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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2020 TO 10/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	2025	06/08/2020		Bond Future	137.0092	137.0092	136.7512	136.7512	(0.188)	0.0000	0.0000	6,043
2020/07/10	2025	05/11/2020		Bond Future	138.4855	138.4855	138.2240	138.2240	(0.189)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/10	2025	04/02/2021			Bond Future	138.6195	138.6195	138.3543	138.3543	(0.191)	0.0000	0.0000	0
2020/07/10	2025	06/05/2021			Bond Future	140.2964	140.2964	140.0278	140.0278	(0.191)	0.0000	0.0000	0
2020/07/10	2029	06/08/2020			Bond Future	97.6604	97.6604	97.8726	97.8726	0.217	0.0000	0.0000	5,012
2020/07/10	2029	05/11/2020			Bond Future	97.5896	97.5896	97.8036	97.8036	0.219	0.0000	0.0000	0
2020/07/10	2029	04/02/2021			Bond Future	98.7454	98.7454	98.9615	98.9615	0.219	0.0000	0.0000	0
2020/07/10	2029	06/05/2021			Bond Future	98.8022	98.8022	99.0207	99.0207	0.221	0.0000	0.0000	0
2020/07/10	2030	06/08/2020	9.11	Call	Bond Future	323.2100	0.3232	505.5300	0.5055	56.409	0	0	0
2020/07/10	2030	06/08/2020	9.95	Put	Bond Future	934.4200	0.9344	611.8700	0.6119	(34.519)	0	0	5,850
2020/07/10	2030	06/08/2020	10.40	Put	Bond Future	342.3200	0.3423	200.0500	0.2000	(41.561)	0	0	0
2020/07/10	2030	06/08/2020	11.25	Call	Bond Future	8,205.7900	8.2058	9,160.1800	9.1602	11.631	0	0	0
2020/07/10	2030	06/08/2020	10.00	Call	Bond Future	2,438.8800	2.4389	3,110.9600	3.1110	27.557	0	0	470
2020/07/10	2030	06/08/2020	10.05	Put	Bond Future	755.6100	0.7556	482.0700	0.4821	(36.201)	0	0	0
2020/07/10	2030	06/08/2020	10.70	Call	Bond Future	5,530.8500	5.5309	6,425.3900	6.4254	16.174	0	0	470
2020/07/10	2030	06/08/2020	9.75	Put	Bond Future	1,394.9700	1.3950	962.3100	0.9623	(31.016)	0	0	0
2020/07/10	2030	06/08/2020	9.42	Call	Bond Future	780.5200	0.7805	1,122.9200	1.1229	43.868	0	0	0
2020/07/10	2030	06/08/2020			Bond Future	9.7148	89.7937	9.5452	90.7631	(1.746)	0.0000	0.0000	106,739
2020/07/10	2030	06/08/2020	9.09	Call	Bond Future	302.9800	0.3030	476.6200	0.4766	57.311	0	0	0
2020/07/10	2030	06/08/2020	9.09	Put	Bond Future	3,942.0300	3.9420	3,146.2800	3.1463	(20.186)	0	0	0
2020/07/10	2030	06/08/2020	10.40	Call	Bond Future	4,120.9800	4.1210	4,948.1000	4.9481	20.071	0	0	0
2020/07/10	2030	06/08/2020	10.70	Put	Bond Future	163.9800	0.1640	89.1300	0.0891	(45.646)	0	0	0
2020/07/10	2030	06/08/2020	9.05	Put	Bond Future	4,143.8900	4.1439	3,331.4800	3.3315	(19.605)	0	0	0
2020/07/10	2030	06/08/2020	9.05	Call	Bond Future	265.3400	0.2653	422.3200	0.4223	59.162	0	0	450
2020/07/10	2030	06/08/2020	8.36	Put	Bond Future	8,155.9600	8.1560	7,201.9200	7.2019	(11.697)	0	0	0
2020/07/10	2030	06/08/2020	8.36	Call	Bond Future	16.8100	0.0168	32.1600	0.0322	91.315	0	0	800
2020/07/10	2030	06/08/2020	8.86	Put	Bond Future	5,163.2100	5.1632	4,286.2600	4.2863	(16.985)	0	0	0
2020/07/10	2030	06/08/2020	8.86	Call	Bond Future	136.0000	0.1360	228.4400	0.2284	67.971	0	0	800
2020/07/10	2030	06/08/2020	9.11	Put	Bond Future	3,842.8100	3.8428	3,055.7400	3.0557	(20.482)	0	0	0
2020/07/10	2030	06/08/2020	9.95	Call	Bond Future	2,255.6300	2.2556	2,902.4700	2.9025	28.677	0	0	0
2020/07/10	2030	06/08/2020	11.25	Put	Bond Future	27.2200	0.0272	12.2200	0.0122	(55.107)	0	0	0
2020/07/10	2030	06/08/2020	10.21	Put	Bond Future	531.2400	0.5312	325.4600	0.3255	(38.736)	0	0	0
2020/07/10	2030	06/08/2020	10.00	Put	Bond Future	840.0700	0.8401	542.7600	0.5428	(35.391)	0	0	0
2020/07/10	2030	06/08/2020	10.75	Call	Bond Future	5,772.1300	5.7721	6,674.6900	6.6747	15.637	0	0	0
2020/07/10	2030	06/08/2020	10.05	Call	Bond Future	2,630.8700	2.6309	3,326.7200	3.3267	26.449	0	0	0
2020/07/10	2030	06/08/2020	9.75	Call	Bond Future	1,594.1600	1.5942	2,130.8900	2.1309	33.669	0	0	450
2020/07/10	2030	06/08/2020	9.42	Put	Bond Future	2,474.0100	2.4740	1,847.0200	1.8470	(25.343)	0	0	800
2020/07/10	2030	06/08/2020	9.10	Call	Bond Future	312.9700	0.3130	490.9200	0.4909	56.858	0	0	0
2020/07/10	2030	06/08/2020	9.10	Put	Bond Future	3,892.2700	3.8923	3,100.8300	3.1008	(20.334)	0	0	0
2020/07/10	2030	06/08/2020	11.47	Call	Bond Future	9,279.9000	9.2799	10,242.4100	10.2424	10.372	0	0	0
2020/07/10	2030	06/08/2020	11.47	Put	Bond Future	11.7100	0.0117	4.8300	0.0048	(58.753)	0	0	622
2020/07/10	2030	06/08/2020	10.21	Call	Bond Future	3,283.4800	3.2835	4,047.0900	4.0471	23.256	0	0	622
2020/07/10	2030	06/08/2020	10.87	Call	Bond Future	6,349.3500	6.3493	7,270.4000	7.2704	14.506	0	0	0
2020/07/10	2030	06/08/2020	10.87	Put	Bond Future	99.7900	0.0998	51.4500	0.0514	(48.442)	0	0	622
2020/07/10	2030	06/08/2020	10.75	Put	Bond Future	144.3700	0.1444	77.5400	0.0775	(46.291)	0	0	0
2020/07/10	2030	06/08/2020	9.20	Put	Bond Future	3,411.6300	3.4116	2,666.4300	2.6664	(21.843)	0	0	2,500
2020/07/10	2030	06/08/2020	9.20	Call	Bond Future	427.0800	0.4271	651.2700	0.6513	52.494	0	0	323
2020/07/10	2030	06/08/2020	8.50	Put	Bond Future	7,286.4000	7.2864	6,343.9600	6.3440	(12.934)	0	0	0

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2020/07/10	2030	06/08/2020	8.50	Call	Bond Future	31.8400		0.0318	58.7900	0.0588	84.642	0	0	323
2020/07/10	2030	05/11/2020	9.99	Put	Bond Future	0.0000		0.0000	2,850.8700	2.8509	100.000	0	0	5,000
2020/07/10	2030	05/11/2020	8.10	Put	Bond Future	11,303.7100		11.3037	10,447.4800	10.4475	(7.575)	0	0	0
2020/07/10	2030	05/11/2020	8.73	Call	Bond Future	1,070.1500		1.0702	1,300.1300	1.3001	21.490	0	0	3,000
2020/07/10	2030	05/11/2020	10.06	Put	Bond Future	3,119.9400		3.1199	2,689.2900	2.6893	(13.803)	0	0	1,000
2020/07/10	2030	05/11/2020	9.39	Put	Bond Future	5,165.7600		5.1658	4,568.3900	4.5684	(11.564)	0	0	0
2020/07/10	2030	05/11/2020	9.38	Call	Bond Future	2,141.8200		2.1418	2,521.0700	2.5211	17.707	0	0	0
2020/07/10	2030	05/11/2020			Bond Future	9.9244		90.7394	9.7475	91.7186	(1.782)	0.0000	0.0000	500
2020/07/10	2030	05/11/2020	9.99	Call	Bond Future	0.0000		0.0000	4,189.8400	4.1898	100.000	0	0	0
2020/07/10	2030	05/11/2020	8.85	Put	Bond Future	7,397.8200		7.3978	6,673.5300	6.6735	(9.791)	0	0	0
2020/07/10	2030	05/11/2020	8.85	Call	Bond Future	1,224.5000		1.2245	1,479.3300	1.4793	20.811	0	0	3,000
2020/07/10	2030	05/11/2020	9.61	Call	Bond Future	2,659.7800		2.6598	3,096.7900	3.0968	16.430	0	0	0
2020/07/10	2030	05/11/2020	9.61	Put	Bond Future	4,410.3900		4.4104	3,868.2800	3.8683	(12.292)	0	0	3,000
2020/07/10	2030	05/11/2020	8.34	Put	Bond Future	9,967.6100		9.9676	9,147.3400	9.1473	(8.229)	0	0	0
2020/07/10	2030	05/11/2020	8.34	Call	Bond Future	667.7700		0.6678	826.6200	0.8266	23.788	0	0	1,000
2020/07/10	2030	05/11/2020	9.04	Put	Bond Future	6,546.3200		6.5463	5,864.1100	5.8641	(10.421)	0	0	0
2020/07/10	2030	05/11/2020	9.04	Call	Bond Future	1,504.6400		1.5046	1,801.5500	1.8016	19.733	0	0	1,000
2020/07/10	2030	05/11/2020	8.36	Put	Bond Future	9,859.7400		9.8597	9,042.7400	9.0427	(8.286)	0	0	0
2020/07/10	2030	05/11/2020	9.86	Put	Bond Future	3,652.0500		3.6520	3,172.5100	3.1725	(13.131)	0	0	14,160
2020/07/10	2030	05/11/2020	8.10	Call	Bond Future	486.3900		0.4864	609.2800	0.6093	25.266	0	0	3,000
2020/07/10	2030	05/11/2020	8.73	Put	Bond Future	7,967.3500		7.9674	7,218.2100	7.2182	(9.403)	0	0	0
2020/07/10	2030	05/11/2020	9.23	Put	Bond Future	5,768.1700		5.7682	5,131.2500	5.1313	(11.042)	0	0	0
2020/07/10	2030	05/11/2020	10.06	Call	Bond Future	3,861.4900		3.8615	4,409.9600	4.4100	14.204	0	0	0
2020/07/10	2030	05/11/2020	10.37	Put	Bond Future	2,428.8400		2.4288	2,069.6400	2.0696	(14.789)	0	0	15,646
2020/07/10	2030	05/11/2020	9.39	Call	Bond Future	2,163.0700		2.1631	2,544.8200	2.5448	17.649	0	0	0
2020/07/10	2030	05/11/2020	9.38	Put	Bond Future	5,201.9600		5.2020	4,602.0900	4.6021	(11.532)	0	0	0
2020/07/10	2030	05/11/2020	8.36	Call	Bond Future	685.0000		0.6850	847.1200	0.8471	23.667	0	0	14,160
2020/07/10	2030	05/11/2020	8.86	Put	Bond Future	7,351.3800		7.3514	6,629.2200	6.6292	(9.823)	0	0	0
2020/07/10	2030	05/11/2020	8.86	Call	Bond Future	1,238.0600		1.2381	1,495.0200	1.4950	20.755	0	0	14,160
2020/07/10	2030	05/11/2020	9.86	Call	Bond Future	3,297.2400		3.2972	3,796.8200	3.7968	15.151	0	0	0
2020/07/10	2030	05/11/2020	9.23	Call	Bond Future	1,840.6200		1.8406	2,182.8200	2.1828	18.592	0	0	3,000
2020/07/10	2030	05/11/2020	10.47	Call	Bond Future	5,173.7600		5.1738	5,815.1400	5.8151	12.397	0	0	0
2020/07/10	2030	05/11/2020	10.47	Put	Bond Future	2,239.5600		2.2396	1,901.8200	1.9018	(15.081)	0	0	3,000
2020/07/10	2030	05/11/2020	8.53	Put	Bond Future	8,965.4500		8.9654	8,177.9100	8.1779	(8.784)	0	0	0
2020/07/10	2030	05/11/2020	8.53	Call	Bond Future	845.7800		0.8458	1,037.3600	1.0374	22.651	0	0	15,646
2020/07/10	2030	05/11/2020	9.03	Put	Bond Future	6,588.9500		6.5889	5,904.4100	5.9044	(10.389)	0	0	0
2020/07/10	2030	05/11/2020	9.03	Call	Bond Future	1,488.1500		1.4881	1,782.7300	1.7827	19.795	0	0	15,646
2020/07/10	2030	05/11/2020	10.37	Call	Bond Future	4,834.9500		4.8350	5,454.8700	5.4549	12.822	0	0	0
2020/07/10	2030	05/11/2020	9.40	Call	Bond Future	2,184.2500		2.1843	2,568.4900	2.5685	17.591	0	0	0
2020/07/10	2030	05/11/2020	9.40	Put	Bond Future	5,129.5400		5.1295	4,534.6600	4.5347	(11.597)	0	0	0
2020/07/10	2030	04/02/2021	9.12	Call	Bond Future	2,077.1400		2.0771	2,404.0800	2.4041	15.740	0	0	1,000
2020/07/10	2030	04/02/2021	8.36	Call	Bond Future	1,084.1700		1.0842	1,284.1400	1.2841	18.445	0	0	800
2020/07/10	2030	04/02/2021	9.16	Call	Bond Future	2,142.7200		2.1427	2,477.1000	2.4771	15.605	0	0	0
