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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2020 TO 29/06/2020

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
2020/06/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	2025	06/08/2020		Bond Future	138.0660	138.0660	137.7440	137.7440	(0.233)	0.0000	0.0000	5,836
2020/06/29	2025	05/11/2020		Bond Future	139.5759	139.5759	139.2497	139.2497	(0.234)	0.0000	0.0000	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
2020/06/29	2025	04/02/2021			Bond Future	139.7311		139.7311	139.4004	139.4004	(0.237)	0.0000	0.0000	0
2020/06/29	2025	06/05/2021			Bond Future	141.4293		141.4293	141.0943	141.0943	(0.237)	0.0000	0.0000	0
2020/06/29	2029	06/08/2020			Bond Future	99.0941		99.0941	99.2329	99.2329	0.140	0.0000	0.0000	5,012
2020/06/29	2029	05/11/2020			Bond Future	99.0547		99.0547	99.1944	99.1944	0.141	0.0000	0.0000	0
2020/06/29	2029	04/02/2021			Bond Future	100.2336		100.2336	100.3746	100.3746	0.141	0.0000	0.0000	0
2020/06/29	2029	06/05/2021			Bond Future	100.3139		100.3139	100.4565	100.4565	0.142	0.0000	0.0000	0
2020/06/29	2030	06/08/2020	9.11	Call	Bond Future	1,325.5700		1.3256	1,293.4300	1.2934	(2.425)	0	0	0
2020/06/29	2030	06/08/2020	9.95	Put	Bond Future	486.2200		0.4862	427.5200	0.4275	(12.073)	0	0	5,850
2020/06/29	2030	06/08/2020	10.40	Put	Bond Future	191.1600		0.1912	158.6100	0.1586	(17.028)	0	0	0
2020/06/29	2030	06/08/2020	11.25	Call	Bond Future	10,812.2300		10.8122	10,880.6800	10.8807	0.633	0	0	0
2020/06/29	2030	06/08/2020	10.00	Call	Bond Future	4,655.6200		4.6556	4,673.4700	4.6735	0.383	0	0	470
2020/06/29	2030	06/08/2020	10.05	Put	Bond Future	396.9800		0.3970	344.8100	0.3448	(13.142)	0	0	0
2020/06/29	2030	06/08/2020	10.70	Call	Bond Future	8,073.6800		8.0737	8,128.1500	8.1282	0.675	0	0	470
2020/06/29	2030	06/08/2020	9.75	Put	Bond Future	721.8300		0.7218	649.4700	0.6495	(10.025)	0	0	0
2020/06/29	2030	06/08/2020	9.42	Call	Bond Future	2,264.8400		2.2648	2,244.3500	2.2444	(0.905)	0	0	0
2020/06/29	2030	06/08/2020			Bond Future	9.2621		92.4113	9.2497	92.4845	(0.134)	0.0000	0.0000	106,536
2020/06/29	2030	06/08/2020	9.09	Call	Bond Future	1,274.2100		1.2742	1,241.7300	1.2417	(2.549)	0	0	0
2020/06/29	2030	06/08/2020	9.09	Put	Bond Future	2,295.6700		2.2957	2,189.9700	2.1900	(4.604)	0	0	0
2020/06/29	2030	06/08/2020	10.40	Call	Bond Future	6,587.4100		6.5874	6,628.0800	6.6281	0.617	0	0	0
2020/06/29	2030	06/08/2020	10.70	Put	Bond Future	89.2200		0.0892	70.4700	0.0705	(21.015)	0	0	0
2020/06/29	2030	06/08/2020	9.05	Put	Bond Future	2,436.2300		2.4362	2,329.9800	2.3300	(4.361)	0	0	0
2020/06/29	2030	06/08/2020	9.05	Call	Bond Future	1,175.2700		1.1753	1,142.2400	1.1422	(2.810)	0	0	450
2020/06/29	2030	06/08/2020	8.36	Put	Bond Future	5,720.4000		5.7204	5,627.3500	5.6274	(1.627)	0	0	0
2020/06/29	2030	06/08/2020	8.36	Call	Bond Future	198.8400		0.1988	179.0100	0.1790	(9.973)	0	0	800
2020/06/29	2030	06/08/2020	8.86	Put	Bond Future	3,182.2700		3.1823	3,076.0400	3.0760	(3.338)	0	0	0
2020/06/29	2030	06/08/2020	8.86	Call	Bond Future	772.6500		0.7727	739.6400	0.7396	(4.272)	0	0	800
2020/06/29	2030	06/08/2020	9.11	Put	Bond Future	2,227.5800		2.2276	2,122.2200	2.1222	(4.730)	0	0	0
2020/06/29	2030	06/08/2020	9.95	Call	Bond Future	4,425.0200		4.4250	4,439.5400	4.4395	0.328	0	0	0
2020/06/29	2030	06/08/2020	11.25	Put	Bond Future	16.0700		0.0161	11.3000	0.0113	(29.683)	0	0	0
2020/06/29	2030	06/08/2020	10.21	Put	Bond Future	285.4400		0.2854	242.9300	0.2429	(14.893)	0	0	0
2020/06/29	2030	06/08/2020	10.00	Put	Bond Future	439.2200		0.4392	383.8500	0.3838	(12.606)	0	0	0
2020/06/29	2030	06/08/2020	10.75	Call	Bond Future	8,322.6700		8.3227	8,379.0700	8.3791	0.678	0	0	0
2020/06/29	2030	06/08/2020	10.05	Call	Bond Future	4,889.8300		4.8898	4,910.8800	4.9109	0.430	0	0	0
2020/06/29	2030	06/08/2020	9.75	Call	Bond Future	3,538.6100		3.5386	3,539.4700	3.5395	0.024	0	0	450
2020/06/29	2030	06/08/2020	9.42	Put	Bond Future	1,340.7400		1.3407	1,247.0300	1.2470	(6.989)	0	0	800
2020/06/29	2030	06/08/2020	9.10	Call	Bond Future	1,299.7400		1.2997	1,267.4200	1.2674	(2.487)	0	0	0
2020/06/29	2030	06/08/2020	9.10	Put	Bond Future	2,261.4500		2.2615	2,155.9100	2.1559	(4.667)	0	0	0
2020/06/29	2030	06/08/2020	11.47	Call	Bond Future	11,893.2000		11.8932	11,963.9400	11.9639	0.595	0	0	0
2020/06/29	2030	06/08/2020	11.47	Put	Bond Future	7.4200		0.0074	4.9400	0.0049	(33.423)	0	0	622
2020/06/29	2030	06/08/2020	10.21	Call	Bond Future	5,655.2700		5.6553	5,685.9800	5.6860	0.543	0	0	622
2020/06/29	2030	06/08/2020	10.87	Call	Bond Future	8,921.4300		8.9214	8,981.8500	8.9818	0.677	0	0	0
2020/06/29	2030	06/08/2020	10.87	Put	Bond Future	54.2800		0.0543	41.4800	0.0415	(23.581)	0	0	622
2020/06/29	2030	06/08/2020	10.75	Put	Bond Future	77.3200		0.0773	60.5000	0.0605	(21.754)	0	0	0
2020/06/29	2030	06/08/2020	9.20	Put	Bond Future	1,938.3200		1.9383	1,835.1500	1.8351	(5.323)	0	0	2,500
2020/06/29	2030	06/08/2020	9.20	Call	Bond Future	1,571.3600		1.5714	1,541.4100	1.5414	(1.906)	0	0	323
2020/06/29	2030	06/08/2020	8.50	Put	Bond Future	4,935.9000		4.9359	4,838.3800	4.8384	(1.976)	0	0	0

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2020/06/29	2030	06/08/2020	8.50	Call	Bond Future	298.9300	0.2989	274.6300	0.2746	(8.129)	0	0	323
2020/06/29	2030	05/11/2020	8.10	Put	Bond Future	9,061.6600	9.0617	8,975.1200	8.9751	(0.955)	0	0	0
2020/06/29	2030	05/11/2020	8.73	Call	Bond Future	1,844.4100	1.8444	1,832.5900	1.8326	(0.641)	0	0	3,000
2020/06/29	2030	05/11/2020	10.06	Put	Bond Future	2,212.8500	2.2128	2,149.2100	2.1492	(2.876)	0	0	1,000
2020/06/29	2030	05/11/2020	9.39	Put	Bond Future	3,776.5100	3.7765	3,699.0300	3.6990	(2.052)	0	0	0
2020/06/29	2030	05/11/2020	9.38	Call	Bond Future	3,405.9200	3.4059	3,401.7900	3.4018	(0.121)	0	0	0
2020/06/29	2030	05/11/2020			Bond Future	9.4498	93.3998	9.4369	93.4733	(0.136)	0.0000	0.0000	0
2020/06/29	2030	05/11/2020	8.85	Put	Bond Future	5,603.6900	5.6037	5,519.2000	5.5192	(1.508)	0	0	0
2020/06/29	2030	05/11/2020	8.85	Call	Bond Future	2,090.7200	2.0907	2,079.7600	2.0798	(0.524)	0	0	3,000
2020/06/29	2030	05/11/2020	9.61	Call	Bond Future	4,085.9900	4.0860	4,086.2000	4.0862	0.005	0	0	0
2020/06/29	2030	05/11/2020	9.61	Put	Bond Future	3,176.2500	3.1763	3,102.9300	3.1029	(2.308)	0	0	3,000
2020/06/29	2030	05/11/2020	8.34	Put	Bond Future	7,837.2800	7.8373	7,750.5900	7.7506	(1.106)	0	0	0
2020/06/29	2030	05/11/2020	8.34	Call	Bond Future	1,197.7900	1.1978	1,184.6300	1.1846	(1.099)	0	0	1,000
2020/06/29	2030	05/11/2020	9.04	Put	Bond Future	4,901.8200	4.9018	4,819.2200	4.8192	(1.685)	0	0	0
2020/06/29	2030	05/11/2020	9.04	Call	Bond Future	2,520.4900	2.5205	2,511.4200	2.5114	(0.360)	0	0	1,000
2020/06/29	2030	05/11/2020	8.36	Put	Bond Future	7,739.4400	7.7394	7,652.7700	7.6528	(1.120)	0	0	0
2020/06/29	2030	05/11/2020	9.86	Put	Bond Future	2,598.1100	2.5981	2,530.0700	2.5301	(2.619)	0	0	14,160
2020/06/29	2030	05/11/2020	8.10	Call	Bond Future	904.6900	0.9047	891.6800	0.8917	(1.438)	0	0	3,000
2020/06/29	2030	05/11/2020	8.73	Put	Bond Future	6,081.2600	6.0813	5,995.9100	5.9959	(1.403)	0	0	0
2020/06/29	2030	05/11/2020	9.23	Put	Bond Future	4,264.7800	4.2648	4,184.7100	4.1847	(1.877)	0	0	0
2020/06/29	2030	05/11/2020	10.06	Call	Bond Future	5,614.7500	5.6148	5,624.6400	5.6246	0.176	0	0	0
2020/06/29	2030	05/11/2020	10.37	Put	Bond Future	1,726.8500	1.7269	1,670.1200	1.6701	(3.285)	0	0	15,646
2020/06/29	2030	05/11/2020	9.39	Call	Bond Future	3,434.1700	3.4342	3,430.2200	3.4302	(0.115)	0	0	0
2020/06/29	2030	05/11/2020	9.38	Put	Bond Future	3,805.7100	3.8057	3,728.0500	3.7281	(2.041)	0	0	0
2020/06/29	2030	05/11/2020	8.36	Call	Bond Future	1,225.0500	1.2250	1,211.9100	1.2119	(1.073)	0	0	14,160
2020/06/29	2030	05/11/2020	8.86	Put	Bond Future	5,565.0700	5.5651	5,480.6600	5.4807	(1.517)	0	0	0
2020/06/29	2030	05/11/2020	8.86	Call	Bond Future	2,112.1000	2.1121	2,101.2200	2.1012	(0.515)	0	0	14,160
2020/06/29	2030	05/11/2020	9.86	Call	Bond Future	4,903.6500	4.9037	4,909.1400	4.9091	0.112	0	0	0
2020/06/29	2030	05/11/2020	9.23	Call	Bond Future	2,997.5800	2.9976	2,991.0400	2.9910	(0.218)	0	0	3,000
2020/06/29	2030	05/11/2020	10.47	Call	Bond Future	7,188.8500	7.1888	7,207.8600	7.2079	0.264	0	0	0
2020/06/29	2030	05/11/2020	10.47	Put	Bond Future	1,594.3000	1.5943	1,539.7800	1.5398	(3.420)	0	0	3,000
2020/06/29	2030	05/11/2020	8.53	Put	Bond Future	6,938.3400	6.9383	6,852.0900	6.8521	(1.243)	0	0	0
2020/06/29	2030	05/11/2020	8.53	Call	Bond Future	1,479.0200	1.4790	1,466.3000	1.4663	(0.860)	0	0	15,646
2020/06/29	2030	05/11/2020	9.03	Put	Bond Future	4,936.9500	4.9369	4,854.2400	4.8542	(1.675)	0	0	0
2020/06/29	2030	05/11/2020	9.03	Call	Bond Future	2,496.5000	2.4965	2,487.3200	2.4873	(0.368)	0	0	15,646
2020/06/29	2030	05/11/2020	10.37	Call	Bond Future	6,793.3100	6.7933	6,810.1100	6.8101	0.247	0	0	0
2020/06/29	2030	05/11/2020	9.40	Call	Bond Future	3,462.5400	3.4625	3,458.7600	3.4588	(0.109)	0	0	0
2020/06/29	2030	05/11/2020	9.40	Put	Bond Future	3,747.4800	3.7475	3,670.1700	3.6702	(2.063)	0	0	0
2020/06/29	2030	04/02/2021	9.12	Call	Bond Future	3,090.8300	3.0908	3,093.1500	3.0931	0.075	0	0	1,000
2020/06/29	2030	04/02/2021	8.36	Call	Bond Future	1,679.0700	1.6791	1,675.1400	1.6751	(0.234)	0	0	800
2020/06/29	2030	04/02/2021	9.16	Call	Bond Future	3,184.1400	3.1841	3,186.9100	3.1869	0.087	0	0	0
