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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/07/2020 TO 06/07/2020

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
2020/07/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	2025	06/08/2020		Bond Future	137.5089	137.5089	137.4552	137.4552	(0.039)	0.0000	0.0000	6,043
2020/07/06	2025	05/11/2020		Bond Future	138.9990	138.9990	138.9440	138.9440	(0.040)	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
2020/07/06	2025	04/02/2021			Bond Future	139.1446	139.1446	139.0884	139.0884	(0.040)	0.0000	0.0000	0
2020/07/06	2025	06/05/2021			Bond Future	140.8318	140.8318	140.7746	140.7746	(0.041)	0.0000	0.0000	0
2020/07/06	2029	06/08/2020			Bond Future	98.8265	98.8265	98.7335	98.7335	(0.094)	0.0000	0.0000	5,012
2020/07/06	2029	05/11/2020			Bond Future	98.7743	98.7743	98.6798	98.6798	(0.096)	0.0000	0.0000	0
2020/07/06	2029	04/02/2021			Bond Future	99.9480	99.9480	99.8520	99.8520	(0.096)	0.0000	0.0000	0
2020/07/06	2029	06/05/2021			Bond Future	100.0222	100.0222	99.9247	99.9247	(0.097)	0.0000	0.0000	0
2020/07/06	2030	06/08/2020	9.11	Call	Bond Future	760.6200	0.7606	515.9200	0.5159	(32.171)	0	0	0
2020/07/06	2030	06/08/2020	9.95	Put	Bond Future	707.5500	0.7075	836.9500	0.8369	18.288	0	0	5,850
2020/07/06	2030	06/08/2020	10.40	Put	Bond Future	263.9700	0.2640	309.7200	0.3097	17.332	0	0	0
2020/07/06	2030	06/08/2020	11.25	Call	Bond Future	9,512.0400	9.5120	8,826.0800	8.8261	(7.211)	0	0	0
2020/07/06	2030	06/08/2020	10.00	Call	Bond Future	3,553.9600	3.5540	2,982.7000	2.9827	(16.074)	0	0	470
2020/07/06	2030	06/08/2020	10.05	Put	Bond Future	580.0300	0.5800	685.3100	0.6853	18.151	0	0	0
2020/07/06	2030	06/08/2020	10.70	Call	Bond Future	6,796.5500	6.7965	6,127.1000	6.1271	(9.850)	0	0	470
2020/07/06	2030	06/08/2020	9.75	Put	Bond Future	1,035.4000	1.0354	1,224.0000	1.2240	18.215	0	0	0
2020/07/06	2030	06/08/2020	9.42	Call	Bond Future	1,467.5800	1.4676	1,093.5500	1.0936	(25.486)	0	0	0
2020/07/06	2030	06/08/2020			Bond Future	9.4854	91.1078	9.6050	90.4197	1.261	0.0000	0.0000	105,163
2020/07/06	2030	06/08/2020	9.09	Call	Bond Future	725.0800	0.7251	488.4100	0.4884	(32.641)	0	0	0
2020/07/06	2030	06/08/2020	9.09	Put	Bond Future	3,049.9500	3.0500	3,501.4300	3.5014	14.803	0	0	0
2020/07/06	2030	06/08/2020	10.40	Call	Bond Future	5,356.8100	5.3568	4,714.4100	4.7144	(11.992)	0	0	0
2020/07/06	2030	06/08/2020	10.70	Put	Bond Future	115.5000	0.1155	134.2000	0.1342	16.190	0	0	0
2020/07/06	2030	06/08/2020	9.05	Put	Bond Future	3,221.8200	3.2218	3,689.1200	3.6891	14.504	0	0	0
2020/07/06	2030	06/08/2020	9.05	Call	Bond Future	657.4500	0.6575	436.6000	0.4366	(33.592)	0	0	450
2020/07/06	2030	06/08/2020	8.36	Put	Bond Future	6,892.8500	6.8928	7,545.3100	7.5453	9.466	0	0	0
2020/07/06	2030	06/08/2020	8.36	Call	Bond Future	67.8800	0.0679	32.1900	0.0322	(52.578)	0	0	800
2020/07/06	2030	06/08/2020	8.86	Put	Bond Future	4,105.4700	4.1055	4,642.6900	4.6427	13.085	0	0	0
2020/07/06	2030	06/08/2020	8.86	Call	Bond Future	392.4400	0.3924	241.5100	0.2415	(38.459)	0	0	800
2020/07/06	2030	06/08/2020	9.11	Put	Bond Future	2,966.0400	2.9660	3,409.4900	3.4095	14.951	0	0	0
2020/07/06	2030	06/08/2020	9.95	Call	Bond Future	3,342.9400	3.3429	2,784.1900	2.7842	(16.714)	0	0	0
2020/07/06	2030	06/08/2020	11.25	Put	Bond Future	19.2900	0.0193	21.4800	0.0215	11.353	0	0	0
2020/07/06	2030	06/08/2020	10.21	Put	Bond Future	417.7600	0.4178	491.6600	0.4917	17.690	0	0	0
2020/07/06	2030	06/08/2020	10.00	Put	Bond Future	640.9700	0.6410	757.8600	0.7579	18.236	0	0	0
2020/07/06	2030	06/08/2020	10.75	Call	Bond Future	7,041.5600	7.0416	6,369.2600	6.3693	(9.548)	0	0	0
2020/07/06	2030	06/08/2020	10.05	Call	Bond Future	3,769.4700	3.7695	3,186.6000	3.1866	(15.463)	0	0	0
2020/07/06	2030	06/08/2020	9.75	Call	Bond Future	2,548.7700	2.5488	2,049.2200	2.0492	(19.600)	0	0	450
2020/07/06	2030	06/08/2020	9.42	Put	Bond Future	1,846.8900	1.8469	2,161.0100	2.1610	17.008	0	0	800
2020/07/06	2030	06/08/2020	9.10	Call	Bond Future	742.7500	0.7428	502.0700	0.5021	(32.404)	0	0	0
2020/07/06	2030	06/08/2020	9.10	Put	Bond Future	3,007.8700	3.0079	3,455.3400	3.4553	14.877	0	0	0
2020/07/06	2030	06/08/2020	11.47	Call	Bond Future	10,590.8800	10.5909	9,903.4500	9.9035	(6.491)	0	0	0
2020/07/06	2030	06/08/2020	11.47	Put	Bond Future	8.5100	0.0085	9.2300	0.0092	8.461	0	0	622
2020/07/06	2030	06/08/2020	10.21	Call	Bond Future	4,484.1800	4.4842	3,869.9300	3.8699	(13.698)	0	0	622
2020/07/06	2030	06/08/2020	10.87	Call	Bond Future	7,632.7700	7.6328	6,955.0300	6.9550	(8.879)	0	0	0
2020/07/06	2030	06/08/2020	10.87	Put	Bond Future	69.0300	0.0690	79.4400	0.0794	15.080	0	0	622
2020/07/06	2030	06/08/2020	10.75	Put	Bond Future	99.6200	0.0996	115.4700	0.1155	15.910	0	0	0
2020/07/06	2030	06/08/2020	9.20	Put	Bond Future	2,605.7400	2.6057	3,012.2100	3.0122	15.599	0	0	2,500
2020/07/06	2030	06/08/2020	9.20	Call	Bond Future	935.3700	0.9354	653.6900	0.6537	(30.114)	0	0	323
2020/07/06	2030	06/08/2020	8.50	Put	Bond Future	6,056.8900	6.0569	6,688.3300	6.6883	10.425	0	0	0

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2020/07/06	2030	06/08/2020	8.50	Call	Bond Future	116.5100	0.1165	59.8000	0.0598	(48.674)	0	0	323
2020/07/06	2030	05/11/2020	8.10	Put	Bond Future	10,115.8100	10.1158	10,691.6900	10.6917	5.693	0	0	0
2020/07/06	2030	05/11/2020	8.73	Call	Bond Future	1,379.8400	1.3798	1,164.5300	1.1645	(15.604)	0	0	3,000
2020/07/06	2030	05/11/2020	10.06	Put	Bond Future	2,624.8700	2.6249	2,863.7900	2.8638	9.102	0	0	1,000
2020/07/06	2030	05/11/2020	9.39	Put	Bond Future	4,405.5700	4.4056	4,763.2400	4.7632	8.119	0	0	0
2020/07/06	2030	05/11/2020	9.38	Call	Bond Future	2,711.8900	2.7119	2,375.5300	2.3755	(12.403)	0	0	0
2020/07/06	2030	05/11/2020			Bond Future	9.6841	92.0732	9.8089	91.3773	1.288	0.0000	0.0000	500
2020/07/06	2030	05/11/2020	8.85	Put	Bond Future	6,424.3500	6.4243	6,883.2400	6.8832	7.143	0	0	0
2020/07/06	2030	05/11/2020	8.85	Call	Bond Future	1,584.7900	1.5848	1,347.7800	1.3478	(14.955)	0	0	3,000
2020/07/06	2030	05/11/2020	9.61	Call	Bond Future	3,313.2200	3.3132	2,934.1800	2.9342	(11.440)	0	0	0
2020/07/06	2030	05/11/2020	9.61	Put	Bond Future	3,730.0700	3.7301	4,046.9300	4.0469	8.495	0	0	3,000
2020/07/06	2030	05/11/2020	8.34	Put	Bond Future	8,825.2200	8.8252	9,368.9500	9.3689	6.161	0	0	0
2020/07/06	2030	05/11/2020	8.34	Call	Bond Future	859.1400	0.8591	706.9700	0.7070	(17.712)	0	0	1,000
2020/07/06	2030	05/11/2020	9.04	Put	Bond Future	5,656.0200	5.6560	6,079.6000	6.0796	7.489	0	0	0
2020/07/06	2030	05/11/2020	9.04	Call	Bond Future	1,948.1000	1.9481	1,675.7800	1.6758	(13.979)	0	0	1,000
2020/07/06	2030	05/11/2020	8.36	Put	Bond Future	8,721.5200	8.7215	9,262.3800	9.2624	6.201	0	0	0
2020/07/06	2030	05/11/2020	9.86	Put	Bond Future	3,071.1800	3.0712	3,343.5000	3.3435	8.867	0	0	14,160
2020/07/06	2030	05/11/2020	8.10	Call	Bond Future	632.2500	0.6323	512.2300	0.5122	(18.983)	0	0	3,000
2020/07/06	2030	05/11/2020	8.73	Put	Bond Future	6,943.2800	6.9433	7,423.8700	7.4239	6.922	0	0	0
2020/07/06	2030	05/11/2020	9.23	Put	Bond Future	4,951.2300	4.9512	5,338.9900	5.3390	7.832	0	0	0
2020/07/06	2030	05/11/2020	10.06	Call	Bond Future	4,700.1800	4.7002	4,243.2000	4.2432	(9.723)	0	0	0
2020/07/06	2030	05/11/2020	10.37	Put	Bond Future	2,056.8500	2.0569	2,249.3400	2.2493	9.358	0	0	15,646
2020/07/06	2030	05/11/2020	9.39	Call	Bond Future	2,736.6400	2.7366	2,398.4100	2.3984	(12.359)	0	0	0
2020/07/06	2030	05/11/2020	9.38	Put	Bond Future	4,438.2700	4.4383	4,797.8100	4.7978	8.101	0	0	0
2020/07/06	2030	05/11/2020	8.36	Call	Bond Future	880.5400	0.8805	725.5000	0.7255	(17.607)	0	0	14,160
2020/07/06	2030	05/11/2020	8.86	Put	Bond Future	6,382.1900	6.3822	6,839.2500	6.8392	7.161	0	0	0
2020/07/06	2030	05/11/2020	8.86	Call	Bond Future	1,602.6300	1.6026	1,363.7900	1.3638	(14.903)	0	0	14,160
2020/07/06	2030	05/11/2020	9.86	Call	Bond Future	4,050.1300	4.0501	3,626.5500	3.6265	(10.458)	0	0	0
2020/07/06	2030	05/11/2020	9.23	Call	Bond Future	2,357.4400	2.3574	2,049.3000	2.0493	(13.071)	0	0	3,000
2020/07/06	2030	05/11/2020	10.47	Call	Bond Future	6,168.6600	6.1687	5,651.7700	5.6518	(8.379)	0	0	0
2020/07/06	2030	05/11/2020	10.47	Put	Bond Future	1,900.7000	1.9007	2,079.7100	2.0797	9.418	0	0	3,000
2020/07/06	2030	05/11/2020	8.53	Put	Bond Future	7,868.1900	7.8682	8,383.1300	8.3831	6.545	0	0	0
2020/07/06	2030	05/11/2020	8.53	Call	Bond Future	1,082.2800	1.0823	901.3200	0.9013	(16.720)	0	0	15,646
2020/07/06	2030	05/11/2020	9.03	Put	Bond Future	5,694.7400	5.6947	6,120.2000	6.1202	7.471	0	0	0
2020/07/06	2030	05/11/2020	9.03	Call	Bond Future	1,927.7000	1.9277	1,657.2600	1.6573	(14.029)	0	0	15,646
2020/07/06	2030	05/11/2020	10.37	Call	Bond Future	5,796.7200	5.7967	5,293.3100	5.2933	(8.684)	0	0	0
2020/07/06	2030	05/11/2020	9.40	Call	Bond Future	2,761.3200	2.7613	2,421.2100	2.4212	(12.317)	0	0	0
2020/07/06	2030	05/11/2020	9.40	Put	Bond Future	4,372.8500	4.3729	4,728.6400	4.7286	8.136	0	0	0
2020/07/06	2030	04/02/2021	9.12	Call	Bond Future	2,512.4900	2.5125	2,234.9000	2.2349	(11.048)	0	0	1,000
2020/07/06	2030	04/02/2021	8.36	Call	Bond Future	1,301.7600	1.3018	1,127.8900	1.1279	(13.357)	0	0	800
2020/07/06	2030	04/02/2021	9.16	Call	Bond Future	2,594.4100	2.5944	2,310.8900	2.3109	(10.928)	0	0	0
2020/07/06	2030	04/02/2021	9.15	Put	Bond Future	6,689.9700	6.6900	7,112.3100	7.1123	6.313	0	0	0
