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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2020 TO 08/07/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	2025	06/08/2020		Bond Future	137.3992	137.3992	137.1505	137.1505	(0.181)	0.0000	0.0000	6,043
2020/07/08	2025	05/11/2020		Bond Future	138.8823	138.8823	138.6289	138.6289	(0.182)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	2025	04/02/2021			Bond Future	139.0235	139.0235	138.7653	138.7653	(0.186)	0.0000	0.0000	0
2020/07/08	2025	06/05/2021			Bond Future	140.7066	140.7066	140.4443	140.4443	(0.186)	0.0000	0.0000	0
2020/07/08	2029	06/08/2020			Bond Future	98.4856	98.4856	98.0561	98.0561	(0.436)	0.0000	0.0000	5,012
2020/07/08	2029	05/11/2020			Bond Future	98.4256	98.4256	97.9900	97.9900	(0.442)	0.0000	0.0000	0
2020/07/08	2029	04/02/2021			Bond Future	99.5930	99.5930	99.1510	99.1510	(0.444)	0.0000	0.0000	0
2020/07/08	2029	06/05/2021			Bond Future	99.6609	99.6609	99.2129	99.2129	(0.450)	0.0000	0.0000	0
2020/07/08	2030	06/08/2020	9.11	Call	Bond Future	341.9400	0.3419	294.0000	0.2940	(14.020)	0	0	0
2020/07/08	2030	06/08/2020	9.95	Put	Bond Future	1,074.8600	1.0749	1,060.4100	1.0604	(1.344)	0	0	5,850
2020/07/08	2030	06/08/2020	10.40	Put	Bond Future	415.2800	0.4153	406.7000	0.4067	(2.066)	0	0	0
2020/07/08	2030	06/08/2020	11.25	Call	Bond Future	8,067.7500	8.0677	7,942.4400	7.9424	(1.553)	0	0	0
2020/07/08	2030	06/08/2020	10.00	Call	Bond Future	2,434.0700	2.4341	2,284.4800	2.2845	(6.146)	0	0	470
2020/07/08	2030	06/08/2020	10.05	Put	Bond Future	888.0400	0.8880	866.0200	0.8660	(2.480)	0	0	0
2020/07/08	2030	06/08/2020	10.70	Call	Bond Future	5,410.7300	5.4107	5,295.6600	5.2957	(2.127)	0	0	470
2020/07/08	2030	06/08/2020	9.75	Put	Bond Future	1,541.9600	1.5420	1,553.4800	1.5535	0.747	0	0	0
2020/07/08	2030	06/08/2020	9.42	Call	Bond Future	791.0100	0.7910	716.6900	0.7167	(9.396)	0	0	0
2020/07/08	2030	06/08/2020			Bond Future	9.7400	89.6512	9.7630	89.5212	0.236	0.0000	0.0000	106,739
2020/07/08	2030	06/08/2020	9.09	Call	Bond Future	321.6800	0.3217	275.4600	0.2755	(14.368)	0	0	0
2020/07/08	2030	06/08/2020	9.09	Put	Bond Future	4,103.2100	4.1032	4,186.9700	4.1870	2.041	0	0	0
2020/07/08	2030	06/08/2020	10.40	Call	Bond Future	4,051.4600	4.0515	3,912.9000	3.9129	(3.420)	0	0	0
2020/07/08	2030	06/08/2020	10.70	Put	Bond Future	186.3400	0.1863	201.2500	0.2013	8.002	0	0	0
2020/07/08	2030	06/08/2020	9.05	Put	Bond Future	4,304.9400	4.3049	4,392.0100	4.3920	2.023	0	0	0
2020/07/08	2030	06/08/2020	9.05	Call	Bond Future	283.9100	0.2839	241.0000	0.2410	(15.114)	0	0	450
2020/07/08	2030	06/08/2020	8.36	Put	Bond Future	8,297.3600	8.2974	8,426.9300	8.4269	1.562	0	0	0
2020/07/08	2030	06/08/2020	8.36	Call	Bond Future	15.7300	0.0157	15.3200	0.0153	(2.606)	0	0	800
2020/07/08	2030	06/08/2020	8.86	Put	Bond Future	5,316.4700	5.3165	5,422.8500	5.4228	2.001	0	0	0
2020/07/08	2030	06/08/2020	8.86	Call	Bond Future	146.7800	0.1468	123.1800	0.1232	(16.078)	0	0	800
2020/07/08	2030	06/08/2020	9.11	Put	Bond Future	4,004.0200	4.0040	4,086.0600	4.0861	2.049	0	0	0
2020/07/08	2030	06/08/2020	9.95	Call	Bond Future	2,253.5900	2.2536	2,109.1600	2.1092	(6.409)	0	0	0
2020/07/08	2030	06/08/2020	11.25	Put	Bond Future	31.6600	0.0317	36.3300	0.0363	14.750	0	0	0
2020/07/08	2030	06/08/2020	10.21	Put	Bond Future	645.6100	0.6456	618.7800	0.6188	(4.156)	0	0	0
2020/07/08	2030	06/08/2020	10.00	Put	Bond Future	977.7400	0.9777	958.1300	0.9581	(2.006)	0	0	0
2020/07/08	2030	06/08/2020	10.75	Call	Bond Future	5,646.5200	5.6465	5,533.4600	5.5335	(2.002)	0	0	0
2020/07/08	2030	06/08/2020	10.05	Call	Bond Future	2,620.8200	2.6208	2,468.8200	2.4688	(5.800)	0	0	0
2020/07/08	2030	06/08/2020	9.75	Call	Bond Future	1,598.6700	1.5987	1,480.2100	1.4802	(7.410)	0	0	450
2020/07/08	2030	06/08/2020	9.42	Put	Bond Future	2,626.9800	2.6270	2,682.6400	2.6826	2.119	0	0	800
2020/07/08	2030	06/08/2020	9.10	Call	Bond Future	331.7200	0.3317	284.6100	0.2846	(14.202)	0	0	0
2020/07/08	2030	06/08/2020	9.10	Put	Bond Future	4,053.5000	4.0535	4,136.3700	4.1364	2.044	0	0	0
2020/07/08	2030	06/08/2020	11.47	Call	Bond Future	9,139.6100	9.1396	9,011.9900	9.0120	(1.396)	0	0	0
2020/07/08	2030	06/08/2020	11.47	Put	Bond Future	13.9000	0.0139	16.2600	0.0163	16.978	0	0	622
2020/07/08	2030	06/08/2020	10.21	Call	Bond Future	3,255.3700	3.2554	3,098.5600	3.0986	(4.817)	0	0	622
2020/07/08	2030	06/08/2020	10.87	Call	Bond Future	6,219.5200	6.2195	6,102.4100	6.1024	(1.883)	0	0	0
2020/07/08	2030	06/08/2020	10.87	Put	Bond Future	112.4400	0.1124	125.3100	0.1253	11.446	0	0	622
2020/07/08	2030	06/08/2020	10.75	Put	Bond Future	161.2400	0.1612	178.1600	0.1782	10.494	0	0	0
2020/07/08	2030	06/08/2020	9.20	Put	Bond Future	3,572.2400	3.5722	3,646.4400	3.6464	2.077	0	0	2,500
2020/07/08	2030	06/08/2020	9.20	Call	Bond Future	445.2100	0.4452	389.4300	0.3894	(12.529)	0	0	323
2020/07/08	2030	06/08/2020	8.50	Put	Bond Future	7,428.1900	7.4282	7,555.9300	7.5559	1.720	0	0	0

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2020/07/08	2030	06/08/2020	8.50	Call	Bond Future	31.1500	0.0312	28.9100	0.0289	(7.191)	0	0	323
2020/07/08	2030	05/11/2020	8.10	Put	Bond Future	11,372.0400	11.3720	11,552.9500	11.5530	1.591	0	0	0
2020/07/08	2030	05/11/2020	8.73	Call	Bond Future	973.3300	0.9733	1,019.0000	1.0190	4.692	0	0	3,000
2020/07/08	2030	05/11/2020	10.06	Put	Bond Future	3,189.6000	3.1896	3,259.0800	3.2591	2.178	0	0	1,000
2020/07/08	2030	05/11/2020	9.39	Put	Bond Future	5,223.6900	5.2237	5,350.7100	5.3507	2.432	0	0	0
2020/07/08	2030	05/11/2020	9.38	Call	Bond Future	2,057.9800	2.0580	2,052.5000	2.0525	(0.266)	0	0	0
2020/07/08	2030	05/11/2020			Bond Future	9.9503	90.5973	9.9745	90.4645	0.243	0.0000	0.0000	500
2020/07/08	2030	05/11/2020	8.85	Put	Bond Future	7,450.2400	7.4502	7,615.4400	7.6154	2.217	0	0	0
2020/07/08	2030	05/11/2020	8.85	Call	Bond Future	1,134.7300	1.1347	1,167.1900	1.1672	2.861	0	0	3,000
2020/07/08	2030	05/11/2020	9.61	Call	Bond Future	2,569.5200	2.5695	2,554.9800	2.5550	(0.566)	0	0	0
2020/07/08	2030	05/11/2020	9.61	Put	Bond Future	4,462.3200	4.4623	4,580.5200	4.5805	2.649	0	0	3,000
2020/07/08	2030	05/11/2020	8.34	Put	Bond Future	10,019.3100	10.0193	10,208.5200	10.2085	1.888	0	0	0
2020/07/08	2030	05/11/2020	8.34	Call	Bond Future	577.2800	0.5773	633.7500	0.6338	9.782	0	0	1,000
2020/07/08	2030	05/11/2020	9.04	Put	Bond Future	6,610.2800	6.6103	6,753.3300	6.7533	2.164	0	0	0
2020/07/08	2030	05/11/2020	9.04	Call	Bond Future	1,426.4100	1.4264	1,436.7200	1.4367	0.723	0	0	1,000
2020/07/08	2030	05/11/2020	8.36	Put	Bond Future	9,910.0000	9.9100	10,099.8800	10.0999	1.916	0	0	0
2020/07/08	2030	05/11/2020	9.86	Put	Bond Future	3,708.2500	3.7082	3,804.9400	3.8049	2.607	0	0	14,160
2020/07/08	2030	05/11/2020	8.10	Call	Bond Future	412.5300	0.4125	460.7000	0.4607	11.677	0	0	3,000
2020/07/08	2030	05/11/2020	8.73	Put	Bond Future	8,012.7200	8.0127	8,191.1300	8.1911	2.227	0	0	0
2020/07/08	2030	05/11/2020	9.23	Put	Bond Future	5,831.9000	5.8319	5,963.5200	5.9635	2.257	0	0	0
2020/07/08	2030	05/11/2020	10.06	Call	Bond Future	3,788.9600	3.7890	3,725.7000	3.7257	(1.670)	0	0	0
2020/07/08	2030	05/11/2020	10.37	Put	Bond Future	2,519.3900	2.5194	2,547.3100	2.5473	1.108	0	0	15,646
2020/07/08	2030	05/11/2020	9.39	Call	Bond Future	2,078.8100	2.0788	2,073.0900	2.0731	(0.275)	0	0	0
2020/07/08	2030	05/11/2020	9.38	Put	Bond Future	5,260.3100	5.2603	5,387.5700	5.3876	2.419	0	0	0
2020/07/08	2030	05/11/2020	8.36	Call	Bond Future	593.0700	0.5931	650.2100	0.6502	9.635	0	0	14,160
2020/07/08	2030	05/11/2020	8.86	Put	Bond Future	7,404.3900	7.4044	7,568.4700	7.5685	2.216	0	0	0
2020/07/08	2030	05/11/2020	8.86	Call	Bond Future	1,148.8800	1.1489	1,180.2200	1.1802	2.728	0	0	14,160
2020/07/08	2030	05/11/2020	9.86	Call	Bond Future	3,211.2500	3.2113	3,175.2000	3.1752	(1.123)	0	0	0
2020/07/08	2030	05/11/2020	9.23	Call	Bond Future	1,762.1600	1.7622	1,761.0400	1.7610	(0.064)	0	0	3,000
2020/07/08	2030	05/11/2020	10.47	Call	Bond Future	5,125.2300	5.1252	5,010.9700	5.0110	(2.229)	0	0	0
2020/07/08	2030	05/11/2020	10.47	Put	Bond Future	2,333.2200	2.3332	2,351.7000	2.3517	0.792	0	0	3,000
2020/07/08	2030	05/11/2020	8.53	Put	Bond Future	9,005.8400	9.0058	9,198.5700	9.1986	2.140	0	0	0
2020/07/08	2030	05/11/2020	8.53	Call	Bond Future	743.9800	0.7440	803.9700	0.8040	8.063	0	0	15,646
2020/07/08	2030	05/11/2020	9.03	Put	Bond Future	6,652.8400	6.6528	6,796.5500	6.7965	2.160	0	0	0
2020/07/08	2030	05/11/2020	9.03	Call	Bond Future	1,409.8500	1.4099	1,420.8200	1.4208	0.778	0	0	15,646
2020/07/08	2030	05/11/2020	10.37	Call	Bond Future	4,783.3100	4.7833	4,678.4900	4.6785	(2.191)	0	0	0
2020/07/08	2030	05/11/2020	9.40	Call	Bond Future	2,099.5800	2.0996	2,093.6100	2.0936	(0.284)	0	0	0
2020/07/08	2030	05/11/2020	9.40	Put	Bond Future	5,187.0600	5.1871	5,313.8300	5.3138	2.444	0	0	0
2020/07/08	2030	04/02/2021	9.12	Call	Bond Future	1,966.6800	1.9667	1,997.7000	1.9977	1.577	0	0	1,000
2020/07/08	2030	04/02/2021	8.36	Call	Bond Future	967.2700	0.9673	1,037.4300	1.0374	7.253	0	0	800
2020/07/08	2030	04/02/2021	9.16	Call	Bond Future	2,036.3100	2.0363	2,061.3100	2.0613	1.228	0	0	0
2020/07/08	2030	04/02/2021	9.15	Put	Bond Future	7,630.0000	7.6300	7,792.0600	7.7921	2.124	0	0	0
