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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2020 TO 09/07/2020

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
2020/07/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	2025	06/08/2020		Bond Future	137.1505	137.1505	137.0092	137.0092	(0.103)	0.0000	0.0000	6,043
2020/07/09	2025	05/11/2020		Bond Future	138.6289	138.6289	138.4855	138.4855	(0.103)	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
2020/07/09	2025	04/02/2021			Bond Future	138.7653	138.7653	138.6195	138.6195	(0.105)	0.0000	0.0000	0
2020/07/09	2025	06/05/2021			Bond Future	140.4443	140.4443	140.2964	140.2964	(0.105)	0.0000	0.0000	0
2020/07/09	2029	06/08/2020			Bond Future	98.0561	98.0561	97.6604	97.6604	(0.404)	0.0000	0.0000	5,012
2020/07/09	2029	05/11/2020			Bond Future	97.9900	97.9900	97.5896	97.5896	(0.409)	0.0000	0.0000	0
2020/07/09	2029	04/02/2021			Bond Future	99.1510	99.1510	98.7454	98.7454	(0.409)	0.0000	0.0000	0
2020/07/09	2029	06/05/2021			Bond Future	99.2129	99.2129	98.8022	98.8022	(0.414)	0.0000	0.0000	0
2020/07/09	2030	06/08/2020	9.11	Call	Bond Future	294.0000	0.2940	323.2100	0.3232	9.935	0	0	0
2020/07/09	2030	06/08/2020	9.95	Put	Bond Future	1,060.4100	1.0604	934.4200	0.9344	(11.881)	0	0	5,850
2020/07/09	2030	06/08/2020	10.40	Put	Bond Future	406.7000	0.4067	342.3200	0.3423	(15.830)	0	0	0
2020/07/09	2030	06/08/2020	11.25	Call	Bond Future	7,942.4400	7.9424	8,205.7900	8.2058	3.316	0	0	0
2020/07/09	2030	06/08/2020	10.00	Call	Bond Future	2,284.4800	2.2845	2,438.8800	2.4389	6.759	0	0	470
2020/07/09	2030	06/08/2020	10.05	Put	Bond Future	866.0200	0.8660	755.6100	0.7556	(12.749)	0	0	0
2020/07/09	2030	06/08/2020	10.70	Call	Bond Future	5,295.6600	5.2957	5,530.8500	5.5309	4.441	0	0	470
2020/07/09	2030	06/08/2020	9.75	Put	Bond Future	1,553.4800	1.5535	1,394.9700	1.3950	(10.204)	0	0	0
2020/07/09	2030	06/08/2020	9.42	Call	Bond Future	716.6900	0.7167	780.5200	0.7805	8.906	0	0	0
2020/07/09	2030	06/08/2020			Bond Future	9.7630	89.5212	9.7148	89.7937	(0.493)	0.0000	0.0000	106,739
2020/07/09	2030	06/08/2020	9.09	Call	Bond Future	275.4600	0.2755	302.9800	0.3030	9.991	0	0	0
2020/07/09	2030	06/08/2020	9.09	Put	Bond Future	4,186.9700	4.1870	3,942.0300	3.9420	(5.850)	0	0	0
2020/07/09	2030	06/08/2020	10.40	Call	Bond Future	3,912.9000	3.9129	4,120.9800	4.1210	5.318	0	0	0
2020/07/09	2030	06/08/2020	10.70	Put	Bond Future	201.2500	0.2013	163.9800	0.1640	(18.519)	0	0	0
2020/07/09	2030	06/08/2020	9.05	Put	Bond Future	4,392.0100	4.3920	4,143.8900	4.1439	(5.649)	0	0	0
2020/07/09	2030	06/08/2020	9.05	Call	Bond Future	241.0000	0.2410	265.3400	0.2653	10.100	0	0	450
2020/07/09	2030	06/08/2020	8.36	Put	Bond Future	8,426.9300	8.4269	8,155.9600	8.1560	(3.216)	0	0	0
2020/07/09	2030	06/08/2020	8.36	Call	Bond Future	15.3200	0.0153	16.8100	0.0168	9.726	0	0	800
2020/07/09	2030	06/08/2020	8.86	Put	Bond Future	5,422.8500	5.4228	5,163.2100	5.1632	(4.788)	0	0	0
2020/07/09	2030	06/08/2020	8.86	Call	Bond Future	123.1800	0.1232	136.0000	0.1360	10.408	0	0	800
2020/07/09	2030	06/08/2020	9.11	Put	Bond Future	4,086.0600	4.0861	3,842.8100	3.8428	(5.953)	0	0	0
2020/07/09	2030	06/08/2020	9.95	Call	Bond Future	2,109.1600	2.1092	2,255.6300	2.2556	6.944	0	0	0
2020/07/09	2030	06/08/2020	11.25	Put	Bond Future	36.3300	0.0363	27.2200	0.0272	(25.076)	0	0	0
2020/07/09	2030	06/08/2020	10.21	Put	Bond Future	618.7800	0.6188	531.2400	0.5312	(14.147)	0	0	0
2020/07/09	2030	06/08/2020	10.00	Put	Bond Future	958.1300	0.9581	840.0700	0.8401	(12.322)	0	0	0
2020/07/09	2030	06/08/2020	10.75	Call	Bond Future	5,533.4600	5.5335	5,772.1300	5.7721	4.313	0	0	0
2020/07/09	2030	06/08/2020	10.05	Call	Bond Future	2,468.8200	2.4688	2,630.8700	2.6309	6.564	0	0	0
2020/07/09	2030	06/08/2020	9.75	Call	Bond Future	1,480.2100	1.4802	1,594.1600	1.5942	7.698	0	0	450
2020/07/09	2030	06/08/2020	9.42	Put	Bond Future	2,682.6400	2.6826	2,474.0100	2.4740	(7.777)	0	0	800
2020/07/09	2030	06/08/2020	9.10	Call	Bond Future	284.6100	0.2846	312.9700	0.3130	9.965	0	0	0
2020/07/09	2030	06/08/2020	9.10	Put	Bond Future	4,136.3700	4.1364	3,892.2700	3.8923	(5.901)	0	0	0
2020/07/09	2030	06/08/2020	11.47	Call	Bond Future	9,011.9900	9.0120	9,279.9000	9.2799	2.973	0	0	0
2020/07/09	2030	06/08/2020	11.47	Put	Bond Future	16.2600	0.0163	11.7100	0.0117	(27.983)	0	0	622
2020/07/09	2030	06/08/2020	10.21	Call	Bond Future	3,098.5600	3.0986	3,283.4800	3.2835	5.968	0	0	622
2020/07/09	2030	06/08/2020	10.87	Call	Bond Future	6,102.4100	6.1024	6,349.3500	6.3493	4.047	0	0	0
2020/07/09	2030	06/08/2020	10.87	Put	Bond Future	125.3100	0.1253	99.7900	0.0998	(20.365)	0	0	622
2020/07/09	2030	06/08/2020	10.75	Put	Bond Future	178.1600	0.1782	144.3700	0.1444	(18.966)	0	0	0
2020/07/09	2030	06/08/2020	9.20	Put	Bond Future	3,646.4400	3.6464	3,411.6300	3.4116	(6.439)	0	0	2,500
2020/07/09	2030	06/08/2020	9.20	Call	Bond Future	389.4300	0.3894	427.0800	0.4271	9.668	0	0	323
2020/07/09	2030	06/08/2020	8.50	Put	Bond Future	7,555.9300	7.5559	7,286.4000	7.2864	(3.567)	0	0	0

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2020/07/09	2030	06/08/2020	8.50	Call	Bond Future	28.9100	0.0289	31.8400	0.0318	10.135	0	0	323
2020/07/09	2030	05/11/2020	8.10	Put	Bond Future	11,552.9500	11.5530	11,303.7100	11.3037	(2.157)	0	0	0
2020/07/09	2030	05/11/2020	8.73	Call	Bond Future	1,019.0000	1.0190	1,070.1500	1.0702	5.020	0	0	3,000
2020/07/09	2030	05/11/2020	10.06	Put	Bond Future	3,259.0800	3.2591	3,119.9400	3.1199	(4.269)	0	0	1,000
2020/07/09	2030	05/11/2020	9.39	Put	Bond Future	5,350.7100	5.3507	5,165.7600	5.1658	(3.457)	0	0	0
2020/07/09	2030	05/11/2020	9.38	Call	Bond Future	2,052.5000	2.0525	2,141.8200	2.1418	4.352	0	0	0
2020/07/09	2030	05/11/2020			Bond Future	9.9745	90.4645	9.9244	90.7394	(0.502)	0.0000	0.0000	500
2020/07/09	2030	05/11/2020	8.85	Put	Bond Future	7,615.4400	7.6154	7,397.8200	7.3978	(2.858)	0	0	0
2020/07/09	2030	05/11/2020	8.85	Call	Bond Future	1,167.1900	1.1672	1,224.5000	1.2245	4.910	0	0	3,000
2020/07/09	2030	05/11/2020	9.61	Call	Bond Future	2,554.9800	2.5550	2,659.7800	2.6598	4.102	0	0	0
2020/07/09	2030	05/11/2020	9.61	Put	Bond Future	4,580.5200	4.5805	4,410.3900	4.4104	(3.714)	0	0	3,000
2020/07/09	2030	05/11/2020	8.34	Put	Bond Future	10,208.5200	10.2085	9,967.6100	9.9676	(2.360)	0	0	0
2020/07/09	2030	05/11/2020	8.34	Call	Bond Future	633.7500	0.6338	667.7700	0.6678	5.368	0	0	1,000
2020/07/09	2030	05/11/2020	9.04	Put	Bond Future	6,753.3300	6.7533	6,546.3200	6.5463	(3.065)	0	0	0
2020/07/09	2030	05/11/2020	9.04	Call	Bond Future	1,436.7200	1.4367	1,504.6400	1.5046	4.727	0	0	1,000
2020/07/09	2030	05/11/2020	8.36	Put	Bond Future	10,099.8800	10.0999	9,859.7400	9.8597	(2.378)	0	0	0
2020/07/09	2030	05/11/2020	9.86	Put	Bond Future	3,804.9400	3.8049	3,652.0500	3.6520	(4.018)	0	0	14,160
2020/07/09	2030	05/11/2020	8.10	Call	Bond Future	460.7000	0.4607	486.3900	0.4864	5.576	0	0	3,000
2020/07/09	2030	05/11/2020	8.73	Put	Bond Future	8,191.1300	8.1911	7,967.3500	7.9674	(2.732)	0	0	0
2020/07/09	2030	05/11/2020	9.23	Put	Bond Future	5,963.5200	5.9635	5,768.1700	5.7682	(3.276)	0	0	0
2020/07/09	2030	05/11/2020	10.06	Call	Bond Future	3,725.7000	3.7257	3,861.4900	3.8615	3.645	0	0	0
2020/07/09	2030	05/11/2020	10.37	Put	Bond Future	2,547.3100	2.5473	2,428.8400	2.4288	(4.651)	0	0	15,646
2020/07/09	2030	05/11/2020	9.39	Call	Bond Future	2,073.0900	2.0731	2,163.0700	2.1631	4.340	0	0	0
2020/07/09	2030	05/11/2020	9.38	Put	Bond Future	5,387.5700	5.3876	5,201.9600	5.2020	(3.445)	0	0	0
2020/07/09	2030	05/11/2020	8.36	Call	Bond Future	650.2100	0.6502	685.0000	0.6850	5.351	0	0	14,160
2020/07/09	2030	05/11/2020	8.86	Put	Bond Future	7,568.4700	7.5685	7,351.3800	7.3514	(2.868)	0	0	0
2020/07/09	2030	05/11/2020	8.86	Call	Bond Future	1,180.2200	1.1802	1,238.0600	1.2381	4.901	0	0	14,160
2020/07/09	2030	05/11/2020	9.86	Call	Bond Future	3,175.2000	3.1752	3,297.2400	3.2972	3.844	0	0	0
2020/07/09	2030	05/11/2020	9.23	Call	Bond Future	1,761.0400	1.7610	1,840.6200	1.8406	4.519	0	0	3,000
2020/07/09	2030	05/11/2020	10.47	Call	Bond Future	5,010.9700	5.0110	5,173.7600	5.1738	3.249	0	0	0
2020/07/09	2030	05/11/2020	10.47	Put	Bond Future	2,351.7000	2.3517	2,239.5600	2.2396	(4.768)	0	0	3,000
2020/07/09	2030	05/11/2020	8.53	Put	Bond Future	9,198.5700	9.1986	8,965.4500	8.9654	(2.534)	0	0	0
2020/07/09	2030	05/11/2020	8.53	Call	Bond Future	803.9700	0.8040	845.7800	0.8458	5.200	0	0	15,646
2020/07/09	2030	05/11/2020	9.03	Put	Bond Future	6,796.5500	6.7965	6,588.9500	6.5889	(3.054)	0	0	0
2020/07/09	2030	05/11/2020	9.03	Call	Bond Future	1,420.8200	1.4208	1,488.1500	1.4881	4.739	0	0	15,646
2020/07/09	2030	05/11/2020	10.37	Call	Bond Future	4,678.4900	4.6785	4,834.9500	4.8350	3.344	0	0	0
2020/07/09	2030	05/11/2020	9.40	Call	Bond Future	2,093.6100	2.0936	2,184.2500	2.1843	4.329	0	0	0
2020/07/09	2030	05/11/2020	9.40	Put	Bond Future	5,313.8300	5.3138	5,129.5400	5.1295	(3.468)	0	0	0
2020/07/09	2030	04/02/2021	9.12	Call	Bond Future	1,997.7000	1.9977	2,077.1400	2.0771	3.977	0	0	1,000
2020/07/09	2030	04/02/2021	8.36	Call	Bond Future	1,037.4300	1.0374	1,084.1700	1.0842	4.505	0	0	800
2020/07/09	2030	04/02/2021	9.16	Call	Bond Future	2,061.3100	2.0613	2,142.7200	2.1427	3.949	0	0	0
2020/07/09	2030	04/02/2021	9.15	Put	Bond Future	7,792.0600	7.7921	7,595.3300	7.5953	(2.525)	0	0	0
2020/07/09	2030	04/02/2021			Bond Future	10.1901	87.5100	10.1378	87.7877	(0.513)	0.0000	0.0000	0