2020/07/06	2030	04/02/2021			Bond Future	9.8861	89.1406	10.0165	88.4363	1.319	0.0000	0.0000	0
2020/07/06	2030	04/02/2021	8.37	Put	Bond Future	10,065.2800	10.0653	10,594.5800	10.5946	5.259	0	0	0
2020/07/06	2030	04/02/2021	8.37	Call	Bond Future	1,313.7000	1.3137	1,138.6200	1.1386	(13.327)	0	0	1,000
2020/07/06	2030	04/02/2021	9.17	Call	Bond Future	2,615.1400	2.6151	2,330.1300	2.3301	(10.898)	0	0	0
2020/07/06	2030	04/02/2021	9.17	Put	Bond Future	6,616.2500	6.6163	7,035.6200	7.0356	6.338	0	0	0
2020/07/06	2030	04/02/2021	9.12	Put	Bond Future	6,801.6300	6.8016	7,228.4200	7.2284	6.275	0	0	0

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2020/07/06	2030	04/02/2021	8.36	Put	Bond Future	10,114.6800	10.1147	10,645.1900	10.6452	5.245	0	0	0
2020/07/06	2030	04/02/2021	9.16	Put	Bond Future	6,653.0300	6.6530	7,073.8900	7.0739	6.326	0	0	0
2020/07/06	2030	04/02/2021	9.15	Call	Bond Future	2,573.7900	2.5738	2,291.7500	2.2918	(10.958)	0	0	0
2020/07/06	2030	04/02/2021	8.86	Put	Bond Future	7,824.1300	7.8241	8,289.1000	8.2891	5.943	0	0	0
2020/07/06	2030	04/02/2021	8.86	Call	Bond Future	2,018.4200	2.0184	1,779.0100	1.7790	(11.861)	0	0	800
2020/07/06	2030	04/02/2021	10.20	Call	Bond Future	5,280.4500	5.2804	4,846.7000	4.8467	(8.214)	0	0	0
2020/07/06	2030	04/02/2021	10.20	Put	Bond Future	3,597.1900	3.5972	3,867.8200	3.8678	7.523	0	0	1,800
2020/07/06	2030	06/05/2021	10.04	Put	Bond Future	4,666.8400	4.6668	5,000.4000	5.0004	7.147	0	0	0
2020/07/06	2030	06/05/2021	9.15	Call	Bond Future	2,319.6300	2.3196	2,065.1800	2.0652	(10.969)	0	0	0
2020/07/06	2030	06/05/2021	11.69	Call	Bond Future	9,503.2500	9.5033	8,938.2900	8.9383	(5.945)	0	0	0
2020/07/06	2030	06/05/2021	11.70	Put	Bond Future	1,621.1900	1.6212	1,768.3000	1.7683	9.074	0	0	0
2020/07/06	2030	06/05/2021			Bond Future	10.0988	90.2021	10.2351	89.4891	1.350	0.0000	0.0000	0
2020/07/06	2030	06/05/2021	10.74	Call	Bond Future	6,467.1000	6.4671	5,999.6100	5.9996	(7.229)	0	0	0
2020/07/06	2030	06/05/2021	10.74	Put	Bond Future	3,179.1400	3.1791	3,424.6000	3.4246	7.721	0	0	0
2020/07/06	2030	06/05/2021	7.97	Call	Bond Future	812.5400	0.8125	696.5500	0.6966	(14.275)	0	0	700
2020/07/06	2030	06/05/2021	9.92	Call	Bond Future	4,041.3800	4.0414	3,678.4200	3.6784	(8.981)	0	0	0
2020/07/06	2030	06/05/2021	10.04	Call	Bond Future	4,357.1800	4.3572	3,977.7900	3.9778	(8.707)	0	0	0
2020/07/06	2030	06/05/2021	9.15	Put	Bond Future	7,495.5500	7.4955	7,954.0500	7.9540	6.117	0	0	0
2020/07/06	2030	06/05/2021	11.69	Put	Bond Future	1,633.4700	1.6335	1,781.4600	1.7815	9.060	0	0	0
2020/07/06	2030	06/05/2021	11.70	Call	Bond Future	9,537.4500	9.5375	8,971.6100	8.9716	(5.933)	0	0	0
2020/07/06	2030	06/05/2021	7.97	Put	Bond Future	12,987.1300	12.9871	13,584.0900	13.5841	4.597	0	0	0
2020/07/06	2030	06/05/2021	9.92	Put	Bond Future	4,987.6400	4.9876	5,337.6300	5.3376	7.017	0	0	700
2020/07/06	2030	06/05/2021	9.22	Call	Bond Future	2,454.3200	2.4543	2,190.0100	2.1900	(10.769)	0	0	0
2020/07/06	2030	06/05/2021	9.22	Put	Bond Future	7,235.1200	7.2351	7,683.7600	7.6838	6.201	0	0	700
2020/07/06	2030	06/05/2021	11.71	Call	Bond Future	9,571.6900	9.5717	9,004.9700	9.0050	(5.921)	0	0	0
2020/07/06	2030	06/05/2021	11.71	Put	Bond Future	1,608.9900	1.6090	1,755.2200	1.7552	9.088	0	0	0
2020/07/06	2032	06/08/2020	9.46	Put	Bond Future	6,146.1000	6.1461	6,772.9500	6.7729	10.199	0	0	0
2020/07/06	2032	06/08/2020	9.45	Call	Bond Future	183.7000	0.1837	102.5600	0.1026	(44.170)	0	0	0
2020/07/06	2032	06/08/2020	8.79	Put	Bond Future	10,514.8300	10.5148	11,215.6200	11.2156	6.665	0	0	0
2020/07/06	2032	06/08/2020	9.29	Put	Bond Future	7,186.9800	7.1870	7,845.8600	7.8459	9.168	0	0	0
2020/07/06	2032	06/08/2020			Bond Future	10.4106	88.6187	10.5301	87.9085	1.147	0.0000	0.0000	104,005
2020/07/06	2032	06/08/2020	9.91	Call	Bond Future	691.1400	0.6911	466.4500	0.4665	(32.510)	0	0	0
2020/07/06	2032	06/08/2020	9.91	Put	Bond Future	3,759.2900	3.7593	4,244.7800	4.2448	12.914	0	0	800
2020/07/06	2032	06/08/2020	9.46	Call	Bond Future	189.7600	0.1898	106.4300	0.1064	(43.913)	0	0	0
2020/07/06	2032	06/08/2020	9.45	Put	Bond Future	6,205.6700	6.2057	6,834.7100	6.8347	10.137	0	0	0
2020/07/06	2032	06/08/2020	8.79	Call	Bond Future	15.5900	0.0156	6.2000	0.0062	(60.231)	0	0	800
2020/07/06	2032	06/08/2020	9.29	Call	Bond Future	106.0900	0.1061	54.7900	0.0548	(48.355)	0	0	800
2020/07/06	2032	06/08/2020	9.47	Call	Bond Future	195.9900	0.1960	110.4300	0.1104	(43.655)	0	0	0
2020/07/06	2032	06/08/2020	9.47	Put	Bond Future	6,086.7600	6.0868	6,711.3800	6.7114	10.262	0	0	0
2020/07/06	2032	05/11/2020	9.61	Put	Bond Future	7,795.0800	7.7951	8,281.9900	8.2820	6.246	0	0	0
2020/07/06	2032	05/11/2020	10.99	Call	Bond Future	5,179.4100	5.1794	4,707.3100	4.7073	(9.115)	0	0	0
2020/07/06	2032	05/11/2020	9.44	Put	Bond Future	8,610.3900	8.6104	9,126.7300	9.1267	5.997	0	0	0
2020/07/06	2032	05/11/2020	11.08	Call	Bond Future	5,494.3600	5.4944	5,008.8600	5.0089	(8.836)	0	0	0
2020/07/06	2032	05/11/2020	9.77	Put	Bond Future	7,076.9800	7.0770	7,535.2900	7.5353	6.476	0	0	0
2020/07/06	2032	05/11/2020			Bond Future	10.6287	85.4126	10.7532	84.6945	1.171	0.0000	0.0000	0
2020/07/06	2032	05/11/2020	10.99	Put	Bond Future	3,118.2700	3.1183	3,364.2900	3.3643	7.890	0	0	3,000
2020/07/06	2032	05/11/2020	9.76	Call	Bond Future	1,865.4600	1.8655	1,607.4400	1.6074	(13.831)	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
2020/07/06	2032	05/11/2020	9.76	Put	Bond Future	7,120.7500	7.1208	7,580.8500	7.5809	6.461	0	0	0
2020/07/06	2032	05/11/2020	9.11	Call	Bond Future	880.9500	0.8809	730.0100	0.7300	(17.134)	0	0	3,000
2020/07/06	2032	05/11/2020	9.61	Call	Bond Future	1,587.3700	1.5874	1,356.1600	1.3562	(14.566)	0	0	3,000
2020/07/06	2032	05/11/2020	9.44	Call	Bond Future	1,306.5600	1.3066	1,104.7800	1.1048	(15.444)	0	0	1,000
2020/07/06	2032	05/11/2020	11.08	Put	Bond Future	2,930.6300	2.9306	3,163.2500	3.1632	7.938	0	0	1,000
2020/07/06	2032	05/11/2020	9.77	Call	Bond Future	1,884.6900	1.8847	1,624.8800	1.6249	(13.785)	0	0	0
2020/07/06	2032	05/11/2020	9.11	Put	Bond Future	10,364.4400	10.3644	10,931.6200	10.9316	5.472	0	0	0
2020/07/06	2032	05/11/2020	8.94	Put	Bond Future	11,351.3700	11.3514	11,940.6600	11.9407	5.191	0	0	0
2020/07/06	2032	05/11/2020	8.94	Call	Bond Future	717.6300	0.7176	588.8000	0.5888	(17.952)	0	0	1,000
2020/07/06	2032	05/11/2020	9.75	Call	Bond Future	1,846.1700	1.8462	1,589.9500	1.5900	(13.878)	0	0	0
2020/07/06	2032	05/11/2020	9.75	Put	Bond Future	7,164.5300	7.1645	7,626.4300	7.6264	6.447	0	0	0
2020/07/06	2032	04/02/2021	9.29	Call	Bond Future	1,572.1000	1.5721	1,378.5800	1.3786	(12.310)	0	0	800
2020/07/06	2032	04/02/2021	10.82	Put	Bond Future	5,034.1000	5.0341	5,354.5400	5.3545	6.365	0	0	800
2020/07/06	2032	04/02/2021	9.63	Call	Bond Future	2,091.8200	2.0918	1,854.1100	1.8541	(11.364)	0	0	0
2020/07/06	2032	04/02/2021			Bond Future	10.8475	86.4081	10.9773	85.6813	1.197	0.0000	0.0000	0
2020/07/06	2032	04/02/2021	8.79	Put	Bond Future	13,787.1000	13.7871	14,376.0700	14.3761	4.272	0	0	0
2020/07/06	2032	04/02/2021	8.79	Call	Bond Future	1,007.7600	1.0078	869.9000	0.8699	(13.680)	0	0	800
2020/07/06	2032	04/02/2021	9.61	Call	Bond Future	2,056.1800	2.0562	1,821.2700	1.8213	(11.425)	0	0	0
2020/07/06	2032	04/02/2021	9.61	Put	Bond Future	9,443.7500	9.4438	9,935.6700	9.9357	5.209	0	0	0
2020/07/06	2032	04/02/2021	9.29	Put	Bond Future	11,014.0500	11.0140	11,547.3600	11.5474	4.842	0	0	0
2020/07/06	2032	04/02/2021	10.82	Call	Bond Future	4,879.0400	4.8790	4,472.6500	4.4726	(8.329)	0	0	0
2020/07/06	2032	04/02/2021	9.63	Put	Bond Future	9,353.0500	9.3530	9,842.1700	9.8422	5.230	0	0	0
2020/07/06	2032	04/02/2021	9.62	Call	Bond Future	2,073.9600	2.0740	1,837.6400	1.8376	(11.395)	0	0	0
2020/07/06	2032	04/02/2021	9.62	Put	Bond Future	9,398.3300	9.3983	9,888.8400	9.8888	5.219	0	0	0
2020/07/06	2032	06/05/2021	12.12	Put	Bond Future	2,888.9800	2.8890	3,099.3800	3.0994	7.283	0	0	0
2020/07/06	2032	06/05/2021			Bond Future	11.0742	83.2896	11.2097	82.5539	1.224	0.0000	0.0000	0
2020/07/06	2032	06/05/2021	12.11	Call	Bond Future	8,307.1900	8.3072	7,782.9200	7.7829	(6.311)	0	0	0
2020/07/06	2032	06/05/2021	12.11	Put	Bond Future	2,907.2500	2.9073	3,118.6500	3.1187	7.271	0	0	0
2020/07/06	2032	06/05/2021	12.12	Call	Bond Future	8,338.6200	8.3386	7,813.3500	7.8134	(6.299)	0	0	0
2020/07/06	2032	06/05/2021	12.10	Call	Bond Future	8,275.7900	8.2758	7,752.5300	7.7525	(6.323)	0	0	0
2020/07/06	2032	06/05/2021	12.10	Put	Bond Future	2,925.6100	2.9256	3,138.0200	3.1380	7.260	0	0	0
2020/07/06	2033	06/08/2020			Bond Future	93.3483	93.3483	93.1353	93.1353	(0.228)	0.0000	0.0000	12,378
2020/07/06	2033	05/11/2020			Bond Future	93.1628	93.1628	92.9470	92.9470	(0.232)	0.0000	0.0000	0
2020/07/06	2033	04/02/2021			Bond Future	94.2697	94.2697	94.0509	94.0509	(0.232)	0.0000	0.0000	0
2020/07/06	2033	06/05/2021			Bond Future	94.1983	94.1983	93.9767	93.9767	(0.235)	0.0000	0.0000	0
2020/07/06	2037	06/08/2020	9.88	Put	Bond Future	9,896.9100	9.8969	10,875.6100	10.8756	9.889	0	0	0
2020/07/06	2037	06/08/2020			Bond Future	11.3383	79.3093	11.5033	78.3010	1.455	0.0000	0.0000	101,434
2020/07/06	2037	06/08/2020	9.87	Call	Bond Future	47.2500	0.0472	18.6200	0.0186	(60.593)	0	0	0
2020/07/06	2037	06/08/2020	9.87	Put	Bond Future	9,969.0000	9.9690	10,948.6400	10.9486	9.827	0	0	0