2020/07/08	2030	04/02/2021			Bond Future	10.1645	87.6456	10.1901	87.5100	0.251	0.0000	0.0000	0
2020/07/08	2030	04/02/2021	8.37	Put	Bond Future	11,223.4300	11.2234	11,429.3900	11.4294	1.835	0	0	0
2020/07/08	2030	04/02/2021	8.37	Call	Bond Future	976.7900	0.9768	1,047.2100	1.0472	7.209	0	0	1,000
2020/07/08	2030	04/02/2021	9.17	Call	Bond Future	2,053.9600	2.0540	2,077.4200	2.0774	1.142	0	0	0
2020/07/08	2030	04/02/2021	9.17	Put	Bond Future	7,550.1300	7.5501	7,709.1300	7.7091	2.106	0	0	0
2020/07/08	2030	04/02/2021	9.12	Put	Bond Future	7,750.8800	7.7509	7,917.4400	7.9174	2.149	0	0	0

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2020/07/08	2030	04/02/2021	8.36	Put	Bond Future	11,275.2500	11.2753	11,480.9500	11.4810	1.824	0	0	0
2020/07/08	2030	04/02/2021	9.16	Put	Bond Future	7,589.9900	7.5900	7,750.5300	7.7505	2.115	0	0	0
2020/07/08	2030	04/02/2021	9.15	Call	Bond Future	2,018.7600	2.0188	2,045.2800	2.0453	1.314	0	0	0
2020/07/08	2030	04/02/2021	8.86	Put	Bond Future	8,851.9200	8.8519	9,053.6600	9.0537	2.279	0	0	0
2020/07/08	2030	04/02/2021	8.86	Call	Bond Future	1,551.1500	1.5512	1,617.3500	1.6174	4.268	0	0	800
2020/07/08	2030	04/02/2021	10.20	Call	Bond Future	4,404.8700	4.4049	4,356.9100	4.3569	(1.089)	0	0	0
2020/07/08	2030	04/02/2021	10.20	Put	Bond Future	4,216.6700	4.2167	4,304.2500	4.3043	2.077	0	0	1,800
2020/07/08	2030	06/05/2021	10.04	Put	Bond Future	5,414.7300	5.4147	5,531.8200	5.5318	2.162	0	0	0
2020/07/08	2030	06/05/2021	9.15	Call	Bond Future	1,815.2300	1.8152	1,869.7700	1.8698	3.005	0	0	0
2020/07/08	2030	06/05/2021	11.69	Call	Bond Future	8,332.5300	8.3325	8,419.5600	8.4196	1.044	0	0	0
2020/07/08	2030	06/05/2021	11.70	Put	Bond Future	1,963.0700	1.9631	2,187.2000	2.1872	11.417	0	0	0
2020/07/08	2030	06/05/2021			Bond Future	10.3902	88.6875	10.4170	88.5497	0.258	0.0000	0.0000	0
2020/07/08	2030	06/05/2021	10.74	Call	Bond Future	5,510.9300	5.5109	5,408.4500	5.4085	(1.860)	0	0	0
2020/07/08	2030	06/05/2021	10.74	Put	Bond Future	3,737.5300	3.7375	3,772.8300	3.7728	0.944	0	0	0
2020/07/08	2030	06/05/2021	7.97	Call	Bond Future	589.2700	0.5893	670.0000	0.6700	13.700	0	0	700
2020/07/08	2030	06/05/2021	9.92	Call	Bond Future	3,309.6300	3.3096	3,292.1100	3.2921	(0.529)	0	0	0
2020/07/08	2030	06/05/2021	10.04	Call	Bond Future	3,590.5100	3.5905	3,569.8200	3.5698	(0.576)	0	0	0
2020/07/08	2030	06/05/2021	9.15	Put	Bond Future	8,505.7100	8.5057	8,698.0300	8.6980	2.261	0	0	0
2020/07/08	2030	06/05/2021	11.69	Put	Bond Future	1,977.3100	1.9773	2,202.1200	2.2021	11.369	0	0	0
2020/07/08	2030	06/05/2021	11.70	Call	Bond Future	8,364.7700	8.3648	8,451.1200	8.4511	1.032	0	0	0
2020/07/08	2030	06/05/2021	7.97	Put	Bond Future	14,278.4200	14.2784	14,496.9300	14.4969	1.530	0	0	0
2020/07/08	2030	06/05/2021	9.92	Put	Bond Future	5,770.4500	5.7704	5,890.7100	5.8907	2.084	0	0	700
2020/07/08	2030	06/05/2021	9.22	Call	Bond Future	1,929.4900	1.9295	1,971.4300	1.9714	2.174	0	0	0
2020/07/08	2030	06/05/2021	9.22	Put	Bond Future	8,224.8500	8.2249	8,404.5700	8.4046	2.185	0	0	700
2020/07/08	2030	06/05/2021	11.71	Call	Bond Future	8,397.0500	8.3971	8,482.7100	8.4827	1.020	0	0	0
2020/07/08	2030	06/05/2021	11.71	Put	Bond Future	1,948.9100	1.9489	2,172.3500	2.1724	11.465	0	0	0
2020/07/08	2032	06/08/2020	9.46	Put	Bond Future	7,490.6100	7.4906	7,532.2100	7.5322	0.555	0	0	0
2020/07/08	2032	06/08/2020	9.45	Call	Bond Future	59.3900	0.0594	57.5800	0.0576	(3.048)	0	0	0
2020/07/08	2032	06/08/2020	8.79	Put	Bond Future	11,974.4500	11.9744	12,018.3200	12.0183	0.366	0	0	0
2020/07/08	2032	06/08/2020	9.29	Put	Bond Future	8,583.1700	8.5832	8,627.5600	8.6276	0.517	0	0	0
2020/07/08	2032	06/08/2020			Bond Future	10.6598	87.1463	10.6672	87.1026	0.070	0.0000	0.0000	107,219
2020/07/08	2032	06/08/2020	9.91	Call	Bond Future	315.9000	0.3159	276.5900	0.2766	(12.444)	0	0	0
2020/07/08	2032	06/08/2020	9.91	Put	Bond Future	4,856.4600	4.8565	4,860.8100	4.8608	0.090	0	0	800
2020/07/08	2032	06/08/2020	9.46	Call	Bond Future	61.8600	0.0619	59.8000	0.0598	(3.330)	0	0	0
2020/07/08	2032	06/08/2020	9.45	Put	Bond Future	7,553.7700	7.5538	7,595.6200	7.5956	0.554	0	0	0
2020/07/08	2032	06/08/2020	8.79	Call	Bond Future	2.8000	0.0028	3.0100	0.0030	7.500	0	0	800
2020/07/08	2032	06/08/2020	9.29	Call	Bond Future	29.8700	0.0299	30.6000	0.0306	2.444	0	0	800
2020/07/08	2032	06/08/2020	9.47	Call	Bond Future	64.4200	0.0644	62.0900	0.0621	(3.617)	0	0	0
2020/07/08	2032	06/08/2020	9.47	Put	Bond Future	7,427.6000	7.4276	7,468.9300	7.4689	0.556	0	0	0
2020/07/08	2032	05/11/2020	9.61	Put	Bond Future	8,856.6200	8.8566	8,953.2600	8.9533	1.091	0	0	0
2020/07/08	2032	05/11/2020	10.99	Call	Bond Future	4,256.5800	4.2566	4,165.6500	4.1656	(2.136)	0	0	0
2020/07/08	2032	05/11/2020	9.44	Put	Bond Future	9,729.4800	9.7295	9,846.4100	9.8464	1.202	0	0	0
2020/07/08	2032	05/11/2020	11.08	Call	Bond Future	4,542.9300	4.5429	4,436.6700	4.4367	(2.339)	0	0	0
2020/07/08	2032	05/11/2020	9.77	Put	Bond Future	8,082.0400	8.0820	8,154.9400	8.1549	0.902	0	0	0
2020/07/08	2032	05/11/2020			Bond Future	10.8889	83.9210	10.8970	83.8756	0.074	0.0000	0.0000	0
2020/07/08	2032	05/11/2020	10.99	Put	Bond Future	3,687.0500	3.6870	3,641.5700	3.6416	(1.234)	0	0	3,000
2020/07/08	2032	05/11/2020	9.76	Call	Bond Future	1,382.4600	1.3825	1,411.2500	1.4113	2.083	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	2032	05/11/2020	9.76	Put	Bond Future	8,129.3600	8.1294	8,203.6000	8.2036	0.913	0	0	0
2020/07/08	2032	05/11/2020	9.11	Call	Bond Future	606.3700	0.6064	686.0400	0.6860	13.139	0	0	3,000
2020/07/08	2032	05/11/2020	9.61	Call	Bond Future	1,157.3000	1.1573	1,208.4900	1.2085	4.423	0	0	3,000
2020/07/08	2032	05/11/2020	9.44	Call	Bond Future	934.0400	0.9340	1,005.5200	1.0055	7.653	0	0	1,000
2020/07/08	2032	05/11/2020	11.08	Put	Bond Future	3,470.8100	3.4708	3,410.0000	3.4100	(1.752)	0	0	1,000
2020/07/08	2032	05/11/2020	9.77	Call	Bond Future	1,398.1400	1.3981	1,425.5900	1.4256	1.963	0	0	0
2020/07/08	2032	05/11/2020	9.11	Put	Bond Future	11,581.4700	11.5815	11,706.5900	11.7066	1.080	0	0	0
2020/07/08	2032	05/11/2020	8.94	Put	Bond Future	12,610.3600	12.6104	12,726.5800	12.7266	0.922	0	0	0
2020/07/08	2032	05/11/2020	8.94	Call	Bond Future	485.0100	0.4850	555.7800	0.5558	14.591	0	0	1,000
2020/07/08	2032	05/11/2020	9.75	Call	Bond Future	1,366.7400	1.3667	1,397.0200	1.3970	2.215	0	0	0
2020/07/08	2032	05/11/2020	9.75	Put	Bond Future	8,176.7100	8.1767	8,252.4400	8.2524	0.926	0	0	0
2020/07/08	2032	04/02/2021	9.29	Call	Bond Future	1,205.0400	1.2050	1,320.0100	1.3200	9.541	0	0	800
2020/07/08	2032	04/02/2021	10.82	Put	Bond Future	5,745.3200	5.7453	5,815.5400	5.8155	1.222	0	0	800
2020/07/08	2032	04/02/2021	9.63	Call	Bond Future	1,636.8800	1.6369	1,744.3600	1.7444	6.566	0	0	0
2020/07/08	2032	04/02/2021			Bond Future	11.1192	84.8974	11.1278	84.8502	0.077	0.0000	0.0000	0
2020/07/08	2032	04/02/2021	8.79	Put	Bond Future	15,039.8300	15.0398	15,178.6800	15.1787	0.923	0	0	0
2020/07/08	2032	04/02/2021	8.79	Call	Bond Future	749.7200	0.7497	841.4200	0.8414	12.231	0	0	800
2020/07/08	2032	04/02/2021	9.61	Call	Bond Future	1,606.8500	1.6069	1,717.0000	1.7170	6.855	0	0	0
2020/07/08	2032	04/02/2021	9.61	Put	Bond Future	10,505.1900	10.5052	10,662.4900	10.6625	1.497	0	0	0
2020/07/08	2032	04/02/2021	9.29	Put	Bond Future	12,157.7600	12.1578	12,319.8800	12.3199	1.333	0	0	0
2020/07/08	2032	04/02/2021	10.82	Call	Bond Future	4,079.4900	4.0795	4,102.5600	4.1026	0.566	0	0	0
2020/07/08	2032	04/02/2021	9.63	Put	Bond Future	10,408.8800	10.4089	10,563.5100	10.5635	1.486	0	0	0
2020/07/08	2032	04/02/2021	9.62	Call	Bond Future	1,621.8200	1.6218	1,730.6400	1.7306	6.710	0	0	0
2020/07/08	2032	04/02/2021	9.62	Put	Bond Future	10,456.9600	10.4570	10,612.9300	10.6129	1.492	0	0	0
2020/07/08	2032	06/05/2021	12.12	Put	Bond Future	3,360.2100	3.3602	3,529.6500	3.5296	5.043	0	0	0
2020/07/08	2032	06/05/2021			Bond Future	11.3580	81.7593	11.3671	81.7110	0.080	0.0000	0.0000	0
2020/07/08	2032	06/05/2021	12.11	Call	Bond Future	7,250.2900	7.2503	7,367.8500	7.3678	1.621	0	0	0
2020/07/08	2032	06/05/2021	12.11	Put	Bond Future	3,380.6300	3.3806	3,546.5000	3.5465	4.906	0	0	0
2020/07/08	2032	06/05/2021	12.12	Call	Bond Future	7,279.5700	7.2796	7,400.7000	7.4007	1.664	0	0	0
2020/07/08	2032	06/05/2021	12.10	Call	Bond Future	7,221.0500	7.2211	7,335.0200	7.3350	1.578	0	0	0
2020/07/08	2032	06/05/2021	12.10	Put	Bond Future	3,401.1500	3.4012	3,563.4300	3.5634	4.771	0	0	0
2020/07/08	2033	06/08/2020			Bond Future	92.6743	92.6743	92.3865	92.3865	(0.311)	0.0000	0.0000	12,378
2020/07/08	2033	05/11/2020			Bond Future	92.4775	92.4775	92.1853	92.1853	(0.316)	0.0000	0.0000	0
2020/07/08	2033	04/02/2021			Bond Future	93.5743	93.5743	93.2773	93.2773	(0.317)	0.0000	0.0000	0
2020/07/08	2033	06/05/2021			Bond Future	93.4927	93.4927	93.1915	93.1915	(0.322)	0.0000	0.0000	0
2020/07/08	2037	06/08/2020	9.88	Put	Bond Future	11,674.0700	11.6741	11,746.3800	11.7464	0.619	0	0	0
2020/07/08	2037	06/08/2020			Bond Future	11.6379	77.4929	11.6500	77.4211	0.104	0.0000	0.0000	103,193
2020/07/08	2037	06/08/2020	9.87	Call	Bond Future	9.3600	0.0094	9.8400	0.0098	5.128	0	0	0
2020/07/08	2037	06/08/2020	9.87	Put	Bond Future	11,747.4600	11.7475	11,819.7500	11.8197	0.615	0	0	0
2020/07/08	2037	06/08/2020	9.88	Call	Bond Future	9.7900	0.0098	10.2900	0.0103	5.107	0	0	0
