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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2020 TO 24/06/2020

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
2020/06/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	2025	06/08/2020		Bond Future	138.2441	138.2441	138.2286	138.2286	(0.011)	0.0000	0.0000	4,976
2020/06/24	2025	05/11/2020		Bond Future	139.7595	139.7595	139.7418	139.7418	(0.013)	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
2020/06/24	2025	04/02/2021			Bond Future	139.9024	139.9024	139.8827	139.8827	(0.014)	0.0000	0.0000	0
2020/06/24	2025	06/05/2021			Bond Future	141.6041	141.6041	141.5833	141.5833	(0.015)	0.0000	0.0000	0
2020/06/24	2029	06/08/2020			Bond Future	99.9697	99.9697	100.1222	100.1222	0.153	0.0000	0.0000	4,982
2020/06/24	2029	05/11/2020			Bond Future	99.9294	99.9294	100.0820	100.0820	0.153	0.0000	0.0000	0
2020/06/24	2029	04/02/2021			Bond Future	101.1208	101.1208	101.2740	101.2740	0.152	0.0000	0.0000	0
2020/06/24	2029	06/05/2021			Bond Future	101.1998	101.1998	101.3543	101.3543	0.153	0.0000	0.0000	0
2020/06/24	2030	06/08/2020	9.11	Call	Bond Future	1,003.8300	1.0038	1,460.7500	1.4607	45.518	0	0	0
2020/06/24	2030	06/08/2020	9.95	Put	Bond Future	706.0600	0.7061	476.7000	0.4767	(32.484)	0	0	5,850
2020/06/24	2030	06/08/2020	10.40	Put	Bond Future	292.9900	0.2930	191.4200	0.1914	(34.667)	0	0	0
2020/06/24	2030	06/08/2020	11.25	Call	Bond Future	9,892.2600	9.8923	11,027.7400	11.0277	11.478	0	0	0
2020/06/24	2030	06/08/2020	10.00	Call	Bond Future	3,925.2500	3.9252	4,862.3600	4.8624	23.874	0	0	470
2020/06/24	2030	06/08/2020	10.05	Put	Bond Future	583.9600	0.5840	390.7800	0.3908	(33.081)	0	0	0
2020/06/24	2030	06/08/2020	10.70	Call	Bond Future	7,195.3400	7.1953	8,289.8700	8.2899	15.212	0	0	470
2020/06/24	2030	06/08/2020	9.75	Put	Bond Future	1,019.0500	1.0191	702.8600	0.7029	(31.028)	0	0	0
2020/06/24	2030	06/08/2020	9.42	Call	Bond Future	1,785.3000	1.7853	2,435.0600	2.4351	36.395	0	0	0
2020/06/24	2030	06/08/2020			Bond Future	9.4215	91.4781	9.2258	92.6258	(2.078)	0.0000	0.0000	106,224
2020/06/24	2030	06/08/2020	9.09	Call	Bond Future	962.5400	0.9625	1,406.8200	1.4068	46.157	0	0	0
2020/06/24	2030	06/08/2020	9.09	Put	Bond Future	2,917.1200	2.9171	2,213.7800	2.2138	(24.111)	0	0	0
2020/06/24	2030	06/08/2020	10.40	Call	Bond Future	5,756.1200	5.7561	6,802.1700	6.8022	18.173	0	0	0
2020/06/24	2030	06/08/2020	10.70	Put	Bond Future	144.0000	0.1440	90.9100	0.0909	(36.868)	0	0	0
2020/06/24	2030	06/08/2020	9.05	Put	Bond Future	3,077.4200	3.0774	2,349.1200	2.3491	(23.666)	0	0	0
2020/06/24	2030	06/08/2020	9.05	Call	Bond Future	883.3400	0.8833	1,302.6600	1.3027	47.470	0	0	450
2020/06/24	2030	06/08/2020	8.36	Put	Bond Future	6,588.4500	6.5885	5,548.3500	5.5484	(15.787)	0	0	0
2020/06/24	2030	06/08/2020	8.36	Call	Bond Future	133.7700	0.1338	241.2900	0.2413	80.377	0	0	800
2020/06/24	2030	06/08/2020	8.86	Put	Bond Future	3,908.9400	3.9089	3,069.4600	3.0695	(21.476)	0	0	0
2020/06/24	2030	06/08/2020	8.86	Call	Bond Future	566.2000	0.5662	874.3400	0.8743	54.422	0	0	800
2020/06/24	2030	06/08/2020	9.11	Put	Bond Future	2,838.9600	2.8390	2,148.2600	2.1483	(24.329)	0	0	0
2020/06/24	2030	06/08/2020	9.95	Call	Bond Future	3,711.7400	3.7117	4,630.0000	4.6300	24.739	0	0	0
2020/06/24	2030	06/08/2020	11.25	Put	Bond Future	29.2200	0.0292	17.0800	0.0171	(41.547)	0	0	0
2020/06/24	2030	06/08/2020	10.21	Put	Bond Future	427.8700	0.4279	283.0400	0.2830	(33.849)	0	0	0
2020/06/24	2030	06/08/2020	10.00	Put	Bond Future	641.9700	0.6420	431.4600	0.4315	(32.791)	0	0	0
2020/06/24	2030	06/08/2020	10.75	Call	Bond Future	7,438.3300	7.4383	8,538.8900	8.5389	14.796	0	0	0
2020/06/24	2030	06/08/2020	10.05	Call	Bond Future	4,143.6900	4.1437	5,098.1300	5.0981	23.034	0	0	0
2020/06/24	2030	06/08/2020	9.75	Call	Bond Future	2,902.7100	2.9027	3,734.1400	3.7341	28.643	0	0	450
2020/06/24	2030	06/08/2020	9.42	Put	Bond Future	1,794.3200	1.7943	1,296.4600	1.2965	(27.746)	0	0	800
2020/06/24	2030	06/08/2020	9.10	Call	Bond Future	983.0400	0.9830	1,433.6400	1.4336	45.837	0	0	0
2020/06/24	2030	06/08/2020	9.10	Put	Bond Future	2,877.8700	2.8779	2,180.8500	2.1809	(24.220)	0	0	0
2020/06/24	2030	06/08/2020	11.47	Call	Bond Future	10,966.8500	10.9668	12,108.3400	12.1083	10.409	0	0	0
2020/06/24	2030	06/08/2020	11.47	Put	Bond Future	14.1900	0.0142	8.0600	0.0081	(43.199)	0	0	650
2020/06/24	2030	06/08/2020	10.21	Call	Bond Future	4,864.5800	4.8646	5,867.3700	5.8674	20.614	0	0	650
2020/06/24	2030	06/08/2020	10.87	Call	Bond Future	8,024.8200	8.0248	9,137.6000	9.1376	13.867	0	0	0
2020/06/24	2030	06/08/2020	10.87	Put	Bond Future	90.7900	0.0908	55.9500	0.0559	(38.374)	0	0	650
2020/06/24	2030	06/08/2020	10.75	Put	Bond Future	126.1000	0.1261	79.0400	0.0790	(37.320)	0	0	0
2020/06/24	2030	06/08/2020	9.20	Put	Bond Future	2,503.8000	2.5038	1,870.2000	1.8702	(25.306)	0	0	2,500
2020/06/24	2030	06/08/2020	9.20	Call	Bond Future	1,203.7200	1.2037	1,717.7400	1.7177	42.703	0	0	323
2020/06/24	2030	06/08/2020	8.50	Put	Bond Future	5,774.9900	5.7750	4,777.6300	4.7776	(17.270)	0	0	0

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2020/06/24	2030	06/08/2020	8.50	Call	Bond Future	204.9000	0.2049	355.1600	0.3552	73.333	0	0	323
2020/06/24	2030	05/11/2020	8.10	Put	Bond Future	9,634.2500	9.6342	8,905.9600	8.9060	(7.559)	0	0	0
2020/06/24	2030	05/11/2020	8.73	Call	Bond Future	1,238.1100	1.2381	1,942.7300	1.9427	56.911	0	0	3,000
2020/06/24	2030	05/11/2020	10.06	Put	Bond Future	2,157.9100	2.1579	2,165.9700	2.1660	0.374	0	0	1,000
2020/06/24	2030	05/11/2020	9.39	Put	Bond Future	3,886.5100	3.8865	3,696.7700	3.6968	(4.882)	0	0	0
2020/06/24	2030	05/11/2020	9.38	Call	Bond Future	2,577.9400	2.5779	3,543.4000	3.5434	37.451	0	0	0
2020/06/24	2030	05/11/2020			Bond Future	9.6155	92.4592	9.4117	93.6176	(2.119)	0.0000	0.0000	0
2020/06/24	2030	05/11/2020	8.85	Put	Bond Future	5,890.8300	5.8908	5,491.7100	5.4917	(6.775)	0	0	0
2020/06/24	2030	05/11/2020	8.85	Call	Bond Future	1,437.2200	1.4372	2,196.5200	2.1965	52.831	0	0	3,000
2020/06/24	2030	05/11/2020	9.61	Call	Bond Future	3,198.7000	3.1987	4,235.8800	4.2359	32.425	0	0	0
2020/06/24	2030	05/11/2020	9.61	Put	Bond Future	3,229.6000	3.2296	3,108.3600	3.1084	(3.754)	0	0	3,000
2020/06/24	2030	05/11/2020	8.34	Put	Bond Future	8,332.7100	8.3327	7,694.5000	7.6945	(7.659)	0	0	0
2020/06/24	2030	05/11/2020	8.34	Call	Bond Future	752.5800	0.7526	1,272.7900	1.2728	69.124	0	0	1,000
2020/06/24	2030	05/11/2020	9.04	Put	Bond Future	5,120.2800	5.1203	4,801.5500	4.8015	(6.225)	0	0	0
2020/06/24	2030	05/11/2020	9.04	Call	Bond Future	1,798.3100	1.7983	2,638.0000	2.6380	46.693	0	0	1,000
2020/06/24	2030	05/11/2020	8.36	Put	Bond Future	8,228.2600	8.2283	7,597.7800	7.5978	(7.662)	0	0	0
2020/06/24	2030	05/11/2020	9.86	Put	Bond Future	2,589.8900	2.5899	2,542.4900	2.5425	(1.830)	0	0	14,160
2020/06/24	2030	05/11/2020	8.10	Call	Bond Future	536.6400	0.5366	966.7700	0.9668	80.152	0	0	3,000
2020/06/24	2030	05/11/2020	8.73	Put	Bond Future	6,415.6000	6.4156	5,961.8000	5.9618	(7.073)	0	0	0
2020/06/24	2030	05/11/2020	9.23	Put	Bond Future	4,421.1900	4.4212	4,175.8800	4.1759	(5.549)	0	0	0
2020/06/24	2030	05/11/2020	10.06	Call	Bond Future	4,619.1700	4.6192	5,785.6500	5.7857	25.253	0	0	0
2020/06/24	2030	05/11/2020	10.37	Put	Bond Future	1,622.7900	1.6228	1,691.4900	1.6915	4.233	0	0	15,646
2020/06/24	2030	05/11/2020	9.39	Call	Bond Future	2,603.5300	2.6035	3,572.2100	3.5722	37.206	0	0	0
2020/06/24	2030	05/11/2020	9.38	Put	Bond Future	3,918.3700	3.9184	3,725.4100	3.7254	(4.924)	0	0	0
2020/06/24	2030	05/11/2020	8.36	Call	Bond Future	773.2300	0.7732	1,301.1700	1.3012	68.277	0	0	14,160
2020/06/24	2030	05/11/2020	8.86	Put	Bond Future	5,848.5300	5.8485	5,453.7000	5.4537	(6.751)	0	0	0
2020/06/24	2030	05/11/2020	8.86	Call	Bond Future	1,454.9200	1.4549	2,218.5100	2.2185	52.483	0	0	14,160
2020/06/24	2030	05/11/2020	9.86	Call	Bond Future	3,954.7900	3.9548	5,065.8100	5.0658	28.093	0	0	0
2020/06/24	2030	05/11/2020	9.23	Call	Bond Future	2,213.3500	2.2134	3,126.4600	3.1265	41.255	0	0	3,000
2020/06/24	2030	05/11/2020	10.47	Call	Bond Future	6,133.2600	6.1333	7,374.4700	7.3745	20.237	0	0	0
2020/06/24	2030	05/11/2020	10.47	Put	Bond Future	1,479.3500	1.4794	1,562.1400	1.5621	5.596	0	0	3,000
2020/06/24	2030	05/11/2020	8.53	Put	Bond Future	7,366.6100	7.3666	6,806.5000	6.8065	(7.603)	0	0	0
2020/06/24	2030	05/11/2020	8.53	Call	Bond Future	966.6500	0.9667	1,564.9600	1.5650	61.895	0	0	15,646
2020/06/24	2030	05/11/2020	9.03	Put	Bond Future	5,159.1100	5.1591	4,836.0700	4.8361	(6.262)	0	0	0
2020/06/24	2030	05/11/2020	9.03	Call	Bond Future	1,778.0200	1.7780	2,613.4000	2.6134	46.984	0	0	15,646
2020/06/24	2030	05/11/2020	10.37	Call	Bond Future	5,748.6100	5.7486	6,975.7300	6.9757	21.346	0	0	0
2020/06/24	2030	05/11/2020	9.40	Call	Bond Future	2,629.0300	2.6290	3,601.1400	3.6011	36.976	0	0	0
2020/06/24	2030	05/11/2020	9.40	Put	Bond Future	3,854.6100	3.8546	3,668.3000	3.6683	(4.833)	0	0	0
2020/06/24	2030	04/02/2021	9.12	Call	Bond Future	2,244.4100	2.2444	3,203.3500	3.2033	42.726	0	0	1,000
2020/06/24	2030	04/02/2021	8.36	Call	Bond Future	1,094.9500	1.0950	1,755.9300	1.7559	60.366	0	0	800
2020/06/24	2030	04/02/2021	9.16	Call	Bond Future	2,326.4900	2.3265	3,298.5800	3.2986	41.784	0	0	0
2020/06/24	2030	04/02/2021	9.15	Put	Bond Future	6,027.4900	6.0275	5,825.6800	5.8257	(3.348)	0	0	0
