



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/06/2020 TO 11/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	2025	06/08/2020		Bond Future	138.5987	138.5987	138.5370	138.5370	(0.044)	0.0000	0.0000	4,976
2020/06/11	2025	05/11/2020		Bond Future	140.1456	140.1456	140.0817	140.0817	(0.046)	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
2020/06/11	2025	04/02/2021			Bond Future	140.2916		140.2916	140.2259	(0.047)	0.0000	0.0000	0
2020/06/11	2025	06/05/2021			Bond Future	142.0027		142.0027	141.9357	(0.047)	0.0000	0.0000	0
2020/06/11	2029	06/08/2020			Bond Future	100.0801		100.0801	100.1032	0.023	0.0000	0.0000	4,982
2020/06/11	2029	05/11/2020			Bond Future	100.0607		100.0607	100.0830	0.022	0.0000	0.0000	0
2020/06/11	2029	04/02/2021			Bond Future	101.2526		101.2526	101.2745	0.022	0.0000	0.0000	0
2020/06/11	2029	06/05/2021			Bond Future	101.3366		101.3366	101.3583	0.021	0.0000	0.0000	0
2020/06/11	2030	06/08/2020	9.11	Call	Bond Future	1,645.1900	1.6452	1,598.7900	1.5988	(2.820)	0	0	0
2020/06/11	2030	06/08/2020	9.95	Put	Bond Future	675.6200	0.6756	675.5700	0.6756	(0.007)	0	0	5,850
2020/06/11	2030	06/08/2020	10.40	Put	Bond Future	298.5800	0.2986	296.4200	0.2964	(0.723)	0	0	0
2020/06/11	2030	06/08/2020	11.25	Call	Bond Future	10,957.3400	10.9573	10,891.5600	10.8916	(0.600)	0	0	0
2020/06/11	2030	06/08/2020	10.00	Call	Bond Future	4,963.4900	4.9635	4,898.2200	4.8982	(1.315)	0	0	470
2020/06/11	2030	06/08/2020	10.05	Put	Bond Future	572.8600	0.5729	571.9900	0.5720	(0.152)	0	0	0
2020/06/11	2030	06/08/2020	10.70	Call	Bond Future	8,260.6600	8.2607	8,193.8800	8.1939	(0.808)	0	0	470
2020/06/11	2030	06/08/2020	9.75	Put	Bond Future	931.5100	0.9315	933.8600	0.9339	0.252	0	0	0
2020/06/11	2030	06/08/2020	9.42	Call	Bond Future	2,600.2900	2.6003	2,544.5100	2.5445	(2.145)	0	0	0
2020/06/11	2030	06/08/2020			Bond Future	9.2410	92.5359	9.2520	92.4711	0.119	0.0000	0.0000	108,423
2020/06/11	2030	06/08/2020	9.09	Call	Bond Future	1,592.1600	1.5922	1,546.4600	1.5465	(2.870)	0	0	0
2020/06/11	2030	06/08/2020	9.09	Put	Bond Future	2,488.9500	2.4890	2,508.0300	2.5080	0.767	0	0	0
2020/06/11	2030	06/08/2020	10.40	Call	Bond Future	6,819.5000	6.8195	6,752.5600	6.7526	(0.982)	0	0	0
2020/06/11	2030	06/08/2020	10.70	Put	Bond Future	151.5300	0.1515	149.5300	0.1495	(1.320)	0	0	0
2020/06/11	2030	06/08/2020	9.05	Put	Bond Future	2,625.6500	2.6256	2,646.1500	2.6462	0.781	0	0	0
2020/06/11	2030	06/08/2020	9.05	Call	Bond Future	1,489.3600	1.4894	1,445.0800	1.4451	(2.973)	0	0	450
2020/06/11	2030	06/08/2020	8.36	Put	Bond Future	5,744.7200	5.7447	5,790.8300	5.7908	0.803	0	0	0
2020/06/11	2030	06/08/2020	8.36	Call	Bond Future	347.8300	0.3478	329.1600	0.3292	(5.368)	0	0	800
2020/06/11	2030	06/08/2020	8.86	Put	Bond Future	3,337.1800	3.3372	3,364.8800	3.3649	0.830	0	0	0
2020/06/11	2030	06/08/2020	8.86	Call	Bond Future	1,052.2300	1.0522	1,015.1500	1.0152	(3.524)	0	0	800
2020/06/11	2030	06/08/2020	9.11	Put	Bond Future	2,422.5300	2.4225	2,440.9100	2.4409	0.759	0	0	0
2020/06/11	2030	06/08/2020	9.95	Call	Bond Future	4,739.0900	4.7391	4,674.2600	4.6743	(1.368)	0	0	0
2020/06/11	2030	06/08/2020	11.25	Put	Bond Future	36.5100	0.0365	35.5100	0.0355	(2.739)	0	0	0
2020/06/11	2030	06/08/2020	10.21	Put	Bond Future	437.4800	0.4375	435.7200	0.4357	(0.402)	0	0	0
2020/06/11	2030	06/08/2020	10.00	Put	Bond Future	622.4200	0.6224	621.9300	0.6219	(0.079)	0	0	0
2020/06/11	2030	06/08/2020	10.75	Call	Bond Future	8,504.4600	8.5045	8,437.7500	8.4377	(0.784)	0	0	0
2020/06/11	2030	06/08/2020	10.05	Call	Bond Future	5,190.3800	5.1904	5,124.7300	5.1247	(1.265)	0	0	0
2020/06/11	2030	06/08/2020	9.75	Call	Bond Future	3,872.9600	3.8730	3,810.5300	3.8105	(1.612)	0	0	450
2020/06/11	2030	06/08/2020	9.42	Put	Bond Future	1,551.5200	1.5515	1,560.5200	1.5605	0.580	0	0	800
2020/06/11	2030	06/08/2020	9.10	Call	Bond Future	1,618.6200	1.6186	1,572.5700	1.5726	(2.845)	0	0	0
2020/06/11	2030	06/08/2020	9.10	Put	Bond Future	2,455.6600	2.4557	2,474.3900	2.4744	0.763	0	0	0
2020/06/11	2030	06/08/2020	11.47	Call	Bond Future	12,029.7800	12.0298	11,964.3400	11.9643	(0.544)	0	0	0
2020/06/11	2030	06/08/2020	11.47	Put	Bond Future	19.3300	0.0193	18.6700	0.0187	(3.414)	0	0	650
2020/06/11	2030	06/08/2020	10.21	Call	Bond Future	5,931.9800	5.9320	5,865.4400	5.8654	(1.122)	0	0	650
2020/06/11	2030	06/08/2020	10.87	Call	Bond Future	9,091.9000	9.0919	9,025.4000	9.0254	(0.731)	0	0	0
2020/06/11	2030	06/08/2020	10.87	Put	Bond Future	100.0800	0.1001	98.3600	0.0984	(1.719)	0	0	650
2020/06/11	2030	06/08/2020	10.75	Put	Bond Future	134.4400	0.1344	132.5100	0.1325	(1.436)	0	0	0
2020/06/11	2030	06/08/2020	9.20	Put	Bond Future	2,138.7700	2.1388	2,154.1500	2.1541	0.719	0	0	2,500
2020/06/11	2030	06/08/2020	9.20	Call	Bond Future	1,896.4800	1.8965	1,847.0800	1.8471	(2.605)	0	0	323
2020/06/11	2030	06/08/2020	8.50	Put	Bond Future	4,993.2400	4.9932	5,034.8300	5.0348	0.833	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
2020/06/11	2030	06/08/2020	8.50	Call	Bond Future	480.9400	0.4809	457.7500	0.4577	(4.822)	0	0	323
2020/06/11	2030	05/11/2020	8.10	Put	Bond Future	8,612.8600	8.6129	8,662.8600	8.6629	0.581	0	0	0
2020/06/11	2030	05/11/2020	8.73	Call	Bond Future	1,438.5800	1.4386	1,409.0500	1.4091	(2.053)	0	0	3,000
2020/06/11	2030	05/11/2020	10.06	Put	Bond Future	1,733.6500	1.7337	1,744.7900	1.7448	0.643	0	0	1,000
2020/06/11	2030	05/11/2020	9.39	Put	Bond Future	3,208.0500	3.2081	3,230.5300	3.2305	0.701	0	0	0
2020/06/11	2030	05/11/2020	9.38	Call	Bond Future	2,984.1800	2.9842	2,940.2300	2.9402	(1.473)	0	0	0
2020/06/11	2030	05/11/2020			Bond Future	9.4240	93.5470	9.4357	93.4804	0.124	0.0000	0.0000	0
2020/06/11	2030	05/11/2020	8.85	Put	Bond Future	5,039.0400	5.0390	5,073.3700	5.0734	0.681	0	0	0
2020/06/11	2030	05/11/2020	8.85	Call	Bond Future	1,673.3200	1.6733	1,641.0200	1.6410	(1.930)	0	0	3,000
2020/06/11	2030	05/11/2020	9.61	Call	Bond Future	3,684.0600	3.6841	3,635.6900	3.6357	(1.313)	0	0	0
2020/06/11	2030	05/11/2020	9.61	Put	Bond Future	2,627.0700	2.6271	2,645.3300	2.6453	0.695	0	0	3,000
2020/06/11	2030	05/11/2020	8.34	Put	Bond Future	7,344.2000	7.3442	7,389.7100	7.3897	0.620	0	0	0
2020/06/11	2030	05/11/2020	8.34	Call	Bond Future	851.9600	0.8520	830.8400	0.8308	(2.479)	0	0	1,000
2020/06/11	2030	05/11/2020	9.04	Put	Bond Future	4,326.9800	4.3270	4,356.9800	4.3570	0.693	0	0	0
2020/06/11	2030	05/11/2020	9.04	Call	Bond Future	2,092.9000	2.0929	2,056.2700	2.0563	(1.750)	0	0	1,000
2020/06/11	2030	05/11/2020	8.36	Put	Bond Future	7,242.9000	7.2429	7,288.0200	7.2880	0.623	0	0	0
2020/06/11	2030	05/11/2020	9.86	Put	Bond Future	2,084.6100	2.0846	2,098.6500	2.0987	0.674	0	0	14,160
2020/06/11	2030	05/11/2020	8.10	Call	Bond Future	603.1400	0.6031	586.5100	0.5865	(2.757)	0	0	3,000
2020/06/11	2030	05/11/2020	8.73	Put	Bond Future	5,528.1800	5.5282	5,565.2800	5.5653	0.671	0	0	0
2020/06/11	2030	05/11/2020	9.23	Put	Bond Future	3,690.6900	3.6907	3,716.5000	3.7165	0.699	0	0	0
2020/06/11	2030	05/11/2020	10.06	Call	Bond Future	5,282.8000	5.2828	5,227.3100	5.2273	(1.050)	0	0	0
2020/06/11	2030	05/11/2020	10.37	Put	Bond Future	1,304.1200	1.3041	1,311.6500	1.3116	0.577	0	0	15,657
2020/06/11	2030	05/11/2020	9.39	Call	Bond Future	3,012.9600	3.0130	2,968.8100	2.9688	(1.465)	0	0	0
2020/06/11	2030	05/11/2020	9.38	Put	Bond Future	3,236.7200	3.2367	3,259.4000	3.2594	0.701	0	0	0
2020/06/11	2030	05/11/2020	8.36	Call	Bond Future	875.7600	0.8758	854.2500	0.8542	(2.456)	0	0	14,160
2020/06/11	2030	05/11/2020	8.86	Put	Bond Future	4,999.6400	4.9996	5,033.7500	5.0338	0.682	0	0	0
2020/06/11	2030	05/11/2020	8.86	Call	Bond Future	1,693.9200	1.6939	1,661.4000	1.6614	(1.920)	0	0	14,160
2020/06/11	2030	05/11/2020	9.86	Call	Bond Future	4,537.4000	4.5374	4,484.8100	4.4848	(1.159)	0	0	0
2020/06/11	2030	05/11/2020	9.23	Call	Bond Future	2,570.7400	2.5707	2,529.9200	2.5299	(1.588)	0	0	3,000
2020/06/11	2030	05/11/2020	10.47	Call	Bond Future	6,931.7000	6.9317	6,871.6500	6.8716	(0.866)	0	0	0
2020/06/11	2030	05/11/2020	10.47	Put	Bond Future	1,189.9000	1.1899	1,196.4800	1.1965	0.553	0	0	3,000
2020/06/11	2030	05/11/2020	8.53	Put	Bond Future	6,414.1200	6.4141	6,455.7200	6.4557	0.649	0	0	0
2020/06/11	2030	05/11/2020	8.53	Call	Bond Future	1,102.0500	1.1020	1,077.0200	1.0770	(2.271)	0	0	15,657
2020/06/11	2030	05/11/2020	9.03	Put	Bond Future	4,362.6600	4.3627	4,392.8800	4.3929	0.693	0	0	0
2020/06/11	2030	05/11/2020	9.03	Call	Bond Future	2,069.4600	2.0695	2,033.0500	2.0331	(1.759)	0	0	15,657
2020/06/11	2030	05/11/2020	10.37	Call	Bond Future	6,517.8300	6.5178	6,458.7300	6.4587	(0.907)	0	0	0
2020/06/11	2030	05/11/2020	9.40	Call	Bond Future	3,041.8800	3.0419	2,997.5300	2.9975	(1.458)	0	0	0
2020/06/11	2030	05/11/2020	9.40	Put	Bond Future	3,179.5700	3.1796	3,201.8500	3.2019	0.701	0	0	0
2020/06/11	2030	04/02/2021	9.12	Call	Bond Future	2,412.8800	2.4129	2,378.5900	2.3786	(1.421)	0	0	1,000
2020/06/11	2030	04/02/2021	8.36	Call	Bond Future	1,068.8100	1.0688	1,048.3000	1.0483	(1.919)	0	0	800
2020/06/11	2030	04/02/2021	9.16	Call	Bond Future	2,505.1500	2.5051	2,470.1300	2.4701	(1.398)	0	0	0
2020/06/11	2030	04/02/2021	9.15	Put	Bond Future	5,103.9600	5.1040	5,137.1700	5.1372	0.651	0	0	0
