



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/06/2020 TO 08/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	2025	06/08/2020		Bond Future	138.4392	138.4392	138.5748	138.5748	0.098	0.0000	0.0000	4,976
2020/06/08	2025	05/11/2020		Bond Future	139.9971	139.9971	140.1335	140.1335	0.097	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
2020/06/08	2025	04/02/2021			Bond Future	140.1551		140.1551	140.2926	0.098	0.0000	0.0000	0
2020/06/08	2025	06/05/2021			Bond Future	141.8863		141.8863	142.0252	0.098	0.0000	0.0000	0
2020/06/08	2029	06/08/2020			Bond Future	100.1827		100.1827	100.1942	0.011	0.0000	0.0000	4,982
2020/06/08	2029	05/11/2020			Bond Future	100.1736		100.1736	100.1847	0.011	0.0000	0.0000	0
2020/06/08	2029	04/02/2021			Bond Future	101.3767		101.3767	101.3876	0.011	0.0000	0.0000	0
2020/06/08	2029	06/05/2021			Bond Future	101.4778		101.4778	101.4885	0.011	0.0000	0.0000	0
2020/06/08	2030	06/08/2020	9.11	Call	Bond Future	2,400.8200	2.4008	2,067.5400	2.0675	(13.882)	0	0	0
2020/06/08	2030	06/08/2020	9.95	Put	Bond Future	602.7300	0.6027	665.2700	0.6653	10.376	0	0	5,850
2020/06/08	2030	06/08/2020	10.40	Put	Bond Future	248.9200	0.2489	274.5900	0.2746	10.313	0	0	0
2020/06/08	2030	06/08/2020	11.25	Call	Bond Future	12,053.7000	12.0537	11,515.8700	11.5159	(4.462)	0	0	0
2020/06/08	2030	06/08/2020	10.00	Call	Bond Future	5,991.6600	5.9917	5,508.3300	5.5083	(8.067)	0	0	470
2020/06/08	2030	06/08/2020	10.05	Put	Bond Future	500.9200	0.5009	553.0900	0.5531	10.415	0	0	0
2020/06/08	2030	06/08/2020	10.70	Call	Bond Future	9,337.8200	9.3378	8,809.9900	8.8100	(5.653)	0	0	470
2020/06/08	2030	06/08/2020	9.75	Put	Bond Future	856.0500	0.8561	943.4900	0.9435	10.214	0	0	0
2020/06/08	2030	06/08/2020	9.42	Call	Bond Future	3,521.8800	3.5219	3,122.2200	3.1222	(11.348)	0	0	0
2020/06/08	2030	06/08/2020			Bond Future	9.0559	93.6366	9.1464	93.0961	0.999	0.0000	0.0000	106,867
2020/06/08	2030	06/08/2020	9.09	Call	Bond Future	2,335.6800	2.3357	2,007.1400	2.0071	(14.066)	0	0	0
2020/06/08	2030	06/08/2020	9.09	Put	Bond Future	2,131.8000	2.1318	2,343.7700	2.3438	9.943	0	0	0
2020/06/08	2030	06/08/2020	10.40	Call	Bond Future	7,870.5100	7.8705	7,355.6700	7.3557	(6.541)	0	0	0
2020/06/08	2030	06/08/2020	10.70	Put	Bond Future	128.0200	0.1280	140.7000	0.1407	9.905	0	0	0
2020/06/08	2030	06/08/2020	9.05	Put	Bond Future	2,243.5900	2.2436	2,465.2000	2.4652	9.877	0	0	0
2020/06/08	2030	06/08/2020	9.05	Call	Bond Future	2,207.9700	2.2080	1,889.0700	1.8891	(14.443)	0	0	450
2020/06/08	2030	06/08/2020	8.36	Put	Bond Future	4,957.2900	4.9573	5,350.4700	5.3505	7.931	0	0	0
2020/06/08	2030	06/08/2020	8.36	Call	Bond Future	661.0700	0.6611	513.7400	0.5137	(22.287)	0	0	800
2020/06/08	2030	06/08/2020	8.86	Put	Bond Future	2,847.5300	2.8475	3,116.6100	3.1166	9.450	0	0	0
2020/06/08	2030	06/08/2020	8.86	Call	Bond Future	1,663.2500	1.6632	1,391.8200	1.3918	(16.319)	0	0	800
2020/06/08	2030	06/08/2020	9.11	Put	Bond Future	2,077.4900	2.0775	2,284.7200	2.2847	9.975	0	0	0
2020/06/08	2030	06/08/2020	9.95	Call	Bond Future	5,766.8700	5.7669	5,288.9000	5.2889	(8.288)	0	0	0
2020/06/08	2030	06/08/2020	11.25	Put	Bond Future	32.2000	0.0322	34.8800	0.0349	8.323	0	0	0
2020/06/08	2030	06/08/2020	10.21	Put	Bond Future	367.5400	0.3675	405.8200	0.4058	10.415	0	0	0
2020/06/08	2030	06/08/2020	10.00	Put	Bond Future	549.9200	0.5499	607.1000	0.6071	10.398	0	0	0
2020/06/08	2030	06/08/2020	10.75	Call	Bond Future	9,584.5900	9.5846	9,055.2600	9.0553	(5.523)	0	0	0
2020/06/08	2030	06/08/2020	10.05	Call	Bond Future	6,219.1100	6.2191	5,730.7700	5.7308	(7.852)	0	0	0
2020/06/08	2030	06/08/2020	9.75	Call	Bond Future	4,898.1700	4.8982	4,445.1000	4.4451	(9.250)	0	0	450
2020/06/08	2030	06/08/2020	9.42	Put	Bond Future	1,372.4400	1.3724	1,513.2900	1.5133	10.263	0	0	800
2020/06/08	2030	06/08/2020	9.10	Call	Bond Future	2,368.1400	2.3681	2,037.2200	2.0372	(13.974)	0	0	0
2020/06/08	2030	06/08/2020	9.10	Put	Bond Future	2,104.5100	2.1045	2,314.1000	2.3141	9.959	0	0	0
2020/06/08	2030	06/08/2020	11.47	Call	Bond Future	13,128.5900	13.1286	12,589.3700	12.5894	(4.107)	0	0	0
2020/06/08	2030	06/08/2020	11.47	Put	Bond Future	17.4700	0.0175	18.7600	0.0188	7.384	0	0	650
2020/06/08	2030	06/08/2020	10.21	Call	Bond Future	6,962.7100	6.9627	6,460.4800	6.4605	(7.213)	0	0	650
2020/06/08	2030	06/08/2020	10.87	Call	Bond Future	10,177.9400	10.1779	9,645.5800	9.6456	(5.231)	0	0	0
2020/06/08	2030	06/08/2020	10.87	Put	Bond Future	85.4500	0.0854	93.6000	0.0936	9.538	0	0	650
2020/06/08	2030	06/08/2020	10.75	Put	Bond Future	113.9000	0.1139	125.0800	0.1251	9.816	0	0	0
2020/06/08	2030	06/08/2020	9.20	Put	Bond Future	1,846.8300	1.8468	2,033.3100	2.0333	10.097	0	0	2,500
2020/06/08	2030	06/08/2020	9.20	Call	Bond Future	2,705.2100	2.7052	2,351.1800	2.3512	(13.087)	0	0	323
2020/06/08	2030	06/08/2020	8.50	Put	Bond Future	4,296.1600	4.2962	4,656.0400	4.6560	8.377	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
2020/06/08	2030	06/08/2020	8.50	Call	Bond Future	884.5300	0.8845	703.9000	0.7039	(20.421)	0	0	323
2020/06/08	2030	05/11/2020	8.10	Put	Bond Future	7,824.4900	7.8245	8,238.1200	8.2381	5.286	0	0	0
2020/06/08	2030	05/11/2020	8.73	Call	Bond Future	2,070.9100	2.0709	1,840.7500	1.8407	(11.114)	0	0	3,000
2020/06/08	2030	05/11/2020	10.06	Put	Bond Future	1,683.5700	1.6836	1,812.8100	1.8128	7.677	0	0	1,000
2020/06/08	2030	05/11/2020	9.39	Put	Bond Future	2,969.9200	2.9699	3,183.4500	3.1835	7.190	0	0	0
2020/06/08	2030	05/11/2020	9.38	Call	Bond Future	3,863.3000	3.8633	3,531.2800	3.5313	(8.594)	0	0	0
2020/06/08	2030	05/11/2020			Bond Future	9.2297	94.6685	9.3241	94.1215	1.023	0.0000	0.0000	0
2020/06/08	2030	05/11/2020	8.85	Put	Bond Future	4,596.6100	4.5966	4,894.1700	4.8942	6.473	0	0	0
2020/06/08	2030	05/11/2020	8.85	Call	Bond Future	2,352.3500	2.3524	2,102.8900	2.1029	(10.605)	0	0	3,000
2020/06/08	2030	05/11/2020	9.61	Call	Bond Future	4,655.0800	4.6551	4,290.7900	4.2908	(7.826)	0	0	0
2020/06/08	2030	05/11/2020	9.61	Put	Bond Future	2,476.6300	2.4766	2,659.3600	2.6594	7.378	0	0	3,000
2020/06/08	2030	05/11/2020	8.34	Put	Bond Future	6,667.9500	6.6679	7,046.6100	7.0466	5.679	0	0	0
2020/06/08	2030	05/11/2020	8.34	Call	Bond Future	1,297.1700	1.2972	1,128.8100	1.1288	(12.979)	0	0	1,000
2020/06/08	2030	05/11/2020	9.04	Put	Bond Future	3,954.4600	3.9545	4,221.6600	4.2217	6.757	0	0	0
2020/06/08	2030	05/11/2020	9.04	Call	Bond Future	2,841.8400	2.8418	2,562.0200	2.5620	(9.846)	0	0	1,000
2020/06/08	2030	05/11/2020	8.36	Put	Bond Future	6,577.1200	6.5771	6,952.7100	6.9527	5.711	0	0	0
2020/06/08	2030	05/11/2020	9.86	Put	Bond Future	2,012.1000	2.0121	2,163.5900	2.1636	7.529	0	0	14,160
2020/06/08	2030	05/11/2020	8.10	Call	Bond Future	936.2300	0.9362	802.8400	0.8028	(14.248)	0	0	3,000
2020/06/08	2030	05/11/2020	8.73	Put	Bond Future	5,039.0500	5.0390	5,355.9100	5.3559	6.288	0	0	0
2020/06/08	2030	05/11/2020	9.23	Put	Bond Future	3,385.6800	3.3857	3,623.2200	3.6232	7.016	0	0	0
2020/06/08	2030	05/11/2020	10.06	Call	Bond Future	6,354.1800	6.3542	5,936.4000	5.9364	(6.575)	0	0	0
2020/06/08	2030	05/11/2020	10.37	Put	Bond Future	1,212.5500	1.2125	1,310.8500	1.3109	8.107	0	0	15,758
2020/06/08	2030	05/11/2020	9.39	Call	Bond Future	3,896.2900	3.8963	3,562.8000	3.5628	(8.559)	0	0	0
2020/06/08	2030	05/11/2020	9.38	Put	Bond Future	2,994.3800	2.9944	3,209.3800	3.2094	7.180	0	0	0
2020/06/08	2030	05/11/2020	8.36	Call	Bond Future	1,331.4400	1.3314	1,160.0100	1.1600	(12.876)	0	0	14,160
2020/06/08	2030	05/11/2020	8.86	Put	Bond Future	4,561.0400	4.5610	4,856.9900	4.8570	6.489	0	0	0
2020/06/08	2030	05/11/2020	8.86	Call	Bond Future	2,376.7800	2.3768	2,125.7100	2.1257	(10.563)	0	0	14,160
2020/06/08	2030	05/11/2020	9.86	Call	Bond Future	5,586.3500	5.5863	5,190.8200	5.1908	(7.080)	0	0	0
2020/06/08	2030	05/11/2020	9.23	Call	Bond Future	3,387.1900	3.3872	3,077.7100	3.0777	(9.137)	0	0	3,000
2020/06/08	2030	05/11/2020	10.47	Call	Bond Future	7,948.5900	7.9486	7,491.0000	7.4910	(5.757)	0	0	0
2020/06/08	2030	05/11/2020	10.47	Put	Bond Future	1,085.3300	1.0853	1,174.7600	1.1748	8.240	0	0	3,000
2020/06/08	2030	05/11/2020	8.53	Put	Bond Future	5,837.0700	5.8371	6,186.0100	6.1860	5.978	0	0	0
2020/06/08	2030	05/11/2020	8.53	Call	Bond Future	1,646.4600	1.6465	1,448.3800	1.4484	(12.031)	0	0	15,758
2020/06/08	2030	05/11/2020	9.03	Put	Bond Future	3,986.2900	3.9863	4,255.0700	4.2551	6.743	0	0	0
2020/06/08	2030	05/11/2020	9.03	Call	Bond Future	2,814.5500	2.8145	2,536.3100	2.5363	(9.886)	0	0	15,758
2020/06/08	2030	05/11/2020	10.37	Call	Bond Future	7,547.7200	7.5477	7,099.0000	7.0990	(5.945)	0	0	0
2020/06/08	2030	05/11/2020	9.40	Call	Bond Future	3,929.4000	3.9294	3,594.4500	3.5944	(8.524)	0	0	0
2020/06/08	2030	05/11/2020	9.40	Put	Bond Future	2,945.6300	2.9456	3,157.7000	3.1577	7.199	0	0	0
2020/06/08	2030	04/02/2021	9.12	Call	Bond Future	3,085.1100	3.0851	2,817.6300	2.8176	(8.670)	0	0	1,000
2020/06/08	2030	04/02/2021	8.36	Call	Bond Future	1,475.7200	1.4757	1,311.2200	1.3112	(11.147)	0	0	800
2020/06/08	2030	04/02/2021	9.16	Call	Bond Future	3,188.5400	3.1885	2,915.6500	2.9156	(8.558)	0	0	0
2020/06/08	2030	04/02/2021	9.15	Put	Bond Future	4,640.7100	4.6407	4,922.9700	4.9230	6.082	0	0	0
