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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2020 TO 30/06/2020

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
2020/06/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	2025	06/08/2020		Bond Future	137.7440	137.7440	137.6893	137.6893	(0.040)	0.0000	0.0000	5,836
2020/06/30	2025	05/11/2020		Bond Future	139.2497	139.2497	139.1846	139.1846	(0.047)	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
2020/06/30	2025	04/02/2021			Bond Future	139.4004		139.3356		(0.047)	0.0000	0.0000	0
2020/06/30	2025	06/05/2021			Bond Future	141.0943		141.0266		(0.048)	0.0000	0.0000	0
2020/06/30	2029	06/08/2020			Bond Future	99.2329		98.5985		(0.639)	0.0000	0.0000	5,012
2020/06/30	2029	05/11/2020			Bond Future	99.1944		98.5462		(0.653)	0.0000	0.0000	0
2020/06/30	2029	04/02/2021			Bond Future	100.3746		99.7193		(0.653)	0.0000	0.0000	0
2020/06/30	2029	06/05/2021			Bond Future	100.4565		99.7917		(0.662)	0.0000	0.0000	0
2020/06/30	2030	06/08/2020	9.11	Call	Bond Future	1,293.4300	1.2934	1,128.8500	1.1289	(12.724)	0	0	0
2020/06/30	2030	06/08/2020	9.95	Put	Bond Future	427.5200	0.4275	558.7000	0.5587	30.684	0	0	5,850
2020/06/30	2030	06/08/2020	10.40	Put	Bond Future	158.6100	0.1586	207.6100	0.2076	30.893	0	0	0
2020/06/30	2030	06/08/2020	11.25	Call	Bond Future	10,880.6800	10.8807	10,388.4700	10.3885	(4.524)	0	0	0
2020/06/30	2030	06/08/2020	10.00	Call	Bond Future	4,673.4700	4.6735	4,299.1400	4.2991	(8.010)	0	0	470
2020/06/30	2030	06/08/2020	10.05	Put	Bond Future	344.8100	0.3448	457.5400	0.4575	32.693	0	0	0
2020/06/30	2030	06/08/2020	10.70	Call	Bond Future	8,128.1500	8.1282	7,652.0200	7.6520	(5.858)	0	0	470
2020/06/30	2030	06/08/2020	9.75	Put	Bond Future	649.4700	0.6495	821.5100	0.8215	26.489	0	0	0
2020/06/30	2030	06/08/2020	9.42	Call	Bond Future	2,244.3500	2.2444	1,991.9100	1.9919	(11.248)	0	0	0
2020/06/30	2030	06/08/2020			Bond Future	9.2497	92.4845	9.3341	91.9882	0.913	0.0000	0.0000	106,586
2020/06/30	2030	06/08/2020	9.09	Call	Bond Future	1,241.7300	1.2417	1,083.1800	1.0832	(12.768)	0	0	0
2020/06/30	2030	06/08/2020	9.09	Put	Bond Future	2,189.9700	2.1900	2,527.7000	2.5277	15.422	0	0	0
2020/06/30	2030	06/08/2020	10.40	Call	Bond Future	6,628.0800	6.6281	6,180.8000	6.1808	(6.748)	0	0	0
2020/06/30	2030	06/08/2020	10.70	Put	Bond Future	70.4700	0.0705	90.6200	0.0906	28.594	0	0	0
2020/06/30	2030	06/08/2020	9.05	Put	Bond Future	2,329.9800	2.3300	2,679.4600	2.6795	14.999	0	0	0
2020/06/30	2030	06/08/2020	9.05	Call	Bond Future	1,142.2400	1.1422	995.4400	0.9954	(12.852)	0	0	450
2020/06/30	2030	06/08/2020	8.36	Put	Bond Future	5,627.3500	5.6274	6,085.5200	6.0855	8.142	0	0	0
2020/06/30	2030	06/08/2020	8.36	Call	Bond Future	179.0100	0.1790	140.9000	0.1409	(21.289)	0	0	800
2020/06/30	2030	06/08/2020	8.86	Put	Bond Future	3,076.0400	3.0760	3,471.0700	3.4711	12.842	0	0	0
2020/06/30	2030	06/08/2020	8.86	Call	Bond Future	739.6400	0.7396	638.3900	0.6384	(13.689)	0	0	800
2020/06/30	2030	06/08/2020	9.11	Put	Bond Future	2,122.2200	2.1222	2,453.9200	2.4539	15.630	0	0	0
2020/06/30	2030	06/08/2020	9.95	Call	Bond Future	4,439.5400	4.4395	4,074.4400	4.0744	(8.224)	0	0	0
2020/06/30	2030	06/08/2020	11.25	Put	Bond Future	11.3000	0.0113	15.3700	0.0154	36.018	0	0	0
2020/06/30	2030	06/08/2020	10.21	Put	Bond Future	242.9300	0.2429	329.6600	0.3297	35.702	0	0	0
2020/06/30	2030	06/08/2020	10.00	Put	Bond Future	383.8500	0.3838	505.8000	0.5058	31.770	0	0	0
2020/06/30	2030	06/08/2020	10.75	Call	Bond Future	8,379.0700	8.3791	7,900.4700	7.9005	(5.712)	0	0	0
2020/06/30	2030	06/08/2020	10.05	Call	Bond Future	4,910.8800	4.9109	4,527.3300	4.5273	(7.810)	0	0	0
2020/06/30	2030	06/08/2020	9.75	Call	Bond Future	3,539.4700	3.5395	3,215.2300	3.2152	(9.161)	0	0	450
2020/06/30	2030	06/08/2020	9.42	Put	Bond Future	1,247.0300	1.2470	1,490.8700	1.4909	19.554	0	0	800
2020/06/30	2030	06/08/2020	9.10	Call	Bond Future	1,267.4200	1.2674	1,105.9200	1.1059	(12.742)	0	0	0
2020/06/30	2030	06/08/2020	9.10	Put	Bond Future	2,155.9100	2.1559	2,490.6900	2.4907	15.528	0	0	0
2020/06/30	2030	06/08/2020	11.47	Call	Bond Future	11,963.9400	11.9639	11,469.6000	11.4696	(4.132)	0	0	0
2020/06/30	2030	06/08/2020	11.47	Put	Bond Future	4.9400	0.0049	6.8800	0.0069	39.271	0	0	622
2020/06/30	2030	06/08/2020	10.21	Call	Bond Future	5,685.9800	5.6860	5,276.4300	5.2764	(7.203)	0	0	622
2020/06/30	2030	06/08/2020	10.87	Call	Bond Future	8,981.8500	8.9818	8,498.3500	8.4984	(5.383)	0	0	0
2020/06/30	2030	06/08/2020	10.87	Put	Bond Future	41.4800	0.0415	54.2600	0.0543	30.810	0	0	622
2020/06/30	2030	06/08/2020	10.75	Put	Bond Future	60.5000	0.0605	78.1800	0.0782	29.223	0	0	0
2020/06/30	2030	06/08/2020	9.20	Put	Bond Future	1,835.1500	1.8351	2,139.5000	2.1395	16.584	0	0	2,500
2020/06/30	2030	06/08/2020	9.20	Call	Bond Future	1,541.4100	1.5414	1,349.4800	1.3495	(12.452)	0	0	323
2020/06/30	2030	06/08/2020	8.50	Put	Bond Future	4,838.3800	4.8384	5,284.6600	5.2847	9.224	0	0	0

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2020/06/30	2030	06/08/2020	8.50	Call	Bond Future	274.6300	0.2746	224.6300	0.2246	(18.206)	0	0	323