2020/07/08	2037	06/08/2020	9.86	Call	Bond Future	8.9500	0.0090	9.4200	0.0094	5.251	0	0	0
2020/07/08	2037	06/08/2020	9.86	Put	Bond Future	11,820.9500	11.8210	11,893.2300	11.8932	0.611	0	0	0
2020/07/08	2037	05/11/2020	10.18	Call	Bond Future	837.8900	0.8379	948.2000	0.9482	13.165	0	0	0
2020/07/08	2037	05/11/2020	10.17	Put	Bond Future	11,711.1000	11.7111	11,894.5200	11.8945	1.566	0	0	0
2020/07/08	2037	05/11/2020			Bond Future	11.8694	78.3108	11.8822	78.2371	0.108	0.0000	0.0000	276
2020/07/08	2037	05/11/2020	10.19	Call	Bond Future	847.7300	0.8477	958.6300	0.9586	13.082	0	0	0

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2020/07/08	2037	05/11/2020	10.19	Put	Bond Future	11,589.1800	11.5892	11,773.7900	11.7738	1.593	0	0	0
2020/07/08	2037	05/11/2020	10.17	Call	Bond Future	828.1400	0.8281	937.8500	0.9378	13.248	0	0	0
2020/07/08	2037	05/11/2020	10.18	Put	Bond Future	11,650.0500	11.6501	11,834.0700	11.8341	1.580	0	0	0
2020/07/08	2037	04/02/2021	13.73	Call	Bond Future	10,409.6100	10.4096	10,500.7700	10.5008	0.876	0	0	0
2020/07/08	2037	04/02/2021	10.85	Call	Bond Future	2,361.6500	2.3616	2,456.3600	2.4564	4.010	0	0	0
2020/07/08	2037	04/02/2021	10.35	Call	Bond Future	1,554.4100	1.5544	1,708.3700	1.7084	9.905	0	0	0
2020/07/08	2037	04/02/2021	10.28	Put	Bond Future	12,883.2600	12.8833	13,109.6000	13.1096	1.757	0	0	0
2020/07/08	2037	04/02/2021	10.27	Call	Bond Future	1,455.3200	1.4553	1,605.4300	1.6054	10.315	0	0	0
2020/07/08	2037	04/02/2021			Bond Future	12.1074	74.9662	12.1210	74.8905	0.112	0.0000	0.0000	0
2020/07/08	2037	04/02/2021	11.97	Put	Bond Future	5,777.4200	5.7774	5,863.9800	5.8640	1.498	0	0	0
2020/07/08	2037	04/02/2021	11.97	Call	Bond Future	5,001.7100	5.0017	5,012.5300	5.0125	0.216	0	0	300
2020/07/08	2037	04/02/2021	9.65	Put	Bond Future	16,803.2100	16.8032	16,995.6800	16.9957	1.145	0	0	0
2020/07/08	2037	04/02/2021	9.65	Call	Bond Future	835.5900	0.8356	952.3200	0.9523	13.970	0	0	72
2020/07/08	2037	04/02/2021	11.90	Call	Bond Future	4,804.4400	4.8044	4,823.9700	4.8240	0.406	0	0	0
2020/07/08	2037	04/02/2021	13.73	Put	Bond Future	2,122.2800	2.1223	2,289.1800	2.2892	7.864	0	0	300
2020/07/08	2037	04/02/2021	10.85	Put	Bond Future	9,947.3300	9.9473	10,117.7800	10.1178	1.714	0	0	72
2020/07/08	2037	04/02/2021	10.35	Put	Bond Future	12,485.5900	12.4856	12,715.2900	12.7153	1.840	0	0	72
2020/07/08	2037	04/02/2021	10.28	Call	Bond Future	1,467.4500	1.4675	1,618.0500	1.6181	10.263	0	0	0
2020/07/08	2037	04/02/2021	10.27	Put	Bond Future	12,940.7000	12.9407	13,166.5500	13.1665	1.745	0	0	0
2020/07/08	2037	04/02/2021	11.90	Put	Bond Future	5,980.0100	5.9800	6,075.2800	6.0753	1.593	0	0	240
2020/07/08	2037	04/02/2021	10.48	Put	Bond Future	11,767.3800	11.7674	12,003.0000	12.0030	2.002	0	0	0
2020/07/08	2037	04/02/2021	10.48	Call	Bond Future	1,725.4400	1.7254	1,885.3200	1.8853	9.266	0	0	240
2020/07/08	2037	04/02/2021	10.29	Call	Bond Future	1,479.6500	1.4797	1,630.7500	1.6307	10.212	0	0	0
2020/07/08	2037	04/02/2021	10.29	Put	Bond Future	12,825.9800	12.8260	13,052.8200	13.0528	1.769	0	0	0
2020/07/08	2037	06/05/2021	12.42	Call	Bond Future	5,797.2900	5.7973	5,777.3200	5.7773	(0.344)	0	0	0
2020/07/08	2037	06/05/2021			Bond Future	12.3539	75.8579	12.3681	75.7807	0.115	0.0000	0.0000	0
2020/07/08	2037	06/05/2021	12.42	Put	Bond Future	5,439.8100	5.4398	5,497.0200	5.4970	1.052	0	0	0
2020/07/08	2037	06/05/2021	12.43	Call	Bond Future	5,826.6200	5.8266	5,805.4200	5.8054	(0.364)	0	0	0
2020/07/08	2037	06/05/2021	12.44	Put	Bond Future	5,390.9200	5.3909	5,445.4000	5.4454	1.011	0	0	0
2020/07/08	2037	06/05/2021	12.43	Put	Bond Future	5,415.3100	5.4153	5,471.2900	5.4713	1.034	0	0	0
2020/07/08	2037	06/05/2021	12.44	Call	Bond Future	5,856.0100	5.8560	5,833.3100	5.8333	(0.388)	0	0	0
2020/07/08	2038	06/08/2020			Bond Future	103.6112	103.6112	103.3543	103.3543	(0.248)	0.0000	0.0000	10,748
2020/07/08	2038	05/11/2020			Bond Future	104.7296	104.7296	104.4685	104.4685	(0.249)	0.0000	0.0000	0
2020/07/08	2038	04/02/2021			Bond Future	104.2778	104.2778	104.0121	104.0121	(0.255)	0.0000	0.0000	0
2020/07/08	2038	06/05/2021			Bond Future	105.5404	105.5404	105.2708	105.2708	(0.255)	0.0000	0.0000	0
2020/07/08	2040	06/08/2020	10.03	Call	Bond Future	8.0700	0.0081	8.1900	0.0082	1.487	0	0	0
2020/07/08	2040	06/08/2020	10.04	Call	Bond Future	8.4500	0.0085	8.5700	0.0086	1.420	0	0	0
2020/07/08	2040	06/08/2020	10.02	Put	Bond Future	12,797.6000	12.7976	12,903.7500	12.9038	0.829	0	0	0
2020/07/08	2040	06/08/2020	10.85	Call	Bond Future	235.0800	0.2351	187.0000	0.1870	(20.453)	0	0	0
2020/07/08	2040	06/08/2020	11.26	Put	Bond Future	4,470.1200	4.4701	4,479.6400	4.4796	0.213	0	0	517
2020/07/08	2040	06/08/2020			Bond Future	11.8432	78.8348	11.8603	78.7287	0.144	0.0000	0.0000	56,510
2020/07/08	2040	06/08/2020	10.04	Put	Bond Future	12,640.3700	12.6404	12,746.5200	12.7465	0.840	0	0	0
2020/07/08	2040	06/08/2020	10.02	Call	Bond Future	7.7000	0.0077	7.8200	0.0078	1.558	0	0	0
2020/07/08	2040	06/08/2020	10.03	Put	Bond Future	12,718.9300	12.7189	12,825.0800	12.8251	0.835	0	0	0
2020/07/08	2040	06/08/2020	10.85	Put	Bond Future	6,815.8300	6.8158	6,873.7800	6.8738	0.850	0	0	12,496
2020/07/08	2040	06/08/2020	11.26	Call	Bond Future	710.7700	0.7108	614.2600	0.6143	(13.578)	0	0	0

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2020/07/08	2040	06/08/2020	9.57	Put	Bond Future	16,462.2200	16.4622	16,568.2800	16.5683	0.644	0	0	0
2020/07/08	2040	06/08/2020	10.79	Put	Bond Future	7,199.7800	7.1998	7,265.9000	7.2659	0.918	0	0	800
2020/07/08	2040	06/08/2020	9.57	Call	Bond Future	0.7600	0.0008	0.7900	0.0008	3.947	0	0	800
2020/07/08	2040	06/08/2020	10.07	Put	Bond Future	12,405.4500	12.4055	12,511.6100	12.5116	0.856	0	0	0
2020/07/08	2040	06/08/2020	10.07	Call	Bond Future	9.6900	0.0097	9.8200	0.0098	1.342	0	0	800
2020/07/08	2040	06/08/2020	10.79	Call	Bond Future	193.0700	0.1931	153.1600	0.1532	(20.671)	0	0	0
2020/07/08	2040	05/11/2020	11.00	Put	Bond Future	8,731.4200	8.7314	8,846.5300	8.8465	1.318	0	0	0
2020/07/08	2040	05/11/2020	10.23	Call	Bond Future	696.0100	0.6960	802.5600	0.8026	15.309	0	0	2,000
2020/07/08	2040	05/11/2020	11.70	Put	Bond Future	5,731.7500	5.7317	5,829.7600	5.8298	1.710	0	0	2,000
2020/07/08	2040	05/11/2020	9.50	Call	Bond Future	250.0200	0.2500	310.0300	0.3100	24.002	0	0	2,000
2020/07/08	2040	05/11/2020	10.00	Call	Bond Future	515.8800	0.5159	607.2500	0.6073	17.711	0	0	2,230
2020/07/08	2040	05/11/2020	10.30	Call	Bond Future	759.4100	0.7594	870.5100	0.8705	14.630	0	0	0
2020/07/08	2040	05/11/2020			Bond Future	12.0755	79.6668	12.0936	79.5584	0.149	0.0000	0.0000	0
2020/07/08	2040	05/11/2020	9.73	Put	Bond Future	16,860.1500	16.8602	17,042.4400	17.0424	1.081	0	0	0
2020/07/08	2040	05/11/2020	9.73	Call	Bond Future	353.4100	0.3534	427.3200	0.4273	20.913	0	0	2,000
2020/07/08	2040	05/11/2020	10.23	Put	Bond Future	13,239.0700	13.2391	13,454.0000	13.4540	1.623	0	0	0
2020/07/08	2040	05/11/2020	10.30	Put	Bond Future	12,768.6500	12.7687	12,988.1300	12.9881	1.719	0	0	0
2020/07/08	2040	05/11/2020	11.00	Call	Bond Future	1,794.2300	1.7942	1,800.9600	1.8010	0.375	0	0	2,230
2020/07/08	2040	05/11/2020	11.70	Call	Bond Future	3,418.8300	3.4188	3,408.4600	3.4085	(0.303)	0	0	0
2020/07/08	2040	05/11/2020	9.50	Put	Bond Future	18,672.7300	18.6727	18,841.1200	18.8411	0.902	0	0	0
2020/07/08	2040	05/11/2020	10.00	Put	Bond Future	14,848.8700	14.8489	15,048.6200	15.0486	1.345	0	0	0
2020/07/08	2040	05/11/2020	10.31	Call	Bond Future	768.8100	0.7688	880.5600	0.8806	14.535	0	0	0
2020/07/08	2040	05/11/2020	10.32	Put	Bond Future	12,635.9400	12.6359	12,856.7100	12.8567	1.747	0	0	0
2020/07/08	2040	05/11/2020	11.50	Call	Bond Future	2,899.9700	2.9000	2,893.9900	2.8940	(0.206)	0	0	0
2020/07/08	2040	05/11/2020	11.50	Put	Bond Future	6,491.2700	6.4913	6,593.6700	6.5937	1.578	0	0	2,000
2020/07/08	2040	05/11/2020	10.31	Put	Bond Future	12,702.2000	12.7022	12,922.3300	12.9223	1.733	0	0	0
2020/07/08	2040	05/11/2020	10.32	Call	Bond Future	778.3000	0.7783	890.6900	0.8907	14.440	0	0	0
2020/07/08	2040	04/02/2021	9.49	Call	Bond Future	580.2800	0.5803	678.4100	0.6784	16.911	0	0	500
2020/07/08	2040	04/02/2021	9.57	Put	Bond Future	19,817.6800	19.8177	20,031.3100	20.0313	1.078	0	0	0
2020/07/08	2040	04/02/2021	10.07	Put	Bond Future	16,192.1100	16.1921	16,435.2200	16.4352	1.501	0	0	0
2020/07/08	2040	04/02/2021	10.42	Put	Bond Future	13,909.5900	13.9096	14,171.7700	14.1718	1.885	0	0	0
2020/07/08	2040	04/02/2021			Bond Future	12.3148	76.0877	12.3339	75.9769	0.155	0.0000	0.0000	0
2020/07/08	2040	04/02/2021	10.07	Call	Bond Future	1,039.7200	1.0397	1,172.0600	1.1721	12.728	0	0	800
2020/07/08	2040	04/02/2021	11.74	Call	Bond Future	4,077.6800	4.0777	4,034.5800	4.0346	(1.057)	0	0	0
2020/07/08	2040	04/02/2021	11.74	Put	Bond Future	7,547.5600	7.5476	7,615.2300	7.6152	0.897	0	0	800
2020/07/08	2040	04/02/2021	10.41	Call	Bond Future	1,411.1800	1.4112	1,562.0800	1.5621	10.693	0	0	0
2020/07/08	2040	04/02/2021	10.41	Put	Bond Future	13,971.8600	13.9719	14,233.5300	14.2335	1.873	0	0	0
2020/07/08	2040	04/02/2021	9.49	Put	Bond Future	20,437.0700	20.4371	20,645.9700	20.6460	1.022	0	0	0
2020/07/08	2040	04/02/2021	9.57	Call	Bond Future	631.9800	0.6320	734.8400	0.7348	16.276	0	0	800