2020/06/08	2030	04/02/2021			Bond Future	9.4094	91.7787	9.5079	91.2249	1.048	0.0000	0.0000	0
2020/06/08	2030	04/02/2021	8.37	Put	Bond Future	7,605.6600	7.6057	7,993.6700	7.9937	5.102	0	0	0
2020/06/08	2030	04/02/2021	8.37	Call	Bond Future	1,492.1300	1.4921	1,326.3400	1.3263	(11.111)	0	0	1,000
2020/06/08	2030	04/02/2021	9.17	Call	Bond Future	3,214.9100	3.2149	2,940.6600	2.9407	(8.531)	0	0	0
2020/06/08	2030	04/02/2021	9.17	Put	Bond Future	4,577.9700	4.5780	4,857.5200	4.8575	6.106	0	0	0
2020/06/08	2030	04/02/2021	9.12	Put	Bond Future	4,736.2000	4.7362	5,022.5200	5.0225	6.045	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
2020/06/08	2030	04/02/2021	8.36	Put	Bond Future	7,650.5900	7.6506	8,039.8900	8.0399	5.088	0	0	0
2020/06/08	2030	04/02/2021	9.16	Put	Bond Future	4,609.1100	4.6091	4,890.0200	4.8900	6.095	0	0	0
2020/06/08	2030	04/02/2021	9.15	Call	Bond Future	3,162.5800	3.1626	2,891.0400	2.8910	(8.586)	0	0	0
2020/06/08	2030	04/02/2021	8.86	Put	Bond Future	5,623.7600	5.6238	5,945.6800	5.9457	5.724	0	0	0
2020/06/08	2030	04/02/2021	8.86	Call	Bond Future	2,456.1000	2.4561	2,224.2200	2.2242	(9.441)	0	0	800
2020/06/08	2030	04/02/2021	10.20	Call	Bond Future	6,567.0900	6.5671	6,169.6900	6.1697	(6.051)	0	0	0
2020/06/08	2030	04/02/2021	10.20	Put	Bond Future	2,245.7800	2.2458	2,402.1800	2.4022	6.964	0	0	1,800
2020/06/08	2030	06/05/2021	10.04	Put	Bond Future	3,641.3900	3.6414	3,847.3100	3.8473	5.655	0	0	0
2020/06/08	2030	06/05/2021	9.15	Call	Bond Future	3,455.3500	3.4554	3,195.0500	3.1950	(7.533)	0	0	0
2020/06/08	2030	06/05/2021	11.69	Call	Bond Future	11,686.5800	11.6866	11,206.5300	11.2065	(4.108)	0	0	0
2020/06/08	2030	06/05/2021	11.70	Put	Bond Future	1,116.8200	1.1168	1,197.0400	1.1970	7.183	0	0	0
2020/06/08	2030	06/05/2021			Bond Future	9.5968	92.8929	9.6998	92.3321	1.073	0.0000	0.0000	0
2020/06/08	2030	06/05/2021	10.74	Call	Bond Future	8,305.0900	8.3051	7,889.0900	7.8891	(5.009)	0	0	0
2020/06/08	2030	06/05/2021	10.74	Put	Bond Future	2,326.3200	2.3263	2,471.1400	2.4711	6.225	0	0	0
2020/06/08	2030	06/05/2021	7.97	Call	Bond Future	1,288.5600	1.2886	1,156.1600	1.1562	(10.275)	0	0	700
2020/06/08	2030	06/05/2021	9.92	Call	Bond Future	5,630.5600	5.6306	5,287.3400	5.2873	(6.096)	0	0	0
2020/06/08	2030	06/05/2021	10.04	Call	Bond Future	6,022.5400	6.0225	5,667.6400	5.6676	(5.893)	0	0	0
2020/06/08	2030	06/05/2021	9.15	Put	Bond Future	5,940.4600	5.9405	6,240.9800	6.2410	5.059	0	0	0
2020/06/08	2030	06/05/2021	11.69	Put	Bond Future	1,125.9900	1.1260	1,206.7600	1.2068	7.173	0	0	0
2020/06/08	2030	06/05/2021	11.70	Call	Bond Future	11,723.8900	11.7239	11,243.2900	11.2433	(4.099)	0	0	0
2020/06/08	2030	06/05/2021	7.97	Put	Bond Future	10,772.3400	10.7723	11,200.7600	11.2008	3.977	0	0	0
2020/06/08	2030	06/05/2021	9.92	Put	Bond Future	3,886.0100	3.8860	4,103.6100	4.1036	5.600	0	0	700
2020/06/08	2030	06/05/2021	9.22	Call	Bond Future	3,627.1800	3.6272	3,359.0000	3.3590	(7.394)	0	0	0
2020/06/08	2030	06/05/2021	9.22	Put	Bond Future	5,717.1700	5.7172	6,009.8100	6.0098	5.119	0	0	700
2020/06/08	2030	06/05/2021	11.71	Call	Bond Future	11,761.2200	11.7612	11,280.0700	11.2801	(4.091)	0	0	0
2020/06/08	2030	06/05/2021	11.71	Put	Bond Future	1,107.7100	1.1077	1,187.3800	1.1874	7.192	0	0	0
2020/06/08	2032	06/08/2020	9.46	Put	Bond Future	4,270.8100	4.2708	4,705.6200	4.7056	10.181	0	0	0
2020/06/08	2032	06/08/2020	9.45	Call	Bond Future	1,182.2100	1.1822	929.8600	0.9299	(21.346)	0	0	0
2020/06/08	2032	06/08/2020	8.79	Put	Bond Future	7,906.4700	7.9065	8,506.7400	8.5067	7.592	0	0	0
2020/06/08	2032	06/08/2020	9.29	Put	Bond Future	5,064.7000	5.0647	5,550.0400	5.5500	9.583	0	0	0
2020/06/08	2032	06/08/2020			Bond Future	9.9386	91.5078	10.0494	90.8176	1.115	0.0000	0.0000	92,900
2020/06/08	2032	06/08/2020	9.91	Call	Bond Future	2,389.8500	2.3899	1,998.8200	1.9988	(16.362)	0	0	0
2020/06/08	2032	06/08/2020	9.91	Put	Bond Future	2,568.9200	2.5689	2,868.0900	2.8681	11.646	0	0	800
2020/06/08	2032	06/08/2020	9.46	Call	Bond Future	1,203.5500	1.2036	948.1600	0.9482	(21.220)	0	0	0
2020/06/08	2032	06/08/2020	9.45	Put	Bond Future	4,315.1000	4.3151	4,752.9500	4.7530	10.147	0	0	0
2020/06/08	2032	06/08/2020	8.79	Call	Bond Future	296.3100	0.2963	206.3800	0.2064	(30.350)	0	0	800
2020/06/08	2032	06/08/2020	9.29	Call	Bond Future	872.8900	0.8729	668.0300	0.6680	(23.469)	0	0	800
2020/06/08	2032	06/08/2020	9.47	Call	Bond Future	1,225.1300	1.2251	966.7000	0.9667	(21.094)	0	0	0
2020/06/08	2032	06/08/2020	9.47	Put	Bond Future	4,226.8200	4.2268	4,658.5900	4.6586	10.215	0	0	0
2020/06/08	2032	05/11/2020	9.61	Put	Bond Future	5,602.0300	5.6020	6,007.9900	6.0080	7.247	0	0	0
2020/06/08	2032	05/11/2020	10.99	Call	Bond Future	6,980.7900	6.9808	6,455.9000	6.4559	(7.519)	0	0	0
2020/06/08	2032	05/11/2020	9.44	Put	Bond Future	6,304.5000	6.3045	6,743.4100	6.7434	6.962	0	0	0
2020/06/08	2032	05/11/2020	11.08	Call	Bond Future	7,326.3300	7.3263	6,790.0200	6.7900	(7.320)	0	0	0
2020/06/08	2032	05/11/2020	9.77	Put	Bond Future	4,994.4000	4.9944	5,369.3800	5.3694	7.508	0	0	0
2020/06/08	2032	05/11/2020			Bond Future	10.1310	88.3700	10.2464	87.6717	1.139	0.0000	0.0000	0
2020/06/08	2032	05/11/2020	10.99	Put	Bond Future	1,962.2600	1.9623	2,135.7000	2.1357	8.839	0	0	3,000
2020/06/08	2032	05/11/2020	9.76	Call	Bond Future	2,733.2300	2.7332	2,411.7900	2.4118	(11.760)	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
2020/06/08	2032	05/11/2020	9.76	Put	Bond Future	5,031.1300	5.0311	5,408.0200	5.4080	7.491	0	0	0
2020/06/08	2032	05/11/2020	9.11	Call	Bond Future	1,316.9100	1.3169	1,119.4700	1.1195	(14.993)	0	0	3,000
2020/06/08	2032	05/11/2020	9.61	Call	Bond Future	2,351.7100	2.3517	2,059.3400	2.0593	(12.432)	0	0	3,000
2020/06/08	2032	05/11/2020	9.44	Call	Bond Future	1,958.0600	1.9581	1,698.6400	1.6986	(13.249)	0	0	1,000
2020/06/08	2032	05/11/2020	11.08	Put	Bond Future	1,805.2100	1.8052	1,967.2300	1.9672	8.975	0	0	1,000
2020/06/08	2032	05/11/2020	9.77	Call	Bond Future	2,759.5000	2.7595	2,436.1500	2.4362	(11.718)	0	0	0
2020/06/08	2032	05/11/2020	9.11	Put	Bond Future	7,843.0100	7.8430	8,343.9000	8.3439	6.386	0	0	0
2020/06/08	2032	05/11/2020	8.94	Put	Bond Future	8,736.0000	8.7360	9,265.8200	9.2658	6.065	0	0	0
2020/06/08	2032	05/11/2020	8.94	Call	Bond Future	1,059.6500	1.0597	891.1400	0.8911	(15.902)	0	0	1,000
2020/06/08	2032	05/11/2020	9.75	Call	Bond Future	2,707.0900	2.7071	2,387.5800	2.3876	(11.803)	0	0	0
2020/06/08	2032	05/11/2020	9.75	Put	Bond Future	5,068.0600	5.0681	5,446.8800	5.4469	7.475	0	0	0
2020/06/08	2032	04/02/2021	9.29	Call	Bond Future	1,861.1500	1.8612	1,637.7900	1.6378	(12.001)	0	0	800
2020/06/08	2032	04/02/2021	10.82	Put	Bond Future	3,283.5800	3.2836	3,530.6600	3.5307	7.525	0	0	800
2020/06/08	2032	04/02/2021	9.63	Call	Bond Future	2,575.9700	2.5760	2,297.8400	2.2978	(10.797)	0	0	0
2020/06/08	2032	04/02/2021			Bond Future	10.3270	89.4115	10.4472	88.7046	1.164	0.0000	0.0000	0
2020/06/08	2032	04/02/2021	8.79	Put	Bond Future	10,873.2600	10.8733	11,428.3800	11.4284	5.105	0	0	0
2020/06/08	2032	04/02/2021	8.79	Call	Bond Future	1,097.2900	1.0973	945.5500	0.9456	(13.829)	0	0	800
2020/06/08	2032	04/02/2021	9.61	Call	Bond Future	2,530.2000	2.5302	2,255.3200	2.2553	(10.864)	0	0	0
2020/06/08	2032	04/02/2021	9.61	Put	Bond Future	6,914.4000	6.9144	7,346.3800	7.3464	6.248	0	0	0
2020/06/08	2032	04/02/2021	9.29	Put	Bond Future	8,299.7300	8.2997	8,783.2300	8.7832	5.825	0	0	0
2020/06/08	2032	04/02/2021	10.82	Call	Bond Future	6,131.8900	6.1319	5,672.1100	5.6721	(7.498)	0	0	0
2020/06/08	2032	04/02/2021	9.63	Put	Bond Future	6,833.8300	6.8338	7,262.5600	7.2626	6.274	0	0	0
2020/06/08	2032	04/02/2021	9.62	Call	Bond Future	2,553.1600	2.5532	2,276.6500	2.2766	(10.830)	0	0	0
2020/06/08	2032	04/02/2021	9.62	Put	Bond Future	6,874.1600	6.8742	7,304.5100	7.3045	6.260	0	0	0
2020/06/08	2032	06/05/2021	12.12	Put	Bond Future	2,062.4900	2.0625	2,216.1400	2.2161	7.450	0	0	0
2020/06/08	2032	06/05/2021			Bond Future	10.5279	86.3489	10.6533	85.6333	1.191	0.0000	0.0000	0
2020/06/08	2032	06/05/2021	12.11	Call	Bond Future	10,536.0600	10.5361	9,974.8700	9.9749	(5.326)	0	0	0
2020/06/08	2032	06/05/2021	12.11	Put	Bond Future	2,076.7500	2.0768	2,231.2300	2.2312	7.439	0	0	0
2020/06/08	2032	06/05/2021	12.12	Call	Bond Future	10,571.5000	10.5715	10,009.4800	10.0095	(5.316)	0	0	0
2020/06/08	2032	06/05/2021	12.10	Call	Bond Future	10,500.6400	10.5006	9,940.2900	9.9403	(5.336)	0	0	0
2020/06/08	2032	06/05/2021	12.10	Put	Bond Future	2,091.0900	2.0911	2,246.4100	2.2464	7.428	0	0	0
2020/06/08	2033	06/08/2020			Bond Future	96.5162	96.5162	96.4759	96.4759	(0.042)	0.0000	0.0000	12,178
2020/06/08	2033	05/11/2020			Bond Future	96.3910	96.3910	96.3497	96.3497	(0.043)	0.0000	0.0000	0
2020/06/08	2033	04/02/2021			Bond Future	97.5485	97.5485	97.5064	97.5064	(0.043)	0.0000	0.0000	0
2020/06/08	2033	06/05/2021			Bond Future	97.5248	97.5248	97.4819	97.4819	(0.044)	0.0000	0.0000	0
2020/06/08	2037	06/08/2020	9.88	Put	Bond Future	7,522.2000	7.5222	8,044.4200	8.0444	6.942	0	0	0
2020/06/08	2037	06/08/2020			Bond Future	10.8905	82.1489	10.9909	81.4985	0.922	0.0000	0.0000	87,061