2020/06/29	2030	04/02/2021	9.15	Put	Bond Future	5,932.8800	5.9329	5,861.5200	5.8615	(1.203)	0	0	0
2020/06/29	2030	04/02/2021			Bond Future	9.6410	90.4846	9.6276	90.5586	(0.139)	0.0000	0.0000	0
2020/06/29	2030	04/02/2021	8.37	Put	Bond Future	9,101.0400	9.1010	9,023.1500	9.0232	(0.856)	0	0	0
2020/06/29	2030	04/02/2021	8.37	Call	Bond Future	1,693.4300	1.6934	1,689.5500	1.6896	(0.229)	0	0	1,000
2020/06/29	2030	04/02/2021	9.17	Call	Bond Future	3,207.7100	3.2077	3,210.6000	3.2106	0.090	0	0	0
2020/06/29	2030	04/02/2021	9.17	Put	Bond Future	5,864.8500	5.8649	5,793.7300	5.7937	(1.213)	0	0	0
2020/06/29	2030	04/02/2021	9.12	Put	Bond Future	6,036.0000	6.0360	5,964.3100	5.9643	(1.188)	0	0	0

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2020/06/29	2030	04/02/2021	8.36	Put	Bond Future	9,148.0200	9.1480	9,070.0800	9.0701	(0.852)	0	0	0
2020/06/29	2030	04/02/2021	9.16	Put	Bond Future	5,898.7900	5.8988	5,827.5500	5.8275	(1.208)	0	0	0
2020/06/29	2030	04/02/2021	9.15	Call	Bond Future	3,160.6700	3.1607	3,163.3200	3.1633	0.084	0	0	0
2020/06/29	2030	04/02/2021	8.86	Put	Bond Future	6,986.3800	6.9864	6,912.0800	6.9121	(1.063)	0	0	0
2020/06/29	2030	04/02/2021	8.86	Call	Bond Future	2,524.6400	2.5246	2,524.3500	2.5244	(0.011)	0	0	800
2020/06/29	2030	04/02/2021	10.20	Call	Bond Future	6,150.5800	6.1506	6,168.2900	6.1683	0.288	0	0	0
2020/06/29	2030	04/02/2021	10.20	Put	Bond Future	3,123.3500	3.1233	3,067.0500	3.0670	(1.803)	0	0	1,800
2020/06/29	2030	06/05/2021	10.04	Put	Bond Future	4,126.6200	4.1266	4,071.8900	4.0719	(1.326)	0	0	0
2020/06/29	2030	06/05/2021	9.15	Call	Bond Future	2,903.3300	2.9033	2,912.0800	2.9121	0.301	0	0	0
2020/06/29	2030	06/05/2021	11.69	Call	Bond Future	10,693.6500	10.6937	10,737.1700	10.7372	0.407	0	0	0
2020/06/29	2030	06/05/2021	11.70	Put	Bond Future	1,450.3100	1.4503	1,419.2900	1.4193	(2.139)	0	0	0
2020/06/29	2030	06/05/2021			Bond Future	9.8421	91.5646	9.8282	91.6393	(0.141)	0.0000	0.0000	0
2020/06/29	2030	06/05/2021	10.74	Call	Bond Future	7,418.1200	7.4181	7,447.8200	7.4478	0.400	0	0	0
2020/06/29	2030	06/05/2021	10.74	Put	Bond Future	2,767.6100	2.7676	2,722.6300	2.7226	(1.625)	0	0	0
2020/06/29	2030	06/05/2021	7.97	Call	Bond Future	1,140.4200	1.1404	1,140.3100	1.1403	(0.010)	0	0	700
2020/06/29	2030	06/05/2021	9.92	Call	Bond Future	4,835.4500	4.8355	4,853.7400	4.8537	0.378	0	0	0
2020/06/29	2030	06/05/2021	10.04	Call	Bond Future	5,179.5100	5.1795	5,199.4600	5.1995	0.385	0	0	0
2020/06/29	2030	06/05/2021	9.15	Put	Bond Future	6,716.7000	6.7167	6,650.7700	6.6508	(0.982)	0	0	0
2020/06/29	2030	06/05/2021	11.69	Put	Bond Future	1,461.3200	1.4613	1,430.1600	1.4302	(2.132)	0	0	0
2020/06/29	2030	06/05/2021	11.70	Call	Bond Future	10,729.1200	10.7291	10,772.7800	10.7728	0.407	0	0	0
2020/06/29	2030	06/05/2021	7.97	Put	Bond Future	11,952.4600	11.9525	11,877.6700	11.8777	(0.626)	0	0	0
2020/06/29	2030	06/05/2021	9.92	Put	Bond Future	4,419.1600	4.4192	4,362.7700	4.3628	(1.276)	0	0	700
2020/06/29	2030	06/05/2021	9.22	Call	Bond Future	3,056.5600	3.0566	3,066.0800	3.0661	0.311	0	0	0
2020/06/29	2030	06/05/2021	9.22	Put	Bond Future	6,474.8100	6.4748	6,409.6500	6.4097	(1.006)	0	0	700
2020/06/29	2030	06/05/2021	11.71	Call	Bond Future	10,764.6200	10.7646	10,808.4300	10.8084	0.407	0	0	0
2020/06/29	2030	06/05/2021	11.71	Put	Bond Future	1,439.3700	1.4394	1,408.5000	1.4085	(2.145)	0	0	0
2020/06/29	2032	06/08/2020	9.46	Put	Bond Future	4,848.2900	4.8483	4,789.3200	4.7893	(1.216)	0	0	0
2020/06/29	2032	06/08/2020	9.45	Call	Bond Future	473.7000	0.4737	429.6000	0.4296	(9.310)	0	0	0
2020/06/29	2032	06/08/2020	8.79	Put	Bond Future	8,972.5100	8.9725	8,945.4900	8.9455	(0.301)	0	0	0
2020/06/29	2032	06/08/2020	9.29	Put	Bond Future	5,795.0500	5.7950	5,745.8100	5.7458	(0.850)	0	0	0
2020/06/29	2032	06/08/2020			Bond Future	10.1475	90.2127	10.1452	90.2270	(0.023)	0.0000	0.0000	104,991
2020/06/29	2032	06/08/2020	9.91	Call	Bond Future	1,332.6000	1.3326	1,267.5600	1.2676	(4.881)	0	0	0
2020/06/29	2032	06/08/2020	9.91	Put	Bond Future	2,806.7600	2.8068	2,727.4200	2.7274	(2.827)	0	0	800
2020/06/29	2032	06/08/2020	9.46	Call	Bond Future	485.9400	0.4859	441.2700	0.4413	(9.192)	0	0	0
2020/06/29	2032	06/08/2020	9.45	Put	Bond Future	4,901.6800	4.9017	4,843.2800	4.8433	(1.191)	0	0	0
2020/06/29	2032	06/08/2020	8.79	Call	Bond Future	67.2600	0.0673	54.5400	0.0545	(18.912)	0	0	800
2020/06/29	2032	06/08/2020	9.29	Call	Bond Future	308.1500	0.3082	273.2100	0.2732	(11.339)	0	0	800
2020/06/29	2032	06/08/2020	9.47	Call	Bond Future	498.3200	0.4983	453.1000	0.4531	(9.074)	0	0	0
2020/06/29	2032	06/08/2020	9.47	Put	Bond Future	4,795.1000	4.7951	4,735.5800	4.7356	(1.241)	0	0	0
2020/06/29	2032	05/11/2020	9.61	Put	Bond Future	6,694.3800	6.6944	6,644.2400	6.6442	(0.749)	0	0	0
2020/06/29	2032	05/11/2020	10.99	Call	Bond Future	6,191.2200	6.1912	6,156.7700	6.1568	(0.556)	0	0	0
2020/06/29	2032	05/11/2020	9.44	Put	Bond Future	7,459.4600	7.4595	7,411.0000	7.4110	(0.650)	0	0	0
2020/06/29	2032	05/11/2020	11.08	Call	Bond Future	6,533.6200	6.5336	6,500.0300	6.5000	(0.514)	0	0	0
2020/06/29	2032	05/11/2020	9.77	Put	Bond Future	6,034.6400	6.0346	5,983.1800	5.9832	(0.853)	0	0	0
2020/06/29	2032	05/11/2020			Bond Future	10.3532	87.0324	10.3509	87.0464	(0.023)	0.0000	0.0000	0
2020/06/29	2032	05/11/2020	10.99	Put	Bond Future	2,510.2700	2.5103	2,461.8200	2.4618	(1.930)	0	0	3,000
2020/06/29	2032	05/11/2020	9.76	Call	Bond Future	2,438.8300	2.4388	2,401.4400	2.4014	(1.533)	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
2020/06/29	2032	05/11/2020	9.76	Put	Bond Future	6,074.3100	6.0743	6,022.9200	6.0229	(0.846)	0	0	0
2020/06/29	2032	05/11/2020	9.11	Call	Bond Future	1,266.3300	1.2663	1,235.6300	1.2356	(2.424)	0	0	3,000
2020/06/29	2032	05/11/2020	9.61	Call	Bond Future	2,106.4800	2.1065	2,070.3400	2.0703	(1.716)	0	0	3,000
2020/06/29	2032	05/11/2020	9.44	Call	Bond Future	1,775.4400	1.7754	1,740.9800	1.7410	(1.941)	0	0	1,000
2020/06/29	2032	05/11/2020	11.08	Put	Bond Future	2,350.0800	2.3501	2,302.4900	2.3025	(2.025)	0	0	1,000
2020/06/29	2032	05/11/2020	9.77	Call	Bond Future	2,462.1600	2.4622	2,424.7000	2.4247	(1.521)	0	0	0
2020/06/29	2032	05/11/2020	9.11	Put	Bond Future	9,130.0100	9.1300	9,085.3100	9.0853	(0.490)	0	0	0
2020/06/29	2032	05/11/2020	8.94	Put	Bond Future	10,064.2800	10.0643	10,021.8900	10.0219	(0.421)	0	0	0
2020/06/29	2032	05/11/2020	8.94	Call	Bond Future	1,050.3500	1.0503	1,021.9600	1.0220	(2.703)	0	0	1,000
2020/06/29	2032	05/11/2020	9.75	Call	Bond Future	2,415.6200	2.4156	2,378.3100	2.3783	(1.545)	0	0	0
2020/06/29	2032	05/11/2020	9.75	Put	Bond Future	6,114.1700	6.1142	6,062.8600	6.0629	(0.839)	0	0	0
2020/06/29	2032	04/02/2021	9.29	Call	Bond Future	2,041.9600	2.0420	2,018.1700	2.0182	(1.165)	0	0	800
2020/06/29	2032	04/02/2021	10.82	Put	Bond Future	4,274.5800	4.2746	4,235.4100	4.2354	(0.916)	0	0	800
2020/06/29	2032	04/02/2021	9.63	Call	Bond Future	2,636.3500	2.6363	2,611.1000	2.6111	(0.958)	0	0	0
2020/06/29	2032	04/02/2021			Bond Future	10.5601	88.0485	10.5577	88.0623	(0.023)	0.0000	0.0000	0
2020/06/29	2032	04/02/2021	8.79	Put	Bond Future	12,486.8500	12.4868	12,452.5700	12.4526	(0.275)	0	0	0
2020/06/29	2032	04/02/2021	8.79	Call	Bond Future	1,347.9000	1.3479	1,327.3900	1.3274	(1.522)	0	0	800
2020/06/29	2032	04/02/2021	9.61	Call	Bond Future	2,598.5300	2.5985	2,573.3400	2.5733	(0.969)	0	0	0
2020/06/29	2032	04/02/2021	9.61	Put	Bond Future	8,345.7100	8.3457	8,306.7500	8.3067	(0.467)	0	0	0
2020/06/29	2032	04/02/2021	9.29	Put	Bond Future	9,843.5200	9.8435	9,805.9600	9.8060	(0.382)	0	0	0
2020/06/29	2032	04/02/2021	10.82	Call	Bond Future	5,759.9100	5.7599	5,734.5100	5.7345	(0.441)	0	0	0
2020/06/29	2032	04/02/2021	9.63	Put	Bond Future	8,257.1900	8.2572	8,218.1700	8.2182	(0.473)	0	0	0
2020/06/29	2032	04/02/2021	9.62	Call	Bond Future	2,617.3900	2.6174	2,592.1700	2.5922	(0.964)	0	0	0
2020/06/29	2032	04/02/2021	9.62	Put	Bond Future	8,301.3700	8.3014	8,262.3800	8.2624	(0.470)	0	0	0
2020/06/29	2032	06/05/2021	12.12	Put	Bond Future	2,530.5800	2.5306	2,504.6700	2.5047	(1.024)	0	0	0
2020/06/29	2032	06/05/2021			Bond Future	10.7740	84.9519	10.7715	84.9657	(0.023)	0.0000	0.0000	0
2020/06/29	2032	06/05/2021	12.11	Call	Bond Future	9,609.1800	9.6092	9,596.9700	9.5970	(0.127)	0	0	0
2020/06/29	2032	06/05/2021	12.11	Put	Bond Future	2,546.8800	2.5469	2,520.9100	2.5209	(1.020)	0	0	0
2020/06/29	2032	06/05/2021	12.12	Call	Bond Future	9,642.5800	9.6426	9,630.4300	9.6304	(0.126)	0	0	0
2020/06/29	2032	06/05/2021	12.10	Call	Bond Future	9,575.8200	9.5758	9,563.5300	9.5635	(0.128)	0	0	0
2020/06/29	2032	06/05/2021	12.10	Put	Bond Future	2,563.2800	2.5633	2,537.2300	2.5372	(1.016)	0	0	0
2020/06/29	2033	06/08/2020			Bond Future	94.7567	94.7567	94.7419	94.7419	(0.016)	0.0000	0.0000	12,378
2020/06/29	2033	05/11/2020			Bond Future	94.5957	94.5957	94.5803	94.5803	(0.016)	0.0000	0.0000	0
2020/06/29	2033	04/02/2021			Bond Future	95.7214	95.7214	95.7056	95.7056	(0.017)	0.0000	0.0000	0
2020/06/29	2033	06/05/2021			Bond Future	95.6703	95.6703	95.6540	95.6540	(0.017)	0.0000	0.0000	0
2020/06/29	2037	06/08/2020	9.88	Put	Bond Future	8,189.1200	8.1891	7,965.6200	7.9656	(2.729)	0	0	0
2020/06/29	2037	06/08/2020			Bond Future	11.0455	81.1485	11.0125	81.3599	(0.299)	0.0000	0.0000	103,338
2020/06/29	2037	06/08/2020	9.87	Call	Bond Future	175.3900	0.1754	163.4300	0.1634	(6.819)	0	0	0
2020/06/29	2037	06/08/2020	9.87	Put	Bond Future	8,257.9200	8.2579	8,034.5400	8.0345	(2.705)	0	0	0
