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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2020 TO 15/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	2025	06/08/2020		Bond Future	138.4308	138.4308	138.4454	138.4454	0.011	0.0000	0.0000	4,976
2020/06/15	2025	05/11/2020		Bond Future	139.9735	139.9735	139.9874	139.9874	0.010	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
2020/06/15	2025	04/02/2021			Bond Future	140.1160	140.1160	140.1296	140.1296	0.010	0.0000	0.0000	0
2020/06/15	2025	06/05/2021			Bond Future	141.8242	141.8242	141.8377	141.8377	0.010	0.0000	0.0000	0
2020/06/15	2029	06/08/2020			Bond Future	100.1935	100.1935	100.2838	100.2838	0.090	0.0000	0.0000	4,982
2020/06/15	2029	05/11/2020			Bond Future	100.1737	100.1737	100.2645	100.2645	0.091	0.0000	0.0000	0
2020/06/15	2029	04/02/2021			Bond Future	101.3659	101.3659	101.4575	101.4575	0.090	0.0000	0.0000	0
2020/06/15	2029	06/05/2021			Bond Future	101.4507	101.4507	101.5431	101.5431	0.091	0.0000	0.0000	0
2020/06/15	2030	06/08/2020	9.11	Call	Bond Future	1,431.4500	1.4315	1,005.7400	1.0057	(29.740)	0	0	0
2020/06/15	2030	06/08/2020	9.95	Put	Bond Future	739.1900	0.7392	952.7500	0.9528	28.891	0	0	5,850
2020/06/15	2030	06/08/2020	10.40	Put	Bond Future	326.4100	0.3264	428.8900	0.4289	31.396	0	0	0
2020/06/15	2030	06/08/2020	11.25	Call	Bond Future	10,546.6700	10.5467	9,558.6100	9.5586	(9.368)	0	0	0
2020/06/15	2030	06/08/2020	10.00	Call	Bond Future	4,608.1400	4.6081	3,803.7200	3.8037	(17.457)	0	0	470
2020/06/15	2030	06/08/2020	10.05	Put	Bond Future	626.5900	0.6266	810.5800	0.8106	29.364	0	0	0
2020/06/15	2030	06/08/2020	10.70	Call	Bond Future	7,860.9500	7.8610	6,914.0700	6.9141	(12.045)	0	0	470
2020/06/15	2030	06/08/2020	9.75	Put	Bond Future	1,018.9400	1.0189	1,301.7800	1.3018	27.758	0	0	0
2020/06/15	2030	06/08/2020	9.42	Call	Bond Future	2,326.0900	2.3261	1,748.5400	1.7485	(24.829)	0	0	0
2020/06/15	2030	06/08/2020			Bond Future	9.3113	92.1221	9.4834	91.1193	1.849	0.0000	0.0000	108,423
2020/06/15	2030	06/08/2020	9.09	Call	Bond Future	1,382.5400	1.3825	966.6800	0.9667	(30.079)	0	0	0
2020/06/15	2030	06/08/2020	9.09	Put	Bond Future	2,693.1700	2.6932	3,280.0900	3.2801	21.793	0	0	0
2020/06/15	2030	06/08/2020	10.40	Call	Bond Future	6,433.4900	6.4335	5,533.1900	5.5332	(13.994)	0	0	0
2020/06/15	2030	06/08/2020	10.70	Put	Bond Future	165.6600	0.1657	221.5600	0.2216	33.744	0	0	0
2020/06/15	2030	06/08/2020	9.05	Put	Bond Future	2,838.1100	2.8381	3,444.6600	3.4447	21.372	0	0	0
2020/06/15	2030	06/08/2020	9.05	Call	Bond Future	1,287.9800	1.2880	891.7500	0.8917	(30.764)	0	0	450
2020/06/15	2030	06/08/2020	8.36	Put	Bond Future	6,085.5800	6.0856	6,967.6800	6.9677	14.495	0	0	0
2020/06/15	2030	06/08/2020	8.36	Call	Bond Future	274.8500	0.2748	154.1700	0.1542	(43.908)	0	0	800
2020/06/15	2030	06/08/2020	8.86	Put	Bond Future	3,589.2000	3.5892	4,286.8500	4.2869	19.437	0	0	0
2020/06/15	2030	06/08/2020	8.86	Call	Bond Future	890.4100	0.8904	585.2800	0.5853	(34.268)	0	0	800
2020/06/15	2030	06/08/2020	9.11	Put	Bond Future	2,622.6300	2.6226	3,199.7000	3.1997	22.003	0	0	0
2020/06/15	2030	06/08/2020	9.95	Call	Bond Future	4,388.8200	4.3888	3,599.6000	3.5996	(17.983)	0	0	0
2020/06/15	2030	06/08/2020	11.25	Put	Bond Future	39.6800	0.0397	54.4000	0.0544	37.097	0	0	0
2020/06/15	2030	06/08/2020	10.21	Put	Bond Future	478.0400	0.4780	621.4200	0.6214	29.993	0	0	0
2020/06/15	2030	06/08/2020	10.00	Put	Bond Future	680.9100	0.6809	879.2700	0.8793	29.132	0	0	0
2020/06/15	2030	06/08/2020	10.75	Call	Bond Future	8,103.1300	8.1031	7,150.4500	7.1504	(11.757)	0	0	0
2020/06/15	2030	06/08/2020	10.05	Call	Bond Future	4,830.2700	4.8303	4,011.4800	4.0115	(16.951)	0	0	0
2020/06/15	2030	06/08/2020	9.75	Call	Bond Future	3,546.5500	3.5465	2,826.6100	2.8266	(20.300)	0	0	450
2020/06/15	2030	06/08/2020	9.42	Put	Bond Future	1,691.1600	1.6912	2,116.3900	2.1164	25.144	0	0	800
2020/06/15	2030	06/08/2020	9.10	Call	Bond Future	1,406.9300	1.4069	986.1400	0.9861	(29.908)	0	0	0
2020/06/15	2030	06/08/2020	9.10	Put	Bond Future	2,657.8100	2.6578	3,239.8000	3.2398	21.897	0	0	0
2020/06/15	2030	06/08/2020	11.47	Call	Bond Future	11,617.5300	11.6175	10,622.7000	10.6227	(8.563)	0	0	0
2020/06/15	2030	06/08/2020	11.47	Put	Bond Future	20.9200	0.0209	28.8700	0.0289	38.002	0	0	650
2020/06/15	2030	06/08/2020	10.21	Call	Bond Future	5,558.7000	5.5587	4,699.3000	4.6993	(15.460)	0	0	650
2020/06/15	2030	06/08/2020	10.87	Call	Bond Future	8,687.2900	8.6873	7,722.6800	7.7227	(11.104)	0	0	0
2020/06/15	2030	06/08/2020	10.87	Put	Bond Future	109.3100	0.1093	147.4800	0.1475	34.919	0	0	650
2020/06/15	2030	06/08/2020	10.75	Put	Bond Future	146.9500	0.1470	197.0500	0.1970	34.093	0	0	0
2020/06/15	2030	06/08/2020	9.20	Put	Bond Future	2,320.6000	2.3206	2,853.1200	2.8531	22.948	0	0	2,500
2020/06/15	2030	06/08/2020	9.20	Call	Bond Future	1,664.4700	1.6645	1,194.2100	1.1942	(28.253)	0	0	323
2020/06/15	2030	06/08/2020	8.50	Put	Bond Future	5,313.5800	5.3136	6,155.8900	6.1559	15.852	0	0	0

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2020/06/15	2030	06/08/2020	8.50	Call	Bond Future	387.4400	0.3874	226.9700	0.2270	(41.418)	0	0	323
2020/06/15	2030	05/11/2020	8.10	Put	Bond Future	8,957.1200	8.9571	9,825.2700	9.8253	9.692	0	0	0
2020/06/15	2030	05/11/2020	8.73	Call	Bond Future	1,294.7400	1.2947	1,000.1300	1.0001	(22.754)	0	0	3,000
2020/06/15	2030	05/11/2020	10.06	Put	Bond Future	1,849.1500	1.8491	2,177.0700	2.1771	17.734	0	0	1,000
2020/06/15	2030	05/11/2020	9.39	Put	Bond Future	3,398.8400	3.3988	3,917.1400	3.9171	15.249	0	0	0
2020/06/15	2030	05/11/2020	9.38	Call	Bond Future	2,756.1900	2.7562	2,263.3600	2.2634	(17.881)	0	0	0
2020/06/15	2030	05/11/2020			Bond Future	9.4976	93.1270	9.6771	92.1128	1.890	0.0000	0.0000	0
2020/06/15	2030	05/11/2020	8.85	Put	Bond Future	5,299.8700	5.2999	5,984.3500	5.9843	12.915	0	0	0
2020/06/15	2030	05/11/2020	8.85	Call	Bond Future	1,514.1100	1.5141	1,184.3800	1.1844	(21.777)	0	0	3,000
2020/06/15	2030	05/11/2020	9.61	Call	Bond Future	3,427.8900	3.4279	2,865.3500	2.8654	(16.411)	0	0	0
2020/06/15	2030	05/11/2020	9.61	Put	Bond Future	2,790.9400	2.7909	3,242.6100	3.2426	16.183	0	0	3,000
2020/06/15	2030	05/11/2020	8.34	Put	Bond Future	7,665.5100	7.6655	8,484.9300	8.4849	10.690	0	0	0
2020/06/15	2030	05/11/2020	8.34	Call	Bond Future	753.2300	0.7532	558.4400	0.5584	(25.861)	0	0	1,000
2020/06/15	2030	05/11/2020	9.04	Put	Bond Future	4,563.0100	4.5630	5,189.7900	5.1898	13.736	0	0	0
2020/06/15	2030	05/11/2020	9.04	Call	Bond Future	1,908.8900	1.9089	1,521.4600	1.5215	(20.296)	0	0	1,000
2020/06/15	2030	05/11/2020	8.36	Put	Bond Future	7,562.1500	7.5622	8,377.1200	8.3771	10.777	0	0	0
2020/06/15	2030	05/11/2020	9.86	Put	Bond Future	2,220.2600	2.2203	2,600.4000	2.6004	17.121	0	0	14,160
2020/06/15	2030	05/11/2020	8.10	Call	Bond Future	527.3600	0.5274	381.3000	0.3813	(27.696)	0	0	3,000
2020/06/15	2030	05/11/2020	8.73	Put	Bond Future	5,804.3800	5.8044	6,523.9800	6.5240	12.398	0	0	0
2020/06/15	2030	05/11/2020	9.23	Put	Bond Future	3,901.9100	3.9019	4,469.7000	4.4697	14.552	0	0	0
2020/06/15	2030	05/11/2020	10.06	Call	Bond Future	4,978.2600	4.9783	4,291.9700	4.2920	(13.786)	0	0	0
2020/06/15	2030	05/11/2020	10.37	Put	Bond Future	1,393.0400	1.3930	1,650.5200	1.6505	18.483	0	0	15,646
2020/06/15	2030	05/11/2020	9.39	Call	Bond Future	2,783.7100	2.7837	2,287.8000	2.2878	(17.815)	0	0	0
2020/06/15	2030	05/11/2020	9.38	Put	Bond Future	3,428.7700	3.4288	3,950.1500	3.9501	15.206	0	0	0
2020/06/15	2030	05/11/2020	8.36	Call	Bond Future	774.9700	0.7750	575.7300	0.5757	(25.709)	0	0	14,160
2020/06/15	2030	05/11/2020	8.86	Put	Bond Future	5,259.1800	5.2592	5,940.6700	5.9407	12.958	0	0	0
2020/06/15	2030	05/11/2020	8.86	Call	Bond Future	1,533.4200	1.5334	1,200.7000	1.2007	(21.698)	0	0	14,160
2020/06/15	2030	05/11/2020	9.86	Call	Bond Future	4,253.0100	4.2530	3,618.9400	3.6189	(14.909)	0	0	0
2020/06/15	2030	05/11/2020	9.23	Call	Bond Future	2,361.9200	2.3619	1,915.5000	1.9155	(18.901)	0	0	3,000
2020/06/15	2030	05/11/2020	10.47	Call	Bond Future	6,593.1900	6.5932	5,816.5100	5.8165	(11.780)	0	0	0
2020/06/15	2030	05/11/2020	10.47	Put	Bond Future	1,271.4300	1.2714	1,508.9600	1.5090	18.682	0	0	3,000
2020/06/15	2030	05/11/2020	8.53	Put	Bond Future	6,714.7600	6.7148	7,489.1000	7.4891	11.532	0	0	0
2020/06/15	2030	05/11/2020	8.53	Call	Bond Future	982.6500	0.9827	742.7800	0.7428	(24.411)	0	0	15,646
2020/06/15	2030	05/11/2020	9.03	Put	Bond Future	4,600.0000	4.6000	5,229.8500	5.2299	13.692	0	0	0
2020/06/15	2030	05/11/2020	9.03	Call	Bond Future	1,886.7600	1.8868	1,502.4000	1.5024	(20.371)	0	0	15,646
2020/06/15	2030	05/11/2020	10.37	Call	Bond Future	6,186.7100	6.1867	5,429.9800	5.4300	(12.232)	0	0	0
2020/06/15	2030	05/11/2020	9.40	Call	Bond Future	2,811.3800	2.8114	2,312.3900	2.3124	(17.749)	0	0	0
2020/06/15	2030	05/11/2020	9.40	Put	Bond Future	3,369.1100	3.3691	3,884.3300	3.8843	15.292	0	0	0
2020/06/15	2030	04/02/2021	9.12	Call	Bond Future	2,232.6100	2.2326	1,844.5600	1.8446	(17.381)	0	0	1,000
2020/06/15	2030	04/02/2021	8.36	Call	Bond Future	966.3700	0.9664	756.1600	0.7562	(21.753)	0	0	800
2020/06/15	2030	04/02/2021	9.16	Call	Bond Future	2,320.5200	2.3205	1,922.2100	1.9222	(17.165)	0	0	0
2020/06/15	2030	04/02/2021	9.15	Put	Bond Future	5,346.4000	5.3464	5,977.0300	5.9770	11.795	0	0	0