2020/07/06	2037	06/08/2020	9.88	Call	Bond Future	48.9800	0.0490	19.4100	0.0194	(60.372)	0	0	0
2020/07/06	2037	06/08/2020	9.86	Call	Bond Future	45.5700	0.0456	17.8600	0.0179	(60.808)	0	0	0
2020/07/06	2037	06/08/2020	9.86	Put	Bond Future	10,041.2200	10.0412	11,021.7800	11.0218	9.765	0	0	0
2020/07/06	2037	05/11/2020	10.18	Call	Bond Future	1,241.6400	1.2416	995.7000	0.9957	(19.808)	0	0	0
2020/07/06	2037	05/11/2020	10.17	Put	Bond Future	10,272.4900	10.2725	11,047.9100	11.0479	7.549	0	0	0
2020/07/06	2037	05/11/2020			Bond Future	11.5569	80.1498	11.7287	79.1304	1.487	0.0000	0.0000	276
2020/07/06	2037	05/11/2020	10.19	Call	Bond Future	1,254.8800	1.2549	1,006.9500	1.0069	(19.757)	0	0	0

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2020/07/06	2037	05/11/2020	10.19	Put	Bond Future	10,157.3700	10.1574	10,928.8000	10.9288	7.595	0	0	0
2020/07/06	2037	05/11/2020	10.17	Call	Bond Future	1,228.4900	1.2285	984.5500	0.9845	(19.857)	0	0	0
2020/07/06	2037	05/11/2020	10.18	Put	Bond Future	10,214.8400	10.2148	10,988.2600	10.9883	7.572	0	0	0
2020/07/06	2037	04/02/2021	13.73	Call	Bond Future	11,907.2100	11.9072	11,061.7500	11.0617	(7.100)	0	0	0
2020/07/06	2037	04/02/2021	10.85	Call	Bond Future	3,041.9200	3.0419	2,643.3500	2.6433	(13.103)	0	0	0
2020/07/06	2037	04/02/2021	10.35	Call	Bond Future	2,069.2100	2.0692	1,764.6100	1.7646	(14.721)	0	0	0
2020/07/06	2037	04/02/2021	10.28	Put	Bond Future	11,515.3100	11.5153	12,254.1800	12.2542	6.416	0	0	0
2020/07/06	2037	04/02/2021	10.27	Call	Bond Future	1,946.4300	1.9464	1,655.4000	1.6554	(14.952)	0	0	0
2020/07/06	2037	04/02/2021			Bond Future	11.7812	76.8282	11.9604	75.7966	1.521	0.0000	0.0000	0
2020/07/06	2037	04/02/2021	11.97	Put	Bond Future	4,972.0300	4.9720	5,395.7700	5.3958	8.522	0	0	0
2020/07/06	2037	04/02/2021	11.97	Call	Bond Future	6,058.3100	6.0583	5,450.4700	5.4505	(10.033)	0	0	300
2020/07/06	2037	04/02/2021	9.65	Put	Bond Future	15,267.2700	15.2673	16,103.2300	16.1032	5.476	0	0	0
2020/07/06	2037	04/02/2021	9.65	Call	Bond Future	1,161.6400	1.1616	966.0200	0.9660	(16.840)	0	0	72
2020/07/06	2037	04/02/2021	11.90	Call	Bond Future	5,839.0000	5.8390	5,243.2600	5.2433	(10.203)	0	0	0
2020/07/06	2037	04/02/2021	13.73	Put	Bond Future	1,757.8900	1.7579	1,944.0100	1.9440	10.588	0	0	300
2020/07/06	2037	04/02/2021	10.85	Put	Bond Future	8,765.6100	8.7656	9,398.6200	9.3986	7.222	0	0	72
2020/07/06	2037	04/02/2021	10.35	Put	Bond Future	11,138.4000	11.1384	11,865.3800	11.8654	6.527	0	0	72
2020/07/06	2037	04/02/2021	10.28	Call	Bond Future	1,961.4900	1.9615	1,668.7800	1.6688	(14.923)	0	0	0
2020/07/06	2037	04/02/2021	10.27	Put	Bond Future	11,569.8200	11.5698	12,310.3700	12.3104	6.401	0	0	0
2020/07/06	2037	04/02/2021	11.90	Put	Bond Future	5,152.5800	5.1526	5,588.4200	5.5884	8.459	0	0	240
2020/07/06	2037	04/02/2021	10.48	Put	Bond Future	10,459.6700	10.4597	11,164.1000	11.1641	6.735	0	0	0
2020/07/06	2037	04/02/2021	10.48	Call	Bond Future	2,279.7200	2.2797	1,952.5700	1.9526	(14.350)	0	0	240
2020/07/06	2037	04/02/2021	10.29	Call	Bond Future	1,976.6400	1.9766	1,682.2400	1.6822	(14.894)	0	0	0
2020/07/06	2037	04/02/2021	10.29	Put	Bond Future	11,460.9800	11.4610	12,198.1600	12.1982	6.432	0	0	0
2020/07/06	2037	06/05/2021	12.42	Call	Bond Future	6,914.9300	6.9149	6,276.8500	6.2768	(9.228)	0	0	0
2020/07/06	2037	06/05/2021			Bond Future	12.0132	77.7434	12.2002	76.6994	1.556	0.0000	0.0000	0
2020/07/06	2037	06/05/2021	12.42	Put	Bond Future	4,671.8800	4.6719	5,077.8500	5.0779	8.690	0	0	0
2020/07/06	2037	06/05/2021	12.43	Call	Bond Future	6,947.0800	6.9471	6,307.4600	6.3075	(9.207)	0	0	0
2020/07/06	2037	06/05/2021	12.44	Put	Bond Future	4,628.6200	4.6286	5,031.5100	5.0315	8.704	0	0	0
2020/07/06	2037	06/05/2021	12.43	Put	Bond Future	4,650.2000	4.6502	5,054.6300	5.0546	8.697	0	0	0
2020/07/06	2037	06/05/2021	12.44	Call	Bond Future	6,979.2800	6.9793	6,338.1200	6.3381	(9.187)	0	0	0
2020/07/06	2038	06/08/2020			Bond Future	104.5626	104.5626	104.2632	104.2632	(0.286)	0.0000	0.0000	10,703
2020/07/06	2038	05/11/2020			Bond Future	105.6958	105.6958	105.3925	105.3925	(0.287)	0.0000	0.0000	0
2020/07/06	2038	04/02/2021			Bond Future	105.2576	105.2576	104.9503	104.9503	(0.292)	0.0000	0.0000	0
2020/07/06	2038	06/05/2021			Bond Future	106.5343	106.5343	106.2230	106.2230	(0.292)	0.0000	0.0000	0
2020/07/06	2040	06/08/2020	10.03	Call	Bond Future	45.1900	0.0452	17.6000	0.0176	(61.053)	0	0	0
2020/07/06	2040	06/08/2020	10.04	Call	Bond Future	46.8800	0.0469	18.3600	0.0184	(60.836)	0	0	0
2020/07/06	2040	06/08/2020	10.02	Put	Bond Future	10,805.6800	10.8057	11,835.2900	11.8353	9.528	0	0	0
2020/07/06	2040	06/08/2020	10.85	Call	Bond Future	625.3500	0.6253	373.0800	0.3731	(40.341)	0	0	0
2020/07/06	2040	06/08/2020	11.26	Put	Bond Future	3,203.1200	3.2031	3,796.2600	3.7963	18.518	0	0	517
2020/07/06	2040	06/08/2020			Bond Future	11.5231	80.8625	11.6882	79.8062	1.433	0.0000	0.0000	55,851
2020/07/06	2040	06/08/2020	10.04	Put	Bond Future	10,651.0300	10.6510	11,678.8000	11.6788	9.649	0	0	0
2020/07/06	2040	06/08/2020	10.02	Call	Bond Future	43.5500	0.0436	16.8700	0.0169	(61.263)	0	0	0
2020/07/06	2040	06/08/2020	10.03	Put	Bond Future	10,728.2800	10.7283	11,756.9800	11.7570	9.589	0	0	0
2020/07/06	2040	06/08/2020	10.85	Put	Bond Future	5,178.3300	5.1783	5,982.3500	5.9824	15.527	0	0	12,496
2020/07/06	2040	06/08/2020	11.26	Call	Bond Future	1,471.5400	1.4715	1,008.3900	1.0084	(31.474)	0	0	0

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2020/07/06	2040	06/08/2020	9.57	Put	Bond Future	14,440.5100	14.4405	15,491.9800	15.4920	7.281	0	0	0
2020/07/06	2040	06/08/2020	10.79	Put	Bond Future	5,516.2500	5.5163	6,347.8200	6.3478	15.075	0	0	800
2020/07/06	2040	06/08/2020	9.57	Call	Bond Future	6.8200	0.0068	2.0000	0.0020	(70.674)	0	0	800
2020/07/06	2040	06/08/2020	10.07	Put	Bond Future	10,420.2800	10.4203	11,445.1100	11.4451	9.835	0	0	0
2020/07/06	2040	06/08/2020	10.07	Call	Bond Future	52.2900	0.0523	20.8300	0.0208	(60.164)	0	0	800
2020/07/06	2040	06/08/2020	10.79	Call	Bond Future	537.3100	0.5373	312.5900	0.3126	(41.823)	0	0	0
2020/07/06	2040	05/11/2020	11.00	Put	Bond Future	7,406.6700	7.4067	8,062.2800	8.0623	8.852	0	0	0
2020/07/06	2040	05/11/2020	10.23	Call	Bond Future	1,081.5100	1.0815	856.3900	0.8564	(20.815)	0	0	2,000
2020/07/06	2040	05/11/2020	11.70	Put	Bond Future	4,743.4000	4.7434	5,221.7500	5.2217	10.085	0	0	2,000
2020/07/06	2040	05/11/2020	9.50	Call	Bond Future	427.0300	0.4270	320.5400	0.3205	(24.937)	0	0	2,000
2020/07/06	2040	05/11/2020	10.00	Call	Bond Future	824.5600	0.8246	642.6500	0.6427	(22.061)	0	0	2,230
2020/07/06	2040	05/11/2020	10.30	Call	Bond Future	1,170.2500	1.1703	930.9700	0.9310	(20.447)	0	0	0
2020/07/06	2040	05/11/2020			Bond Future	11.7414	81.7195	11.9134	80.6515	1.466	0.0000	0.0000	0
2020/07/06	2040	05/11/2020	9.73	Put	Bond Future	15,039.0500	15.0390	15,969.0200	15.9690	6.184	0	0	0
2020/07/06	2040	05/11/2020	9.73	Call	Bond Future	584.9800	0.5850	447.0000	0.4470	(23.587)	0	0	2,000
2020/07/06	2040	05/11/2020	10.23	Put	Bond Future	11,571.9000	11.5719	12,414.7300	12.4147	7.283	0	0	0
2020/07/06	2040	05/11/2020	10.30	Put	Bond Future	11,126.8200	11.1268	11,955.4900	11.9555	7.448	0	0	0
2020/07/06	2040	05/11/2020	11.00	Call	Bond Future	2,522.1500	2.5222	2,109.8100	2.1098	(16.349)	0	0	2,230
2020/07/06	2040	05/11/2020	11.70	Call	Bond Future	4,483.1500	4.4831	3,893.5500	3.8936	(13.151)	0	0	0
2020/07/06	2040	05/11/2020	9.50	Put	Bond Future	16,797.0700	16.7971	17,758.5300	17.7585	5.724	0	0	0
2020/07/06	2040	05/11/2020	10.00	Put	Bond Future	13,104.8800	13.1049	13,990.9200	13.9909	6.761	0	0	0
2020/07/06	2040	05/11/2020	10.31	Call	Bond Future	1,183.3400	1.1833	942.0100	0.9420	(20.394)	0	0	0
2020/07/06	2040	05/11/2020	10.32	Put	Bond Future	11,001.5100	11.0015	11,826.0700	11.8261	7.495	0	0	0
2020/07/06	2040	05/11/2020	11.50	Call	Bond Future	3,870.3900	3.8704	3,329.6700	3.3297	(13.971)	0	0	0
2020/07/06	2040	05/11/2020	11.50	Put	Bond Future	5,409.0200	5.4090	5,936.2500	5.9363	9.747	0	0	2,000
2020/07/06	2040	05/11/2020	10.31	Put	Bond Future	11,064.0600	11.0641	11,890.6800	11.8907	7.471	0	0	0
2020/07/06	2040	05/11/2020	10.32	Call	Bond Future	1,196.5400	1.1965	953.1500	0.9531	(20.341)	0	0	0
2020/07/06	2040	04/02/2021	9.49	Call	Bond Future	848.4000	0.8484	694.0900	0.6941	(18.188)	0	0	500
2020/07/06	2040	04/02/2021	9.57	Put	Bond Future	18,025.9100	18.0259	18,942.0800	18.9421	5.083	0	0	0
2020/07/06	2040	04/02/2021	10.07	Put	Bond Future	14,532.0300	14.5320	15,375.4700	15.3755	5.804	0	0	0
2020/07/06	2040	04/02/2021	10.42	Put	Bond Future	12,357.8400	12.3578	13,142.2200	13.1422	6.347	0	0	0
2020/07/06	2040	04/02/2021			Bond Future	11.9655	78.1659	12.1452	77.0852	1.502	0.0000	0.0000	0
2020/07/06	2040	04/02/2021	10.07	Call	Bond Future	1,457.8800	1.4579	1,220.6100	1.2206	(16.275)	0	0	800
2020/07/06	2040	04/02/2021	11.74	Call	Bond Future	5,104.2700	5.1043	4,542.7200	4.5427	(11.002)	0	0	0
2020/07/06	2040	04/02/2021	11.74	Put	Bond Future	6,495.9100	6.4959	7,015.0700	7.0151	7.992	0	0	800
2020/07/06	2040	04/02/2021	10.41	Call	Bond Future	1,934.4100	1.9344	1,639.8500	1.6399	(15.227)	0	0	0
2020/07/06	2040	04/02/2021	10.41	Put	Bond Future	12,416.8500	12.4168	13,203.0000	13.2030	6.331	0	0	0
2020/07/06	2040	04/02/2021	9.49	Put	Bond Future	18,626.9500	18.6269	19,553.3500	19.5534	4.973	0	0	0