2020/06/30	2030	05/11/2020	8.10	Put	Bond Future	8,975.1200	8.9751	9,396.6900	9.3967	4.697	0	0	0
2020/06/30	2030	05/11/2020	8.73	Call	Bond Future	1,832.5900	1.8326	1,678.9200	1.6789	(8.385)	0	0	3,000
2020/06/30	2030	05/11/2020	10.06	Put	Bond Future	2,149.2100	2.1492	2,334.7700	2.3348	8.634	0	0	1,000
2020/06/30	2030	05/11/2020	9.39	Put	Bond Future	3,699.0300	3.6990	3,969.0200	3.9690	7.299	0	0	0
2020/06/30	2030	05/11/2020	9.38	Call	Bond Future	3,401.7900	3.4018	3,164.9000	3.1649	(6.964)	0	0	0
2020/06/30	2030	05/11/2020			Bond Future	9.4369	93.4733	9.5261	92.9651	0.945	0.0000	0.0000	0
2020/06/30	2030	05/11/2020	8.85	Put	Bond Future	5,519.2000	5.5192	5,859.4800	5.8595	6.165	0	0	0
2020/06/30	2030	05/11/2020	8.85	Call	Bond Future	2,079.7600	2.0798	1,911.8400	1.9118	(8.074)	0	0	3,000
2020/06/30	2030	05/11/2020	9.61	Call	Bond Future	4,086.2000	4.0862	3,819.4000	3.8194	(6.529)	0	0	0
2020/06/30	2030	05/11/2020	9.61	Put	Bond Future	3,102.9300	3.1029	3,344.3300	3.3443	7.780	0	0	3,000
2020/06/30	2030	05/11/2020	8.34	Put	Bond Future	7,750.5900	7.7506	8,149.3900	8.1494	5.145	0	0	0
2020/06/30	2030	05/11/2020	8.34	Call	Bond Future	1,184.6300	1.1846	1,075.2300	1.0752	(9.235)	0	0	1,000
2020/06/30	2030	05/11/2020	9.04	Put	Bond Future	4,819.2200	4.8192	5,136.2800	5.1363	6.579	0	0	0
2020/06/30	2030	05/11/2020	9.04	Call	Bond Future	2,511.4200	2.5114	2,320.2800	2.3203	(7.611)	0	0	1,000
2020/06/30	2030	05/11/2020	8.36	Put	Bond Future	7,652.7700	7.6528	8,049.5300	8.0495	5.185	0	0	0
2020/06/30	2030	05/11/2020	9.86	Put	Bond Future	2,530.0700	2.5301	2,740.3500	2.7404	8.311	0	0	14,160
2020/06/30	2030	05/11/2020	8.10	Call	Bond Future	891.6800	0.8917	805.0500	0.8050	(9.715)	0	0	3,000
2020/06/30	2030	05/11/2020	8.73	Put	Bond Future	5,995.9100	5.9959	6,350.4400	6.3504	5.913	0	0	0
2020/06/30	2030	05/11/2020	9.23	Put	Bond Future	4,184.7100	4.1847	4,476.8500	4.4769	6.981	0	0	0
2020/06/30	2030	05/11/2020	10.06	Call	Bond Future	5,624.6400	5.6246	5,302.0000	5.3020	(5.736)	0	0	0
2020/06/30	2030	05/11/2020	10.37	Put	Bond Future	1,670.1200	1.6701	1,822.8900	1.8229	9.147	0	0	15,646
2020/06/30	2030	05/11/2020	9.39	Call	Bond Future	3,430.2200	3.4302	3,192.0100	3.1920	(6.944)	0	0	0
2020/06/30	2030	05/11/2020	9.38	Put	Bond Future	3,728.0500	3.7281	3,999.3600	3.9994	7.278	0	0	0
2020/06/30	2030	05/11/2020	8.36	Call	Bond Future	1,211.9100	1.2119	1,100.4700	1.1005	(9.195)	0	0	14,160
2020/06/30	2030	05/11/2020	8.86	Put	Bond Future	5,480.6600	5.4807	5,819.6700	5.8197	6.186	0	0	0
2020/06/30	2030	05/11/2020	8.86	Call	Bond Future	2,101.2200	2.1012	1,932.0300	1.9320	(8.052)	0	0	14,160
2020/06/30	2030	05/11/2020	9.86	Call	Bond Future	4,909.1400	4.9091	4,611.2200	4.6112	(6.069)	0	0	0
2020/06/30	2030	05/11/2020	9.23	Call	Bond Future	2,991.0400	2.9910	2,774.9800	2.7750	(7.224)	0	0	3,000
2020/06/30	2030	05/11/2020	10.47	Call	Bond Future	7,207.8600	7.2079	6,842.8400	6.8428	(5.064)	0	0	0
2020/06/30	2030	05/11/2020	10.47	Put	Bond Future	1,539.7800	1.5398	1,682.9600	1.6830	9.299	0	0	3,000
2020/06/30	2030	05/11/2020	8.53	Put	Bond Future	6,852.0900	6.8521	7,230.5600	7.2306	5.523	0	0	0
2020/06/30	2030	05/11/2020	8.53	Call	Bond Future	1,466.3000	1.4663	1,336.5700	1.3366	(8.847)	0	0	15,646
2020/06/30	2030	05/11/2020	9.03	Put	Bond Future	4,854.2400	4.8542	5,172.6100	5.1726	6.559	0	0	0
2020/06/30	2030	05/11/2020	9.03	Call	Bond Future	2,487.3200	2.4873	2,297.4900	2.2975	(7.632)	0	0	15,646
2020/06/30	2030	05/11/2020	10.37	Call	Bond Future	6,810.1100	6.8101	6,454.6800	6.4547	(5.219)	0	0	0
2020/06/30	2030	05/11/2020	9.40	Call	Bond Future	3,458.7600	3.4588	3,219.0200	3.2190	(6.931)	0	0	0
2020/06/30	2030	05/11/2020	9.40	Put	Bond Future	3,670.1700	3.6702	3,938.6300	3.9386	7.315	0	0	0
2020/06/30	2030	04/02/2021	9.12	Call	Bond Future	3,093.1500	3.0931	2,888.9300	2.8889	(6.602)	0	0	1,000
2020/06/30	2030	04/02/2021	8.36	Call	Bond Future	1,675.1400	1.6751	1,543.1400	1.5431	(7.880)	0	0	800
2020/06/30	2030	04/02/2021	9.16	Call	Bond Future	3,186.9100	3.1869	2,978.4600	2.9785	(6.541)	0	0	0
2020/06/30	2030	04/02/2021	9.15	Put	Bond Future	5,861.5200	5.8615	6,167.6100	6.1676	5.222	0	0	0
2020/06/30	2030	04/02/2021			Bond Future	9.6276	90.5586	9.7206	90.0451	0.966	0.0000	0.0000	0
2020/06/30	2030	04/02/2021	8.37	Put	Bond Future	9,023.1500	9.0232	9,403.7500	9.4038	4.218	0	0	0
2020/06/30	2030	04/02/2021	8.37	Call	Bond Future	1,689.5500	1.6896	1,556.6700	1.5567	(7.865)	0	0	1,000
2020/06/30	2030	04/02/2021	9.17	Call	Bond Future	3,210.6000	3.2106	3,001.0900	3.0011	(6.526)	0	0	0
2020/06/30	2030	04/02/2021	9.17	Put	Bond Future	5,793.7300	5.7937	6,097.7000	6.0977	5.247	0	0	0
2020/06/30	2030	04/02/2021	9.12	Put	Bond Future	5,964.3100	5.9643	6,273.5700	6.2736	5.185	0	0	0

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2020/06/30	2030	04/02/2021	8.36	Put	Bond Future	9,070.0800	9.0701	9,451.5600	9.4516	4.206	0	0	0
2020/06/30	2030	04/02/2021	9.16	Put	Bond Future	5,827.5500	5.8275	6,132.5800	6.1326	5.234	0	0	0
2020/06/30	2030	04/02/2021	9.15	Call	Bond Future	3,163.3200	3.1633	2,955.9300	2.9559	(6.556)	0	0	0
2020/06/30	2030	04/02/2021	8.86	Put	Bond Future	6,912.0800	6.9121	7,246.9300	7.2469	4.844	0	0	0