2020/06/11	2030	04/02/2021			Bond Future	9.6139	90.6348	9.6261	90.5667	0.128	0.0000	0.0000	0
2020/06/11	2030	04/02/2021	8.37	Put	Bond Future	8,338.3300	8.3383	8,385.7100	8.3857	0.568	0	0	0
2020/06/11	2030	04/02/2021	8.37	Call	Bond Future	1,080.8700	1.0809	1,060.2000	1.0602	(1.912)	0	0	1,000
2020/06/11	2030	04/02/2021	9.17	Call	Bond Future	2,528.2500	2.5282	2,493.0400	2.4930	(1.393)	0	0	0
2020/06/11	2030	04/02/2021	9.17	Put	Bond Future	5,035.2400	5.0352	5,068.0800	5.0681	0.652	0	0	0
2020/06/11	2030	04/02/2021	9.12	Put	Bond Future	5,207.9000	5.2079	5,241.6600	5.2417	0.648	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
2020/06/11	2030	04/02/2021	8.36	Put	Bond Future	8,387.6100	8.3876	8,435.1500	8.4351	0.567	0	0	0
2020/06/11	2030	04/02/2021	9.16	Put	Bond Future	5,069.6500	5.0696	5,102.6800	5.1027	0.652	0	0	0
2020/06/11	2030	04/02/2021	9.15	Call	Bond Future	2,481.9000	2.4819	2,447.0600	2.4471	(1.404)	0	0	0
2020/06/11	2030	04/02/2021	8.86	Put	Bond Future	6,175.1000	6.1751	6,213.7200	6.2137	0.625	0	0	0
2020/06/11	2030	04/02/2021	8.86	Call	Bond Future	1,863.5100	1.8635	1,834.0800	1.8341	(1.579)	0	0	800
2020/06/11	2030	04/02/2021	10.20	Call	Bond Future	5,596.0100	5.5960	5,544.3000	5.5443	(0.924)	0	0	0
2020/06/11	2030	04/02/2021	10.20	Put	Bond Future	2,418.6300	2.4186	2,434.9700	2.4350	0.676	0	0	1,800
2020/06/11	2030	06/05/2021	10.04	Put	Bond Future	3,818.7700	3.8188	3,842.1800	3.8422	0.613	0	0	0
2020/06/11	2030	06/05/2021	9.15	Call	Bond Future	2,718.6800	2.7187	2,685.6800	2.6857	(1.214)	0	0	0
2020/06/11	2030	06/05/2021	11.69	Call	Bond Future	10,635.3100	10.6353	10,574.0300	10.5740	(0.576)	0	0	0
2020/06/11	2030	06/05/2021	11.70	Put	Bond Future	1,236.8000	1.2368	1,244.6900	1.2447	0.638	0	0	0
2020/06/11	2030	06/05/2021			Bond Future	9.8131	91.7207	9.8260	91.6514	0.131	0.0000	0.0000	0
2020/06/11	2030	06/05/2021	10.74	Call	Bond Future	7,368.8800	7.3689	7,315.1300	7.3151	(0.729)	0	0	0
2020/06/11	2030	06/05/2021	10.74	Put	Bond Future	2,562.3200	2.5623	2,577.8100	2.5778	0.605	0	0	0
2020/06/11	2030	06/05/2021	7.97	Call	Bond Future	956.5900	0.9566	940.1400	0.9401	(1.720)	0	0	700
2020/06/11	2030	06/05/2021	9.92	Call	Bond Future	4,672.1600	4.6722	4,627.9100	4.6279	(0.947)	0	0	0
2020/06/11	2030	06/05/2021	10.04	Call	Bond Future	5,027.7100	5.0277	4,981.8800	4.9819	(0.912)	0	0	0
2020/06/11	2030	06/05/2021	9.15	Put	Bond Future	6,376.0000	6.3760	6,412.2400	6.4122	0.568	0	0	0
2020/06/11	2030	06/05/2021	11.69	Put	Bond Future	1,246.9300	1.2469	1,254.8900	1.2549	0.638	0	0	0
2020/06/11	2030	06/05/2021	11.70	Call	Bond Future	10,671.6600	10.6717	10,610.3100	10.6103	(0.575)	0	0	0
2020/06/11	2030	06/05/2021	7.97	Put	Bond Future	11,612.5800	11.6126	11,665.3700	11.6654	0.455	0	0	0
2020/06/11	2030	06/05/2021	9.92	Put	Bond Future	4,099.8200	4.0998	4,124.8100	4.1248	0.610	0	0	700
2020/06/11	2030	06/05/2021	9.22	Call	Bond Future	2,874.1600	2.8742	2,840.0700	2.8401	(1.186)	0	0	0
2020/06/11	2030	06/05/2021	9.22	Put	Bond Future	6,136.3600	6.1364	6,171.5100	6.1715	0.573	0	0	700
2020/06/11	2030	06/05/2021	11.71	Call	Bond Future	10,708.0300	10.7080	10,646.6200	10.6466	(0.573)	0	0	0
2020/06/11	2030	06/05/2021	11.71	Put	Bond Future	1,226.7300	1.2267	1,234.5600	1.2346	0.638	0	0	0
2020/06/11	2032	06/08/2020	9.46	Put	Bond Future	4,862.8100	4.8628	4,923.7300	4.9237	1.253	0	0	0
2020/06/11	2032	06/08/2020	9.45	Call	Bond Future	701.2800	0.7013	664.8100	0.6648	(5.200)	0	0	0
2020/06/11	2032	06/08/2020	8.79	Put	Bond Future	8,839.8300	8.8398	8,925.6500	8.9257	0.971	0	0	0
2020/06/11	2032	06/08/2020	9.29	Put	Bond Future	5,775.5900	5.7756	5,844.2000	5.8442	1.188	0	0	0
2020/06/11	2032	06/08/2020			Bond Future	10.1125	90.4276	10.1285	90.3297	0.157	0.0000	0.0000	99,449
2020/06/11	2032	06/08/2020	9.91	Call	Bond Future	1,658.7000	1.6587	1,598.5600	1.5986	(3.626)	0	0	0
2020/06/11	2032	06/08/2020	9.91	Put	Bond Future	2,917.9400	2.9179	2,955.6700	2.9557	1.293	0	0	800
2020/06/11	2032	06/08/2020	9.46	Call	Bond Future	715.3800	0.7154	678.4300	0.6784	(5.165)	0	0	0
2020/06/11	2032	06/08/2020	9.45	Put	Bond Future	4,914.3400	4.9143	4,975.7400	4.9757	1.249	0	0	0
2020/06/11	2032	06/08/2020	8.79	Call	Bond Future	149.5000	0.1495	137.4500	0.1374	(8.060)	0	0	800
2020/06/11	2032	06/08/2020	9.29	Call	Bond Future	503.6100	0.5036	474.3500	0.4744	(5.810)	0	0	800
2020/06/11	2032	06/08/2020	9.47	Call	Bond Future	729.5800	0.7296	692.1600	0.6922	(5.129)	0	0	0
2020/06/11	2032	06/08/2020	9.47	Put	Bond Future	4,811.4400	4.8114	4,871.8900	4.8719	1.256	0	0	0
2020/06/11	2032	05/11/2020	9.61	Put	Bond Future	6,088.5000	6.0885	6,145.6600	6.1457	0.939	0	0	0
2020/06/11	2032	05/11/2020	10.99	Call	Bond Future	5,966.4600	5.9665	5,886.8400	5.8868	(1.334)	0	0	0
2020/06/11	2032	05/11/2020	9.44	Put	Bond Future	6,856.2800	6.8563	6,918.7000	6.9187	0.910	0	0	0
2020/06/11	2032	05/11/2020	11.08	Call	Bond Future	6,325.7500	6.3258	6,244.4900	6.2445	(1.285)	0	0	0
2020/06/11	2032	05/11/2020	9.77	Put	Bond Future	5,423.9100	5.4239	5,476.0900	5.4761	0.962	0	0	0
2020/06/11	2032	05/11/2020			Bond Future	10.3135	87.2697	10.3302	87.1697	0.162	0.0000	0.0000	0
2020/06/11	2032	05/11/2020	10.99	Put	Bond Future	2,048.2200	2.0482	2,068.6100	2.0686	0.995	0	0	3,000
2020/06/11	2032	05/11/2020	9.76	Call	Bond Future	2,065.6600	2.0657	2,018.1400	2.0181	(2.300)	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
2020/06/11	2032	05/11/2020	9.76	Put	Bond Future	5,463.8500	5.4638	5,516.3400	5.5163	0.961	0	0	0
2020/06/11	2032	05/11/2020	9.11	Call	Bond Future	917.4200	0.9174	889.2300	0.8892	(3.073)	0	0	3,000
2020/06/11	2032	05/11/2020	9.61	Call	Bond Future	1,737.8900	1.7379	1,695.0400	1.6950	(2.466)	0	0	3,000
2020/06/11	2032	05/11/2020	9.44	Call	Bond Future	1,409.5500	1.4096	1,371.9600	1.3720	(2.667)	0	0	1,000
2020/06/11	2032	05/11/2020	11.08	Put	Bond Future	1,904.9200	1.9049	1,923.6700	1.9237	0.984	0	0	1,000
2020/06/11	2032	05/11/2020	9.77	Call	Bond Future	2,088.7200	2.0887	2,040.8900	2.0409	(2.290)	0	0	0
2020/06/11	2032	05/11/2020	9.11	Put	Bond Future	8,543.8100	8.5438	8,615.6300	8.6156	0.841	0	0	0
2020/06/11	2032	05/11/2020	8.94	Put	Bond Future	9,507.2100	9.5072	9,583.2400	9.5832	0.800	0	0	0
2020/06/11	2032	05/11/2020	8.94	Call	Bond Future	730.5700	0.7306	706.5900	0.7066	(3.282)	0	0	1,000
2020/06/11	2032	05/11/2020	9.75	Call	Bond Future	2,042.7500	2.0428	1,995.5300	1.9955	(2.312)	0	0	0
2020/06/11	2032	05/11/2020	9.75	Put	Bond Future	5,504.0100	5.5040	5,556.8000	5.5568	0.959	0	0	0
2020/06/11	2032	04/02/2021	9.29	Call	Bond Future	1,370.5800	1.3706	1,339.0800	1.3391	(2.298)	0	0	800
2020/06/11	2032	04/02/2021	10.82	Put	Bond Future	3,386.5100	3.3865	3,419.9200	3.4199	0.987	0	0	800
2020/06/11	2032	04/02/2021	9.63	Call	Bond Future	1,930.7000	1.9307	1,891.0700	1.8911	(2.053)	0	0	0
2020/06/11	2032	04/02/2021			Bond Future	10.5185	88.2895	10.5360	88.1877	0.167	0.0000	0.0000	0
2020/06/11	2032	04/02/2021	8.79	Put	Bond Future	11,692.8900	11.6929	11,773.4700	11.7735	0.689	0	0	0
2020/06/11	2032	04/02/2021	8.79	Call	Bond Future	794.9700	0.7950	773.7200	0.7737	(2.673)	0	0	800
2020/06/11	2032	04/02/2021	9.61	Call	Bond Future	1,891.5500	1.8916	1,852.4400	1.8524	(2.068)	0	0	0
2020/06/11	2032	04/02/2021	9.61	Put	Bond Future	7,397.7000	7.3977	7,460.4200	7.4604	0.848	0	0	0
2020/06/11	2032	04/02/2021	9.29	Put	Bond Future	8,931.1100	8.9311	9,001.4400	9.0014	0.787	0	0	0
2020/06/11	2032	04/02/2021	10.82	Call	Bond Future	5,112.8700	5.1129	5,044.4500	5.0444	(1.338)	0	0	0
2020/06/11	2032	04/02/2021	9.63	Put	Bond Future	7,310.5100	7.3105	7,372.7100	7.3727	0.851	0	0	0
2020/06/11	2032	04/02/2021	9.62	Call	Bond Future	1,911.0600	1.9111	1,871.7000	1.8717	(2.060)	0	0	0
2020/06/11	2032	04/02/2021	9.62	Put	Bond Future	7,354.0100	7.3540	7,416.4800	7.4165	0.849	0	0	0
2020/06/11	2032	06/05/2021	12.12	Put	Bond Future	2,234.7000	2.2347	2,254.7700	2.2548	0.898	0	0	0
2020/06/11	2032	06/05/2021			Bond Future	10.7299	85.1997	10.7483	85.0964	0.171	0.0000	0.0000	0
2020/06/11	2032	06/05/2021	12.11	Call	Bond Future	9,560.1900	9.5602	9,477.0500	9.4771	(0.870)	0	0	0
2020/06/11	2032	06/05/2021	12.11	Put	Bond Future	2,250.1000	2.2501	2,270.3000	2.2703	0.898	0	0	0
2020/06/11	2032	06/05/2021	12.12	Call	Bond Future	9,594.4900	9.5945	9,511.2200	9.5112	(0.868)	0	0	0
2020/06/11	2032	06/05/2021	12.10	Call	Bond Future	9,525.9300	9.5259	9,442.9100	9.4429	(0.872)	0	0	0
2020/06/11	2032	06/05/2021	12.10	Put	Bond Future	2,265.6000	2.2656	2,285.9200	2.2859	0.897	0	0	0
2020/06/11	2033	06/08/2020			Bond Future	96.5205	96.5205	96.6481	96.6481	0.132	0.0000	0.0000	12,178
2020/06/11	2033	05/11/2020			Bond Future	96.3865	96.3865	96.5144	96.5144	0.133	0.0000	0.0000	0
2020/06/11	2033	04/02/2021			Bond Future	97.5346	97.5346	97.6634	97.6634	0.132	0.0000	0.0000	0
2020/06/11	2033	06/05/2021			Bond Future	97.4956	97.4956	97.6256	97.6256	0.133	0.0000	0.0000	0
2020/06/11	2037	06/08/2020	9.88	Put	Bond Future	8,552.8200	8.5528	8,515.7200	8.5157	(0.434)	0	0	0
2020/06/11	2037	06/08/2020			Bond Future	11.0894	80.8683	11.0845	80.8995	(0.044)	0.0000	0.0000	95,215
2020/06/11	2037	06/08/2020	9.87	Call	Bond Future	257.6700	0.2577	251.8100	0.2518	(2.274)	0	0	0
