



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 10/06/2020 TO 10/06/2020

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
2020/06/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	2025	06/08/2020		Bond Future	138.5553	138.5553	138.5987	138.5987	0.031	0.0000	0.0000	4,976
2020/06/10	2025	05/11/2020		Bond Future	140.1041	140.1041	140.1456	140.1456	0.030	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
2020/06/10	2025	04/02/2021			Bond Future	140.2510	140.2510	140.2916	140.2916	0.029	0.0000	0.0000	0
2020/06/10	2025	06/05/2021			Bond Future	141.9625	141.9625	142.0027	142.0027	0.028	0.0000	0.0000	0
2020/06/10	2029	06/08/2020			Bond Future	100.2030	100.2030	100.0801	100.0801	(0.123)	0.0000	0.0000	4,982
2020/06/10	2029	05/11/2020			Bond Future	100.1867	100.1867	100.0607	100.0607	(0.126)	0.0000	0.0000	0
2020/06/10	2029	04/02/2021			Bond Future	101.3812	101.3812	101.2526	101.2526	(0.127)	0.0000	0.0000	0
2020/06/10	2029	06/05/2021			Bond Future	101.4673	101.4673	101.3366	101.3366	(0.129)	0.0000	0.0000	0
2020/06/10	2030	06/08/2020	9.11	Call	Bond Future	1,806.7900	1.8068	1,645.1900	1.6452	(8.944)	0	0	0
2020/06/10	2030	06/08/2020	9.95	Put	Bond Future	757.9600	0.7580	675.6200	0.6756	(10.863)	0	0	5,850
2020/06/10	2030	06/08/2020	10.40	Put	Bond Future	318.6900	0.3187	298.5800	0.2986	(6.310)	0	0	0
2020/06/10	2030	06/08/2020	11.25	Call	Bond Future	11,014.6400	11.0146	10,957.3400	10.9573	(0.520)	0	0	0
2020/06/10	2030	06/08/2020	10.00	Call	Bond Future	5,086.2200	5.0862	4,963.4900	4.9635	(2.413)	0	0	470
2020/06/10	2030	06/08/2020	10.05	Put	Bond Future	632.7800	0.6328	572.8600	0.5729	(9.469)	0	0	0
2020/06/10	2030	06/08/2020	10.70	Call	Bond Future	8,326.3900	8.3264	8,260.6600	8.2607	(0.789)	0	0	470
2020/06/10	2030	06/08/2020	9.75	Put	Bond Future	1,065.9900	1.0660	931.5100	0.9315	(12.616)	0	0	0
2020/06/10	2030	06/08/2020	9.42	Call	Bond Future	2,794.9100	2.7949	2,600.2900	2.6003	(6.963)	0	0	0
2020/06/10	2030	06/08/2020			Bond Future	9.2322	92.5880	9.2410	92.5359	0.095	0.0000	0.0000	108,423
2020/06/10	2030	06/08/2020	9.09	Call	Bond Future	1,750.9600	1.7510	1,592.1600	1.5922	(9.069)	0	0	0
2020/06/10	2030	06/08/2020	9.09	Put	Bond Future	2,595.7300	2.5957	2,488.9500	2.4890	(4.114)	0	0	0
2020/06/10	2030	06/08/2020	10.40	Call	Bond Future	6,891.6300	6.8916	6,819.5000	6.8195	(1.047)	0	0	0
2020/06/10	2030	06/08/2020	10.70	Put	Bond Future	165.2400	0.1652	151.5300	0.1515	(8.297)	0	0	0
2020/06/10	2030	06/08/2020	9.05	Put	Bond Future	2,726.3600	2.7264	2,625.6500	2.6256	(3.694)	0	0	0
2020/06/10	2030	06/08/2020	9.05	Call	Bond Future	1,642.0900	1.6421	1,489.3600	1.4894	(9.301)	0	0	450
2020/06/10	2030	06/08/2020	8.36	Put	Bond Future	5,759.5400	5.7595	5,744.7200	5.7447	(0.257)	0	0	0
2020/06/10	2030	06/08/2020	8.36	Call	Bond Future	414.6700	0.4147	347.8300	0.3478	(16.119)	0	0	800
2020/06/10	2030	06/08/2020	8.86	Put	Bond Future	3,421.5900	3.4216	3,337.1800	3.3372	(2.467)	0	0	0
2020/06/10	2030	06/08/2020	8.86	Call	Bond Future	1,188.6600	1.1887	1,052.2300	1.0522	(11.478)	0	0	800
2020/06/10	2030	06/08/2020	9.11	Put	Bond Future	2,532.1100	2.5321	2,422.5300	2.4225	(4.328)	0	0	0
2020/06/10	2030	06/08/2020	9.95	Call	Bond Future	4,873.4500	4.8735	4,739.0900	4.7391	(2.757)	0	0	0
2020/06/10	2030	06/08/2020	11.25	Put	Bond Future	41.7900	0.0418	36.5100	0.0365	(12.635)	0	0	0
2020/06/10	2030	06/08/2020	10.21	Put	Bond Future	467.3700	0.4674	437.4800	0.4375	(6.395)	0	0	0
2020/06/10	2030	06/08/2020	10.00	Put	Bond Future	693.1300	0.6931	622.4200	0.6224	(10.202)	0	0	0
2020/06/10	2030	06/08/2020	10.75	Call	Bond Future	8,569.2100	8.5692	8,504.4600	8.5045	(0.756)	0	0	0
2020/06/10	2030	06/08/2020	10.05	Call	Bond Future	5,302.3200	5.3023	5,190.3800	5.1904	(2.111)	0	0	0
2020/06/10	2030	06/08/2020	9.75	Call	Bond Future	4,059.4600	4.0595	3,872.9600	3.8730	(4.594)	0	0	450
2020/06/10	2030	06/08/2020	9.42	Put	Bond Future	1,694.1200	1.6941	1,551.5200	1.5515	(8.417)	0	0	800
2020/06/10	2030	06/08/2020	9.10	Call	Bond Future	1,778.7500	1.7788	1,618.6200	1.6186	(9.002)	0	0	0
2020/06/10	2030	06/08/2020	9.10	Put	Bond Future	2,563.7700	2.5638	2,455.6600	2.4557	(4.217)	0	0	0
2020/06/10	2030	06/08/2020	11.47	Call	Bond Future	12,085.1100	12.0851	12,029.7800	12.0298	(0.458)	0	0	0
2020/06/10	2030	06/08/2020	11.47	Put	Bond Future	22.6400	0.0226	19.3300	0.0193	(14.620)	0	0	650
2020/06/10	2030	06/08/2020	10.21	Call	Bond Future	6,013.8900	6.0139	5,931.9800	5.9320	(1.362)	0	0	650
2020/06/10	2030	06/08/2020	10.87	Call	Bond Future	9,154.4800	9.1545	9,091.9000	9.0919	(0.684)	0	0	0
2020/06/10	2030	06/08/2020	10.87	Put	Bond Future	110.6400	0.1106	100.0800	0.1001	(9.544)	0	0	650
2020/06/10	2030	06/08/2020	10.75	Put	Bond Future	147.1700	0.1472	134.4400	0.1344	(8.650)	0	0	0
2020/06/10	2030	06/08/2020	9.20	Put	Bond Future	2,260.4900	2.2605	2,138.7700	2.1388	(5.385)	0	0	2,500
2020/06/10	2030	06/08/2020	9.20	Call	Bond Future	2,070.2200	2.0702	1,896.4800	1.8965	(8.392)	0	0	323
2020/06/10	2030	06/08/2020	8.50	Put	Bond Future	5,038.6700	5.0387	4,993.2400	4.9932	(0.902)	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
2020/06/10	2030	06/08/2020	8.50	Call	Bond Future	578.3900	0.5784	480.9400	0.4809	(16.848)	0	0	323
2020/06/10	2030	05/11/2020	8.10	Put	Bond Future	8,656.1600	8.6562	8,612.8600	8.6129	(0.500)	0	0	0
2020/06/10	2030	05/11/2020	8.73	Call	Bond Future	1,654.2100	1.6542	1,438.5800	1.4386	(13.035)	0	0	3,000
2020/06/10	2030	05/11/2020	10.06	Put	Bond Future	1,964.6500	1.9647	1,733.6500	1.7337	(11.758)	0	0	1,000
2020/06/10	2030	05/11/2020	9.39	Put	Bond Future	3,420.0900	3.4201	3,208.0500	3.2081	(6.200)	0	0	0
2020/06/10	2030	05/11/2020	9.38	Call	Bond Future	3,249.1500	3.2492	2,984.1800	2.9842	(8.155)	0	0	0
2020/06/10	2030	05/11/2020			Bond Future	9.4146	93.6013	9.4240	93.5470	0.101	0.0000	0.0000	0
2020/06/10	2030	05/11/2020	8.85	Put	Bond Future	5,210.2200	5.2102	5,039.0400	5.0390	(3.285)	0	0	0
2020/06/10	2030	05/11/2020	8.85	Call	Bond Future	1,898.7500	1.8988	1,673.3200	1.6733	(11.873)	0	0	3,000
2020/06/10	2030	05/11/2020	9.61	Call	Bond Future	3,976.9300	3.9769	3,684.0600	3.6841	(7.364)	0	0	0
2020/06/10	2030	05/11/2020	9.61	Put	Bond Future	2,865.6900	2.8657	2,627.0700	2.6271	(8.327)	0	0	3,000
2020/06/10	2030	05/11/2020	8.34	Put	Bond Future	7,434.8900	7.4349	7,344.2000	7.3442	(1.220)	0	0	0
2020/06/10	2030	05/11/2020	8.34	Call	Bond Future	996.9000	0.9969	851.9600	0.8520	(14.539)	0	0	1,000
2020/06/10	2030	05/11/2020	9.04	Put	Bond Future	4,509.5600	4.5096	4,326.9800	4.3270	(4.049)	0	0	0
2020/06/10	2030	05/11/2020	9.04	Call	Bond Future	2,329.7300	2.3297	2,092.9000	2.0929	(10.166)	0	0	1,000
2020/06/10	2030	05/11/2020	8.36	Put	Bond Future	7,338.3300	7.3383	7,242.9000	7.2429	(1.300)	0	0	0
2020/06/10	2030	05/11/2020	9.86	Put	Bond Future	2,338.4300	2.3384	2,084.6100	2.0846	(10.854)	0	0	14,160
2020/06/10	2030	05/11/2020	8.10	Call	Bond Future	700.6900	0.7007	603.1400	0.6031	(13.922)	0	0	3,000
2020/06/10	2030	05/11/2020	8.73	Put	Bond Future	5,689.5600	5.6896	5,528.1800	5.5282	(2.836)	0	0	0
2020/06/10	2030	05/11/2020	9.23	Put	Bond Future	3,883.0200	3.8830	3,690.6900	3.6907	(4.953)	0	0	0
2020/06/10	2030	05/11/2020	10.06	Call	Bond Future	5,568.0500	5.5680	5,282.8000	5.2828	(5.123)	0	0	0
2020/06/10	2030	05/11/2020	10.37	Put	Bond Future	1,429.5800	1.4296	1,304.1200	1.3041	(8.776)	0	0	15,758
2020/06/10	2030	05/11/2020	9.39	Call	Bond Future	3,279.2500	3.2793	3,012.9600	3.0130	(8.120)	0	0	0
2020/06/10	2030	05/11/2020	9.38	Put	Bond Future	3,447.4400	3.4474	3,236.7200	3.2367	(6.112)	0	0	0
2020/06/10	2030	05/11/2020	8.36	Call	Bond Future	1,025.4400	1.0254	875.7600	0.8758	(14.597)	0	0	14,160
2020/06/10	2030	05/11/2020	8.86	Put	Bond Future	5,171.5800	5.1716	4,999.6400	4.9996	(3.325)	0	0	0
2020/06/10	2030	05/11/2020	8.86	Call	Bond Future	1,920.1100	1.9201	1,693.9200	1.6939	(11.780)	0	0	14,160
2020/06/10	2030	05/11/2020	9.86	Call	Bond Future	4,845.4700	4.8455	4,537.4000	4.5374	(6.358)	0	0	0
2020/06/10	2030	05/11/2020	9.23	Call	Bond Future	2,817.3200	2.8173	2,570.7400	2.5707	(8.752)	0	0	3,000
2020/06/10	2030	05/11/2020	10.47	Call	Bond Future	7,079.8400	7.0798	6,931.7000	6.9317	(2.092)	0	0	0
2020/06/10	2030	05/11/2020	10.47	Put	Bond Future	1,283.7900	1.2838	1,189.9000	1.1899	(7.314)	0	0	3,000
2020/06/10	2030	05/11/2020	8.53	Put	Bond Future	6,548.3400	6.5483	6,414.1200	6.4141	(2.050)	0	0	0
2020/06/10	2030	05/11/2020	8.53	Call	Bond Future	1,290.5200	1.2905	1,102.0500	1.1020	(14.604)	0	0	15,758
2020/06/10	2030	05/11/2020	9.03	Put	Bond Future	4,544.4600	4.5445	4,362.6600	4.3627	(4.000)	0	0	0
2020/06/10	2030	05/11/2020	9.03	Call	Bond Future	2,305.5100	2.3055	2,069.4600	2.0695	(10.239)	0	0	15,758
2020/06/10	2030	05/11/2020	10.37	Call	Bond Future	6,697.5400	6.6975	6,517.8300	6.5178	(2.683)	0	0	0
2020/06/10	2030	05/11/2020	9.40	Call	Bond Future	3,309.4800	3.3095	3,041.8800	3.0419	(8.086)	0	0	0
2020/06/10	2030	05/11/2020	9.40	Put	Bond Future	3,392.9200	3.3929	3,179.5700	3.1796	(6.288)	0	0	0
2020/06/10	2030	04/02/2021	9.12	Call	Bond Future	2,586.6500	2.5867	2,412.8800	2.4129	(6.718)	0	0	1,000
2020/06/10	2030	04/02/2021	8.36	Call	Bond Future	1,175.2200	1.1752	1,068.8100	1.0688	(9.054)	0	0	800
2020/06/10	2030	04/02/2021	9.16	Call	Bond Future	2,679.5200	2.6795	2,505.1500	2.5051	(6.508)	0	0	0