2020/07/10	2030	04/02/2021	9.15	Put	Bond Future	7,595.3300		7.5953	6,937.7400	6.9377	(8.658)	0	0	0
2020/07/10	2030	04/02/2021			Bond Future	10.1378		87.7877	9.9531	88.7778	(1.822)	0.0000	0.0000	0
2020/07/10	2030	04/02/2021	8.37	Put	Bond Future	11,198.8600		11.1989	10,410.1900	10.4102	(7.042)	0	0	0
2020/07/10	2030	04/02/2021	8.37	Call	Bond Future	1,094.3200		1.0943	1,295.7600	1.2958	18.408	0	0	1,000
2020/07/10	2030	04/02/2021	9.17	Call	Bond Future	2,159.3300		2.1593	2,495.5800	2.4956	15.572	0	0	0

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2020/07/10	2030	04/02/2021	9.17	Put	Bond Future	7,513.4000		7.5134	6,859.5400	6.8595	(8.703)	0	0	0
2020/07/10	2030	04/02/2021	9.12	Put	Bond Future	7,719.2400		7.7192	7,056.0700	7.0561	(8.591)	0	0	0
2020/07/10	2030	04/02/2021	8.36	Put	Bond Future	11,250.0500		11.2501	10,459.9100	10.4599	(7.023)	0	0	0
2020/07/10	2030	04/02/2021	9.16	Put	Bond Future	7,554.3000		7.5543	6,898.5700	6.8986	(8.680)	0	0	0
2020/07/10	2030	04/02/2021	9.15	Call	Bond Future	2,126.1900		2.1262	2,458.7100	2.4587	15.639	0	0	0
2020/07/10	2030	04/02/2021	8.86	Put	Bond Future	8,843.2300		8.8432	8,133.3300	8.1333	(8.028)	0	0	0
2020/07/10	2030	04/02/2021	8.86	Call	Bond Future	1,684.5600		1.6846	1,964.7700	1.9648	16.634	0	0	800
2020/07/10	2030	04/02/2021	10.20	Call	Bond Future	4,494.2700		4.4943	5,033.2300	5.0332	11.992	0	0	0
2020/07/10	2030	04/02/2021	10.20	Put	Bond Future	4,163.9700		4.1640	3,712.8200	3.7128	(10.835)	0	0	1,800
2020/07/10	2030	06/05/2021	10.04	Put	Bond Future	5,373.0200		5.3730	4,847.9500	4.8480	(9.772)	0	0	0
2020/07/10	2030	06/05/2021	9.15	Call	Bond Future	1,946.8300		1.9468	2,257.9400	2.2579	15.980	0	0	0
2020/07/10	2030	06/05/2021	11.69	Call	Bond Future	8,617.7100		8.6177	9,359.3600	9.3594	8.606	0	0	0
2020/07/10	2030	06/05/2021	11.70	Put	Bond Future	2,105.0200		2.1050	1,846.3600	1.8464	(12.288)	0	0	0
2020/07/10	2030	06/05/2021			Bond Future	10.3624		88.8305	10.1694	89.8321	(1.863)	0.0000	0.0000	0
2020/07/10	2030	06/05/2021	10.74	Call	Bond Future	5,565.9000		5.5659	6,168.3700	6.1684	10.824	0	0	0
2020/07/10	2030	06/05/2021	10.74	Put	Bond Future	3,649.5500		3.6495	3,250.3800	3.2504	(10.938)	0	0	0
2020/07/10	2030	06/05/2021	7.97	Call	Bond Future	703.4000		0.7034	844.8800	0.8449	20.114	0	0	700
2020/07/10	2030	06/05/2021	9.92	Call	Bond Future	3,407.7500		3.4077	3,861.5600	3.8616	13.317	0	0	0
2020/07/10	2030	06/05/2021	10.04	Call	Bond Future	3,691.7500		3.6918	4,168.3200	4.1683	12.909	0	0	0
2020/07/10	2030	06/05/2021	9.15	Put	Bond Future	8,494.3600		8.4944	7,803.8300	7.8038	(8.129)	0	0	0
2020/07/10	2030	06/05/2021	11.69	Put	Bond Future	2,119.5400		2.1195	1,859.5500	1.8596	(12.266)	0	0	0
2020/07/10	2030	06/05/2021	11.70	Call	Bond Future	8,649.6700		8.6497	9,392.6500	9.3926	8.590	0	0	0
2020/07/10	2030	06/05/2021	7.97	Put	Bond Future	14,249.6000		14.2496	13,389.4400	13.3894	(6.036)	0	0	0
2020/07/10	2030	06/05/2021	9.92	Put	Bond Future	5,725.6200		5.7256	5,177.7900	5.1778	(9.568)	0	0	700
2020/07/10	2030	06/05/2021	9.22	Call	Bond Future	2,051.7100		2.0517	2,374.9600	2.3750	15.755	0	0	0
2020/07/10	2030	06/05/2021	9.22	Put	Bond Future	8,204.1200		8.2041	7,525.7300	7.5257	(8.269)	0	0	700
2020/07/10	2030	06/05/2021	11.71	Call	Bond Future	8,681.6600		8.6817	9,425.9800	9.4260	8.573	0	0	0
2020/07/10	2030	06/05/2021	11.71	Put	Bond Future	2,090.5700		2.0906	1,833.2500	1.8332	(12.309)	0	0	0
2020/07/10	2032	06/08/2020	9.46	Put	Bond Future	7,141.8000		7.1418	6,213.5300	6.2135	(12.998)	0	0	0
2020/07/10	2032	06/08/2020	9.45	Call	Bond Future	67.5300		0.0675	112.2900	0.1123	66.282	0	0	0
2020/07/10	2032	06/08/2020	8.79	Put	Bond Future	11,618.1100		11.6181	10,646.7300	10.6467	(8.361)	0	0	0
2020/07/10	2032	06/08/2020	9.29	Put	Bond Future	8,232.2000		8.2322	7,283.4700	7.2835	(11.525)	0	0	0
2020/07/10	2032	06/08/2020			Bond Future	10.5988		87.5034	10.4342	88.4779	(1.553)	0.0000	0.0000	106,623
2020/07/10	2032	06/08/2020	9.91	Call	Bond Future	319.5000		0.3195	481.9600	0.4820	50.848	0	0	0
2020/07/10	2032	06/08/2020	9.91	Put	Bond Future	4,502.9900		4.5030	3,690.9300	3.6909	(18.034)	0	0	800
2020/07/10	2032	06/08/2020	9.46	Call	Bond Future	70.1200		0.0701	116.3700	0.1164	65.958	0	0	0
2020/07/10	2032	06/08/2020	9.45	Put	Bond Future	7,204.8400		7.2048	6,275.0800	6.2751	(12.905)	0	0	0
2020/07/10	2032	06/08/2020	8.79	Call	Bond Future	3.5300		0.0035	6.6700	0.0067	88.952	0	0	800
2020/07/10	2032	06/08/2020	9.29	Call	Bond Future	35.9700		0.0360	61.7600	0.0618	71.699	0	0	800
2020/07/10	2032	06/08/2020	9.47	Call	Bond Future	72.8000		0.0728	120.5600	0.1206	65.604	0	0	0
2020/07/10	2032	06/08/2020	9.47	Put	Bond Future	7,078.9100		7.0789	6,152.1500	6.1522	(13.092)	0	0	0
2020/07/10	2032	05/11/2020	9.61	Put	Bond Future	8,632.9600		8.6330	7,892.4200	7.8924	(8.578)	0	0	0
2020/07/10	2032	05/11/2020	10.99	Call	Bond Future	4,373.0600		4.3731	4,928.3700	4.9284	12.698	0	0	0
2020/07/10	2032	05/11/2020	9.44	Put	Bond Future	9,514.2700		9.5143	8,741.7500	8.7417	(8.120)	0	0	0
2020/07/10	2032	05/11/2020	11.08	Call	Bond Future	4,652.3600		4.6524	5,227.5000	5.2275	12.362	0	0	0
2020/07/10	2032	05/11/2020	9.77	Put	Bond Future	7,846.7200		7.8467	7,138.3300	7.1383	(9.028)	0	0	0
2020/07/10	2032	05/11/2020			Bond Future	10.8257		84.2801	10.6543	85.2645	(1.584)	0.0000	0.0000	0

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2020/07/10	2032	05/11/2020	10.99	Put	Bond Future	3,444.4000	3.4444	3,015.3200	3.0153	(12.457)	0	0	3,000
2020/07/10	2032	05/11/2020	9.76	Call	Bond Future	1,506.8300	1.5068	1,780.7700	1.7808	18.180	0	0	0
2020/07/10	2032	05/11/2020	9.76	Put	Bond Future	7,894.6000	7.8946	7,184.1500	7.1841	(8.999)	0	0	0
2020/07/10	2032	05/11/2020	9.11	Call	Bond Future	738.5300	0.7385	895.4500	0.8955	21.248	0	0	3,000
2020/07/10	2032	05/11/2020	9.61	Call	Bond Future	1,292.7700	1.2928	1,536.6200	1.5366	18.863	0	0	3,000
2020/07/10	2032	05/11/2020	9.44	Call	Bond Future	1,077.9600	1.0780	1,289.8300	1.2898	19.655	0	0	1,000
2020/07/10	2032	05/11/2020	11.08	Put	Bond Future	3,221.1100	3.2211	2,811.8600	2.8119	(12.705)	0	0	1,000
2020/07/10	2032	05/11/2020	9.77	Call	Bond Future	1,521.9500	1.5219	1,797.9500	1.7979	18.135	0	0	0
2020/07/10	2032	05/11/2020	9.11	Put	Bond Future	11,354.5000	11.3545	10,527.0300	10.5270	(7.288)	0	0	0
2020/07/10	2032	05/11/2020	8.94	Put	Bond Future	12,365.8000	12.3658	11,513.8900	11.5139	(6.889)	0	0	0
2020/07/10	2032	05/11/2020	8.94	Call	Bond Future	599.5800	0.5996	732.0600	0.7321	22.095	0	0	1,000
2020/07/10	2032	05/11/2020	9.75	Call	Bond Future	1,491.8200	1.4918	1,763.7100	1.7637	18.225	0	0	0
2020/07/10	2032	05/11/2020	9.75	Put	Bond Future	7,942.6600	7.9427	7,230.1600	7.2302	(8.971)	0	0	0
2020/07/10	2032	04/02/2021	9.29	Call	Bond Future	1,399.7400	1.3997	1,622.1900	1.6222	15.892	0	0	800
2020/07/10	2032	04/02/2021	10.82	Put	Bond Future	5,591.3100	5.5913	5,084.4400	5.0844	(9.065)	0	0	800
2020/07/10	2032	04/02/2021	9.63	Call	Bond Future	1,844.0800	1.8441	2,118.8100	2.1188	14.898	0	0	0
2020/07/10	2032	04/02/2021			Bond Future	11.0535	85.2591	10.8748	86.2544	(1.617)	0.0000	0.0000	0
2020/07/10	2032	04/02/2021	8.79	Put	Bond Future	14,824.7600	14.8248	13,985.6300	13.9856	(5.660)	0	0	0
2020/07/10	2032	04/02/2021	8.79	Call	Bond Future	896.3500	0.8964	1,052.5900	1.0526	17.431	0	0	800
2020/07/10	2032	04/02/2021	9.61	Call	Bond Future	1,815.4800	1.8155	2,086.9900	2.0870	14.955	0	0	0
2020/07/10	2032	04/02/2021	9.61	Put	Bond Future	10,352.1200	10.3521	9,628.2600	9.6283	(6.992)	0	0	0
2020/07/10	2032	04/02/2021	9.29	Put	Bond Future	11,990.7600	11.9908	11,217.8400	11.2178	(6.446)	0	0	0
2020/07/10	2032	04/02/2021	10.82	Call	Bond Future	4,287.1800	4.2872	4,775.6800	4.7757	11.394	0	0	0
2020/07/10	2032	04/02/2021	9.63	Put	Bond Future	10,254.3800	10.2544	9,533.7400	9.5337	(7.028)	0	0	0
2020/07/10	2032	04/02/2021	9.62	Call	Bond Future	1,829.7400	1.8297	2,102.8600	2.1029	14.927	0	0	0
2020/07/10	2032	04/02/2021	9.62	Put	Bond Future	10,303.1800	10.3032	9,580.9300	9.5809	(7.010)	0	0	0
2020/07/10	2032	06/05/2021	12.57	Call	Bond Future	9,087.9300	9.0879	9,815.9000	9.8159	8.010	0	0	0
2020/07/10	2032	06/05/2021	12.12	Put	Bond Future	3,377.7500	3.3777	3,039.1800	3.0392	(10.024)	0	0	0
2020/07/10	2032	06/05/2021			Bond Future	11.2896	82.1244	11.1032	83.1314	(1.651)	0.0000	0.0000	0
2020/07/10	2032	06/05/2021	12.57	Put	Bond Future	2,612.1100	2.6121	2,333.1000	2.3331	(10.681)	0	0	736
2020/07/10	2032	06/05/2021	10.33	Put	Bond Future	8,168.7900	8.1688	7,534.9100	7.5349	(7.760)	0	0	0
2020/07/10	2032	06/05/2021	10.33	Call	Bond Future	2,797.5000	2.7975	3,170.6000	3.1706	13.337	0	0	736
2020/07/10	2032	06/05/2021	12.11	Call	Bond Future	7,628.8400	7.6288	8,295.9100	8.2959	8.744	0	0	0
2020/07/10	2032	06/05/2021	12.11	Put	Bond Future	3,394.0200	3.3940	3,054.1100	3.0541	(10.015)	0	0	0
2020/07/10	2032	06/05/2021	12.12	Call	Bond Future	7,662.2700	7.6623	8,330.6800	8.3307	8.723	0	0	0
2020/07/10	2032	06/05/2021	12.10	Call	Bond Future	7,595.4400	7.5954	8,261.1600	8.2612	8.765	0	0	0
2020/07/10	2032	06/05/2021	12.10	Put	Bond Future	3,410.3800	3.4104	3,069.1200	3.0691	(10.007)	0	0	0
2020/07/10	2033	06/08/2020			Bond Future	92.2745	92.2745	91.7718	91.7718	(0.545)	0.0000	0.0000	12,378
2020/07/10	2033	05/11/2020			Bond Future	92.0716	92.0716	91.5631	91.5631	(0.552)	0.0000	0.0000	0
2020/07/10	2033	04/02/2021			Bond Future	93.1620	93.1620	92.6470	92.6470	(0.553)	0.0000	0.0000	0