2020/07/09	2030	04/02/2021	8.37	Put	Bond Future	11,429.3900	11.4294	11,198.8600	11.1989	(2.017)	0	0	0
2020/07/09	2030	04/02/2021	8.37	Call	Bond Future	1,047.2100	1.0472	1,094.3200	1.0943	4.499	0	0	1,000
2020/07/09	2030	04/02/2021	9.17	Call	Bond Future	2,077.4200	2.0774	2,159.3300	2.1593	3.943	0	0	0
2020/07/09	2030	04/02/2021	9.17	Put	Bond Future	7,709.1300	7.7091	7,513.4000	7.5134	(2.539)	0	0	0
2020/07/09	2030	04/02/2021	9.12	Put	Bond Future	7,917.4400	7.9174	7,719.2400	7.7192	(2.503)	0	0	0

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2020/07/09	2030	04/02/2021	8.36	Put	Bond Future	11,480.9500	11.4810	11,250.0500	11.2501	(2.011)	0	0	0
2020/07/09	2030	04/02/2021	9.16	Put	Bond Future	7,750.5300	7.7505	7,554.3000	7.5543	(2.532)	0	0	0
2020/07/09	2030	04/02/2021	9.15	Call	Bond Future	2,045.2800	2.0453	2,126.1900	2.1262	3.956	0	0	0
2020/07/09	2030	04/02/2021	8.86	Put	Bond Future	9,053.6600	9.0537	8,843.2300	8.8432	(2.324)	0	0	0
2020/07/09	2030	04/02/2021	8.86	Call	Bond Future	1,617.3500	1.6174	1,684.5600	1.6846	4.156	0	0	800
2020/07/09	2030	04/02/2021	10.20	Call	Bond Future	4,356.9100	4.3569	4,494.2700	4.4943	3.153	0	0	0
2020/07/09	2030	04/02/2021	10.20	Put	Bond Future	4,304.2500	4.3043	4,163.9700	4.1640	(3.259)	0	0	1,800
2020/07/09	2030	06/05/2021	10.04	Put	Bond Future	5,531.8200	5.5318	5,373.0200	5.3730	(2.871)	0	0	0
2020/07/09	2030	06/05/2021	9.15	Call	Bond Future	1,869.7700	1.8698	1,946.8300	1.9468	4.121	0	0	0
2020/07/09	2030	06/05/2021	11.69	Call	Bond Future	8,419.5600	8.4196	8,617.7100	8.6177	2.353	0	0	0
2020/07/09	2030	06/05/2021	11.70	Put	Bond Future	2,187.2000	2.1872	2,105.0200	2.1050	(3.757)	0	0	0
2020/07/09	2030	06/05/2021			Bond Future	10.4170	88.5497	10.3624	88.8305	(0.524)	0.0000	0.0000	0
2020/07/09	2030	06/05/2021	10.74	Call	Bond Future	5,408.4500	5.4085	5,565.9000	5.5659	2.911	0	0	0
2020/07/09	2030	06/05/2021	10.74	Put	Bond Future	3,772.8300	3.7728	3,649.5500	3.6495	(3.268)	0	0	0
2020/07/09	2030	06/05/2021	7.97	Call	Bond Future	670.0000	0.6700	703.4000	0.7034	4.985	0	0	700
2020/07/09	2030	06/05/2021	9.92	Call	Bond Future	3,292.1100	3.2921	3,407.7500	3.4077	3.513	0	0	0
2020/07/09	2030	06/05/2021	10.04	Call	Bond Future	3,569.8200	3.5698	3,691.7500	3.6918	3.416	0	0	0
2020/07/09	2030	06/05/2021	9.15	Put	Bond Future	8,698.0300	8.6980	8,494.3600	8.4944	(2.342)	0	0	0
2020/07/09	2030	06/05/2021	11.69	Put	Bond Future	2,202.1200	2.2021	2,119.5400	2.1195	(3.750)	0	0	0
2020/07/09	2030	06/05/2021	11.70	Call	Bond Future	8,451.1200	8.4511	8,649.6700	8.6497	2.349	0	0	0
2020/07/09	2030	06/05/2021	7.97	Put	Bond Future	14,496.9300	14.4969	14,249.6000	14.2496	(1.706)	0	0	0
2020/07/09	2030	06/05/2021	9.92	Put	Bond Future	5,890.7100	5.8907	5,725.6200	5.7256	(2.803)	0	0	700
2020/07/09	2030	06/05/2021	9.22	Call	Bond Future	1,971.4300	1.9714	2,051.7100	2.0517	4.072	0	0	0
2020/07/09	2030	06/05/2021	9.22	Put	Bond Future	8,404.5700	8.4046	8,204.1200	8.2041	(2.385)	0	0	700
2020/07/09	2030	06/05/2021	11.71	Call	Bond Future	8,482.7100	8.4827	8,681.6600	8.6817	2.345	0	0	0
2020/07/09	2030	06/05/2021	11.71	Put	Bond Future	2,172.3500	2.1724	2,090.5700	2.0906	(3.765)	0	0	0
2020/07/09	2032	06/08/2020	9.46	Put	Bond Future	7,532.2100	7.5322	7,141.8000	7.1418	(5.183)	0	0	0
2020/07/09	2032	06/08/2020	9.45	Call	Bond Future	57.5800	0.0576	67.5300	0.0675	17.280	0	0	0
2020/07/09	2032	06/08/2020	8.79	Put	Bond Future	12,018.3200	12.0183	11,618.1100	11.6181	(3.330)	0	0	0
2020/07/09	2032	06/08/2020	9.29	Put	Bond Future	8,627.5600	8.6276	8,232.2000	8.2322	(4.583)	0	0	0
2020/07/09	2032	06/08/2020			Bond Future	10.6672	87.1026	10.5988	87.5034	(0.642)	0.0000	0.0000	107,219
2020/07/09	2032	06/08/2020	9.91	Call	Bond Future	276.5900	0.2766	319.5000	0.3195	15.514	0	0	0
2020/07/09	2032	06/08/2020	9.91	Put	Bond Future	4,860.8100	4.8608	4,502.9900	4.5030	(7.361)	0	0	800
2020/07/09	2032	06/08/2020	9.46	Call	Bond Future	59.8000	0.0598	70.1200	0.0701	17.258	0	0	0
2020/07/09	2032	06/08/2020	9.45	Put	Bond Future	7,595.6200	7.5956	7,204.8400	7.2048	(5.145)	0	0	0
2020/07/09	2032	06/08/2020	8.79	Call	Bond Future	3.0100	0.0030	3.5300	0.0035	17.276	0	0	800
2020/07/09	2032	06/08/2020	9.29	Call	Bond Future	30.6000	0.0306	35.9700	0.0360	17.549	0	0	800
2020/07/09	2032	06/08/2020	9.47	Call	Bond Future	62.0900	0.0621	72.8000	0.0728	17.249	0	0	0
2020/07/09	2032	06/08/2020	9.47	Put	Bond Future	7,468.9300	7.4689	7,078.9100	7.0789	(5.222)	0	0	0
2020/07/09	2032	05/11/2020	9.61	Put	Bond Future	8,953.2600	8.9533	8,632.9600	8.6330	(3.577)	0	0	0
2020/07/09	2032	05/11/2020	10.99	Call	Bond Future	4,165.6500	4.1656	4,373.0600	4.3731	4.979	0	0	0
2020/07/09	2032	05/11/2020	9.44	Put	Bond Future	9,846.4100	9.8464	9,514.2700	9.5143	(3.373)	0	0	0
2020/07/09	2032	05/11/2020	11.08	Call	Bond Future	4,436.6700	4.4367	4,652.3600	4.6524	4.862	0	0	0
2020/07/09	2032	05/11/2020	9.77	Put	Bond Future	8,154.9400	8.1549	7,846.7200	7.8467	(3.780)	0	0	0
2020/07/09	2032	05/11/2020			Bond Future	10.8970	83.8756	10.8257	84.2801	(0.654)	0.0000	0.0000	0
2020/07/09	2032	05/11/2020	10.99	Put	Bond Future	3,641.5700	3.6416	3,444.4000	3.4444	(5.414)	0	0	3,000
2020/07/09	2032	05/11/2020	9.76	Call	Bond Future	1,411.2500	1.4113	1,506.8300	1.5068	6.773	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
2020/07/09	2032	05/11/2020	9.76	Put	Bond Future	8,203.6000	8.2036	7,894.6000	7.8946	(3.767)	0	0	0
2020/07/09	2032	05/11/2020	9.11	Call	Bond Future	686.0400	0.6860	738.5300	0.7385	7.651	0	0	3,000
2020/07/09	2032	05/11/2020	9.61	Call	Bond Future	1,208.4900	1.2085	1,292.7700	1.2928	6.974	0	0	3,000
2020/07/09	2032	05/11/2020	9.44	Call	Bond Future	1,005.5200	1.0055	1,077.9600	1.0780	7.204	0	0	1,000
2020/07/09	2032	05/11/2020	11.08	Put	Bond Future	3,410.0000	3.4100	3,221.1100	3.2211	(5.539)	0	0	1,000
2020/07/09	2032	05/11/2020	9.77	Call	Bond Future	1,425.5900	1.4256	1,521.9500	1.5219	6.759	0	0	0
2020/07/09	2032	05/11/2020	9.11	Put	Bond Future	11,706.5900	11.7066	11,354.5000	11.3545	(3.008)	0	0	0
2020/07/09	2032	05/11/2020	8.94	Put	Bond Future	12,726.5800	12.7266	12,365.8000	12.3658	(2.835)	0	0	0
2020/07/09	2032	05/11/2020	8.94	Call	Bond Future	555.7800	0.5558	599.5800	0.5996	7.881	0	0	1,000
2020/07/09	2032	05/11/2020	9.75	Call	Bond Future	1,397.0200	1.3970	1,491.8200	1.4918	6.786	0	0	0
2020/07/09	2032	05/11/2020	9.75	Put	Bond Future	8,252.4400	8.2524	7,942.6600	7.9427	(3.754)	0	0	0
2020/07/09	2032	04/02/2021	9.29	Call	Bond Future	1,320.0100	1.3200	1,399.7400	1.3997	6.040	0	0	800
2020/07/09	2032	04/02/2021	10.82	Put	Bond Future	5,815.5400	5.8155	5,591.3100	5.5913	(3.856)	0	0	800
2020/07/09	2032	04/02/2021	9.63	Call	Bond Future	1,744.3600	1.7444	1,844.0800	1.8441	5.717	0	0	0
2020/07/09	2032	04/02/2021			Bond Future	11.1278	84.8502	11.0535	85.2591	(0.667)	0.0000	0.0000	0
2020/07/09	2032	04/02/2021	8.79	Put	Bond Future	15,178.6800	15.1787	14,824.7600	14.8248	(2.332)	0	0	0
2020/07/09	2032	04/02/2021	8.79	Call	Bond Future	841.4200	0.8414	896.3500	0.8964	6.528	0	0	800
2020/07/09	2032	04/02/2021	9.61	Call	Bond Future	1,717.0000	1.7170	1,815.4800	1.8155	5.736	0	0	0
2020/07/09	2032	04/02/2021	9.61	Put	Bond Future	10,662.4900	10.6625	10,352.1200	10.3521	(2.911)	0	0	0
2020/07/09	2032	04/02/2021	9.29	Put	Bond Future	12,319.8800	12.3199	11,990.7600	11.9908	(2.671)	0	0	0
2020/07/09	2032	04/02/2021	10.82	Call	Bond Future	4,102.5600	4.1026	4,287.1800	4.2872	4.500	0	0	0
2020/07/09	2032	04/02/2021	9.63	Put	Bond Future	10,563.5100	10.5635	10,254.3800	10.2544	(2.926)	0	0	0
2020/07/09	2032	04/02/2021	9.62	Call	Bond Future	1,730.6400	1.7306	1,829.7400	1.8297	5.726	0	0	0
2020/07/09	2032	04/02/2021	9.62	Put	Bond Future	10,612.9300	10.6129	10,303.1800	10.3032	(2.919)	0	0	0
2020/07/09	2032	06/05/2021	12.57	Call	Bond Future	0.0000	0.0000	9,087.9300	9.0879	100.000	0	0	0
2020/07/09	2032	06/05/2021	12.12	Put	Bond Future	3,529.6500	3.5296	3,377.7500	3.3777	(4.304)	0	0	0
2020/07/09	2032	06/05/2021			Bond Future	11.3671	81.7110	11.2896	82.1244	(0.682)	0.0000	0.0000	0
2020/07/09	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	2,612.1100	2.6121	100.000	0	0	736
2020/07/09	2032	06/05/2021	10.33	Put	Bond Future	0.0000	0.0000	8,168.7900	8.1688	100.000	0	0	0
2020/07/09	2032	06/05/2021	10.33	Call	Bond Future	0.0000	0.0000	2,797.5000	2.7975	100.000	0	0	736
2020/07/09	2032	06/05/2021	12.11	Call	Bond Future	7,367.8500	7.3678	7,628.8400	7.6288	3.542	0	0	0
2020/07/09	2032	06/05/2021	12.11	Put	Bond Future	3,546.5000	3.5465	3,394.0200	3.3940	(4.299)	0	0	0
2020/07/09	2032	06/05/2021	12.12	Call	Bond Future	7,400.7000	7.4007	7,662.2700	7.6623	3.534	0	0	0
2020/07/09	2032	06/05/2021	12.10	Call	Bond Future	7,335.0200	7.3350	7,595.4400	7.5954	3.550	0	0	0
2020/07/09	2032	06/05/2021	12.10	Put	Bond Future	3,563.4300	3.5634	3,410.3800	3.4104	(4.295)	0	0	0
2020/07/09	2033	06/08/2020			Bond Future	92.3865	92.3865	92.2745	92.2745	(0.121)	0.0000	0.0000	12,378
2020/07/09	2033	05/11/2020			Bond Future	92.1853	92.1853	92.0716	92.0716	(0.123)	0.0000	0.0000	0
2020/07/09	2033	04/02/2021			Bond Future	93.2773	93.2773	93.1620	93.1620	(0.124)	0.0000	0.0000	0
2020/07/09	2033	06/05/2021			Bond Future	93.1915	93.1915	93.0746	93.0746	(0.125)	0.0000	0.0000	0
2020/07/09	2037	06/08/2020	9.88	Put	Bond Future	11,746.3800	11.7464	11,127.0600	11.1271	(5.272)	0	0	0
2020/07/09	2037	06/08/2020			Bond Future	11.6500	77.4211	11.5459	78.0439	(0.894)	0.0000	0.0000	103,855