2020/06/29	2037	06/08/2020	9.88	Call	Bond Future	180.4100	0.1804	168.3300	0.1683	(6.696)	0	0	0
2020/06/29	2037	06/08/2020	9.86	Call	Bond Future	170.4800	0.1705	158.6600	0.1587	(6.933)	0	0	0
2020/06/29	2037	06/08/2020	9.86	Put	Bond Future	8,326.9100	8.3269	8,103.6700	8.1037	(2.681)	0	0	0
2020/06/29	2037	05/11/2020	10.18	Call	Bond Future	1,810.0500	1.8100	1,829.2700	1.8293	1.062	0	0	0
2020/06/29	2037	05/11/2020	10.17	Put	Bond Future	8,969.9500	8.9700	8,775.6600	8.7757	(2.166)	0	0	0
2020/06/29	2037	05/11/2020			Bond Future	11.2511	82.0167	11.2168	82.2299	(0.304)	0.0000	0.0000	276
2020/06/29	2037	05/11/2020	10.19	Call	Bond Future	1,827.3200	1.8273	1,846.8400	1.8468	1.068	0	0	0

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2020/06/29	2037	05/11/2020	10.19	Put	Bond Future	8,862.8700	8.8629	8,669.1800	8.6692	(2.185)	0	0	0
2020/06/29	2037	05/11/2020	10.17	Call	Bond Future	1,792.8900	1.7929	1,811.8100	1.8118	1.055	0	0	0
2020/06/29	2037	05/11/2020	10.18	Put	Bond Future	8,916.3100	8.9163	8,722.3200	8.7223	(2.176)	0	0	0
2020/06/29	2037	04/02/2021	13.73	Call	Bond Future	13,514.3300	13.5143	13,668.7400	13.6687	1.143	0	0	0
2020/06/29	2037	04/02/2021	10.85	Call	Bond Future	3,815.2000	3.8152	3,871.2900	3.8713	1.470	0	0	0
2020/06/29	2037	04/02/2021	10.35	Call	Bond Future	2,734.3000	2.7343	2,773.7700	2.7738	1.444	0	0	0
2020/06/29	2037	04/02/2021	10.28	Put	Bond Future	10,266.7500	10.2667	10,088.7700	10.0888	(1.734)	0	0	0
2020/06/29	2037	04/02/2021	10.27	Call	Bond Future	2,584.9600	2.5850	2,622.0300	2.6220	1.434	0	0	0
2020/06/29	2037	04/02/2021			Bond Future	11.4621	78.7186	11.4266	78.9340	(0.311)	0.0000	0.0000	0
2020/06/29	2037	04/02/2021	11.97	Put	Bond Future	4,204.4400	4.2044	4,086.5200	4.0865	(2.805)	0	0	0
2020/06/29	2037	04/02/2021	11.97	Call	Bond Future	7,181.1200	7.1811	7,278.5400	7.2785	1.357	0	0	300
2020/06/29	2037	04/02/2021	9.65	Put	Bond Future	13,823.5400	13.8235	13,629.4700	13.6295	(1.404)	0	0	0
2020/06/29	2037	04/02/2021	9.65	Call	Bond Future	1,608.3100	1.6083	1,629.5800	1.6296	1.323	0	0	72
2020/06/29	2037	04/02/2021	11.90	Call	Bond Future	6,946.7400	6.9467	7,041.5900	7.0416	1.365	0	0	0
2020/06/29	2037	04/02/2021	13.73	Put	Bond Future	1,474.6100	1.4746	1,413.6800	1.4137	(4.132)	0	0	300
2020/06/29	2037	04/02/2021	10.85	Put	Bond Future	7,648.4900	7.6485	7,489.2400	7.4892	(2.082)	0	0	72
2020/06/29	2037	04/02/2021	10.35	Put	Bond Future	9,913.0900	9.9131	9,737.2200	9.7372	(1.774)	0	0	72
2020/06/29	2037	04/02/2021	10.28	Call	Bond Future	2,603.3300	2.6033	2,640.6900	2.6407	1.435	0	0	0
2020/06/29	2037	04/02/2021	10.27	Put	Bond Future	10,317.9500	10.3180	10,139.6800	10.1397	(1.728)	0	0	0
2020/06/29	2037	04/02/2021	11.90	Put	Bond Future	4,369.9200	4.3699	4,249.4300	4.2494	(2.757)	0	0	240
2020/06/29	2037	04/02/2021	10.48	Put	Bond Future	9,278.1500	9.2782	9,106.3500	9.1063	(1.852)	0	0	0
2020/06/29	2037	04/02/2021	10.48	Call	Bond Future	2,988.6000	2.9886	3,032.1400	3.0321	1.457	0	0	240
2020/06/29	2037	04/02/2021	10.29	Call	Bond Future	2,621.7800	2.6218	2,659.4500	2.6594	1.437	0	0	0
2020/06/29	2037	04/02/2021	10.29	Put	Bond Future	10,215.7200	10.2157	10,038.0500	10.0380	(1.739)	0	0	0
2020/06/29	2037	06/05/2021	12.42	Call	Bond Future	8,176.4100	8.1764	8,291.0600	8.2911	1.402	0	0	0
2020/06/29	2037	06/05/2021			Bond Future	11.6804	79.6586	11.6434	79.8763	(0.317)	0.0000	0.0000	0
2020/06/29	2037	06/05/2021	12.42	Put	Bond Future	4,018.1900	4.0182	3,915.1000	3.9151	(2.566)	0	0	0
2020/06/29	2037	06/05/2021	12.43	Call	Bond Future	8,210.6600	8.2107	8,325.6300	8.3256	1.400	0	0	0
2020/06/29	2037	06/05/2021	12.44	Put	Bond Future	3,979.1200	3.9791	3,876.6600	3.8767	(2.575)	0	0	0
2020/06/29	2037	06/05/2021	12.43	Put	Bond Future	3,998.6100	3.9986	3,895.8400	3.8958	(2.570)	0	0	0
2020/06/29	2037	06/05/2021	12.44	Call	Bond Future	8,244.9500	8.2450	8,360.2300	8.3602	1.398	0	0	0
2020/06/29	2038	06/08/2020			Bond Future	106.5457	106.5457	106.3839	106.3839	(0.152)	0.0000	0.0000	10,539
2020/06/29	2038	05/11/2020			Bond Future	107.7110	107.7110	107.5467	107.5467	(0.152)	0.0000	0.0000	0
2020/06/29	2038	04/02/2021			Bond Future	107.2988	107.2988	107.1322	107.1322	(0.155)	0.0000	0.0000	0
2020/06/29	2038	06/05/2021			Bond Future	108.6032	108.6032	108.4344	108.4344	(0.155)	0.0000	0.0000	0
2020/06/29	2040	06/08/2020	10.03	Call	Bond Future	165.7300	0.1657	158.5000	0.1585	(4.363)	0	0	0
2020/06/29	2040	06/08/2020	10.04	Call	Bond Future	170.6400	0.1706	163.3900	0.1634	(4.249)	0	0	0
2020/06/29	2040	06/08/2020	10.02	Put	Bond Future	8,991.2800	8.9913	8,692.8300	8.6928	(3.319)	0	0	0
2020/06/29	2040	06/08/2020	10.85	Call	Bond Future	1,221.2500	1.2213	1,243.3200	1.2433	1.807	0	0	0
2020/06/29	2040	06/08/2020	11.26	Put	Bond Future	2,265.3600	2.2654	2,042.7000	2.0427	(9.829)	0	0	517
2020/06/29	2040	06/08/2020			Bond Future	11.2302	82.7943	11.1870	83.0856	(0.385)	0.0000	0.0000	55,869
2020/06/29	2040	06/08/2020	10.04	Put	Bond Future	8,843.0000	8.8430	8,544.5000	8.5445	(3.376)	0	0	0
2020/06/29	2040	06/08/2020	10.02	Call	Bond Future	160.9400	0.1609	153.7400	0.1537	(4.474)	0	0	0
2020/06/29	2040	06/08/2020	10.03	Put	Bond Future	8,917.0300	8.9170	8,618.5500	8.6186	(3.347)	0	0	0
2020/06/29	2040	06/08/2020	10.85	Put	Bond Future	3,842.4400	3.8424	3,573.2600	3.5733	(7.005)	0	0	12,496
2020/06/29	2040	06/08/2020	11.26	Call	Bond Future	2,465.5700	2.4656	2,534.1600	2.5342	2.782	0	0	0

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2020/06/29	2040	06/08/2020	9.57	Put	Bond Future	12,538.6700	12.5387	12,243.5400	12.2435	(2.354)	0	0	0
2020/06/29	2040	06/08/2020	10.79	Put	Bond Future	4,126.6700	4.1267	3,852.4600	3.8525	(6.645)	0	0	800
2020/06/29	2040	06/08/2020	9.57	Call	Bond Future	36.7700	0.0368	32.8900	0.0329	(10.552)	0	0	800
2020/06/29	2040	06/08/2020	10.07	Put	Bond Future	8,622.2800	8.6223	8,323.7400	8.3237	(3.462)	0	0	0
2020/06/29	2040	06/08/2020	10.07	Call	Bond Future	186.0800	0.1861	178.7900	0.1788	(3.918)	0	0	800
2020/06/29	2040	06/08/2020	10.79	Call	Bond Future	1,079.5200	1.0795	1,096.5600	1.0966	1.578	0	0	0
2020/06/29	2040	05/11/2020	11.00	Put	Bond Future	6,224.7800	6.2248	6,006.4100	6.0064	(3.508)	0	0	0
2020/06/29	2040	05/11/2020	10.23	Call	Bond Future	1,602.9200	1.6029	1,637.2900	1.6373	2.144	0	0	2,000
2020/06/29	2040	05/11/2020	11.70	Put	Bond Future	3,888.3800	3.8884	3,715.1000	3.7151	(4.456)	0	0	2,000
2020/06/29	2040	05/11/2020	9.50	Call	Bond Future	694.6800	0.6947	706.1400	0.7061	1.650	0	0	2,000
2020/06/29	2040	05/11/2020	10.00	Call	Bond Future	1,256.1900	1.2562	1,281.6200	1.2816	2.024	0	0	2,230
2020/06/29	2040	05/11/2020	10.30	Call	Bond Future	1,720.5300	1.7205	1,757.9500	1.7579	2.175	0	0	0
2020/06/29	2040	05/11/2020			Bond Future	11.4351	83.6801	11.3902	83.9740	(0.392)	0.0000	0.0000	0
2020/06/29	2040	05/11/2020	9.73	Put	Bond Future	13,415.8200	13.4158	13,138.9300	13.1389	(2.064)	0	0	0
2020/06/29	2040	05/11/2020	9.73	Call	Bond Future	922.4100	0.9224	939.4000	0.9394	1.842	0	0	2,000
2020/06/29	2040	05/11/2020	10.23	Put	Bond Future	10,132.6500	10.1326	9,873.1400	9.8731	(2.561)	0	0	0
2020/06/29	2040	05/11/2020	10.30	Put	Bond Future	9,716.4400	9.7164	9,459.9800	9.4600	(2.639)	0	0	0
2020/06/29	2040	05/11/2020	11.00	Call	Bond Future	3,300.9200	3.3009	3,376.4300	3.3764	2.288	0	0	2,230
2020/06/29	2040	05/11/2020	11.70	Call	Bond Future	5,588.7900	5.5888	5,709.3900	5.7094	2.158	0	0	0
2020/06/29	2040	05/11/2020	9.50	Put	Bond Future	15,104.0600	15.1041	14,821.6400	14.8216	(1.870)	0	0	0
2020/06/29	2040	05/11/2020	10.00	Put	Bond Future	11,575.8500	11.5759	11,307.4000	11.3074	(2.319)	0	0	0
2020/06/29	2040	05/11/2020	10.31	Call	Bond Future	1,737.8000	1.7378	1,775.6700	1.7757	2.179	0	0	0
2020/06/29	2040	05/11/2020	10.32	Put	Bond Future	9,599.5000	9.5995	9,343.9400	9.3439	(2.662)	0	0	0
2020/06/29	2040	05/11/2020	11.50	Call	Bond Future	4,892.0800	4.8921	4,999.5300	4.9995	2.196	0	0	0
2020/06/29	2040	05/11/2020	11.50	Put	Bond Future	4,470.0500	4.4700	4,283.6200	4.2836	(4.171)	0	0	2,000
2020/06/29	2040	05/11/2020	10.31	Put	Bond Future	9,657.8600	9.6579	9,401.8500	9.4018	(2.651)	0	0	0
2020/06/29	2040	05/11/2020	10.32	Call	Bond Future	1,755.1900	1.7552	1,793.5100	1.7935	2.183	0	0	0
2020/06/29	2040	04/02/2021	9.49	Call	Bond Future	1,193.6300	1.1936	1,221.0600	1.2211	2.298	0	0	500
2020/06/29	2040	04/02/2021	9.57	Put	Bond Future	16,406.9800	16.4070	16,139.6600	16.1397	(1.629)	0	0	0
2020/06/29	2040	04/02/2021	10.07	Put	Bond Future	13,060.0800	13.0601	12,809.2800	12.8093	(1.920)	0	0	0
2020/06/29	2040	04/02/2021	10.42	Put	Bond Future	11,001.9600	11.0020	10,765.3200	10.7653	(2.151)	0	0	0
2020/06/29	2040	04/02/2021			Bond Future	11.6458	80.1512	11.5990	80.4482	(0.401)	0.0000	0.0000	0
2020/06/29	2040	04/02/2021	10.07	Call	Bond Future	1,971.2000	1.9712	2,017.3800	2.0174	2.343	0	0	800
2020/06/29	2040	04/02/2021	11.74	Call	Bond Future	6,067.7800	6.0678	6,194.2100	6.1942	2.084	0	0	0
2020/06/29	2040	04/02/2021	11.74	Put	Bond Future	5,474.1500	5.4741	5,303.6000	5.3036	(3.116)	0	0	800
2020/06/29	2040	04/02/2021	10.41	Call	Bond Future	2,560.3600	2.5604	2,620.2700	2.6203	2.340	0	0	0
2020/06/29	2040	04/02/2021	10.41	Put	Bond Future	11,057.5300	11.0575	10,820.4600	10.8205	(2.144)	0	0	0
2020/06/29	2040	04/02/2021	9.49	Put	Bond Future	16,986.9100	16.9869	16,717.3600	16.7174	(1.587)	0	0	0