2020/07/10	2033	06/05/2021			Bond Future	93.0746	93.0746	92.5532	92.5532	(0.560)	0.0000	0.0000	0
2020/07/10	2037	06/08/2020	9.88	Put	Bond Future	11,127.0600	11.1271	9,828.4800	9.8285	(11.670)	0	0	0
2020/07/10	2037	06/08/2020			Bond Future	11.5459	78.0439	11.3305	79.3574	(1.866)	0.0000	0.0000	106,749
2020/07/10	2037	06/08/2020	9.87	Call	Bond Future	13.1300	0.0131	27.5400	0.0275	109.749	0	0	0
2020/07/10	2037	06/08/2020	9.87	Put	Bond Future	11,200.3000	11.2003	9,901.1300	9.9011	(11.599)	0	0	0
2020/07/10	2037	06/08/2020	9.88	Call	Bond Future	13.7100	0.0137	28.7100	0.0287	109.409	0	0	0

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2020/07/10	2037	06/08/2020	9.86	Call	Bond Future	12.5600	0.0126	26.4200	0.0264	110.350	0	0	0
2020/07/10	2037	06/08/2020	9.86	Put	Bond Future	11,273.6300	11.2736	9,973.9100	9.9739	(11.529)	0	0	0
2020/07/10	2037	05/11/2020	10.18	Call	Bond Future	1,054.0600	1.0541	1,322.6100	1.3226	25.478	0	0	0
2020/07/10	2037	05/11/2020	10.17	Put	Bond Future	11,370.5200	11.3705	10,309.8900	10.3099	(9.328)	0	0	0
2020/07/10	2037	05/11/2020			Bond Future	11.7739	78.8660	11.5497	80.1929	(1.904)	0.0000	0.0000	276
2020/07/10	2037	05/11/2020	10.19	Call	Bond Future	1,065.4500	1.0655	1,336.2600	1.3363	25.417	0	0	0
2020/07/10	2037	05/11/2020	10.19	Put	Bond Future	11,251.7000	11.2517	10,195.5800	10.1956	(9.386)	0	0	0
2020/07/10	2037	05/11/2020	10.17	Call	Bond Future	1,042.7600	1.0428	1,309.0600	1.3091	25.538	0	0	0
2020/07/10	2037	05/11/2020	10.18	Put	Bond Future	11,311.0200	11.3110	10,252.6400	10.2526	(9.357)	0	0	0
2020/07/10	2037	04/02/2021	13.73	Call	Bond Future	10,976.2100	10.9762	12,019.5600	12.0196	9.506	0	0	0
2020/07/10	2037	04/02/2021	10.85	Call	Bond Future	2,652.8300	2.6528	3,115.7700	3.1158	17.451	0	0	0
2020/07/10	2037	04/02/2021	10.35	Call	Bond Future	1,856.8000	1.8568	2,212.3900	2.2124	19.151	0	0	0
2020/07/10	2037	04/02/2021	10.28	Put	Bond Future	12,615.9900	12.6160	11,615.5100	11.6155	(7.930)	0	0	0
2020/07/10	2037	04/02/2021	10.27	Call	Bond Future	1,746.7400	1.7467	2,086.2200	2.0862	19.435	0	0	0
2020/07/10	2037	04/02/2021			Bond Future	12.0080	75.5263	11.7743	76.8682	(1.946)	0.0000	0.0000	0
2020/07/10	2037	04/02/2021	11.97	Put	Bond Future	5,546.2000	5.5462	4,928.0700	4.9281	(11.145)	0	0	0
2020/07/10	2037	04/02/2021	11.97	Call	Bond Future	5,330.5600	5.3306	6,054.3800	6.0544	13.579	0	0	300
2020/07/10	2037	04/02/2021	9.65	Put	Bond Future	16,452.3900	16.4524	15,337.7000	15.3377	(6.775)	0	0	0
2020/07/10	2037	04/02/2021	9.65	Call	Bond Future	1,044.8400	1.0448	1,272.1000	1.2721	21.751	0	0	72
2020/07/10	2037	04/02/2021	11.90	Call	Bond Future	5,134.5300	5.1345	5,842.6800	5.8427	13.792	0	0	0
2020/07/10	2037	04/02/2021	13.73	Put	Bond Future	2,128.8100	2.1288	1,830.2100	1.8302	(14.027)	0	0	300
2020/07/10	2037	04/02/2021	10.85	Put	Bond Future	9,678.4400	9.6784	8,799.4300	8.7994	(9.082)	0	0	72
2020/07/10	2037	04/02/2021	10.35	Put	Bond Future	12,227.9100	12.2279	11,241.5500	11.2415	(8.066)	0	0	72
2020/07/10	2037	04/02/2021	10.28	Call	Bond Future	1,760.2500	1.7603	2,101.7200	2.1017	19.399	0	0	0
2020/07/10	2037	04/02/2021	10.27	Put	Bond Future	12,672.0500	12.6720	11,669.5800	11.6696	(7.911)	0	0	0
2020/07/10	2037	04/02/2021	11.90	Put	Bond Future	5,750.0300	5.7500	5,116.2300	5.1162	(11.023)	0	0	240
2020/07/10	2037	04/02/2021	10.48	Put	Bond Future	11,527.5400	11.5275	10,568.0500	10.5681	(8.323)	0	0	0
2020/07/10	2037	04/02/2021	10.48	Call	Bond Future	2,045.6700	2.0457	2,428.1300	2.4281	18.696	0	0	240
2020/07/10	2037	04/02/2021	10.29	Call	Bond Future	1,773.8200	1.7738	2,117.3000	2.1173	19.364	0	0	0
2020/07/10	2037	04/02/2021	10.29	Put	Bond Future	12,560.0800	12.5601	11,561.6100	11.5616	(7.950)	0	0	0
2020/07/10	2037	06/05/2021	12.42	Call	Bond Future	6,124.3400	6.1243	6,904.4700	6.9045	12.738	0	0	0
2020/07/10	2037	06/05/2021			Bond Future	12.2502	76.4239	12.0065	77.7815	(1.990)	0.0000	0.0000	0
2020/07/10	2037	06/05/2021	12.42	Put	Bond Future	5,200.8700	5.2009	4,623.3100	4.6233	(11.105)	0	0	0
2020/07/10	2037	06/05/2021	12.43	Call	Bond Future	6,153.4200	6.1534	6,935.5700	6.9356	12.711	0	0	0
2020/07/10	2037	06/05/2021	12.44	Put	Bond Future	5,151.2100	5.1512	4,577.6900	4.5777	(11.134)	0	0	0
2020/07/10	2037	06/05/2021	12.43	Put	Bond Future	5,176.1200	5.1761	4,600.5800	4.6006	(11.119)	0	0	0
2020/07/10	2037	06/05/2021	12.44	Call	Bond Future	6,182.2900	6.1823	6,966.4600	6.9665	12.684	0	0	0
2020/07/10	2038	06/08/2020			Bond Future	102.6420	102.6420	102.0737	102.0737	(0.554)	0.0000	0.0000	10,748
2020/07/10	2038	05/11/2020			Bond Future	103.7481	103.7481	103.1730	103.1730	(0.554)	0.0000	0.0000	0
2020/07/10	2038	04/02/2021			Bond Future	103.2826	103.2826	102.7003	102.7003	(0.564)	0.0000	0.0000	0
2020/07/10	2038	06/05/2021			Bond Future	104.5323	104.5323	103.9427	103.9427	(0.564)	0.0000	0.0000	0
2020/07/10	2040	06/08/2020	10.03	Call	Bond Future	10.9200	0.0109	23.1200	0.0231	111.722	0	0	0
2020/07/10	2040	06/08/2020	10.04	Call	Bond Future	11.4300	0.0114	24.1300	0.0241	111.111	0	0	0
2020/07/10	2040	06/08/2020	10.02	Put	Bond Future	12,257.2200	12.2572	10,897.6600	10.8977	(11.092)	0	0	0
2020/07/10	2040	06/08/2020	10.85	Call	Bond Future	236.9200	0.2369	407.4600	0.4075	71.982	0	0	0
2020/07/10	2040	06/08/2020	11.26	Put	Bond Future	3,963.1800	3.9632	2,989.4900	2.9895	(24.568)	0	0	517

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
2020/07/10	2040	06/08/2020			Bond Future	11.7561	79.3779	11.5407	80.7491	(1.833)	0.0000	0.0000	56,482
2020/07/10	2040	06/08/2020	10.04	Put	Bond Future	12,100.2400	12.1002	10,741.6700	10.7417	(11.228)	0	0	0
2020/07/10	2040	06/08/2020	10.02	Call	Bond Future	10.4300	0.0104	22.1400	0.0221	112.272	0	0	0
2020/07/10	2040	06/08/2020	10.03	Put	Bond Future	12,178.6700	12.1787	10,819.6000	10.8196	(11.159)	0	0	0
2020/07/10	2040	06/08/2020	10.85	Put	Bond Future	6,274.5600	6.2746	5,073.8300	5.0738	(19.136)	0	0	12,496
2020/07/10	2040	06/08/2020	11.26	Call	Bond Future	746.9400	0.7469	1,144.5200	1.1445	53.228	0	0	0
2020/07/10	2040	06/08/2020	9.57	Put	Bond Future	15,919.4200	15.9194	14,549.6100	14.5496	(8.605)	0	0	0
2020/07/10	2040	06/08/2020	10.79	Put	Bond Future	6,658.7500	6.6588	5,433.8600	5.4339	(18.395)	0	0	800
2020/07/10	2040	06/08/2020	9.57	Call	Bond Future	1.0700	0.0011	2.5300	0.0025	136.449	0	0	800
2020/07/10	2040	06/08/2020	10.07	Put	Bond Future	11,865.7200	11.8657	10,508.7900	10.5088	(11.436)	0	0	0
2020/07/10	2040	06/08/2020	10.07	Call	Bond Future	13.0700	0.0131	27.4100	0.0274	109.717	0	0	800
2020/07/10	2040	06/08/2020	10.79	Call	Bond Future	195.1500	0.1952	341.5300	0.3415	75.009	0	0	0
2020/07/10	2040	05/11/2020	11.00	Put	Bond Future	8,370.2900	8.3703	7,425.5000	7.4255	(11.287)	0	0	0
2020/07/10	2040	05/11/2020	10.23	Call	Bond Future	896.0200	0.8960	1,136.1900	1.1362	26.804	0	0	2,000
2020/07/10	2040	05/11/2020	11.70	Put	Bond Future	5,453.4700	5.4535	4,728.1400	4.7281	(13.300)	0	0	2,000
2020/07/10	2040	05/11/2020	9.50	Call	Bond Future	351.4200	0.3514	462.9200	0.4629	31.728	0	0	2,000
2020/07/10	2040	05/11/2020	10.00	Call	Bond Future	681.1800	0.6812	873.9100	0.8739	28.294	0	0	2,230
2020/07/10	2040	05/11/2020	10.30	Call	Bond Future	970.5100	0.9705	1,226.3600	1.2264	26.362	0	0	0
2020/07/10	2040	05/11/2020			Bond Future	11.9850	80.2140	11.7605	81.5993	(1.873)	0.0000	0.0000	0
2020/07/10	2040	05/11/2020	9.73	Put	Bond Future	16,441.5700	16.4416	15,201.4400	15.2014	(7.543)	0	0	0
2020/07/10	2040	05/11/2020	9.73	Call	Bond Future	482.0400	0.4820	627.2100	0.6272	30.116	0	0	2,000
2020/07/10	2040	05/11/2020	10.23	Put	Bond Future	12,891.8700	12.8919	11,746.7400	11.7467	(8.883)	0	0	0
2020/07/10	2040	05/11/2020	10.30	Put	Bond Future	12,432.5400	12.4325	11,303.0900	11.3031	(9.085)	0	0	0
2020/07/10	2040	05/11/2020	11.00	Call	Bond Future	1,980.3100	1.9803	2,420.8200	2.4208	22.244	0	0	2,230
2020/07/10	2040	05/11/2020	11.70	Call	Bond Future	3,687.7600	3.6878	4,347.7300	4.3477	17.896	0	0	0
2020/07/10	2040	05/11/2020	9.50	Put	Bond Future	18,226.9200	18.2269	16,953.1200	16.9531	(6.989)	0	0	0
2020/07/10	2040	05/11/2020	10.00	Put	Bond Future	14,466.9600	14.4670	13,274.3900	13.2744	(8.243)	0	0	0
2020/07/10	2040	05/11/2020	10.31	Call	Bond Future	981.5100	0.9815	1,239.6400	1.2396	26.299	0	0	0
2020/07/10	2040	05/11/2020	10.32	Put	Bond Future	12,303.0400	12.3030	11,178.1700	11.1782	(9.143)	0	0	0
2020/07/10	2040	05/11/2020	11.50	Call	Bond Future	3,144.3800	3.1444	3,742.0400	3.7420	19.007	0	0	0
2020/07/10	2040	05/11/2020	11.50	Put	Bond Future	6,188.4700	6.1885	5,400.8300	5.4008	(12.728)	0	0	2,000
2020/07/10	2040	05/11/2020	10.31	Put	Bond Future	12,367.6900	12.3677	11,240.5200	11.2405	(9.114)	0	0	0
2020/07/10	2040	05/11/2020	10.32	Call	Bond Future	992.6100	0.9926	1,253.0400	1.2530	26.237	0	0	0
2020/07/10	2040	04/02/2021	9.49	Call	Bond Future	748.8000	0.7488	924.6700	0.9247	23.487	0	0	500
2020/07/10	2040	04/02/2021	9.57	Put	Bond Future	19,443.8500	19.4438	18,230.3600	18.2304	(6.241)	0	0	0
2020/07/10	2040	04/02/2021	10.07	Put	Bond Future	15,883.4500	15.8835	14,753.5900	14.7536	(7.113)	0	0	0
2020/07/10	2040	04/02/2021	10.42	Put	Bond Future	13,649.8900	13.6499	12,588.7600	12.5888	(7.774)	0	0	0
2020/07/10	2040	04/02/2021			Bond Future	12.2205	76.6397	11.9861	78.0407	(1.918)	0.0000	0.0000	0
2020/07/10	2040	04/02/2021	10.07	Call	Bond Future	1,283.0500	1.2831	1,554.2400	1.5542	21.136	0	0	800
2020/07/10	2040	04/02/2021	11.74	Call	Bond Future	4,316.5300	4.3165	4,967.4700	4.9675	15.080	0	0	0