2020/06/11	2037	06/08/2020	9.87	Put	Bond Future	8,620.4000	8.6204	8,583.3700	8.5834	(0.430)	0	0	0
2020/06/11	2037	06/08/2020	9.88	Call	Bond Future	263.9100	0.2639	257.9800	0.2580	(2.247)	0	0	0
2020/06/11	2037	06/08/2020	9.86	Call	Bond Future	251.5400	0.2515	245.7600	0.2458	(2.298)	0	0	0
2020/06/11	2037	06/08/2020	9.86	Put	Bond Future	8,688.1700	8.6882	8,651.2200	8.6512	(0.425)	0	0	0
2020/06/11	2037	05/11/2020	10.18	Call	Bond Future	1,245.8600	1.2459	1,243.4200	1.2434	(0.196)	0	0	0
2020/06/11	2037	05/11/2020	10.17	Put	Bond Future	8,672.9000	8.6729	8,639.9600	8.6400	(0.380)	0	0	0
2020/06/11	2037	05/11/2020			Bond Future	11.2937	81.7521	11.2888	81.7826	(0.044)	0.0000	0.0000	0
2020/06/11	2037	05/11/2020	10.19	Call	Bond Future	1,260.5500	1.2606	1,258.1300	1.2581	(0.192)	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
2020/06/11	2037	05/11/2020	10.19	Put	Bond Future	8,560.6600	8.5607	8,527.7500	8.5277	(0.384)	0	0	0
2020/06/11	2037	05/11/2020	10.17	Call	Bond Future	1,231.2800	1.2313	1,228.8300	1.2288	(0.199)	0	0	0
2020/06/11	2037	05/11/2020	10.18	Put	Bond Future	8,616.6800	8.6167	8,583.7500	8.5838	(0.382)	0	0	0
2020/06/11	2037	04/02/2021	13.73	Call	Bond Future	12,719.3900	12.7194	12,739.7200	12.7397	0.160	0	0	0
2020/06/11	2037	04/02/2021	10.85	Call	Bond Future	2,804.3300	2.8043	2,807.1100	2.8071	0.099	0	0	0
2020/06/11	2037	04/02/2021	10.35	Call	Bond Future	1,768.6200	1.7686	1,769.4100	1.7694	0.045	0	0	0
2020/06/11	2037	04/02/2021	10.28	Put	Bond Future	9,587.5800	9.5876	9,557.8600	9.5579	(0.310)	0	0	0
2020/06/11	2037	04/02/2021	10.27	Call	Bond Future	1,642.0300	1.6420	1,642.5600	1.6426	0.032	0	0	0
2020/06/11	2037	04/02/2021			Bond Future	11.5064	78.4519	11.5014	78.4822	(0.044)	0.0000	0.0000	0
2020/06/11	2037	04/02/2021	11.97	Put	Bond Future	3,463.5800	3.4636	3,442.5500	3.4425	(0.607)	0	0	0
2020/06/11	2037	04/02/2021	11.97	Call	Bond Future	6,173.6000	6.1736	6,182.8500	6.1828	0.150	0	0	300
2020/06/11	2037	04/02/2021	9.65	Put	Bond Future	13,351.6700	13.3517	13,320.6800	13.3207	(0.232)	0	0	0
2020/06/11	2037	04/02/2021	9.65	Call	Bond Future	869.7800	0.8698	869.0700	0.8691	(0.082)	0	0	72
2020/06/11	2037	04/02/2021	11.90	Call	Bond Future	5,925.3700	5.9254	5,934.1900	5.9342	0.149	0	0	0
2020/06/11	2037	04/02/2021	13.73	Put	Bond Future	946.3300	0.9463	936.3800	0.9364	(1.051)	0	0	300
2020/06/11	2037	04/02/2021	10.85	Put	Bond Future	6,904.2800	6.9043	6,876.7800	6.8768	(0.398)	0	0	72
2020/06/11	2037	04/02/2021	10.35	Put	Bond Future	9,214.0700	9.2141	9,184.5800	9.1846	(0.320)	0	0	72
2020/06/11	2037	04/02/2021	10.28	Call	Bond Future	1,657.5000	1.6575	1,658.0600	1.6581	0.034	0	0	0
2020/06/11	2037	04/02/2021	10.27	Put	Bond Future	9,641.6800	9.6417	9,611.9300	9.6119	(0.309)	0	0	0
2020/06/11	2037	04/02/2021	11.90	Put	Bond Future	3,615.2100	3.6152	3,593.7500	3.5938	(0.594)	0	0	240
2020/06/11	2037	04/02/2021	10.48	Put	Bond Future	8,544.5900	8.5446	8,515.5600	8.5156	(0.340)	0	0	0
2020/06/11	2037	04/02/2021	10.48	Call	Bond Future	1,988.3800	1.9884	1,989.6300	1.9896	0.063	0	0	240
2020/06/11	2037	04/02/2021	10.29	Call	Bond Future	1,673.0700	1.6731	1,673.6600	1.6737	0.035	0	0	0
2020/06/11	2037	04/02/2021	10.29	Put	Bond Future	9,533.6700	9.5337	9,503.9800	9.5040	(0.311)	0	0	0
2020/06/11	2037	06/05/2021	12.42	Call	Bond Future	7,769.1500	7.7691	7,780.4900	7.7805	0.146	0	0	0
2020/06/11	2037	06/05/2021			Bond Future	11.7259	79.3924	11.7207	79.4227	(0.044)	0.0000	0.0000	0
2020/06/11	2037	06/05/2021	12.42	Put	Bond Future	3,877.1400	3.8771	3,858.1800	3.8582	(0.489)	0	0	0
2020/06/11	2037	06/05/2021	12.43	Call	Bond Future	7,804.5600	7.8046	7,815.9500	7.8160	0.146	0	0	0
2020/06/11	2037	06/05/2021	12.44	Put	Bond Future	3,840.4000	3.8404	3,821.5400	3.8215	(0.491)	0	0	0
2020/06/11	2037	06/05/2021	12.43	Put	Bond Future	3,858.7200	3.8587	3,839.8100	3.8398	(0.490)	0	0	0
2020/06/11	2037	06/05/2021	12.44	Call	Bond Future	7,840.0200	7.8400	7,851.4600	7.8515	0.146	0	0	0
2020/06/11	2038	06/08/2020			Bond Future	107.4787	107.4787	107.2855	107.2855	(0.180)	0.0000	0.0000	10,496
2020/06/11	2038	05/11/2020			Bond Future	108.6784	108.6784	108.4817	108.4817	(0.181)	0.0000	0.0000	0
2020/06/11	2038	04/02/2021			Bond Future	108.2594	108.2594	108.0596	108.0596	(0.185)	0.0000	0.0000	0
2020/06/11	2038	06/05/2021			Bond Future	109.5801	109.5801	109.3775	109.3775	(0.185)	0.0000	0.0000	0
2020/06/11	2040	06/08/2020	10.03	Call	Bond Future	227.4200	0.2274	219.0900	0.2191	(3.663)	0	0	0
2020/06/11	2040	06/08/2020	10.04	Call	Bond Future	233.2700	0.2333	224.8000	0.2248	(3.631)	0	0	0
2020/06/11	2040	06/08/2020	10.02	Put	Bond Future	9,380.4500	9.3804	9,373.7900	9.3738	(0.071)	0	0	0
2020/06/11	2040	06/08/2020	10.85	Call	Bond Future	1,369.9600	1.3700	1,348.9800	1.3490	(1.531)	0	0	0
2020/06/11	2040	06/08/2020	11.26	Put	Bond Future	2,702.2800	2.7023	2,679.8200	2.6798	(0.831)	0	0	517
2020/06/11	2040	06/08/2020			Bond Future	11.2792	82.4659	11.2794	82.4644	0.002	0.0000	0.0000	52,240
2020/06/11	2040	06/08/2020	10.04	Put	Bond Future	9,234.0400	9.2340	9,227.1100	9.2271	(0.075)	0	0	0
2020/06/11	2040	06/08/2020	10.02	Call	Bond Future	221.7000	0.2217	213.5000	0.2135	(3.699)	0	0	0
2020/06/11	2040	06/08/2020	10.03	Put	Bond Future	9,307.1300	9.3071	9,300.3400	9.3003	(0.073)	0	0	0
2020/06/11	2040	06/08/2020	10.85	Put	Bond Future	4,319.5600	4.3196	4,300.1200	4.3001	(0.450)	0	0	12,538
2020/06/11	2040	06/08/2020	11.26	Call	Bond Future	2,574.0800	2.5741	2,550.0800	2.5501	(0.932)	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
2020/06/11	2040	06/08/2020	9.57	Put	Bond Future	12,892.2600	12.8923	12,890.4500	12.8905	(0.014)	0	0	0
2020/06/11	2040	06/08/2020	10.79	Put	Bond Future	4,601.9800	4.6020	4,583.3400	4.5833	(0.405)	0	0	800
2020/06/11	2040	06/08/2020	9.57	Call	Bond Future	61.9500	0.0620	58.6000	0.0586	(5.408)	0	0	800
2020/06/11	2040	06/08/2020	10.07	Put	Bond Future	9,016.1700	9.0162	9,008.8200	9.0088	(0.082)	0	0	0
2020/06/11	2040	06/08/2020	10.07	Call	Bond Future	251.5600	0.2516	242.6700	0.2427	(3.534)	0	0	800
2020/06/11	2040	06/08/2020	10.79	Call	Bond Future	1,226.4200	1.2264	1,206.2400	1.2062	(1.645)	0	0	0
2020/06/11	2040	05/11/2020	11.00	Put	Bond Future	5,910.9100	5.9109	5,899.2800	5.8993	(0.197)	0	0	0
2020/06/11	2040	05/11/2020	10.23	Call	Bond Future	1,075.4500	1.0755	1,065.5700	1.0656	(0.919)	0	0	2,000
2020/06/11	2040	05/11/2020	11.70	Put	Bond Future	3,512.3200	3.5123	3,499.4200	3.4994	(0.367)	0	0	2,000
2020/06/11	2040	05/11/2020	9.50	Call	Bond Future	380.2400	0.3802	374.7700	0.3748	(1.439)	0	0	2,000
2020/06/11	2040	05/11/2020	10.00	Call	Bond Future	795.9300	0.7959	787.4600	0.7875	(1.064)	0	0	2,230
2020/06/11	2040	05/11/2020	10.30	Call	Bond Future	1,173.2600	1.1733	1,162.9600	1.1630	(0.878)	0	0	0
2020/06/11	2040	05/11/2020			Bond Future	11.4832	83.3672	11.4836	83.3647	0.003	0.0000	0.0000	0
2020/06/11	2040	05/11/2020	9.73	Put	Bond Future	13,348.4900	13.3485	13,344.2000	13.3442	(0.032)	0	0	0
2020/06/11	2040	05/11/2020	9.73	Call	Bond Future	542.1500	0.5422	535.3300	0.5353	(1.258)	0	0	2,000
2020/06/11	2040	05/11/2020	10.23	Put	Bond Future	9,918.1100	9.9181	9,910.7600	9.9108	(0.074)	0	0	0
2020/06/11	2040	05/11/2020	10.30	Put	Bond Future	9,482.1000	9.4821	9,474.3300	9.4743	(0.082)	0	0	0
2020/06/11	2040	05/11/2020	11.00	Call	Bond Future	2,674.1200	2.6741	2,659.9600	2.6600	(0.530)	0	0	2,230
2020/06/11	2040	05/11/2020	11.70	Call	Bond Future	4,899.8000	4.8998	4,884.3700	4.8844	(0.315)	0	0	0
2020/06/11	2040	05/11/2020	9.50	Put	Bond Future	15,102.5500	15.1026	15,099.6100	15.0996	(0.019)	0	0	0
2020/06/11	2040	05/11/2020	10.00	Put	Bond Future	11,428.5200	11.4285	11,422.5800	11.4226	(0.052)	0	0	0
2020/06/11	2040	05/11/2020	10.31	Call	Bond Future	1,187.7400	1.1877	1,177.3800	1.1774	(0.872)	0	0	0
2020/06/11	2040	05/11/2020	10.32	Put	Bond Future	9,359.5900	9.3596	9,351.7000	9.3517	(0.084)	0	0	0
2020/06/11	2040	05/11/2020	11.50	Call	Bond Future	4,202.4300	4.2024	4,187.0700	4.1871	(0.366)	0	0	0
2020/06/11	2040	05/11/2020	11.50	Put	Bond Future	4,093.3300	4.0933	4,080.5000	4.0805	(0.313)	0	0	2,000
2020/06/11	2040	05/11/2020	10.31	Put	Bond Future	9,420.7300	9.4207	9,412.9000	9.4129	(0.083)	0	0	0
2020/06/11	2040	05/11/2020	10.32	Call	Bond Future	1,202.3500	1.2023	1,191.9300	1.1919	(0.867)	0	0	0
2020/06/11	2040	04/02/2021	9.49	Call	Bond Future	582.8600	0.5829	577.9700	0.5780	(0.839)	0	0	500
2020/06/11	2040	04/02/2021	9.57	Put	Bond Future	16,081.6900	16.0817	16,079.7000	16.0797	(0.012)	0	0	0
2020/06/11	2040	04/02/2021	10.07	Put	Bond Future	12,548.7000	12.5487	12,544.7400	12.5447	(0.032)	0	0	0
2020/06/11	2040	04/02/2021	10.42	Put	Bond Future	10,371.9900	10.3720	10,366.7100	10.3667	(0.051)	0	0	0
2020/06/11	2040	04/02/2021			Bond Future	11.6957	79.8356	11.6962	79.8324	0.004	0.0000	0.0000	0
2020/06/11	2040	04/02/2021	10.07	Call	Bond Future	1,144.2900	1.1443	1,137.1200	1.1371	(0.627)	0	0	800
2020/06/11	2040	04/02/2021	11.74	Call	Bond Future	4,972.4900	4.9725	4,960.6600	4.9607	(0.238)	0	0	0
2020/06/11	2040	04/02/2021	11.74	Put	Bond Future	4,694.3900	4.6944	4,685.7700	4.6858	(0.184)	0	0	800
2020/06/11	2040	04/02/2021	10.41	Call	Bond Future	1,618.0200	1.6180	1,609.5600	1.6096	(0.523)	0	0	0