2020/06/29	2040	04/02/2021	9.57	Call	Bond Future	1,284.7900	1.2848	1,314.4500	1.3144	2.309	0	0	800
2020/06/29	2040	04/02/2021	10.42	Call	Bond Future	2,579.2500	2.5793	2,639.5900	2.6396	2.339	0	0	0
2020/06/29	2040	04/02/2021	10.24	Put	Bond Future	12,031.2700	12.0313	11,787.0900	11.7871	(2.030)	0	0	0
2020/06/29	2040	04/02/2021	10.24	Call	Bond Future	2,252.9800	2.2530	2,305.7800	2.3058	2.344	0	0	500
2020/06/29	2040	04/02/2021	11.57	Call	Bond Future	5,516.0100	5.5160	5,633.6000	5.6336	2.132	0	0	0
2020/06/29	2040	04/02/2021	11.57	Put	Bond Future	5,998.4900	5.9985	5,819.1000	5.8191	(2.991)	0	0	500
2020/06/29	2040	04/02/2021	10.40	Call	Bond Future	2,541.5600	2.5416	2,601.0400	2.6010	2.340	0	0	0
2020/06/29	2040	04/02/2021	10.40	Put	Bond Future	11,113.2900	11.1133	10,875.7900	10.8758	(2.137)	0	0	0
2020/06/29	2040	06/05/2021	12.44	Put	Bond Future	4,537.2500	4.5373	4,397.5700	4.3976	(3.079)	0	0	0
2020/06/29	2040	06/05/2021			Bond Future	11.8632	81.1083	11.8145	81.4086	(0.410)	0.0000	0.0000	0

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2020/06/29	2040	06/05/2021	12.43	Call	Bond Future	7,925.1400	7.9251	8,085.3400	8.0853	2.021	0	0	0
2020/06/29	2040	06/05/2021	12.43	Put	Bond Future	4,560.4400	4.5604	4,420.3200	4.4203	(3.073)	0	0	0
2020/06/29	2040	06/05/2021	12.44	Call	Bond Future	7,959.1900	7.9592	8,119.8300	8.1198	2.018	0	0	0
2020/06/29	2040	06/05/2021	12.42	Call	Bond Future	7,890.8600	7.8909	8,050.6000	8.0506	2.024	0	0	0
2020/06/29	2040	06/05/2021	12.42	Put	Bond Future	4,583.4600	4.5835	4,442.8800	4.4429	(3.067)	0	0	0
2020/06/29	2044	06/08/2020	9.88	Call	Bond Future	75.8600	0.0759	68.8800	0.0689	(9.201)	0	0	0
2020/06/29	2044	06/08/2020	9.98	Call	Bond Future	104.8700	0.1049	96.6700	0.0967	(7.819)	0	0	602
2020/06/29	2044	06/08/2020	11.09	Put	Bond Future	3,231.3100	3.2313	2,997.4100	2.9974	(7.239)	0	0	602
2020/06/29	2044	06/08/2020	9.01	Call	Bond Future	2.1900	0.0022	1.6500	0.0017	(24.658)	0	0	140
2020/06/29	2044	06/08/2020	9.66	Call	Bond Future	35.1300	0.0351	30.7200	0.0307	(12.553)	0	0	140
2020/06/29	2044	06/08/2020			Bond Future	11.3379	79.1684	11.2999	79.4232	(0.336)	0.0000	0.0000	77,118
2020/06/29	2044	06/08/2020	9.86	Call	Bond Future	70.9600	0.0710	64.2300	0.0642	(9.484)	0	0	0
2020/06/29	2044	06/08/2020	9.86	Put	Bond Future	11,100.2100	11.1002	10,838.6500	10.8387	(2.356)	0	0	0
2020/06/29	2044	06/08/2020	9.36	Put	Bond Future	15,366.1600	15.3662	15,109.4200	15.1094	(1.671)	0	0	0
2020/06/29	2044	06/08/2020	9.36	Call	Bond Future	10.7500	0.0107	8.8400	0.0088	(17.767)	0	0	602
2020/06/29	2044	06/08/2020	9.98	Put	Bond Future	10,144.4100	10.1444	9,881.3800	9.8814	(2.593)	0	0	0
2020/06/29	2044	06/08/2020	9.88	Put	Bond Future	10,938.9000	10.9389	10,677.0900	10.6771	(2.393)	0	0	0
2020/06/29	2044	06/08/2020	11.09	Call	Bond Future	1,545.7500	1.5457	1,566.6800	1.5667	1.354	0	0	0
2020/06/29	2044	06/08/2020	9.01	Put	Bond Future	18,592.3800	18.5924	18,337.0100	18.3370	(1.374)	0	0	0
2020/06/29	2044	06/08/2020	9.66	Put	Bond Future	12,754.8900	12.7549	12,495.6500	12.4957	(2.032)	0	0	0
2020/06/29	2044	06/08/2020	9.87	Call	Bond Future	73.3700	0.0734	66.5200	0.0665	(9.336)	0	0	0
2020/06/29	2044	06/08/2020	9.87	Put	Bond Future	11,019.4500	11.0194	10,757.7700	10.7578	(2.375)	0	0	0
2020/06/29	2044	06/08/2020	10.93	Call	Bond Future	1,139.5000	1.1395	1,147.6500	1.1477	0.715	0	0	0
2020/06/29	2044	06/08/2020	10.93	Put	Bond Future	3,945.8100	3.9458	3,699.1300	3.6991	(6.252)	0	0	140
2020/06/29	2044	05/11/2020	11.06	Put	Bond Future	6,375.7800	6.3758	6,176.3900	6.1764	(3.127)	0	0	525
2020/06/29	2044	05/11/2020	11.43	Call	Bond Future	4,291.6100	4.2916	4,369.5600	4.3696	1.816	0	0	0
2020/06/29	2044	05/11/2020	9.72	Put	Bond Future	14,325.0700	14.3251	14,076.5400	14.0765	(1.735)	0	0	0
2020/06/29	2044	05/11/2020	9.97	Call	Bond Future	1,102.2800	1.1023	1,116.3700	1.1164	1.278	0	0	568
2020/06/29	2044	05/11/2020	9.29	Put	Bond Future	17,742.5700	17.7426	17,488.0000	17.4880	(1.435)	0	0	0
2020/06/29	2044	05/11/2020	9.96	Put	Bond Future	12,595.9200	12.5959	12,352.6300	12.3526	(1.931)	0	0	0
2020/06/29	2044	05/11/2020	10.36	Call	Bond Future	1,675.6400	1.6756	1,701.6600	1.7017	1.553	0	0	0
2020/06/29	2044	05/11/2020			Bond Future	11.5383	80.0154	11.4987	80.2726	(0.343)	0.0000	0.0000	0
2020/06/29	2044	05/11/2020	9.72	Call	Bond Future	819.1100	0.8191	827.7200	0.8277	1.051	0	0	1,815
2020/06/29	2044	05/11/2020	9.97	Put	Bond Future	12,526.7100	12.5267	12,283.6600	12.2837	(1.940)	0	0	0
2020/06/29	2044	05/11/2020	9.96	Call	Bond Future	1,089.7400	1.0897	1,103.5900	1.1036	1.271	0	0	0
2020/06/29	2044	05/11/2020	11.38	Call	Bond Future	4,130.4100	4.1304	4,205.5700	4.2056	1.820	0	0	0
2020/06/29	2044	05/11/2020	11.38	Put	Bond Future	5,167.8500	5.1678	4,985.8700	4.9859	(3.521)	0	0	568
2020/06/29	2044	05/11/2020	10.34	Call	Bond Future	1,642.0900	1.6421	1,667.3900	1.6674	1.541	0	0	0
2020/06/29	2044	05/11/2020	10.34	Put	Bond Future	10,126.9200	10.1269	9,895.0800	9.8951	(2.289)	0	0	0
2020/06/29	2044	05/11/2020	11.06	Call	Bond Future	3,166.5900	3.1666	3,224.3400	3.2243	1.824	0	0	0
2020/06/29	2044	05/11/2020	10.04	Put	Bond Future	12,048.5800	12.0486	11,807.3600	11.8074	(2.002)	0	0	0
2020/06/29	2044	05/11/2020	11.17	Put	Bond Future	5,935.3100	5.9353	5,741.7700	5.7418	(3.261)	0	0	1,815
2020/06/29	2044	05/11/2020	11.43	Put	Bond Future	4,998.7100	4.9987	4,819.5200	4.8195	(3.585)	0	0	1,815
2020/06/29	2044	05/11/2020	8.87	Put	Bond Future	21,461.1800	21.4612	21,203.8300	21.2038	(1.199)	0	0	0
2020/06/29	2044	05/11/2020	9.29	Call	Bond Future	464.4100	0.4644	466.9800	0.4670	0.553	0	0	568
2020/06/29	2044	05/11/2020	10.36	Put	Bond Future	10,006.1900	10.0062	9,775.0700	9.7751	(2.310)	0	0	0
2020/06/29	2044	05/11/2020	10.04	Call	Bond Future	1,192.9500	1.1930	1,208.8700	1.2089	1.335	0	0	525

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2020/06/29	2044	05/11/2020	9.34	Put	Bond Future	17,324.5800		17.3246	17,070.5100	17.0705	(1.467)	0	0	0
2020/06/29	2044	05/11/2020	9.34	Call	Bond Future	498.0200		0.4980	501.0900	0.5011	0.616	0	0	525
2020/06/29	2044	05/11/2020	11.17	Call	Bond Future	3,484.0700		3.4841	3,547.6700	3.5477	1.825	0	0	0
2020/06/29	2044	05/11/2020	8.87	Call	Bond Future	247.4000		0.2474	247.1900	0.2472	(0.085)	0	0	1,815
2020/06/29	2044	05/11/2020	10.02	Put	Bond Future	12,184.0400		12.1840	11,942.2900	11.9423	(1.984)	0	0	0
2020/06/29	2044	05/11/2020	10.02	Call	Bond Future	1,166.5100		1.1665	1,181.9000	1.1819	1.319	0	0	1,815
2020/06/29	2044	05/11/2020	10.35	Call	Bond Future	1,658.8100		1.6588	1,684.4700	1.6845	1.547	0	0	0
2020/06/29	2044	05/11/2020	10.35	Put	Bond Future	10,066.4400		10.0664	9,834.9600	9.8350	(2.300)	0	0	0
2020/06/29	2044	04/02/2021	10.04	Put	Bond Future	13,947.0300		13.9470	13,720.1900	13.7202	(1.626)	0	0	0
2020/06/29	2044	04/02/2021	10.37	Call	Bond Future	2,338.3300		2.3383	2,381.9100	2.3819	1.864	0	0	0
2020/06/29	2044	04/02/2021	10.35	Put	Bond Future	12,009.0400		12.0090	11,792.2000	11.7922	(1.806)	0	0	0
2020/06/29	2044	04/02/2021			Bond Future	11.7442		76.5689	11.7030	76.8286	(0.351)	0.0000	0.0000	0
2020/06/29	2044	04/02/2021	10.37	Put	Bond Future	11,890.7100		11.8907	11,674.5700	11.6746	(1.818)	0	0	0
2020/06/29	2044	04/02/2021	10.35	Call	Bond Future	2,302.9500		2.3029	2,345.8300	2.3458	1.862	0	0	0
2020/06/29	2044	04/02/2021	10.04	Call	Bond Future	1,798.7100		1.7987	1,831.5900	1.8316	1.828	0	0	0
2020/06/29	2044	04/02/2021	10.84	Call	Bond Future	3,270.7900		3.2708	3,332.3600	3.3324	1.882	0	0	0
2020/06/29	2044	04/02/2021	10.36	Put	Bond Future	11,949.7800		11.9498	11,733.2800	11.7333	(1.812)	0	0	0
2020/06/29	2044	04/02/2021	10.84	Put	Bond Future	9,338.8500		9.3388	9,140.7000	9.1407	(2.122)	0	0	405
2020/06/29	2044	04/02/2021	10.29	Call	Bond Future	2,198.8800		2.1989	2,239.7000	2.2397	1.856	0	0	0
2020/06/29	2044	04/02/2021	10.29	Put	Bond Future	12,368.8700		12.3689	12,149.9700	12.1500	(1.770)	0	0	405
2020/06/29	2044	04/02/2021	9.66	Put	Bond Future	16,592.3400		16.5923	16,355.3200	16.3553	(1.428)	0	0	0
2020/06/29	2044	04/02/2021	9.66	Call	Bond Future	1,290.5300		1.2905	1,313.2300	1.3132	1.759	0	0	405
2020/06/29	2044	04/02/2021	10.36	Call	Bond Future	2,320.6000		2.3206	2,363.8200	2.3638	1.862	0	0	0
2020/06/29	2044	06/05/2021	12.43	Put	Bond Future	4,814.2000		4.8142	4,684.3200	4.6843	(2.698)	0	0	0
2020/06/29	2044	06/05/2021	12.44	Call	Bond Future	7,640.8400		7.6408	7,774.0700	7.7741	1.744	0	0	0
2020/06/29	2044	06/05/2021			Bond Future	11.9565		77.4833	11.9136	77.7460	(0.359)	0.0000	0.0000	0
2020/06/29	2044	06/05/2021	12.45	Call	Bond Future	7,674.0500		7.6740	7,807.6700	7.8077	1.741	0	0	0
2020/06/29	2044	06/05/2021	12.45	Put	Bond Future	4,766.5600		4.7666	4,637.4700	4.6375	(2.708)	0	0	0
2020/06/29	2044	06/05/2021	12.43	Call	Bond Future	7,607.6700		7.6077	7,740.5000	7.7405	1.746	0	0	0
2020/06/29	2044	06/05/2021	12.44	Put	Bond Future	4,790.3200		4.7903	4,660.8400	4.6608	(2.703)	0	0	0
2020/06/29	2046	06/08/2020			Bond Future	95.5265		95.5265	96.1581	96.1581	0.661	0.0000	0.0000	16,357
2020/06/29	2046	05/11/2020			Bond Future	94.8064		94.8064	95.4444	95.4444	0.673	0.0000	0.0000	0
2020/06/29	2046	04/02/2021			Bond Future	95.9351		95.9351	96.5802	96.5802	0.672	0.0000	0.0000	0
2020/06/29	2046	06/05/2021			Bond Future	95.3136		95.3136	95.9663	95.9663	0.685	0.0000	0.0000	0
2020/06/29	2050	06/08/2020			Bond Future	95.0743		95.0743	97.0127	97.0127	2.039	0.0000	0.0000	16,793