2020/06/15	2030	04/02/2021			Bond Future	9.6909	90.2088	9.8784	89.1824	1.935	0.0000	0.0000	0
2020/06/15	2030	04/02/2021	8.37	Put	Bond Future	8,661.0000	8.6610	9,475.2500	9.4752	9.401	0	0	0
2020/06/15	2030	04/02/2021	8.37	Call	Bond Future	977.5600	0.9776	765.4300	0.7654	(21.700)	0	0	1,000
2020/06/15	2030	04/02/2021	9.17	Call	Bond Future	2,342.5300	2.3425	1,941.6600	1.9417	(17.113)	0	0	0
2020/06/15	2030	04/02/2021	9.17	Put	Bond Future	5,275.5000	5.2755	5,901.0100	5.9010	11.857	0	0	0
2020/06/15	2030	04/02/2021	9.12	Put	Bond Future	5,453.6100	5.4536	6,091.9400	6.0919	11.705	0	0	0

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2020/06/15	2030	04/02/2021	8.36	Put	Bond Future	8,711.1500	8.7112	9,527.3200	9.5273	9.369	0	0	0
2020/06/15	2030	04/02/2021	9.16	Put	Bond Future	5,311.0000	5.3110	5,939.0700	5.9391	11.826	0	0	0
2020/06/15	2030	04/02/2021	9.15	Call	Bond Future	2,298.3600	2.2984	1,902.6100	1.9026	(17.219)	0	0	0
2020/06/15	2030	04/02/2021	8.86	Put	Bond Future	6,448.9400	6.4489	7,152.8500	7.1528	10.915	0	0	0
2020/06/15	2030	04/02/2021	8.86	Call	Bond Future	1,711.3700	1.7114	1,388.9000	1.3889	(18.843)	0	0	800
2020/06/15	2030	04/02/2021	10.20	Call	Bond Future	5,307.1200	5.3071	4,653.3000	4.6533	(12.320)	0	0	0
2020/06/15	2030	04/02/2021	10.20	Put	Bond Future	2,555.7200	2.5557	2,928.2800	2.9283	14.577	0	0	1,800
2020/06/15	2030	06/05/2021	10.04	Put	Bond Future	3,995.5000	3.9955	4,460.3200	4.4603	11.634	0	0	0
2020/06/15	2030	06/05/2021	9.15	Call	Bond Future	2,541.9200	2.5419	2,156.2400	2.1562	(15.173)	0	0	0
2020/06/15	2030	06/05/2021	11.69	Call	Bond Future	10,274.9500	10.2749	9,433.0400	9.4330	(8.194)	0	0	0
2020/06/15	2030	06/05/2021	11.70	Put	Bond Future	1,307.6100	1.3076	1,503.2900	1.5033	14.965	0	0	0
2020/06/15	2030	06/05/2021			Bond Future	9.8936	91.2890	10.0896	90.2502	1.981	0.0000	0.0000	0
2020/06/15	2030	06/05/2021	10.74	Call	Bond Future	7,062.9100	7.0629	6,361.0800	6.3611	(9.937)	0	0	0
2020/06/15	2030	06/05/2021	10.74	Put	Bond Future	2,688.0000	2.6880	3,025.0100	3.0250	12.538	0	0	0
2020/06/15	2030	06/05/2021	7.97	Call	Bond Future	873.5900	0.8736	701.4500	0.7014	(19.705)	0	0	700
2020/06/15	2030	06/05/2021	9.92	Call	Bond Future	4,427.1800	4.4272	3,877.6000	3.8776	(12.414)	0	0	0
2020/06/15	2030	06/05/2021	10.04	Call	Bond Future	4,772.7900	4.7728	4,198.7700	4.1988	(12.027)	0	0	0
2020/06/15	2030	06/05/2021	9.15	Put	Bond Future	6,630.8900	6.6309	7,284.0500	7.2840	9.850	0	0	0
2020/06/15	2030	06/05/2021	11.69	Put	Bond Future	1,318.2200	1.3182	1,515.1500	1.5151	14.939	0	0	0
2020/06/15	2030	06/05/2021	11.70	Call	Bond Future	10,310.8200	10.3108	9,467.6600	9.4677	(8.177)	0	0	0
2020/06/15	2030	06/05/2021	7.97	Put	Bond Future	11,961.2300	11.9612	12,827.9300	12.8279	7.246	0	0	0
2020/06/15	2030	06/05/2021	9.92	Put	Bond Future	4,286.4900	4.2865	4,775.7500	4.7757	11.414	0	0	700
2020/06/15	2030	06/05/2021	9.22	Call	Bond Future	2,691.0100	2.6910	2,290.2500	2.2903	(14.893)	0	0	0
2020/06/15	2030	06/05/2021	9.22	Put	Bond Future	6,384.8600	6.3849	7,022.9400	7.0229	9.994	0	0	700
2020/06/15	2030	06/05/2021	11.71	Call	Bond Future	10,346.7200	10.3467	9,502.3300	9.5023	(8.161)	0	0	0
2020/06/15	2030	06/05/2021	11.71	Put	Bond Future	1,297.0700	1.2971	1,491.5200	1.4915	14.991	0	0	0
2020/06/15	2032	06/08/2020	9.46	Put	Bond Future	5,169.5200	5.1695	5,964.9100	5.9649	15.386	0	0	0
2020/06/15	2032	06/08/2020	9.45	Call	Bond Future	580.4400	0.5804	368.2400	0.3682	(36.558)	0	0	0
2020/06/15	2032	06/08/2020	8.79	Put	Bond Future	9,232.8900	9.2329	10,190.0300	10.1900	10.367	0	0	0
2020/06/15	2032	06/08/2020	9.29	Put	Bond Future	6,110.2200	6.1102	6,961.1300	6.9611	13.926	0	0	0
2020/06/15	2032	06/08/2020			Bond Future	10.1825	89.9983	10.3492	88.9872	1.637	0.0000	0.0000	99,449
2020/06/15	2032	06/08/2020	9.91	Call	Bond Future	1,445.9800	1.4460	1,033.5400	1.0335	(28.523)	0	0	0
2020/06/15	2032	06/08/2020	9.91	Put	Bond Future	3,134.5200	3.1345	3,733.2200	3.7332	19.100	0	0	800
2020/06/15	2032	06/08/2020	9.46	Call	Bond Future	592.7900	0.5928	377.0400	0.3770	(36.396)	0	0	0
2020/06/15	2032	06/08/2020	9.45	Put	Bond Future	5,222.8000	5.2228	6,021.7400	6.0217	15.297	0	0	0
2020/06/15	2032	06/08/2020	8.79	Call	Bond Future	113.2600	0.1133	59.2600	0.0593	(47.678)	0	0	800
2020/06/15	2032	06/08/2020	9.29	Call	Bond Future	408.9400	0.4089	248.7100	0.2487	(39.182)	0	0	800
2020/06/15	2032	06/08/2020	9.47	Call	Bond Future	605.2400	0.6052	385.9300	0.3859	(36.235)	0	0	0
2020/06/15	2032	06/08/2020	9.47	Put	Bond Future	5,116.4000	5.1164	5,908.2300	5.9082	15.476	0	0	0
2020/06/15	2032	05/11/2020	9.61	Put	Bond Future	6,365.2900	6.3653	7,066.8200	7.0668	11.021	0	0	0
2020/06/15	2032	05/11/2020	10.99	Call	Bond Future	5,649.0800	5.6491	4,950.5400	4.9505	(12.366)	0	0	0
2020/06/15	2032	05/11/2020	9.44	Put	Bond Future	7,154.0500	7.1540	7,901.9800	7.9020	10.455	0	0	0
2020/06/15	2032	05/11/2020	11.08	Call	Bond Future	6,000.6400	6.0006	5,282.4600	5.2825	(11.968)	0	0	0
2020/06/15	2032	05/11/2020	9.77	Put	Bond Future	5,680.4900	5.6805	6,336.5100	6.3365	11.549	0	0	0
2020/06/15	2032	05/11/2020			Bond Future	10.3865	86.8342	10.5602	85.8116	1.672	0.0000	0.0000	0
2020/06/15	2032	05/11/2020	10.99	Put	Bond Future	2,166.3500	2.1663	2,490.4800	2.4905	14.962	0	0	3,000
2020/06/15	2032	05/11/2020	9.76	Call	Bond Future	1,888.0000	1.8880	1,524.2300	1.5242	(19.267)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	2032	05/11/2020	9.76	Put	Bond Future	5,721.7000		5.7217	6,380.6000	6.3806	11.516	0	0	0
2020/06/15	2032	05/11/2020	9.11	Call	Bond Future	816.3500		0.8164	620.4500	0.6205	(23.997)	0	0	3,000
2020/06/15	2032	05/11/2020	9.61	Call	Bond Future	1,579.1700		1.5792	1,258.0300	1.2580	(20.336)	0	0	3,000
2020/06/15	2032	05/11/2020	9.44	Call	Bond Future	1,271.8100		1.2718	997.0700	0.9971	(21.602)	0	0	1,000
2020/06/15	2032	05/11/2020	11.08	Put	Bond Future	2,015.3200		2.0153	2,319.8100	2.3198	15.109	0	0	1,000
2020/06/15	2032	05/11/2020	9.77	Call	Bond Future	1,909.7900		1.9098	1,543.1400	1.5431	(19.198)	0	0	0
2020/06/15	2032	05/11/2020	9.11	Put	Bond Future	8,878.2500		8.8783	9,705.0200	9.7050	9.312	0	0	0
2020/06/15	2032	05/11/2020	8.94	Put	Bond Future	9,857.7300		9.8577	10,718.0700	10.7181	8.728	0	0	0
2020/06/15	2032	05/11/2020	8.94	Call	Bond Future	645.5800		0.6456	483.2500	0.4833	(25.145)	0	0	1,000
2020/06/15	2032	05/11/2020	9.75	Call	Bond Future	1,866.3600		1.8664	1,505.4600	1.5055	(19.337)	0	0	0
2020/06/15	2032	05/11/2020	9.75	Put	Bond Future	5,763.1300		5.7631	6,424.9000	6.4249	11.483	0	0	0
2020/06/15	2032	04/02/2021	9.29	Call	Bond Future	1,251.8300		1.2518	1,010.5600	1.0106	(19.273)	0	0	800
2020/06/15	2032	04/02/2021	10.82	Put	Bond Future	3,554.3200		3.5543	3,990.5900	3.9906	12.274	0	0	800
2020/06/15	2032	04/02/2021	9.63	Call	Bond Future	1,779.0500		1.7791	1,465.1000	1.4651	(17.647)	0	0	0
2020/06/15	2032	04/02/2021			Bond Future	10.5948		87.8480	10.7758	86.8131	1.709	0.0000	0.0000	0
2020/06/15	2032	04/02/2021	8.79	Put	Bond Future	12,056.1400		12.0561	12,936.3000	12.9363	7.301	0	0	0
2020/06/15	2032	04/02/2021	8.79	Call	Bond Future	716.6300		0.7166	561.9100	0.5619	(21.590)	0	0	800
2020/06/15	2032	04/02/2021	9.61	Call	Bond Future	1,741.9900		1.7420	1,432.7300	1.4327	(17.753)	0	0	0
2020/06/15	2032	04/02/2021	9.61	Put	Bond Future	7,689.7300		7.6897	8,415.3500	8.4153	9.436	0	0	0
2020/06/15	2032	04/02/2021	9.29	Put	Bond Future	9,253.9500		9.2539	10,047.5600	10.0476	8.576	0	0	0
2020/06/15	2032	04/02/2021	10.82	Call	Bond Future	4,839.0900		4.8391	4,240.4800	4.2405	(12.370)	0	0	0
2020/06/15	2032	04/02/2021	9.63	Put	Bond Future	7,600.4500		7.6004	8,321.3800	8.3214	9.485	0	0	0
2020/06/15	2032	04/02/2021	9.62	Call	Bond Future	1,760.4600		1.7605	1,448.8600	1.4489	(17.700)	0	0	0
2020/06/15	2032	04/02/2021	9.62	Put	Bond Future	7,645.0000		7.6450	8,368.2800	8.3683	9.461	0	0	0
2020/06/15	2032	06/05/2021	12.12	Put	Bond Future	2,338.5600		2.3386	2,611.3100	2.6113	11.663	0	0	0
2020/06/15	2032	06/05/2021			Bond Future	10.8096		84.7524	10.9984	83.7049	1.747	0.0000	0.0000	0
2020/06/15	2032	06/05/2021	12.11	Call	Bond Future	9,217.2500		9.2173	8,443.9100	8.4439	(8.390)	0	0	0
2020/06/15	2032	06/05/2021	12.11	Put	Bond Future	2,354.5300		2.3545	2,628.6800	2.6287	11.644	0	0	0
2020/06/15	2032	06/05/2021	12.12	Call	Bond Future	9,250.9800		9.2510	8,476.2400	8.4762	(8.375)	0	0	0
2020/06/15	2032	06/05/2021	12.10	Call	Bond Future	9,183.5500		9.1836	8,411.6100	8.4116	(8.406)	0	0	0
2020/06/15	2032	06/05/2021	12.10	Put	Bond Future	2,370.5900		2.3706	2,646.1400	2.6461	11.624	0	0	0
2020/06/15	2033	06/08/2020			Bond Future	96.7642		96.7642	96.7760	96.7760	0.012	0.0000	0.0000	12,178
2020/06/15	2033	05/11/2020			Bond Future	96.6313		96.6313	96.6425	96.6425	0.012	0.0000	0.0000	0
2020/06/15	2033	04/02/2021			Bond Future	97.7812		97.7812	97.7924	97.7924	0.011	0.0000	0.0000	0
2020/06/15	2033	06/05/2021			Bond Future	97.7446		97.7446	97.7557	97.7557	0.011	0.0000	0.0000	0
2020/06/15	2037	06/08/2020	9.88	Put	Bond Future	8,640.5300		8.6405	9,618.0200	9.6180	11.313	0	0	0
2020/06/15	2037	06/08/2020			Bond Future	11.1077		80.7522	11.2794	79.6736	1.546	0.0000	0.0000	100,491
2020/06/15	2037	06/08/2020	9.87	Call	Bond Future	229.7300		0.2297	130.7300	0.1307	(43.094)	0	0	0
2020/06/15	2037	06/08/2020	9.87	Put	Bond Future	8,708.5900		8.7086	9,688.1800	9.6882	11.249	0	0	0
2020/06/15	2037	06/08/2020	9.88	Call	Bond Future	235.4900		0.2355	134.3900	0.1344	(42.932)	0	0	0