2020/07/10	2040	04/02/2021	11.74	Put	Bond Future	7,234.4200	7.2344	6,484.3100	6.4843	(10.369)	0	0	800
2020/07/10	2040	04/02/2021	10.41	Call	Bond Future	1,702.0600	1.7021	2,039.9000	2.0399	19.849	0	0	0
2020/07/10	2040	04/02/2021	10.41	Put	Bond Future	13,710.7500	13.7108	12,647.5400	12.6475	(7.755)	0	0	0
2020/07/10	2040	04/02/2021	9.49	Put	Bond Future	20,053.6000	20.0536	18,828.4200	18.8284	(6.110)	0	0	0
2020/07/10	2040	04/02/2021	9.57	Call	Bond Future	810.1400	0.8101	997.7000	0.9977	23.152	0	0	800
2020/07/10	2040	04/02/2021	10.42	Call	Bond Future	1,715.6600	1.7157	2,055.5800	2.0556	19.813	0	0	0
2020/07/10	2040	04/02/2021	10.24	Put	Bond Future	14,771.9000	14.7719	13,674.4500	13.6744	(7.429)	0	0	0
2020/07/10	2040	04/02/2021	10.24	Call	Bond Future	1,482.0900	1.4821	1,785.6900	1.7857	20.485	0	0	500

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
2020/07/10	2040	04/02/2021	11.57	Call	Bond Future	3,877.0800	3.8771	4,485.7400	4.4857	15.699	0	0	0
2020/07/10	2040	04/02/2021	11.57	Put	Bond Future	7,871.0800	7.8711	7,078.6900	7.0787	(10.067)	0	0	500
2020/07/10	2040	04/02/2021	10.40	Call	Bond Future	1,688.5200	1.6885	2,024.3100	2.0243	19.887	0	0	0
2020/07/10	2040	04/02/2021	10.40	Put	Bond Future	13,771.7700	13.7718	12,706.5100	12.7065	(7.735)	0	0	0
2020/07/10	2040	06/05/2021	12.44	Put	Bond Future	5,956.5800	5.9566	5,313.4000	5.3134	(10.798)	0	0	0
2020/07/10	2040	06/05/2021			Bond Future	12.4638	77.5505	12.2190	78.9680	(1.964)	0.0000	0.0000	0
2020/07/10	2040	06/05/2021	12.43	Call	Bond Future	5,791.9800	5.7920	6,564.0700	6.5641	13.330	0	0	0
2020/07/10	2040	06/05/2021	12.43	Put	Bond Future	5,985.1000	5.9851	5,339.7400	5.3397	(10.783)	0	0	0
2020/07/10	2040	06/05/2021	12.44	Call	Bond Future	5,820.7000	5.8207	6,594.9700	6.5950	13.302	0	0	0
2020/07/10	2040	06/05/2021	12.42	Call	Bond Future	5,763.0400	5.7630	6,532.9400	6.5329	13.359	0	0	0
2020/07/10	2040	06/05/2021	12.42	Put	Bond Future	6,013.4600	6.0135	5,365.9100	5.3659	(10.768)	0	0	0
2020/07/10	2044	06/08/2020	9.88	Call	Bond Future	3.0200	0.0030	6.5900	0.0066	118.212	0	0	0
2020/07/10	2044	06/08/2020	9.98	Call	Bond Future	5.0000	0.0050	10.6600	0.0107	113.200	0	0	602
2020/07/10	2044	06/08/2020	11.09	Put	Bond Future	5,502.5700	5.5026	4,397.5900	4.3976	(20.081)	0	0	602
2020/07/10	2044	06/08/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	140
2020/07/10	2044	06/08/2020	9.66	Call	Bond Future	0.9200	0.0009	2.1000	0.0021	128.261	0	0	140
2020/07/10	2044	06/08/2020			Bond Future	11.8800	75.6872	11.6695	77.0068	(1.772)	0.0000	0.0000	74,818
2020/07/10	2044	06/08/2020	9.86	Call	Bond Future	2.7200	0.0027	5.9700	0.0060	119.485	0	0	0
2020/07/10	2044	06/08/2020	9.86	Put	Bond Future	14,513.2200	14.5132	13,196.8500	13.1968	(9.070)	0	0	0
2020/07/10	2044	06/08/2020	9.36	Put	Bond Future	18,836.8100	18.8368	17,517.4000	17.5174	(7.004)	0	0	0
2020/07/10	2044	06/08/2020	9.36	Call	Bond Future	0.1500	0.0002	0.3600	0.0004	140.000	0	0	602
2020/07/10	2044	06/08/2020	9.98	Put	Bond Future	13,525.7900	13.5258	12,211.8300	12.2118	(9.714)	0	0	0
2020/07/10	2044	06/08/2020	9.88	Put	Bond Future	14,347.3100	14.3473	13,031.2600	13.0313	(9.173)	0	0	0
2020/07/10	2044	06/08/2020	11.09	Call	Bond Future	335.7600	0.3358	550.4000	0.5504	63.927	0	0	0
2020/07/10	2044	06/08/2020	9.01	Put	Bond Future	22,071.4500	22.0714	20,751.8500	20.7518	(5.979)	0	0	0
2020/07/10	2044	06/08/2020	9.66	Put	Bond Future	16,201.9300	16.2019	14,883.4900	14.8835	(8.138)	0	0	0
2020/07/10	2044	06/08/2020	9.87	Call	Bond Future	2.8700	0.0029	6.2700	0.0063	118.467	0	0	0
2020/07/10	2044	06/08/2020	9.87	Put	Bond Future	14,430.2000	14.4302	13,113.9800	13.1140	(9.121)	0	0	0
2020/07/10	2044	06/08/2020	10.93	Call	Bond Future	208.4900	0.2085	355.8500	0.3559	70.680	0	0	0
2020/07/10	2044	06/08/2020	10.93	Put	Bond Future	6,496.0500	6.4961	5,323.7900	5.3238	(18.046)	0	0	140
2020/07/10	2044	05/11/2020	11.06	Put	Bond Future	8,642.1700	8.6422	7,719.5000	7.7195	(10.676)	0	0	525
2020/07/10	2044	05/11/2020	11.43	Call	Bond Future	2,658.8300	2.6588	3,177.2700	3.1773	19.499	0	0	0
2020/07/10	2044	05/11/2020	9.72	Put	Bond Future	17,450.5600	17.4506	16,239.8200	16.2398	(6.938)	0	0	0
2020/07/10	2044	05/11/2020	9.97	Call	Bond Future	577.3200	0.5773	738.5100	0.7385	27.920	0	0	568
2020/07/10	2044	05/11/2020	9.29	Put	Bond Future	21,028.7000	21.0287	19,767.1300	19.7671	(5.999)	0	0	0
2020/07/10	2044	05/11/2020	9.96	Put	Bond Future	15,607.0500	15.6070	14,433.5300	14.4335	(7.519)	0	0	0
2020/07/10	2044	05/11/2020	10.36	Call	Bond Future	926.3900	0.9264	1,162.6300	1.1626	25.501	0	0	0
2020/07/10	2044	05/11/2020			Bond Future	12.1053	76.4845	11.8859	77.8175	(1.813)	0.0000	0.0000	0
2020/07/10	2044	05/11/2020	9.72	Call	Bond Future	413.6700	0.4137	535.9400	0.5359	29.557	0	0	1,815
2020/07/10	2044	05/11/2020	9.97	Put	Bond Future	15,532.6800	15.5327	14,360.8600	14.3609	(7.544)	0	0	0
2020/07/10	2044	05/11/2020	9.96	Call	Bond Future	569.9400	0.5699	729.4300	0.7294	27.984	0	0	0
2020/07/10	2044	05/11/2020	11.38	Call	Bond Future	2,542.5000	2.5425	3,045.8400	3.0458	19.797	0	0	0
2020/07/10	2044	05/11/2020	11.38	Put	Bond Future	7,110.8700	7.1109	6,281.2000	6.2812	(11.668)	0	0	568
2020/07/10	2044	05/11/2020	10.34	Call	Bond Future	905.4000	0.9054	1,137.3700	1.1374	25.621	0	0	0
2020/07/10	2044	05/11/2020	10.34	Put	Bond Future	12,921.1600	12.9212	11,820.1200	11.8201	(8.521)	0	0	0
2020/07/10	2044	05/11/2020	11.06	Call	Bond Future	1,902.0500	1.9021	2,312.3900	2.3124	21.574	0	0	0
2020/07/10	2044	05/11/2020	10.04	Put	Bond Future	15,017.6200	15.0176	13,857.9800	13.8580	(7.722)	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
2020/07/10	2044	05/11/2020	11.17	Put	Bond Future	8,082.9900	8.0830	7,191.2500	7.1913	(11.032)	0	0	1,815
2020/07/10	2044	05/11/2020	11.43	Put	Bond Future	6,896.8600	6.8969	6,082.2900	6.0823	(11.811)	0	0	1,815
2020/07/10	2044	05/11/2020	8.87	Put	Bond Future	24,854.0200	24.8540	23,559.9400	23.5599	(5.207)	0	0	0
2020/07/10	2044	05/11/2020	9.29	Call	Bond Future	219.6100	0.2196	291.0500	0.2911	32.530	0	0	568
2020/07/10	2044	05/11/2020	10.36	Put	Bond Future	12,787.8700	12.7879	11,691.1000	11.6911	(8.577)	0	0	0
2020/07/10	2044	05/11/2020	10.04	Call	Bond Future	631.0600	0.6311	804.4300	0.8044	27.473	0	0	525
2020/07/10	2044	05/11/2020	9.34	Put	Bond Future	20,594.8500	20.5949	19,338.2000	19.3382	(6.102)	0	0	0
2020/07/10	2044	05/11/2020	9.34	Call	Bond Future	237.3600	0.2374	313.7200	0.3137	32.171	0	0	525
2020/07/10	2044	05/11/2020	11.17	Call	Bond Future	2,100.8200	2.1008	2,542.0900	2.5421	21.005	0	0	0
2020/07/10	2044	05/11/2020	8.87	Call	Bond Future	109.3100	0.1093	148.2400	0.1482	35.614	0	0	1,815
2020/07/10	2044	05/11/2020	10.02	Put	Bond Future	15,163.7900	15.1638	14,000.6100	14.0006	(7.671)	0	0	0
2020/07/10	2044	05/11/2020	10.02	Call	Bond Future	615.3300	0.6153	785.1600	0.7852	27.600	0	0	1,815
2020/07/10	2044	05/11/2020	10.35	Call	Bond Future	915.8500	0.9158	1,149.9500	1.1500	25.561	0	0	0
2020/07/10	2044	05/11/2020	10.35	Put	Bond Future	12,854.4100	12.8544	11,755.5000	11.7555	(8.549)	0	0	0
2020/07/10	2044	04/02/2021	10.04	Put	Bond Future	16,865.2700	16.8653	15,754.8700	15.7549	(6.584)	0	0	0
2020/07/10	2044	04/02/2021	10.37	Call	Bond Future	1,515.7900	1.5158	1,813.2400	1.8132	19.623	0	0	0
2020/07/10	2044	04/02/2021	10.35	Put	Bond Future	14,773.8100	14.7738	13,719.3500	13.7193	(7.137)	0	0	0
2020/07/10	2044	04/02/2021			Bond Future	12.3374	72.9920	12.1080	74.3401	(1.859)	0.0000	0.0000	0
2020/07/10	2044	04/02/2021	10.37	Put	Bond Future	14,645.0400	14.6450	13,594.3900	13.5944	(7.174)	0	0	0
2020/07/10	2044	04/02/2021	10.35	Call	Bond Future	1,490.8500	1.4909	1,784.4900	1.7845	19.696	0	0	0
2020/07/10	2044	04/02/2021	10.04	Call	Bond Future	1,140.0800	1.1401	1,377.7800	1.3778	20.849	0	0	0
2020/07/10	2044	04/02/2021	10.84	Call	Bond Future	2,186.6300	2.1866	2,579.9400	2.5799	17.987	0	0	0
2020/07/10	2044	04/02/2021	10.36	Put	Bond Future	14,709.3400	14.7093	13,656.7800	13.6568	(7.156)	0	0	0
2020/07/10	2044	04/02/2021	10.84	Put	Bond Future	11,831.5600	11.8316	10,876.7700	10.8768	(8.070)	0	0	405
2020/07/10	2044	04/02/2021	10.29	Call	Bond Future	1,417.7300	1.4177	1,700.0700	1.7001	19.915	0	0	0
2020/07/10	2044	04/02/2021	10.29	Put	Bond Future	15,164.5900	15.1646	14,098.8300	14.0988	(7.028)	0	0	405
2020/07/10	2044	04/02/2021	9.66	Put	Bond Future	19,675.1700	19.6752	18,505.0000	18.5050	(5.947)	0	0	0
2020/07/10	2044	04/02/2021	9.66	Call	Bond Future	796.4900	0.7965	974.4200	0.9744	22.339	0	0	405
2020/07/10	2044	04/02/2021	10.36	Call	Bond Future	1,503.2900	1.5033	1,798.8300	1.7988	19.660	0	0	0
2020/07/10	2044	06/05/2021	12.43	Put	Bond Future	6,228.5100	6.2285	5,584.5900	5.5846	(10.338)	0	0	0
2020/07/10	2044	06/05/2021	12.44	Call	Bond Future	5,426.2400	5.4262	6,148.3900	6.1484	13.308	0	0	0
2020/07/10	2044	06/05/2021			Bond Future	12.5769	73.8596	12.3371	75.2235	(1.907)	0.0000	0.0000	0
2020/07/10	2044	06/05/2021	12.45	Call	Bond Future	5,454.2900	5.4543	6,178.5700	6.1786	13.279	0	0	0
2020/07/10	2044	06/05/2021	12.45	Put	Bond Future	6,170.5300	6.1705	5,530.8800	5.5309	(10.366)	0	0	0
2020/07/10	2044	06/05/2021	12.43	Call	Bond Future	5,398.2500	5.3983	6,118.2600	6.1183	13.338	0	0	0
2020/07/10	2044	06/05/2021	12.44	Put	Bond Future	6,199.4500	6.1995	5,557.6700	5.5577	(10.352)	0	0	0
2020/07/10	2046	06/08/2020			Bond Future	92.2020	92.2020	91.8064	91.8064	(0.429)	0.0000	0.0000	16,357