2020/06/10	2030	04/02/2021	9.15	Put	Bond Future	5,222.3700	5.2224	5,103.9600	5.1040	(2.267)	0	0	0
2020/06/10	2030	04/02/2021			Bond Future	9.6038	90.6906	9.6139	90.6348	0.105	0.0000	0.0000	0
2020/06/10	2030	04/02/2021	8.37	Put	Bond Future	8,390.7600	8.3908	8,338.3300	8.3383	(0.625)	0	0	0
2020/06/10	2030	04/02/2021	8.37	Call	Bond Future	1,189.1900	1.1892	1,080.8700	1.0809	(9.109)	0	0	1,000
2020/06/10	2030	04/02/2021	9.17	Call	Bond Future	2,703.2400	2.7032	2,528.2500	2.5282	(6.473)	0	0	0
2020/06/10	2030	04/02/2021	9.17	Put	Bond Future	5,154.3400	5.1543	5,035.2400	5.0352	(2.311)	0	0	0
2020/06/10	2030	04/02/2021	9.12	Put	Bond Future	5,325.7800	5.3258	5,207.9000	5.2079	(2.213)	0	0	0

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2020/06/10	2030	04/02/2021	8.36	Put	Bond Future	8,438.1300	8.4381	8,387.6100	8.3876	(0.599)	0	0	0
2020/06/10	2030	04/02/2021	9.16	Put	Bond Future	5,188.1300	5.1881	5,069.6500	5.0696	(2.284)	0	0	0
2020/06/10	2030	04/02/2021	9.15	Call	Bond Future	2,656.2000	2.6562	2,481.9000	2.4819	(6.562)	0	0	0
2020/06/10	2030	04/02/2021	8.86	Put	Bond Future	6,282.4200	6.2824	6,175.1000	6.1751	(1.708)	0	0	0
2020/06/10	2030	04/02/2021	8.86	Call	Bond Future	2,026.7200	2.0267	1,863.5100	1.8635	(8.053)	0	0	800
2020/06/10	2030	04/02/2021	10.20	Call	Bond Future	5,810.6900	5.8107	5,596.0100	5.5960	(3.695)	0	0	0
2020/06/10	2030	04/02/2021	10.20	Put	Bond Future	2,577.4200	2.5774	2,418.6300	2.4186	(6.161)	0	0	1,800
2020/06/10	2030	06/05/2021	10.04	Put	Bond Future	4,074.4600	4.0745	3,818.7700	3.8188	(6.275)	0	0	0
2020/06/10	2030	06/05/2021	9.15	Call	Bond Future	2,961.8900	2.9619	2,718.6800	2.7187	(8.211)	0	0	0
2020/06/10	2030	06/05/2021	11.69	Call	Bond Future	10,747.1700	10.7472	10,635.3100	10.6353	(1.041)	0	0	0
2020/06/10	2030	06/05/2021	11.70	Put	Bond Future	1,291.3100	1.2913	1,236.8000	1.2368	(4.221)	0	0	0
2020/06/10	2030	06/05/2021			Bond Future	9.8024	91.7778	9.8131	91.7207	0.108	0.0000	0.0000	0
2020/06/10	2030	06/05/2021	10.74	Call	Bond Future	7,498.7800	7.4988	7,368.8800	7.3689	(1.732)	0	0	0
2020/06/10	2030	06/05/2021	10.74	Put	Bond Future	2,635.0700	2.6351	2,562.3200	2.5623	(2.761)	0	0	0
2020/06/10	2030	06/05/2021	7.97	Call	Bond Future	1,043.2900	1.0433	956.5900	0.9566	(8.310)	0	0	700
2020/06/10	2030	06/05/2021	9.92	Call	Bond Future	4,972.0900	4.9721	4,672.1600	4.6722	(6.032)	0	0	0
2020/06/10	2030	06/05/2021	10.04	Call	Bond Future	5,340.5500	5.3405	5,027.7100	5.0277	(5.858)	0	0	0
2020/06/10	2030	06/05/2021	9.15	Put	Bond Future	6,562.0600	6.5621	6,376.0000	6.3760	(2.835)	0	0	0
2020/06/10	2030	06/05/2021	11.69	Put	Bond Future	1,301.6400	1.3016	1,246.9300	1.2469	(4.203)	0	0	0
2020/06/10	2030	06/05/2021	11.70	Call	Bond Future	10,783.3200	10.7833	10,671.6600	10.6717	(1.035)	0	0	0
2020/06/10	2030	06/05/2021	7.97	Put	Bond Future	11,642.1300	11.6421	11,612.5800	11.6126	(0.254)	0	0	0
2020/06/10	2030	06/05/2021	9.92	Put	Bond Future	4,342.6000	4.3426	4,099.8200	4.0998	(5.591)	0	0	700
2020/06/10	2030	06/05/2021	9.22	Call	Bond Future	3,118.1800	3.1182	2,874.1600	2.8742	(7.826)	0	0	0
2020/06/10	2030	06/05/2021	9.22	Put	Bond Future	6,323.2300	6.3232	6,136.3600	6.1364	(2.955)	0	0	700
2020/06/10	2030	06/05/2021	11.71	Call	Bond Future	10,819.5000	10.8195	10,708.0300	10.7080	(1.030)	0	0	0
2020/06/10	2030	06/05/2021	11.71	Put	Bond Future	1,281.0500	1.2810	1,226.7300	1.2267	(4.240)	0	0	0
2020/06/10	2032	06/08/2020	9.46	Put	Bond Future	5,176.6700	5.1767	4,862.8100	4.8628	(6.063)	0	0	0
2020/06/10	2032	06/08/2020	9.45	Call	Bond Future	750.2900	0.7503	701.2800	0.7013	(6.532)	0	0	0
2020/06/10	2032	06/08/2020	8.79	Put	Bond Future	9,105.3200	9.1053	8,839.8300	8.8398	(2.916)	0	0	0
2020/06/10	2032	06/08/2020	9.29	Put	Bond Future	6,062.5800	6.0626	5,775.5900	5.7756	(4.734)	0	0	0
2020/06/10	2032	06/08/2020			Bond Future	10.1554	90.1644	10.1125	90.4276	(0.422)	0.0000	0.0000	99,449
2020/06/10	2032	06/08/2020	9.91	Call	Bond Future	1,695.3400	1.6953	1,658.7000	1.6587	(2.161)	0	0	0
2020/06/10	2032	06/08/2020	9.91	Put	Bond Future	3,217.7700	3.2178	2,917.9400	2.9179	(9.318)	0	0	800
2020/06/10	2032	06/08/2020	9.46	Call	Bond Future	766.0500	0.7661	715.3800	0.7154	(6.614)	0	0	0
2020/06/10	2032	06/08/2020	9.45	Put	Bond Future	5,226.5400	5.2265	4,914.3400	4.9143	(5.973)	0	0	0
2020/06/10	2032	06/08/2020	8.79	Call	Bond Future	151.8000	0.1518	149.5000	0.1495	(1.515)	0	0	800
2020/06/10	2032	06/08/2020	9.29	Call	Bond Future	527.4100	0.5274	503.6100	0.5036	(4.513)	0	0	800
2020/06/10	2032	06/08/2020	9.47	Call	Bond Future	782.0300	0.7820	729.5800	0.7296	(6.707)	0	0	0
2020/06/10	2032	06/08/2020	9.47	Put	Bond Future	5,127.0800	5.1271	4,811.4400	4.8114	(6.156)	0	0	0
2020/06/10	2032	05/11/2020	9.61	Put	Bond Future	6,436.4000	6.4364	6,088.5000	6.0885	(5.405)	0	0	0
2020/06/10	2032	05/11/2020	10.99	Call	Bond Future	5,991.5600	5.9916	5,966.4600	5.9665	(0.419)	0	0	0
2020/06/10	2032	05/11/2020	9.44	Put	Bond Future	7,201.5600	7.2016	6,856.2800	6.8563	(4.795)	0	0	0
2020/06/10	2032	05/11/2020	11.08	Call	Bond Future	6,313.6600	6.3137	6,325.7500	6.3258	0.191	0	0	0
2020/06/10	2032	05/11/2020	9.77	Put	Bond Future	5,769.3300	5.7693	5,423.9100	5.4239	(5.987)	0	0	0
2020/06/10	2032	05/11/2020			Bond Future	10.3578	87.0052	10.3135	87.2697	(0.428)	0.0000	0.0000	0
2020/06/10	2032	05/11/2020	10.99	Put	Bond Future	2,337.8300	2.3378	2,048.2200	2.0482	(12.388)	0	0	3,000
2020/06/10	2032	05/11/2020	9.76	Call	Bond Future	2,147.0500	2.1471	2,065.6600	2.0657	(3.791)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/10	2032	05/11/2020	9.76	Put	Bond Future	5,809.7500		5.8098	5,463.8500	5.4638	(5.954)	0	0	0
2020/06/10	2032	05/11/2020	9.11	Call	Bond Future	965.4900		0.9655	917.4200	0.9174	(4.979)	0	0	3,000
2020/06/10	2032	05/11/2020	9.61	Call	Bond Future	1,821.2800		1.8213	1,737.8900	1.7379	(4.579)	0	0	3,000
2020/06/10	2032	05/11/2020	9.44	Call	Bond Future	1,490.3200		1.4903	1,409.5500	1.4096	(5.420)	0	0	1,000
2020/06/10	2032	05/11/2020	11.08	Put	Bond Future	2,157.3400		2.1573	1,904.9200	1.9049	(11.701)	0	0	1,000
2020/06/10	2032	05/11/2020	9.77	Call	Bond Future	2,169.6300		2.1696	2,088.7200	2.0887	(3.729)	0	0	0
2020/06/10	2032	05/11/2020	9.11	Put	Bond Future	8,856.3900		8.8564	8,543.8100	8.5438	(3.529)	0	0	0
2020/06/10	2032	05/11/2020	8.94	Put	Bond Future	9,802.9400		9.8029	9,507.2100	9.5072	(3.017)	0	0	0
2020/06/10	2032	05/11/2020	8.94	Call	Bond Future	761.7900		0.7618	730.5700	0.7306	(4.098)	0	0	1,000
2020/06/10	2032	05/11/2020	9.75	Call	Bond Future	2,124.6100		2.1246	2,042.7500	2.0428	(3.853)	0	0	0
2020/06/10	2032	05/11/2020	9.75	Put	Bond Future	5,850.3800		5.8504	5,504.0100	5.5040	(5.920)	0	0	0
2020/06/10	2032	04/02/2021	9.29	Call	Bond Future	1,452.3500		1.4524	1,370.5800	1.3706	(5.630)	0	0	800
2020/06/10	2032	04/02/2021	10.82	Put	Bond Future	3,801.9500		3.8019	3,386.5100	3.3865	(10.927)	0	0	800
2020/06/10	2032	04/02/2021	9.63	Call	Bond Future	2,062.3600		2.0624	1,930.7000	1.9307	(6.384)	0	0	0
2020/06/10	2032	04/02/2021			Bond Future	10.5645		88.0228	10.5185	88.2895	(0.436)	0.0000	0.0000	0
2020/06/10	2032	04/02/2021	8.79	Put	Bond Future	11,988.0500		11.9881	11,692.8900	11.6929	(2.462)	0	0	0
2020/06/10	2032	04/02/2021	8.79	Call	Bond Future	823.4200		0.8234	794.9700	0.7950	(3.455)	0	0	800
2020/06/10	2032	04/02/2021	9.61	Call	Bond Future	2,022.8600		2.0229	1,891.5500	1.8916	(6.491)	0	0	0
2020/06/10	2032	04/02/2021	9.61	Put	Bond Future	7,795.7200		7.7957	7,397.7000	7.3977	(5.106)	0	0	0
2020/06/10	2032	04/02/2021	9.29	Put	Bond Future	9,279.5900		9.2796	8,931.1100	8.9311	(3.755)	0	0	0
2020/06/10	2032	04/02/2021	10.82	Call	Bond Future	5,261.6000		5.2616	5,112.8700	5.1129	(2.827)	0	0	0
2020/06/10	2032	04/02/2021	9.63	Put	Bond Future	7,708.8800		7.7089	7,310.5100	7.3105	(5.168)	0	0	0
2020/06/10	2032	04/02/2021	9.62	Call	Bond Future	2,042.6800		2.0427	1,911.0600	1.9111	(6.443)	0	0	0
2020/06/10	2032	04/02/2021	9.62	Put	Bond Future	7,752.3400		7.7523	7,354.0100	7.3540	(5.138)	0	0	0
2020/06/10	2032	06/05/2021	12.12	Put	Bond Future	2,390.5900		2.3906	2,234.7000	2.2347	(6.521)	0	0	0
2020/06/10	2032	06/05/2021			Bond Future	10.7778		84.9304	10.7299	85.1997	(0.444)	0.0000	0.0000	0
2020/06/10	2032	06/05/2021	12.11	Call	Bond Future	9,447.3800		9.4474	9,560.1900	9.5602	1.194	0	0	0
2020/06/10	2032	06/05/2021	12.11	Put	Bond Future	2,406.5700		2.4066	2,250.1000	2.2501	(6.502)	0	0	0
2020/06/10	2032	06/05/2021	12.12	Call	Bond Future	9,481.1000		9.4811	9,594.4900	9.5945	1.196	0	0	0
2020/06/10	2032	06/05/2021	12.10	Call	Bond Future	9,413.7000		9.4137	9,525.9300	9.5259	1.192	0	0	0
2020/06/10	2032	06/05/2021	12.10	Put	Bond Future	2,422.6500		2.4226	2,265.6000	2.2656	(6.483)	0	0	0
2020/06/10	2033	06/08/2020			Bond Future	96.5893		96.5893	96.5205	96.5205	(0.071)	0.0000	0.0000	12,178
2020/06/10	2033	05/11/2020			Bond Future	96.4576		96.4576	96.3865	96.3865	(0.074)	0.0000	0.0000	0
2020/06/10	2033	04/02/2021			Bond Future	97.6076		97.6076	97.5346	97.5346	(0.075)	0.0000	0.0000	0
2020/06/10	2033	06/05/2021			Bond Future	97.5700		97.5700	97.4956	97.4956	(0.076)	0.0000	0.0000	0
2020/06/10	2037	06/08/2020	9.88	Put	Bond Future	8,690.9700		8.6910	8,552.8200	8.5528	(1.590)	0	0	0
2020/06/10	2037	06/08/2020			Bond Future	11.1070		80.7563	11.0894	80.8683	(0.159)	0.0000	0.0000	87,084