2020/06/30	2030	04/02/2021	8.86	Call	Bond Future	2,524.3500	2.5244	2,345.7200	2.3457	(7.076)	0	0	800
2020/06/30	2030	04/02/2021	10.20	Call	Bond Future	6,168.2900	6.1683	5,853.6600	5.8537	(5.101)	0	0	0
2020/06/30	2030	04/02/2021	10.20	Put	Bond Future	3,067.0500	3.0670	3,265.9000	3.2659	6.483	0	0	1,800
2020/06/30	2030	06/05/2021	10.04	Put	Bond Future	4,071.8900	4.0719	4,258.3700	4.2584	4.580	0	0	0
2020/06/30	2030	06/05/2021	9.15	Call	Bond Future	2,912.0800	2.9121	2,668.1200	2.6681	(8.378)	0	0	0
2020/06/30	2030	06/05/2021	11.69	Call	Bond Future	10,737.1700	10.7372	10,241.3600	10.2414	(4.618)	0	0	0
2020/06/30	2030	06/05/2021	11.70	Put	Bond Future	1,419.2900	1.4193	1,444.1200	1.4441	1.749	0	0	0
2020/06/30	2030	06/05/2021			Bond Future	9.8282	91.6393	9.9256	91.1183	0.991	0.0000	0.0000	0
2020/06/30	2030	06/05/2021	10.74	Call	Bond Future	7,447.8200	7.4478	7,084.4100	7.0844	(4.879)	0	0	0
2020/06/30	2030	06/05/2021	10.74	Put	Bond Future	2,722.6300	2.7226	2,880.1900	2.8802	5.787	0	0	0
2020/06/30	2030	06/05/2021	7.97	Call	Bond Future	1,140.3100	1.1403	977.3300	0.9773	(14.293)	0	0	700
2020/06/30	2030	06/05/2021	9.92	Call	Bond Future	4,853.7400	4.8537	4,528.4900	4.5285	(6.701)	0	0	0
2020/06/30	2030	06/05/2021	10.04	Call	Bond Future	5,199.4600	5.1995	4,864.9700	4.8650	(6.433)	0	0	0
2020/06/30	2030	06/05/2021	9.15	Put	Bond Future	6,650.7700	6.6508	6,927.7800	6.9278	4.165	0	0	0
2020/06/30	2030	06/05/2021	11.69	Put	Bond Future	1,430.1600	1.4302	1,455.3200	1.4553	1.759	0	0	0
2020/06/30	2030	06/05/2021	11.70	Call	Bond Future	10,772.7800	10.7728	10,276.6400	10.2766	(4.605)	0	0	0
2020/06/30	2030	06/05/2021	7.97	Put	Bond Future	11,877.6700	11.8777	12,235.6600	12.2357	3.014	0	0	0
2020/06/30	2030	06/05/2021	9.92	Put	Bond Future	4,362.7700	4.3628	4,558.4900	4.5585	4.486	0	0	700
2020/06/30	2030	06/05/2021	9.22	Call	Bond Future	3,066.0800	3.0661	2,815.5400	2.8155	(8.171)	0	0	0
2020/06/30	2030	06/05/2021	9.22	Put	Bond Future	6,409.6500	6.4097	6,680.0800	6.6801	4.219	0	0	700
2020/06/30	2030	06/05/2021	11.71	Call	Bond Future	10,808.4300	10.8084	10,311.9500	10.3119	(4.593)	0	0	0
2020/06/30	2030	06/05/2021	11.71	Put	Bond Future	1,408.5000	1.4085	1,432.9900	1.4330	1.739	0	0	0
2020/06/30	2032	06/08/2020	9.46	Put	Bond Future	4,789.3200	4.7893	5,279.7900	5.2798	10.241	0	0	0
2020/06/30	2032	06/08/2020	9.45	Call	Bond Future	429.6000	0.4296	344.9300	0.3449	(19.709)	0	0	0
2020/06/30	2032	06/08/2020	8.79	Put	Bond Future	8,945.4900	8.9455	9,508.8700	9.5089	6.298	0	0	0
2020/06/30	2032	06/08/2020	9.29	Put	Bond Future	5,745.8100	5.7458	6,264.9300	6.2649	9.035	0	0	0
2020/06/30	2032	06/08/2020			Bond Future	10.1452	90.2270	10.2396	89.6499	0.931	0.0000	0.0000	104,991
2020/06/30	2032	06/08/2020	9.91	Call	Bond Future	1,267.5600	1.2676	1,071.5800	1.0716	(15.461)	0	0	0
2020/06/30	2032	06/08/2020	9.91	Put	Bond Future	2,727.4200	2.7274	3,108.4900	3.1085	13.972	0	0	800
2020/06/30	2032	06/08/2020	9.46	Call	Bond Future	441.2700	0.4413	354.6900	0.3547	(19.621)	0	0	0
2020/06/30	2032	06/08/2020	9.45	Put	Bond Future	4,843.2800	4.8433	5,335.6600	5.3357	10.166	0	0	0
2020/06/30	2032	06/08/2020	8.79	Call	Bond Future	54.5400	0.0545	40.8700	0.0409	(25.064)	0	0	800
2020/06/30	2032	06/08/2020	9.29	Call	Bond Future	273.2100	0.2732	215.2800	0.2153	(21.203)	0	0	800
2020/06/30	2032	06/08/2020	9.47	Call	Bond Future	453.1000	0.4531	364.6500	0.3647	(19.521)	0	0	0
2020/06/30	2032	06/08/2020	9.47	Put	Bond Future	4,735.5800	4.7356	5,224.1800	5.2242	10.318	0	0	0
2020/06/30	2032	05/11/2020	9.61	Put	Bond Future	6,644.2400	6.6442	7,107.6600	7.1077	6.975	0	0	0
2020/06/30	2032	05/11/2020	10.99	Call	Bond Future	6,156.7700	6.1568	5,876.3700	5.8764	(4.554)	0	0	0
2020/06/30	2032	05/11/2020	9.44	Put	Bond Future	7,411.0000	7.4110	7,880.2100	7.8802	6.331	0	0	0
2020/06/30	2032	05/11/2020	11.08	Call	Bond Future	6,500.0300	6.5000	6,209.7800	6.2098	(4.465)	0	0	0
2020/06/30	2032	05/11/2020	9.77	Put	Bond Future	5,983.1800	5.9832	6,430.7700	6.4308	7.481	0	0	0
2020/06/30	2032	05/11/2020			Bond Future	10.3509	87.0464	10.4503	86.4569	0.960	0.0000	0.0000	0
2020/06/30	2032	05/11/2020	10.99	Put	Bond Future	2,461.8200	2.4618	2,770.9300	2.7709	12.556	0	0	3,000
2020/06/30	2032	05/11/2020	9.76	Call	Bond Future	2,401.4400	2.4014	2,260.9700	2.2610	(5.849)	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
2020/06/30	2032	05/11/2020	9.76	Put	Bond Future	6,022.9200	6.0229	6,471.9600	6.4720	7.456	0	0	0
2020/06/30	2032	05/11/2020	9.11	Call	Bond Future	1,235.6300	1.2356	1,119.9100	1.1199	(9.365)	0	0	3,000
2020/06/30	2032	05/11/2020	9.61	Call	Bond Future	2,070.3400	2.0703	1,944.2500	1.9443	(6.090)	0	0	3,000
2020/06/30	2032	05/11/2020	9.44	Call	Bond Future	1,740.9800	1.7410	1,620.6800	1.6207	(6.910)	0	0	1,000
2020/06/30	2032	05/11/2020	11.08	Put	Bond Future	2,302.4900	2.3025	2,601.7500	2.6018	12.997	0	0	1,000
2020/06/30	2032	05/11/2020	9.77	Call	Bond Future	2,424.7000	2.4247	2,282.7800	2.2828	(5.853)	0	0	0
2020/06/30	2032	05/11/2020	9.11	Put	Bond Future	9,085.3100	9.0853	9,559.1000	9.5591	5.215	0	0	0
