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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/07/2020 TO 02/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	2025	06/08/2020		Bond Future	137.6165	137.6165	137.5331	137.5331	(0.061)	0.0000	0.0000	6,046
2020/07/02	2025	05/11/2020		Bond Future	139.1091	139.1091	139.0242	139.0242	(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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/02	2025	04/02/2021			Bond Future	139.2573	139.2573	139.1706	139.1706	(0.062)	0.0000	0.0000	0
2020/07/02	2025	06/05/2021			Bond Future	140.9464	140.9464	140.8585	140.8585	(0.062)	0.0000	0.0000	0
2020/07/02	2029	06/08/2020			Bond Future	98.6661	98.6661	99.0740	99.0740	0.413	0.0000	0.0000	5,012
2020/07/02	2029	05/11/2020			Bond Future	98.6131	98.6131	99.0250	99.0250	0.418	0.0000	0.0000	0
2020/07/02	2029	04/02/2021			Bond Future	99.7858	99.7858	100.2021	100.2021	0.417	0.0000	0.0000	0
2020/07/02	2029	06/05/2021			Bond Future	99.8584	99.8584	100.2795	100.2795	0.422	0.0000	0.0000	0
2020/07/02	2030	06/08/2020	9.11	Call	Bond Future	1,205.5400	1.2055	1,128.1900	1.1282	(6.416)	0	0	0
2020/07/02	2030	06/08/2020	9.95	Put	Bond Future	491.1700	0.4912	500.1400	0.5001	1.826	0	0	5,850
2020/07/02	2030	06/08/2020	10.40	Put	Bond Future	175.9200	0.1759	177.1300	0.1771	0.688	0	0	0
2020/07/02	2030	06/08/2020	11.25	Call	Bond Future	10,633.8100	10.6338	10,497.4900	10.4975	(1.282)	0	0	0
2020/07/02	2030	06/08/2020	10.00	Call	Bond Future	4,485.3400	4.4853	4,356.9600	4.3570	(2.862)	0	0	470
2020/07/02	2030	06/08/2020	10.05	Put	Bond Future	399.3300	0.3993	405.7400	0.4057	1.605	0	0	0
2020/07/02	2030	06/08/2020	10.70	Call	Bond Future	7,884.6800	7.8847	7,748.4600	7.7485	(1.728)	0	0	470
2020/07/02	2030	06/08/2020	9.75	Put	Bond Future	732.5200	0.7325	748.6000	0.7486	2.195	0	0	0
2020/07/02	2030	06/08/2020	9.42	Call	Bond Future	2,109.7500	2.1097	2,008.2700	2.0083	(4.810)	0	0	0
2020/07/02	2030	06/08/2020			Bond Future	9.2917	92.2371	9.3149	92.1011	0.249	0.0000	0.0000	106,503
2020/07/02	2030	06/08/2020	9.09	Call	Bond Future	1,157.3600	1.1574	1,081.7200	1.0817	(6.536)	0	0	0
2020/07/02	2030	06/08/2020	9.09	Put	Bond Future	2,352.9400	2.3529	2,413.2900	2.4133	2.565	0	0	0
2020/07/02	2030	06/08/2020	10.40	Call	Bond Future	6,398.0500	6.3980	6,263.2700	6.2633	(2.107)	0	0	0
2020/07/02	2030	06/08/2020	10.70	Put	Bond Future	74.3400	0.0743	74.1100	0.0741	(0.309)	0	0	0
2020/07/02	2030	06/08/2020	9.05	Put	Bond Future	2,499.7900	2.4998	2,563.5600	2.5636	2.551	0	0	0
2020/07/02	2030	06/08/2020	9.05	Call	Bond Future	1,064.7100	1.0647	992.4900	0.9925	(6.783)	0	0	450
2020/07/02	2030	06/08/2020	8.36	Put	Bond Future	5,848.7300	5.8487	5,965.3100	5.9653	1.993	0	0	0
2020/07/02	2030	06/08/2020	8.36	Call	Bond Future	153.0500	0.1530	133.6400	0.1336	(12.682)	0	0	800
2020/07/02	2030	06/08/2020	8.86	Put	Bond Future	3,270.0200	3.2700	3,350.3900	3.3504	2.458	0	0	0
2020/07/02	2030	06/08/2020	8.86	Call	Bond Future	686.2800	0.6863	630.6600	0.6307	(8.105)	0	0	800
2020/07/02	2030	06/08/2020	9.11	Put	Bond Future	2,281.6700	2.2817	2,340.3100	2.3403	2.570	0	0	0
2020/07/02	2030	06/08/2020	9.95	Call	Bond Future	4,255.8500	4.2558	4,128.8300	4.1288	(2.985)	0	0	0
2020/07/02	2030	06/08/2020	11.25	Put	Bond Future	11.7700	0.0118	11.4400	0.0114	(2.804)	0	0	0
2020/07/02	2030	06/08/2020	10.21	Put	Bond Future	284.3600	0.2844	287.7600	0.2878	1.196	0	0	0
2020/07/02	2030	06/08/2020	10.00	Put	Bond Future	443.0600	0.4431	450.6700	0.4507	1.718	0	0	0
2020/07/02	2030	06/08/2020	10.75	Call	Bond Future	8,135.0100	8.1350	7,998.7000	7.9987	(1.676)	0	0	0
2020/07/02	2030	06/08/2020	10.05	Call	Bond Future	4,718.0600	4.7181	4,588.4800	4.5885	(2.746)	0	0	0
2020/07/02	2030	06/08/2020	9.75	Call	Bond Future	3,375.1800	3.3752	3,255.2700	3.2553	(3.553)	0	0	450
2020/07/02	2030	06/08/2020	9.42	Put	Bond Future	1,359.7700	1.3598	1,394.2800	1.3943	2.538	0	0	800
2020/07/02	2030	06/08/2020	9.10	Call	Bond Future	1,181.3500	1.1814	1,104.8500	1.1048	(6.476)	0	0	0
2020/07/02	2030	06/08/2020	9.10	Put	Bond Future	2,317.1800	2.3172	2,376.6700	2.3767	2.567	0	0	0
2020/07/02	2030	06/08/2020	11.47	Call	Bond Future	11,716.7700	11.7168	11,580.5700	11.5806	(1.162)	0	0	0
2020/07/02	2030	06/08/2020	11.47	Put	Bond Future	5.1100	0.0051	4.9000	0.0049	(4.110)	0	0	622
2020/07/02	2030	06/08/2020	10.21	Call	Bond Future	5,480.0700	5.4801	5,347.4800	5.3475	(2.419)	0	0	622
2020/07/02	2030	06/08/2020	10.87	Call	Bond Future	8,736.6700	8.7367	8,600.2400	8.6002	(1.562)	0	0	0
2020/07/02	2030	06/08/2020	10.87	Put	Bond Future	43.6400	0.0436	43.2000	0.0432	(1.008)	0	0	622
2020/07/02	2030	06/08/2020	10.75	Put	Bond Future	63.7800	0.0638	63.4600	0.0635	(0.502)	0	0	0
2020/07/02	2030	06/08/2020	9.20	Put	Bond Future	1,978.8400	1.9788	2,029.9800	2.0300	2.584	0	0	2,500
2020/07/02	2030	06/08/2020	9.20	Call	Bond Future	1,437.7600	1.4378	1,352.9100	1.3529	(5.902)	0	0	323
2020/07/02	2030	06/08/2020	8.50	Put	Bond Future	5,054.6300	5.0546	5,163.1700	5.1632	2.147	0	0	0

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2020/07/02	2030	06/08/2020	8.50	Call	Bond Future	243.5400	0.2435	216.0900	0.2161	(11.271)	0	0	323
2020/07/02	2030	05/11/2020	8.10	Put	Bond Future	9,183.5600	9.1836	9,287.0200	9.2870	1.127	0	0	0
2020/07/02	2030	05/11/2020	8.73	Call	Bond Future	1,746.9100	1.7469	1,690.3400	1.6903	(3.238)	0	0	3,000
2020/07/02	2030	05/11/2020	10.06	Put	Bond Future	2,234.2400	2.2342	2,268.4800	2.2685	1.533	0	0	1,000
2020/07/02	2030	05/11/2020	9.39	Put	Bond Future	3,827.4800	3.8275	3,883.5100	3.8835	1.464	0	0	0
2020/07/02	2030	05/11/2020	9.38	Call	Bond Future	3,272.9400	3.2729	3,191.4200	3.1914	(2.491)	0	0	0
2020/07/02	2030	05/11/2020			Bond Future	9.4821	93.2153	9.5063	93.0774	0.255	0.0000	0.0000	500
2020/07/02	2030	05/11/2020	8.85	Put	Bond Future	5,684.3000	5.6843	5,760.9500	5.7610	1.348	0	0	0
2020/07/02	2030	05/11/2020	8.85	Call	Bond Future	1,986.8800	1.9869	1,925.6200	1.9256	(3.083)	0	0	3,000
2020/07/02	2030	05/11/2020	9.61	Call	Bond Future	3,942.0200	3.9420	3,852.3800	3.8524	(2.274)	0	0	0
2020/07/02	2030	05/11/2020	9.61	Put	Bond Future	3,216.7300	3.2167	3,265.0000	3.2650	1.501	0	0	3,000
2020/07/02	2030	05/11/2020	8.34	Put	Bond Future	7,946.6600	7.9467	8,042.3500	8.0424	1.204	0	0	0
2020/07/02	2030	05/11/2020	8.34	Call	Bond Future	1,122.7200	1.1227	1,080.5000	1.0805	(3.761)	0	0	1,000
2020/07/02	2030	05/11/2020	9.04	Put	Bond Future	4,972.6700	4.9727	5,041.9000	5.0419	1.392	0	0	0
2020/07/02	2030	05/11/2020	9.04	Call	Bond Future	2,406.8900	2.4069	2,338.2100	2.3382	(2.853)	0	0	1,000
2020/07/02	2030	05/11/2020	8.36	Put	Bond Future	7,847.7500	7.8477	7,942.7500	7.9427	1.211	0	0	0
2020/07/02	2030	05/11/2020	9.86	Put	Bond Future	2,628.1700	2.6282	2,668.2800	2.6683	1.526	0	0	14,160
2020/07/02	2030	05/11/2020	8.10	Call	Bond Future	842.1400	0.8421	807.6900	0.8077	(4.091)	0	0	3,000
2020/07/02	2030	05/11/2020	8.73	Put	Bond Future	6,168.2100	6.1682	6,249.5500	6.2496	1.319	0	0	0
2020/07/02	2030	05/11/2020	9.23	Put	Bond Future	4,325.1500	4.3251	4,387.1100	4.3871	1.433	0	0	0
2020/07/02	2030	05/11/2020	10.06	Call	Bond Future	5,451.6900	5.4517	5,348.0200	5.3480	(1.902)	0	0	0
2020/07/02	2030	05/11/2020	10.37	Put	Bond Future	1,738.8100	1.7388	1,765.2000	1.7652	1.518	0	0	15,646
2020/07/02	2030	05/11/2020	9.39	Call	Bond Future	3,300.6900	3.3007	3,218.8100	3.2188	(2.481)	0	0	0
2020/07/02	2030	05/11/2020	9.38	Put	Bond Future	3,857.1800	3.8572	3,913.5700	3.9136	1.462	0	0	0
2020/07/02	2030	05/11/2020	8.36	Call	Bond Future	1,148.9100	1.1489	1,106.0000	1.1060	(3.735)	0	0	14,160
2020/07/02	2030	05/11/2020	8.86	Put	Bond Future	5,645.0900	5.6451	5,721.3400	5.7213	1.351	0	0	0
2020/07/02	2030	05/11/2020	8.86	Call	Bond Future	2,007.6700	2.0077	1,946.0100	1.9460	(3.071)	0	0	14,160
2020/07/02	2030	05/11/2020	9.86	Call	Bond Future	4,749.2600	4.7493	4,651.4600	4.6515	(2.059)	0	0	0
2020/07/02	2030	05/11/2020	9.23	Call	Bond Future	2,873.5000	2.8735	2,797.5500	2.7975	(2.643)	0	0	3,000
2020/07/02	2030	05/11/2020	10.47	Call	Bond Future	7,013.8300	7.0138	6,900.1100	6.9001	(1.621)	0	0	0
2020/07/02	2030	05/11/2020	10.47	Put	Bond Future	1,603.7300	1.6037	1,627.9200	1.6279	1.508	0	0	3,000
2020/07/02	2030	05/11/2020	8.53	Put	Bond Future	7,037.2300	7.0372	7,126.2300	7.1262	1.265	0	0	0
2020/07/02	2030	05/11/2020	8.53	Call	Bond Future	1,393.4600	1.3935	1,344.5500	1.3446	(3.510)	0	0	15,646
2020/07/02	2030	05/11/2020	9.03	Put	Bond Future	5,008.3800	5.0084	5,078.0000	5.0780	1.390	0	0	0
2020/07/02	2030	05/11/2020	9.03	Call	Bond Future	2,383.4800	2.3835	2,315.1900	2.3152	(2.865)	0	0	15,646
2020/07/02	2030	05/11/2020	10.37	Call	Bond Future	6,620.8200	6.6208	6,509.3000	6.5093	(1.684)	0	0	0
2020/07/02	2030	05/11/2020	9.40	Call	Bond Future	3,328.3400	3.3283	3,246.0900	3.2461	(2.471)	0	0	0
2020/07/02	2030	05/11/2020	9.40	Put	Bond Future	3,797.7300	3.7977	3,853.3900	3.8534	1.466	0	0	0
2020/07/02	2030	04/02/2021	9.12	Call	Bond Future	2,981.6700	2.9817	2,914.9700	2.9150	(2.237)	0	0	1,000
2020/07/02	2030	04/02/2021	8.36	Call	Bond Future	1,600.6900	1.6007	1,556.2500	1.5563	(2.776)	0	0	800
2020/07/02	2030	04/02/2021	9.16	Call	Bond Future	3,073.2200	3.0732	3,005.3100	3.0053	(2.210)	0	0	0
2020/07/02	2030	04/02/2021	9.15	Put	Bond Future	6,009.9900	6.0100	6,082.3700	6.0824	1.204	0	0	0