2020/07/10	2046	05/11/2020			Bond Future	91.4307	91.4307	91.0306	91.0306	(0.438)	0.0000	0.0000	0
2020/07/10	2046	04/02/2021			Bond Future	92.5138	92.5138	92.1086	92.1086	(0.438)	0.0000	0.0000	0
2020/07/10	2046	06/05/2021			Bond Future	91.8455	91.8455	91.4352	91.4352	(0.447)	0.0000	0.0000	0
2020/07/10	2050	06/08/2020			Bond Future	91.8159	91.8159	91.6359	91.6359	(0.196)	0.0000	0.0000	17,165
2020/07/10	2050	05/11/2020			Bond Future	92.8050	92.8050	92.6228	92.6228	(0.196)	0.0000	0.0000	0
2020/07/10	2050	04/02/2021			Bond Future	92.0164	92.0164	91.8316	91.8316	(0.201)	0.0000	0.0000	0
2020/07/10	2050	06/05/2021			Bond Future	93.1298	93.1298	92.9425	92.9425	(0.201)	0.0000	0.0000	0
2020/07/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	AL37	06/08/2020			Index Future	722.5090	722.5090	726.4930	726.4930	0.551	0.0000	0.0000	0
2020/07/10	AL37	05/11/2020			Index Future	730.1960	730.1960	734.2190	734.2190	0.551	0.0000	0.0000	0
2020/07/10	AL37	04/02/2021			Index Future	738.6640	738.6640	742.7300	742.7300	0.550	0.0000	0.0000	0
2020/07/10	AL37	06/05/2021			Index Future	747.4220	747.4220	751.5350	751.5350	0.550	0.0000	0.0000	0
2020/07/10	AL7T	06/08/2020			Index Future	784.9320	784.9320	793.2580	793.2580	1.061	0.0000	0.0000	0
2020/07/10	AL7T	05/11/2020			Index Future	793.2840	793.2840	801.6930	801.6930	1.060	0.0000	0.0000	0
2020/07/10	AL7T	04/02/2021			Index Future	802.4830	802.4830	810.9870	810.9870	1.060	0.0000	0.0000	0
2020/07/10	AL7T	06/05/2021			Index Future	811.9980	811.9980	820.6000	820.6000	1.059	0.0000	0.0000	0
2020/07/10	ALBI	06/08/2020			Index Future	688.2490	688.2490	696.0370	696.0370	1.132	0.0000	0.0000	213
2020/07/10	ALBI	05/11/2020			Index Future	695.5720	695.5720	703.4390	703.4390	1.131	0.0000	0.0000	0
2020/07/10	ALBI	04/02/2021			Index Future	703.6380	703.6380	711.5940	711.5940	1.131	0.0000	0.0000	0
2020/07/10	ALBI	06/05/2021			Index Future	711.9810	711.9810	720.0290	720.0290	1.130	0.0000	0.0000	0
2020/07/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/10	ES33	06/08/2020			Bond Future	12.2800	72.2921	12.0640	73.3706	(1.758)	0.0000	0.0000	350
2020/07/10	ES33	05/11/2020			Bond Future	12.5591	69.2790	12.3338	70.3685	(1.794)	0.0000	0.0000	0
2020/07/10	ES33	04/02/2021			Bond Future	12.8468	70.0835	12.6113	71.1854	(1.833)	0.0000	0.0000	0
2020/07/10	ES33	06/05/2021			Bond Future	13.1390	67.1383	12.8931	68.2529	(1.872)	0.0000	0.0000	0
2020/07/10	ES42	06/08/2020			Bond Future	12.6460	72.0053	12.4300	73.1918	(1.708)	0.0000	0.0000	4,919
2020/07/10	ES42	05/11/2020			Bond Future	12.9158	68.5056	12.6895	69.7043	(1.752)	0.0000	0.0000	0
2020/07/10	ES42	04/02/2021			Bond Future	13.1851	69.3021	12.9482	70.5143	(1.797)	0.0000	0.0000	0
2020/07/10	ES42	06/05/2021			Bond Future	13.4699	65.8663	13.2212	67.0927	(1.846)	0.0000	0.0000	0
2020/07/10	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	06/08/2020	728.12	Put	GOVI	480,340.0000	48.0340	404,860.0000	40.4860	(15.714)	0	0	0

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2020/07/10	GOVI	06/08/2020			GOVI	680.0860	680.0860	687.6340	687.6340	1.110	0.0000	0.0000	1,022
2020/07/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	06/08/2020	728.14	Put	GOVI	480,540.0000	48.0540	405,060.0000	40.5060	(15.707)	0	0	0
2020/07/10	GOVI	06/08/2020	728.13	Put	GOVI	480,440.0000	48.0440	404,960.0000	40.4960	(15.711)	0	0	0
2020/07/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	05/11/2020	737.84	Put	GOVI	505,180.0000	50.5180	428,930.0000	42.8930	(15.094)	0	0	0
2020/07/10	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	05/11/2020			GOVI	687.3220	687.3220	694.9470	694.9470	1.109	0.0000	0.0000	0
2020/07/10	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	05/11/2020	737.83	Put	GOVI	505,080.0000	50.5080	428,830.0000	42.8830	(15.097)	0	0	0
2020/07/10	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	05/11/2020	737.85	Put	GOVI	505,280.0000	50.5280	429,030.0000	42.9030	(15.091)	0	0	0
2020/07/10	GOVI	04/02/2021	750.96	Put	GOVI	556,670.0000	55.6670	479,570.0000	47.9570	(13.850)	0	0	0
2020/07/10	GOVI	04/02/2021			GOVI	695.2930	695.2930	703.0030	703.0030	1.109	0.0000	0.0000	0
2020/07/10	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	04/02/2021	750.95	Put	GOVI	556,570.0000	55.6570	479,470.0000	47.9470	(13.853)	0	0	0
2020/07/10	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	04/02/2021	750.94	Put	GOVI	556,470.0000	55.6470	479,370.0000	47.9370	(13.855)	0	0	0
2020/07/10	GOVI	06/05/2021	678.67	Call	GOVI	248,660.0000	24.8660	326,670.0000	32.6670	31.372	0	0	0
2020/07/10	GOVI	06/05/2021			GOVI	703.5360	703.5360	711.3370	711.3370	1.109	0.0000	0.0000	0
2020/07/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	06/05/2021	678.68	Call	GOVI	248,560.0000	24.8560	326,570.0000	32.6570	31.385	0	0	0
2020/07/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	GOVI	06/05/2021	678.69	Call	GOVI	248,460.0000	24.8460	326,470.0000	32.6470	31.397	0	0	0
2020/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/10	IGOV	06/08/2020			Index Future	248.7030	248.7030	248.0450	248.0450	(0.265)	0.0000	0.0000	1,207
2020/07/10	IGOV	05/11/2020			Index Future	251.4110	251.4110	250.7450	250.7450	(0.265)	0.0000	0.0000	47
2020/07/10	IGOV	04/02/2021			Index Future	254.3870	254.3870	253.7120	253.7120	(0.265)	0.0000	0.0000	0
2020/07/10	IGOV	06/05/2021			Index Future	257.4630	257.4630	256.7790	256.7790	(0.266)	0.0000	0.0000	0
2020/07/10	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/10	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0400	94.0400	0.000	0.0000	0.0000	0
2020/07/10	IS05	16/03/2021			Interest Rate Swap	92.3000	92.3000	92.2900	92.2900	(0.011)	0.0000	0.0000	0
2020/07/10	IS05	15/06/2021			Interest Rate Swap	90.4900	90.4900	90.4600	90.4600	(0.033)	0.0000	0.0000	0
2020/07/10	IS05	21/09/2021			Interest Rate Swap	89.5000	89.5000	89.4600	89.4600	(0.045)	0.0000	0.0000	0
2020/07/10	IS05	21/12/2021			Interest Rate Swap	90.8300	90.8300	90.7700	90.7700	(0.066)	0.0000	0.0000	51
2020/07/10	IS05	15/03/2022			Interest Rate Swap	90.3100	90.3100	90.2500	90.2500	(0.066)	0.0000	0.0000	0
2020/07/10	IS05	21/06/2022			Interest Rate Swap	90.4900	90.4900	90.4100	90.4100	(0.088)	0.0000	0.0000	0
2020/07/10	IS05	20/09/2022			Interest Rate Swap	93.7100	93.7100	93.6000	93.6000	(0.117)	0.0000	0.0000	0
2020/07/10	IS05	20/12/2022			Interest Rate Swap	94.3000	94.3000	94.1500	94.1500	(0.159)	0.0000	0.0000	0
2020/07/10	IS05	22/03/2023			Interest Rate Swap	86.8100	86.8100	86.6100	86.6100	(0.230)	0.0000	0.0000	0
2020/07/10	IS05	20/06/2023			Interest Rate Swap	92.4500	92.4500	92.2100	92.2100	(0.260)	0.0000	0.0000	0
2020/07/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2020/07/10	IS10	17/12/2025			Interest Rate Swap	81.5900	81.5900	81.0400	81.0400	(0.674)	0.0000	0.0000	0
2020/07/10	IS10	16/03/2026			Interest Rate Swap	78.2900	78.2900	77.7000	77.7000	(0.754)	0.0000	0.0000	0
2020/07/10	IS10	15/06/2026			Interest Rate Swap	76.8600	76.8600	76.2500	76.2500	(0.794)	0.0000	0.0000	0
2020/07/10	IS10	21/09/2026			Interest Rate Swap	79.0300	79.0300	78.3900	78.3900	(0.810)	0.0000	0.0000	0
2020/07/10	IS10	21/12/2026			Interest Rate Swap	83.1900	83.1900	82.5300	82.5300	(0.793)	0.0000	0.0000	0
2020/07/10	IS10	15/03/2027			Interest Rate Swap	81.8800	81.8800	81.1900	81.1900	(0.843)	0.0000	0.0000	0
2020/07/10	IS10	21/06/2027			Interest Rate Swap	84.0900	84.0900	83.3800	83.3800	(0.844)	0.0000	0.0000	0
2020/07/10	IS10	20/09/2027			Interest Rate Swap	90.0000	90.0000	89.2800	89.2800	(0.800)	0.0000	0.0000	0
2020/07/10	IS10	20/12/2027			Interest Rate Swap	90.5200	90.5200	89.7900	89.7900	(0.806)	0.0000	0.0000	0
2020/07/10	IS10	22/03/2028			Interest Rate Swap	83.7200	83.7200	82.9500	82.9500	(0.920)	0.0000	0.0000	0
2020/07/10	IS10	20/06/2028			Interest Rate Swap	91.6200	91.6200	90.8500	90.8500	(0.840)	0.0000	0.0000	0
2020/07/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/10	JBAF	15/07/2020			Jibar Tradeable Future	3.8650	96.1350	3.8750	96.1250	0.259	0.0000	0.0000	0
2020/07/10	JBAF	19/08/2020			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2020/07/10	JBAF	16/09/2020			Jibar Tradeable Future	3.6850	96.3150	3.6650	96.3350	(0.543)	0.0000	0.0000	0
2020/07/10	JBAF	21/10/2020			Jibar Tradeable Future	3.5750	96.4250	3.5650	96.4350	(0.280)	0.0000	0.0000	0
2020/07/10	JBAF	18/11/2020			Jibar Tradeable Future	3.5750	96.4250	3.5650	96.4350	(0.280)	0.0000	0.0000	0
2020/07/10	JBAF	15/12/2020			Jibar Tradeable Future	3.5950	96.4050	3.5850	96.4150	(0.278)	96.4100	96.4100	30
2020/07/10	JBAF	17/03/2021			Jibar Tradeable Future	3.6500	96.3500	3.6400	96.3600	(0.274)	0.0000	0.0000	0
2020/07/10	JBAF	15/06/2021			Jibar Tradeable Future	3.8400	96.1600	3.8000	96.2000	(1.042)	0.0000	0.0000	0
2020/07/10	JBAF	15/09/2021			Jibar Tradeable Future	3.8750	96.1250	3.8450	96.1550	(0.774)	0.0000	0.0000	0
2020/07/10	JBAF	15/12/2021			Jibar Tradeable Future	4.2200	95.7800	4.1900	95.8100	(0.711)	0.0000	0.0000	0
2020/07/10	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2350	95.7650	(0.470)	0.0000	0.0000	0
2020/07/10	JBAF	15/06/2022			Jibar Tradeable Future	4.7050	95.2950	4.6450	95.3550	(1.275)	0.0000	0.0000	0
2020/07/10	R023	06/08/2020	7.26	Call	Bond Future	5,313.0900	5.3131	5,417.5700	5.4176	1.966	0	0	0
2020/07/10	R023	06/08/2020			Bond Future	5.0314	109.9065	4.9889	110.0110	(0.843)	0.0000	0.0000	32,180