2020/06/30	2032	05/11/2020	8.94	Put	Bond Future	10,021.8900	10.0219	10,512.7200	10.5127	4.898	0	0	0
2020/06/30	2032	05/11/2020	8.94	Call	Bond Future	1,021.9600	1.0220	923.2800	0.9233	(9.656)	0	0	1,000
2020/06/30	2032	05/11/2020	9.75	Call	Bond Future	2,378.3100	2.3783	2,239.1100	2.2391	(5.853)	0	0	0
2020/06/30	2032	05/11/2020	9.75	Put	Bond Future	6,062.8600	6.0629	6,513.1700	6.5132	7.427	0	0	0
2020/06/30	2032	04/02/2021	9.29	Call	Bond Future	2,018.1700	2.0182	1,871.4000	1.8714	(7.272)	0	0	800
2020/06/30	2032	04/02/2021	10.82	Put	Bond Future	4,235.4100	4.2354	4,582.1300	4.5821	8.186	0	0	800
2020/06/30	2032	04/02/2021	9.63	Call	Bond Future	2,611.1000	2.6111	2,456.2100	2.4562	(5.932)	0	0	0
2020/06/30	2032	04/02/2021			Bond Future	10.5577	88.0623	10.6612	87.4666	0.980	0.0000	0.0000	0
2020/06/30	2032	04/02/2021	8.79	Put	Bond Future	12,452.5700	12.4526	12,944.6600	12.9447	3.952	0	0	0
2020/06/30	2032	04/02/2021	8.79	Call	Bond Future	1,327.3900	1.3274	1,223.8100	1.2238	(7.803)	0	0	800
2020/06/30	2032	04/02/2021	9.61	Call	Bond Future	2,573.3400	2.5733	2,416.4900	2.4165	(6.095)	0	0	0
2020/06/30	2032	04/02/2021	9.61	Put	Bond Future	8,306.7500	8.3067	8,745.5700	8.7456	5.283	0	0	0
2020/06/30	2032	04/02/2021	9.29	Put	Bond Future	9,805.9600	9.8060	10,254.8600	10.2549	4.578	0	0	0
2020/06/30	2032	04/02/2021	10.82	Call	Bond Future	5,734.5100	5.7345	5,485.5600	5.4856	(4.341)	0	0	0
2020/06/30	2032	04/02/2021	9.63	Put	Bond Future	8,218.1700	8.2182	8,658.9500	8.6589	5.363	0	0	0
2020/06/30	2032	04/02/2021	9.62	Call	Bond Future	2,592.1700	2.5922	2,436.3000	2.4363	(6.013)	0	0	0
2020/06/30	2032	04/02/2021	9.62	Put	Bond Future	8,262.3800	8.2624	8,702.1800	8.7022	5.323	0	0	0
2020/06/30	2032	06/05/2021	12.12	Put	Bond Future	2,504.6700	2.5047	2,595.7500	2.5957	3.636	0	0	0
2020/06/30	2032	06/05/2021			Bond Future	10.7715	84.9657	10.8796	84.3616	1.004	0.0000	0.0000	0
2020/06/30	2032	06/05/2021	12.11	Call	Bond Future	9,596.9700	9.5970	9,084.6100	9.0846	(5.339)	0	0	0
2020/06/30	2032	06/05/2021	12.11	Put	Bond Future	2,520.9100	2.5209	2,612.6000	2.6126	3.637	0	0	0
2020/06/30	2032	06/05/2021	12.12	Call	Bond Future	9,630.4300	9.6304	9,117.4600	9.1175	(5.327)	0	0	0
2020/06/30	2032	06/05/2021	12.10	Call	Bond Future	9,563.5300	9.5635	9,051.8000	9.0518	(5.351)	0	0	0
2020/06/30	2032	06/05/2021	12.10	Put	Bond Future	2,537.2300	2.5372	2,629.5500	2.6295	3.639	0	0	0
2020/06/30	2033	06/08/2020			Bond Future	94.7419	94.7419	94.4231	94.4231	(0.336)	0.0000	0.0000	12,378
2020/06/30	2033	05/11/2020			Bond Future	94.5803	94.5803	94.2514	94.2514	(0.348)	0.0000	0.0000	0
2020/06/30	2033	04/02/2021			Bond Future	95.7056	95.7056	95.3734	95.3734	(0.347)	0.0000	0.0000	0
2020/06/30	2033	06/05/2021			Bond Future	95.6540	95.6540	95.3164	95.3164	(0.353)	0.0000	0.0000	0
2020/06/30	2037	06/08/2020	9.88	Put	Bond Future	7,965.6200	7.9656	8,832.6100	8.8326	10.884	0	0	0
2020/06/30	2037	06/08/2020			Bond Future	11.0125	81.3599	11.1577	80.4357	1.319	0.0000	0.0000	103,338
2020/06/30	2037	06/08/2020	9.87	Call	Bond Future	163.4300	0.1634	107.6400	0.1076	(34.137)	0	0	0
2020/06/30	2037	06/08/2020	9.87	Put	Bond Future	8,034.5400	8.0345	8,903.0200	8.9030	10.809	0	0	0
2020/06/30	2037	06/08/2020	9.88	Call	Bond Future	168.3300	0.1683	111.0500	0.1111	(34.028)	0	0	0
2020/06/30	2037	06/08/2020	9.86	Call	Bond Future	158.6600	0.1587	104.3100	0.1043	(34.256)	0	0	0
2020/06/30	2037	06/08/2020	9.86	Put	Bond Future	8,103.6700	8.1037	8,973.5900	8.9736	10.735	0	0	0
2020/06/30	2037	05/11/2020	10.18	Call	Bond Future	1,829.2700	1.8293	1,555.2200	1.5552	(14.981)	0	0	0
2020/06/30	2037	05/11/2020	10.17	Put	Bond Future	8,775.6600	8.7757	9,443.4900	9.4435	7.610	0	0	0
2020/06/30	2037	05/11/2020			Bond Future	11.2168	82.2299	11.3688	81.2900	1.355	0.0000	0.0000	276
2020/06/30	2037	05/11/2020	10.19	Call	Bond Future	1,846.8400	1.8468	1,570.8200	1.5708	(14.946)	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
2020/06/30	2037	05/11/2020	10.19	Put	Bond Future	8,669.1800	8.6692	9,333.0700	9.3331	7.658	0	0	0
2020/06/30	2037	05/11/2020	10.17	Call	Bond Future	1,811.8100	1.8118	1,539.7300	1.5397	(15.017)	0	0	0
2020/06/30	2037	05/11/2020	10.18	Put	Bond Future	8,722.3200	8.7223	9,388.1800	9.3882	7.634	0	0	0
2020/06/30	2037	04/02/2021	13.73	Call	Bond Future	13,668.7400	13.6687	12,872.0900	12.8721	(5.828)	0	0	0
2020/06/30	2037	04/02/2021	10.85	Call	Bond Future	3,871.2900	3.8713	3,523.3100	3.5233	(8.989)	0	0	0
2020/06/30	2037	04/02/2021	10.35	Call	Bond Future	2,773.7700	2.7738	2,443.6800	2.4437	(11.900)	0	0	0
2020/06/30	2037	04/02/2021	10.28	Put	Bond Future	10,088.7700	10.0888	10,720.5300	10.7205	6.262	0	0	0
2020/06/30	2037	04/02/2021	10.27	Call	Bond Future	2,622.0300	2.6220	2,305.1700	2.3052	(12.085)	0	0	0
2020/06/30	2037	04/02/2021			Bond Future	11.4266	78.9340	11.5847	77.9837	1.384	0.0000	0.0000	0
2020/06/30	2037	04/02/2021	11.97	Put	Bond Future	4,086.5200	4.0865	4,528.3300	4.5283	10.811	0	0	0
2020/06/30	2037	04/02/2021	11.97	Call	Bond Future	7,278.5400	7.2785	6,770.0900	6.7701	(6.986)	0	0	300
2020/06/30	2037	04/02/2021	9.65	Put	Bond Future	13,629.4700	13.6295	14,358.2800	14.3583	5.347	0	0	0