2020/07/02	2030	04/02/2021			Bond Future	9.6749	90.2970	9.7003	90.1570	0.262	0.0000	0.0000	0
2020/07/02	2030	04/02/2021	8.37	Put	Bond Future	9,209.8300	9.2098	9,305.1100	9.3051	1.035	0	0	0
2020/07/02	2030	04/02/2021	8.37	Call	Bond Future	1,614.6200	1.6146	1,569.9100	1.5699	(2.769)	0	0	1,000
2020/07/02	2030	04/02/2021	9.17	Call	Bond Future	3,096.3500	3.0963	3,028.1300	3.0281	(2.203)	0	0	0
2020/07/02	2030	04/02/2021	9.17	Put	Bond Future	5,941.0900	5.9411	6,012.8600	6.0129	1.208	0	0	0
2020/07/02	2030	04/02/2021	9.12	Put	Bond Future	6,114.4400	6.1144	6,187.7300	6.1877	1.199	0	0	0

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2020/07/02	2030	04/02/2021	8.36	Put	Bond Future	9,257.2400	9.2572	9,352.7900	9.3528	1.032	0	0	0
2020/07/02	2030	04/02/2021	9.16	Put	Bond Future	5,975.4700	5.9755	6,047.5500	6.0475	1.206	0	0	0
2020/07/02	2030	04/02/2021	9.15	Call	Bond Future	3,050.1800	3.0502	2,982.5700	2.9826	(2.217)	0	0	0
2020/07/02	2030	04/02/2021	8.86	Put	Bond Future	7,074.9100	7.0749	7,156.1600	7.1562	1.148	0	0	0
2020/07/02	2030	04/02/2021	8.86	Call	Bond Future	2,425.5700	2.4256	2,366.8300	2.3668	(2.422)	0	0	800
2020/07/02	2030	04/02/2021	10.20	Call	Bond Future	6,000.0600	6.0001	5,903.0700	5.9031	(1.616)	0	0	0
2020/07/02	2030	04/02/2021	10.20	Put	Bond Future	3,160.4300	3.1604	3,203.4300	3.2034	1.361	0	0	1,800
2020/07/02	2030	06/05/2021	10.04	Put	Bond Future	4,136.7700	4.1368	4,192.9000	4.1929	1.357	0	0	0
2020/07/02	2030	06/05/2021	9.15	Call	Bond Future	2,757.7600	2.7578	2,696.9700	2.6970	(2.204)	0	0	0
2020/07/02	2030	06/05/2021	11.69	Call	Bond Future	10,439.4900	10.4395	10,320.2700	10.3203	(1.142)	0	0	0
2020/07/02	2030	06/05/2021	11.70	Put	Bond Future	1,388.3600	1.3884	1,410.8100	1.4108	1.617	0	0	0
2020/07/02	2030	06/05/2021			Bond Future	9.8780	91.3725	9.9046	91.2307	0.269	0.0000	0.0000	0
2020/07/02	2030	06/05/2021	10.74	Call	Bond Future	7,247.1800	7.2472	7,145.1100	7.1451	(1.408)	0	0	0
2020/07/02	2030	06/05/2021	10.74	Put	Bond Future	2,788.7500	2.7888	2,828.5000	2.8285	1.425	0	0	0
2020/07/02	2030	06/05/2021	7.97	Call	Bond Future	1,018.5300	1.0185	988.2700	0.9883	(2.971)	0	0	700
2020/07/02	2030	06/05/2021	9.92	Call	Bond Future	4,655.4600	4.6555	4,572.9200	4.5729	(1.773)	0	0	0
2020/07/02	2030	06/05/2021	10.04	Call	Bond Future	4,997.5800	4.9976	4,911.8900	4.9119	(1.715)	0	0	0
2020/07/02	2030	06/05/2021	9.15	Put	Bond Future	6,763.2100	6.7632	6,844.2400	6.8442	1.198	0	0	0
2020/07/02	2030	06/05/2021	11.69	Put	Bond Future	1,399.2400	1.3992	1,421.8400	1.4218	1.615	0	0	0
2020/07/02	2030	06/05/2021	11.70	Call	Bond Future	10,475.0900	10.4751	10,355.7200	10.3557	(1.140)	0	0	0
2020/07/02	2030	06/05/2021	7.97	Put	Bond Future	12,022.6500	12.0227	12,134.2100	12.1342	0.928	0	0	0
2020/07/02	2030	06/05/2021	9.92	Put	Bond Future	4,431.2500	4.4313	4,490.5300	4.4905	1.338	0	0	700
2020/07/02	2030	06/05/2021	9.22	Call	Bond Future	2,908.5600	2.9086	2,845.7300	2.8457	(2.160)	0	0	0
2020/07/02	2030	06/05/2021	9.22	Put	Bond Future	6,518.8900	6.5189	6,597.8800	6.5979	1.212	0	0	700
2020/07/02	2030	06/05/2021	11.71	Call	Bond Future	10,510.7200	10.5107	10,391.2100	10.3912	(1.137)	0	0	0
2020/07/02	2030	06/05/2021	11.71	Put	Bond Future	1,377.5500	1.3775	1,399.8600	1.3999	1.620	0	0	0
2020/07/02	2032	06/08/2020	9.46	Put	Bond Future	5,045.6100	5.0456	5,175.1800	5.1752	2.568	0	0	0
2020/07/02	2032	06/08/2020	9.45	Call	Bond Future	370.3500	0.3703	329.1400	0.3291	(11.127)	0	0	0
2020/07/02	2032	06/08/2020	8.79	Put	Bond Future	9,251.5800	9.2516	9,415.4400	9.4154	1.771	0	0	0
2020/07/02	2032	06/08/2020	9.29	Put	Bond Future	6,020.9400	6.0209	6,163.3300	6.1633	2.365	0	0	0
2020/07/02	2032	06/08/2020			Bond Future	10.1969	89.9102	10.2251	89.7386	0.276	0.0000	0.0000	105,034
2020/07/02	2032	06/08/2020	9.91	Call	Bond Future	1,139.8100	1.1398	1,054.1500	1.0542	(7.515)	0	0	0
2020/07/02	2032	06/08/2020	9.91	Put	Bond Future	2,916.4600	2.9165	3,002.4000	3.0024	2.947	0	0	800
2020/07/02	2032	06/08/2020	9.46	Call	Bond Future	380.7700	0.3808	338.7400	0.3387	(11.038)	0	0	0
2020/07/02	2032	06/08/2020	9.45	Put	Bond Future	5,100.8200	5.1008	5,231.2100	5.2312	2.556	0	0	0
2020/07/02	2032	06/08/2020	8.79	Call	Bond Future	43.8400	0.0438	36.1000	0.0361	(17.655)	0	0	800
2020/07/02	2032	06/08/2020	9.29	Call	Bond Future	231.5500	0.2316	202.3400	0.2023	(12.615)	0	0	800
2020/07/02	2032	06/08/2020	9.47	Call	Bond Future	391.4100	0.3914	348.5500	0.3485	(10.950)	0	0	0
2020/07/02	2032	06/08/2020	9.47	Put	Bond Future	4,990.6800	4.9907	5,119.4200	5.1194	2.580	0	0	0
2020/07/02	2032	05/11/2020	9.61	Put	Bond Future	6,918.0100	6.9180	7,020.7000	7.0207	1.484	0	0	0
2020/07/02	2032	05/11/2020	10.99	Call	Bond Future	6,029.8700	6.0299	5,901.9200	5.9019	(2.122)	0	0	0
2020/07/02	2032	05/11/2020	9.44	Put	Bond Future	7,681.1400	7.6811	7,791.5800	7.7916	1.438	0	0	0
2020/07/02	2032	05/11/2020	11.08	Call	Bond Future	6,368.0200	6.3680	6,237.2000	6.2372	(2.054)	0	0	0
2020/07/02	2032	05/11/2020	9.77	Put	Bond Future	6,250.3600	6.2504	6,345.7100	6.3457	1.526	0	0	0
2020/07/02	2032	05/11/2020			Bond Future	10.4060	86.7186	10.4354	86.5449	0.282	0.0000	0.0000	0
2020/07/02	2032	05/11/2020	10.99	Put	Bond Future	2,662.7100	2.6627	2,708.5300	2.7085	1.721	0	0	3,000
2020/07/02	2032	05/11/2020	9.76	Call	Bond Future	2,341.7000	2.3417	2,263.7400	2.2637	(3.329)	0	0	0

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2020/07/02	2032	05/11/2020	9.76	Put	Bond Future	6,290.9700	6.2910	6,386.7800	6.3868	1.523	0	0	0
2020/07/02	2032	05/11/2020	9.11	Call	Bond Future	1,166.2700	1.1663	1,116.9000	1.1169	(4.233)	0	0	3,000
2020/07/02	2032	05/11/2020	9.61	Call	Bond Future	2,016.3200	2.0163	1,945.2400	1.9452	(3.525)	0	0	3,000
2020/07/02	2032	05/11/2020	9.44	Call	Bond Future	1,683.3300	1.6833	1,620.0000	1.6200	(3.762)	0	0	1,000
2020/07/02	2032	05/11/2020	11.08	Put	Bond Future	2,498.2700	2.4983	2,541.2200	2.5412	1.719	0	0	1,000
2020/07/02	2032	05/11/2020	9.77	Call	Bond Future	2,364.0900	2.3641	2,285.6700	2.2857	(3.317)	0	0	0
2020/07/02	2032	05/11/2020	9.11	Put	Bond Future	9,343.7400	9.3437	9,468.1400	9.4681	1.331	0	0	0
2020/07/02	2032	05/11/2020	8.94	Put	Bond Future	10,290.2500	10.2903	10,421.0000	10.4210	1.271	0	0	0
2020/07/02	2032	05/11/2020	8.94	Call	Bond Future	962.5300	0.9625	919.5100	0.9195	(4.469)	0	0	1,000
2020/07/02	2032	05/11/2020	9.75	Call	Bond Future	2,319.2500	2.3193	2,241.7400	2.2417	(3.342)	0	0	0
2020/07/02	2032	05/11/2020	9.75	Put	Bond Future	6,331.5900	6.3316	6,427.8500	6.4278	1.520	0	0	0
2020/07/02	2032	04/02/2021	9.29	Call	Bond Future	1,935.1800	1.9352	1,877.1300	1.8771	(3.000)	0	0	800
2020/07/02	2032	04/02/2021	10.82	Put	Bond Future	4,455.1200	4.4551	4,520.7100	4.5207	1.472	0	0	800
2020/07/02	2032	04/02/2021	9.63	Call	Bond Future	2,535.0100	2.5350	2,465.3900	2.4654	(2.746)	0	0	0
2020/07/02	2032	04/02/2021			Bond Future	10.6153	87.7301	10.6459	87.5539	0.289	0.0000	0.0000	0
2020/07/02	2032	04/02/2021	8.79	Put	Bond Future	12,726.0700	12.7261	12,859.3900	12.8594	1.048	0	0	0
2020/07/02	2032	04/02/2021	8.79	Call	Bond Future	1,268.7200	1.2687	1,225.8600	1.2259	(3.378)	0	0	800
2020/07/02	2032	04/02/2021	9.61	Call	Bond Future	2,494.3400	2.4943	2,425.4400	2.4254	(2.762)	0	0	0
2020/07/02	2032	04/02/2021	9.61	Put	Bond Future	8,559.9200	8.5599	8,667.2000	8.6672	1.253	0	0	0
2020/07/02	2032	04/02/2021	9.29	Put	Bond Future	10,055.1400	10.0551	10,173.2700	10.1733	1.175	0	0	0
2020/07/02	2032	04/02/2021	10.82	Call	Bond Future	5,622.0500	5.6221	5,511.4600	5.5115	(1.967)	0	0	0
2020/07/02	2032	04/02/2021	9.63	Put	Bond Future	8,474.2500	8.4742	8,580.8100	8.5808	1.257	0	0	0
2020/07/02	2032	04/02/2021	9.62	Call	Bond Future	2,514.6200	2.5146	2,445.3700	2.4454	(2.754)	0	0	0
2020/07/02	2032	04/02/2021	9.62	Put	Bond Future	8,517.0000	8.5170	8,623.9300	8.6239	1.255	0	0	0
2020/07/02	2032	06/05/2021	12.12	Put	Bond Future	2,514.3700	2.5144	2,556.3700	2.5564	1.670	0	0	0
2020/07/02	2032	06/05/2021			Bond Future	10.8319	84.6277	10.8639	84.4492	0.296	0.0000	0.0000	0
2020/07/02	2032	06/05/2021	12.11	Call	Bond Future	9,268.9300	9.2689	9,132.6600	9.1327	(1.470)	0	0	0
2020/07/02	2032	06/05/2021	12.11	Put	Bond Future	2,530.8600	2.5309	2,573.0800	2.5731	1.668	0	0	0
2020/07/02	2032	06/05/2021	12.12	Call	Bond Future	9,302.1400	9.3021	9,165.6500	9.1657	(1.467)	0	0	0
2020/07/02	2032	06/05/2021	12.10	Call	Bond Future	9,235.7400	9.2357	9,099.6900	9.0997	(1.473)	0	0	0
2020/07/02	2032	06/05/2021	12.10	Put	Bond Future	2,547.4300	2.5474	2,589.8700	2.5899	1.666	0	0	0
2020/07/02	2033	06/08/2020			Bond Future	94.7839	94.7839	94.7691	94.7691	(0.016)	0.0000	0.0000	12,378
2020/07/02	2033	05/11/2020			Bond Future	94.6147	94.6147	94.5994	94.5994	(0.016)	0.0000	0.0000	0
2020/07/02	2033	04/02/2021			Bond Future	95.7397	95.7397	95.7238	95.7238	(0.017)	0.0000	0.0000	0
2020/07/02	2033	06/05/2021			Bond Future	95.6866	95.6866	95.6701	95.6701	(0.017)	0.0000	0.0000	0
2020/07/02	2037	06/08/2020	9.88	Put	Bond Future	8,871.6900	8.8717	8,880.1000	8.8801	0.095	0	0	0
2020/07/02	2037	06/08/2020			Bond Future	11.1655	80.3868	11.1680	80.3706	0.023	0.0000	0.0000	101,340
2020/07/02	2037	06/08/2020	9.87	Call	Bond Future	98.0800	0.0981	90.4700	0.0905	(7.759)	0	0	0
2020/07/02	2037	06/08/2020	9.87	Put	Bond Future	8,942.3200	8.9423	8,950.9000	8.9509	0.096	0	0	0
