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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2020 TO 17/06/2020

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
2020/06/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	2025	06/08/2020		Bond Future	138.4454	138.4454	138.4761	138.4761	0.022	0.0000	0.0000	4,976
2020/06/17	2025	05/11/2020		Bond Future	139.9874	139.9874	139.9944	139.9944	0.005	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
2020/06/17	2025	04/02/2021			Bond Future	140.1296	140.1296	140.1278	140.1278	(0.001)	0.0000	0.0000	0
2020/06/17	2025	06/05/2021			Bond Future	141.8377	141.8377	141.8256	141.8256	(0.009)	0.0000	0.0000	0
2020/06/17	2029	06/08/2020			Bond Future	100.2838	100.2838	100.3091	100.3091	0.025	0.0000	0.0000	4,982
2020/06/17	2029	05/11/2020			Bond Future	100.2645	100.2645	100.2727	100.2727	0.008	0.0000	0.0000	0
2020/06/17	2029	04/02/2021			Bond Future	101.4575	101.4575	101.4594	101.4594	0.002	0.0000	0.0000	0
2020/06/17	2029	06/05/2021			Bond Future	101.5431	101.5431	101.5378	101.5378	(0.005)	0.0000	0.0000	0
2020/06/17	2030	06/08/2020	9.11	Call	Bond Future	1,005.7400	1.0057	885.3400	0.8853	(11.971)	0	0	0
2020/06/17	2030	06/08/2020	9.95	Put	Bond Future	952.7500	0.9528	998.0500	0.9981	4.755	0	0	5,850
2020/06/17	2030	06/08/2020	10.40	Put	Bond Future	428.8900	0.4289	461.2000	0.4612	7.533	0	0	0
2020/06/17	2030	06/08/2020	11.25	Call	Bond Future	9,558.6100	9.5586	9,243.1600	9.2432	(3.300)	0	0	0
2020/06/17	2030	06/08/2020	10.00	Call	Bond Future	3,803.7200	3.8037	3,519.3400	3.5193	(7.476)	0	0	470
2020/06/17	2030	06/08/2020	10.05	Put	Bond Future	810.5800	0.8106	844.8300	0.8448	4.225	0	0	0
2020/06/17	2030	06/08/2020	10.70	Call	Bond Future	6,914.0700	6.9141	6,617.5000	6.6175	(4.289)	0	0	470
2020/06/17	2030	06/08/2020	9.75	Put	Bond Future	1,301.7800	1.3018	1,377.6000	1.3776	5.824	0	0	0
2020/06/17	2030	06/08/2020	9.42	Call	Bond Future	1,748.5400	1.7485	1,575.2100	1.5752	(9.913)	0	0	0
2020/06/17	2030	06/08/2020			Bond Future	9.4834	91.1193	9.5394	90.7961	0.591	0.0000	0.0000	108,380
2020/06/17	2030	06/08/2020	9.09	Call	Bond Future	966.6800	0.9667	849.1100	0.8491	(12.162)	0	0	0
2020/06/17	2030	06/08/2020	9.09	Put	Bond Future	3,280.0900	3.2801	3,485.7300	3.4857	6.269	0	0	0
2020/06/17	2030	06/08/2020	10.40	Call	Bond Future	5,533.1900	5.5332	5,242.2900	5.2423	(5.257)	0	0	0
2020/06/17	2030	06/08/2020	10.70	Put	Bond Future	221.5600	0.2216	248.2000	0.2482	12.024	0	0	0
2020/06/17	2030	06/08/2020	9.05	Put	Bond Future	3,444.6600	3.4447	3,655.8100	3.6558	6.130	0	0	0
2020/06/17	2030	06/08/2020	9.05	Call	Bond Future	891.7500	0.8917	779.6900	0.7797	(12.566)	0	0	450
2020/06/17	2030	06/08/2020	8.36	Put	Bond Future	6,967.6800	6.9677	7,260.3500	7.2603	4.200	0	0	0
2020/06/17	2030	06/08/2020	8.36	Call	Bond Future	154.1700	0.1542	123.6300	0.1236	(19.809)	0	0	800
2020/06/17	2030	06/08/2020	8.86	Put	Bond Future	4,286.8500	4.2869	4,527.0500	4.5270	5.603	0	0	0
2020/06/17	2030	06/08/2020	8.86	Call	Bond Future	585.2800	0.5853	502.2700	0.5023	(14.183)	0	0	800
2020/06/17	2030	06/08/2020	9.11	Put	Bond Future	3,199.7000	3.1997	3,402.5100	3.4025	6.338	0	0	0
2020/06/17	2030	06/08/2020	9.95	Call	Bond Future	3,599.6000	3.5996	3,321.6900	3.3217	(7.721)	0	0	0
2020/06/17	2030	06/08/2020	11.25	Put	Bond Future	54.4000	0.0544	62.1600	0.0622	14.265	0	0	0
2020/06/17	2030	06/08/2020	10.21	Put	Bond Future	621.4200	0.6214	643.0200	0.6430	3.476	0	0	0
2020/06/17	2030	06/08/2020	10.00	Put	Bond Future	879.2700	0.8793	918.1000	0.9181	4.416	0	0	0
2020/06/17	2030	06/08/2020	10.75	Call	Bond Future	7,150.4500	7.1504	6,851.3400	6.8513	(4.183)	0	0	0
2020/06/17	2030	06/08/2020	10.05	Call	Bond Future	4,011.4800	4.0115	3,722.5200	3.7225	(7.203)	0	0	0
2020/06/17	2030	06/08/2020	9.75	Call	Bond Future	2,826.6100	2.8266	2,579.2200	2.5792	(8.752)	0	0	450
2020/06/17	2030	06/08/2020	9.42	Put	Bond Future	2,116.3900	2.1164	2,266.2700	2.2663	7.082	0	0	800
2020/06/17	2030	06/08/2020	9.10	Call	Bond Future	986.1400	0.9861	867.1000	0.8671	(12.071)	0	0	0
2020/06/17	2030	06/08/2020	9.10	Put	Bond Future	3,239.8000	3.2398	3,443.9700	3.4440	6.302	0	0	0
2020/06/17	2030	06/08/2020	11.47	Call	Bond Future	10,622.7000	10.6227	10,303.8600	10.3039	(3.001)	0	0	0
2020/06/17	2030	06/08/2020	11.47	Put	Bond Future	28.8700	0.0289	33.2400	0.0332	15.137	0	0	650
2020/06/17	2030	06/08/2020	10.21	Call	Bond Future	4,699.3000	4.6993	4,397.6900	4.3977	(6.418)	0	0	650
2020/06/17	2030	06/08/2020	10.87	Call	Bond Future	7,722.6800	7.7227	7,418.2200	7.4182	(3.942)	0	0	0
2020/06/17	2030	06/08/2020	10.87	Put	Bond Future	147.4800	0.1475	166.2300	0.1662	12.714	0	0	650
2020/06/17	2030	06/08/2020	10.75	Put	Bond Future	197.0500	0.1970	221.1500	0.2211	12.230	0	0	0
2020/06/17	2030	06/08/2020	9.20	Put	Bond Future	2,853.1200	2.8531	3,043.1800	3.0432	6.661	0	0	2,500
2020/06/17	2030	06/08/2020	9.20	Call	Bond Future	1,194.2100	1.1942	1,061.0600	1.0611	(11.150)	0	0	323
2020/06/17	2030	06/08/2020	8.50	Put	Bond Future	6,155.8900	6.1559	6,438.2700	6.4383	4.587	0	0	0

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2020/06/17	2030	06/08/2020	8.50	Call	Bond Future	226.9700	0.2270	186.1400	0.1861	(17.989)	0	0	323
2020/06/17	2030	05/11/2020	8.10	Put	Bond Future	9,825.2700	9.8253	10,267.5900	10.2676	4.502	0	0	0
2020/06/17	2030	05/11/2020	8.73	Call	Bond Future	1,000.1300	1.0001	1,114.1800	1.1142	11.404	0	0	3,000
2020/06/17	2030	05/11/2020	10.06	Put	Bond Future	2,177.0700	2.1771	2,489.0000	2.4890	14.328	0	0	1,000
2020/06/17	2030	05/11/2020	9.39	Put	Bond Future	3,917.1400	3.9171	4,342.7700	4.3428	10.866	0	0	0
2020/06/17	2030	05/11/2020	9.38	Call	Bond Future	2,263.3600	2.2634	2,347.1100	2.3471	3.700	0	0	0
2020/06/17	2030	05/11/2020			Bond Future	9.6771	92.1128	9.7383	91.7702	0.633	0.0000	0.0000	0
2020/06/17	2030	05/11/2020	8.85	Put	Bond Future	5,984.3500	5.9843	6,438.3400	6.4383	7.586	0	0	0
2020/06/17	2030	05/11/2020	8.85	Call	Bond Future	1,184.3800	1.1844	1,295.8100	1.2958	9.408	0	0	3,000
2020/06/17	2030	05/11/2020	9.61	Call	Bond Future	2,865.3500	2.8654	2,925.1500	2.9251	2.087	0	0	0
2020/06/17	2030	05/11/2020	9.61	Put	Bond Future	3,242.6100	3.2426	3,644.9700	3.6450	12.409	0	0	3,000
2020/06/17	2030	05/11/2020	8.34	Put	Bond Future	8,484.9300	8.4849	8,944.3000	8.9443	5.414	0	0	0
2020/06/17	2030	05/11/2020	8.34	Call	Bond Future	558.4400	0.5584	675.2500	0.6753	20.917	0	0	1,000
2020/06/17	2030	05/11/2020	9.04	Put	Bond Future	5,189.7900	5.1898	5,637.7300	5.6377	8.631	0	0	0
2020/06/17	2030	05/11/2020	9.04	Call	Bond Future	1,521.4600	1.5215	1,626.8400	1.6268	6.926	0	0	1,000
2020/06/17	2030	05/11/2020	8.36	Put	Bond Future	8,377.1200	8.3771	8,837.8000	8.8378	5.499	0	0	0
2020/06/17	2030	05/11/2020	9.86	Put	Bond Future	2,600.4000	2.6004	2,958.1200	2.9581	13.756	0	0	14,160
2020/06/17	2030	05/11/2020	8.10	Call	Bond Future	381.3000	0.3813	481.0600	0.4811	26.163	0	0	3,000
2020/06/17	2030	05/11/2020	8.73	Put	Bond Future	6,523.9800	6.5240	6,980.5900	6.9806	6.999	0	0	0
2020/06/17	2030	05/11/2020	9.23	Put	Bond Future	4,469.7000	4.4697	4,906.1900	4.9062	9.766	0	0	0
2020/06/17	2030	05/11/2020	10.06	Call	Bond Future	4,291.9700	4.2920	4,261.3400	4.2613	(0.714)	0	0	0
2020/06/17	2030	05/11/2020	10.37	Put	Bond Future	1,650.5200	1.6505	1,899.8300	1.8998	15.105	0	0	15,646
2020/06/17	2030	05/11/2020	9.39	Call	Bond Future	2,287.8000	2.2878	2,370.8700	2.3709	3.631	0	0	0
2020/06/17	2030	05/11/2020	9.38	Put	Bond Future	3,950.1500	3.9501	4,376.4600	4.3765	10.792	0	0	0
2020/06/17	2030	05/11/2020	8.36	Call	Bond Future	575.7300	0.5757	693.8500	0.6939	20.517	0	0	14,160
2020/06/17	2030	05/11/2020	8.86	Put	Bond Future	5,940.6700	5.9407	6,394.5300	6.3945	7.640	0	0	0
2020/06/17	2030	05/11/2020	8.86	Call	Bond Future	1,200.7000	1.2007	1,312.0000	1.3120	9.270	0	0	14,160
2020/06/17	2030	05/11/2020	9.86	Call	Bond Future	3,618.9400	3.6189	3,634.1000	3.6341	0.419	0	0	0
2020/06/17	2030	05/11/2020	9.23	Call	Bond Future	1,915.5000	1.9155	2,009.4300	2.0094	4.904	0	0	3,000
2020/06/17	2030	05/11/2020	10.47	Call	Bond Future	5,816.5100	5.8165	5,705.1100	5.7051	(1.915)	0	0	0
2020/06/17	2030	05/11/2020	10.47	Put	Bond Future	1,508.9600	1.5090	1,740.1200	1.7401	15.319	0	0	3,000
2020/06/17	2030	05/11/2020	8.53	Put	Bond Future	7,489.1000	7.4891	7,957.2700	7.9573	6.251	0	0	0
2020/06/17	2030	05/11/2020	8.53	Call	Bond Future	742.7800	0.7428	868.3900	0.8684	16.911	0	0	15,646
2020/06/17	2030	05/11/2020	9.03	Put	Bond Future	5,229.8500	5.2299	5,678.2000	5.6782	8.573	0	0	0
2020/06/17	2030	05/11/2020	9.03	Call	Bond Future	1,502.4000	1.5024	1,608.1900	1.6082	7.041	0	0	15,646
2020/06/17	2030	05/11/2020	10.37	Call	Bond Future	5,429.9800	5.4300	5,336.7300	5.3367	(1.717)	0	0	0
2020/06/17	2030	05/11/2020	9.40	Call	Bond Future	2,312.3900	2.3124	2,394.5400	2.3945	3.553	0	0	0
2020/06/17	2030	05/11/2020	9.40	Put	Bond Future	3,884.3300	3.8843	4,309.0400	4.3090	10.934	0	0	0
2020/06/17	2030	04/02/2021	9.12	Call	Bond Future	1,844.5600	1.8446	2,042.8100	2.0428	10.748	0	0	1,000
2020/06/17	2030	04/02/2021	8.36	Call	Bond Future	756.1600	0.7562	986.1500	0.9861	30.416	0	0	800
2020/06/17	2030	04/02/2021	9.16	Call	Bond Future	1,922.2100	1.9222	2,119.1200	2.1191	10.244	0	0	0
2020/06/17	2030	04/02/2021	9.15	Put	Bond Future	5,977.0300	5.9770	6,526.5500	6.5265	9.194	0	0	0
2020/06/17	2030	04/02/2021			Bond Future	9.8784	89.1824	9.9434	88.8301	0.658	0.0000	0.0000	0