2020/06/15	2037	06/08/2020	9.86	Call	Bond Future	224.0900		0.2241	127.1500	0.1271	(43.259)	0	0	0
2020/06/15	2037	06/08/2020	9.86	Put	Bond Future	8,776.8500		8.7768	9,758.5000	9.7585	11.185	0	0	0
2020/06/15	2037	05/11/2020	10.18	Call	Bond Future	1,198.1400		1.1981	935.0500	0.9350	(21.958)	0	0	0
2020/06/15	2037	05/11/2020	10.17	Put	Bond Future	8,744.4100		8.7444	9,574.5700	9.5746	9.494	0	0	0
2020/06/15	2037	05/11/2020			Bond Future	11.3130		81.6333	11.4916	80.5424	1.579	0.0000	0.0000	0
2020/06/15	2037	05/11/2020	10.19	Call	Bond Future	1,212.4800		1.2125	946.9700	0.9470	(21.898)	0	0	0

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2020/06/15	2037	05/11/2020	10.19	Put	Bond Future	8,631.4500	8.6314	9,456.7900	9.4568	9.562	0	0	0
2020/06/15	2037	05/11/2020	10.17	Call	Bond Future	1,183.9300	1.1839	923.2400	0.9232	(22.019)	0	0	0
2020/06/15	2037	05/11/2020	10.18	Put	Bond Future	8,687.8200	8.6878	9,515.5800	9.5156	9.528	0	0	0
2020/06/15	2037	04/02/2021	13.73	Call	Bond Future	12,603.3400	12.6033	11,644.8400	11.6448	(7.605)	0	0	0
2020/06/15	2037	04/02/2021	10.85	Call	Bond Future	2,739.8700	2.7399	2,313.2100	2.3132	(15.572)	0	0	0
2020/06/15	2037	04/02/2021	10.35	Call	Bond Future	1,719.6100	1.7196	1,412.6500	1.4126	(17.851)	0	0	0
2020/06/15	2037	04/02/2021	10.28	Put	Bond Future	9,661.6900	9.6617	10,473.4600	10.4735	8.402	0	0	0
2020/06/15	2037	04/02/2021	10.27	Call	Bond Future	1,595.3000	1.5953	1,305.3700	1.3054	(18.174)	0	0	0
2020/06/15	2037	04/02/2021			Bond Future	11.5266	78.3308	11.7129	77.2270	1.616	0.0000	0.0000	0
2020/06/15	2037	04/02/2021	11.97	Put	Bond Future	3,490.6300	3.4906	3,904.2900	3.9043	11.851	0	0	0
2020/06/15	2037	04/02/2021	11.97	Call	Bond Future	6,079.5300	6.0795	5,389.3800	5.3894	(11.352)	0	0	300
2020/06/15	2037	04/02/2021	9.65	Put	Bond Future	13,442.4700	13.4425	14,371.5500	14.3715	6.912	0	0	0
2020/06/15	2037	04/02/2021	9.65	Call	Bond Future	839.4600	0.8395	664.7300	0.6647	(20.815)	0	0	72
2020/06/15	2037	04/02/2021	11.90	Call	Bond Future	5,832.8100	5.8328	5,157.3000	5.1573	(11.581)	0	0	0
2020/06/15	2037	04/02/2021	13.73	Put	Bond Future	951.4000	0.9514	1,096.7100	1.0967	15.273	0	0	300
2020/06/15	2037	04/02/2021	10.85	Put	Bond Future	6,960.9400	6.9609	7,638.0900	7.6381	9.728	0	0	72
2020/06/15	2037	04/02/2021	10.35	Put	Bond Future	9,286.1800	9.2862	10,083.0300	10.0830	8.581	0	0	72
2020/06/15	2037	04/02/2021	10.28	Call	Bond Future	1,610.4900	1.6105	1,318.4500	1.3184	(18.134)	0	0	0
2020/06/15	2037	04/02/2021	10.27	Put	Bond Future	9,716.0700	9.7161	10,529.9500	10.5299	8.377	0	0	0
2020/06/15	2037	04/02/2021	11.90	Put	Bond Future	3,643.7700	3.6438	4,072.0700	4.0721	11.754	0	0	240
2020/06/15	2037	04/02/2021	10.48	Put	Bond Future	8,612.9400	8.6129	9,381.2600	9.3813	8.921	0	0	0
2020/06/15	2037	04/02/2021	10.48	Call	Bond Future	1,935.6100	1.9356	1,600.1200	1.6001	(17.333)	0	0	240
2020/06/15	2037	04/02/2021	10.29	Call	Bond Future	1,625.7700	1.6258	1,331.6200	1.3316	(18.093)	0	0	0
2020/06/15	2037	04/02/2021	10.29	Put	Bond Future	9,607.4900	9.6075	10,417.1500	10.4171	8.427	0	0	0
2020/06/15	2037	06/05/2021	12.42	Call	Bond Future	7,673.8000	7.6738	6,949.9600	6.9500	(9.433)	0	0	0
2020/06/15	2037	06/05/2021			Bond Future	11.7470	79.2693	11.9411	78.1521	1.652	0.0000	0.0000	0
2020/06/15	2037	06/05/2021	12.42	Put	Bond Future	3,904.8700	3.9049	4,298.2600	4.2983	10.074	0	0	0
2020/06/15	2037	06/05/2021	12.43	Call	Bond Future	7,709.0500	7.7090	6,983.6000	6.9836	(9.410)	0	0	0
2020/06/15	2037	06/05/2021	12.44	Put	Bond Future	3,867.8000	3.8678	4,257.9800	4.2580	10.088	0	0	0
2020/06/15	2037	06/05/2021	12.43	Put	Bond Future	3,886.2900	3.8863	4,278.0700	4.2781	10.081	0	0	0
2020/06/15	2037	06/05/2021	12.44	Call	Bond Future	7,744.3400	7.7443	7,017.2900	7.0173	(9.388)	0	0	0
2020/06/15	2038	06/08/2020			Bond Future	107.5204	107.5204	107.5342	107.5342	0.013	0.0000	0.0000	10,496
2020/06/15	2038	05/11/2020			Bond Future	108.7187	108.7187	108.7320	108.7320	0.012	0.0000	0.0000	0
2020/06/15	2038	04/02/2021			Bond Future	108.2990	108.2990	108.3121	108.3121	0.012	0.0000	0.0000	0
2020/06/15	2038	06/05/2021			Bond Future	109.6195	109.6195	109.6326	109.6326	0.012	0.0000	0.0000	0
2020/06/15	2040	06/08/2020	10.03	Call	Bond Future	196.2800	0.1963	111.4500	0.1114	(43.219)	0	0	0
2020/06/15	2040	06/08/2020	10.04	Call	Bond Future	201.5300	0.2015	114.7600	0.1148	(43.056)	0	0	0
2020/06/15	2040	06/08/2020	10.02	Put	Bond Future	9,540.2300	9.5402	10,521.2500	10.5213	10.283	0	0	0
2020/06/15	2040	06/08/2020	10.85	Call	Bond Future	1,266.1800	1.2662	898.0100	0.8980	(29.077)	0	0	0
2020/06/15	2040	06/08/2020	11.26	Put	Bond Future	2,750.4100	2.7504	3,252.0200	3.2520	18.238	0	0	517
2020/06/15	2040	06/08/2020			Bond Future	11.3077	82.2756	11.4693	81.2116	1.429	0.0000	0.0000	52,240
2020/06/15	2040	06/08/2020	10.04	Put	Bond Future	9,392.6300	9.3926	10,369.8200	10.3698	10.404	0	0	0
2020/06/15	2040	06/08/2020	10.02	Call	Bond Future	191.1500	0.1911	108.2100	0.1082	(43.390)	0	0	0
2020/06/15	2040	06/08/2020	10.03	Put	Bond Future	9,466.3200	9.4663	10,445.4500	10.4455	10.343	0	0	0
2020/06/15	2040	06/08/2020	10.85	Put	Bond Future	4,406.1100	4.4061	5,101.9000	5.1019	15.791	0	0	12,538
2020/06/15	2040	06/08/2020	11.26	Call	Bond Future	2,431.8800	2.4319	1,869.5300	1.8695	(23.124)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	2040	06/08/2020	9.57	Put	Bond Future	13,071.4400	13.0714	14,109.5000	14.1095	7.941	0	0	0
2020/06/15	2040	06/08/2020	10.79	Put	Bond Future	4,694.8100	4.6948	5,418.9400	5.4189	15.424	0	0	800
2020/06/15	2040	06/08/2020	9.57	Call	Bond Future	50.8000	0.0508	24.9000	0.0249	(50.984)	0	0	800
2020/06/15	2040	06/08/2020	10.07	Put	Bond Future	9,172.9100	9.1729	10,144.1100	10.1441	10.588	0	0	0
2020/06/15	2040	06/08/2020	10.07	Call	Bond Future	217.9700	0.2180	125.2100	0.1252	(42.556)	0	0	800
2020/06/15	2040	06/08/2020	10.79	Call	Bond Future	1,128.9200	1.1289	789.0900	0.7891	(30.102)	0	0	0
2020/06/15	2040	05/11/2020	11.00	Put	Bond Future	6,001.9700	6.0020	6,641.9500	6.6420	10.663	0	0	0
2020/06/15	2040	05/11/2020	10.23	Call	Bond Future	1,017.2400	1.0172	793.1600	0.7932	(22.028)	0	0	2,000
2020/06/15	2040	05/11/2020	11.70	Put	Bond Future	3,566.9100	3.5669	4,008.5600	4.0086	12.382	0	0	2,000
2020/06/15	2040	05/11/2020	9.50	Call	Bond Future	353.0900	0.3531	258.5700	0.2586	(26.769)	0	0	2,000
2020/06/15	2040	05/11/2020	10.00	Call	Bond Future	748.8500	0.7489	573.1400	0.5731	(23.464)	0	0	2,230
2020/06/15	2040	05/11/2020	10.30	Call	Bond Future	1,111.4700	1.1115	871.3600	0.8714	(21.603)	0	0	0
2020/06/15	2040	05/11/2020			Bond Future	11.5131	83.1733	11.6814	82.0973	1.462	0.0000	0.0000	0
2020/06/15	2040	05/11/2020	9.73	Put	Bond Future	13,506.8800	13.5069	14,455.1100	14.4551	7.020	0	0	0
2020/06/15	2040	05/11/2020	9.73	Call	Bond Future	506.6200	0.5066	378.8500	0.3788	(25.220)	0	0	2,000
2020/06/15	2040	05/11/2020	10.23	Put	Bond Future	10,053.8200	10.0538	10,905.7400	10.9057	8.474	0	0	0
2020/06/15	2040	05/11/2020	10.30	Put	Bond Future	9,614.2300	9.6142	10,450.1200	10.4501	8.694	0	0	0
2020/06/15	2040	05/11/2020	11.00	Call	Bond Future	2,571.2600	2.5713	2,135.2400	2.1352	(16.957)	0	0	2,230
2020/06/15	2040	05/11/2020	11.70	Call	Bond Future	4,760.4700	4.7605	4,126.1200	4.1261	(13.325)	0	0	0
2020/06/15	2040	05/11/2020	9.50	Put	Bond Future	15,269.3200	15.2693	16,250.8000	16.2508	6.428	0	0	0
2020/06/15	2040	05/11/2020	10.00	Put	Bond Future	11,575.3600	11.5754	12,475.6500	12.4757	7.778	0	0	0
2020/06/15	2040	05/11/2020	10.31	Call	Bond Future	1,125.4300	1.1254	882.9900	0.8830	(21.542)	0	0	0
2020/06/15	2040	05/11/2020	10.32	Put	Bond Future	9,490.6800	9.4907	10,321.8900	10.3219	8.758	0	0	0
2020/06/15	2040	05/11/2020	11.50	Call	Bond Future	4,072.5000	4.0725	3,491.9800	3.4920	(14.255)	0	0	0
2020/06/15	2040	05/11/2020	11.50	Put	Bond Future	4,157.3200	4.1573	4,652.8000	4.6528	11.918	0	0	2,000
2020/06/15	2040	05/11/2020	10.31	Put	Bond Future	9,552.3400	9.5523	10,385.9000	10.3859	8.726	0	0	0
2020/06/15	2040	05/11/2020	10.32	Call	Bond Future	1,139.5200	1.1395	894.7300	0.8947	(21.482)	0	0	0
2020/06/15	2040	04/02/2021	9.49	Call	Bond Future	552.2700	0.5523	432.9500	0.4330	(21.605)	0	0	500
2020/06/15	2040	04/02/2021	9.57	Put	Bond Future	16,245.7400	16.2457	17,204.8700	17.2049	5.904	0	0	0
2020/06/15	2040	04/02/2021	10.07	Put	Bond Future	12,695.1700	12.6952	13,575.8500	13.5759	6.937	0	0	0
2020/06/15	2040	04/02/2021	10.42	Put	Bond Future	10,504.0500	10.5040	11,317.0000	11.3170	7.739	0	0	0
2020/06/15	2040	04/02/2021			Bond Future	11.7271	79.6386	11.9027	78.5497	1.497	0.0000	0.0000	0
2020/06/15	2040	04/02/2021	10.07	Call	Bond Future	1,093.6900	1.0937	885.4800	0.8855	(19.037)	0	0	800
2020/06/15	2040	04/02/2021	11.74	Call	Bond Future	4,846.6300	4.8466	4,255.9100	4.2559	(12.188)	0	0	0
2020/06/15	2040	04/02/2021	11.74	Put	Bond Future	4,765.6000	4.7656	5,263.7700	5.2638	10.453	0	0	800
2020/06/15	2040	04/02/2021	10.41	Call	Bond Future	1,553.4400	1.5534	1,279.5600	1.2796	(17.631)	0	0	0
2020/06/15	2040	04/02/2021	10.41	Put	Bond Future	10,563.2100	10.5632	11,378.2200	11.3782	7.716	0	0	0
2020/06/15	2040	04/02/2021	9.49	Put	Bond Future	16,858.1500	16.8582	17,827.7200	17.8277	5.751	0	0	0
2020/06/15	2040	04/02/2021	9.57	Call	Bond Future	610.9500	0.6109	481.1900	0.4812	(21.239)	0	0	800