2020/07/08	2040	04/02/2021	10.42	Call	Bond Future	1,423.3700	1.4234	1,574.7800	1.5748	10.637	0	0	0
2020/07/08	2040	04/02/2021	10.24	Put	Bond Future	15,056.9800	15.0570	15,309.6300	15.3096	1.678	0	0	0
2020/07/08	2040	04/02/2021	10.24	Call	Bond Future	1,215.1800	1.2152	1,357.0600	1.3571	11.676	0	0	500
2020/07/08	2040	04/02/2021	11.57	Call	Bond Future	3,653.2500	3.6532	3,614.8600	3.6149	(1.051)	0	0	0
2020/07/08	2040	04/02/2021	11.57	Put	Bond Future	8,199.2400	8.1992	8,271.6200	8.2716	0.883	0	0	500
2020/07/08	2040	04/02/2021	10.40	Call	Bond Future	1,399.0600	1.3991	1,549.4500	1.5494	10.749	0	0	0
2020/07/08	2040	04/02/2021	10.40	Put	Bond Future	14,034.3000	14.0343	14,295.4600	14.2955	1.861	0	0	0
2020/07/08	2040	06/05/2021	12.44	Put	Bond Future	6,305.3200	6.3053	6,284.5800	6.2846	(0.329)	0	0	0
2020/07/08	2040	06/05/2021			Bond Future	12.5622	76.9928	12.5822	76.8801	0.159	0.0000	0.0000	0

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2020/07/08	2040	06/05/2021	12.43	Call	Bond Future	5,582.4500	5.5825	5,450.5700	5.4506	(2.362)	0	0	0
2020/07/08	2040	06/05/2021	12.43	Put	Bond Future	6,333.3200	6.3333	6,314.1400	6.3141	(0.303)	0	0	0
2020/07/08	2040	06/05/2021	12.44	Call	Bond Future	5,611.6900	5.6117	5,478.2500	5.4783	(2.378)	0	0	0
2020/07/08	2040	06/05/2021	12.42	Call	Bond Future	5,553.2700	5.5533	5,422.6800	5.4227	(2.352)	0	0	0
2020/07/08	2040	06/05/2021	12.42	Put	Bond Future	6,361.4400	6.3614	6,343.5500	6.3436	(0.281)	0	0	0
2020/07/08	2044	06/08/2020	9.88	Call	Bond Future	2.3500	0.0024	2.3100	0.0023	(1.702)	0	0	0
2020/07/08	2044	06/08/2020	9.98	Call	Bond Future	3.9100	0.0039	3.8400	0.0038	(1.790)	0	0	602
2020/07/08	2044	06/08/2020	11.09	Put	Bond Future	6,032.3200	6.0323	6,046.6200	6.0466	0.237	0	0	602
2020/07/08	2044	06/08/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	140
2020/07/08	2044	06/08/2020	9.66	Call	Bond Future	0.7100	0.0007	0.7000	0.0007	(1.408)	0	0	140
2020/07/08	2044	06/08/2020			Bond Future	11.9618	75.1847	11.9790	75.0795	0.144	0.0000	0.0000	75,383
2020/07/08	2044	06/08/2020	9.86	Call	Bond Future	2.1200	0.0021	2.0900	0.0021	(1.415)	0	0	0
2020/07/08	2044	06/08/2020	9.86	Put	Bond Future	15,015.0900	15.0151	15,120.2400	15.1202	0.700	0	0	0
2020/07/08	2044	06/08/2020	9.36	Put	Bond Future	19,339.2400	19.3392	19,444.4200	19.4444	0.544	0	0	0
2020/07/08	2044	06/08/2020	9.36	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	602
2020/07/08	2044	06/08/2020	9.98	Put	Bond Future	14,027.1700	14.0272	14,132.2800	14.1323	0.749	0	0	0
2020/07/08	2044	06/08/2020	9.88	Put	Bond Future	14,849.1100	14.8491	14,954.2500	14.9542	0.708	0	0	0
2020/07/08	2044	06/08/2020	11.09	Call	Bond Future	363.0400	0.3630	272.1600	0.2722	(25.033)	0	0	0
2020/07/08	2044	06/08/2020	9.01	Put	Bond Future	22,573.9200	22.5739	22,679.1000	22.6791	0.466	0	0	0
2020/07/08	2044	06/08/2020	9.66	Put	Bond Future	16,704.1900	16.7042	16,809.3600	16.8094	0.630	0	0	0
2020/07/08	2044	06/08/2020	9.87	Call	Bond Future	2.2300	0.0022	2.2000	0.0022	(1.345)	0	0	0
2020/07/08	2044	06/08/2020	9.87	Put	Bond Future	14,932.0300	14.9320	15,037.1800	15.0372	0.704	0	0	0
2020/07/08	2044	06/08/2020	10.93	Call	Bond Future	226.8300	0.2268	166.9900	0.1670	(26.381)	0	0	0
2020/07/08	2044	06/08/2020	10.93	Put	Bond Future	7,016.8600	7.0169	7,062.2000	7.0622	0.646	0	0	140
2020/07/08	2044	05/11/2020	11.06	Put	Bond Future	8,996.9900	8.9970	9,093.5900	9.0936	1.074	0	0	525
2020/07/08	2044	05/11/2020	11.43	Call	Bond Future	2,519.0300	2.5190	2,449.5600	2.4496	(2.758)	0	0	0
2020/07/08	2044	05/11/2020	9.72	Put	Bond Future	17,848.5100	17.8485	18,019.7200	18.0197	0.959	0	0	0
2020/07/08	2044	05/11/2020	9.97	Call	Bond Future	438.8800	0.4389	517.6300	0.5176	17.943	0	0	568
2020/07/08	2044	05/11/2020	9.29	Put	Bond Future	21,468.5000	21.4685	21,617.1400	21.6171	0.692	0	0	0
2020/07/08	2044	05/11/2020	9.96	Put	Bond Future	15,976.1800	15.9762	16,161.7200	16.1617	1.161	0	0	0
2020/07/08	2044	05/11/2020	10.36	Call	Bond Future	733.8000	0.7338	836.7100	0.8367	14.024	0	0	0
2020/07/08	2044	05/11/2020			Bond Future	12.1905	75.9782	12.2087	75.8708	0.149	0.0000	0.0000	0
2020/07/08	2044	05/11/2020	9.72	Call	Bond Future	305.3300	0.3053	369.1300	0.3691	20.895	0	0	1,815
2020/07/08	2044	05/11/2020	9.97	Put	Bond Future	15,900.5300	15.9005	16,086.6900	16.0867	1.171	0	0	0
2020/07/08	2044	05/11/2020	9.96	Call	Bond Future	432.7800	0.4328	510.9100	0.5109	18.053	0	0	0
2020/07/08	2044	05/11/2020	11.38	Call	Bond Future	2,407.1400	2.4071	2,339.8900	2.3399	(2.794)	0	0	0
2020/07/08	2044	05/11/2020	11.38	Put	Bond Future	7,481.8000	7.4818	7,521.9600	7.5220	0.537	0	0	568
2020/07/08	2044	05/11/2020	10.34	Call	Bond Future	715.7600	0.7158	817.4500	0.8175	14.207	0	0	0
2020/07/08	2044	05/11/2020	10.34	Put	Bond Future	13,237.8100	13.2378	13,446.9100	13.4469	1.580	0	0	0
2020/07/08	2044	05/11/2020	11.06	Call	Bond Future	1,750.5800	1.7506	1,739.7700	1.7398	(0.618)	0	0	0
2020/07/08	2044	05/11/2020	10.04	Put	Bond Future	15,376.3400	15.3763	15,566.8200	15.5668	1.239	0	0	0
2020/07/08	2044	05/11/2020	11.17	Put	Bond Future	8,453.2100	8.4532	8,521.1300	8.5211	0.803	0	0	1,815
2020/07/08	2044	05/11/2020	11.43	Put	Bond Future	7,263.3500	7.2634	7,301.2900	7.3013	0.522	0	0	1,815
2020/07/08	2044	05/11/2020	8.87	Put	Bond Future	25,322.5000	25.3225	25,454.3600	25.4544	0.521	0	0	0
2020/07/08	2044	05/11/2020	9.29	Call	Bond Future	153.1200	0.1531	194.3500	0.1943	26.927	0	0	568
2020/07/08	2044	05/11/2020	10.36	Put	Bond Future	13,101.5700	13.1016	13,311.8900	13.3119	1.605	0	0	0
2020/07/08	2044	05/11/2020	10.04	Call	Bond Future	483.4900	0.4835	566.5600	0.5666	17.181	0	0	525



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2020/07/08	2044	05/11/2020	9.34	Put	Bond Future	21,030.4500	21.0305	21,181.4500	21.1814	0.718	0	0	0
2020/07/08	2044	05/11/2020	9.34	Call	Bond Future	166.6700	0.1667	210.2600	0.2103	26.153	0	0	525
2020/07/08	2044	05/11/2020	11.17	Call	Bond Future	1,964.7500	1.9647	1,925.2600	1.9253	(2.010)	0	0	0
2020/07/08	2044	05/11/2020	8.87	Call	Bond Future	71.5000	0.0715	95.9500	0.0960	34.196	0	0	1,815
2020/07/08	2044	05/11/2020	10.02	Put	Bond Future	15,525.1500	15.5252	15,714.3900	15.7144	1.219	0	0	0
2020/07/08	2044	05/11/2020	10.02	Call	Bond Future	470.4000	0.4704	552.2300	0.5522	17.396	0	0	1,815
2020/07/08	2044	05/11/2020	10.35	Call	Bond Future	724.7300	0.7247	827.0400	0.8270	14.117	0	0	0
2020/07/08	2044	05/11/2020	10.35	Put	Bond Future	13,169.5800	13.1696	13,379.3000	13.3793	1.592	0	0	0
2020/07/08	2044	04/02/2021	10.04	Put	Bond Future	17,167.0600	17.1671	17,391.4300	17.3914	1.307	0	0	0
2020/07/08	2044	04/02/2021	10.37	Call	Bond Future	1,264.7600	1.2648	1,396.3400	1.3963	10.404	0	0	0
2020/07/08	2044	04/02/2021	10.35	Put	Bond Future	15,036.0600	15.0361	15,276.4400	15.2764	1.599	0	0	0
2020/07/08	2044	04/02/2021			Bond Future	12.4262	72.4814	12.4454	72.3716	0.155	0.0000	0.0000	0
2020/07/08	2044	04/02/2021	10.37	Put	Bond Future	14,904.6900	14.9047	15,146.0500	15.1461	1.619	0	0	0
2020/07/08	2044	04/02/2021	10.35	Call	Bond Future	1,242.4200	1.2424	1,373.0200	1.3730	10.512	0	0	0
2020/07/08	2044	04/02/2021	10.04	Call	Bond Future	931.1900	0.9312	1,045.7800	1.0458	12.306	0	0	0
2020/07/08	2044	04/02/2021	10.84	Call	Bond Future	1,895.9900	1.8960	2,026.0600	2.0261	6.860	0	0	0
2020/07/08	2044	04/02/2021	10.36	Put	Bond Future	14,970.2900	14.9703	15,211.1500	15.2112	1.609	0	0	0
2020/07/08	2044	04/02/2021	10.84	Put	Bond Future	12,051.6000	12.0516	12,291.4500	12.2914	1.990	0	0	405
2020/07/08	2044	04/02/2021	10.29	Call	Bond Future	1,177.0700	1.1771	1,304.6800	1.3047	10.841	0	0	0
2020/07/08	2044	04/02/2021	10.29	Put	Bond Future	15,434.6100	15.4346	15,672.0000	15.6720	1.538	0	0	405
2020/07/08	2044	04/02/2021	9.66	Put	Bond Future	20,022.3400	20.0223	20,226.0700	20.2261	1.018	0	0	0
2020/07/08	2044	04/02/2021	9.66	Call	Bond Future	632.9800	0.6330	726.9300	0.7269	14.842	0	0	405
2020/07/08	2044	04/02/2021	10.36	Call	Bond Future	1,253.5600	1.2536	1,384.6400	1.3846	10.457	0	0	0
2020/07/08	2044	06/05/2021	12.43	Put	Bond Future	6,570.5700	6.5706	6,546.9400	6.5469	(0.360)	0	0	0
2020/07/08	2044	06/05/2021	12.44	Call	Bond Future	5,251.8000	5.2518	5,116.1100	5.1161	(2.584)	0	0	0
2020/07/08	2044	06/05/2021			Bond Future	12.6697	73.3436	12.6899	73.2320	0.160	0.0000	0.0000	0
2020/07/08	2044	06/05/2021	12.45	Call	Bond Future	5,279.3000	5.2793	5,143.1700	5.1432	(2.579)	0	0	0
2020/07/08	2044	06/05/2021	12.45	Put	Bond Future	6,511.5000	6.5115	6,486.9800	6.4870	(0.377)	0	0	0
2020/07/08	2044	06/05/2021	12.43	Call	Bond Future	5,224.3500	5.2243	5,089.1100	5.0891	(2.589)	0	0	0
2020/07/08	2044	06/05/2021	12.44	Put	Bond Future	6,540.9700	6.5410	6,516.8900	6.5169	(0.368)	0	0	0
2020/07/08	2046	06/08/2020			Bond Future	93.6508	93.6508	92.5227	92.5227	(1.205)	0.0000	0.0000	16,357
2020/07/08	2046	05/11/2020			Bond Future	92.8970	92.8970	91.7554	91.7554	(1.229)	0.0000	0.0000	0
2020/07/08	2046	04/02/2021			Bond Future	93.9991	93.9991	92.8427	92.8427	(1.230)	0.0000	0.0000	0
2020/07/08	2046	06/05/2021			Bond Future	93.3497	93.3497	92.1786	92.1786	(1.254)	0.0000	0.0000	0
2020/07/08	2050	06/08/2020			Bond Future	92.8785	92.8785	93.8608	93.8608	1.058	0.0000	0.0000	17,165