2020/06/17	2030	04/02/2021	8.37	Put	Bond Future	9,475.2500	9.4752	10,058.6100	10.0586	6.157	0	0	0
2020/06/17	2030	04/02/2021	8.37	Call	Bond Future	765.4300	0.7654	996.4700	0.9965	30.184	0	0	1,000
2020/06/17	2030	04/02/2021	9.17	Call	Bond Future	1,941.6600	1.9417	2,138.2700	2.1383	10.126	0	0	0
2020/06/17	2030	04/02/2021	9.17	Put	Bond Future	5,901.0100	5.9010	6,449.9400	6.4499	9.302	0	0	0
2020/06/17	2030	04/02/2021	9.12	Put	Bond Future	6,091.9400	6.0919	6,642.5100	6.6425	9.038	0	0	0

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2020/06/17	2030	04/02/2021	8.36	Put	Bond Future	9,527.3200	9.5273	10,109.6300	10.1096	6.112	0	0	0
2020/06/17	2030	04/02/2021	9.16	Put	Bond Future	5,939.0700	5.9391	6,488.3000	6.4883	9.248	0	0	0
2020/06/17	2030	04/02/2021	9.15	Call	Bond Future	1,902.6100	1.9026	2,099.8100	2.0998	10.365	0	0	0
2020/06/17	2030	04/02/2021	8.86	Put	Bond Future	7,152.8500	7.1528	7,724.9800	7.7250	7.999	0	0	0
2020/06/17	2030	04/02/2021	8.86	Call	Bond Future	1,388.9000	1.3889	1,608.7100	1.6087	15.826	0	0	800
2020/06/17	2030	04/02/2021	10.20	Call	Bond Future	4,653.3000	4.6533	4,704.9400	4.7049	1.110	0	0	0
2020/06/17	2030	04/02/2021	10.20	Put	Bond Future	2,928.2800	2.9283	3,332.2400	3.3322	13.795	0	0	1,800
2020/06/17	2030	06/05/2021	10.04	Put	Bond Future	4,460.3200	4.4603	4,698.9200	4.6989	5.349	0	0	0
2020/06/17	2030	06/05/2021	9.15	Call	Bond Future	2,156.2400	2.1562	2,096.6300	2.0966	(2.765)	0	0	0
2020/06/17	2030	06/05/2021	11.69	Call	Bond Future	9,433.0400	9.4330	9,221.4600	9.2215	(2.243)	0	0	0
2020/06/17	2030	06/05/2021	11.70	Put	Bond Future	1,503.2900	1.5033	1,653.9100	1.6539	10.019	0	0	0
2020/06/17	2030	06/05/2021			Bond Future	10.0896	90.2502	10.1588	89.8873	0.686	0.0000	0.0000	0
2020/06/17	2030	06/05/2021	10.74	Call	Bond Future	6,361.0800	6.3611	6,127.7300	6.1277	(3.668)	0	0	0
2020/06/17	2030	06/05/2021	10.74	Put	Bond Future	3,025.0100	3.0250	3,154.5700	3.1546	4.283	0	0	0
2020/06/17	2030	06/05/2021	7.97	Call	Bond Future	701.4500	0.7014	719.0800	0.7191	2.513	0	0	700
2020/06/17	2030	06/05/2021	9.92	Call	Bond Future	3,877.6000	3.8776	3,767.2900	3.7673	(2.845)	0	0	0
2020/06/17	2030	06/05/2021	10.04	Call	Bond Future	4,198.7700	4.1988	4,074.4600	4.0745	(2.961)	0	0	0
2020/06/17	2030	06/05/2021	9.15	Put	Bond Future	7,284.0500	7.2840	7,587.3500	7.5874	4.164	0	0	0
2020/06/17	2030	06/05/2021	11.69	Put	Bond Future	1,515.1500	1.5151	1,666.4800	1.6665	9.988	0	0	0
2020/06/17	2030	06/05/2021	11.70	Call	Bond Future	9,467.6600	9.4677	9,255.3700	9.2554	(2.242)	0	0	0
2020/06/17	2030	06/05/2021	7.97	Put	Bond Future	12,827.9300	12.8279	13,208.4700	13.2085	2.966	0	0	0
2020/06/17	2030	06/05/2021	9.92	Put	Bond Future	4,775.7500	4.7757	5,028.3500	5.0283	5.289	0	0	700
2020/06/17	2030	06/05/2021	9.22	Call	Bond Future	2,290.2500	2.2903	2,225.6000	2.2256	(2.823)	0	0	0
2020/06/17	2030	06/05/2021	9.22	Put	Bond Future	7,022.9400	7.0229	7,321.2000	7.3212	4.247	0	0	700
2020/06/17	2030	06/05/2021	11.71	Call	Bond Future	9,502.3300	9.5023	9,289.3300	9.2893	(2.242)	0	0	0
2020/06/17	2030	06/05/2021	11.71	Put	Bond Future	1,491.5200	1.4915	1,641.4300	1.6414	10.051	0	0	0
2020/06/17	2032	06/08/2020	9.46	Put	Bond Future	5,964.9100	5.9649	6,205.2300	6.2052	4.029	0	0	0
2020/06/17	2032	06/08/2020	9.45	Call	Bond Future	368.2400	0.3682	336.1400	0.3361	(8.717)	0	0	0
2020/06/17	2032	06/08/2020	8.79	Put	Bond Future	10,190.0300	10.1900	10,451.1700	10.4512	2.563	0	0	0
2020/06/17	2032	06/08/2020	9.29	Put	Bond Future	6,961.1300	6.9611	7,199.9300	7.1999	3.430	0	0	0
2020/06/17	2032	06/08/2020			Bond Future	10.3492	88.9872	10.3945	88.7150	0.438	0.0000	0.0000	99,453
2020/06/17	2032	06/08/2020	9.91	Call	Bond Future	1,033.5400	1.0335	968.3400	0.9683	(6.308)	0	0	0
2020/06/17	2032	06/08/2020	9.91	Put	Bond Future	3,733.2200	3.7332	3,940.2300	3.9402	5.545	0	0	800
2020/06/17	2032	06/08/2020	9.46	Call	Bond Future	377.0400	0.3770	345.1500	0.3452	(8.458)	0	0	0
2020/06/17	2032	06/08/2020	9.45	Put	Bond Future	6,021.7400	6.0217	6,261.8500	6.2618	3.987	0	0	0
2020/06/17	2032	06/08/2020	8.79	Call	Bond Future	59.2600	0.0593	48.1900	0.0482	(18.680)	0	0	800
2020/06/17	2032	06/08/2020	9.29	Call	Bond Future	248.7100	0.2487	215.3000	0.2153	(13.433)	0	0	800
2020/06/17	2032	06/08/2020	9.47	Call	Bond Future	385.9300	0.3859	354.3300	0.3543	(8.188)	0	0	0
2020/06/17	2032	06/08/2020	9.47	Put	Bond Future	5,908.2300	5.9082	6,148.8400	6.1488	4.072	0	0	0
2020/06/17	2032	05/11/2020	9.61	Put	Bond Future	7,066.8200	7.0668	7,477.9300	7.4779	5.817	0	0	0
2020/06/17	2032	05/11/2020	10.99	Call	Bond Future	4,950.5400	4.9505	4,919.5900	4.9196	(0.625)	0	0	0
2020/06/17	2032	05/11/2020	9.44	Put	Bond Future	7,901.9800	7.9020	8,319.2500	8.3192	5.281	0	0	0
2020/06/17	2032	05/11/2020	11.08	Call	Bond Future	5,282.4600	5.2825	5,236.8000	5.2368	(0.864)	0	0	0
2020/06/17	2032	05/11/2020	9.77	Put	Bond Future	6,336.5100	6.3365	6,744.7500	6.7448	6.443	0	0	0
2020/06/17	2032	05/11/2020			Bond Future	10.5602	85.8116	10.6100	85.5213	0.472	0.0000	0.0000	0
2020/06/17	2032	05/11/2020	10.99	Put	Bond Future	2,490.4800	2.4905	2,749.7800	2.7498	10.412	0	0	3,000
2020/06/17	2032	05/11/2020	9.76	Call	Bond Future	1,524.2300	1.5242	1,642.5800	1.6426	7.765	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
2020/06/17	2032	05/11/2020	9.76	Put	Bond Future	6,380.6000		6.3806	6,789.2000	6.7892	6.404	0	0	0
2020/06/17	2032	05/11/2020	9.11	Call	Bond Future	620.4500		0.6205	751.0500	0.7511	21.049	0	0	3,000
2020/06/17	2032	05/11/2020	9.61	Call	Bond Future	1,258.0300		1.2580	1,378.8900	1.3789	9.607	0	0	3,000
2020/06/17	2032	05/11/2020	9.44	Call	Bond Future	997.0700		0.9971	1,124.0900	1.1241	12.739	0	0	1,000
2020/06/17	2032	05/11/2020	11.08	Put	Bond Future	2,319.8100		2.3198	2,564.4000	2.5644	10.544	0	0	1,000
2020/06/17	2032	05/11/2020	9.77	Call	Bond Future	1,543.1400		1.5431	1,661.1300	1.6611	7.646	0	0	0
2020/06/17	2032	05/11/2020	9.11	Put	Bond Future	9,705.0200		9.7050	10,125.8700	10.1259	4.336	0	0	0
2020/06/17	2032	05/11/2020	8.94	Put	Bond Future	10,718.0700		10.7181	11,125.6500	11.1257	3.803	0	0	0
2020/06/17	2032	05/11/2020	8.94	Call	Bond Future	483.2500		0.4833	600.5800	0.6006	24.279	0	0	1,000
2020/06/17	2032	05/11/2020	9.75	Call	Bond Future	1,505.4600		1.5055	1,623.9700	1.6240	7.872	0	0	0
2020/06/17	2032	05/11/2020	9.75	Put	Bond Future	6,424.9000		6.4249	6,833.6600	6.8337	6.362	0	0	0
2020/06/17	2032	04/02/2021	9.29	Call	Bond Future	1,010.5600		1.0106	1,293.0700	1.2931	27.956	0	0	800
2020/06/17	2032	04/02/2021	10.82	Put	Bond Future	3,990.5900		3.9906	4,516.9900	4.5170	13.191	0	0	800
2020/06/17	2032	04/02/2021	9.63	Call	Bond Future	1,465.1000		1.4651	1,758.2400	1.7582	20.008	0	0	0
2020/06/17	2032	04/02/2021			Bond Future	10.7758		86.8131	10.8287	86.5141	0.491	0.0000	0.0000	0
2020/06/17	2032	04/02/2021	8.79	Put	Bond Future	12,936.3000		12.9363	13,456.2400	13.4562	4.019	0	0	0
2020/06/17	2032	04/02/2021	8.79	Call	Bond Future	561.9100		0.5619	782.8600	0.7829	39.321	0	0	800
2020/06/17	2032	04/02/2021	9.61	Call	Bond Future	1,432.7300		1.4327	1,728.0000	1.7280	20.609	0	0	0
2020/06/17	2032	04/02/2021	9.61	Put	Bond Future	8,415.3500		8.4153	9,009.6100	9.0096	7.062	0	0	0
2020/06/17	2032	04/02/2021	9.29	Put	Bond Future	10,047.5600		10.0476	10,629.0600	10.6291	5.787	0	0	0
2020/06/17	2032	04/02/2021	10.82	Call	Bond Future	4,240.4800		4.2405	4,467.8900	4.4679	5.363	0	0	0
2020/06/17	2032	04/02/2021	9.63	Put	Bond Future	8,321.3800		8.3214	8,913.5100	8.9135	7.116	0	0	0
2020/06/17	2032	04/02/2021	9.62	Call	Bond Future	1,448.8600		1.4489	1,743.0700	1.7431	20.306	0	0	0
2020/06/17	2032	04/02/2021	9.62	Put	Bond Future	8,368.2800		8.3683	8,961.4800	8.9615	7.089	0	0	0
2020/06/17	2032	06/05/2021	12.12	Put	Bond Future	2,611.3100		2.6113	2,751.9800	2.7520	5.387	0	0	0
2020/06/17	2032	06/05/2021			Bond Future	10.9984		83.7049	11.0547	83.3962	0.512	0.0000	0.0000	0
2020/06/17	2032	06/05/2021	12.11	Call	Bond Future	8,443.9100		8.4439	8,276.4800	8.2765	(1.983)	0	0	0
2020/06/17	2032	06/05/2021	12.11	Put	Bond Future	2,628.6800		2.6287	2,769.8800	2.7699	5.372	0	0	0
2020/06/17	2032	06/05/2021	12.12	Call	Bond Future	8,476.2400		8.4762	8,308.2800	8.3083	(1.982)	0	0	0
2020/06/17	2032	06/05/2021	12.10	Call	Bond Future	8,411.6100		8.4116	8,244.7300	8.2447	(1.984)	0	0	0
2020/06/17	2032	06/05/2021	12.10	Put	Bond Future	2,646.1400		2.6461	2,787.8900	2.7879	5.357	0	0	0
2020/06/17	2033	06/08/2020			Bond Future	96.7760		96.7760	96.4901	96.4901	(0.295)	0.0000	0.0000	12,178
2020/06/17	2033	05/11/2020			Bond Future	96.6425		96.6425	96.3370	96.3370	(0.316)	0.0000	0.0000	0
2020/06/17	2033	04/02/2021			Bond Future	97.7924		97.7924	97.4770	97.4770	(0.322)	0.0000	0.0000	0
2020/06/17	2033	06/05/2021			Bond Future	97.7557		97.7557	97.4295	97.4295	(0.334)	0.0000	0.0000	0
2020/06/17	2037	06/08/2020	9.88	Put	Bond Future	9,618.0200		9.6180	9,998.7100	9.9987	3.958	0	0	0
2020/06/17	2037	06/08/2020			Bond Future	11.2794		79.6736	11.3447	79.2694	0.579	0.0000	0.0000	100,515
2020/06/17	2037	06/08/2020	9.87	Call	Bond Future	130.7300		0.1307	107.8200	0.1078	(17.525)	0	0	0
2020/06/17	2037	06/08/2020	9.87	Put	Bond Future	9,688.1800		9.6882	10,069.4200	10.0694	3.935	0	0	0
2020/06/17	2037	06/08/2020	9.88	Call	Bond Future	134.3900		0.1344	110.9300	0.1109	(17.457)	0	0	0