2020/07/10	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R023	06/08/2020	7.27	Call	Bond Future	5,336.1700	5.3362	5,440.6500	5.4407	1.958	0	0	0
2020/07/10	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R023	06/08/2020	7.28	Call	Bond Future	5,359.2400	5.3592	5,463.7200	5.4637	1.950	0	0	0
2020/07/10	R023	05/11/2020	7.46	Put	Bond Future	1.6300	0.0016	1.2900	0.0013	(20.859)	0	0	0
2020/07/10	R023	05/11/2020	7.47	Put	Bond Future	1.5600	0.0016	1.2400	0.0012	(20.513)	0	0	0
2020/07/10	R023	05/11/2020			Bond Future	5.1196	107.1569	5.0724	107.2620	(0.921)	0.0000	0.0000	0
2020/07/10	R023	05/11/2020	7.46	Call	Bond Future	5,051.8100	5.0518	5,156.5300	5.1565	2.073	0	0	0
2020/07/10	R023	05/11/2020	7.47	Call	Bond Future	5,072.6600	5.0727	5,177.4000	5.1774	2.065	0	0	0
2020/07/10	R023	05/11/2020	7.45	Call	Bond Future	5,030.9600	5.0310	5,135.6700	5.1357	2.081	0	0	0
2020/07/10	R023	05/11/2020	7.45	Put	Bond Future	1.6900	0.0017	1.3400	0.0013	(20.710)	0	0	0
2020/07/10	R023	04/02/2021	6.34	Call	Bond Future	2,463.8900	2.4639	2,551.9000	2.5519	3.572	0	0	0
2020/07/10	R023	04/02/2021	6.32	Put	Bond Future	206.5500	0.2066	188.3500	0.1884	(8.811)	0	0	0
2020/07/10	R023	04/02/2021			Bond Future	5.1834	108.4005	5.1302	108.5063	(1.027)	0.0000	0.0000	0
2020/07/10	R023	04/02/2021	6.34	Put	Bond Future	200.0500	0.2000	182.3000	0.1823	(8.873)	0	0	0
2020/07/10	R023	04/02/2021	6.32	Call	Bond Future	2,431.7800	2.4318	2,519.3400	2.5193	3.601	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
2020/07/10	R023	04/02/2021	6.33	Put	Bond Future	203.2800	0.2033	185.3100	0.1853	(8.840)	0	0	0
2020/07/10	R023	04/02/2021	6.33	Call	Bond Future	2,447.8200	2.4478	2,535.6100	2.5356	3.586	0	0	0
2020/07/10	R023	06/05/2021	7.58	Call	Bond Future	4,043.4300	4.0434	4,145.0300	4.1450	2.513	0	0	0
2020/07/10	R023	06/05/2021			Bond Future	5.2380	105.7762	5.1770	105.8830	(1.164)	0.0000	0.0000	0
2020/07/10	R023	06/05/2021	7.56	Call	Bond Future	4,011.8400	4.0118	4,113.2800	4.1133	2.529	0	0	0
2020/07/10	R023	06/05/2021	7.56	Put	Bond Future	49.7600	0.0498	44.4300	0.0444	(10.711)	0	0	0
2020/07/10	R023	06/05/2021	7.58	Put	Bond Future	48.0900	0.0481	42.9200	0.0429	(10.751)	0	0	0
2020/07/10	R023	06/05/2021	7.57	Call	Bond Future	4,027.6300	4.0276	4,129.1500	4.1292	2.521	0	0	0
2020/07/10	R023	06/05/2021	7.57	Put	Bond Future	48.9200	0.0489	43.6700	0.0437	(10.732)	0	0	0
2020/07/10	R035	06/08/2020	9.92	Put	Bond Future	9,151.1200	9.1511	7,941.5700	7.9416	(13.218)	0	0	0
2020/07/10	R035	06/08/2020	10.45	Put	Bond Future	5,677.8600	5.6779	4,601.0600	4.6011	(18.965)	0	0	500
2020/07/10	R035	06/08/2020	9.67	Call	Bond Future	13.7200	0.0137	27.6100	0.0276	101.239	0	0	500
2020/07/10	R035	06/08/2020	9.00	Put	Bond Future	16,069.4000	16.0694	14,825.1500	14.8252	(7.743)	0	0	0
2020/07/10	R035	06/08/2020			Bond Future	11.2910	86.9006	11.0908	88.1454	(1.773)	0.0000	0.0000	100,851
2020/07/10	R035	06/08/2020	9.92	Call	Bond Future	39.3400	0.0393	74.6000	0.0746	89.629	0	0	0
2020/07/10	R035	06/08/2020	9.09	Put	Bond Future	15,356.2600	15.3563	14,112.3700	14.1124	(8.100)	0	0	0
2020/07/10	R035	06/08/2020	9.09	Call	Bond Future	0.7100	0.0007	1.6300	0.0016	129.577	0	0	500
2020/07/10	R035	06/08/2020	9.67	Put	Bond Future	10,944.2700	10.9443	9,713.3500	9.7134	(11.247)	0	0	0
2020/07/10	R035	06/08/2020	9.00	Call	Bond Future	0.4200	0.0004	0.9800	0.0010	133.333	0	0	24,761
2020/07/10	R035	06/08/2020	9.93	Call	Bond Future	40.9200	0.0409	77.4200	0.0774	89.198	0	0	0
2020/07/10	R035	06/08/2020	9.91	Put	Bond Future	9,221.3500	9.2213	8,010.6000	8.0106	(13.130)	0	0	0
2020/07/10	R035	06/08/2020	10.45	Call	Bond Future	255.6800	0.2557	423.6900	0.4237	65.711	0	0	0
2020/07/10	R035	06/08/2020	9.93	Put	Bond Future	9,081.0100	9.0810	7,872.7000	7.8727	(13.306)	0	0	0
2020/07/10	R035	06/08/2020	9.91	Call	Bond Future	37.8100	0.0378	71.8700	0.0719	90.082	0	0	0
2020/07/10	R035	06/08/2020	8.75	Put	Bond Future	18,090.1400	18.0901	16,845.4500	16.8455	(6.880)	0	0	0
2020/07/10	R035	06/08/2020	8.75	Call	Bond Future	0.0900	0.0001	0.2100	0.0002	133.333	0	0	3,000
2020/07/10	R035	05/11/2020	10.34	Put	Bond Future	9,075.5600	9.0756	8,155.6600	8.1557	(10.136)	0	0	0
2020/07/10	R035	05/11/2020			Bond Future	11.5259	83.3417	11.3174	84.5992	(1.809)	0.0000	0.0000	0
2020/07/10	R035	05/11/2020	10.33	Call	Bond Future	1,506.4700	1.5065	1,841.5900	1.8416	22.245	0	0	0
2020/07/10	R035	05/11/2020	10.33	Put	Bond Future	9,128.5200	9.1285	8,206.1100	8.2061	(10.105)	0	0	0
2020/07/10	R035	05/11/2020	10.34	Call	Bond Future	1,521.5100	1.5215	1,859.1400	1.8591	22.190	0	0	0
2020/07/10	R035	05/11/2020	10.32	Call	Bond Future	1,491.5400	1.4915	1,824.1600	1.8242	22.300	0	0	0
2020/07/10	R035	05/11/2020	10.32	Put	Bond Future	9,181.6700	9.1817	8,256.7600	8.2568	(10.073)	0	0	0
2020/07/10	R035	04/02/2021	11.14	Put	Bond Future	7,459.5000	7.4595	6,734.2900	6.7343	(9.722)	0	0	650
2020/07/10	R035	04/02/2021	10.04	Put	Bond Future	12,648.7000	12.6487	11,686.8400	11.6868	(7.604)	0	0	0
2020/07/10	R035	04/02/2021	10.14	Put	Bond Future	12,092.5200	12.0925	11,149.9100	11.1499	(7.795)	0	0	650
2020/07/10	R035	04/02/2021	10.05	Call	Bond Future	1,684.3500	1.6844	1,996.1000	1.9961	18.509	0	0	0
2020/07/10	R035	04/02/2021			Bond Future	11.7673	84.3092	11.5498	85.5809	(1.848)	0.0000	0.0000	0
2020/07/10	R035	04/02/2021	10.06	Call	Bond Future	1,697.8300	1.6978	2,011.4800	2.0115	18.474	0	0	0
2020/07/10	R035	04/02/2021	10.06	Put	Bond Future	12,536.2400	12.5362	11,578.1900	11.5782	(7.642)	0	0	0
2020/07/10	R035	04/02/2021	10.14	Call	Bond Future	1,808.4100	1.8084	2,137.5000	2.1375	18.198	0	0	0
2020/07/10	R035	04/02/2021	11.14	Call	Bond Future	3,708.7900	3.7088	4,255.2800	4.2553	14.735	0	0	0
2020/07/10	R035	04/02/2021	10.04	Call	Bond Future	1,670.9500	1.6709	1,980.7900	1.9808	18.543	0	0	0
2020/07/10	R035	04/02/2021	10.05	Put	Bond Future	12,592.3900	12.5924	11,632.4400	11.6324	(7.623)	0	0	0
2020/07/10	R035	06/05/2021	10.24	Put	Bond Future	12,742.4800	12.7425	11,788.1100	11.7881	(7.490)	0	0	0
2020/07/10	R035	06/05/2021	12.35	Put	Bond Future	4,754.5600	4.7546	4,237.0900	4.2371	(10.884)	0	0	0
2020/07/10	R035	06/05/2021	12.37	Call	Bond Future	6,701.1100	6.7011	7,473.9800	7.4740	11.533	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/10	R035	06/05/2021			Bond Future	12.0079	80.8319	11.7811	82.1184	(1.888)	0.0000	0.0000	0
2020/07/10	R035	06/05/2021	12.35	Call	Bond Future	6,638.4500	6.6385	7,407.5400	7.4075	11.585	0	0	0
2020/07/10	R035	06/05/2021	12.37	Put	Bond Future	4,709.1700	4.7092	4,195.4800	4.1955	(10.908)	0	0	0
2020/07/10	R035	06/05/2021	10.24	Call	Bond Future	1,835.9700	1.8360	2,168.1600	2.1682	18.093	0	0	793
2020/07/10	R035	06/05/2021	12.36	Put	Bond Future	4,731.9600	4.7320	4,216.3800	4.2164	(10.896)	0	0	0
2020/07/10	R035	06/05/2021	12.02	Call	Bond Future	5,652.3200	5.6523	6,356.5400	6.3565	12.459	0	0	0
2020/07/10	R035	06/05/2021	12.02	Put	Bond Future	5,584.4100	5.5844	5,002.0700	5.0021	(10.428)	0	0	793
2020/07/10	R035	06/05/2021	11.32	Call	Bond Future	3,796.3100	3.7963	4,351.2700	4.3513	14.618	0	0	0
2020/07/10	R035	06/05/2021	11.32	Put	Bond Future	7,796.7000	7.7967	7,065.1000	7.0651	(9.383)	0	0	793
2020/07/10	R035	06/05/2021	12.36	Call	Bond Future	6,669.9000	6.6699	7,440.8800	7.4409	11.559	0	0	0
2020/07/10	R186	06/08/2020	8.38	Put	Bond Future	339.1400	0.3391	216.8400	0.2168	(36.062)	0	0	0
2020/07/10	R186	06/08/2020	7.45	Call	Bond Future	284.7100	0.2847	408.9400	0.4089	43.634	0	0	2,500
2020/07/10	R186	06/08/2020	9.00	Call	Bond Future	5,608.9200	5.6089	6,222.8000	6.2228	10.945	0	0	900
2020/07/10	R186	06/08/2020	8.00	Call	Bond Future	1,378.3000	1.3783	1,744.5100	1.7445	26.570	0	0	900
2020/07/10	R186	06/08/2020	8.25	Call	Bond Future	2,235.9700	2.2360	2,706.0100	2.7060	21.022	0	0	0
2020/07/10	R186	06/08/2020			Bond Future	7.9181	114.1765	7.7990	114.8112	(1.504)	0.0000	0.0000	73,122
2020/07/10	R186	06/08/2020	8.37	Call	Bond Future	2,717.0200	2.7170	3,226.5000	3.2265	18.751	0	0	0
2020/07/10	R186	06/08/2020	8.37	Put	Bond Future	349.1700	0.3492	223.9100	0.2239	(35.874)	0	0	0
2020/07/10	R186	06/08/2020	9.00	Put	Bond Future	44.5700	0.0446	23.7100	0.0237	(46.803)	0	0	0
2020/07/10	R186	06/08/2020	8.38	Call	Bond Future	2,758.6700	2.7587	3,271.1100	3.2711	18.576	0	0	0
2020/07/10	R186	06/08/2020	7.45	Put	Bond Future	2,805.9900	2.8060	2,295.4800	2.2955	(18.194)	0	0	2,500
2020/07/10	R186	06/08/2020	8.00	Put	Bond Future	944.4500	0.9444	675.9200	0.6759	(28.432)	0	0	15,177
2020/07/10	R186	06/08/2020	8.25	Put	Bond Future	490.6900	0.4907	325.9900	0.3260	(33.565)	0	0	0
2020/07/10	R186	06/08/2020	8.36	Call	Bond Future	2,675.5900	2.6756	3,182.0600	3.1821	18.929	0	0	0
2020/07/10	R186	06/08/2020	8.36	Put	Bond Future	359.4500	0.3595	231.1800	0.2312	(35.685)	0	0	0
2020/07/10	R186	05/11/2020	8.00	Put	Bond Future	2,957.8100	2.9578	2,623.6200	2.6236	(11.299)	0	0	0
2020/07/10	R186	05/11/2020	8.65	Call	Bond Future	4,243.7900	4.2438	4,670.9000	4.6709	10.064	0	0	0
2020/07/10	R186	05/11/2020	8.64	Put	Bond Future	1,576.9100	1.5769	1,361.4900	1.3615	(13.661)	0	0	0
2020/07/10	R186	05/11/2020			Bond Future	8.1136	115.3787	7.9879	116.0195	(1.549)	0.0000	0.0000	0
2020/07/10	R186	05/11/2020	7.00	Put	Bond Future	6,551.5900	6.5516	6,039.1300	6.0391	(7.822)	0	0	0
2020/07/10	R186	05/11/2020	7.00	Call	Bond Future	707.3700	0.7074	835.7700	0.8358	18.152	0	0	1,200
2020/07/10	R186	05/11/2020	8.66	Call	Bond Future	4,276.9800	4.2770	4,705.7500	4.7057	10.025	0	0	0