2020/06/10	2037	06/08/2020	9.87	Call	Bond Future	283.5000		0.2835	257.6700	0.2577	(9.111)	0	0	0
2020/06/10	2037	06/08/2020	9.87	Put	Bond Future	8,758.2300		8.7582	8,620.4000	8.6204	(1.574)	0	0	0
2020/06/10	2037	06/08/2020	9.88	Call	Bond Future	290.0600		0.2901	263.9100	0.2639	(9.015)	0	0	0
2020/06/10	2037	06/08/2020	9.86	Call	Bond Future	277.0700		0.2771	251.5400	0.2515	(9.214)	0	0	0
2020/06/10	2037	06/08/2020	9.86	Put	Bond Future	8,825.7000		8.8257	8,688.1700	8.6882	(1.558)	0	0	0
2020/06/10	2037	05/11/2020	10.18	Call	Bond Future	1,381.4300		1.3814	1,245.8600	1.2459	(9.814)	0	0	0
2020/06/10	2037	05/11/2020	10.17	Put	Bond Future	8,917.3900		8.9174	8,672.9000	8.6729	(2.742)	0	0	0
2020/06/10	2037	05/11/2020			Bond Future	11.3118		81.6404	11.2937	81.7521	(0.160)	0.0000	0.0000	0
2020/06/10	2037	05/11/2020	10.19	Call	Bond Future	1,398.9800		1.3990	1,260.5500	1.2606	(9.895)	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
2020/06/10	2037	05/11/2020	10.19	Put	Bond Future	8,810.8500	8.8109	8,560.6600	8.5607	(2.840)	0	0	0
2020/06/10	2037	05/11/2020	10.17	Call	Bond Future	1,364.0100	1.3640	1,231.2800	1.2313	(9.731)	0	0	0
2020/06/10	2037	05/11/2020	10.18	Put	Bond Future	8,864.0100	8.8640	8,616.6800	8.6167	(2.790)	0	0	0
2020/06/10	2037	04/02/2021	13.73	Call	Bond Future	12,719.0200	12.7190	12,719.3900	12.7194	0.003	0	0	0
2020/06/10	2037	04/02/2021	10.85	Call	Bond Future	3,068.1800	3.0682	2,804.3300	2.8043	(8.600)	0	0	0
2020/06/10	2037	04/02/2021	10.35	Call	Bond Future	1,971.3100	1.9713	1,768.6200	1.7686	(10.282)	0	0	0
2020/06/10	2037	04/02/2021	10.28	Put	Bond Future	9,880.6600	9.8807	9,587.5800	9.5876	(2.966)	0	0	0
2020/06/10	2037	04/02/2021	10.27	Call	Bond Future	1,819.9200	1.8199	1,642.0300	1.6420	(9.775)	0	0	0
2020/06/10	2037	04/02/2021			Bond Future	11.5251	78.3398	11.5064	78.4519	(0.162)	0.0000	0.0000	0
2020/06/10	2037	04/02/2021	11.97	Put	Bond Future	3,895.0600	3.8951	3,463.5800	3.4636	(11.078)	0	0	0
2020/06/10	2037	04/02/2021	11.97	Call	Bond Future	6,492.9400	6.4929	6,173.6000	6.1736	(4.918)	0	0	300
2020/06/10	2037	04/02/2021	9.65	Put	Bond Future	13,551.9300	13.5519	13,351.6700	13.3517	(1.478)	0	0	0
2020/06/10	2037	04/02/2021	9.65	Call	Bond Future	957.9000	0.9579	869.7800	0.8698	(9.199)	0	0	72
2020/06/10	2037	04/02/2021	11.90	Call	Bond Future	6,243.9600	6.2440	5,925.3700	5.9254	(5.102)	0	0	0
2020/06/10	2037	04/02/2021	13.73	Put	Bond Future	1,058.1000	1.0581	946.3300	0.9463	(10.563)	0	0	300
2020/06/10	2037	04/02/2021	10.85	Put	Bond Future	7,280.2700	7.2803	6,904.2800	6.9043	(5.165)	0	0	72
2020/06/10	2037	04/02/2021	10.35	Put	Bond Future	9,528.9000	9.5289	9,214.0700	9.2141	(3.304)	0	0	72
2020/06/10	2037	04/02/2021	10.28	Call	Bond Future	1,838.4400	1.8384	1,657.5000	1.6575	(9.842)	0	0	0
2020/06/10	2037	04/02/2021	10.27	Put	Bond Future	9,931.7100	9.9317	9,641.6800	9.6417	(2.920)	0	0	0
2020/06/10	2037	04/02/2021	11.90	Put	Bond Future	4,045.9400	4.0459	3,615.2100	3.6152	(10.646)	0	0	240
2020/06/10	2037	04/02/2021	10.48	Put	Bond Future	8,901.3100	8.9013	8,544.5900	8.5446	(4.008)	0	0	0
2020/06/10	2037	04/02/2021	10.48	Call	Bond Future	2,232.9600	2.2330	1,988.3800	1.9884	(10.953)	0	0	240
2020/06/10	2037	04/02/2021	10.29	Call	Bond Future	1,857.0800	1.8571	1,673.0700	1.6731	(9.909)	0	0	0
2020/06/10	2037	04/02/2021	10.29	Put	Bond Future	9,829.8200	9.8298	9,533.6700	9.5337	(3.013)	0	0	0
2020/06/10	2037	06/05/2021	12.42	Call	Bond Future	8,028.6600	8.0287	7,769.1500	7.7691	(3.232)	0	0	0
2020/06/10	2037	06/05/2021			Bond Future	11.7453	79.2794	11.7259	79.3924	(0.165)	0.0000	0.0000	0
2020/06/10	2037	06/05/2021	12.42	Put	Bond Future	4,249.6600	4.2497	3,877.1400	3.8771	(8.766)	0	0	0
2020/06/10	2037	06/05/2021	12.43	Call	Bond Future	8,058.9600	8.0590	7,804.5600	7.8046	(3.157)	0	0	0
2020/06/10	2037	06/05/2021	12.44	Put	Bond Future	4,202.7000	4.2027	3,840.4000	3.8404	(8.621)	0	0	0
2020/06/10	2037	06/05/2021	12.43	Put	Bond Future	4,226.1300	4.2261	3,858.7200	3.8587	(8.694)	0	0	0
2020/06/10	2037	06/05/2021	12.44	Call	Bond Future	8,089.3100	8.0893	7,840.0200	7.8400	(3.082)	0	0	0
2020/06/10	2038	06/08/2020			Bond Future	107.4371	107.4371	107.4787	107.4787	0.039	0.0000	0.0000	10,496
2020/06/10	2038	05/11/2020			Bond Future	108.6382	108.6382	108.6784	108.6784	0.037	0.0000	0.0000	0
2020/06/10	2038	04/02/2021			Bond Future	108.2198	108.2198	108.2594	108.2594	0.037	0.0000	0.0000	0
2020/06/10	2038	06/05/2021			Bond Future	109.5407	109.5407	109.5801	109.5801	0.036	0.0000	0.0000	0
2020/06/10	2040	06/08/2020	10.03	Call	Bond Future	247.9800	0.2480	227.4200	0.2274	(8.291)	0	0	0
2020/06/10	2040	06/08/2020	10.04	Call	Bond Future	254.1000	0.2541	233.2700	0.2333	(8.198)	0	0	0
2020/06/10	2040	06/08/2020	10.02	Put	Bond Future	9,620.9500	9.6210	9,380.4500	9.3804	(2.500)	0	0	0
2020/06/10	2040	06/08/2020	10.85	Call	Bond Future	1,455.1200	1.4551	1,369.9600	1.3700	(5.852)	0	0	0
2020/06/10	2040	06/08/2020	11.26	Put	Bond Future	2,981.1100	2.9811	2,702.2800	2.7023	(9.353)	0	0	517
2020/06/10	2040	06/08/2020			Bond Future	11.3122	82.2456	11.2792	82.4659	(0.292)	0.0000	0.0000	52,240
2020/06/10	2040	06/08/2020	10.04	Put	Bond Future	9,475.1400	9.4751	9,234.0400	9.2340	(2.545)	0	0	0
2020/06/10	2040	06/08/2020	10.02	Call	Bond Future	241.9300	0.2419	221.7000	0.2217	(8.362)	0	0	0
2020/06/10	2040	06/08/2020	10.03	Put	Bond Future	9,547.9600	9.5480	9,307.1300	9.3071	(2.522)	0	0	0
2020/06/10	2040	06/08/2020	10.85	Put	Bond Future	4,624.9900	4.6250	4,319.5600	4.3196	(6.604)	0	0	12,538
2020/06/10	2040	06/08/2020	11.26	Call	Bond Future	2,632.6400	2.6326	2,574.0800	2.5741	(2.224)	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
2020/06/10	2040	06/08/2020	9.57	Put	Bond Future	13,122.6200	13.1226	12,892.2600	12.8923	(1.755)	0	0	0
2020/06/10	2040	06/08/2020	10.79	Put	Bond Future	4,911.9000	4.9119	4,601.9800	4.6020	(6.310)	0	0	800
2020/06/10	2040	06/08/2020	9.57	Call	Bond Future	72.0400	0.0720	61.9500	0.0620	(14.006)	0	0	800
2020/06/10	2040	06/08/2020	10.07	Put	Bond Future	9,258.2000	9.2582	9,016.1700	9.0162	(2.614)	0	0	0
2020/06/10	2040	06/08/2020	10.07	Call	Bond Future	273.3200	0.2733	251.5600	0.2516	(7.961)	0	0	800
2020/06/10	2040	06/08/2020	10.79	Call	Bond Future	1,316.0700	1.3161	1,226.4200	1.2264	(6.812)	0	0	0
2020/06/10	2040	05/11/2020	11.00	Put	Bond Future	6,356.7500	6.3567	5,910.9100	5.9109	(7.014)	0	0	0
2020/06/10	2040	05/11/2020	10.23	Call	Bond Future	1,202.6000	1.2026	1,075.4500	1.0755	(10.573)	0	0	2,000
2020/06/10	2040	05/11/2020	11.70	Put	Bond Future	3,982.0000	3.9820	3,512.3200	3.5123	(11.795)	0	0	2,000
2020/06/10	2040	05/11/2020	9.50	Call	Bond Future	424.0900	0.4241	380.2400	0.3802	(10.340)	0	0	2,000
2020/06/10	2040	05/11/2020	10.00	Call	Bond Future	856.2200	0.8562	795.9300	0.7959	(7.041)	0	0	2,230
2020/06/10	2040	05/11/2020	10.30	Call	Bond Future	1,324.0300	1.3240	1,173.2600	1.1733	(11.387)	0	0	0
2020/06/10	2040	05/11/2020			Bond Future	11.5173	83.1460	11.4832	83.3672	(0.297)	0.0000	0.0000	0
2020/06/10	2040	05/11/2020	9.73	Put	Bond Future	13,621.5600	13.6216	13,348.4900	13.3485	(2.005)	0	0	0
2020/06/10	2040	05/11/2020	9.73	Call	Bond Future	594.0300	0.5940	542.1500	0.5422	(8.734)	0	0	2,000
2020/06/10	2040	05/11/2020	10.23	Put	Bond Future	10,266.4500	10.2664	9,918.1100	9.9181	(3.393)	0	0	0
2020/06/10	2040	05/11/2020	10.30	Put	Bond Future	9,854.0600	9.8541	9,482.1000	9.4821	(3.775)	0	0	0
2020/06/10	2040	05/11/2020	11.00	Call	Bond Future	2,898.7700	2.8988	2,674.1200	2.6741	(7.750)	0	0	2,230
2020/06/10	2040	05/11/2020	11.70	Call	Bond Future	5,148.2900	5.1483	4,899.8000	4.8998	(4.827)	0	0	0
2020/06/10	2040	05/11/2020	9.50	Put	Bond Future	15,367.5900	15.3676	15,102.5500	15.1026	(1.725)	0	0	0
2020/06/10	2040	05/11/2020	10.00	Put	Bond Future	11,710.0000	11.7100	11,428.5200	11.4285	(2.404)	0	0	0
2020/06/10	2040	05/11/2020	10.31	Call	Bond Future	1,342.0200	1.3420	1,187.7400	1.1877	(11.496)	0	0	0
2020/06/10	2040	05/11/2020	10.32	Put	Bond Future	9,738.7600	9.7388	9,359.5900	9.3596	(3.893)	0	0	0
2020/06/10	2040	05/11/2020	11.50	Call	Bond Future	4,434.4300	4.4344	4,202.4300	4.2024	(5.232)	0	0	0
2020/06/10	2040	05/11/2020	11.50	Put	Bond Future	4,546.5200	4.5465	4,093.3300	4.0933	(9.968)	0	0	2,000
2020/06/10	2040	05/11/2020	10.31	Put	Bond Future	9,796.2000	9.7962	9,420.7300	9.4207	(3.833)	0	0	0
2020/06/10	2040	05/11/2020	10.32	Call	Bond Future	1,360.3300	1.3603	1,202.3500	1.2023	(11.613)	0	0	0
2020/06/10	2040	04/02/2021	9.49	Call	Bond Future	654.9900	0.6550	582.8600	0.5829	(11.012)	0	0	500
2020/06/10	2040	04/02/2021	9.57	Put	Bond Future	16,380.1800	16.3802	16,081.6900	16.0817	(1.822)	0	0	0
2020/06/10	2040	04/02/2021	10.07	Put	Bond Future	12,866.9700	12.8670	12,548.7000	12.5487	(2.474)	0	0	0
2020/06/10	2040	04/02/2021	10.42	Put	Bond Future	10,746.9300	10.7469	10,371.9900	10.3720	(3.489)	0	0	0
2020/06/10	2040	04/02/2021			Bond Future	11.7312	79.6128	11.6957	79.8356	(0.302)	0.0000	0.0000	0
2020/06/10	2040	04/02/2021	10.07	Call	Bond Future	1,239.7200	1.2397	1,144.2900	1.1443	(7.698)	0	0	800
2020/06/10	2040	04/02/2021	11.74	Call	Bond Future	5,234.2700	5.2343	4,972.4900	4.9725	(5.001)	0	0	0
2020/06/10	2040	04/02/2021	11.74	Put	Bond Future	5,179.0100	5.1790	4,694.3900	4.6944	(9.357)	0	0	800