2020/06/17	2037	06/08/2020	9.86	Call	Bond Future	127.1500		0.1271	104.7900	0.1048	(17.586)	0	0	0
2020/06/17	2037	06/08/2020	9.86	Put	Bond Future	9,758.5000		9.7585	10,140.2900	10.1403	3.912	0	0	0
2020/06/17	2037	05/11/2020	10.18	Call	Bond Future	935.0500		0.9350	1,068.2400	1.0682	14.244	0	0	0
2020/06/17	2037	05/11/2020	10.17	Put	Bond Future	9,574.5700		9.5746	10,129.7200	10.1297	5.798	0	0	0
2020/06/17	2037	05/11/2020			Bond Future	11.4916		80.5424	11.5619	80.1200	0.611	0.0000	0.0000	0
2020/06/17	2037	05/11/2020	10.19	Call	Bond Future	946.9700		0.9470	1,080.5900	1.0806	14.110	0	0	0

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2020/06/17	2037	05/11/2020	10.19	Put	Bond Future	9,456.7900	9.4568	10,012.8000	10.0128	5.879	0	0	0
2020/06/17	2037	05/11/2020	10.17	Call	Bond Future	923.2400	0.9232	1,056.0000	1.0560	14.380	0	0	0
2020/06/17	2037	05/11/2020	10.18	Put	Bond Future	9,515.5800	9.5156	10,071.1600	10.0712	5.839	0	0	0
2020/06/17	2037	04/02/2021	13.73	Call	Bond Future	11,644.8400	11.6448	11,574.3700	11.5744	(0.605)	0	0	0
2020/06/17	2037	04/02/2021	10.85	Call	Bond Future	2,313.2100	2.3132	2,588.0800	2.5881	11.883	0	0	0
2020/06/17	2037	04/02/2021	10.35	Call	Bond Future	1,412.6500	1.4126	1,727.2600	1.7273	22.271	0	0	0
2020/06/17	2037	04/02/2021	10.28	Put	Bond Future	10,473.4600	10.4735	11,214.5100	11.2145	7.076	0	0	0
2020/06/17	2037	04/02/2021	10.27	Call	Bond Future	1,305.3700	1.3054	1,613.1800	1.6132	23.580	0	0	0
2020/06/17	2037	04/02/2021			Bond Future	11.7129	77.2270	11.7869	76.7947	0.632	0.0000	0.0000	0
2020/06/17	2037	04/02/2021	11.97	Put	Bond Future	3,904.2900	3.9043	4,480.5400	4.4805	14.759	0	0	0
2020/06/17	2037	04/02/2021	11.97	Call	Bond Future	5,389.3800	5.3894	5,533.2800	5.5333	2.670	0	0	300
2020/06/17	2037	04/02/2021	9.65	Put	Bond Future	14,371.5500	14.3715	15,043.1200	15.0431	4.673	0	0	0
2020/06/17	2037	04/02/2021	9.65	Call	Bond Future	664.7300	0.6647	903.9500	0.9039	35.988	0	0	72
2020/06/17	2037	04/02/2021	11.90	Call	Bond Future	5,157.3000	5.1573	5,319.3800	5.3194	3.143	0	0	0
2020/06/17	2037	04/02/2021	13.73	Put	Bond Future	1,096.7100	1.0967	1,458.5900	1.4586	32.997	0	0	300
2020/06/17	2037	04/02/2021	10.85	Put	Bond Future	7,638.0900	7.6381	8,345.3100	8.3453	9.259	0	0	72
2020/06/17	2037	04/02/2021	10.35	Put	Bond Future	10,083.0300	10.0830	10,829.9900	10.8300	7.408	0	0	72
2020/06/17	2037	04/02/2021	10.28	Call	Bond Future	1,318.4500	1.3184	1,627.1500	1.6272	23.414	0	0	0
2020/06/17	2037	04/02/2021	10.27	Put	Bond Future	10,529.9500	10.5299	11,270.1100	11.2701	7.029	0	0	0
2020/06/17	2037	04/02/2021	11.90	Put	Bond Future	4,072.0700	4.0721	4,666.5000	4.6665	14.598	0	0	240
2020/06/17	2037	04/02/2021	10.48	Put	Bond Future	9,381.2600	9.3813	10,137.8600	10.1379	8.065	0	0	0
2020/06/17	2037	04/02/2021	10.48	Call	Bond Future	1,600.1200	1.6001	1,924.3700	1.9244	20.264	0	0	240
2020/06/17	2037	04/02/2021	10.29	Call	Bond Future	1,331.6200	1.3316	1,641.1900	1.6412	23.248	0	0	0
2020/06/17	2037	04/02/2021	10.29	Put	Bond Future	10,417.1500	10.4171	11,159.0700	11.1591	7.122	0	0	0
2020/06/17	2037	06/05/2021	12.42	Call	Bond Future	6,949.9600	6.9500	6,645.2500	6.6452	(4.384)	0	0	0
2020/06/17	2037	06/05/2021			Bond Future	11.9411	78.1521	12.0193	77.7091	0.655	0.0000	0.0000	0
2020/06/17	2037	06/05/2021	12.42	Put	Bond Future	4,298.2600	4.2983	4,436.5700	4.4366	3.218	0	0	0
2020/06/17	2037	06/05/2021	12.43	Call	Bond Future	6,983.6000	6.9836	6,677.1200	6.6771	(4.389)	0	0	0
2020/06/17	2037	06/05/2021	12.44	Put	Bond Future	4,257.9800	4.2580	4,392.7600	4.3928	3.165	0	0	0
2020/06/17	2037	06/05/2021	12.43	Put	Bond Future	4,278.0700	4.2781	4,414.6100	4.4146	3.192	0	0	0
2020/06/17	2037	06/05/2021	12.44	Call	Bond Future	7,017.2900	7.0173	6,709.0500	6.7090	(4.393)	0	0	0
2020/06/17	2038	06/08/2020			Bond Future	107.5342	107.5342	107.8610	107.8610	0.304	0.0000	0.0000	10,569
2020/06/17	2038	05/11/2020			Bond Future	108.7320	108.7320	109.0438	109.0438	0.287	0.0000	0.0000	0
2020/06/17	2038	04/02/2021			Bond Future	108.3121	108.3121	108.6207	108.6207	0.285	0.0000	0.0000	0
2020/06/17	2038	06/05/2021			Bond Future	109.6326	109.6326	109.9371	109.9371	0.278	0.0000	0.0000	0
2020/06/17	2040	06/08/2020	10.03	Call	Bond Future	111.4500	0.1114	95.3700	0.0954	(14.428)	0	0	0
2020/06/17	2040	06/08/2020	10.04	Call	Bond Future	114.7600	0.1148	98.2300	0.0982	(14.404)	0	0	0
2020/06/17	2040	06/08/2020	10.02	Put	Bond Future	10,521.2500	10.5213	11,028.2800	11.0283	4.819	0	0	0
2020/06/17	2040	06/08/2020	10.85	Call	Bond Future	898.0100	0.8980	782.8700	0.7829	(12.822)	0	0	0
2020/06/17	2040	06/08/2020	11.26	Put	Bond Future	3,252.0200	3.2520	3,577.5000	3.5775	10.009	0	0	517
2020/06/17	2040	06/08/2020			Bond Future	11.4693	81.2116	11.5500	80.6890	0.703	0.0000	0.0000	52,244
2020/06/17	2040	06/08/2020	10.04	Put	Bond Future	10,369.8200	10.3698	10,875.9500	10.8760	4.881	0	0	0
2020/06/17	2040	06/08/2020	10.02	Call	Bond Future	108.2100	0.1082	92.5800	0.0926	(14.444)	0	0	0
2020/06/17	2040	06/08/2020	10.03	Put	Bond Future	10,445.4500	10.4455	10,952.0300	10.9520	4.850	0	0	0
2020/06/17	2040	06/08/2020	10.85	Put	Bond Future	5,101.9000	5.1019	5,509.4200	5.5094	7.988	0	0	12,538
2020/06/17	2040	06/08/2020	11.26	Call	Bond Future	1,869.5300	1.8695	1,672.3500	1.6724	(10.547)	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
2020/06/17	2040	06/08/2020	9.57	Put	Bond Future	14,109.5000	14.1095	14,628.3800	14.6284	3.678	0	0	0
2020/06/17	2040	06/08/2020	10.79	Put	Bond Future	5,418.9400	5.4189	5,838.5300	5.8385	7.743	0	0	800
2020/06/17	2040	06/08/2020	9.57	Call	Bond Future	24.9000	0.0249	21.1200	0.0211	(15.181)	0	0	800
2020/06/17	2040	06/08/2020	10.07	Put	Bond Future	10,144.1100	10.1441	10,648.8100	10.6488	4.975	0	0	0
2020/06/17	2040	06/08/2020	10.07	Call	Bond Future	125.2100	0.1252	107.2500	0.1072	(14.344)	0	0	800
2020/06/17	2040	06/08/2020	10.79	Call	Bond Future	789.0900	0.7891	686.0200	0.6860	(13.062)	0	0	0
2020/06/17	2040	05/11/2020	11.00	Put	Bond Future	6,641.9500	6.6420	7,210.5700	7.2106	8.561	0	0	0
2020/06/17	2040	05/11/2020	10.23	Call	Bond Future	793.1600	0.7932	903.5800	0.9036	13.922	0	0	2,000
2020/06/17	2040	05/11/2020	11.70	Put	Bond Future	4,008.5600	4.0086	4,483.7900	4.4838	11.855	0	0	2,000
2020/06/17	2040	05/11/2020	9.50	Call	Bond Future	258.5700	0.2586	328.5800	0.3286	27.076	0	0	2,000
2020/06/17	2040	05/11/2020	10.00	Call	Bond Future	573.1400	0.5731	672.9900	0.6730	17.422	0	0	2,230
2020/06/17	2040	05/11/2020	10.30	Call	Bond Future	871.3600	0.8714	984.2700	0.9843	12.958	0	0	0
2020/06/17	2040	05/11/2020			Bond Future	11.6814	82.0973	11.7676	81.5549	0.738	0.0000	0.0000	0
2020/06/17	2040	05/11/2020	9.73	Put	Bond Future	14,455.1100	14.4551	15,081.8100	15.0818	4.335	0	0	0
2020/06/17	2040	05/11/2020	9.73	Call	Bond Future	378.8500	0.3788	463.1500	0.4631	22.252	0	0	2,000
2020/06/17	2040	05/11/2020	10.23	Put	Bond Future	10,905.7400	10.9057	11,558.5600	11.5586	5.986	0	0	0
2020/06/17	2040	05/11/2020	10.30	Put	Bond Future	10,450.1200	10.4501	11,105.4300	11.1054	6.271	0	0	0
2020/06/17	2040	05/11/2020	11.00	Call	Bond Future	2,135.2400	2.1352	2,161.4600	2.1615	1.228	0	0	2,230
2020/06/17	2040	05/11/2020	11.70	Call	Bond Future	4,126.1200	4.1261	4,058.9500	4.0589	(1.628)	0	0	0
2020/06/17	2040	05/11/2020	9.50	Put	Bond Future	16,250.8000	16.2508	16,863.2100	16.8632	3.768	0	0	0
2020/06/17	2040	05/11/2020	10.00	Put	Bond Future	12,475.6500	12.4757	13,117.9000	13.1179	5.148	0	0	0
2020/06/17	2040	05/11/2020	10.31	Call	Bond Future	882.9900	0.8830	996.2100	0.9962	12.822	0	0	0
2020/06/17	2040	05/11/2020	10.32	Put	Bond Future	10,321.8900	10.3219	10,977.8300	10.9778	6.355	0	0	0
2020/06/17	2040	05/11/2020	11.50	Call	Bond Future	3,491.9800	3.4920	3,459.6700	3.4597	(0.925)	0	0	0
2020/06/17	2040	05/11/2020	11.50	Put	Bond Future	4,652.8000	4.6528	5,162.8900	5.1629	10.963	0	0	2,000
2020/06/17	2040	05/11/2020	10.31	Put	Bond Future	10,385.9000	10.3859	11,041.5200	11.0415	6.313	0	0	0
2020/06/17	2040	05/11/2020	10.32	Call	Bond Future	894.7300	0.8947	1,008.2700	1.0083	12.690	0	0	0
2020/06/17	2040	04/02/2021	9.49	Call	Bond Future	432.9500	0.4330	630.4100	0.6304	45.608	0	0	500
2020/06/17	2040	04/02/2021	9.57	Put	Bond Future	17,204.8700	17.2049	17,966.7700	17.9668	4.428	0	0	0
2020/06/17	2040	04/02/2021	10.07	Put	Bond Future	13,575.8500	13.5759	14,401.2900	14.4013	6.080	0	0	0
2020/06/17	2040	04/02/2021	10.42	Put	Bond Future	11,317.0000	11.3170	12,178.7000	12.1787	7.614	0	0	0
2020/06/17	2040	04/02/2021			Bond Future	11.9027	78.5497	11.9935	77.9958	0.763	0.0000	0.0000	0
2020/06/17	2040	04/02/2021	10.07	Call	Bond Future	885.4800	0.8855	1,157.0600	1.1571	30.670	0	0	800
2020/06/17	2040	04/02/2021	11.74	Call	Bond Future	4,255.9100	4.2559	4,454.1200	4.4541	4.657	0	0	0
2020/06/17	2040	04/02/2021	11.74	Put	Bond Future	5,263.7700	5.2638	6,015.8400	6.0158	14.288	0	0	800
2020/06/17	2040	04/02/2021	10.41	Call	Bond Future	1,279.5600	1.2796	1,586.5200	1.5865	23.989	0	0	0
2020/06/17	2040	04/02/2021	10.41	Put	Bond Future	11,378.2200	11.3782	12,239.0400	12.2390	7.566	0	0	0
2020/06/17	2040	04/02/2021	9.49	Put	Bond Future	17,827.7200	17.8277	18,579.0400	18.5790	4.214	0	0	0
2020/06/17	2040	04/02/2021	9.57	Call	Bond Future	481.1900	0.4812	689.2300	0.6892	43.234	0	0	800
2020/06/17	2040	04/02/2021	10.42	Call	Bond Future	1,292.8000	1.2928	1,600.6400	1.6006	23.812	0	0	0