2020/06/24	2030	04/02/2021			Bond Future	9.8136	89.5351	9.6011	90.7058	(2.166)	0.0000	0.0000	0
2020/06/24	2030	04/02/2021	8.37	Put	Bond Future	9,463.4200	9.4634	8,957.1900	8.9572	(5.349)	0	0	0
2020/06/24	2030	04/02/2021	8.37	Call	Bond Future	1,106.2700	1.1063	1,770.7300	1.7707	60.063	0	0	1,000
2020/06/24	2030	04/02/2021	9.17	Call	Bond Future	2,347.0900	2.3471	3,322.6300	3.3226	41.564	0	0	0
2020/06/24	2030	04/02/2021	9.17	Put	Bond Future	5,953.7700	5.9538	5,758.6200	5.7586	(3.278)	0	0	0
2020/06/24	2030	04/02/2021	9.12	Put	Bond Future	6,139.1200	6.1391	5,927.3700	5.9274	(3.449)	0	0	0

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2020/06/24	2030	04/02/2021	8.36	Put	Bond Future	9,513.4400	9.5134	9,003.7300	9.0037	(5.358)	0	0	0
2020/06/24	2030	04/02/2021	9.16	Put	Bond Future	5,990.6800	5.9907	5,792.0800	5.7921	(3.315)	0	0	0
2020/06/24	2030	04/02/2021	9.15	Call	Bond Future	2,305.7400	2.3057	3,274.6200	3.2746	42.020	0	0	0
2020/06/24	2030	04/02/2021	8.86	Put	Bond Future	7,186.1400	7.1861	6,865.1300	6.8651	(4.467)	0	0	0
2020/06/24	2030	04/02/2021	8.86	Call	Bond Future	1,774.8600	1.7749	2,624.5400	2.6245	47.873	0	0	800
2020/06/24	2030	04/02/2021	10.20	Call	Bond Future	5,070.4400	5.0704	6,309.9900	6.3100	24.447	0	0	0
2020/06/24	2030	04/02/2021	10.20	Put	Bond Future	2,992.7500	2.9927	3,061.6100	3.0616	2.301	0	0	1,800
2020/06/24	2030	06/05/2021	10.04	Put	Bond Future	4,309.7000	4.3097	4,043.7700	4.0438	(6.170)	0	0	0
2020/06/24	2030	06/05/2021	9.15	Call	Bond Future	2,302.9000	2.3029	3,006.0200	3.0060	30.532	0	0	0
2020/06/24	2030	06/05/2021	11.69	Call	Bond Future	9,748.9600	9.7490	10,884.9500	10.8849	11.652	0	0	0
2020/06/24	2030	06/05/2021	11.70	Put	Bond Future	1,464.9400	1.4649	1,417.6500	1.4176	(3.228)	0	0	0
2020/06/24	2030	06/05/2021			Bond Future	10.0224	90.6048	9.8004	91.7888	(2.215)	0.0000	0.0000	0
2020/06/24	2030	06/05/2021	10.74	Call	Bond Future	6,547.3600	6.5474	7,584.3800	7.5844	15.839	0	0	0
2020/06/24	2030	06/05/2021	10.74	Put	Bond Future	2,856.6900	2.8567	2,709.6900	2.7097	(5.146)	0	0	0
2020/06/24	2030	06/05/2021	7.97	Call	Bond Future	803.5100	0.8035	1,194.8500	1.1948	48.704	0	0	700
2020/06/24	2030	06/05/2021	9.92	Call	Bond Future	4,079.0300	4.0790	4,971.9400	4.9719	21.890	0	0	0
2020/06/24	2030	06/05/2021	10.04	Call	Bond Future	4,402.7500	4.4027	5,320.8400	5.3208	20.853	0	0	0
2020/06/24	2030	06/05/2021	9.15	Put	Bond Future	7,076.1100	7.0761	6,595.2100	6.5952	(6.796)	0	0	0
2020/06/24	2030	06/05/2021	11.69	Put	Bond Future	1,476.4700	1.4765	1,428.4400	1.4284	(3.253)	0	0	0
2020/06/24	2030	06/05/2021	11.70	Call	Bond Future	9,783.9100	9.7839	10,920.6400	10.9206	11.618	0	0	0
2020/06/24	2030	06/05/2021	7.97	Put	Bond Future	12,575.3900	12.5754	11,782.7100	11.7827	(6.303)	0	0	0
2020/06/24	2030	06/05/2021	9.92	Put	Bond Future	4,622.5800	4.6226	4,331.4700	4.3315	(6.298)	0	0	700
2020/06/24	2030	06/05/2021	9.22	Call	Bond Future	2,441.1400	2.4411	3,162.4500	3.1625	29.548	0	0	0
2020/06/24	2030	06/05/2021	9.22	Put	Bond Future	6,819.2300	6.8192	6,356.5200	6.3565	(6.785)	0	0	700
2020/06/24	2030	06/05/2021	11.71	Call	Bond Future	9,818.8900	9.8189	10,956.3500	10.9563	11.584	0	0	0
2020/06/24	2030	06/05/2021	11.71	Put	Bond Future	1,453.4800	1.4535	1,406.9200	1.4069	(3.203)	0	0	0
2020/06/24	2032	06/08/2020	9.46	Put	Bond Future	5,869.0400	5.8690	4,927.7400	4.9277	(16.038)	0	0	0
2020/06/24	2032	06/08/2020	9.45	Call	Bond Future	309.8100	0.3098	493.1900	0.4932	59.191	0	0	0
2020/06/24	2032	06/08/2020	8.79	Put	Bond Future	10,131.4100	10.1314	9,039.3400	9.0393	(10.779)	0	0	0
2020/06/24	2032	06/08/2020	9.29	Put	Bond Future	6,867.4900	6.8675	5,871.2900	5.8713	(14.506)	0	0	0
2020/06/24	2032	06/08/2020			Bond Future	10.3430	89.0247	10.1573	90.1529	(1.796)	0.0000	0.0000	104,696
2020/06/24	2032	06/08/2020	9.91	Call	Bond Future	948.3200	0.9483	1,354.7800	1.3548	42.861	0	0	0
2020/06/24	2032	06/08/2020	9.91	Put	Bond Future	3,610.5100	3.6105	2,888.7300	2.8887	(19.991)	0	0	800
2020/06/24	2032	06/08/2020	9.46	Call	Bond Future	318.6600	0.3187	505.6000	0.5056	58.664	0	0	0
2020/06/24	2032	06/08/2020	9.45	Put	Bond Future	5,925.8200	5.9258	4,980.9600	4.9810	(15.945)	0	0	0
2020/06/24	2032	06/08/2020	8.79	Call	Bond Future	38.1300	0.0381	74.3000	0.0743	94.860	0	0	800
2020/06/24	2032	06/08/2020	9.29	Call	Bond Future	192.5600	0.1926	324.6000	0.3246	68.571	0	0	800
2020/06/24	2032	06/08/2020	9.47	Call	Bond Future	327.6900	0.3277	518.1400	0.5181	58.119	0	0	0
2020/06/24	2032	06/08/2020	9.47	Put	Bond Future	5,812.5000	5.8125	4,874.7100	4.8747	(16.134)	0	0	0
2020/06/24	2032	05/11/2020	9.61	Put	Bond Future	7,187.2400	7.1872	6,760.5300	6.7605	(5.937)	0	0	0
2020/06/24	2032	05/11/2020	10.99	Call	Bond Future	5,035.6600	5.0357	6,180.8100	6.1808	22.741	0	0	0
2020/06/24	2032	05/11/2020	9.44	Put	Bond Future	8,021.6900	8.0217	7,526.4800	7.5265	(6.173)	0	0	0
2020/06/24	2032	05/11/2020	11.08	Call	Bond Future	5,359.9900	5.3600	6,521.7900	6.5218	21.675	0	0	0
2020/06/24	2032	05/11/2020	9.77	Put	Bond Future	6,461.6700	6.4617	6,099.7200	6.0997	(5.601)	0	0	0
2020/06/24	2032	05/11/2020			Bond Future	10.5563	85.8340	10.3632	86.9729	(1.830)	0.0000	0.0000	0
2020/06/24	2032	05/11/2020	10.99	Put	Bond Future	2,553.1700	2.5532	2,559.4000	2.5594	0.244	0	0	3,000
2020/06/24	2032	05/11/2020	9.76	Call	Bond Future	1,671.6700	1.6717	2,444.4400	2.4444	46.227	0	0	0

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2020/06/24	2032	05/11/2020	9.76	Put	Bond Future	6,505.6100	6.5056	6,139.4600	6.1395	(5.628)	0	0	0
2020/06/24	2032	05/11/2020	9.11	Call	Bond Future	756.2900	0.7563	1,274.8100	1.2748	68.561	0	0	3,000
2020/06/24	2032	05/11/2020	9.61	Call	Bond Future	1,400.8800	1.4009	2,113.0900	2.1131	50.840	0	0	3,000
2020/06/24	2032	05/11/2020	9.44	Call	Bond Future	1,139.2100	1.1392	1,782.9200	1.7829	56.505	0	0	1,000
2020/06/24	2032	05/11/2020	11.08	Put	Bond Future	2,374.9100	2.3749	2,397.7900	2.3978	0.963	0	0	1,000
2020/06/24	2032	05/11/2020	9.77	Call	Bond Future	1,690.7300	1.6907	2,467.7000	2.4677	45.955	0	0	0
2020/06/24	2032	05/11/2020	9.11	Put	Bond Future	9,818.4300	9.8184	9,198.0300	9.1980	(6.319)	0	0	0
2020/06/24	2032	05/11/2020	8.94	Put	Bond Future	10,814.7900	10.8148	10,132.3900	10.1324	(6.310)	0	0	0
2020/06/24	2032	05/11/2020	8.94	Call	Bond Future	602.4000	0.6024	1,058.9200	1.0589	75.784	0	0	1,000
2020/06/24	2032	05/11/2020	9.75	Call	Bond Future	1,652.5500	1.6525	2,421.3100	2.4213	46.520	0	0	0
2020/06/24	2032	05/11/2020	9.75	Put	Bond Future	6,549.5600	6.5496	6,179.4000	6.1794	(5.652)	0	0	0
2020/06/24	2032	04/02/2021	9.29	Call	Bond Future	1,324.0100	1.3240	2,043.1300	2.0431	54.314	0	0	800
2020/06/24	2032	04/02/2021	10.82	Put	Bond Future	4,306.2600	4.3063	4,321.9900	4.3220	0.365	0	0	800
2020/06/24	2032	04/02/2021	9.63	Call	Bond Future	1,803.0400	1.8030	2,635.4700	2.6355	46.168	0	0	0
2020/06/24	2032	04/02/2021			Bond Future	10.7714	86.8380	10.5704	87.9890	(1.867)	0.0000	0.0000	0
2020/06/24	2032	04/02/2021	8.79	Put	Bond Future	13,148.4700	13.1485	12,549.3500	12.5493	(4.557)	0	0	0
2020/06/24	2032	04/02/2021	8.79	Call	Bond Future	798.9700	0.7990	1,350.9100	1.3509	69.081	0	0	800
2020/06/24	2032	04/02/2021	9.61	Call	Bond Future	1,771.9000	1.7719	2,597.7800	2.5978	46.610	0	0	0
2020/06/24	2032	04/02/2021	9.61	Put	Bond Future	8,729.6300	8.7296	8,404.4500	8.4045	(3.725)	0	0	0
2020/06/24	2032	04/02/2021	9.29	Put	Bond Future	10,336.1200	10.3361	9,904.1800	9.9042	(4.179)	0	0	0
2020/06/24	2032	04/02/2021	10.82	Call	Bond Future	4,581.0400	4.5810	5,747.8300	5.7478	25.470	0	0	0
2020/06/24	2032	04/02/2021	9.63	Put	Bond Future	8,634.4300	8.6344	8,315.8000	8.3158	(3.690)	0	0	0
2020/06/24	2032	04/02/2021	9.62	Call	Bond Future	1,787.4200	1.7874	2,616.5800	2.6166	46.389	0	0	0
2020/06/24	2032	04/02/2021	9.62	Put	Bond Future	8,681.9500	8.6820	8,360.0500	8.3600	(3.708)	0	0	0
2020/06/24	2032	06/05/2021	12.12	Put	Bond Future	2,610.7800	2.6108	2,561.5500	2.5615	(1.886)	0	0	0
2020/06/24	2032	06/05/2021			Bond Future	10.9942	83.7280	10.7846	84.8922	(1.906)	0.0000	0.0000	0
2020/06/24	2032	06/05/2021	12.11	Call	Bond Future	8,466.4500	8.4664	9,580.5200	9.5805	13.159	0	0	0
2020/06/24	2032	06/05/2021	12.11	Put	Bond Future	2,628.1200	2.6281	2,577.9700	2.5780	(1.908)	0	0	0
2020/06/24	2032	06/05/2021	12.12	Call	Bond Future	8,498.8100	8.4988	9,613.8000	9.6138	13.119	0	0	0
2020/06/24	2032	06/05/2021	12.10	Call	Bond Future	8,434.1300	8.4341	9,547.2700	9.5473	13.198	0	0	0
2020/06/24	2032	06/05/2021	12.10	Put	Bond Future	2,645.5600	2.6456	2,594.4800	2.5945	(1.931)	0	0	0
2020/06/24	2033	06/08/2020			Bond Future	96.4402	96.4402	96.4758	96.4758	0.037	0.0000	0.0000	12,378
2020/06/24	2033	05/11/2020			Bond Future	96.2863	96.2863	96.3208	96.3208	0.036	0.0000	0.0000	0
2020/06/24	2033	04/02/2021			Bond Future	97.4342	97.4342	97.4679	97.4679	0.035	0.0000	0.0000	0
2020/06/24	2033	06/05/2021			Bond Future	97.3908	97.3908	97.4243	97.4243	0.034	0.0000	0.0000	0
2020/06/24	2037	06/08/2020	9.88	Put	Bond Future	10,021.5500	10.0215	8,866.8500	8.8668	(11.522)	0	0	0
2020/06/24	2037	06/08/2020			Bond Future	11.3539	79.2126	11.1574	80.4374	(1.731)	0.0000	0.0000	100,837
2020/06/24	2037	06/08/2020	9.87	Call	Bond Future	74.4900	0.0745	142.8500	0.1429	91.771	0	0	0
2020/06/24	2037	06/08/2020	9.87	Put	Bond Future	10,092.9800	10.0930	8,936.5300	8.9365	(11.458)	0	0	0
2020/06/24	2037	06/08/2020	9.88	Call	Bond Future	76.8800	0.0769	146.9900	0.1470	91.194	0	0	0