2020/06/11	2040	04/02/2021	10.41	Put	Bond Future	10,430.7200	10.4307	10,425.4700	10.4255	(0.050)	0	0	0
2020/06/11	2040	04/02/2021	9.49	Put	Bond Future	16,691.6700	16.6917	16,689.9900	16.6900	(0.010)	0	0	0
2020/06/11	2040	04/02/2021	9.57	Call	Bond Future	643.9700	0.6440	638.7700	0.6388	(0.807)	0	0	800
2020/06/11	2040	04/02/2021	10.42	Call	Bond Future	1,633.7500	1.6338	1,625.2600	1.6253	(0.520)	0	0	0
2020/06/11	2040	04/02/2021	10.24	Put	Bond Future	11,460.3600	11.4604	11,455.7400	11.4557	(0.040)	0	0	0
2020/06/11	2040	04/02/2021	10.24	Call	Bond Future	1,366.5400	1.3665	1,358.7100	1.3587	(0.573)	0	0	500
2020/06/11	2040	04/02/2021	11.57	Call	Bond Future	4,430.5400	4.4305	4,418.8800	4.4189	(0.263)	0	0	0
2020/06/11	2040	04/02/2021	11.57	Put	Bond Future	5,228.5500	5.2286	5,220.1000	5.2201	(0.162)	0	0	500
2020/06/11	2040	04/02/2021	10.40	Call	Bond Future	1,602.3900	1.6024	1,593.9700	1.5940	(0.525)	0	0	0
2020/06/11	2040	04/02/2021	10.40	Put	Bond Future	10,489.6500	10.4896	10,484.4400	10.4844	(0.050)	0	0	0
2020/06/11	2040	06/05/2021	12.44	Put	Bond Future	4,374.4500	4.3744	4,367.2600	4.3673	(0.164)	0	0	0
2020/06/11	2040	06/05/2021			Bond Future	11.9147	80.7927	11.9153	80.7891	0.005	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/11	2040	06/05/2021	12.43	Call	Bond Future	7,445.3600		7.4454	7,434.5600	7.4346	(0.145)	0	0	0
2020/06/11	2040	06/05/2021	12.43	Put	Bond Future	4,396.2500		4.3963	4,389.0600	4.3891	(0.164)	0	0	0
2020/06/11	2040	06/05/2021	12.44	Call	Bond Future	7,480.8000		7.4808	7,470.0000	7.4700	(0.144)	0	0	0
2020/06/11	2040	06/05/2021	12.42	Call	Bond Future	7,410.2500		7.4102	7,399.4500	7.3995	(0.146)	0	0	0
2020/06/11	2040	06/05/2021	12.42	Put	Bond Future	4,418.4400		4.4184	4,411.2500	4.4113	(0.163)	0	0	0
2020/06/11	2044	06/08/2020	9.88	Call	Bond Future	138.6000		0.1386	123.6400	0.1236	(10.794)	0	0	0
2020/06/11	2044	06/08/2020	9.98	Call	Bond Future	182.3700		0.1824	163.7500	0.1638	(10.210)	0	0	602
2020/06/11	2044	06/08/2020	11.09	Put	Bond Future	3,451.1400		3.4511	3,529.6100	3.5296	2.274	0	0	602
2020/06/11	2044	06/08/2020	9.01	Call	Bond Future	7.0600		0.0071	5.8700	0.0059	(16.856)	0	0	140
2020/06/11	2044	06/08/2020	9.66	Call	Bond Future	72.3500		0.0724	63.5500	0.0636	(12.163)	0	0	140
2020/06/11	2044	06/08/2020			Bond Future	11.3090		79.3616	11.3351	79.1870	0.231	0.0000	0.0000	77,083
2020/06/11	2044	06/08/2020	9.86	Call	Bond Future	131.0000		0.1310	116.7000	0.1167	(10.916)	0	0	0
2020/06/11	2044	06/08/2020	9.86	Put	Bond Future	10,967.0800		10.9671	11,127.3100	11.1273	1.461	0	0	0
2020/06/11	2044	06/08/2020	9.36	Put	Bond Future	15,188.9800		15.1890	15,359.7200	15.3597	1.124	0	0	0
2020/06/11	2044	06/08/2020	9.36	Call	Bond Future	26.7400		0.0267	22.9500	0.0229	(14.174)	0	0	602
2020/06/11	2044	06/08/2020	9.98	Put	Bond Future	10,028.7400		10.0287	10,184.6500	10.1847	1.555	0	0	0
2020/06/11	2044	06/08/2020	9.88	Put	Bond Future	10,808.4700		10.8085	10,968.0400	10.9680	1.476	0	0	0
2020/06/11	2044	06/08/2020	11.09	Call	Bond Future	1,958.7500		1.9588	1,862.6900	1.8627	(4.904)	0	0	0
2020/06/11	2044	06/08/2020	9.01	Put	Bond Future	18,404.0800		18.4041	18,577.4200	18.5774	0.942	0	0	0
2020/06/11	2044	06/08/2020	9.66	Put	Bond Future	12,598.9400		12.5989	12,764.6700	12.7647	1.315	0	0	0
2020/06/11	2044	06/08/2020	9.87	Call	Bond Future	134.7500		0.1347	120.1300	0.1201	(10.850)	0	0	0
2020/06/11	2044	06/08/2020	9.87	Put	Bond Future	10,887.6600		10.8877	11,047.5700	11.0476	1.469	0	0	0
2020/06/11	2044	06/08/2020	10.93	Call	Bond Future	1,513.3300		1.5133	1,430.3600	1.4304	(5.483)	0	0	0
2020/06/11	2044	06/08/2020	10.93	Put	Bond Future	4,126.4700		4.1265	4,218.0300	4.2180	2.219	0	0	140
2020/06/11	2044	05/11/2020	11.06	Put	Bond Future	5,795.7300		5.7957	5,887.6000	5.8876	1.585	0	0	525
2020/06/11	2044	05/11/2020	11.43	Call	Bond Future	3,924.0300		3.9240	3,820.6500	3.8206	(2.635)	0	0	0
2020/06/11	2044	05/11/2020	9.72	Put	Bond Future	13,801.2700		13.8013	13,952.6700	13.9527	1.097	0	0	0
2020/06/11	2044	05/11/2020	9.97	Call	Bond Future	734.7800		0.7348	700.3600	0.7004	(4.684)	0	0	568
2020/06/11	2044	05/11/2020	9.29	Put	Bond Future	17,315.0100		17.3150	17,477.6300	17.4776	0.939	0	0	0
2020/06/11	2044	05/11/2020	9.96	Put	Bond Future	12,017.1200		12.0171	12,160.4400	12.1604	1.193	0	0	0
2020/06/11	2044	05/11/2020	10.36	Call	Bond Future	1,227.3700		1.2274	1,177.1600	1.1772	(4.091)	0	0	0
2020/06/11	2044	05/11/2020			Bond Future	11.5054		80.2290	11.5327	80.0516	0.237	0.0000	0.0000	0
2020/06/11	2044	05/11/2020	9.72	Call	Bond Future	508.8600		0.5089	482.8900	0.4829	(5.104)	0	0	1,815
2020/06/11	2044	05/11/2020	9.97	Put	Bond Future	11,945.6600		11.9457	12,088.6100	12.0886	1.197	0	0	0
2020/06/11	2044	05/11/2020	9.96	Call	Bond Future	724.4900		0.7245	690.4400	0.6904	(4.700)	0	0	0
2020/06/11	2044	05/11/2020	11.38	Call	Bond Future	3,763.0200		3.7630	3,661.9600	3.6620	(2.686)	0	0	0
2020/06/11	2044	05/11/2020	11.38	Put	Bond Future	4,586.9100		4.5869	4,663.2200	4.6632	1.664	0	0	568
2020/06/11	2044	05/11/2020	10.34	Call	Bond Future	1,197.5200		1.1975	1,148.1800	1.1482	(4.120)	0	0	0
2020/06/11	2044	05/11/2020	10.34	Put	Bond Future	9,468.8000		9.4688	9,596.8300	9.5968	1.352	0	0	0
2020/06/11	2044	05/11/2020	11.06	Call	Bond Future	2,800.0900		2.8001	2,714.5900	2.7146	(3.053)	0	0	0
2020/06/11	2044	05/11/2020	10.04	Put	Bond Future	11,451.9700		11.4520	11,592.3100	11.5923	1.225	0	0	0
2020/06/11	2044	05/11/2020	11.17	Put	Bond Future	5,355.2200		5.3552	5,441.5900	5.4416	1.613	0	0	1,815
2020/06/11	2044	05/11/2020	11.43	Put	Bond Future	4,417.5800		4.4176	4,491.5700	4.4916	1.675	0	0	1,815
2020/06/11	2044	05/11/2020	8.87	Put	Bond Future	21,113.2500		21.1132	21,282.9800	21.2830	0.804	0	0	0
2020/06/11	2044	05/11/2020	9.29	Call	Bond Future	250.4000		0.2504	235.6500	0.2357	(5.891)	0	0	568
2020/06/11	2044	05/11/2020	10.36	Put	Bond Future	9,344.3700		9.3444	9,471.5300	9.4715	1.361	0	0	0
2020/06/11	2044	05/11/2020	10.04	Call	Bond Future	809.8900		0.8099	772.8600	0.7729	(4.572)	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
2020/06/11	2044	05/11/2020	9.34	Put	Bond Future	16,886.3800	16.8864	17,047.9000	17.0479	0.957	0	0	0
2020/06/11	2044	05/11/2020	9.34	Call	Bond Future	273.3700	0.2734	257.5200	0.2575	(5.798)	0	0	525
2020/06/11	2044	05/11/2020	11.17	Call	Bond Future	3,117.5300	3.1175	3,026.5300	3.0265	(2.919)	0	0	0
2020/06/11	2044	05/11/2020	8.87	Call	Bond Future	113.0200	0.1130	105.3800	0.1054	(6.760)	0	0	1,815
2020/06/11	2044	05/11/2020	10.02	Put	Bond Future	11,591.8500	11.5918	11,732.9400	11.7329	1.217	0	0	0
2020/06/11	2044	05/11/2020	10.02	Call	Bond Future	787.8700	0.7879	751.5900	0.7516	(4.605)	0	0	1,815
2020/06/11	2044	05/11/2020	10.35	Call	Bond Future	1,212.3800	1.2124	1,162.6000	1.1626	(4.106)	0	0	0
2020/06/11	2044	05/11/2020	10.35	Put	Bond Future	9,406.4600	9.4065	9,534.0500	9.5340	1.356	0	0	0
2020/06/11	2044	04/02/2021	10.04	Put	Bond Future	13,013.0200	13.0130	13,153.8000	13.1538	1.082	0	0	0
2020/06/11	2044	04/02/2021	10.37	Call	Bond Future	1,529.9200	1.5299	1,479.2000	1.4792	(3.315)	0	0	0
2020/06/11	2044	04/02/2021	10.35	Put	Bond Future	10,988.6800	10.9887	11,118.7100	11.1187	1.183	0	0	0
2020/06/11	2044	04/02/2021			Bond Future	11.7098	76.7859	11.7383	76.6059	0.244	0.0000	0.0000	0
2020/06/11	2044	04/02/2021	10.37	Put	Bond Future	10,865.3000	10.8653	10,994.6100	10.9946	1.190	0	0	0
2020/06/11	2044	04/02/2021	10.35	Call	Bond Future	1,499.5900	1.4996	1,449.5900	1.4496	(3.334)	0	0	0
2020/06/11	2044	04/02/2021	10.04	Call	Bond Future	1,081.7000	1.0817	1,042.4500	1.0425	(3.629)	0	0	0
2020/06/11	2044	04/02/2021	10.84	Call	Bond Future	2,394.5700	2.3946	2,325.3100	2.3253	(2.892)	0	0	0
2020/06/11	2044	04/02/2021	10.36	Put	Bond Future	10,926.8800	10.9269	11,056.5500	11.0565	1.187	0	0	0
2020/06/11	2044	04/02/2021	10.84	Put	Bond Future	8,245.6300	8.2456	8,356.4000	8.3564	1.343	0	0	405
2020/06/11	2044	04/02/2021	10.29	Call	Bond Future	1,411.0800	1.4111	1,363.2500	1.3632	(3.390)	0	0	0
2020/06/11	2044	04/02/2021	10.29	Put	Bond Future	11,364.0700	11.3641	11,496.2700	11.4963	1.163	0	0	405
2020/06/11	2044	04/02/2021	9.66	Put	Bond Future	15,778.4400	15.7784	15,930.5800	15.9306	0.964	0	0	0
2020/06/11	2044	04/02/2021	9.66	Call	Bond Future	693.6300	0.6936	665.7400	0.6657	(4.021)	0	0	405
2020/06/11	2044	04/02/2021	10.36	Call	Bond Future	1,514.7000	1.5147	1,464.3400	1.4643	(3.325)	0	0	0
2020/06/11	2044	06/05/2021	12.43	Put	Bond Future	4,422.4900	4.4225	4,483.8500	4.4838	1.387	0	0	0
2020/06/11	2044	06/05/2021	12.44	Call	Bond Future	7,474.1500	7.4741	7,352.7700	7.3528	(1.624)	0	0	0
2020/06/11	2044	06/05/2021			Bond Future	11.9200	77.7065	11.9499	77.5240	0.250	0.0000	0.0000	0
2020/06/11	2044	06/05/2021	12.45	Call	Bond Future	7,509.2200	7.5092	7,387.5700	7.3876	(1.620)	0	0	0
2020/06/11	2044	06/05/2021	12.45	Put	Bond Future	4,378.5700	4.3786	4,439.4000	4.4394	1.389	0	0	0
2020/06/11	2044	06/05/2021	12.43	Call	Bond Future	7,439.1200	7.4391	7,318.0000	7.3180	(1.628)	0	0	0
2020/06/11	2044	06/05/2021	12.44	Put	Bond Future	4,400.4700	4.4005	4,461.5700	4.4616	1.388	0	0	0
2020/06/11	2046	06/08/2020			Bond Future	97.7845	97.7845	97.3943	97.3943	(0.399)	0.0000	0.0000	15,969