2020/07/08	2050	05/11/2020			Bond Future	93.8809	93.8809	94.8724	94.8724	1.056	0.0000	0.0000	0
2020/07/08	2050	04/02/2021			Bond Future	93.1068	93.1068	94.1086	94.1086	1.076	0.0000	0.0000	0
2020/07/08	2050	06/05/2021			Bond Future	94.2342	94.2342	95.2476	95.2476	1.075	0.0000	0.0000	0
2020/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	AL37	06/08/2020			Index Future	721.6790	721.6790	721.2480	721.2480	(0.060)	0.0000	0.0000	0
2020/07/08	AL37	05/11/2020			Index Future	729.3640	729.3640	728.9250	728.9250	(0.060)	0.0000	0.0000	0
2020/07/08	AL37	04/02/2021			Index Future	737.8290	737.8290	737.3820	737.3820	(0.061)	0.0000	0.0000	0
2020/07/08	AL37	06/05/2021			Index Future	746.5800	746.5800	746.1260	746.1260	(0.061)	0.0000	0.0000	0
2020/07/08	AL7T	06/08/2020			Index Future	783.1520	783.1520	782.1280	782.1280	(0.131)	0.0000	0.0000	0
2020/07/08	AL7T	05/11/2020			Index Future	791.4920	791.4920	790.4530	790.4530	(0.131)	0.0000	0.0000	0
2020/07/08	AL7T	04/02/2021			Index Future	800.6780	800.6780	799.6240	799.6240	(0.132)	0.0000	0.0000	0
2020/07/08	AL7T	06/05/2021			Index Future	810.1750	810.1750	809.1060	809.1060	(0.132)	0.0000	0.0000	0
2020/07/08	ALBI	06/08/2020			Index Future	685.7020	685.7020	685.0440	685.0440	(0.096)	0.0000	0.0000	213
2020/07/08	ALBI	05/11/2020			Index Future	693.0040	693.0040	692.3350	692.3350	(0.097)	0.0000	0.0000	0
2020/07/08	ALBI	04/02/2021			Index Future	701.0480	701.0480	700.3680	700.3680	(0.097)	0.0000	0.0000	0
2020/07/08	ALBI	06/05/2021			Index Future	709.3620	709.3620	708.6730	708.6730	(0.097)	0.0000	0.0000	0
2020/07/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/07/08	ES33	06/08/2020			Bond Future	12.3788	71.8066	12.3845	71.7784	0.047	0.0000	0.0000	350
2020/07/08	ES33	05/11/2020			Bond Future	12.6620	68.7898	12.6683	68.7603	0.049	0.0000	0.0000	0
2020/07/08	ES33	04/02/2021			Bond Future	12.9540	69.5900	12.9608	69.5592	0.052	0.0000	0.0000	0
2020/07/08	ES33	06/05/2021			Bond Future	13.2511	66.6395	13.2582	66.6078	0.054	0.0000	0.0000	0
2020/07/08	ES42	06/08/2020			Bond Future	12.7546	71.4220	12.7506	71.4434	(0.031)	0.0000	0.0000	4,919
2020/07/08	ES42	05/11/2020			Bond Future	13.0293	67.9175	13.0253	67.9381	(0.031)	0.0000	0.0000	0
2020/07/08	ES42	04/02/2021			Bond Future	13.3038	68.7085	13.2998	68.7283	(0.030)	0.0000	0.0000	0
2020/07/08	ES42	06/05/2021			Bond Future	13.5946	65.2662	13.5905	65.2858	(0.030)	0.0000	0.0000	0
2020/07/08	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	06/08/2020	728.12	Put	GOVI	503,620.0000	50.3620	510,700.0000	51.0700	1.406	0	0	0
2020/07/08	GOVI	06/08/2020			GOVI	677.7580	677.7580	677.0500	677.0500	(0.104)	0.0000	0.0000	1,022
2020/07/08	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	06/08/2020	728.14	Put	GOVI	503,820.0000	50.3820	510,900.0000	51.0900	1.405	0	0	0
2020/07/08	GOVI	06/08/2020	728.13	Put	GOVI	503,720.0000	50.3720	510,800.0000	51.0800	1.406	0	0	0
2020/07/08	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	GOVI	05/11/2020	737.84	Put	GOVI	528,640.0000	52.8640	535,840.0000	53.5840	1.362	0	0	0
2020/07/08	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	05/11/2020			GOVI	684.9760	684.9760	684.2560	684.2560	(0.105)	0.0000	0.0000	0
2020/07/08	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	05/11/2020	737.83	Put	GOVI	528,540.0000	52.8540	535,740.0000	53.5740	1.362	0	0	0
2020/07/08	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	05/11/2020	737.85	Put	GOVI	528,740.0000	52.8740	535,940.0000	53.5940	1.362	0	0	0
2020/07/08	GOVI	04/02/2021	750.96	Put	GOVI	580,340.0000	58.0340	587,650.0000	58.7650	1.260	0	0	0
2020/07/08	GOVI	04/02/2021			GOVI	692.9260	692.9260	692.1950	692.1950	(0.105)	0.0000	0.0000	0
2020/07/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	04/02/2021	750.95	Put	GOVI	580,240.0000	58.0240	587,550.0000	58.7550	1.260	0	0	0
2020/07/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	04/02/2021	750.94	Put	GOVI	580,140.0000	58.0140	587,450.0000	58.7450	1.260	0	0	0
2020/07/08	GOVI	06/05/2021	678.67	Call	GOVI	224,740.0000	22.4740	217,330.0000	21.7330	(3.297)	0	0	0
2020/07/08	GOVI	06/05/2021			GOVI	701.1440	701.1440	700.4030	700.4030	(0.106)	0.0000	0.0000	0
2020/07/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	06/05/2021	678.68	Call	GOVI	224,640.0000	22.4640	217,230.0000	21.7230	(3.299)	0	0	0
2020/07/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	GOVI	06/05/2021	678.69	Call	GOVI	224,540.0000	22.4540	217,130.0000	21.7130	(3.300)	0	0	0
2020/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/07/08	IGOV	06/08/2020			Index Future	249.9470	249.9470	249.7260	249.7260	(0.088)	0.0000	0.0000	1,207
2020/07/08	IGOV	05/11/2020			Index Future	252.6700	252.6700	252.4460	252.4460	(0.089)	0.0000	0.0000	47
2020/07/08	IGOV	04/02/2021			Index Future	255.6640	255.6640	255.4360	255.4360	(0.089)	0.0000	0.0000	0
2020/07/08	IGOV	06/05/2021			Index Future	258.7570	258.7570	258.5260	258.5260	(0.089)	0.0000	0.0000	0
2020/07/08	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/07/08	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0400	94.0400	0.011	0.0000	0.0000	0
2020/07/08	IS05	16/03/2021			Interest Rate Swap	92.2700	92.2700	92.2900	92.2900	0.022	0.0000	0.0000	0
2020/07/08	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4700	90.4700	0.044	0.0000	0.0000	0
2020/07/08	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.4600	89.4600	0.067	0.0000	0.0000	0
2020/07/08	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7800	90.7800	0.088	0.0000	0.0000	51
2020/07/08	IS05	15/03/2022			Interest Rate Swap	90.1500	90.1500	90.2500	90.2500	0.111	0.0000	0.0000	0
2020/07/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.4200	90.4200	0.144	0.0000	0.0000	0
2020/07/08	IS05	20/09/2022			Interest Rate Swap	93.4800	93.4800	93.6200	93.6200	0.150	0.0000	0.0000	0
2020/07/08	IS05	20/12/2022			Interest Rate Swap	94.0400	94.0400	94.1900	94.1900	0.160	0.0000	0.0000	0
2020/07/08	IS05	22/03/2023			Interest Rate Swap	86.5200	86.5200	86.6700	86.6700	0.173	0.0000	0.0000	0
2020/07/08	IS05	20/06/2023			Interest Rate Swap	92.1300	92.1300	92.3000	92.3000	0.185	0.0000	0.0000	0
2020/07/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/07/08	IS10	17/12/2025			Interest Rate Swap	81.0400	81.0400	81.4200	81.4200	0.469	0.0000	0.0000	0
2020/07/08	IS10	16/03/2026			Interest Rate Swap	77.6700	77.6700	78.0900	78.0900	0.541	0.0000	0.0000	0
2020/07/08	IS10	15/06/2026			Interest Rate Swap	76.1900	76.1900	76.6500	76.6500	0.604	0.0000	0.0000	0
2020/07/08	IS10	21/09/2026			Interest Rate Swap	78.3400	78.3400	78.8200	78.8200	0.613	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	IS10	21/12/2026			Interest Rate Swap	82.5100	82.5100	82.9900	82.9900	0.582	0.0000	0.0000	0
2020/07/08	IS10	15/03/2027			Interest Rate Swap	81.1900	81.1900	81.6800	81.6800	0.604	0.0000	0.0000	0
2020/07/08	IS10	21/06/2027			Interest Rate Swap	83.4000	83.4000	83.9000	83.9000	0.600	0.0000	0.0000	0
2020/07/08	IS10	20/09/2027			Interest Rate Swap	89.2800	89.2800	89.8100	89.8100	0.594	0.0000	0.0000	0
2020/07/08	IS10	20/12/2027			Interest Rate Swap	89.7400	89.7400	90.3200	90.3200	0.646	0.0000	0.0000	0
2020/07/08	IS10	22/03/2028			Interest Rate Swap	82.8600	82.8600	83.5000	83.5000	0.772	0.0000	0.0000	0
2020/07/08	IS10	20/06/2028			Interest Rate Swap	90.7300	90.7300	91.3900	91.3900	0.727	0.0000	0.0000	0
2020/07/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/07/08	JBAF	15/07/2020			Jibar Tradeable Future	3.8600	96.1400	3.8650	96.1350	0.130	0.0000	0.0000	0
2020/07/08	JBAF	19/08/2020			Jibar Tradeable Future	3.6600	96.3400	3.6750	96.3250	0.410	0.0000	0.0000	0
2020/07/08	JBAF	16/09/2020			Jibar Tradeable Future	3.6500	96.3500	3.6700	96.3300	0.548	0.0000	0.0000	0
2020/07/08	JBAF	21/10/2020			Jibar Tradeable Future	3.5100	96.4900	3.5450	96.4550	0.997	0.0000	0.0000	0
2020/07/08	JBAF	18/11/2020			Jibar Tradeable Future	3.4900	96.5100	3.5450	96.4550	1.576	0.0000	0.0000	0
2020/07/08	JBAF	15/12/2020			Jibar Tradeable Future	3.4900	96.5100	3.5700	96.4300	2.292	0.0000	0.0000	35
2020/07/08	JBAF	17/03/2021			Jibar Tradeable Future	3.5400	96.4600	3.6050	96.3950	1.836	0.0000	0.0000	0
2020/07/08	JBAF	15/06/2021			Jibar Tradeable Future	3.7100	96.2900	3.8000	96.2000	2.426	0.0000	0.0000	0
2020/07/08	JBAF	15/09/2021			Jibar Tradeable Future	3.7350	96.2650	3.8350	96.1650	2.677	0.0000	0.0000	0
2020/07/08	JBAF	15/12/2021			Jibar Tradeable Future	4.0550	95.9450	4.1600	95.8400	2.589	0.0000	0.0000	0
2020/07/08	JBAF	16/03/2022			Jibar Tradeable Future	4.0750	95.9250	4.1850	95.8150	2.699	0.0000	0.0000	0
2020/07/08	JBAF	15/06/2022			Jibar Tradeable Future	4.5950	95.4050	4.6550	95.3450	1.306	0.0000	0.0000	0
2020/07/08	R023	06/08/2020	7.26	Call	Bond Future	5,187.3400	5.1873	5,259.4400	5.2594	1.390	0	0	0
2020/07/08	R023	06/08/2020			Bond Future	5.0825	109.7807	5.0532	109.8528	(0.577)	0.0000	0.0000	32,180
2020/07/08	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R023	06/08/2020	7.27	Call	Bond Future	5,210.4200	5.2104	5,282.5200	5.2825	1.384	0	0	0
2020/07/08	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R023	06/08/2020	7.28	Call	Bond Future	5,233.4900	5.2335	5,305.5900	5.3056	1.378	0	0	0
2020/07/08	R023	05/11/2020	7.46	Put	Bond Future	4.9500	0.0050	1.8600	0.0019	(62.424)	0	0	0