2020/06/24	2037	06/08/2020	9.86	Call	Bond Future	72.1600	0.0722	138.8100	0.1388	92.364	0	0	0
2020/06/24	2037	06/08/2020	9.86	Put	Bond Future	10,164.5500	10.1646	9,006.3900	9.0064	(11.394)	0	0	0
2020/06/24	2037	05/11/2020	10.18	Call	Bond Future	997.5400	0.9975	1,638.9500	1.6390	64.299	0	0	0
2020/06/24	2037	05/11/2020	10.17	Put	Bond Future	10,117.3400	10.1173	9,518.1200	9.5181	(5.923)	0	0	0
2020/06/24	2037	05/11/2020			Bond Future	11.5715	80.0621	11.3674	81.2988	(1.765)	0.0000	0.0000	276
2020/06/24	2037	05/11/2020	10.19	Call	Bond Future	1,009.4600	1.0095	1,654.8800	1.6549	63.937	0	0	0

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2020/06/24	2037	05/11/2020	10.19	Put	Bond Future	9,999.5600	9.9996	9,408.3600	9.4084	(5.912)	0	0	0
2020/06/24	2037	05/11/2020	10.17	Call	Bond Future	985.7300	0.9857	1,623.1300	1.6231	64.663	0	0	0
2020/06/24	2037	05/11/2020	10.18	Put	Bond Future	10,058.3500	10.0584	9,463.1400	9.4631	(5.918)	0	0	0
2020/06/24	2037	04/02/2021	13.73	Call	Bond Future	11,486.1000	11.4861	12,932.5400	12.9325	12.593	0	0	0
2020/06/24	2037	04/02/2021	10.85	Call	Bond Future	2,512.6600	2.5127	3,538.1200	3.5381	40.812	0	0	0
2020/06/24	2037	04/02/2021	10.35	Call	Bond Future	1,664.0600	1.6641	2,519.1500	2.5191	51.386	0	0	0
2020/06/24	2037	04/02/2021	10.28	Put	Bond Future	11,204.7600	11.2048	10,785.3700	10.7854	(3.743)	0	0	0
2020/06/24	2037	04/02/2021	10.27	Call	Bond Future	1,552.0600	1.5521	2,379.1500	2.3791	53.290	0	0	0
2020/06/24	2037	04/02/2021			Bond Future	11.7958	76.7430	11.5832	77.9930	(1.803)	0.0000	0.0000	0
2020/06/24	2037	04/02/2021	11.97	Put	Bond Future	4,438.4300	4.4384	4,512.2000	4.5122	1.662	0	0	0
2020/06/24	2037	04/02/2021	11.97	Call	Bond Future	5,439.5300	5.4395	6,763.3000	6.7633	24.336	0	0	300
2020/06/24	2037	04/02/2021	9.65	Put	Bond Future	15,050.2300	15.0502	14,409.2800	14.4093	(4.259)	0	0	0
2020/06/24	2037	04/02/2021	9.65	Call	Bond Future	859.4200	0.8594	1,468.4700	1.4685	70.868	0	0	72
2020/06/24	2037	04/02/2021	11.90	Call	Bond Future	5,226.1900	5.2262	6,537.0900	6.5371	25.083	0	0	0
2020/06/24	2037	04/02/2021	13.73	Put	Bond Future	1,421.9600	1.4220	1,618.4000	1.6184	13.815	0	0	300
2020/06/24	2037	04/02/2021	10.85	Put	Bond Future	8,321.5300	8.3215	8,096.9900	8.0970	(2.698)	0	0	72
2020/06/24	2037	04/02/2021	10.35	Put	Bond Future	10,818.4300	10.8184	10,423.5200	10.4235	(3.650)	0	0	72
2020/06/24	2037	04/02/2021	10.28	Call	Bond Future	1,565.7600	1.5658	2,396.3700	2.3964	53.048	0	0	0
2020/06/24	2037	04/02/2021	10.27	Put	Bond Future	11,260.6300	11.2606	10,837.7200	10.8377	(3.756)	0	0	0
2020/06/24	2037	04/02/2021	11.90	Put	Bond Future	4,624.9500	4.6250	4,685.8500	4.6858	1.317	0	0	240
2020/06/24	2037	04/02/2021	10.48	Put	Bond Future	10,123.0200	10.1230	9,773.0600	9.7731	(3.457)	0	0	0
2020/06/24	2037	04/02/2021	10.48	Call	Bond Future	1,857.8900	1.8579	2,757.9300	2.7579	48.444	0	0	240
2020/06/24	2037	04/02/2021	10.29	Call	Bond Future	1,579.5400	1.5795	2,413.6600	2.4137	52.808	0	0	0
2020/06/24	2037	04/02/2021	10.29	Put	Bond Future	11,149.0600	11.1491	10,733.1800	10.7332	(3.730)	0	0	0
2020/06/24	2037	06/05/2021	12.42	Call	Bond Future	6,565.8800	6.5659	7,726.2500	7.7263	17.673	0	0	0
2020/06/24	2037	06/05/2021			Bond Future	12.0280	77.6604	11.8064	78.9247	(1.842)	0.0000	0.0000	0
2020/06/24	2037	06/05/2021	12.42	Put	Bond Future	4,405.8500	4.4058	4,301.8900	4.3019	(2.360)	0	0	0
2020/06/24	2037	06/05/2021	12.43	Call	Bond Future	6,597.7000	6.5977	7,759.4800	7.7595	17.609	0	0	0
2020/06/24	2037	06/05/2021	12.44	Put	Bond Future	4,361.9300	4.3619	4,260.7800	4.2608	(2.319)	0	0	0
2020/06/24	2037	06/05/2021	12.43	Put	Bond Future	4,383.8400	4.3838	4,281.2900	4.2813	(2.339)	0	0	0
2020/06/24	2037	06/05/2021	12.44	Call	Bond Future	6,629.5700	6.6296	7,792.7500	7.7927	17.545	0	0	0
2020/06/24	2038	06/08/2020			Bond Future	107.3343	107.3343	107.9657	107.9657	0.588	0.0000	0.0000	10,539
2020/06/24	2038	05/11/2020			Bond Future	108.5110	108.5110	109.1476	109.1476	0.587	0.0000	0.0000	0
2020/06/24	2038	04/02/2021			Bond Future	108.0910	108.0910	108.7339	108.7339	0.595	0.0000	0.0000	0
2020/06/24	2038	06/05/2021			Bond Future	109.4061	109.4061	110.0560	110.0560	0.594	0.0000	0.0000	0
2020/06/24	2040	06/08/2020	10.03	Call	Bond Future	65.7100	0.0657	125.1900	0.1252	90.519	0	0	0
2020/06/24	2040	06/08/2020	10.04	Call	Bond Future	67.9000	0.0679	128.9700	0.1290	89.941	0	0	0
2020/06/24	2040	06/08/2020	10.02	Put	Bond Future	11,025.8300	11.0258	9,868.1400	9.8681	(10.500)	0	0	0
2020/06/24	2040	06/08/2020	10.85	Call	Bond Future	666.1200	0.6661	984.6400	0.9846	47.817	0	0	0
2020/06/24	2040	06/08/2020	11.26	Put	Bond Future	3,445.8100	3.4458	2,782.5900	2.7826	(19.247)	0	0	517
2020/06/24	2040	06/08/2020			Bond Future	11.5541	80.6624	11.3677	81.8780	(1.613)	0.0000	0.0000	55,869
2020/06/24	2040	06/08/2020	10.04	Put	Bond Future	10,872.1700	10.8722	9,717.6200	9.7176	(10.619)	0	0	0
2020/06/24	2040	06/08/2020	10.02	Call	Bond Future	63.5800	0.0636	121.5100	0.1215	91.114	0	0	0
2020/06/24	2040	06/08/2020	10.03	Put	Bond Future	10,948.9200	10.9489	9,792.7800	9.7928	(10.559)	0	0	0
2020/06/24	2040	06/08/2020	10.85	Put	Bond Future	5,419.2200	5.4192	4,522.1200	4.5221	(16.554)	0	0	12,496
2020/06/24	2040	06/08/2020	11.26	Call	Bond Future	1,514.1100	1.5141	2,066.5100	2.0665	36.483	0	0	0

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2020/06/24	2040	06/08/2020	9.57	Put	Bond Future	14,646.0800	14.6461	13,445.3700	13.4454	(8.198)	0	0	0
2020/06/24	2040	06/08/2020	10.79	Put	Bond Future	5,756.0100	5.7560	4,828.2900	4.8283	(16.117)	0	0	800
2020/06/24	2040	06/08/2020	9.57	Call	Bond Future	12.2700	0.0123	27.1800	0.0272	121.516	0	0	800
2020/06/24	2040	06/08/2020	10.07	Put	Bond Future	10,642.9600	10.6430	9,493.3800	9.4934	(10.801)	0	0	0
2020/06/24	2040	06/08/2020	10.07	Call	Bond Future	74.8500	0.0749	140.8900	0.1409	88.230	0	0	800
2020/06/24	2040	06/08/2020	10.79	Call	Bond Future	576.9500	0.5770	864.8500	0.8648	49.900	0	0	0
2020/06/24	2040	05/11/2020	11.00	Put	Bond Future	7,148.1800	7.1482	6,802.5300	6.8025	(4.835)	0	0	0
2020/06/24	2040	05/11/2020	10.23	Call	Bond Future	843.5000	0.8435	1,404.5600	1.4046	66.516	0	0	2,000
2020/06/24	2040	05/11/2020	11.70	Put	Bond Future	4,405.5800	4.4056	4,321.2600	4.3213	(1.914)	0	0	2,000
2020/06/24	2040	05/11/2020	9.50	Call	Bond Future	296.3400	0.2963	597.6000	0.5976	101.660	0	0	2,000
2020/06/24	2040	05/11/2020	10.00	Call	Bond Future	622.1500	0.6222	1,094.4200	1.0944	75.909	0	0	2,230
2020/06/24	2040	05/11/2020	10.30	Call	Bond Future	921.3700	0.9214	1,510.2400	1.5102	63.912	0	0	0
2020/06/24	2040	05/11/2020			Bond Future	11.7720	81.5276	11.5781	82.7549	(1.647)	0.0000	0.0000	0
2020/06/24	2040	05/11/2020	9.73	Put	Bond Future	15,068.6700	15.0687	14,216.7600	14.2168	(5.654)	0	0	0
2020/06/24	2040	05/11/2020	9.73	Call	Bond Future	422.7500	0.4227	798.1600	0.7982	88.802	0	0	2,000
2020/06/24	2040	05/11/2020	10.23	Put	Bond Future	11,525.7400	11.5257	10,859.4800	10.8595	(5.781)	0	0	0
2020/06/24	2040	05/11/2020	10.30	Put	Bond Future	11,069.7900	11.0698	10,431.3400	10.4313	(5.767)	0	0	0
2020/06/24	2040	05/11/2020	11.00	Call	Bond Future	2,071.8100	2.0718	2,953.4800	2.9535	42.556	0	0	2,230
2020/06/24	2040	05/11/2020	11.70	Call	Bond Future	3,953.4800	3.9535	5,096.4800	5.0965	28.911	0	0	0
2020/06/24	2040	05/11/2020	9.50	Put	Bond Future	16,858.2300	16.8582	15,932.1700	15.9322	(5.493)	0	0	0
2020/06/24	2040	05/11/2020	10.00	Put	Bond Future	13,094.3200	13.0943	12,339.2700	12.3393	(5.766)	0	0	0
2020/06/24	2040	05/11/2020	10.31	Call	Bond Future	932.9200	0.9329	1,525.7800	1.5258	63.549	0	0	0
2020/06/24	2040	05/11/2020	10.32	Put	Bond Future	10,941.3900	10.9414	10,310.9300	10.3109	(5.762)	0	0	0
2020/06/24	2040	05/11/2020	11.50	Call	Bond Future	3,356.8800	3.3569	4,439.8700	4.4399	32.262	0	0	0
2020/06/24	2040	05/11/2020	11.50	Put	Bond Future	5,087.3600	5.0874	4,943.0300	4.9430	(2.837)	0	0	2,000
2020/06/24	2040	05/11/2020	10.31	Put	Bond Future	11,005.4900	11.0055	10,371.0300	10.3710	(5.765)	0	0	0
2020/06/24	2040	05/11/2020	10.32	Call	Bond Future	944.5700	0.9446	1,541.4300	1.5414	63.189	0	0	0
2020/06/24	2040	04/02/2021	9.49	Call	Bond Future	597.7400	0.5977	1,055.1500	1.0552	76.523	0	0	500
2020/06/24	2040	04/02/2021	9.57	Put	Bond Future	17,952.7400	17.9527	17,194.8900	17.1949	(4.221)	0	0	0
2020/06/24	2040	04/02/2021	10.07	Put	Bond Future	14,375.3600	14.3754	13,785.1400	13.7851	(4.106)	0	0	0
2020/06/24	2040	04/02/2021	10.42	Put	Bond Future	12,144.6300	12.1446	11,676.3500	11.6763	(3.856)	0	0	0
2020/06/24	2040	04/02/2021			Bond Future	11.9969	77.9753	11.7948	79.2159	(1.685)	0.0000	0.0000	0
2020/06/24	2040	04/02/2021	10.07	Call	Bond Future	1,110.6500	1.1106	1,760.9800	1.7610	58.554	0	0	800
2020/06/24	2040	04/02/2021	11.74	Call	Bond Future	4,377.2000	4.3772	5,588.7200	5.5887	27.678	0	0	0
2020/06/24	2040	04/02/2021	11.74	Put	Bond Future	5,959.4000	5.9594	5,930.3700	5.9304	(0.487)	0	0	800
2020/06/24	2040	04/02/2021	10.41	Call	Bond Future	1,532.1900	1.5322	2,300.9800	2.3010	50.176	0	0	0
2020/06/24	2040	04/02/2021	10.41	Put	Bond Future	12,205.1900	12.2052	11,733.4300	11.7334	(3.865)	0	0	0
2020/06/24	2040	04/02/2021	9.49	Put	Bond Future	18,566.8500	18.5668	17,783.7100	17.7837	(4.218)	0	0	0
2020/06/24	2040	04/02/2021	9.57	Call	Bond Future	654.7200	0.6547	1,137.4200	1.1374	73.726	0	0	800