2020/06/15	2040	04/02/2021	10.42	Call	Bond Future	1,568.7400	1.5687	1,292.8000	1.2928	(17.590)	0	0	0
2020/06/15	2040	04/02/2021	10.24	Put	Bond Future	11,600.0100	11.6000	12,449.0100	12.4490	7.319	0	0	0
2020/06/15	2040	04/02/2021	10.24	Call	Bond Future	1,309.1200	1.3091	1,069.2300	1.0692	(18.325)	0	0	500
2020/06/15	2040	04/02/2021	11.57	Call	Bond Future	4,311.8400	4.3118	3,760.8900	3.7609	(12.778)	0	0	0
2020/06/15	2040	04/02/2021	11.57	Put	Bond Future	5,306.9200	5.3069	5,844.8600	5.8449	10.137	0	0	500
2020/06/15	2040	04/02/2021	10.40	Call	Bond Future	1,538.2400	1.5382	1,266.4300	1.2664	(17.670)	0	0	0
2020/06/15	2040	04/02/2021	10.40	Put	Bond Future	10,622.5700	10.6226	11,439.6500	11.4396	7.692	0	0	0
2020/06/15	2040	06/05/2021	12.44	Put	Bond Future	4,433.8000	4.4338	4,848.1000	4.8481	9.344	0	0	0
2020/06/15	2040	06/05/2021			Bond Future	11.9475	80.5928	12.1306	79.4907	1.533	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
2020/06/15	2040	06/05/2021	12.43	Call	Bond Future	7,305.0200	7.3050	6,618.9700	6.6190	(9.391)	0	0	0
2020/06/15	2040	06/05/2021	12.43	Put	Bond Future	4,455.8900	4.4559	4,871.8700	4.8719	9.336	0	0	0
2020/06/15	2040	06/05/2021	12.44	Call	Bond Future	7,340.1700	7.3402	6,652.4400	6.6524	(9.369)	0	0	0
2020/06/15	2040	06/05/2021	12.42	Call	Bond Future	7,270.2100	7.2702	6,585.8600	6.5859	(9.413)	0	0	0
2020/06/15	2040	06/05/2021	12.42	Put	Bond Future	4,478.3800	4.4784	4,896.0600	4.8961	9.327	0	0	0
2020/06/15	2044	06/08/2020	9.88	Call	Bond Future	106.1000	0.1061	57.2400	0.0572	(46.051)	0	0	0
2020/06/15	2044	06/08/2020	9.98	Call	Bond Future	141.6700	0.1417	78.8300	0.0788	(44.357)	0	0	602
2020/06/15	2044	06/08/2020	11.09	Put	Bond Future	3,659.7600	3.6598	4,245.8900	4.2459	16.016	0	0	602
2020/06/15	2044	06/08/2020	9.01	Call	Bond Future	4.6300	0.0046	1.8100	0.0018	(60.907)	0	0	140
2020/06/15	2044	06/08/2020	9.66	Call	Bond Future	53.5000	0.0535	26.8500	0.0269	(49.813)	0	0	140
2020/06/15	2044	06/08/2020			Bond Future	11.3738	78.9295	11.5304	77.9011	1.377	0.0000	0.0000	77,097
2020/06/15	2044	06/08/2020	9.86	Call	Bond Future	99.9800	0.1000	53.5900	0.0536	(46.399)	0	0	0
2020/06/15	2044	06/08/2020	9.86	Put	Bond Future	11,368.1000	11.3681	12,350.1600	12.3502	8.639	0	0	0
2020/06/15	2044	06/08/2020	9.36	Put	Bond Future	15,613.0500	15.6131	16,631.1800	16.6312	6.521	0	0	0
2020/06/15	2044	06/08/2020	9.36	Call	Bond Future	18.7700	0.0188	8.4500	0.0085	(54.981)	0	0	602
2020/06/15	2044	06/08/2020	9.98	Put	Bond Future	10,420.0800	10.4201	11,385.6900	11.3857	9.267	0	0	0
2020/06/15	2044	06/08/2020	9.88	Put	Bond Future	11,208.0100	11.2080	12,187.6000	12.1876	8.740	0	0	0
2020/06/15	2044	06/08/2020	11.09	Call	Bond Future	1,735.3300	1.7353	1,293.0100	1.2930	(25.489)	0	0	0
2020/06/15	2044	06/08/2020	9.01	Put	Bond Future	18,833.6900	18.8337	19,859.3200	19.8593	5.446	0	0	0
2020/06/15	2044	06/08/2020	9.66	Put	Bond Future	13,012.1300	13.0121	14,013.9300	14.0139	7.699	0	0	0
2020/06/15	2044	06/08/2020	9.87	Call	Bond Future	103.0000	0.1030	55.3900	0.0554	(46.223)	0	0	0
2020/06/15	2044	06/08/2020	9.87	Put	Bond Future	11,287.9500	11.2880	12,268.7900	12.2688	8.689	0	0	0
2020/06/15	2044	06/08/2020	10.93	Call	Bond Future	1,321.7900	1.3218	953.0500	0.9531	(27.897)	0	0	0
2020/06/15	2044	06/08/2020	10.93	Put	Bond Future	4,366.9700	4.3670	5,026.6800	5.0267	15.107	0	0	140
2020/06/15	2044	05/11/2020	11.06	Put	Bond Future	6,031.3600	6.0314	6,645.5600	6.6456	10.183	0	0	525
2020/06/15	2044	05/11/2020	11.43	Call	Bond Future	3,677.4800	3.6775	3,147.5200	3.1475	(14.411)	0	0	0
2020/06/15	2044	05/11/2020	9.72	Put	Bond Future	14,179.7900	14.1798	15,107.1300	15.1071	6.540	0	0	0
2020/06/15	2044	05/11/2020	9.97	Call	Bond Future	655.1600	0.6552	501.4000	0.5014	(23.469)	0	0	568
2020/06/15	2044	05/11/2020	9.29	Put	Bond Future	17,719.6800	17.7197	18,698.9000	18.6989	5.526	0	0	0
2020/06/15	2044	05/11/2020	9.96	Put	Bond Future	12,376.5800	12.3766	13,264.7500	13.2647	7.176	0	0	0
2020/06/15	2044	05/11/2020	10.36	Call	Bond Future	1,110.1500	1.1102	876.5000	0.8765	(21.047)	0	0	0
2020/06/15	2044	05/11/2020			Bond Future	11.5730	79.7908	11.7362	78.7506	1.410	0.0000	0.0000	0
2020/06/15	2044	05/11/2020	9.72	Call	Bond Future	449.1600	0.4492	336.3700	0.3364	(25.111)	0	0	1,815
2020/06/15	2044	05/11/2020	9.97	Put	Bond Future	12,304.2600	12.3043	13,190.6300	13.1906	7.204	0	0	0
2020/06/15	2044	05/11/2020	9.96	Call	Bond Future	645.7300	0.6457	493.7700	0.4938	(23.533)	0	0	0
2020/06/15	2044	05/11/2020	11.38	Call	Bond Future	3,522.1900	3.5222	3,005.9300	3.0059	(14.657)	0	0	0
2020/06/15	2044	05/11/2020	11.38	Put	Bond Future	4,784.3000	4.7843	5,308.1700	5.3082	10.950	0	0	568
2020/06/15	2044	05/11/2020	10.34	Call	Bond Future	1,082.4000	1.0824	853.2900	0.8533	(21.167)	0	0	0
2020/06/15	2044	05/11/2020	10.34	Put	Bond Future	9,791.9000	9.7919	10,602.9200	10.6029	8.283	0	0	0
2020/06/15	2044	05/11/2020	11.06	Call	Bond Future	2,597.5000	2.5975	2,171.5700	2.1716	(16.398)	0	0	0
2020/06/15	2044	05/11/2020	10.04	Put	Bond Future	11,804.3800	11.8044	12,677.8200	12.6778	7.399	0	0	0
2020/06/15	2044	05/11/2020	11.17	Put	Bond Future	5,577.4000	5.5774	6,160.1100	6.1601	10.448	0	0	1,815
2020/06/15	2044	05/11/2020	11.43	Put	Bond Future	4,609.2500	4.6093	5,119.4200	5.1194	11.068	0	0	1,815
2020/06/15	2044	05/11/2020	8.87	Put	Bond Future	21,534.3000	21.5343	22,544.5600	22.5446	4.691	0	0	0
2020/06/15	2044	05/11/2020	9.29	Call	Bond Future	216.8500	0.2168	155.9400	0.1559	(28.089)	0	0	568
2020/06/15	2044	05/11/2020	10.36	Put	Bond Future	9,665.3700	9.6654	10,471.8500	10.4718	8.344	0	0	0
2020/06/15	2044	05/11/2020	10.04	Call	Bond Future	724.0800	0.7241	557.3900	0.5574	(23.021)	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
2020/06/15	2044	05/11/2020	9.34	Put	Bond Future	17,288.5200	17.2885	18,262.8400	18.2628	5.636	0	0	0
2020/06/15	2044	05/11/2020	9.34	Call	Bond Future	237.2900	0.2373	171.4800	0.1715	(27.734)	0	0	525
2020/06/15	2044	05/11/2020	11.17	Call	Bond Future	2,901.4900	2.9015	2,444.0700	2.4441	(15.765)	0	0	0
2020/06/15	2044	05/11/2020	8.87	Call	Bond Future	95.8500	0.0959	65.9800	0.0660	(31.163)	0	0	1,815
2020/06/15	2044	05/11/2020	10.02	Put	Bond Future	11,946.0500	11.9461	12,823.2500	12.8233	7.343	0	0	0
2020/06/15	2044	05/11/2020	10.02	Call	Bond Future	703.8500	0.7039	540.9200	0.5409	(23.148)	0	0	1,815
2020/06/15	2044	05/11/2020	10.35	Call	Bond Future	1,096.2100	1.0962	864.8400	0.8648	(21.106)	0	0	0
2020/06/15	2044	05/11/2020	10.35	Put	Bond Future	9,728.5100	9.7285	10,537.2700	10.5373	8.313	0	0	0
2020/06/15	2044	04/02/2021	10.04	Put	Bond Future	13,364.9700	13.3650	14,230.2700	14.2303	6.474	0	0	0
2020/06/15	2044	04/02/2021	10.37	Call	Bond Future	1,410.1000	1.4101	1,162.6500	1.1627	(17.548)	0	0	0
2020/06/15	2044	04/02/2021	10.35	Put	Bond Future	11,314.8100	11.3148	12,123.8000	12.1238	7.150	0	0	0
2020/06/15	2044	04/02/2021			Bond Future	11.7805	76.3417	11.9508	75.2892	1.446	0.0000	0.0000	0
2020/06/15	2044	04/02/2021	10.37	Put	Bond Future	11,189.6800	11.1897	11,994.7700	11.9948	7.195	0	0	0
2020/06/15	2044	04/02/2021	10.35	Call	Bond Future	1,381.5200	1.3815	1,137.9700	1.1380	(17.629)	0	0	0
2020/06/15	2044	04/02/2021	10.04	Call	Bond Future	989.4500	0.9894	802.2100	0.8022	(18.924)	0	0	0
2020/06/15	2044	04/02/2021	10.84	Call	Bond Future	2,229.8500	2.2299	1,881.6200	1.8816	(15.617)	0	0	0
2020/06/15	2044	04/02/2021	10.36	Put	Bond Future	11,252.1400	11.2521	12,059.1800	12.0592	7.172	0	0	0
2020/06/15	2044	04/02/2021	10.84	Put	Bond Future	8,525.1100	8.5251	9,229.4200	9.2294	8.262	0	0	405
2020/06/15	2044	04/02/2021	10.29	Call	Bond Future	1,298.2400	1.2982	1,066.1800	1.0662	(17.875)	0	0	0
2020/06/15	2044	04/02/2021	10.29	Put	Bond Future	11,695.4300	11.6954	12,515.9100	12.5159	7.015	0	0	405
2020/06/15	2044	04/02/2021	9.66	Put	Bond Future	16,157.4800	16.1575	17,080.5600	17.0806	5.713	0	0	0
2020/06/15	2044	04/02/2021	9.66	Call	Bond Future	628.4700	0.6285	499.0100	0.4990	(20.599)	0	0	405
2020/06/15	2044	04/02/2021	10.36	Call	Bond Future	1,395.7600	1.3958	1,150.2600	1.1503	(17.589)	0	0	0
2020/06/15	2044	06/05/2021	12.43	Put	Bond Future	4,579.3300	4.5793	4,986.5200	4.9865	8.892	0	0	0
2020/06/15	2044	06/05/2021	12.44	Call	Bond Future	7,180.3500	7.1803	6,520.5700	6.5206	(9.189)	0	0	0
2020/06/15	2044	06/05/2021			Bond Future	11.9938	77.2565	12.1717	76.1912	1.483	0.0000	0.0000	0
2020/06/15	2044	06/05/2021	12.45	Call	Bond Future	7,214.7500	7.2148	6,553.3400	6.5533	(9.167)	0	0	0
2020/06/15	2044	06/05/2021	12.45	Put	Bond Future	4,534.0800	4.5341	4,938.0000	4.9380	8.909	0	0	0
2020/06/15	2044	06/05/2021	12.43	Call	Bond Future	7,145.9800	7.1460	6,487.8400	6.4878	(9.210)	0	0	0
2020/06/15	2044	06/05/2021	12.44	Put	Bond Future	4,556.6500	4.5567	4,962.2000	4.9622	8.900	0	0	0
2020/06/15	2046	06/08/2020			Bond Future	97.5724	97.5724	98.0005	98.0005	0.439	0.0000	0.0000	16,109
2020/06/15	2046	05/11/2020			Bond Future	96.8744	96.8744	97.3067	97.3067	0.446	0.0000	0.0000	0
2020/06/15	2046	04/02/2021			Bond Future	98.0275	98.0275	98.4647	98.4647	0.446	0.0000	0.0000	0
2020/06/15	2046	06/05/2021			Bond Future	97.4144	97.4144	97.8566	97.8566	0.454	0.0000	0.0000	0
2020/06/15	2050	06/08/2020			Bond Future	98.1360	98.1360	98.1487	98.1487	0.013	0.0000	0.0000	16,793
2020/06/15	2050	05/11/2020			Bond Future	99.2295	99.2295	99.2418	99.2418	0.012	0.0000	0.0000	0