2020/06/08	2037	06/08/2020	9.87	Call	Bond Future	503.6400	0.5036	377.4600	0.3775	(25.054)	0	0	0
2020/06/08	2037	06/08/2020	9.87	Put	Bond Future	7,585.8200	7.5858	8,109.9900	8.1100	6.910	0	0	0
2020/06/08	2037	06/08/2020	9.88	Call	Bond Future	513.8400	0.5138	385.7100	0.3857	(24.936)	0	0	0
2020/06/08	2037	06/08/2020	9.86	Call	Bond Future	493.5900	0.4936	369.3600	0.3694	(25.169)	0	0	0
2020/06/08	2037	06/08/2020	9.86	Put	Bond Future	7,649.6700	7.6497	8,175.7900	8.1758	6.878	0	0	0
2020/06/08	2037	05/11/2020	10.18	Call	Bond Future	1,815.5300	1.8155	1,591.5000	1.5915	(12.340)	0	0	0
2020/06/08	2037	05/11/2020	10.17	Put	Bond Future	7,933.9100	7.9339	8,369.6900	8.3697	5.493	0	0	0
2020/06/08	2037	05/11/2020			Bond Future	11.0858	83.0544	11.1902	82.3963	0.942	0.0000	0.0000	0
2020/06/08	2037	05/11/2020	10.19	Call	Bond Future	1,836.6600	1.8367	1,610.8800	1.6109	(12.293)	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
2020/06/08	2037	05/11/2020	10.19	Put	Bond Future	7,834.5200	7.8345	8,266.8000	8.2668	5.518	0	0	0
2020/06/08	2037	05/11/2020	10.17	Call	Bond Future	1,794.5400	1.7945	1,572.2600	1.5723	(12.386)	0	0	0
2020/06/08	2037	05/11/2020	10.18	Put	Bond Future	7,884.1000	7.8841	8,318.1300	8.3181	5.505	0	0	0
2020/06/08	2037	04/02/2021	13.73	Call	Bond Future	13,986.4400	13.9864	13,388.9600	13.3890	(4.272)	0	0	0
2020/06/08	2037	04/02/2021	10.85	Call	Bond Future	3,708.9100	3.7089	3,392.2100	3.3922	(8.539)	0	0	0
2020/06/08	2037	04/02/2021	10.35	Call	Bond Future	2,457.5900	2.4576	2,214.0200	2.2140	(9.911)	0	0	0
2020/06/08	2037	04/02/2021	10.28	Put	Bond Future	8,907.5600	8.9076	9,340.3500	9.3403	4.859	0	0	0
2020/06/08	2037	04/02/2021	10.27	Call	Bond Future	2,281.6000	2.2816	2,049.8100	2.0498	(10.159)	0	0	0
2020/06/08	2037	04/02/2021			Bond Future	11.2885	79.7777	11.3973	79.1116	0.964	0.0000	0.0000	0
2020/06/08	2037	04/02/2021	11.97	Put	Bond Future	3,408.6100	3.4086	3,615.0900	3.6151	6.058	0	0	0
2020/06/08	2037	04/02/2021	11.97	Call	Bond Future	7,444.3400	7.4443	6,984.7700	6.9848	(6.173)	0	0	300
2020/06/08	2037	04/02/2021	9.65	Put	Bond Future	12,407.9400	12.4079	12,923.7000	12.9237	4.157	0	0	0
2020/06/08	2037	04/02/2021	9.65	Call	Bond Future	1,251.7600	1.2518	1,101.4700	1.1015	(12.006)	0	0	72
2020/06/08	2037	04/02/2021	11.90	Call	Bond Future	7,178.8100	7.1788	6,726.7100	6.7267	(6.298)	0	0	0
2020/06/08	2037	04/02/2021	13.73	Put	Bond Future	887.6700	0.8877	956.2400	0.9562	7.725	0	0	300
2020/06/08	2037	04/02/2021	10.85	Put	Bond Future	6,483.1500	6.4832	6,832.5000	6.8325	5.389	0	0	72
2020/06/08	2037	04/02/2021	10.35	Put	Bond Future	8,577.3300	8.5773	8,999.8100	8.9998	4.926	0	0	72
2020/06/08	2037	04/02/2021	10.28	Call	Bond Future	2,303.1900	2.3032	2,069.9300	2.0699	(10.128)	0	0	0
2020/06/08	2037	04/02/2021	10.27	Put	Bond Future	8,955.5400	8.9555	9,389.8000	9.3898	4.849	0	0	0
2020/06/08	2037	04/02/2021	11.90	Put	Bond Future	3,542.9400	3.5429	3,756.8900	3.7569	6.039	0	0	240
2020/06/08	2037	04/02/2021	10.48	Put	Bond Future	7,990.0300	7.9900	8,393.2900	8.3933	5.047	0	0	0
2020/06/08	2037	04/02/2021	10.48	Call	Bond Future	2,759.5300	2.7595	2,496.7400	2.4967	(9.523)	0	0	240
2020/06/08	2037	04/02/2021	10.29	Call	Bond Future	2,324.9000	2.3249	2,090.1700	2.0902	(10.096)	0	0	0
2020/06/08	2037	04/02/2021	10.29	Put	Bond Future	8,859.7900	8.8598	9,291.1100	9.2911	4.868	0	0	0
2020/06/08	2037	06/05/2021	12.42	Call	Bond Future	9,022.6800	9.0227	8,549.7100	8.5497	(5.242)	0	0	0
2020/06/08	2037	06/05/2021			Bond Future	11.4969	80.7466	11.6102	80.0723	0.985	0.0000	0.0000	0
2020/06/08	2037	06/05/2021	12.42	Put	Bond Future	3,776.4200	3.7764	3,977.7800	3.9778	5.332	0	0	0
2020/06/08	2037	06/05/2021	12.43	Call	Bond Future	9,054.9300	9.0549	8,581.0900	8.5811	(5.233)	0	0	0
2020/06/08	2037	06/05/2021	12.44	Put	Bond Future	3,733.3500	3.7333	3,932.9800	3.9330	5.347	0	0	0
2020/06/08	2037	06/05/2021	12.43	Put	Bond Future	3,754.8400	3.7548	3,955.3300	3.9553	5.340	0	0	0
2020/06/08	2037	06/05/2021	12.44	Call	Bond Future	9,087.2200	9.0872	8,612.5200	8.6125	(5.224)	0	0	0
2020/06/08	2038	06/08/2020			Bond Future	106.9707	106.9707	107.4261	107.4261	0.426	0.0000	0.0000	10,496
2020/06/08	2038	05/11/2020			Bond Future	108.1745	108.1745	108.6346	108.6346	0.425	0.0000	0.0000	0
2020/06/08	2038	04/02/2021			Bond Future	107.7602	107.7602	108.2253	108.2253	0.432	0.0000	0.0000	0
2020/06/08	2038	06/05/2021			Bond Future	109.0916	109.0916	109.5622	109.5622	0.431	0.0000	0.0000	0
2020/06/08	2040	06/08/2020	10.03	Call	Bond Future	462.8800	0.4629	346.3400	0.3463	(25.177)	0	0	0
2020/06/08	2040	06/08/2020	10.04	Call	Bond Future	472.8300	0.4728	354.3600	0.3544	(25.056)	0	0	0
2020/06/08	2040	06/08/2020	10.02	Put	Bond Future	8,299.7200	8.2997	8,834.4700	8.8345	6.443	0	0	0
2020/06/08	2040	06/08/2020	10.85	Call	Bond Future	2,129.5600	2.1296	1,797.4400	1.7974	(15.596)	0	0	0
2020/06/08	2040	06/08/2020	11.26	Put	Bond Future	2,371.4400	2.3714	2,583.3700	2.5834	8.937	0	0	517
2020/06/08	2040	06/08/2020			Bond Future	11.0852	83.7780	11.1806	83.1286	0.860	0.0000	0.0000	50,990
2020/06/08	2040	06/08/2020	10.04	Put	Bond Future	8,161.5500	8.1615	8,692.4500	8.6925	6.505	0	0	0
2020/06/08	2040	06/08/2020	10.02	Call	Bond Future	453.0200	0.4530	338.4000	0.3384	(25.301)	0	0	0
2020/06/08	2040	06/08/2020	10.03	Put	Bond Future	8,230.5400	8.2305	8,763.3700	8.7634	6.474	0	0	0
2020/06/08	2040	06/08/2020	10.85	Put	Bond Future	3,767.1100	3.7671	4,084.3600	4.0844	8.422	0	0	12,538
2020/06/08	2040	06/08/2020	11.26	Call	Bond Future	3,555.2900	3.5553	3,117.8500	3.1179	(12.304)	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
2020/06/08	2040	06/08/2020	9.57	Put	Bond Future	11,675.1300	11.6751	12,275.8100	12.2758	5.145	0	0	0
2020/06/08	2040	06/08/2020	10.79	Put	Bond Future	4,016.2500	4.0163	4,350.1700	4.3502	8.314	0	0	800
2020/06/08	2040	06/08/2020	9.57	Call	Bond Future	156.8700	0.1569	108.1800	0.1082	(31.038)	0	0	800
2020/06/08	2040	06/08/2020	10.07	Put	Bond Future	7,956.4100	7.9564	8,481.3700	8.4814	6.598	0	0	0
2020/06/08	2040	06/08/2020	10.07	Call	Bond Future	503.8500	0.5038	379.4400	0.3794	(24.692)	0	0	800
2020/06/08	2040	06/08/2020	10.79	Call	Bond Future	1,952.7400	1.9527	1,637.2900	1.6373	(16.154)	0	0	0
2020/06/08	2040	05/11/2020	11.00	Put	Bond Future	5,529.0300	5.5290	5,848.7400	5.8487	5.782	0	0	0
2020/06/08	2040	05/11/2020	10.23	Call	Bond Future	1,623.0100	1.6230	1,421.0500	1.4210	(12.444)	0	0	2,000
2020/06/08	2040	05/11/2020	11.70	Put	Bond Future	3,410.2700	3.4103	3,622.6300	3.6226	6.227	0	0	2,000
2020/06/08	2040	05/11/2020	9.50	Call	Bond Future	621.3500	0.6213	522.7900	0.5228	(15.862)	0	0	2,000
2020/06/08	2040	05/11/2020	10.00	Call	Bond Future	1,190.3700	1.1904	1,027.8000	1.0278	(13.657)	0	0	2,230
2020/06/08	2040	05/11/2020	10.30	Call	Bond Future	1,771.8800	1.7719	1,557.5300	1.5575	(12.097)	0	0	0
2020/06/08	2040	05/11/2020			Bond Future	11.2803	84.7015	11.3795	84.0445	0.880	0.0000	0.0000	0
2020/06/08	2040	05/11/2020	9.73	Put	Bond Future	12,321.0300	12.3210	12,852.2200	12.8522	4.311	0	0	0
2020/06/08	2040	05/11/2020	9.73	Call	Bond Future	848.9400	0.8489	723.1500	0.7231	(14.817)	0	0	2,000
2020/06/08	2040	05/11/2020	10.23	Put	Bond Future	9,131.4200	9.1314	9,586.4400	9.5864	4.983	0	0	0
2020/06/08	2040	05/11/2020	10.30	Put	Bond Future	8,746.4700	8.7465	9,189.1000	9.1891	5.061	0	0	0
2020/06/08	2040	05/11/2020	11.00	Call	Bond Future	3,626.4900	3.6265	3,289.2200	3.2892	(9.300)	0	0	2,230
2020/06/08	2040	05/11/2020	11.70	Call	Bond Future	6,132.0000	6.1320	5,687.3800	5.6874	(7.251)	0	0	0
2020/06/08	2040	05/11/2020	9.50	Put	Bond Future	14,009.4100	14.0094	14,567.8300	14.5678	3.986	0	0	0
2020/06/08	2040	05/11/2020	10.00	Put	Bond Future	10,488.7100	10.4887	10,983.1200	10.9831	4.714	0	0	0
2020/06/08	2040	05/11/2020	10.31	Call	Bond Future	1,793.8400	1.7938	1,577.7000	1.5777	(12.049)	0	0	0
2020/06/08	2040	05/11/2020	10.32	Put	Bond Future	8,639.1300	8.6391	9,078.1700	9.0782	5.082	0	0	0
2020/06/08	2040	05/11/2020	11.50	Call	Bond Future	5,350.1600	5.3502	4,933.6000	4.9336	(7.786)	0	0	0
2020/06/08	2040	05/11/2020	11.50	Put	Bond Future	3,906.8100	3.9068	4,147.2300	4.1472	6.154	0	0	2,000
2020/06/08	2040	05/11/2020	10.31	Put	Bond Future	8,692.5800	8.6926	9,133.4200	9.1334	5.071	0	0	0
2020/06/08	2040	05/11/2020	10.32	Call	Bond Future	1,816.1400	1.8161	1,598.2000	1.5982	(12.000)	0	0	0
2020/06/08	2040	04/02/2021	9.49	Call	Bond Future	889.2200	0.8892	777.1400	0.7771	(12.604)	0	0	500
2020/06/08	2040	04/02/2021	9.57	Put	Bond Future	15,050.9100	15.0509	15,595.8500	15.5959	3.621	0	0	0
2020/06/08	2040	04/02/2021	10.07	Put	Bond Future	11,664.4400	11.6644	12,152.0900	12.1521	4.181	0	0	0
2020/06/08	2040	04/02/2021	10.42	Put	Bond Future	9,653.5000	9.6535	10,092.8000	10.0928	4.551	0	0	0
2020/06/08	2040	04/02/2021			Bond Future	11.4830	81.1939	11.5864	80.5288	0.901	0.0000	0.0000	0
2020/06/08	2040	04/02/2021	10.07	Call	Bond Future	1,618.2700	1.6183	1,440.8400	1.4408	(10.964)	0	0	800
2020/06/08	2040	04/02/2021	11.74	Call	Bond Future	6,159.9600	6.1600	5,747.2900	5.7473	(6.699)	0	0	0
2020/06/08	2040	04/02/2021	11.74	Put	Bond Future	4,523.6200	4.5236	4,776.0300	4.7760	5.580	0	0	800