2020/06/24	2040	04/02/2021	10.42	Call	Bond Future	1,546.0900	1.5461	2,318.3600	2.3184	49.950	0	0	0
2020/06/24	2040	04/02/2021	10.24	Put	Bond Future	13,263.3800	13.2634	12,732.3300	12.7323	(4.004)	0	0	0
2020/06/24	2040	04/02/2021	10.24	Call	Bond Future	1,309.2600	1.3093	2,018.7600	2.0188	54.191	0	0	500
2020/06/24	2040	04/02/2021	11.57	Call	Bond Future	3,900.8500	3.9008	5,064.8800	5.0649	29.840	0	0	0
2020/06/24	2040	04/02/2021	11.57	Put	Bond Future	6,559.1600	6.5592	6,482.6400	6.4826	(1.167)	0	0	500
2020/06/24	2040	04/02/2021	10.40	Call	Bond Future	1,518.3900	1.5184	2,283.7000	2.2837	50.403	0	0	0
2020/06/24	2040	04/02/2021	10.40	Put	Bond Future	12,265.9500	12.2660	11,790.7100	11.7907	(3.874)	0	0	0
2020/06/24	2040	06/05/2021	12.44	Put	Bond Future	5,036.9500	5.0369	4,921.4200	4.9214	(2.294)	0	0	0
2020/06/24	2040	06/05/2021			Bond Future	12.2293	78.9075	12.0185	80.1623	(1.724)	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
2020/06/24	2040	06/05/2021	12.43	Call	Bond Future	6,227.0100	6.2270	7,364.7100	7.3647	18.270	0	0	0
2020/06/24	2040	06/05/2021	12.43	Put	Bond Future	5,063.1000	5.0631	4,946.0000	4.9460	(2.313)	0	0	0
2020/06/24	2040	06/05/2021	12.44	Call	Bond Future	6,258.1000	6.2581	7,397.3700	7.3974	18.205	0	0	0
2020/06/24	2040	06/05/2021	12.42	Call	Bond Future	6,195.6900	6.1957	7,331.8100	7.3318	18.337	0	0	0
2020/06/24	2040	06/05/2021	12.42	Put	Bond Future	5,089.0800	5.0891	4,970.4000	4.9704	(2.332)	0	0	0
2020/06/24	2044	06/08/2020	9.88	Call	Bond Future	27.0300	0.0270	57.7400	0.0577	113.615	0	0	0
2020/06/24	2044	06/08/2020	9.98	Call	Bond Future	38.8700	0.0389	80.1600	0.0802	106.226	0	0	602
2020/06/24	2044	06/08/2020	11.09	Put	Bond Future	4,718.0200	4.7180	3,833.4900	3.8335	(18.748)	0	0	602
2020/06/24	2044	06/08/2020	9.01	Call	Bond Future	0.5400	0.0005	1.6400	0.0016	203.704	0	0	140
2020/06/24	2044	06/08/2020	9.66	Call	Bond Future	11.4600	0.0115	26.5500	0.0265	131.675	0	0	140
2020/06/24	2044	06/08/2020			Bond Future	11.6617	77.0562	11.4703	78.2930	(1.642)	0.0000	0.0000	77,118
2020/06/24	2044	06/08/2020	9.86	Call	Bond Future	25.0900	0.0251	53.9800	0.0540	115.145	0	0	0
2020/06/24	2044	06/08/2020	9.86	Put	Bond Future	13,166.5600	13.1666	11,958.6700	11.9587	(9.174)	0	0	0
2020/06/24	2044	06/08/2020	9.36	Put	Bond Future	17,470.7200	17.4707	16,238.9300	16.2389	(7.051)	0	0	0
2020/06/24	2044	06/08/2020	9.36	Call	Bond Future	3.0900	0.0031	8.0800	0.0081	161.489	0	0	602
2020/06/24	2044	06/08/2020	9.98	Put	Bond Future	12,190.6300	12.1906	10,995.1400	10.9951	(9.807)	0	0	0
2020/06/24	2044	06/08/2020	9.88	Put	Bond Future	13,002.2900	13.0023	11,796.2200	11.7962	(9.276)	0	0	0
2020/06/24	2044	06/08/2020	11.09	Call	Bond Future	920.2400	0.9202	1,272.4900	1.2725	38.278	0	0	0
2020/06/24	2044	06/08/2020	9.01	Put	Bond Future	20,702.9500	20.7030	19,467.2700	19.4673	(5.969)	0	0	0
2020/06/24	2044	06/08/2020	9.66	Put	Bond Future	14,843.4400	14.8434	13,621.7500	13.6217	(8.231)	0	0	0
2020/06/24	2044	06/08/2020	9.87	Call	Bond Future	26.0400	0.0260	55.8300	0.0558	114.401	0	0	0
2020/06/24	2044	06/08/2020	9.87	Put	Bond Future	13,084.3400	13.0843	11,877.3500	11.8773	(9.225)	0	0	0
2020/06/24	2044	06/08/2020	10.93	Call	Bond Future	648.8000	0.6488	924.4200	0.9244	42.482	0	0	0
2020/06/24	2044	06/08/2020	10.93	Put	Bond Future	5,567.3300	5.5673	4,606.1700	4.6062	(17.264)	0	0	140
2020/06/24	2044	05/11/2020	11.06	Put	Bond Future	7,350.3200	7.3503	6,936.3000	6.9363	(5.633)	0	0	525
2020/06/24	2044	05/11/2020	11.43	Call	Bond Future	2,905.4800	2.9055	3,893.4600	3.8935	34.004	0	0	0
2020/06/24	2044	05/11/2020	9.72	Put	Bond Future	15,995.1200	15.9951	15,102.7800	15.1028	(5.579)	0	0	0
2020/06/24	2044	05/11/2020	9.97	Call	Bond Future	518.6500	0.5187	964.9800	0.9650	86.056	0	0	568
2020/06/24	2044	05/11/2020	9.29	Put	Bond Future	19,584.6700	19.5847	18,562.2100	18.5622	(5.221)	0	0	0
2020/06/24	2044	05/11/2020	9.96	Put	Bond Future	14,150.0700	14.1501	13,343.9000	13.3439	(5.697)	0	0	0
2020/06/24	2044	05/11/2020	10.36	Call	Bond Future	878.9400	0.8789	1,480.3000	1.4803	68.419	0	0	0
2020/06/24	2044	05/11/2020			Bond Future	11.8753	77.8828	11.6760	79.1315	(1.678)	0.0000	0.0000	0
2020/06/24	2044	05/11/2020	9.72	Call	Bond Future	356.4900	0.3565	712.8800	0.7129	99.972	0	0	1,815
2020/06/24	2044	05/11/2020	9.97	Put	Bond Future	14,075.7500	14.0758	13,273.3500	13.2734	(5.701)	0	0	0
2020/06/24	2044	05/11/2020	9.96	Call	Bond Future	511.2200	0.5112	953.7800	0.9538	86.569	0	0	0
2020/06/24	2044	05/11/2020	11.38	Call	Bond Future	2,774.4600	2.7745	3,742.2500	3.7423	34.882	0	0	0
2020/06/24	2044	05/11/2020	11.38	Put	Bond Future	5,944.5700	5.9446	5,663.6300	5.6636	(4.726)	0	0	568
2020/06/24	2044	05/11/2020	10.34	Call	Bond Future	856.8700	0.8569	1,449.9900	1.4500	69.219	0	0	0
2020/06/24	2044	05/11/2020	10.34	Put	Bond Future	11,474.3700	11.4744	10,818.7600	10.8188	(5.714)	0	0	0
2020/06/24	2044	05/11/2020	11.06	Call	Bond Future	2,008.4600	2.0085	2,843.1700	2.8432	41.560	0	0	0
2020/06/24	2044	05/11/2020	10.04	Put	Bond Future	13,561.3200	13.5613	12,785.6400	12.7856	(5.720)	0	0	0
2020/06/24	2044	05/11/2020	11.17	Put	Bond Future	6,841.4400	6.8414	6,473.4900	6.4735	(5.378)	0	0	1,815
2020/06/24	2044	05/11/2020	11.43	Put	Bond Future	5,745.2500	5.7452	5,484.5000	5.4845	(4.539)	0	0	1,815
2020/06/24	2044	05/11/2020	8.87	Put	Bond Future	23,424.6600	23.4247	22,308.7800	22.3088	(4.764)	0	0	0
2020/06/24	2044	05/11/2020	9.29	Call	Bond Future	173.8400	0.1738	400.1100	0.4001	130.160	0	0	568
2020/06/24	2044	05/11/2020	10.36	Put	Bond Future	11,342.1600	11.3422	10,694.7900	10.6948	(5.708)	0	0	0
2020/06/24	2044	05/11/2020	10.04	Call	Bond Future	573.0200	0.5730	1,046.0700	1.0461	82.554	0	0	525

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
2020/06/24	2044	05/11/2020	9.34	Put	Bond Future	19,149.1600	19.1492	18,140.0700	18.1401	(5.270)	0	0	0
2020/06/24	2044	05/11/2020	9.34	Call	Bond Future	189.9300	0.1899	429.5700	0.4296	126.173	0	0	525
2020/06/24	2044	05/11/2020	11.17	Call	Bond Future	2,257.5300	2.2575	3,138.3100	3.1383	39.015	0	0	0
2020/06/24	2044	05/11/2020	8.87	Call	Bond Future	78.2100	0.0782	211.0600	0.2111	169.863	0	0	1,815
2020/06/24	2044	05/11/2020	10.02	Put	Bond Future	13,707.2600	13.7073	12,923.8800	12.9239	(5.715)	0	0	0
2020/06/24	2044	05/11/2020	10.02	Call	Bond Future	557.0600	0.5571	1,022.4100	1.0224	83.537	0	0	1,815
2020/06/24	2044	05/11/2020	10.35	Call	Bond Future	867.8500	0.8678	1,465.0900	1.4651	68.818	0	0	0
2020/06/24	2044	05/11/2020	10.35	Put	Bond Future	11,408.1500	11.4082	10,756.6600	10.7567	(5.711)	0	0	0
2020/06/24	2044	04/02/2021	10.04	Put	Bond Future	15,277.8000	15.2778	14,654.8500	14.6548	(4.077)	0	0	0
2020/06/24	2044	04/02/2021	10.37	Call	Bond Future	1,349.1400	1.3491	2,108.3700	2.1084	56.275	0	0	0
2020/06/24	2044	04/02/2021	10.35	Put	Bond Future	13,185.8000	13.1858	12,675.4800	12.6755	(3.870)	0	0	0
2020/06/24	2044	04/02/2021			Bond Future	12.0958	74.4131	11.8878	75.6753	(1.719)	0.0000	0.0000	0
2020/06/24	2044	04/02/2021	10.37	Put	Bond Future	13,057.3800	13.0574	12,554.3600	12.5544	(3.852)	0	0	0
2020/06/24	2044	04/02/2021	10.35	Call	Bond Future	1,323.8500	1.3238	2,075.7800	2.0758	56.799	0	0	0
2020/06/24	2044	04/02/2021	10.04	Call	Bond Future	973.6200	0.9736	1,612.9200	1.6129	65.662	0	0	0
2020/06/24	2044	04/02/2021	10.84	Call	Bond Future	2,044.1700	2.0442	2,971.4200	2.9714	45.361	0	0	0
2020/06/24	2044	04/02/2021	10.36	Put	Bond Future	13,121.4900	13.1215	12,614.8200	12.6148	(3.861)	0	0	0
2020/06/24	2044	04/02/2021	10.84	Put	Bond Future	10,268.0900	10.2681	9,933.0900	9.9331	(3.263)	0	0	405
2020/06/24	2044	04/02/2021	10.29	Call	Bond Future	1,249.9600	1.2500	1,980.0100	1.9800	58.406	0	0	0
2020/06/24	2044	04/02/2021	10.29	Put	Bond Future	13,575.8100	13.5758	13,043.6100	13.0436	(3.920)	0	0	405
2020/06/24	2044	04/02/2021	9.66	Put	Bond Future	18,101.1500	18.1012	17,345.1200	17.3451	(4.177)	0	0	0
2020/06/24	2044	04/02/2021	9.66	Call	Bond Future	643.4800	0.6435	1,149.7000	1.1497	78.669	0	0	405
2020/06/24	2044	04/02/2021	10.36	Call	Bond Future	1,336.4500	1.3365	2,092.0300	2.0920	56.536	0	0	0
2020/06/24	2044	06/05/2021	12.43	Put	Bond Future	5,318.1300	5.3181	5,194.6800	5.1947	(2.321)	0	0	0
2020/06/24	2044	06/05/2021	12.44	Call	Bond Future	5,960.8900	5.9609	7,116.1300	7.1161	19.380	0	0	0
2020/06/24	2044	06/05/2021			Bond Future	12.3234	75.3027	12.1064	76.5794	(1.762)	0.0000	0.0000	0
2020/06/24	2044	06/05/2021	12.45	Call	Bond Future	5,991.1300	5.9911	7,148.0200	7.1480	19.310	0	0	0
2020/06/24	2044	06/05/2021	12.45	Put	Bond Future	5,264.2600	5.2643	5,144.3900	5.1444	(2.277)	0	0	0
2020/06/24	2044	06/05/2021	12.43	Call	Bond Future	5,930.9800	5.9310	7,084.2900	7.0843	19.446	0	0	0
2020/06/24	2044	06/05/2021	12.44	Put	Bond Future	5,290.9900	5.2910	5,169.4700	5.1695	(2.297)	0	0	0
2020/06/24	2046	06/08/2020			Bond Future	97.4206	97.4206	97.9551	97.9551	0.549	0.0000	0.0000	16,109
2020/06/24	2046	05/11/2020			Bond Future	96.7034	96.7034	97.2424	97.2424	0.557	0.0000	0.0000	0
2020/06/24	2046	04/02/2021			Bond Future	97.8567	97.8567	98.4008	98.4008	0.556	0.0000	0.0000	0
2020/06/24	2046	06/05/2021			Bond Future	97.2388	97.2388	97.7888	97.7888	0.566	0.0000	0.0000	0
2020/06/24	2050	06/08/2020			Bond Future	97.6890	97.6890	97.4544	97.4544	(0.240)	0.0000	0.0000	16,793
2020/06/24	2050	05/11/2020			Bond Future	98.7595	98.7595	98.5210	98.5210	(0.241)	0.0000	0.0000	0
2020/06/24	2050	04/02/2021			Bond Future	98.0274	98.0274	97.7847	97.7847	(0.248)	0.0000	0.0000	0