2020/07/09	2037	06/08/2020	9.87	Call	Bond Future	9.8400	0.0098	13.1300	0.0131	33.435	0	0	0
2020/07/09	2037	06/08/2020	9.87	Put	Bond Future	11,819.7500	11.8197	11,200.3000	11.2003	(5.241)	0	0	0
2020/07/09	2037	06/08/2020	9.88	Call	Bond Future	10.2900	0.0103	13.7100	0.0137	33.236	0	0	0
2020/07/09	2037	06/08/2020	9.86	Call	Bond Future	9.4200	0.0094	12.5600	0.0126	33.333	0	0	0
2020/07/09	2037	06/08/2020	9.86	Put	Bond Future	11,893.2300	11.8932	11,273.6300	11.2736	(5.210)	0	0	0

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2020/07/09	2037	05/11/2020	10.18	Call	Bond Future	948.2000	0.9482	1,054.0600	1.0541	11.164	0	0	0
2020/07/09	2037	05/11/2020	10.17	Put	Bond Future	11,894.5200	11.8945	11,370.5200	11.3705	(4.405)	0	0	0
2020/07/09	2037	05/11/2020			Bond Future	11.8822	78.2371	11.7739	78.8660	(0.912)	0.0000	0.0000	276
2020/07/09	2037	05/11/2020	10.19	Call	Bond Future	958.6300	0.9586	1,065.4500	1.0655	11.143	0	0	0
2020/07/09	2037	05/11/2020	10.19	Put	Bond Future	11,773.7900	11.7738	11,251.7000	11.2517	(4.434)	0	0	0
2020/07/09	2037	05/11/2020	10.17	Call	Bond Future	937.8500	0.9378	1,042.7600	1.0428	11.186	0	0	0
2020/07/09	2037	05/11/2020	10.18	Put	Bond Future	11,834.0700	11.8341	11,311.0200	11.3110	(4.420)	0	0	0
2020/07/09	2037	04/02/2021	13.73	Call	Bond Future	10,500.7700	10.5008	10,976.2100	10.9762	4.528	0	0	0
2020/07/09	2037	04/02/2021	10.85	Call	Bond Future	2,456.3600	2.4564	2,652.8300	2.6528	7.998	0	0	0
2020/07/09	2037	04/02/2021	10.35	Call	Bond Future	1,708.3700	1.7084	1,856.8000	1.8568	8.688	0	0	0
2020/07/09	2037	04/02/2021	10.28	Put	Bond Future	13,109.6000	13.1096	12,615.9900	12.6160	(3.765)	0	0	0
2020/07/09	2037	04/02/2021	10.27	Call	Bond Future	1,605.4300	1.6054	1,746.7400	1.7467	8.802	0	0	0
2020/07/09	2037	04/02/2021			Bond Future	12.1210	74.8905	12.0080	75.5263	(0.932)	0.0000	0.0000	0
2020/07/09	2037	04/02/2021	11.97	Put	Bond Future	5,863.9800	5.8640	5,546.2000	5.5462	(5.419)	0	0	0
2020/07/09	2037	04/02/2021	11.97	Call	Bond Future	5,012.5300	5.0125	5,330.5600	5.3306	6.345	0	0	300
2020/07/09	2037	04/02/2021	9.65	Put	Bond Future	16,995.6800	16.9957	16,452.3900	16.4524	(3.197)	0	0	0
2020/07/09	2037	04/02/2021	9.65	Call	Bond Future	952.3200	0.9523	1,044.8400	1.0448	9.715	0	0	72
2020/07/09	2037	04/02/2021	11.90	Call	Bond Future	4,823.9700	4.8240	5,134.5300	5.1345	6.438	0	0	0
2020/07/09	2037	04/02/2021	13.73	Put	Bond Future	2,289.1800	2.2892	2,128.8100	2.1288	(7.006)	0	0	300
2020/07/09	2037	04/02/2021	10.85	Put	Bond Future	10,117.7800	10.1178	9,678.4400	9.6784	(4.342)	0	0	72
2020/07/09	2037	04/02/2021	10.35	Put	Bond Future	12,715.2900	12.7153	12,227.9100	12.2279	(3.833)	0	0	72
2020/07/09	2037	04/02/2021	10.28	Call	Bond Future	1,618.0500	1.6181	1,760.2500	1.7603	8.788	0	0	0
2020/07/09	2037	04/02/2021	10.27	Put	Bond Future	13,166.5500	13.1665	12,672.0500	12.6720	(3.756)	0	0	0
2020/07/09	2037	04/02/2021	11.90	Put	Bond Future	6,075.2800	6.0753	5,750.0300	5.7500	(5.354)	0	0	240
2020/07/09	2037	04/02/2021	10.48	Put	Bond Future	12,003.0000	12.0030	11,527.5400	11.5275	(3.961)	0	0	0
2020/07/09	2037	04/02/2021	10.48	Call	Bond Future	1,885.3200	1.8853	2,045.6700	2.0457	8.505	0	0	240
2020/07/09	2037	04/02/2021	10.29	Call	Bond Future	1,630.7500	1.6307	1,773.8200	1.7738	8.773	0	0	0
2020/07/09	2037	04/02/2021	10.29	Put	Bond Future	13,052.8200	13.0528	12,560.0800	12.5601	(3.775)	0	0	0
2020/07/09	2037	06/05/2021	12.42	Call	Bond Future	5,777.3200	5.7773	6,124.3400	6.1243	6.007	0	0	0
2020/07/09	2037	06/05/2021			Bond Future	12.3681	75.7807	12.2502	76.4239	(0.953)	0.0000	0.0000	0
2020/07/09	2037	06/05/2021	12.42	Put	Bond Future	5,497.0200	5.4970	5,200.8700	5.2009	(5.387)	0	0	0
2020/07/09	2037	06/05/2021	12.43	Call	Bond Future	5,805.4200	5.8054	6,153.4200	6.1534	5.994	0	0	0
2020/07/09	2037	06/05/2021	12.44	Put	Bond Future	5,445.4000	5.4454	5,151.2100	5.1512	(5.403)	0	0	0
2020/07/09	2037	06/05/2021	12.43	Put	Bond Future	5,471.2900	5.4713	5,176.1200	5.1761	(5.395)	0	0	0
2020/07/09	2037	06/05/2021	12.44	Call	Bond Future	5,833.3100	5.8333	6,182.2900	6.1823	5.983	0	0	0
2020/07/09	2038	06/08/2020			Bond Future	103.3543	103.3543	102.6420	102.6420	(0.689)	0.0000	0.0000	10,748
2020/07/09	2038	05/11/2020			Bond Future	104.4685	104.4685	103.7481	103.7481	(0.690)	0.0000	0.0000	0
2020/07/09	2038	04/02/2021			Bond Future	104.0121	104.0121	103.2826	103.2826	(0.701)	0.0000	0.0000	0
2020/07/09	2038	06/05/2021			Bond Future	105.2708	105.2708	104.5323	104.5323	(0.701)	0.0000	0.0000	0
2020/07/09	2040	06/08/2020	10.03	Call	Bond Future	8.1900	0.0082	10.9200	0.0109	33.333	0	0	0
2020/07/09	2040	06/08/2020	10.04	Call	Bond Future	8.5700	0.0086	11.4300	0.0114	33.372	0	0	0
2020/07/09	2040	06/08/2020	10.02	Put	Bond Future	12,903.7500	12.9038	12,257.2200	12.2572	(5.010)	0	0	0
2020/07/09	2040	06/08/2020	10.85	Call	Bond Future	187.0000	0.1870	236.9200	0.2369	26.695	0	0	0
2020/07/09	2040	06/08/2020	11.26	Put	Bond Future	4,479.6400	4.4796	3,963.1800	3.9632	(11.529)	0	0	517
2020/07/09	2040	06/08/2020			Bond Future	11.8603	78.7287	11.7561	79.3779	(0.878)	0.0000	0.0000	56,510
2020/07/09	2040	06/08/2020	10.04	Put	Bond Future	12,746.5200	12.7465	12,100.2400	12.1002	(5.070)	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
2020/07/09	2040	06/08/2020	10.02	Call	Bond Future	7.8200	0.0078	10.4300	0.0104	33.376	0	0	0
2020/07/09	2040	06/08/2020	10.03	Put	Bond Future	12,825.0800	12.8251	12,178.6700	12.1787	(5.040)	0	0	0
2020/07/09	2040	06/08/2020	10.85	Put	Bond Future	6,873.7800	6.8738	6,274.5600	6.2746	(8.717)	0	0	12,496
2020/07/09	2040	06/08/2020	11.26	Call	Bond Future	614.2600	0.6143	746.9400	0.7469	21.600	0	0	0
2020/07/09	2040	06/08/2020	9.57	Put	Bond Future	16,568.2800	16.5683	15,919.4200	15.9194	(3.916)	0	0	0
2020/07/09	2040	06/08/2020	10.79	Put	Bond Future	7,265.9000	7.2659	6,658.7500	6.6588	(8.356)	0	0	800
2020/07/09	2040	06/08/2020	9.57	Call	Bond Future	0.7900	0.0008	1.0700	0.0011	35.443	0	0	800
2020/07/09	2040	06/08/2020	10.07	Put	Bond Future	12,511.6100	12.5116	11,865.7200	11.8657	(5.162)	0	0	0
2020/07/09	2040	06/08/2020	10.07	Call	Bond Future	9.8200	0.0098	13.0700	0.0131	33.096	0	0	800
2020/07/09	2040	06/08/2020	10.79	Call	Bond Future	153.1600	0.1532	195.1500	0.1952	27.416	0	0	0
2020/07/09	2040	05/11/2020	11.00	Put	Bond Future	8,846.5300	8.8465	8,370.2900	8.3703	(5.383)	0	0	0
2020/07/09	2040	05/11/2020	10.23	Call	Bond Future	802.5600	0.8026	896.0200	0.8960	11.645	0	0	2,000
2020/07/09	2040	05/11/2020	11.70	Put	Bond Future	5,829.7600	5.8298	5,453.4700	5.4535	(6.455)	0	0	2,000
2020/07/09	2040	05/11/2020	9.50	Call	Bond Future	310.0300	0.3100	351.4200	0.3514	13.350	0	0	2,000
2020/07/09	2040	05/11/2020	10.00	Call	Bond Future	607.2500	0.6073	681.1800	0.6812	12.175	0	0	2,230
2020/07/09	2040	05/11/2020	10.30	Call	Bond Future	870.5100	0.8705	970.5100	0.9705	11.488	0	0	0
2020/07/09	2040	05/11/2020			Bond Future	12.0936	79.5584	11.9850	80.2140	(0.898)	0.0000	0.0000	0
2020/07/09	2040	05/11/2020	9.73	Put	Bond Future	17,042.4400	17.0424	16,441.5700	16.4416	(3.526)	0	0	0
2020/07/09	2040	05/11/2020	9.73	Call	Bond Future	427.3200	0.4273	482.0400	0.4820	12.805	0	0	2,000
2020/07/09	2040	05/11/2020	10.23	Put	Bond Future	13,454.0000	13.4540	12,891.8700	12.8919	(4.178)	0	0	0
2020/07/09	2040	05/11/2020	10.30	Put	Bond Future	12,988.1300	12.9881	12,432.5400	12.4325	(4.278)	0	0	0
2020/07/09	2040	05/11/2020	11.00	Call	Bond Future	1,800.9600	1.8010	1,980.3100	1.9803	9.959	0	0	2,230
2020/07/09	2040	05/11/2020	11.70	Call	Bond Future	3,408.4600	3.4085	3,687.7600	3.6878	8.194	0	0	0
2020/07/09	2040	05/11/2020	9.50	Put	Bond Future	18,841.1200	18.8411	18,226.9200	18.2269	(3.260)	0	0	0
2020/07/09	2040	05/11/2020	10.00	Put	Bond Future	15,048.6200	15.0486	14,466.9600	14.4670	(3.865)	0	0	0
2020/07/09	2040	05/11/2020	10.31	Call	Bond Future	880.5600	0.8806	981.5100	0.9815	11.464	0	0	0
2020/07/09	2040	05/11/2020	10.32	Put	Bond Future	12,856.7100	12.8567	12,303.0400	12.3030	(4.306)	0	0	0
2020/07/09	2040	05/11/2020	11.50	Call	Bond Future	2,893.9900	2.8940	3,144.3800	3.1444	8.652	0	0	0
2020/07/09	2040	05/11/2020	11.50	Put	Bond Future	6,593.6700	6.5937	6,188.4700	6.1885	(6.145)	0	0	2,000
2020/07/09	2040	05/11/2020	10.31	Put	Bond Future	12,922.3300	12.9223	12,367.6900	12.3677	(4.292)	0	0	0
2020/07/09	2040	05/11/2020	10.32	Call	Bond Future	890.6900	0.8907	992.6100	0.9926	11.443	0	0	0
2020/07/09	2040	04/02/2021	9.49	Call	Bond Future	678.4100	0.6784	748.8000	0.7488	10.376	0	0	500
2020/07/09	2040	04/02/2021	9.57	Put	Bond Future	20,031.3100	20.0313	19,443.8500	19.4438	(2.933)	0	0	0
2020/07/09	2040	04/02/2021	10.07	Put	Bond Future	16,435.2200	16.4352	15,883.4500	15.8835	(3.357)	0	0	0
2020/07/09	2040	04/02/2021	10.42	Put	Bond Future	14,171.7700	14.1718	13,649.8900	13.6499	(3.683)	0	0	0
2020/07/09	2040	04/02/2021			Bond Future	12.3339	75.9769	12.2205	76.6397	(0.919)	0.0000	0.0000	0
2020/07/09	2040	04/02/2021	10.07	Call	Bond Future	1,172.0600	1.1721	1,283.0500	1.2831	9.470	0	0	800
2020/07/09	2040	04/02/2021	11.74	Call	Bond Future	4,034.5800	4.0346	4,316.5300	4.3165	6.988	0	0	0
2020/07/09	2040	04/02/2021	11.74	Put	Bond Future	7,615.2300	7.6152	7,234.4200	7.2344	(5.001)	0	0	800
2020/07/09	2040	04/02/2021	10.41	Call	Bond Future	1,562.0800	1.5621	1,702.0600	1.7021	8.961	0	0	0
2020/07/09	2040	04/02/2021	10.41	Put	Bond Future	14,233.5300	14.2335	13,710.7500	13.7108	(3.673)	0	0	0