2020/07/08	R023	05/11/2020	7.47	Put	Bond Future	4.7900	0.0048	1.7900	0.0018	(62.630)	0	0	0
2020/07/08	R023	05/11/2020			Bond Future	5.1758	107.0320	5.1437	107.1033	(0.619)	0.0000	0.0000	0
2020/07/08	R023	05/11/2020	7.46	Call	Bond Future	4,930.1900	4.9302	4,998.3800	4.9984	1.383	0	0	0
2020/07/08	R023	05/11/2020	7.47	Call	Bond Future	4,950.9500	4.9510	5,019.2300	5.0192	1.379	0	0	0
2020/07/08	R023	05/11/2020	7.45	Call	Bond Future	4,909.4400	4.9094	4,977.5500	4.9775	1.387	0	0	0
2020/07/08	R023	05/11/2020	7.45	Put	Bond Future	5.1100	0.0051	1.9400	0.0019	(62.035)	0	0	0
2020/07/08	R023	04/02/2021	6.34	Call	Bond Future	2,413.8200	2.4138	2,420.3000	2.4203	0.268	0	0	0
2020/07/08	R023	04/02/2021	6.32	Put	Bond Future	282.1500	0.2821	217.0000	0.2170	(23.091)	0	0	0
2020/07/08	R023	04/02/2021			Bond Future	5.2461	108.2761	5.2105	108.3467	(0.678)	0.0000	0.0000	0
2020/07/08	R023	04/02/2021	6.34	Put	Bond Future	274.3400	0.2743	210.2500	0.2102	(23.362)	0	0	0
2020/07/08	R023	04/02/2021	6.32	Call	Bond Future	2,383.0200	2.3830	2,388.4400	2.3884	0.227	0	0	0
2020/07/08	R023	04/02/2021	6.33	Put	Bond Future	278.2200	0.2782	213.6000	0.2136	(23.226)	0	0	0
2020/07/08	R023	04/02/2021	6.33	Call	Bond Future	2,398.4000	2.3984	2,404.3500	2.4044	0.248	0	0	0
2020/07/08	R023	06/05/2021	7.58	Call	Bond Future	3,933.1600	3.9332	3,992.2600	3.9923	1.503	0	0	0
2020/07/08	R023	06/05/2021			Bond Future	5.3094	105.6514	5.2689	105.7220	(0.761)	0.0000	0.0000	0
2020/07/08	R023	06/05/2021	7.56	Call	Bond Future	3,901.9400	3.9019	3,960.7600	3.9608	1.507	0	0	0

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2020/07/08	R023	06/05/2021	7.56	Put	Bond Future	64.7100	0.0647	52.8700	0.0529	(18.297)	0	0	0
2020/07/08	R023	06/05/2021	7.58	Put	Bond Future	62.6700	0.0627	51.1100	0.0511	(18.446)	0	0	0
2020/07/08	R023	06/05/2021	7.57	Call	Bond Future	3,917.5400	3.9175	3,976.5000	3.9765	1.505	0	0	0
2020/07/08	R023	06/05/2021	7.57	Put	Bond Future	63.6800	0.0637	51.9800	0.0520	(18.373)	0	0	0
2020/07/08	R035	06/08/2020	9.92	Put	Bond Future	9,643.7600	9.6438	9,656.5200	9.6565	0.132	0	0	0
2020/07/08	R035	06/08/2020	10.45	Put	Bond Future	6,173.9100	6.1739	6,148.1300	6.1481	(0.418)	0	0	500
2020/07/08	R035	06/08/2020	9.67	Call	Bond Future	10.1400	0.0101	11.1000	0.0111	9.467	0	0	500
2020/07/08	R035	06/08/2020	9.00	Put	Bond Future	16,568.8500	16.5688	16,582.0600	16.5821	0.080	0	0	0
2020/07/08	R035	06/08/2020			Bond Future	11.3726	86.4010	11.3747	86.3879	0.019	0.0000	0.0000	100,851
2020/07/08	R035	06/08/2020	9.92	Call	Bond Future	32.4000	0.0324	32.0000	0.0320	(1.235)	0	0	0
2020/07/08	R035	06/08/2020	9.09	Put	Bond Future	15,855.6300	15.8556	15,868.8700	15.8689	0.084	0	0	0
2020/07/08	R035	06/08/2020	9.09	Call	Bond Future	0.5000	0.0005	0.5800	0.0006	16.000	0	0	500
2020/07/08	R035	06/08/2020	9.67	Put	Bond Future	11,440.2700	11.4403	11,454.3900	11.4544	0.123	0	0	0
2020/07/08	R035	06/08/2020	9.00	Call	Bond Future	0.2900	0.0003	0.3400	0.0003	17.241	0	0	24,761
2020/07/08	R035	06/08/2020	9.93	Call	Bond Future	33.8800	0.0339	33.3000	0.0333	(1.712)	0	0	0
2020/07/08	R035	06/08/2020	9.91	Put	Bond Future	9,714.1000	9.7141	9,727.0200	9.7270	0.133	0	0	0
2020/07/08	R035	06/08/2020	10.45	Call	Bond Future	252.1500	0.2521	213.2100	0.2132	(15.443)	0	0	0
2020/07/08	R035	06/08/2020	9.93	Put	Bond Future	9,573.5500	9.5736	9,586.1300	9.5861	0.131	0	0	0
2020/07/08	R035	06/08/2020	9.91	Call	Bond Future	30.9800	0.0310	30.7400	0.0307	(0.775)	0	0	0
2020/07/08	R035	06/08/2020	8.75	Put	Bond Future	18,589.6900	18.5897	18,602.8600	18.6029	0.071	0	0	0
2020/07/08	R035	06/08/2020	8.75	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	3,000
2020/07/08	R035	05/11/2020	10.34	Put	Bond Future	9,387.4400	9.3874	9,476.1100	9.4761	0.945	0	0	0
2020/07/08	R035	05/11/2020			Bond Future	11.6106	82.8386	11.6131	82.8240	0.021	0.0000	0.0000	0
2020/07/08	R035	05/11/2020	10.33	Call	Bond Future	1,314.4400	1.3144	1,390.2700	1.3903	5.769	0	0	0
2020/07/08	R035	05/11/2020	10.33	Put	Bond Future	9,439.5900	9.4396	9,530.0200	9.5300	0.958	0	0	0
2020/07/08	R035	05/11/2020	10.34	Call	Bond Future	1,330.2900	1.3303	1,404.3600	1.4044	5.568	0	0	0
2020/07/08	R035	05/11/2020	10.32	Call	Bond Future	1,298.5700	1.2986	1,376.2800	1.3763	5.984	0	0	0
2020/07/08	R035	05/11/2020	10.32	Put	Bond Future	9,491.8000	9.4918	9,584.1100	9.5841	0.973	0	0	0
2020/07/08	R035	04/02/2021	11.14	Put	Bond Future	7,698.6500	7.6987	7,778.7100	7.7787	1.040	0	0	650
2020/07/08	R035	04/02/2021	10.04	Put	Bond Future	12,889.4100	12.8894	13,060.7100	13.0607	1.329	0	0	0
2020/07/08	R035	04/02/2021	10.14	Put	Bond Future	12,320.2400	12.3202	12,497.1800	12.4972	1.436	0	0	650
2020/07/08	R035	04/02/2021	10.05	Call	Bond Future	1,416.3800	1.4164	1,572.3400	1.5723	11.011	0	0	0
2020/07/08	R035	04/02/2021			Bond Future	11.8556	83.8018	11.8583	83.7859	0.023	0.0000	0.0000	0
2020/07/08	R035	04/02/2021	10.06	Call	Bond Future	1,428.5600	1.4286	1,585.0900	1.5851	10.957	0	0	0
2020/07/08	R035	04/02/2021	10.06	Put	Bond Future	12,774.3600	12.7744	12,946.8000	12.9468	1.350	0	0	0
2020/07/08	R035	04/02/2021	10.14	Call	Bond Future	1,528.7400	1.5287	1,689.7700	1.6898	10.534	0	0	0
2020/07/08	R035	04/02/2021	11.14	Call	Bond Future	3,440.5500	3.4406	3,504.7000	3.5047	1.865	0	0	0
2020/07/08	R035	04/02/2021	10.04	Call	Bond Future	1,404.2700	1.4043	1,559.6600	1.5597	11.066	0	0	0
2020/07/08	R035	04/02/2021	10.05	Put	Bond Future	12,831.8100	12.8318	13,003.6800	13.0037	1.339	0	0	0
2020/07/08	R035	06/05/2021	10.24	Put	Bond Future	13,010.0200	13.0100	13,150.2700	13.1503	1.078	0	0	0
2020/07/08	R035	06/05/2021	12.35	Put	Bond Future	4,965.6600	4.9657	4,985.9100	4.9859	0.408	0	0	0
2020/07/08	R035	06/05/2021	12.37	Call	Bond Future	6,399.7900	6.3998	6,401.5300	6.4015	0.027	0	0	0
2020/07/08	R035	06/05/2021			Bond Future	12.0998	80.3192	12.1028	80.3025	0.025	0.0000	0.0000	0
2020/07/08	R035	06/05/2021	12.35	Call	Bond Future	6,336.9300	6.3369	6,340.4700	6.3405	0.056	0	0	0
2020/07/08	R035	06/05/2021	12.37	Put	Bond Future	4,920.4700	4.9205	4,938.9200	4.9389	0.375	0	0	0
2020/07/08	R035	06/05/2021	10.24	Call	Bond Future	1,590.8900	1.5909	1,714.4300	1.7144	7.765	0	0	793
2020/07/08	R035	06/05/2021	12.36	Put	Bond Future	4,943.1600	4.9432	4,962.5100	4.9625	0.391	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	R035	06/05/2021	12.02	Call	Bond Future	5,337.6400	5.3376	5,381.4600	5.3815	0.821	0	0	0
2020/07/08	R035	06/05/2021	12.02	Put	Bond Future	5,782.3500	5.7824	5,842.8800	5.8429	1.047	0	0	793
2020/07/08	R035	06/05/2021	11.32	Call	Bond Future	3,540.0800	3.5401	3,586.7100	3.5867	1.317	0	0	0
2020/07/08	R035	06/05/2021	11.32	Put	Bond Future	8,053.0900	8.0531	8,116.4300	8.1164	0.787	0	0	793
2020/07/08	R035	06/05/2021	12.36	Call	Bond Future	6,368.4800	6.3685	6,371.1200	6.3711	0.041	0	0	0
2020/07/08	R186	06/08/2020	8.38	Put	Bond Future	425.9300	0.4259	397.1600	0.3972	(6.755)	0	0	0
2020/07/08	R186	06/08/2020	7.45	Call	Bond Future	295.5800	0.2956	261.3700	0.2614	(11.574)	0	0	2,500
2020/07/08	R186	06/08/2020	9.00	Call	Bond Future	5,469.7300	5.4697	5,420.9300	5.4209	(0.892)	0	0	900
2020/07/08	R186	06/08/2020	8.00	Call	Bond Future	1,352.1900	1.3522	1,288.0200	1.2880	(4.746)	0	0	900
2020/07/08	R186	06/08/2020	8.25	Call	Bond Future	2,185.7400	2.1857	2,109.7500	2.1097	(3.477)	0	0	0
2020/07/08	R186	06/08/2020			Bond Future	7.9472	114.0220	7.9559	113.9760	0.109	0.0000	0.0000	73,472
2020/07/08	R186	06/08/2020	8.37	Call	Bond Future	2,650.6900	2.6507	2,575.6800	2.5757	(2.830)	0	0	0
2020/07/08	R186	06/08/2020	8.37	Put	Bond Future	437.3600	0.4374	408.3600	0.4084	(6.631)	0	0	0
2020/07/08	R186	06/08/2020	9.00	Put	Bond Future	59.9000	0.0599	57.1100	0.0571	(4.658)	0	0	0
2020/07/08	R186	06/08/2020	8.38	Call	Bond Future	2,690.9400	2.6909	2,616.1600	2.6162	(2.779)	0	0	0
2020/07/08	R186	06/08/2020	7.45	Put	Bond Future	2,971.3800	2.9714	2,983.1800	2.9832	0.397	0	0	2,500
2020/07/08	R186	06/08/2020	8.00	Put	Bond Future	1,072.8600	1.0729	1,054.7000	1.0547	(1.693)	0	0	15,177
2020/07/08	R186	06/08/2020	8.25	Put	Bond Future	594.9800	0.5950	565.0000	0.5650	(5.039)	0	0	0
2020/07/08	R186	06/08/2020	8.36	Call	Bond Future	2,610.5700	2.6106	2,535.4300	2.5354	(2.878)	0	0	0
2020/07/08	R186	06/08/2020	8.36	Put	Bond Future	448.9500	0.4490	419.8200	0.4198	(6.488)	0	0	0
2020/07/08	R186	05/11/2020	8.00	Put	Bond Future	3,079.6200	3.0796	3,075.8500	3.0758	(0.122)	0	0	0
2020/07/08	R186	05/11/2020	8.65	Call	Bond Future	4,204.0500	4.2040	4,120.9100	4.1209	(1.978)	0	0	0
2020/07/08	R186	05/11/2020	8.64	Put	Bond Future	1,691.1900	1.6912	1,656.7500	1.6568	(2.036)	0	0	0
2020/07/08	R186	05/11/2020			Bond Future	8.1440	115.2247	8.1535	115.1765	0.117	0.0000	0.0000	0
2020/07/08	R186	05/11/2020	7.00	Put	Bond Future	6,684.8900	6.6849	6,721.7800	6.7218	0.552	0	0	0
2020/07/08	R186	05/11/2020	7.00	Call	Bond Future	686.7200	0.6867	675.4000	0.6754	(1.648)	0	0	1,200
2020/07/08	R186	05/11/2020	8.66	Call	Bond Future	4,236.9100	4.2369	4,153.5500	4.1536	(1.967)	0	0	0
2020/07/08	R186	05/11/2020	8.66	Put	Bond Future	1,658.5500	1.6585	1,623.4000	1.6234	(2.119)	0	0	0
2020/07/08	R186	05/11/2020	8.00	Call	Bond Future	2,346.4500	2.3465	2,294.4700	2.2945	(2.215)	0	0	1,200