2020/06/24	2050	06/05/2021			Bond Future	99.2200	99.2200	98.9737	98.9737	(0.248)	0.0000	0.0000	0
2020/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	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
2020/06/24	AL37	06/08/2020			Index Future	728.5410	728.5410	733.6430	733.6430	0.700	0.0000	0.0000	0
2020/06/24	AL37	05/11/2020			Index Future	736.4210	736.4210	741.5750	741.5750	0.700	0.0000	0.0000	0
2020/06/24	AL37	04/02/2021			Index Future	745.0140	745.0140	750.2250	750.2250	0.699	0.0000	0.0000	0
2020/06/24	AL37	06/05/2021			Index Future	753.8940	753.8940	759.1660	759.1660	0.699	0.0000	0.0000	0
2020/06/24	AL7T	06/08/2020			Index Future	799.1450	799.1450	808.6670	808.6670	1.192	0.0000	0.0000	0
2020/06/24	AL7T	05/11/2020			Index Future	807.7890	807.7890	817.4100	817.4100	1.191	0.0000	0.0000	0
2020/06/24	AL7T	04/02/2021			Index Future	817.2150	817.2150	826.9450	826.9450	1.191	0.0000	0.0000	0
2020/06/24	AL7T	06/05/2021			Index Future	826.9550	826.9550	836.7990	836.7990	1.190	0.0000	0.0000	0
2020/06/24	ALBI	06/08/2020			Index Future	697.1880	697.1880	705.0590	705.0590	1.129	0.0000	0.0000	212
2020/06/24	ALBI	05/11/2020			Index Future	704.7290	704.7290	712.6810	712.6810	1.128	0.0000	0.0000	0
2020/06/24	ALBI	04/02/2021			Index Future	712.9520	712.9520	720.9950	720.9950	1.128	0.0000	0.0000	0
2020/06/24	ALBI	06/05/2021			Index Future	721.4500	721.4500	729.5870	729.5870	1.128	0.0000	0.0000	0
2020/06/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	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
2020/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/24	ES33	06/08/2020			Bond Future	12.1106	73.1359	11.9128	74.1407	(1.634)	0.0000	0.0000	350
2020/06/24	ES33	05/11/2020			Bond Future	12.3796	70.1451	12.1735	71.1596	(1.665)	0.0000	0.0000	0
2020/06/24	ES33	04/02/2021			Bond Future	12.6579	70.9655	12.4427	71.9909	(1.700)	0.0000	0.0000	0
2020/06/24	ES33	06/05/2021			Bond Future	12.9406	68.0355	12.7159	69.0726	(1.736)	0.0000	0.0000	0
2020/06/24	ES42	06/08/2020			Bond Future	12.5508	72.5242	12.3581	73.5950	(1.536)	0.0000	0.0000	4,919
2020/06/24	ES42	05/11/2020			Bond Future	12.8134	69.0435	12.6118	70.1246	(1.574)	0.0000	0.0000	0
2020/06/24	ES42	04/02/2021			Bond Future	13.0767	69.8519	12.8658	70.9447	(1.613)	0.0000	0.0000	0
2020/06/24	ES42	06/05/2021			Bond Future	13.3551	66.4273	13.1339	67.5327	(1.657)	0.0000	0.0000	0
2020/06/24	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	06/08/2020	728.12	Put	GOVI	387,510.0000	38.7510	310,160.0000	31.0160	(19.961)	0	0	0
2020/06/24	GOVI	06/08/2020			GOVI	689.3690	689.3690	697.1040	697.1040	1.122	0.0000	0.0000	1,017
2020/06/24	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	06/08/2020	728.14	Put	GOVI	387,710.0000	38.7710	310,360.0000	31.0360	(19.950)	0	0	0
2020/06/24	GOVI	06/08/2020	728.13	Put	GOVI	387,610.0000	38.7610	310,260.0000	31.0260	(19.956)	0	0	0
2020/06/24	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/06/24	GOVI	05/11/2020	737.84	Put	GOVI	410,140.0000	41.0140	331,990.0000	33.1990	(19.054)	0	0	0
2020/06/24	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	05/11/2020			GOVI	696.8260	696.8260	704.6410	704.6410	1.122	0.0000	0.0000	0
2020/06/24	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	05/11/2020	737.83	Put	GOVI	410,040.0000	41.0040	331,890.0000	33.1890	(19.059)	0	0	0
2020/06/24	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	05/11/2020	737.85	Put	GOVI	410,240.0000	41.0240	332,090.0000	33.2090	(19.050)	0	0	0
2020/06/24	GOVI	04/02/2021	750.96	Put	GOVI	460,030.0000	46.0030	381,000.0000	38.1000	(17.179)	0	0	0
2020/06/24	GOVI	04/02/2021			GOVI	704.9570	704.9570	712.8600	712.8600	1.121	0.0000	0.0000	0
2020/06/24	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	04/02/2021	750.95	Put	GOVI	459,930.0000	45.9930	380,900.0000	38.0900	(17.183)	0	0	0
2020/06/24	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	04/02/2021	750.94	Put	GOVI	459,830.0000	45.9830	380,800.0000	38.0800	(17.187)	0	0	0
2020/06/24	GOVI	06/05/2021	678.67	Call	GOVI	346,890.0000	34.6890	426,850.0000	42.6850	23.051	0	0	0
2020/06/24	GOVI	06/05/2021			GOVI	713.3590	713.3590	721.3550	721.3550	1.121	0.0000	0.0000	0
2020/06/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	06/05/2021	678.68	Call	GOVI	346,790.0000	34.6790	426,750.0000	42.6750	23.057	0	0	0
2020/06/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	GOVI	06/05/2021	678.69	Call	GOVI	346,690.0000	34.6690	426,650.0000	42.6650	23.064	0	0	0
2020/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/24	IGOV	06/08/2020			Index Future	255.6000	255.6000	255.6540	255.6540	0.021	0.0000	0.0000	1,207
2020/06/24	IGOV	05/11/2020			Index Future	258.4270	258.4270	258.4820	258.4820	0.021	0.0000	0.0000	47
2020/06/24	IGOV	04/02/2021			Index Future	261.5050	261.5050	261.5590	261.5590	0.021	0.0000	0.0000	0
2020/06/24	IGOV	06/05/2021			Index Future	264.6840	264.6840	264.7380	264.7380	0.020	0.0000	0.0000	0
2020/06/24	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/24	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0400	94.0400	(0.011)	0.0000	0.0000	0
2020/06/24	IS05	16/03/2021			Interest Rate Swap	92.2900	92.2900	92.2800	92.2800	(0.011)	0.0000	0.0000	0
2020/06/24	IS05	15/06/2021			Interest Rate Swap	90.4700	90.4700	90.4600	90.4600	(0.011)	0.0000	0.0000	0
2020/06/24	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4500	89.4500	(0.011)	0.0000	0.0000	0
2020/06/24	IS05	21/12/2021			Interest Rate Swap	90.7800	90.7800	90.7600	90.7600	(0.022)	0.0000	0.0000	51
2020/06/24	IS05	15/03/2022			Interest Rate Swap	90.2400	90.2400	90.2200	90.2200	(0.022)	0.0000	0.0000	0
2020/06/24	IS05	21/06/2022			Interest Rate Swap	90.3700	90.3700	90.3500	90.3500	(0.022)	0.0000	0.0000	0
2020/06/24	IS05	20/09/2022			Interest Rate Swap	93.5500	93.5500	93.5100	93.5100	(0.043)	0.0000	0.0000	0
2020/06/24	IS05	20/12/2022			Interest Rate Swap	94.0900	94.0900	94.0300	94.0300	(0.064)	0.0000	0.0000	0
2020/06/24	IS05	22/03/2023			Interest Rate Swap	86.5500	86.5500	86.4700	86.4700	(0.092)	0.0000	0.0000	0
2020/06/24	IS05	20/06/2023			Interest Rate Swap	92.1600	92.1600	92.0600	92.0600	(0.109)	0.0000	0.0000	0
2020/06/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/24	IS10	17/12/2025			Interest Rate Swap	80.9900	80.9900	80.7500	80.7500	(0.296)	0.0000	0.0000	0
2020/06/24	IS10	16/03/2026			Interest Rate Swap	77.6800	77.6800	77.4200	77.4200	(0.335)	0.0000	0.0000	0
2020/06/24	IS10	15/06/2026			Interest Rate Swap	76.2500	76.2500	75.9700	75.9700	(0.367)	0.0000	0.0000	0
2020/06/24	IS10	21/09/2026			Interest Rate Swap	78.4300	78.4300	78.1500	78.1500	(0.357)	0.0000	0.0000	0

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2020/06/24	IS10	21/12/2026			Interest Rate Swap	82.6000	82.6000	82.3100	82.3100	(0.351)	0.0000	0.0000	0
2020/06/24	IS10	15/03/2027			Interest Rate Swap	81.2800	81.2800	80.9800	80.9800	(0.369)	0.0000	0.0000	0
2020/06/24	IS10	21/06/2027			Interest Rate Swap	83.4900	83.4900	83.1700	83.1700	(0.383)	0.0000	0.0000	0
2020/06/24	IS10	20/09/2027			Interest Rate Swap	89.3700	89.3700	89.0500	89.0500	(0.358)	0.0000	0.0000	0
2020/06/24	IS10	20/12/2027			Interest Rate Swap	89.8500	89.8500	89.5100	89.5100	(0.378)	0.0000	0.0000	0
2020/06/24	IS10	22/03/2028			Interest Rate Swap	82.9900	82.9900	82.6100	82.6100	(0.458)	0.0000	0.0000	0
2020/06/24	IS10	20/06/2028			Interest Rate Swap	90.8500	90.8500	90.4800	90.4800	(0.407)	0.0000	0.0000	0
2020/06/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/24	JBAF	15/07/2020			Jibar Tradeable Future	3.8700	96.1300	3.9000	96.1000	0.775	0.0000	0.0000	0
2020/06/24	JBAF	19/08/2020			Jibar Tradeable Future	3.7000	96.3000	3.6900	96.3100	(0.270)	0.0000	0.0000	0
2020/06/24	JBAF	16/09/2020			Jibar Tradeable Future	3.6800	96.3200	3.6800	96.3200	0.000	0.0000	0.0000	0
2020/06/24	JBAF	21/10/2020			Jibar Tradeable Future	3.5700	96.4300	3.5600	96.4400	(0.280)	0.0000	0.0000	0
2020/06/24	JBAF	18/11/2020			Jibar Tradeable Future	3.5500	96.4500	3.5400	96.4600	(0.282)	0.0000	0.0000	0
2020/06/24	JBAF	15/12/2020			Jibar Tradeable Future	3.5200	96.4800	3.5200	96.4800	0.000	0.0000	0.0000	35
2020/06/24	JBAF	17/03/2021			Jibar Tradeable Future	3.5600	96.4400	3.5500	96.4500	(0.281)	0.0000	0.0000	0
2020/06/24	JBAF	15/06/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	0
2020/06/24	JBAF	15/09/2021			Jibar Tradeable Future	3.9150	96.0850	3.7350	96.2650	(4.598)	0.0000	0.0000	0
2020/06/24	JBAF	15/12/2021			Jibar Tradeable Future	4.0550	95.9450	4.0350	95.9650	(0.493)	0.0000	0.0000	0
2020/06/24	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2550	95.7450	(0.234)	0.0000	0.0000	0
2020/06/24	JBAF	15/06/2022			Jibar Tradeable Future	4.5150	95.4850	4.5450	95.4550	0.664	0.0000	0.0000	0
2020/06/24	R023	06/08/2020	7.26	Call	Bond Future	5,047.3900	5.0474	5,249.8700	5.2499	4.012	0	0	0
2020/06/24	R023	06/08/2020			Bond Future	5.1395	109.6408	5.0571	109.8433	(1.604)	0.0000	0.0000	32,369
2020/06/24	R023	06/08/2020	7.26	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/06/24	R023	06/08/2020	7.27	Call	Bond Future	5,070.4700	5.0705	5,272.9500	5.2729	3.993	0	0	0
2020/06/24	R023	06/08/2020	7.28	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/06/24	R023	06/08/2020	7.27	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/06/24	R023	06/08/2020	7.28	Call	Bond Future	5,093.5400	5.0935	5,296.0200	5.2960	3.975	0	0	0