2020/07/06	2040	04/02/2021	9.57	Call	Bond Future	918.4500	0.9184	753.9100	0.7539	(17.915)	0	0	800
2020/07/06	2040	04/02/2021	10.42	Call	Bond Future	1,949.8600	1.9499	1,653.5300	1.6535	(15.198)	0	0	0
2020/07/06	2040	04/02/2021	10.24	Put	Bond Future	13,447.9900	13.4480	14,263.5000	14.2635	6.064	0	0	0
2020/07/06	2040	04/02/2021	10.24	Call	Bond Future	1,684.4300	1.6844	1,419.2300	1.4192	(15.744)	0	0	500
2020/07/06	2040	04/02/2021	11.57	Call	Bond Future	4,616.3400	4.6163	4,087.9000	4.0879	(11.447)	0	0	0
2020/07/06	2040	04/02/2021	11.57	Put	Bond Future	7,084.0900	7.0841	7,636.3600	7.6364	7.796	0	0	500
2020/07/06	2040	04/02/2021	10.40	Call	Bond Future	1,919.0500	1.9191	1,626.2500	1.6263	(15.258)	0	0	0
2020/07/06	2040	04/02/2021	10.40	Put	Bond Future	12,476.0500	12.4761	13,263.9600	13.2640	6.315	0	0	0
2020/07/06	2040	06/05/2021	12.44	Put	Bond Future	5,393.1600	5.3932	5,843.6700	5.8437	8.353	0	0	0
2020/07/06	2040	06/05/2021			Bond Future	12.1971	79.0972	12.3848	78.0034	1.539	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
2020/07/06	2040	06/05/2021	12.43	Call	Bond Future	6,771.4800	6.7715	6,129.8800	6.1299	(9.475)	0	0	0
2020/07/06	2040	06/05/2021	12.43	Put	Bond Future	5,417.9500	5.4179	5,870.1100	5.8701	8.346	0	0	0
2020/07/06	2040	06/05/2021	12.44	Call	Bond Future	6,803.9300	6.8039	6,160.6800	6.1607	(9.454)	0	0	0
2020/07/06	2040	06/05/2021	12.42	Call	Bond Future	6,739.0800	6.7391	6,099.1300	6.0991	(9.496)	0	0	0
2020/07/06	2040	06/05/2021	12.42	Put	Bond Future	5,442.8500	5.4428	5,896.6600	5.8967	8.338	0	0	0
2020/07/06	2044	06/08/2020	9.88	Call	Bond Future	16.5900	0.0166	5.4900	0.0055	(66.908)	0	0	0
2020/07/06	2044	06/08/2020	9.98	Call	Bond Future	24.9200	0.0249	8.7700	0.0088	(64.807)	0	0	602
2020/07/06	2044	06/08/2020	11.09	Put	Bond Future	4,532.8300	4.5328	5,284.6400	5.2846	16.586	0	0	602
2020/07/06	2044	06/08/2020	9.01	Call	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	140
2020/07/06	2044	06/08/2020	9.66	Call	Bond Future	6.3200	0.0063	1.8100	0.0018	(71.361)	0	0	140
2020/07/06	2044	06/08/2020			Bond Future	11.6415	77.1853	11.8118	76.1104	1.463	0.0000	0.0000	75,964
2020/07/06	2044	06/08/2020	9.86	Call	Bond Future	15.2500	0.0152	4.9800	0.0050	(67.344)	0	0	0
2020/07/06	2044	06/08/2020	9.86	Put	Bond Future	13,027.5600	13.0276	14,092.2200	14.0922	8.172	0	0	0
2020/07/06	2044	06/08/2020	9.36	Put	Bond Future	17,339.9100	17.3399	18,413.7300	18.4137	6.193	0	0	0
2020/07/06	2044	06/08/2020	9.36	Call	Bond Future	1.4400	0.0014	0.3300	0.0003	(77.083)	0	0	602
2020/07/06	2044	06/08/2020	9.98	Put	Bond Future	12,047.5200	12.0475	13,106.3000	13.1063	8.788	0	0	0
2020/07/06	2044	06/08/2020	9.88	Put	Bond Future	12,862.6900	12.8627	13,926.5200	13.9265	8.271	0	0	0
2020/07/06	2044	06/08/2020	11.09	Call	Bond Future	864.2100	0.8642	541.0900	0.5411	(37.389)	0	0	0
2020/07/06	2044	06/08/2020	9.01	Put	Bond Future	20,573.4500	20.5734	21,648.2100	21.6482	5.224	0	0	0
2020/07/06	2044	06/08/2020	9.66	Put	Bond Future	14,709.1400	14.7091	15,779.5600	15.7796	7.277	0	0	0
2020/07/06	2044	06/08/2020	9.87	Call	Bond Future	15.9100	0.0159	5.2300	0.0052	(67.128)	0	0	0
2020/07/06	2044	06/08/2020	9.87	Put	Bond Future	12,945.0500	12.9451	14,009.3000	14.0093	8.221	0	0	0
2020/07/06	2044	06/08/2020	10.93	Call	Bond Future	599.8700	0.5999	353.7400	0.3537	(41.031)	0	0	0
2020/07/06	2044	06/08/2020	10.93	Put	Bond Future	5,389.2400	5.3892	6,218.0400	6.2180	15.379	0	0	140
2020/07/06	2044	05/11/2020	11.06	Put	Bond Future	7,676.9600	7.6770	8,353.5400	8.3535	8.813	0	0	525
2020/07/06	2044	05/11/2020	11.43	Call	Bond Future	3,399.2900	3.3993	2,893.2100	2.8932	(14.888)	0	0	0
2020/07/06	2044	05/11/2020	9.72	Put	Bond Future	16,027.1200	16.0271	16,989.1600	16.9892	6.003	0	0	0
2020/07/06	2044	05/11/2020	9.97	Call	Bond Future	707.9600	0.7080	544.9000	0.5449	(23.032)	0	0	568
2020/07/06	2044	05/11/2020	9.29	Put	Bond Future	19,561.6000	19.5616	20,574.7100	20.5747	5.179	0	0	0
2020/07/06	2044	05/11/2020	9.96	Put	Bond Future	14,217.3600	14.2174	15,142.6300	15.1426	6.508	0	0	0
2020/07/06	2044	05/11/2020	10.36	Call	Bond Future	1,128.5200	1.1285	892.7900	0.8928	(20.888)	0	0	0
2020/07/06	2044	05/11/2020			Bond Future	11.8558	78.0033	12.0334	76.9166	1.498	0.0000	0.0000	0
2020/07/06	2044	05/11/2020	9.72	Call	Bond Future	508.9900	0.5090	384.3600	0.3844	(24.486)	0	0	1,815
2020/07/06	2044	05/11/2020	9.97	Put	Bond Future	14,144.5600	14.1446	15,068.1700	15.0682	6.530	0	0	0
2020/07/06	2044	05/11/2020	9.96	Call	Bond Future	699.0100	0.6990	537.6100	0.5376	(23.090)	0	0	0
2020/07/06	2044	05/11/2020	11.38	Call	Bond Future	3,263.9200	3.2639	2,770.6100	2.7706	(15.114)	0	0	0
2020/07/06	2044	05/11/2020	11.38	Put	Bond Future	6,313.5300	6.3135	6,906.8900	6.9069	9.398	0	0	568
2020/07/06	2044	05/11/2020	10.34	Call	Bond Future	1,103.3700	1.1034	871.7200	0.8717	(20.995)	0	0	0
2020/07/06	2044	05/11/2020	10.34	Put	Bond Future	11,600.3700	11.6004	12,455.3900	12.4554	7.371	0	0	0
2020/07/06	2044	05/11/2020	11.06	Call	Bond Future	2,455.6000	2.4556	2,045.5100	2.0455	(16.700)	0	0	0
2020/07/06	2044	05/11/2020	10.04	Put	Bond Future	13,640.8200	13.6408	14,552.5100	14.5525	6.684	0	0	0
2020/07/06	2044	05/11/2020	11.17	Put	Bond Future	7,185.5400	7.1855	7,833.2600	7.8333	9.014	0	0	1,815
2020/07/06	2044	05/11/2020	11.43	Put	Bond Future	6,118.5600	6.1186	6,699.1500	6.6991	9.489	0	0	1,815
2020/07/06	2044	05/11/2020	8.87	Put	Bond Future	23,361.1100	23.3611	24,407.4400	24.4074	4.479	0	0	0
2020/07/06	2044	05/11/2020	9.29	Call	Bond Future	271.2700	0.2713	197.7100	0.1977	(27.117)	0	0	568
2020/07/06	2044	05/11/2020	10.36	Put	Bond Future	11,471.2400	11.4712	12,322.1800	12.3222	7.418	0	0	0
2020/07/06	2044	05/11/2020	10.04	Call	Bond Future	773.0200	0.7730	598.0400	0.5980	(22.636)	0	0	525

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/06	2044	05/11/2020	9.34	Put	Bond Future	19,131.8300	19.1318	20,139.9400	20.1399	5.269	0	0	0
2020/07/06	2044	05/11/2020	9.34	Call	Bond Future	293.1000	0.2931	214.5400	0.2145	(26.803)	0	0	525
2020/07/06	2044	05/11/2020	11.17	Call	Bond Future	2,722.1300	2.7221	2,283.1800	2.2832	(16.125)	0	0	0
2020/07/06	2044	05/11/2020	8.87	Call	Bond Future	135.1600	0.1352	94.8200	0.0948	(29.846)	0	0	1,815
2020/07/06	2044	05/11/2020	10.02	Put	Bond Future	13,783.6900	13.7837	14,698.8400	14.6988	6.639	0	0	0
2020/07/06	2044	05/11/2020	10.02	Call	Bond Future	753.9900	0.7540	582.4700	0.5825	(22.748)	0	0	1,815
2020/07/06	2044	05/11/2020	10.35	Call	Bond Future	1,115.8900	1.1159	882.2100	0.8822	(20.941)	0	0	0
2020/07/06	2044	05/11/2020	10.35	Put	Bond Future	11,535.6900	11.5357	12,388.6800	12.3887	7.394	0	0	0
2020/07/06	2044	04/02/2021	10.04	Put	Bond Future	15,496.9400	15.4969	16,374.7400	16.3747	5.664	0	0	0
2020/07/06	2044	04/02/2021	10.37	Call	Bond Future	1,741.9300	1.7419	1,465.4600	1.4655	(15.871)	0	0	0
2020/07/06	2044	04/02/2021	10.35	Put	Bond Future	13,456.7400	13.4567	14,283.4300	14.2834	6.143	0	0	0
2020/07/06	2044	04/02/2021			Bond Future	12.0760	74.5317	12.2617	73.4320	1.538	0.0000	0.0000	0
2020/07/06	2044	04/02/2021	10.37	Put	Bond Future	13,331.5600	13.3316	14,154.7900	14.1548	6.175	0	0	0
2020/07/06	2044	04/02/2021	10.35	Call	Bond Future	1,713.4000	1.7134	1,440.3900	1.4404	(15.934)	0	0	0
2020/07/06	2044	04/02/2021	10.04	Call	Bond Future	1,311.3700	1.3114	1,089.4700	1.0895	(16.921)	0	0	0
2020/07/06	2044	04/02/2021	10.84	Call	Bond Future	2,531.2400	2.5312	2,166.8900	2.1669	(14.394)	0	0	0
2020/07/06	2044	04/02/2021	10.36	Put	Bond Future	13,394.0500	13.3940	14,219.0200	14.2190	6.159	0	0	0
2020/07/06	2044	04/02/2021	10.84	Put	Bond Future	10,636.5500	10.6365	11,371.9000	11.3719	6.913	0	0	405
2020/07/06	2044	04/02/2021	10.29	Call	Bond Future	1,629.7200	1.6297	1,367.0000	1.3670	(16.121)	0	0	0
2020/07/06	2044	04/02/2021	10.29	Put	Bond Future	13,836.9600	13.8370	14,673.9400	14.6739	6.049	0	0	405
2020/07/06	2044	04/02/2021	9.66	Put	Bond Future	18,255.1900	18.2552	19,188.1600	19.1882	5.111	0	0	0
2020/07/06	2044	04/02/2021	9.66	Call	Bond Future	916.1300	0.9161	749.4000	0.7494	(18.199)	0	0	405
2020/07/06	2044	04/02/2021	10.36	Call	Bond Future	1,727.6200	1.7276	1,452.8900	1.4529	(15.902)	0	0	0
2020/07/06	2044	06/05/2021	12.43	Put	Bond Future	5,636.6300	5.6366	6,114.5400	6.1145	8.479	0	0	0
2020/07/06	2044	06/05/2021	12.44	Call	Bond Future	6,397.1000	6.3971	5,760.3700	5.7604	(9.953)	0	0	0
2020/07/06	2044	06/05/2021			Bond Future	12.3033	75.4197	12.4974	74.3067	1.578	0.0000	0.0000	0
2020/07/06	2044	06/05/2021	12.45	Call	Bond Future	6,427.8100	6.4278	5,789.3700	5.7894	(9.932)	0	0	0
2020/07/06	2044	06/05/2021	12.45	Put	Bond Future	5,583.9800	5.5840	6,058.4800	6.0585	8.498	0	0	0
2020/07/06	2044	06/05/2021	12.43	Call	Bond Future	6,366.4400	6.3664	5,731.4100	5.7314	(9.975)	0	0	0
2020/07/06	2044	06/05/2021	12.44	Put	Bond Future	5,610.2400	5.6102	6,086.4500	6.0864	8.488	0	0	0
2020/07/06	2046	06/08/2020			Bond Future	93.6803	93.6803	93.6662	93.6662	(0.015)	0.0000	0.0000	16,357
2020/07/06	2046	05/11/2020			Bond Future	92.9307	92.9307	92.9161	92.9161	(0.016)	0.0000	0.0000	0
2020/07/06	2046	04/02/2021			Bond Future	94.0352	94.0352	94.0202	94.0202	(0.016)	0.0000	0.0000	0
2020/07/06	2046	06/05/2021			Bond Future	93.3880	93.3880	93.3725	93.3725	(0.017)	0.0000	0.0000	0
2020/07/06	2050	06/08/2020			Bond Future	93.7607	93.7607	93.7467	93.7467	(0.015)	0.0000	0.0000	17,165