2020/07/10	R186	05/11/2020	8.66	Put	Bond Future	1,544.6700	1.5447	1,332.5800	1.3326	(13.730)	0	0	0
2020/07/10	R186	05/11/2020	8.00	Call	Bond Future	2,378.5900	2.3786	2,685.2600	2.6853	12.893	0	0	1,200
2020/07/10	R186	05/11/2020	7.84	Put	Bond Future	3,414.9100	3.4149	3,049.3400	3.0493	(10.705)	0	0	0
2020/07/10	R186	05/11/2020	9.26	Put	Bond Future	825.5600	0.8256	696.9700	0.6970	(15.576)	0	0	3,500
2020/07/10	R186	05/11/2020	8.65	Put	Bond Future	1,560.7200	1.5607	1,346.9700	1.3470	(13.696)	0	0	0
2020/07/10	R186	05/11/2020	8.64	Call	Bond Future	4,210.7100	4.2107	4,636.1500	4.6362	10.104	0	0	0
2020/07/10	R186	05/11/2020	7.84	Call	Bond Future	2,013.6900	2.0137	2,288.9800	2.2890	13.671	0	0	3,500
2020/07/10	R186	05/11/2020	8.34	Put	Bond Future	2,136.2700	2.1363	1,867.5800	1.8676	(12.578)	0	0	0
2020/07/10	R186	05/11/2020	8.34	Call	Bond Future	3,278.7400	3.2787	3,650.9100	3.6509	11.351	0	0	3,500
2020/07/10	R186	05/11/2020	9.26	Call	Bond Future	6,461.0300	6.4610	6,973.3000	6.9733	7.929	0	0	0
2020/07/10	R186	04/02/2021	8.15	Call	Bond Future	2,910.4700	2.9105	3,222.0700	3.2221	10.706	0	0	0
2020/07/10	R186	04/02/2021			Bond Future	8.3078	111.4349	8.1748	112.0826	(1.600)	0.0000	0.0000	0
2020/07/10	R186	04/02/2021	8.15	Put	Bond Future	3,679.7200	3.6797	3,343.5300	3.3435	(9.136)	0	0	0
2020/07/10	R186	04/02/2021	8.16	Call	Bond Future	2,933.4700	2.9335	3,246.6100	3.2466	10.675	0	0	0
2020/07/10	R186	04/02/2021	8.17	Put	Bond Future	3,627.9500	3.6280	3,294.8400	3.2948	(9.182)	0	0	0

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2020/07/10	R186	04/02/2021	8.16	Put	Bond Future	3,653.7700	3.6538	3,319.1200	3.3191	(9.159)	0	0	0
2020/07/10	R186	04/02/2021	8.17	Call	Bond Future	2,956.5800	2.9566	3,271.2600	3.2713	10.643	0	0	0
2020/07/10	R186	06/05/2021	10.76	Put	Bond Future	601.2500	0.6013	520.4900	0.5205	(13.432)	0	0	0
2020/07/10	R186	06/05/2021	10.77	Call	Bond Future	10,425.7500	10.4258	11,000.8300	11.0008	5.516	0	0	0
2020/07/10	R186	06/05/2021			Bond Future	8.5157	112.7580	8.3747	113.4132	(1.656)	0.0000	0.0000	0
2020/07/10	R186	06/05/2021	10.78	Call	Bond Future	10,460.9600	10.4610	11,036.6800	11.0367	5.504	0	0	0
2020/07/10	R186	06/05/2021	10.78	Put	Bond Future	589.5500	0.5895	510.0800	0.5101	(13.480)	0	0	0
2020/07/10	R186	06/05/2021	10.76	Call	Bond Future	10,390.5800	10.3906	10,965.0100	10.9650	5.528	0	0	0
2020/07/10	R186	06/05/2021	10.77	Put	Bond Future	595.3700	0.5954	515.2600	0.5153	(13.455)	0	0	0
2020/07/10	R197	06/08/2020			Bond Future	306.3059	306.3059	306.1494	306.1494	(0.051)	0.0000	0.0000	2,591
2020/07/10	R197	05/11/2020			Bond Future	309.6060	309.6060	309.4464	309.4464	(0.052)	0.0000	0.0000	0
2020/07/10	R197	04/02/2021			Bond Future	305.4283	305.4283	305.2653	305.2653	(0.053)	0.0000	0.0000	0
2020/07/10	R197	06/05/2021			Bond Future	309.1242	309.1242	308.9586	308.9586	(0.054)	0.0000	0.0000	0
2020/07/10	R202	06/08/2020			Bond Future	205.8456	205.8456	204.5474	204.5474	(0.631)	0.0000	0.0000	8,040
2020/07/10	R202	05/11/2020			Bond Future	208.0634	208.0634	206.7502	206.7502	(0.631)	0.0000	0.0000	0
2020/07/10	R202	04/02/2021			Bond Future	206.3608	206.3608	205.0311	205.0311	(0.644)	0.0000	0.0000	0
2020/07/10	R202	06/05/2021			Bond Future	208.8574	208.8574	207.5114	207.5114	(0.644)	0.0000	0.0000	0
2020/07/10	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R208	06/08/2020			Bond Future	3.4987	104.4864	3.4222	104.5350	(2.188)	0.0000	0.0000	23,391
2020/07/10	R208	06/08/2020	5.56	Call	Bond Future	1,292.9200	1.2929	1,341.5000	1.3415	3.757	0	0	0
2020/07/10	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R208	06/08/2020	5.57	Call	Bond Future	1,299.1200	1.2991	1,347.7000	1.3477	3.739	0	0	0
2020/07/10	R208	06/08/2020	5.55	Call	Bond Future	1,286.7200	1.2867	1,335.3000	1.3353	3.775	0	0	0
2020/07/10	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R208	05/11/2020	4.78	Call	Bond Future	694.7700	0.6948	743.3700	0.7434	6.995	0	0	0
2020/07/10	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R208	05/11/2020			Bond Future	2.9876	102.1955	2.8632	102.2441	(4.166)	0.0000	0.0000	0
2020/07/10	R208	05/11/2020	4.79	Call	Bond Future	698.6200	0.6986	747.2200	0.7472	6.957	0	0	0
2020/07/10	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R208	05/11/2020	4.77	Call	Bond Future	690.9200	0.6909	739.5200	0.7395	7.034	0	0	0
2020/07/10	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R209	06/08/2020	5.55	Put	Bond Future	43,349.4400	43.3494	42,201.1600	42.2012	(2.649)	0	0	0
2020/07/10	R209	06/08/2020			Bond Future	11.1877	66.1837	10.9729	67.3320	(1.920)	0.0000	0.0000	59,872
2020/07/10	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R209	06/08/2020	5.57	Put	Bond Future	43,132.6300	43.1326	41,984.3500	41.9844	(2.662)	0	0	0
2020/07/10	R209	06/08/2020	5.56	Put	Bond Future	43,240.9600	43.2410	42,092.6800	42.0927	(2.656)	0	0	0
2020/07/10	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/10	R209	05/11/2020	10.02	Call	Bond Future	1,219.9800	1.2200	1,507.3200	1.5073	23.553	0	0	0
2020/07/10	R209	05/11/2020			Bond Future	11.3954	63.7407	11.1724	64.9008	(1.956)	0.0000	0.0000	0
2020/07/10	R209	05/11/2020	10.00	Call	Bond Future	1,196.2800	1.1963	1,479.3600	1.4794	23.663	0	0	0
2020/07/10	R209	05/11/2020	10.00	Put	Bond Future	9,001.0700	9.0011	8,124.1100	8.1241	(9.743)	0	0	0
2020/07/10	R209	05/11/2020	10.02	Put	Bond Future	8,903.2600	8.9033	8,030.5600	8.0306	(9.802)	0	0	0
2020/07/10	R209	05/11/2020	10.01	Call	Bond Future	1,208.0900	1.2081	1,493.3000	1.4933	23.608	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
2020/07/10	R209	05/11/2020	10.01	Put	Bond Future	8,952.0900	8.9521	8,077.2600	8.0773	(9.772)	0	0	0
2020/07/10	R209	04/02/2021	10.12	Put	Bond Future	9,948.1100	9.9481	9,116.4800	9.1165	(8.360)	0	0	0
2020/07/10	R209	04/02/2021			Bond Future	11.6029	64.4811	11.3714	65.6543	(1.995)	0.0000	0.0000	0
2020/07/10	R209	04/02/2021	10.11	Call	Bond Future	1,825.2500	1.8253	2,164.8700	2.1649	18.607	0	0	0
2020/07/10	R209	04/02/2021	10.11	Put	Bond Future	9,994.4500	9.9945	9,160.9500	9.1610	(8.340)	0	0	0
2020/07/10	R209	04/02/2021	10.12	Call	Bond Future	1,838.6600	1.8387	2,180.1500	2.1801	18.573	0	0	0
2020/07/10	R209	04/02/2021	10.10	Call	Bond Future	1,811.9000	1.8119	2,149.6700	2.1497	18.642	0	0	0
2020/07/10	R209	04/02/2021	10.10	Put	Bond Future	10,040.9200	10.0409	9,205.5700	9.2056	(8.319)	0	0	0
2020/07/10	R209	06/05/2021	12.23	Put	Bond Future	4,047.5300	4.0475	3,588.7200	3.5887	(11.336)	0	0	0
2020/07/10	R209	06/05/2021	12.22	Call	Bond Future	5,987.0000	5.9870	6,713.3900	6.7134	12.133	0	0	0
2020/07/10	R209	06/05/2021			Bond Future	11.8162	62.1052	11.5757	63.2920	(2.035)	0.0000	0.0000	0
2020/07/10	R209	06/05/2021	12.23	Call	Bond Future	6,013.5800	6.0136	6,741.6700	6.7417	12.107	0	0	0
2020/07/10	R209	06/05/2021	12.22	Put	Bond Future	4,067.3500	4.0674	3,606.8400	3.6068	(11.322)	0	0	0
2020/07/10	R209	06/05/2021	12.24	Call	Bond Future	6,040.0000	6.0400	6,769.7800	6.7698	12.082	0	0	0
2020/07/10	R209	06/05/2021	12.24	Put	Bond Future	4,027.5900	4.0276	3,570.4700	3.5705	(11.350)	0	0	0
2020/07/10	R210	06/08/2020			Bond Future	182.4313	182.4313	182.0318	182.0318	(0.219)	0.0000	0.0000	1,957
2020/07/10	R210	05/11/2020			Bond Future	181.7219	181.7219	181.3172	181.3172	(0.223)	0.0000	0.0000	0
2020/07/10	R210	04/02/2021			Bond Future	183.8743	183.8743	183.4639	183.4639	(0.223)	0.0000	0.0000	0
2020/07/10	R210	06/05/2021			Bond Future	183.3888	183.3888	182.9731	182.9731	(0.227)	0.0000	0.0000	0
2020/07/10	R212	06/08/2020			Bond Future	165.5398	165.5398	165.5045	165.5045	(0.021)	0.0000	0.0000	7,008
2020/07/10	R212	05/11/2020			Bond Future	167.3235	167.3235	167.2870	167.2870	(0.022)	0.0000	0.0000	0
2020/07/10	R212	04/02/2021			Bond Future	167.0106	167.0106	166.9728	166.9728	(0.023)	0.0000	0.0000	0
2020/07/10	R212	06/05/2021			Bond Future	169.0312	169.0312	168.9927	168.9927	(0.023)	0.0000	0.0000	0
2020/07/10	R213	06/08/2020	9.31	Call	Bond Future	170.0900	0.1701	269.7000	0.2697	58.563	0	0	0
2020/07/10	R213	06/08/2020			Bond Future	10.1484	83.0248	9.9841	83.9359	(1.620)	0.0000	0.0000	17,142
2020/07/10	R213	06/08/2020	9.29	Call	Bond Future	158.8400	0.1588	253.0400	0.2530	59.305	0	0	0
2020/07/10	R213	06/08/2020	9.29	Put	Bond Future	5,073.0800	5.0731	4,256.1100	4.2561	(16.104)	0	0	0
2020/07/10	R213	06/08/2020	9.31	Put	Bond Future	4,965.3700	4.9654	4,153.8100	4.1538	(16.344)	0	0	0
2020/07/10	R213	06/08/2020	9.30	Call	Bond Future	164.3900	0.1644	261.2700	0.2613	58.933	0	0	0
2020/07/10	R213	06/08/2020	9.30	Put	Bond Future	5,019.1200	5.0191	4,204.8300	4.2048	(16.224)	0	0	0
2020/07/10	R213	05/11/2020	9.60	Put	Bond Future	6,038.1200	6.0381	5,432.4600	5.4325	(10.031)	0	0	0
2020/07/10	R213	05/11/2020	9.59	Call	Bond Future	1,814.1100	1.8141	2,126.6200	2.1266	17.227	0	0	0
2020/07/10	R213	05/11/2020			Bond Future	10.3608	80.3702	10.1898	81.2906	(1.650)	0.0000	0.0000	0
2020/07/10	R213	05/11/2020	9.60	Call	Bond Future	1,832.0000	1.8320	2,146.6800	2.1467	17.177	0	0	0
2020/07/10	R213	05/11/2020	9.59	Put	Bond Future	6,077.4600	6.0775	5,469.6300	5.4696	(10.001)	0	0	0
2020/07/10	R213	05/11/2020	9.61	Call	Bond Future	1,849.8400	1.8498	2,166.6700	2.1667	17.127	0	0	0
2020/07/10	R213	05/11/2020	9.61	Put	Bond Future	5,998.7800	5.9988	5,395.2700	5.3953	(10.061)	0	0	0
2020/07/10	R213	04/02/2021	9.40	Call	Bond Future	1,956.4700	1.9565	2,245.2700	2.2453	14.761	0	0	0
