.648)	0	0	0
2020/08/19	R186	05/08/2021	8.61	Call	Bond Future	4,594.1500	4.5942	4,232.5700	4.2326	(7.870)	0	0	0
2020/08/19	R186	05/08/2021	8.62	Put	Bond Future	2,976.1500	2.9762	2,582.5300	2.5825	(13.226)	0	0	0
2020/08/19	R186	05/08/2021			Bond Future	8.2524	111.0222	8.2452	111.0547	(0.087)	0.0000	0.0000	0
2020/08/19	R186	05/08/2021	8.61	Put	Bond Future	2,993.8900	2.9939	2,599.7900	2.5998	(13.163)	0	0	0
2020/08/19	R186	05/08/2021	8.62	Call	Bond Future	4,620.7500	4.6207	4,259.6500	4.2596	(7.815)	0	0	0
2020/08/19	R186	05/08/2021	8.63	Call	Bond Future	4,646.9800	4.6470	4,287.2200	4.2872	(7.742)	0	0	0
2020/08/19	R186	05/08/2021	8.63	Put	Bond Future	2,958.0800	2.9581	2,565.8000	2.5658	(13.261)	0	0	0
2020/08/19	R197	05/11/2020			Bond Future	307.4770	307.4770	307.6348	307.6348	0.051	0.0000	0.0000	2,902
2020/08/19	R197	04/02/2021			Bond Future	302.9687	302.9687	303.1240	303.1240	0.051	0.0000	0.0000	0

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2020/08/19	R197	06/05/2021			Bond Future	306.2582	306.2582	306.4137	306.4137	0.051	0.0000	0.0000	0
2020/08/19	R197	05/08/2021			Bond Future	301.7201	301.7201	301.8764	301.8764	0.052	0.0000	0.0000	0
2020/08/19	R202	05/11/2020			Bond Future	210.8249	210.8249	211.1449	211.1449	0.152	0.0000	0.0000	8,104
2020/08/19	R202	04/02/2021			Bond Future	208.9362	208.9362	209.2567	209.2567	0.153	0.0000	0.0000	0
2020/08/19	R202	06/05/2021			Bond Future	211.2046	211.2046	211.5274	211.5274	0.153	0.0000	0.0000	0
2020/08/19	R202	05/08/2021			Bond Future	209.3317	209.3317	209.6578	209.6578	0.156	0.0000	0.0000	0
2020/08/19	R208	05/11/2020	4.78	Call	Bond Future	539.7900	0.5398	552.5400	0.5525	2.362	0	0	0
2020/08/19	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/08/19	R208	05/11/2020			Bond Future	3.3854	102.0406	3.3526	102.0533	(0.968)	0.0000	0.0000	7,525
2020/08/19	R208	05/11/2020	4.79	Call	Bond Future	543.6400	0.5436	556.3900	0.5564	2.345	0	0	0
2020/08/19	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/08/19	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/08/19	R208	05/11/2020	4.77	Call	Bond Future	535.9400	0.5359	548.7000	0.5487	2.381	0	0	0
2020/08/19	R209	05/11/2020	10.02	Call	Bond Future	1,223.5300	1.2235	908.5800	0.9086	(25.741)	0	0	0
2020/08/19	R209	05/11/2020			Bond Future	10.9650	66.0086	10.9786	65.9349	0.124	0.0000	0.0000	26,167
2020/08/19	R209	05/11/2020	10.00	Call	Bond Future	1,194.5800	1.1946	882.6000	0.8826	(26.116)	0	0	0
2020/08/19	R209	05/11/2020	10.00	Put	Bond Future	6,731.5400	6.7315	6,493.2000	6.4932	(3.541)	0	0	0
2020/08/19	R209	05/11/2020	10.02	Put	Bond Future	6,638.9800	6.6390	6,397.6700	6.3977	(3.635)	0	0	0