2020/06/08	2040	04/02/2021	10.41	Call	Bond Future	2,251.2800	2.2513	2,026.9900	2.0270	(9.963)	0	0	0
2020/06/08	2040	04/02/2021	10.41	Put	Bond Future	9,705.7400	9.7057	10,146.5300	10.1465	4.542	0	0	0
2020/06/08	2040	04/02/2021	9.49	Put	Bond Future	15,639.7900	15.6398	16,192.7900	16.1928	3.536	0	0	0
2020/06/08	2040	04/02/2021	9.57	Call	Bond Future	971.4300	0.9714	851.2900	0.8513	(12.367)	0	0	800
2020/06/08	2040	04/02/2021	10.42	Call	Bond Future	2,273.5000	2.2735	2,047.7200	2.0477	(9.931)	0	0	0
2020/06/08	2040	04/02/2021	10.24	Put	Bond Future	10,630.3400	10.6303	11,096.1500	11.0962	4.382	0	0	0
2020/06/08	2040	04/02/2021	10.24	Call	Bond Future	1,894.7600	1.8948	1,695.4900	1.6955	(10.517)	0	0	500
2020/06/08	2040	04/02/2021	11.57	Call	Bond Future	5,554.0500	5.5540	5,163.0200	5.1630	(7.040)	0	0	0
2020/06/08	2040	04/02/2021	11.57	Put	Bond Future	4,993.8200	4.9938	5,267.8700	5.2679	5.488	0	0	500
2020/06/08	2040	04/02/2021	10.40	Call	Bond Future	2,228.9500	2.2290	2,006.1700	2.0062	(9.995)	0	0	0
2020/06/08	2040	04/02/2021	10.40	Put	Bond Future	9,757.9700	9.7580	10,200.2700	10.2003	4.533	0	0	0
2020/06/08	2040	06/05/2021	12.44	Put	Bond Future	4,353.2000	4.3532	4,567.4800	4.5675	4.922	0	0	0
2020/06/08	2040	06/05/2021			Bond Future	11.6909	82.1802	11.7987	81.5069	0.922	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
2020/06/08	2040	06/05/2021	12.43	Call	Bond Future	8,809.6100	8.8096	8,351.4500	8.3514	(5.201)	0	0	0
2020/06/08	2040	06/05/2021	12.43	Put	Bond Future	4,373.0400	4.3730	4,588.2200	4.5882	4.921	0	0	0
2020/06/08	2040	06/05/2021	12.44	Call	Bond Future	8,847.0100	8.8470	8,387.9500	8.3879	(5.189)	0	0	0
2020/06/08	2040	06/05/2021	12.42	Call	Bond Future	8,771.9600	8.7720	8,314.6800	8.3147	(5.213)	0	0	0
2020/06/08	2040	06/05/2021	12.42	Put	Bond Future	4,392.6900	4.3927	4,608.7500	4.6088	4.919	0	0	0
2020/06/08	2044	06/08/2020	9.66	Call	Bond Future	174.3300	0.1743	121.1900	0.1212	(30.482)	0	0	140
2020/06/08	2044	06/08/2020	9.01	Call	Bond Future	25.2600	0.0253	15.2300	0.0152	(39.707)	0	0	140
2020/06/08	2044	06/08/2020	9.98	Call	Bond Future	375.8400	0.3758	276.8100	0.2768	(26.349)	0	0	602
2020/06/08	2044	06/08/2020	11.09	Put	Bond Future	3,094.7800	3.0948	3,360.5000	3.3605	8.586	0	0	602
2020/06/08	2044	06/08/2020	9.88	Call	Bond Future	299.1700	0.2992	216.5800	0.2166	(27.606)	0	0	0
2020/06/08	2044	06/08/2020			Bond Future	11.1352	80.5419	11.2307	79.8900	0.857	0.0000	0.0000	78,453
2020/06/08	2044	06/08/2020	9.36	Put	Bond Future	14,058.2400	14.0582	14,683.7300	14.6837	4.449	0	0	0
2020/06/08	2044	06/08/2020	9.36	Call	Bond Future	76.3100	0.0763	49.8900	0.0499	(34.622)	0	0	602
2020/06/08	2044	06/08/2020	9.98	Put	Bond Future	9,041.9000	9.0419	9,594.7800	9.5948	6.115	0	0	0
2020/06/08	2044	06/08/2020	9.86	Put	Bond Future	9,941.2400	9.9412	10,513.6100	10.5136	5.758	0	0	0
2020/06/08	2044	06/08/2020	9.86	Call	Bond Future	285.4700	0.2855	205.9300	0.2059	(27.863)	0	0	0
2020/06/08	2044	06/08/2020	9.66	Put	Bond Future	11,520.6100	11.5206	12,119.3800	12.1194	5.197	0	0	0
2020/06/08	2044	06/08/2020	9.01	Put	Bond Future	17,241.9700	17.2420	17,883.8500	17.8838	3.723	0	0	0
2020/06/08	2044	06/08/2020	11.09	Call	Bond Future	2,782.7000	2.7827	2,396.5100	2.3965	(13.878)	0	0	0
2020/06/08	2044	06/08/2020	9.88	Put	Bond Future	9,788.7300	9.7887	10,358.0500	10.3581	5.816	0	0	0
2020/06/08	2044	06/08/2020	10.93	Put	Bond Future	3,689.6700	3.6897	3,998.0400	3.9980	8.358	0	0	140
2020/06/08	2044	06/08/2020	10.93	Call	Bond Future	2,256.8400	2.2568	1,913.3000	1.9133	(15.222)	0	0	0
2020/06/08	2044	06/08/2020	9.87	Put	Bond Future	9,864.8500	9.8649	10,435.7100	10.4357	5.787	0	0	0
2020/06/08	2044	06/08/2020	9.87	Call	Bond Future	292.2500	0.2923	211.2000	0.2112	(27.733)	0	0	0
2020/06/08	2044	05/11/2020	11.06	Put	Bond Future	5,451.5900	5.4516	5,769.9800	5.7700	5.840	0	0	525
2020/06/08	2044	05/11/2020	11.43	Call	Bond Future	4,892.0700	4.8921	4,490.7100	4.4907	(8.204)	0	0	0
2020/06/08	2044	05/11/2020	9.72	Put	Bond Future	12,882.7000	12.8827	13,423.1200	13.4231	4.195	0	0	0
2020/06/08	2044	05/11/2020	9.97	Call	Bond Future	1,093.2100	1.0932	940.4500	0.9405	(13.974)	0	0	568
2020/06/08	2044	05/11/2020	9.29	Put	Bond Future	16,287.9100	16.2879	16,874.9600	16.8750	3.604	0	0	0
2020/06/08	2044	05/11/2020	9.96	Put	Bond Future	11,171.4900	11.1715	11,679.8400	11.6798	4.550	0	0	0
2020/06/08	2044	05/11/2020	10.36	Call	Bond Future	1,754.6500	1.7547	1,539.6700	1.5397	(12.252)	0	0	0
2020/06/08	2044	05/11/2020			Bond Future	11.3234	81.4298	11.4228	80.7702	0.878	0.0000	0.0000	0
2020/06/08	2044	05/11/2020	9.72	Call	Bond Future	791.1500	0.7911	671.8800	0.6719	(15.076)	0	0	1,815
2020/06/08	2044	05/11/2020	9.97	Put	Bond Future	11,103.2300	11.1032	11,610.1600	11.6102	4.566	0	0	0
2020/06/08	2044	05/11/2020	9.96	Call	Bond Future	1,079.7200	1.0797	928.3800	0.9284	(14.017)	0	0	0
2020/06/08	2044	05/11/2020	11.38	Call	Bond Future	4,716.0500	4.7161	4,322.4400	4.3224	(8.346)	0	0	0
2020/06/08	2044	05/11/2020	11.38	Put	Bond Future	4,339.0800	4.3391	4,605.1600	4.6052	6.132	0	0	568
2020/06/08	2044	05/11/2020	10.34	Call	Bond Future	1,710.8600	1.7109	1,499.5300	1.4995	(12.352)	0	0	0
2020/06/08	2044	05/11/2020	10.34	Put	Bond Future	8,781.2800	8.7813	9,229.6400	9.2296	5.106	0	0	0
2020/06/08	2044	05/11/2020	11.06	Call	Bond Future	3,656.8100	3.6568	3,315.5100	3.3155	(9.333)	0	0	0
2020/06/08	2044	05/11/2020	10.04	Put	Bond Future	10,632.2800	10.6323	11,129.0700	11.1291	4.672	0	0	0
2020/06/08	2044	05/11/2020	11.17	Put	Bond Future	5,043.7000	5.0437	5,343.6200	5.3436	5.946	0	0	1,815
2020/06/08	2044	05/11/2020	11.43	Put	Bond Future	4,184.7600	4.1848	4,443.0900	4.4431	6.173	0	0	1,815
2020/06/08	2044	05/11/2020	8.87	Put	Bond Future	20,010.2800	20.0103	20,629.2400	20.6292	3.093	0	0	0
2020/06/08	2044	05/11/2020	9.29	Call	Bond Future	424.1600	0.4242	351.5200	0.3515	(17.126)	0	0	568
2020/06/08	2044	05/11/2020	10.36	Put	Bond Future	8,670.7900	8.6708	9,115.5000	9.1155	5.129	0	0	0
2020/06/08	2044	05/11/2020	10.04	Call	Bond Future	1,191.0600	1.1911	1,028.1600	1.0282	(13.677)	0	0	525



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/08	2044	05/11/2020	9.34	Put	Bond Future	15,870.3000	15.8703	16,452.6700	16.4527	3.670	0	0	0
2020/06/08	2044	05/11/2020	9.34	Call	Bond Future	458.1500	0.4581	380.8300	0.3808	(16.877)	0	0	525
2020/06/08	2044	05/11/2020	11.17	Call	Bond Future	4,006.8700	4.0069	3,647.1000	3.6471	(8.979)	0	0	0
2020/06/08	2044	05/11/2020	8.87	Call	Bond Future	210.9100	0.2109	170.1800	0.1702	(19.312)	0	0	1,815
2020/06/08	2044	05/11/2020	10.02	Put	Bond Future	10,765.6100	10.7656	11,265.3200	11.2653	4.642	0	0	0
2020/06/08	2044	05/11/2020	10.02	Call	Bond Future	1,162.4900	1.1625	1,002.5100	1.0025	(13.762)	0	0	1,815
2020/06/08	2044	05/11/2020	10.35	Call	Bond Future	1,732.5800	1.7326	1,519.4400	1.5194	(12.302)	0	0	0
2020/06/08	2044	05/11/2020	10.35	Put	Bond Future	8,725.8000	8.7258	9,172.3500	9.1724	5.118	0	0	0
2020/06/08	2044	04/02/2021	10.04	Put	Bond Future	12,234.0700	12.2341	12,731.6900	12.7317	4.067	0	0	0
2020/06/08	2044	04/02/2021	10.37	Call	Bond Future	2,113.1600	2.1132	1,898.0800	1.8981	(10.178)	0	0	0
2020/06/08	2044	04/02/2021	10.35	Put	Bond Future	10,336.1500	10.3362	10,791.8000	10.7918	4.408	0	0	0
2020/06/08	2044	04/02/2021			Bond Future	11.5188	78.0089	11.6224	77.3411	0.900	0.0000	0.0000	0
2020/06/08	2044	04/02/2021	10.37	Put	Bond Future	10,225.5900	10.2256	10,678.2300	10.6782	4.427	0	0	0
2020/06/08	2044	04/02/2021	10.35	Call	Bond Future	2,070.0100	2.0700	1,857.9400	1.8579	(10.245)	0	0	0
2020/06/08	2044	04/02/2021	10.04	Call	Bond Future	1,525.7000	1.5257	1,355.6000	1.3556	(11.149)	0	0	0
2020/06/08	2044	04/02/2021	10.84	Call	Bond Future	3,259.4300	3.2594	2,973.4400	2.9734	(8.774)	0	0	0
2020/06/08	2044	04/02/2021	10.36	Put	Bond Future	10,280.8600	10.2809	10,735.0000	10.7350	4.417	0	0	0
2020/06/08	2044	04/02/2021	10.84	Put	Bond Future	7,887.5400	7.8875	8,269.2700	8.2693	4.840	0	0	405
2020/06/08	2044	04/02/2021	10.29	Call	Bond Future	1,943.8300	1.9438	1,740.7400	1.7407	(10.448)	0	0	0
2020/06/08	2044	04/02/2021	10.29	Put	Bond Future	10,673.8700	10.6739	11,138.5000	11.1385	4.353	0	0	405
2020/06/08	2044	04/02/2021	9.66	Put	Bond Future	14,891.1100	14.8911	15,432.9400	15.4329	3.639	0	0	0
2020/06/08	2044	04/02/2021	9.66	Call	Bond Future	1,029.2500	1.0292	903.3600	0.9034	(12.231)	0	0	405
2020/06/08	2044	04/02/2021	10.36	Call	Bond Future	2,091.6300	2.0916	1,878.0500	1.8781	(10.211)	0	0	0
2020/06/08	2044	06/05/2021	12.43	Put	Bond Future	4,476.5700	4.4766	4,694.3800	4.6944	4.866	0	0	0
2020/06/08	2044	06/05/2021	12.44	Call	Bond Future	8,780.2600	8.7803	8,321.2000	8.3212	(5.228)	0	0	0
2020/06/08	2044	06/05/2021			Bond Future	11.7189	78.9565	11.8270	78.2805	0.922	0.0000	0.0000	0
2020/06/08	2044	06/05/2021	12.45	Call	Bond Future	8,817.3000	8.8173	8,357.3600	8.3574	(5.216)	0	0	0
2020/06/08	2044	06/05/2021	12.45	Put	Bond Future	4,436.6100	4.4366	4,652.6400	4.6526	4.869	0	0	0
2020/06/08	2044	06/05/2021	12.43	Call	Bond Future	8,743.2400	8.7432	8,285.0800	8.2851	(5.240)	0	0	0
2020/06/08	2044	06/05/2021	12.44	Put	Bond Future	4,456.5400	4.4565	4,673.4500	4.6735	4.867	0	0	0