2020/06/11	2046	05/11/2020			Bond Future	97.0905	97.0905	96.6950	96.6950	(0.407)	0.0000	0.0000	0
2020/06/11	2046	04/02/2021			Bond Future	98.2473	98.2473	97.8463	97.8463	(0.408)	0.0000	0.0000	0
2020/06/11	2046	06/05/2021			Bond Future	97.6374	97.6374	97.2311	97.2311	(0.416)	0.0000	0.0000	0
2020/06/11	2050	06/08/2020			Bond Future	98.0976	98.0976	98.1232	98.1232	0.026	0.0000	0.0000	16,793
2020/06/11	2050	05/11/2020			Bond Future	99.1924	99.1924	99.2171	99.2171	0.025	0.0000	0.0000	0
2020/06/11	2050	04/02/2021			Bond Future	98.4643	98.4643	98.4888	98.4888	0.025	0.0000	0.0000	0
2020/06/11	2050	06/05/2021			Bond Future	99.6656	99.6656	99.6897	99.6897	0.024	0.0000	0.0000	0
2020/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	AL37	06/08/2020			Index Future	729.1670	729.1670	729.0710	729.0710	(0.013)	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
2020/06/11	AL37	05/11/2020			Index Future	737.2070	737.2070	737.1050	737.1050	(0.014)	0.0000	0.0000	0
2020/06/11	AL37	04/02/2021			Index Future	745.8080	745.8080	745.7030	745.7030	(0.014)	0.0000	0.0000	0
2020/06/11	AL37	06/05/2021			Index Future	754.7250	754.7250	754.6170	754.6170	(0.014)	0.0000	0.0000	0
2020/06/11	AL7T	06/08/2020			Index Future	808.9010	808.9010	808.1460	808.1460	(0.093)	0.0000	0.0000	0
2020/06/11	AL7T	05/11/2020			Index Future	817.8200	817.8200	817.0520	817.0520	(0.094)	0.0000	0.0000	0
2020/06/11	AL7T	04/02/2021			Index Future	827.3620	827.3620	826.5820	826.5820	(0.094)	0.0000	0.0000	0
2020/06/11	AL7T	06/05/2021			Index Future	837.2540	837.2540	836.4640	836.4640	(0.094)	0.0000	0.0000	0
2020/06/11	ALBI	06/08/2020			Index Future	706.4190	706.4190	705.9840	705.9840	(0.062)	0.0000	0.0000	212
2020/06/11	ALBI	05/11/2020			Index Future	714.2080	714.2080	713.7640	713.7640	(0.062)	0.0000	0.0000	0
2020/06/11	ALBI	04/02/2021			Index Future	722.5410	722.5410	722.0890	722.0890	(0.063)	0.0000	0.0000	0
2020/06/11	ALBI	06/05/2021			Index Future	731.1800	731.1800	730.7210	730.7210	(0.063)	0.0000	0.0000	0
2020/06/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	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
2020/06/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/11	ES33	06/08/2020			Bond Future	11.8710	74.3555	11.8806	74.3059	0.081	0.0000	0.0000	350
2020/06/11	ES33	05/11/2020			Bond Future	12.1267	71.3924	12.1370	71.3414	0.084	0.0000	0.0000	0
2020/06/11	ES33	04/02/2021			Bond Future	12.3938	72.2266	12.4046	72.1744	0.087	0.0000	0.0000	0
2020/06/11	ES33	06/05/2021			Bond Future	12.6643	69.3140	12.6756	69.2608	0.089	0.0000	0.0000	0
2020/06/11	ES42	06/08/2020			Bond Future	12.3405	73.6941	12.3400	73.6965	(0.003)	0.0000	0.0000	4,919
2020/06/11	ES42	05/11/2020			Bond Future	12.5905	70.2404	12.5902	70.2421	(0.002)	0.0000	0.0000	0
2020/06/11	ES42	04/02/2021			Bond Future	12.8435	71.0620	12.8433	71.0631	(0.002)	0.0000	0.0000	0
2020/06/11	ES42	06/05/2021			Bond Future	13.1099	67.6542	13.1098	67.6550	(0.001)	0.0000	0.0000	0
2020/06/11	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	06/08/2020	728.12	Put	GOVI	294,900.0000	29.4900	299,410.0000	29.9410	1.529	0	0	0
2020/06/11	GOVI	06/08/2020			GOVI	698.6300	698.6300	698.1790	698.1790	(0.065)	0.0000	0.0000	1,032
2020/06/11	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	06/08/2020	728.14	Put	GOVI	295,100.0000	29.5100	299,610.0000	29.9610	1.528	0	0	0
2020/06/11	GOVI	06/08/2020	728.13	Put	GOVI	295,000.0000	29.5000	299,510.0000	29.9510	1.529	0	0	0
2020/06/11	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	05/11/2020	737.84	Put	GOVI	315,070.0000	31.5070	319,670.0000	31.9670	1.460	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
2020/06/11	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	05/11/2020			GOVI	706.3330	706.3330	705.8730	705.8730	(0.065)	0.0000	0.0000	0
2020/06/11	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	05/11/2020	737.83	Put	GOVI	314,970.0000	31.4970	319,570.0000	31.9570	1.460	0	0	0
2020/06/11	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	05/11/2020	737.85	Put	GOVI	315,170.0000	31.5170	319,770.0000	31.9770	1.460	0	0	0
2020/06/11	GOVI	04/02/2021	750.96	Put	GOVI	363,860.0000	36.3860	368,540.0000	36.8540	1.286	0	0	0
2020/06/11	GOVI	04/02/2021			GOVI	714.5740	714.5740	714.1060	714.1060	(0.065)	0.0000	0.0000	0
2020/06/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	04/02/2021	750.95	Put	GOVI	363,760.0000	36.3760	368,440.0000	36.8440	1.287	0	0	0
2020/06/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	04/02/2021	750.94	Put	GOVI	363,660.0000	36.3660	368,340.0000	36.8340	1.287	0	0	0
2020/06/11	GOVI	06/05/2021	678.67	Call	GOVI	444,480.0000	44.4480	439,730.0000	43.9730	(1.069)	0	0	0
2020/06/11	GOVI	06/05/2021			GOVI	723.1180	723.1180	722.6430	722.6430	(0.066)	0.0000	0.0000	0
2020/06/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	06/05/2021	678.68	Call	GOVI	444,380.0000	44.4380	439,630.0000	43.9630	(1.069)	0	0	0
2020/06/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	GOVI	06/05/2021	678.69	Call	GOVI	444,280.0000	44.4280	439,530.0000	43.9530	(1.069)	0	0	0
2020/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/11	IGOV	06/08/2020			Index Future	255.9970	255.9970	255.8480	255.8480	(0.058)	0.0000	0.0000	1,132
2020/06/11	IGOV	05/11/2020			Index Future	258.8820	258.8820	258.7300	258.7300	(0.059)	0.0000	0.0000	47
2020/06/11	IGOV	04/02/2021			Index Future	261.9650	261.9650	261.8100	261.8100	(0.059)	0.0000	0.0000	0
2020/06/11	IGOV	06/05/2021			Index Future	265.1590	265.1590	265.0010	265.0010	(0.060)	0.0000	0.0000	0
2020/06/11	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/11	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/11	IS05	17/12/2020			Interest Rate Swap	94.0800	94.0800	94.0800	94.0800	0.000	0.0000	0.0000	0
2020/06/11	IS05	16/03/2021			Interest Rate Swap	92.3600	92.3600	92.3600	92.3600	0.000	0.0000	0.0000	0
2020/06/11	IS05	15/06/2021			Interest Rate Swap	90.5900	90.5900	90.5900	90.5900	0.000	0.0000	0.0000	0
2020/06/11	IS05	21/09/2021			Interest Rate Swap	89.6700	89.6700	89.6500	89.6500	(0.022)	0.0000	0.0000	0
2020/06/11	IS05	21/12/2021			Interest Rate Swap	91.0700	91.0700	91.0200	91.0200	(0.055)	0.0000	0.0000	51
2020/06/11	IS05	15/03/2022			Interest Rate Swap	90.6200	90.6200	90.5500	90.5500	(0.077)	0.0000	0.0000	0
2020/06/11	IS05	21/06/2022			Interest Rate Swap	90.8900	90.8900	90.7900	90.7900	(0.110)	0.0000	0.0000	0
2020/06/11	IS05	20/09/2022			Interest Rate Swap	94.2100	94.2100	94.0500	94.0500	(0.170)	0.0000	0.0000	0
2020/06/11	IS05	20/12/2022			Interest Rate Swap	94.9200	94.9200	94.6900	94.6900	(0.242)	0.0000	0.0000	0
2020/06/11	IS05	22/03/2023			Interest Rate Swap	87.5700	87.5700	87.2500	87.2500	(0.365)	0.0000	0.0000	0
2020/06/11	IS05	20/06/2023			Interest Rate Swap	93.3400	93.3400	92.9500	92.9500	(0.418)	0.0000	0.0000	0
2020/06/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/11	IS10	17/12/2025			Interest Rate Swap	83.6100	83.6100	82.8300	82.8300	(0.933)	0.0000	0.0000	0
2020/06/11	IS10	16/03/2026			Interest Rate Swap	80.4100	80.4100	79.6000	79.6000	(1.007)	0.0000	0.0000	0
2020/06/11	IS10	15/06/2026			Interest Rate Swap	79.0700	79.0700	78.2400	78.2400	(1.050)	0.0000	0.0000	0
2020/06/11	IS10	21/09/2026			Interest Rate Swap	81.3200	81.3200	80.4900	80.4900	(1.021)	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
2020/06/11	IS10	21/12/2026			Interest Rate Swap	85.5400	85.5400	84.7000	84.7000	(0.982)	0.0000	0.0000	0
2020/06/11	IS10	15/03/2027			Interest Rate Swap	84.2900	84.2900	83.4400	83.4400	(1.008)	0.0000	0.0000	0
2020/06/11	IS10	21/06/2027			Interest Rate Swap	86.5400	86.5400	85.6900	85.6900	(0.982)	0.0000	0.0000	0
2020/06/11	IS10	20/09/2027			Interest Rate Swap	92.4100	92.4100	91.6000	91.6000	(0.877)	0.0000	0.0000	0
2020/06/11	IS10	20/12/2027			Interest Rate Swap	92.9200	92.9200	92.1300	92.1300	(0.850)	0.0000	0.0000	0
2020/06/11	IS10	22/03/2028			Interest Rate Swap	86.1700	86.1700	85.3700	85.3700	(0.928)	0.0000	0.0000	0
2020/06/11	IS10	20/06/2028			Interest Rate Swap	94.0100	94.0100	93.2400	93.2400	(0.819)	0.0000	0.0000	0
2020/06/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/11	R023	06/08/2020	7.26	Call	Bond Future	4,940.8500	4.9408	4,959.6800	4.9597	0.381	0	0	0
2020/06/11	R023	06/08/2020			Bond Future	5.1831	109.5338	5.1754	109.5527	(0.149)	0.0000	0.0000	26,872
2020/06/11	R023	06/08/2020	7.26	Put	Bond Future	0.4900	0.0005	0.4200	0.0004	(14.286)	0	0	0
2020/06/11	R023	06/08/2020	7.27	Call	Bond Future	4,963.9000	4.9639	4,982.7400	4.9827	0.380	0	0	0
2020/06/11	R023	06/08/2020	7.28	Put	Bond Future	0.4400	0.0004	0.3800	0.0004	(13.636)	0	0	0
2020/06/11	R023	06/08/2020	7.27	Put	Bond Future	0.4600	0.0005	0.4000	0.0004	(13.043)	0	0	0
2020/06/11	R023	06/08/2020	7.28	Call	Bond Future	4,986.9500	4.9869	5,005.7900	5.0058	0.378	0	0	0
2020/06/11	R023	05/11/2020	7.46	Put	Bond Future	15.2300	0.0152	14.5800	0.0146	(4.268)	0	0	0
2020/06/11	R023	05/11/2020	7.47	Put	Bond Future	14.8400	0.0148	14.2000	0.0142	(4.313)	0	0	0
2020/06/11	R023	05/11/2020			Bond Future	5.2704	106.8220	5.2623	106.8398	(0.153)	0.0000	0.0000	0