2020/08/19	R209	05/11/2020	10.01	Call	Bond Future	1,209.0000	1.2090	895.4700	0.8955	(25.933)	0	0	0
2020/08/19	R209	05/11/2020	10.01	Put	Bond Future	6,685.1700	6.6852	6,445.2800	6.4453	(3.588)	0	0	0
2020/08/19	R209	04/02/2021	10.12	Put	Bond Future	8,003.4200	8.0034	7,515.8800	7.5159	(6.092)	0	0	0
2020/08/19	R209	04/02/2021			Bond Future	11.1712	66.6957	11.1855	66.6204	0.128	0.0000	0.0000	0
2020/08/19	R209	04/02/2021	10.11	Call	Bond Future	2,092.4100	2.0924	1,531.1900	1.5312	(26.822)	0	0	0
2020/08/19	R209	04/02/2021	10.11	Put	Bond Future	8,046.9900	8.0470	7,561.1000	7.5611	(6.038)	0	0	0
2020/08/19	R209	04/02/2021	10.12	Call	Bond Future	2,108.5900	2.1086	1,545.7200	1.5457	(26.694)	0	0	0
2020/08/19	R209	04/02/2021	10.10	Call	Bond Future	2,076.3300	2.0763	1,516.7600	1.5168	(26.950)	0	0	0
2020/08/19	R209	04/02/2021	10.10	Put	Bond Future	8,090.7300	8.0907	7,606.4900	7.6065	(5.985)	0	0	0
2020/08/19	R209	06/05/2021	12.25	Put	Bond Future	3,253.3400	3.2533	2,722.7900	2.7228	(16.308)	0	0	3,000
2020/08/19	R209	06/05/2021	12.23	Put	Bond Future	3,284.7300	3.2847	2,752.3400	2.7523	(16.208)	0	0	0
2020/08/19	R209	06/05/2021	12.22	Call	Bond Future	7,379.4200	7.3794	6,769.5100	6.7695	(8.265)	0	0	0
2020/08/19	R209	06/05/2021			Bond Future	11.3836	64.2644	11.3985	64.1879	0.131	0.0000	0.0000	1,420
2020/08/19	R209	06/05/2021	10.25	Put	Bond Future	8,766.1900	8.7662	8,239.4400	8.2394	(6.009)	0	0	0
2020/08/19	R209	06/05/2021	10.25	Call	Bond Future	2,557.4700	2.5575	1,954.2100	1.9542	(23.588)	0	0	3,000
2020/08/19	R209	06/05/2021	11.25	Call	Bond Future	4,676.8600	4.6769	4,016.4300	4.0164	(14.121)	0	0	0
2020/08/19	R209	06/05/2021	11.25	Put	Bond Future	5,365.8300	5.3658	4,781.9100	4.7819	(10.882)	0	0	3,000
2020/08/19	R209	06/05/2021	12.25	Call	Bond Future	7,471.2700	7.4713	6,864.2100	6.8642	(8.125)	0	0	0
2020/08/19	R209	06/05/2021	12.23	Call	Bond Future	7,410.0100	7.4100	6,801.1100	6.8011	(8.217)	0	0	0
2020/08/19	R209	06/05/2021	12.22	Put	Bond Future	3,300.5400	3.3005	2,767.1400	2.7671	(16.161)	0	0	0
2020/08/19	R209	06/05/2021	12.24	Call	Bond Future	7,440.6300	7.4406	6,832.7500	6.8327	(8.170)	0	0	0
2020/08/19	R209	06/05/2021	12.24	Put	Bond Future	3,268.9900	3.2690	2,737.6200	2.7376	(16.255)	0	0	0
2020/08/19	R209	05/08/2021	11.81	Put	Bond Future	5,137.2700	5.1373	4,570.4800	4.5705	(11.033)	0	0	0
2020/08/19	R209	05/08/2021			Bond Future	11.6050	64.9618	11.6206	64.8843	0.134	0.0000	0.0000	0
2020/08/19	R209	05/08/2021	11.80	Call	Bond Future	6,119.5400	6.1195	5,473.9700	5.4740	(10.549)	0	0	0
2020/08/19	R209	05/08/2021	11.80	Put	Bond Future	5,159.8500	5.1599	4,591.7900	4.5918	(11.009)	0	0	0