2020/06/30	2037	04/02/2021	9.65	Call	Bond Future	1,629.5800	1.6296	1,408.1300	1.4081	(13.589)	0	0	72
2020/06/30	2037	04/02/2021	11.90	Call	Bond Future	7,041.5900	7.0416	6,537.7100	6.5377	(7.156)	0	0	0
2020/06/30	2037	04/02/2021	13.73	Put	Bond Future	1,413.6800	1.4137	1,567.2900	1.5673	10.866	0	0	300
2020/06/30	2037	04/02/2021	10.85	Put	Bond Future	7,489.2400	7.4892	8,091.5200	8.0915	8.042	0	0	72
2020/06/30	2037	04/02/2021	10.35	Put	Bond Future	9,737.2200	9.7372	10,357.3900	10.3574	6.369	0	0	72
2020/06/30	2037	04/02/2021	10.28	Call	Bond Future	2,640.6900	2.6407	2,322.1900	2.3222	(12.061)	0	0	0
2020/06/30	2037	04/02/2021	10.27	Put	Bond Future	10,139.6800	10.1397	10,773.0800	10.7731	6.247	0	0	0
2020/06/30	2037	04/02/2021	11.90	Put	Bond Future	4,249.4300	4.2494	4,695.8100	4.6958	10.504	0	0	240
2020/06/30	2037	04/02/2021	10.48	Put	Bond Future	9,106.3500	9.1063	9,704.7100	9.7047	6.571	0	0	0
2020/06/30	2037	04/02/2021	10.48	Call	Bond Future	3,032.1400	3.0321	2,680.2400	2.6802	(11.606)	0	0	240
2020/06/30	2037	04/02/2021	10.29	Call	Bond Future	2,659.4500	2.6594	2,339.2900	2.3393	(12.039)	0	0	0
2020/06/30	2037	04/02/2021	10.29	Put	Bond Future	10,038.0500	10.0380	10,668.1500	10.6682	6.277	0	0	0
2020/06/30	2037	06/05/2021	12.42	Call	Bond Future	8,291.0600	8.2911	7,660.6100	7.6606	(7.604)	0	0	0
2020/06/30	2037	06/05/2021			Bond Future	11.6434	79.8763	11.8084	78.9135	1.417	0.0000	0.0000	0
2020/06/30	2037	06/05/2021	12.42	Put	Bond Future	3,915.1000	3.9151	4,247.4700	4.2475	8.489	0	0	0
2020/06/30	2037	06/05/2021	12.43	Call	Bond Future	8,325.6300	8.3256	7,694.4200	7.6944	(7.582)	0	0	0
2020/06/30	2037	06/05/2021	12.44	Put	Bond Future	3,876.6600	3.8767	4,207.5100	4.2075	8.534	0	0	0
2020/06/30	2037	06/05/2021	12.43	Put	Bond Future	3,895.8400	3.8958	4,227.4500	4.2275	8.512	0	0	0
2020/06/30	2037	06/05/2021	12.44	Call	Bond Future	8,360.2300	8.3602	7,728.2600	7.7283	(7.559)	0	0	0
2020/06/30	2038	06/08/2020			Bond Future	106.3839	106.3839	105.9324	105.9324	(0.424)	0.0000	0.0000	10,539
2020/06/30	2038	05/11/2020			Bond Future	107.5467	107.5467	107.0830	107.0830	(0.431)	0.0000	0.0000	0
2020/06/30	2038	04/02/2021			Bond Future	107.1322	107.1322	106.6636	106.6636	(0.437)	0.0000	0.0000	0
2020/06/30	2038	06/05/2021			Bond Future	108.4344	108.4344	107.9584	107.9584	(0.439)	0.0000	0.0000	0
2020/06/30	2040	06/08/2020	10.03	Call	Bond Future	158.5000	0.1585	119.7200	0.1197	(24.467)	0	0	0
2020/06/30	2040	06/08/2020	10.04	Call	Bond Future	163.3900	0.1634	123.5300	0.1235	(24.396)	0	0	0
2020/06/30	2040	06/08/2020	10.02	Put	Bond Future	8,692.8300	8.6928	9,391.2500	9.3913	8.034	0	0	0
2020/06/30	2040	06/08/2020	10.85	Call	Bond Future	1,243.3200	1.2433	1,088.0300	1.0880	(12.490)	0	0	0
2020/06/30	2040	06/08/2020	11.26	Put	Bond Future	2,042.7000	2.0427	2,473.1900	2.4732	21.075	0	0	517
2020/06/30	2040	06/08/2020			Bond Future	11.1870	83.0856	11.2966	82.3494	0.980	0.0000	0.0000	55,778
2020/06/30	2040	06/08/2020	10.04	Put	Bond Future	8,544.5000	8.5445	9,240.7900	9.2408	8.149	0	0	0
2020/06/30	2040	06/08/2020	10.02	Call	Bond Future	153.7400	0.1537	116.0100	0.1160	(24.541)	0	0	0
2020/06/30	2040	06/08/2020	10.03	Put	Bond Future	8,618.5500	8.6186	9,315.9200	9.3159	8.092	0	0	0
2020/06/30	2040	06/08/2020	10.85	Put	Bond Future	3,573.2600	3.5733	4,154.1200	4.1541	16.256	0	0	12,496
2020/06/30	2040	06/08/2020	11.26	Call	Bond Future	2,534.1600	2.5342	2,228.5000	2.2285	(12.062)	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
2020/06/30	2040	06/08/2020	9.57	Put	Bond Future	12,243.5400	12.2435	12,970.5700	12.9706	5.938	0	0	0
2020/06/30	2040	06/08/2020	10.79	Put	Bond Future	3,852.4600	3.8525	4,450.6500	4.4506	15.527	0	0	800
2020/06/30	2040	06/08/2020	9.57	Call	Bond Future	32.8900	0.0329	23.7700	0.0238	(27.729)	0	0	800
2020/06/30	2040	06/08/2020	10.07	Put	Bond Future	8,323.7400	8.3237	9,016.6800	9.0167	8.325	0	0	0
2020/06/30	2040	06/08/2020	10.07	Call	Bond Future	178.7900	0.1788	135.5800	0.1356	(24.168)	0	0	800
2020/06/30	2040	06/08/2020	10.79	Call	Bond Future	1,096.5600	1.0966	958.6000	0.9586	(12.581)	0	0	0
2020/06/30	2040	05/11/2020	11.00	Put	Bond Future	6,006.4100	6.0064	6,533.9100	6.5339	8.782	0	0	0
2020/06/30	2040	05/11/2020	10.23	Call	Bond Future	1,637.2900	1.6373	1,444.4900	1.4445	(11.776)	0	0	2,000
2020/06/30	2040	05/11/2020	11.70	Put	Bond Future	3,715.1000	3.7151	4,113.7700	4.1138	10.731	0	0	2,000
2020/06/30	2040	05/11/2020	9.50	Call	Bond Future	706.1400	0.7061	607.7000	0.6077	(13.941)	0	0	2,000
2020/06/30	2040	05/11/2020	10.00	Call	Bond Future	1,281.6200	1.2816	1,122.2900	1.1223	(12.432)	0	0	2,230
2020/06/30	2040	05/11/2020	10.30	Call	Bond Future	1,757.9500	1.7579	1,554.3600	1.5544	(11.581)	0	0	0
2020/06/30	2040	05/11/2020			Bond Future	11.3902	83.9740	11.5053	83.2241	1.010	0.0000	0.0000	0
2020/06/30	2040	05/11/2020	9.73	Put	Bond Future	13,138.9300	13.1389	13,764.5200	13.7645	4.761	0	0	0
2020/06/30	2040	05/11/2020	9.73	Call	Bond Future	939.4000	0.9394	815.1000	0.8151	(13.232)	0	0	2,000
2020/06/30	2040	05/11/2020	10.23	Put	Bond Future	9,873.1400	9.8731	10,430.2300	10.4302	5.642	0	0	0
2020/06/30	2040	05/11/2020	10.30	Put	Bond Future	9,459.9800	9.4600	10,006.2800	10.0063	5.775	0	0	0