2020/06/08	2046	06/08/2020			Bond Future	97.1450	97.1450	97.4054	97.4054	0.268	0.0000	0.0000	15,969
2020/06/08	2046	05/11/2020			Bond Future	96.4528	96.4528	96.7156	96.7156	0.272	0.0000	0.0000	0
2020/06/08	2046	04/02/2021			Bond Future	97.6115	97.6115	97.8772	97.8772	0.272	0.0000	0.0000	0
2020/06/08	2046	06/05/2021			Bond Future	97.0089	97.0089	97.2776	97.2776	0.277	0.0000	0.0000	0
2020/06/08	2050	06/08/2020			Bond Future	97.4882	97.4882	98.2327	98.2327	0.764	0.0000	0.0000	16,793
2020/06/08	2050	05/11/2020			Bond Future	98.5853	98.5853	99.3376	99.3376	0.763	0.0000	0.0000	0
2020/06/08	2050	04/02/2021			Bond Future	97.8596	97.8596	98.6206	98.6206	0.778	0.0000	0.0000	0
2020/06/08	2050	06/05/2021			Bond Future	99.0686	99.0686	99.8388	99.8388	0.777	0.0000	0.0000	0
2020/06/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	AL37	06/08/2020			Index Future	732.8780	732.8780	730.7240	730.7240	(0.294)	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
2020/06/08	AL37	05/11/2020			Index Future	741.0270	741.0270	738.8350	738.8350	(0.296)	0.0000	0.0000	0
2020/06/08	AL37	04/02/2021			Index Future	749.7460	749.7460	747.5210	747.5210	(0.297)	0.0000	0.0000	0
2020/06/08	AL37	06/05/2021			Index Future	758.8260	758.8260	756.5690	756.5690	(0.297)	0.0000	0.0000	0
2020/06/08	AL7T	06/08/2020			Index Future	817.7650	817.7650	812.9260	812.9260	(0.592)	0.0000	0.0000	0
2020/06/08	AL7T	05/11/2020			Index Future	826.8570	826.8570	821.9510	821.9510	(0.593)	0.0000	0.0000	0
2020/06/08	AL7T	04/02/2021			Index Future	836.5860	836.5860	831.6130	831.6130	(0.594)	0.0000	0.0000	0
2020/06/08	AL7T	06/05/2021			Index Future	846.7180	846.7180	841.6790	841.6790	(0.595)	0.0000	0.0000	0
2020/06/08	ALBI	06/08/2020			Index Future	713.9920	713.9920	710.0290	710.0290	(0.555)	0.0000	0.0000	212
2020/06/08	ALBI	05/11/2020			Index Future	721.9310	721.9310	717.9110	717.9110	(0.557)	0.0000	0.0000	0
2020/06/08	ALBI	04/02/2021			Index Future	730.4250	730.4250	726.3500	726.3500	(0.558)	0.0000	0.0000	0
2020/06/08	ALBI	06/05/2021			Index Future	739.2710	739.2710	735.1420	735.1420	(0.559)	0.0000	0.0000	0
2020/06/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/08	ES33	06/08/2020			Bond Future	11.6739	75.3814	11.7792	74.8308	0.902	0.0000	0.0000	350
2020/06/08	ES33	05/11/2020			Bond Future	11.9200	72.4363	12.0298	71.8792	0.921	0.0000	0.0000	0
2020/06/08	ES33	04/02/2021			Bond Future	12.1765	73.2900	12.2912	72.7260	0.942	0.0000	0.0000	0
2020/06/08	ES33	06/05/2021			Bond Future	12.4351	70.4013	12.5548	69.8303	0.963	0.0000	0.0000	0
2020/06/08	ES42	06/08/2020			Bond Future	12.1581	74.7359	12.2533	74.1887	0.783	0.0000	0.0000	4,919
2020/06/08	ES42	05/11/2020			Bond Future	12.3985	71.3005	12.4981	70.7468	0.804	0.0000	0.0000	0
2020/06/08	ES42	04/02/2021			Bond Future	12.6413	72.1415	12.7456	71.5811	0.825	0.0000	0.0000	0
2020/06/08	ES42	06/05/2021			Bond Future	12.8959	68.7580	13.0052	68.1906	0.848	0.0000	0.0000	0
2020/06/08	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	06/08/2020	728.12	Put	GOVI	220,920.0000	22.0920	259,780.0000	25.9780	17.590	0	0	0
2020/06/08	GOVI	06/08/2020			GOVI	706.0280	706.0280	702.1420	702.1420	(0.550)	0.0000	0.0000	1,032
2020/06/08	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	06/08/2020	728.14	Put	GOVI	221,120.0000	22.1120	259,980.0000	25.9980	17.574	0	0	0
2020/06/08	GOVI	06/08/2020	728.13	Put	GOVI	221,020.0000	22.1020	259,880.0000	25.9880	17.582	0	0	0
2020/06/08	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	05/11/2020	737.84	Put	GOVI	239,620.0000	23.9620	279,040.0000	27.9040	16.451	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
2020/06/08	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	05/11/2020			GOVI	713.8780	713.8780	709.9360	709.9360	(0.552)	0.0000	0.0000	0
2020/06/08	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	05/11/2020	737.83	Put	GOVI	239,520.0000	23.9520	278,940.0000	27.8940	16.458	0	0	0
2020/06/08	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	05/11/2020	737.85	Put	GOVI	239,720.0000	23.9720	279,140.0000	27.9140	16.444	0	0	0
2020/06/08	GOVI	04/02/2021	750.96	Put	GOVI	286,820.0000	28.6820	326,780.0000	32.6780	13.932	0	0	0
2020/06/08	GOVI	04/02/2021			GOVI	722.2780	722.2780	718.2820	718.2820	(0.553)	0.0000	0.0000	0
2020/06/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	04/02/2021	750.95	Put	GOVI	286,720.0000	28.6720	326,680.0000	32.6680	13.937	0	0	0
2020/06/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	04/02/2021	750.94	Put	GOVI	286,620.0000	28.6620	326,580.0000	32.6580	13.942	0	0	0
2020/06/08	GOVI	06/05/2021	678.67	Call	GOVI	523,550.0000	52.3550	483,060.0000	48.3060	(7.734)	0	0	0
2020/06/08	GOVI	06/05/2021			GOVI	731.0250	731.0250	726.9760	726.9760	(0.554)	0.0000	0.0000	0
2020/06/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	06/05/2021	678.68	Call	GOVI	523,450.0000	52.3450	482,960.0000	48.2960	(7.735)	0	0	0
2020/06/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	GOVI	06/05/2021	678.69	Call	GOVI	523,350.0000	52.3350	482,860.0000	48.2860	(7.737)	0	0	0
2020/06/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/08	IGOV	06/08/2020			Index Future	255.4220	255.4220	255.8880	255.8880	0.182	0.0000	0.0000	1,132
2020/06/08	IGOV	05/11/2020			Index Future	258.3240	258.3240	258.7910	258.7910	0.181	0.0000	0.0000	47
2020/06/08	IGOV	04/02/2021			Index Future	261.4260	261.4260	261.8950	261.8950	0.179	0.0000	0.0000	0
2020/06/08	IGOV	06/05/2021			Index Future	264.6530	264.6530	265.1270	265.1270	0.179	0.0000	0.0000	0
2020/06/08	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/08	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/08	IS05	17/12/2020			Interest Rate Swap	94.0600	94.0600	94.0700	94.0700	0.011	0.0000	0.0000	0
2020/06/08	IS05	16/03/2021			Interest Rate Swap	92.3300	92.3300	92.3400	92.3400	0.011	0.0000	0.0000	0
2020/06/08	IS05	15/06/2021			Interest Rate Swap	90.5500	90.5500	90.5600	90.5600	0.011	0.0000	0.0000	0
2020/06/08	IS05	21/09/2021			Interest Rate Swap	89.5900	89.5900	89.6300	89.6300	0.045	0.0000	0.0000	0
2020/06/08	IS05	21/12/2021			Interest Rate Swap	90.9600	90.9600	91.0100	91.0100	0.055	0.0000	0.0000	51
2020/06/08	IS05	15/03/2022			Interest Rate Swap	90.4800	90.4800	90.5400	90.5400	0.066	0.0000	0.0000	0
2020/06/08	IS05	21/06/2022			Interest Rate Swap	90.7100	90.7100	90.7800	90.7800	0.077	0.0000	0.0000	0
2020/06/08	IS05	20/09/2022			Interest Rate Swap	94.0100	94.0100	94.0800	94.0800	0.074	0.0000	0.0000	0
2020/06/08	IS05	20/12/2022			Interest Rate Swap	94.7000	94.7000	94.8000	94.8000	0.106	0.0000	0.0000	0
2020/06/08	IS05	22/03/2023			Interest Rate Swap	87.3300	87.3300	87.4500	87.4500	0.137	0.0000	0.0000	0
2020/06/08	IS05	20/06/2023			Interest Rate Swap	93.0700	93.0700	93.2100	93.2100	0.150	0.0000	0.0000	0
2020/06/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/08	IS10	17/12/2025			Interest Rate Swap	82.9300	82.9300	83.1100	83.1100	0.217	0.0000	0.0000	0
2020/06/08	IS10	16/03/2026			Interest Rate Swap	79.6500	79.6500	79.8400	79.8400	0.239	0.0000	0.0000	0
2020/06/08	IS10	15/06/2026			Interest Rate Swap	78.2600	78.2600	78.4700	78.4700	0.268	0.0000	0.0000	0
2020/06/08	IS10	21/09/2026			Interest Rate Swap	80.5100	80.5100	80.7400	80.7400	0.286	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
2020/06/08	IS10	21/12/2026			Interest Rate Swap	84.7400	84.7400	84.9900	84.9900	0.295	0.0000	0.0000	0
2020/06/08	IS10	15/03/2027			Interest Rate Swap	83.5000	83.5000	83.7700	83.7700	0.323	0.0000	0.0000	0
2020/06/08	IS10	21/06/2027			Interest Rate Swap	85.7300	85.7300	86.0300	86.0300	0.350	0.0000	0.0000	0
2020/06/08	IS10	20/09/2027			Interest Rate Swap	91.5800	91.5800	91.8900	91.8900	0.339	0.0000	0.0000	0
2020/06/08	IS10	20/12/2027			Interest Rate Swap	92.0300	92.0300	92.3600	92.3600	0.359	0.0000	0.0000	0
2020/06/08	IS10	22/03/2028			Interest Rate Swap	85.2100	85.2100	85.5500	85.5500	0.399	0.0000	0.0000	0
2020/06/08	IS10	20/06/2028			Interest Rate Swap	93.0200	93.0200	93.3600	93.3600	0.366	0.0000	0.0000	0
2020/06/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/08	R023	06/08/2020	7.26	Call	Bond Future	4,982.4900	4.9825	4,932.5100	4.9325	(1.003)	0	0	0
2020/06/08	R023	06/08/2020			Bond Future	5.1664	109.5748	5.1867	109.5250	0.393	0.0000	0.0000	26,872
2020/06/08	R023	06/08/2020	7.26	Put	Bond Future	1.0900	0.0011	0.9200	0.0009	(15.596)	0	0	0
2020/06/08	R023	06/08/2020	7.27	Call	Bond Future	5,005.5200	5.0055	4,955.5400	4.9555	(0.998)	0	0	0
2020/06/08	R023	06/08/2020	7.28	Put	Bond Future	0.9900	0.0010	0.8300	0.0008	(16.162)	0	0	0
2020/06/08	R023	06/08/2020	7.27	Put	Bond Future	1.0400	0.0010	0.8700	0.0009	(16.346)	0	0	0
2020/06/08	R023	06/08/2020	7.28	Call	Bond Future	5,028.5400	5.0285	4,978.5700	4.9786	(0.994)	0	0	0
2020/06/08	R023	05/11/2020	7.46	Put	Bond Future	22.3600	0.0224	22.2100	0.0222	(0.671)	0	0	0
2020/06/08	R023	05/11/2020	7.47	Put	Bond Future	21.8400	0.0218	21.6800	0.0217	(0.733)	0	0	0
2020/06/08	R023	05/11/2020			Bond Future	5.2472	106.8734	5.2702	106.8224	0.438	0.0000	0.0000	0
2020/06/08	R023	05/11/2020	7.46	Call	Bond Future	4,789.0300	4.7890	4,737.8800	4.7379	(1.068)	0	0	0