2020/07/02	2037	06/08/2020	9.88	Call	Bond Future	101.2700	0.1013	93.4900	0.0935	(7.682)	0	0	0
2020/07/02	2037	06/08/2020	9.86	Call	Bond Future	94.9700	0.0950	87.5400	0.0875	(7.824)	0	0	0
2020/07/02	2037	06/08/2020	9.86	Put	Bond Future	9,013.1100	9.0131	9,021.8700	9.0219	0.097	0	0	0
2020/07/02	2037	05/11/2020	10.18	Call	Bond Future	1,528.7800	1.5288	1,511.1000	1.5111	(1.156)	0	0	0
2020/07/02	2037	05/11/2020	10.17	Put	Bond Future	9,467.7500	9.4677	9,467.0000	9.4670	(0.008)	0	0	0
2020/07/02	2037	05/11/2020			Bond Future	11.3770	81.2394	11.3798	81.2226	0.024	0.0000	0.0000	276
2020/07/02	2037	05/11/2020	10.19	Call	Bond Future	1,544.2300	1.5442	1,526.4600	1.5265	(1.151)	0	0	0

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2020/07/02	2037	05/11/2020	10.19	Put	Bond Future	9,357.0200	9.3570	9,356.0900	9.3561	(0.010)	0	0	0
2020/07/02	2037	05/11/2020	10.17	Call	Bond Future	1,513.4500	1.5134	1,495.8600	1.4959	(1.162)	0	0	0
2020/07/02	2037	05/11/2020	10.18	Put	Bond Future	9,412.2800	9.4123	9,411.4400	9.4114	(0.009)	0	0	0
2020/07/02	2037	04/02/2021	13.73	Call	Bond Future	12,820.2700	12.8203	12,797.1700	12.7972	(0.180)	0	0	0
2020/07/02	2037	04/02/2021	10.85	Call	Bond Future	3,490.3600	3.4904	3,471.5000	3.4715	(0.540)	0	0	0
2020/07/02	2037	04/02/2021	10.35	Call	Bond Future	2,416.6600	2.4167	2,400.5900	2.4006	(0.665)	0	0	0
2020/07/02	2037	04/02/2021	10.28	Put	Bond Future	10,746.6400	10.7466	10,748.3100	10.7483	0.016	0	0	0
2020/07/02	2037	04/02/2021	10.27	Call	Bond Future	2,279.0400	2.2790	2,263.4100	2.2634	(0.686)	0	0	0
2020/07/02	2037	04/02/2021			Bond Future	11.5936	77.9313	11.5965	77.9140	0.025	0.0000	0.0000	0
2020/07/02	2037	04/02/2021	11.97	Put	Bond Future	4,536.8000	4.5368	4,531.1900	4.5312	(0.124)	0	0	0
2020/07/02	2037	04/02/2021	11.97	Call	Bond Future	6,726.2100	6.7262	6,703.2500	6.7033	(0.341)	0	0	300
2020/07/02	2037	04/02/2021	9.65	Put	Bond Future	14,391.3800	14.3914	14,396.6700	14.3967	0.037	0	0	0
2020/07/02	2037	04/02/2021	9.65	Call	Bond Future	1,388.8800	1.3889	1,376.8200	1.3768	(0.868)	0	0	72
2020/07/02	2037	04/02/2021	11.90	Call	Bond Future	6,494.3800	6.4944	6,471.6000	6.4716	(0.351)	0	0	0
2020/07/02	2037	04/02/2021	13.73	Put	Bond Future	1,567.8200	1.5678	1,562.0700	1.5621	(0.367)	0	0	300
2020/07/02	2037	04/02/2021	10.85	Put	Bond Future	8,110.9200	8.1109	8,109.4100	8.1094	(0.019)	0	0	72
2020/07/02	2037	04/02/2021	10.35	Put	Bond Future	10,382.7200	10.3827	10,384.0000	10.3840	0.012	0	0	72
2020/07/02	2037	04/02/2021	10.28	Call	Bond Future	2,295.9500	2.2959	2,280.2700	2.2803	(0.683)	0	0	0
2020/07/02	2037	04/02/2021	10.27	Put	Bond Future	10,799.3000	10.7993	10,801.0200	10.8010	0.016	0	0	0
2020/07/02	2037	04/02/2021	11.90	Put	Bond Future	4,704.8300	4.7048	4,699.4000	4.6994	(0.115)	0	0	240
2020/07/02	2037	04/02/2021	10.48	Put	Bond Future	9,728.5700	9.7286	9,729.1600	9.7292	0.006	0	0	0
2020/07/02	2037	04/02/2021	10.48	Call	Bond Future	2,651.7500	2.6518	2,634.9900	2.6350	(0.632)	0	0	240
2020/07/02	2037	04/02/2021	10.29	Call	Bond Future	2,312.9400	2.3129	2,297.2100	2.2972	(0.680)	0	0	0
2020/07/02	2037	04/02/2021	10.29	Put	Bond Future	10,694.1500	10.6941	10,695.7700	10.6958	0.015	0	0	0
2020/07/02	2037	06/05/2021	12.42	Call	Bond Future	7,617.9300	7.6179	7,597.6900	7.5977	(0.266)	0	0	0
2020/07/02	2037	06/05/2021			Bond Future	11.8176	78.8600	11.8207	78.8423	0.026	0.0000	0.0000	0
2020/07/02	2037	06/05/2021	12.42	Put	Bond Future	4,258.2800	4.2583	4,255.8200	4.2558	(0.058)	0	0	0
2020/07/02	2037	06/05/2021	12.43	Call	Bond Future	7,651.6700	7.6517	7,631.4000	7.6314	(0.265)	0	0	0
2020/07/02	2037	06/05/2021	12.44	Put	Bond Future	4,218.1900	4.2182	4,215.6800	4.2157	(0.060)	0	0	0
2020/07/02	2037	06/05/2021	12.43	Put	Bond Future	4,238.1900	4.2382	4,235.7000	4.2357	(0.059)	0	0	0
2020/07/02	2037	06/05/2021	12.44	Call	Bond Future	7,685.4500	7.6854	7,665.1600	7.6652	(0.264)	0	0	0
2020/07/02	2038	06/08/2020			Bond Future	105.8833	105.8833	105.2919	105.2919	(0.558)	0.0000	0.0000	10,632
2020/07/02	2038	05/11/2020			Bond Future	107.0317	107.0317	106.4336	106.4336	(0.559)	0.0000	0.0000	0
2020/07/02	2038	04/02/2021			Bond Future	106.6105	106.6105	106.0046	106.0046	(0.568)	0.0000	0.0000	0
2020/07/02	2038	06/05/2021			Bond Future	107.9038	107.9038	107.2906	107.2906	(0.568)	0.0000	0.0000	0
2020/07/02	2040	06/08/2020	10.03	Call	Bond Future	102.5100	0.1025	91.5000	0.0915	(10.740)	0	0	0
2020/07/02	2040	06/08/2020	10.04	Call	Bond Future	105.8800	0.1059	94.6000	0.0946	(10.654)	0	0	0
2020/07/02	2040	06/08/2020	10.02	Put	Bond Future	9,561.9100	9.5619	9,635.8100	9.6358	0.773	0	0	0
2020/07/02	2040	06/08/2020	10.85	Call	Bond Future	1,004.4100	1.0044	953.0000	0.9530	(5.118)	0	0	0
2020/07/02	2040	06/08/2020	11.26	Put	Bond Future	2,536.7100	2.5367	2,548.4000	2.5484	0.461	0	0	517
2020/07/02	2040	06/08/2020			Bond Future	11.3248	82.1620	11.3376	82.0773	0.113	0.0000	0.0000	55,848
2020/07/02	2040	06/08/2020	10.04	Put	Bond Future	9,410.5800	9.4106	9,483.9400	9.4839	0.780	0	0	0
2020/07/02	2040	06/08/2020	10.02	Call	Bond Future	99.2300	0.0992	88.4900	0.0885	(10.823)	0	0	0
2020/07/02	2040	06/08/2020	10.03	Put	Bond Future	9,486.1500	9.4862	9,559.7800	9.5598	0.776	0	0	0
2020/07/02	2040	06/08/2020	10.85	Put	Bond Future	4,257.9400	4.2579	4,291.1700	4.2912	0.780	0	0	12,496
2020/07/02	2040	06/08/2020	11.26	Call	Bond Future	2,104.5800	2.1046	2,031.6300	2.0316	(3.466)	0	0	0

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2020/07/02	2040	06/08/2020	9.57	Put	Bond Future	13,153.5100	13.1535	13,235.2800	13.2353	0.622	0	0	0
2020/07/02	2040	06/08/2020	10.79	Put	Bond Future	4,560.7100	4.5607	4,597.5400	4.5975	0.808	0	0	800
2020/07/02	2040	06/08/2020	9.57	Call	Bond Future	19.2700	0.0193	16.4000	0.0164	(14.894)	0	0	800
2020/07/02	2040	06/08/2020	10.07	Put	Bond Future	9,185.1100	9.1851	9,257.6100	9.2576	0.789	0	0	0
2020/07/02	2040	06/08/2020	10.07	Call	Bond Future	116.5700	0.1166	104.4300	0.1044	(10.414)	0	0	800
2020/07/02	2040	06/08/2020	10.79	Call	Bond Future	881.2200	0.8812	833.4100	0.8334	(5.425)	0	0	0
2020/07/02	2040	05/11/2020	11.00	Put	Bond Future	6,629.2300	6.6292	6,663.1000	6.6631	0.511	0	0	0
2020/07/02	2040	05/11/2020	10.23	Call	Bond Future	1,386.4200	1.3864	1,353.5500	1.3535	(2.371)	0	0	2,000
2020/07/02	2040	05/11/2020	11.70	Put	Bond Future	4,178.0100	4.1780	4,197.2200	4.1972	0.460	0	0	2,000
2020/07/02	2040	05/11/2020	9.50	Call	Bond Future	577.0000	0.5770	558.9900	0.5590	(3.121)	0	0	2,000
2020/07/02	2040	05/11/2020	10.00	Call	Bond Future	1,073.7700	1.0738	1,045.9800	1.0460	(2.588)	0	0	2,230
2020/07/02	2040	05/11/2020	10.30	Call	Bond Future	1,493.2500	1.4932	1,458.7900	1.4588	(2.308)	0	0	0
2020/07/02	2040	05/11/2020			Bond Future	11.5348	83.0335	11.5481	82.9475	0.116	0.0000	0.0000	0
2020/07/02	2040	05/11/2020	9.73	Put	Bond Future	13,916.8200	13.9168	13,980.4800	13.9805	0.457	0	0	0
2020/07/02	2040	05/11/2020	9.73	Call	Bond Future	776.7400	0.7767	754.4900	0.7545	(2.865)	0	0	2,000
2020/07/02	2040	05/11/2020	10.23	Put	Bond Future	10,562.8200	10.5628	10,615.8600	10.6159	0.502	0	0	0
2020/07/02	2040	05/11/2020	10.30	Put	Bond Future	10,135.8300	10.1358	10,187.2800	10.1873	0.508	0	0	0
2020/07/02	2040	05/11/2020	11.00	Call	Bond Future	3,058.7000	3.0587	3,006.6600	3.0067	(1.701)	0	0	2,230
2020/07/02	2040	05/11/2020	11.70	Call	Bond Future	5,231.7500	5.2317	5,165.0500	5.1650	(1.275)	0	0	0
2020/07/02	2040	05/11/2020	9.50	Put	Bond Future	15,633.0500	15.6331	15,700.9500	15.7010	0.434	0	0	0
2020/07/02	2040	05/11/2020	10.00	Put	Bond Future	12,040.1000	12.0401	12,098.2200	12.0982	0.483	0	0	0
2020/07/02	2040	05/11/2020	10.31	Call	Bond Future	1,508.9800	1.5090	1,474.2800	1.4743	(2.300)	0	0	0
2020/07/02	2040	05/11/2020	10.32	Put	Bond Future	10,015.7900	10.0158	10,066.7800	10.0668	0.509	0	0	0
2020/07/02	2040	05/11/2020	11.50	Call	Bond Future	4,560.9900	4.5610	4,498.0200	4.4980	(1.381)	0	0	0
2020/07/02	2040	05/11/2020	11.50	Put	Bond Future	4,785.6300	4.7856	4,808.5700	4.8086	0.479	0	0	2,000
2020/07/02	2040	05/11/2020	10.31	Put	Bond Future	10,075.7100	10.0757	10,126.9200	10.1269	0.508	0	0	0
2020/07/02	2040	05/11/2020	10.32	Call	Bond Future	1,524.8100	1.5248	1,489.8900	1.4899	(2.290)	0	0	0
2020/07/02	2040	04/02/2021	9.49	Call	Bond Future	1,057.1800	1.0572	1,035.8800	1.0359	(2.015)	0	0	500
2020/07/02	2040	04/02/2021	9.57	Put	Bond Future	16,917.8400	16.9178	16,982.7000	16.9827	0.383	0	0	0
2020/07/02	2040	04/02/2021	10.07	Put	Bond Future	13,517.4400	13.5174	13,574.3200	13.5743	0.421	0	0	0
2020/07/02	2040	04/02/2021	10.42	Put	Bond Future	11,418.1400	11.4181	11,468.9900	11.4690	0.445	0	0	0
2020/07/02	2040	04/02/2021			Bond Future	11.7498	79.4960	11.7638	79.4087	0.119	0.0000	0.0000	0
2020/07/02	2040	04/02/2021	10.07	Call	Bond Future	1,773.4300	1.7734	1,742.9700	1.7430	(1.718)	0	0	800
2020/07/02	2040	04/02/2021	11.74	Call	Bond Future	5,818.3800	5.8184	5,758.3600	5.7584	(1.032)	0	0	0
2020/07/02	2040	04/02/2021	11.74	Put	Bond Future	5,879.8800	5.8799	5,907.2000	5.9072	0.465	0	0	800
2020/07/02	2040	04/02/2021	10.41	Call	Bond Future	2,322.6200	2.3226	2,286.3100	2.2863	(1.563)	0	0	0
2020/07/02	2040	04/02/2021	10.41	Put	Bond Future	11,474.9200	11.4749	11,525.9500	11.5260	0.445	0	0	0
2020/07/02	2040	04/02/2021	9.49	Put	Bond Future	17,505.5900	17.5056	17,571.6300	17.5716	0.377	0	0	0