2020/06/15	2050	04/02/2021			Bond Future	98.5008	98.5008	98.5130	98.5130	0.012	0.0000	0.0000	0
2020/06/15	2050	06/05/2021			Bond Future	99.7018	99.7018	99.7140	99.7140	0.012	0.0000	0.0000	0
2020/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	AL37	06/08/2020			Index Future	726.9700	726.9700	721.2250	721.2250	(0.790)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	AL37	05/11/2020			Index Future	734.9780	734.9780	729.1570	729.1570	(0.792)	0.0000	0.0000	0
2020/06/15	AL37	04/02/2021			Index Future	743.5480	743.5480	737.6520	737.6520	(0.793)	0.0000	0.0000	0
2020/06/15	AL37	06/05/2021			Index Future	752.4350	752.4350	746.4640	746.4640	(0.794)	0.0000	0.0000	0
2020/06/15	AL7T	06/08/2020			Index Future	805.2720	805.2720	796.7460	796.7460	(1.059)	0.0000	0.0000	0
2020/06/15	AL7T	05/11/2020			Index Future	814.1410	814.1410	805.5080	805.5080	(1.060)	0.0000	0.0000	0
2020/06/15	AL7T	04/02/2021			Index Future	823.6350	823.6350	814.8920	814.8920	(1.062)	0.0000	0.0000	0
2020/06/15	AL7T	06/05/2021			Index Future	833.4790	833.4790	824.6270	824.6270	(1.062)	0.0000	0.0000	0
2020/06/15	ALBI	06/08/2020			Index Future	704.1790	704.1790	697.2170	697.2170	(0.989)	0.0000	0.0000	212
2020/06/15	ALBI	05/11/2020			Index Future	711.9350	711.9350	704.8840	704.8840	(0.990)	0.0000	0.0000	0
2020/06/15	ALBI	04/02/2021			Index Future	720.2360	720.2360	713.0960	713.0960	(0.991)	0.0000	0.0000	0
2020/06/15	ALBI	06/05/2021			Index Future	728.8450	728.8450	721.6150	721.6150	(0.992)	0.0000	0.0000	0
2020/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/15	ES33	06/08/2020			Bond Future	11.8983	74.2151	12.0595	73.3937	1.355	0.0000	0.0000	350
2020/06/15	ES33	05/11/2020			Bond Future	12.1554	71.2493	12.3237	70.4185	1.384	0.0000	0.0000	0
2020/06/15	ES33	04/02/2021			Bond Future	12.4240	72.0810	12.5998	71.2402	1.415	0.0000	0.0000	0
2020/06/15	ES33	06/05/2021			Bond Future	12.6959	69.1661	12.8795	68.3152	1.446	0.0000	0.0000	0
2020/06/15	ES42	06/08/2020			Bond Future	12.3732	73.5097	12.5297	72.6402	1.264	0.0000	0.0000	4,919
2020/06/15	ES42	05/11/2020			Bond Future	12.6250	70.0528	12.7889	69.1734	1.298	0.0000	0.0000	0
2020/06/15	ES42	04/02/2021			Bond Future	12.8797	70.8714	13.0514	69.9815	1.333	0.0000	0.0000	0
2020/06/15	ES42	06/05/2021			Bond Future	13.1481	67.4609	13.3282	66.5602	1.370	0.0000	0.0000	0
2020/06/15	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	06/08/2020	728.12	Put	GOVI	318,000.0000	31.8000	386,770.0000	38.6770	21.626	0	0	0
2020/06/15	GOVI	06/08/2020			GOVI	696.3200	696.3200	689.4430	689.4430	(0.988)	0.0000	0.0000	1,031
2020/06/15	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	06/08/2020	728.14	Put	GOVI	318,200.0000	31.8200	386,970.0000	38.6970	21.612	0	0	0
2020/06/15	GOVI	06/08/2020	728.13	Put	GOVI	318,100.0000	31.8100	386,870.0000	38.6870	21.619	0	0	0
2020/06/15	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	05/11/2020	737.84	Put	GOVI	338,500.0000	33.8500	408,140.0000	40.8140	20.573	0	0	0

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2020/06/15	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	05/11/2020			GOVI	703.9900	703.9900	697.0260	697.0260	(0.989)	0.0000	0.0000	0
2020/06/15	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	05/11/2020	737.83	Put	GOVI	338,400.0000	33.8400	408,040.0000	40.8040	20.579	0	0	0
2020/06/15	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	05/11/2020	737.85	Put	GOVI	338,600.0000	33.8600	408,240.0000	40.8240	20.567	0	0	0
2020/06/15	GOVI	04/02/2021	750.96	Put	GOVI	387,610.0000	38.7610	458,140.0000	45.8140	18.196	0	0	0
2020/06/15	GOVI	04/02/2021			GOVI	712.1990	712.1990	705.1460	705.1460	(0.990)	0.0000	0.0000	0
2020/06/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	04/02/2021	750.95	Put	GOVI	387,510.0000	38.7510	458,040.0000	45.8040	18.201	0	0	0
2020/06/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	04/02/2021	750.94	Put	GOVI	387,410.0000	38.7410	457,940.0000	45.7940	18.206	0	0	0
2020/06/15	GOVI	06/05/2021	678.67	Call	GOVI	420,410.0000	42.0410	349,000.0000	34.9000	(16.986)	0	0	0
2020/06/15	GOVI	06/05/2021			GOVI	720.7110	720.7110	713.5700	713.5700	(0.991)	0.0000	0.0000	0
2020/06/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	06/05/2021	678.68	Call	GOVI	420,310.0000	42.0310	348,900.0000	34.8900	(16.990)	0	0	0
2020/06/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	GOVI	06/05/2021	678.69	Call	GOVI	420,210.0000	42.0210	348,800.0000	34.8800	(16.994)	0	0	0
2020/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/15	IGOV	06/08/2020			Index Future	255.8140	255.8140	256.0660	256.0660	0.099	0.0000	0.0000	1,207
2020/06/15	IGOV	05/11/2020			Index Future	258.6950	258.6950	258.9450	258.9450	0.097	0.0000	0.0000	47
2020/06/15	IGOV	04/02/2021			Index Future	261.7730	261.7730	262.0240	262.0240	0.096	0.0000	0.0000	0
2020/06/15	IGOV	06/05/2021			Index Future	264.9640	264.9640	265.2160	265.2160	0.095	0.0000	0.0000	0
2020/06/15	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/15	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/15	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.0800	94.0800	0.000	0.0000	0.0000	0
2020/06/15	IS05	16/03/2021			Interest Rate Swap	92.3500	92.3500	92.3500	92.3500	0.000	0.0000	0.0000	0
2020/06/15	IS05	15/06/2021			Interest Rate Swap	90.5700	90.5700	90.5700	90.5700	0.000	0.0000	0.0000	0
2020/06/15	IS05	21/09/2021			Interest Rate Swap	89.6100	89.6100	89.6300	89.6300	0.022	0.0000	0.0000	0
2020/06/15	IS05	21/12/2021			Interest Rate Swap	90.9700	90.9700	90.9900	90.9900	0.022	0.0000	0.0000	51
2020/06/15	IS05	15/03/2022			Interest Rate Swap	90.4900	90.4900	90.5000	90.5000	0.011	0.0000	0.0000	0
2020/06/15	IS05	21/06/2022			Interest Rate Swap	90.7000	90.7000	90.7300	90.7300	0.033	0.0000	0.0000	0
2020/06/15	IS05	20/09/2022			Interest Rate Swap	93.9400	93.9400	93.9900	93.9900	0.053	0.0000	0.0000	0
2020/06/15	IS05	20/12/2022			Interest Rate Swap	94.5600	94.5600	94.6500	94.6500	0.095	0.0000	0.0000	0
2020/06/15	IS05	22/03/2023			Interest Rate Swap	87.1200	87.1200	87.2400	87.2400	0.138	0.0000	0.0000	0
2020/06/15	IS05	20/06/2023			Interest Rate Swap	92.8000	92.8000	92.9400	92.9400	0.151	0.0000	0.0000	0
2020/06/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/15	IS10	17/12/2025			Interest Rate Swap	82.4300	82.4300	82.7000	82.7000	0.328	0.0000	0.0000	0
2020/06/15	IS10	16/03/2026			Interest Rate Swap	79.1700	79.1700	79.4400	79.4400	0.341	0.0000	0.0000	0
2020/06/15	IS10	15/06/2026			Interest Rate Swap	77.7900	77.7900	78.0600	78.0600	0.347	0.0000	0.0000	0
2020/06/15	IS10	21/09/2026			Interest Rate Swap	80.0400	80.0400	80.3000	80.3000	0.325	0.0000	0.0000	0

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2020/06/15	IS10	21/12/2026			Interest Rate Swap	84.2800	84.2800	84.5100	84.5100	0.273	0.0000	0.0000	0
2020/06/15	IS10	15/03/2027			Interest Rate Swap	83.0300	83.0300	83.2500	83.2500	0.265	0.0000	0.0000	0
2020/06/15	IS10	21/06/2027			Interest Rate Swap	85.2900	85.2900	85.5100	85.5100	0.258	0.0000	0.0000	0
2020/06/15	IS10	20/09/2027			Interest Rate Swap	91.1800	91.1800	91.4100	91.4100	0.252	0.0000	0.0000	0
2020/06/15	IS10	20/12/2027			Interest Rate Swap	91.6800	91.6800	91.9300	91.9300	0.273	0.0000	0.0000	0
2020/06/15	IS10	22/03/2028			Interest Rate Swap	84.8800	84.8800	85.1600	85.1600	0.330	0.0000	0.0000	0
2020/06/15	IS10	20/06/2028			Interest Rate Swap	92.7300	92.7300	93.0200	93.0200	0.313	0.0000	0.0000	0
2020/06/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/15	JBAF	15/07/2020			Jibar Tradeable Future	3.9350	3.9350	3.9350	96.0650	0.000	0.0000	0.0000	0
2020/06/15	JBAF	19/08/2020			Jibar Tradeable Future	3.7850	3.7850	3.7850	96.2150	0.000	0.0000	0.0000	0
2020/06/15	JBAF	16/09/2020			Jibar Tradeable Future	3.7450	3.7450	3.7450	96.2550	0.000	0.0000	0.0000	0
2020/06/15	JBAF	21/10/2020			Jibar Tradeable Future	3.6850	3.6850	3.6850	96.3150	0.000	0.0000	0.0000	0
2020/06/15	JBAF	18/11/2020			Jibar Tradeable Future	3.6800	3.6800	3.6800	96.3200	0.000	0.0000	0.0000	0
2020/06/15	JBAF	15/12/2020			Jibar Tradeable Future	3.6650	3.6650	3.6650	96.3350	0.000	0.0000	0.0000	0
2020/06/15	JBAF	17/03/2021			Jibar Tradeable Future	3.7600	3.7600	3.7600	96.2400	0.000	0.0000	0.0000	0
2020/06/15	JBAF	15/06/2021			Jibar Tradeable Future	3.9400	3.9400	3.9400	96.0600	0.000	0.0000	0.0000	0
2020/06/15	JBAF	15/09/2021			Jibar Tradeable Future	4.1000	4.1000	4.1000	95.9000	0.000	0.0000	0.0000	0
2020/06/15	JBAF	15/12/2021			Jibar Tradeable Future	4.3000	4.3000	4.3000	95.7000	0.000	0.0000	0.0000	0
2020/06/15	JBAF	16/03/2022			Jibar Tradeable Future	4.5100	4.5100	4.5100	95.4900	0.000	0.0000	0.0000	0
2020/06/15	JBAF	15/06/2022			Jibar Tradeable Future	4.7900	4.7900	4.7900	95.2100	0.000	0.0000	0.0000	0
2020/06/15	R023	06/08/2020	7.26	Call	Bond Future	4,962.5200	4.9625	4,809.0800	4.8091	(3.092)	0	0	0
2020/06/15	R023	06/08/2020			Bond Future	5.1742	109.5556	5.2369	109.4021	1.211	0.0000	0.0000	26,872
2020/06/15	R023	06/08/2020	7.26	Put	Bond Future	0.3700	0.0004	0.3700	0.0004	0.000	0	0	0
2020/06/15	R023	06/08/2020	7.27	Call	Bond Future	4,985.5800	4.9856	4,832.1400	4.8321	(3.078)	0	0	0
2020/06/15	R023	06/08/2020	7.28	Put	Bond Future	0.3300	0.0003	0.3300	0.0003	0.000	0	0	0
2020/06/15	R023	06/08/2020	7.27	Put	Bond Future	0.3500	0.0004	0.3500	0.0004	0.000	0	0	0
2020/06/15	R023	06/08/2020	7.28	Call	Bond Future	5,008.6300	5.0086	4,855.1900	4.8552	(3.064)	0	0	0