2020/07/10	R213	04/02/2021	9.39	Put	Bond Future	8,429.5000	8.4295	7,786.0000	7.7860	(7.634)	0	0	0
2020/07/10	R213	04/02/2021			Bond Future	10.5775	81.3031	10.3993	82.2337	(1.684)	0.0000	0.0000	0
2020/07/10	R213	04/02/2021	9.41	Call	Bond Future	1,971.4800	1.9715	2,261.9200	2.2619	14.732	0	0	0
2020/07/10	R213	04/02/2021	9.41	Put	Bond Future	8,344.4500	8.3445	7,704.2200	7.7042	(7.673)	0	0	0
2020/07/10	R213	04/02/2021	9.40	Put	Bond Future	8,386.9100	8.3869	7,745.0400	7.7450	(7.653)	0	0	0
2020/07/10	R213	04/02/2021	9.39	Call	Bond Future	1,941.5300	1.9415	2,228.7000	2.2287	14.791	0	0	0
2020/07/10	R213	06/05/2021	11.91	Put	Bond Future	2,593.7200	2.5937	2,316.1100	2.3161	(10.703)	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
2020/07/10	R213	06/05/2021			Bond Future	10.7944	78.7359	10.6089	79.6774	(1.719)	0.0000	0.0000	0
2020/07/10	R213	06/05/2021	11.90	Call	Bond Future	7,919.7100	7.9197	8,582.3600	8.5824	8.367	0	0	0
2020/07/10	R213	06/05/2021	11.90	Put	Bond Future	2,610.1200	2.6101	2,331.2400	2.3312	(10.685)	0	0	0
2020/07/10	R213	06/05/2021	11.91	Call	Bond Future	7,949.0900	7.9491	8,613.0100	8.6130	8.352	0	0	0
2020/07/10	R213	06/05/2021	11.89	Call	Bond Future	7,890.3800	7.8904	8,551.7400	8.5517	8.382	0	0	0
2020/07/10	R213	06/05/2021	11.89	Put	Bond Future	2,626.6100	2.6266	2,346.4400	2.3464	(10.667)	0	0	0
2020/07/10	R214	06/08/2020	9.98	Put	Bond Future	8,595.1100	8.5951	7,464.2700	7.4643	(13.157)	0	0	0
2020/07/10	R214	06/08/2020	9.97	Call	Bond Future	31.9200	0.0319	62.0800	0.0621	94.486	0	0	0
2020/07/10	R214	06/08/2020			Bond Future	11.4261	64.1893	11.2112	65.3513	(1.880)	0.0000	0.0000	19,898
2020/07/10	R214	06/08/2020	9.98	Call	Bond Future	33.2000	0.0332	64.4100	0.0644	94.006	0	0	0
2020/07/10	R214	06/08/2020	9.97	Put	Bond Future	8,659.5500	8.6596	7,527.6600	7.5277	(13.071)	0	0	0
2020/07/10	R214	06/08/2020	9.99	Call	Bond Future	34.5200	0.0345	66.8100	0.0668	93.540	0	0	0
2020/07/10	R214	06/08/2020	9.99	Put	Bond Future	8,530.8100	8.5308	7,401.0500	7.4011	(13.243)	0	0	0
2020/07/10	R214	05/11/2020	10.26	Put	Bond Future	9,098.5300	9.0985	8,219.5300	8.2195	(9.661)	0	0	0
2020/07/10	R214	05/11/2020			Bond Future	11.6296	61.5885	11.4063	62.7625	(1.920)	0.0000	0.0000	0
2020/07/10	R214	05/11/2020	10.25	Call	Bond Future	1,260.4700	1.2605	1,553.2300	1.5532	23.226	0	0	0
2020/07/10	R214	05/11/2020	10.25	Put	Bond Future	9,149.1300	9.1491	8,267.9300	8.2679	(9.632)	0	0	0
2020/07/10	R214	05/11/2020	10.26	Call	Bond Future	1,272.8600	1.2729	1,567.8200	1.5678	23.173	0	0	0
2020/07/10	R214	05/11/2020	10.24	Call	Bond Future	1,248.1600	1.2482	1,538.7300	1.5387	23.280	0	0	0
2020/07/10	R214	05/11/2020	10.24	Put	Bond Future	9,199.9100	9.1999	8,316.5200	8.3165	(9.602)	0	0	0
2020/07/10	R214	04/02/2021	10.33	Call	Bond Future	1,864.7600	1.8648	2,208.8600	2.2089	18.453	0	0	0
2020/07/10	R214	04/02/2021			Bond Future	11.8375	62.3035	11.6051	63.4907	(1.963)	0.0000	0.0000	0
2020/07/10	R214	04/02/2021	10.31	Call	Bond Future	1,837.3700	1.8374	2,177.6700	2.1777	18.521	0	0	0
2020/07/10	R214	04/02/2021	10.31	Put	Bond Future	10,402.9800	10.4030	9,556.0400	9.5560	(8.141)	0	0	0
2020/07/10	R214	04/02/2021	10.33	Put	Bond Future	10,305.7500	10.3058	9,462.6100	9.4626	(8.181)	0	0	0
2020/07/10	R214	04/02/2021	10.32	Call	Bond Future	1,851.0300	1.8510	2,193.2300	2.1932	18.487	0	0	0
2020/07/10	R214	04/02/2021	10.32	Put	Bond Future	10,354.2900	10.3543	9,509.2500	9.5092	(8.161)	0	0	0
2020/07/10	R214	06/05/2021	12.26	Call	Bond Future	5,601.4300	5.6014	6,305.7200	6.3057	12.573	0	0	0
2020/07/10	R214	06/05/2021	12.25	Put	Bond Future	4,578.4300	4.5784	4,079.7300	4.0797	(10.892)	0	0	0
2020/07/10	R214	06/05/2021			Bond Future	12.0431	59.7632	11.8015	60.9644	(2.006)	0.0000	0.0000	0
2020/07/10	R214	06/05/2021	12.27	Call	Bond Future	5,627.0400	5.6270	6,333.0900	6.3331	12.547	0	0	0
2020/07/10	R214	06/05/2021	12.27	Put	Bond Future	4,534.6800	4.5347	4,039.5000	4.0395	(10.920)	0	0	0
2020/07/10	R214	06/05/2021	12.26	Put	Bond Future	4,556.5100	4.5565	4,059.5700	4.0596	(10.906)	0	0	0
2020/07/10	R214	06/05/2021	12.25	Call	Bond Future	5,575.8400	5.5758	6,278.3700	6.2784	12.600	0	0	0
2020/07/10	R248	06/08/2020	10.20	Call	Bond Future	15.9900	0.0160	32.5000	0.0325	103.252	0	0	0
2020/07/10	R248	06/08/2020	11.80	Call	Bond Future	1,917.0900	1.9171	2,631.1700	2.6312	37.248	0	0	470
2020/07/10	R248	06/08/2020	12.75	Call	Bond Future	5,863.6200	5.8636	7,039.0100	7.0390	20.045	0	0	814
2020/07/10	R248	06/08/2020	10.35	Call	Bond Future	30.6300	0.0306	59.9900	0.0600	95.854	0	0	640
2020/07/10	R248	06/08/2020	11.85	Put	Bond Future	1,874.0200	1.8740	1,278.0000	1.2780	(31.804)	0	0	0
2020/07/10	R248	06/08/2020	9.00	Put	Bond Future	22,329.9700	22.3300	20,986.1100	20.9861	(6.018)	0	0	0
2020/07/10	R248	06/08/2020			Bond Future	11.8174	79.0547	11.6071	80.3985	(1.780)	0.0000	0.0000	111,984
2020/07/10	R248	06/08/2020	10.18	Call	Bond Future	14.6100	0.0146	29.8300	0.0298	104.175	0	0	0
2020/07/10	R248	06/08/2020	10.18	Put	Bond Future	11,739.3400	11.7393	10,410.6800	10.4107	(11.318)	0	0	0
2020/07/10	R248	06/08/2020	10.35	Put	Bond Future	10,391.2800	10.3913	9,076.7600	9.0768	(12.650)	0	0	0
2020/07/10	R248	06/08/2020	11.85	Call	Bond Future	2,078.1600	2.0782	2,826.0200	2.8260	35.987	0	0	0
2020/07/10	R248	06/08/2020	11.15	Put	Bond Future	4,877.5500	4.8775	3,810.6800	3.8107	(21.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/10	R248	06/08/2020	11.15	Call	Bond Future	459.1500	0.4591	736.1600	0.7362	60.331	0	0	0
2020/07/10	R248	06/08/2020	10.85	Put	Bond Future	6,747.6800	6.7477	5,542.1500	5.5422	(17.866)	0	0	0
2020/07/10	R248	06/08/2020	10.85	Call	Bond Future	188.9800	0.1890	327.3300	0.3273	73.209	0	0	640
2020/07/10	R248	06/08/2020	9.25	Put	Bond Future	19,904.0700	19.9041	18,560.3000	18.5603	(6.751)	0	0	0
2020/07/10	R248	06/08/2020	9.25	Call	Bond Future	0.0700	0.0001	0.1800	0.0002	157.143	0	0	20,640
2020/07/10	R248	06/08/2020	10.20	Put	Bond Future	11,578.2800	11.5783	10,250.9100	10.2509	(11.464)	0	0	0
2020/07/10	R248	06/08/2020	11.80	Put	Bond Future	2,026.9400	2.0269	1,397.1400	1.3971	(31.071)	0	0	0
2020/07/10	R248	06/08/2020	12.75	Put	Bond Future	390.9100	0.3909	222.4200	0.2224	(43.102)	0	0	0
2020/07/10	R248	06/08/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	3,000
2020/07/10	R248	06/08/2020	10.19	Call	Bond Future	15.2900	0.0153	31.1400	0.0311	103.663	0	0	0
2020/07/10	R248	06/08/2020	10.19	Put	Bond Future	11,658.7400	11.6587	10,330.7100	10.3307	(11.391)	0	0	0
2020/07/10	R248	06/08/2020	12.25	Put	Bond Future	953.3100	0.9533	595.8800	0.5959	(37.494)	0	0	0
2020/07/10	R248	06/08/2020	12.25	Call	Bond Future	3,586.1000	3.5861	4,572.5500	4.5725	27.508	0	0	814
2020/07/10	R248	06/08/2020	11.10	Put	Bond Future	5,167.2500	5.1673	4,072.8200	4.0728	(21.180)	0	0	0
2020/07/10	R248	06/08/2020	11.10	Call	Bond Future	399.1100	0.3991	648.5600	0.6486	62.502	0	0	470
2020/07/10	R248	05/11/2020	10.02	Put	Bond Future	15,051.0900	15.0511	13,870.8500	13.8709	(7.842)	0	0	0
2020/07/10	R248	05/11/2020	10.03	Call	Bond Future	641.2100	0.6412	820.5300	0.8205	27.966	0	0	0
2020/07/10	R248	05/11/2020			Bond Future	12.0411	75.4761	11.8214	76.8338	(1.825)	0.0000	0.0000	250
2020/07/10	R248	05/11/2020	11.00	Put	Bond Future	8,736.0100	8.7360	7,793.3000	7.7933	(10.791)	0	0	0
2020/07/10	R248	05/11/2020	11.00	Call	Bond Future	1,879.3100	1.8793	2,294.2900	2.2943	22.082	0	0	800
2020/07/10	R248	05/11/2020	10.00	Put	Bond Future	15,201.9900	15.2020	14,018.0300	14.0180	(7.788)	0	0	0
2020/07/10	R248	05/11/2020	10.00	Call	Bond Future	616.7700	0.6168	790.5000	0.7905	28.168	0	0	800
2020/07/10	R248	05/11/2020	10.04	Call	Bond Future	649.5100	0.6495	830.7300	0.8307	27.901	0	0	0
2020/07/10	R248	05/11/2020	10.04	Put	Bond Future	14,901.0500	14.9011	13,724.5800	13.7246	(7.895)	0	0	0
2020/07/10	R248	05/11/2020	10.02	Call	Bond Future	632.9800	0.6330	810.4300	0.8104	28.034	0	0	0
2020/07/10	R248	05/11/2020	10.03	Put	Bond Future	14,975.9600	14.9760	13,797.5900	13.7976	(7.868)	0	0	0
2020/07/10	R248	04/02/2021	10.46	Call	Bond Future	1,661.5000	1.6615	1,985.9400	1.9859	19.527	0	0	0
2020/07/10	R248	04/02/2021	10.47	Put	Bond Future	13,839.2100	13.8392	12,792.6600	12.7927	(7.562)	0	0	0
2020/07/10	R248	04/02/2021			Bond Future	12.2713	76.3524	12.0414	77.7255	(1.873)	0.0000	0.0000	0
2020/07/10	R248	04/02/2021	10.46	Put	Bond Future	13,902.8600	13.9029	12,854.2300	12.8542	(7.543)	0	0	0
2020/07/10	R248	04/02/2021	10.47	Call	Bond Future	1,675.3700	1.6754	2,001.8900	2.0019	19.489	0	0	0
2020/07/10	R248	04/02/2021	10.48	Call	Bond Future	1,689.3100	1.6893	2,017.9200	2.0179	19.452	0	0	0
2020/07/10	R248	04/02/2021	10.48	Put	Bond Future	13,775.7600	13.7758	12,731.3000	12.7313	(7.582)	0	0	0
2020/07/10	R248	06/05/2021	12.36	Call	Bond Future	5,486.4600	5.4865	6,222.8700	6.2229	13.422	0	0	0
2020/07/10	R248	06/05/2021			Bond Future	12.5000	72.8438	12.2596	74.2329	(1.923)	0.0000	0.0000	0
2020/07/10	R248	06/05/2021	12.34	Call	Bond Future	5,430.4800	5.4305	6,162.5100	6.1625	13.480	0	0	0
2020/07/10	R248	06/05/2021	12.34	Put	Bond Future	6,349.6600	6.3497	5,692.5400	5.6925	(10.349)	0	0	0
2020/07/10	R248	06/05/2021	12.36	Put	Bond Future	6,289.5500	6.2896	5,636.8100	5.6368	(10.378)	0	0	0
2020/07/10	R248	06/05/2021	12.35	Call	Bond Future	5,458.4400	5.4584	6,192.6700	6.1927	13.451	0	0	0
2020/07/10	R248	06/05/2021	12.35	Put	Bond Future	6,319.5300	6.3195	5,664.6100	5.6646	(10.363)	0	0	0

**Total**

**1290076**