2020/08/19	R209	05/08/2021	11.81	Call	Bond Future	6,145.5900	6.1456	5,501.2900	5.5013	(10.484)	0	0	0

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2020/08/19	R209	05/08/2021	11.79	Call	Bond Future	6,093.5300	6.0935	5,446.9500	5.4470	(10.611)	0	0	0
2020/08/19	R209	05/08/2021	11.79	Put	Bond Future	5,182.5300	5.1825	4,613.4600	4.6135	(10.981)	0	0	0
2020/08/19	R210	05/11/2020			Bond Future	183.2780	183.2780	183.9185	183.9185	0.349	0.0000	0.0000	2,243
2020/08/19	R210	04/02/2021			Bond Future	185.2299	185.2299	185.8746	185.8746	0.348	0.0000	0.0000	0
2020/08/19	R210	06/05/2021			Bond Future	184.5515	184.5515	185.2022	185.2022	0.353	0.0000	0.0000	0
2020/08/19	R210	05/08/2021			Bond Future	186.5964	186.5964	187.2539	187.2539	0.352	0.0000	0.0000	0
2020/08/19	R212	05/11/2020			Bond Future	167.0649	167.0649	166.9392	166.9392	(0.075)	0.0000	0.0000	6,967
2020/08/19	R212	04/02/2021			Bond Future	166.5660	166.5660	166.4367	166.4367	(0.078)	0.0000	0.0000	0
2020/08/19	R212	06/05/2021			Bond Future	168.3744	168.3744	168.2428	168.2428	(0.078)	0.0000	0.0000	0
2020/08/19	R212	05/08/2021			Bond Future	167.9290	167.9290	167.7956	167.7956	(0.079)	0.0000	0.0000	0
2020/08/19	R213	05/11/2020	9.60	Put	Bond Future	3,964.7300	3.9647	3,622.3600	3.6224	(8.635)	0	0	0
2020/08/19	R213	05/11/2020	9.59	Call	Bond Future	2,081.7100	2.0817	1,806.2300	1.8062	(13.233)	0	0	0
2020/08/19	R213	05/11/2020			Bond Future	9.9301	82.7161	9.9180	82.7829	(0.121)	0.0000	0.0000	16,316
2020/08/19	R213	05/11/2020	9.60	Call	Bond Future	2,104.4700	2.1045	1,828.9400	1.8289	(13.093)	0	0	0
2020/08/19	R213	05/11/2020	9.59	Put	Bond Future	3,999.2000	3.9992	3,656.8800	3.6569	(8.560)	0	0	0
2020/08/19	R213	05/11/2020	9.61	Call	Bond Future	2,127.3900	2.1274	1,851.8200	1.8518	(12.953)	0	0	0
2020/08/19	R213	05/11/2020	9.61	Put	Bond Future	3,930.4700	3.9305	3,588.0600	3.5881	(8.712)	0	0	0
2020/08/19	R213	04/02/2021	9.40	Call	Bond Future	2,302.5100	2.3025	1,818.8200	1.8188	(21.007)	0	0	0
2020/08/19	R213	04/02/2021	9.39	Put	Bond Future	6,497.6000	6.4976	5,948.3500	5.9484	(8.453)	0	0	0
2020/08/19	R213	04/02/2021			Bond Future	10.1471	83.5765	10.1348	83.6430	(0.122)	0.0000	0.0000	0
2020/08/19	R213	04/02/2021	9.41	Call	Bond Future	2,322.0000	2.3220	1,837.5000	1.8375	(20.866)	0	0	0
2020/08/19	R213	04/02/2021	9.41	Put	Bond Future	6,421.4900	6.4215	5,870.5800	5.8706	(8.579)	0	0	0
2020/08/19	R213	04/02/2021	9.40	Put	Bond Future	6,459.4700	6.4595	5,909.3700	5.9094	(8.516)	0	0	0
2020/08/19	R213	04/02/2021	9.39	Call	Bond Future	2,283.1100	2.2831	1,800.2700	1.8003	(21.148)	0	0	0
2020/08/19	R213	06/05/2021	11.91	Put	Bond Future	1,859.6300	1.8596	1,441.1800	1.4412	(22.502)	0	0	0