2020/06/08	R023	05/11/2020	7.47	Call	Bond Future	4,809.4300	4.8094	4,758.2700	4.7583	(1.064)	0	0	0
2020/06/08	R023	05/11/2020	7.45	Call	Bond Future	4,768.6500	4.7687	4,717.5000	4.7175	(1.073)	0	0	0
2020/06/08	R023	05/11/2020	7.45	Put	Bond Future	22.8900	0.0229	22.7400	0.0227	(0.655)	0	0	0
2020/06/08	R023	04/02/2021	6.34	Call	Bond Future	2,321.4700	2.3215	2,276.1200	2.2761	(1.954)	0	0	0
2020/06/08	R023	04/02/2021	6.32	Put	Bond Future	334.8200	0.3348	341.6100	0.3416	2.028	0	0	0
2020/06/08	R023	04/02/2021			Bond Future	5.3189	108.1320	5.3452	108.0801	0.494	0.0000	0.0000	0
2020/06/08	R023	04/02/2021	6.34	Put	Bond Future	326.1000	0.3261	332.7200	0.3327	2.030	0	0	0
2020/06/08	R023	04/02/2021	6.32	Call	Bond Future	2,291.5800	2.2916	2,246.4000	2.2464	(1.972)	0	0	0
2020/06/08	R023	04/02/2021	6.33	Put	Bond Future	330.4300	0.3304	337.1400	0.3371	2.031	0	0	0
2020/06/08	R023	04/02/2021	6.33	Call	Bond Future	2,306.5000	2.3065	2,261.2400	2.2612	(1.962)	0	0	0
2020/06/08	R023	06/05/2021	7.58	Call	Bond Future	3,848.0300	3.8480	3,797.5500	3.7975	(1.312)	0	0	0
2020/06/08	R023	06/05/2021			Bond Future	5.3778	105.5319	5.4081	105.4791	0.564	0.0000	0.0000	0
2020/06/08	R023	06/05/2021	7.56	Call	Bond Future	3,817.5300	3.8175	3,767.1200	3.7671	(1.320)	0	0	0
2020/06/08	R023	06/05/2021	7.56	Put	Bond Future	99.7600	0.0998	102.2100	0.1022	2.456	0	0	0
2020/06/08	R023	06/05/2021	7.58	Put	Bond Future	97.0000	0.0970	99.3800	0.0994	2.454	0	0	0
2020/06/08	R023	06/05/2021	7.57	Call	Bond Future	3,832.7700	3.8328	3,782.3300	3.7823	(1.316)	0	0	0
2020/06/08	R023	06/05/2021	7.57	Put	Bond Future	98.3700	0.0984	100.7900	0.1008	2.460	0	0	0
2020/06/08	R035	06/08/2020	9.00	Put	Bond Future	11,942.4900	11.9425	12,503.2500	12.5033	4.696	0	0	0
2020/06/08	R035	06/08/2020	10.45	Put	Bond Future	3,347.2600	3.3473	3,623.5600	3.6236	8.255	0	0	500
2020/06/08	R035	06/08/2020	9.67	Call	Bond Future	518.2700	0.5183	395.8700	0.3959	(23.617)	0	0	500
2020/06/08	R035	06/08/2020	9.92	Put	Bond Future	5,757.1900	5.7572	6,172.3300	6.1723	7.211	0	0	0
2020/06/08	R035	06/08/2020			Bond Future	10.6282	91.1312	10.7184	90.5370	0.849	0.0000	0.0000	100,524
2020/06/08	R035	06/08/2020	9.00	Call	Bond Future	104.0800	0.1041	70.6200	0.0706	(32.148)	0	0	24,761
2020/06/08	R035	06/08/2020	9.09	Put	Bond Future	11,257.6600	11.2577	11,810.8400	11.8108	4.914	0	0	0
2020/06/08	R035	06/08/2020	9.09	Call	Bond Future	132.6800	0.1327	91.6400	0.0916	(30.932)	0	0	500

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
2020/06/08	R035	06/08/2020	9.67	Put	Bond Future	7,218.2500	7.2183	7,690.0700	7.6901	6.536	0	0	0
2020/06/08	R035	06/08/2020	9.92	Call	Bond Future	875.9800	0.8760	696.9000	0.6969	(20.443)	0	0	0
2020/06/08	R035	06/08/2020	9.91	Put	Bond Future	5,811.4000	5.8114	6,229.0400	6.2290	7.187	0	0	0
2020/06/08	R035	06/08/2020	10.45	Call	Bond Future	2,155.6500	2.1556	1,837.7300	1.8377	(14.748)	0	0	0
2020/06/08	R035	06/08/2020	9.93	Call	Bond Future	893.7700	0.8938	712.1800	0.7122	(20.317)	0	0	0
2020/06/08	R035	06/08/2020	8.75	Call	Bond Future	50.5600	0.0506	32.5500	0.0325	(35.621)	0	0	3,000
2020/06/08	R035	06/08/2020	8.75	Put	Bond Future	13,910.0400	13.9100	14,486.2500	14.4863	4.142	0	0	0
2020/06/08	R035	06/08/2020	9.91	Call	Bond Future	858.4300	0.8584	681.8500	0.6819	(20.570)	0	0	0
2020/06/08	R035	06/08/2020	9.93	Put	Bond Future	5,703.2900	5.7033	6,115.9200	6.1159	7.235	0	0	0
2020/06/08	R035	05/11/2020	10.34	Put	Bond Future	6,032.0400	6.0320	6,359.3200	6.3593	5.426	0	0	0
2020/06/08	R035	05/11/2020			Bond Future	10.8292	87.6596	10.9231	87.0583	0.867	0.0000	0.0000	0
2020/06/08	R035	05/11/2020	10.33	Call	Bond Future	2,769.2300	2.7692	2,496.7900	2.4968	(9.838)	0	0	0
2020/06/08	R035	05/11/2020	10.33	Put	Bond Future	6,073.4000	6.0734	6,402.2900	6.4023	5.415	0	0	0
2020/06/08	R035	05/11/2020	10.34	Call	Bond Future	2,795.8700	2.7959	2,521.8200	2.5218	(9.802)	0	0	0
2020/06/08	R035	05/11/2020	10.32	Call	Bond Future	2,742.9500	2.7430	2,472.1200	2.4721	(9.874)	0	0	0
2020/06/08	R035	05/11/2020	10.32	Put	Bond Future	6,115.2000	6.1152	6,445.7000	6.4457	5.405	0	0	0
2020/06/08	R035	04/02/2021	11.14	Put	Bond Future	4,645.7600	4.6458	4,896.2700	4.8963	5.392	0	0	650
2020/06/08	R035	04/02/2021	10.04	Put	Bond Future	8,820.8000	8.8208	9,218.1400	9.2181	4.505	0	0	0
2020/06/08	R035	04/02/2021	10.14	Put	Bond Future	8,349.9200	8.3499	8,733.4400	8.7334	4.593	0	0	650
2020/06/08	R035	04/02/2021	10.05	Call	Bond Future	2,247.9000	2.2479	2,035.1200	2.0351	(9.466)	0	0	0
2020/06/08	R035	04/02/2021			Bond Future	11.0383	88.6923	11.1362	88.0836	0.887	0.0000	0.0000	0
2020/06/08	R035	04/02/2021	10.06	Call	Bond Future	2,269.8000	2.2698	2,055.6400	2.0556	(9.435)	0	0	0
2020/06/08	R035	04/02/2021	10.06	Put	Bond Future	8,725.1400	8.7251	9,119.7100	9.1197	4.522	0	0	0
2020/06/08	R035	04/02/2021	10.14	Call	Bond Future	2,448.8800	2.4489	2,223.6700	2.2237	(9.196)	0	0	0
2020/06/08	R035	04/02/2021	11.14	Call	Bond Future	5,278.1200	5.2781	4,919.9000	4.9199	(6.787)	0	0	0
2020/06/08	R035	04/02/2021	10.04	Call	Bond Future	2,226.1200	2.2261	2,014.7300	2.0147	(9.496)	0	0	0
2020/06/08	R035	04/02/2021	10.05	Put	Bond Future	8,772.8700	8.7729	9,168.8200	9.1688	4.513	0	0	0
2020/06/08	R035	06/05/2021	10.24	Put	Bond Future	9,537.0100	9.5370	9,915.5400	9.9155	3.969	0	0	0
2020/06/08	R035	06/05/2021	12.35	Put	Bond Future	3,276.8600	3.2769	3,443.1000	3.4431	5.073	0	0	0
2020/06/08	R035	06/05/2021	12.37	Call	Bond Future	9,686.5400	9.6865	9,234.9000	9.2349	(4.663)	0	0	0
2020/06/08	R035	06/05/2021			Bond Future	11.2445	85.2892	11.3465	84.6729	0.906	0.0000	0.0000	0
2020/06/08	R035	06/05/2021	12.35	Call	Bond Future	9,618.1200	9.6181	9,168.0300	9.1680	(4.680)	0	0	0
2020/06/08	R035	06/05/2021	12.37	Put	Bond Future	3,237.2300	3.2372	3,401.9200	3.4019	5.087	0	0	0
2020/06/08	R035	06/05/2021	10.24	Call	Bond Future	3,087.8700	3.0879	2,850.0700	2.8501	(7.701)	0	0	793
2020/06/08	R035	06/05/2021	12.36	Put	Bond Future	3,257.0000	3.2570	3,422.4600	3.4225	5.080	0	0	0
2020/06/08	R035	06/05/2021	12.02	Call	Bond Future	8,514.4700	8.5145	8,091.1800	8.0912	(4.971)	0	0	0
2020/06/08	R035	06/05/2021	12.02	Put	Bond Future	3,989.1900	3.9892	4,182.2300	4.1822	4.839	0	0	793
2020/06/08	R035	06/05/2021	11.32	Call	Bond Future	6,057.7300	6.0577	5,699.9800	5.7000	(5.906)	0	0	0
2020/06/08	R035	06/05/2021	11.32	Put	Bond Future	5,600.7500	5.6008	5,859.3300	5.8593	4.617	0	0	793
2020/06/08	R035	06/05/2021	12.36	Call	Bond Future	9,652.3100	9.6523	9,201.4400	9.2014	(4.671)	0	0	0
2020/06/08	R186	06/08/2020	8.38	Put	Bond Future	450.9900	0.4510	489.9200	0.4899	8.632	0	0	0
2020/06/08	R186	06/08/2020	7.45	Call	Bond Future	1,360.3700	1.3604	1,162.0900	1.1621	(14.575)	0	0	2,500
2020/06/08	R186	06/08/2020	9.00	Call	Bond Future	7,419.8800	7.4199	7,051.2000	7.0512	(4.969)	0	0	900
2020/06/08	R186	06/08/2020	8.00	Call	Bond Future	3,074.2100	3.0742	2,778.2600	2.7783	(9.627)	0	0	900
2020/06/08	R186	06/08/2020	8.25	Call	Bond Future	4,067.5000	4.0675	3,741.6800	3.7417	(8.010)	0	0	0
2020/06/08	R186	06/08/2020			Bond Future	7.5919	115.9259	7.6616	115.5494	0.918	0.0000	0.0000	78,849
2020/06/08	R186	06/08/2020	8.37	Call	Bond Future	4,576.7700	4.5768	4,240.0000	4.2400	(7.358)	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
2020/06/08	R186	06/08/2020	8.37	Put	Bond Future	459.4700	0.4595	499.2200	0.4992	8.651	0	0	0
2020/06/08	R186	06/08/2020	9.00	Put	Bond Future	106.0800	0.1061	113.9200	0.1139	7.391	0	0	0
2020/06/08	R186	06/08/2020	8.38	Call	Bond Future	4,619.9700	4.6200	4,282.3800	4.2824	(7.307)	0	0	0
2020/06/08	R186	06/08/2020	7.45	Put	Bond Future	2,132.2000	2.1322	2,310.4400	2.3104	8.359	0	0	2,500
2020/06/08	R186	06/08/2020	8.00	Put	Bond Future	890.9100	0.8909	971.4800	0.9715	9.044	0	0	0
2020/06/08	R186	06/08/2020	8.25	Put	Bond Future	572.7700	0.5728	623.4700	0.6235	8.852	0	0	0
2020/06/08	R186	06/08/2020	8.36	Call	Bond Future	4,533.6700	4.5337	4,197.7400	4.1977	(7.410)	0	0	0
2020/06/08	R186	06/08/2020	8.36	Put	Bond Future	468.0800	0.4681	508.6700	0.5087	8.672	0	0	0
2020/06/08	R186	05/11/2020	8.00	Put	Bond Future	2,106.1600	2.1062	2,242.7200	2.2427	6.484	0	0	0
2020/06/08	R186	05/11/2020	8.65	Call	Bond Future	5,589.0100	5.5890	5,282.7700	5.2828	(5.479)	0	0	0
2020/06/08	R186	05/11/2020	8.64	Put	Bond Future	1,095.6300	1.0956	1,171.8100	1.1718	6.953	0	0	0
2020/06/08	R186	05/11/2020			Bond Future	7.7584	117.2023	7.8321	116.8206	0.951	0.0000	0.0000	0
2020/06/08	R186	05/11/2020	7.00	Put	Bond Future	5,085.9700	5.0860	5,345.3000	5.3453	5.099	0	0	0
2020/06/08	R186	05/11/2020	7.00	Call	Bond Future	1,065.3400	1.0653	943.0300	0.9430	(11.481)	0	0	1,200
2020/06/08	R186	05/11/2020	8.66	Call	Bond Future	5,625.1000	5.6251	5,318.0800	5.3181	(5.458)	0	0	0
2020/06/08	R186	05/11/2020	8.66	Put	Bond Future	1,069.2000	1.0692	1,143.8200	1.1438	6.979	0	0	0
2020/06/08	R186	05/11/2020	8.00	Call	Bond Future	3,350.5300	3.3505	3,105.4500	3.1055	(7.315)	0	0	1,200
2020/06/08	R186	05/11/2020	7.84	Put	Bond Future	2,451.4500	2.4515	2,606.5200	2.6065	6.326	0	0	0
2020/06/08	R186	05/11/2020	9.26	Put	Bond Future	482.2600	0.4823	519.1400	0.5191	7.647	0	0	3,500