2020/07/09	2040	04/02/2021	9.49	Put	Bond Future	20,645.9700	20.6460	20,053.6000	20.0536	(2.869)	0	0	0
2020/07/09	2040	04/02/2021	9.57	Call	Bond Future	734.8400	0.7348	810.1400	0.8101	10.247	0	0	800
2020/07/09	2040	04/02/2021	10.42	Call	Bond Future	1,574.7800	1.5748	1,715.6600	1.7157	8.946	0	0	0
2020/07/09	2040	04/02/2021	10.24	Put	Bond Future	15,309.6300	15.3096	14,771.9000	14.7719	(3.512)	0	0	0
2020/07/09	2040	04/02/2021	10.24	Call	Bond Future	1,357.0600	1.3571	1,482.0900	1.4821	9.213	0	0	500
2020/07/09	2040	04/02/2021	11.57	Call	Bond Future	3,614.8600	3.6149	3,877.0800	3.8771	7.254	0	0	0
2020/07/09	2040	04/02/2021	11.57	Put	Bond Future	8,271.6200	8.2716	7,871.0800	7.8711	(4.842)	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
2020/07/09	2040	04/02/2021	10.40	Call	Bond Future	1,549.4500	1.5494	1,688.5200	1.6885	8.975	0	0	0
2020/07/09	2040	04/02/2021	10.40	Put	Bond Future	14,295.4600	14.2955	13,771.7700	13.7718	(3.663)	0	0	0
2020/07/09	2040	06/05/2021	12.44	Put	Bond Future	6,284.5800	6.2846	5,956.5800	5.9566	(5.219)	0	0	0
2020/07/09	2040	06/05/2021			Bond Future	12.5822	76.8801	12.4638	77.5505	(0.941)	0.0000	0.0000	0
2020/07/09	2040	06/05/2021	12.43	Call	Bond Future	5,450.5700	5.4506	5,791.9800	5.7920	6.264	0	0	0
2020/07/09	2040	06/05/2021	12.43	Put	Bond Future	6,314.1400	6.3141	5,985.1000	5.9851	(5.211)	0	0	0
2020/07/09	2040	06/05/2021	12.44	Call	Bond Future	5,478.2500	5.4783	5,820.7000	5.8207	6.251	0	0	0
2020/07/09	2040	06/05/2021	12.42	Call	Bond Future	5,422.6800	5.4227	5,763.0400	5.7630	6.277	0	0	0
2020/07/09	2040	06/05/2021	12.42	Put	Bond Future	6,343.5500	6.3436	6,013.4600	6.0135	(5.204)	0	0	0
2020/07/09	2044	06/08/2020	9.88	Call	Bond Future	2.3100	0.0023	3.0200	0.0030	30.736	0	0	0
2020/07/09	2044	06/08/2020	9.98	Call	Bond Future	3.8400	0.0038	5.0000	0.0050	30.208	0	0	602
2020/07/09	2044	06/08/2020	11.09	Put	Bond Future	6,046.6200	6.0466	5,502.5700	5.5026	(8.998)	0	0	602
2020/07/09	2044	06/08/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	140
2020/07/09	2044	06/08/2020	9.66	Call	Bond Future	0.7000	0.0007	0.9200	0.0009	31.429	0	0	140
2020/07/09	2044	06/08/2020			Bond Future	11.9790	75.0795	11.8800	75.6872	(0.827)	0.0000	0.0000	75,384
2020/07/09	2044	06/08/2020	9.86	Call	Bond Future	2.0900	0.0021	2.7200	0.0027	30.144	0	0	0
2020/07/09	2044	06/08/2020	9.86	Put	Bond Future	15,120.2400	15.1202	14,513.2200	14.5132	(4.015)	0	0	0
2020/07/09	2044	06/08/2020	9.36	Put	Bond Future	19,444.4200	19.4444	18,836.8100	18.8368	(3.125)	0	0	0
2020/07/09	2044	06/08/2020	9.36	Call	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	602
2020/07/09	2044	06/08/2020	9.98	Put	Bond Future	14,132.2800	14.1323	13,525.7900	13.5258	(4.292)	0	0	0
2020/07/09	2044	06/08/2020	9.88	Put	Bond Future	14,954.2500	14.9542	14,347.3100	14.3473	(4.059)	0	0	0
2020/07/09	2044	06/08/2020	11.09	Call	Bond Future	272.1600	0.2722	335.7600	0.3358	23.369	0	0	0
2020/07/09	2044	06/08/2020	9.01	Put	Bond Future	22,679.1000	22.6791	22,071.4500	22.0714	(2.679)	0	0	0
2020/07/09	2044	06/08/2020	9.66	Put	Bond Future	16,809.3600	16.8094	16,201.9300	16.2019	(3.614)	0	0	0
2020/07/09	2044	06/08/2020	9.87	Call	Bond Future	2.2000	0.0022	2.8700	0.0029	30.455	0	0	0
2020/07/09	2044	06/08/2020	9.87	Put	Bond Future	15,037.1800	15.0372	14,430.2000	14.4302	(4.037)	0	0	0
2020/07/09	2044	06/08/2020	10.93	Call	Bond Future	166.9900	0.1670	208.4900	0.2085	24.852	0	0	0
2020/07/09	2044	06/08/2020	10.93	Put	Bond Future	7,062.2000	7.0622	6,496.0500	6.4961	(8.017)	0	0	140
2020/07/09	2044	05/11/2020	11.06	Put	Bond Future	9,093.5900	9.0936	8,642.1700	8.6422	(4.964)	0	0	525
2020/07/09	2044	05/11/2020	11.43	Call	Bond Future	2,449.5600	2.4496	2,658.8300	2.6588	8.543	0	0	0
2020/07/09	2044	05/11/2020	9.72	Put	Bond Future	18,019.7200	18.0197	17,450.5600	17.4506	(3.159)	0	0	0
2020/07/09	2044	05/11/2020	9.97	Call	Bond Future	517.6300	0.5176	577.3200	0.5773	11.531	0	0	568
2020/07/09	2044	05/11/2020	9.29	Put	Bond Future	21,617.1400	21.6171	21,028.7000	21.0287	(2.722)	0	0	0
2020/07/09	2044	05/11/2020	9.96	Put	Bond Future	16,161.7200	16.1617	15,607.0500	15.6070	(3.432)	0	0	0
2020/07/09	2044	05/11/2020	10.36	Call	Bond Future	836.7100	0.8367	926.3900	0.9264	10.718	0	0	0
2020/07/09	2044	05/11/2020			Bond Future	12.2087	75.8708	12.1053	76.4845	(0.847)	0.0000	0.0000	0
2020/07/09	2044	05/11/2020	9.72	Call	Bond Future	369.1300	0.3691	413.6700	0.4137	12.066	0	0	1,815
2020/07/09	2044	05/11/2020	9.97	Put	Bond Future	16,086.6900	16.0867	15,532.6800	15.5327	(3.444)	0	0	0
2020/07/09	2044	05/11/2020	9.96	Call	Bond Future	510.9100	0.5109	569.9400	0.5699	11.554	0	0	0
2020/07/09	2044	05/11/2020	11.38	Call	Bond Future	2,339.8900	2.3399	2,542.5000	2.5425	8.659	0	0	0
2020/07/09	2044	05/11/2020	11.38	Put	Bond Future	7,521.9600	7.5220	7,110.8700	7.1109	(5.465)	0	0	568
2020/07/09	2044	05/11/2020	10.34	Call	Bond Future	817.4500	0.8175	905.4000	0.9054	10.759	0	0	0
2020/07/09	2044	05/11/2020	10.34	Put	Bond Future	13,446.9100	13.4469	12,921.1600	12.9212	(3.910)	0	0	0
2020/07/09	2044	05/11/2020	11.06	Call	Bond Future	1,739.7700	1.7398	1,902.0500	1.9021	9.328	0	0	0
2020/07/09	2044	05/11/2020	10.04	Put	Bond Future	15,566.8200	15.5668	15,017.6200	15.0176	(3.528)	0	0	0
2020/07/09	2044	05/11/2020	11.17	Put	Bond Future	8,521.1300	8.5211	8,082.9900	8.0830	(5.142)	0	0	1,815
2020/07/09	2044	05/11/2020	11.43	Put	Bond Future	7,301.2900	7.3013	6,896.8600	6.8969	(5.539)	0	0	1,815

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
2020/07/09	2044	05/11/2020	8.87	Put	Bond Future	25,454.3600	25.4544	24,854.0200	24.8540	(2.358)	0	0	0
2020/07/09	2044	05/11/2020	9.29	Call	Bond Future	194.3500	0.1943	219.6100	0.2196	12.997	0	0	568
2020/07/09	2044	05/11/2020	10.36	Put	Bond Future	13,311.8900	13.3119	12,787.8700	12.7879	(3.936)	0	0	0
2020/07/09	2044	05/11/2020	10.04	Call	Bond Future	566.5600	0.5666	631.0600	0.6311	11.384	0	0	525
2020/07/09	2044	05/11/2020	9.34	Put	Bond Future	21,181.4500	21.1814	20,594.8500	20.5949	(2.769)	0	0	0
2020/07/09	2044	05/11/2020	9.34	Call	Bond Future	210.2600	0.2103	237.3600	0.2374	12.889	0	0	525
2020/07/09	2044	05/11/2020	11.17	Call	Bond Future	1,925.2600	1.9253	2,100.8200	2.1008	9.119	0	0	0
2020/07/09	2044	05/11/2020	8.87	Call	Bond Future	95.9500	0.0960	109.3100	0.1093	13.924	0	0	1,815
2020/07/09	2044	05/11/2020	10.02	Put	Bond Future	15,714.3900	15.7144	15,163.7900	15.1638	(3.504)	0	0	0
2020/07/09	2044	05/11/2020	10.02	Call	Bond Future	552.2300	0.5522	615.3300	0.6153	11.426	0	0	1,815
2020/07/09	2044	05/11/2020	10.35	Call	Bond Future	827.0400	0.8270	915.8500	0.9158	10.738	0	0	0
2020/07/09	2044	05/11/2020	10.35	Put	Bond Future	13,379.3000	13.3793	12,854.4100	12.8544	(3.923)	0	0	0
2020/07/09	2044	04/02/2021	10.04	Put	Bond Future	17,391.4300	17.3914	16,865.2700	16.8653	(3.025)	0	0	0
2020/07/09	2044	04/02/2021	10.37	Call	Bond Future	1,396.3400	1.3963	1,515.7900	1.5158	8.555	0	0	0
2020/07/09	2044	04/02/2021	10.35	Put	Bond Future	15,276.4400	15.2764	14,773.8100	14.7738	(3.290)	0	0	0
2020/07/09	2044	04/02/2021			Bond Future	12.4454	72.3716	12.3374	72.9920	(0.868)	0.0000	0.0000	0
2020/07/09	2044	04/02/2021	10.37	Put	Bond Future	15,146.0500	15.1461	14,645.0400	14.6450	(3.308)	0	0	0
2020/07/09	2044	04/02/2021	10.35	Call	Bond Future	1,373.0200	1.3730	1,490.8500	1.4909	8.582	0	0	0
2020/07/09	2044	04/02/2021	10.04	Call	Bond Future	1,045.7800	1.0458	1,140.0800	1.1401	9.017	0	0	0
2020/07/09	2044	04/02/2021	10.84	Call	Bond Future	2,026.0600	2.0261	2,186.6300	2.1866	7.925	0	0	0
2020/07/09	2044	04/02/2021	10.36	Put	Bond Future	15,211.1500	15.2112	14,709.3400	14.7093	(3.299)	0	0	0
2020/07/09	2044	04/02/2021	10.84	Put	Bond Future	12,291.4500	12.2914	11,831.5600	11.8316	(3.742)	0	0	405
2020/07/09	2044	04/02/2021	10.29	Call	Bond Future	1,304.6800	1.3047	1,417.7300	1.4177	8.665	0	0	0
2020/07/09	2044	04/02/2021	10.29	Put	Bond Future	15,672.0000	15.6720	15,164.5900	15.1646	(3.238)	0	0	405
2020/07/09	2044	04/02/2021	9.66	Put	Bond Future	20,226.0700	20.2261	19,675.1700	19.6752	(2.724)	0	0	0
2020/07/09	2044	04/02/2021	9.66	Call	Bond Future	726.9300	0.7269	796.4900	0.7965	9.569	0	0	405
2020/07/09	2044	04/02/2021	10.36	Call	Bond Future	1,384.6400	1.3846	1,503.2900	1.5033	8.569	0	0	0
2020/07/09	2044	06/05/2021	12.43	Put	Bond Future	6,546.9400	6.5469	6,228.5100	6.2285	(4.864)	0	0	0
2020/07/09	2044	06/05/2021	12.44	Call	Bond Future	5,116.1100	5.1161	5,426.2400	5.4262	6.062	0	0	0
2020/07/09	2044	06/05/2021			Bond Future	12.6899	73.2320	12.5769	73.8596	(0.891)	0.0000	0.0000	0
2020/07/09	2044	06/05/2021	12.45	Call	Bond Future	5,143.1700	5.1432	5,454.2900	5.4543	6.049	0	0	0
2020/07/09	2044	06/05/2021	12.45	Put	Bond Future	6,486.9800	6.4870	6,170.5300	6.1705	(4.878)	0	0	0
2020/07/09	2044	06/05/2021	12.43	Call	Bond Future	5,089.1100	5.0891	5,398.2500	5.3983	6.075	0	0	0
2020/07/09	2044	06/05/2021	12.44	Put	Bond Future	6,516.8900	6.5169	6,199.4500	6.1995	(4.871)	0	0	0
2020/07/09	2046	06/08/2020			Bond Future	92.5227	92.5227	92.2020	92.2020	(0.347)	0.0000	0.0000	16,357
2020/07/09	2046	05/11/2020			Bond Future	91.7554	91.7554	91.4307	91.4307	(0.354)	0.0000	0.0000	0
2020/07/09	2046	04/02/2021			Bond Future	92.8427	92.8427	92.5138	92.5138	(0.354)	0.0000	0.0000	0
2020/07/09	2046	06/05/2021			Bond Future	92.1786	92.1786	91.8455	91.8455	(0.361)	0.0000	0.0000	0