2020/07/06	2050	05/11/2020			Bond Future	94.7765	94.7765	94.7619	94.7619	(0.015)	0.0000	0.0000	0
2020/07/06	2050	04/02/2021			Bond Future	94.0150	94.0150	93.9998	93.9998	(0.016)	0.0000	0.0000	0
2020/07/06	2050	06/05/2021			Bond Future	95.1551	95.1551	95.1396	95.1396	(0.016)	0.0000	0.0000	0
2020/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/06	AL37	06/08/2020			Index Future	727.0280	727.0280	725.1990	725.1990	(0.252)	0.0000	0.0000	0
2020/07/06	AL37	05/11/2020			Index Future	734.8080	734.8080	732.9490	732.9490	(0.253)	0.0000	0.0000	0
2020/07/06	AL37	04/02/2021			Index Future	743.3590	743.3590	741.4690	741.4690	(0.254)	0.0000	0.0000	0
2020/07/06	AL37	06/05/2021			Index Future	752.1930	752.1930	750.2760	750.2760	(0.255)	0.0000	0.0000	0
2020/07/06	AL7T	06/08/2020			Index Future	795.5590	795.5590	789.7770	789.7770	(0.727)	0.0000	0.0000	0
2020/07/06	AL7T	05/11/2020			Index Future	804.0730	804.0730	798.2180	798.2180	(0.728)	0.0000	0.0000	0
2020/07/06	AL7T	04/02/2021			Index Future	813.4300	813.4300	807.4960	807.4960	(0.730)	0.0000	0.0000	0
2020/07/06	AL7T	06/05/2021			Index Future	823.0970	823.0970	817.0870	817.0870	(0.730)	0.0000	0.0000	0
2020/07/06	ALBI	06/08/2020			Index Future	696.9580	696.9580	691.2220	691.2220	(0.823)	0.0000	0.0000	212
2020/07/06	ALBI	05/11/2020			Index Future	704.4170	704.4170	698.6100	698.6100	(0.824)	0.0000	0.0000	0
2020/07/06	ALBI	04/02/2021			Index Future	712.6140	712.6140	706.7300	706.7300	(0.826)	0.0000	0.0000	0
2020/07/06	ALBI	06/05/2021			Index Future	721.0830	721.0830	715.1240	715.1240	(0.826)	0.0000	0.0000	0
2020/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	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
2020/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/06	ES33	06/08/2020			Bond Future	12.0849	73.2656	12.2445	72.4678	1.321	0.0000	0.0000	350
2020/07/06	ES33	05/11/2020			Bond Future	12.3546	70.2672	12.5212	69.4606	1.349	0.0000	0.0000	0
2020/07/06	ES33	04/02/2021			Bond Future	12.6323	71.0860	12.8066	70.2698	1.379	0.0000	0.0000	0
2020/07/06	ES33	06/05/2021			Bond Future	12.9145	68.1546	13.0966	67.3285	1.410	0.0000	0.0000	0
2020/07/06	ES42	06/08/2020			Bond Future	12.4601	73.0248	12.6352	72.0638	1.406	0.0000	0.0000	4,919
2020/07/06	ES42	05/11/2020			Bond Future	12.7201	69.5403	12.9037	68.5687	1.444	0.0000	0.0000	0
2020/07/06	ES42	04/02/2021			Bond Future	12.9795	70.3516	13.1719	69.3684	1.482	0.0000	0.0000	0
2020/07/06	ES42	06/05/2021			Bond Future	13.2537	66.9302	13.4557	65.9352	1.524	0.0000	0.0000	0
2020/07/06	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	06/08/2020	728.12	Put	GOVI	393,010.0000	39.3010	448,730.0000	44.8730	14.178	0	0	0
2020/07/06	GOVI	06/08/2020			GOVI	688.8190	688.8190	683.2470	683.2470	(0.809)	0.0000	0.0000	1,022
2020/07/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	06/08/2020	728.14	Put	GOVI	393,210.0000	39.3210	448,930.0000	44.8930	14.171	0	0	0
2020/07/06	GOVI	06/08/2020	728.13	Put	GOVI	393,110.0000	39.3110	448,830.0000	44.8830	14.174	0	0	0
2020/07/06	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
2020/07/06	GOVI	05/11/2020	737.84	Put	GOVI	416,500.0000	41.6500	472,910.0000	47.2910	13.544	0	0	0
2020/07/06	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	05/11/2020			GOVI	696.1900	696.1900	690.5490	690.5490	(0.810)	0.0000	0.0000	0
2020/07/06	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	05/11/2020	737.83	Put	GOVI	416,400.0000	41.6400	472,810.0000	47.2810	13.547	0	0	0
2020/07/06	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	05/11/2020	737.85	Put	GOVI	416,600.0000	41.6600	473,010.0000	47.3010	13.541	0	0	0
2020/07/06	GOVI	04/02/2021	750.96	Put	GOVI	466,680.0000	46.6680	523,840.0000	52.3840	12.248	0	0	0
2020/07/06	GOVI	04/02/2021			GOVI	704.2920	704.2920	698.5760	698.5760	(0.812)	0.0000	0.0000	0
2020/07/06	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	04/02/2021	750.95	Put	GOVI	466,580.0000	46.6580	523,740.0000	52.3740	12.251	0	0	0
2020/07/06	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	04/02/2021	750.94	Put	GOVI	466,480.0000	46.6480	523,640.0000	52.3640	12.253	0	0	0
2020/07/06	GOVI	06/05/2021	678.67	Call	GOVI	339,920.0000	33.9920	282,040.0000	28.2040	(17.028)	0	0	0
2020/07/06	GOVI	06/05/2021			GOVI	712.6620	712.6620	706.8740	706.8740	(0.812)	0.0000	0.0000	0
2020/07/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	06/05/2021	678.68	Call	GOVI	339,820.0000	33.9820	281,940.0000	28.1940	(17.033)	0	0	0
2020/07/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	GOVI	06/05/2021	678.69	Call	GOVI	339,720.0000	33.9720	281,840.0000	28.1840	(17.038)	0	0	0
2020/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/06	IGOV	06/08/2020			Index Future	250.9660	250.9660	250.7080	250.7080	(0.103)	0.0000	0.0000	1,207
2020/07/06	IGOV	05/11/2020			Index Future	253.7140	253.7140	253.4500	253.4500	(0.104)	0.0000	0.0000	47
2020/07/06	IGOV	04/02/2021			Index Future	256.7280	256.7280	256.4570	256.4570	(0.106)	0.0000	0.0000	0
2020/07/06	IGOV	06/05/2021			Index Future	259.8390	259.8390	259.5640	259.5640	(0.106)	0.0000	0.0000	0
2020/07/06	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/06	IS05	17/12/2020			Interest Rate Swap	94.0200	94.0200	94.0300	94.0300	0.011	0.0000	0.0000	0
2020/07/06	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2500	92.2500	0.011	0.0000	0.0000	0
2020/07/06	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.4000	90.4000	0.022	0.0000	0.0000	0
2020/07/06	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.3700	89.3700	0.034	0.0000	0.0000	0
2020/07/06	IS05	21/12/2021			Interest Rate Swap	90.6300	90.6300	90.6500	90.6500	0.022	0.0000	0.0000	51
2020/07/06	IS05	15/03/2022			Interest Rate Swap	90.0700	90.0700	90.0900	90.0900	0.022	0.0000	0.0000	0
2020/07/06	IS05	21/06/2022			Interest Rate Swap	90.1800	90.1800	90.2000	90.2000	0.022	0.0000	0.0000	0
2020/07/06	IS05	20/09/2022			Interest Rate Swap	93.3400	93.3400	93.3700	93.3700	0.032	0.0000	0.0000	0
2020/07/06	IS05	20/12/2022			Interest Rate Swap	93.8600	93.8600	93.9200	93.9200	0.064	0.0000	0.0000	0
2020/07/06	IS05	22/03/2023			Interest Rate Swap	86.3000	86.3000	86.3900	86.3900	0.104	0.0000	0.0000	0
2020/07/06	IS05	20/06/2023			Interest Rate Swap	91.8900	91.8900	92.0000	92.0000	0.120	0.0000	0.0000	0
2020/07/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/06	IS10	17/12/2025			Interest Rate Swap	80.6000	80.6000	80.8700	80.8700	0.335	0.0000	0.0000	0
2020/07/06	IS10	16/03/2026			Interest Rate Swap	77.2600	77.2600	77.5300	77.5300	0.349	0.0000	0.0000	0
2020/07/06	IS10	15/06/2026			Interest Rate Swap	75.7800	75.7800	76.0600	76.0600	0.369	0.0000	0.0000	0
2020/07/06	IS10	21/09/2026			Interest Rate Swap	77.9100	77.9100	78.1900	78.1900	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
2020/07/06	IS10	21/12/2026			Interest Rate Swap	82.0300	82.0300	82.3100	82.3100	0.341	0.0000	0.0000	0
2020/07/06	IS10	15/03/2027			Interest Rate Swap	80.6500	80.6500	80.9300	80.9300	0.347	0.0000	0.0000	0
2020/07/06	IS10	21/06/2027			Interest Rate Swap	82.8100	82.8100	83.1000	83.1000	0.350	0.0000	0.0000	0
2020/07/06	IS10	20/09/2027			Interest Rate Swap	88.6900	88.6900	88.9900	88.9900	0.338	0.0000	0.0000	0
2020/07/06	IS10	20/12/2027			Interest Rate Swap	89.1500	89.1500	89.5000	89.5000	0.393	0.0000	0.0000	0
2020/07/06	IS10	22/03/2028			Interest Rate Swap	82.2600	82.2600	82.6500	82.6500	0.474	0.0000	0.0000	0
2020/07/06	IS10	20/06/2028			Interest Rate Swap	90.1400	90.1400	90.5400	90.5400	0.444	0.0000	0.0000	0
2020/07/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/06	JBAF	15/07/2020			Jibar Tradeable Future	3.8700	96.1300	3.8800	96.1200	0.258	0.0000	0.0000	0
2020/07/06	JBAF	19/08/2020			Jibar Tradeable Future	3.6300	96.3700	3.6400	96.3600	0.275	0.0000	0.0000	0
2020/07/06	JBAF	16/09/2020			Jibar Tradeable Future	3.6000	96.4000	3.6200	96.3800	0.556	0.0000	0.0000	0
2020/07/06	JBAF	21/10/2020			Jibar Tradeable Future	3.4500	96.5500	3.4600	96.5400	0.290	0.0000	0.0000	0
2020/07/06	JBAF	18/11/2020			Jibar Tradeable Future	3.4400	96.5600	3.4500	96.5500	0.291	0.0000	0.0000	0
2020/07/06	JBAF	15/12/2020			Jibar Tradeable Future	3.4100	96.5900	3.4300	96.5700	0.587	0.0000	0.0000	35
2020/07/06	JBAF	17/03/2021			Jibar Tradeable Future	3.4500	96.5500	3.4700	96.5300	0.580	0.0000	0.0000	0
2020/07/06	JBAF	15/06/2021			Jibar Tradeable Future	3.6200	96.3800	3.6300	96.3700	0.276	0.0000	0.0000	0
2020/07/06	JBAF	15/09/2021			Jibar Tradeable Future	3.6350	96.3650	3.6550	96.3450	0.550	0.0000	0.0000	0
2020/07/06	JBAF	15/12/2021			Jibar Tradeable Future	3.9750	96.0250	3.9750	96.0250	0.000	0.0000	0.0000	0
2020/07/06	JBAF	16/03/2022			Jibar Tradeable Future	3.9950	96.0050	3.9950	96.0050	0.000	0.0000	0.0000	0
2020/07/06	JBAF	15/06/2022			Jibar Tradeable Future	4.5350	95.4650	4.5650	95.4350	0.662	0.0000	0.0000	0
2020/07/06	R023	06/08/2020	7.26	Call	Bond Future	5,401.5100	5.4015	5,275.9500	5.2760	(2.325)	0	0	0
2020/07/06	R023	06/08/2020			Bond Future	4.9955	109.9949	5.0465	109.8693	1.021	0.0000	0.0000	32,180
2020/07/06	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R023	06/08/2020	7.27	Call	Bond Future	5,424.5900	5.4246	5,299.0300	5.2990	(2.315)	0	0	0
2020/07/06	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R023	06/08/2020	7.28	Call	Bond Future	5,447.6600	5.4477	5,322.1000	5.3221	(2.305)	0	0	0