2020/06/15	R023	05/11/2020	7.46	Put	Bond Future	14.2000	0.0142	15.9600	0.0160	12.394	0	0	0
2020/06/15	R023	05/11/2020	7.47	Put	Bond Future	13.8300	0.0138	15.5500	0.0155	12.437	0	0	0
2020/06/15	R023	05/11/2020			Bond Future	5.2613	106.8421	5.3316	106.6863	1.337	0.0000	0.0000	0
2020/06/15	R023	05/11/2020	7.46	Call	Bond Future	4,749.5800	4.7496	4,595.5600	4.5956	(3.243)	0	0	0
2020/06/15	R023	05/11/2020	7.47	Call	Bond Future	4,770.1300	4.7701	4,616.0700	4.6161	(3.230)	0	0	0
2020/06/15	R023	05/11/2020	7.45	Call	Bond Future	4,729.0500	4.7290	4,575.0800	4.5751	(3.256)	0	0	0
2020/06/15	R023	05/11/2020	7.45	Put	Bond Future	14.5800	0.0146	16.3900	0.0164	12.414	0	0	0
2020/06/15	R023	04/02/2021	6.34	Call	Bond Future	2,236.0200	2.2360	2,107.4100	2.1074	(5.752)	0	0	0
2020/06/15	R023	04/02/2021	6.32	Put	Bond Future	292.3600	0.2924	322.4100	0.3224	10.278	0	0	0
2020/06/15	R023	04/02/2021			Bond Future	5.3409	108.0886	5.4208	107.9307	1.497	0.0000	0.0000	0
2020/06/15	R023	04/02/2021	6.34	Put	Bond Future	284.0800	0.2841	313.4300	0.3134	10.332	0	0	0
2020/06/15	R023	04/02/2021	6.32	Call	Bond Future	2,205.6900	2.2057	2,077.7800	2.0778	(5.799)	0	0	0
2020/06/15	R023	04/02/2021	6.33	Put	Bond Future	288.1900	0.2882	317.8900	0.3179	10.306	0	0	0
2020/06/15	R023	04/02/2021	6.33	Call	Bond Future	2,220.8300	2.2208	2,092.5700	2.0926	(5.775)	0	0	0
2020/06/15	R023	06/05/2021	7.58	Call	Bond Future	3,770.5200	3.7705	3,620.6600	3.6207	(3.975)	0	0	0
2020/06/15	R023	06/05/2021			Bond Future	5.4129	105.4708	5.5048	105.3107	1.698	0.0000	0.0000	0
2020/06/15	R023	06/05/2021	7.56	Call	Bond Future	3,739.7400	3.7397	3,590.1500	3.5901	(4.000)	0	0	0

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2020/06/15	R023	06/05/2021	7.56	Put	Bond Future	83.1500	0.0831	93.6400	0.0936	12.616	0	0	0
2020/06/15	R023	06/05/2021	7.58	Put	Bond Future	80.6700	0.0807	90.8900	0.0909	12.669	0	0	0
2020/06/15	R023	06/05/2021	7.57	Call	Bond Future	3,755.1200	3.7551	3,605.3900	3.6054	(3.987)	0	0	0
2020/06/15	R023	06/05/2021	7.57	Put	Bond Future	81.9000	0.0819	92.2500	0.0922	12.637	0	0	0
2020/06/15	R035	06/08/2020	9.92	Put	Bond Future	6,679.9700	6.6800	7,549.0500	7.5490	13.010	0	0	0
2020/06/15	R035	06/08/2020	10.45	Put	Bond Future	3,905.6300	3.9056	4,556.4800	4.5565	16.664	0	0	500
2020/06/15	R035	06/08/2020	9.67	Call	Bond Future	241.4800	0.2415	140.1300	0.1401	(41.970)	0	0	500
2020/06/15	R035	06/08/2020	9.00	Put	Bond Future	13,229.8000	13.2298	14,247.7200	14.2477	7.694	0	0	0
2020/06/15	R035	06/08/2020			Bond Future	10.8356	89.7732	10.9971	88.7375	1.491	0.0000	0.0000	100,502
2020/06/15	R035	06/08/2020	9.92	Call	Bond Future	440.8100	0.4408	274.1500	0.2741	(37.808)	0	0	0
2020/06/15	R035	06/08/2020	9.09	Put	Bond Future	12,528.0400	12.5280	13,540.4300	13.5404	8.081	0	0	0
2020/06/15	R035	06/08/2020	9.09	Call	Bond Future	45.1100	0.0451	21.7600	0.0218	(51.762)	0	0	500
2020/06/15	R035	06/08/2020	9.67	Put	Bond Future	8,299.4100	8.2994	9,233.8000	9.2338	11.259	0	0	0
2020/06/15	R035	06/08/2020	9.00	Call	Bond Future	33.4400	0.0334	15.6200	0.0156	(53.289)	0	0	24,761
2020/06/15	R035	06/08/2020	9.93	Call	Bond Future	450.9800	0.4510	281.2300	0.2812	(37.640)	0	0	0
2020/06/15	R035	06/08/2020	9.91	Put	Bond Future	6,741.8300	6.7418	7,613.9400	7.6139	12.936	0	0	0
2020/06/15	R035	06/08/2020	10.45	Call	Bond Future	1,356.0700	1.3561	971.1800	0.9712	(28.383)	0	0	0
2020/06/15	R035	06/08/2020	9.93	Put	Bond Future	6,618.4500	6.6185	7,484.4400	7.4844	13.084	0	0	0
2020/06/15	R035	06/08/2020	9.91	Call	Bond Future	430.9100	0.4309	267.2800	0.2673	(37.973)	0	0	0
2020/06/15	R035	06/08/2020	8.75	Put	Bond Future	15,231.1600	15.2312	16,259.0100	16.2590	6.748	0	0	0
2020/06/15	R035	06/08/2020	8.75	Call	Bond Future	13.7300	0.0137	5.8400	0.0058	(57.465)	0	0	3,000
2020/06/15	R035	05/11/2020	10.34	Put	Bond Future	6,558.6600	6.5587	7,244.8800	7.2449	10.463	0	0	0
2020/06/15	R035	05/11/2020			Bond Future	11.0465	86.2770	11.2147	85.2295	1.523	0.0000	0.0000	0
2020/06/15	R035	05/11/2020	10.33	Call	Bond Future	1,917.3100	1.9173	1,558.9000	1.5589	(18.693)	0	0	0
2020/06/15	R035	05/11/2020	10.33	Put	Bond Future	6,604.0600	6.6041	7,293.1800	7.2932	10.435	0	0	0
2020/06/15	R035	05/11/2020	10.34	Call	Bond Future	1,939.9100	1.9399	1,578.6000	1.5786	(18.625)	0	0	0
2020/06/15	R035	05/11/2020	10.32	Call	Bond Future	1,894.8700	1.8949	1,539.3500	1.5394	(18.762)	0	0	0
2020/06/15	R035	05/11/2020	10.32	Put	Bond Future	6,649.7000	6.6497	7,341.7100	7.3417	10.407	0	0	0
2020/06/15	R035	04/02/2021	11.14	Put	Bond Future	4,943.9000	4.9439	5,466.7300	5.4667	10.575	0	0	650
2020/06/15	R035	04/02/2021	10.04	Put	Bond Future	9,569.8100	9.5698	10,353.3500	10.3534	8.188	0	0	0
2020/06/15	R035	04/02/2021	10.14	Put	Bond Future	9,034.4700	9.0345	9,797.0800	9.7971	8.441	0	0	650
2020/06/15	R035	04/02/2021	10.05	Call	Bond Future	1,582.0800	1.5821	1,303.5300	1.3035	(17.607)	0	0	0
2020/06/15	R035	04/02/2021			Bond Future	11.2664	87.2839	11.4418	86.2239	1.557	0.0000	0.0000	0
2020/06/15	R035	04/02/2021	10.06	Call	Bond Future	1,597.5400	1.5975	1,316.9100	1.3169	(17.566)	0	0	0
2020/06/15	R035	04/02/2021	10.06	Put	Bond Future	9,461.2800	9.4613	10,240.6800	10.2407	8.238	0	0	0
2020/06/15	R035	04/02/2021	10.14	Call	Bond Future	1,725.0300	1.7250	1,427.6100	1.4276	(17.241)	0	0	0
2020/06/15	R035	04/02/2021	11.14	Call	Bond Future	4,167.8600	4.1679	3,630.6600	3.6307	(12.889)	0	0	0
2020/06/15	R035	04/02/2021	10.04	Call	Bond Future	1,566.7300	1.5667	1,290.2400	1.2902	(17.648)	0	0	0
2020/06/15	R035	04/02/2021	10.05	Put	Bond Future	9,515.4500	9.5154	10,296.9300	10.2969	8.213	0	0	0
2020/06/15	R035	06/05/2021	10.24	Put	Bond Future	10,227.4800	10.2275	10,967.5800	10.9676	7.236	0	0	0
2020/06/15	R035	06/05/2021	12.35	Put	Bond Future	3,478.5200	3.4785	3,824.4600	3.8245	9.945	0	0	0
2020/06/15	R035	06/05/2021	12.37	Call	Bond Future	8,455.0500	8.4550	7,725.1600	7.7252	(8.633)	0	0	0
2020/06/15	R035	06/05/2021			Bond Future	11.4843	83.8499	11.6671	82.7770	1.592	0.0000	0.0000	0
2020/06/15	R035	06/05/2021	12.35	Call	Bond Future	8,380.4500	8.3804	7,653.5000	7.6535	(8.674)	0	0	0
2020/06/15	R035	06/05/2021	12.37	Put	Bond Future	3,445.0700	3.4451	3,788.0700	3.7881	9.956	0	0	0
2020/06/15	R035	06/05/2021	10.24	Call	Bond Future	2,339.0100	2.3390	2,006.2200	2.0062	(14.228)	0	0	793
2020/06/15	R035	06/05/2021	12.36	Put	Bond Future	3,461.7500	3.4618	3,806.2200	3.8062	9.951	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
2020/06/15	R035	06/05/2021	12.02	Call	Bond Future	7,179.1700	7.1792	6,504.2100	6.5042	(9.402)	0	0	0
2020/06/15	R035	06/05/2021	12.02	Put	Bond Future	4,093.2200	4.0932	4,491.1500	4.4912	9.722	0	0	793
2020/06/15	R035	06/05/2021	11.32	Call	Bond Future	4,932.7800	4.9328	4,385.6300	4.3856	(11.092)	0	0	0
2020/06/15	R035	06/05/2021	11.32	Put	Bond Future	5,915.1300	5.9151	6,440.8700	6.4409	8.888	0	0	793
2020/06/15	R035	06/05/2021	12.36	Call	Bond Future	8,417.7300	8.4177	7,689.3100	7.6893	(8.653)	0	0	0
2020/06/15	R186	06/08/2020	8.38	Put	Bond Future	507.4200	0.5074	711.8600	0.7119	40.290	0	0	0
2020/06/15	R186	06/08/2020	7.45	Call	Bond Future	832.2700	0.8323	516.6600	0.5167	(37.922)	0	0	2,500
2020/06/15	R186	06/08/2020	9.00	Call	Bond Future	6,462.8000	6.4628	5,541.4000	5.5414	(14.257)	0	0	900
2020/06/15	R186	06/08/2020	8.00	Call	Bond Future	2,260.7100	2.2607	1,650.4500	1.6504	(26.994)	0	0	900
2020/06/15	R186	06/08/2020	8.25	Call	Bond Future	3,178.8600	3.1789	2,453.7700	2.4538	(22.810)	0	0	0
2020/06/15	R186	06/08/2020			Bond Future	7.7722	114.9548	7.9559	113.9760	2.364	0.0000	0.0000	68,608
2020/06/15	R186	06/08/2020	8.37	Call	Bond Future	3,663.8700	3.6639	2,893.0000	2.8930	(21.040)	0	0	0
2020/06/15	R186	06/08/2020	8.37	Put	Bond Future	517.7100	0.5177	725.6800	0.7257	40.171	0	0	0
2020/06/15	R186	06/08/2020	9.00	Put	Bond Future	120.1400	0.1201	177.5800	0.1776	47.811	0	0	0
2020/06/15	R186	06/08/2020	8.38	Call	Bond Future	3,705.2600	3.7053	2,930.8600	2.9309	(20.900)	0	0	0
2020/06/15	R186	06/08/2020	7.45	Put	Bond Future	2,575.2400	2.5752	3,238.4700	3.2385	25.754	0	0	2,500
2020/06/15	R186	06/08/2020	8.00	Put	Bond Future	1,048.5500	1.0486	1,417.1300	1.4171	35.151	0	0	15,177
2020/06/15	R186	06/08/2020	8.25	Put	Bond Future	655.2700	0.6553	909.0200	0.9090	38.724	0	0	0
2020/06/15	R186	06/08/2020	8.36	Call	Bond Future	3,622.5000	3.6225	2,855.2000	2.8552	(21.182)	0	0	0
2020/06/15	R186	06/08/2020	8.36	Put	Bond Future	528.0500	0.5280	739.5900	0.7396	40.061	0	0	0
2020/06/15	R186	05/11/2020	8.00	Put	Bond Future	2,293.3200	2.2933	2,769.4900	2.7695	20.763	0	0	0
2020/06/15	R186	05/11/2020	8.65	Call	Bond Future	4,644.2900	4.6443	3,933.1000	3.9331	(15.313)	0	0	0
2020/06/15	R186	05/11/2020	8.64	Put	Bond Future	1,144.8500	1.1448	1,426.3800	1.4264	24.591	0	0	0
2020/06/15	R186	05/11/2020			Bond Future	7.9513	116.2076	8.1454	115.2174	2.442	0.0000	0.0000	0
2020/06/15	R186	05/11/2020	7.00	Put	Bond Future	5,682.9600	5.6830	6,476.0300	6.4760	13.955	0	0	0
2020/06/15	R186	05/11/2020	7.00	Call	Bond Future	667.6100	0.6676	470.5100	0.4705	(29.523)	0	0	1,200
2020/06/15	R186	05/11/2020	8.66	Call	Bond Future	4,681.1600	4.6812	3,967.4300	3.9674	(15.247)	0	0	0
2020/06/15	R186	05/11/2020	8.66	Put	Bond Future	1,119.9800	1.1200	1,396.4200	1.3964	24.683	0	0	0
2020/06/15	R186	05/11/2020	8.00	Call	Bond Future	2,542.9700	2.5430	2,028.9700	2.0290	(20.213)	0	0	1,200