2020/07/09	2050	06/08/2020			Bond Future	93.8608	93.8608	91.8159	91.8159	(2.179)	0.0000	0.0000	17,165
2020/07/09	2050	05/11/2020			Bond Future	94.8724	94.8724	92.8050	92.8050	(2.179)	0.0000	0.0000	0
2020/07/09	2050	04/02/2021			Bond Future	94.1086	94.1086	92.0164	92.0164	(2.223)	0.0000	0.0000	0
2020/07/09	2050	06/05/2021			Bond Future	95.2476	95.2476	93.1298	93.1298	(2.223)	0.0000	0.0000	0
2020/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	8608	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
2020/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	AL37	06/08/2020			Index Future	721.2480	721.2480	722.5090	722.5090	0.175	0.0000	0.0000	0
2020/07/09	AL37	05/11/2020			Index Future	728.9250	728.9250	730.1960	730.1960	0.174	0.0000	0.0000	0
2020/07/09	AL37	04/02/2021			Index Future	737.3820	737.3820	738.6640	738.6640	0.174	0.0000	0.0000	0
2020/07/09	AL37	06/05/2021			Index Future	746.1260	746.1260	747.4220	747.4220	0.174	0.0000	0.0000	0
2020/07/09	AL7T	06/08/2020			Index Future	782.1280	782.1280	784.9320	784.9320	0.359	0.0000	0.0000	0
2020/07/09	AL7T	05/11/2020			Index Future	790.4530	790.4530	793.2840	793.2840	0.358	0.0000	0.0000	0
2020/07/09	AL7T	04/02/2021			Index Future	799.6240	799.6240	802.4830	802.4830	0.358	0.0000	0.0000	0
2020/07/09	AL7T	06/05/2021			Index Future	809.1060	809.1060	811.9980	811.9980	0.357	0.0000	0.0000	0
2020/07/09	ALBI	06/08/2020			Index Future	685.0440	685.0440	688.2490	688.2490	0.468	0.0000	0.0000	213
2020/07/09	ALBI	05/11/2020			Index Future	692.3350	692.3350	695.5720	695.5720	0.468	0.0000	0.0000	0
2020/07/09	ALBI	04/02/2021			Index Future	700.3680	700.3680	703.6380	703.6380	0.467	0.0000	0.0000	0
2020/07/09	ALBI	06/05/2021			Index Future	708.6730	708.6730	711.9810	711.9810	0.467	0.0000	0.0000	0
2020/07/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C197	07/12/2023			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
2020/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/09	ES33	06/08/2020			Bond Future	12.3845	71.7784	12.2800	72.2921	(0.844)	0.0000	0.0000	350
2020/07/09	ES33	05/11/2020			Bond Future	12.6683	68.7603	12.5591	69.2790	(0.861)	0.0000	0.0000	0
2020/07/09	ES33	04/02/2021			Bond Future	12.9608	69.5592	12.8468	70.0835	(0.880)	0.0000	0.0000	0
2020/07/09	ES33	06/05/2021			Bond Future	13.2582	66.6078	13.1390	67.1383	(0.899)	0.0000	0.0000	0
2020/07/09	ES42	06/08/2020			Bond Future	12.7506	71.4434	12.6460	72.0053	(0.820)	0.0000	0.0000	4,919
2020/07/09	ES42	05/11/2020			Bond Future	13.0253	67.9381	12.9158	68.5056	(0.841)	0.0000	0.0000	0
2020/07/09	ES42	04/02/2021			Bond Future	13.2998	68.7283	13.1851	69.3021	(0.863)	0.0000	0.0000	0
2020/07/09	ES42	06/05/2021			Bond Future	13.5905	65.2858	13.4699	65.8663	(0.887)	0.0000	0.0000	0
2020/07/09	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	06/08/2020	728.12	Put	GOVI	510,700.0000	51.0700	480,340.0000	48.0340	(5.945)	0	0	0
2020/07/09	GOVI	06/08/2020			GOVI	677.0500	677.0500	680.0860	680.0860	0.448	0.0000	0.0000	1,022
2020/07/09	GOVI	06/08/2020	728.14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/09	GOVI	06/08/2020	728.14	Put	GOVI	510,900.0000	51.0900	480,540.0000	48.0540	(5.942)	0	0	0
2020/07/09	GOVI	06/08/2020	728.13	Put	GOVI	510,800.0000	51.0800	480,440.0000	48.0440	(5.944)	0	0	0
2020/07/09	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	05/11/2020	737.84	Put	GOVI	535,840.0000	53.5840	505,180.0000	50.5180	(5.722)	0	0	0
2020/07/09	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	05/11/2020			GOVI	684.2560	684.2560	687.3220	687.3220	0.448	0.0000	0.0000	0
2020/07/09	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	05/11/2020	737.83	Put	GOVI	535,740.0000	53.5740	505,080.0000	50.5080	(5.723)	0	0	0
2020/07/09	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	05/11/2020	737.85	Put	GOVI	535,940.0000	53.5940	505,280.0000	50.5280	(5.721)	0	0	0
2020/07/09	GOVI	04/02/2021	750.96	Put	GOVI	587,650.0000	58.7650	556,670.0000	55.6670	(5.272)	0	0	0
2020/07/09	GOVI	04/02/2021			GOVI	692.1950	692.1950	695.2930	695.2930	0.448	0.0000	0.0000	0
2020/07/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	04/02/2021	750.95	Put	GOVI	587,550.0000	58.7550	556,570.0000	55.6570	(5.273)	0	0	0
2020/07/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	04/02/2021	750.94	Put	GOVI	587,450.0000	58.7450	556,470.0000	55.6470	(5.274)	0	0	0
2020/07/09	GOVI	06/05/2021	678.67	Call	GOVI	217,330.0000	21.7330	248,660.0000	24.8660	14.416	0	0	0
2020/07/09	GOVI	06/05/2021			GOVI	700.4030	700.4030	703.5360	703.5360	0.447	0.0000	0.0000	0
2020/07/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	06/05/2021	678.68	Call	GOVI	217,230.0000	21.7230	248,560.0000	24.8560	14.423	0	0	0
2020/07/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	GOVI	06/05/2021	678.69	Call	GOVI	217,130.0000	21.7130	248,460.0000	24.8460	14.429	0	0	0
2020/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/09	IGOV	06/08/2020			Index Future	249.7260	249.7260	248.7030	248.7030	(0.410)	0.0000	0.0000	1,207
2020/07/09	IGOV	05/11/2020			Index Future	252.4460	252.4460	251.4110	251.4110	(0.410)	0.0000	0.0000	47
2020/07/09	IGOV	04/02/2021			Index Future	255.4360	255.4360	254.3870	254.3870	(0.411)	0.0000	0.0000	0
2020/07/09	IGOV	06/05/2021			Index Future	258.5260	258.5260	257.4630	257.4630	(0.411)	0.0000	0.0000	0
2020/07/09	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/09	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0400	94.0400	0.000	0.0000	0.0000	0
2020/07/09	IS05	16/03/2021			Interest Rate Swap	92.2900	92.2900	92.3000	92.3000	0.011	0.0000	0.0000	0
2020/07/09	IS05	15/06/2021			Interest Rate Swap	90.4700	90.4700	90.4900	90.4900	0.022	0.0000	0.0000	0
2020/07/09	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.5000	89.5000	0.045	0.0000	0.0000	0
2020/07/09	IS05	21/12/2021			Interest Rate Swap	90.7800	90.7800	90.8300	90.8300	0.055	0.0000	0.0000	51
2020/07/09	IS05	15/03/2022			Interest Rate Swap	90.2500	90.2500	90.3100	90.3100	0.066	0.0000	0.0000	0
2020/07/09	IS05	21/06/2022			Interest Rate Swap	90.4200	90.4200	90.4900	90.4900	0.077	0.0000	0.0000	0
2020/07/09	IS05	20/09/2022			Interest Rate Swap	93.6200	93.6200	93.7100	93.7100	0.096	0.0000	0.0000	0
2020/07/09	IS05	20/12/2022			Interest Rate Swap	94.1900	94.1900	94.3000	94.3000	0.117	0.0000	0.0000	0
2020/07/09	IS05	22/03/2023			Interest Rate Swap	86.6700	86.6700	86.8100	86.8100	0.162	0.0000	0.0000	0
2020/07/09	IS05	20/06/2023			Interest Rate Swap	92.3000	92.3000	92.4500	92.4500	0.163	0.0000	0.0000	0
2020/07/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/09	IS10	17/12/2025			Interest Rate Swap	81.4200	81.4200	81.5900	81.5900	0.209	0.0000	0.0000	0

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2020/07/09	IS10	16/03/2026			Interest Rate Swap	78.0900	78.0900	78.2900	78.2900	0.256	0.0000	0.0000	0
2020/07/09	IS10	15/06/2026			Interest Rate Swap	76.6500	76.6500	76.8600	76.8600	0.274	0.0000	0.0000	0
2020/07/09	IS10	21/09/2026			Interest Rate Swap	78.8200	78.8200	79.0300	79.0300	0.266	0.0000	0.0000	0
2020/07/09	IS10	21/12/2026			Interest Rate Swap	82.9900	82.9900	83.1900	83.1900	0.241	0.0000	0.0000	0
2020/07/09	IS10	15/03/2027			Interest Rate Swap	81.6800	81.6800	81.8800	81.8800	0.245	0.0000	0.0000	0
2020/07/09	IS10	21/06/2027			Interest Rate Swap	83.9000	83.9000	84.0900	84.0900	0.226	0.0000	0.0000	0
2020/07/09	IS10	20/09/2027			Interest Rate Swap	89.8100	89.8100	90.0000	90.0000	0.212	0.0000	0.0000	0
2020/07/09	IS10	20/12/2027			Interest Rate Swap	90.3200	90.3200	90.5200	90.5200	0.221	0.0000	0.0000	0
2020/07/09	IS10	22/03/2028			Interest Rate Swap	83.5000	83.5000	83.7200	83.7200	0.263	0.0000	0.0000	0
2020/07/09	IS10	20/06/2028			Interest Rate Swap	91.3900	91.3900	91.6200	91.6200	0.252	0.0000	0.0000	0
2020/07/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/09	JBAF	15/07/2020			Jibar Tradeable Future	3.8650	96.1350	3.8650	96.1350	0.000	0.0000	0.0000	0
2020/07/09	JBAF	19/08/2020			Jibar Tradeable Future	3.6750	96.3250	3.6850	96.3150	0.272	0.0000	0.0000	0
2020/07/09	JBAF	16/09/2020			Jibar Tradeable Future	3.6700	96.3300	3.6850	96.3150	0.409	0.0000	0.0000	0
2020/07/09	JBAF	21/10/2020			Jibar Tradeable Future	3.5450	96.4550	3.5750	96.4250	0.846	0.0000	0.0000	0
2020/07/09	JBAF	18/11/2020			Jibar Tradeable Future	3.5450	96.4550	3.5750	96.4250	0.846	0.0000	0.0000	0
2020/07/09	JBAF	15/12/2020			Jibar Tradeable Future	3.5700	96.4300	3.5950	96.4050	0.700	0.0000	0.0000	35
2020/07/09	JBAF	17/03/2021			Jibar Tradeable Future	3.6050	96.3950	3.6500	96.3500	1.248	0.0000	0.0000	0
2020/07/09	JBAF	15/06/2021			Jibar Tradeable Future	3.8000	96.2000	3.8400	96.1600	1.053	0.0000	0.0000	0
2020/07/09	JBAF	15/09/2021			Jibar Tradeable Future	3.8350	96.1650	3.8750	96.1250	1.043	0.0000	0.0000	0
2020/07/09	JBAF	15/12/2021			Jibar Tradeable Future	4.1600	95.8400	4.2200	95.7800	1.442	0.0000	0.0000	0
2020/07/09	JBAF	16/03/2022			Jibar Tradeable Future	4.1850	95.8150	4.2550	95.7450	1.673	0.0000	0.0000	0
2020/07/09	JBAF	15/06/2022			Jibar Tradeable Future	4.6550	95.3450	4.7050	95.2950	1.074	0.0000	0.0000	0
2020/07/09	R023	06/08/2020	7.26	Call	Bond Future	5,259.4400	5.2594	5,313.0900	5.3131	1.020	0	0	0
2020/07/09	R023	06/08/2020			Bond Future	5.0532	109.8528	5.0314	109.9065	(0.431)	0.0000	0.0000	32,180
2020/07/09	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R023	06/08/2020	7.27	Call	Bond Future	5,282.5200	5.2825	5,336.1700	5.3362	1.016	0	0	0