2020/06/29	2050	05/11/2020			Bond Future	96.1139		96.1139	98.0731	98.0731	2.038	0.0000	0.0000	0
2020/06/29	2050	04/02/2021			Bond Future	95.3701		95.3701	97.3522	97.3522	2.078	0.0000	0.0000	0
2020/06/29	2050	06/05/2021			Bond Future	96.5294		96.5294	98.5352	98.5352	2.078	0.0000	0.0000	0
2020/06/29	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	AL37	06/08/2020			Index Future	729.7940		729.7940	729.4920	729.4920	(0.041)	0.0000	0.0000	0

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2020/06/29	AL37	05/11/2020			Index Future	737.6770	737.6770	737.3600	737.3600	(0.043)	0.0000	0.0000	0
2020/06/29	AL37	04/02/2021			Index Future	746.2750	746.2750	745.9460	745.9460	(0.044)	0.0000	0.0000	0
2020/06/29	AL37	06/05/2021			Index Future	755.1650	755.1650	754.8270	754.8270	(0.045)	0.0000	0.0000	0
2020/06/29	AL7T	06/08/2020			Index Future	807.6100	807.6100	808.2330	808.2330	0.077	0.0000	0.0000	0
2020/06/29	AL7T	05/11/2020			Index Future	816.3330	816.3330	816.9500	816.9500	0.076	0.0000	0.0000	0
2020/06/29	AL7T	04/02/2021			Index Future	825.8480	825.8480	826.4630	826.4630	0.074	0.0000	0.0000	0
2020/06/29	AL7T	06/05/2021			Index Future	835.6860	835.6860	836.3030	836.3030	0.074	0.0000	0.0000	0
2020/06/29	ALBI	06/08/2020			Index Future	707.1640	707.1640	708.3510	708.3510	0.168	0.0000	0.0000	212
2020/06/29	ALBI	05/11/2020			Index Future	714.8030	714.8030	715.9910	715.9910	0.166	0.0000	0.0000	0
2020/06/29	ALBI	04/02/2021			Index Future	723.1350	723.1350	724.3280	724.3280	0.165	0.0000	0.0000	0
2020/06/29	ALBI	06/05/2021			Index Future	731.7490	731.7490	732.9520	732.9520	0.164	0.0000	0.0000	0
2020/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	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
2020/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/29	ES33	06/08/2020			Bond Future	11.8356	74.5384	11.8021	74.7118	(0.283)	0.0000	0.0000	350
2020/06/29	ES33	05/11/2020			Bond Future	12.0931	71.5608	12.0583	71.7357	(0.288)	0.0000	0.0000	0
2020/06/29	ES33	04/02/2021			Bond Future	12.3589	72.3962	12.3226	72.5728	(0.294)	0.0000	0.0000	0
2020/06/29	ES33	06/05/2021			Bond Future	12.6285	69.4824	12.5906	69.6609	(0.300)	0.0000	0.0000	0
2020/06/29	ES42	06/08/2020			Bond Future	12.2197	74.3810	12.1813	74.6022	(0.315)	0.0000	0.0000	4,919
2020/06/29	ES42	05/11/2020			Bond Future	12.4671	70.9183	12.4270	71.1414	(0.322)	0.0000	0.0000	0
2020/06/29	ES42	04/02/2021			Bond Future	12.7146	71.7470	12.6726	71.9724	(0.330)	0.0000	0.0000	0
2020/06/29	ES42	06/05/2021			Bond Future	12.9754	68.3442	12.9315	68.5721	(0.338)	0.0000	0.0000	0
2020/06/29	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	06/08/2020	728.12	Put	GOVI	291,230.0000	29.1230	280,110.0000	28.0110	(3.818)	0	0	0
2020/06/29	GOVI	06/08/2020			GOVI	698.9970	698.9970	700.1090	700.1090	0.159	0.0000	0.0000	1,023
2020/06/29	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	06/08/2020	728.14	Put	GOVI	291,430.0000	29.1430	280,310.0000	28.0310	(3.816)	0	0	0
2020/06/29	GOVI	06/08/2020	728.13	Put	GOVI	291,330.0000	29.1330	280,210.0000	28.0210	(3.817)	0	0	0
2020/06/29	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	05/11/2020	737.84	Put	GOVI	312,930.0000	31.2930	301,800.0000	30.1800	(3.557)	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
2020/06/29	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	05/11/2020			GOVI	706.5470	706.5470	707.6600	707.6600	0.158	0.0000	0.0000	0
2020/06/29	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	05/11/2020	737.83	Put	GOVI	312,830.0000	31.2830	301,700.0000	30.1700	(3.558)	0	0	0
2020/06/29	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	05/11/2020	737.85	Put	GOVI	313,030.0000	31.3030	301,900.0000	30.1900	(3.556)	0	0	0
2020/06/29	GOVI	04/02/2021	750.96	Put	GOVI	361,770.0000	36.1770	350,600.0000	35.0600	(3.088)	0	0	0
2020/06/29	GOVI	04/02/2021			GOVI	714.7830	714.7830	715.9000	715.9000	0.156	0.0000	0.0000	0
2020/06/29	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	04/02/2021	750.95	Put	GOVI	361,670.0000	36.1670	350,500.0000	35.0500	(3.088)	0	0	0
2020/06/29	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	04/02/2021	750.94	Put	GOVI	361,570.0000	36.1570	350,400.0000	35.0400	(3.089)	0	0	0
2020/06/29	GOVI	06/05/2021	678.67	Call	GOVI	446,270.0000	44.6270	457,530.0000	45.7530	2.523	0	0	0
2020/06/29	GOVI	06/05/2021			GOVI	723.2970	723.2970	724.4230	724.4230	0.156	0.0000	0.0000	0
2020/06/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	06/05/2021	678.68	Call	GOVI	446,170.0000	44.6170	457,430.0000	45.7430	2.524	0	0	0
2020/06/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	GOVI	06/05/2021	678.69	Call	GOVI	446,070.0000	44.6070	457,330.0000	45.7330	2.524	0	0	0
2020/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/29	IGOV	06/08/2020			Index Future	253.1140	253.1140	253.7230	253.7230	0.241	0.0000	0.0000	1,207
2020/06/29	IGOV	05/11/2020			Index Future	255.9110	255.9110	256.5220	256.5220	0.239	0.0000	0.0000	47
2020/06/29	IGOV	04/02/2021			Index Future	258.9560	258.9560	259.5710	259.5710	0.237	0.0000	0.0000	0
2020/06/29	IGOV	06/05/2021			Index Future	262.1010	262.1010	262.7230	262.7230	0.237	0.0000	0.0000	0
2020/06/29	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/29	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0300	94.0300	0.000	0.0000	0.0000	0
2020/06/29	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.2600	92.2600	0.000	0.0000	0.0000	0
2020/06/29	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4200	90.4200	(0.011)	0.0000	0.0000	0
2020/06/29	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.3800	89.3800	(0.022)	0.0000	0.0000	0
2020/06/29	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.6700	90.6700	(0.022)	0.0000	0.0000	51
2020/06/29	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1200	90.1200	(0.022)	0.0000	0.0000	0
2020/06/29	IS05	21/06/2022			Interest Rate Swap	90.2400	90.2400	90.2400	90.2400	0.000	0.0000	0.0000	0
2020/06/29	IS05	20/09/2022			Interest Rate Swap	93.4100	93.4100	93.4100	93.4100	0.000	0.0000	0.0000	0
2020/06/29	IS05	20/12/2022			Interest Rate Swap	93.9600	93.9600	93.9500	93.9500	(0.011)	0.0000	0.0000	0
2020/06/29	IS05	22/03/2023			Interest Rate Swap	86.4400	86.4400	86.4100	86.4100	(0.035)	0.0000	0.0000	0
2020/06/29	IS05	20/06/2023			Interest Rate Swap	92.0600	92.0600	92.0200	92.0200	(0.043)	0.0000	0.0000	0
2020/06/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/29	IS10	17/12/2025			Interest Rate Swap	80.9200	80.9200	80.9100	80.9100	(0.012)	0.0000	0.0000	0
2020/06/29	IS10	16/03/2026			Interest Rate Swap	77.5900	77.5900	77.5500	77.5500	(0.052)	0.0000	0.0000	0
2020/06/29	IS10	15/06/2026			Interest Rate Swap	76.1400	76.1400	76.0800	76.0800	(0.079)	0.0000	0.0000	0
2020/06/29	IS10	21/09/2026			Interest Rate Swap	78.3100	78.3100	78.2400	78.2400	(0.089)	0.0000	0.0000	0
2020/06/29	IS10	21/12/2026			Interest Rate Swap	82.4800	82.4800	82.4100	82.4100	(0.085)	0.0000	0.0000	0

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2020/06/29	IS10	15/03/2027			Interest Rate Swap	81.1400	81.1400	81.0800	81.0800	(0.074)	0.0000	0.0000	0
2020/06/29	IS10	21/06/2027			Interest Rate Swap	83.3300	83.3300	83.2800	83.2800	(0.060)	0.0000	0.0000	0
2020/06/29	IS10	20/09/2027			Interest Rate Swap	89.1900	89.1900	89.1500	89.1500	(0.045)	0.0000	0.0000	0
2020/06/29	IS10	20/12/2027			Interest Rate Swap	89.6300	89.6300	89.6200	89.6200	(0.011)	0.0000	0.0000	0
2020/06/29	IS10	22/03/2028			Interest Rate Swap	82.7200	82.7200	82.7400	82.7400	0.024	0.0000	0.0000	0
2020/06/29	IS10	20/06/2028			Interest Rate Swap	90.5700	90.5700	90.5900	90.5900	0.022	0.0000	0.0000	0
2020/06/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/29	JBAF	15/07/2020			Jibar Tradeable Future	3.9100	96.0900	3.9000	96.1000	(0.256)	0.0000	0.0000	0
2020/06/29	JBAF	19/08/2020			Jibar Tradeable Future	3.6600	96.3400	3.6500	96.3500	(0.273)	0.0000	0.0000	0
2020/06/29	JBAF	16/09/2020			Jibar Tradeable Future	3.6500	96.3500	3.6300	96.3700	(0.548)	0.0000	0.0000	0
2020/06/29	JBAF	21/10/2020			Jibar Tradeable Future	3.5100	96.4900	3.5000	96.5000	(0.285)	0.0000	0.0000	0
2020/06/29	JBAF	18/11/2020			Jibar Tradeable Future	3.4900	96.5100	3.4800	96.5200	(0.287)	0.0000	0.0000	0
2020/06/29	JBAF	15/12/2020			Jibar Tradeable Future	3.4600	96.5400	3.4600	96.5400	0.000	0.0000	0.0000	35
2020/06/29	JBAF	17/03/2021			Jibar Tradeable Future	3.4800	96.5200	3.4900	96.5100	0.287	0.0000	0.0000	0
2020/06/29	JBAF	15/06/2021			Jibar Tradeable Future	3.6300	96.3700	3.6500	96.3500	0.551	0.0000	0.0000	0
2020/06/29	JBAF	15/09/2021			Jibar Tradeable Future	3.6350	96.3650	3.6550	96.3450	0.550	0.0000	0.0000	0
2020/06/29	JBAF	15/12/2021			Jibar Tradeable Future	3.9350	96.0650	3.9750	96.0250	1.017	0.0000	0.0000	0
2020/06/29	JBAF	16/03/2022			Jibar Tradeable Future	3.9350	96.0650	3.9850	96.0150	1.271	0.0000	0.0000	0
2020/06/29	JBAF	15/06/2022			Jibar Tradeable Future	4.4950	95.5050	4.5250	95.4750	0.667	0.0000	0.0000	0
2020/06/29	R023	06/08/2020	7.26	Call	Bond Future	5,255.2100	5.2552	5,335.2700	5.3353	1.523	0	0	0
2020/06/29	R023	06/08/2020			Bond Future	5.0549	109.8486	5.0224	109.9287	(0.644)	0.0000	0.0000	32,369
2020/06/29	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R023	06/08/2020	7.27	Call	Bond Future	5,278.2900	5.2783	5,358.3500	5.3584	1.517	0	0	0