2020/06/17	2040	04/02/2021	10.24	Put	Bond Future	12,449.0100	12.4490	13,293.3300	13.2933	6.782	0	0	0
2020/06/17	2040	04/02/2021	10.24	Call	Bond Future	1,069.2300	1.0692	1,359.6900	1.3597	27.165	0	0	500
2020/06/17	2040	04/02/2021	11.57	Call	Bond Future	3,760.8900	3.7609	3,976.0700	3.9761	5.722	0	0	0
2020/06/17	2040	04/02/2021	11.57	Put	Bond Future	5,844.8600	5.8449	6,613.9000	6.6139	13.158	0	0	500
2020/06/17	2040	04/02/2021	10.40	Call	Bond Future	1,266.4300	1.2664	1,572.4900	1.5725	24.167	0	0	0
2020/06/17	2040	04/02/2021	10.40	Put	Bond Future	11,439.6500	11.4396	12,299.5700	12.2996	7.517	0	0	0
2020/06/17	2040	06/05/2021	12.44	Put	Bond Future	4,848.1000	4.8481	5,082.2600	5.0823	4.830	0	0	0
2020/06/17	2040	06/05/2021			Bond Future	12.1306	79.4907	12.2264	78.9246	0.789	0.0000	0.0000	0

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2020/06/17	2040	06/05/2021	12.43	Call	Bond Future	6,618.9700		6.6190	6,289.4100	6.2894	(4.979)	0	0	0
2020/06/17	2040	06/05/2021	12.43	Put	Bond Future	4,871.8700		4.8719	5,108.4000	5.1084	4.855	0	0	0
2020/06/17	2040	06/05/2021	12.44	Call	Bond Future	6,652.4400		6.6524	6,320.5100	6.3205	(4.990)	0	0	0
2020/06/17	2040	06/05/2021	12.42	Call	Bond Future	6,585.8600		6.5859	6,258.0700	6.2581	(4.977)	0	0	0
2020/06/17	2040	06/05/2021	12.42	Put	Bond Future	4,896.0600		4.8961	5,134.3600	5.1344	4.867	0	0	0
2020/06/17	2044	06/08/2020	9.88	Call	Bond Future	57.2400		0.0572	47.9100	0.0479	(16.300)	0	0	0
2020/06/17	2044	06/08/2020	9.98	Call	Bond Future	78.8300		0.0788	66.1300	0.0661	(16.111)	0	0	602
2020/06/17	2044	06/08/2020	11.09	Put	Bond Future	4,245.8900		4.2459	4,663.5300	4.6635	9.836	0	0	602
2020/06/17	2044	06/08/2020	9.01	Call	Bond Future	1.8100		0.0018	1.5100	0.0015	(16.575)	0	0	140
2020/06/17	2044	06/08/2020	9.66	Call	Bond Future	26.8500		0.0269	22.3900	0.0224	(16.611)	0	0	140
2020/06/17	2044	06/08/2020			Bond Future	11.5304		77.9011	11.6215	77.3133	0.790	0.0000	0.0000	77,121
2020/06/17	2044	06/08/2020	9.86	Call	Bond Future	53.5900		0.0536	44.8400	0.0448	(16.328)	0	0	0
2020/06/17	2044	06/08/2020	9.86	Put	Bond Future	12,350.1600		12.3502	12,929.2300	12.9292	4.689	0	0	0
2020/06/17	2044	06/08/2020	9.36	Put	Bond Future	16,631.1800		16.6312	17,217.5800	17.2176	3.526	0	0	0
2020/06/17	2044	06/08/2020	9.36	Call	Bond Future	8.4500		0.0085	7.0300	0.0070	(16.805)	0	0	602
2020/06/17	2044	06/08/2020	9.98	Put	Bond Future	11,385.6900		11.3857	11,960.8100	11.9608	5.051	0	0	0
2020/06/17	2044	06/08/2020	9.88	Put	Bond Future	12,187.6000		12.1876	12,766.0900	12.7661	4.747	0	0	0
2020/06/17	2044	06/08/2020	11.09	Call	Bond Future	1,293.0100		1.2930	1,122.8300	1.1228	(13.162)	0	0	0
2020/06/17	2044	06/08/2020	9.01	Put	Bond Future	19,859.3200		19.8593	20,446.8400	20.4468	2.958	0	0	0
2020/06/17	2044	06/08/2020	9.66	Put	Bond Future	14,013.9300		14.0139	14,597.2900	14.5973	4.163	0	0	0
2020/06/17	2044	06/08/2020	9.87	Call	Bond Future	55.3900		0.0554	46.3500	0.0463	(16.321)	0	0	0
2020/06/17	2044	06/08/2020	9.87	Put	Bond Future	12,268.7900		12.2688	12,847.5700	12.8476	4.717	0	0	0
2020/06/17	2044	06/08/2020	10.93	Call	Bond Future	953.0500		0.9531	818.5100	0.8185	(14.117)	0	0	0
2020/06/17	2044	06/08/2020	10.93	Put	Bond Future	5,026.6800		5.0267	5,479.9600	5.4800	9.017	0	0	140
2020/06/17	2044	05/11/2020	11.06	Put	Bond Future	6,645.5600		6.6456	7,257.3400	7.2573	9.206	0	0	525
2020/06/17	2044	05/11/2020	11.43	Call	Bond Future	3,147.5200		3.1475	3,104.7500	3.1048	(1.359)	0	0	0
2020/06/17	2044	05/11/2020	9.72	Put	Bond Future	15,107.1300		15.1071	15,792.3800	15.7924	4.536	0	0	0
2020/06/17	2044	05/11/2020	9.97	Call	Bond Future	501.4000		0.5014	592.9800	0.5930	18.265	0	0	568
2020/06/17	2044	05/11/2020	9.29	Put	Bond Future	18,698.9000		18.6989	19,358.7000	19.3587	3.529	0	0	0
2020/06/17	2044	05/11/2020	9.96	Put	Bond Future	13,264.7500		13.2647	13,963.4600	13.9635	5.267	0	0	0
2020/06/17	2044	05/11/2020	10.36	Call	Bond Future	876.5000		0.8765	983.5000	0.9835	12.208	0	0	0
2020/06/17	2044	05/11/2020			Bond Future	11.7362		78.7506	11.8333	78.1430	0.827	0.0000	0.0000	0
2020/06/17	2044	05/11/2020	9.72	Call	Bond Future	336.3700		0.3364	413.9700	0.4140	23.070	0	0	1,815
2020/06/17	2044	05/11/2020	9.97	Put	Bond Future	13,190.6300		13.1906	13,889.8600	13.8899	5.301	0	0	0
2020/06/17	2044	05/11/2020	9.96	Call	Bond Future	493.7700		0.4938	584.8300	0.5848	18.442	0	0	0
2020/06/17	2044	05/11/2020	11.38	Call	Bond Future	3,005.9300		3.0059	2,969.7000	2.9697	(1.205)	0	0	0
2020/06/17	2044	05/11/2020	11.38	Put	Bond Future	5,308.1700		5.3082	5,879.5900	5.8796	10.765	0	0	568
2020/06/17	2044	05/11/2020	10.34	Call	Bond Future	853.2900		0.8533	959.7800	0.9598	12.480	0	0	0
2020/06/17	2044	05/11/2020	10.34	Put	Bond Future	10,602.9200		10.6029	11,317.0600	11.3171	6.735	0	0	0
2020/06/17	2044	05/11/2020	11.06	Call	Bond Future	2,171.5700		2.1716	2,175.7000	2.1757	0.190	0	0	0
2020/06/17	2044	05/11/2020	10.04	Put	Bond Future	12,677.8200		12.6778	13,380.5400	13.3805	5.543	0	0	0
2020/06/17	2044	05/11/2020	11.17	Put	Bond Future	6,160.1100		6.1601	6,758.4800	6.7585	9.714	0	0	1,815
2020/06/17	2044	05/11/2020	11.43	Put	Bond Future	5,119.4200		5.1194	5,684.3000	5.6843	11.034	0	0	1,815
2020/06/17	2044	05/11/2020	8.87	Put	Bond Future	22,544.5600		22.5446	23,183.1100	23.1831	2.832	0	0	0
2020/06/17	2044	05/11/2020	9.29	Call	Bond Future	155.9400		0.1559	208.0900	0.2081	33.442	0	0	568
2020/06/17	2044	05/11/2020	10.36	Put	Bond Future	10,471.8500		10.4718	11,186.5000	11.1865	6.824	0	0	0
2020/06/17	2044	05/11/2020	10.04	Call	Bond Future	557.3900		0.5574	652.4600	0.6525	17.056	0	0	525

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2020/06/17	2044	05/11/2020	9.34	Put	Bond Future	18,262.8400	18.2628	18,925.5000	18.9255	3.628	0	0	0
2020/06/17	2044	05/11/2020	9.34	Call	Bond Future	171.4800	0.1715	226.4900	0.2265	32.080	0	0	525
2020/06/17	2044	05/11/2020	11.17	Call	Bond Future	2,444.0700	2.4441	2,434.7900	2.4348	(0.380)	0	0	0
2020/06/17	2044	05/11/2020	8.87	Call	Bond Future	65.9800	0.0660	96.8800	0.0969	46.832	0	0	1,815
2020/06/17	2044	05/11/2020	10.02	Put	Bond Future	12,823.2500	12.8233	13,525.0000	13.5250	5.472	0	0	0
2020/06/17	2044	05/11/2020	10.02	Call	Bond Future	540.9200	0.5409	635.0200	0.6350	17.396	0	0	1,815
2020/06/17	2044	05/11/2020	10.35	Call	Bond Future	864.8400	0.8648	971.5900	0.9716	12.343	0	0	0
2020/06/17	2044	05/11/2020	10.35	Put	Bond Future	10,537.2700	10.5373	11,251.6700	11.2517	6.780	0	0	0
2020/06/17	2044	04/02/2021	10.04	Put	Bond Future	14,230.2700	14.2303	15,104.4200	15.1044	6.143	0	0	0
2020/06/17	2044	04/02/2021	10.37	Call	Bond Future	1,162.6500	1.1627	1,451.5500	1.4516	24.848	0	0	0
2020/06/17	2044	04/02/2021	10.35	Put	Bond Future	12,123.8000	12.1238	13,030.5600	13.0306	7.479	0	0	0
2020/06/17	2044	04/02/2021			Bond Future	11.9508	75.2892	12.0530	74.6695	0.856	0.0000	0.0000	0
2020/06/17	2044	04/02/2021	10.37	Put	Bond Future	11,994.7700	11.9948	12,903.3600	12.9034	7.575	0	0	0
2020/06/17	2044	04/02/2021	10.35	Call	Bond Future	1,137.9700	1.1380	1,425.0400	1.4250	25.226	0	0	0
2020/06/17	2044	04/02/2021	10.04	Call	Bond Future	802.2100	0.8022	1,056.6700	1.0567	31.720	0	0	0
2020/06/17	2044	04/02/2021	10.84	Call	Bond Future	1,881.6200	1.8816	2,175.5100	2.1755	15.619	0	0	0
2020/06/17	2044	04/02/2021	10.36	Put	Bond Future	12,059.1800	12.0592	12,966.8600	12.9669	7.527	0	0	0
2020/06/17	2044	04/02/2021	10.84	Put	Bond Future	9,229.4200	9.2294	10,143.0000	10.1430	9.899	0	0	405
2020/06/17	2044	04/02/2021	10.29	Call	Bond Future	1,066.1800	1.0662	1,347.5600	1.3476	26.391	0	0	0
2020/06/17	2044	04/02/2021	10.29	Put	Bond Future	12,515.9100	12.5159	13,416.9800	13.4170	7.199	0	0	405
2020/06/17	2044	04/02/2021	9.66	Put	Bond Future	17,080.5600	17.0806	17,907.4700	17.9075	4.841	0	0	0
2020/06/17	2044	04/02/2021	9.66	Call	Bond Future	499.0100	0.4990	706.2300	0.7062	41.526	0	0	405
2020/06/17	2044	04/02/2021	10.36	Call	Bond Future	1,150.2600	1.1503	1,438.2500	1.4382	25.037	0	0	0
2020/06/17	2044	06/05/2021	12.43	Put	Bond Future	4,986.5200	4.9865	5,257.7500	5.2577	5.439	0	0	0
2020/06/17	2044	06/05/2021	12.44	Call	Bond Future	6,520.5700	6.5206	6,157.0200	6.1570	(5.575)	0	0	0
2020/06/17	2044	06/05/2021			Bond Future	12.1717	76.1912	12.2794	75.5588	0.885	0.0000	0.0000	0
2020/06/17	2044	06/05/2021	12.45	Call	Bond Future	6,553.3400	6.5533	6,187.6600	6.1877	(5.580)	0	0	0
2020/06/17	2044	06/05/2021	12.45	Put	Bond Future	4,938.0000	4.9380	5,204.6900	5.2047	5.401	0	0	0
2020/06/17	2044	06/05/2021	12.43	Call	Bond Future	6,487.8400	6.4878	6,126.7000	6.1267	(5.566)	0	0	0
2020/06/17	2044	06/05/2021	12.44	Put	Bond Future	4,962.2000	4.9622	5,231.0200	5.2310	5.417	0	0	0
2020/06/17	2046	06/08/2020			Bond Future	98.0005	98.0005	97.6127	97.6127	(0.396)	0.0000	0.0000	16,109
2020/06/17	2046	05/11/2020			Bond Future	97.3067	97.3067	96.8978	96.8978	(0.420)	0.0000	0.0000	0
2020/06/17	2046	04/02/2021			Bond Future	98.4647	98.4647	98.0449	98.0449	(0.426)	0.0000	0.0000	0
2020/06/17	2046	06/05/2021			Bond Future	97.8566	97.8566	97.4246	97.4246	(0.441)	0.0000	0.0000	0
2020/06/17	2050	06/08/2020			Bond Future	98.1487	98.1487	98.1799	98.1799	0.032	0.0000	0.0000	16,793
2020/06/17	2050	05/11/2020			Bond Future	99.2418	99.2418	99.2562	99.2562	0.015	0.0000	0.0000	0
2020/06/17	2050	04/02/2021			Bond Future	98.5130	98.5130	98.5211	98.5211	0.008	0.0000	0.0000	0