2020/06/11	R023	05/11/2020	7.46	Call	Bond Future	4,730.4500	4.7305	4,747.6500	4.7476	0.364	0	0	0
2020/06/11	R023	05/11/2020	7.47	Call	Bond Future	4,750.9800	4.7510	4,768.1900	4.7682	0.362	0	0	0
2020/06/11	R023	05/11/2020	7.45	Call	Bond Future	4,709.9500	4.7100	4,727.1200	4.7271	0.365	0	0	0
2020/06/11	R023	05/11/2020	7.45	Put	Bond Future	15.6400	0.0156	14.9600	0.0150	(4.348)	0	0	0
2020/06/11	R023	04/02/2021	6.34	Call	Bond Future	2,223.6900	2.2237	2,235.9400	2.2359	0.551	0	0	0
2020/06/11	R023	04/02/2021	6.32	Put	Bond Future	299.4000	0.2994	294.2400	0.2942	(1.723)	0	0	0
2020/06/11	R023	04/02/2021			Bond Future	5.3506	108.0694	5.3418	108.0867	(0.164)	0.0000	0.0000	0
2020/06/11	R023	04/02/2021	6.34	Put	Bond Future	290.9900	0.2910	285.9400	0.2859	(1.735)	0	0	0
2020/06/11	R023	04/02/2021	6.32	Call	Bond Future	2,193.4900	2.1935	2,205.6300	2.2056	0.553	0	0	0
2020/06/11	R023	04/02/2021	6.33	Put	Bond Future	295.1700	0.2952	290.0700	0.2901	(1.728)	0	0	0
2020/06/11	R023	04/02/2021	6.33	Call	Bond Future	2,208.5700	2.2086	2,220.7700	2.2208	0.552	0	0	0
2020/06/11	R023	06/05/2021	7.58	Call	Bond Future	3,754.1300	3.7541	3,769.4200	3.7694	0.407	0	0	0
2020/06/11	R023	06/05/2021			Bond Future	5.4236	105.4520	5.4139	105.4690	(0.180)	0.0000	0.0000	0
2020/06/11	R023	06/05/2021	7.56	Call	Bond Future	3,723.4000	3.7234	3,738.6600	3.7387	0.410	0	0	0
2020/06/11	R023	06/05/2021	7.56	Put	Bond Future	85.6000	0.0856	83.8200	0.0838	(2.079)	0	0	0
2020/06/11	R023	06/05/2021	7.58	Put	Bond Future	83.0700	0.0831	81.3200	0.0813	(2.107)	0	0	0
2020/06/11	R023	06/05/2021	7.57	Call	Bond Future	3,738.7600	3.7388	3,754.0300	3.7540	0.408	0	0	0
2020/06/11	R023	06/05/2021	7.57	Put	Bond Future	84.3300	0.0843	82.5600	0.0826	(2.099)	0	0	0
2020/06/11	R035	06/08/2020	9.92	Put	Bond Future	6,576.0100	6.5760	6,593.4000	6.5934	0.264	0	0	0
2020/06/11	R035	06/08/2020	10.45	Put	Bond Future	3,847.2100	3.8472	3,849.9800	3.8500	0.072	0	0	500
2020/06/11	R035	06/08/2020	9.67	Call	Bond Future	274.1100	0.2741	261.5100	0.2615	(4.597)	0	0	500
2020/06/11	R035	06/08/2020	9.00	Put	Bond Future	13,084.1100	13.0841	13,116.8000	13.1168	0.250	0	0	0
2020/06/11	R035	06/08/2020			Bond Future	10.8120	89.9263	10.8175	89.8905	0.051	0.0000	0.0000	100,435
2020/06/11	R035	06/08/2020	9.92	Call	Bond Future	489.8800	0.4899	471.5300	0.4715	(3.746)	0	0	0
2020/06/11	R035	06/08/2020	9.09	Put	Bond Future	12,384.3100	12.3843	12,416.2200	12.4162	0.258	0	0	0
2020/06/11	R035	06/08/2020	9.09	Call	Bond Future	54.4100	0.0544	50.5800	0.0506	(7.039)	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
2020/06/11	R035	06/08/2020	9.67	Put	Bond Future	8,179.0100	8.1790	8,202.1500	8.2022	0.283	0	0	0
2020/06/11	R035	06/08/2020	9.00	Call	Bond Future	40.7800	0.0408	37.7300	0.0377	(7.479)	0	0	24,761
2020/06/11	R035	06/08/2020	9.93	Call	Bond Future	500.7800	0.5008	482.1800	0.4822	(3.714)	0	0	0
2020/06/11	R035	06/08/2020	9.91	Put	Bond Future	6,637.1500	6.6372	6,654.7800	6.6548	0.266	0	0	0
2020/06/11	R035	06/08/2020	10.45	Call	Bond Future	1,450.6800	1.4507	1,417.7100	1.4177	(2.273)	0	0	0
2020/06/11	R035	06/08/2020	9.93	Put	Bond Future	6,515.2200	6.5152	6,532.3600	6.5324	0.263	0	0	0
2020/06/11	R035	06/08/2020	9.91	Call	Bond Future	479.2600	0.4793	461.1500	0.4612	(3.779)	0	0	0
2020/06/11	R035	06/08/2020	8.75	Put	Bond Future	15,081.7100	15.0817	15,115.9200	15.1159	0.227	0	0	0
2020/06/11	R035	06/08/2020	8.75	Call	Bond Future	17.3100	0.0173	15.7800	0.0158	(8.839)	0	0	3,000
2020/06/11	R035	05/11/2020	10.34	Put	Bond Future	6,478.3900	6.4784	6,491.2700	6.4913	0.199	0	0	0
2020/06/11	R035	05/11/2020			Bond Future	11.0217	86.4333	11.0276	86.3961	0.054	0.0000	0.0000	0
2020/06/11	R035	05/11/2020	10.33	Call	Bond Future	1,992.8300	1.9928	1,968.6700	1.9687	(1.212)	0	0	0
2020/06/11	R035	05/11/2020	10.33	Put	Bond Future	6,523.2900	6.5233	6,536.3100	6.5363	0.200	0	0	0
2020/06/11	R035	05/11/2020	10.34	Call	Bond Future	2,015.9300	2.0159	1,991.6300	1.9916	(1.205)	0	0	0
2020/06/11	R035	05/11/2020	10.32	Call	Bond Future	1,969.8800	1.9699	1,945.8700	1.9459	(1.219)	0	0	0
2020/06/11	R035	05/11/2020	10.32	Put	Bond Future	6,568.4200	6.5684	6,581.5900	6.5816	0.201	0	0	0
2020/06/11	R035	04/02/2021	11.14	Put	Bond Future	4,883.7300	4.8837	4,893.1500	4.8931	0.193	0	0	650
2020/06/11	R035	04/02/2021	10.04	Put	Bond Future	9,466.8400	9.4668	9,487.6600	9.4877	0.220	0	0	0
2020/06/11	R035	04/02/2021	10.14	Put	Bond Future	8,935.1700	8.9352	8,954.9600	8.9550	0.221	0	0	650
2020/06/11	R035	04/02/2021	10.05	Call	Bond Future	1,638.5400	1.6385	1,621.0300	1.6210	(1.069)	0	0	0
2020/06/11	R035	04/02/2021			Bond Future	11.2403	87.4430	11.2466	87.4047	0.056	0.0000	0.0000	0
2020/06/11	R035	04/02/2021	10.06	Call	Bond Future	1,654.3600	1.6544	1,636.7500	1.6368	(1.064)	0	0	0
2020/06/11	R035	04/02/2021	10.06	Put	Bond Future	9,359.0400	9.3590	9,379.6500	9.3797	0.220	0	0	0
2020/06/11	R035	04/02/2021	10.14	Call	Bond Future	1,784.7900	1.7848	1,766.3600	1.7664	(1.033)	0	0	0
2020/06/11	R035	04/02/2021	11.14	Call	Bond Future	4,266.7500	4.2668	4,237.9500	4.2380	(0.675)	0	0	0
2020/06/11	R035	04/02/2021	10.04	Call	Bond Future	1,622.8200	1.6228	1,605.4200	1.6054	(1.072)	0	0	0
2020/06/11	R035	04/02/2021	10.05	Put	Bond Future	9,412.8500	9.4128	9,433.5600	9.4336	0.220	0	0	0
2020/06/11	R035	06/05/2021	10.24	Put	Bond Future	10,129.7500	10.1298	10,149.7000	10.1497	0.197	0	0	0
2020/06/11	R035	06/05/2021	12.35	Put	Bond Future	3,441.2300	3.4412	3,446.0800	3.4461	0.141	0	0	0
2020/06/11	R035	06/05/2021	12.37	Call	Bond Future	8,579.6500	8.5797	8,545.3700	8.5454	(0.400)	0	0	0
2020/06/11	R035	06/05/2021			Bond Future	11.4571	84.0114	11.4637	83.9723	0.057	0.0000	0.0000	0
2020/06/11	R035	06/05/2021	12.35	Call	Bond Future	8,504.6400	8.5046	8,470.4500	8.4704	(0.402)	0	0	0
2020/06/11	R035	06/05/2021	12.37	Put	Bond Future	3,408.1900	3.4082	3,412.9500	3.4130	0.140	0	0	0
2020/06/11	R035	06/05/2021	10.24	Call	Bond Future	2,402.7600	2.4028	2,383.6700	2.3837	(0.795)	0	0	793
2020/06/11	R035	06/05/2021	12.36	Put	Bond Future	3,424.6700	3.4247	3,429.4700	3.4295	0.140	0	0	0
2020/06/11	R035	06/05/2021	12.02	Call	Bond Future	7,296.0200	7.2960	7,263.5200	7.2635	(0.445)	0	0	0
2020/06/11	R035	06/05/2021	12.02	Put	Bond Future	4,048.5900	4.0486	4,055.1300	4.0551	0.162	0	0	793
2020/06/11	R035	06/05/2021	11.32	Call	Bond Future	5,030.8500	5.0308	5,002.8300	5.0028	(0.557)	0	0	0
2020/06/11	R035	06/05/2021	11.32	Put	Bond Future	5,851.7200	5.8517	5,862.7400	5.8627	0.188	0	0	793
2020/06/11	R035	06/05/2021	12.36	Call	Bond Future	8,542.1300	8.5421	8,507.8900	8.5079	(0.401)	0	0	0
2020/06/11	R186	06/08/2020	8.38	Put	Bond Future	456.7200	0.4567	447.7300	0.4477	(1.968)	0	0	0
2020/06/11	R186	06/08/2020	7.45	Call	Bond Future	983.0200	0.9830	967.6500	0.9677	(1.564)	0	0	2,500
2020/06/11	R186	06/08/2020	9.00	Call	Bond Future	6,806.4800	6.8065	6,796.2600	6.7963	(0.150)	0	0	900
2020/06/11	R186	06/08/2020	8.00	Call	Bond Future	2,516.0000	2.5160	2,498.7600	2.4988	(0.685)	0	0	900
2020/06/11	R186	06/08/2020	8.25	Call	Bond Future	3,469.5500	3.4695	3,453.5000	3.4535	(0.463)	0	0	0
2020/06/11	R186	06/08/2020			Bond Future	7.7059	115.3105	7.7071	115.3043	0.015	0.0000	0.0000	74,459
2020/06/11	R186	06/08/2020	8.37	Call	Bond Future	3,967.8500	3.9679	3,952.6100	3.9526	(0.384)	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
2020/06/11	R186	06/08/2020	8.37	Put	Bond Future	466.0000	0.4660	456.9400	0.4569	(1.944)	0	0	0
2020/06/11	R186	06/08/2020	9.00	Put	Bond Future	108.1300	0.1081	104.0900	0.1041	(3.736)	0	0	0
2020/06/11	R186	06/08/2020	8.38	Call	Bond Future	4,010.2500	4.0102	3,995.0800	3.9951	(0.378)	0	0	0
2020/06/11	R186	06/08/2020	7.45	Put	Bond Future	2,370.3000	2.3703	2,361.1100	2.3611	(0.388)	0	0	2,500
2020/06/11	R186	06/08/2020	8.00	Put	Bond Future	948.1500	0.9481	937.0900	0.9371	(1.166)	0	0	15,177
2020/06/11	R186	06/08/2020	8.25	Put	Bond Future	590.2700	0.5903	580.4000	0.5804	(1.672)	0	0	0
2020/06/11	R186	06/08/2020	8.36	Call	Bond Future	3,925.4600	3.9255	3,910.1500	3.9101	(0.390)	0	0	0
2020/06/11	R186	06/08/2020	8.36	Put	Bond Future	475.3200	0.4753	466.1900	0.4662	(1.921)	0	0	0
2020/06/11	R186	05/11/2020	8.00	Put	Bond Future	2,142.9700	2.1430	2,138.1700	2.1382	(0.224)	0	0	0
2020/06/11	R186	05/11/2020	8.65	Call	Bond Future	4,922.5800	4.9226	4,909.9000	4.9099	(0.258)	0	0	0
2020/06/11	R186	05/11/2020	8.64	Put	Bond Future	1,060.8100	1.0608	1,055.6900	1.0557	(0.483)	0	0	0
2020/06/11	R186	05/11/2020			Bond Future	7.8809	116.5691	7.8824	116.5615	0.019	0.0000	0.0000	0
2020/06/11	R186	05/11/2020	7.00	Put	Bond Future	5,411.7500	5.4117	5,411.5900	5.4116	(0.003)	0	0	0
2020/06/11	R186	05/11/2020	7.00	Call	Bond Future	757.9000	0.7579	750.1700	0.7502	(1.020)	0	0	1,200
2020/06/11	R186	05/11/2020	8.66	Call	Bond Future	4,960.2800	4.9603	4,947.6000	4.9476	(0.256)	0	0	0
2020/06/11	R186	05/11/2020	8.66	Put	Bond Future	1,037.6000	1.0376	1,032.4900	1.0325	(0.492)	0	0	0
2020/06/11	R186	05/11/2020	8.00	Call	Bond Future	2,754.1200	2.7541	2,741.7500	2.7418	(0.449)	0	0	1,200
2020/06/11	R186	05/11/2020	7.84	Put	Bond Future	2,532.9000	2.5329	2,528.5100	2.5285	(0.173)	0	0	0
2020/06/11	R186	05/11/2020	9.26	Put	Bond Future	487.6800	0.4877	483.7200	0.4837	(0.812)	0	0	3,500