2020/07/02	2040	04/02/2021	9.57	Call	Bond Future	1,140.5200	1.1405	1,118.0400	1.1180	(1.971)	0	0	800
2020/07/02	2040	04/02/2021	10.42	Call	Bond Future	2,340.3000	2.3403	2,303.8100	2.3038	(1.559)	0	0	0
2020/07/02	2040	04/02/2021	10.24	Put	Bond Future	12,468.9300	12.4689	12,522.9100	12.5229	0.433	0	0	0
2020/07/02	2040	04/02/2021	10.24	Call	Bond Future	2,035.5100	2.0355	2,002.1500	2.0022	(1.639)	0	0	500
2020/07/02	2040	04/02/2021	11.57	Call	Bond Future	5,290.6600	5.2907	5,233.2800	5.2333	(1.085)	0	0	0
2020/07/02	2040	04/02/2021	11.57	Put	Bond Future	6,428.2700	6.4283	6,458.2300	6.4582	0.466	0	0	500
2020/07/02	2040	04/02/2021	10.40	Call	Bond Future	2,305.0200	2.3050	2,268.8900	2.2689	(1.567)	0	0	0
2020/07/02	2040	04/02/2021	10.40	Put	Bond Future	11,531.8800	11.5319	11,583.0900	11.5831	0.444	0	0	0
2020/07/02	2040	06/05/2021	12.44	Put	Bond Future	4,863.6700	4.8637	4,888.6400	4.8886	0.513	0	0	0
2020/07/02	2040	06/05/2021			Bond Future	11.9720	80.4435	11.9866	80.3549	0.122	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
2020/07/02	2040	06/05/2021	12.43	Call	Bond Future	7,586.3300	7.5863	7,522.8700	7.5229	(0.837)	0	0	0
2020/07/02	2040	06/05/2021	12.43	Put	Bond Future	4,886.5000	4.8865	4,911.6000	4.9116	0.514	0	0	0
2020/07/02	2040	06/05/2021	12.44	Call	Bond Future	7,620.7400	7.6207	7,557.1500	7.5572	(0.834)	0	0	0
2020/07/02	2040	06/05/2021	12.42	Call	Bond Future	7,551.9600	7.5520	7,488.6200	7.4886	(0.839)	0	0	0
2020/07/02	2040	06/05/2021	12.42	Put	Bond Future	4,909.4300	4.9094	4,934.6500	4.9346	0.514	0	0	0
2020/07/02	2044	06/08/2020	9.88	Call	Bond Future	41.2500	0.0413	36.5500	0.0365	(11.394)	0	0	0
2020/07/02	2044	06/08/2020	9.98	Call	Bond Future	59.1800	0.0592	52.9300	0.0529	(10.561)	0	0	602
2020/07/02	2044	06/08/2020	11.09	Put	Bond Future	3,724.3500	3.7244	3,727.6800	3.7277	0.089	0	0	602
2020/07/02	2044	06/08/2020	9.01	Call	Bond Future	0.8000	0.0008	0.6300	0.0006	(21.250)	0	0	140
2020/07/02	2044	06/08/2020	9.66	Call	Bond Future	17.5000	0.0175	15.1500	0.0151	(13.429)	0	0	140
2020/07/02	2044	06/08/2020			Bond Future	11.4481	78.4384	11.4559	78.3877	0.067	0.0000	0.0000	76,767
2020/07/02	2044	06/08/2020	9.86	Call	Bond Future	38.3000	0.0383	33.8600	0.0339	(11.593)	0	0	0
2020/07/02	2044	06/08/2020	9.86	Put	Bond Future	11,797.5500	11.7976	11,843.8000	11.8438	0.392	0	0	0
2020/07/02	2044	06/08/2020	9.36	Put	Bond Future	16,090.1000	16.0901	16,140.0100	16.1400	0.310	0	0	0
2020/07/02	2044	06/08/2020	9.36	Call	Bond Future	4.6900	0.0047	3.9100	0.0039	(16.631)	0	0	602
2020/07/02	2044	06/08/2020	9.98	Put	Bond Future	10,828.7200	10.8287	10,873.1600	10.8732	0.410	0	0	0
2020/07/02	2044	06/08/2020	9.88	Put	Bond Future	11,634.2900	11.6343	11,680.2800	11.6803	0.395	0	0	0
2020/07/02	2044	06/08/2020	11.09	Call	Bond Future	1,308.7900	1.3088	1,261.4300	1.2614	(3.619)	0	0	0
2020/07/02	2044	06/08/2020	9.01	Put	Bond Future	19,320.9900	19.3210	19,371.5100	19.3715	0.261	0	0	0
2020/07/02	2044	06/08/2020	9.66	Put	Bond Future	13,467.2600	13.4673	13,515.6000	13.5156	0.359	0	0	0
2020/07/02	2044	06/08/2020	9.87	Call	Bond Future	39.7500	0.0398	35.1800	0.0352	(11.497)	0	0	0
2020/07/02	2044	06/08/2020	9.87	Put	Bond Future	11,715.8300	11.7158	11,761.9500	11.7619	0.394	0	0	0
2020/07/02	2044	06/08/2020	10.93	Call	Bond Future	953.0800	0.9531	912.4200	0.9124	(4.266)	0	0	0
2020/07/02	2044	06/08/2020	10.93	Put	Bond Future	4,489.3900	4.4894	4,499.4200	4.4994	0.223	0	0	140
2020/07/02	2044	05/11/2020	11.06	Put	Bond Future	6,917.2500	6.9173	6,931.1700	6.9312	0.201	0	0	525
2020/07/02	2044	05/11/2020	11.43	Call	Bond Future	4,016.5000	4.0165	3,973.3400	3.9733	(1.075)	0	0	0
2020/07/02	2044	05/11/2020	9.72	Put	Bond Future	14,925.6400	14.9256	14,961.5200	14.9615	0.240	0	0	0
2020/07/02	2044	05/11/2020	9.97	Call	Bond Future	921.7400	0.9217	902.3200	0.9023	(2.107)	0	0	568
2020/07/02	2044	05/11/2020	9.29	Put	Bond Future	18,394.8600	18.3949	18,436.1600	18.4362	0.225	0	0	0
2020/07/02	2044	05/11/2020	9.96	Put	Bond Future	13,161.9000	13.1619	13,194.3000	13.1943	0.246	0	0	0
2020/07/02	2044	05/11/2020	10.36	Call	Bond Future	1,431.5100	1.4315	1,405.9600	1.4060	(1.785)	0	0	0
2020/07/02	2044	05/11/2020			Bond Future	11.6541	79.2704	11.6623	79.2188	0.070	0.0000	0.0000	0
2020/07/02	2044	05/11/2020	9.72	Call	Bond Future	674.6900	0.6747	658.9000	0.6589	(2.340)	0	0	1,815
2020/07/02	2044	05/11/2020	9.97	Put	Bond Future	13,091.1600	13.0912	13,123.4100	13.1234	0.246	0	0	0
2020/07/02	2044	05/11/2020	9.96	Call	Bond Future	910.7300	0.9107	891.4600	0.8915	(2.116)	0	0	0
2020/07/02	2044	05/11/2020	11.38	Call	Bond Future	3,866.6000	3.8666	3,824.1100	3.8241	(1.099)	0	0	0
2020/07/02	2044	05/11/2020	11.38	Put	Bond Future	5,649.0300	5.6490	5,658.2100	5.6582	0.163	0	0	568
2020/07/02	2044	05/11/2020	10.34	Call	Bond Future	1,401.3900	1.4014	1,376.1700	1.3762	(1.800)	0	0	0
2020/07/02	2044	05/11/2020	10.34	Put	Bond Future	10,631.2100	10.6312	10,657.6600	10.6577	0.249	0	0	0
2020/07/02	2044	05/11/2020	11.06	Call	Bond Future	2,963.0700	2.9631	2,925.3200	2.9253	(1.274)	0	0	0
2020/07/02	2044	05/11/2020	10.04	Put	Bond Future	12,602.2100	12.6022	12,633.3900	12.6334	0.247	0	0	0
2020/07/02	2044	05/11/2020	11.17	Put	Bond Future	6,458.9500	6.4589	6,471.1400	6.4711	0.189	0	0	1,815
2020/07/02	2044	05/11/2020	11.43	Put	Bond Future	5,468.5900	5.4686	5,477.1000	5.4771	0.156	0	0	1,815
2020/07/02	2044	05/11/2020	8.87	Put	Bond Future	22,150.6300	22.1506	22,195.9800	22.1960	0.205	0	0	0
2020/07/02	2044	05/11/2020	9.29	Call	Bond Future	371.7100	0.3717	361.3400	0.3613	(2.790)	0	0	568
2020/07/02	2044	05/11/2020	10.36	Put	Bond Future	10,507.0500	10.5070	10,533.1700	10.5332	0.249	0	0	0
2020/07/02	2044	05/11/2020	10.04	Call	Bond Future	1,001.5900	1.0016	981.1000	0.9811	(2.046)	0	0	525

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2020/07/02	2044	05/11/2020	9.34	Put	Bond Future	17,971.5600	17.9716	18,012.2900	18.0123	0.227	0	0	0
2020/07/02	2044	05/11/2020	9.34	Call	Bond Future	400.0100	0.4000	389.0700	0.3891	(2.735)	0	0	525
2020/07/02	2044	05/11/2020	11.17	Call	Bond Future	3,262.7200	3.2627	3,223.2400	3.2232	(1.210)	0	0	0
2020/07/02	2044	05/11/2020	8.87	Call	Bond Future	191.8600	0.1919	185.5400	0.1855	(3.294)	0	0	1,815
2020/07/02	2044	05/11/2020	10.02	Put	Bond Future	12,740.8000	12.7408	12,772.2900	12.7723	0.247	0	0	0
2020/07/02	2044	05/11/2020	10.02	Call	Bond Future	978.2800	0.9783	958.1000	0.9581	(2.063)	0	0	1,815
2020/07/02	2044	05/11/2020	10.35	Call	Bond Future	1,416.4000	1.4164	1,391.0100	1.3910	(1.793)	0	0	0
2020/07/02	2044	05/11/2020	10.35	Put	Bond Future	10,569.0200	10.5690	10,595.3000	10.5953	0.249	0	0	0
2020/07/02	2044	04/02/2021	10.04	Put	Bond Future	14,495.6000	14.4956	14,527.4200	14.5274	0.220	0	0	0
2020/07/02	2044	04/02/2021	10.37	Call	Bond Future	2,089.1400	2.0891	2,064.4700	2.0645	(1.181)	0	0	0
2020/07/02	2044	04/02/2021	10.35	Put	Bond Future	12,517.1600	12.5172	12,545.4000	12.5454	0.226	0	0	0
2020/07/02	2044	04/02/2021			Bond Future	11.8653	75.8143	11.8738	75.7616	0.072	0.0000	0.0000	0
2020/07/02	2044	04/02/2021	10.37	Put	Bond Future	12,396.1500	12.3962	12,424.1500	12.4241	0.226	0	0	0
2020/07/02	2044	04/02/2021	10.35	Call	Bond Future	2,056.4400	2.0564	2,032.0100	2.0320	(1.188)	0	0	0
2020/07/02	2044	04/02/2021	10.04	Call	Bond Future	1,592.6500	1.5926	1,571.8000	1.5718	(1.309)	0	0	0
2020/07/02	2044	04/02/2021	10.84	Call	Bond Future	2,982.9900	2.9830	2,952.7200	2.9527	(1.015)	0	0	0
2020/07/02	2044	04/02/2021	10.36	Put	Bond Future	12,456.5600	12.4566	12,484.6700	12.4847	0.226	0	0	0
2020/07/02	2044	04/02/2021	10.84	Put	Bond Future	9,805.6800	9.8057	9,828.0800	9.8281	0.228	0	0	405
2020/07/02	2044	04/02/2021	10.29	Call	Bond Future	1,960.3900	1.9604	1,936.6600	1.9367	(1.210)	0	0	0
2020/07/02	2044	04/02/2021	10.29	Put	Bond Future	12,885.0100	12.8850	12,913.9500	12.9139	0.225	0	0	405
2020/07/02	2044	04/02/2021	9.66	Put	Bond Future	17,186.3800	17.1864	17,222.4000	17.2224	0.210	0	0	0
2020/07/02	2044	04/02/2021	9.66	Call	Bond Future	1,129.9400	1.1299	1,113.2900	1.1133	(1.474)	0	0	405
2020/07/02	2044	04/02/2021	10.36	Call	Bond Future	2,072.7500	2.0728	2,048.1900	2.0482	(1.185)	0	0	0
2020/07/02	2044	06/05/2021	12.43	Put	Bond Future	5,105.4500	5.1055	5,117.5500	5.1175	0.237	0	0	0
2020/07/02	2044	06/05/2021	12.44	Call	Bond Future	7,166.0400	7.1660	7,124.6600	7.1247	(0.577)	0	0	0
2020/07/02	2044	06/05/2021			Bond Future	12.0832	76.7178	12.0921	76.6644	0.074	0.0000	0.0000	0
2020/07/02	2044	06/05/2021	12.45	Call	Bond Future	7,198.6700	7.1987	7,157.2200	7.1572	(0.576)	0	0	0
2020/07/02	2044	06/05/2021	12.45	Put	Bond Future	5,056.6600	5.0567	5,068.6100	5.0686	0.236	0	0	0
2020/07/02	2044	06/05/2021	12.43	Call	Bond Future	7,133.4400	7.1334	7,092.1400	7.0921	(0.579)	0	0	0
2020/07/02	2044	06/05/2021	12.44	Put	Bond Future	5,081.0000	5.0810	5,093.0200	5.0930	0.237	0	0	0
2020/07/02	2046	06/08/2020			Bond Future	95.4534	95.4534	94.6405	94.6405	(0.852)	0.0000	0.0000	16,357
2020/07/02	2046	05/11/2020			Bond Future	94.7240	94.7240	93.9019	93.9019	(0.868)	0.0000	0.0000	0
2020/07/02	2046	04/02/2021			Bond Future	95.8507	95.8507	95.0184	95.0184	(0.868)	0.0000	0.0000	0
2020/07/02	2046	06/05/2021			Bond Future	95.2258	95.2258	94.3833	94.3833	(0.885)	0.0000	0.0000	0