2020/06/17	2050	06/05/2021			Bond Future	99.7140	99.7140	99.7151	99.7151	0.001	0.0000	0.0000	0
2020/06/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	AL37	06/08/2020			Index Future	721.2250	721.2250	720.3170	720.3170	(0.126)	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
2020/06/17	AL37	05/11/2020			Index Future	729.1570	729.1570	728.1160	728.1160	(0.143)	0.0000	0.0000	0
2020/06/17	AL37	04/02/2021			Index Future	737.6520	737.6520	736.5550	736.5550	(0.149)	0.0000	0.0000	0
2020/06/17	AL37	06/05/2021			Index Future	746.4640	746.4640	745.3010	745.3010	(0.156)	0.0000	0.0000	0
2020/06/17	AL7T	06/08/2020			Index Future	796.7460	796.7460	794.0470	794.0470	(0.339)	0.0000	0.0000	0
2020/06/17	AL7T	05/11/2020			Index Future	805.5080	805.5080	802.6450	802.6450	(0.355)	0.0000	0.0000	0
2020/06/17	AL7T	04/02/2021			Index Future	814.8920	814.8920	811.9470	811.9470	(0.361)	0.0000	0.0000	0
2020/06/17	AL7T	06/05/2021			Index Future	824.6270	824.6270	821.5890	821.5890	(0.368)	0.0000	0.0000	0
2020/06/17	ALBI	06/08/2020			Index Future	697.2170	697.2170	694.3920	694.3920	(0.405)	0.0000	0.0000	212
2020/06/17	ALBI	05/11/2020			Index Future	704.8840	704.8840	701.9100	701.9100	(0.422)	0.0000	0.0000	0
2020/06/17	ALBI	04/02/2021			Index Future	713.0960	713.0960	710.0450	710.0450	(0.428)	0.0000	0.0000	0
2020/06/17	ALBI	06/05/2021			Index Future	721.6150	721.6150	718.4770	718.4770	(0.435)	0.0000	0.0000	0
2020/06/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	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
2020/06/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/17	ES33	06/08/2020			Bond Future	12.0595	73.3937	12.1339	73.0192	0.617	0.0000	0.0000	350
2020/06/17	ES33	05/11/2020			Bond Future	12.3237	70.4185	12.4038	70.0275	0.650	0.0000	0.0000	0
2020/06/17	ES33	04/02/2021			Bond Future	12.5998	71.2402	12.6845	70.8404	0.672	0.0000	0.0000	0
2020/06/17	ES33	06/05/2021			Bond Future	12.8795	68.3152	12.9691	67.9056	0.695	0.0000	0.0000	0
2020/06/17	ES42	06/08/2020			Bond Future	12.5297	72.6402	12.6095	72.2036	0.637	0.0000	0.0000	4,919
2020/06/17	ES42	05/11/2020			Bond Future	12.7889	69.1734	12.8748	68.7197	0.672	0.0000	0.0000	0
2020/06/17	ES42	04/02/2021			Bond Future	13.0514	69.9815	13.1423	69.5182	0.697	0.0000	0.0000	0
2020/06/17	ES42	06/05/2021			Bond Future	13.3282	66.5602	13.4247	66.0865	0.724	0.0000	0.0000	0
2020/06/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	06/08/2020	728.12	Put	GOVI	386,770.0000	38.6770	414,280.0000	41.4280	7.113	0	0	0
2020/06/17	GOVI	06/08/2020			GOVI	689.4430	689.4430	686.6920	686.6920	(0.399)	0.0000	0.0000	1,031
2020/06/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	06/08/2020	728.14	Put	GOVI	386,970.0000	38.6970	414,480.0000	41.4480	7.109	0	0	0
2020/06/17	GOVI	06/08/2020	728.13	Put	GOVI	386,870.0000	38.6870	414,380.0000	41.4380	7.111	0	0	0
2020/06/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	05/11/2020	737.84	Put	GOVI	408,140.0000	40.8140	437,130.0000	43.7130	7.103	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
2020/06/17	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	05/11/2020			GOVI	697.0260	697.0260	694.1270	694.1270	(0.416)	0.0000	0.0000	0
2020/06/17	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	05/11/2020	737.83	Put	GOVI	408,040.0000	40.8040	437,030.0000	43.7030	7.105	0	0	0
2020/06/17	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	05/11/2020	737.85	Put	GOVI	408,240.0000	40.8240	437,230.0000	43.7230	7.101	0	0	0
2020/06/17	GOVI	04/02/2021	750.96	Put	GOVI	458,140.0000	45.8140	487,880.0000	48.7880	6.491	0	0	0
2020/06/17	GOVI	04/02/2021			GOVI	705.1460	705.1460	702.1720	702.1720	(0.422)	0.0000	0.0000	0
2020/06/17	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	04/02/2021	750.95	Put	GOVI	458,040.0000	45.8040	487,780.0000	48.7780	6.493	0	0	0
2020/06/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	04/02/2021	750.94	Put	GOVI	457,940.0000	45.7940	487,680.0000	48.7680	6.494	0	0	0
2020/06/17	GOVI	06/05/2021	678.67	Call	GOVI	349,000.0000	34.9000	318,400.0000	31.8400	(8.768)	0	0	0
2020/06/17	GOVI	06/05/2021			GOVI	713.5700	713.5700	710.5100	710.5100	(0.429)	0.0000	0.0000	0
2020/06/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	06/05/2021	678.68	Call	GOVI	348,900.0000	34.8900	318,300.0000	31.8300	(8.770)	0	0	0
2020/06/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	GOVI	06/05/2021	678.69	Call	GOVI	348,800.0000	34.8800	318,200.0000	31.8200	(8.773)	0	0	0
2020/06/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/17	IGOV	06/08/2020			Index Future	256.0660	256.0660	255.9920	255.9920	(0.029)	0.0000	0.0000	1,207
2020/06/17	IGOV	05/11/2020			Index Future	258.9450	258.9450	258.8270	258.8270	(0.046)	0.0000	0.0000	47
2020/06/17	IGOV	04/02/2021			Index Future	262.0240	262.0240	261.8890	261.8890	(0.052)	0.0000	0.0000	0
2020/06/17	IGOV	06/05/2021			Index Future	265.2160	265.2160	265.0600	265.0600	(0.059)	0.0000	0.0000	0
2020/06/17	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/17	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/17	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.0700	94.0700	(0.011)	0.0000	0.0000	0
2020/06/17	IS05	16/03/2021			Interest Rate Swap	92.3500	92.3500	92.3500	92.3500	0.000	0.0000	0.0000	0
2020/06/17	IS05	15/06/2021			Interest Rate Swap	90.5700	90.5700	90.5600	90.5600	(0.011)	0.0000	0.0000	0
2020/06/17	IS05	21/09/2021			Interest Rate Swap	89.6300	89.6300	89.6000	89.6000	(0.033)	0.0000	0.0000	0
2020/06/17	IS05	21/12/2021			Interest Rate Swap	90.9900	90.9900	90.9500	90.9500	(0.044)	0.0000	0.0000	51
2020/06/17	IS05	15/03/2022			Interest Rate Swap	90.5000	90.5000	90.4600	90.4600	(0.044)	0.0000	0.0000	0
2020/06/17	IS05	21/06/2022			Interest Rate Swap	90.7300	90.7300	90.6600	90.6600	(0.077)	0.0000	0.0000	0
2020/06/17	IS05	20/09/2022			Interest Rate Swap	93.9900	93.9900	93.8900	93.8900	(0.106)	0.0000	0.0000	0
2020/06/17	IS05	20/12/2022			Interest Rate Swap	94.6500	94.6500	94.5100	94.5100	(0.148)	0.0000	0.0000	0
2020/06/17	IS05	22/03/2023			Interest Rate Swap	87.2400	87.2400	87.0600	87.0600	(0.206)	0.0000	0.0000	0
2020/06/17	IS05	20/06/2023			Interest Rate Swap	92.9400	92.9400	92.7500	92.7500	(0.204)	0.0000	0.0000	0
2020/06/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/17	IS10	17/12/2025			Interest Rate Swap	82.7000	82.7000	82.4900	82.4900	(0.254)	0.0000	0.0000	0
2020/06/17	IS10	16/03/2026			Interest Rate Swap	79.4400	79.4400	79.2300	79.2300	(0.264)	0.0000	0.0000	0
2020/06/17	IS10	15/06/2026			Interest Rate Swap	78.0600	78.0600	77.8500	77.8500	(0.269)	0.0000	0.0000	0
2020/06/17	IS10	21/09/2026			Interest Rate Swap	80.3000	80.3000	80.0900	80.0900	(0.262)	0.0000	0.0000	0

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2020/06/17	IS10	21/12/2026			Interest Rate Swap	84.5100	84.5100	84.2900	84.2900	(0.260)	0.0000	0.0000	0
2020/06/17	IS10	15/03/2027			Interest Rate Swap	83.2500	83.2500	83.0200	83.0200	(0.276)	0.0000	0.0000	0
2020/06/17	IS10	21/06/2027			Interest Rate Swap	85.5100	85.5100	85.2700	85.2700	(0.281)	0.0000	0.0000	0
2020/06/17	IS10	20/09/2027			Interest Rate Swap	91.4100	91.4100	91.1700	91.1700	(0.263)	0.0000	0.0000	0
2020/06/17	IS10	20/12/2027			Interest Rate Swap	91.9300	91.9300	91.6900	91.6900	(0.261)	0.0000	0.0000	0
2020/06/17	IS10	22/03/2028			Interest Rate Swap	85.1600	85.1600	84.9100	84.9100	(0.294)	0.0000	0.0000	0
2020/06/17	IS10	20/06/2028			Interest Rate Swap	93.0200	93.0200	92.7800	92.7800	(0.258)	0.0000	0.0000	0
2020/06/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/17	JBAF	15/07/2020			Jibar Tradeable Future	3.9350	96.0650	3.9300	96.0700	(0.127)	0.0000	0.0000	0
2020/06/17	JBAF	19/08/2020			Jibar Tradeable Future	3.7850	96.2150	3.7800	96.2200	(0.132)	0.0000	0.0000	0
2020/06/17	JBAF	16/09/2020			Jibar Tradeable Future	3.7450	96.2550	3.7500	96.2500	0.134	0.0000	0.0000	0
2020/06/17	JBAF	21/10/2020			Jibar Tradeable Future	3.6850	96.3150	3.6900	96.3100	0.136	0.0000	0.0000	0
2020/06/17	JBAF	18/11/2020			Jibar Tradeable Future	3.6800	96.3200	3.6800	96.3200	0.000	0.0000	0.0000	0
2020/06/17	JBAF	15/12/2020			Jibar Tradeable Future	3.6650	96.3350	3.6700	96.3300	0.136	0.0000	0.0000	0
2020/06/17	JBAF	17/03/2021			Jibar Tradeable Future	3.7600	96.2400	3.7400	96.2600	(0.532)	0.0000	0.0000	0
2020/06/17	JBAF	15/06/2021			Jibar Tradeable Future	3.9400	96.0600	3.9300	96.0700	(0.254)	0.0000	0.0000	0
2020/06/17	JBAF	15/09/2021			Jibar Tradeable Future	4.1000	95.9000	4.0950	95.9050	(0.122)	0.0000	0.0000	0
2020/06/17	JBAF	15/12/2021			Jibar Tradeable Future	4.3000	95.7000	4.2850	95.7150	(0.349)	0.0000	0.0000	0
2020/06/17	JBAF	16/03/2022			Jibar Tradeable Future	4.5100	95.4900	4.5050	95.4950	(0.111)	0.0000	0.0000	0
2020/06/17	JBAF	15/06/2022			Jibar Tradeable Future	4.7900	95.2100	4.8350	95.1650	0.939	0.0000	0.0000	0
2020/06/17	R023	06/08/2020	7.26	Call	Bond Future	4,809.0800	4.8091	4,872.6100	4.8726	1.321	0	0	0
2020/06/17	R023	06/08/2020			Bond Future	5.2369	109.4021	5.2108	109.4660	(0.498)	0.0000	0.0000	26,869
2020/06/17	R023	06/08/2020	7.26	Put	Bond Future	0.3700	0.0004	0.0400	0.0000	(89.189)	0	0	0
2020/06/17	R023	06/08/2020	7.27	Call	Bond Future	4,832.1400	4.8321	4,895.6900	4.8957	1.315	0	0	0
2020/06/17	R023	06/08/2020	7.28	Put	Bond Future	0.3300	0.0003	0.0300	0.0000	(90.909)	0	0	0