2020/06/29	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R023	06/08/2020	7.28	Call	Bond Future	5,301.3600	5.3014	5,381.4200	5.3814	1.510	0	0	0
2020/06/29	R023	05/11/2020	7.46	Put	Bond Future	6.5900	0.0066	5.3700	0.0054	(18.513)	0	0	0
2020/06/29	R023	05/11/2020	7.47	Put	Bond Future	6.4000	0.0064	5.2100	0.0052	(18.594)	0	0	0
2020/06/29	R023	05/11/2020			Bond Future	5.1380	107.1159	5.1019	107.1963	(0.703)	0.0000	0.0000	0
2020/06/29	R023	05/11/2020	7.46	Call	Bond Future	5,015.7600	5.0158	5,094.9100	5.0949	1.578	0	0	0
2020/06/29	R023	05/11/2020	7.47	Call	Bond Future	5,036.4900	5.0365	5,115.6700	5.1157	1.572	0	0	0
2020/06/29	R023	05/11/2020	7.45	Call	Bond Future	4,995.0500	4.9950	5,074.1700	5.0742	1.584	0	0	0
2020/06/29	R023	05/11/2020	7.45	Put	Bond Future	6.7900	0.0068	5.5400	0.0055	(18.409)	0	0	0
2020/06/29	R023	04/02/2021	6.34	Call	Bond Future	2,506.0800	2.5061	2,567.1800	2.5672	2.438	0	0	0
2020/06/29	R023	04/02/2021	6.32	Put	Bond Future	284.9200	0.2849	264.8000	0.2648	(7.062)	0	0	0
2020/06/29	R023	04/02/2021			Bond Future	5.2011	108.3655	5.1603	108.4464	(0.783)	0.0000	0.0000	0
2020/06/29	R023	04/02/2021	6.34	Put	Bond Future	277.2200	0.2772	257.4900	0.2575	(7.117)	0	0	0
2020/06/29	R023	04/02/2021	6.32	Call	Bond Future	2,475.1700	2.4752	2,535.8800	2.5359	2.453	0	0	0
2020/06/29	R023	04/02/2021	6.33	Put	Bond Future	281.0500	0.2811	261.1200	0.2611	(7.091)	0	0	0
2020/06/29	R023	04/02/2021	6.33	Call	Bond Future	2,490.6100	2.4906	2,551.5100	2.5515	2.445	0	0	0
2020/06/29	R023	06/05/2021	7.58	Call	Bond Future	4,036.4600	4.0365	4,111.7300	4.1117	1.865	0	0	0
2020/06/29	R023	06/05/2021			Bond Future	5.2548	105.7469	5.2082	105.8284	(0.887)	0.0000	0.0000	0
2020/06/29	R023	06/05/2021	7.56	Call	Bond Future	4,005.3700	4.0054	4,080.4800	4.0805	1.875	0	0	0
2020/06/29	R023	06/05/2021	7.56	Put	Bond Future	72.6400	0.0726	66.1900	0.0662	(8.879)	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
2020/06/29	R023	06/05/2021	7.58	Put	Bond Future	70.4700	0.0705	64.1800	0.0642	(8.926)	0	0	0
2020/06/29	R023	06/05/2021	7.57	Call	Bond Future	4,020.9100	4.0209	4,096.1000	4.0961	1.870	0	0	0
2020/06/29	R023	06/05/2021	7.57	Put	Bond Future	71.5500	0.0716	65.1800	0.0652	(8.903)	0	0	0
2020/06/29	R035	06/08/2020	9.92	Put	Bond Future	6,298.2800	6.2983	6,128.1400	6.1281	(2.701)	0	0	0
2020/06/29	R035	06/08/2020	10.45	Put	Bond Future	3,479.3800	3.4794	3,309.0500	3.3090	(4.895)	0	0	500
2020/06/29	R035	06/08/2020	9.67	Call	Bond Future	181.0200	0.1810	164.5300	0.1645	(9.109)	0	0	500
2020/06/29	R035	06/08/2020	9.00	Put	Bond Future	12,916.7000	12.9167	12,765.0200	12.7650	(1.174)	0	0	0
2020/06/29	R035	06/08/2020			Bond Future	10.7897	90.0714	10.7669	90.2194	(0.211)	0.0000	0.0000	99,776
2020/06/29	R035	06/08/2020	9.92	Call	Bond Future	357.2500	0.3573	335.1800	0.3352	(6.178)	0	0	0
2020/06/29	R035	06/08/2020	9.09	Put	Bond Future	12,210.9600	12.2110	12,058.2000	12.0582	(1.251)	0	0	0
2020/06/29	R035	06/08/2020	9.09	Call	Bond Future	26.1600	0.0262	21.4700	0.0215	(17.928)	0	0	500
2020/06/29	R035	06/08/2020	9.67	Put	Bond Future	7,940.8200	7.9408	7,776.2600	7.7763	(2.072)	0	0	0
2020/06/29	R035	06/08/2020	9.00	Call	Bond Future	18.4700	0.0185	14.8600	0.0149	(19.545)	0	0	24,761
2020/06/29	R035	06/08/2020	9.93	Call	Bond Future	366.4400	0.3664	344.1900	0.3442	(6.072)	0	0	0
2020/06/29	R035	06/08/2020	9.91	Put	Bond Future	6,361.0300	6.3610	6,191.0700	6.1911	(2.672)	0	0	0
2020/06/29	R035	06/08/2020	10.45	Call	Bond Future	1,227.9500	1.2280	1,205.6900	1.2057	(1.813)	0	0	0
2020/06/29	R035	06/08/2020	9.93	Put	Bond Future	6,235.7800	6.2358	6,065.4600	6.0655	(2.731)	0	0	0
2020/06/29	R035	06/08/2020	9.91	Call	Bond Future	348.2400	0.3482	326.3500	0.3263	(6.286)	0	0	0
2020/06/29	R035	06/08/2020	8.75	Put	Bond Future	14,925.8300	14.9258	14,776.1700	14.7762	(1.003)	0	0	0
2020/06/29	R035	06/08/2020	8.75	Call	Bond Future	6.5300	0.0065	4.9400	0.0049	(24.349)	0	0	3,000
2020/06/29	R035	05/11/2020	10.34	Put	Bond Future	6,856.6300	6.8566	6,716.6700	6.7167	(2.041)	0	0	0
2020/06/29	R035	05/11/2020			Bond Future	11.0016	86.5601	10.9780	86.7093	(0.214)	0.0000	0.0000	0
2020/06/29	R035	05/11/2020	10.33	Call	Bond Future	2,496.5500	2.4966	2,505.5600	2.5056	0.361	0	0	0
2020/06/29	R035	05/11/2020	10.33	Put	Bond Future	6,900.1900	6.9002	6,759.9900	6.7600	(2.032)	0	0	0
2020/06/29	R035	05/11/2020	10.34	Call	Bond Future	2,520.9900	2.5210	2,530.2400	2.5302	0.367	0	0	0
2020/06/29	R035	05/11/2020	10.32	Call	Bond Future	2,472.2300	2.4722	2,481.0200	2.4810	0.356	0	0	0
2020/06/29	R035	05/11/2020	10.32	Put	Bond Future	6,943.9500	6.9439	6,803.5300	6.8035	(2.022)	0	0	0
2020/06/29	R035	04/02/2021	11.14	Put	Bond Future	5,693.2400	5.6932	5,584.1000	5.5841	(1.917)	0	0	650
2020/06/29	R035	04/02/2021	10.04	Put	Bond Future	10,185.7200	10.1857	10,050.9200	10.0509	(1.323)	0	0	0
2020/06/29	R035	04/02/2021	10.14	Put	Bond Future	9,679.6200	9.6796	9,546.7400	9.5467	(1.373)	0	0	650
2020/06/29	R035	04/02/2021	10.05	Call	Bond Future	2,487.3000	2.4873	2,503.2700	2.5033	0.642	0	0	0
2020/06/29	R035	04/02/2021			Bond Future	11.2195	87.5702	11.1950	87.7208	(0.219)	0.0000	0.0000	0
2020/06/29	R035	04/02/2021	10.06	Call	Bond Future	2,505.7400	2.5057	2,521.8900	2.5219	0.645	0	0	0
2020/06/29	R035	04/02/2021	10.06	Put	Bond Future	10,083.1700	10.0832	9,948.7400	9.9487	(1.333)	0	0	0
2020/06/29	R035	04/02/2021	10.14	Call	Bond Future	2,656.4900	2.6565	2,674.1900	2.6742	0.666	0	0	0
2020/06/29	R035	04/02/2021	11.14	Call	Bond Future	5,203.5100	5.2035	5,244.9500	5.2450	0.796	0	0	0
2020/06/29	R035	04/02/2021	10.04	Call	Bond Future	2,468.9500	2.4690	2,484.7300	2.4847	0.639	0	0	0
2020/06/29	R035	04/02/2021	10.05	Put	Bond Future	10,134.3600	10.1344	9,999.7500	9.9998	(1.328)	0	0	0
2020/06/29	R035	06/05/2021	10.24	Put	Bond Future	10,377.3800	10.3774	10,251.4000	10.2514	(1.214)	0	0	0
2020/06/29	R035	06/05/2021	12.35	Put	Bond Future	3,594.1600	3.5942	3,518.4300	3.5184	(2.107)	0	0	0
2020/06/29	R035	06/05/2021	12.37	Call	Bond Future	8,855.5900	8.8556	8,932.5300	8.9325	0.869	0	0	0
2020/06/29	R035	06/05/2021			Bond Future	11.4361	84.1363	11.4106	84.2885	(0.223)	0.0000	0.0000	0
2020/06/29	R035	06/05/2021	12.35	Call	Bond Future	8,782.5200	8.7825	8,859.0100	8.8590	0.871	0	0	0
2020/06/29	R035	06/05/2021	12.37	Put	Bond Future	3,559.1800	3.5592	3,483.9000	3.4839	(2.115)	0	0	0
2020/06/29	R035	06/05/2021	10.24	Call	Bond Future	2,775.3400	2.7753	2,801.5800	2.8016	0.945	0	0	793
2020/06/29	R035	06/05/2021	12.36	Put	Bond Future	3,576.4900	3.5765	3,500.9800	3.5010	(2.111)	0	0	0
2020/06/29	R035	06/05/2021	12.02	Call	Bond Future	7,615.6500	7.6157	7,684.4100	7.6844	0.903	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/29	R035	06/05/2021	12.02	Put	Bond Future	4,243.2700		4.2433	4,159.8100	4.1598	(1.967)	0	0	793
2020/06/29	R035	06/05/2021	11.32	Call	Bond Future	5,385.7500		5.3858	5,437.0400	5.4370	0.952	0	0	0
2020/06/29	R035	06/05/2021	11.32	Put	Bond Future	6,081.6700		6.0817	5,980.7400	5.9807	(1.660)	0	0	793
2020/06/29	R035	06/05/2021	12.36	Call	Bond Future	8,818.9000		8.8189	8,895.6100	8.8956	0.870	0	0	0
2020/06/29	R186	06/08/2020	8.38	Put	Bond Future	303.5100		0.3035	282.1700	0.2822	(7.031)	0	0	0
2020/06/29	R186	06/08/2020	7.45	Call	Bond Future	791.2100		0.7912	719.9000	0.7199	(9.013)	0	0	2,500
2020/06/29	R186	06/08/2020	9.00	Call	Bond Future	6,781.1900		6.7812	6,701.6200	6.7016	(1.173)	0	0	900
2020/06/29	R186	06/08/2020	8.00	Call	Bond Future	2,337.3800		2.3374	2,241.6900	2.2417	(4.094)	0	0	900
2020/06/29	R186	06/08/2020	8.25	Call	Bond Future	3,327.5400		3.3275	3,232.4200	3.2324	(2.859)	0	0	0
2020/06/29	R186	06/08/2020			Bond Future	7.6999		115.3428	7.7133	115.2710	0.173	0.0000	0.0000	69,032
2020/06/29	R186	06/08/2020	8.37	Call	Bond Future	3,845.2700		3.8453	3,751.9900	3.7520	(2.426)	0	0	0
2020/06/29	R186	06/08/2020	8.37	Put	Bond Future	311.1400		0.3111	289.6100	0.2896	(6.920)	0	0	0
2020/06/29	R186	06/08/2020	9.00	Put	Bond Future	50.5600		0.0506	42.7400	0.0427	(15.467)	0	0	0
2020/06/29	R186	06/08/2020	8.38	Call	Bond Future	3,889.3200		3.8893	3,796.2300	3.7962	(2.393)	0	0	0
2020/06/29	R186	06/08/2020	7.45	Put	Bond Future	2,146.2100		2.1462	2,146.6500	2.1466	0.021	0	0	2,500
2020/06/29	R186	06/08/2020	8.00	Put	Bond Future	737.2500		0.7372	713.3100	0.7133	(3.247)	0	0	15,177
2020/06/29	R186	06/08/2020	8.25	Put	Bond Future	415.9800		0.4160	392.6100	0.3926	(5.618)	0	0	0
2020/06/29	R186	06/08/2020	8.36	Call	Bond Future	3,801.2500		3.8013	3,707.8000	3.7078	(2.458)	0	0	0
2020/06/29	R186	06/08/2020	8.36	Put	Bond Future	318.8300		0.3188	297.1300	0.2971	(6.806)	0	0	0
2020/06/29	R186	05/11/2020	8.00	Put	Bond Future	2,501.9900		2.5020	2,503.3400	2.5033	0.054	0	0	0
2020/06/29	R186	05/11/2020	8.65	Call	Bond Future	5,211.9800		5.2120	5,131.4300	5.1314	(1.545)	0	0	0
2020/06/29	R186	05/11/2020	8.64	Put	Bond Future	1,344.9900		1.3450	1,337.5500	1.3375	(0.553)	0	0	0
2020/06/29	R186	05/11/2020			Bond Future	7.8796		116.5758	7.8938	116.5028	0.180	0.0000	0.0000	0
2020/06/29	R186	05/11/2020	7.00	Put	Bond Future	5,702.4500		5.7025	5,731.2500	5.7313	0.505	0	0	0
2020/06/29	R186	05/11/2020	7.00	Call	Bond Future	1,055.3500		1.0553	1,011.1100	1.0111	(4.192)	0	0	1,200
2020/06/29	R186	05/11/2020	8.66	Call	Bond Future	5,247.9100		5.2479	5,167.2700	5.1673	(1.537)	0	0	0
2020/06/29	R186	05/11/2020	8.66	Put	Bond Future	1,318.4800		1.3185	1,310.8800	1.3109	(0.576)	0	0	0