2020/07/02	2050	06/08/2020			Bond Future	95.5286	95.5286	95.3381	95.3381	(0.199)	0.0000	0.0000	16,810
2020/07/02	2050	05/11/2020			Bond Future	96.5645	96.5645	96.3716	96.3716	(0.200)	0.0000	0.0000	0
2020/07/02	2050	04/02/2021			Bond Future	95.8250	95.8250	95.6293	95.6293	(0.204)	0.0000	0.0000	0
2020/07/02	2050	06/05/2021			Bond Future	96.9875	96.9875	96.7893	96.7893	(0.204)	0.0000	0.0000	0
2020/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/07/02	AL37	06/08/2020			Index Future	729.9770	729.9770	730.2220	730.2220	0.034	0.0000	0.0000	0
2020/07/02	AL37	05/11/2020			Index Future	737.7960	737.7960	738.0400	738.0400	0.033	0.0000	0.0000	0
2020/07/02	AL37	04/02/2021			Index Future	746.3880	746.3880	746.6310	746.6310	0.033	0.0000	0.0000	0
2020/07/02	AL37	06/05/2021			Index Future	755.2620	755.2620	755.5060	755.5060	0.032	0.0000	0.0000	0
2020/07/02	AL7T	06/08/2020			Index Future	805.6750	805.6750	804.4350	804.4350	(0.154)	0.0000	0.0000	0
2020/07/02	AL7T	05/11/2020			Index Future	814.3040	814.3040	813.0480	813.0480	(0.154)	0.0000	0.0000	0
2020/07/02	AL7T	04/02/2021			Index Future	823.7870	823.7870	822.5120	822.5120	(0.155)	0.0000	0.0000	0
2020/07/02	AL7T	06/05/2021			Index Future	833.5810	833.5810	832.2890	832.2890	(0.155)	0.0000	0.0000	0
2020/07/02	ALBI	06/08/2020			Index Future	704.3000	704.3000	703.9290	703.9290	(0.053)	0.0000	0.0000	212
2020/07/02	ALBI	05/11/2020			Index Future	711.8440	711.8440	711.4650	711.4650	(0.053)	0.0000	0.0000	0
2020/07/02	ALBI	04/02/2021			Index Future	720.1340	720.1340	719.7480	719.7480	(0.054)	0.0000	0.0000	0
2020/07/02	ALBI	06/05/2021			Index Future	728.6950	728.6950	728.3030	728.3030	(0.054)	0.0000	0.0000	0
2020/07/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/02	ES33	06/08/2020			Bond Future	11.9077	74.1666	11.9200	74.1034	0.104	0.0000	0.0000	350
2020/07/02	ES33	05/11/2020			Bond Future	12.1696	71.1785	12.1826	71.1142	0.106	0.0000	0.0000	0
2020/07/02	ES33	04/02/2021			Bond Future	12.4390	72.0086	12.4526	71.9433	0.109	0.0000	0.0000	0
2020/07/02	ES33	06/05/2021			Bond Future	12.7125	69.0885	12.7267	69.0222	0.112	0.0000	0.0000	0
2020/07/02	ES42	06/08/2020			Bond Future	12.3079	73.8782	12.2898	73.9807	(0.147)	0.0000	0.0000	4,919
2020/07/02	ES42	05/11/2020			Bond Future	12.5606	70.4035	12.5418	70.5067	(0.150)	0.0000	0.0000	0
2020/07/02	ES42	04/02/2021			Bond Future	12.8125	71.2255	12.7929	71.3296	(0.153)	0.0000	0.0000	0
2020/07/02	ES42	06/05/2021			Bond Future	13.0784	67.8148	13.0579	67.9200	(0.157)	0.0000	0.0000	0
2020/07/02	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	06/08/2020	728.12	Put	GOVI	319,640.0000	31.9640	324,070.0000	32.4070	1.386	0	0	0
2020/07/02	GOVI	06/08/2020			GOVI	696.1560	696.1560	695.7130	695.7130	(0.064)	0.0000	0.0000	1,023
2020/07/02	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	06/08/2020	728.14	Put	GOVI	319,840.0000	31.9840	324,270.0000	32.4270	1.385	0	0	0
2020/07/02	GOVI	06/08/2020	728.13	Put	GOVI	319,740.0000	31.9740	324,170.0000	32.4170	1.386	0	0	0
2020/07/02	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/02	GOVI	05/11/2020	737.84	Put	GOVI	342,270.0000	34.2270	346,780.0000	34.6780	1.318	0	0	0
2020/07/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	05/11/2020			GOVI	703.6130	703.6130	703.1620	703.1620	(0.064)	0.0000	0.0000	0
2020/07/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	05/11/2020	737.83	Put	GOVI	342,170.0000	34.2170	346,680.0000	34.6680	1.318	0	0	0
2020/07/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	05/11/2020	737.85	Put	GOVI	342,370.0000	34.2370	346,880.0000	34.6880	1.317	0	0	0
2020/07/02	GOVI	04/02/2021	750.96	Put	GOVI	391,530.0000	39.1530	396,120.0000	39.6120	1.172	0	0	0
2020/07/02	GOVI	04/02/2021			GOVI	711.8070	711.8070	711.3480	711.3480	(0.064)	0.0000	0.0000	0
2020/07/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	04/02/2021	750.95	Put	GOVI	391,430.0000	39.1430	396,020.0000	39.6020	1.173	0	0	0
2020/07/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	04/02/2021	750.94	Put	GOVI	391,330.0000	39.1330	395,920.0000	39.5920	1.173	0	0	0
2020/07/02	GOVI	06/05/2021	678.67	Call	GOVI	415,990.0000	41.5990	411,330.0000	41.1330	(1.120)	0	0	0
2020/07/02	GOVI	06/05/2021			GOVI	720.2690	720.2690	719.8030	719.8030	(0.065)	0.0000	0.0000	0
2020/07/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	06/05/2021	678.68	Call	GOVI	415,890.0000	41.5890	411,230.0000	41.1230	(1.120)	0	0	0
2020/07/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	GOVI	06/05/2021	678.69	Call	GOVI	415,790.0000	41.5790	411,130.0000	41.1130	(1.121)	0	0	0
2020/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/02	IGOV	06/08/2020			Index Future	252.7210	252.7210	252.3140	252.3140	(0.161)	0.0000	0.0000	1,207
2020/07/02	IGOV	05/11/2020			Index Future	255.4900	255.4900	255.0780	255.0780	(0.161)	0.0000	0.0000	47
2020/07/02	IGOV	04/02/2021			Index Future	258.5270	258.5270	258.1090	258.1090	(0.162)	0.0000	0.0000	0
2020/07/02	IGOV	06/05/2021			Index Future	261.6620	261.6620	261.2380	261.2380	(0.162)	0.0000	0.0000	0
2020/07/02	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/02	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0200	94.0200	0.000	0.0000	0.0000	0
2020/07/02	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/07/02	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3800	90.3800	(0.011)	0.0000	0.0000	0
2020/07/02	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3400	89.3400	0.000	0.0000	0.0000	0
2020/07/02	IS05	21/12/2021			Interest Rate Swap	90.6200	90.6200	90.6200	90.6200	0.000	0.0000	0.0000	51
2020/07/02	IS05	15/03/2022			Interest Rate Swap	90.0600	90.0600	90.0500	90.0500	(0.011)	0.0000	0.0000	0
2020/07/02	IS05	21/06/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2020/07/02	IS05	20/09/2022			Interest Rate Swap	93.2600	93.2600	93.2500	93.2500	(0.011)	0.0000	0.0000	0
2020/07/02	IS05	20/12/2022			Interest Rate Swap	93.7800	93.7800	93.7500	93.7500	(0.032)	0.0000	0.0000	0
2020/07/02	IS05	22/03/2023			Interest Rate Swap	86.2200	86.2200	86.1800	86.1800	(0.046)	0.0000	0.0000	0
2020/07/02	IS05	20/06/2023			Interest Rate Swap	91.8100	91.8100	91.7600	91.7600	(0.054)	0.0000	0.0000	0
2020/07/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/02	IS10	17/12/2025			Interest Rate Swap	80.6500	80.6500	80.4000	80.4000	(0.310)	0.0000	0.0000	0
2020/07/02	IS10	16/03/2026			Interest Rate Swap	77.2800	77.2800	77.0400	77.0400	(0.311)	0.0000	0.0000	0
2020/07/02	IS10	15/06/2026			Interest Rate Swap	75.8000	75.8000	75.5400	75.5400	(0.343)	0.0000	0.0000	0
2020/07/02	IS10	21/09/2026			Interest Rate Swap	77.9400	77.9400	77.6600	77.6600	(0.359)	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
2020/07/02	IS10	21/12/2026			Interest Rate Swap	82.0900	82.0900	81.7700	81.7700	(0.390)	0.0000	0.0000	0
2020/07/02	IS10	15/03/2027			Interest Rate Swap	80.7300	80.7300	80.3800	80.3800	(0.434)	0.0000	0.0000	0
2020/07/02	IS10	21/06/2027			Interest Rate Swap	82.9100	82.9100	82.5300	82.5300	(0.458)	0.0000	0.0000	0
2020/07/02	IS10	20/09/2027			Interest Rate Swap	88.7700	88.7700	88.3900	88.3900	(0.428)	0.0000	0.0000	0
2020/07/02	IS10	20/12/2027			Interest Rate Swap	89.2200	89.2200	88.8500	88.8500	(0.415)	0.0000	0.0000	0
2020/07/02	IS10	22/03/2028			Interest Rate Swap	82.3000	82.3000	81.9400	81.9400	(0.437)	0.0000	0.0000	0
2020/07/02	IS10	20/06/2028			Interest Rate Swap	90.1500	90.1500	89.8100	89.8100	(0.377)	0.0000	0.0000	0
2020/07/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/02	JBAF	15/07/2020			Jibar Tradeable Future	3.8900	96.1100	3.8700	96.1300	(0.514)	0.0000	0.0000	0
2020/07/02	JBAF	19/08/2020			Jibar Tradeable Future	3.6200	96.3800	3.6200	96.3800	0.000	0.0000	0.0000	0
2020/07/02	JBAF	16/09/2020			Jibar Tradeable Future	3.6000	96.4000	3.5900	96.4100	(0.278)	0.0000	0.0000	0
2020/07/02	JBAF	21/10/2020			Jibar Tradeable Future	3.4400	96.5600	3.4400	96.5600	0.000	0.0000	0.0000	0
2020/07/02	JBAF	18/11/2020			Jibar Tradeable Future	3.4200	96.5800	3.4200	96.5800	0.000	0.0000	0.0000	0
2020/07/02	JBAF	15/12/2020			Jibar Tradeable Future	3.4000	96.6000	3.4000	96.6000	0.000	0.0000	0.0000	35
2020/07/02	JBAF	17/03/2021			Jibar Tradeable Future	3.4300	96.5700	3.4200	96.5800	(0.292)	0.0000	0.0000	0
2020/07/02	JBAF	15/06/2021			Jibar Tradeable Future	3.5700	96.4300	3.5900	96.4100	0.560	0.0000	0.0000	0
2020/07/02	JBAF	15/09/2021			Jibar Tradeable Future	3.5850	96.4150	3.5950	96.4050	0.279	0.0000	0.0000	0
2020/07/02	JBAF	15/12/2021			Jibar Tradeable Future	3.9250	96.0750	3.9350	96.0650	0.255	0.0000	0.0000	0
2020/07/02	JBAF	16/03/2022			Jibar Tradeable Future	3.9350	96.0650	3.9350	96.0650	0.000	0.0000	0.0000	0
2020/07/02	JBAF	15/06/2022			Jibar Tradeable Future	4.4950	95.5050	4.4650	95.5350	(0.667)	0.0000	0.0000	0
2020/07/02	R023	06/08/2020	7.26	Call	Bond Future	5,550.9200	5.5509	5,527.5400	5.5275	(0.421)	0	0	0
2020/07/02	R023	06/08/2020			Bond Future	4.9349	110.1443	4.9444	110.1209	0.192	0.0000	0.0000	32,369
2020/07/02	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R023	06/08/2020	7.27	Call	Bond Future	5,574.0000	5.5740	5,550.6200	5.5506	(0.419)	0	0	0
2020/07/02	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R023	06/08/2020	7.28	Call	Bond Future	5,597.0700	5.5971	5,573.6900	5.5737	(0.418)	0	0	0
2020/07/02	R023	05/11/2020	7.46	Put	Bond Future	3.5300	0.0035	3.5300	0.0035	0.000	0	0	0