2020/06/10	2040	04/02/2021	10.41	Call	Bond Future	1,767.0200	1.7670	1,618.0200	1.6180	(8.432)	0	0	0
2020/06/10	2040	04/02/2021	10.41	Put	Bond Future	10,802.5600	10.8026	10,430.7200	10.4307	(3.442)	0	0	0
2020/06/10	2040	04/02/2021	9.49	Put	Bond Future	16,986.6400	16.9866	16,691.6700	16.6917	(1.736)	0	0	0
2020/06/10	2040	04/02/2021	9.57	Call	Bond Future	719.6200	0.7196	643.9700	0.6440	(10.512)	0	0	800
2020/06/10	2040	04/02/2021	10.42	Call	Bond Future	1,785.8500	1.7859	1,633.7500	1.6338	(8.517)	0	0	0
2020/06/10	2040	04/02/2021	10.24	Put	Bond Future	11,783.7900	11.7838	11,460.3600	11.4604	(2.745)	0	0	0
2020/06/10	2040	04/02/2021	10.24	Call	Bond Future	1,467.1300	1.4671	1,366.5400	1.3665	(6.856)	0	0	500
2020/06/10	2040	04/02/2021	11.57	Call	Bond Future	4,680.4000	4.6804	4,430.5400	4.4305	(5.338)	0	0	0
2020/06/10	2040	04/02/2021	11.57	Put	Bond Future	5,701.2500	5.7013	5,228.5500	5.2286	(8.291)	0	0	500
2020/06/10	2040	04/02/2021	10.40	Call	Bond Future	1,748.1000	1.7481	1,602.3900	1.6024	(8.335)	0	0	0
2020/06/10	2040	04/02/2021	10.40	Put	Bond Future	10,858.2000	10.8582	10,489.6500	10.4896	(3.394)	0	0	0
2020/06/10	2040	06/05/2021	12.44	Put	Bond Future	4,912.8200	4.9128	4,374.4500	4.3744	(10.958)	0	0	0
2020/06/10	2040	06/05/2021			Bond Future	11.9516	80.5677	11.9147	80.7927	(0.309)	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
2020/06/10	2040	06/05/2021	12.43	Call	Bond Future	7,758.9600	7.7590	7,445.3600	7.4454	(4.042)	0	0	0
2020/06/10	2040	06/05/2021	12.43	Put	Bond Future	4,934.8400	4.9348	4,396.2500	4.3963	(10.914)	0	0	0
2020/06/10	2040	06/05/2021	12.44	Call	Bond Future	7,794.1800	7.7942	7,480.8000	7.4808	(4.021)	0	0	0
2020/06/10	2040	06/05/2021	12.42	Call	Bond Future	7,723.4900	7.7235	7,410.2500	7.4102	(4.056)	0	0	0
2020/06/10	2040	06/05/2021	12.42	Put	Bond Future	4,956.6700	4.9567	4,418.4400	4.4184	(10.859)	0	0	0
2020/06/10	2044	06/08/2020	9.66	Call	Bond Future	83.6700	0.0837	72.3500	0.0724	(13.529)	0	0	140
2020/06/10	2044	06/08/2020	9.01	Call	Bond Future	9.4100	0.0094	7.0600	0.0071	(24.973)	0	0	140
2020/06/10	2044	06/08/2020	9.98	Call	Bond Future	200.8400	0.2005	182.3700	0.1824	(9.033)	0	0	602
2020/06/10	2044	06/08/2020	11.09	Put	Bond Future	3,793.2800	3.7933	3,451.1400	3.4511	(9.020)	0	0	602
2020/06/10	2044	06/08/2020	9.88	Call	Bond Future	154.6100	0.1546	138.6000	0.1386	(10.355)	0	0	0
2020/06/10	2044	06/08/2020			Bond Future	11.3521	79.0736	11.3090	79.3616	(0.380)	0.0000	0.0000	77,083
2020/06/10	2044	06/08/2020	9.36	Put	Bond Future	15,483.0500	15.4831	15,188.9800	15.1890	(1.899)	0	0	0
2020/06/10	2044	06/08/2020	9.36	Call	Bond Future	32.8000	0.0328	26.7400	0.0267	(18.476)	0	0	602
2020/06/10	2044	06/08/2020	9.98	Put	Bond Future	10,334.8600	10.3349	10,028.7400	10.0287	(2.962)	0	0	0
2020/06/10	2044	06/08/2020	9.86	Put	Bond Future	11,270.6600	11.2707	10,967.0800	10.9671	(2.694)	0	0	0
2020/06/10	2044	06/08/2020	9.86	Call	Bond Future	146.5700	0.1466	131.0000	0.1310	(10.623)	0	0	0
2020/06/10	2044	06/08/2020	9.66	Put	Bond Future	12,898.2700	12.8983	12,598.9400	12.5989	(2.321)	0	0	0
2020/06/10	2044	06/08/2020	9.01	Put	Bond Future	18,694.4400	18.6944	18,404.0800	18.4041	(1.553)	0	0	0
2020/06/10	2044	06/08/2020	11.09	Call	Bond Future	2,012.8800	2.0129	1,958.7500	1.9588	(2.689)	0	0	0
2020/06/10	2044	06/08/2020	9.88	Put	Bond Future	11,112.4900	11.1125	10,808.4700	10.8085	(2.736)	0	0	0
2020/06/10	2044	06/08/2020	10.93	Put	Bond Future	4,482.8500	4.4829	4,126.4700	4.1265	(7.950)	0	0	140
2020/06/10	2044	06/08/2020	10.93	Call	Bond Future	1,581.7000	1.5817	1,513.3300	1.5133	(4.323)	0	0	0
2020/06/10	2044	06/08/2020	9.87	Put	Bond Future	11,191.4600	11.1915	10,887.6600	10.8877	(2.715)	0	0	0
2020/06/10	2044	06/08/2020	9.87	Call	Bond Future	150.5400	0.1505	134.7500	0.1347	(10.489)	0	0	0
2020/06/10	2044	05/11/2020	11.06	Put	Bond Future	6,234.2000	6.2342	5,795.7300	5.7957	(7.033)	0	0	525
2020/06/10	2044	05/11/2020	11.43	Call	Bond Future	4,048.4200	4.0484	3,924.0300	3.9240	(3.073)	0	0	0
2020/06/10	2044	05/11/2020	9.72	Put	Bond Future	14,140.7300	14.1407	13,801.2700	13.8013	(2.401)	0	0	0
2020/06/10	2044	05/11/2020	9.97	Call	Bond Future	791.6500	0.7917	734.7800	0.7348	(7.184)	0	0	568
2020/06/10	2044	05/11/2020	9.29	Put	Bond Future	17,639.9700	17.6400	17,315.0100	17.3150	(1.842)	0	0	0
2020/06/10	2044	05/11/2020	9.96	Put	Bond Future	12,363.4500	12.3635	12,017.1200	12.0171	(2.801)	0	0	0
2020/06/10	2044	05/11/2020	10.36	Call	Bond Future	1,322.1300	1.3221	1,227.3700	1.2274	(7.167)	0	0	0
2020/06/10	2044	05/11/2020			Bond Future	11.5500	79.9393	11.5054	80.2290	(0.386)	0.0000	0.0000	0
2020/06/10	2044	05/11/2020	9.72	Call	Bond Future	558.6200	0.5586	508.8600	0.5089	(8.908)	0	0	1,815
2020/06/10	2044	05/11/2020	9.97	Put	Bond Future	12,292.2300	12.2922	11,945.6600	11.9457	(2.819)	0	0	0
2020/06/10	2044	05/11/2020	9.96	Call	Bond Future	781.1200	0.7811	724.4900	0.7245	(7.250)	0	0	0
2020/06/10	2044	05/11/2020	11.38	Call	Bond Future	3,890.0700	3.8901	3,763.0200	3.7630	(3.266)	0	0	0
2020/06/10	2044	05/11/2020	11.38	Put	Bond Future	5,003.6600	5.0037	4,586.9100	4.5869	(8.329)	0	0	568
2020/06/10	2044	05/11/2020	10.34	Call	Bond Future	1,286.0900	1.2861	1,197.5200	1.1975	(6.887)	0	0	0
2020/06/10	2044	05/11/2020	10.34	Put	Bond Future	9,847.0700	9.8471	9,468.8000	9.4688	(3.841)	0	0	0
2020/06/10	2044	05/11/2020	11.06	Call	Bond Future	2,948.8600	2.9489	2,800.0900	2.8001	(5.045)	0	0	0
2020/06/10	2044	05/11/2020	10.04	Put	Bond Future	11,800.1700	11.8002	11,451.9700	11.4520	(2.951)	0	0	0
2020/06/10	2044	05/11/2020	11.17	Put	Bond Future	5,784.9200	5.7849	5,355.2200	5.3552	(7.428)	0	0	1,815
2020/06/10	2044	05/11/2020	11.43	Put	Bond Future	4,831.6700	4.8317	4,417.5800	4.4176	(8.570)	0	0	1,815
2020/06/10	2044	05/11/2020	8.87	Put	Bond Future	21,424.9100	21.4249	21,113.2500	21.1132	(1.455)	0	0	0
2020/06/10	2044	05/11/2020	9.29	Call	Bond Future	285.6600	0.2857	250.4000	0.2504	(12.343)	0	0	568
2020/06/10	2044	05/11/2020	10.36	Put	Bond Future	9,728.8300	9.7288	9,344.3700	9.3444	(3.952)	0	0	0
2020/06/10	2044	05/11/2020	10.04	Call	Bond Future	868.3900	0.8684	809.8900	0.8099	(6.737)	0	0	525



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2020/06/10	2044	05/11/2020	9.34	Put	Bond Future	17,213.0400		17.2130	16,886.3800	16.8864	(1.898)	0	0	0
2020/06/10	2044	05/11/2020	9.34	Call	Bond Future	310.3300		0.3103	273.3700	0.2734	(11.910)	0	0	525
2020/06/10	2044	05/11/2020	11.17	Call	Bond Future	3,257.5300		3.2575	3,117.5300	3.1175	(4.298)	0	0	0
2020/06/10	2044	05/11/2020	8.87	Call	Bond Future	134.9800		0.1350	113.0200	0.1130	(16.269)	0	0	1,815
2020/06/10	2044	05/11/2020	10.02	Put	Bond Future	11,939.6000		11.9396	11,591.8500	11.5918	(2.913)	0	0	0
2020/06/10	2044	05/11/2020	10.02	Call	Bond Future	845.9200		0.8459	787.8700	0.7879	(6.862)	0	0	1,815
2020/06/10	2044	05/11/2020	10.35	Call	Bond Future	1,303.9600		1.3040	1,212.3800	1.2124	(7.023)	0	0	0
2020/06/10	2044	05/11/2020	10.35	Put	Bond Future	9,787.7400		9.7877	9,406.4600	9.4065	(3.895)	0	0	0
2020/06/10	2044	04/02/2021	10.04	Put	Bond Future	13,400.8900		13.4009	13,013.0200	13.0130	(2.894)	0	0	0
2020/06/10	2044	04/02/2021	10.37	Call	Bond Future	1,667.9400		1.6679	1,529.9200	1.5299	(8.275)	0	0	0
2020/06/10	2044	04/02/2021	10.35	Put	Bond Future	11,412.5800		11.4126	10,988.6800	10.9887	(3.714)	0	0	0
2020/06/10	2044	04/02/2021			Bond Future	11.7562		76.4937	11.7098	76.7859	(0.395)	0.0000	0.0000	0
2020/06/10	2044	04/02/2021	10.37	Put	Bond Future	11,295.4900		11.2955	10,865.3000	10.8653	(3.809)	0	0	0
2020/06/10	2044	04/02/2021	10.35	Call	Bond Future	1,631.3200		1.6313	1,499.5900	1.4996	(8.075)	0	0	0
2020/06/10	2044	04/02/2021	10.04	Call	Bond Future	1,177.4000		1.1774	1,081.7000	1.0817	(8.128)	0	0	0
2020/06/10	2044	04/02/2021	10.84	Call	Bond Future	2,658.6900		2.6587	2,394.5700	2.3946	(9.934)	0	0	0
2020/06/10	2044	04/02/2021	10.36	Put	Bond Future	11,354.0200		11.3540	10,926.8800	10.9269	(3.762)	0	0	0
2020/06/10	2044	04/02/2021	10.84	Put	Bond Future	8,801.9200		8.8019	8,245.6300	8.2456	(6.320)	0	0	405
2020/06/10	2044	04/02/2021	10.29	Call	Bond Future	1,524.5600		1.5246	1,411.0800	1.4111	(7.443)	0	0	0
2020/06/10	2044	04/02/2021	10.29	Put	Bond Future	11,769.7200		11.7697	11,364.0700	11.3641	(3.447)	0	0	405
2020/06/10	2044	04/02/2021	9.66	Put	Bond Future	16,151.7400		16.1517	15,778.4400	15.7784	(2.311)	0	0	0
2020/06/10	2044	04/02/2021	9.66	Call	Bond Future	774.7600		0.7748	693.6300	0.6936	(10.472)	0	0	405
2020/06/10	2044	04/02/2021	10.36	Call	Bond Future	1,649.6700		1.6497	1,514.7000	1.5147	(8.182)	0	0	0
2020/06/10	2044	06/05/2021	12.43	Put	Bond Future	5,016.1900		5.0162	4,422.4900	4.4225	(11.836)	0	0	0
2020/06/10	2044	06/05/2021	12.44	Call	Bond Future	7,772.6000		7.7726	7,474.1500	7.4741	(3.840)	0	0	0
2020/06/10	2044	06/05/2021			Bond Future	11.9684		77.4113	11.9200	77.7065	(0.404)	0.0000	0.0000	0
2020/06/10	2044	06/05/2021	12.45	Call	Bond Future	7,807.5700		7.8076	7,509.2200	7.5092	(3.821)	0	0	0
2020/06/10	2044	06/05/2021	12.45	Put	Bond Future	4,972.0800		4.9721	4,378.5700	4.3786	(11.937)	0	0	0
2020/06/10	2044	06/05/2021	12.43	Call	Bond Future	7,737.6600		7.7377	7,439.1200	7.4391	(3.858)	0	0	0
2020/06/10	2044	06/05/2021	12.44	Put	Bond Future	4,994.0800		4.9941	4,400.4700	4.4005	(11.886)	0	0	0