2020/06/29	R186	05/11/2020	8.00	Call	Bond Future	3,119.8900		3.1199	3,048.2000	3.0482	(2.298)	0	0	1,200
2020/06/29	R186	05/11/2020	7.84	Put	Bond Future	2,898.9800		2.8990	2,903.7100	2.9037	0.163	0	0	0
2020/06/29	R186	05/11/2020	9.26	Put	Bond Future	682.1300		0.6821	672.8800	0.6729	(1.356)	0	0	3,500
2020/06/29	R186	05/11/2020	8.65	Put	Bond Future	1,331.7900		1.3318	1,324.2800	1.3243	(0.564)	0	0	0
2020/06/29	R186	05/11/2020	8.64	Call	Bond Future	5,175.9100		5.1759	5,095.4300	5.0954	(1.555)	0	0	0
2020/06/29	R186	05/11/2020	7.84	Call	Bond Future	2,694.8800		2.6949	2,626.5700	2.6266	(2.535)	0	0	3,500
2020/06/29	R186	05/11/2020	8.34	Put	Bond Future	1,805.8500		1.8059	1,801.6000	1.8016	(0.235)	0	0	0
2020/06/29	R186	05/11/2020	8.34	Call	Bond Future	4,145.4400		4.1454	4,068.1500	4.0681	(1.864)	0	0	3,500
2020/06/29	R186	05/11/2020	9.26	Call	Bond Future	7,514.7200		7.5147	7,432.4300	7.4324	(1.095)	0	0	0
2020/06/29	R186	04/02/2021	8.15	Call	Bond Future	3,619.7600		3.6198	3,557.1400	3.5571	(1.730)	0	0	0
2020/06/29	R186	04/02/2021			Bond Future	8.0586		112.6527	8.0738	112.5783	0.188	0.0000	0.0000	0
2020/06/29	R186	04/02/2021	8.15	Put	Bond Future	3,171.1700		3.1712	3,182.9900	3.1830	0.373	0	0	0
2020/06/29	R186	04/02/2021	8.16	Call	Bond Future	3,645.9800		3.6460	3,583.1900	3.5832	(1.722)	0	0	0
2020/06/29	R186	04/02/2021	8.17	Put	Bond Future	3,125.4800		3.1255	3,136.9700	3.1370	0.368	0	0	0
2020/06/29	R186	04/02/2021	8.16	Put	Bond Future	3,148.4400		3.1484	3,160.0900	3.1601	0.370	0	0	0
2020/06/29	R186	04/02/2021	8.17	Call	Bond Future	3,671.9500		3.6719	3,609.0000	3.6090	(1.714)	0	0	0
2020/06/29	R186	06/05/2021	10.76	Put	Bond Future	487.8000		0.4878	487.4300	0.4874	(0.076)	0	0	0
2020/06/29	R186	06/05/2021	10.77	Call	Bond Future	11,551.9400		11.5519	11,475.9900	11.4760	(0.657)	0	0	0
2020/06/29	R186	06/05/2021			Bond Future	8.2500		113.9966	8.2661	113.9211	0.195	0.0000	0.0000	0
2020/06/29	R186	06/05/2021	10.78	Call	Bond Future	11,588.1200		11.5881	11,512.1600	11.5122	(0.655)	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
2020/06/29	R186	06/05/2021	10.78	Put	Bond Future	478.0600	0.4781	477.6600	0.4777	(0.084)	0	0	0
2020/06/29	R186	06/05/2021	10.76	Call	Bond Future	11,515.7800	11.5158	11,439.8500	11.4398	(0.659)	0	0	0
2020/06/29	R186	06/05/2021	10.77	Put	Bond Future	482.9100	0.4829	482.5200	0.4825	(0.081)	0	0	0
2020/06/29	R197	06/08/2020			Bond Future	307.7907	307.7907	307.7281	307.7281	(0.020)	0.0000	0.0000	2,591
2020/06/29	R197	05/11/2020			Bond Future	311.1563	311.1563	311.0914	311.0914	(0.021)	0.0000	0.0000	0
2020/06/29	R197	04/02/2021			Bond Future	307.0149	307.0149	306.9480	306.9480	(0.022)	0.0000	0.0000	0
2020/06/29	R197	06/05/2021			Bond Future	310.7471	310.7471	310.6788	310.6788	(0.022)	0.0000	0.0000	0
2020/06/29	R202	06/08/2020			Bond Future	211.0048	211.0048	211.1916	211.1916	0.089	0.0000	0.0000	7,605
2020/06/29	R202	05/11/2020			Bond Future	213.3122	213.3122	213.4999	213.4999	0.088	0.0000	0.0000	0
2020/06/29	R202	04/02/2021			Bond Future	211.6839	211.6839	211.8731	211.8731	0.089	0.0000	0.0000	0
2020/06/29	R202	06/05/2021			Bond Future	214.2570	214.2570	214.4480	214.4480	0.089	0.0000	0.0000	0
2020/06/29	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R208	06/08/2020			Bond Future	3.4852	104.4950	3.4873	104.4936	0.060	0.0000	0.0000	23,391
2020/06/29	R208	06/08/2020	5.56	Call	Bond Future	1,301.4900	1.3015	1,300.1600	1.3002	(0.102)	0	0	0
2020/06/29	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R208	06/08/2020	5.57	Call	Bond Future	1,307.6900	1.3077	1,306.3600	1.3064	(0.102)	0	0	0
2020/06/29	R208	06/08/2020	5.55	Call	Bond Future	1,295.2900	1.2953	1,293.9600	1.2940	(0.103)	0	0	0
2020/06/29	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R208	05/11/2020	4.78	Call	Bond Future	720.1800	0.7202	718.3100	0.7183	(0.260)	0	0	0
2020/06/29	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R208	05/11/2020			Bond Future	2.9225	102.2209	2.9273	102.2191	0.165	0.0000	0.0000	0
2020/06/29	R208	05/11/2020	4.79	Call	Bond Future	724.0300	0.7240	722.1600	0.7222	(0.258)	0	0	0
2020/06/29	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R208	05/11/2020	4.77	Call	Bond Future	716.3300	0.7163	714.4600	0.7145	(0.261)	0	0	0
2020/06/29	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R209	06/08/2020	5.55	Put	Bond Future	40,891.2500	40.8913	40,708.8700	40.7089	(0.446)	0	0	0
2020/06/29	R209	06/08/2020			Bond Future	10.7346	68.6419	10.7019	68.8243	(0.304)	0.0000	0.0000	59,956
2020/06/29	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R209	06/08/2020	5.57	Put	Bond Future	40,674.4400	40.6744	40,492.0600	40.4921	(0.448)	0	0	0
2020/06/29	R209	06/08/2020	5.56	Put	Bond Future	40,782.7700	40.7828	40,600.3900	40.6004	(0.447)	0	0	0
2020/06/29	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/29	R209	05/11/2020	10.02	Call	Bond Future	2,044.5300	2.0445	2,064.9000	2.0649	0.996	0	0	0
2020/06/29	R209	05/11/2020			Bond Future	10.9231	66.2358	10.8893	66.4198	(0.309)	0.0000	0.0000	0
2020/06/29	R209	05/11/2020	10.00	Call	Bond Future	2,010.4600	2.0105	2,030.2600	2.0303	0.985	0	0	0
2020/06/29	R209	05/11/2020	10.00	Put	Bond Future	7,320.2200	7.3202	7,156.0500	7.1561	(2.243)	0	0	0
2020/06/29	R209	05/11/2020	10.02	Put	Bond Future	7,232.7800	7.2328	7,069.1800	7.0692	(2.262)	0	0	0
2020/06/29	R209	05/11/2020	10.01	Call	Bond Future	2,027.4500	2.0275	2,047.5300	2.0475	0.990	0	0	0
2020/06/29	R209	05/11/2020	10.01	Put	Bond Future	7,276.4200	7.2764	7,112.5300	7.1125	(2.252)	0	0	0
2020/06/29	R209	04/02/2021	10.12	Put	Bond Future	8,306.9700	8.3070	8,158.1000	8.1581	(1.792)	0	0	0
2020/06/29	R209	04/02/2021			Bond Future	11.1118	67.0090	11.0768	67.1949	(0.315)	0.0000	0.0000	0
2020/06/29	R209	04/02/2021	10.11	Call	Bond Future	2,707.7300	2.7077	2,744.4500	2.7444	1.356	0	0	0
2020/06/29	R209	04/02/2021	10.11	Put	Bond Future	8,349.0100	8.3490	8,199.8700	8.1999	(1.786)	0	0	0
2020/06/29	R209	04/02/2021	10.12	Call	Bond Future	2,725.4400	2.7254	2,762.4300	2.7624	1.357	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
2020/06/29	R209	04/02/2021	10.10	Call	Bond Future	2,690.0900	2.6901	2,726.5500	2.7265	1.355	0	0	0
2020/06/29	R209	04/02/2021	10.10	Put	Bond Future	8,391.1900	8.3912	8,241.7900	8.2418	(1.780)	0	0	0
2020/06/29	R209	06/05/2021	12.23	Put	Bond Future	3,351.8800	3.3519	3,266.9300	3.2669	(2.534)	0	0	0
2020/06/29	R209	06/05/2021	12.22	Call	Bond Future	7,848.6700	7.8487	7,951.3900	7.9514	1.309	0	0	0
2020/06/29	R209	06/05/2021			Bond Future	11.3053	64.6668	11.2690	64.8547	(0.321)	0.0000	0.0000	0
2020/06/29	R209	06/05/2021	12.23	Call	Bond Future	7,879.5800	7.8796	7,982.5500	7.9825	1.307	0	0	0
2020/06/29	R209	06/05/2021	12.22	Put	Bond Future	3,367.3700	3.3674	3,282.1700	3.2822	(2.530)	0	0	0
2020/06/29	R209	06/05/2021	12.24	Call	Bond Future	7,910.7300	7.9107	8,013.9600	8.0140	1.305	0	0	0
2020/06/29	R209	06/05/2021	12.24	Put	Bond Future	3,336.6700	3.3367	3,251.9800	3.2520	(2.538)	0	0	0
2020/06/29	R210	06/08/2020			Bond Future	185.5806	185.5806	184.7917	184.7917	(0.425)	0.0000	0.0000	1,957
2020/06/29	R210	05/11/2020			Bond Future	184.9349	184.9349	184.1364	184.1364	(0.432)	0.0000	0.0000	0
2020/06/29	R210	04/02/2021			Bond Future	187.1362	187.1362	186.3275	186.3275	(0.432)	0.0000	0.0000	0
2020/06/29	R210	06/05/2021			Bond Future	186.7005	186.7005	185.8816	185.8816	(0.439)	0.0000	0.0000	0
2020/06/29	R212	06/08/2020			Bond Future	166.2601	166.2601	166.0960	166.0960	(0.099)	0.0000	0.0000	7,044
2020/06/29	R212	05/11/2020			Bond Future	168.0784	168.0784	167.9117	167.9117	(0.099)	0.0000	0.0000	0
2020/06/29	R212	04/02/2021			Bond Future	167.7843	167.7843	167.6149	167.6149	(0.101)	0.0000	0.0000	0
2020/06/29	R212	06/05/2021			Bond Future	169.8237	169.8237	169.6519	169.6519	(0.101)	0.0000	0.0000	0
2020/06/29	R213	06/08/2020	9.31	Call	Bond Future	878.7300	0.8787	833.1500	0.8331	(5.187)	0	0	0
2020/06/29	R213	06/08/2020			Bond Future	9.7001	85.5431	9.6928	85.5846	(0.075)	0.0000	0.0000	17,461
2020/06/29	R213	06/08/2020	9.29	Call	Bond Future	841.2100	0.8412	796.1300	0.7961	(5.359)	0	0	0
2020/06/29	R213	06/08/2020	9.29	Put	Bond Future	3,237.0800	3.2371	3,150.4800	3.1505	(2.675)	0	0	0
2020/06/29	R213	06/08/2020	9.31	Put	Bond Future	3,155.6400	3.1556	3,068.5400	3.0685	(2.760)	0	0	0
2020/06/29	R213	06/08/2020	9.30	Call	Bond Future	859.7900	0.8598	814.4600	0.8145	(5.272)	0	0	0
2020/06/29	R213	06/08/2020	9.30	Put	Bond Future	3,196.1500	3.1962	3,109.3000	3.1093	(2.717)	0	0	0
2020/06/29	R213	05/11/2020	9.60	Put	Bond Future	4,589.1200	4.5891	4,524.6900	4.5247	(1.404)	0	0	0
2020/06/29	R213	05/11/2020	9.59	Call	Bond Future	2,916.6000	2.9166	2,893.6300	2.8936	(0.788)	0	0	0
2020/06/29	R213	05/11/2020			Bond Future	9.8918	82.9287	9.8844	82.9702	(0.075)	0.0000	0.0000	0
2020/06/29	R213	05/11/2020	9.60	Call	Bond Future	2,941.4600	2.9415	2,918.5500	2.9186	(0.779)	0	0	0
2020/06/29	R213	05/11/2020	9.59	Put	Bond Future	4,621.4900	4.6215	4,557.0000	4.5570	(1.395)	0	0	0
2020/06/29	R213	05/11/2020	9.61	Call	Bond Future	2,966.4400	2.9664	2,943.5800	2.9436	(0.771)	0	0	0
2020/06/29	R213	05/11/2020	9.61	Put	Bond Future	4,556.9200	4.5569	4,492.5400	4.4925	(1.413)	0	0	0
2020/06/29	R213	04/02/2021	9.40	Call	Bond Future	2,870.1900	2.8702	2,857.7200	2.8577	(0.434)	0	0	0
2020/06/29	R213	04/02/2021	9.39	Put	Bond Future	6,744.0200	6.7440	6,689.8400	6.6898	(0.803)	0	0	0