2020/06/08	R186	05/11/2020	8.65	Put	Bond Future	1,082.3500	1.0823	1,157.7500	1.1578	6.966	0	0	0
2020/06/08	R186	05/11/2020	8.64	Call	Bond Future	5,553.0200	5.5530	5,247.5600	5.2476	(5.501)	0	0	0
2020/06/08	R186	05/11/2020	7.84	Call	Bond Future	2,873.8200	2.8738	2,647.2500	2.6473	(7.884)	0	0	3,500
2020/06/08	R186	05/11/2020	8.34	Put	Bond Future	1,516.7400	1.5167	1,618.5000	1.6185	6.709	0	0	0
2020/06/08	R186	05/11/2020	8.34	Call	Bond Future	4,482.8000	4.4828	4,202.9200	4.2029	(6.243)	0	0	3,500
2020/06/08	R186	05/11/2020	9.26	Call	Bond Future	7,941.3200	7.9413	7,596.5600	7.5966	(4.341)	0	0	0
2020/06/08	R186	04/02/2021	8.15	Call	Bond Future	3,620.4900	3.6205	3,385.0800	3.3851	(6.502)	0	0	0
2020/06/08	R186	04/02/2021			Bond Future	7.9278	113.2992	8.0059	112.9124	0.986	0.0000	0.0000	0
2020/06/08	R186	04/02/2021	8.15	Put	Bond Future	2,525.3900	2.5254	2,676.7700	2.6768	5.994	0	0	0
2020/06/08	R186	04/02/2021	8.16	Call	Bond Future	3,649.7100	3.6497	3,413.3300	3.4133	(6.477)	0	0	0
2020/06/08	R186	04/02/2021	8.17	Put	Bond Future	2,486.0600	2.4861	2,635.5000	2.6355	6.011	0	0	0
2020/06/08	R186	04/02/2021	8.16	Put	Bond Future	2,505.6600	2.5057	2,656.0700	2.6561	6.003	0	0	0
2020/06/08	R186	04/02/2021	8.17	Call	Bond Future	3,679.0400	3.6790	3,441.6900	3.4417	(6.451)	0	0	0
2020/06/08	R186	06/05/2021	10.76	Put	Bond Future	401.5100	0.4015	430.5000	0.4305	7.220	0	0	0
2020/06/08	R186	06/05/2021	10.77	Call	Bond Future	12,143.5500	12.1436	11,780.3900	11.7804	(2.991)	0	0	0
2020/06/08	R186	06/05/2021			Bond Future	8.1063	114.6738	8.1893	114.2820	1.024	0.0000	0.0000	0
2020/06/08	R186	06/05/2021	10.78	Call	Bond Future	12,180.4200	12.1804	11,816.9900	11.8170	(2.984)	0	0	0
2020/06/08	R186	06/05/2021	10.78	Put	Bond Future	393.1400	0.3931	421.5900	0.4216	7.237	0	0	0
2020/06/08	R186	06/05/2021	10.76	Call	Bond Future	12,106.7100	12.1067	11,743.8200	11.7438	(2.997)	0	0	0
2020/06/08	R186	06/05/2021	10.77	Put	Bond Future	397.3000	0.3973	426.0200	0.4260	7.229	0	0	0
2020/06/08	R197	06/08/2020			Bond Future	307.4422	307.4422	307.4663	307.4663	0.008	0.0000	0.0000	2,549
2020/06/08	R197	05/11/2020			Bond Future	310.9010	310.9010	310.9236	310.9236	0.007	0.0000	0.0000	0
2020/06/08	R197	04/02/2021			Bond Future	306.6989	306.6989	306.7207	306.7207	0.007	0.0000	0.0000	0
2020/06/08	R197	06/05/2021			Bond Future	310.4883	310.4883	310.5097	310.5097	0.007	0.0000	0.0000	0
2020/06/08	R202	06/08/2020			Bond Future	214.6745	214.6745	214.7011	214.7011	0.012	0.0000	0.0000	7,794
2020/06/08	R202	05/11/2020			Bond Future	217.0896	217.0896	217.1151	217.1151	0.012	0.0000	0.0000	0
2020/06/08	R202	04/02/2021			Bond Future	215.4814	215.4814	215.5066	215.5066	0.012	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
2020/06/08	R202	06/05/2021			Bond Future	218.1434	218.1434	218.1682	218.1682	0.011	0.0000	0.0000	0
2020/06/08	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R208	06/08/2020			Bond Future	3.3359	104.5897	3.3385	104.5881	0.076	0.0000	0.0000	23,391
2020/06/08	R208	06/08/2020	5.56	Call	Bond Future	1,396.2700	1.3963	1,394.6500	1.3947	(0.116)	0	0	0
2020/06/08	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R208	06/08/2020	5.57	Call	Bond Future	1,402.4700	1.4025	1,400.8500	1.4009	(0.116)	0	0	0
2020/06/08	R208	06/08/2020	5.55	Call	Bond Future	1,390.0700	1.3901	1,388.4500	1.3884	(0.117)	0	0	0
2020/06/08	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R208	05/11/2020	4.78	Call	Bond Future	848.8500	0.8489	846.6100	0.8466	(0.264)	0	0	0
2020/06/08	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R208	05/11/2020			Bond Future	2.5934	102.3496	2.5991	102.3474	0.221	0.0000	0.0000	0
2020/06/08	R208	05/11/2020	4.79	Call	Bond Future	852.7000	0.8527	850.4600	0.8505	(0.263)	0	0	0
2020/06/08	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R208	05/11/2020	4.77	Call	Bond Future	845.0000	0.8450	842.7600	0.8428	(0.265)	0	0	0
2020/06/08	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R209	06/08/2020	5.55	Put	Bond Future	39,897.9100	39.8979	40,495.6200	40.4956	1.498	0	0	0
2020/06/08	R209	06/08/2020			Bond Future	10.5584	69.6352	10.6639	69.0375	1.000	0.0000	0.0000	62,483
2020/06/08	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R209	06/08/2020	5.57	Put	Bond Future	39,681.1000	39.6811	40,278.8100	40.2788	1.506	0	0	0
2020/06/08	R209	06/08/2020	5.56	Put	Bond Future	39,789.4300	39.7894	40,387.1400	40.3871	1.502	0	0	0
2020/06/08	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/08	R209	05/11/2020	10.02	Call	Bond Future	2,092.7600	2.0928	1,850.9800	1.8510	(11.553)	0	0	0
2020/06/08	R209	05/11/2020			Bond Future	10.7365	67.2616	10.8460	66.6569	1.020	0.0000	0.0000	0
2020/06/08	R209	05/11/2020	10.00	Call	Bond Future	2,051.9700	2.0520	1,813.2800	1.8133	(11.632)	0	0	0
2020/06/08	R209	05/11/2020	10.00	Put	Bond Future	6,335.9000	6.3359	6,701.9300	6.7019	5.777	0	0	0
2020/06/08	R209	05/11/2020	10.02	Put	Bond Future	6,255.1800	6.2552	6,618.1200	6.6181	5.802	0	0	0
2020/06/08	R209	05/11/2020	10.01	Call	Bond Future	2,072.2200	2.0722	1,832.0000	1.8320	(11.592)	0	0	0
2020/06/08	R209	05/11/2020	10.01	Put	Bond Future	6,295.3600	6.2954	6,659.8600	6.6599	5.790	0	0	0
2020/06/08	R209	04/02/2021	10.12	Put	Bond Future	7,005.0100	7.0050	7,374.3000	7.3743	5.272	0	0	0
2020/06/08	R209	04/02/2021			Bond Future	10.9169	68.0543	11.0305	67.4422	1.041	0.0000	0.0000	0
2020/06/08	R209	04/02/2021	10.11	Call	Bond Future	2,448.0600	2.4481	2,206.6100	2.2066	(9.863)	0	0	0
2020/06/08	R209	04/02/2021	10.11	Put	Bond Future	7,044.1200	7.0441	7,414.7400	7.4147	5.261	0	0	0
2020/06/08	R209	04/02/2021	10.12	Call	Bond Future	2,468.7000	2.4687	2,225.9200	2.2259	(9.834)	0	0	0
2020/06/08	R209	04/02/2021	10.10	Call	Bond Future	2,427.3000	2.4273	2,187.2000	2.1872	(9.892)	0	0	0
2020/06/08	R209	04/02/2021	10.10	Put	Bond Future	7,083.1800	7.0832	7,455.1500	7.4551	5.251	0	0	0
2020/06/08	R209	06/05/2021	12.23	Put	Bond Future	2,979.9800	2.9800	3,148.4400	3.1484	5.653	0	0	0
2020/06/08	R209	06/05/2021	12.22	Call	Bond Future	8,550.0500	8.5500	8,099.6000	8.0996	(5.268)	0	0	0
2020/06/08	R209	06/05/2021			Bond Future	11.1004	65.7380	11.2183	65.1184	1.062	0.0000	0.0000	0
2020/06/08	R209	06/05/2021	12.23	Call	Bond Future	8,578.9200	8.5789	8,127.7200	8.1277	(5.259)	0	0	0
2020/06/08	R209	06/05/2021	12.22	Put	Bond Future	2,997.5100	2.9975	3,166.7200	3.1667	5.645	0	0	0
2020/06/08	R209	06/05/2021	12.24	Call	Bond Future	8,607.8300	8.6078	8,155.8800	8.1559	(5.250)	0	0	0
2020/06/08	R209	06/05/2021	12.24	Put	Bond Future	2,962.5300	2.9625	3,130.2400	3.1302	5.661	0	0	0
2020/06/08	R210	06/08/2020			Bond Future	187.0617	187.0617	187.2115	187.2115	0.080	0.0000	0.0000	1,929
2020/06/08	R210	05/11/2020			Bond Future	186.4599	186.4599	186.6104	186.6104	0.081	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
2020/06/08	R210	04/02/2021			Bond Future	188.6997	188.6997	188.8512	188.8512	0.080	0.0000	0.0000	0
2020/06/08	R210	06/05/2021			Bond Future	188.2889	188.2889	188.4420	188.4420	0.081	0.0000	0.0000	0
2020/06/08	R212	06/08/2020			Bond Future	166.2113	166.2113	166.2225	166.2225	0.007	0.0000	0.0000	6,744
2020/06/08	R212	05/11/2020			Bond Future	168.0819	168.0819	168.0923	168.0923	0.006	0.0000	0.0000	0
2020/06/08	R212	04/02/2021			Bond Future	167.7796	167.7796	167.7895	167.7895	0.006	0.0000	0.0000	0
2020/06/08	R212	06/05/2021			Bond Future	169.8523	169.8523	169.8620	169.8620	0.006	0.0000	0.0000	0
2020/06/08	R213	06/08/2020	9.31	Call	Bond Future	1,663.6200	1.6636	1,400.9300	1.4009	(15.790)	0	0	0
2020/06/08	R213	06/08/2020			Bond Future	9.5389	86.4739	9.6293	85.9503	0.947	0.0000	0.0000	17,330
2020/06/08	R213	06/08/2020	9.29	Call	Bond Future	1,613.8900	1.6139	1,355.9100	1.3559	(15.985)	0	0	0
2020/06/08	R213	06/08/2020	9.29	Put	Bond Future	3,078.9400	3.0789	3,344.6200	3.3446	8.629	0	0	0
2020/06/08	R213	06/08/2020	9.31	Put	Bond Future	3,009.7100	3.0097	3,270.6800	3.2707	8.671	0	0	0
2020/06/08	R213	06/08/2020	9.30	Call	Bond Future	1,638.6500	1.6387	1,378.3100	1.3783	(15.887)	0	0	0
2020/06/08	R213	06/08/2020	9.30	Put	Bond Future	3,044.1900	3.0442	3,307.5100	3.3075	8.650	0	0	0
2020/06/08	R213	05/11/2020	9.60	Put	Bond Future	3,834.9100	3.8349	4,077.9700	4.0780	6.338	0	0	0
2020/06/08	R213	05/11/2020	9.59	Call	Bond Future	3,127.4600	3.1275	2,841.9700	2.8420	(9.128)	0	0	0
2020/06/08	R213	05/11/2020			Bond Future	9.7195	83.8964	9.8136	83.3665	0.968	0.0000	0.0000	0
2020/06/08	R213	05/11/2020	9.60	Call	Bond Future	3,155.0000	3.1550	2,868.0700	2.8681	(9.094)	0	0	0
2020/06/08	R213	05/11/2020	9.59	Put	Bond Future	3,864.6000	3.8646	4,109.1000	4.1091	6.327	0	0	0
2020/06/08	R213	05/11/2020	9.61	Call	Bond Future	3,182.6700	3.1827	2,894.3000	2.8943	(9.061)	0	0	0
2020/06/08	R213	05/11/2020	9.61	Put	Bond Future	3,805.4000	3.8054	4,047.0200	4.0470	6.349	0	0	0
2020/06/08	R213	04/02/2021	9.40	Call	Bond Future	2,705.2600	2.7053	2,468.2500	2.4682	(8.761)	0	0	0
2020/06/08	R213	04/02/2021	9.39	Put	Bond Future	5,588.5800	5.5886	5,889.3300	5.8893	5.382	0	0	0
2020/06/08	R213	04/02/2021			Bond Future	9.9066	84.8846	10.0047	84.3481	0.989	0.0000	0.0000	0
2020/06/08	R213	04/02/2021	9.41	Call	Bond Future	2,728.2100	2.7282	2,489.9300	2.4899	(8.734)	0	0	0