2020/06/10	2046	06/08/2020			Bond Future	97.0846		97.0846	97.7845	97.7845	0.721	0.0000	0.0000	15,969
2020/06/10	2046	05/11/2020			Bond Future	96.3845		96.3845	97.0905	97.0905	0.732	0.0000	0.0000	0
2020/06/10	2046	04/02/2021			Bond Future	97.5339		97.5339	98.2473	98.2473	0.731	0.0000	0.0000	0
2020/06/10	2046	06/05/2021			Bond Future	96.9159		96.9159	97.6374	97.6374	0.744	0.0000	0.0000	0
2020/06/10	2050	06/08/2020			Bond Future	97.8762		97.8762	98.0976	98.0976	0.226	0.0000	0.0000	16,793
2020/06/10	2050	05/11/2020			Bond Future	98.9701		98.9701	99.1924	99.1924	0.225	0.0000	0.0000	0
2020/06/10	2050	04/02/2021			Bond Future	98.2404		98.2404	98.4643	98.4643	0.228	0.0000	0.0000	0
2020/06/10	2050	06/05/2021			Bond Future	99.4395		99.4395	99.6656	99.6656	0.227	0.0000	0.0000	0
2020/06/10	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	AL37	06/08/2020			Index Future	728.7610		728.7610	729.1670	729.1670	0.056	0.0000	0.0000	0

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2020/06/10	AL37	05/11/2020			Index Future	736.8000	736.8000	737.2070	737.2070	0.055	0.0000	0.0000	0
2020/06/10	AL37	04/02/2021			Index Future	745.4000	745.4000	745.8080	745.8080	0.055	0.0000	0.0000	0
2020/06/10	AL37	06/05/2021			Index Future	754.3130	754.3130	754.7250	754.7250	0.055	0.0000	0.0000	0
2020/06/10	AL7T	06/08/2020			Index Future	808.1020	808.1020	808.9010	808.9010	0.099	0.0000	0.0000	0
2020/06/10	AL7T	05/11/2020			Index Future	817.0160	817.0160	817.8200	817.8200	0.098	0.0000	0.0000	0
2020/06/10	AL7T	04/02/2021			Index Future	826.5520	826.5520	827.3620	827.3620	0.098	0.0000	0.0000	0
2020/06/10	AL7T	06/05/2021			Index Future	836.4360	836.4360	837.2540	837.2540	0.098	0.0000	0.0000	0
2020/06/10	ALBI	06/08/2020			Index Future	705.2960	705.2960	706.4190	706.4190	0.159	0.0000	0.0000	212
2020/06/10	ALBI	05/11/2020			Index Future	713.0770	713.0770	714.2080	714.2080	0.159	0.0000	0.0000	0
2020/06/10	ALBI	04/02/2021			Index Future	721.3990	721.3990	722.5410	722.5410	0.158	0.0000	0.0000	0
2020/06/10	ALBI	06/05/2021			Index Future	730.0260	730.0260	731.1800	731.1800	0.158	0.0000	0.0000	0
2020/06/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	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
2020/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/10	ES33	06/08/2020			Bond Future	11.9053	74.1789	11.8710	74.3555	(0.288)	0.0000	0.0000	350
2020/06/10	ES33	05/11/2020			Bond Future	12.1623	71.2151	12.1267	71.3924	(0.292)	0.0000	0.0000	0
2020/06/10	ES33	04/02/2021			Bond Future	12.4308	72.0480	12.3938	72.2266	(0.297)	0.0000	0.0000	0
2020/06/10	ES33	06/05/2021			Bond Future	12.7028	69.1337	12.6643	69.3140	(0.303)	0.0000	0.0000	0
2020/06/10	ES42	06/08/2020			Bond Future	12.3849	73.4442	12.3405	73.6941	(0.359)	0.0000	0.0000	4,919
2020/06/10	ES42	05/11/2020			Bond Future	12.6367	69.9891	12.5905	70.2404	(0.366)	0.0000	0.0000	0
2020/06/10	ES42	04/02/2021			Bond Future	12.8918	70.8084	12.8435	71.0620	(0.375)	0.0000	0.0000	0
2020/06/10	ES42	06/05/2021			Bond Future	13.1605	67.3981	13.1099	67.6542	(0.384)	0.0000	0.0000	0
2020/06/10	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	06/08/2020	728.12	Put	GOVI	305,680.0000	30.5680	294,900.0000	29.4900	(3.527)	0	0	0
2020/06/10	GOVI	06/08/2020			GOVI	697.5520	697.5520	698.6300	698.6300	0.155	0.0000	0.0000	1,032
2020/06/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	06/08/2020	728.14	Put	GOVI	305,880.0000	30.5880	295,100.0000	29.5100	(3.524)	0	0	0
2020/06/10	GOVI	06/08/2020	728.13	Put	GOVI	305,780.0000	30.5780	295,000.0000	29.5000	(3.525)	0	0	0
2020/06/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	05/11/2020	737.84	Put	GOVI	325,930.0000	32.5930	315,070.0000	31.5070	(3.332)	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
2020/06/10	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	05/11/2020			GOVI	705.2470	705.2470	706.3330	706.3330	0.154	0.0000	0.0000	0
2020/06/10	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	05/11/2020	737.83	Put	GOVI	325,830.0000	32.5830	314,970.0000	31.4970	(3.333)	0	0	0
2020/06/10	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	05/11/2020	737.85	Put	GOVI	326,030.0000	32.6030	315,170.0000	31.5170	(3.331)	0	0	0
2020/06/10	GOVI	04/02/2021	750.96	Put	GOVI	374,820.0000	37.4820	363,860.0000	36.3860	(2.924)	0	0	0
2020/06/10	GOVI	04/02/2021			GOVI	713.4780	713.4780	714.5740	714.5740	0.154	0.0000	0.0000	0
2020/06/10	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	04/02/2021	750.95	Put	GOVI	374,720.0000	37.4720	363,760.0000	36.3760	(2.925)	0	0	0
2020/06/10	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	04/02/2021	750.94	Put	GOVI	374,620.0000	37.4620	363,660.0000	36.3660	(2.926)	0	0	0
2020/06/10	GOVI	06/05/2021	678.67	Call	GOVI	433,400.0000	43.3400	444,480.0000	44.4480	2.557	0	0	0
2020/06/10	GOVI	06/05/2021			GOVI	722.0100	722.0100	723.1180	723.1180	0.153	0.0000	0.0000	0
2020/06/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	06/05/2021	678.68	Call	GOVI	433,300.0000	43.3300	444,380.0000	44.4380	2.557	0	0	0
2020/06/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	GOVI	06/05/2021	678.69	Call	GOVI	433,200.0000	43.3200	444,280.0000	44.4280	2.558	0	0	0
2020/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/10	IGOV	06/08/2020			Index Future	255.8770	255.8770	255.9970	255.9970	0.047	0.0000	0.0000	1,132
2020/06/10	IGOV	05/11/2020			Index Future	258.7630	258.7630	258.8820	258.8820	0.046	0.0000	0.0000	47
2020/06/10	IGOV	04/02/2021			Index Future	261.8450	261.8450	261.9650	261.9650	0.046	0.0000	0.0000	0
2020/06/10	IGOV	06/05/2021			Index Future	265.0380	265.0380	265.1590	265.1590	0.046	0.0000	0.0000	0
2020/06/10	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/10	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/10	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.0800	94.0800	0.000	0.0000	0.0000	0
2020/06/10	IS05	16/03/2021			Interest Rate Swap	92.3600	92.3600	92.3600	92.3600	0.000	0.0000	0.0000	0
2020/06/10	IS05	15/06/2021			Interest Rate Swap	90.6000	90.6000	90.5900	90.5900	(0.011)	0.0000	0.0000	0
2020/06/10	IS05	21/09/2021			Interest Rate Swap	89.6700	89.6700	89.6700	89.6700	0.000	0.0000	0.0000	0
2020/06/10	IS05	21/12/2021			Interest Rate Swap	91.0700	91.0700	91.0700	91.0700	0.000	0.0000	0.0000	51
2020/06/10	IS05	15/03/2022			Interest Rate Swap	90.6100	90.6100	90.6200	90.6200	0.011	0.0000	0.0000	0
2020/06/10	IS05	21/06/2022			Interest Rate Swap	90.8600	90.8600	90.8900	90.8900	0.033	0.0000	0.0000	0
2020/06/10	IS05	20/09/2022			Interest Rate Swap	94.1900	94.1900	94.2100	94.2100	0.021	0.0000	0.0000	0
2020/06/10	IS05	20/12/2022			Interest Rate Swap	94.9300	94.9300	94.9200	94.9200	(0.011)	0.0000	0.0000	0
2020/06/10	IS05	22/03/2023			Interest Rate Swap	87.6300	87.6300	87.5700	87.5700	(0.068)	0.0000	0.0000	0
2020/06/10	IS05	20/06/2023			Interest Rate Swap	93.4000	93.4000	93.3400	93.3400	(0.064)	0.0000	0.0000	0
2020/06/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/10	IS10	17/12/2025			Interest Rate Swap	83.4900	83.4900	83.6100	83.6100	0.144	0.0000	0.0000	0
2020/06/10	IS10	16/03/2026			Interest Rate Swap	80.2700	80.2700	80.4100	80.4100	0.174	0.0000	0.0000	0
2020/06/10	IS10	15/06/2026			Interest Rate Swap	78.9200	78.9200	79.0700	79.0700	0.190	0.0000	0.0000	0
2020/06/10	IS10	21/09/2026			Interest Rate Swap	81.1700	81.1700	81.3200	81.3200	0.185	0.0000	0.0000	0

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2020/06/10	IS10	21/12/2026			Interest Rate Swap	85.3800	85.3800	85.5400	85.5400	0.187	0.0000	0.0000	0
2020/06/10	IS10	15/03/2027			Interest Rate Swap	84.1300	84.1300	84.2900	84.2900	0.190	0.0000	0.0000	0
2020/06/10	IS10	21/06/2027			Interest Rate Swap	86.3900	86.3900	86.5400	86.5400	0.174	0.0000	0.0000	0
2020/06/10	IS10	20/09/2027			Interest Rate Swap	92.2900	92.2900	92.4100	92.4100	0.130	0.0000	0.0000	0
2020/06/10	IS10	20/12/2027			Interest Rate Swap	92.8300	92.8300	92.9200	92.9200	0.097	0.0000	0.0000	0
2020/06/10	IS10	22/03/2028			Interest Rate Swap	86.1000	86.1000	86.1700	86.1700	0.081	0.0000	0.0000	0
2020/06/10	IS10	20/06/2028			Interest Rate Swap	93.9400	93.9400	94.0100	94.0100	0.075	0.0000	0.0000	0
2020/06/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/10	R023	06/08/2020	7.26	Call	Bond Future	4,932.4200	4.9324	4,940.8500	4.9408	0.171	0	0	0
2020/06/10	R023	06/08/2020			Bond Future	5.1867	109.5250	5.1831	109.5338	(0.069)	0.0000	0.0000	26,872
2020/06/10	R023	06/08/2020	7.26	Put	Bond Future	0.8300	0.0008	0.4900	0.0005	(40.964)	0	0	0
2020/06/10	R023	06/08/2020	7.27	Call	Bond Future	4,955.4600	4.9555	4,963.9000	4.9639	0.170	0	0	0
2020/06/10	R023	06/08/2020	7.28	Put	Bond Future	0.7600	0.0008	0.4400	0.0004	(42.105)	0	0	0
2020/06/10	R023	06/08/2020	7.27	Put	Bond Future	0.7900	0.0008	0.4600	0.0005	(41.772)	0	0	0
2020/06/10	R023	06/08/2020	7.28	Call	Bond Future	4,978.5000	4.9785	4,986.9500	4.9869	0.170	0	0	0
2020/06/10	R023	05/11/2020	7.46	Put	Bond Future	21.9200	0.0219	15.2300	0.0152	(30.520)	0	0	0
2020/06/10	R023	05/11/2020	7.47	Put	Bond Future	21.4000	0.0214	14.8400	0.0148	(30.654)	0	0	0
2020/06/10	R023	05/11/2020			Bond Future	5.2735	106.8150	5.2704	106.8220	(0.060)	0.0000	0.0000	0