2020/07/08	R186	05/11/2020	7.84	Put	Bond Future	3,541.9000	3.5419	3,542.5900	3.5426	0.019	0	0	0
2020/07/08	R186	05/11/2020	9.26	Put	Bond Future	870.2100	0.8702	875.5300	0.8755	0.611	0	0	3,500
2020/07/08	R186	05/11/2020	8.65	Put	Bond Future	1,674.9300	1.6749	1,640.0000	1.6400	(2.085)	0	0	0
2020/07/08	R186	05/11/2020	8.64	Call	Bond Future	4,171.0400	4.1710	4,088.3900	4.0884	(1.982)	0	0	0
2020/07/08	R186	05/11/2020	7.84	Call	Bond Future	1,986.7300	1.9867	1,939.2100	1.9392	(2.392)	0	0	3,500
2020/07/08	R186	05/11/2020	8.34	Put	Bond Future	2,252.7400	2.2527	2,233.6000	2.2336	(0.850)	0	0	0
2020/07/08	R186	05/11/2020	8.34	Call	Bond Future	3,241.2600	3.2413	3,173.9100	3.1739	(2.078)	0	0	3,500
2020/07/08	R186	05/11/2020	9.26	Call	Bond Future	6,351.7300	6.3517	6,308.8400	6.3088	(0.675)	0	0	0
2020/07/08	R186	04/02/2021	8.15	Call	Bond Future	2,868.7100	2.8687	2,821.8600	2.8219	(1.633)	0	0	0
2020/07/08	R186	04/02/2021			Bond Future	8.3395	111.2813	8.3498	111.2309	0.125	0.0000	0.0000	0
2020/07/08	R186	04/02/2021	8.15	Put	Bond Future	3,791.5500	3.7915	3,795.0300	3.7950	0.092	0	0	0
2020/07/08	R186	04/02/2021	8.16	Call	Bond Future	2,891.7000	2.8917	2,844.3900	2.8444	(1.636)	0	0	0
2020/07/08	R186	04/02/2021	8.17	Put	Bond Future	3,739.4300	3.7394	3,742.3100	3.7423	0.077	0	0	0
2020/07/08	R186	04/02/2021	8.16	Put	Bond Future	3,765.5900	3.7656	3,768.6100	3.7686	0.080	0	0	0
2020/07/08	R186	04/02/2021	8.17	Call	Bond Future	2,914.4700	2.9145	2,867.0200	2.8670	(1.628)	0	0	0
2020/07/08	R186	06/05/2021	10.76	Put	Bond Future	599.4500	0.5995	630.9300	0.6309	5.251	0	0	0
2020/07/08	R186	06/05/2021	10.77	Call	Bond Future	10,269.5000	10.2695	10,249.1000	10,2491	(0.199)	0	0	0
2020/07/08	R186	06/05/2021			Bond Future	8.5491	112.6035	8.5603	112.5519	0.131	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
2020/07/08	R186	06/05/2021	10.78	Call	Bond Future	10,304.6600	10.3047	10,284.0700	10.2841	(0.200)	0	0	0
2020/07/08	R186	06/05/2021	10.78	Put	Bond Future	587.6700	0.5877	618.7700	0.6188	5.292	0	0	0
2020/07/08	R186	06/05/2021	10.76	Call	Bond Future	10,234.3600	10.2344	10,214.1500	10.2141	(0.197)	0	0	0
2020/07/08	R186	06/05/2021	10.77	Put	Bond Future	593.5400	0.5935	624.8300	0.6248	5.272	0	0	0
2020/07/08	R197	06/08/2020			Bond Future	306.5527	306.5527	306.3675	306.3675	(0.060)	0.0000	0.0000	2,591
2020/07/08	R197	05/11/2020			Bond Future	309.8613	309.8613	309.6698	309.6698	(0.062)	0.0000	0.0000	0
2020/07/08	R197	04/02/2021			Bond Future	305.6923	305.6923	305.4943	305.4943	(0.065)	0.0000	0.0000	0
2020/07/08	R197	06/05/2021			Bond Future	309.3940	309.3940	309.1916	309.1916	(0.065)	0.0000	0.0000	0
2020/07/08	R202	06/08/2020			Bond Future	206.4997	206.4997	205.8762	205.8762	(0.302)	0.0000	0.0000	8,040
2020/07/08	R202	05/11/2020			Bond Future	208.7285	208.7285	208.0952	208.0952	(0.303)	0.0000	0.0000	0
2020/07/08	R202	04/02/2021			Bond Future	207.0375	207.0375	206.3938	206.3938	(0.311)	0.0000	0.0000	0
2020/07/08	R202	06/05/2021			Bond Future	209.5441	209.5441	208.8915	208.8915	(0.311)	0.0000	0.0000	0
2020/07/08	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R208	06/08/2020			Bond Future	3.4846	104.4953	3.4966	104.4877	0.343	0.0000	0.0000	23,391
2020/07/08	R208	06/08/2020	5.56	Call	Bond Future	1,301.8400	1.3018	1,294.2500	1.2943	(0.583)	0	0	0
2020/07/08	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R208	06/08/2020	5.57	Call	Bond Future	1,308.0400	1.3080	1,300.4500	1.3004	(0.580)	0	0	0
2020/07/08	R208	06/08/2020	5.55	Call	Bond Future	1,295.6400	1.2956	1,288.0500	1.2881	(0.586)	0	0	0
2020/07/08	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R208	05/11/2020	4.78	Call	Bond Future	705.8200	0.7058	696.6200	0.6966	(1.303)	0	0	0
2020/07/08	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R208	05/11/2020			Bond Future	2.9593	102.2066	2.9829	102.1974	0.796	0.0000	0.0000	0
2020/07/08	R208	05/11/2020	4.79	Call	Bond Future	709.6700	0.7097	700.4700	0.7005	(1.296)	0	0	0
2020/07/08	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R208	05/11/2020	4.77	Call	Bond Future	701.9700	0.7020	692.7700	0.6928	(1.311)	0	0	0
2020/07/08	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R209	06/08/2020	5.55	Put	Bond Future	43,850.6300	43.8506	43,892.6400	43.8926	0.096	0	0	0
2020/07/08	R209	06/08/2020			Bond Future	11.2833	65.6825	11.2913	65.6405	0.071	0.0000	0.0000	59,872
2020/07/08	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R209	06/08/2020	5.57	Put	Bond Future	43,633.8200	43.6338	43,675.8300	43.6758	0.096	0	0	0
2020/07/08	R209	06/08/2020	5.56	Put	Bond Future	43,742.1500	43.7422	43,784.1600	43.7842	0.096	0	0	0
2020/07/08	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/07/08	R209	05/11/2020	10.02	Call	Bond Future	1,036.0500	1.0361	1,105.0800	1.1051	6.663	0	0	0
2020/07/08	R209	05/11/2020			Bond Future	11.4944	63.2355	11.5029	63.1921	0.074	0.0000	0.0000	0
2020/07/08	R209	05/11/2020	10.00	Call	Bond Future	1,013.2800	1.0133	1,083.2300	1.0832	6.903	0	0	0
2020/07/08	R209	05/11/2020	10.00	Put	Bond Future	9,323.3000	9.3233	9,436.6600	9.4367	1.216	0	0	0
2020/07/08	R209	05/11/2020	10.02	Put	Bond Future	9,224.5600	9.2246	9,337.0000	9.3370	1.219	0	0	0
2020/07/08	R209	05/11/2020	10.01	Call	Bond Future	1,024.6200	1.0246	1,094.1200	1.0941	6.783	0	0	0
2020/07/08	R209	05/11/2020	10.01	Put	Bond Future	9,273.8500	9.2738	9,386.7600	9.3868	1.218	0	0	0
2020/07/08	R209	04/02/2021	10.12	Put	Bond Future	10,264.7800	10.2648	10,359.7600	10.3598	0.925	0	0	0
2020/07/08	R209	04/02/2021			Bond Future	11.7055	63.9712	11.7146	63.9264	0.078	0.0000	0.0000	0
2020/07/08	R209	04/02/2021	10.11	Call	Bond Future	1,631.8400	1.6318	1,682.9900	1.6830	3.134	0	0	0
2020/07/08	R209	04/02/2021	10.11	Put	Bond Future	10,310.9500	10.3110	10,406.9200	10.4069	0.931	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
2020/07/08	R209	04/02/2021	10.12	Call	Bond Future	1,645.4200	1.6454	1,695.5800	1.6956	3.048	0	0	0
2020/07/08	R209	04/02/2021	10.10	Call	Bond Future	1,618.3200	1.6183	1,670.4700	1.6705	3.222	0	0	0
2020/07/08	R209	04/02/2021	10.10	Put	Bond Future	10,357.2500	10.3572	10,454.2200	10.4542	0.936	0	0	0
2020/07/08	R209	06/05/2021	12.23	Put	Bond Future	4,328.2600	4.3283	4,283.5800	4.2836	(1.032)	0	0	0
2020/07/08	R209	06/05/2021	12.22	Call	Bond Future	5,751.6200	5.7516	5,662.7200	5.6627	(1.546)	0	0	0
2020/07/08	R209	06/05/2021			Bond Future	11.9227	61.5898	11.9323	61.5440	0.080	0.0000	0.0000	0
2020/07/08	R209	06/05/2021	12.23	Call	Bond Future	5,778.9400	5.7789	5,688.4800	5.6885	(1.565)	0	0	0
2020/07/08	R209	06/05/2021	12.22	Put	Bond Future	4,347.3400	4.3473	4,304.2200	4.3042	(0.992)	0	0	0
2020/07/08	R209	06/05/2021	12.24	Call	Bond Future	5,806.3000	5.8063	5,714.0800	5.7141	(1.588)	0	0	0
2020/07/08	R209	06/05/2021	12.24	Put	Bond Future	4,309.2600	4.3093	4,262.8200	4.2628	(1.078)	0	0	0
2020/07/08	R210	06/08/2020			Bond Future	183.4184	183.4184	183.3291	183.3291	(0.049)	0.0000	0.0000	1,957
2020/07/08	R210	05/11/2020			Bond Future	182.7231	182.7231	182.6302	182.6302	(0.051)	0.0000	0.0000	0
2020/07/08	R210	04/02/2021			Bond Future	184.8907	184.8907	184.7941	184.7941	(0.052)	0.0000	0.0000	0
2020/07/08	R210	06/05/2021			Bond Future	184.4191	184.4191	184.3202	184.3202	(0.054)	0.0000	0.0000	0
2020/07/08	R212	06/08/2020			Bond Future	165.6812	165.6812	165.5751	165.5751	(0.064)	0.0000	0.0000	7,008
2020/07/08	R212	05/11/2020			Bond Future	167.4696	167.4696	167.3600	167.3600	(0.065)	0.0000	0.0000	0
2020/07/08	R212	04/02/2021			Bond Future	167.1614	167.1614	167.0483	167.0483	(0.068)	0.0000	0.0000	0
2020/07/08	R212	06/05/2021			Bond Future	169.1853	169.1853	169.0697	169.0697	(0.068)	0.0000	0.0000	0
2020/07/08	R213	06/08/2020	9.31	Call	Bond Future	168.5100	0.1685	150.3500	0.1504	(10.777)	0	0	0
2020/07/08	R213	06/08/2020			Bond Future	10.1934	82.7777	10.2065	82.7059	0.129	0.0000	0.0000	17,142
2020/07/08	R213	06/08/2020	9.29	Call	Bond Future	156.9900	0.1570	140.3400	0.1403	(10.606)	0	0	0
2020/07/08	R213	06/08/2020	9.29	Put	Bond Future	5,318.2600	5.3183	5,373.4600	5.3735	1.038	0	0	0
2020/07/08	R213	06/08/2020	9.31	Put	Bond Future	5,210.8200	5.2108	5,264.5100	5.2645	1.030	0	0	0
2020/07/08	R213	06/08/2020	9.30	Call	Bond Future	162.6500	0.1627	145.2800	0.1453	(10.679)	0	0	0
2020/07/08	R213	06/08/2020	9.30	Put	Bond Future	5,264.4100	5.2644	5,318.8900	5.3189	1.035	0	0	0
2020/07/08	R213	05/11/2020	9.60	Put	Bond Future	6,174.2200	6.1742	6,266.4900	6.2665	1.494	0	0	0
2020/07/08	R213	05/11/2020	9.59	Call	Bond Future	1,702.3700	1.7024	1,721.3800	1.7214	1.117	0	0	0
2020/07/08	R213	05/11/2020			Bond Future	10.4073	80.1222	10.4212	80.0484	0.133	0.0000	0.0000	0
2020/07/08	R213	05/11/2020	9.60	Call	Bond Future	1,720.1000	1.7201	1,738.5700	1.7386	1.074	0	0	0
2020/07/08	R213	05/11/2020	9.59	Put	Bond Future	6,213.7200	6.2137	6,306.5300	6.3065	1.494	0	0	0
2020/07/08	R213	05/11/2020	9.61	Call	Bond Future	1,737.9500	1.7379	1,755.7000	1.7557	1.021	0	0	0
2020/07/08	R213	05/11/2020	9.61	Put	Bond Future	6,134.8900	6.1349	6,226.4400	6.2264	1.492	0	0	0
2020/07/08	R213	04/02/2021	9.40	Call	Bond Future	1,841.7800	1.8418	1,867.7400	1.8677	1.410	0	0	0
2020/07/08	R213	04/02/2021	9.39	Put	Bond Future	8,563.2100	8.5632	8,666.4800	8.6665	1.206	0	0	0