2020/08/19	R213	06/05/2021			Bond Future	10.3655	80.9351	10.3527	81.0017	(0.123)	0.0000	0.0000	0
2020/08/19	R213	06/05/2021	11.90	Call	Bond Future	9,381.5700	9.3816	9,028.3300	9.0283	(3.765)	0	0	0
2020/08/19	R213	06/05/2021	11.90	Put	Bond Future	1,872.7800	1.8728	1,452.9300	1.4529	(22.419)	0	0	0
2020/08/19	R213	06/05/2021	11.91	Call	Bond Future	9,414.2000	9.4142	9,062.3600	9.0624	(3.737)	0	0	0
2020/08/19	R213	06/05/2021	11.89	Call	Bond Future	9,348.9700	9.3490	8,994.3400	8.9943	(3.793)	0	0	0
2020/08/19	R213	06/05/2021	11.89	Put	Bond Future	1,886.0000	1.8860	1,464.7600	1.4648	(22.335)	0	0	0
2020/08/19	R213	05/08/2021	10.85	Call	Bond Future	5,896.6300	5.8966	5,350.4800	5.3505	(9.262)	0	0	0
2020/08/19	R213	05/08/2021	10.84	Put	Bond Future	4,662.3000	4.6623	4,048.4800	4.0485	(13.166)	0	0	0
2020/08/19	R213	05/08/2021			Bond Future	10.5990	81.8130	10.5858	81.8801	(0.125)	0.0000	0.0000	0
2020/08/19	R213	05/08/2021	10.86	Call	Bond Future	5,924.5300	5.9245	5,379.2300	5.3792	(9.204)	0	0	0
2020/08/19	R213	05/08/2021	10.86	Put	Bond Future	4,619.0200	4.6190	4,006.5700	4.0066	(13.259)	0	0	0
2020/08/19	R213	05/08/2021	10.85	Put	Bond Future	4,640.6200	4.6406	4,027.3200	4.0273	(13.216)	0	0	0
2020/08/19	R213	05/08/2021	10.84	Call	Bond Future	5,868.7700	5.8688	5,322.1000	5.3221	(9.315)	0	0	0
2020/08/19	R214	05/11/2020	10.26	Put	Bond Future	6,902.7900	6.9028	6,657.0300	6.6570	(3.560)	0	0	0
2020/08/19	R214	05/11/2020			Bond Future	11.2198	63.7719	11.2340	63.6943	0.126	0.0000	0.0000	15,786
2020/08/19	R214	05/11/2020	10.25	Call	Bond Future	1,245.4600	1.2455	923.6100	0.9236	(25.842)	0	0	0
2020/08/19	R214	05/11/2020	10.25	Put	Bond Future	6,950.7800	6.9508	6,706.5000	6.7065	(3.514)	0	0	0
2020/08/19	R214	05/11/2020	10.26	Call	Bond Future	1,260.4600	1.2605	937.1300	0.9371	(25.652)	0	0	0
2020/08/19	R214	05/11/2020	10.24	Call	Bond Future	1,231.0600	1.2311	910.9500	0.9109	(26.003)	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
2020/08/19	R214	05/11/2020	10.24	Put	Bond Future	6,999.4700	6.9995	6,756.9300	6.7569	(3.465)	0	0	0
2020/08/19	R214	04/02/2021	10.33	Call	Bond Future	2,127.4900	2.1275	1,552.6300	1.5526	(27.021)	0	0	0
2020/08/19	R214	04/02/2021			Bond Future	11.4255	64.4352	11.4404	64.3560	0.130	0.0000	0.0000	0
2020/08/19	R214	04/02/2021	10.31	Call	Bond Future	2,094.7800	2.0948	1,523.3900	1.5234	(27.277)	0	0	0
2020/08/19	R214	04/02/2021	10.31	Put	Bond Future	8,528.6600	8.5287	8,036.5200	8.0365	(5.770)	0	0	0
2020/08/19	R214	04/02/2021	10.33	Put	Bond Future	8,436.7500	8.4367	7,941.1400	7.9411	(5.874)	0	0	0
2020/08/19	R214	04/02/2021	10.32	Call	Bond Future	2,111.0900	2.1111	1,537.9600	1.5380	(27.149)	0	0	0