2020/06/08	R213	04/02/2021	9.41	Put	Bond Future	5,519.6500	5.5197	5,817.8600	5.8179	5.403	0	0	0
2020/06/08	R213	04/02/2021	9.40	Put	Bond Future	5,554.1700	5.5542	5,853.6500	5.8537	5.392	0	0	0
2020/06/08	R213	04/02/2021	9.39	Call	Bond Future	2,682.1400	2.6821	2,446.4000	2.4464	(8.789)	0	0	0
2020/06/08	R213	06/05/2021	11.91	Put	Bond Future	1,561.0300	1.5610	1,658.4200	1.6584	6.239	0	0	0
2020/06/08	R213	06/05/2021			Bond Future	10.0918	82.3813	10.1938	81.8381	1.011	0.0000	0.0000	0
2020/06/08	R213	06/05/2021	11.90	Call	Bond Future	10,527.5300	10.5275	10,082.2900	10.0823	(4.229)	0	0	0
2020/06/08	R213	06/05/2021	11.90	Put	Bond Future	1,572.5000	1.5725	1,670.4700	1.6705	6.230	0	0	0
2020/06/08	R213	06/05/2021	11.91	Call	Bond Future	10,561.8400	10.5618	10,116.0200	10.1160	(4.221)	0	0	0
2020/06/08	R213	06/05/2021	11.89	Call	Bond Future	10,493.2400	10.4932	10,048.5900	10.0486	(4.237)	0	0	0
2020/06/08	R213	06/05/2021	11.89	Put	Bond Future	1,584.0300	1.5840	1,682.5900	1.6826	6.222	0	0	0
2020/06/08	R214	06/08/2020	9.98	Put	Bond Future	6,409.1500	6.4091	6,812.2400	6.8122	6.289	0	0	0
2020/06/08	R214	06/08/2020	9.97	Call	Bond Future	646.5900	0.6466	508.4200	0.5084	(21.369)	0	0	0
2020/06/08	R214	06/08/2020			Bond Future	10.9173	66.9997	11.0128	66.4567	0.874	0.0000	0.0000	21,225
2020/06/08	R214	06/08/2020	9.98	Call	Bond Future	657.6500	0.6577	517.7500	0.5177	(21.273)	0	0	0
2020/06/08	R214	06/08/2020	9.97	Put	Bond Future	6,463.8100	6.4638	6,868.6300	6.8686	6.263	0	0	0
2020/06/08	R214	06/08/2020	9.99	Call	Bond Future	668.8600	0.6689	527.2000	0.5272	(21.179)	0	0	0
2020/06/08	R214	06/08/2020	9.99	Put	Bond Future	6,354.7400	6.3547	6,756.0700	6.7561	6.315	0	0	0
2020/06/08	R214	05/11/2020	10.26	Put	Bond Future	6,907.7900	6.9078	7,245.8800	7.2459	4.894	0	0	0
2020/06/08	R214	05/11/2020			Bond Future	11.0955	64.4599	11.1946	63.9106	0.893	0.0000	0.0000	0
2020/06/08	R214	05/11/2020	10.25	Call	Bond Future	1,933.7700	1.9338	1,723.9500	1.7240	(10.850)	0	0	0
2020/06/08	R214	05/11/2020	10.25	Put	Bond Future	6,951.0500	6.9511	7,290.5500	7.2905	4.884	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
2020/06/08	R214	05/11/2020	10.26	Call	Bond Future	1,953.5000	1.9535	1,742.2700	1.7423	(10.813)	0	0	0
2020/06/08	R214	05/11/2020	10.24	Call	Bond Future	1,914.9200	1.9149	1,706.4600	1.7065	(10.886)	0	0	0
2020/06/08	R214	05/11/2020	10.24	Put	Bond Future	6,995.2900	6.9953	7,336.1500	7.3362	4.873	0	0	0
2020/06/08	R214	04/02/2021	10.33	Call	Bond Future	2,327.9100	2.3279	2,116.6900	2.1167	(9.073)	0	0	0
2020/06/08	R214	04/02/2021			Bond Future	11.2797	65.2193	11.3828	64.6633	0.914	0.0000	0.0000	0
2020/06/08	R214	04/02/2021	10.31	Call	Bond Future	2,288.2300	2.2882	2,079.4000	2.0794	(9.126)	0	0	0
2020/06/08	R214	04/02/2021	10.31	Put	Bond Future	7,938.0200	7.9380	8,285.2400	8.2852	4.374	0	0	0
2020/06/08	R214	04/02/2021	10.33	Put	Bond Future	7,853.0800	7.8531	8,197.9100	8.1979	4.391	0	0	0
2020/06/08	R214	04/02/2021	10.32	Call	Bond Future	2,308.0200	2.3080	2,098.0000	2.0980	(9.100)	0	0	0
2020/06/08	R214	04/02/2021	10.32	Put	Bond Future	7,895.4600	7.8955	8,241.4900	8.2415	4.383	0	0	0
2020/06/08	R214	06/05/2021	12.26	Call	Bond Future	7,817.1400	7.8171	7,427.8600	7.4279	(4.980)	0	0	0
2020/06/08	R214	06/05/2021	12.25	Put	Bond Future	3,825.9500	3.8260	4,000.2600	4.0003	4.556	0	0	0
2020/06/08	R214	06/05/2021			Bond Future	11.4603	62.7301	11.5673	62.1672	0.934	0.0000	0.0000	0
2020/06/08	R214	06/05/2021	12.27	Call	Bond Future	7,844.1000	7.8441	7,454.1200	7.4541	(4.972)	0	0	0
2020/06/08	R214	06/05/2021	12.27	Put	Bond Future	3,784.9000	3.7849	3,957.8100	3.9578	4.568	0	0	0
2020/06/08	R214	06/05/2021	12.26	Put	Bond Future	3,805.3800	3.8054	3,978.9900	3.9790	4.562	0	0	0
2020/06/08	R214	06/05/2021	12.25	Call	Bond Future	7,790.2000	7.7902	7,401.6200	7.4016	(4.988)	0	0	0
2020/06/08	R248	06/08/2020	9.00	Put	Bond Future	17,536.9300	17.5369	18,264.9500	18.2649	4.151	0	0	0
2020/06/08	R248	06/08/2020	11.80	Call	Bond Future	6,019.8900	6.0199	5,416.5800	5.4166	(10.022)	0	0	470
2020/06/08	R248	06/08/2020	12.75	Call	Bond Future	10,614.9100	10.6149	9,909.4100	9.9094	(6.646)	0	0	814
2020/06/08	R248	06/08/2020	10.35	Call	Bond Future	889.6000	0.8896	684.7300	0.6847	(23.029)	0	0	640
2020/06/08	R248	06/08/2020	11.85	Put	Bond Future	1,237.3100	1.2373	1,364.1800	1.3642	10.254	0	0	0
2020/06/08	R248	06/08/2020	10.20	Call	Bond Future	646.5500	0.6466	484.2900	0.4843	(25.096)	0	0	0
2020/06/08	R248	06/08/2020			Bond Future	11.0930	83.8723	11.1989	83.1339	0.955	0.0000	0.0000	86,488
2020/06/08	R248	06/08/2020	9.25	Call	Bond Future	56.5900	0.0566	34.9500	0.0350	(38.240)	0	0	20,640
2020/06/08	R248	06/08/2020	9.25	Put	Bond Future	15,142.9800	15.1430	15,859.7000	15.8597	4.733	0	0	0
2020/06/08	R248	06/08/2020	10.18	Put	Bond Future	7,527.7600	7.5278	8,108.8200	8.1088	7.719	0	0	0
2020/06/08	R248	06/08/2020	10.18	Call	Bond Future	620.6400	0.6206	463.3400	0.4633	(25.345)	0	0	0
2020/06/08	R248	06/08/2020	10.35	Put	Bond Future	6,432.6400	6.4326	6,966.1300	6.9661	8.293	0	0	0
2020/06/08	R248	06/08/2020	11.85	Call	Bond Future	6,259.0600	6.2591	5,647.5700	5.6476	(9.770)	0	0	0
2020/06/08	R248	06/08/2020	11.15	Put	Bond Future	2,782.1900	2.7822	3,064.5800	3.0646	10.150	0	0	0
2020/06/08	R248	06/08/2020	11.15	Call	Bond Future	3,181.4000	3.1814	2,725.4300	2.7254	(14.332)	0	0	0
2020/06/08	R248	06/08/2020	10.85	Put	Bond Future	3,893.3600	3.8934	4,265.8700	4.2659	9.568	0	0	0
2020/06/08	R248	06/08/2020	10.85	Call	Bond Future	2,152.2700	2.1523	1,786.4200	1.7864	(16.998)	0	0	640
2020/06/08	R248	06/08/2020	9.00	Call	Bond Future	24.5800	0.0246	14.2400	0.0142	(42.067)	0	0	3,000
2020/06/08	R248	06/08/2020	11.80	Put	Bond Future	1,312.1300	1.3121	1,447.1800	1.4472	10.292	0	0	0
2020/06/08	R248	06/08/2020	12.75	Put	Bond Future	324.5900	0.3246	357.4500	0.3574	10.124	0	0	0
2020/06/08	R248	06/08/2020	10.20	Put	Bond Future	7,391.2300	7.3912	7,967.3300	7.9673	7.794	0	0	0
2020/06/08	R248	06/08/2020	12.25	Put	Bond Future	718.9700	0.7190	792.5100	0.7925	10.229	0	0	0
2020/06/08	R248	06/08/2020	12.25	Call	Bond Future	8,169.3700	8.1694	7,504.5500	7.5046	(8.138)	0	0	814
2020/06/08	R248	06/08/2020	11.10	Put	Bond Future	2,946.7000	2.9467	3,243.3700	3.2434	10.068	0	0	0
2020/06/08	R248	06/08/2020	11.10	Call	Bond Future	2,996.1700	2.9962	2,554.4800	2.5545	(14.742)	0	0	470
2020/06/08	R248	06/08/2020	10.19	Put	Bond Future	7,459.2900	7.4593	8,037.8900	8.0379	7.757	0	0	0
2020/06/08	R248	06/08/2020	10.19	Call	Bond Future	633.4500	0.6334	473.6900	0.4737	(25.221)	0	0	0
2020/06/08	R248	05/11/2020	10.02	Put	Bond Future	10,723.4200	10.7234	11,289.1000	11.2891	5.275	0	0	0
2020/06/08	R248	05/11/2020	10.03	Call	Bond Future	1,230.9700	1.2310	1,047.8000	1.0478	(14.880)	0	0	0
2020/06/08	R248	05/11/2020			Bond Future	11.2794	80.3837	11.3897	79.6368	0.978	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
2020/06/08	R248	05/11/2020	11.00	Put	Bond Future	5,642.2800	5.6423	6,010.7500	6.0108	6.531	0	0	0
2020/06/08	R248	05/11/2020	11.00	Call	Bond Future	3,693.1900	3.6932	3,314.7400	3.3147	(10.247)	0	0	800
2020/06/08	R248	05/11/2020	10.00	Put	Bond Future	10,855.0900	10.8551	11,424.6000	11.4246	5.246	0	0	0
2020/06/08	R248	05/11/2020	10.00	Call	Bond Future	1,177.4800	1.1775	1,000.0700	1.0001	(15.067)	0	0	800
2020/06/08	R248	05/11/2020	10.04	Call	Bond Future	1,249.0300	1.2490	1,063.9300	1.0639	(14.819)	0	0	0
2020/06/08	R248	05/11/2020	10.04	Put	Bond Future	10,592.9600	10.5930	11,154.7800	11.1548	5.304	0	0	0
2020/06/08	R248	05/11/2020	10.02	Call	Bond Future	1,212.9200	1.2129	1,031.6800	1.0317	(14.942)	0	0	0
2020/06/08	R248	05/11/2020	10.03	Put	Bond Future	10,658.1100	10.6581	11,221.8600	11.2219	5.289	0	0	0
2020/06/08	R248	04/02/2021	10.46	Call	Bond Future	2,383.8000	2.3838	2,125.5800	2.1256	(10.832)	0	0	0
2020/06/08	R248	04/02/2021	10.47	Put	Bond Future	9,593.0700	9.5931	10,089.1700	10.0892	5.171	0	0	0
2020/06/08	R248	04/02/2021			Bond Future	11.4730	81.3309	11.5882	80.5748	1.004	0.0000	0.0000	0
2020/06/08	R248	04/02/2021	10.46	Put	Bond Future	9,646.7100	9.6467	10,144.5500	10.1446	5.161	0	0	0
2020/06/08	R248	04/02/2021	10.47	Call	Bond Future	2,407.6800	2.4077	2,147.7200	2.1477	(10.797)	0	0	0
2020/06/08	R248	04/02/2021	10.48	Call	Bond Future	2,431.9200	2.4319	2,170.2100	2.1702	(10.761)	0	0	0
2020/06/08	R248	04/02/2021	10.48	Put	Bond Future	9,539.9200	9.5399	10,034.2700	10.0343	5.182	0	0	0
2020/06/08	R248	06/05/2021	12.36	Call	Bond Future	8,739.1500	8.7391	8,224.6500	8.2247	(5.887)	0	0	0
2020/06/08	R248	06/05/2021			Bond Future	11.6632	77.9017	11.7833	77.1363	1.030	0.0000	0.0000	0
2020/06/08	R248	06/05/2021	12.34	Call	Bond Future	8,664.1700	8.6642	8,151.7300	8.1517	(5.914)	0	0	0
2020/06/08	R248	06/05/2021	12.34	Put	Bond Future	4,525.4700	4.5255	4,778.3600	4.7784	5.588	0	0	0
2020/06/08	R248	06/05/2021	12.36	Put	Bond Future	4,484.3600	4.4844	4,735.1900	4.7352	5.593	0	0	0
2020/06/08	R248	06/05/2021	12.35	Call	Bond Future	8,701.7900	8.7018	8,188.3200	8.1883	(5.901)	0	0	0
2020/06/08	R248	06/05/2021	12.35	Put	Bond Future	4,505.0000	4.5050	4,756.8600	4.7569	5.591	0	0	0

**Total**

**1208460**