2020/06/17	R023	06/08/2020	7.27	Put	Bond Future	0.3500	0.0004	0.0400	0.0000	(88.571)	0	0	0
2020/06/17	R023	06/08/2020	7.28	Call	Bond Future	4,855.1900	4.8552	4,918.7500	4.9188	1.309	0	0	0
2020/06/17	R023	05/11/2020	7.46	Put	Bond Future	15.9600	0.0160	12.7400	0.0127	(20.175)	0	0	0
2020/06/17	R023	05/11/2020	7.47	Put	Bond Future	15.5500	0.0155	12.4000	0.0124	(20.257)	0	0	0
2020/06/17	R023	05/11/2020			Bond Future	5.3316	106.6863	5.3108	106.7324	(0.390)	0.0000	0.0000	0
2020/06/17	R023	05/11/2020	7.46	Call	Bond Future	4,595.5600	4.5956	4,638.4100	4.6384	0.932	0	0	0
2020/06/17	R023	05/11/2020	7.47	Call	Bond Future	4,616.0700	4.6161	4,658.9900	4.6590	0.930	0	0	0
2020/06/17	R023	05/11/2020	7.45	Call	Bond Future	4,575.0800	4.5751	4,617.8600	4.6179	0.935	0	0	0
2020/06/17	R023	05/11/2020	7.45	Put	Bond Future	16.3900	0.0164	13.1000	0.0131	(20.073)	0	0	0
2020/06/17	R023	04/02/2021	6.34	Call	Bond Future	2,107.4100	2.1074	2,184.9400	2.1849	3.679	0	0	0
2020/06/17	R023	04/02/2021	6.32	Put	Bond Future	322.4100	0.3224	358.6100	0.3586	11.228	0	0	0
2020/06/17	R023	04/02/2021			Bond Future	5.4208	107.9307	5.4006	107.9705	(0.372)	0.0000	0.0000	0
2020/06/17	R023	04/02/2021	6.34	Put	Bond Future	313.4300	0.3134	351.1300	0.3511	12.028	0	0	0
2020/06/17	R023	04/02/2021	6.32	Call	Bond Future	2,077.7800	2.0778	2,153.8100	2.1538	3.659	0	0	0
2020/06/17	R023	04/02/2021	6.33	Put	Bond Future	317.8900	0.3179	354.9800	0.3550	11.668	0	0	0
2020/06/17	R023	04/02/2021	6.33	Call	Bond Future	2,092.5700	2.0926	2,169.4900	2.1695	3.676	0	0	0
2020/06/17	R023	06/05/2021	7.58	Call	Bond Future	3,620.6600	3.6207	3,665.9500	3.6660	1.251	0	0	0
2020/06/17	R023	06/05/2021			Bond Future	5.5048	105.3107	5.4860	105.3434	(0.342)	0.0000	0.0000	0
2020/06/17	R023	06/05/2021	7.56	Call	Bond Future	3,590.1500	3.5901	3,635.6500	3.6356	1.267	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
2020/06/17	R023	06/05/2021	7.56	Put	Bond Future	93.6400	0.0936	106.3900	0.1064	13.616	0	0	0
2020/06/17	R023	06/05/2021	7.58	Put	Bond Future	90.8900	0.0909	103.4300	0.1034	13.797	0	0	0
2020/06/17	R023	06/05/2021	7.57	Call	Bond Future	3,605.3900	3.6054	3,650.7900	3.6508	1.259	0	0	0
2020/06/17	R023	06/05/2021	7.57	Put	Bond Future	92.2500	0.0922	104.9000	0.1049	13.713	0	0	0
2020/06/17	R035	06/08/2020	9.92	Put	Bond Future	7,549.0500	7.5490	8,040.0700	8.0401	6.504	0	0	0
2020/06/17	R035	06/08/2020	10.45	Put	Bond Future	4,556.4800	4.5565	4,951.2300	4.9512	8.663	0	0	500
2020/06/17	R035	06/08/2020	9.67	Call	Bond Future	140.1300	0.1401	111.0800	0.1111	(20.731)	0	0	500
2020/06/17	R035	06/08/2020	9.00	Put	Bond Future	14,247.7200	14.2477	14,787.8100	14.7878	3.791	0	0	0
2020/06/17	R035	06/08/2020			Bond Future	10.9971	88.7375	11.0832	88.1934	0.782	0.0000	0.0000	100,202
2020/06/17	R035	06/08/2020	9.92	Call	Bond Future	274.1500	0.2741	221.1000	0.2211	(19.351)	0	0	0
2020/06/17	R035	06/08/2020	9.09	Put	Bond Future	13,540.4300	13.5404	14,079.0900	14.0791	3.978	0	0	0
2020/06/17	R035	06/08/2020	9.09	Call	Bond Future	21.7600	0.0218	16.3500	0.0164	(24.862)	0	0	500
2020/06/17	R035	06/08/2020	9.67	Put	Bond Future	9,233.8000	9.2338	9,748.8200	9.7488	5.578	0	0	0
2020/06/17	R035	06/08/2020	9.00	Call	Bond Future	15.6200	0.0156	11.6400	0.0116	(25.480)	0	0	24,761
2020/06/17	R035	06/08/2020	9.93	Call	Bond Future	281.2300	0.2812	226.9100	0.2269	(19.315)	0	0	0
2020/06/17	R035	06/08/2020	9.91	Put	Bond Future	7,613.9400	7.6139	8,106.1500	8.1062	6.465	0	0	0
2020/06/17	R035	06/08/2020	10.45	Call	Bond Future	971.1800	0.9712	821.8600	0.8219	(15.375)	0	0	0
2020/06/17	R035	06/08/2020	9.93	Put	Bond Future	7,484.4400	7.4844	7,974.1900	7.9742	6.544	0	0	0
2020/06/17	R035	06/08/2020	9.91	Call	Bond Future	267.2800	0.2673	215.4200	0.2154	(19.403)	0	0	0
2020/06/17	R035	06/08/2020	8.75	Put	Bond Future	16,259.0100	16.2590	16,801.4900	16.8015	3.336	0	0	0
2020/06/17	R035	06/08/2020	8.75	Call	Bond Future	5.8400	0.0058	4.2500	0.0043	(27.226)	0	0	3,000
2020/06/17	R035	05/11/2020	10.34	Put	Bond Future	7,244.8800	7.2449	7,843.5300	7.8435	8.263	0	0	0
2020/06/17	R035	05/11/2020			Bond Future	11.2147	85.2295	11.3067	84.6647	0.820	0.0000	0.0000	0
2020/06/17	R035	05/11/2020	10.33	Call	Bond Future	1,558.9000	1.5589	1,593.7900	1.5938	2.238	0	0	0
2020/06/17	R035	05/11/2020	10.33	Put	Bond Future	7,293.1800	7.2932	7,892.8000	7.8928	8.222	0	0	0
2020/06/17	R035	05/11/2020	10.34	Call	Bond Future	1,578.6000	1.5786	1,612.5200	1.6125	2.149	0	0	0
2020/06/17	R035	05/11/2020	10.32	Call	Bond Future	1,539.3500	1.5394	1,575.2000	1.5752	2.329	0	0	0
2020/06/17	R035	05/11/2020	10.32	Put	Bond Future	7,341.7100	7.3417	7,942.2900	7.9423	8.180	0	0	0
2020/06/17	R035	04/02/2021	11.14	Put	Bond Future	5,466.7300	5.4667	6,211.2100	6.2112	13.618	0	0	650
2020/06/17	R035	04/02/2021	10.04	Put	Bond Future	10,353.3500	10.3534	11,196.5800	11.1966	8.145	0	0	0
2020/06/17	R035	04/02/2021	10.14	Put	Bond Future	9,797.0800	9.7971	10,646.3700	10.6464	8.669	0	0	650
2020/06/17	R035	04/02/2021	10.05	Call	Bond Future	1,303.5300	1.3035	1,570.7100	1.5707	20.497	0	0	0
2020/06/17	R035	04/02/2021			Bond Future	11.4418	86.2239	11.5387	85.6472	0.847	0.0000	0.0000	0
2020/06/17	R035	04/02/2021	10.06	Call	Bond Future	1,316.9100	1.3169	1,584.7400	1.5847	20.338	0	0	0
2020/06/17	R035	04/02/2021	10.06	Put	Bond Future	10,240.6800	10.2407	11,085.2100	11.0852	8.247	0	0	0
2020/06/17	R035	04/02/2021	10.14	Call	Bond Future	1,427.6100	1.4276	1,700.2000	1.7002	19.094	0	0	0
2020/06/17	R035	04/02/2021	11.14	Call	Bond Future	3,630.6600	3.6307	3,798.4400	3.7984	4.621	0	0	0
2020/06/17	R035	04/02/2021	10.04	Call	Bond Future	1,290.2400	1.2902	1,556.7700	1.5568	20.657	0	0	0
2020/06/17	R035	04/02/2021	10.05	Put	Bond Future	10,296.9300	10.2969	11,140.8100	11.1408	8.195	0	0	0
2020/06/17	R035	06/05/2021	10.24	Put	Bond Future	10,967.5800	10.9676	11,474.2700	11.4743	4.620	0	0	0
2020/06/17	R035	06/05/2021	12.35	Put	Bond Future	3,824.4600	3.8245	3,984.8100	3.9848	4.193	0	0	0
2020/06/17	R035	06/05/2021	12.37	Call	Bond Future	7,725.1600	7.7252	7,293.0000	7.2930	(5.594)	0	0	0
2020/06/17	R035	06/05/2021			Bond Future	11.6671	82.7770	11.7691	82.1875	0.874	0.0000	0.0000	0
2020/06/17	R035	06/05/2021	12.35	Call	Bond Future	7,653.5000	7.6535	7,224.3900	7.2244	(5.607)	0	0	0
2020/06/17	R035	06/05/2021	12.37	Put	Bond Future	3,788.0700	3.7881	3,945.3700	3.9454	4.153	0	0	0
2020/06/17	R035	06/05/2021	10.24	Call	Bond Future	2,006.2200	2.0062	1,923.4500	1.9234	(4.126)	0	0	793
2020/06/17	R035	06/05/2021	12.36	Put	Bond Future	3,806.2200	3.8062	3,964.9000	3.9649	4.169	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
2020/06/17	R035	06/05/2021	12.02	Call	Bond Future	6,504.2100	6.5042	6,138.5400	6.1385	(5.622)	0	0	0
2020/06/17	R035	06/05/2021	12.02	Put	Bond Future	4,491.1500	4.4912	4,714.9400	4.7149	4.983	0	0	793
2020/06/17	R035	06/05/2021	11.32	Call	Bond Future	4,385.6300	4.3856	4,127.8200	4.1278	(5.879)	0	0	0
2020/06/17	R035	06/05/2021	11.32	Put	Bond Future	6,440.8700	6.4409	6,772.5200	6.7725	5.149	0	0	793
2020/06/17	R035	06/05/2021	12.36	Call	Bond Future	7,689.3100	7.6893	7,258.5300	7.2585	(5.602)	0	0	0
2020/06/17	R186	06/08/2020	8.38	Put	Bond Future	711.8600	0.7119	709.5400	0.7095	(0.326)	0	0	0
2020/06/17	R186	06/08/2020	7.45	Call	Bond Future	516.6600	0.5167	468.5000	0.4685	(9.321)	0	0	2,500
2020/06/17	R186	06/08/2020	9.00	Call	Bond Future	5,541.4000	5.5414	5,407.8300	5.4078	(2.410)	0	0	900
2020/06/17	R186	06/08/2020	8.00	Call	Bond Future	1,650.4500	1.6504	1,550.7500	1.5507	(6.041)	0	0	900
2020/06/17	R186	06/08/2020	8.25	Call	Bond Future	2,453.7700	2.4538	2,321.3900	2.3214	(5.395)	0	0	0
2020/06/17	R186	06/08/2020			Bond Future	7.9559	113.9760	7.9824	113.8359	0.333	0.0000	0.0000	68,608
2020/06/17	R186	06/08/2020	8.37	Call	Bond Future	2,893.0000	2.8930	2,751.2100	2.7512	(4.901)	0	0	0
2020/06/17	R186	06/08/2020	8.37	Put	Bond Future	725.6800	0.7257	723.9900	0.7240	(0.233)	0	0	0
2020/06/17	R186	06/08/2020	9.00	Put	Bond Future	177.5800	0.1776	184.1100	0.1841	3.677	0	0	0
2020/06/17	R186	06/08/2020	8.38	Call	Bond Future	2,930.8600	2.9309	2,788.4400	2.7884	(4.859)	0	0	0
2020/06/17	R186	06/08/2020	7.45	Put	Bond Future	3,238.4700	3.2385	3,330.4100	3.3304	2.839	0	0	2,500
2020/06/17	R186	06/08/2020	8.00	Put	Bond Future	1,417.1300	1.4171	1,457.5300	1.4575	2.851	0	0	15,177
2020/06/17	R186	06/08/2020	8.25	Put	Bond Future	909.0200	0.9090	916.7400	0.9167	0.849	0	0	0
2020/06/17	R186	06/08/2020	8.36	Call	Bond Future	2,855.2000	2.8552	2,714.1900	2.7142	(4.939)	0	0	0
2020/06/17	R186	06/08/2020	8.36	Put	Bond Future	739.5900	0.7396	738.6800	0.7387	(0.123)	0	0	0
2020/06/17	R186	05/11/2020	8.00	Put	Bond Future	2,769.4900	2.7695	3,047.6400	3.0476	10.043	0	0	0
2020/06/17	R186	05/11/2020	8.65	Call	Bond Future	3,933.1000	3.9331	3,960.6200	3.9606	0.700	0	0	0
2020/06/17	R186	05/11/2020	8.64	Put	Bond Future	1,426.3800	1.4264	1,616.9200	1.6169	13.358	0	0	0
2020/06/17	R186	05/11/2020			Bond Future	8.1454	115.2174	8.1773	115.0560	0.391	0.0000	0.0000	0
2020/06/17	R186	05/11/2020	7.00	Put	Bond Future	6,476.0300	6.4760	6,747.5100	6.7475	4.192	0	0	0
2020/06/17	R186	05/11/2020	7.00	Call	Bond Future	470.5100	0.4705	580.6300	0.5806	23.404	0	0	1,200
2020/06/17	R186	05/11/2020	8.66	Call	Bond Future	3,967.4300	3.9674	3,993.2900	3.9933	0.652	0	0	0
2020/06/17	R186	05/11/2020	8.66	Put	Bond Future	1,396.4200	1.3964	1,583.6400	1.5836	13.407	0	0	0