2020/06/24	R023	05/11/2020	7.46	Put	Bond Future	8.6700	0.0087	7.0400	0.0070	(18.800)	0	0	0
2020/06/24	R023	05/11/2020	7.47	Put	Bond Future	8.4200	0.0084	6.8300	0.0068	(18.884)	0	0	0
2020/06/24	R023	05/11/2020			Bond Future	5.2313	106.9087	5.1399	107.1117	(1.747)	0.0000	0.0000	0
2020/06/24	R023	05/11/2020	7.46	Call	Bond Future	4,810.5900	4.8106	5,011.9700	5.0120	4.186	0	0	0
2020/06/24	R023	05/11/2020	7.47	Call	Bond Future	4,831.2600	4.8313	5,032.6800	5.0327	4.169	0	0	0
2020/06/24	R023	05/11/2020	7.45	Call	Bond Future	4,789.9400	4.7899	4,991.2700	4.9913	4.203	0	0	0
2020/06/24	R023	05/11/2020	7.45	Put	Bond Future	8.9300	0.0089	7.2500	0.0073	(18.813)	0	0	0
2020/06/24	R023	04/02/2021	6.34	Call	Bond Future	2,321.5300	2.3215	2,506.5100	2.5065	7.968	0	0	0
2020/06/24	R023	04/02/2021	6.32	Put	Bond Future	306.6700	0.3067	288.8100	0.2888	(5.824)	0	0	0
2020/06/24	R023	04/02/2021			Bond Future	5.3057	108.1582	5.2028	108.3621	(1.940)	0.0000	0.0000	0
2020/06/24	R023	04/02/2021	6.34	Put	Bond Future	300.0400	0.3000	281.0500	0.2811	(6.329)	0	0	0
2020/06/24	R023	04/02/2021	6.32	Call	Bond Future	2,289.5500	2.2896	2,475.6600	2.4757	8.129	0	0	0
2020/06/24	R023	04/02/2021	6.33	Put	Bond Future	303.4600	0.3035	284.9100	0.2849	(6.113)	0	0	0
2020/06/24	R023	04/02/2021	6.33	Call	Bond Future	2,305.6500	2.3056	2,491.0700	2.4911	8.042	0	0	0
2020/06/24	R023	06/05/2021	7.58	Call	Bond Future	3,842.0100	3.8420	4,034.7200	4.0347	5.016	0	0	0
2020/06/24	R023	06/05/2021			Bond Future	5.3742	105.5383	5.2564	105.7439	(2.190)	0.0000	0.0000	0
2020/06/24	R023	06/05/2021	7.56	Call	Bond Future	3,811.2800	3.8113	4,003.6500	4.0037	5.047	0	0	0

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2020/06/24	R023	06/05/2021	7.56	Put	Bond Future	87.1900	0.0872	73.8700	0.0739	(15.277)	0	0	0
2020/06/24	R023	06/05/2021	7.58	Put	Bond Future	84.6600	0.0847	71.6800	0.0717	(15.332)	0	0	0
2020/06/24	R023	06/05/2021	7.57	Call	Bond Future	3,826.6400	3.8266	4,019.1700	4.0192	5.031	0	0	0
2020/06/24	R023	06/05/2021	7.57	Put	Bond Future	85.9200	0.0859	72.7600	0.0728	(15.317)	0	0	0
2020/06/24	R035	06/08/2020	9.92	Put	Bond Future	7,806.2900	7.8063	6,752.8900	6.7529	(13.494)	0	0	0
2020/06/24	R035	06/08/2020	10.45	Put	Bond Future	4,690.6500	4.6906	3,853.9800	3.8540	(17.837)	0	0	500
2020/06/24	R035	06/08/2020	9.67	Call	Bond Future	87.4600	0.0875	161.6500	0.1616	84.827	0	0	500
2020/06/24	R035	06/08/2020	9.00	Put	Bond Future	14,585.6500	14.5857	13,408.1800	13.4082	(8.073)	0	0	0
2020/06/24	R035	06/08/2020			Bond Future	11.0518	88.3913	10.8658	89.5782	(1.683)	0.0000	0.0000	99,548
2020/06/24	R035	06/08/2020	9.92	Call	Bond Future	185.1700	0.1852	318.7300	0.3187	72.128	0	0	0
2020/06/24	R035	06/08/2020	9.09	Put	Bond Future	13,875.5500	13.8756	12,701.6600	12.7017	(8.460)	0	0	0
2020/06/24	R035	06/08/2020	9.09	Call	Bond Future	10.6600	0.0107	23.7300	0.0237	122.608	0	0	500
2020/06/24	R035	06/08/2020	9.67	Put	Bond Future	9,527.3500	9.5274	8,414.5800	8.4146	(11.680)	0	0	0
2020/06/24	R035	06/08/2020	9.00	Call	Bond Future	7.3300	0.0073	16.8200	0.0168	129.468	0	0	24,761
2020/06/24	R035	06/08/2020	9.93	Call	Bond Future	190.4600	0.1905	326.9400	0.3269	71.658	0	0	0
2020/06/24	R035	06/08/2020	9.91	Put	Bond Future	7,872.8900	7.8729	6,816.6100	6.8166	(13.417)	0	0	0
2020/06/24	R035	06/08/2020	10.45	Call	Bond Future	759.1300	0.7591	1,109.4200	1.1094	46.144	0	0	0
2020/06/24	R035	06/08/2020	9.93	Put	Bond Future	7,739.8900	7.7399	6,689.4100	6.6894	(13.572)	0	0	0
2020/06/24	R035	06/08/2020	9.91	Call	Bond Future	180.0100	0.1800	310.6900	0.3107	72.596	0	0	0
2020/06/24	R035	06/08/2020	8.75	Put	Bond Future	16,601.7900	16.6018	15,418.4700	15.4185	(7.128)	0	0	0
2020/06/24	R035	06/08/2020	8.75	Call	Bond Future	2.4000	0.0024	6.0400	0.0060	151.667	0	0	3,000
2020/06/24	R035	05/11/2020	10.34	Put	Bond Future	7,630.5600	7.6306	7,204.8200	7.2048	(5.579)	0	0	0
2020/06/24	R035	05/11/2020			Bond Future	11.2741	84.8644	11.0807	86.0626	(1.715)	0.0000	0.0000	0
2020/06/24	R035	05/11/2020	10.33	Call	Bond Future	1,580.2800	1.5803	2,348.3500	2.3484	48.603	0	0	0
2020/06/24	R035	05/11/2020	10.33	Put	Bond Future	7,679.6700	7.6797	7,249.4700	7.2495	(5.602)	0	0	0
2020/06/24	R035	05/11/2020	10.34	Call	Bond Future	1,599.1700	1.5992	2,371.7000	2.3717	48.308	0	0	0
2020/06/24	R035	05/11/2020	10.32	Call	Bond Future	1,561.5400	1.5615	2,325.1300	2.3251	48.900	0	0	0
2020/06/24	R035	05/11/2020	10.32	Put	Bond Future	7,729.0100	7.7290	7,294.3300	7.2943	(5.624)	0	0	0
2020/06/24	R035	04/02/2021	11.14	Put	Bond Future	6,033.9400	6.0339	5,963.9800	5.9640	(1.159)	0	0	650
2020/06/24	R035	04/02/2021	10.04	Put	Bond Future	10,989.8000	10.9898	10,554.4300	10.5544	(3.962)	0	0	0
2020/06/24	R035	04/02/2021	10.14	Put	Bond Future	10,441.3700	10.4414	10,040.1600	10.0402	(3.843)	0	0	650
2020/06/24	R035	04/02/2021	10.05	Call	Bond Future	1,573.5200	1.5735	2,352.6500	2.3526	49.515	0	0	0
2020/06/24	R035	04/02/2021			Bond Future	11.5034	85.8566	11.3019	87.0677	(1.752)	0.0000	0.0000	0
2020/06/24	R035	04/02/2021	10.06	Call	Bond Future	1,587.7200	1.5877	2,370.2700	2.3703	49.288	0	0	0
2020/06/24	R035	04/02/2021	10.06	Put	Bond Future	10,878.7700	10.8788	10,450.2500	10.4503	(3.939)	0	0	0
2020/06/24	R035	04/02/2021	10.14	Call	Bond Future	1,704.6200	1.7046	2,514.4800	2.5145	47.510	0	0	0
2020/06/24	R035	04/02/2021	11.14	Call	Bond Future	3,830.5900	3.8306	4,971.7000	4.9717	29.789	0	0	0
2020/06/24	R035	04/02/2021	10.04	Call	Bond Future	1,559.4100	1.5594	2,335.1100	2.3351	49.743	0	0	0
2020/06/24	R035	04/02/2021	10.05	Put	Bond Future	10,934.2000	10.9342	10,502.2600	10.5023	(3.950)	0	0	0
2020/06/24	R035	06/05/2021	10.24	Put	Bond Future	11,276.7800	11.2768	10,736.7500	10.7367	(4.789)	0	0	0
2020/06/24	R035	06/05/2021	12.35	Put	Bond Future	3,855.6000	3.8556	3,781.5800	3.7816	(1.920)	0	0	0
2020/06/24	R035	06/05/2021	12.37	Call	Bond Future	7,380.1700	7.3802	8,533.5400	8.5335	15.628	0	0	0
2020/06/24	R035	06/05/2021			Bond Future	11.7317	82.4032	11.5218	83.6282	(1.789)	0.0000	0.0000	0
2020/06/24	R035	06/05/2021	12.35	Call	Bond Future	7,310.8700	7.3109	8,461.8400	8.4618	15.743	0	0	0
2020/06/24	R035	06/05/2021	12.37	Put	Bond Future	3,816.8500	3.8169	3,745.2300	3.7452	(1.876)	0	0	0
2020/06/24	R035	06/05/2021	10.24	Call	Bond Future	1,941.6500	1.9416	2,626.6100	2.6266	35.277	0	0	793
2020/06/24	R035	06/05/2021	12.36	Put	Bond Future	3,836.0300	3.8360	3,763.2100	3.7632	(1.898)	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
2020/06/24	R035	06/05/2021	12.02	Call	Bond Future	6,213.2100	6.2132	7,318.9300	7.3189	17.796	0	0	0
2020/06/24	R035	06/05/2021	12.02	Put	Bond Future	4,573.9200	4.5739	4,454.6500	4.4546	(2.608)	0	0	793
2020/06/24	R035	06/05/2021	11.32	Call	Bond Future	4,177.3000	4.1773	5,145.9200	5.1459	23.188	0	0	0
2020/06/24	R035	06/05/2021	11.32	Put	Bond Future	6,606.3100	6.6063	6,349.9400	6.3499	(3.881)	0	0	793
2020/06/24	R035	06/05/2021	12.36	Call	Bond Future	7,345.3500	7.3453	8,497.5200	8.4975	15.686	0	0	0
2020/06/24	R186	06/08/2020	8.38	Put	Bond Future	343.3600	0.3434	237.0900	0.2371	(30.950)	0	0	0
2020/06/24	R186	06/08/2020	7.45	Call	Bond Future	747.2700	0.7473	1,060.5200	1.0605	41.919	0	0	2,500
2020/06/24	R186	06/08/2020	9.00	Call	Bond Future	6,577.4300	6.5774	7,384.4300	7.3844	12.269	0	0	900
2020/06/24	R186	06/08/2020	8.00	Call	Bond Future	2,213.9800	2.2140	2,803.1800	2.8032	26.613	0	0	900
2020/06/24	R186	06/08/2020	8.25	Call	Bond Future	3,161.4600	3.1615	3,853.4700	3.8535	21.889	0	0	0
2020/06/24	R186	06/08/2020			Bond Future	7.7409	115.1225	7.5860	115.9579	(2.001)	0.0000	0.0000	68,851
2020/06/24	R186	06/08/2020	8.37	Call	Bond Future	3,665.8400	3.6658	4,392.4000	4.3924	19.820	0	0	0
2020/06/24	R186	06/08/2020	8.37	Put	Bond Future	351.9400	0.3519	243.1400	0.2431	(30.914)	0	0	0
2020/06/24	R186	06/08/2020	9.00	Put	Bond Future	67.0300	0.0670	38.6700	0.0387	(42.309)	0	0	0
2020/06/24	R186	06/08/2020	8.38	Call	Bond Future	3,708.9400	3.7089	4,438.0300	4.4380	19.658	0	0	0
2020/06/24	R186	06/08/2020	7.45	Put	Bond Future	2,322.5000	2.3225	1,800.3900	1.8004	(22.481)	0	0	2,500
2020/06/24	R186	06/08/2020	8.00	Put	Bond Future	834.0800	0.8341	587.9200	0.5879	(29.513)	0	0	15,177
2020/06/24	R186	06/08/2020	8.25	Put	Bond Future	470.1300	0.4701	326.7800	0.3268	(30.492)	0	0	0
2020/06/24	R186	06/08/2020	8.36	Call	Bond Future	3,622.9000	3.6229	4,346.8000	4.3468	19.981	0	0	0
2020/06/24	R186	06/08/2020	8.36	Put	Bond Future	360.7100	0.3607	249.2500	0.2493	(30.900)	0	0	0
2020/06/24	R186	05/11/2020	8.00	Put	Bond Future	2,336.2900	2.3363	2,251.5600	2.2516	(3.627)	0	0	0
2020/06/24	R186	05/11/2020	8.65	Call	Bond Future	4,805.0800	4.8051	5,684.8200	5.6848	18.309	0	0	0
2020/06/24	R186	05/11/2020	8.64	Put	Bond Future	1,157.6600	1.1577	1,193.6500	1.1936	3.109	0	0	0
2020/06/24	R186	05/11/2020			Bond Future	7.9223	116.3562	7.7590	117.1987	(2.061)	0.0000	0.0000	0
2020/06/24	R186	05/11/2020	7.00	Put	Bond Future	5,671.5400	5.6715	5,270.1300	5.2701	(7.078)	0	0	0
2020/06/24	R186	05/11/2020	7.00	Call	Bond Future	804.8300	0.8048	1,245.9200	1.2459	54.805	0	0	1,200
2020/06/24	R186	05/11/2020	8.66	Call	Bond Future	4,841.2900	4.8413	5,722.0400	5.7220	18.192	0	0	0
2020/06/24	R186	05/11/2020	8.66	Put	Bond Future	1,131.4700	1.1315	1,169.7200	1.1697	3.381	0	0	0
2020/06/24	R186	05/11/2020	8.00	Call	Bond Future	2,734.5800	2.7346	3,492.3500	3.4924	27.711	0	0	1,200