2020/08/19	R214	04/02/2021	10.32	Put	Bond Future	8,482.6200	8.4826	7,988.7400	7.9887	(5.822)	0	0	0
2020/08/19	R214	06/05/2021	12.26	Call	Bond Future	6,901.0700	6.9011	6,257.8200	6.2578	(9.321)	0	0	0
2020/08/19	R214	06/05/2021	12.25	Put	Bond Future	3,794.5700	3.7946	3,230.8300	3.2308	(14.856)	0	0	0
2020/08/19	R214	06/05/2021			Bond Future	11.6298	61.8426	11.6454	61.7622	0.134	0.0000	0.0000	0
2020/08/19	R214	06/05/2021	12.27	Call	Bond Future	6,931.0400	6.9310	6,288.4800	6.2885	(9.271)	0	0	0
2020/08/19	R214	06/05/2021	12.27	Put	Bond Future	3,759.3300	3.7593	3,197.1600	3.1972	(14.954)	0	0	0
2020/08/19	R214	06/05/2021	12.26	Put	Bond Future	3,776.8000	3.7768	3,213.9400	3.2139	(14.903)	0	0	0
2020/08/19	R214	06/05/2021	12.25	Call	Bond Future	6,871.3300	6.8713	6,227.2000	6.2272	(9.374)	0	0	0
2020/08/19	R214	05/08/2021	12.01	Call	Bond Future	6,189.4600	6.1895	5,521.5500	5.5215	(10.791)	0	0	0
2020/08/19	R214	05/08/2021			Bond Future	11.8459	62.5135	11.8621	62.4321	0.137	0.0000	0.0000	0
2020/08/19	R214	05/08/2021	12.01	Put	Bond Future	5,374.5000	5.3745	4,788.0200	4.7880	(10.912)	0	0	0
2020/08/19	R214	05/08/2021	12.03	Put	Bond Future	5,328.2800	5.3283	4,744.0100	4.7440	(10.965)	0	0	0
2020/08/19	R214	05/08/2021	12.02	Call	Bond Future	6,215.5000	6.2155	5,548.5800	5.5486	(10.730)	0	0	0
2020/08/19	R214	05/08/2021	12.02	Put	Bond Future	5,351.4600	5.3515	4,765.9700	4.7660	(10.941)	0	0	0
2020/08/19	R214	05/08/2021	12.03	Call	Bond Future	6,241.3400	6.2413	5,575.6400	5.5756	(10.666)	0	0	0
2020/08/19	R248	05/11/2020	10.03	Call	Bond Future	579.3800	0.5794	340.8800	0.3409	(41.165)	0	0	0
2020/08/19	R248	05/11/2020	10.02	Put	Bond Future	12,419.3800	12.4194	12,371.7600	12.3718	(0.383)	0	0	0
2020/08/19	R248	05/11/2020			Bond Future	11.6313	78.0453	11.6605	77.8569	0.251	0.0000	0.0000	110,599
2020/08/19	R248	05/11/2020	10.04	Call	Bond Future	588.3800	0.5884	347.3800	0.3474	(40.960)	0	0	0
2020/08/19	R248	05/11/2020	10.04	Put	Bond Future	12,270.6900	12.2707	12,218.1000	12.2181	(0.429)	0	0	0
2020/08/19	R248	05/11/2020	11.00	Put	Bond Future	6,376.8400	6.3768	6,094.3400	6.0943	(4.430)	0	0	0
2020/08/19	R248	05/11/2020	11.00	Call	Bond Future	2,089.3700	2.0894	1,618.4600	1.6185	(22.538)	0	0	950
2020/08/19	R248	05/11/2020	10.00	Put	Bond Future	12,569.0200	12.5690	12,526.3500	12.5263	(0.339)	0	0	0
2020/08/19	R248	05/11/2020	10.00	Call	Bond Future	553.0300	0.5530	321.9500	0.3220	(41.784)	0	0	950
2020/08/19	R248	05/11/2020	10.03	Put	Bond Future	12,344.9000	12.3449	12,294.8100	12.2948	(0.406)	0	0	0
2020/08/19	R248	05/11/2020	10.02	Call	Bond Future	570.5000	0.5705	334.4700	0.3345	(41.372)	0	0	0