2020/06/10	R023	05/11/2020	7.46	Call	Bond Future	4,730.1600	4.7302	4,730.4500	4.7305	0.006	0	0	0
2020/06/10	R023	05/11/2020	7.47	Call	Bond Future	4,750.5600	4.7506	4,750.9800	4.7510	0.009	0	0	0
2020/06/10	R023	05/11/2020	7.45	Call	Bond Future	4,709.7800	4.7098	4,709.9500	4.7100	0.004	0	0	0
2020/06/10	R023	05/11/2020	7.45	Put	Bond Future	22.4500	0.0225	15.6400	0.0156	(30.334)	0	0	0
2020/06/10	R023	04/02/2021	6.34	Call	Bond Future	2,261.6000	2.2616	2,223.6900	2.2237	(1.676)	0	0	0
2020/06/10	R023	04/02/2021	6.32	Put	Bond Future	343.7500	0.3438	299.4000	0.2994	(12.902)	0	0	0
2020/06/10	R023	04/02/2021			Bond Future	5.3536	108.0635	5.3506	108.0694	(0.056)	0.0000	0.0000	0
2020/06/10	R023	04/02/2021	6.34	Put	Bond Future	334.7900	0.3348	290.9900	0.2910	(13.083)	0	0	0
2020/06/10	R023	04/02/2021	6.32	Call	Bond Future	2,231.9500	2.2319	2,193.4900	2.1935	(1.723)	0	0	0
2020/06/10	R023	04/02/2021	6.33	Put	Bond Future	339.2500	0.3392	295.1700	0.2952	(12.993)	0	0	0
2020/06/10	R023	04/02/2021	6.33	Call	Bond Future	2,246.7600	2.2468	2,208.5700	2.2086	(1.700)	0	0	0
2020/06/10	R023	06/05/2021	7.58	Call	Bond Future	3,767.1500	3.7671	3,754.1300	3.7541	(0.346)	0	0	0
2020/06/10	R023	06/05/2021			Bond Future	5.4267	105.4467	5.4236	105.4520	(0.056)	0.0000	0.0000	0
2020/06/10	R023	06/05/2021	7.56	Call	Bond Future	3,736.7700	3.7368	3,723.4000	3.7234	(0.358)	0	0	0
2020/06/10	R023	06/05/2021	7.56	Put	Bond Future	104.2700	0.1043	85.6000	0.0856	(17.905)	0	0	0
2020/06/10	R023	06/05/2021	7.58	Put	Bond Future	101.3900	0.1014	83.0700	0.0831	(18.069)	0	0	0
2020/06/10	R023	06/05/2021	7.57	Call	Bond Future	3,751.9600	3.7520	3,738.7600	3.7388	(0.352)	0	0	0
2020/06/10	R023	06/05/2021	7.57	Put	Bond Future	102.8300	0.1028	84.3300	0.0843	(17.991)	0	0	0
2020/06/10	R035	06/08/2020	9.00	Put	Bond Future	13,367.1500	13.3671	13,084.1100	13.0841	(2.117)	0	0	0
2020/06/10	R035	06/08/2020	10.45	Put	Bond Future	4,153.4500	4.1535	3,847.2100	3.8472	(7.373)	0	0	500
2020/06/10	R035	06/08/2020	9.67	Call	Bond Future	281.9000	0.2819	274.1100	0.2741	(2.763)	0	0	500
2020/06/10	R035	06/08/2020	9.92	Put	Bond Future	6,883.2000	6.8832	6,576.0100	6.5760	(4.463)	0	0	0
2020/06/10	R035	06/08/2020			Bond Future	10.8551	89.6474	10.8120	89.9263	(0.397)	0.0000	0.0000	100,496
2020/06/10	R035	06/08/2020	9.00	Call	Bond Future	44.9600	0.0450	40.7800	0.0408	(9.297)	0	0	24,761
2020/06/10	R035	06/08/2020	9.09	Put	Bond Future	12,668.0500	12.6681	12,384.3100	12.3843	(2.240)	0	0	0
2020/06/10	R035	06/08/2020	9.09	Call	Bond Future	59.2900	0.0593	54.4100	0.0544	(8.231)	0	0	500

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
2020/06/10	R035	06/08/2020	9.67	Put	Bond Future	8,465.6600	8.4657	8,179.0100	8.1790	(3.386)	0	0	0
2020/06/10	R035	06/08/2020	9.92	Call	Bond Future	518.2100	0.5182	489.8800	0.4899	(5.467)	0	0	0
2020/06/10	R035	06/08/2020	9.91	Put	Bond Future	6,942.8900	6.9429	6,637.1500	6.6372	(4.404)	0	0	0
2020/06/10	R035	06/08/2020	10.45	Call	Bond Future	1,478.0600	1.4781	1,450.6800	1.4507	(1.852)	0	0	0
2020/06/10	R035	06/08/2020	9.93	Call	Bond Future	530.4900	0.5305	500.7800	0.5008	(5.600)	0	0	0
2020/06/10	R035	06/08/2020	8.75	Call	Bond Future	19.7800	0.0198	17.3100	0.0173	(12.487)	0	0	3,000
2020/06/10	R035	06/08/2020	8.75	Put	Bond Future	15,363.0400	15.3630	15,081.7100	15.0817	(1.831)	0	0	0
2020/06/10	R035	06/08/2020	9.91	Call	Bond Future	506.1400	0.5061	479.2600	0.4793	(5.311)	0	0	0
2020/06/10	R035	06/08/2020	9.93	Put	Bond Future	6,823.7900	6.8238	6,515.2200	6.5152	(4.522)	0	0	0
2020/06/10	R035	05/11/2020	10.34	Put	Bond Future	6,924.5400	6.9245	6,478.3900	6.4784	(6.443)	0	0	0
2020/06/10	R035	05/11/2020			Bond Future	11.0663	86.1529	11.0217	86.4333	(0.403)	0.0000	0.0000	0
2020/06/10	R035	05/11/2020	10.33	Call	Bond Future	2,158.9900	2.1590	1,992.8300	1.9928	(7.696)	0	0	0
2020/06/10	R035	05/11/2020	10.33	Put	Bond Future	6,969.8100	6.9698	6,523.2900	6.5233	(6.406)	0	0	0
2020/06/10	R035	05/11/2020	10.34	Call	Bond Future	2,181.7200	2.1817	2,015.9300	2.0159	(7.599)	0	0	0
2020/06/10	R035	05/11/2020	10.32	Call	Bond Future	2,136.6000	2.1366	1,969.8800	1.9699	(7.803)	0	0	0
2020/06/10	R035	05/11/2020	10.32	Put	Bond Future	7,015.5000	7.0155	6,568.4200	6.5684	(6.373)	0	0	0
2020/06/10	R035	04/02/2021	11.14	Put	Bond Future	5,335.2100	5.3352	4,883.7300	4.8837	(8.462)	0	0	650
2020/06/10	R035	04/02/2021	10.04	Put	Bond Future	9,872.9000	9.8729	9,466.8400	9.4668	(4.113)	0	0	0
2020/06/10	R035	04/02/2021	10.14	Put	Bond Future	9,368.7700	9.3688	8,935.1700	8.9352	(4.628)	0	0	650
2020/06/10	R035	04/02/2021	10.05	Call	Bond Future	1,764.6700	1.7647	1,638.5400	1.6385	(7.148)	0	0	0
2020/06/10	R035	04/02/2021			Bond Future	11.2866	87.1603	11.2403	87.4430	(0.410)	0.0000	0.0000	0
2020/06/10	R035	04/02/2021	10.06	Call	Bond Future	1,783.2500	1.7832	1,654.3600	1.6544	(7.228)	0	0	0
2020/06/10	R035	04/02/2021	10.06	Put	Bond Future	9,770.6100	9.7706	9,359.0400	9.3590	(4.212)	0	0	0
2020/06/10	R035	04/02/2021	10.14	Call	Bond Future	1,935.7100	1.9357	1,784.7900	1.7848	(7.797)	0	0	0
2020/06/10	R035	04/02/2021	11.14	Call	Bond Future	4,435.5500	4.4356	4,266.7500	4.2668	(3.806)	0	0	0
2020/06/10	R035	04/02/2021	10.04	Call	Bond Future	1,746.2000	1.7462	1,622.8200	1.6228	(7.066)	0	0	0
2020/06/10	R035	04/02/2021	10.05	Put	Bond Future	9,821.6600	9.8217	9,412.8500	9.4128	(4.162)	0	0	0
2020/06/10	R035	06/05/2021	10.24	Put	Bond Future	10,545.3300	10.5453	10,129.7500	10.1298	(3.941)	0	0	0
2020/06/10	R035	06/05/2021	12.35	Put	Bond Future	3,744.6700	3.7447	3,441.2300	3.4412	(8.103)	0	0	0
2020/06/10	R035	06/05/2021	12.37	Call	Bond Future	8,586.8900	8.5869	8,579.6500	8.5797	(0.084)	0	0	0
2020/06/10	R035	06/05/2021			Bond Future	11.5053	83.7259	11.4571	84.0114	(0.419)	0.0000	0.0000	0
2020/06/10	R035	06/05/2021	12.35	Call	Bond Future	8,522.5800	8.5226	8,504.6400	8.5046	(0.210)	0	0	0
2020/06/10	R035	06/05/2021	12.37	Put	Bond Future	3,700.9300	3.7009	3,408.1900	3.4082	(7.910)	0	0	0
2020/06/10	R035	06/05/2021	10.24	Call	Bond Future	2,532.8400	2.5328	2,402.7600	2.4028	(5.136)	0	0	793
2020/06/10	R035	06/05/2021	12.36	Put	Bond Future	3,722.7500	3.7227	3,424.6700	3.4247	(8.007)	0	0	0
2020/06/10	R035	06/05/2021	12.02	Call	Bond Future	7,489.6400	7.4896	7,296.0200	7.2960	(2.585)	0	0	0
2020/06/10	R035	06/05/2021	12.02	Put	Bond Future	4,527.7100	4.5277	4,048.5900	4.0486	(10.582)	0	0	793
2020/06/10	R035	06/05/2021	11.32	Call	Bond Future	5,202.0700	5.2021	5,030.8500	5.0308	(3.291)	0	0	0
2020/06/10	R035	06/05/2021	11.32	Put	Bond Future	6,308.4400	6.3084	5,851.7200	5.8517	(7.240)	0	0	793
2020/06/10	R035	06/05/2021	12.36	Call	Bond Future	8,554.7100	8.5547	8,542.1300	8.5421	(0.147)	0	0	0
2020/06/10	R186	06/08/2020	8.38	Put	Bond Future	544.9100	0.5449	456.7200	0.4567	(16.184)	0	0	0
2020/06/10	R186	06/08/2020	7.45	Call	Bond Future	1,023.1100	1.0231	983.0200	0.9830	(3.918)	0	0	2,500
2020/06/10	R186	06/08/2020	9.00	Call	Bond Future	6,739.3100	6.7393	6,806.4800	6.8065	0.997	0	0	900
2020/06/10	R186	06/08/2020	8.00	Call	Bond Future	2,550.2300	2.5502	2,516.0000	2.5160	(1.342)	0	0	900
2020/06/10	R186	06/08/2020	8.25	Call	Bond Future	3,482.6600	3.4827	3,469.5500	3.4695	(0.376)	0	0	0
2020/06/10	R186	06/08/2020			Bond Future	7.7223	115.2224	7.7059	115.3105	(0.212)	0.0000	0.0000	74,459
2020/06/10	R186	06/08/2020	8.37	Call	Bond Future	3,968.8800	3.9689	3,967.8500	3.9679	(0.026)	0	0	0

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2020/06/10	R186	06/08/2020	8.37	Put	Bond Future	555.1400	0.5551	466.0000	0.4660	(16.057)	0	0	0
2020/06/10	R186	06/08/2020	9.00	Put	Bond Future	129.0700	0.1291	108.1300	0.1081	(16.224)	0	0	0
2020/06/10	R186	06/08/2020	8.38	Call	Bond Future	4,010.3300	4.0103	4,010.2500	4.0102	(0.002)	0	0	0
2020/06/10	R186	06/08/2020	7.45	Put	Bond Future	2,498.5000	2.4985	2,370.3000	2.3703	(5.131)	0	0	2,500
2020/06/10	R186	06/08/2020	8.00	Put	Bond Future	1,070.4900	1.0705	948.1500	0.9481	(11.428)	0	0	0
2020/06/10	R186	06/08/2020	8.25	Put	Bond Future	691.4900	0.6915	590.2700	0.5903	(14.638)	0	0	0
2020/06/10	R186	06/08/2020	8.36	Call	Bond Future	3,927.5600	3.9276	3,925.4600	3.9255	(0.053)	0	0	0
2020/06/10	R186	06/08/2020	8.36	Put	Bond Future	565.5300	0.5655	475.3200	0.4753	(15.951)	0	0	0
2020/06/10	R186	05/11/2020	8.00	Put	Bond Future	2,385.3200	2.3853	2,142.9700	2.1430	(10.160)	0	0	0
2020/06/10	R186	05/11/2020	8.65	Call	Bond Future	5,028.5100	5.0285	4,922.5800	4.9226	(2.107)	0	0	0
2020/06/10	R186	05/11/2020	8.64	Put	Bond Future	1,256.9500	1.2569	1,060.8100	1.0608	(15.604)	0	0	0
2020/06/10	R186	05/11/2020			Bond Future	7.8978	116.4820	7.8809	116.5691	(0.214)	0.0000	0.0000	0
2020/06/10	R186	05/11/2020	7.00	Put	Bond Future	5,593.7900	5.5938	5,411.7500	5.4117	(3.254)	0	0	0
2020/06/10	R186	05/11/2020	7.00	Call	Bond Future	852.9100	0.8529	757.9000	0.7579	(11.140)	0	0	1,200
2020/06/10	R186	05/11/2020	8.66	Call	Bond Future	5,063.0300	5.0630	4,960.2800	4.9603	(2.029)	0	0	0
2020/06/10	R186	05/11/2020	8.66	Put	Bond Future	1,227.3800	1.2274	1,037.6000	1.0376	(15.462)	0	0	0
2020/06/10	R186	05/11/2020	8.00	Call	Bond Future	2,909.4400	2.9094	2,754.1200	2.7541	(5.338)	0	0	1,200
2020/06/10	R186	05/11/2020	7.84	Put	Bond Future	2,765.9100	2.7659	2,532.9000	2.5329	(8.424)	0	0	0
2020/06/10	R186	05/11/2020	9.26	Put	Bond Future	563.4300	0.5634	487.6800	0.4877	(13.444)	0	0	3,500