2020/07/09	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R023	06/08/2020	7.28	Call	Bond Future	5,305.5900	5.3056	5,359.2400	5.3592	1.011	0	0	0
2020/07/09	R023	05/11/2020	7.46	Put	Bond Future	1.8600	0.0019	1.6300	0.0016	(12.366)	0	0	0
2020/07/09	R023	05/11/2020	7.47	Put	Bond Future	1.7900	0.0018	1.5600	0.0016	(12.849)	0	0	0
2020/07/09	R023	05/11/2020			Bond Future	5.1437	107.1033	5.1196	107.1569	(0.469)	0.0000	0.0000	0
2020/07/09	R023	05/11/2020	7.46	Call	Bond Future	4,998.3800	4.9984	5,051.8100	5.0518	1.069	0	0	0
2020/07/09	R023	05/11/2020	7.47	Call	Bond Future	5,019.2300	5.0192	5,072.6600	5.0727	1.065	0	0	0
2020/07/09	R023	05/11/2020	7.45	Call	Bond Future	4,977.5500	4.9775	5,030.9600	5.0310	1.073	0	0	0
2020/07/09	R023	05/11/2020	7.45	Put	Bond Future	1.9400	0.0019	1.6900	0.0017	(12.887)	0	0	0
2020/07/09	R023	04/02/2021	6.34	Call	Bond Future	2,420.3000	2.4203	2,463.8900	2.4639	1.801	0	0	0
2020/07/09	R023	04/02/2021	6.32	Put	Bond Future	217.0000	0.2170	206.5500	0.2066	(4.816)	0	0	0
2020/07/09	R023	04/02/2021			Bond Future	5.2105	108.3467	5.1834	108.4005	(0.520)	0.0000	0.0000	0
2020/07/09	R023	04/02/2021	6.34	Put	Bond Future	210.2500	0.2102	200.0500	0.2000	(4.851)	0	0	0
2020/07/09	R023	04/02/2021	6.32	Call	Bond Future	2,388.4400	2.3884	2,431.7800	2.4318	1.815	0	0	0
2020/07/09	R023	04/02/2021	6.33	Put	Bond Future	213.6000	0.2136	203.2800	0.2033	(4.831)	0	0	0
2020/07/09	R023	04/02/2021	6.33	Call	Bond Future	2,404.3500	2.4044	2,447.8200	2.4478	1.808	0	0	0

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2020/07/09	R023	06/05/2021	7.58	Call	Bond Future	3,992.2600	3.9923	4,043.4300	4.0434	1.282	0	0	0
2020/07/09	R023	06/05/2021			Bond Future	5.2689	105.7220	5.2380	105.7762	(0.588)	0.0000	0.0000	0
2020/07/09	R023	06/05/2021	7.56	Call	Bond Future	3,960.7600	3.9608	4,011.8400	4.0118	1.290	0	0	0
2020/07/09	R023	06/05/2021	7.56	Put	Bond Future	52.8700	0.0529	49.7600	0.0498	(5.882)	0	0	0
2020/07/09	R023	06/05/2021	7.58	Put	Bond Future	51.1100	0.0511	48.0900	0.0481	(5.909)	0	0	0
2020/07/09	R023	06/05/2021	7.57	Call	Bond Future	3,976.5000	3.9765	4,027.6300	4.0276	1.286	0	0	0
2020/07/09	R023	06/05/2021	7.57	Put	Bond Future	51.9800	0.0520	48.9200	0.0489	(5.887)	0	0	0
2020/07/09	R035	06/08/2020	9.92	Put	Bond Future	9,656.5200	9.6565	9,151.1200	9.1511	(5.234)	0	0	0
2020/07/09	R035	06/08/2020	10.45	Put	Bond Future	6,148.1300	6.1481	5,677.8600	5.6779	(7.649)	0	0	500
2020/07/09	R035	06/08/2020	9.67	Call	Bond Future	11.1000	0.0111	13.7200	0.0137	23.604	0	0	500
2020/07/09	R035	06/08/2020	9.00	Put	Bond Future	16,582.0600	16.5821	16,069.4000	16.0694	(3.092)	0	0	0
2020/07/09	R035	06/08/2020			Bond Future	11.3747	86.3879	11.2910	86.9006	(0.736)	0.0000	0.0000	100,851
2020/07/09	R035	06/08/2020	9.92	Call	Bond Future	32.0000	0.0320	39.3400	0.0393	22.938	0	0	0
2020/07/09	R035	06/08/2020	9.09	Put	Bond Future	15,868.8700	15.8689	15,356.2600	15.3563	(3.230)	0	0	0
2020/07/09	R035	06/08/2020	9.09	Call	Bond Future	0.5800	0.0006	0.7100	0.0007	22.414	0	0	500
2020/07/09	R035	06/08/2020	9.67	Put	Bond Future	11,454.3900	11.4544	10,944.2700	10.9443	(4.453)	0	0	0
2020/07/09	R035	06/08/2020	9.00	Call	Bond Future	0.3400	0.0003	0.4200	0.0004	23.529	0	0	24,761
2020/07/09	R035	06/08/2020	9.93	Call	Bond Future	33.3000	0.0333	40.9200	0.0409	22.883	0	0	0
2020/07/09	R035	06/08/2020	9.91	Put	Bond Future	9,727.0200	9.7270	9,221.3500	9.2213	(5.199)	0	0	0
2020/07/09	R035	06/08/2020	10.45	Call	Bond Future	213.2100	0.2132	255.6800	0.2557	19.919	0	0	0
2020/07/09	R035	06/08/2020	9.93	Put	Bond Future	9,586.1300	9.5861	9,081.0100	9.0810	(5.269)	0	0	0
2020/07/09	R035	06/08/2020	9.91	Call	Bond Future	30.7400	0.0307	37.8100	0.0378	22.999	0	0	0
2020/07/09	R035	06/08/2020	8.75	Put	Bond Future	18,602.8600	18.6029	18,090.1400	18.0901	(2.756)	0	0	0
2020/07/09	R035	06/08/2020	8.75	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	3,000
2020/07/09	R035	05/11/2020	10.34	Put	Bond Future	9,476.1100	9.4761	9,075.5600	9.0756	(4.227)	0	0	0
2020/07/09	R035	05/11/2020			Bond Future	11.6131	82.8240	11.5259	83.3417	(0.751)	0.0000	0.0000	0
2020/07/09	R035	05/11/2020	10.33	Call	Bond Future	1,390.2700	1.3903	1,506.4700	1.5065	8.358	0	0	0
2020/07/09	R035	05/11/2020	10.33	Put	Bond Future	9,530.0200	9.5300	9,128.5200	9.1285	(4.213)	0	0	0
2020/07/09	R035	05/11/2020	10.34	Call	Bond Future	1,404.3600	1.4044	1,521.5100	1.5215	8.342	0	0	0
2020/07/09	R035	05/11/2020	10.32	Call	Bond Future	1,376.2800	1.3763	1,491.5400	1.4915	8.375	0	0	0
2020/07/09	R035	05/11/2020	10.32	Put	Bond Future	9,584.1100	9.5841	9,181.6700	9.1817	(4.199)	0	0	0
2020/07/09	R035	04/02/2021	11.14	Put	Bond Future	7,778.7100	7.7787	7,459.5000	7.4595	(4.104)	0	0	650
2020/07/09	R035	04/02/2021	10.04	Put	Bond Future	13,060.7100	13.0607	12,648.7000	12.6487	(3.155)	0	0	0
2020/07/09	R035	04/02/2021	10.14	Put	Bond Future	12,497.1800	12.4972	12,092.5200	12.0925	(3.238)	0	0	650
2020/07/09	R035	04/02/2021	10.05	Call	Bond Future	1,572.3400	1.5723	1,684.3500	1.6844	7.124	0	0	0
2020/07/09	R035	04/02/2021			Bond Future	11.8583	83.7859	11.7673	84.3092	(0.767)	0.0000	0.0000	0
2020/07/09	R035	04/02/2021	10.06	Call	Bond Future	1,585.0900	1.5851	1,697.8300	1.6978	7.113	0	0	0
2020/07/09	R035	04/02/2021	10.06	Put	Bond Future	12,946.8000	12.9468	12,536.2400	12.5362	(3.171)	0	0	0
2020/07/09	R035	04/02/2021	10.14	Call	Bond Future	1,689.7700	1.6898	1,808.4100	1.8084	7.021	0	0	0
2020/07/09	R035	04/02/2021	11.14	Call	Bond Future	3,504.7000	3.5047	3,708.7900	3.7088	5.823	0	0	0
2020/07/09	R035	04/02/2021	10.04	Call	Bond Future	1,559.6600	1.5597	1,670.9500	1.6709	7.136	0	0	0
2020/07/09	R035	04/02/2021	10.05	Put	Bond Future	13,003.6800	13.0037	12,592.3900	12.5924	(3.163)	0	0	0
2020/07/09	R035	06/05/2021	10.24	Put	Bond Future	13,150.2700	13.1503	12,742.4800	12.7425	(3.101)	0	0	0
2020/07/09	R035	06/05/2021	12.35	Put	Bond Future	4,985.9100	4.9859	4,754.5600	4.7546	(4.640)	0	0	0
2020/07/09	R035	06/05/2021	12.37	Call	Bond Future	6,401.5300	6.4015	6,701.1100	6.7011	4.680	0	0	0
2020/07/09	R035	06/05/2021			Bond Future	12.1028	80.3025	12.0079	80.8319	(0.784)	0.0000	0.0000	0
2020/07/09	R035	06/05/2021	12.35	Call	Bond Future	6,340.4700	6.3405	6,638.4500	6.6385	4.700	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
2020/07/09	R035	06/05/2021	12.37	Put	Bond Future	4,938.9200	4.9389	4,709.1700	4.7092	(4.652)	0	0	0
2020/07/09	R035	06/05/2021	10.24	Call	Bond Future	1,714.4300	1.7144	1,835.9700	1.8360	7.089	0	0	793
2020/07/09	R035	06/05/2021	12.36	Put	Bond Future	4,962.5100	4.9625	4,731.9600	4.7320	(4.646)	0	0	0
2020/07/09	R035	06/05/2021	12.02	Call	Bond Future	5,381.4600	5.3815	5,652.3200	5.6523	5.033	0	0	0
2020/07/09	R035	06/05/2021	12.02	Put	Bond Future	5,842.8800	5.8429	5,584.4100	5.5844	(4.424)	0	0	793
2020/07/09	R035	06/05/2021	11.32	Call	Bond Future	3,586.7100	3.5867	3,796.3100	3.7963	5.844	0	0	0
2020/07/09	R035	06/05/2021	11.32	Put	Bond Future	8,116.4300	8.1164	7,796.7000	7.7967	(3.939)	0	0	793
2020/07/09	R035	06/05/2021	12.36	Call	Bond Future	6,371.1200	6.3711	6,669.9000	6.6699	4.690	0	0	0
2020/07/09	R186	06/08/2020	8.38	Put	Bond Future	397.1600	0.3972	339.1400	0.3391	(14.609)	0	0	0
2020/07/09	R186	06/08/2020	7.45	Call	Bond Future	261.3700	0.2614	284.7100	0.2847	8.930	0	0	2,500
2020/07/09	R186	06/08/2020	9.00	Call	Bond Future	5,420.9300	5.4209	5,608.9200	5.6089	3.468	0	0	900
2020/07/09	R186	06/08/2020	8.00	Call	Bond Future	1,288.0200	1.2880	1,378.3000	1.3783	7.009	0	0	900
2020/07/09	R186	06/08/2020	8.25	Call	Bond Future	2,109.7500	2.1097	2,235.9700	2.2360	5.983	0	0	0
2020/07/09	R186	06/08/2020			Bond Future	7.9559	113.9760	7.9181	114.1765	(0.475)	0.0000	0.0000	73,472
2020/07/09	R186	06/08/2020	8.37	Call	Bond Future	2,575.6800	2.5757	2,717.0200	2.7170	5.487	0	0	0
2020/07/09	R186	06/08/2020	8.37	Put	Bond Future	408.3600	0.4084	349.1700	0.3492	(14.495)	0	0	0
2020/07/09	R186	06/08/2020	9.00	Put	Bond Future	57.1100	0.0571	44.5700	0.0446	(21.958)	0	0	0
2020/07/09	R186	06/08/2020	8.38	Call	Bond Future	2,616.1600	2.6162	2,758.6700	2.7587	5.447	0	0	0
2020/07/09	R186	06/08/2020	7.45	Put	Bond Future	2,983.1800	2.9832	2,805.9900	2.8060	(5.940)	0	0	2,500
2020/07/09	R186	06/08/2020	8.00	Put	Bond Future	1,054.7000	1.0547	944.4500	0.9444	(10.453)	0	0	15,177
2020/07/09	R186	06/08/2020	8.25	Put	Bond Future	565.0000	0.5650	490.6900	0.4907	(13.152)	0	0	0
2020/07/09	R186	06/08/2020	8.36	Call	Bond Future	2,535.4300	2.5354	2,675.5900	2.6756	5.528	0	0	0
2020/07/09	R186	06/08/2020	8.36	Put	Bond Future	419.8200	0.4198	359.4500	0.3595	(14.380)	0	0	0
2020/07/09	R186	05/11/2020	8.00	Put	Bond Future	3,075.8500	3.0758	2,957.8100	2.9578	(3.838)	0	0	0
2020/07/09	R186	05/11/2020	8.65	Call	Bond Future	4,120.9100	4.1209	4,243.7900	4.2438	2.982	0	0	0
2020/07/09	R186	05/11/2020	8.64	Put	Bond Future	1,656.7500	1.6568	1,576.9100	1.5769	(4.819)	0	0	0
2020/07/09	R186	05/11/2020			Bond Future	8.1535	115.1765	8.1136	115.3787	(0.489)	0.0000	0.0000	0
2020/07/09	R186	05/11/2020	7.00	Put	Bond Future	6,721.7800	6.7218	6,551.5900	6.5516	(2.532)	0	0	0
2020/07/09	R186	05/11/2020	7.00	Call	Bond Future	675.4000	0.6754	707.3700	0.7074	4.733	0	0	1,200
2020/07/09	R186	05/11/2020	8.66	Call	Bond Future	4,153.5500	4.1536	4,276.9800	4.2770	2.972	0	0	0
2020/07/09	R186	05/11/2020	8.66	Put	Bond Future	1,623.4000	1.6234	1,544.6700	1.5447	(4.850)	0	0	0