2020/06/30	2040	05/11/2020	11.00	Call	Bond Future	3,376.4300	3.3764	3,154.0400	3.1540	(6.587)	0	0	2,230
2020/06/30	2040	05/11/2020	11.70	Call	Bond Future	5,709.3900	5.7094	5,358.1700	5.3582	(6.152)	0	0	0
2020/06/30	2040	05/11/2020	9.50	Put	Bond Future	14,821.6400	14.8216	15,473.0900	15.4731	4.395	0	0	0
2020/06/30	2040	05/11/2020	10.00	Put	Bond Future	11,307.4000	11.3074	11,897.9600	11.8980	5.223	0	0	0
2020/06/30	2040	05/11/2020	10.31	Call	Bond Future	1,775.6700	1.7757	1,570.5200	1.5705	(11.553)	0	0	0
2020/06/30	2040	05/11/2020	10.32	Put	Bond Future	9,343.9400	9.3439	9,887.1100	9.8871	5.813	0	0	0
2020/06/30	2040	05/11/2020	11.50	Call	Bond Future	4,999.5300	4.9995	4,679.1900	4.6792	(6.407)	0	0	0
2020/06/30	2040	05/11/2020	11.50	Put	Bond Future	4,283.6200	4.2836	4,713.1700	4.7132	10.028	0	0	2,000
2020/06/30	2040	05/11/2020	10.31	Put	Bond Future	9,401.8500	9.4018	9,946.5900	9.9466	5.794	0	0	0
2020/06/30	2040	05/11/2020	10.32	Call	Bond Future	1,793.5100	1.7935	1,586.7900	1.5868	(11.526)	0	0	0
2020/06/30	2040	04/02/2021	9.49	Call	Bond Future	1,221.0600	1.2211	1,095.9400	1.0959	(10.247)	0	0	500
2020/06/30	2040	04/02/2021	9.57	Put	Bond Future	16,139.6600	16.1397	16,764.8800	16.7649	3.874	0	0	0
2020/06/30	2040	04/02/2021	10.07	Put	Bond Future	12,809.2800	12.8093	13,380.0400	13.3800	4.456	0	0	0
2020/06/30	2040	04/02/2021	10.42	Put	Bond Future	10,765.3200	10.7653	11,292.7900	11.2928	4.900	0	0	0
2020/06/30	2040	04/02/2021			Bond Future	11.5990	80.4482	11.7189	79.6900	1.033	0.0000	0.0000	0
2020/06/30	2040	04/02/2021	10.07	Call	Bond Future	2,017.3800	2.0174	1,830.0100	1.8300	(9.288)	0	0	800
2020/06/30	2040	04/02/2021	11.74	Call	Bond Future	6,194.2100	6.1942	5,936.0700	5.9361	(4.167)	0	0	0
2020/06/30	2040	04/02/2021	11.74	Put	Bond Future	5,303.6000	5.3036	5,803.5900	5.8036	9.427	0	0	800
2020/06/30	2040	04/02/2021	10.41	Call	Bond Future	2,620.2700	2.6203	2,390.8900	2.3909	(8.754)	0	0	0
2020/06/30	2040	04/02/2021	10.41	Put	Bond Future	10,820.4600	10.8205	11,349.2100	11.3492	4.887	0	0	0
2020/06/30	2040	04/02/2021	9.49	Put	Bond Future	16,717.3600	16.7174	17,350.3700	17.3504	3.787	0	0	0
2020/06/30	2040	04/02/2021	9.57	Call	Bond Future	1,314.4500	1.3144	1,181.5400	1.1815	(10.111)	0	0	800
2020/06/30	2040	04/02/2021	10.42	Call	Bond Future	2,639.5900	2.6396	2,408.9300	2.4089	(8.738)	0	0	0
2020/06/30	2040	04/02/2021	10.24	Put	Bond Future	11,787.0900	11.7871	12,337.2800	12.3373	4.668	0	0	0
2020/06/30	2040	04/02/2021	10.24	Call	Bond Future	2,305.7800	2.3058	2,097.8400	2.0978	(9.018)	0	0	500
2020/06/30	2040	04/02/2021	11.57	Call	Bond Future	5,633.6000	5.6336	5,402.5900	5.4026	(4.101)	0	0	0
2020/06/30	2040	04/02/2021	11.57	Put	Bond Future	5,819.1000	5.8191	6,346.2200	6.3462	9.058	0	0	500
2020/06/30	2040	04/02/2021	10.40	Call	Bond Future	2,601.0400	2.6010	2,372.9500	2.3729	(8.769)	0	0	0
2020/06/30	2040	04/02/2021	10.40	Put	Bond Future	10,875.7900	10.8758	11,405.8300	11.4058	4.874	0	0	0
2020/06/30	2040	06/05/2021	12.44	Put	Bond Future	4,397.5700	4.3976	4,796.8800	4.7969	9.080	0	0	0
2020/06/30	2040	06/05/2021			Bond Future	11.8145	81.4086	11.9396	80.6403	1.059	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
2020/06/30	2040	06/05/2021	12.43	Call	Bond Future	8,085.3400	8.0853	7,716.1200	7.7161	(4.567)	0	0	0
2020/06/30	2040	06/05/2021	12.43	Put	Bond Future	4,420.3200	4.4203	4,819.4300	4.8194	9.029	0	0	0
2020/06/30	2040	06/05/2021	12.44	Call	Bond Future	8,119.8300	8.1198	7,750.8100	7.7508	(4.545)	0	0	0
2020/06/30	2040	06/05/2021	12.42	Call	Bond Future	8,050.6000	8.0506	7,681.4700	7.6815	(4.585)	0	0	0
2020/06/30	2040	06/05/2021	12.42	Put	Bond Future	4,442.8800	4.4429	4,842.0800	4.8421	8.985	0	0	0
2020/06/30	2044	06/08/2020	9.88	Call	Bond Future	68.8800	0.0689	48.7700	0.0488	(29.196)	0	0	0
2020/06/30	2044	06/08/2020	9.98	Call	Bond Future	96.6700	0.0967	69.2000	0.0692	(28.416)	0	0	602
2020/06/30	2044	06/08/2020	11.09	Put	Bond Future	2,997.4100	2.9974	3,655.7900	3.6558	21.965	0	0	602
2020/06/30	2044	06/08/2020	9.01	Call	Bond Future	1.6500	0.0017	1.0700	0.0011	(35.152)	0	0	140
2020/06/30	2044	06/08/2020	9.66	Call	Bond Future	30.7200	0.0307	21.2500	0.0213	(30.827)	0	0	140
2020/06/30	2044	06/08/2020			Bond Future	11.2999	79.4232	11.4249	78.5913	1.107	0.0000	0.0000	77,118
2020/06/30	2044	06/08/2020	9.86	Call	Bond Future	64.2300	0.0642	45.3900	0.0454	(29.332)	0	0	0
2020/06/30	2044	06/08/2020	9.86	Put	Bond Future	10,838.6500	10.8387	11,651.7300	11.6517	7.502	0	0	0
2020/06/30	2044	06/08/2020	9.36	Put	Bond Future	15,109.4200	15.1094	15,938.4300	15.9384	5.487	0	0	0
2020/06/30	2044	06/08/2020	9.36	Call	Bond Future	8.8400	0.0088	5.9300	0.0059	(32.919)	0	0	602
2020/06/30	2044	06/08/2020	9.98	Put	Bond Future	9,881.3800	9.8814	10,685.8300	10.6858	8.141	0	0	0
2020/06/30	2044	06/08/2020	9.88	Put	Bond Future	10,677.0900	10.6771	11,488.9000	11.4889	7.603	0	0	0
2020/06/30	2044	06/08/2020	11.09	Call	Bond Future	1,566.6800	1.5667	1,393.1400	1.3931	(11.077)	0	0	0
2020/06/30	2044	06/08/2020	9.01	Put	Bond Future	18,337.0100	18.3370	19,168.3500	19.1684	4.534	0	0	0