2020/06/11	R186	05/11/2020	8.65	Put	Bond Future	1,049.1400	1.0491	1,044.0300	1.0440	(0.487)	0	0	0
2020/06/11	R186	05/11/2020	8.64	Call	Bond Future	4,884.9800	4.8850	4,872.2900	4.8723	(0.260)	0	0	0
2020/06/11	R186	05/11/2020	7.84	Call	Bond Future	2,322.0500	2.3221	2,310.0900	2.3101	(0.515)	0	0	3,500
2020/06/11	R186	05/11/2020	8.34	Put	Bond Future	1,479.1600	1.4792	1,473.9600	1.4740	(0.352)	0	0	0
2020/06/11	R186	05/11/2020	8.34	Call	Bond Future	3,812.0000	3.8120	3,799.2300	3.7992	(0.335)	0	0	3,500
2020/06/11	R186	05/11/2020	9.26	Call	Bond Future	7,313.5200	7.3135	7,301.9900	7.3020	(0.158)	0	0	0
2020/06/11	R186	04/02/2021	8.15	Call	Bond Future	3,101.5600	3.1016	3,090.9800	3.0910	(0.341)	0	0	0
2020/06/11	R186	04/02/2021			Bond Future	8.0598	112.6470	8.0615	112.6385	0.021	0.0000	0.0000	0
2020/06/11	R186	04/02/2021	8.15	Put	Bond Future	2,658.6300	2.6586	2,656.5700	2.6566	(0.077)	0	0	0
2020/06/11	R186	04/02/2021	8.16	Call	Bond Future	3,128.4900	3.1285	3,117.8800	3.1179	(0.339)	0	0	0
2020/06/11	R186	04/02/2021	8.17	Put	Bond Future	2,614.3600	2.6144	2,612.2500	2.6123	(0.081)	0	0	0
2020/06/11	R186	04/02/2021	8.16	Put	Bond Future	2,636.6100	2.6366	2,634.5200	2.6345	(0.079)	0	0	0
2020/06/11	R186	04/02/2021	8.17	Call	Bond Future	3,155.1700	3.1552	3,144.5400	3.1445	(0.337)	0	0	0
2020/06/11	R186	06/05/2021	10.76	Put	Bond Future	425.3900	0.4254	423.9000	0.4239	(0.350)	0	0	0
2020/06/11	R186	06/05/2021	10.77	Call	Bond Future	11,489.2200	11.4892	11,478.6700	11.4787	(0.092)	0	0	0
2020/06/11	R186	06/05/2021			Bond Future	8.2501	113.9959	8.2521	113.9869	0.023	0.0000	0.0000	0
2020/06/11	R186	06/05/2021	10.78	Call	Bond Future	11,525.7900	11.5258	11,515.2500	11.5153	(0.091)	0	0	0
2020/06/11	R186	06/05/2021	10.78	Put	Bond Future	416.4300	0.4164	414.9500	0.4149	(0.355)	0	0	0
2020/06/11	R186	06/05/2021	10.76	Call	Bond Future	11,452.6700	11.4527	11,442.1200	11.4421	(0.092)	0	0	0
2020/06/11	R186	06/05/2021	10.77	Put	Bond Future	420.8900	0.4209	419.4000	0.4194	(0.354)	0	0	0
2020/06/11	R197	06/08/2020			Bond Future	307.5551	307.5551	307.5060	307.5060	(0.016)	0.0000	0.0000	2,549
2020/06/11	R197	05/11/2020			Bond Future	310.9869	310.9869	310.9337	310.9337	(0.017)	0.0000	0.0000	0
2020/06/11	R197	04/02/2021			Bond Future	306.7557	306.7557	306.6998	306.6998	(0.018)	0.0000	0.0000	0
2020/06/11	R197	06/05/2021			Bond Future	310.4980	310.4980	310.4403	310.4403	(0.019)	0.0000	0.0000	0
2020/06/11	R202	06/08/2020			Bond Future	215.5907	215.5907	215.5307	215.5307	(0.028)	0.0000	0.0000	7,794
2020/06/11	R202	05/11/2020			Bond Future	217.9963	217.9963	217.9332	217.9332	(0.029)	0.0000	0.0000	0
2020/06/11	R202	04/02/2021			Bond Future	216.3778	216.3778	216.3124	216.3124	(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
2020/06/11	R202	06/05/2021			Bond Future	219.0172	219.0172	218.9501	218.9501	(0.031)	0.0000	0.0000	0
2020/06/11	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R208	06/08/2020			Bond Future	3.4218	104.5352	3.4575	104.5125	1.042	0.0000	0.0000	23,391
2020/06/11	R208	06/08/2020	5.56	Call	Bond Future	1,341.7100	1.3417	1,319.0900	1.3191	(1.686)	0	0	0
2020/06/11	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R208	06/08/2020	5.57	Call	Bond Future	1,347.9100	1.3479	1,325.2900	1.3253	(1.678)	0	0	0
2020/06/11	R208	06/08/2020	5.55	Call	Bond Future	1,335.5100	1.3355	1,312.8900	1.3129	(1.694)	0	0	0
2020/06/11	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R208	05/11/2020	4.78	Call	Bond Future	784.1400	0.7841	760.0700	0.7601	(3.070)	0	0	0
2020/06/11	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R208	05/11/2020			Bond Future	2.7588	102.2849	2.8204	102.2608	2.232	0.0000	0.0000	0
2020/06/11	R208	05/11/2020	4.79	Call	Bond Future	787.9900	0.7880	763.9200	0.7639	(3.055)	0	0	0
2020/06/11	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R208	05/11/2020	4.77	Call	Bond Future	780.2900	0.7803	756.2200	0.7562	(3.085)	0	0	0
2020/06/11	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R209	06/08/2020	5.55	Put	Bond Future	41,023.0600	41.0231	41,084.5700	41.0846	0.150	0	0	0
2020/06/11	R209	06/08/2020			Bond Future	10.7582	68.5101	10.7693	68.4486	0.103	0.0000	0.0000	61,531
2020/06/11	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R209	06/08/2020	5.57	Put	Bond Future	40,806.2500	40.8063	40,867.7600	40.8678	0.151	0	0	0
2020/06/11	R209	06/08/2020	5.56	Put	Bond Future	40,914.5800	40.9146	40,976.0900	40.9761	0.150	0	0	0
2020/06/11	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/11	R209	05/11/2020	10.02	Call	Bond Future	1,462.9300	1.4629	1,434.7200	1.4347	(1.928)	0	0	0
2020/06/11	R209	05/11/2020			Bond Future	10.9448	66.1178	10.9565	66.0548	0.106	0.0000	0.0000	0
2020/06/11	R209	05/11/2020	10.00	Call	Bond Future	1,431.0300	1.4310	1,403.1900	1.4032	(1.945)	0	0	0
2020/06/11	R209	05/11/2020	10.00	Put	Bond Future	6,858.7300	6.8587	6,893.8900	6.8939	0.513	0	0	0
2020/06/11	R209	05/11/2020	10.02	Put	Bond Future	6,769.1200	6.7691	6,803.9100	6.8039	0.514	0	0	0
2020/06/11	R209	05/11/2020	10.01	Call	Bond Future	1,446.9900	1.4470	1,418.9700	1.4190	(1.936)	0	0	0
2020/06/11	R209	05/11/2020	10.01	Put	Bond Future	6,813.9000	6.8139	6,848.8800	6.8489	0.513	0	0	0
2020/06/11	R209	04/02/2021	10.12	Put	Bond Future	7,555.8600	7.5559	7,592.6100	7.5926	0.486	0	0	0
2020/06/11	R209	04/02/2021			Bond Future	11.1342	66.8904	11.1464	66.8262	0.109	0.0000	0.0000	0
2020/06/11	R209	04/02/2021	10.11	Call	Bond Future	1,839.9300	1.8399	1,812.6500	1.8126	(1.483)	0	0	0
2020/06/11	R209	04/02/2021	10.11	Put	Bond Future	7,599.8600	7.5999	7,636.7500	7.6367	0.485	0	0	0
2020/06/11	R209	04/02/2021	10.12	Call	Bond Future	1,855.6800	1.8557	1,828.2600	1.8283	(1.478)	0	0	0
2020/06/11	R209	04/02/2021	10.10	Call	Bond Future	1,824.2600	1.8243	1,797.1300	1.7971	(1.487)	0	0	0
2020/06/11	R209	04/02/2021	10.10	Put	Bond Future	7,644.0100	7.6440	7,681.0500	7.6811	0.485	0	0	0
2020/06/11	R209	06/05/2021	12.23	Put	Bond Future	3,208.3000	3.2083	3,222.4500	3.2225	0.441	0	0	0
2020/06/11	R209	06/05/2021	12.22	Call	Bond Future	7,586.9400	7.5869	7,535.8900	7.5359	(0.673)	0	0	0
2020/06/11	R209	06/05/2021			Bond Future	11.3280	64.5498	11.3407	64.4845	0.112	0.0000	0.0000	0
2020/06/11	R209	06/05/2021	12.23	Call	Bond Future	7,618.9500	7.6189	7,567.8200	7.5678	(0.671)	0	0	0
2020/06/11	R209	06/05/2021	12.22	Put	Bond Future	3,222.6900	3.2227	3,236.9200	3.2369	0.442	0	0	0
2020/06/11	R209	06/05/2021	12.24	Call	Bond Future	7,650.7700	7.6508	7,599.5700	7.5996	(0.669)	0	0	0
2020/06/11	R209	06/05/2021	12.24	Put	Bond Future	3,193.7600	3.1938	3,207.8400	3.2078	0.441	0	0	0
2020/06/11	R210	06/08/2020			Bond Future	186.7756	186.7756	186.8176	186.8176	0.022	0.0000	0.0000	1,929
2020/06/11	R210	05/11/2020			Bond Future	186.1536	186.1536	186.1940	186.1940	0.022	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
2020/06/11	R210	04/02/2021			Bond Future	188.3713	188.3713	188.4108	188.4108	0.021	0.0000	0.0000	0
2020/06/11	R210	06/05/2021			Bond Future	187.9274	187.9274	187.9668	187.9668	0.021	0.0000	0.0000	0
2020/06/11	R212	06/08/2020			Bond Future	166.2634	166.2634	166.2465	166.2465	(0.010)	0.0000	0.0000	6,744
2020/06/11	R212	05/11/2020			Bond Future	168.1192	168.1192	168.1002	168.1002	(0.011)	0.0000	0.0000	0
2020/06/11	R212	04/02/2021			Bond Future	167.8008	167.8008	167.7804	167.7804	(0.012)	0.0000	0.0000	0
2020/06/11	R212	06/05/2021			Bond Future	169.8477	169.8477	169.8264	169.8264	(0.013)	0.0000	0.0000	0
2020/06/11	R213	06/08/2020	9.31	Call	Bond Future	1,163.9500	1.1639	1,125.2000	1.1252	(3.329)	0	0	0
2020/06/11	R213	06/08/2020			Bond Future	9.6777	85.6717	9.6888	85.6078	0.115	0.0000	0.0000	17,345
2020/06/11	R213	06/08/2020	9.29	Call	Bond Future	1,122.6700	1.1227	1,084.6600	1.0847	(3.386)	0	0	0
2020/06/11	R213	06/08/2020	9.29	Put	Bond Future	3,389.9900	3.3900	3,415.8300	3.4158	0.762	0	0	0
2020/06/11	R213	06/08/2020	9.31	Put	Bond Future	3,312.3100	3.3123	3,337.4100	3.3374	0.758	0	0	0
2020/06/11	R213	06/08/2020	9.30	Call	Bond Future	1,143.1900	1.1432	1,104.8100	1.1048	(3.357)	0	0	0
2020/06/11	R213	06/08/2020	9.30	Put	Bond Future	3,351.0000	3.3510	3,376.4700	3.3765	0.760	0	0	0
2020/06/11	R213	05/11/2020	9.60	Put	Bond Future	3,999.0300	3.9990	4,024.9400	4.0249	0.648	0	0	0
2020/06/11	R213	05/11/2020	9.59	Call	Bond Future	2,475.3000	2.4753	2,435.8900	2.4359	(1.592)	0	0	0
2020/06/11	R213	05/11/2020			Bond Future	9.8652	83.0775	9.8769	83.0120	0.119	0.0000	0.0000	0
2020/06/11	R213	05/11/2020	9.60	Call	Bond Future	2,500.2000	2.5002	2,460.5800	2.4606	(1.585)	0	0	0
2020/06/11	R213	05/11/2020	9.59	Put	Bond Future	4,031.3600	4.0314	4,057.4800	4.0575	0.648	0	0	0
2020/06/11	R213	05/11/2020	9.61	Call	Bond Future	2,525.2300	2.5252	2,485.4100	2.4854	(1.577)	0	0	0
2020/06/11	R213	05/11/2020	9.61	Put	Bond Future	3,966.8800	3.9669	3,992.5900	3.9926	0.648	0	0	0
2020/06/11	R213	04/02/2021	9.40	Call	Bond Future	2,197.0600	2.1971	2,165.2700	2.1653	(1.447)	0	0	0
2020/06/11	R213	04/02/2021	9.39	Put	Bond Future	5,919.4700	5.9195	5,954.7500	5.9548	0.596	0	0	0
2020/06/11	R213	04/02/2021			Bond Future	10.0599	84.0478	10.0722	83.9809	0.123	0.0000	0.0000	0