2020/07/09	R186	05/11/2020	8.00	Call	Bond Future	2,294.4700	2.2945	2,378.5900	2.3786	3.666	0	0	1,200
2020/07/09	R186	05/11/2020	7.84	Put	Bond Future	3,542.5900	3.5426	3,414.9100	3.4149	(3.604)	0	0	0
2020/07/09	R186	05/11/2020	9.26	Put	Bond Future	875.5300	0.8755	825.5600	0.8256	(5.707)	0	0	3,500
2020/07/09	R186	05/11/2020	8.65	Put	Bond Future	1,640.0000	1.6400	1,560.7200	1.5607	(4.834)	0	0	0
2020/07/09	R186	05/11/2020	8.64	Call	Bond Future	4,088.3900	4.0884	4,210.7100	4.2107	2.992	0	0	0
2020/07/09	R186	05/11/2020	7.84	Call	Bond Future	1,939.2100	1.9392	2,013.6900	2.0137	3.841	0	0	3,500
2020/07/09	R186	05/11/2020	8.34	Put	Bond Future	2,233.6000	2.2336	2,136.2700	2.1363	(4.358)	0	0	0
2020/07/09	R186	05/11/2020	8.34	Call	Bond Future	3,173.9100	3.1739	3,278.7400	3.2787	3.303	0	0	3,500
2020/07/09	R186	05/11/2020	9.26	Call	Bond Future	6,308.8400	6.3088	6,461.0300	6.4610	2.412	0	0	0
2020/07/09	R186	04/02/2021	8.15	Call	Bond Future	2,821.8600	2.8219	2,910.4700	2.9105	3.140	0	0	0
2020/07/09	R186	04/02/2021			Bond Future	8.3498	111.2309	8.3078	111.4349	(0.504)	0.0000	0.0000	0
2020/07/09	R186	04/02/2021	8.15	Put	Bond Future	3,795.0300	3.7950	3,679.7200	3.6797	(3.038)	0	0	0
2020/07/09	R186	04/02/2021	8.16	Call	Bond Future	2,844.3900	2.8444	2,933.4700	2.9335	3.132	0	0	0
2020/07/09	R186	04/02/2021	8.17	Put	Bond Future	3,742.3100	3.7423	3,627.9500	3.6280	(3.056)	0	0	0
2020/07/09	R186	04/02/2021	8.16	Put	Bond Future	3,768.6100	3.7686	3,653.7700	3.6538	(3.047)	0	0	0
2020/07/09	R186	04/02/2021	8.17	Call	Bond Future	2,867.0200	2.8670	2,956.5800	2.9566	3.124	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
2020/07/09	R186	06/05/2021	10.76	Put	Bond Future	630.9300	0.6309	601.2500	0.6013	(4.704)	0	0	0
2020/07/09	R186	06/05/2021	10.77	Call	Bond Future	10,249.1000	10.2491	10,425.7500	10.4258	1.724	0	0	0
2020/07/09	R186	06/05/2021			Bond Future	8.5603	112.5519	8.5157	112.7580	(0.521)	0.0000	0.0000	0
2020/07/09	R186	06/05/2021	10.78	Call	Bond Future	10,284.0700	10.2841	10,460.9600	10.4610	1.720	0	0	0
2020/07/09	R186	06/05/2021	10.78	Put	Bond Future	618.7700	0.6188	589.5500	0.5895	(4.722)	0	0	0
2020/07/09	R186	06/05/2021	10.76	Call	Bond Future	10,214.1500	10.2141	10,390.5800	10.3906	1.727	0	0	0
2020/07/09	R186	06/05/2021	10.77	Put	Bond Future	624.8300	0.6248	595.3700	0.5954	(4.715)	0	0	0
2020/07/09	R197	06/08/2020			Bond Future	306.3675	306.3675	306.3059	306.3059	(0.020)	0.0000	0.0000	2,591
2020/07/09	R197	05/11/2020			Bond Future	309.6698	309.6698	309.6060	309.6060	(0.021)	0.0000	0.0000	0
2020/07/09	R197	04/02/2021			Bond Future	305.4943	305.4943	305.4283	305.4283	(0.022)	0.0000	0.0000	0
2020/07/09	R197	06/05/2021			Bond Future	309.1916	309.1916	309.1242	309.1242	(0.022)	0.0000	0.0000	0
2020/07/09	R202	06/08/2020			Bond Future	205.8762	205.8762	205.8456	205.8456	(0.015)	0.0000	0.0000	8,040
2020/07/09	R202	05/11/2020			Bond Future	208.0952	208.0952	208.0634	208.0634	(0.015)	0.0000	0.0000	0
2020/07/09	R202	04/02/2021			Bond Future	206.3938	206.3938	206.3608	206.3608	(0.016)	0.0000	0.0000	0
2020/07/09	R202	06/05/2021			Bond Future	208.8915	208.8915	208.8574	208.8574	(0.016)	0.0000	0.0000	0
2020/07/09	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R208	06/08/2020			Bond Future	3.4966	104.4877	3.4987	104.4864	0.060	0.0000	0.0000	23,391
2020/07/09	R208	06/08/2020	5.56	Call	Bond Future	1,294.2500	1.2943	1,292.9200	1.2929	(0.103)	0	0	0
2020/07/09	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R208	06/08/2020	5.57	Call	Bond Future	1,300.4500	1.3004	1,299.1200	1.2991	(0.102)	0	0	0
2020/07/09	R208	06/08/2020	5.55	Call	Bond Future	1,288.0500	1.2881	1,286.7200	1.2867	(0.103)	0	0	0
2020/07/09	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R208	05/11/2020	4.78	Call	Bond Future	696.6200	0.6966	694.7700	0.6948	(0.266)	0	0	0
2020/07/09	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R208	05/11/2020			Bond Future	2.9829	102.1974	2.9876	102.1955	0.159	0.0000	0.0000	0
2020/07/09	R208	05/11/2020	4.79	Call	Bond Future	700.4700	0.7005	698.6200	0.6986	(0.264)	0	0	0
2020/07/09	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R208	05/11/2020	4.77	Call	Bond Future	692.7700	0.6928	690.9200	0.6909	(0.267)	0	0	0
2020/07/09	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R209	06/08/2020	5.55	Put	Bond Future	43,892.6400	43.8926	43,349.4400	43.3494	(1.238)	0	0	0
2020/07/09	R209	06/08/2020			Bond Future	11.2913	65.6405	11.1877	66.1837	(0.918)	0.0000	0.0000	59,872
2020/07/09	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R209	06/08/2020	5.57	Put	Bond Future	43,675.8300	43.6758	43,132.6300	43.1326	(1.244)	0	0	0
2020/07/09	R209	06/08/2020	5.56	Put	Bond Future	43,784.1600	43.7842	43,240.9600	43.2410	(1.241)	0	0	0
2020/07/09	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/09	R209	05/11/2020	10.02	Call	Bond Future	1,105.0800	1.1051	1,219.9800	1.2200	10.397	0	0	0
2020/07/09	R209	05/11/2020			Bond Future	11.5029	63.1921	11.3954	63.7407	(0.935)	0.0000	0.0000	0
2020/07/09	R209	05/11/2020	10.00	Call	Bond Future	1,083.2300	1.0832	1,196.2800	1.1963	10.436	0	0	0
2020/07/09	R209	05/11/2020	10.00	Put	Bond Future	9,436.6600	9.4367	9,001.0700	9.0011	(4.616)	0	0	0
2020/07/09	R209	05/11/2020	10.02	Put	Bond Future	9,337.0000	9.3370	8,903.2600	8.9033	(4.645)	0	0	0
2020/07/09	R209	05/11/2020	10.01	Call	Bond Future	1,094.1200	1.0941	1,208.0900	1.2081	10.417	0	0	0
2020/07/09	R209	05/11/2020	10.01	Put	Bond Future	9,386.7600	9.3868	8,952.0900	8.9521	(4.631)	0	0	0
2020/07/09	R209	04/02/2021	10.12	Put	Bond Future	10,359.7600	10.3598	9,948.1100	9.9481	(3.974)	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
2020/07/09	R209	04/02/2021			Bond Future	11.7146	63.9264	11.6029	64.4811	(0.954)	0.0000	0.0000	0
2020/07/09	R209	04/02/2021	10.11	Call	Bond Future	1,682.9900	1.6830	1,825.2500	1.8253	8.453	0	0	0
2020/07/09	R209	04/02/2021	10.11	Put	Bond Future	10,406.9200	10.4069	9,994.4500	9.9945	(3.963)	0	0	0
2020/07/09	R209	04/02/2021	10.12	Call	Bond Future	1,695.5800	1.6956	1,838.6600	1.8387	8.438	0	0	0
2020/07/09	R209	04/02/2021	10.10	Call	Bond Future	1,670.4700	1.6705	1,811.9000	1.8119	8.466	0	0	0
2020/07/09	R209	04/02/2021	10.10	Put	Bond Future	10,454.2200	10.4542	10,040.9200	10.0409	(3.953)	0	0	0
2020/07/09	R209	06/05/2021	12.23	Put	Bond Future	4,283.5800	4.2836	4,047.5300	4.0475	(5.511)	0	0	0
2020/07/09	R209	06/05/2021	12.22	Call	Bond Future	5,662.7200	5.6627	5,987.0000	5.9870	5.727	0	0	0
2020/07/09	R209	06/05/2021			Bond Future	11.9323	61.5440	11.8162	62.1052	(0.973)	0.0000	0.0000	0
2020/07/09	R209	06/05/2021	12.23	Call	Bond Future	5,688.4800	5.6885	6,013.5800	6.0136	5.715	0	0	0
2020/07/09	R209	06/05/2021	12.22	Put	Bond Future	4,304.2200	4.3042	4,067.3500	4.0674	(5.503)	0	0	0
2020/07/09	R209	06/05/2021	12.24	Call	Bond Future	5,714.0800	5.7141	6,040.0000	6.0400	5.704	0	0	0
2020/07/09	R209	06/05/2021	12.24	Put	Bond Future	4,262.8200	4.2628	4,027.5900	4.0276	(5.518)	0	0	0
2020/07/09	R210	06/08/2020			Bond Future	183.3291	183.3291	182.4313	182.4313	(0.490)	0.0000	0.0000	1,957
2020/07/09	R210	05/11/2020			Bond Future	182.6302	182.6302	181.7219	181.7219	(0.497)	0.0000	0.0000	0
2020/07/09	R210	04/02/2021			Bond Future	184.7941	184.7941	183.8743	183.8743	(0.498)	0.0000	0.0000	0
2020/07/09	R210	06/05/2021			Bond Future	184.3202	184.3202	183.3888	183.3888	(0.505)	0.0000	0.0000	0
2020/07/09	R212	06/08/2020			Bond Future	165.5751	165.5751	165.5398	165.5398	(0.021)	0.0000	0.0000	7,008
2020/07/09	R212	05/11/2020			Bond Future	167.3600	167.3600	167.3235	167.3235	(0.022)	0.0000	0.0000	0
2020/07/09	R212	04/02/2021			Bond Future	167.0483	167.0483	167.0106	167.0106	(0.023)	0.0000	0.0000	0
2020/07/09	R212	06/05/2021			Bond Future	169.0697	169.0697	169.0312	169.0312	(0.023)	0.0000	0.0000	0
2020/07/09	R213	06/08/2020	9.31	Call	Bond Future	150.3500	0.1504	170.0900	0.1701	13.129	0	0	0
2020/07/09	R213	06/08/2020			Bond Future	10.2065	82.7059	10.1484	83.0248	(0.569)	0.0000	0.0000	17,142
2020/07/09	R213	06/08/2020	9.29	Call	Bond Future	140.3400	0.1403	158.8400	0.1588	13.182	0	0	0
2020/07/09	R213	06/08/2020	9.29	Put	Bond Future	5,373.4600	5.3735	5,073.0800	5.0731	(5.590)	0	0	0
2020/07/09	R213	06/08/2020	9.31	Put	Bond Future	5,264.5100	5.2645	4,965.3700	4.9654	(5.682)	0	0	0
2020/07/09	R213	06/08/2020	9.30	Call	Bond Future	145.2800	0.1453	164.3900	0.1644	13.154	0	0	0
2020/07/09	R213	06/08/2020	9.30	Put	Bond Future	5,318.8900	5.3189	5,019.1200	5.0191	(5.636)	0	0	0
2020/07/09	R213	05/11/2020	9.60	Put	Bond Future	6,266.4900	6.2665	6,038.1200	6.0381	(3.644)	0	0	0
2020/07/09	R213	05/11/2020	9.59	Call	Bond Future	1,721.3800	1.7214	1,814.1100	1.8141	5.387	0	0	0
2020/07/09	R213	05/11/2020			Bond Future	10.4212	80.0484	10.3608	80.3702	(0.580)	0.0000	0.0000	0
2020/07/09	R213	05/11/2020	9.60	Call	Bond Future	1,738.5700	1.7386	1,832.0000	1.8320	5.374	0	0	0
2020/07/09	R213	05/11/2020	9.59	Put	Bond Future	6,306.5300	6.3065	6,077.4600	6.0775	(3.632)	0	0	0
2020/07/09	R213	05/11/2020	9.61	Call	Bond Future	1,755.7000	1.7557	1,849.8400	1.8498	5.362	0	0	0
2020/07/09	R213	05/11/2020	9.61	Put	Bond Future	6,226.4400	6.2264	5,998.7800	5.9988	(3.656)	0	0	0
2020/07/09	R213	04/02/2021	9.40	Call	Bond Future	1,867.7400	1.8677	1,956.4700	1.9565	4.751	0	0	0
2020/07/09	R213	04/02/2021	9.39	Put	Bond Future	8,666.4800	8.6665	8,429.5000	8.4295	(2.734)	0	0	0