2020/08/19	R248	04/02/2021	10.75	Call	Bond Future	2,434.3300	2.4343	1,747.1300	1.7471	(28.230)	0	0	2,590
2020/08/19	R248	04/02/2021	10.47	Put	Bond Future	11,589.0700	11.5891	11,162.2400	11.1622	(3.683)	0	0	0
2020/08/19	R248	04/02/2021	10.46	Call	Bond Future	1,913.3300	1.9133	1,297.7200	1.2977	(32.175)	0	0	0
2020/08/19	R248	04/02/2021			Bond Future	11.8577	78.8572	11.8884	78.6657	0.259	0.0000	0.0000	0
2020/08/19	R248	04/02/2021	10.75	Put	Bond Future	9,972.4100	9.9724	9,476.6200	9.4766	(4.972)	0	0	0
2020/08/19	R248	04/02/2021	11.50	Put	Bond Future	6,569.0100	6.5690	6,041.6700	6.0417	(8.028)	0	0	0
2020/08/19	R248	04/02/2021	11.50	Call	Bond Future	4,273.7400	4.2737	3,554.9900	3.5550	(16.818)	0	0	2,590
2020/08/19	R248	04/02/2021	10.47	Call	Bond Future	1,929.9600	1.9300	1,311.7200	1.3117	(32.034)	0	0	0
2020/08/19	R248	04/02/2021	10.46	Put	Bond Future	11,649.9600	11.6500	11,225.7600	11.2258	(3.641)	0	0	0
2020/08/19	R248	04/02/2021	10.48	Call	Bond Future	1,946.6900	1.9467	1,325.8200	1.3258	(31.894)	0	0	0
2020/08/19	R248	04/02/2021	10.48	Put	Bond Future	11,528.4100	11.5284	11,098.9500	11.0989	(3.725)	0	0	0
2020/08/19	R248	06/05/2021	12.36	Call	Bond Future	6,871.8900	6.8719	6,096.7300	6.0967	(11.280)	0	0	0
2020/08/19	R248	06/05/2021			Bond Future	12.0834	75.2835	12.1155	75.0896	0.266	0.0000	0.0000	0
2020/08/19	R248	06/05/2021	12.34	Call	Bond Future	6,808.2400	6.8082	6,030.6400	6.0306	(11.421)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/19	R248	06/05/2021	12.34	Put	Bond Future	5,287.7400	5.2877	4,704.0300	4.7040	(11.039)	0	0	0
2020/08/19	R248	06/05/2021	12.36	Put	Bond Future	5,235.3000	5.2353	4,654.0300	4.6540	(11.103)	0	0	0
2020/08/19	R248	06/05/2021	12.35	Call	Bond Future	6,840.0400	6.8400	6,063.6600	6.0637	(11.351)	0	0	0
2020/08/19	R248	06/05/2021	12.35	Put	Bond Future	5,261.4500	5.2614	4,678.9600	4.6790	(11.071)	0	0	0
2020/08/19	R248	05/08/2021	12.51	Put	Bond Future	6,113.5500	6.1136	5,436.5400	5.4365	(11.074)	0	0	0
2020/08/19	R248	05/08/2021			Bond Future	12.3235	76.1003	12.3573	75.9041	0.274	0.0000	0.0000	0
2020/08/19	R248	05/08/2021	12.51	Call	Bond Future	7,185.0600	7.1851	6,311.8300	6.3118	(12.153)	0	0	0
2020/08/19	R248	05/08/2021	12.52	Call	Bond Future	7,215.0200	7.2150	6,342.8500	6.3428	(12.088)	0	0	0
2020/08/19	R248	05/08/2021	12.50	Put	Bond Future	6,140.0600	6.1401	5,462.0000	5.4620	(11.043)	0	0	0
2020/08/19	R248	05/08/2021	12.52	Put	Bond Future	6,086.8700	6.0869	5,410.9200	5.4109	(11.105)	0	0	0
2020/08/19	R248	05/08/2021	12.50	Call	Bond Future	7,154.8400	7.1548	6,280.5600	6.2806	(12.219)	0	0	0

Total

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