2020/06/17	R186	05/11/2020	8.00	Call	Bond Future	2,028.9700	2.0290	2,145.7600	2.1458	5.756	0	0	1,200
2020/06/17	R186	05/11/2020	7.84	Put	Bond Future	3,233.5800	3.2336	3,519.5900	3.5196	8.845	0	0	0
2020/06/17	R186	05/11/2020	9.26	Put	Bond Future	678.9700	0.6790	835.0500	0.8350	22.988	0	0	3,500
2020/06/17	R186	05/11/2020	8.65	Put	Bond Future	1,411.3300	1.4113	1,600.2100	1.6002	13.383	0	0	0
2020/06/17	R186	05/11/2020	8.64	Call	Bond Future	3,898.8800	3.8989	3,928.0600	3.9281	0.748	0	0	0
2020/06/17	R186	05/11/2020	7.84	Call	Bond Future	1,671.0600	1.6711	1,795.7100	1.7957	7.459	0	0	3,500
2020/06/17	R186	05/11/2020	8.34	Put	Bond Future	1,957.2200	1.9572	2,198.9400	2.1989	12.350	0	0	0
2020/06/17	R186	05/11/2020	8.34	Call	Bond Future	2,938.3900	2.9384	3,018.7500	3.0188	2.735	0	0	3,500
2020/06/17	R186	05/11/2020	9.26	Call	Bond Future	6,153.1400	6.1531	6,147.8600	6.1479	(0.086)	0	0	0
2020/06/17	R186	04/02/2021	8.15	Call	Bond Future	2,388.1300	2.3881	2,606.8400	2.6068	9.158	0	0	0
2020/06/17	R186	04/02/2021			Bond Future	8.3401	111.2779	8.3753	111.1077	0.422	0.0000	0.0000	0
2020/06/17	R186	04/02/2021	8.15	Put	Bond Future	3,314.3200	3.3143	3,703.2700	3.7033	11.735	0	0	0
2020/06/17	R186	04/02/2021	8.16	Call	Bond Future	2,411.2800	2.4113	2,629.3800	2.6294	9.045	0	0	0
2020/06/17	R186	04/02/2021	8.17	Put	Bond Future	3,262.5200	3.2625	3,650.5800	3.6506	11.894	0	0	0
2020/06/17	R186	04/02/2021	8.16	Put	Bond Future	3,288.5200	3.2885	3,676.8600	3.6769	11.809	0	0	0
2020/06/17	R186	04/02/2021	8.17	Call	Bond Future	2,434.2100	2.4342	2,652.0300	2.6520	8.948	0	0	0
2020/06/17	R186	06/05/2021	10.76	Put	Bond Future	563.1500	0.5631	635.5900	0.6356	12.863	0	0	0
2020/06/17	R186	06/05/2021	10.77	Call	Bond Future	10,239.4000	10.2394	10,131.0400	10.1310	(1.058)	0	0	0
2020/06/17	R186	06/05/2021			Bond Future	8.5478	112.6095	8.5868	112.4292	0.457	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
2020/06/17	R186	06/05/2021	10.78	Call	Bond Future	10,274.7800	10.2748	10,165.9600	10.1660	(1.059)	0	0	0
2020/06/17	R186	06/05/2021	10.78	Put	Bond Future	551.7900	0.5518	623.3100	0.6233	12.961	0	0	0
2020/06/17	R186	06/05/2021	10.76	Call	Bond Future	10,204.0600	10.2041	10,096.1600	10.0962	(1.057)	0	0	0
2020/06/17	R186	06/05/2021	10.77	Put	Bond Future	557.4400	0.5574	629.4200	0.6294	12.913	0	0	0
2020/06/17	R197	06/08/2020			Bond Future	307.4085	307.4085	307.5501	307.5501	0.046	0.0000	0.0000	2,591
2020/06/17	R197	05/11/2020			Bond Future	310.8317	310.8317	310.9216	310.9216	0.029	0.0000	0.0000	0
2020/06/17	R197	04/02/2021			Bond Future	306.5944	306.5944	306.6662	306.6662	0.023	0.0000	0.0000	0
2020/06/17	R197	06/05/2021			Bond Future	310.3323	310.3323	310.3828	310.3828	0.016	0.0000	0.0000	0
2020/06/17	R202	06/08/2020			Bond Future	215.3579	215.3579	215.4172	215.4172	0.028	0.0000	0.0000	7,794
2020/06/17	R202	05/11/2020			Bond Future	217.7560	217.7560	217.7785	217.7785	0.010	0.0000	0.0000	0
2020/06/17	R202	04/02/2021			Bond Future	216.1316	216.1316	216.1409	216.1409	0.004	0.0000	0.0000	0
2020/06/17	R202	06/05/2021			Bond Future	218.7662	218.7662	218.7599	218.7599	(0.003)	0.0000	0.0000	0
2020/06/17	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	R208	06/08/2020			Bond Future	3.5484	104.4549	3.6000	104.4222	1.452	0.0000	0.0000	23,391
2020/06/17	R208	06/08/2020	5.56	Call	Bond Future	1,261.3900	1.2614	1,228.7200	1.2287	(2.590)	0	0	0
2020/06/17	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	R208	06/08/2020	5.57	Call	Bond Future	1,267.5900	1.2676	1,234.9200	1.2349	(2.577)	0	0	0
2020/06/17	R208	06/08/2020	5.55	Call	Bond Future	1,255.1900	1.2552	1,222.5200	1.2225	(2.603)	0	0	0
2020/06/17	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	R208	05/11/2020	4.78	Call	Bond Future	700.5400	0.7005	649.6900	0.6497	(7.259)	0	0	0
2020/06/17	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/06/17	R208	05/11/2020			Bond Future	2.9729	102.2013	3.1033	102.1504	4.387	0.0000	0.0000	0
2020/06/17	R208	05/11/2020	4.79	Call	Bond Future	704.3900	0.7044	653.5300	0.6535	(7.220)	0	0	0
2020/06/17	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/06/17	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/06/17	R208	05/11/2020	4.77	Call	Bond Future	696.6900	0.6967	645.8400	0.6458	(7.299)	0	0	0
2020/06/17	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	R209	06/08/2020	5.55	Put	Bond Future	42,071.5900	42.0716	42,483.6800	42.4837	0.979	0	0	0
2020/06/17	R209	06/08/2020			Bond Future	10.9490	67.4615	11.0253	67.0495	0.696	0.0000	0.0000	61,543
2020/06/17	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	R209	06/08/2020	5.57	Put	Bond Future	41,854.7800	41.8548	42,266.8700	42.2669	0.985	0	0	0
2020/06/17	R209	06/08/2020	5.56	Put	Bond Future	41,963.1100	41.9631	42,375.2000	42.3752	0.982	0	0	0
2020/06/17	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/17	R209	05/11/2020	10.02	Call	Bond Future	1,128.5700	1.1286	1,227.4400	1.2274	8.761	0	0	0
2020/06/17	R209	05/11/2020			Bond Future	11.1430	65.0563	11.2243	64.6283	0.729	0.0000	0.0000	0
2020/06/17	R209	05/11/2020	10.00	Call	Bond Future	1,101.9400	1.1019	1,202.1500	1.2022	9.094	0	0	0
2020/06/17	R209	05/11/2020	10.00	Put	Bond Future	7,591.2000	7.5912	8,119.3800	8.1194	6.958	0	0	0
2020/06/17	R209	05/11/2020	10.02	Put	Bond Future	7,496.3200	7.4963	8,023.1600	8.0232	7.028	0	0	0
2020/06/17	R209	05/11/2020	10.01	Call	Bond Future	1,115.2600	1.1153	1,214.7500	1.2147	8.921	0	0	0
2020/06/17	R209	05/11/2020	10.01	Put	Bond Future	7,543.7300	7.5437	8,071.1900	8.0712	6.992	0	0	0
2020/06/17	R209	04/02/2021	10.12	Put	Bond Future	8,278.7900	8.2788	8,951.1100	8.9511	8.121	0	0	0
2020/06/17	R209	04/02/2021			Bond Future	11.3401	65.8155	11.4253	65.3786	0.751	0.0000	0.0000	0
2020/06/17	R209	04/02/2021	10.11	Call	Bond Future	1,490.1700	1.4902	1,725.1800	1.7252	15.771	0	0	0
2020/06/17	R209	04/02/2021	10.11	Put	Bond Future	8,324.9700	8.3250	8,996.9500	8.9970	8.072	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
2020/06/17	R209	04/02/2021	10.12	Call	Bond Future	1,503.7400	1.5037	1,739.0900	1.7391	15.651	0	0	0
2020/06/17	R209	04/02/2021	10.10	Call	Bond Future	1,476.6900	1.4767	1,711.3600	1.7114	15.892	0	0	0
2020/06/17	R209	04/02/2021	10.10	Put	Bond Future	8,371.3100	8.3713	9,042.9500	9.0429	8.023	0	0	0
2020/06/17	R209	06/05/2021	12.23	Put	Bond Future	3,544.0800	3.5441	3,639.3100	3.6393	2.687	0	0	0
2020/06/17	R209	06/05/2021	12.22	Call	Bond Future	6,835.8200	6.8358	6,485.7000	6.4857	(5.122)	0	0	0
2020/06/17	R209	06/05/2021			Bond Future	11.5419	63.4614	11.6313	63.0147	0.774	0.0000	0.0000	0
2020/06/17	R209	06/05/2021	12.23	Call	Bond Future	6,866.4200	6.8664	6,514.8600	6.5149	(5.120)	0	0	0
2020/06/17	R209	06/05/2021	12.22	Put	Bond Future	3,559.8800	3.5599	3,656.5500	3.6565	2.716	0	0	0
2020/06/17	R209	06/05/2021	12.24	Call	Bond Future	6,896.8400	6.8968	6,544.2900	6.5443	(5.112)	0	0	0
2020/06/17	R209	06/05/2021	12.24	Put	Bond Future	3,528.1400	3.5281	3,622.3800	3.6224	2.671	0	0	0
2020/06/17	R210	06/08/2020			Bond Future	186.8598	186.8598	186.5214	186.5214	(0.181)	0.0000	0.0000	1,929
2020/06/17	R210	05/11/2020			Bond Future	186.2344	186.2344	185.8602	185.8602	(0.201)	0.0000	0.0000	0
2020/06/17	R210	04/02/2021			Bond Future	188.4506	188.4506	188.0599	188.0599	(0.207)	0.0000	0.0000	0
2020/06/17	R210	06/05/2021			Bond Future	188.0061	188.0061	187.5972	187.5972	(0.217)	0.0000	0.0000	0
2020/06/17	R212	06/08/2020			Bond Future	166.2561	166.2561	166.2746	166.2746	0.011	0.0000	0.0000	6,744
2020/06/17	R212	05/11/2020			Bond Future	168.1080	168.1080	168.0979	168.0979	(0.006)	0.0000	0.0000	0
2020/06/17	R212	04/02/2021			Bond Future	167.7872	167.7872	167.7662	167.7662	(0.013)	0.0000	0.0000	0
2020/06/17	R212	06/05/2021			Bond Future	169.8326	169.8326	169.7992	169.7992	(0.020)	0.0000	0.0000	0
2020/06/17	R213	06/08/2020	9.31	Call	Bond Future	691.1400	0.6911	585.0600	0.5851	(15.349)	0	0	0
2020/06/17	R213	06/08/2020			Bond Future	9.9098	84.3525	9.9607	84.0665	0.514	0.0000	0.0000	17,349
2020/06/17	R213	06/08/2020	9.29	Call	Bond Future	661.9200	0.6619	558.9800	0.5590	(15.552)	0	0	0
2020/06/17	R213	06/08/2020	9.29	Put	Bond Future	4,248.4500	4.2485	4,431.4800	4.4315	4.308	0	0	0
2020/06/17	R213	06/08/2020	9.31	Put	Bond Future	4,158.7100	4.1587	4,338.6000	4.3386	4.326	0	0	0
2020/06/17	R213	06/08/2020	9.30	Call	Bond Future	676.4200	0.6764	571.9100	0.5719	(15.450)	0	0	0
2020/06/17	R213	06/08/2020	9.30	Put	Bond Future	4,203.4400	4.2034	4,384.9000	4.3849	4.317	0	0	0
2020/06/17	R213	05/11/2020	9.60	Put	Bond Future	4,734.4300	4.7344	5,170.4300	5.1704	9.209	0	0	0
2020/06/17	R213	05/11/2020	9.59	Call	Bond Future	1,879.1100	1.8791	2,012.3500	2.0124	7.091	0	0	0
2020/06/17	R213	05/11/2020			Bond Future	10.1069	81.7420	10.1625	81.4388	0.550	0.0000	0.0000	0
2020/06/17	R213	05/11/2020	9.60	Call	Bond Future	1,900.1000	1.9001	2,032.8800	2.0329	6.988	0	0	0
2020/06/17	R213	05/11/2020	9.59	Put	Bond Future	4,770.6700	4.7707	5,207.1300	5.2071	9.149	0	0	0
2020/06/17	R213	05/11/2020	9.61	Call	Bond Future	1,921.2200	1.9212	2,053.5400	2.0535	6.887	0	0	0
2020/06/17	R213	05/11/2020	9.61	Put	Bond Future	4,698.3700	4.6984	5,133.9100	5.1339	9.270	0	0	0
2020/06/17	R213	04/02/2021	9.40	Call	Bond Future	1,702.2200	1.7022	1,937.9100	1.9379	13.846	0	0	0
2020/06/17	R213	04/02/2021	9.39	Put	Bond Future	6,780.1000	6.7801	7,327.9100	7.3279	8.080	0	0	0