2020/07/08	R213	04/02/2021			Bond Future	10.6257	81.0537	10.6404	80.9779	0.138	0.0000	0.0000	0
2020/07/08	R213	04/02/2021	9.41	Call	Bond Future	1,857.7600	1.8578	1,882.2200	1.8822	1.317	0	0	0
2020/07/08	R213	04/02/2021	9.41	Put	Bond Future	8,480.0800	8.4801	8,580.3700	8.5804	1.183	0	0	0
2020/07/08	R213	04/02/2021	9.40	Put	Bond Future	8,521.5700	8.5216	8,623.3600	8.6234	1.194	0	0	0
2020/07/08	R213	04/02/2021	9.39	Call	Bond Future	1,825.8900	1.8259	1,853.3300	1.8533	1.503	0	0	0
2020/07/08	R213	06/05/2021	11.91	Put	Bond Future	2,489.3000	2.4893	2,701.2600	2.7013	8.515	0	0	0
2020/07/08	R213	06/05/2021			Bond Future	10.8445	78.4843	10.8600	78.4070	0.142	0.0000	0.0000	0
2020/07/08	R213	06/05/2021	11.90	Call	Bond Future	7,563.7100	7.5637	7,698.8800	7.6989	1.787	0	0	0
2020/07/08	R213	06/05/2021	11.90	Put	Bond Future	2,505.6800	2.5057	2,718.1300	2.7181	8.479	0	0	0
2020/07/08	R213	06/05/2021	11.91	Call	Bond Future	7,593.1100	7.5931	7,727.7900	7.7278	1.774	0	0	0
2020/07/08	R213	06/05/2021	11.89	Call	Bond Future	7,534.3500	7.5343	7,670.0100	7.6700	1.801	0	0	0

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2020/07/08	R213	06/05/2021	11.89	Put	Bond Future	2,522.1400	2.5221	2,735.0800	2.7351	8.443	0	0	0
2020/07/08	R214	06/08/2020	9.98	Put	Bond Future	9,144.1200	9.1441	9,135.2800	9.1353	(0.097)	0	0	0
2020/07/08	R214	06/08/2020	9.97	Call	Bond Future	23.3600	0.0234	24.4900	0.0245	4.837	0	0	0
2020/07/08	R214	06/08/2020			Bond Future	11.5316	63.6314	11.5297	63.6414	(0.017)	0.0000	0.0000	19,898
2020/07/08	R214	06/08/2020	9.98	Call	Bond Future	24.3100	0.0243	25.4900	0.0255	4.854	0	0	0
2020/07/08	R214	06/08/2020	9.97	Put	Bond Future	9,208.8900	9.2089	9,200.0000	9.2000	(0.097)	0	0	0
2020/07/08	R214	06/08/2020	9.99	Call	Bond Future	25.3000	0.0253	26.5100	0.0265	4.783	0	0	0
2020/07/08	R214	06/08/2020	9.99	Put	Bond Future	9,079.4900	9.0795	9,070.6800	9.0707	(0.097)	0	0	0
2020/07/08	R214	05/11/2020	10.26	Put	Bond Future	9,471.1700	9.4712	9,534.1300	9.5341	0.665	0	0	0
2020/07/08	R214	05/11/2020			Bond Future	11.7391	61.0259	11.7373	61.0352	(0.015)	0.0000	0.0000	0
2020/07/08	R214	05/11/2020	10.25	Call	Bond Future	1,070.8600	1.0709	1,143.6500	1.1436	6.797	0	0	0
2020/07/08	R214	05/11/2020	10.25	Put	Bond Future	9,522.1100	9.5221	9,585.6700	9.5857	0.667	0	0	0
2020/07/08	R214	05/11/2020	10.26	Call	Bond Future	1,082.9100	1.0829	1,155.1000	1.1551	6.666	0	0	0
2020/07/08	R214	05/11/2020	10.24	Call	Bond Future	1,059.8300	1.0598	1,132.2700	1.1323	6.835	0	0	0
2020/07/08	R214	05/11/2020	10.24	Put	Bond Future	9,574.1700	9.5742	9,637.3800	9.6374	0.660	0	0	0
2020/07/08	R214	04/02/2021	10.33	Call	Bond Future	1,683.7900	1.6838	1,721.0300	1.7210	2.212	0	0	0
2020/07/08	R214	04/02/2021			Bond Future	11.9513	61.7356	11.9496	61.7440	(0.014)	0.0000	0.0000	0
2020/07/08	R214	04/02/2021	10.31	Call	Bond Future	1,655.8600	1.6559	1,695.3100	1.6953	2.382	0	0	0
2020/07/08	R214	04/02/2021	10.31	Put	Bond Future	10,789.4100	10.7894	10,820.3900	10.8204	0.287	0	0	0
2020/07/08	R214	04/02/2021	10.33	Put	Bond Future	10,692.7200	10.6927	10,721.4900	10.7215	0.269	0	0	0
2020/07/08	R214	04/02/2021	10.32	Call	Bond Future	1,669.7900	1.6698	1,708.1300	1.7081	2.296	0	0	0
2020/07/08	R214	04/02/2021	10.32	Put	Bond Future	10,740.9900	10.7410	10,770.8600	10.7709	0.278	0	0	0
2020/07/08	R214	06/05/2021	12.26	Call	Bond Future	5,350.0000	5.3500	5,289.1800	5.2892	(1.137)	0	0	0
2020/07/08	R214	06/05/2021	12.25	Put	Bond Future	4,900.2700	4.9003	4,832.9700	4.8330	(1.373)	0	0	0
2020/07/08	R214	06/05/2021			Bond Future	12.1615	59.1891	12.1598	59.1973	(0.014)	0.0000	0.0000	0
2020/07/08	R214	06/05/2021	12.27	Call	Bond Future	5,376.4400	5.3764	5,313.9500	5.3139	(1.162)	0	0	0
2020/07/08	R214	06/05/2021	12.27	Put	Bond Future	4,858.1500	4.8581	4,787.5300	4.7875	(1.454)	0	0	0
2020/07/08	R214	06/05/2021	12.26	Put	Bond Future	4,879.1500	4.8792	4,810.2000	4.8102	(1.413)	0	0	0
2020/07/08	R214	06/05/2021	12.25	Call	Bond Future	5,323.6100	5.3236	5,264.4400	5.2644	(1.111)	0	0	0
2020/07/08	R248	06/08/2020	10.20	Call	Bond Future	13.8800	0.0139	12.8400	0.0128	(7.493)	0	0	0
2020/07/08	R248	06/08/2020	11.80	Call	Bond Future	1,911.0000	1.9110	1,684.7000	1.6847	(11.842)	0	0	470
2020/07/08	R248	06/08/2020	12.75	Call	Bond Future	5,576.0400	5.5760	5,415.9100	5.4159	(2.872)	0	0	814
2020/07/08	R248	06/08/2020	10.35	Call	Bond Future	28.2200	0.0282	24.6900	0.0247	(12.509)	0	0	640
2020/07/08	R248	06/08/2020	11.85	Put	Bond Future	2,307.1100	2.3071	2,182.3800	2.1824	(5.406)	0	0	0
2020/07/08	R248	06/08/2020	9.00	Put	Bond Future	22,774.1500	22.7741	22,884.5300	22.8845	0.485	0	0	0
2020/07/08	R248	06/08/2020			Bond Future	11.8885	78.6105	11.9063	78.5001	0.149	0.0000	0.0000	110,788
2020/07/08	R248	06/08/2020	10.18	Call	Bond Future	12.6800	0.0127	11.7200	0.0117	(7.571)	0	0	0
2020/07/08	R248	06/08/2020	10.18	Put	Bond Future	12,181.5900	12.1816	12,291.0100	12.2910	0.898	0	0	0
2020/07/08	R248	06/08/2020	10.35	Put	Bond Future	10,833.0500	10.8331	10,939.9000	10.9399	0.986	0	0	0
2020/07/08	R248	06/08/2020	11.85	Call	Bond Future	2,067.0700	2.0671	1,831.9600	1.8320	(11.374)	0	0	0
2020/07/08	R248	06/08/2020	11.15	Put	Bond Future	5,373.2800	5.3733	5,357.4800	5.3575	(0.294)	0	0	0
2020/07/08	R248	06/08/2020	11.15	Call	Bond Future	510.7000	0.5107	384.5200	0.3845	(24.707)	0	0	0
2020/07/08	R248	06/08/2020	10.85	Put	Bond Future	7,216.8600	7.2169	7,268.6100	7.2686	0.717	0	0	0
2020/07/08	R248	06/08/2020	10.85	Call	Bond Future	213.9800	0.2140	155.3500	0.1554	(27.400)	0	0	640
2020/07/08	R248	06/08/2020	9.25	Put	Bond Future	20,348.2400	20.3482	20,458.6200	20.4586	0.542	0	0	0
2020/07/08	R248	06/08/2020	9.25	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	20,640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/07/08	R248	06/08/2020	10.20	Put	Bond Future	12,020.3500	12.0204	12,129.6900	12.1297	0.910	0	0	0
2020/07/08	R248	06/08/2020	11.80	Put	Bond Future	2,465.0300	2.4650	2,349.1100	2.3491	(4.703)	0	0	0
2020/07/08	R248	06/08/2020	12.75	Put	Bond Future	547.5100	0.5475	497.7600	0.4978	(9.087)	0	0	0
2020/07/08	R248	06/08/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,000
2020/07/08	R248	06/08/2020	10.19	Call	Bond Future	13.2700	0.0133	12.2700	0.0123	(7.536)	0	0	0
2020/07/08	R248	06/08/2020	10.19	Put	Bond Future	12,100.9000	12.1009	12,210.2800	12.2103	0.904	0	0	0
2020/07/08	R248	06/08/2020	12.25	Put	Bond Future	1,323.3600	1.3234	1,156.3100	1.1563	(12.623)	0	0	0
2020/07/08	R248	06/08/2020	12.25	Call	Bond Future	3,511.9700	3.5120	3,234.5400	3.2345	(7.900)	0	0	814
2020/07/08	R248	06/08/2020	11.10	Put	Bond Future	5,661.2300	5.6612	5,655.7300	5.6557	(0.097)	0	0	0
2020/07/08	R248	06/08/2020	11.10	Call	Bond Future	448.9100	0.4489	333.0300	0.3330	(25.814)	0	0	470
2020/07/08	R248	05/11/2020	10.02	Put	Bond Future	15,358.0600	15.3581	15,552.6200	15.5526	1.267	0	0	0
2020/07/08	R248	05/11/2020	10.03	Call	Bond Future	499.6200	0.4996	582.1000	0.5821	16.509	0	0	0
2020/07/08	R248	05/11/2020			Bond Future	12.1151	75.0288	12.1338	74.9161	0.155	0.0000	0.0000	250
2020/07/08	R248	05/11/2020	11.00	Put	Bond Future	9,050.8300	9.0508	9,150.2500	9.1502	1.098	0	0	0
2020/07/08	R248	05/11/2020	11.00	Call	Bond Future	1,746.8500	1.7469	1,733.5800	1.7336	(0.760)	0	0	800
2020/07/08	R248	05/11/2020	10.00	Put	Bond Future	15,511.5100	15.5115	15,704.8200	15.7048	1.246	0	0	0
2020/07/08	R248	05/11/2020	10.00	Call	Bond Future	479.0100	0.4790	559.6300	0.5596	16.831	0	0	800
2020/07/08	R248	05/11/2020	10.04	Call	Bond Future	506.6300	0.5066	589.7400	0.5897	16.404	0	0	0
2020/07/08	R248	05/11/2020	10.04	Put	Bond Future	15,205.4500	15.2055	15,401.2500	15.4013	1.288	0	0	0
2020/07/08	R248	05/11/2020	10.02	Call	Bond Future	492.6700	0.4927	574.5400	0.5745	16.618	0	0	0
2020/07/08	R248	05/11/2020	10.03	Put	Bond Future	15,281.6500	15.2816	15,476.8200	15.4768	1.277	0	0	0
2020/07/08	R248	04/02/2021	10.46	Call	Bond Future	1,427.7500	1.4278	1,545.0700	1.5451	8.217	0	0	0
2020/07/08	R248	04/02/2021	10.47	Put	Bond Future	14,055.3400	14.0553	14,288.0700	14.2881	1.656	0	0	0
2020/07/08	R248	04/02/2021			Bond Future	12.3486	75.9014	12.3684	75.7864	0.161	0.0000	0.0000	0
2020/07/08	R248	04/02/2021	10.46	Put	Bond Future	14,120.1800	14.1202	14,352.5100	14.3525	1.645	0	0	0
2020/07/08	R248	04/02/2021	10.47	Call	Bond Future	1,440.4300	1.4404	1,558.1500	1.5581	8.173	0	0	0
2020/07/08	R248	04/02/2021	10.48	Call	Bond Future	1,453.1900	1.4532	1,571.3000	1.5713	8.128	0	0	0
2020/07/08	R248	04/02/2021	10.48	Put	Bond Future	13,990.7100	13.9907	14,223.8300	14.2238	1.666	0	0	0
2020/07/08	R248	06/05/2021	12.36	Call	Bond Future	5,383.5800	5.3836	5,203.6400	5.2036	(3.342)	0	0	0
2020/07/08	R248	06/05/2021			Bond Future	12.5807	72.3881	12.6016	72.2711	0.166	0.0000	0.0000	0
2020/07/08	R248	06/05/2021	12.34	Call	Bond Future	5,326.1500	5.3262	5,149.4700	5.1495	(3.317)	0	0	0
2020/07/08	R248	06/05/2021	12.34	Put	Bond Future	6,701.0400	6.7010	6,641.3200	6.6413	(0.891)	0	0	0
2020/07/08	R248	06/05/2021	12.36	Put	Bond Future	6,642.3800	6.6424	6,579.4000	6.5794	(0.948)	0	0	0
2020/07/08	R248	06/05/2021	12.35	Call	Bond Future	5,354.9700	5.3550	5,176.5300	5.1765	(3.332)	0	0	0
2020/07/08	R248	06/05/2021	12.35	Put	Bond Future	6,671.7700	6.6718	6,610.2900	6.6103	(0.921)	0	0	0

**Total**

**1280396**