2020/06/24	R186	05/11/2020	7.84	Put	Bond Future	2,742.5000	2.7425	2,619.8900	2.6199	(4.471)	0	0	0
2020/06/24	R186	05/11/2020	9.26	Put	Bond Future	562.2000	0.5622	598.0800	0.5981	6.382	0	0	3,500
2020/06/24	R186	05/11/2020	8.65	Put	Bond Future	1,144.5000	1.1445	1,181.7400	1.1817	3.254	0	0	0
2020/06/24	R186	05/11/2020	8.64	Call	Bond Future	4,768.9700	4.7690	5,647.4600	5.6475	18.421	0	0	0
2020/06/24	R186	05/11/2020	7.84	Call	Bond Future	2,318.7900	2.3188	3,038.6800	3.0387	31.046	0	0	3,500
2020/06/24	R186	05/11/2020	8.34	Put	Bond Future	1,626.0200	1.6260	1,611.8700	1.6119	(0.870)	0	0	0
2020/06/24	R186	05/11/2020	8.34	Call	Bond Future	3,746.0000	3.7460	4,574.3500	4.5744	22.113	0	0	3,500
2020/06/24	R186	05/11/2020	9.26	Call	Bond Future	7,175.1800	7.1752	8,053.5600	8.0536	12.242	0	0	0
2020/06/24	R186	04/02/2021	8.15	Call	Bond Future	3,217.9200	3.2179	3,982.4200	3.9824	23.758	0	0	0
2020/06/24	R186	04/02/2021			Bond Future	8.1033	112.4329	7.9309	113.2838	(2.129)	0.0000	0.0000	0
2020/06/24	R186	04/02/2021	8.15	Put	Bond Future	2,989.1200	2.9891	2,902.6900	2.9027	(2.891)	0	0	0
2020/06/24	R186	04/02/2021	8.16	Call	Bond Future	3,243.7600	3.2438	4,010.0700	4.0101	23.624	0	0	0
2020/06/24	R186	04/02/2021	8.17	Put	Bond Future	2,943.0300	2.9430	2,859.8600	2.8599	(2.826)	0	0	0
2020/06/24	R186	04/02/2021	8.16	Put	Bond Future	2,966.0100	2.9660	2,881.3900	2.8814	(2.853)	0	0	0
2020/06/24	R186	04/02/2021	8.17	Call	Bond Future	3,269.7100	3.2697	4,037.4700	4.0375	23.481	0	0	0
2020/06/24	R186	06/05/2021	10.76	Put	Bond Future	461.6300	0.4616	430.3000	0.4303	(6.787)	0	0	0
2020/06/24	R186	06/05/2021	10.77	Call	Bond Future	11,304.7300	11.3047	12,134.0600	12.1341	7.336	0	0	0
2020/06/24	R186	06/05/2021			Bond Future	8.2972	113.7755	8.1144	114.6358	(2.203)	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
2020/06/24	R186	06/05/2021	10.78	Call	Bond Future	11,341.0200	11.3410	12,170.7300	12.1707	7.316	0	0	0
2020/06/24	R186	06/05/2021	10.78	Put	Bond Future	452.1100	0.4521	421.5400	0.4215	(6.762)	0	0	0
2020/06/24	R186	06/05/2021	10.76	Call	Bond Future	11,268.4600	11.2685	12,097.4100	12.0974	7.356	0	0	0
2020/06/24	R186	06/05/2021	10.77	Put	Bond Future	456.8500	0.4569	425.9000	0.4259	(6.775)	0	0	0
2020/06/24	R197	06/08/2020			Bond Future	307.9108	307.9108	307.8869	307.8869	(0.008)	0.0000	0.0000	2,591
2020/06/24	R197	05/11/2020			Bond Future	311.2855	311.2855	311.2566	311.2566	(0.009)	0.0000	0.0000	0
2020/06/24	R197	04/02/2021			Bond Future	307.0614	307.0614	307.0283	307.0283	(0.011)	0.0000	0.0000	0
2020/06/24	R197	06/05/2021			Bond Future	310.7974	310.7974	310.7621	310.7621	(0.011)	0.0000	0.0000	0
2020/06/24	R202	06/08/2020			Bond Future	214.8632	214.8632	214.7190	214.7190	(0.067)	0.0000	0.0000	7,664
2020/06/24	R202	05/11/2020			Bond Future	217.2182	217.2182	217.0691	217.0691	(0.069)	0.0000	0.0000	0
2020/06/24	R202	04/02/2021			Bond Future	215.5929	215.5929	215.4393	215.4393	(0.071)	0.0000	0.0000	0
2020/06/24	R202	06/05/2021			Bond Future	218.2155	218.2155	218.0586	218.0586	(0.072)	0.0000	0.0000	0
2020/06/24	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	R208	06/08/2020			Bond Future	3.5955	104.4250	3.5407	104.4597	(1.523)	0.0000	0.0000	23,391
2020/06/24	R208	06/08/2020	5.56	Call	Bond Future	1,231.5600	1.2316	1,266.2800	1.2663	2.819	0	0	0
2020/06/24	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	R208	06/08/2020	5.57	Call	Bond Future	1,237.7600	1.2378	1,272.4800	1.2725	2.805	0	0	0
2020/06/24	R208	06/08/2020	5.55	Call	Bond Future	1,225.3600	1.2254	1,260.0800	1.2601	2.833	0	0	0
2020/06/24	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	R208	05/11/2020	4.78	Call	Bond Future	652.2100	0.6522	685.6800	0.6857	5.132	0	0	0
2020/06/24	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/06/24	R208	05/11/2020			Bond Future	3.0968	102.1530	3.0110	102.1864	(2.772)	0.0000	0.0000	0
2020/06/24	R208	05/11/2020	4.79	Call	Bond Future	656.0500	0.6561	689.5300	0.6895	5.103	0	0	0
2020/06/24	R208	05/11/2020	4.79	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/06/24	R208	05/11/2020	4.78	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/06/24	R208	05/11/2020	4.77	Call	Bond Future	648.3600	0.6484	681.8300	0.6818	5.162	0	0	0
2020/06/24	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	R209	06/08/2020	5.55	Put	Bond Future	42,375.7000	42.3757	41,310.5500	41.3106	(2.514)	0	0	0
2020/06/24	R209	06/08/2020			Bond Future	11.0052	67.1574	10.8101	68.2226	(1.773)	0.0000	0.0000	61,107
2020/06/24	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	R209	06/08/2020	5.57	Put	Bond Future	42,158.8900	42.1589	41,093.7400	41.0937	(2.527)	0	0	0
2020/06/24	R209	06/08/2020	5.56	Put	Bond Future	42,267.2200	42.2672	41,202.0700	41.2021	(2.520)	0	0	0
2020/06/24	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/24	R209	05/11/2020	10.02	Call	Bond Future	1,194.8400	1.1948	1,932.7100	1.9327	61.755	0	0	0
2020/06/24	R209	05/11/2020			Bond Future	11.2035	64.7372	11.0013	65.8127	(1.805)	0.0000	0.0000	0
2020/06/24	R209	05/11/2020	10.00	Call	Bond Future	1,169.6200	1.1696	1,900.2200	1.9002	62.465	0	0	0
2020/06/24	R209	05/11/2020	10.00	Put	Bond Future	7,977.9700	7.9780	7,633.0400	7.6330	(4.324)	0	0	0
2020/06/24	R209	05/11/2020	10.02	Put	Bond Future	7,881.6800	7.8817	7,544.0200	7.5440	(4.284)	0	0	0
2020/06/24	R209	05/11/2020	10.01	Call	Bond Future	1,182.1800	1.1822	1,916.4200	1.9164	62.109	0	0	0
2020/06/24	R209	05/11/2020	10.01	Put	Bond Future	7,929.7400	7.9297	7,588.4500	7.5885	(4.304)	0	0	0
2020/06/24	R209	04/02/2021	10.12	Put	Bond Future	8,821.5300	8.8215	8,602.2000	8.6022	(2.486)	0	0	0
2020/06/24	R209	04/02/2021			Bond Future	11.4026	65.4944	11.1929	66.5816	(1.839)	0.0000	0.0000	0
2020/06/24	R209	04/02/2021	10.11	Call	Bond Future	1,711.3800	1.7114	2,576.2100	2.5762	50.534	0	0	0
2020/06/24	R209	04/02/2021	10.11	Put	Bond Future	8,867.3100	8.8673	8,644.9300	8.6449	(2.508)	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
2020/06/24	R209	04/02/2021	10.12	Call	Bond Future	1,725.3500	1.7253	2,593.2300	2.5932	50.302	0	0	0
2020/06/24	R209	04/02/2021	10.10	Call	Bond Future	1,697.4900	1.6975	2,559.2600	2.5593	50.767	0	0	0
2020/06/24	R209	04/02/2021	10.10	Put	Bond Future	8,913.2400	8.9132	8,687.8000	8.6878	(2.529)	0	0	0
2020/06/24	R209	06/05/2021	12.23	Put	Bond Future	3,550.3900	3.5504	3,511.9400	3.5119	(1.083)	0	0	0
2020/06/24	R209	06/05/2021	12.22	Call	Bond Future	6,516.7700	6.5168	7,577.0900	7.5771	16.271	0	0	0
2020/06/24	R209	06/05/2021			Bond Future	11.6071	63.1348	11.3894	64.2346	(1.876)	0.0000	0.0000	0
2020/06/24	R209	06/05/2021	12.23	Call	Bond Future	6,546.1300	6.5461	7,607.4400	7.6074	16.213	0	0	0
2020/06/24	R209	06/05/2021	12.22	Put	Bond Future	3,567.4300	3.5674	3,527.9900	3.5280	(1.106)	0	0	0
2020/06/24	R209	06/05/2021	12.24	Call	Bond Future	6,575.7500	6.5758	7,638.0400	7.6380	16.155	0	0	0
2020/06/24	R209	06/05/2021	12.24	Put	Bond Future	3,533.6500	3.5337	3,496.1800	3.4962	(1.060)	0	0	0
2020/06/24	R210	06/08/2020			Bond Future	186.3634	186.3634	185.9184	185.9184	(0.239)	0.0000	0.0000	1,929
2020/06/24	R210	05/11/2020			Bond Future	185.7001	185.7001	185.2472	185.2472	(0.244)	0.0000	0.0000	0
2020/06/24	R210	04/02/2021			Bond Future	187.9144	187.9144	187.4538	187.4538	(0.245)	0.0000	0.0000	0
2020/06/24	R210	06/05/2021			Bond Future	187.4588	187.4588	186.9915	186.9915	(0.249)	0.0000	0.0000	0
2020/06/24	R212	06/08/2020			Bond Future	166.2021	166.2021	166.2372	166.2372	0.021	0.0000	0.0000	7,044
2020/06/24	R212	05/11/2020			Bond Future	168.0241	168.0241	168.0569	168.0569	0.020	0.0000	0.0000	0
2020/06/24	R212	04/02/2021			Bond Future	167.7063	167.7063	167.7375	167.7375	0.019	0.0000	0.0000	0
2020/06/24	R212	06/05/2021			Bond Future	169.7466	169.7466	169.7770	169.7770	0.018	0.0000	0.0000	0
2020/06/24	R213	06/08/2020	9.31	Call	Bond Future	623.6900	0.6237	956.2600	0.9563	53.323	0	0	0
2020/06/24	R213	06/08/2020			Bond Future	9.8639	84.6107	9.6789	85.6647	(1.876)	0.0000	0.0000	17,366
2020/06/24	R213	06/08/2020	9.29	Call	Bond Future	595.0900	0.5951	917.0300	0.9170	54.099	0	0	0
2020/06/24	R213	06/08/2020	9.29	Put	Bond Future	3,923.3400	3.9233	3,191.3600	3.1914	(18.657)	0	0	0
2020/06/24	R213	06/08/2020	9.31	Put	Bond Future	3,832.9800	3.8330	3,111.6300	3.1116	(18.820)	0	0	0
2020/06/24	R213	06/08/2020	9.30	Call	Bond Future	609.2700	0.6093	936.4600	0.9365	53.702	0	0	0
2020/06/24	R213	06/08/2020	9.30	Put	Bond Future	3,878.0100	3.8780	3,151.2800	3.1513	(18.740)	0	0	0
2020/06/24	R213	05/11/2020	9.60	Put	Bond Future	4,764.1700	4.7642	4,549.1800	4.5492	(4.513)	0	0	0
2020/06/24	R213	05/11/2020	9.59	Call	Bond Future	2,154.5100	2.1545	3,000.0800	3.0001	39.247	0	0	0
2020/06/24	R213	05/11/2020			Bond Future	10.0619	81.9885	9.8697	83.0525	(1.910)	0.0000	0.0000	0
2020/06/24	R213	05/11/2020	9.60	Call	Bond Future	2,176.3200	2.1763	3,025.2800	3.0253	39.009	0	0	0
2020/06/24	R213	05/11/2020	9.59	Put	Bond Future	4,799.5900	4.7996	4,581.2100	4.5812	(4.550)	0	0	0
2020/06/24	R213	05/11/2020	9.61	Call	Bond Future	2,198.2600	2.1983	3,050.5900	3.0506	38.773	0	0	0
2020/06/24	R213	05/11/2020	9.61	Put	Bond Future	4,728.9300	4.7289	4,517.3100	4.5173	(4.475)	0	0	0
2020/06/24	R213	04/02/2021	9.40	Call	Bond Future	2,077.0900	2.0771	2,939.1700	2.9392	41.504	0	0	0
2020/06/24	R213	04/02/2021	9.39	Put	Bond Future	6,902.7600	6.9028	6,686.8400	6.6868	(3.128)	0	0	0