2020/06/15	R186	05/11/2020	7.84	Put	Bond Future	2,702.8300	2.7028	3,233.5800	3.2336	19.637	0	0	0
2020/06/15	R186	05/11/2020	9.26	Put	Bond Future	529.8200	0.5298	678.9700	0.6790	28.151	0	0	3,500
2020/06/15	R186	05/11/2020	8.65	Put	Bond Future	1,132.3500	1.1323	1,411.3300	1.4113	24.637	0	0	0
2020/06/15	R186	05/11/2020	8.64	Call	Bond Future	4,607.5200	4.6075	3,898.8800	3.8989	(15.380)	0	0	0
2020/06/15	R186	05/11/2020	7.84	Call	Bond Future	2,130.4800	2.1305	1,671.0600	1.6711	(21.564)	0	0	3,500
2020/06/15	R186	05/11/2020	8.34	Put	Bond Future	1,591.2600	1.5913	1,957.2200	1.9572	22.998	0	0	0
2020/06/15	R186	05/11/2020	8.34	Call	Bond Future	3,562.6000	3.5626	2,938.3900	2.9384	(17.521)	0	0	3,500
2020/06/15	R186	05/11/2020	9.26	Call	Bond Future	6,994.1600	6.9942	6,153.1400	6.1531	(12.025)	0	0	0
2020/06/15	R186	04/02/2021	8.15	Call	Bond Future	2,896.1200	2.8961	2,388.1300	2.3881	(17.540)	0	0	0
2020/06/15	R186	04/02/2021			Bond Future	8.1345	112.2801	8.3401	111.2779	2.528	0.0000	0.0000	0
2020/06/15	R186	04/02/2021	8.15	Put	Bond Future	2,820.1300	2.8201	3,314.3200	3.3143	17.524	0	0	0
2020/06/15	R186	04/02/2021	8.16	Call	Bond Future	2,922.0500	2.9220	2,411.2800	2.4113	(17.480)	0	0	0
2020/06/15	R186	04/02/2021	8.17	Put	Bond Future	2,773.8600	2.7739	3,262.5200	3.2625	17.617	0	0	0
2020/06/15	R186	04/02/2021	8.16	Put	Bond Future	2,797.1100	2.7971	3,288.5200	3.2885	17.568	0	0	0
2020/06/15	R186	04/02/2021	8.17	Call	Bond Future	2,947.7300	2.9477	2,434.2100	2.4342	(17.421)	0	0	0
2020/06/15	R186	06/05/2021	10.76	Put	Bond Future	457.3600	0.4574	563.1500	0.5631	23.131	0	0	0
2020/06/15	R186	06/05/2021	10.77	Call	Bond Future	11,148.8300	11.1488	10,239.4000	10.2394	(8.157)	0	0	0
2020/06/15	R186	06/05/2021			Bond Future	8.3296	113.6239	8.5478	112.6095	2.620	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
2020/06/15	R186	06/05/2021	10.78	Call	Bond Future	11,185.1100	11.1851	10,274.7800	10.2748	(8.139)	0	0	0
2020/06/15	R186	06/05/2021	10.78	Put	Bond Future	447.8200	0.4478	551.7900	0.5518	23.217	0	0	0
2020/06/15	R186	06/05/2021	10.76	Call	Bond Future	11,112.5700	11.1126	10,204.0600	10.2041	(8.176)	0	0	0
2020/06/15	R186	06/05/2021	10.77	Put	Bond Future	452.5700	0.4526	557.4400	0.5574	23.172	0	0	0
2020/06/15	R197	06/08/2020			Bond Future	307.6279	307.6279	307.4085	307.4085	(0.071)	0.0000	0.0000	2,549
2020/06/15	R197	05/11/2020			Bond Future	311.0552	311.0552	310.8317	310.8317	(0.072)	0.0000	0.0000	0
2020/06/15	R197	04/02/2021			Bond Future	306.8216	306.8216	306.5944	306.5944	(0.074)	0.0000	0.0000	0
2020/06/15	R197	06/05/2021			Bond Future	310.5629	310.5629	310.3323	310.3323	(0.074)	0.0000	0.0000	0
2020/06/15	R202	06/08/2020			Bond Future	214.6562	214.6562	215.3579	215.3579	0.327	0.0000	0.0000	7,794
2020/06/15	R202	05/11/2020			Bond Future	217.0478	217.0478	217.7560	217.7560	0.326	0.0000	0.0000	0
2020/06/15	R202	04/02/2021			Bond Future	215.4156	215.4156	216.1316	216.1316	0.332	0.0000	0.0000	0
2020/06/15	R202	06/05/2021			Bond Future	218.0419	218.0419	218.7662	218.7662	0.332	0.0000	0.0000	0
2020/06/15	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	R208	06/08/2020			Bond Future	3.4286	104.5309	3.5484	104.4549	3.496	0.0000	0.0000	23,391
2020/06/15	R208	06/08/2020	5.56	Call	Bond Future	1,337.4400	1.3374	1,261.3900	1.2614	(5.686)	0	0	0
2020/06/15	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	R208	06/08/2020	5.57	Call	Bond Future	1,343.6400	1.3436	1,267.5900	1.2676	(5.660)	0	0	0
2020/06/15	R208	06/08/2020	5.55	Call	Bond Future	1,331.2400	1.3312	1,255.1900	1.2552	(5.713)	0	0	0
2020/06/15	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	R208	05/11/2020	4.78	Call	Bond Future	778.0100	0.7780	700.5400	0.7005	(9.957)	0	0	0
2020/06/15	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/06/15	R208	05/11/2020			Bond Future	2.7745	102.2788	2.9729	102.2013	7.149	0.0000	0.0000	0
2020/06/15	R208	05/11/2020	4.79	Call	Bond Future	781.8600	0.7819	704.3900	0.7044	(9.908)	0	0	0
2020/06/15	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/06/15	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/06/15	R208	05/11/2020	4.77	Call	Bond Future	774.1600	0.7742	696.6900	0.6967	(10.007)	0	0	0
2020/06/15	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	R209	06/08/2020	5.55	Put	Bond Future	41,186.1200	41.1861	42,071.5900	42.0716	2.150	0	0	0
2020/06/15	R209	06/08/2020			Bond Future	10.7876	68.3470	10.9490	67.4615	1.496	0.0000	0.0000	61,531
2020/06/15	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	R209	06/08/2020	5.57	Put	Bond Future	40,969.3100	40.9693	41,854.7800	41.8548	2.161	0	0	0
2020/06/15	R209	06/08/2020	5.56	Put	Bond Future	41,077.6400	41.0776	41,963.1100	41.9631	2.156	0	0	0
2020/06/15	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/15	R209	05/11/2020	10.02	Call	Bond Future	1,395.2700	1.3953	1,128.5700	1.1286	(19.115)	0	0	0
2020/06/15	R209	05/11/2020			Bond Future	10.9755	65.9518	11.1430	65.0563	1.526	0.0000	0.0000	0
2020/06/15	R209	05/11/2020	10.00	Call	Bond Future	1,364.3100	1.3643	1,101.9400	1.1019	(19.231)	0	0	0
2020/06/15	R209	05/11/2020	10.00	Put	Bond Future	6,958.0700	6.9581	7,591.2000	7.5912	9.099	0	0	0
2020/06/15	R209	05/11/2020	10.02	Put	Bond Future	6,867.5200	6.8675	7,496.3200	7.4963	9.156	0	0	0
2020/06/15	R209	05/11/2020	10.01	Call	Bond Future	1,379.8000	1.3798	1,115.2600	1.1153	(19.172)	0	0	0
2020/06/15	R209	05/11/2020	10.01	Put	Bond Future	6,912.7700	6.9128	7,543.7300	7.5437	9.127	0	0	0
2020/06/15	R209	04/02/2021	10.12	Put	Bond Future	7,657.4600	7.6575	8,278.7900	8.2788	8.114	0	0	0
2020/06/15	R209	04/02/2021			Bond Future	11.1662	66.7217	11.3401	65.8155	1.557	0.0000	0.0000	0
2020/06/15	R209	04/02/2021	10.11	Call	Bond Future	1,773.2000	1.7732	1,490.1700	1.4902	(15.962)	0	0	0
2020/06/15	R209	04/02/2021	10.11	Put	Bond Future	7,701.8300	7.7018	8,324.9700	8.3250	8.091	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
2020/06/15	R209	04/02/2021	10.12	Call	Bond Future	1,788.5800	1.7886	1,503.7400	1.5037	(15.925)	0	0	0
2020/06/15	R209	04/02/2021	10.10	Call	Bond Future	1,757.9000	1.7579	1,476.6900	1.4767	(15.997)	0	0	0
2020/06/15	R209	04/02/2021	10.10	Put	Bond Future	7,746.3500	7.7463	8,371.3100	8.3713	8.068	0	0	0
2020/06/15	R209	06/05/2021	12.23	Put	Bond Future	3,250.1600	3.2502	3,544.0800	3.5441	9.043	0	0	0
2020/06/15	R209	06/05/2021	12.22	Call	Bond Future	7,457.8300	7.4578	6,835.8200	6.8358	(8.340)	0	0	0
2020/06/15	R209	06/05/2021			Bond Future	11.3613	64.3786	11.5419	63.4614	1.590	0.0000	0.0000	0
2020/06/15	R209	06/05/2021	12.23	Call	Bond Future	7,489.6300	7.4896	6,866.4200	6.8664	(8.321)	0	0	0
2020/06/15	R209	06/05/2021	12.22	Put	Bond Future	3,264.7600	3.2648	3,559.8800	3.5599	9.040	0	0	0
2020/06/15	R209	06/05/2021	12.24	Call	Bond Future	7,521.2500	7.5213	6,896.8400	6.8968	(8.302)	0	0	0
2020/06/15	R209	06/05/2021	12.24	Put	Bond Future	3,235.4200	3.2354	3,528.1400	3.5281	9.047	0	0	0
2020/06/15	R210	06/08/2020			Bond Future	186.8387	186.8387	186.8598	186.8598	0.011	0.0000	0.0000	1,929
2020/06/15	R210	05/11/2020			Bond Future	186.2143	186.2143	186.2344	186.2344	0.011	0.0000	0.0000	0
2020/06/15	R210	04/02/2021			Bond Future	188.4307	188.4307	188.4506	188.4506	0.011	0.0000	0.0000	0
2020/06/15	R210	06/05/2021			Bond Future	187.9865	187.9865	188.0061	188.0061	0.010	0.0000	0.0000	0
2020/06/15	R212	06/08/2020			Bond Future	166.2579	166.2579	166.2561	166.2561	(0.001)	0.0000	0.0000	6,744
2020/06/15	R212	05/11/2020			Bond Future	168.1108	168.1108	168.1080	168.1080	(0.002)	0.0000	0.0000	0
2020/06/15	R212	04/02/2021			Bond Future	167.7905	167.7905	167.7872	167.7872	(0.002)	0.0000	0.0000	0
2020/06/15	R212	06/05/2021			Bond Future	169.8363	169.8363	169.8326	169.8326	(0.002)	0.0000	0.0000	0
2020/06/15	R213	06/08/2020	9.31	Call	Bond Future	1,015.2200	1.0152	691.1400	0.6911	(31.922)	0	0	0
2020/06/15	R213	06/08/2020			Bond Future	9.7379	85.3268	9.9098	84.3525	1.765	0.0000	0.0000	17,345
2020/06/15	R213	06/08/2020	9.29	Call	Bond Future	977.2900	0.9773	661.9200	0.6619	(32.270)	0	0	0
2020/06/15	R213	06/08/2020	9.29	Put	Bond Future	3,589.4900	3.5895	4,248.4500	4.2485	18.358	0	0	0
2020/06/15	R213	06/08/2020	9.31	Put	Bond Future	3,508.4600	3.5085	4,158.7100	4.1587	18.534	0	0	0
2020/06/15	R213	06/08/2020	9.30	Call	Bond Future	996.1400	0.9961	676.4200	0.6764	(32.096)	0	0	0
2020/06/15	R213	06/08/2020	9.30	Put	Bond Future	3,548.8300	3.5488	4,203.4400	4.2034	18.446	0	0	0
2020/06/15	R213	05/11/2020	9.60	Put	Bond Future	4,175.5100	4.1755	4,734.4300	4.7344	13.386	0	0	0
2020/06/15	R213	05/11/2020	9.59	Call	Bond Future	2,302.7300	2.3027	1,879.1100	1.8791	(18.396)	0	0	0
2020/06/15	R213	05/11/2020			Bond Future	9.9280	82.7274	10.1069	81.7420	1.802	0.0000	0.0000	0
2020/06/15	R213	05/11/2020	9.60	Call	Bond Future	2,326.5800	2.3266	1,900.1000	1.9001	(18.331)	0	0	0
2020/06/15	R213	05/11/2020	9.59	Put	Bond Future	4,208.8900	4.2089	4,770.6700	4.7707	13.347	0	0	0
2020/06/15	R213	05/11/2020	9.61	Call	Bond Future	2,350.5800	2.3506	1,921.2200	1.9212	(18.266)	0	0	0
2020/06/15	R213	05/11/2020	9.61	Put	Bond Future	4,142.3300	4.1423	4,698.3700	4.6984	13.423	0	0	0
2020/06/15	R213	04/02/2021	9.40	Call	Bond Future	2,054.5700	2.0546	1,702.2200	1.7022	(17.150)	0	0	0
2020/06/15	R213	04/02/2021	9.39	Put	Bond Future	6,132.9200	6.1329	6,780.1000	6.7801	10.553	0	0	0