2020/07/02	R023	05/11/2020	7.47	Put	Bond Future	3.4200	0.0034	3.4200	0.0034	0.000	0	0	0
2020/07/02	R023	05/11/2020			Bond Future	5.0083	107.4050	5.0191	107.3808	0.216	0.0000	0.0000	0
2020/07/02	R023	05/11/2020	7.46	Call	Bond Future	5,301.7800	5.3018	5,277.6300	5.2776	(0.456)	0	0	0
2020/07/02	R023	05/11/2020	7.47	Call	Bond Future	5,322.5900	5.3226	5,298.4400	5.2984	(0.454)	0	0	0
2020/07/02	R023	05/11/2020	7.45	Call	Bond Future	5,280.9900	5.2810	5,256.8400	5.2568	(0.457)	0	0	0
2020/07/02	R023	05/11/2020	7.45	Put	Bond Future	3.6500	0.0037	3.6500	0.0037	0.000	0	0	0
2020/07/02	R023	04/02/2021	6.34	Call	Bond Future	2,736.8400	2.7368	2,714.4500	2.7144	(0.818)	0	0	0
2020/07/02	R023	04/02/2021	6.32	Put	Bond Future	223.1400	0.2231	225.7400	0.2257	1.165	0	0	0
2020/07/02	R023	04/02/2021			Bond Future	5.0545	108.6568	5.0670	108.6319	0.248	0.0000	0.0000	0
2020/07/02	R023	04/02/2021	6.34	Put	Bond Future	216.7200	0.2167	219.2600	0.2193	1.172	0	0	0
2020/07/02	R023	04/02/2021	6.32	Call	Bond Future	2,704.6500	2.7046	2,682.3200	2.6823	(0.826)	0	0	0
2020/07/02	R023	04/02/2021	6.33	Put	Bond Future	219.9100	0.2199	222.4800	0.2225	1.169	0	0	0
2020/07/02	R023	04/02/2021	6.33	Call	Bond Future	2,720.7300	2.7207	2,698.3700	2.6984	(0.822)	0	0	0
2020/07/02	R023	06/05/2021	7.58	Call	Bond Future	4,303.9700	4.3040	4,279.2200	4.2792	(0.575)	0	0	0
2020/07/02	R023	06/05/2021			Bond Future	5.0881	106.0391	5.1026	106.0136	0.285	0.0000	0.0000	0
2020/07/02	R023	06/05/2021	7.56	Call	Bond Future	4,272.2500	4.2723	4,247.5200	4.2475	(0.579)	0	0	0

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2020/07/02	R023	06/05/2021	7.56	Put	Bond Future	47.3200	0.0473	48.0700	0.0481	1.585	0	0	0
2020/07/02	R023	06/05/2021	7.58	Put	Bond Future	45.7800	0.0458	46.5100	0.0465	1.595	0	0	0
2020/07/02	R023	06/05/2021	7.57	Call	Bond Future	4,288.1000	4.2881	4,263.3700	4.2634	(0.577)	0	0	0
2020/07/02	R023	06/05/2021	7.57	Put	Bond Future	46.5400	0.0465	47.2900	0.0473	1.612	0	0	0
2020/07/02	R035	06/08/2020	9.92	Put	Bond Future	6,953.0600	6.9531	6,926.6700	6.9267	(0.380)	0	0	0
2020/07/02	R035	06/08/2020	10.45	Put	Bond Future	3,982.0200	3.9820	3,945.5400	3.9455	(0.916)	0	0	500
2020/07/02	R035	06/08/2020	9.67	Call	Bond Future	104.3000	0.1043	97.9500	0.0980	(6.088)	0	0	500
2020/07/02	R035	06/08/2020	9.00	Put	Bond Future	13,683.6600	13.6837	13,667.0200	13.6670	(0.122)	0	0	0
2020/07/02	R035	06/08/2020			Bond Future	10.9100	89.2940	10.9076	89.3097	(0.022)	0.0000	0.0000	99,677
2020/07/02	R035	06/08/2020	9.92	Call	Bond Future	234.6600	0.2347	223.9900	0.2240	(4.547)	0	0	0
2020/07/02	R035	06/08/2020	9.09	Put	Bond Future	12,974.0700	12.9741	12,957.1000	12.9571	(0.131)	0	0	0
2020/07/02	R035	06/08/2020	9.09	Call	Bond Future	11.9000	0.0119	10.6500	0.0106	(10.504)	0	0	500
2020/07/02	R035	06/08/2020	9.67	Put	Bond Future	8,641.4700	8.6415	8,619.4000	8.6194	(0.255)	0	0	0
2020/07/02	R035	06/08/2020	9.00	Call	Bond Future	8.0600	0.0081	7.1400	0.0071	(11.414)	0	0	24,761
2020/07/02	R035	06/08/2020	9.93	Call	Bond Future	241.9900	0.2420	231.1300	0.2311	(4.488)	0	0	0
2020/07/02	R035	06/08/2020	9.91	Put	Bond Future	7,017.6600	7.0177	6,991.4700	6.9915	(0.373)	0	0	0
2020/07/02	R035	06/08/2020	10.45	Call	Bond Future	953.2200	0.9532	932.4600	0.9325	(2.178)	0	0	0
2020/07/02	R035	06/08/2020	9.93	Put	Bond Future	6,888.7000	6.8887	6,862.1200	6.8621	(0.386)	0	0	0
2020/07/02	R035	06/08/2020	9.91	Call	Bond Future	227.5000	0.2275	217.0300	0.2170	(4.602)	0	0	0
2020/07/02	R035	06/08/2020	8.75	Put	Bond Future	15,699.1900	15.6992	15,683.1200	15.6831	(0.102)	0	0	0
2020/07/02	R035	06/08/2020	8.75	Call	Bond Future	2.5200	0.0025	2.1700	0.0022	(13.889)	0	0	3,000
2020/07/02	R035	05/11/2020	10.34	Put	Bond Future	7,393.4400	7.3934	7,367.9300	7.3679	(0.345)	0	0	0
2020/07/02	R035	05/11/2020			Bond Future	11.1281	85.7666	11.1256	85.7820	(0.022)	0.0000	0.0000	0
2020/07/02	R035	05/11/2020	10.33	Call	Bond Future	2,241.5100	2.2415	2,231.4100	2.2314	(0.451)	0	0	0
2020/07/02	R035	05/11/2020	10.33	Put	Bond Future	7,438.6800	7.4387	7,413.1900	7.4132	(0.343)	0	0	0
2020/07/02	R035	05/11/2020	10.34	Call	Bond Future	2,264.2700	2.2643	2,254.1500	2.2541	(0.447)	0	0	0
2020/07/02	R035	05/11/2020	10.32	Call	Bond Future	2,218.6900	2.2187	2,208.6100	2.2086	(0.454)	0	0	0
2020/07/02	R035	05/11/2020	10.32	Put	Bond Future	7,483.9400	7.4839	7,458.4700	7.4585	(0.340)	0	0	0
2020/07/02	R035	04/02/2021	11.14	Put	Bond Future	6,138.7500	6.1388	6,118.6000	6.1186	(0.328)	0	0	650
2020/07/02	R035	04/02/2021	10.04	Put	Bond Future	10,727.5900	10.7276	10,706.5800	10.7066	(0.196)	0	0	0
2020/07/02	R035	04/02/2021	10.14	Put	Bond Future	10,207.2300	10.2072	10,186.2200	10.1862	(0.206)	0	0	650
2020/07/02	R035	04/02/2021	10.05	Call	Bond Future	2,224.0200	2.2240	2,218.1800	2.2182	(0.263)	0	0	0
2020/07/02	R035	04/02/2021			Bond Future	11.3516	86.7665	11.3491	86.7817	(0.022)	0.0000	0.0000	0
2020/07/02	R035	04/02/2021	10.06	Call	Bond Future	2,241.0400	2.2410	2,235.2000	2.2352	(0.261)	0	0	0
2020/07/02	R035	04/02/2021	10.06	Put	Bond Future	10,622.2000	10.6222	10,601.1900	10.6012	(0.198)	0	0	0
2020/07/02	R035	04/02/2021	10.14	Call	Bond Future	2,380.3700	2.3804	2,374.5300	2.3745	(0.245)	0	0	0
2020/07/02	R035	04/02/2021	11.14	Call	Bond Future	4,845.2900	4.8453	4,840.3100	4.8403	(0.103)	0	0	0
2020/07/02	R035	04/02/2021	10.04	Call	Bond Future	2,207.0900	2.2071	2,201.2500	2.2013	(0.265)	0	0	0
2020/07/02	R035	04/02/2021	10.05	Put	Bond Future	10,674.8100	10.6748	10,653.8000	10.6538	(0.197)	0	0	0
2020/07/02	R035	06/05/2021	10.24	Put	Bond Future	10,850.1800	10.8502	10,831.9600	10.8320	(0.168)	0	0	0
2020/07/02	R035	06/05/2021	12.35	Put	Bond Future	3,860.3000	3.8603	3,846.1000	3.8461	(0.368)	0	0	0
2020/07/02	R035	06/05/2021	12.37	Call	Bond Future	8,304.7900	8.3048	8,305.8000	8.3058	0.012	0	0	0
2020/07/02	R035	06/05/2021			Bond Future	11.5740	83.3210	11.5714	83.3362	(0.022)	0.0000	0.0000	0
2020/07/02	R035	06/05/2021	12.35	Call	Bond Future	8,233.3600	8.2334	8,234.3100	8.2343	0.012	0	0	0
2020/07/02	R035	06/05/2021	12.37	Put	Bond Future	3,823.6800	3.8237	3,809.5400	3.8095	(0.370)	0	0	0
2020/07/02	R035	06/05/2021	10.24	Call	Bond Future	2,432.8400	2.4328	2,429.7700	2.4298	(0.126)	0	0	793
2020/07/02	R035	06/05/2021	12.36	Put	Bond Future	3,842.0900	3.8421	3,827.9200	3.8279	(0.369)	0	0	0

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2020/07/02	R035	06/05/2021	12.02	Call	Bond Future	7,085.2100	7.0852	7,085.2900	7.0853	0.001	0	0	0
2020/07/02	R035	06/05/2021	12.02	Put	Bond Future	4,528.1300	4.5281	4,513.0600	4.5131	(0.333)	0	0	793
2020/07/02	R035	06/05/2021	11.32	Call	Bond Future	4,937.6100	4.9376	4,935.9600	4.9360	(0.033)	0	0	0
2020/07/02	R035	06/05/2021	11.32	Put	Bond Future	6,448.8300	6.4488	6,432.0300	6.4320	(0.261)	0	0	793
2020/07/02	R035	06/05/2021	12.36	Call	Bond Future	8,269.2000	8.2692	8,270.1800	8.2702	0.012	0	0	0
2020/07/02	R186	06/08/2020	8.38	Put	Bond Future	259.3500	0.2593	243.0800	0.2431	(6.273)	0	0	0
2020/07/02	R186	06/08/2020	7.45	Call	Bond Future	744.1200	0.7441	740.7200	0.7407	(0.457)	0	0	2,500
2020/07/02	R186	06/08/2020	9.00	Call	Bond Future	6,794.5400	6.7945	6,828.9700	6.8290	0.507	0	0	900
2020/07/02	R186	06/08/2020	8.00	Call	Bond Future	2,298.9600	2.2990	2,309.2500	2.3093	0.448	0	0	900
2020/07/02	R186	06/08/2020	8.25	Call	Bond Future	3,302.0100	3.3020	3,320.3700	3.3204	0.556	0	0	0
2020/07/02	R186	06/08/2020			Bond Future	7.6950	115.3693	7.6879	115.4077	(0.093)	0.0000	0.0000	69,164
2020/07/02	R186	06/08/2020	8.37	Call	Bond Future	3,827.0200	3.8270	3,848.9100	3.8489	0.572	0	0	0
2020/07/02	R186	06/08/2020	8.37	Put	Bond Future	266.3600	0.2664	249.8100	0.2498	(6.213)	0	0	0
2020/07/02	R186	06/08/2020	9.00	Put	Bond Future	37.3800	0.0374	33.3700	0.0334	(10.728)	0	0	0
2020/07/02	R186	06/08/2020	8.38	Call	Bond Future	3,871.6900	3.8717	3,893.8600	3.8939	0.573	0	0	0
2020/07/02	R186	06/08/2020	7.45	Put	Bond Future	2,072.5900	2.0726	2,030.7500	2.0307	(2.019)	0	0	2,500
2020/07/02	R186	06/08/2020	8.00	Put	Bond Future	672.3000	0.6723	644.1500	0.6442	(4.187)	0	0	15,177
2020/07/02	R186	06/08/2020	8.25	Put	Bond Future	363.9200	0.3639	343.8400	0.3438	(5.518)	0	0	0
2020/07/02	R186	06/08/2020	8.36	Call	Bond Future	3,782.4100	3.7824	3,804.0200	3.8040	0.571	0	0	0
2020/07/02	R186	06/08/2020	8.36	Put	Bond Future	273.4600	0.2735	256.6300	0.2566	(6.154)	0	0	0
2020/07/02	R186	05/11/2020	8.00	Put	Bond Future	2,473.9300	2.4739	2,445.7600	2.4458	(1.139)	0	0	0
2020/07/02	R186	05/11/2020	8.65	Call	Bond Future	5,204.4600	5.2045	5,222.3800	5.2224	0.344	0	0	0
2020/07/02	R186	05/11/2020	8.64	Put	Bond Future	1,320.9600	1.3210	1,300.4900	1.3005	(1.550)	0	0	0
2020/07/02	R186	05/11/2020			Bond Future	7.8764	116.5922	7.8690	116.6305	(0.094)	0.0000	0.0000	0
2020/07/02	R186	05/11/2020	7.00	Put	Bond Future	5,676.8300	5.6768	5,639.8500	5.6399	(0.651)	0	0	0
2020/07/02	R186	05/11/2020	7.00	Call	Bond Future	1,046.1600	1.0462	1,047.4500	1.0475	0.123	0	0	1,200
2020/07/02	R186	05/11/2020	8.66	Call	Bond Future	5,240.4700	5.2405	5,258.5000	5.2585	0.344	0	0	0
2020/07/02	R186	05/11/2020	8.66	Put	Bond Future	1,294.6100	1.2946	1,274.3700	1.2744	(1.563)	0	0	0
2020/07/02	R186	05/11/2020	8.00	Call	Bond Future	3,108.2600	3.1083	3,118.3600	3.1184	0.325	0	0	1,200