2020/07/06	R023	05/11/2020	7.46	Put	Bond Future	4.1100	0.0041	4.4600	0.0045	8.516	0	0	0
2020/07/06	R023	05/11/2020	7.47	Put	Bond Future	3.9800	0.0040	4.3200	0.0043	8.543	0	0	0
2020/07/06	R023	05/11/2020			Bond Future	5.0764	107.2530	5.1337	107.1256	1.127	0.0000	0.0000	0
2020/07/06	R023	05/11/2020	7.46	Call	Bond Future	5,150.3400	5.1503	5,023.2900	5.0233	(2.467)	0	0	0
2020/07/06	R023	05/11/2020	7.47	Call	Bond Future	5,171.1300	5.1711	5,044.0700	5.0441	(2.457)	0	0	0
2020/07/06	R023	05/11/2020	7.45	Call	Bond Future	5,129.5700	5.1296	5,002.5300	5.0025	(2.477)	0	0	0
2020/07/06	R023	05/11/2020	7.45	Put	Bond Future	4.2500	0.0043	4.6100	0.0046	8.471	0	0	0
2020/07/06	R023	04/02/2021	6.34	Call	Bond Future	2,604.6900	2.6047	2,493.7100	2.4937	(4.261)	0	0	0
2020/07/06	R023	04/02/2021	6.32	Put	Bond Future	246.3300	0.2463	265.1700	0.2652	7.648	0	0	0
2020/07/06	R023	04/02/2021			Bond Future	5.1323	108.5020	5.1975	108.3726	1.269	0.0000	0.0000	0
2020/07/06	R023	04/02/2021	6.34	Put	Bond Future	239.3700	0.2394	257.7500	0.2577	7.678	0	0	0
2020/07/06	R023	04/02/2021	6.32	Call	Bond Future	2,573.0400	2.5730	2,462.5200	2.4625	(4.295)	0	0	0
2020/07/06	R023	04/02/2021	6.33	Put	Bond Future	242.8300	0.2428	261.4400	0.2614	7.664	0	0	0
2020/07/06	R023	04/02/2021	6.33	Call	Bond Future	2,588.8500	2.5888	2,478.1000	2.4781	(4.278)	0	0	0
2020/07/06	R023	06/05/2021	7.58	Call	Bond Future	4,153.2700	4.1533	4,027.5200	4.0275	(3.028)	0	0	0
2020/07/06	R023	06/05/2021			Bond Future	5.1776	105.8819	5.2525	105.7508	1.447	0.0000	0.0000	0
2020/07/06	R023	06/05/2021	7.56	Call	Bond Future	4,121.7400	4.1217	3,996.1500	3.9962	(3.047)	0	0	0

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2020/07/06	R023	06/05/2021	7.56	Put	Bond Future	53.9500	0.0539	59.5100	0.0595	10.306	0	0	0
2020/07/06	R023	06/05/2021	7.58	Put	Bond Future	52.2200	0.0522	57.6200	0.0576	10.341	0	0	0
2020/07/06	R023	06/05/2021	7.57	Call	Bond Future	4,137.5000	4.1375	4,011.8300	4.0118	(3.037)	0	0	0
2020/07/06	R023	06/05/2021	7.57	Put	Bond Future	53.0800	0.0531	58.5600	0.0586	10.324	0	0	0
2020/07/06	R035	06/08/2020	9.92	Put	Bond Future	7,882.5200	7.8825	8,842.9100	8.8429	12.184	0	0	0
2020/07/06	R035	06/08/2020	10.45	Put	Bond Future	4,700.5000	4.7005	5,474.4700	5.4745	16.466	0	0	500
2020/07/06	R035	06/08/2020	9.67	Call	Bond Future	51.7200	0.0517	20.3300	0.0203	(60.692)	0	0	500
2020/07/06	R035	06/08/2020	9.00	Put	Bond Future	14,713.4500	14.7135	15,741.9300	15.7419	6.990	0	0	0
2020/07/06	R035	06/08/2020			Bond Future	11.0728	88.2591	11.2378	87.2284	1.491	0.0000	0.0000	99,701
2020/07/06	R035	06/08/2020	9.92	Call	Bond Future	129.2300	0.1292	58.9400	0.0589	(54.391)	0	0	0
2020/07/06	R035	06/08/2020	9.09	Put	Bond Future	14,001.6300	14.0016	15,028.9900	15.0290	7.337	0	0	0
2020/07/06	R035	06/08/2020	9.09	Call	Bond Future	4.5700	0.0046	1.2500	0.0013	(72.648)	0	0	500
2020/07/06	R035	06/08/2020	9.67	Put	Bond Future	9,623.7800	9.6238	10,623.0700	10.6231	10.384	0	0	0
2020/07/06	R035	06/08/2020	9.00	Call	Bond Future	2.9600	0.0030	0.7600	0.0008	(74.324)	0	0	24,761
2020/07/06	R035	06/08/2020	9.93	Call	Bond Future	133.8200	0.1338	61.3900	0.0614	(54.125)	0	0	0
2020/07/06	R035	06/08/2020	9.91	Put	Bond Future	7,949.8300	7.9498	8,912.3100	8.9123	12.107	0	0	0
2020/07/06	R035	06/08/2020	10.45	Call	Bond Future	636.8100	0.6368	380.1000	0.3801	(40.312)	0	0	0
2020/07/06	R035	06/08/2020	9.93	Put	Bond Future	7,815.4200	7.8154	8,773.6700	8.7737	12.261	0	0	0
2020/07/06	R035	06/08/2020	9.91	Call	Bond Future	124.7800	0.1248	56.5800	0.0566	(54.656)	0	0	0
2020/07/06	R035	06/08/2020	8.75	Put	Bond Future	16,732.3700	16.7324	17,762.4100	17.7624	6.156	0	0	0
2020/07/06	R035	06/08/2020	8.75	Call	Bond Future	0.8100	0.0008	0.1700	0.0002	(79.012)	0	0	3,000
2020/07/06	R035	05/11/2020	10.34	Put	Bond Future	8,072.0600	8.0721	8,774.0000	8.7740	8.696	0	0	0
2020/07/06	R035	05/11/2020			Bond Future	11.2977	84.7199	11.4697	83.6778	1.523	0.0000	0.0000	0
2020/07/06	R035	05/11/2020	10.33	Call	Bond Future	1,875.9500	1.8759	1,538.3500	1.5384	(17.996)	0	0	0
2020/07/06	R035	05/11/2020	10.33	Put	Bond Future	8,119.8300	8.1198	8,824.2900	8.8243	8.676	0	0	0
2020/07/06	R035	05/11/2020	10.34	Call	Bond Future	1,896.1800	1.8962	1,556.0600	1.5561	(17.937)	0	0	0
2020/07/06	R035	05/11/2020	10.32	Call	Bond Future	1,855.6800	1.8557	1,520.6000	1.5206	(18.057)	0	0	0
2020/07/06	R035	05/11/2020	10.32	Put	Bond Future	8,167.6400	8.1676	8,874.6200	8.8746	8.656	0	0	0
2020/07/06	R035	04/02/2021	11.14	Put	Bond Future	6,667.2000	6.6672	7,214.8200	7.2148	8.214	0	0	650
2020/07/06	R035	04/02/2021	10.04	Put	Bond Future	11,473.8700	11.4739	12,238.2600	12.2383	6.662	0	0	0
2020/07/06	R035	04/02/2021	10.14	Put	Bond Future	10,935.3900	10.9354	11,682.2000	11.6822	6.829	0	0	650
2020/07/06	R035	04/02/2021	10.05	Call	Bond Future	1,908.8200	1.9088	1,616.8900	1.6169	(15.294)	0	0	0
2020/07/06	R035	04/02/2021			Bond Future	11.5286	85.7068	11.7082	84.6522	1.558	0.0000	0.0000	0
2020/07/06	R035	04/02/2021	10.06	Call	Bond Future	1,924.0400	1.9240	1,630.3700	1.6304	(15.263)	0	0	0
2020/07/06	R035	04/02/2021	10.06	Put	Bond Future	11,364.8900	11.3649	12,125.8000	12.1258	6.695	0	0	0
2020/07/06	R035	04/02/2021	10.14	Call	Bond Future	2,048.8400	2.0488	1,741.0700	1.7411	(15.022)	0	0	0
2020/07/06	R035	04/02/2021	11.14	Call	Bond Future	4,314.0500	4.3140	3,807.0900	3.8071	(11.751)	0	0	0
2020/07/06	R035	04/02/2021	10.04	Call	Bond Future	1,893.6800	1.8937	1,603.4900	1.6035	(15.324)	0	0	0
2020/07/06	R035	04/02/2021	10.05	Put	Bond Future	11,419.3000	11.4193	12,181.9500	12.1819	6.679	0	0	0
2020/07/06	R035	06/05/2021	10.24	Put	Bond Future	11,595.6400	11.5956	12,360.7800	12.3608	6.599	0	0	0
2020/07/06	R035	06/05/2021	12.35	Put	Bond Future	4,229.9600	4.2300	4,617.5700	4.6176	9.163	0	0	0
2020/07/06	R035	06/05/2021	12.37	Call	Bond Future	7,598.8300	7.5988	6,916.1200	6.9161	(8.984)	0	0	0
2020/07/06	R035	06/05/2021			Bond Future	11.7585	82.2483	11.9458	81.1811	1.593	0.0000	0.0000	0
2020/07/06	R035	06/05/2021	12.35	Call	Bond Future	7,530.3400	7.5303	6,850.6900	6.8507	(9.025)	0	0	0
2020/07/06	R035	06/05/2021	12.37	Put	Bond Future	4,190.4000	4.1904	4,574.9500	4.5750	9.177	0	0	0
2020/07/06	R035	06/05/2021	10.24	Call	Bond Future	2,105.6200	2.1056	1,803.5000	1.8035	(14.348)	0	0	793
2020/07/06	R035	06/05/2021	12.36	Put	Bond Future	4,210.2800	4.2103	4,596.3500	4.5963	9.170	0	0	0

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2020/07/06	R035	06/05/2021	12.02	Call	Bond Future	6,433.6100	6.4336	5,807.1300	5.8071	(9.738)	0	0	0
2020/07/06	R035	06/05/2021	12.02	Put	Bond Future	4,949.2100	4.9492	5,389.9900	5.3900	8.906	0	0	793
2020/07/06	R035	06/05/2021	11.32	Call	Bond Future	4,409.0900	4.4091	3,907.7700	3.9078	(11.370)	0	0	0
2020/07/06	R035	06/05/2021	11.32	Put	Bond Future	6,992.9900	6.9930	7,558.9300	7.5589	8.093	0	0	793
2020/07/06	R035	06/05/2021	12.36	Call	Bond Future	7,564.7100	7.5647	6,883.5200	6.8835	(9.005)	0	0	0
2020/07/06	R186	06/08/2020	8.38	Put	Bond Future	309.3200	0.3093	325.5400	0.3255	5.244	0	0	0
2020/07/06	R186	06/08/2020	7.45	Call	Bond Future	561.6100	0.5616	430.4700	0.4305	(23.351)	0	0	2,500
2020/07/06	R186	06/08/2020	9.00	Call	Bond Future	6,330.1800	6.3302	6,012.9500	6.0129	(5.011)	0	0	900
2020/07/06	R186	06/08/2020	8.00	Call	Bond Future	1,949.4200	1.9494	1,695.3300	1.6953	(13.034)	0	0	900
2020/07/06	R186	06/08/2020	8.25	Call	Bond Future	2,900.1000	2.9001	2,611.7000	2.6117	(9.944)	0	0	0
2020/07/06	R186	06/08/2020			Bond Future	7.7828	114.8980	7.8419	114.5820	0.760	0.0000	0.0000	69,166
2020/07/06	R186	06/08/2020	8.37	Call	Bond Future	3,406.9900	3.4070	3,107.9800	3.1080	(8.776)	0	0	0
2020/07/06	R186	06/08/2020	8.37	Put	Bond Future	317.6600	0.3177	334.6200	0.3346	5.339	0	0	0
2020/07/06	R186	06/08/2020	9.00	Put	Bond Future	44.3500	0.0443	43.0900	0.0431	(2.841)	0	0	0
2020/07/06	R186	06/08/2020	8.38	Call	Bond Future	3,450.3300	3.4503	3,150.5800	3.1506	(8.688)	0	0	0
2020/07/06	R186	06/08/2020	7.45	Put	Bond Future	2,361.4100	2.3614	2,546.2400	2.5462	7.827	0	0	2,500
2020/07/06	R186	06/08/2020	8.00	Put	Bond Future	794.0900	0.7941	855.9700	0.8560	7.793	0	0	15,177
2020/07/06	R186	06/08/2020	8.25	Put	Bond Future	433.3400	0.4333	460.9100	0.4609	6.362	0	0	0
2020/07/06	R186	06/08/2020	8.36	Call	Bond Future	3,363.7300	3.3637	3,065.4700	3.0655	(8.867)	0	0	0
2020/07/06	R186	06/08/2020	8.36	Put	Bond Future	326.1100	0.3261	343.8200	0.3438	5.431	0	0	0
2020/07/06	R186	05/11/2020	8.00	Put	Bond Future	2,674.2200	2.6742	2,797.2500	2.7973	4.601	0	0	0
2020/07/06	R186	05/11/2020	8.65	Call	Bond Future	4,846.9400	4.8469	4,595.7900	4.5958	(5.182)	0	0	0
2020/07/06	R186	05/11/2020	8.64	Put	Bond Future	1,441.8800	1.4419	1,511.2900	1.5113	4.814	0	0	0
2020/07/06	R186	05/11/2020			Bond Future	7.9693	116.1148	8.0319	115.7950	0.785	0.0000	0.0000	0
2020/07/06	R186	05/11/2020	7.00	Put	Bond Future	6,018.1400	6.0181	6,240.3700	6.2404	3.693	0	0	0
2020/07/06	R186	05/11/2020	7.00	Call	Bond Future	910.0700	0.9101	812.4400	0.8124	(10.728)	0	0	1,200
2020/07/06	R186	05/11/2020	8.66	Call	Bond Future	4,881.9000	4.8819	4,630.0600	4.6301	(5.159)	0	0	0
2020/07/06	R186	05/11/2020	8.66	Put	Bond Future	1,413.4400	1.4134	1,481.4600	1.4815	4.812	0	0	0
2020/07/06	R186	05/11/2020	8.00	Call	Bond Future	2,831.1500	2.8312	2,634.3200	2.6343	(6.952)	0	0	1,200