2020/06/11	R213	04/02/2021	9.41	Call	Bond Future	2,218.0200	2.2180	2,186.0400	2.1860	(1.442)	0	0	0
2020/06/11	R213	04/02/2021	9.41	Put	Bond Future	5,846.2700	5.8463	5,881.1900	5.8812	0.597	0	0	0
2020/06/11	R213	04/02/2021	9.40	Put	Bond Future	5,882.7800	5.8828	5,917.8900	5.9179	0.597	0	0	0
2020/06/11	R213	04/02/2021	9.39	Call	Bond Future	2,176.2200	2.1762	2,144.6000	2.1446	(1.453)	0	0	0
2020/06/11	R213	06/05/2021	11.91	Put	Bond Future	1,656.7200	1.6567	1,666.1800	1.6662	0.571	0	0	0
2020/06/11	R213	06/05/2021			Bond Future	10.2537	81.5215	10.2666	81.4535	0.126	0.0000	0.0000	0
2020/06/11	R213	06/05/2021	11.90	Call	Bond Future	9,764.1800	9.7642	9,705.6700	9.7057	(0.599)	0	0	0
2020/06/11	R213	06/05/2021	11.90	Put	Bond Future	1,668.9300	1.6689	1,678.4500	1.6784	0.570	0	0	0
2020/06/11	R213	06/05/2021	11.91	Call	Bond Future	9,797.7500	9.7977	9,739.1800	9.7392	(0.598)	0	0	0
2020/06/11	R213	06/05/2021	11.89	Call	Bond Future	9,730.6400	9.7306	9,672.1900	9.6722	(0.601)	0	0	0
2020/06/11	R213	06/05/2021	11.89	Put	Bond Future	1,681.2100	1.6812	1,690.7900	1.6908	0.570	0	0	0
2020/06/11	R214	06/08/2020	9.98	Put	Bond Future	7,183.7500	7.1838	7,176.9600	7.1770	(0.095)	0	0	0
2020/06/11	R214	06/08/2020	9.97	Call	Bond Future	379.8900	0.3799	368.2800	0.3683	(3.056)	0	0	0
2020/06/11	R214	06/08/2020			Bond Future	11.1021	65.9552	11.1030	65.9502	0.008	0.0000	0.0000	21,194
2020/06/11	R214	06/08/2020	9.98	Call	Bond Future	387.7200	0.3877	375.9700	0.3760	(3.031)	0	0	0
2020/06/11	R214	06/08/2020	9.97	Put	Bond Future	7,241.6400	7.2416	7,234.9900	7.2350	(0.092)	0	0	0
2020/06/11	R214	06/08/2020	9.99	Call	Bond Future	395.6800	0.3957	383.7900	0.3838	(3.005)	0	0	0
2020/06/11	R214	06/08/2020	9.99	Put	Bond Future	7,126.0900	7.1261	7,119.1600	7.1192	(0.097)	0	0	0
2020/06/11	R214	05/11/2020	10.26	Put	Bond Future	7,406.1200	7.4061	7,400.4300	7.4004	(0.077)	0	0	0
2020/06/11	R214	05/11/2020			Bond Future	11.2884	63.3979	11.2894	63.3922	0.009	0.0000	0.0000	0
2020/06/11	R214	05/11/2020	10.25	Call	Bond Future	1,374.4300	1.3744	1,363.0400	1.3630	(0.829)	0	0	0
2020/06/11	R214	05/11/2020	10.25	Put	Bond Future	7,453.6900	7.4537	7,448.0600	7.4481	(0.076)	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
2020/06/11	R214	05/11/2020	10.26	Call	Bond Future	1,389.8500	1.3899	1,378.4000	1.3784	(0.824)	0	0	0
2020/06/11	R214	05/11/2020	10.24	Call	Bond Future	1,359.9200	1.3599	1,348.5800	1.3486	(0.834)	0	0	0
2020/06/11	R214	05/11/2020	10.24	Put	Bond Future	7,502.2700	7.5023	7,496.6900	7.4967	(0.074)	0	0	0
2020/06/11	R214	04/02/2021	10.33	Call	Bond Future	1,743.0500	1.7431	1,733.8600	1.7339	(0.527)	0	0	0
2020/06/11	R214	04/02/2021			Bond Future	11.4814	64.1385	11.4826	64.1323	0.010	0.0000	0.0000	0
2020/06/11	R214	04/02/2021	10.31	Call	Bond Future	1,713.0300	1.7130	1,703.9100	1.7039	(0.532)	0	0	0
2020/06/11	R214	04/02/2021	10.31	Put	Bond Future	8,443.6000	8.4436	8,440.7700	8.4408	(0.034)	0	0	0
2020/06/11	R214	04/02/2021	10.33	Put	Bond Future	8,349.0000	8.3490	8,346.1000	8.3461	(0.035)	0	0	0
2020/06/11	R214	04/02/2021	10.32	Call	Bond Future	1,728.0000	1.7280	1,718.8400	1.7188	(0.530)	0	0	0
2020/06/11	R214	04/02/2021	10.32	Put	Bond Future	8,396.2200	8.3962	8,393.3500	8.3934	(0.034)	0	0	0
2020/06/11	R214	06/05/2021	12.26	Call	Bond Future	6,691.8200	6.6918	6,680.1200	6.6801	(0.175)	0	0	0
2020/06/11	R214	06/05/2021	12.25	Put	Bond Future	3,800.8100	3.8008	3,795.7500	3.7957	(0.133)	0	0	0
2020/06/11	R214	06/05/2021			Bond Future	11.6717	61.6264	11.6730	61.6198	0.011	0.0000	0.0000	0
2020/06/11	R214	06/05/2021	12.27	Call	Bond Future	6,722.2600	6.7223	6,710.5500	6.7105	(0.174)	0	0	0
2020/06/11	R214	06/05/2021	12.27	Put	Bond Future	3,766.7200	3.7667	3,761.6500	3.7617	(0.135)	0	0	0
2020/06/11	R214	06/05/2021	12.26	Put	Bond Future	3,783.7200	3.7837	3,778.6600	3.7787	(0.134)	0	0	0
2020/06/11	R214	06/05/2021	12.25	Call	Bond Future	6,661.4000	6.6614	6,649.7000	6.6497	(0.176)	0	0	0
2020/06/11	R248	06/08/2020	10.20	Call	Bond Future	319.1600	0.3192	300.9600	0.3010	(5.702)	0	0	0
2020/06/11	R248	06/08/2020	11.80	Call	Bond Future	4,784.2500	4.7843	4,710.2600	4.7103	(1.547)	0	0	470
2020/06/11	R248	06/08/2020	12.75	Call	Bond Future	9,314.7100	9.3147	9,236.0400	9.2360	(0.845)	0	0	814
2020/06/11	R248	06/08/2020	10.35	Call	Bond Future	459.5000	0.4595	436.1000	0.4361	(5.092)	0	0	640
2020/06/11	R248	06/08/2020	11.85	Put	Bond Future	1,306.8800	1.3069	1,306.8100	1.3068	(0.005)	0	0	0
2020/06/11	R248	06/08/2020	9.00	Put	Bond Future	18,833.7500	18.8338	18,907.7100	18.9077	0.393	0	0	0
2020/06/11	R248	06/08/2020			Bond Future	11.2829	82.5565	11.2939	82.4819	0.097	0.0000	0.0000	90,451
2020/06/11	R248	06/08/2020	10.18	Call	Bond Future	303.6100	0.3036	286.0500	0.2861	(5.784)	0	0	0
2020/06/11	R248	06/08/2020	10.18	Put	Bond Future	8,526.4800	8.5265	8,583.5800	8.5836	0.670	0	0	0
2020/06/11	R248	06/08/2020	10.35	Put	Bond Future	7,318.2900	7.3183	7,369.5500	7.3696	0.700	0	0	0
2020/06/11	R248	06/08/2020	11.85	Call	Bond Future	5,012.8800	5.0129	4,938.1500	4.9381	(1.491)	0	0	0
2020/06/11	R248	06/08/2020	11.15	Put	Bond Future	3,139.1600	3.1392	3,156.4400	3.1564	0.550	0	0	0
2020/06/11	R248	06/08/2020	11.15	Call	Bond Future	2,222.6200	2.2226	2,165.2400	2.1652	(2.582)	0	0	0
2020/06/11	R248	06/08/2020	10.85	Put	Bond Future	4,414.8100	4.4148	4,444.2600	4.4443	0.667	0	0	0
2020/06/11	R248	06/08/2020	10.85	Call	Bond Future	1,357.9700	1.3580	1,312.7600	1.3128	(3.329)	0	0	640
2020/06/11	R248	06/08/2020	9.25	Put	Bond Future	16,417.9900	16.4180	16,490.9400	16.4909	0.444	0	0	0
2020/06/11	R248	06/08/2020	9.25	Call	Bond Future	15.8500	0.0159	14.1400	0.0141	(10.789)	0	0	20,640
2020/06/11	R248	06/08/2020	10.20	Put	Bond Future	8,379.5900	8.3796	8,436.0500	8.4361	0.674	0	0	0
2020/06/11	R248	06/08/2020	11.80	Put	Bond Future	1,392.2400	1.3922	1,392.9100	1.3929	0.048	0	0	0
2020/06/11	R248	06/08/2020	12.75	Put	Bond Future	340.1400	0.3401	336.1300	0.3361	(1.179)	0	0	0
2020/06/11	R248	06/08/2020	9.00	Call	Bond Future	5.6500	0.0056	4.9500	0.0050	(12.389)	0	0	3,000
2020/06/11	R248	06/08/2020	10.19	Call	Bond Future	311.3000	0.3113	293.4300	0.2934	(5.740)	0	0	0
2020/06/11	R248	06/08/2020	10.19	Put	Bond Future	8,452.8900	8.4529	8,509.6800	8.5097	0.672	0	0	0
2020/06/11	R248	06/08/2020	12.25	Put	Bond Future	784.5300	0.7845	780.7900	0.7808	(0.477)	0	0	0
2020/06/11	R248	06/08/2020	12.25	Call	Bond Future	6,919.1800	6.9192	6,840.7800	6.8408	(1.133)	0	0	814
2020/06/11	R248	06/08/2020	11.10	Put	Bond Future	3,331.2000	3.3312	3,350.3200	3.3503	0.574	0	0	0
2020/06/11	R248	06/08/2020	11.10	Call	Bond Future	2,064.9200	2.0649	2,009.3800	2.0094	(2.690)	0	0	470
2020/06/11	R248	05/11/2020	10.02	Put	Bond Future	11,644.0300	11.6440	11,700.0500	11.7001	0.481	0	0	0
2020/06/11	R248	05/11/2020	10.03	Call	Bond Future	807.2400	0.8072	786.6000	0.7866	(2.557)	0	0	0
2020/06/11	R248	05/11/2020			Bond Future	11.4784	79.0461	11.4899	78.9697	0.101	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
2020/06/11	R248	05/11/2020	11.00	Put	Bond Future	5,994.3400	5.9943	6,026.9900	6.0270	0.545	0	0	0
2020/06/11	R248	05/11/2020	11.00	Call	Bond Future	2,707.6700	2.7077	2,663.8600	2.6639	(1.618)	0	0	800
2020/06/11	R248	05/11/2020	10.00	Put	Bond Future	11,788.9200	11.7889	11,845.3400	11.8453	0.479	0	0	0
2020/06/11	R248	05/11/2020	10.00	Call	Bond Future	773.7300	0.7737	753.6900	0.7537	(2.590)	0	0	800
2020/06/11	R248	05/11/2020	10.04	Call	Bond Future	818.6500	0.8186	797.8000	0.7978	(2.547)	0	0	0
2020/06/11	R248	05/11/2020	10.04	Put	Bond Future	11,500.1600	11.5002	11,555.7700	11.5558	0.484	0	0	0
2020/06/11	R248	05/11/2020	10.02	Call	Bond Future	795.9500	0.7959	775.5100	0.7755	(2.568)	0	0	0
2020/06/11	R248	05/11/2020	10.03	Put	Bond Future	11,571.9600	11.5720	11,627.7800	11.6278	0.482	0	0	0
2020/06/11	R248	04/02/2021	10.46	Call	Bond Future	1,691.2700	1.6913	1,663.2400	1.6632	(1.657)	0	0	0
2020/06/11	R248	04/02/2021	10.47	Put	Bond Future	10,254.8200	10.2548	10,304.5100	10.3045	0.485	0	0	0
2020/06/11	R248	04/02/2021			Bond Future	11.6819	79.9696	11.6941	79.8917	0.104	0.0000	0.0000	0
2020/06/11	R248	04/02/2021	10.46	Put	Bond Future	10,315.4900	10.3155	10,365.3700	10.3654	0.484	0	0	0
2020/06/11	R248	04/02/2021	10.47	Call	Bond Future	1,708.1200	1.7081	1,679.9000	1.6799	(1.652)	0	0	0
2020/06/11	R248	04/02/2021	10.48	Call	Bond Future	1,725.0800	1.7251	1,696.6800	1.6967	(1.646)	0	0	0
2020/06/11	R248	04/02/2021	10.48	Put	Bond Future	10,194.3900	10.1944	10,243.9000	10.2439	0.486	0	0	0
2020/06/11	R248	06/05/2021	12.36	Call	Bond Future	7,362.5900	7.3626	7,305.3100	7.3053	(0.778)	0	0	0
2020/06/11	R248	06/05/2021			Bond Future	11.8829	76.5117	11.8957	76.4326	0.107	0.0000	0.0000	0
2020/06/11	R248	06/05/2021	12.34	Call	Bond Future	7,292.3600	7.2924	7,235.3100	7.2353	(0.782)	0	0	0
2020/06/11	R248	06/05/2021	12.34	Put	Bond Future	4,543.5900	4.5436	4,565.7200	4.5657	0.487	0	0	0
2020/06/11	R248	06/05/2021	12.36	Put	Bond Future	4,497.7300	4.4977	4,519.6300	4.5196	0.487	0	0	0
2020/06/11	R248	06/05/2021	12.35	Call	Bond Future	7,327.4500	7.3275	7,270.2900	7.2703	(0.780)	0	0	0
2020/06/11	R248	06/05/2021	12.35	Put	Bond Future	4,520.5900	4.5206	4,542.6100	4.5426	0.487	0	0	0

Total

1237989