2020/06/30	2044	06/08/2020	9.66	Put	Bond Future	12,495.6500	12.4957	13,318.1000	13.3181	6.582	0	0	0
2020/06/30	2044	06/08/2020	9.87	Call	Bond Future	66.5200	0.0665	47.0500	0.0471	(29.269)	0	0	0
2020/06/30	2044	06/08/2020	9.87	Put	Bond Future	10,757.7700	10.7578	11,570.2200	11.5702	7.552	0	0	0
2020/06/30	2044	06/08/2020	10.93	Call	Bond Future	1,147.6500	1.1477	1,023.7400	1.0237	(10.797)	0	0	0
2020/06/30	2044	06/08/2020	10.93	Put	Bond Future	3,699.1300	3.6991	4,407.1400	4.4071	19.140	0	0	140
2020/06/30	2044	05/11/2020	11.06	Put	Bond Future	6,176.3900	6.1764	6,840.9900	6.8410	10.760	0	0	525
2020/06/30	2044	05/11/2020	11.43	Call	Bond Future	4,369.5600	4.3696	4,110.0700	4.1101	(5.939)	0	0	0
2020/06/30	2044	05/11/2020	9.72	Put	Bond Future	14,076.5400	14.0765	14,799.7700	14.7998	5.138	0	0	0
2020/06/30	2044	05/11/2020	9.97	Call	Bond Future	1,116.3700	1.1164	959.1600	0.9592	(14.082)	0	0	568
2020/06/30	2044	05/11/2020	9.29	Put	Bond Future	17,488.0000	17.4880	18,258.1700	18.2582	4.404	0	0	0
2020/06/30	2044	05/11/2020	9.96	Put	Bond Future	12,352.6300	12.3526	13,043.3000	13.0433	5.591	0	0	0
2020/06/30	2044	05/11/2020	10.36	Call	Bond Future	1,701.6600	1.7017	1,482.3400	1.4823	(12.889)	0	0	0
2020/06/30	2044	05/11/2020			Bond Future	11.4987	80.2726	11.6298	79.4261	1.140	0.0000	0.0000	0
2020/06/30	2044	05/11/2020	9.72	Call	Bond Future	827.7200	0.8277	704.5100	0.7045	(14.885)	0	0	1,815
2020/06/30	2044	05/11/2020	9.97	Put	Bond Future	12,283.6600	12.2837	12,972.8900	12.9729	5.611	0	0	0
2020/06/30	2044	05/11/2020	9.96	Call	Bond Future	1,103.5900	1.1036	947.8200	0.9478	(14.115)	0	0	0
2020/06/30	2044	05/11/2020	11.38	Call	Bond Future	4,205.5700	4.2056	3,958.3500	3.9583	(5.878)	0	0	0
2020/06/30	2044	05/11/2020	11.38	Put	Bond Future	4,985.8700	4.9859	5,585.0900	5.5851	12.018	0	0	568
2020/06/30	2044	05/11/2020	10.34	Call	Bond Future	1,667.3900	1.6674	1,451.5000	1.4515	(12.948)	0	0	0
2020/06/30	2044	05/11/2020	10.34	Put	Bond Future	9,895.0800	9.8951	10,525.6300	10.5256	6.372	0	0	0
2020/06/30	2044	05/11/2020	11.06	Call	Bond Future	3,224.3400	3.2243	3,042.5000	3.0425	(5.640)	0	0	0
2020/06/30	2044	05/11/2020	10.04	Put	Bond Future	11,807.3600	11.8074	12,486.2100	12.4862	5.749	0	0	0
2020/06/30	2044	05/11/2020	11.17	Put	Bond Future	5,741.7700	5.7418	6,387.0400	6.3870	11.238	0	0	1,815
2020/06/30	2044	05/11/2020	11.43	Put	Bond Future	4,819.5200	4.8195	5,406.4700	5.4065	12.179	0	0	1,815
2020/06/30	2044	05/11/2020	8.87	Put	Bond Future	21,203.8300	21.2038	22,006.2200	22.0062	3.784	0	0	0
2020/06/30	2044	05/11/2020	9.29	Call	Bond Future	466.9800	0.4670	390.7100	0.3907	(16.333)	0	0	568
2020/06/30	2044	05/11/2020	10.36	Put	Bond Future	9,775.0700	9.7751	10,402.1900	10.4022	6.416	0	0	0
2020/06/30	2044	05/11/2020	10.04	Call	Bond Future	1,208.8700	1.2089	1,041.2800	1.0413	(13.863)	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
2020/06/30	2044	05/11/2020	9.34	Put	Bond Future	17,070.5100	17.0705	17,835.9700	17.8360	4.484	0	0	0
2020/06/30	2044	05/11/2020	9.34	Call	Bond Future	501.0900	0.5011	420.1100	0.4201	(16.161)	0	0	525
2020/06/30	2044	05/11/2020	11.17	Call	Bond Future	3,547.6700	3.5477	3,346.5000	3.3465	(5.670)	0	0	0
2020/06/30	2044	05/11/2020	8.87	Call	Bond Future	247.1900	0.2472	203.1400	0.2031	(17.820)	0	0	1,815
2020/06/30	2044	05/11/2020	10.02	Put	Bond Future	11,942.2900	11.9423	12,624.1400	12.6241	5.710	0	0	0
2020/06/30	2044	05/11/2020	10.02	Call	Bond Future	1,181.9000	1.1819	1,017.3100	1.0173	(13.926)	0	0	1,815
2020/06/30	2044	05/11/2020	10.35	Call	Bond Future	1,684.4700	1.6845	1,466.8700	1.4669	(12.918)	0	0	0
2020/06/30	2044	05/11/2020	10.35	Put	Bond Future	9,834.9600	9.8350	10,463.8000	10.4638	6.394	0	0	0
2020/06/30	2044	04/02/2021	10.04	Put	Bond Future	13,720.1900	13.7202	14,381.5400	14.3815	4.820	0	0	0
2020/06/30	2044	04/02/2021	10.37	Call	Bond Future	2,381.9100	2.3819	2,142.9400	2.1429	(10.033)	0	0	0
2020/06/30	2044	04/02/2021	10.35	Put	Bond Future	11,792.2000	11.7922	12,411.8000	12.4118	5.254	0	0	0
2020/06/30	2044	04/02/2021			Bond Future	11.7030	76.8286	11.8397	75.9729	1.168	0.0000	0.0000	0
2020/06/30	2044	04/02/2021	10.37	Put	Bond Future	11,674.5700	11.6746	12,291.3600	12.2914	5.283	0	0	0
2020/06/30	2044	04/02/2021	10.35	Call	Bond Future	2,345.8300	2.3458	2,109.6700	2.1097	(10.067)	0	0	0
2020/06/30	2044	04/02/2021	10.04	Call	Bond Future	1,831.5900	1.8316	1,637.1800	1.6372	(10.614)	0	0	0
2020/06/30	2044	04/02/2021	10.84	Call	Bond Future	3,332.3600	3.3324	3,050.9800	3.0510	(8.444)	0	0	0
2020/06/30	2044	04/02/2021	10.36	Put	Bond Future	11,733.2800	11.7333	12,351.4800	12.3515	5.269	0	0	0
2020/06/30	2044	04/02/2021	10.84	Put	Bond Future	9,140.7000	9.1407	9,715.0800	9.7151	6.284	0	0	405
2020/06/30	2044	04/02/2021	10.29	Call	Bond Future	2,239.7000	2.2397	2,011.9000	2.0119	(10.171)	0	0	0
2020/06/30	2044	04/02/2021	10.29	Put	Bond Future	12,149.9700	12.1500	12,777.9300	12.7779	5.168	0	0	405
2020/06/30	2044	04/02/2021	9.66	Put	Bond Future	16,355.3200	16.3553	17,062.5200	17.0625	4.324	0	0	0
2020/06/30	2044	04/02/2021	9.66	Call	Bond Future	1,313.2300	1.3132	1,164.6700	1.1647	(11.313)	0	0	405