2020/06/17	R213	04/02/2021			Bond Future	10.3119	82.6955	10.3709	82.3836	0.572	0.0000	0.0000	0
2020/06/17	R213	04/02/2021	9.41	Call	Bond Future	1,719.9300	1.7199	1,955.4300	1.9554	13.692	0	0	0
2020/06/17	R213	04/02/2021	9.41	Put	Bond Future	6,700.4200	6.7004	7,247.8600	7.2479	8.170	0	0	0
2020/06/17	R213	04/02/2021	9.40	Put	Bond Future	6,740.1800	6.7402	7,287.8100	7.2878	8.125	0	0	0
2020/06/17	R213	04/02/2021	9.39	Call	Bond Future	1,684.6100	1.6846	1,920.4800	1.9205	14.001	0	0	0
2020/06/17	R213	06/05/2021	11.91	Put	Bond Future	1,950.7200	1.9507	2,080.0100	2.0800	6.628	0	0	0
2020/06/17	R213	06/05/2021			Bond Future	10.5163	80.1524	10.5788	79.8310	0.594	0.0000	0.0000	0
2020/06/17	R213	06/05/2021	11.90	Call	Bond Future	8,690.7100	8.6907	8,499.2200	8.4992	(2.203)	0	0	0
2020/06/17	R213	06/05/2021	11.90	Put	Bond Future	1,964.5900	1.9646	2,094.4500	2.0944	6.610	0	0	0
2020/06/17	R213	06/05/2021	11.91	Call	Bond Future	8,722.6200	8.7226	8,530.5600	8.5306	(2.202)	0	0	0
2020/06/17	R213	06/05/2021	11.89	Call	Bond Future	8,658.8500	8.6588	8,467.9100	8.4679	(2.205)	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
2020/06/17	R213	06/05/2021	11.89	Put	Bond Future	1,978.5500	1.9785	2,108.9600	2.1090	6.591	0	0	0
2020/06/17	R214	06/08/2020	9.98	Put	Bond Future	8,066.4800	8.0665	8,437.7600	8.4378	4.603	0	0	0
2020/06/17	R214	06/08/2020	9.97	Call	Bond Future	214.0300	0.2140	147.1500	0.1471	(31.248)	0	0	0
2020/06/17	R214	06/08/2020			Bond Future	11.2932	64.9038	11.3746	64.4644	0.721	0.0000	0.0000	21,194
2020/06/17	R214	06/08/2020	9.98	Call	Bond Future	219.1000	0.2191	150.9900	0.1510	(31.086)	0	0	0
2020/06/17	R214	06/08/2020	9.97	Put	Bond Future	8,127.1300	8.1271	8,499.6400	8.4996	4.584	0	0	0
2020/06/17	R214	06/08/2020	9.99	Call	Bond Future	224.2700	0.2243	154.9100	0.1549	(30.927)	0	0	0
2020/06/17	R214	06/08/2020	9.99	Put	Bond Future	8,006.0300	8.0060	8,376.0600	8.3761	4.622	0	0	0
2020/06/17	R214	05/11/2020	10.26	Put	Bond Future	8,152.0600	8.1521	8,698.3500	8.6984	6.701	0	0	0
2020/06/17	R214	05/11/2020			Bond Future	11.4871	62.3336	11.5738	61.8787	0.754	0.0000	0.0000	0
2020/06/17	R214	05/11/2020	10.25	Call	Bond Future	1,058.6300	1.0586	1,150.6900	1.1507	8.696	0	0	0
2020/06/17	R214	05/11/2020	10.25	Put	Bond Future	8,202.2000	8.2022	8,749.1800	8.7492	6.669	0	0	0
2020/06/17	R214	05/11/2020	10.26	Call	Bond Future	1,071.4800	1.0715	1,162.8500	1.1628	8.527	0	0	0
2020/06/17	R214	05/11/2020	10.24	Call	Bond Future	1,046.5900	1.0466	1,138.6100	1.1386	8.792	0	0	0
2020/06/17	R214	05/11/2020	10.24	Put	Bond Future	8,253.2500	8.2533	8,800.1900	8.8002	6.627	0	0	0
2020/06/17	R214	04/02/2021	10.33	Call	Bond Future	1,410.8800	1.4109	1,634.4800	1.6345	15.848	0	0	0
2020/06/17	R214	04/02/2021			Bond Future	11.6884	63.0608	11.7794	62.5967	0.778	0.0000	0.0000	0
2020/06/17	R214	04/02/2021	10.31	Call	Bond Future	1,385.1000	1.3851	1,607.9500	1.6079	16.089	0	0	0
2020/06/17	R214	04/02/2021	10.31	Put	Bond Future	9,193.3700	9.1934	9,880.3200	9.8803	7.472	0	0	0
2020/06/17	R214	04/02/2021	10.33	Put	Bond Future	9,094.5300	9.0945	9,782.2300	9.7822	7.562	0	0	0
2020/06/17	R214	04/02/2021	10.32	Call	Bond Future	1,397.9500	1.3979	1,621.1800	1.6212	15.968	0	0	0
2020/06/17	R214	04/02/2021	10.32	Put	Bond Future	9,143.8700	9.1439	9,831.2000	9.8312	7.517	0	0	0
2020/06/17	R214	06/05/2021	12.26	Call	Bond Future	5,983.2400	5.9832	5,664.7100	5.6647	(5.324)	0	0	0
2020/06/17	R214	06/05/2021	12.25	Put	Bond Future	4,184.8400	4.1848	4,342.3200	4.3423	3.763	0	0	0
2020/06/17	R214	06/05/2021			Bond Future	11.8869	60.5353	11.9824	60.0614	0.803	0.0000	0.0000	0
2020/06/17	R214	06/05/2021	12.27	Call	Bond Future	6,012.1300	6.0121	5,691.6100	5.6916	(5.331)	0	0	0
2020/06/17	R214	06/05/2021	12.27	Put	Bond Future	4,147.6500	4.1476	4,301.1200	4.3011	3.700	0	0	0
2020/06/17	R214	06/05/2021	12.26	Put	Bond Future	4,166.2000	4.1662	4,321.6600	4.3217	3.731	0	0	0
2020/06/17	R214	06/05/2021	12.25	Call	Bond Future	5,954.3700	5.9544	5,637.8600	5.6379	(5.316)	0	0	0
2020/06/17	R248	06/08/2020	10.20	Call	Bond Future	154.2200	0.1542	134.5800	0.1346	(12.735)	0	0	0
2020/06/17	R248	06/08/2020	11.80	Call	Bond Future	3,719.2400	3.7192	3,351.1000	3.3511	(9.898)	0	0	470
2020/06/17	R248	06/08/2020	12.75	Call	Bond Future	7,983.8500	7.9838	7,511.9600	7.5120	(5.911)	0	0	814
2020/06/17	R248	06/08/2020	10.35	Call	Bond Future	236.1800	0.2362	204.7200	0.2047	(13.320)	0	0	640
2020/06/17	R248	06/08/2020	11.85	Put	Bond Future	1,641.7000	1.6417	1,827.2100	1.8272	11.300	0	0	0
2020/06/17	R248	06/08/2020	9.00	Put	Bond Future	20,250.6400	20.2506	20,817.4700	20.8175	2.799	0	0	0
2020/06/17	R248	06/08/2020			Bond Future	11.4946	81.1354	11.5810	80.5685	0.752	0.0000	0.0000	96,524
2020/06/17	R248	06/08/2020	10.18	Call	Bond Future	145.4900	0.1455	126.9500	0.1270	(12.743)	0	0	0
2020/06/17	R248	06/08/2020	10.18	Put	Bond Future	9,789.4600	9.7895	10,337.8900	10.3379	5.602	0	0	0
2020/06/17	R248	06/08/2020	10.35	Put	Bond Future	8,516.0700	8.5161	9,051.5800	9.0516	6.288	0	0	0
2020/06/17	R248	06/08/2020	11.85	Call	Bond Future	3,926.6000	3.9266	3,545.1400	3.5451	(9.715)	0	0	0
2020/06/17	R248	06/08/2020	11.15	Put	Bond Future	3,854.6000	3.8546	4,244.8900	4.2449	10.125	0	0	0
2020/06/17	R248	06/08/2020	11.15	Call	Bond Future	1,516.9600	1.5170	1,340.2800	1.3403	(11.647)	0	0	0
2020/06/17	R248	06/08/2020	10.85	Put	Bond Future	5,326.6400	5.3266	5,782.3100	5.7823	8.555	0	0	0
2020/06/17	R248	06/08/2020	10.85	Call	Bond Future	848.7000	0.8487	737.4000	0.7374	(13.114)	0	0	640
2020/06/17	R248	06/08/2020	9.25	Put	Bond Future	17,827.9700	17.8280	18,394.4100	18.3944	3.177	0	0	0
2020/06/17	R248	06/08/2020	9.25	Call	Bond Future	4.7300	0.0047	4.2000	0.0042	(11.205)	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
2020/06/17	R248	06/08/2020	10.20	Put	Bond Future	9,635.7500	9.6358	10,183.0800	10.1831	5.680	0	0	0
2020/06/17	R248	06/08/2020	11.80	Put	Bond Future	1,748.3300	1.7483	1,947.1600	1.9472	11.373	0	0	0
2020/06/17	R248	06/08/2020	12.75	Put	Bond Future	430.3800	0.4304	525.4600	0.5255	22.092	0	0	0
2020/06/17	R248	06/08/2020	9.00	Call	Bond Future	1.4400	0.0014	1.3000	0.0013	(9.722)	0	0	3,000
2020/06/17	R248	06/08/2020	10.19	Call	Bond Future	149.8000	0.1498	130.7200	0.1307	(12.737)	0	0	0
2020/06/17	R248	06/08/2020	10.19	Put	Bond Future	9,712.4900	9.7125	10,260.3800	10.2604	5.641	0	0	0
2020/06/17	R248	06/08/2020	12.25	Put	Bond Future	983.5400	0.9835	1,090.7100	1.0907	10.896	0	0	0
2020/06/17	R248	06/08/2020	12.25	Call	Bond Future	5,697.0900	5.6971	5,237.2900	5.2373	(8.071)	0	0	814
2020/06/17	R248	06/08/2020	11.10	Put	Bond Future	4,078.7200	4.0787	4,479.1400	4.4791	9.817	0	0	0
2020/06/17	R248	06/08/2020	11.10	Call	Bond Future	1,391.3400	1.3913	1,224.7900	1.2248	(11.970)	0	0	470
2020/06/17	R248	05/11/2020	10.02	Put	Bond Future	12,838.9300	12.8389	13,521.1800	13.5212	5.314	0	0	0
2020/06/17	R248	05/11/2020	10.03	Call	Bond Future	560.9000	0.5609	657.0500	0.6570	17.142	0	0	0
2020/06/17	R248	05/11/2020			Bond Future	11.6993	77.6077	11.7916	77.0211	0.789	0.0000	0.0000	0
2020/06/17	R248	05/11/2020	11.00	Put	Bond Future	6,832.6500	6.8326	7,427.4700	7.4275	8.706	0	0	0
2020/06/17	R248	05/11/2020	11.00	Call	Bond Future	2,107.5200	2.1075	2,115.7300	2.1157	0.390	0	0	800
2020/06/17	R248	05/11/2020	10.00	Put	Bond Future	12,989.3200	12.9893	13,670.5300	13.6705	5.244	0	0	0
2020/06/17	R248	05/11/2020	10.00	Call	Bond Future	535.6700	0.5357	630.2700	0.6303	17.660	0	0	800
2020/06/17	R248	05/11/2020	10.04	Call	Bond Future	569.5200	0.5695	666.1700	0.6662	16.970	0	0	0
2020/06/17	R248	05/11/2020	10.04	Put	Bond Future	12,689.4900	12.6895	13,372.7500	13.3728	5.384	0	0	0
2020/06/17	R248	05/11/2020	10.02	Call	Bond Future	552.3900	0.5524	648.0300	0.6480	17.314	0	0	0
2020/06/17	R248	05/11/2020	10.03	Put	Bond Future	12,764.0800	12.7641	13,446.8400	13.4468	5.349	0	0	0
2020/06/17	R248	04/02/2021	10.46	Call	Bond Future	1,305.3800	1.3054	1,608.4000	1.6084	23.213	0	0	0
2020/06/17	R248	04/02/2021	10.47	Put	Bond Future	11,322.3300	11.3223	12,224.4800	12.2245	7.968	0	0	0
2020/06/17	R248	04/02/2021			Bond Future	11.9130	78.5132	12.0103	77.9149	0.817	0.0000	0.0000	0
2020/06/17	R248	04/02/2021	10.46	Put	Bond Future	11,385.9300	11.3859	12,287.2400	12.2872	7.916	0	0	0
2020/06/17	R248	04/02/2021	10.47	Call	Bond Future	1,319.3000	1.3193	1,623.1600	1.6232	23.032	0	0	0
2020/06/17	R248	04/02/2021	10.48	Call	Bond Future	1,333.3200	1.3333	1,638.0200	1.6380	22.853	0	0	0
2020/06/17	R248	04/02/2021	10.48	Put	Bond Future	11,258.9600	11.2590	12,161.9500	12.1619	8.020	0	0	0
2020/06/17	R248	06/05/2021	12.36	Call	Bond Future	6,440.1100	6.4401	6,098.1400	6.0981	(5.310)	0	0	0
2020/06/17	R248	06/05/2021			Bond Future	12.1242	75.0373	12.2268	74.4266	0.846	0.0000	0.0000	0
2020/06/17	R248	06/05/2021	12.34	Call	Bond Future	6,374.4600	6.3745	6,036.7100	6.0367	(5.298)	0	0	0
2020/06/17	R248	06/05/2021	12.34	Put	Bond Future	5,100.0900	5.1001	5,373.1000	5.3731	5.353	0	0	0
2020/06/17	R248	06/05/2021	12.36	Put	Bond Future	5,049.6500	5.0496	5,318.4400	5.3184	5.323	0	0	0
2020/06/17	R248	06/05/2021	12.35	Call	Bond Future	6,407.2600	6.4073	6,067.4000	6.0674	(5.304)	0	0	0
2020/06/17	R248	06/05/2021	12.35	Put	Bond Future	5,074.8000	5.0748	5,345.7000	5.3457	5.338	0	0	0

Total

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