2020/06/15	R213	04/02/2021			Bond Future	10.1255	83.6927	10.3119	82.6955	1.841	0.0000	0.0000	0
2020/06/15	R213	04/02/2021	9.41	Call	Bond Future	2,074.6500	2.0747	1,719.9300	1.7199	(17.098)	0	0	0
2020/06/15	R213	04/02/2021	9.41	Put	Bond Future	6,057.9700	6.0580	6,700.4200	6.7004	10.605	0	0	0
2020/06/15	R213	04/02/2021	9.40	Put	Bond Future	6,095.3600	6.0954	6,740.1800	6.7402	10.579	0	0	0
2020/06/15	R213	04/02/2021	9.39	Call	Bond Future	2,034.6000	2.0346	1,684.6100	1.6846	(17.202)	0	0	0
2020/06/15	R213	06/05/2021	11.91	Put	Bond Future	1,725.9500	1.7259	1,950.7200	1.9507	13.023	0	0	0
2020/06/15	R213	06/05/2021			Bond Future	10.3222	81.1617	10.5163	80.1524	1.881	0.0000	0.0000	0
2020/06/15	R213	06/05/2021	11.90	Call	Bond Future	9,473.9900	9.4740	8,690.7100	8.6907	(8.268)	0	0	0
2020/06/15	R213	06/05/2021	11.90	Put	Bond Future	1,738.5700	1.7386	1,964.5900	1.9646	13.000	0	0	0
2020/06/15	R213	06/05/2021	11.91	Call	Bond Future	9,507.1500	9.5072	8,722.6200	8.7226	(8.252)	0	0	0
2020/06/15	R213	06/05/2021	11.89	Call	Bond Future	9,440.8600	9.4409	8,658.8500	8.6588	(8.283)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	R213	06/05/2021	11.89	Put	Bond Future	1,751.2600	1.7513	1,978.5500	1.9785	12.979	0	0	0
2020/06/15	R214	06/08/2020	9.98	Put	Bond Future	7,329.0400	7.3290	8,066.4800	8.0665	10.062	0	0	0
2020/06/15	R214	06/08/2020	9.97	Call	Bond Future	333.4000	0.3334	214.0300	0.2140	(35.804)	0	0	0
2020/06/15	R214	06/08/2020			Bond Future	11.1367	65.7627	11.2932	64.9038	1.405	0.0000	0.0000	21,194
2020/06/15	R214	06/08/2020	9.98	Call	Bond Future	340.5500	0.3405	219.1000	0.2191	(35.663)	0	0	0
2020/06/15	R214	06/08/2020	9.97	Put	Bond Future	7,387.6100	7.3876	8,127.1300	8.1271	10.010	0	0	0
2020/06/15	R214	06/08/2020	9.99	Call	Bond Future	347.8100	0.3478	224.2700	0.2243	(35.519)	0	0	0
2020/06/15	R214	06/08/2020	9.99	Put	Bond Future	7,270.6800	7.2707	8,006.0300	8.0060	10.114	0	0	0
2020/06/15	R214	05/11/2020	10.26	Put	Bond Future	7,528.9000	7.5289	8,152.0600	8.1521	8.277	0	0	0
2020/06/15	R214	05/11/2020			Bond Future	11.3245	63.2023	11.4871	62.3336	1.436	0.0000	0.0000	0
2020/06/15	R214	05/11/2020	10.25	Call	Bond Future	1,302.0600	1.3021	1,058.6300	1.0586	(18.696)	0	0	0
2020/06/15	R214	05/11/2020	10.25	Put	Bond Future	7,576.9900	7.5770	8,202.2000	8.2022	8.251	0	0	0
2020/06/15	R214	05/11/2020	10.26	Call	Bond Future	1,316.9600	1.3170	1,071.4800	1.0715	(18.640)	0	0	0
2020/06/15	R214	05/11/2020	10.24	Call	Bond Future	1,288.0600	1.2881	1,046.5900	1.0466	(18.747)	0	0	0
2020/06/15	R214	05/11/2020	10.24	Put	Bond Future	7,626.0800	7.6261	8,253.2500	8.2533	8.224	0	0	0
2020/06/15	R214	04/02/2021	10.33	Call	Bond Future	1,670.6700	1.6707	1,410.8800	1.4109	(15.550)	0	0	0
2020/06/15	R214	04/02/2021			Bond Future	11.5191	63.9398	11.6884	63.0608	1.469	0.0000	0.0000	0
2020/06/15	R214	04/02/2021	10.31	Call	Bond Future	1,641.4900	1.6415	1,385.1000	1.3851	(15.619)	0	0	0
2020/06/15	R214	04/02/2021	10.31	Put	Bond Future	8,570.7600	8.5708	9,193.3700	9.1934	7.264	0	0	0
2020/06/15	R214	04/02/2021	10.33	Put	Bond Future	8,475.3200	8.4753	9,094.5300	9.0945	7.306	0	0	0
2020/06/15	R214	04/02/2021	10.32	Call	Bond Future	1,656.0400	1.6560	1,397.9500	1.3979	(15.585)	0	0	0
2020/06/15	R214	04/02/2021	10.32	Put	Bond Future	8,522.9600	8.5230	9,143.8700	9.1439	7.285	0	0	0
2020/06/15	R214	06/05/2021	12.26	Call	Bond Future	6,550.2900	6.5503	5,983.2400	5.9832	(8.657)	0	0	0
2020/06/15	R214	06/05/2021	12.25	Put	Bond Future	3,861.0300	3.8610	4,184.8400	4.1848	8.387	0	0	0
2020/06/15	R214	06/05/2021			Bond Future	11.7110	61.4249	11.8869	60.5353	1.502	0.0000	0.0000	0
2020/06/15	R214	06/05/2021	12.27	Call	Bond Future	6,580.4600	6.5805	6,012.1300	6.0121	(8.637)	0	0	0
2020/06/15	R214	06/05/2021	12.27	Put	Bond Future	3,826.3900	3.8264	4,147.6500	4.1476	8.396	0	0	0
2020/06/15	R214	06/05/2021	12.26	Put	Bond Future	3,843.6600	3.8437	4,166.2000	4.1662	8.391	0	0	0
2020/06/15	R214	06/05/2021	12.25	Call	Bond Future	6,520.1500	6.5201	5,954.3700	5.9544	(8.677)	0	0	0
2020/06/15	R248	06/08/2020	10.20	Call	Bond Future	261.1500	0.2611	154.2200	0.1542	(40.946)	0	0	0
2020/06/15	R248	06/08/2020	11.80	Call	Bond Future	4,481.2500	4.4813	3,719.2400	3.7192	(17.004)	0	0	470
2020/06/15	R248	06/08/2020	12.75	Call	Bond Future	8,955.0400	8.9550	7,983.8500	7.9838	(10.845)	0	0	814
2020/06/15	R248	06/08/2020	10.35	Call	Bond Future	382.9800	0.3830	236.1800	0.2362	(38.331)	0	0	640
2020/06/15	R248	06/08/2020	11.85	Put	Bond Future	1,372.0300	1.3720	1,641.7000	1.6417	19.655	0	0	0
2020/06/15	R248	06/08/2020	9.00	Put	Bond Future	19,204.9700	19.2050	20,250.6400	20.2506	5.445	0	0	0
2020/06/15	R248	06/08/2020			Bond Future	11.3378	82.1834	11.4946	81.1354	1.383	0.0000	0.0000	96,451
2020/06/15	R248	06/08/2020	10.18	Call	Bond Future	247.8100	0.2478	145.4900	0.1455	(41.290)	0	0	0
2020/06/15	R248	06/08/2020	10.18	Put	Bond Future	8,843.7600	8.8438	9,789.4600	9.7895	10.693	0	0	0
2020/06/15	R248	06/08/2020	10.35	Put	Bond Future	7,614.8500	7.6149	8,516.0700	8.5161	11.835	0	0	0
2020/06/15	R248	06/08/2020	11.85	Call	Bond Future	4,704.9500	4.7050	3,926.6000	3.9266	(16.543)	0	0	0
2020/06/15	R248	06/08/2020	11.15	Put	Bond Future	3,298.3800	3.2984	3,854.6000	3.8546	16.863	0	0	0
2020/06/15	R248	06/08/2020	11.15	Call	Bond Future	2,008.7600	2.0088	1,516.9600	1.5170	(24.483)	0	0	0
2020/06/15	R248	06/08/2020	10.85	Put	Bond Future	4,627.2500	4.6273	5,326.6400	5.3266	15.115	0	0	0
2020/06/15	R248	06/08/2020	10.85	Call	Bond Future	1,197.3300	1.1973	848.7000	0.8487	(29.117)	0	0	640
2020/06/15	R248	06/08/2020	9.25	Put	Bond Future	16,786.3900	16.7864	17,827.9700	17.8280	6.205	0	0	0
2020/06/15	R248	06/08/2020	9.25	Call	Bond Future	11.1700	0.0112	4.7300	0.0047	(57.654)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/15	R248	06/08/2020	10.20	Put	Bond Future	8,694.6600	8.6947	9,635.7500	9.6358	10.824	0	0	0
2020/06/15	R248	06/08/2020	11.80	Put	Bond Future	1,462.3200	1.4623	1,748.3300	1.7483	19.559	0	0	0
2020/06/15	R248	06/08/2020	12.75	Put	Bond Future	353.5500	0.3535	430.3800	0.4304	21.731	0	0	0
2020/06/15	R248	06/08/2020	9.00	Call	Bond Future	3.7900	0.0038	1.4400	0.0014	(62.005)	0	0	3,000
2020/06/15	R248	06/08/2020	10.19	Call	Bond Future	254.4100	0.2544	149.8000	0.1498	(41.119)	0	0	0
2020/06/15	R248	06/08/2020	10.19	Put	Bond Future	8,769.0800	8.7691	9,712.4900	9.7125	10.758	0	0	0
2020/06/15	R248	06/08/2020	12.25	Put	Bond Future	819.4400	0.8194	983.5400	0.9835	20.026	0	0	0
2020/06/15	R248	06/08/2020	12.25	Call	Bond Future	6,581.0100	6.5810	5,697.0900	5.6971	(13.431)	0	0	814
2020/06/15	R248	06/08/2020	11.10	Put	Bond Future	3,498.8900	3.4989	4,078.7200	4.0787	16.572	0	0	0
2020/06/15	R248	06/08/2020	11.10	Call	Bond Future	1,859.5300	1.8595	1,391.3400	1.3913	(25.178)	0	0	470
2020/06/15	R248	05/11/2020	10.02	Put	Bond Future	11,947.1700	11.9472	12,838.9300	12.8389	7.464	0	0	0
2020/06/15	R248	05/11/2020	10.03	Call	Bond Future	730.9200	0.7309	560.9000	0.5609	(23.261)	0	0	0
2020/06/15	R248	05/11/2020			Bond Future	11.5358	78.6675	11.6993	77.6077	1.418	0.0000	0.0000	0
2020/06/15	R248	05/11/2020	11.00	Put	Bond Future	6,197.7000	6.1977	6,832.6500	6.8326	10.245	0	0	0
2020/06/15	R248	05/11/2020	11.00	Call	Bond Future	2,532.3900	2.5324	2,107.5200	2.1075	(16.777)	0	0	800
2020/06/15	R248	05/11/2020	10.00	Put	Bond Future	12,093.6600	12.0937	12,989.3200	12.9893	7.406	0	0	0
2020/06/15	R248	05/11/2020	10.00	Call	Bond Future	699.8300	0.6998	535.6700	0.5357	(23.457)	0	0	800
2020/06/15	R248	05/11/2020	10.04	Call	Bond Future	741.5100	0.7415	569.5200	0.5695	(23.195)	0	0	0
2020/06/15	R248	05/11/2020	10.04	Put	Bond Future	11,801.6600	11.8017	12,689.4900	12.6895	7.523	0	0	0
2020/06/15	R248	05/11/2020	10.02	Call	Bond Future	720.4500	0.7205	552.3900	0.5524	(23.327)	0	0	0
2020/06/15	R248	05/11/2020	10.03	Put	Bond Future	11,874.2800	11.8743	12,764.0800	12.7641	7.494	0	0	0
2020/06/15	R248	04/02/2021	10.46	Call	Bond Future	1,577.9200	1.5779	1,305.3800	1.3054	(17.272)	0	0	0
2020/06/15	R248	04/02/2021	10.47	Put	Bond Future	10,524.5200	10.5245	11,322.3300	11.3223	7.580	0	0	0
2020/06/15	R248	04/02/2021			Bond Future	11.7420	79.5857	11.9130	78.5132	1.456	0.0000	0.0000	0
2020/06/15	R248	04/02/2021	10.46	Put	Bond Future	10,586.0000	10.5860	11,385.9300	11.3859	7.556	0	0	0
2020/06/15	R248	04/02/2021	10.47	Call	Bond Future	1,593.9600	1.5940	1,319.3000	1.3193	(17.231)	0	0	0
2020/06/15	R248	04/02/2021	10.48	Call	Bond Future	1,610.1000	1.6101	1,333.3200	1.3333	(17.190)	0	0	0
2020/06/15	R248	04/02/2021	10.48	Put	Bond Future	10,463.2700	10.4633	11,258.9600	11.2590	7.605	0	0	0
2020/06/15	R248	06/05/2021	12.36	Call	Bond Future	7,107.8700	7.1079	6,440.1100	6.4401	(9.395)	0	0	0
2020/06/15	R248	06/05/2021			Bond Future	11.9458	76.1228	12.1242	75.0373	1.494	0.0000	0.0000	0
2020/06/15	R248	06/05/2021	12.34	Call	Bond Future	7,038.8200	7.0388	6,374.4600	6.3745	(9.439)	0	0	0
2020/06/15	R248	06/05/2021	12.34	Put	Bond Future	4,679.0000	4.6790	5,100.0900	5.1001	9.000	0	0	0
2020/06/15	R248	06/05/2021	12.36	Put	Bond Future	4,631.9600	4.6320	5,049.6500	5.0496	9.018	0	0	0
2020/06/15	R248	06/05/2021	12.35	Call	Bond Future	7,073.3300	7.0733	6,407.2600	6.4073	(9.417)	0	0	0
2020/06/15	R248	06/05/2021	12.35	Put	Bond Future	4,655.4200	4.6554	5,074.8000	5.0748	9.008	0	0	0

Total

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