2020/07/06	R186	05/11/2020	7.84	Put	Bond Future	3,093.1700	3.0932	3,231.8300	3.2318	4.483	0	0	0
2020/07/06	R186	05/11/2020	9.26	Put	Bond Future	730.9200	0.7309	765.8400	0.7658	4.778	0	0	3,500
2020/07/06	R186	05/11/2020	8.65	Put	Bond Future	1,427.7200	1.4277	1,496.4300	1.4964	4.813	0	0	0
2020/07/06	R186	05/11/2020	8.64	Call	Bond Future	4,811.8300	4.8118	4,561.3800	4.5614	(5.205)	0	0	0
2020/07/06	R186	05/11/2020	7.84	Call	Bond Future	2,428.1000	2.4281	2,246.9000	2.2469	(7.463)	0	0	3,500
2020/07/06	R186	05/11/2020	8.34	Put	Bond Future	1,935.0100	1.9350	2,027.3900	2.0274	4.774	0	0	0
2020/07/06	R186	05/11/2020	8.34	Call	Bond Future	3,813.6300	3.8136	3,586.1500	3.5862	(5.965)	0	0	3,500
2020/07/06	R186	05/11/2020	9.26	Call	Bond Future	7,102.5400	7.1025	6,817.6000	6.8176	(4.012)	0	0	0
2020/07/06	R186	04/02/2021	8.15	Call	Bond Future	3,344.2900	3.3443	3,156.8600	3.1569	(5.604)	0	0	0
2020/07/06	R186	04/02/2021			Bond Future	8.1541	112.1841	8.2204	111.8600	0.813	0.0000	0.0000	0
2020/07/06	R186	04/02/2021	8.15	Put	Bond Future	3,364.2600	3.3643	3,500.9800	3.5010	4.064	0	0	0
2020/07/06	R186	04/02/2021	8.16	Call	Bond Future	3,369.4200	3.3694	3,181.2200	3.1812	(5.586)	0	0	0
2020/07/06	R186	04/02/2021	8.17	Put	Bond Future	3,316.4000	3.3164	3,451.5900	3.4516	4.076	0	0	0
2020/07/06	R186	04/02/2021	8.16	Put	Bond Future	3,340.4400	3.3404	3,476.3900	3.4764	4.070	0	0	0
2020/07/06	R186	04/02/2021	8.17	Call	Bond Future	3,394.3100	3.3943	3,205.3500	3.2054	(5.567)	0	0	0
2020/07/06	R186	06/05/2021	10.76	Put	Bond Future	503.6700	0.5037	531.6600	0.5317	5.557	0	0	0
2020/07/06	R186	06/05/2021	10.77	Call	Bond Future	11,090.2600	11.0903	10,789.7700	10,7898	(2.709)	0	0	0
2020/07/06	R186	06/05/2021			Bond Future	8.3519	113.5193	8.4224	113.1911	0.843	0.0000	0.0000	0

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2020/07/06	R186	06/05/2021	10.78	Call	Bond Future	11,126.2300	11.1262	10,825.4900	10.8255	(2.703)	0	0	0
2020/07/06	R186	06/05/2021	10.78	Put	Bond Future	493.5100	0.4935	520.9900	0.5210	5.568	0	0	0
2020/07/06	R186	06/05/2021	10.76	Call	Bond Future	11,054.3100	11.0543	10,754.0800	10.7541	(2.716)	0	0	0
2020/07/06	R186	06/05/2021	10.77	Put	Bond Future	498.5700	0.4986	526.3000	0.5263	5.562	0	0	0
2020/07/06	R197	06/08/2020			Bond Future	306.9683	306.9683	306.7151	306.7151	(0.082)	0.0000	0.0000	2,591
2020/07/06	R197	05/11/2020			Bond Future	310.2943	310.2943	310.0371	310.0371	(0.083)	0.0000	0.0000	0
2020/07/06	R197	04/02/2021			Bond Future	306.1369	306.1369	305.8751	305.8751	(0.086)	0.0000	0.0000	0
2020/07/06	R197	06/05/2021			Bond Future	309.8499	309.8499	309.5843	309.5843	(0.086)	0.0000	0.0000	0
2020/07/06	R202	06/08/2020			Bond Future	207.9571	207.9571	207.9257	207.9257	(0.015)	0.0000	0.0000	8,040
2020/07/06	R202	05/11/2020			Bond Future	210.2104	210.2104	210.1778	210.1778	(0.015)	0.0000	0.0000	0
2020/07/06	R202	04/02/2021			Bond Future	208.5414	208.5414	208.5074	208.5074	(0.016)	0.0000	0.0000	0
2020/07/06	R202	06/05/2021			Bond Future	211.0703	211.0703	211.0356	211.0356	(0.016)	0.0000	0.0000	0
2020/07/06	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R208	06/08/2020			Bond Future	3.4314	104.5291	3.4855	104.4948	1.576	0.0000	0.0000	23,391
2020/07/06	R208	06/08/2020	5.56	Call	Bond Future	1,335.6500	1.3356	1,301.3200	1.3013	(2.570)	0	0	0
2020/07/06	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R208	06/08/2020	5.57	Call	Bond Future	1,341.8500	1.3419	1,307.5200	1.3075	(2.558)	0	0	0
2020/07/06	R208	06/08/2020	5.55	Call	Bond Future	1,329.4500	1.3294	1,295.1200	1.2951	(2.582)	0	0	0
2020/07/06	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R208	05/11/2020	4.78	Call	Bond Future	744.3600	0.7444	709.1700	0.7092	(4.728)	0	0	0
2020/07/06	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R208	05/11/2020			Bond Future	2.8606	102.2451	2.9507	102.2099	3.150	0.0000	0.0000	0
2020/07/06	R208	05/11/2020	4.79	Call	Bond Future	748.2100	0.7482	713.0200	0.7130	(4.703)	0	0	0
2020/07/06	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R208	05/11/2020	4.77	Call	Bond Future	740.5100	0.7405	705.3200	0.7053	(4.752)	0	0	0
2020/07/06	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R209	06/08/2020	5.55	Put	Bond Future	42,285.3000	42.2853	43,141.9700	43.1420	2.026	0	0	0
2020/07/06	R209	06/08/2020			Bond Future	10.9885	67.2478	11.1485	66.3912	1.456	0.0000	0.0000	59,976
2020/07/06	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R209	06/08/2020	5.57	Put	Bond Future	42,068.4900	42.0685	42,925.1600	42.9252	2.036	0	0	0
2020/07/06	R209	06/08/2020	5.56	Put	Bond Future	42,176.8200	42.1768	43,033.4900	43.0335	2.031	0	0	0
2020/07/06	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/06	R209	05/11/2020	10.02	Call	Bond Future	1,470.9300	1.4709	1,211.5100	1.2115	(17.636)	0	0	0
2020/07/06	R209	05/11/2020			Bond Future	11.1878	64.8202	11.3539	63.9541	1.485	0.0000	0.0000	0
2020/07/06	R209	05/11/2020	10.00	Call	Bond Future	1,441.6200	1.4416	1,185.9400	1.1859	(17.736)	0	0	0
2020/07/06	R209	05/11/2020	10.00	Put	Bond Future	8,166.9800	8.1670	8,777.3300	8.7773	7.473	0	0	0
2020/07/06	R209	05/11/2020	10.02	Put	Bond Future	8,074.7800	8.0748	8,681.3900	8.6814	7.512	0	0	0
2020/07/06	R209	05/11/2020	10.01	Call	Bond Future	1,456.2300	1.4562	1,198.6800	1.1987	(17.686)	0	0	0
2020/07/06	R209	05/11/2020	10.01	Put	Bond Future	8,120.8000	8.1208	8,729.2800	8.7293	7.493	0	0	0
2020/07/06	R209	04/02/2021	10.12	Put	Bond Future	9,159.4100	9.1594	9,745.3900	9.7454	6.398	0	0	0
2020/07/06	R209	04/02/2021			Bond Future	11.3868	65.5757	11.5594	64.6992	1.516	0.0000	0.0000	0
2020/07/06	R209	04/02/2021	10.11	Call	Bond Future	2,128.1200	2.1281	1,839.2400	1.8392	(13.574)	0	0	0
2020/07/06	R209	04/02/2021	10.11	Put	Bond Future	9,202.7900	9.2028	9,790.3300	9.7903	6.384	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
2020/07/06	R209	04/02/2021	10.12	Call	Bond Future	2,144.4900	2.1445	1,854.0500	1.8541	(13.544)	0	0	0
2020/07/06	R209	04/02/2021	10.10	Call	Bond Future	2,111.8200	2.1118	1,824.5100	1.8245	(13.605)	0	0	0
2020/07/06	R209	04/02/2021	10.10	Put	Bond Future	9,246.3100	9.2463	9,835.4200	9.8354	6.371	0	0	0
2020/07/06	R209	06/05/2021	12.23	Put	Bond Future	3,728.4200	3.7284	4,039.6500	4.0396	8.348	0	0	0
2020/07/06	R209	06/05/2021	12.22	Call	Bond Future	6,774.2300	6.7742	6,199.6700	6.1997	(8.482)	0	0	0
2020/07/06	R209	06/05/2021			Bond Future	11.5912	63.2145	11.7706	62.3275	1.548	0.0000	0.0000	0
2020/07/06	R209	06/05/2021	12.23	Call	Bond Future	6,803.8200	6.8038	6,228.0300	6.2280	(8.463)	0	0	0
2020/07/06	R209	06/05/2021	12.22	Put	Bond Future	3,745.2300	3.7452	4,057.6900	4.0577	8.343	0	0	0
2020/07/06	R209	06/05/2021	12.24	Call	Bond Future	6,833.4400	6.8334	6,256.4400	6.2564	(8.444)	0	0	0
2020/07/06	R209	06/05/2021	12.24	Put	Bond Future	3,711.6800	3.7117	4,021.7000	4.0217	8.353	0	0	0
2020/07/06	R210	06/08/2020			Bond Future	183.4812	183.4812	183.4514	183.4514	(0.016)	0.0000	0.0000	1,957
2020/07/06	R210	05/11/2020			Bond Future	182.7944	182.7944	182.7633	182.7633	(0.017)	0.0000	0.0000	0
2020/07/06	R210	04/02/2021			Bond Future	184.9667	184.9667	184.9343	184.9343	(0.017)	0.0000	0.0000	0
2020/07/06	R210	06/05/2021			Bond Future	184.4994	184.4994	184.4665	184.4665	(0.018)	0.0000	0.0000	0
2020/07/06	R212	06/08/2020			Bond Future	165.7547	165.7547	165.7193	165.7193	(0.021)	0.0000	0.0000	7,044
2020/07/06	R212	05/11/2020			Bond Future	167.5510	167.5510	167.5144	167.5144	(0.022)	0.0000	0.0000	0
2020/07/06	R212	04/02/2021			Bond Future	167.2474	167.2474	167.2096	167.2096	(0.023)	0.0000	0.0000	0
2020/07/06	R212	06/05/2021			Bond Future	169.2756	169.2756	169.2370	169.2370	(0.023)	0.0000	0.0000	0
2020/07/06	R213	06/08/2020	9.31	Call	Bond Future	431.6800	0.4317	269.0300	0.2690	(37.678)	0	0	0
2020/07/06	R213	06/08/2020			Bond Future	9.9339	84.2171	10.0585	83.5217	1.255	0.0000	0.0000	17,193
2020/07/06	R213	06/08/2020	9.29	Call	Bond Future	408.3500	0.4084	252.4000	0.2524	(38.190)	0	0	0
2020/07/06	R213	06/08/2020	9.29	Put	Bond Future	4,130.2600	4.1303	4,669.6700	4.6697	13.060	0	0	0
2020/07/06	R213	06/08/2020	9.31	Put	Bond Future	4,034.6300	4.0346	4,567.3400	4.5673	13.203	0	0	0
2020/07/06	R213	06/08/2020	9.30	Call	Bond Future	419.8600	0.4199	260.5900	0.2606	(37.934)	0	0	0
2020/07/06	R213	06/08/2020	9.30	Put	Bond Future	4,082.2600	4.0823	4,618.3500	4.6183	13.132	0	0	0
2020/07/06	R213	05/11/2020	9.60	Put	Bond Future	5,290.6900	5.2907	5,690.2800	5.6903	7.553	0	0	0
2020/07/06	R213	05/11/2020	9.59	Call	Bond Future	2,273.1300	2.2731	1,971.4100	1.9714	(13.273)	0	0	0
2020/07/06	R213	05/11/2020			Bond Future	10.1365	81.5802	10.2663	80.8771	1.280	0.0000	0.0000	0
2020/07/06	R213	05/11/2020	9.60	Call	Bond Future	2,294.5300	2.2945	1,990.9900	1.9910	(13.229)	0	0	0
2020/07/06	R213	05/11/2020	9.59	Put	Bond Future	5,326.5200	5.3265	5,727.9300	5.7279	7.536	0	0	0
2020/07/06	R213	05/11/2020	9.61	Call	Bond Future	2,316.0500	2.3160	2,010.6900	2.0107	(13.185)	0	0	0
2020/07/06	R213	05/11/2020	9.61	Put	Bond Future	5,255.0300	5.2550	5,652.8000	5.6528	7.569	0	0	0
2020/07/06	R213	04/02/2021	9.40	Call	Bond Future	2,350.2000	2.3502	2,085.7600	2.0858	(11.252)	0	0	0
2020/07/06	R213	04/02/2021	9.39	Put	Bond Future	7,592.0700	7.5921	8,040.7300	8.0407	5.910	0	0	0