2020/07/09	R213	04/02/2021			Bond Future	10.6404	80.9779	10.5775	81.3031	(0.591)	0.0000	0.0000	0
2020/07/09	R213	04/02/2021	9.41	Call	Bond Future	1,882.2200	1.8822	1,971.4800	1.9715	4.742	0	0	0
2020/07/09	R213	04/02/2021	9.41	Put	Bond Future	8,580.3700	8.5804	8,344.4500	8.3445	(2.750)	0	0	0
2020/07/09	R213	04/02/2021	9.40	Put	Bond Future	8,623.3600	8.6234	8,386.9100	8.3869	(2.742)	0	0	0
2020/07/09	R213	04/02/2021	9.39	Call	Bond Future	1,853.3300	1.8533	1,941.5300	1.9415	4.759	0	0	0
2020/07/09	R213	06/05/2021	11.91	Put	Bond Future	2,701.2600	2.7013	2,593.7200	2.5937	(3.981)	0	0	0
2020/07/09	R213	06/05/2021			Bond Future	10.8600	78.4070	10.7944	78.7359	(0.603)	0.0000	0.0000	0
2020/07/09	R213	06/05/2021	11.90	Call	Bond Future	7,698.8800	7.6989	7,919.7100	7.9197	2.868	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
2020/07/09	R213	06/05/2021	11.90	Put	Bond Future	2,718.1300	2.7181	2,610.1200	2.6101	(3.974)	0	0	0
2020/07/09	R213	06/05/2021	11.91	Call	Bond Future	7,727.7900	7.7278	7,949.0900	7.9491	2.864	0	0	0
2020/07/09	R213	06/05/2021	11.89	Call	Bond Future	7,670.0100	7.6700	7,890.3800	7.8904	2.873	0	0	0
2020/07/09	R213	06/05/2021	11.89	Put	Bond Future	2,735.0800	2.7351	2,626.6100	2.6266	(3.966)	0	0	0
2020/07/09	R214	06/08/2020	9.98	Put	Bond Future	9,135.2800	9.1353	8,595.1100	8.5951	(5.913)	0	0	0
2020/07/09	R214	06/08/2020	9.97	Call	Bond Future	24.4900	0.0245	31.9200	0.0319	30.339	0	0	0
2020/07/09	R214	06/08/2020			Bond Future	11.5297	63.6414	11.4261	64.1893	(0.899)	0.0000	0.0000	19,898
2020/07/09	R214	06/08/2020	9.98	Call	Bond Future	25.4900	0.0255	33.2000	0.0332	30.247	0	0	0
2020/07/09	R214	06/08/2020	9.97	Put	Bond Future	9,200.0000	9.2000	8,659.5500	8.6596	(5.874)	0	0	0
2020/07/09	R214	06/08/2020	9.99	Call	Bond Future	26.5100	0.0265	34.5200	0.0345	30.215	0	0	0
2020/07/09	R214	06/08/2020	9.99	Put	Bond Future	9,070.6800	9.0707	8,530.8100	8.5308	(5.952)	0	0	0
2020/07/09	R214	05/11/2020	10.26	Put	Bond Future	9,534.1300	9.5341	9,098.5300	9.0985	(4.569)	0	0	0
2020/07/09	R214	05/11/2020			Bond Future	11.7373	61.0352	11.6296	61.5885	(0.918)	0.0000	0.0000	0
2020/07/09	R214	05/11/2020	10.25	Call	Bond Future	1,143.6500	1.1436	1,260.4700	1.2605	10.215	0	0	0
2020/07/09	R214	05/11/2020	10.25	Put	Bond Future	9,585.6700	9.5857	9,149.1300	9.1491	(4.554)	0	0	0
2020/07/09	R214	05/11/2020	10.26	Call	Bond Future	1,155.1000	1.1551	1,272.8600	1.2729	10.195	0	0	0
2020/07/09	R214	05/11/2020	10.24	Call	Bond Future	1,132.2700	1.1323	1,248.1600	1.2482	10.235	0	0	0
2020/07/09	R214	05/11/2020	10.24	Put	Bond Future	9,637.3800	9.6374	9,199.9100	9.1999	(4.539)	0	0	0
2020/07/09	R214	04/02/2021	10.33	Call	Bond Future	1,721.0300	1.7210	1,864.7600	1.8648	8.351	0	0	0
2020/07/09	R214	04/02/2021			Bond Future	11.9496	61.7440	11.8375	62.3035	(0.938)	0.0000	0.0000	0
2020/07/09	R214	04/02/2021	10.31	Call	Bond Future	1,695.3100	1.6953	1,837.3700	1.8374	8.380	0	0	0
2020/07/09	R214	04/02/2021	10.31	Put	Bond Future	10,820.3900	10.8204	10,402.9800	10.4030	(3.858)	0	0	0
2020/07/09	R214	04/02/2021	10.33	Put	Bond Future	10,721.4900	10.7215	10,305.7500	10.3058	(3.878)	0	0	0
2020/07/09	R214	04/02/2021	10.32	Call	Bond Future	1,708.1300	1.7081	1,851.0300	1.8510	8.366	0	0	0
2020/07/09	R214	04/02/2021	10.32	Put	Bond Future	10,770.8600	10.7709	10,354.2900	10.3543	(3.868)	0	0	0
2020/07/09	R214	06/05/2021	12.26	Call	Bond Future	5,289.1800	5.2892	5,601.4300	5.6014	5.904	0	0	0
2020/07/09	R214	06/05/2021	12.25	Put	Bond Future	4,832.9700	4.8330	4,578.4300	4.5784	(5.267)	0	0	0
2020/07/09	R214	06/05/2021			Bond Future	12.1598	59.1973	12.0431	59.7632	(0.959)	0.0000	0.0000	0
2020/07/09	R214	06/05/2021	12.27	Call	Bond Future	5,313.9500	5.3139	5,627.0400	5.6270	5.892	0	0	0
2020/07/09	R214	06/05/2021	12.27	Put	Bond Future	4,787.5300	4.7875	4,534.6800	4.5347	(5.281)	0	0	0
2020/07/09	R214	06/05/2021	12.26	Put	Bond Future	4,810.2000	4.8102	4,556.5100	4.5565	(5.274)	0	0	0
2020/07/09	R214	06/05/2021	12.25	Call	Bond Future	5,264.4400	5.2644	5,575.8400	5.5758	5.915	0	0	0
2020/07/09	R248	06/08/2020	10.20	Call	Bond Future	12.8400	0.0128	15.9900	0.0160	24.533	0	0	0
2020/07/09	R248	06/08/2020	11.80	Call	Bond Future	1,684.7000	1.6847	1,917.0900	1.9171	13.794	0	0	470
2020/07/09	R248	06/08/2020	12.75	Call	Bond Future	5,415.9100	5.4159	5,863.6200	5.8636	8.267	0	0	814
2020/07/09	R248	06/08/2020	10.35	Call	Bond Future	24.6900	0.0247	30.6300	0.0306	24.058	0	0	640
2020/07/09	R248	06/08/2020	11.85	Put	Bond Future	2,182.3800	2.1824	1,874.0200	1.8740	(14.130)	0	0	0
2020/07/09	R248	06/08/2020	9.00	Put	Bond Future	22,884.5300	22.8845	22,329.9700	22.3300	(2.423)	0	0	0
2020/07/09	R248	06/08/2020			Bond Future	11.9063	78.5001	11.8174	79.0547	(0.746)	0.0000	0.0000	110,796
2020/07/09	R248	06/08/2020	10.18	Call	Bond Future	11.7200	0.0117	14.6100	0.0146	24.659	0	0	0
2020/07/09	R248	06/08/2020	10.18	Put	Bond Future	12,291.0100	12.2910	11,739.3400	11.7393	(4.488)	0	0	0
2020/07/09	R248	06/08/2020	10.35	Put	Bond Future	10,939.9000	10.9399	10,391.2800	10.3913	(5.015)	0	0	0
2020/07/09	R248	06/08/2020	11.85	Call	Bond Future	1,831.9600	1.8320	2,078.1600	2.0782	13.439	0	0	0
2020/07/09	R248	06/08/2020	11.15	Put	Bond Future	5,357.4800	5.3575	4,877.5500	4.8775	(8.958)	0	0	0
2020/07/09	R248	06/08/2020	11.15	Call	Bond Future	384.5200	0.3845	459.1500	0.4591	19.409	0	0	0
2020/07/09	R248	06/08/2020	10.85	Put	Bond Future	7,268.6100	7.2686	6,747.6800	6.7477	(7.167)	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
2020/07/09	R248 06/08/2020	10.85	Call	Bond Future	155.3500	0.1554	188.9800	0.1890	21.648	0	0	640
2020/07/09	R248 06/08/2020	9.25	Put	Bond Future	20,458.6200	20.4586	19,904.0700	19.9041	(2.711)	0	0	0
2020/07/09	R248 06/08/2020	9.25	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	20,640
2020/07/09	R248 06/08/2020	10.20	Put	Bond Future	12,129.6900	12.1297	11,578.2800	11.5783	(4.546)	0	0	0
2020/07/09	R248 06/08/2020	11.80	Put	Bond Future	2,349.1100	2.3491	2,026.9400	2.0269	(13.715)	0	0	0
2020/07/09	R248 06/08/2020	12.75	Put	Bond Future	497.7600	0.4978	390.9100	0.3909	(21.466)	0	0	0
2020/07/09	R248 06/08/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,000
2020/07/09	R248 06/08/2020	10.19	Call	Bond Future	12.2700	0.0123	15.2900	0.0153	24.613	0	0	0
2020/07/09	R248 06/08/2020	10.19	Put	Bond Future	12,210.2800	12.2103	11,658.7400	11.6587	(4.517)	0	0	0
2020/07/09	R248 06/08/2020	12.25	Put	Bond Future	1,156.3100	1.1563	953.3100	0.9533	(17.556)	0	0	0
2020/07/09	R248 06/08/2020	12.25	Call	Bond Future	3,234.5400	3.2345	3,586.1000	3.5861	10.869	0	0	814
2020/07/09	R248 06/08/2020	11.10	Put	Bond Future	5,655.7300	5.6557	5,167.2500	5.1673	(8.637)	0	0	0
2020/07/09	R248 06/08/2020	11.10	Call	Bond Future	333.0300	0.3330	399.1100	0.3991	19.842	0	0	470
2020/07/09	R248 05/11/2020	10.02	Put	Bond Future	15,552.6200	15.5526	15,051.0900	15.0511	(3.225)	0	0	0
2020/07/09	R248 05/11/2020	10.03	Call	Bond Future	582.1000	0.5821	641.2100	0.6412	10.155	0	0	0
2020/07/09	R248 05/11/2020			Bond Future	12.1338	74.9161	12.0411	75.4761	(0.764)	0.0000	0.0000	250
2020/07/09	R248 05/11/2020	11.00	Put	Bond Future	9,150.2500	9.1502	8,736.0100	8.7360	(4.527)	0	0	0
2020/07/09	R248 05/11/2020	11.00	Call	Bond Future	1,733.5800	1.7336	1,879.3100	1.8793	8.406	0	0	800
2020/07/09	R248 05/11/2020	10.00	Put	Bond Future	15,704.8200	15.7048	15,201.9900	15.2020	(3.202)	0	0	0
2020/07/09	R248 05/11/2020	10.00	Call	Bond Future	559.6300	0.5596	616.7700	0.6168	10.210	0	0	800
2020/07/09	R248 05/11/2020	10.04	Call	Bond Future	589.7400	0.5897	649.5100	0.6495	10.135	0	0	0
2020/07/09	R248 05/11/2020	10.04	Put	Bond Future	15,401.2500	15.4013	14,901.0500	14.9011	(3.248)	0	0	0
2020/07/09	R248 05/11/2020	10.02	Call	Bond Future	574.5400	0.5745	632.9800	0.6330	10.172	0	0	0
2020/07/09	R248 05/11/2020	10.03	Put	Bond Future	15,476.8200	15.4768	14,975.9600	14.9760	(3.236)	0	0	0
2020/07/09	R248 04/02/2021	10.46	Call	Bond Future	1,545.0700	1.5451	1,661.5000	1.6615	7.536	0	0	0
2020/07/09	R248 04/02/2021	10.47	Put	Bond Future	14,288.0700	14.2881	13,839.2100	13.8392	(3.142)	0	0	0
2020/07/09	R248 04/02/2021			Bond Future	12.3684	75.7864	12.2713	76.3524	(0.785)	0.0000	0.0000	0
2020/07/09	R248 04/02/2021	10.46	Put	Bond Future	14,352.5100	14.3525	13,902.8600	13.9029	(3.133)	0	0	0
2020/07/09	R248 04/02/2021	10.47	Call	Bond Future	1,558.1500	1.5581	1,675.3700	1.6754	7.523	0	0	0
2020/07/09	R248 04/02/2021	10.48	Call	Bond Future	1,571.3000	1.5713	1,689.3100	1.6893	7.510	0	0	0
2020/07/09	R248 04/02/2021	10.48	Put	Bond Future	14,223.8300	14.2238	13,775.7600	13.7758	(3.150)	0	0	0
2020/07/09	R248 06/05/2021	12.36	Call	Bond Future	5,203.6400	5.2036	5,486.4600	5.4865	5.435	0	0	0
2020/07/09	R248 06/05/2021			Bond Future	12.6016	72.2711	12.5000	72.8438	(0.806)	0.0000	0.0000	0
2020/07/09	R248 06/05/2021	12.34	Call	Bond Future	5,149.4700	5.1495	5,430.4800	5.4305	5.457	0	0	0
2020/07/09	R248 06/05/2021	12.34	Put	Bond Future	6,641.3200	6.6413	6,349.6600	6.3497	(4.392)	0	0	0
2020/07/09	R248 06/05/2021	12.36	Put	Bond Future	6,579.4000	6.5794	6,289.5500	6.2896	(4.405)	0	0	0
2020/07/09	R248 06/05/2021	12.35	Call	Bond Future	5,176.5300	5.1765	5,458.4400	5.4584	5.446	0	0	0
2020/07/09	R248 06/05/2021	12.35	Put	Bond Future	6,610.2900	6.6103	6,319.5300	6.3195	(4.399)	0	0	0

Total

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