2020/07/02	R186	05/11/2020	7.84	Put	Bond Future	2,870.2700	2.8703	2,840.2800	2.8403	(1.045)	0	0	0
2020/07/02	R186	05/11/2020	9.26	Put	Bond Future	664.2700	0.6643	650.8300	0.6508	(2.023)	0	0	3,500
2020/07/02	R186	05/11/2020	8.65	Put	Bond Future	1,307.8400	1.3078	1,287.4900	1.2875	(1.556)	0	0	0
2020/07/02	R186	05/11/2020	8.64	Call	Bond Future	5,168.3100	5.1683	5,186.1100	5.1861	0.344	0	0	0
2020/07/02	R186	05/11/2020	7.84	Call	Bond Future	2,682.6000	2.6826	2,690.8800	2.6909	0.309	0	0	3,500
2020/07/02	R186	05/11/2020	8.34	Put	Bond Future	1,779.7400	1.7797	1,755.6800	1.7557	(1.352)	0	0	0
2020/07/02	R186	05/11/2020	8.34	Call	Bond Future	4,135.7600	4.1358	4,149.9700	4.1500	0.344	0	0	3,500
2020/07/02	R186	05/11/2020	9.26	Call	Bond Future	7,513.2900	7.5133	7,538.1200	7.5381	0.330	0	0	0
2020/07/02	R186	04/02/2021	8.15	Call	Bond Future	3,614.0800	3.6141	3,626.8900	3.6269	0.354	0	0	0
2020/07/02	R186	04/02/2021			Bond Future	8.0555	112.6681	8.0477	112.7063	(0.096)	0.0000	0.0000	0
2020/07/02	R186	04/02/2021	8.15	Put	Bond Future	3,150.0900	3.1501	3,124.6800	3.1247	(0.807)	0	0	0
2020/07/02	R186	04/02/2021	8.16	Call	Bond Future	3,640.3200	3.6403	3,653.2200	3.6532	0.354	0	0	0
2020/07/02	R186	04/02/2021	8.17	Put	Bond Future	3,104.4600	3.1045	3,079.2300	3.0792	(0.813)	0	0	0
2020/07/02	R186	04/02/2021	8.16	Put	Bond Future	3,127.3800	3.1274	3,102.0600	3.1021	(0.810)	0	0	0
2020/07/02	R186	04/02/2021	8.17	Call	Bond Future	3,666.3300	3.6663	3,679.3200	3.6793	0.354	0	0	0
2020/07/02	R186	06/05/2021	10.76	Put	Bond Future	458.0300	0.4580	451.5700	0.4516	(1.410)	0	0	0
2020/07/02	R186	06/05/2021	10.77	Call	Bond Future	11,535.2800	11.5353	11,567.2800	11.5673	0.277	0	0	0
2020/07/02	R186	06/05/2021			Bond Future	8.2473	114.0095	8.2391	114.0480	(0.099)	0.0000	0.0000	0

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2020/07/02	R186	06/05/2021	10.78	Call	Bond Future	11,571.6400	11.5716	11,603.7000	11.6037	0.277	0	0	0
2020/07/02	R186	06/05/2021	10.78	Put	Bond Future	448.6600	0.4487	442.3000	0.4423	(1.418)	0	0	0
2020/07/02	R186	06/05/2021	10.76	Call	Bond Future	11,498.9300	11.4989	11,530.8900	11.5309	0.278	0	0	0
2020/07/02	R186	06/05/2021	10.77	Put	Bond Future	453.3300	0.4533	446.9100	0.4469	(1.416)	0	0	0
2020/07/02	R197	06/08/2020			Bond Future	307.4762	307.4762	307.0304	307.0304	(0.145)	0.0000	0.0000	2,591
2020/07/02	R197	05/11/2020			Bond Future	310.8107	310.8107	310.3586	310.3586	(0.145)	0.0000	0.0000	0
2020/07/02	R197	04/02/2021			Bond Future	306.6620	306.6620	306.2032	306.2032	(0.150)	0.0000	0.0000	0
2020/07/02	R197	06/05/2021			Bond Future	310.3828	310.3828	309.9178	309.9178	(0.150)	0.0000	0.0000	0
2020/07/02	R202	06/08/2020			Bond Future	209.7506	209.7506	209.7187	209.7187	(0.015)	0.0000	0.0000	8,040
2020/07/02	R202	05/11/2020			Bond Future	212.0254	212.0254	211.9919	211.9919	(0.016)	0.0000	0.0000	0
2020/07/02	R202	04/02/2021			Bond Future	210.3799	210.3799	210.3451	210.3451	(0.017)	0.0000	0.0000	0
2020/07/02	R202	06/05/2021			Bond Future	212.9320	212.9320	212.8963	212.8963	(0.017)	0.0000	0.0000	0
2020/07/02	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R208	06/08/2020			Bond Future	3.4441	104.5210	3.4464	104.5196	0.067	0.0000	0.0000	23,391
2020/07/02	R208	06/08/2020	5.56	Call	Bond Future	1,327.5700	1.3276	1,326.1100	1.3261	(0.110)	0	0	0
2020/07/02	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R208	06/08/2020	5.57	Call	Bond Future	1,333.7700	1.3338	1,332.3100	1.3323	(0.109)	0	0	0
2020/07/02	R208	06/08/2020	5.55	Call	Bond Future	1,321.3700	1.3214	1,319.9100	1.3199	(0.110)	0	0	0
2020/07/02	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R208	05/11/2020	4.78	Call	Bond Future	737.1800	0.7372	735.2100	0.7352	(0.267)	0	0	0
2020/07/02	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R208	05/11/2020			Bond Future	2.8790	102.2380	2.8840	102.2360	0.174	0.0000	0.0000	0
2020/07/02	R208	05/11/2020	4.79	Call	Bond Future	741.0300	0.7410	739.0600	0.7391	(0.266)	0	0	0
2020/07/02	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R208	05/11/2020	4.77	Call	Bond Future	733.3300	0.7333	731.3600	0.7314	(0.269)	0	0	0
2020/07/02	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R209	06/08/2020	5.55	Put	Bond Future	41,311.1600	41.3112	41,383.2000	41.3832	0.174	0	0	0
2020/07/02	R209	06/08/2020			Bond Future	10.8102	68.2220	10.8233	68.1499	0.121	0.0000	0.0000	59,976
2020/07/02	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R209	06/08/2020	5.57	Put	Bond Future	41,094.3500	41.0944	41,166.3900	41.1664	0.175	0	0	0
2020/07/02	R209	06/08/2020	5.56	Put	Bond Future	41,202.6800	41.2027	41,274.7200	41.2747	0.175	0	0	0
2020/07/02	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/02	R209	05/11/2020	10.02	Call	Bond Future	1,785.6000	1.7856	1,749.5900	1.7496	(2.017)	0	0	0
2020/07/02	R209	05/11/2020			Bond Future	11.0027	65.8053	11.0163	65.7322	0.124	0.0000	0.0000	0
2020/07/02	R209	05/11/2020	10.00	Call	Bond Future	1,752.0200	1.7520	1,716.4000	1.7164	(2.033)	0	0	0
2020/07/02	R209	05/11/2020	10.00	Put	Bond Future	7,492.2700	7.4923	7,529.7400	7.5297	0.500	0	0	0
2020/07/02	R209	05/11/2020	10.02	Put	Bond Future	7,404.3400	7.4043	7,441.4200	7.4414	0.501	0	0	0
2020/07/02	R209	05/11/2020	10.01	Call	Bond Future	1,768.7600	1.7688	1,732.9400	1.7329	(2.025)	0	0	0
2020/07/02	R209	05/11/2020	10.01	Put	Bond Future	7,448.2200	7.4482	7,485.4900	7.4855	0.500	0	0	0
2020/07/02	R209	04/02/2021	10.12	Put	Bond Future	8,510.3800	8.5104	8,549.0700	8.5491	0.455	0	0	0
2020/07/02	R209	04/02/2021			Bond Future	11.1945	66.5728	11.2087	66.4986	0.126	0.0000	0.0000	0
2020/07/02	R209	04/02/2021	10.11	Call	Bond Future	2,474.4900	2.4745	2,439.1000	2.4391	(1.430)	0	0	0
2020/07/02	R209	04/02/2021	10.11	Put	Bond Future	8,551.9700	8.5520	8,590.8200	8.5908	0.454	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/02	R209	04/02/2021	10.12	Call	Bond Future	2,492.6500	2.4926	2,457.1000	2.4571	(1.426)	0	0	0
2020/07/02	R209	04/02/2021	10.10	Call	Bond Future	2,456.4100	2.4564	2,421.1700	2.4212	(1.435)	0	0	0
2020/07/02	R209	04/02/2021	10.10	Put	Bond Future	8,593.7100	8.5937	8,632.7100	8.6327	0.454	0	0	0
2020/07/02	R209	06/05/2021	12.23	Put	Bond Future	3,389.6100	3.3896	3,407.1600	3.4072	0.518	0	0	0
2020/07/02	R209	06/05/2021	12.22	Call	Bond Future	7,443.4600	7.4435	7,385.7900	7.3858	(0.775)	0	0	0
2020/07/02	R209	06/05/2021			Bond Future	11.3915	64.2239	11.4062	64.1485	0.129	0.0000	0.0000	0
2020/07/02	R209	06/05/2021	12.23	Call	Bond Future	7,474.3700	7.4744	7,416.6100	7.4166	(0.773)	0	0	0
2020/07/02	R209	06/05/2021	12.22	Put	Bond Future	3,405.1000	3.4051	3,422.7400	3.4227	0.518	0	0	0
2020/07/02	R209	06/05/2021	12.24	Call	Bond Future	7,505.3200	7.5053	7,447.4600	7.4475	(0.771)	0	0	0
2020/07/02	R209	06/05/2021	12.24	Put	Bond Future	3,374.2000	3.3742	3,391.6500	3.3917	0.517	0	0	0
2020/07/02	R210	06/08/2020			Bond Future	183.5410	183.5410	183.5111	183.5111	(0.016)	0.0000	0.0000	1,957
2020/07/02	R210	05/11/2020			Bond Future	182.8564	182.8564	182.8254	182.8254	(0.017)	0.0000	0.0000	0
2020/07/02	R210	04/02/2021			Bond Future	185.0310	185.0310	184.9988	184.9988	(0.017)	0.0000	0.0000	0
2020/07/02	R210	06/05/2021			Bond Future	184.5656	184.5656	184.5326	184.5326	(0.018)	0.0000	0.0000	0
2020/07/02	R212	06/08/2020			Bond Future	165.8256	165.8256	165.7902	165.7902	(0.021)	0.0000	0.0000	7,044
2020/07/02	R212	05/11/2020			Bond Future	167.6242	167.6242	167.5876	167.5876	(0.022)	0.0000	0.0000	0
2020/07/02	R212	04/02/2021			Bond Future	167.3229	167.3229	167.2851	167.2851	(0.023)	0.0000	0.0000	0
2020/07/02	R212	06/05/2021			Bond Future	169.3527	169.3527	169.3142	169.3142	(0.023)	0.0000	0.0000	0
2020/07/02	R213	06/08/2020	9.31	Call	Bond Future	732.1900	0.7322	675.4100	0.6754	(7.755)	0	0	0
2020/07/02	R213	06/08/2020			Bond Future	9.7402	85.3135	9.7634	85.1810	0.238	0.0000	0.0000	17,191
2020/07/02	R213	06/08/2020	9.29	Call	Bond Future	698.2000	0.6982	643.0500	0.6431	(7.899)	0	0	0
2020/07/02	R213	06/08/2020	9.29	Put	Bond Future	3,323.7100	3.3237	3,401.0500	3.4011	2.327	0	0	0
2020/07/02	R213	06/08/2020	9.31	Put	Bond Future	3,238.7400	3.2387	3,314.4500	3.3144	2.338	0	0	0
2020/07/02	R213	06/08/2020	9.30	Call	Bond Future	715.0100	0.7150	659.0500	0.6591	(7.826)	0	0	0
2020/07/02	R213	06/08/2020	9.30	Put	Bond Future	3,281.0100	3.2810	3,357.5400	3.3575	2.333	0	0	0
2020/07/02	R213	05/11/2020	9.60	Put	Bond Future	4,669.8500	4.6699	4,731.4800	4.7315	1.320	0	0	0
2020/07/02	R213	05/11/2020	9.59	Call	Bond Future	2,758.3700	2.7584	2,686.0200	2.6860	(2.623)	0	0	0
2020/07/02	R213	05/11/2020			Bond Future	9.9349	82.6891	9.9592	82.5547	0.244	0.0000	0.0000	0
2020/07/02	R213	05/11/2020	9.60	Call	Bond Future	2,782.5600	2.7826	2,709.8500	2.7099	(2.613)	0	0	0
2020/07/02	R213	05/11/2020	9.59	Put	Bond Future	4,702.8900	4.7029	4,764.8800	4.7649	1.318	0	0	0
2020/07/02	R213	05/11/2020	9.61	Call	Bond Future	2,806.8700	2.8069	2,733.8100	2.7338	(2.603)	0	0	0
2020/07/02	R213	05/11/2020	9.61	Put	Bond Future	4,636.9800	4.6370	4,698.2600	4.6983	1.322	0	0	0
2020/07/02	R213	04/02/2021	9.40	Call	Bond Future	2,779.1900	2.7792	2,717.3600	2.7174	(2.225)	0	0	0
2020/07/02	R213	04/02/2021	9.39	Put	Bond Future	6,896.3300	6.8963	6,971.1100	6.9711	1.084	0	0	0
2020/07/02	R213	04/02/2021			Bond Future	10.1329	83.6529	10.1582	83.5166	0.250	0.0000	0.0000	0