2020/06/10	R186	05/11/2020	8.65	Put	Bond Future	1,242.1000	1.2421	1,049.1400	1.0491	(15.535)	0	0	0
2020/06/10	R186	05/11/2020	8.64	Call	Bond Future	4,994.0900	4.9941	4,884.9800	4.8850	(2.185)	0	0	0
2020/06/10	R186	05/11/2020	7.84	Call	Bond Future	2,468.0300	2.4680	2,322.0500	2.3221	(5.915)	0	0	3,500
2020/06/10	R186	05/11/2020	8.34	Put	Bond Future	1,728.5800	1.7286	1,479.1600	1.4792	(14.429)	0	0	0
2020/06/10	R186	05/11/2020	8.34	Call	Bond Future	3,974.3900	3.9744	3,812.0000	3.8120	(4.086)	0	0	3,500
2020/06/10	R186	05/11/2020	9.26	Call	Bond Future	7,302.2400	7.3022	7,313.5200	7.3135	0.154	0	0	0
2020/06/10	R186	04/02/2021	8.15	Call	Bond Future	3,188.1200	3.1881	3,101.5600	3.1016	(2.715)	0	0	0
2020/06/10	R186	04/02/2021			Bond Future	8.0774	112.5602	8.0598	112.6470	(0.219)	0.0000	0.0000	0
2020/06/10	R186	04/02/2021	8.15	Put	Bond Future	2,832.0700	2.8321	2,658.6300	2.6586	(6.124)	0	0	0
2020/06/10	R186	04/02/2021	8.16	Call	Bond Future	3,215.4600	3.2155	3,128.4900	3.1285	(2.705)	0	0	0
2020/06/10	R186	04/02/2021	8.17	Put	Bond Future	2,788.9900	2.7890	2,614.3600	2.6144	(6.261)	0	0	0
2020/06/10	R186	04/02/2021	8.16	Put	Bond Future	2,810.4600	2.8105	2,636.6100	2.6366	(6.186)	0	0	0
2020/06/10	R186	04/02/2021	8.17	Call	Bond Future	3,242.9200	3.2429	3,155.1700	3.1552	(2.706)	0	0	0
2020/06/10	R186	06/05/2021	10.76	Put	Bond Future	464.6500	0.4647	425.3900	0.4254	(8.449)	0	0	0
2020/06/10	R186	06/05/2021	10.77	Call	Bond Future	11,440.9700	11.4410	11,489.2200	11.4892	0.422	0	0	0
2020/06/10	R186	06/05/2021			Bond Future	8.2687	113.9087	8.2501	113.9959	(0.225)	0.0000	0.0000	0
2020/06/10	R186	06/05/2021	10.78	Call	Bond Future	11,477.2700	11.4773	11,525.7900	11.5258	0.423	0	0	0
2020/06/10	R186	06/05/2021	10.78	Put	Bond Future	455.1500	0.4552	416.4300	0.4164	(8.507)	0	0	0
2020/06/10	R186	06/05/2021	10.76	Call	Bond Future	11,404.6900	11.4047	11,452.6700	11.4527	0.421	0	0	0
2020/06/10	R186	06/05/2021	10.77	Put	Bond Future	459.8800	0.4599	420.8900	0.4209	(8.478)	0	0	0
2020/06/10	R197	06/08/2020			Bond Future	307.4824	307.4824	307.5551	307.5551	0.024	0.0000	0.0000	2,549
2020/06/10	R197	05/11/2020			Bond Future	310.9186	310.9186	310.9869	310.9869	0.022	0.0000	0.0000	0
2020/06/10	R197	04/02/2021			Bond Future	306.6897	306.6897	306.7557	306.7557	0.022	0.0000	0.0000	0
2020/06/10	R197	06/05/2021			Bond Future	310.4331	310.4331	310.4980	310.4980	0.021	0.0000	0.0000	0
2020/06/10	R202	06/08/2020			Bond Future	215.5114	215.5114	215.5907	215.5907	0.037	0.0000	0.0000	7,794
2020/06/10	R202	05/11/2020			Bond Future	217.9199	217.9199	217.9963	217.9963	0.035	0.0000	0.0000	0
2020/06/10	R202	04/02/2021			Bond Future	216.3026	216.3026	216.3778	216.3778	0.035	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
2020/06/10	R202	06/05/2021			Bond Future	218.9422	218.9422	219.0172	219.0172	0.034	0.0000	0.0000	0
2020/06/10	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R208	06/08/2020			Bond Future	3.3453	104.5838	3.4218	104.5352	2.287	0.0000	0.0000	23,391
2020/06/10	R208	06/08/2020	5.56	Call	Bond Future	1,390.3100	1.3903	1,341.7100	1.3417	(3.496)	0	0	0
2020/06/10	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R208	06/08/2020	5.57	Call	Bond Future	1,396.5100	1.3965	1,347.9100	1.3479	(3.480)	0	0	0
2020/06/10	R208	06/08/2020	5.55	Call	Bond Future	1,384.1100	1.3841	1,335.5100	1.3355	(3.511)	0	0	0
2020/06/10	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R208	05/11/2020	4.78	Call	Bond Future	835.0600	0.8351	784.1400	0.7841	(6.098)	0	0	0
2020/06/10	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R208	05/11/2020			Bond Future	2.6287	102.3358	2.7588	102.2849	4.952	0.0000	0.0000	0
2020/06/10	R208	05/11/2020	4.79	Call	Bond Future	838.9100	0.8389	787.9900	0.7880	(6.070)	0	0	0
2020/06/10	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R208	05/11/2020	4.77	Call	Bond Future	831.2100	0.8312	780.2900	0.7803	(6.126)	0	0	0
2020/06/10	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R209	06/08/2020	5.55	Put	Bond Future	41,200.8000	41.2008	41,023.0600	41.0231	(0.431)	0	0	0
2020/06/10	R209	06/08/2020			Bond Future	10.7903	68.3323	10.7582	68.5101	(0.297)	0.0000	0.0000	61,531
2020/06/10	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R209	06/08/2020	5.57	Put	Bond Future	40,983.9900	40.9840	40,806.2500	40.8063	(0.434)	0	0	0
2020/06/10	R209	06/08/2020	5.56	Put	Bond Future	41,092.3200	41.0923	40,914.5800	40.9146	(0.433)	0	0	0
2020/06/10	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/10	R209	05/11/2020	10.02	Call	Bond Future	1,612.9200	1.6129	1,462.9300	1.4629	(9.299)	0	0	0
2020/06/10	R209	05/11/2020			Bond Future	10.9778	65.9393	10.9448	66.1178	(0.301)	0.0000	0.0000	0
2020/06/10	R209	05/11/2020	10.00	Call	Bond Future	1,578.6300	1.5786	1,431.0300	1.4310	(9.350)	0	0	0
2020/06/10	R209	05/11/2020	10.00	Put	Bond Future	7,184.8600	7.1849	6,858.7300	6.8587	(4.539)	0	0	0
2020/06/10	R209	05/11/2020	10.02	Put	Bond Future	7,097.6400	7.0976	6,769.1200	6.7691	(4.629)	0	0	0
2020/06/10	R209	05/11/2020	10.01	Call	Bond Future	1,595.6500	1.5956	1,446.9900	1.4470	(9.317)	0	0	0
2020/06/10	R209	05/11/2020	10.01	Put	Bond Future	7,141.0900	7.1411	6,813.9000	6.8139	(4.582)	0	0	0
2020/06/10	R209	04/02/2021	10.12	Put	Bond Future	7,854.8600	7.8549	7,555.8600	7.5559	(3.807)	0	0	0
2020/06/10	R209	04/02/2021			Bond Future	11.1683	66.7105	11.1342	66.8904	(0.305)	0.0000	0.0000	0
2020/06/10	R209	04/02/2021	10.11	Call	Bond Future	1,957.0300	1.9570	1,839.9300	1.8399	(5.984)	0	0	0
2020/06/10	R209	04/02/2021	10.11	Put	Bond Future	7,896.8200	7.8968	7,599.8600	7.5999	(3.761)	0	0	0
2020/06/10	R209	04/02/2021	10.12	Call	Bond Future	1,974.8200	1.9748	1,855.6800	1.8557	(6.033)	0	0	0
2020/06/10	R209	04/02/2021	10.10	Call	Bond Future	1,939.1400	1.9391	1,824.2600	1.8243	(5.924)	0	0	0
2020/06/10	R209	04/02/2021	10.10	Put	Bond Future	7,938.7500	7.9388	7,644.0100	7.6440	(3.713)	0	0	0
2020/06/10	R209	06/05/2021	12.23	Put	Bond Future	3,384.5800	3.3846	3,208.3000	3.2083	(5.208)	0	0	0
2020/06/10	R209	06/05/2021	12.22	Call	Bond Future	7,586.4300	7.5864	7,586.9400	7.5869	0.007	0	0	0
2020/06/10	R209	06/05/2021			Bond Future	11.3633	64.3681	11.3280	64.5498	(0.311)	0.0000	0.0000	0
2020/06/10	R209	06/05/2021	12.23	Call	Bond Future	7,613.5800	7.6136	7,618.9500	7.6189	0.071	0	0	0
2020/06/10	R209	06/05/2021	12.22	Put	Bond Future	3,403.8300	3.4038	3,222.6900	3.2227	(5.322)	0	0	0
2020/06/10	R209	06/05/2021	12.24	Call	Bond Future	7,640.7600	7.6408	7,650.7700	7.6508	0.131	0	0	0
2020/06/10	R209	06/05/2021	12.24	Put	Bond Future	3,365.4000	3.3654	3,193.7600	3.1938	(5.100)	0	0	0
2020/06/10	R210	06/08/2020			Bond Future	187.2274	187.2274	186.7756	186.7756	(0.241)	0.0000	0.0000	1,929
2020/06/10	R210	05/11/2020			Bond Future	186.6136	186.6136	186.1536	186.1536	(0.247)	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
2020/06/10	R210	04/02/2021			Bond Future	188.8388	188.8388	188.3713	188.3713	(0.248)	0.0000	0.0000	0
2020/06/10	R210	06/05/2021			Bond Future	188.4017	188.4017	187.9274	187.9274	(0.252)	0.0000	0.0000	0
2020/06/10	R212	06/08/2020			Bond Future	166.2294	166.2294	166.2634	166.2634	0.020	0.0000	0.0000	6,744
2020/06/10	R212	05/11/2020			Bond Future	168.0877	168.0877	168.1192	168.1192	0.019	0.0000	0.0000	0
2020/06/10	R212	04/02/2021			Bond Future	167.7707	167.7707	167.8008	167.8008	0.018	0.0000	0.0000	0
2020/06/10	R212	06/05/2021			Bond Future	169.8182	169.8182	169.8477	169.8477	0.017	0.0000	0.0000	0
2020/06/10	R213	06/08/2020	9.31	Call	Bond Future	1,195.1400	1.1951	1,163.9500	1.1639	(2.610)	0	0	0
2020/06/10	R213	06/08/2020			Bond Future	9.7200	85.4291	9.6777	85.6717	(0.435)	0.0000	0.0000	17,345
2020/06/10	R213	06/08/2020	9.29	Call	Bond Future	1,154.5600	1.1546	1,122.6700	1.1227	(2.762)	0	0	0
2020/06/10	R213	06/08/2020	9.29	Put	Bond Future	3,664.4700	3.6645	3,389.9900	3.3900	(7.490)	0	0	0
2020/06/10	R213	06/08/2020	9.31	Put	Bond Future	3,586.0900	3.5861	3,312.3100	3.3123	(7.634)	0	0	0
2020/06/10	R213	06/08/2020	9.30	Call	Bond Future	1,174.7400	1.1747	1,143.1900	1.1432	(2.686)	0	0	0
2020/06/10	R213	06/08/2020	9.30	Put	Bond Future	3,625.1400	3.6251	3,351.0000	3.3510	(7.562)	0	0	0
2020/06/10	R213	05/11/2020	9.60	Put	Bond Future	4,358.5400	4.3585	3,999.0300	3.9990	(8.248)	0	0	0
2020/06/10	R213	05/11/2020	9.59	Call	Bond Future	2,591.3400	2.5913	2,475.3000	2.4753	(4.478)	0	0	0
2020/06/10	R213	05/11/2020			Bond Future	9.9089	82.8338	9.8652	83.0775	(0.441)	0.0000	0.0000	0
2020/06/10	R213	05/11/2020	9.60	Call	Bond Future	2,616.0000	2.6160	2,500.2000	2.5002	(4.427)	0	0	0
2020/06/10	R213	05/11/2020	9.59	Put	Bond Future	4,391.1100	4.3911	4,031.3600	4.0314	(8.193)	0	0	0
2020/06/10	R213	05/11/2020	9.61	Call	Bond Future	2,640.8000	2.6408	2,525.2300	2.5252	(4.376)	0	0	0
2020/06/10	R213	05/11/2020	9.61	Put	Bond Future	4,326.1600	4.3262	3,966.8800	3.9669	(8.305)	0	0	0
2020/06/10	R213	04/02/2021	9.40	Call	Bond Future	2,255.1100	2.2551	2,197.0600	2.1971	(2.574)	0	0	0
2020/06/10	R213	04/02/2021	9.39	Put	Bond Future	6,223.4300	6.2234	5,919.4700	5.9195	(4.884)	0	0	0
2020/06/10	R213	04/02/2021			Bond Future	10.1053	83.8021	10.0599	84.0478	(0.449)	0.0000	0.0000	0
2020/06/10	R213	04/02/2021	9.41	Call	Bond Future	2,275.5500	2.2756	2,218.0200	2.2180	(2.528)	0	0	0