2020/06/24	R213	04/02/2021			Bond Future	10.2647	82.9469	10.0646	84.0221	(1.949)	0.0000	0.0000	0
2020/06/24	R213	04/02/2021	9.41	Call	Bond Future	2,095.6500	2.0956	2,960.7400	2.9607	41.280	0	0	0
2020/06/24	R213	04/02/2021	9.41	Put	Bond Future	6,824.7800	6.8248	6,614.6400	6.6146	(3.079)	0	0	0
2020/06/24	R213	04/02/2021	9.40	Put	Bond Future	6,863.6900	6.8637	6,650.5400	6.6505	(3.105)	0	0	0
2020/06/24	R213	04/02/2021	9.39	Call	Bond Future	2,058.6300	2.0586	2,917.9400	2.9179	41.742	0	0	0
2020/06/24	R213	06/05/2021	11.91	Put	Bond Future	1,897.7400	1.8977	1,866.2300	1.8662	(1.660)	0	0	0
2020/06/24	R213	06/05/2021			Bond Future	10.4675	80.4047	10.2593	81.4923	(1.989)	0.0000	0.0000	0
2020/06/24	R213	06/05/2021	11.90	Call	Bond Future	8,889.7500	8.8898	9,945.0800	9.9451	11.871	0	0	0
2020/06/24	R213	06/05/2021	11.90	Put	Bond Future	1,911.3100	1.9113	1,879.0900	1.8791	(1.686)	0	0	0
2020/06/24	R213	06/05/2021	11.91	Call	Bond Future	8,921.9600	8.9220	9,978.0000	9.9780	11.836	0	0	0
2020/06/24	R213	06/05/2021	11.89	Call	Bond Future	8,857.5700	8.8576	9,912.2000	9.9122	11.907	0	0	0

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2020/06/24	R213	06/05/2021	11.89	Put	Bond Future	1,924.9500	1.9250	1,892.0300	1.8920	(1.710)	0	0	0
2020/06/24	R214	06/08/2020	9.98	Put	Bond Future	8,116.7100	8.1167	7,169.5400	7.1695	(11.669)	0	0	0
2020/06/24	R214	06/08/2020	9.97	Call	Bond Future	126.4100	0.1264	219.2100	0.2192	73.412	0	0	0
2020/06/24	R214	06/08/2020			Bond Future	11.3189	64.7645	11.1288	65.8065	(1.679)	0.0000	0.0000	20,956
2020/06/24	R214	06/08/2020	9.98	Call	Bond Future	129.9800	0.1300	224.8100	0.2248	72.957	0	0	0
2020/06/24	R214	06/08/2020	9.97	Put	Bond Future	8,178.8600	8.1789	7,229.6600	7.2297	(11.606)	0	0	0
2020/06/24	R214	06/08/2020	9.99	Call	Bond Future	133.6300	0.1336	230.5300	0.2305	72.514	0	0	0
2020/06/24	R214	06/08/2020	9.99	Put	Bond Future	8,054.7400	8.0547	7,109.6400	7.1096	(11.733)	0	0	0
2020/06/24	R214	05/11/2020	10.26	Put	Bond Future	8,407.6400	8.4076	8,070.1400	8.0701	(4.014)	0	0	0
2020/06/24	R214	05/11/2020			Bond Future	11.5159	62.1816	11.3187	63.2338	(1.713)	0.0000	0.0000	0
2020/06/24	R214	05/11/2020	10.25	Call	Bond Future	1,162.5800	1.1626	1,873.6900	1.8737	61.167	0	0	0
2020/06/24	R214	05/11/2020	10.25	Put	Bond Future	8,458.1400	8.4581	8,117.0500	8.1171	(4.033)	0	0	0
2020/06/24	R214	05/11/2020	10.26	Call	Bond Future	1,175.0700	1.1751	1,889.7700	1.8898	60.822	0	0	0
2020/06/24	R214	05/11/2020	10.24	Call	Bond Future	1,150.1800	1.1502	1,857.7000	1.8577	61.514	0	0	0
2020/06/24	R214	05/11/2020	10.24	Put	Bond Future	8,508.8300	8.5088	8,164.1500	8.1641	(4.051)	0	0	0
2020/06/24	R214	04/02/2021	10.33	Call	Bond Future	1,672.1000	1.6721	2,510.2800	2.5103	50.127	0	0	0
2020/06/24	R214	04/02/2021			Bond Future	11.7181	62.9086	11.5130	63.9723	(1.751)	0.0000	0.0000	0
2020/06/24	R214	04/02/2021	10.31	Call	Bond Future	1,644.8200	1.6448	2,476.9000	2.4769	50.588	0	0	0
2020/06/24	R214	04/02/2021	10.31	Put	Bond Future	9,605.3200	9.6053	9,373.7300	9.3737	(2.411)	0	0	0
2020/06/24	R214	04/02/2021	10.33	Put	Bond Future	9,507.9800	9.5080	9,282.4900	9.2825	(2.372)	0	0	0
2020/06/24	R214	04/02/2021	10.32	Call	Bond Future	1,658.4200	1.6584	2,493.5500	2.4935	50.357	0	0	0
2020/06/24	R214	04/02/2021	10.32	Put	Bond Future	9,556.5700	9.5566	9,328.0300	9.3280	(2.391)	0	0	0
2020/06/24	R214	06/05/2021	12.26	Call	Bond Future	5,806.4300	5.8064	6,817.6600	6.8177	17.416	0	0	0
2020/06/24	R214	06/05/2021	12.25	Put	Bond Future	4,165.1300	4.1651	4,099.3000	4.0993	(1.581)	0	0	0
2020/06/24	R214	06/05/2021			Bond Future	11.9181	60.3798	11.7049	61.4556	(1.788)	0.0000	0.0000	0
2020/06/24	R214	06/05/2021	12.27	Call	Bond Future	5,833.8100	5.8338	6,845.9800	6.8460	17.350	0	0	0
2020/06/24	R214	06/05/2021	12.27	Put	Bond Future	4,124.9000	4.1249	4,061.1900	4.0612	(1.545)	0	0	0
2020/06/24	R214	06/05/2021	12.26	Put	Bond Future	4,144.9600	4.1450	4,080.3100	4.0803	(1.560)	0	0	0
2020/06/24	R214	06/05/2021	12.25	Call	Bond Future	5,779.0900	5.7791	6,789.1400	6.7891	17.478	0	0	0
2020/06/24	R248	06/08/2020	10.20	Call	Bond Future	91.5800	0.0916	174.6200	0.1746	90.675	0	0	0
2020/06/24	R248	06/08/2020	11.80	Call	Bond Future	3,114.9900	3.1150	3,982.1800	3.9822	27.839	0	0	470
2020/06/24	R248	06/08/2020	12.75	Call	Bond Future	7,302.1800	7.3022	8,479.7200	8.4797	16.126	0	0	814
2020/06/24	R248	06/08/2020	10.35	Call	Bond Future	146.1100	0.1461	265.7900	0.2658	81.911	0	0	640
2020/06/24	R248	06/08/2020	11.85	Put	Bond Future	1,722.6500	1.7226	1,321.3100	1.3213	(23.298)	0	0	0
2020/06/24	R248	06/08/2020	9.00	Put	Bond Future	20,949.3600	20.9494	19,656.9500	19.6569	(6.169)	0	0	0
2020/06/24	R248	06/08/2020			Bond Future	11.6014	80.4358	11.4053	81.7292	(1.690)	0.0000	0.0000	106,774
2020/06/24	R248	06/08/2020	10.18	Call	Bond Future	85.8200	0.0858	164.6900	0.1647	91.902	0	0	0
2020/06/24	R248	06/08/2020	10.18	Put	Bond Future	10,429.4500	10.4294	9,214.8900	9.2149	(11.645)	0	0	0
2020/06/24	R248	06/08/2020	10.35	Put	Bond Future	9,125.6600	9.1257	7,951.9100	7.9519	(12.862)	0	0	0
2020/06/24	R248	06/08/2020	11.85	Call	Bond Future	3,307.8900	3.3079	4,199.9800	4.2000	26.969	0	0	0
2020/06/24	R248	06/08/2020	11.15	Put	Bond Future	4,194.7400	4.1947	3,393.6900	3.3937	(19.097)	0	0	0
2020/06/24	R248	06/08/2020	11.15	Call	Bond Future	1,157.4400	1.1574	1,649.8200	1.6498	42.540	0	0	0
2020/06/24	R248	06/08/2020	10.85	Put	Bond Future	5,779.7600	5.7798	4,801.7300	4.8017	(16.922)	0	0	0
2020/06/24	R248	06/08/2020	10.85	Call	Bond Future	602.1600	0.6022	917.5600	0.9176	52.378	0	0	640
2020/06/24	R248	06/08/2020	9.25	Put	Bond Future	18,524.7800	18.5248	17,234.5900	17.2346	(6.965)	0	0	0
2020/06/24	R248	06/08/2020	9.25	Call	Bond Future	1.8800	0.0019	5.1200	0.0051	172.340	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
2020/06/24	R248	06/08/2020	10.20	Put	Bond Future	10,272.7700	10.2728	9,062.3800	9.0624	(11.783)	0	0	0
2020/06/24	R248	06/08/2020	11.80	Put	Bond Future	1,843.7400	1.8437	1,417.5000	1.4175	(23.118)	0	0	0
2020/06/24	R248	06/08/2020	12.75	Put	Bond Future	448.3700	0.4484	332.4800	0.3325	(25.847)	0	0	0
2020/06/24	R248	06/08/2020	9.00	Call	Bond Future	0.5000	0.0005	1.5200	0.0015	204.000	0	0	3,000
2020/06/24	R248	06/08/2020	10.19	Call	Bond Future	88.6600	0.0887	169.6000	0.1696	91.293	0	0	0
2020/06/24	R248	06/08/2020	10.19	Put	Bond Future	10,351.0100	10.3510	9,138.5200	9.1385	(11.714)	0	0	0
2020/06/24	R248	06/08/2020	12.25	Put	Bond Future	988.7700	0.9888	749.3100	0.7493	(24.218)	0	0	0
2020/06/24	R248	06/08/2020	12.25	Call	Bond Future	5,002.6600	5.0027	6,056.6300	6.0566	21.068	0	0	814
2020/06/24	R248	06/08/2020	11.10	Put	Bond Future	4,436.2100	4.4362	3,604.1200	3.6041	(18.757)	0	0	0
2020/06/24	R248	06/08/2020	11.10	Call	Bond Future	1,049.1700	1.0492	1,510.5100	1.5105	43.972	0	0	470
2020/06/24	R248	05/11/2020	10.02	Put	Bond Future	13,592.1700	13.5922	12,757.9700	12.7580	(6.137)	0	0	0
2020/06/24	R248	05/11/2020	10.03	Call	Bond Future	593.0100	0.5930	1,068.8300	1.0688	80.238	0	0	0
2020/06/24	R248	05/11/2020			Bond Future	11.8130	76.8866	11.6086	78.1927	(1.730)	0.0000	0.0000	0
2020/06/24	R248	05/11/2020	11.00	Put	Bond Future	7,437.5400	7.4375	7,034.9200	7.0349	(5.413)	0	0	0
2020/06/24	R248	05/11/2020	11.00	Call	Bond Future	1,991.3400	1.9913	2,894.7600	2.8948	45.367	0	0	800
2020/06/24	R248	05/11/2020	10.00	Put	Bond Future	13,742.6500	13.7427	12,900.5300	12.9005	(6.128)	0	0	0
2020/06/24	R248	05/11/2020	10.00	Call	Bond Future	567.9300	0.5679	1,031.8500	1.0319	81.686	0	0	800
2020/06/24	R248	05/11/2020	10.04	Call	Bond Future	601.5500	0.6016	1,081.3700	1.0814	79.764	0	0	0
2020/06/24	R248	05/11/2020	10.04	Put	Bond Future	13,442.5900	13.4426	12,616.3700	12.6164	(6.146)	0	0	0
2020/06/24	R248	05/11/2020	10.02	Call	Bond Future	584.5600	0.5846	1,056.4000	1.0564	80.717	0	0	0
2020/06/24	R248	05/11/2020	10.03	Put	Bond Future	13,517.2600	13.5173	12,687.0400	12.6870	(6.142)	0	0	0
2020/06/24	R248	04/02/2021	10.46	Call	Bond Future	1,528.3900	1.5284	2,315.8400	2.3158	51.522	0	0	0
2020/06/24	R248	04/02/2021	10.47	Put	Bond Future	12,273.3900	12.2734	11,744.2900	11.7443	(4.311)	0	0	0
2020/06/24	R248	04/02/2021			Bond Future	12.0315	77.7856	11.8180	79.1059	(1.775)	0.0000	0.0000	0
2020/06/24	R248	04/02/2021	10.46	Put	Bond Future	12,336.5500	12.3365	11,803.7400	11.8037	(4.319)	0	0	0
2020/06/24	R248	04/02/2021	10.47	Call	Bond Future	1,542.7500	1.5428	2,333.9100	2.3339	51.282	0	0	0
2020/06/24	R248	04/02/2021	10.48	Call	Bond Future	1,557.1900	1.5572	2,352.0800	2.3521	51.046	0	0	0
2020/06/24	R248	04/02/2021	10.48	Put	Bond Future	12,210.4400	12.2104	11,685.0700	11.6851	(4.303)	0	0	0
2020/06/24	R248	06/05/2021	12.36	Call	Bond Future	5,974.0900	5.9741	7,149.0500	7.1490	19.668	0	0	0
2020/06/24	R248	06/05/2021			Bond Future	12.2484	74.2992	12.0254	75.6346	(1.820)	0.0000	0.0000	0
2020/06/24	R248	06/05/2021	12.34	Call	Bond Future	5,913.0600	5.9131	7,084.4600	7.0845	19.810	0	0	0
2020/06/24	R248	06/05/2021	12.34	Put	Bond Future	5,376.8600	5.3769	5,212.8200	5.2128	(3.051)	0	0	0
2020/06/24	R248	06/05/2021	12.36	Put	Bond Future	5,321.8000	5.3218	5,161.3200	5.1613	(3.016)	0	0	0
2020/06/24	R248	06/05/2021	12.35	Call	Bond Future	5,943.5500	5.9436	7,116.7400	7.1167	19.739	0	0	0
2020/06/24	R248	06/05/2021	12.35	Put	Bond Future	5,349.2600	5.3493	5,187.0100	5.1870	(3.033)	0	0	0

Total

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