2020/07/06	R213	04/02/2021			Bond Future	10.3431	82.5304	10.4784	81.8187	1.308	0.0000	0.0000	0
2020/07/06	R213	04/02/2021	9.41	Call	Bond Future	2,369.0300	2.3690	2,103.1800	2.1032	(11.222)	0	0	0
2020/07/06	R213	04/02/2021	9.41	Put	Bond Future	7,514.6600	7.5147	7,960.4800	7.9605	5.933	0	0	0
2020/07/06	R213	04/02/2021	9.40	Put	Bond Future	7,553.3000	7.5533	8,000.5300	8.0005	5.921	0	0	0
2020/07/06	R213	04/02/2021	9.39	Call	Bond Future	2,331.4400	2.3314	2,068.4300	2.0684	(11.281)	0	0	0
2020/07/06	R213	06/05/2021	11.91	Put	Bond Future	2,095.2300	2.0952	2,270.4000	2.2704	8.360	0	0	0
2020/07/06	R213	06/05/2021			Bond Future	10.5498	79.9800	10.6908	79.2597	1.336	0.0000	0.0000	0
2020/07/06	R213	06/05/2021	11.90	Call	Bond Future	8,663.3400	8.6633	8,119.1800	8.1192	(6.281)	0	0	0
2020/07/06	R213	06/05/2021	11.90	Put	Bond Future	2,109.6000	2.1096	2,285.7100	2.2857	8.348	0	0	0
2020/07/06	R213	06/05/2021	11.91	Call	Bond Future	8,694.7500	8.6948	8,149.6500	8.1497	(6.269)	0	0	0
2020/07/06	R213	06/05/2021	11.89	Call	Bond Future	8,631.9800	8.6320	8,088.7400	8.0887	(6.293)	0	0	0

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2020/07/06	R213	06/05/2021	11.89	Put	Bond Future	2,124.0600	2.1241	2,301.0900	2.3011	8.335	0	0	0
2020/07/06	R214	06/08/2020	9.98	Put	Bond Future	7,634.1500	7.6341	8,528.1600	8.5282	11.711	0	0	0
2020/07/06	R214	06/08/2020	9.97	Call	Bond Future	92.6400	0.0926	40.2200	0.0402	(56.585)	0	0	0
2020/07/06	R214	06/08/2020			Bond Future	11.2365	65.2127	11.4119	64.2648	1.561	0.0000	0.0000	19,898
2020/07/06	R214	06/08/2020	9.98	Call	Bond Future	95.6600	0.0957	41.7400	0.0417	(56.366)	0	0	0
2020/07/06	R214	06/08/2020	9.97	Put	Bond Future	7,696.8500	7.6968	8,592.3600	8.5924	11.635	0	0	0
2020/07/06	R214	06/08/2020	9.99	Call	Bond Future	98.7700	0.0988	43.3100	0.0433	(56.151)	0	0	0
2020/07/06	R214	06/08/2020	9.99	Put	Bond Future	7,571.6400	7.5716	8,464.1100	8.4641	11.787	0	0	0
2020/07/06	R214	05/11/2020	10.26	Put	Bond Future	8,316.0000	8.3160	8,988.4000	8.9884	8.086	0	0	0
2020/07/06	R214	05/11/2020			Bond Future	11.4318	62.6266	11.6142	61.6684	1.595	0.0000	0.0000	0
2020/07/06	R214	05/11/2020	10.25	Call	Bond Future	1,513.0200	1.5130	1,229.2500	1.2292	(18.755)	0	0	0
2020/07/06	R214	05/11/2020	10.25	Put	Bond Future	8,363.5800	8.3636	9,038.0600	9.0381	8.064	0	0	0
2020/07/06	R214	05/11/2020	10.26	Call	Bond Future	1,528.4300	1.5284	1,242.5800	1.2426	(18.702)	0	0	0
2020/07/06	R214	05/11/2020	10.24	Call	Bond Future	1,498.8000	1.4988	1,217.0000	1.2170	(18.802)	0	0	0
2020/07/06	R214	05/11/2020	10.24	Put	Bond Future	8,412.4500	8.4125	9,088.9000	9.0889	8.041	0	0	0
2020/07/06	R214	04/02/2021	10.33	Call	Bond Future	2,187.4200	2.1874	1,870.3900	1.8704	(14.493)	0	0	0
2020/07/06	R214	04/02/2021			Bond Future	11.6311	63.3562	11.8210	62.3865	1.633	0.0000	0.0000	0
2020/07/06	R214	04/02/2021	10.31	Call	Bond Future	2,153.8400	2.1538	1,840.2700	1.8403	(14.559)	0	0	0
2020/07/06	R214	04/02/2021	10.31	Put	Bond Future	9,666.7700	9.6668	10,322.9300	10.3229	6.788	0	0	0
2020/07/06	R214	04/02/2021	10.33	Put	Bond Future	9,575.7300	9.5757	10,228.4300	10.2284	6.816	0	0	0
2020/07/06	R214	04/02/2021	10.32	Call	Bond Future	2,170.5900	2.1706	1,855.2900	1.8553	(14.526)	0	0	0
2020/07/06	R214	04/02/2021	10.32	Put	Bond Future	9,621.1700	9.6212	10,275.6000	10.2756	6.802	0	0	0
2020/07/06	R214	06/05/2021	12.26	Call	Bond Future	6,339.5500	6.3396	5,733.0200	5.7330	(9.567)	0	0	0
2020/07/06	R214	06/05/2021	12.25	Put	Bond Future	4,246.3800	4.2464	4,622.6600	4.6227	8.861	0	0	0
2020/07/06	R214	06/05/2021			Bond Future	11.8281	60.8302	12.0256	59.8488	1.670	0.0000	0.0000	0
2020/07/06	R214	06/05/2021	12.27	Call	Bond Future	6,368.3600	6.3684	5,760.4300	5.7604	(9.546)	0	0	0
2020/07/06	R214	06/05/2021	12.27	Put	Bond Future	4,209.0100	4.2090	4,582.4900	4.5825	8.873	0	0	0
2020/07/06	R214	06/05/2021	12.26	Put	Bond Future	4,227.6400	4.2276	4,602.5200	4.6025	8.867	0	0	0
2020/07/06	R214	06/05/2021	12.25	Call	Bond Future	6,310.7800	6.3108	5,705.6500	5.7057	(9.589)	0	0	0
2020/07/06	R248	06/08/2020	10.20	Call	Bond Future	70.4000	0.0704	27.7300	0.0277	(60.611)	0	0	0
2020/07/06	R248	06/08/2020	11.80	Call	Bond Future	3,187.6000	3.1876	2,409.5400	2.4095	(24.409)	0	0	470
2020/07/06	R248	06/08/2020	12.75	Call	Bond Future	7,447.8100	7.4478	6,369.9500	6.3700	(14.472)	0	0	814
2020/07/06	R248	06/08/2020	10.35	Call	Bond Future	122.6300	0.1226	53.0400	0.0530	(56.748)	0	0	640
2020/07/06	R248	06/08/2020	11.85	Put	Bond Future	1,551.0700	1.5511	1,913.7000	1.9137	23.379	0	0	0
2020/07/06	R248	06/08/2020	9.00	Put	Bond Future	20,697.0700	20.6971	21,861.4200	21.8614	5.626	0	0	0
2020/07/06	R248	06/08/2020			Bond Future	11.5627	80.6878	11.7433	79.5232	1.562	0.0000	0.0000	110,423
2020/07/06	R248	06/08/2020	10.18	Call	Bond Future	65.5400	0.0655	25.5300	0.0255	(61.047)	0	0	0
2020/07/06	R248	06/08/2020	10.18	Put	Bond Future	10,157.1700	10.1572	11,281.6900	11.2817	11.071	0	0	0
2020/07/06	R248	06/08/2020	10.35	Put	Bond Future	8,850.1800	8.8502	9,945.1200	9.9451	12.372	0	0	0
2020/07/06	R248	06/08/2020	11.85	Call	Bond Future	3,388.3100	3.3883	2,586.4100	2.5864	(23.667)	0	0	0
2020/07/06	R248	06/08/2020	11.15	Put	Bond Future	3,931.4200	3.9314	4,681.0800	4.6811	19.068	0	0	0
2020/07/06	R248	06/08/2020	11.15	Call	Bond Future	1,146.1200	1.1461	731.2500	0.7313	(36.198)	0	0	0
2020/07/06	R248	06/08/2020	10.85	Put	Bond Future	5,511.0400	5.5110	6,422.9500	6.4229	16.547	0	0	0
2020/07/06	R248	06/08/2020	10.85	Call	Bond Future	585.4400	0.5854	332.8200	0.3328	(43.150)	0	0	640
2020/07/06	R248	06/08/2020	9.25	Put	Bond Future	18,271.8400	18.2718	19,435.6200	19.4356	6.369	0	0	0
2020/07/06	R248	06/08/2020	9.25	Call	Bond Future	0.9400	0.0009	0.1900	0.0002	(79.787)	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
2020/07/06	R248	06/08/2020	10.20	Put	Bond Future	9,999.5900	9.9996	11,121.4500	11.1214	11.219	0	0	0
2020/07/06	R248	06/08/2020	11.80	Put	Bond Future	1,664.3500	1.6644	2,050.8200	2.0508	23.220	0	0	0
2020/07/06	R248	06/08/2020	12.75	Put	Bond Future	342.0000	0.3420	428.6700	0.4287	25.342	0	0	0
2020/07/06	R248	06/08/2020	9.00	Call	Bond Future	0.2100	0.0002	0.0300	0.0000	(85.714)	0	0	3,000
2020/07/06	R248	06/08/2020	10.19	Call	Bond Future	67.9300	0.0679	26.6100	0.0266	(60.827)	0	0	0
2020/07/06	R248	06/08/2020	10.19	Put	Bond Future	10,078.2800	10.0783	11,201.4900	11.2015	11.145	0	0	0
2020/07/06	R248	06/08/2020	12.25	Put	Bond Future	867.6700	0.8677	1,075.0700	1.0751	23.903	0	0	0
2020/07/06	R248	06/08/2020	12.25	Call	Bond Future	5,133.5600	5.1336	4,176.4300	4.1764	(18.645)	0	0	814
2020/07/06	R248	06/08/2020	11.10	Put	Bond Future	4,172.2000	4.1722	4,950.2300	4.9502	18.648	0	0	0
2020/07/06	R248	06/08/2020	11.10	Call	Bond Future	1,037.1600	1.0372	650.6600	0.6507	(37.265)	0	0	470
2020/07/06	R248	05/11/2020	10.02	Put	Bond Future	13,560.4800	13.5605	14,547.2900	14.5473	7.277	0	0	0
2020/07/06	R248	05/11/2020	10.03	Call	Bond Future	807.7800	0.8078	615.3700	0.6154	(23.820)	0	0	0
2020/07/06	R248	05/11/2020			Bond Future	11.7742	77.1314	11.9629	75.9541	1.603	0.0000	0.0000	250
2020/07/06	R248	05/11/2020	11.00	Put	Bond Future	7,679.0700	7.6791	8,415.7200	8.4157	9.593	0	0	0
2020/07/06	R248	05/11/2020	11.00	Call	Bond Future	2,477.6100	2.4776	2,036.9900	2.0370	(17.784)	0	0	800
2020/07/06	R248	05/11/2020	10.00	Put	Bond Future	13,707.5300	13.7075	14,698.2000	14.6982	7.227	0	0	0
2020/07/06	R248	05/11/2020	10.00	Call	Bond Future	777.5500	0.7775	590.9500	0.5909	(23.998)	0	0	800
2020/07/06	R248	05/11/2020	10.04	Call	Bond Future	818.0500	0.8181	623.6800	0.6237	(23.760)	0	0	0
2020/07/06	R248	05/11/2020	10.04	Put	Bond Future	13,414.3500	13.4143	14,397.2500	14.3972	7.327	0	0	0
2020/07/06	R248	05/11/2020	10.02	Call	Bond Future	797.6100	0.7976	607.1500	0.6072	(23.879)	0	0	0
2020/07/06	R248	05/11/2020	10.03	Put	Bond Future	13,487.2900	13.4873	14,472.1500	14.4721	7.302	0	0	0
2020/07/06	R248	04/02/2021	10.46	Call	Bond Future	1,964.9300	1.9649	1,642.9300	1.6429	(16.387)	0	0	0
2020/07/06	R248	04/02/2021	10.47	Put	Bond Future	12,467.3400	12.4673	13,334.6500	13.3346	6.957	0	0	0
2020/07/06	R248	04/02/2021			Bond Future	11.9915	78.0300	12.1890	76.8387	1.647	0.0000	0.0000	0
2020/07/06	R248	04/02/2021	10.46	Put	Bond Future	12,528.7400	12.5287	13,398.0500	13.3981	6.939	0	0	0
2020/07/06	R248	04/02/2021	10.47	Call	Bond Future	1,981.0500	1.9810	1,657.0500	1.6571	(16.355)	0	0	0
2020/07/06	R248	04/02/2021	10.48	Call	Bond Future	1,997.2600	1.9973	1,671.2500	1.6713	(16.323)	0	0	0
2020/07/06	R248	04/02/2021	10.48	Put	Bond Future	12,406.1600	12.4062	13,271.4600	13.2715	6.975	0	0	0
2020/07/06	R248	06/05/2021	12.36	Call	Bond Future	6,579.0200	6.5790	5,887.6400	5.8876	(10.509)	0	0	0
2020/07/06	R248	06/05/2021			Bond Future	12.2071	74.5434	12.4136	73.3377	1.692	0.0000	0.0000	0
2020/07/06	R248	06/05/2021	12.34	Call	Bond Future	6,514.8900	6.5149	5,827.2300	5.8272	(10.555)	0	0	0
2020/07/06	R248	06/05/2021	12.34	Put	Bond Future	5,734.4900	5.7345	6,252.4900	6.2525	9.033	0	0	0
2020/07/06	R248	06/05/2021	12.36	Put	Bond Future	5,682.5300	5.6825	6,196.8100	6.1968	9.050	0	0	0
2020/07/06	R248	06/05/2021	12.35	Call	Bond Future	6,547.0700	6.5471	5,857.5500	5.8575	(10.532)	0	0	0
2020/07/06	R248	06/05/2021	12.35	Put	Bond Future	5,708.5800	5.7086	6,224.7200	6.2247	9.041	0	0	0

Total

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