2020/06/10	R213	04/02/2021	9.41	Put	Bond Future	6,149.4600	6.1495	5,846.2700	5.8463	(4.930)	0	0	0
2020/06/10	R213	04/02/2021	9.40	Put	Bond Future	6,186.4900	6.1865	5,882.7800	5.8828	(4.909)	0	0	0
2020/06/10	R213	04/02/2021	9.39	Call	Bond Future	2,234.5200	2.2345	2,176.2200	2.1762	(2.609)	0	0	0
2020/06/10	R213	06/05/2021	11.91	Put	Bond Future	1,777.9900	1.7780	1,656.7200	1.6567	(6.821)	0	0	0
2020/06/10	R213	06/05/2021			Bond Future	10.3009	81.2734	10.2537	81.5215	(0.458)	0.0000	0.0000	0
2020/06/10	R213	06/05/2021	11.90	Call	Bond Future	9,637.8700	9.6379	9,764.1800	9.7642	1.311	0	0	0
2020/06/10	R213	06/05/2021	11.90	Put	Bond Future	1,790.7100	1.7907	1,668.9300	1.6689	(6.801)	0	0	0
2020/06/10	R213	06/05/2021	11.91	Call	Bond Future	9,670.9300	9.6709	9,797.7500	9.7977	1.311	0	0	0
2020/06/10	R213	06/05/2021	11.89	Call	Bond Future	9,604.8400	9.6048	9,730.6400	9.7306	1.310	0	0	0
2020/06/10	R213	06/05/2021	11.89	Put	Bond Future	1,803.5000	1.8035	1,681.2100	1.6812	(6.781)	0	0	0
2020/06/10	R214	06/08/2020	9.98	Put	Bond Future	7,424.3900	7.4244	7,183.7500	7.1838	(3.241)	0	0	0
2020/06/10	R214	06/08/2020	9.97	Call	Bond Future	385.7900	0.3858	379.8900	0.3799	(1.529)	0	0	0
2020/06/10	R214	06/08/2020			Bond Future	11.1444	65.7201	11.1021	65.9552	(0.379)	0.0000	0.0000	21,194
2020/06/10	R214	06/08/2020	9.98	Call	Bond Future	393.2900	0.3933	387.7200	0.3877	(1.416)	0	0	0
2020/06/10	R214	06/08/2020	9.97	Put	Bond Future	7,482.6100	7.4826	7,241.6400	7.2416	(3.220)	0	0	0
2020/06/10	R214	06/08/2020	9.99	Call	Bond Future	400.9100	0.4009	395.6800	0.3957	(1.305)	0	0	0
2020/06/10	R214	06/08/2020	9.99	Put	Bond Future	7,366.3900	7.3664	7,126.0900	7.1261	(3.262)	0	0	0
2020/06/10	R214	05/11/2020	10.26	Put	Bond Future	7,761.4100	7.7614	7,406.1200	7.4061	(4.578)	0	0	0
2020/06/10	R214	05/11/2020			Bond Future	11.3320	63.1615	11.2884	63.3979	(0.385)	0.0000	0.0000	0
2020/06/10	R214	05/11/2020	10.25	Call	Bond Future	1,492.1200	1.4921	1,374.4300	1.3744	(7.887)	0	0	0
2020/06/10	R214	05/11/2020	10.25	Put	Bond Future	7,807.8300	7.8078	7,453.6900	7.4537	(4.536)	0	0	0

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2020/06/10	R214	05/11/2020	10.26	Call	Bond Future	1,508.6900	1.5087	1,389.8500	1.3899	(7.877)	0	0	0
2020/06/10	R214	05/11/2020	10.24	Call	Bond Future	1,476.3300	1.4763	1,359.9200	1.3599	(7.885)	0	0	0
2020/06/10	R214	05/11/2020	10.24	Put	Bond Future	7,855.1300	7.8551	7,502.2700	7.5023	(4.492)	0	0	0
2020/06/10	R214	04/02/2021	10.33	Call	Bond Future	1,870.0100	1.8700	1,743.0500	1.7431	(6.789)	0	0	0
2020/06/10	R214	04/02/2021			Bond Future	11.5267	63.9000	11.4814	64.1385	(0.393)	0.0000	0.0000	0
2020/06/10	R214	04/02/2021	10.31	Call	Bond Future	1,835.8000	1.8358	1,713.0300	1.7130	(6.688)	0	0	0
2020/06/10	R214	04/02/2021	10.31	Put	Bond Future	8,804.9400	8.8049	8,443.6000	8.4436	(4.104)	0	0	0
2020/06/10	R214	04/02/2021	10.33	Put	Bond Future	8,714.5300	8.7145	8,349.0000	8.3490	(4.194)	0	0	0
2020/06/10	R214	04/02/2021	10.32	Call	Bond Future	1,852.8600	1.8529	1,728.0000	1.7280	(6.739)	0	0	0
2020/06/10	R214	04/02/2021	10.32	Put	Bond Future	8,759.6500	8.7597	8,396.2200	8.3962	(4.149)	0	0	0
2020/06/10	R214	06/05/2021	12.26	Call	Bond Future	6,926.1500	6.9262	6,691.8200	6.6918	(3.383)	0	0	0
2020/06/10	R214	06/05/2021	12.25	Put	Bond Future	4,281.3100	4.2813	3,800.8100	3.8008	(11.223)	0	0	0
2020/06/10	R214	06/05/2021			Bond Future	11.7187	61.3854	11.6717	61.6264	(0.401)	0.0000	0.0000	0
2020/06/10	R214	06/05/2021	12.27	Call	Bond Future	6,951.3900	6.9514	6,722.2600	6.7223	(3.296)	0	0	0
2020/06/10	R214	06/05/2021	12.27	Put	Bond Future	4,236.8100	4.2368	3,766.7200	3.7667	(11.095)	0	0	0
2020/06/10	R214	06/05/2021	12.26	Put	Bond Future	4,259.0100	4.2590	3,783.7200	3.7837	(11.160)	0	0	0
2020/06/10	R214	06/05/2021	12.25	Call	Bond Future	6,900.9400	6.9009	6,661.4000	6.6614	(3.471)	0	0	0
2020/06/10	R248	06/08/2020	9.00	Put	Bond Future	19,161.6100	19.1616	18,833.7500	18.8338	(1.711)	0	0	0
2020/06/10	R248	06/08/2020	11.80	Call	Bond Future	4,765.4400	4.7654	4,784.2500	4.7843	0.395	0	0	470
2020/06/10	R248	06/08/2020	12.75	Call	Bond Future	9,086.7900	9.0868	9,314.7100	9.3147	2.508	0	0	814
2020/06/10	R248	06/08/2020	10.35	Call	Bond Future	513.3600	0.5134	459.5000	0.4595	(10.492)	0	0	640
2020/06/10	R248	06/08/2020	11.85	Put	Bond Future	1,603.3400	1.6033	1,306.8800	1.3069	(18.490)	0	0	0
2020/06/10	R248	06/08/2020	10.20	Call	Bond Future	353.9100	0.3539	319.1600	0.3192	(9.819)	0	0	0
2020/06/10	R248	06/08/2020			Bond Future	11.3307	82.2315	11.2829	82.5565	(0.422)	0.0000	0.0000	86,449
2020/06/10	R248	06/08/2020	9.25	Call	Bond Future	21.7600	0.0218	15.8500	0.0159	(27.160)	0	0	20,640
2020/06/10	R248	06/08/2020	9.25	Put	Bond Future	16,748.9800	16.7490	16,417.9900	16.4180	(1.976)	0	0	0
2020/06/10	R248	06/08/2020	10.18	Put	Bond Future	8,885.5500	8.8855	8,526.4800	8.5265	(4.041)	0	0	0
2020/06/10	R248	06/08/2020	10.18	Call	Bond Future	337.6000	0.3376	303.6100	0.3036	(10.068)	0	0	0
2020/06/10	R248	06/08/2020	10.35	Put	Bond Future	7,697.2300	7.6972	7,318.2900	7.3183	(4.923)	0	0	0
2020/06/10	R248	06/08/2020	11.85	Call	Bond Future	4,984.2600	4.9843	5,012.8800	5.0129	0.574	0	0	0
2020/06/10	R248	06/08/2020	11.15	Put	Bond Future	3,515.3700	3.5154	3,139.1600	3.1392	(10.702)	0	0	0
2020/06/10	R248	06/08/2020	11.15	Call	Bond Future	2,273.7500	2.2738	2,222.6200	2.2226	(2.249)	0	0	0
2020/06/10	R248	06/08/2020	10.85	Put	Bond Future	4,824.9800	4.8250	4,414.8100	4.4148	(8.501)	0	0	0
2020/06/10	R248	06/08/2020	10.85	Call	Bond Future	1,443.0600	1.4431	1,357.9700	1.3580	(5.896)	0	0	640
2020/06/10	R248	06/08/2020	9.00	Call	Bond Future	8.4300	0.0084	5.6500	0.0056	(32.977)	0	0	3,000
2020/06/10	R248	06/08/2020	11.80	Put	Bond Future	1,698.5100	1.6985	1,392.2400	1.3922	(18.032)	0	0	0
2020/06/10	R248	06/08/2020	12.75	Put	Bond Future	437.3000	0.4373	340.1400	0.3401	(22.218)	0	0	0
2020/06/10	R248	06/08/2020	10.20	Put	Bond Future	8,739.4200	8.7394	8,379.5900	8.3796	(4.117)	0	0	0
2020/06/10	R248	06/08/2020	12.25	Put	Bond Future	946.5900	0.9466	784.5300	0.7845	(17.120)	0	0	0
2020/06/10	R248	06/08/2020	12.25	Call	Bond Future	6,756.1600	6.7562	6,919.1800	6.9192	2.413	0	0	814
2020/06/10	R248	06/08/2020	11.10	Put	Bond Future	3,711.9700	3.7120	3,331.2000	3.3312	(10.258)	0	0	0
2020/06/10	R248	06/08/2020	11.10	Call	Bond Future	2,120.6100	2.1206	2,064.9200	2.0649	(2.626)	0	0	470
2020/06/10	R248	06/08/2020	10.19	Put	Bond Future	8,812.3200	8.8123	8,452.8900	8.4529	(4.079)	0	0	0
2020/06/10	R248	06/08/2020	10.19	Call	Bond Future	345.6500	0.3456	311.3000	0.3113	(9.938)	0	0	0
2020/06/10	R248	05/11/2020	10.02	Put	Bond Future	12,032.9900	12.0330	11,644.0300	11.6440	(3.232)	0	0	0
2020/06/10	R248	05/11/2020	10.03	Call	Bond Future	871.6800	0.8717	807.2400	0.8072	(7.393)	0	0	0
2020/06/10	R248	05/11/2020			Bond Future	11.5280	78.7189	11.4784	79.0461	(0.431)	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
2020/06/10	R248	05/11/2020	11.00	Put	Bond Future	6,530.9900	6.5310	5,994.3400	5.9943	(8.217)	0	0	0
2020/06/10	R248	05/11/2020	11.00	Call	Bond Future	2,917.0300	2.9170	2,707.6700	2.7077	(7.177)	0	0	800
2020/06/10	R248	05/11/2020	10.00	Put	Bond Future	12,172.5600	12.1726	11,788.9200	11.7889	(3.152)	0	0	0
2020/06/10	R248	05/11/2020	10.00	Call	Bond Future	830.0800	0.8301	773.7300	0.7737	(6.789)	0	0	800
2020/06/10	R248	05/11/2020	10.04	Call	Bond Future	885.7600	0.8858	818.6500	0.8186	(7.577)	0	0	0
2020/06/10	R248	05/11/2020	10.04	Put	Bond Future	11,894.5600	11.8946	11,500.1600	11.5002	(3.316)	0	0	0
2020/06/10	R248	05/11/2020	10.02	Call	Bond Future	857.6200	0.8576	795.9500	0.7959	(7.191)	0	0	0
2020/06/10	R248	05/11/2020	10.03	Put	Bond Future	11,963.6900	11.9637	11,571.9600	11.5720	(3.274)	0	0	0
2020/06/10	R248	04/02/2021	10.46	Call	Bond Future	1,853.8400	1.8538	1,691.2700	1.6913	(8.769)	0	0	0
2020/06/10	R248	04/02/2021	10.47	Put	Bond Future	10,750.8500	10.7509	10,254.8200	10.2548	(4.614)	0	0	0
2020/06/10	R248	04/02/2021			Bond Future	11.7336	79.6394	11.6819	79.9696	(0.441)	0.0000	0.0000	0
2020/06/10	R248	04/02/2021	10.46	Put	Bond Future	10,808.2500	10.8083	10,315.4900	10.3155	(4.559)	0	0	0
2020/06/10	R248	04/02/2021	10.47	Call	Bond Future	1,873.9600	1.8740	1,708.1200	1.7081	(8.850)	0	0	0
2020/06/10	R248	04/02/2021	10.48	Call	Bond Future	1,894.4300	1.8944	1,725.0800	1.7251	(8.939)	0	0	0
2020/06/10	R248	04/02/2021	10.48	Put	Bond Future	10,693.9300	10.6939	10,194.3900	10.1944	(4.671)	0	0	0
2020/06/10	R248	06/05/2021	12.36	Call	Bond Future	7,624.9100	7.6249	7,362.5900	7.3626	(3.440)	0	0	0
2020/06/10	R248	06/05/2021			Bond Future	11.9368	76.1781	11.8829	76.5117	(0.451)	0.0000	0.0000	0
2020/06/10	R248	06/05/2021	12.34	Call	Bond Future	7,554.6900	7.5547	7,292.3600	7.2924	(3.472)	0	0	0
2020/06/10	R248	06/05/2021	12.34	Put	Bond Future	5,139.5600	5.1396	4,543.5900	4.5436	(11.596)	0	0	0
2020/06/10	R248	06/05/2021	12.36	Put	Bond Future	5,093.6900	5.0937	4,497.7300	4.4977	(11.700)	0	0	0
2020/06/10	R248	06/05/2021	12.35	Call	Bond Future	7,589.9300	7.5899	7,327.4500	7.3275	(3.458)	0	0	0
2020/06/10	R248	06/05/2021	12.35	Put	Bond Future	5,116.7100	5.1167	4,520.5900	4.5206	(11.650)	0	0	0

**Total**

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