2020/06/29	R213	04/02/2021			Bond Future	10.0878	83.8963	10.0801	83.9379	(0.076)	0.0000	0.0000	0
2020/06/29	R213	04/02/2021	9.41	Call	Bond Future	2,891.4800	2.8915	2,879.0400	2.8790	(0.430)	0	0	0
2020/06/29	R213	04/02/2021	9.41	Put	Bond Future	6,671.2600	6.6713	6,617.1400	6.6171	(0.811)	0	0	0
2020/06/29	R213	04/02/2021	9.40	Put	Bond Future	6,707.4400	6.7074	6,653.2900	6.6533	(0.807)	0	0	0
2020/06/29	R213	04/02/2021	9.39	Call	Bond Future	2,849.2400	2.8492	2,836.7400	2.8367	(0.439)	0	0	0
2020/06/29	R213	06/05/2021	11.91	Put	Bond Future	1,883.2600	1.8833	1,854.8300	1.8548	(1.510)	0	0	0
2020/06/29	R213	06/05/2021			Bond Future	10.2835	81.3645	10.2756	81.4064	(0.078)	0.0000	0.0000	0
2020/06/29	R213	06/05/2021	11.90	Call	Bond Future	9,834.4700	9.8345	9,847.8500	9.8478	0.136	0	0	0
2020/06/29	R213	06/05/2021	11.90	Put	Bond Future	1,896.2400	1.8962	1,867.7000	1.8677	(1.505)	0	0	0
2020/06/29	R213	06/05/2021	11.91	Call	Bond Future	9,867.2700	9.8673	9,880.7600	9.8808	0.137	0	0	0
2020/06/29	R213	06/05/2021	11.89	Call	Bond Future	9,801.7000	9.8017	9,814.9800	9.8150	0.135	0	0	0
2020/06/29	R213	06/05/2021	11.89	Put	Bond Future	1,909.2900	1.9093	1,880.6500	1.8806	(1.500)	0	0	0

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2020/06/29	R214	06/08/2020	9.98	Put	Bond Future	6,465.1500	6.4651	6,239.9800	6.2400	(3.483)	0	0	0
2020/06/29	R214	06/08/2020	9.97	Call	Bond Future	279.9900	0.2800	268.9700	0.2690	(3.936)	0	0	0
2020/06/29	R214	06/08/2020			Bond Future	10.9922	66.5730	10.9545	66.7872	(0.343)	0.0000	0.0000	20,943
2020/06/29	R214	06/08/2020	9.98	Call	Bond Future	286.9900	0.2870	275.9700	0.2760	(3.840)	0	0	0
2020/06/29	R214	06/08/2020	9.97	Put	Bond Future	6,523.8700	6.5239	6,298.7000	6.2987	(3.451)	0	0	0
2020/06/29	R214	06/08/2020	9.99	Call	Bond Future	294.1300	0.2941	283.1200	0.2831	(3.743)	0	0	0
2020/06/29	R214	06/08/2020	9.99	Put	Bond Future	6,406.6700	6.4067	6,181.5100	6.1815	(3.514)	0	0	0
2020/06/29	R214	05/11/2020	10.26	Put	Bond Future	7,518.7800	7.5188	7,332.7400	7.3327	(2.474)	0	0	0
2020/06/29	R214	05/11/2020			Bond Future	11.1769	64.0079	11.1379	64.2240	(0.349)	0.0000	0.0000	0
2020/06/29	R214	05/11/2020	10.25	Call	Bond Future	2,094.9300	2.0949	2,124.5900	2.1246	1.416	0	0	0
2020/06/29	R214	05/11/2020	10.25	Put	Bond Future	7,564.2100	7.5642	7,377.8200	7.3778	(2.464)	0	0	0
2020/06/29	R214	05/11/2020	10.26	Call	Bond Future	2,112.4900	2.1125	2,142.5000	2.1425	1.421	0	0	0
2020/06/29	R214	05/11/2020	10.24	Call	Bond Future	2,077.4600	2.0775	2,106.7800	2.1068	1.411	0	0	0
2020/06/29	R214	05/11/2020	10.24	Put	Bond Future	7,609.8300	7.6098	7,423.1000	7.4231	(2.454)	0	0	0
2020/06/29	R214	04/02/2021	10.33	Call	Bond Future	2,762.1200	2.7621	2,809.3800	2.8094	1.711	0	0	0
2020/06/29	R214	04/02/2021			Bond Future	11.3657	64.7548	11.3252	64.9732	(0.357)	0.0000	0.0000	0
2020/06/29	R214	04/02/2021	10.31	Call	Bond Future	2,726.1900	2.7262	2,772.8100	2.7728	1.710	0	0	0
2020/06/29	R214	04/02/2021	10.31	Put	Bond Future	8,840.4900	8.8405	8,668.7600	8.6688	(1.943)	0	0	0
2020/06/29	R214	04/02/2021	10.33	Put	Bond Future	8,751.8000	8.7518	8,580.7100	8.5807	(1.955)	0	0	0
2020/06/29	R214	04/02/2021	10.32	Call	Bond Future	2,744.1200	2.7441	2,791.0600	2.7911	1.711	0	0	0
2020/06/29	R214	04/02/2021	10.32	Put	Bond Future	8,796.0700	8.7961	8,624.6600	8.6247	(1.949)	0	0	0
2020/06/29	R214	06/05/2021	12.26	Call	Bond Future	7,303.7300	7.3037	7,422.3600	7.4224	1.624	0	0	0
2020/06/29	R214	06/05/2021	12.25	Put	Bond Future	3,792.7200	3.7927	3,690.2100	3.6902	(2.703)	0	0	0
2020/06/29	R214	06/05/2021			Bond Future	11.5520	62.2472	11.5099	62.4681	(0.364)	0.0000	0.0000	0
2020/06/29	R214	06/05/2021	12.27	Call	Bond Future	7,333.1200	7.3331	7,452.0600	7.4521	1.622	0	0	0
2020/06/29	R214	06/05/2021	12.27	Put	Bond Future	3,756.7500	3.7568	3,654.8600	3.6549	(2.712)	0	0	0
2020/06/29	R214	06/05/2021	12.26	Put	Bond Future	3,774.8000	3.7748	3,672.6000	3.6726	(2.707)	0	0	0
2020/06/29	R214	06/05/2021	12.25	Call	Bond Future	7,274.1400	7.2741	7,392.4600	7.3925	1.627	0	0	0
2020/06/29	R248	06/08/2020	10.20	Call	Bond Future	223.6600	0.2237	213.3500	0.2134	(4.610)	0	0	0
2020/06/29	R248	06/08/2020	11.80	Call	Bond Future	4,530.2100	4.5302	4,644.3300	4.6443	2.519	0	0	470
2020/06/29	R248	06/08/2020	12.75	Call	Bond Future	9,238.9500	9.2389	9,447.6200	9.4476	2.259	0	0	814
2020/06/29	R248	06/08/2020	10.35	Call	Bond Future	337.7000	0.3377	327.4600	0.3275	(3.032)	0	0	640
2020/06/29	R248	06/08/2020	11.85	Put	Bond Future	1,026.1600	1.0262	886.8400	0.8868	(13.577)	0	0	0
2020/06/29	R248	06/08/2020	9.00	Put	Bond Future	18,798.6800	18.7987	18,538.5000	18.5385	(1.384)	0	0	0
2020/06/29	R248	06/08/2020			Bond Future	11.2783	82.5879	11.2404	82.8476	(0.336)	0.0000	0.0000	112,312
2020/06/29	R248	06/08/2020	10.18	Call	Bond Future	211.1500	0.2111	200.9400	0.2009	(4.835)	0	0	0
2020/06/29	R248	06/08/2020	10.18	Put	Bond Future	8,402.6100	8.4026	8,132.7200	8.1327	(3.212)	0	0	0
2020/06/29	R248	06/08/2020	10.35	Put	Bond Future	7,165.0800	7.1651	6,895.1600	6.8952	(3.767)	0	0	0
2020/06/29	R248	06/08/2020	11.85	Call	Bond Future	4,763.5700	4.7636	4,883.9300	4.8839	2.527	0	0	0
2020/06/29	R248	06/08/2020	11.15	Put	Bond Future	2,846.6500	2.8467	2,619.1800	2.6192	(7.991)	0	0	0
2020/06/29	R248	06/08/2020	11.15	Call	Bond Future	1,961.5200	1.9615	1,993.7300	1.9937	1.642	0	0	0
2020/06/29	R248	06/08/2020	10.85	Put	Bond Future	4,145.6800	4.1457	3,892.4000	3.8924	(6.109)	0	0	0
2020/06/29	R248	06/08/2020	10.85	Call	Bond Future	1,120.2500	1.1203	1,126.6500	1.1267	0.571	0	0	640
2020/06/29	R248	06/08/2020	9.25	Put	Bond Future	16,377.4500	16.3774	16,116.4500	16.1164	(1.594)	0	0	0
2020/06/29	R248	06/08/2020	9.25	Call	Bond Future	6.7200	0.0067	5.4000	0.0054	(19.643)	0	0	20,640
2020/06/29	R248	06/08/2020	10.20	Put	Bond Future	8,252.6800	8.2527	7,982.6900	7.9827	(3.272)	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
2020/06/29	R248	06/08/2020	11.80	Put	Bond Future	1,106.7900	1.1068	961.2300	0.9612	(13.152)	0	0	0
2020/06/29	R248	06/08/2020	12.75	Put	Bond Future	232.9700	0.2330	181.9600	0.1820	(21.896)	0	0	0
2020/06/29	R248	06/08/2020	9.00	Call	Bond Future	1.9900	0.0020	1.4900	0.0015	(25.126)	0	0	3,000
2020/06/29	R248	06/08/2020	10.19	Call	Bond Future	217.3300	0.2173	207.0700	0.2071	(4.721)	0	0	0
2020/06/29	R248	06/08/2020	10.19	Put	Bond Future	8,327.5100	8.3275	8,057.5700	8.0576	(3.242)	0	0	0
2020/06/29	R248	06/08/2020	12.25	Put	Bond Future	558.3600	0.5584	463.4500	0.4634	(16.998)	0	0	0
2020/06/29	R248	06/08/2020	12.25	Call	Bond Future	6,724.4200	6.7244	6,889.1900	6.8892	2.450	0	0	814
2020/06/29	R248	06/08/2020	11.10	Put	Bond Future	3,038.2400	3.0382	2,805.6800	2.8057	(7.654)	0	0	0
2020/06/29	R248	06/08/2020	11.10	Call	Bond Future	1,803.3700	1.8034	1,830.4900	1.8305	1.504	0	0	470
2020/06/29	R248	05/11/2020	10.02	Put	Bond Future	12,035.5900	12.0356	11,790.6300	11.7906	(2.035)	0	0	0
2020/06/29	R248	05/11/2020	10.03	Call	Bond Future	1,214.8600	1.2149	1,232.2200	1.2322	1.429	0	0	0
2020/06/29	R248	05/11/2020			Bond Future	11.4763	79.0597	11.4369	79.3217	(0.344)	0.0000	0.0000	0
2020/06/29	R248	05/11/2020	11.00	Put	Bond Future	6,484.7200	6.4847	6,281.8000	6.2818	(3.129)	0	0	0
2020/06/29	R248	05/11/2020	11.00	Call	Bond Future	3,211.5500	3.2115	3,270.6600	3.2707	1.841	0	0	800
2020/06/29	R248	05/11/2020	10.00	Put	Bond Future	12,175.3400	12.1753	11,929.8100	11.9298	(2.017)	0	0	0
2020/06/29	R248	05/11/2020	10.00	Call	Bond Future	1,173.6500	1.1736	1,190.1500	1.1902	1.406	0	0	800
2020/06/29	R248	05/11/2020	10.04	Call	Bond Future	1,228.8200	1.2288	1,246.4800	1.2465	1.437	0	0	0
2020/06/29	R248	05/11/2020	10.04	Put	Bond Future	11,896.8300	11.8968	11,652.4600	11.6525	(2.054)	0	0	0
2020/06/29	R248	05/11/2020	10.02	Call	Bond Future	1,201.0100	1.2010	1,218.0800	1.2181	1.421	0	0	0
2020/06/29	R248	05/11/2020	10.03	Put	Bond Future	11,966.0800	11.9661	11,721.4100	11.7214	(2.045)	0	0	0
2020/06/29	R248	04/02/2021	10.46	Call	Bond Future	2,556.9800	2.5570	2,606.2000	2.6062	1.925	0	0	0
2020/06/29	R248	04/02/2021	10.47	Put	Bond Future	11,110.4600	11.1105	10,895.3300	10.8953	(1.936)	0	0	0
2020/06/29	R248	04/02/2021			Bond Future	11.6799	79.9823	11.6388	80.2471	(0.352)	0.0000	0.0000	0
2020/06/29	R248	04/02/2021	10.46	Put	Bond Future	11,168.4300	11.1684	10,952.9200	10.9529	(1.930)	0	0	0
2020/06/29	R248	04/02/2021	10.47	Call	Bond Future	2,576.5300	2.5765	2,626.1300	2.6261	1.925	0	0	0
2020/06/29	R248	04/02/2021	10.48	Call	Bond Future	2,596.1600	2.5962	2,646.1500	2.6462	1.926	0	0	0
2020/06/29	R248	04/02/2021	10.48	Put	Bond Future	11,052.7000	11.0527	10,837.9600	10.8380	(1.943)	0	0	0
2020/06/29	R248	06/05/2021	12.36	Call	Bond Future	7,664.4800	7.6645	7,801.0200	7.8010	1.781	0	0	0
2020/06/29	R248	06/05/2021			Bond Future	11.8814	76.5212	11.8385	76.7889	(0.361)	0.0000	0.0000	0
2020/06/29	R248	06/05/2021	12.34	Call	Bond Future	7,597.2500	7.5973	7,732.9700	7.7330	1.786	0	0	0
2020/06/29	R248	06/05/2021	12.34	Put	Bond Future	4,839.0300	4.8390	4,707.0800	4.7071	(2.727)	0	0	0
2020/06/29	R248	06/05/2021	12.36	Put	Bond Future	4,790.1700	4.7902	4,659.0400	4.6590	(2.737)	0	0	0
2020/06/29	R248	06/05/2021	12.35	Call	Bond Future	7,630.8500	7.6309	7,766.9800	7.7670	1.784	0	0	0
2020/06/29	R248	06/05/2021	12.35	Put	Bond Future	4,814.5400	4.8145	4,683.0000	4.6830	(2.732)	0	0	0

Total

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