2020/07/02	R213	04/02/2021	9.41	Call	Bond Future	2,800.2400	2.8002	2,738.1300	2.7381	(2.218)	0	0	0
2020/07/02	R213	04/02/2021	9.41	Put	Bond Future	6,823.3500	6.8234	6,897.5500	6.8975	1.087	0	0	0
2020/07/02	R213	04/02/2021	9.40	Put	Bond Future	6,859.7700	6.8598	6,934.2500	6.9342	1.086	0	0	0
2020/07/02	R213	04/02/2021	9.39	Call	Bond Future	2,758.2200	2.7582	2,696.6900	2.6967	(2.231)	0	0	0
2020/07/02	R213	06/05/2021	11.91	Put	Bond Future	1,827.4200	1.8274	1,853.5900	1.8536	1.432	0	0	0
2020/07/02	R213	06/05/2021			Bond Future	10.3308	81.1163	10.3572	80.9782	0.255	0.0000	0.0000	0
2020/07/02	R213	06/05/2021	11.90	Call	Bond Future	9,530.3600	9.5304	9,418.6300	9.4186	(1.172)	0	0	0
2020/07/02	R213	06/05/2021	11.90	Put	Bond Future	1,840.3700	1.8404	1,866.7000	1.8667	1.431	0	0	0
2020/07/02	R213	06/05/2021	11.91	Call	Bond Future	9,563.1900	9.5632	9,451.3000	9.4513	(1.170)	0	0	0
2020/07/02	R213	06/05/2021	11.89	Call	Bond Future	9,497.5700	9.4976	9,385.9900	9.3860	(1.175)	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
2020/07/02	R213	06/05/2021	11.89	Put	Bond Future	1,853.4000	1.8534	1,879.8800	1.8799	1.429	0	0	0
2020/07/02	R214	06/08/2020	9.98	Put	Bond Future	6,861.7400	6.8617	6,762.9300	6.7629	(1.440)	0	0	0
2020/07/02	R214	06/08/2020	9.97	Call	Bond Future	165.2700	0.1653	163.6600	0.1637	(0.974)	0	0	0
2020/07/02	R214	06/08/2020			Bond Future	11.0834	66.0596	11.0661	66.1568	(0.157)	0.0000	0.0000	19,898
2020/07/02	R214	06/08/2020	9.98	Call	Bond Future	170.1000	0.1701	168.5100	0.1685	(0.935)	0	0	0
2020/07/02	R214	06/08/2020	9.97	Put	Bond Future	6,922.6300	6.9226	6,823.8000	6.8238	(1.428)	0	0	0
2020/07/02	R214	06/08/2020	9.99	Call	Bond Future	175.0400	0.1750	173.4700	0.1735	(0.897)	0	0	0
2020/07/02	R214	06/08/2020	9.99	Put	Bond Future	6,801.0600	6.8011	6,702.2700	6.7023	(1.453)	0	0	0
2020/07/02	R214	05/11/2020	10.26	Put	Bond Future	7,737.3200	7.7373	7,656.0600	7.6561	(1.050)	0	0	0
2020/07/02	R214	05/11/2020			Bond Future	11.2727	63.4831	11.2547	63.5810	(0.159)	0.0000	0.0000	0
2020/07/02	R214	05/11/2020	10.25	Call	Bond Future	1,788.8800	1.7889	1,805.4000	1.8054	0.923	0	0	0
2020/07/02	R214	05/11/2020	10.25	Put	Bond Future	7,783.0000	7.7830	7,701.5800	7.7016	(1.046)	0	0	0
2020/07/02	R214	05/11/2020	10.26	Call	Bond Future	1,806.1900	1.8062	1,822.8700	1.8229	0.923	0	0	0
2020/07/02	R214	05/11/2020	10.24	Call	Bond Future	1,772.8500	1.7728	1,789.2100	1.7892	0.923	0	0	0
2020/07/02	R214	05/11/2020	10.23	Put	Bond Future	7,830.0600	7.8301	7,748.4800	7.7485	(1.042)	0	0	0
2020/07/02	R214	04/02/2021	10.33	Call	Bond Future	2,490.0100	2.4900	2,513.3800	2.5134	0.939	0	0	0
2020/07/02	R214	04/02/2021			Bond Future	11.4654	64.2232	11.4468	64.3220	(0.162)	0.0000	0.0000	0
2020/07/02	R214	04/02/2021	10.31	Call	Bond Future	2,453.3000	2.4533	2,476.3700	2.4764	0.940	0	0	0
2020/07/02	R214	04/02/2021	10.31	Put	Bond Future	9,099.2000	9.0992	9,023.4900	9.0235	(0.832)	0	0	0
2020/07/02	R214	04/02/2021	10.33	Put	Bond Future	9,011.2900	9.0113	8,935.8800	8.9359	(0.837)	0	0	0
2020/07/02	R214	04/02/2021	10.32	Call	Bond Future	2,471.6200	2.4716	2,494.8300	2.4948	0.939	0	0	0
2020/07/02	R214	04/02/2021	10.32	Put	Bond Future	9,055.1700	9.0552	8,979.6000	8.9796	(0.835)	0	0	0
2020/07/02	R214	06/05/2021	12.26	Call	Bond Future	6,899.5800	6.8996	6,954.4700	6.9545	0.796	0	0	0
2020/07/02	R214	06/05/2021	12.25	Put	Bond Future	3,927.6100	3.9276	3,882.5500	3.8825	(1.147)	0	0	0
2020/07/02	R214	06/05/2021			Bond Future	11.6559	61.7078	11.6366	61.8076	(0.166)	0.0000	0.0000	0
2020/07/02	R214	06/05/2021	12.27	Call	Bond Future	6,929.5800	6.9296	6,984.6100	6.9846	0.794	0	0	0
2020/07/02	R214	06/05/2021	12.27	Put	Bond Future	3,892.6500	3.8926	3,847.8700	3.8479	(1.150)	0	0	0
2020/07/02	R214	06/05/2021	12.26	Put	Bond Future	3,910.0900	3.9101	3,865.1700	3.8652	(1.149)	0	0	0
2020/07/02	R214	06/05/2021	12.25	Call	Bond Future	6,869.5900	6.8696	6,924.3400	6.9243	0.797	0	0	0
2020/07/02	R248	06/08/2020	10.20	Call	Bond Future	147.1100	0.1471	132.5100	0.1325	(9.925)	0	0	0
2020/07/02	R248	06/08/2020	11.80	Call	Bond Future	4,069.0500	4.0690	3,978.3800	3.9784	(2.228)	0	0	470
2020/07/02	R248	06/08/2020	12.75	Call	Bond Future	8,610.4600	8.6105	8,516.5900	8.5166	(1.090)	0	0	814
2020/07/02	R248	06/08/2020	10.35	Call	Bond Future	239.2000	0.2392	218.3800	0.2184	(8.704)	0	0	640
2020/07/02	R248	06/08/2020	11.85	Put	Bond Future	1,203.7500	1.2038	1,199.3500	1.1994	(0.366)	0	0	0
2020/07/02	R248	06/08/2020	9.00	Put	Bond Future	19,446.6200	19.4466	19,533.6200	19.5336	0.447	0	0	0
2020/07/02	R248	06/08/2020			Bond Future	11.3741	81.9388	11.3870	81.8516	0.114	0.0000	0.0000	110,423
2020/07/02	R248	06/08/2020	10.18	Call	Bond Future	138.1100	0.1381	124.1800	0.1242	(10.086)	0	0	0
2020/07/02	R248	06/08/2020	10.18	Put	Bond Future	8,978.6700	8.9787	9,051.9300	9.0519	0.816	0	0	0
2020/07/02	R248	06/08/2020	10.35	Put	Bond Future	7,715.6800	7.7157	7,782.0500	7.7821	0.860	0	0	0
2020/07/02	R248	06/08/2020	11.85	Call	Bond Future	4,292.0600	4.2921	4,200.4700	4.2005	(2.134)	0	0	0
2020/07/02	R248	06/08/2020	11.15	Put	Bond Future	3,202.3800	3.2024	3,222.2600	3.2223	0.621	0	0	0
2020/07/02	R248	06/08/2020	11.15	Call	Bond Future	1,668.1500	1.6681	1,600.8400	1.6008	(4.035)	0	0	0
2020/07/02	R248	06/08/2020	10.85	Put	Bond Future	4,604.7200	4.6047	4,641.9400	4.6419	0.808	0	0	0
2020/07/02	R248	06/08/2020	10.85	Call	Bond Future	930.1900	0.9302	880.2200	0.8802	(5.372)	0	0	640
2020/07/02	R248	06/08/2020	9.25	Put	Bond Future	17,022.9800	17.0230	17,109.5600	17.1096	0.509	0	0	0
2020/07/02	R248	06/08/2020	9.25	Call	Bond Future	3.1500	0.0032	2.5400	0.0025	(19.365)	0	0	20,640

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
2020/07/02	R248	06/08/2020	10.20	Put	Bond Future	8,825.2300	8.8252	8,897.8200	8.8978	0.823	0	0	0
2020/07/02	R248	06/08/2020	11.80	Put	Bond Future	1,294.7300	1.2947	1,291.2500	1.2913	(0.269)	0	0	0
2020/07/02	R248	06/08/2020	12.75	Put	Bond Future	253.5800	0.2536	246.9000	0.2469	(2.634)	0	0	0
2020/07/02	R248	06/08/2020	9.00	Call	Bond Future	0.8300	0.0008	0.6400	0.0006	(22.892)	0	0	3,000
2020/07/02	R248	06/08/2020	10.19	Call	Bond Future	142.5500	0.1426	128.2900	0.1283	(10.004)	0	0	0
2020/07/02	R248	06/08/2020	10.19	Put	Bond Future	8,901.8300	8.9018	8,974.7600	8.9748	0.819	0	0	0
2020/07/02	R248	06/08/2020	12.25	Put	Bond Future	663.9600	0.6640	655.6900	0.6557	(1.246)	0	0	0
2020/07/02	R248	06/08/2020	12.25	Call	Bond Future	6,180.9200	6.1809	6,085.4600	6.0855	(1.544)	0	0	814
2020/07/02	R248	06/08/2020	11.10	Put	Bond Future	3,413.0900	3.4131	3,435.6200	3.4356	0.660	0	0	0
2020/07/02	R248	06/08/2020	11.10	Call	Bond Future	1,529.1200	1.5291	1,464.4600	1.4645	(4.229)	0	0	470
2020/07/02	R248	05/11/2020	10.02	Put	Bond Future	12,528.5200	12.5285	12,589.5200	12.5895	0.487	0	0	0
2020/07/02	R248	05/11/2020	10.03	Call	Bond Future	1,043.1500	1.0431	1,015.4200	1.0154	(2.658)	0	0	0
2020/07/02	R248	05/11/2020			Bond Future	11.5772	78.3965	11.5908	78.3079	0.117	0.0000	0.0000	0
2020/07/02	R248	05/11/2020	11.00	Put	Bond Future	6,922.8400	6.9228	6,958.9200	6.9589	0.521	0	0	0
2020/07/02	R248	05/11/2020	11.00	Call	Bond Future	2,986.4700	2.9865	2,934.0300	2.9340	(1.756)	0	0	800
2020/07/02	R248	05/11/2020	10.00	Put	Bond Future	12,671.1200	12.6711	12,732.5700	12.7326	0.485	0	0	0
2020/07/02	R248	05/11/2020	10.00	Call	Bond Future	1,006.2300	1.0062	979.1600	0.9792	(2.690)	0	0	800
2020/07/02	R248	05/11/2020	10.04	Call	Bond Future	1,055.6800	1.0557	1,027.7100	1.0277	(2.649)	0	0	0
2020/07/02	R248	05/11/2020	10.04	Put	Bond Future	12,386.8900	12.3869	12,447.4400	12.4474	0.489	0	0	0
2020/07/02	R248	05/11/2020	10.02	Call	Bond Future	1,030.7400	1.0307	1,003.2200	1.0032	(2.670)	0	0	0
2020/07/02	R248	05/11/2020	10.03	Put	Bond Future	12,457.5700	12.4576	12,518.3600	12.5184	0.488	0	0	0
2020/07/02	R248	04/02/2021	10.46	Call	Bond Future	2,340.2500	2.3403	2,303.1200	2.3031	(1.587)	0	0	0
2020/07/02	R248	04/02/2021	10.47	Put	Bond Future	11,564.3000	11.5643	11,616.9100	11.6169	0.455	0	0	0
2020/07/02	R248	04/02/2021			Bond Future	11.7855	79.3106	11.7997	79.2206	0.121	0.0000	0.0000	0
2020/07/02	R248	04/02/2021	10.46	Put	Bond Future	11,623.4800	11.6235	11,676.2800	11.6763	0.454	0	0	0
2020/07/02	R248	04/02/2021	10.47	Call	Bond Future	2,358.5900	2.3586	2,321.2700	2.3213	(1.582)	0	0	0
2020/07/02	R248	04/02/2021	10.48	Call	Bond Future	2,377.0100	2.3770	2,339.5100	2.3395	(1.578)	0	0	0
2020/07/02	R248	04/02/2021	10.48	Put	Bond Future	11,505.3300	11.5053	11,557.7600	11.5578	0.456	0	0	0
2020/07/02	R248	06/05/2021	12.36	Call	Bond Future	7,351.4500	7.3514	7,287.2600	7.2873	(0.873)	0	0	0
2020/07/02	R248	06/05/2021			Bond Future	11.9919	75.8395	12.0068	75.7483	0.124	0.0000	0.0000	0
2020/07/02	R248	06/05/2021	12.34	Call	Bond Future	7,283.4800	7.2835	7,219.5500	7.2196	(0.878)	0	0	0
2020/07/02	R248	06/05/2021	12.34	Put	Bond Future	5,206.9600	5.2070	5,234.1800	5.2342	0.523	0	0	0
2020/07/02	R248	06/05/2021	12.36	Put	Bond Future	5,158.8400	5.1588	5,185.8000	5.1858	0.523	0	0	0
2020/07/02	R248	06/05/2021	12.35	Call	Bond Future	7,317.5800	7.3176	7,253.5300	7.2535	(0.875)	0	0	0
2020/07/02	R248	06/05/2021	12.35	Put	Bond Future	5,182.9700	5.1830	5,210.0700	5.2101	0.523	0	0	0

Total

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