2020/06/30	2044	04/02/2021	10.36	Call	Bond Future	2,363.8200	2.3638	2,126.2600	2.1263	(10.050)	0	0	0
2020/06/30	2044	06/05/2021	12.43	Put	Bond Future	4,684.3200	4.6843	5,049.8100	5.0498	7.802	0	0	0
2020/06/30	2044	06/05/2021	12.44	Call	Bond Future	7,774.0700	7.7741	7,271.7000	7.2717	(6.462)	0	0	0
2020/06/30	2044	06/05/2021			Bond Future	11.9136	77.7460	12.0564	76.8789	1.199	0.0000	0.0000	0
2020/06/30	2044	06/05/2021	12.45	Call	Bond Future	7,807.6700	7.8077	7,304.5600	7.3046	(6.444)	0	0	0
2020/06/30	2044	06/05/2021	12.45	Put	Bond Future	4,637.4700	4.6375	5,001.4800	5.0015	7.849	0	0	0
2020/06/30	2044	06/05/2021	12.43	Call	Bond Future	7,740.5000	7.7405	7,238.8700	7.2389	(6.481)	0	0	0
2020/06/30	2044	06/05/2021	12.44	Put	Bond Future	4,660.8400	4.6608	5,025.5900	5.0256	7.826	0	0	0
2020/06/30	2046	06/08/2020			Bond Future	96.1581	96.1581	95.8192	95.8192	(0.352)	0.0000	0.0000	16,357
2020/06/30	2046	05/11/2020			Bond Future	95.4444	95.4444	95.0950	95.0950	(0.366)	0.0000	0.0000	0
2020/06/30	2046	04/02/2021			Bond Future	96.5802	96.5802	96.2274	96.2274	(0.365)	0.0000	0.0000	0
2020/06/30	2046	06/05/2021			Bond Future	95.9663	95.9663	95.6077	95.6077	(0.374)	0.0000	0.0000	0
2020/06/30	2050	06/08/2020			Bond Future	97.0127	97.0127	95.5721	95.5721	(1.485)	0.0000	0.0000	16,793
2020/06/30	2050	05/11/2020			Bond Future	98.0731	98.0731	96.6099	96.6099	(1.492)	0.0000	0.0000	0
2020/06/30	2050	04/02/2021			Bond Future	97.3522	97.3522	95.8722	95.8722	(1.520)	0.0000	0.0000	0
2020/06/30	2050	06/05/2021			Bond Future	98.5352	98.5352	97.0359	97.0359	(1.522)	0.0000	0.0000	0
2020/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	AL37	06/08/2020			Index Future	729.4920	729.4920	727.8390	727.8390	(0.227)	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
2020/06/30	AL37	05/11/2020			Index Future	737.3600	737.3600	735.6390	735.6390	(0.233)	0.0000	0.0000	0
2020/06/30	AL37	04/02/2021			Index Future	745.9460	745.9460	744.2090	744.2090	(0.233)	0.0000	0.0000	0
2020/06/30	AL37	06/05/2021			Index Future	754.8270	754.8270	753.0580	753.0580	(0.234)	0.0000	0.0000	0
2020/06/30	AL7T	06/08/2020			Index Future	808.2330	808.2330	803.7480	803.7480	(0.555)	0.0000	0.0000	0
2020/06/30	AL7T	05/11/2020			Index Future	816.9500	816.9500	812.3600	812.3600	(0.562)	0.0000	0.0000	0
2020/06/30	AL7T	04/02/2021			Index Future	826.4630	826.4630	821.8250	821.8250	(0.561)	0.0000	0.0000	0
2020/06/30	AL7T	06/05/2021			Index Future	836.3030	836.3030	831.5970	831.5970	(0.563)	0.0000	0.0000	0
2020/06/30	ALBI	06/08/2020			Index Future	708.3510	708.3510	703.8620	703.8620	(0.634)	0.0000	0.0000	212
2020/06/30	ALBI	05/11/2020			Index Future	715.9910	715.9910	711.4040	711.4040	(0.641)	0.0000	0.0000	0
2020/06/30	ALBI	04/02/2021			Index Future	724.3280	724.3280	719.6920	719.6920	(0.640)	0.0000	0.0000	0
2020/06/30	ALBI	06/05/2021			Index Future	732.9520	732.9520	728.2500	728.2500	(0.642)	0.0000	0.0000	0
2020/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	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
2020/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/30	ES33	06/08/2020			Bond Future	11.8021	74.7118	11.9063	74.1740	0.883	0.0000	0.0000	350
2020/06/30	ES33	05/11/2020			Bond Future	12.0583	71.7357	12.1680	71.1870	0.909	0.0000	0.0000	0
2020/06/30	ES33	04/02/2021			Bond Future	12.3226	72.5728	12.4370	72.0182	0.929	0.0000	0.0000	0
2020/06/30	ES33	06/05/2021			Bond Future	12.5906	69.6609	12.7103	69.0987	0.951	0.0000	0.0000	0
2020/06/30	ES42	06/08/2020			Bond Future	12.1813	74.6022	12.2959	73.9464	0.941	0.0000	0.0000	4,919
2020/06/30	ES42	05/11/2020			Bond Future	12.4270	71.1414	12.5478	70.4734	0.973	0.0000	0.0000	0
2020/06/30	ES42	04/02/2021			Bond Future	12.6726	71.9724	12.7990	71.2972	0.997	0.0000	0.0000	0
2020/06/30	ES42	06/05/2021			Bond Future	12.9315	68.5721	13.0641	67.8879	1.026	0.0000	0.0000	0
2020/06/30	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	06/08/2020	728.12	Put	GOVI	280,110.0000	28.0110	324,420.0000	32.4420	15.819	0	0	0
2020/06/30	GOVI	06/08/2020			GOVI	700.1090	700.1090	695.6780	695.6780	(0.633)	0.0000	0.0000	1,023
2020/06/30	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	06/08/2020	728.14	Put	GOVI	280,310.0000	28.0310	324,620.0000	32.4620	15.807	0	0	0
2020/06/30	GOVI	06/08/2020	728.13	Put	GOVI	280,210.0000	28.0210	324,520.0000	32.4520	15.813	0	0	0
2020/06/30	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	05/11/2020	737.84	Put	GOVI	301,800.0000	30.1800	347,070.0000	34.7070	15.000	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
2020/06/30	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	05/11/2020			GOVI	707.6600	707.6600	703.1330	703.1330	(0.640)	0.0000	0.0000	0
2020/06/30	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	05/11/2020	737.83	Put	GOVI	301,700.0000	30.1700	346,970.0000	34.6970	15.005	0	0	0
2020/06/30	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	05/11/2020	737.85	Put	GOVI	301,900.0000	30.1900	347,170.0000	34.7170	14.995	0	0	0
2020/06/30	GOVI	04/02/2021	750.96	Put	GOVI	350,600.0000	35.0600	396,360.0000	39.6360	13.052	0	0	0
2020/06/30	GOVI	04/02/2021			GOVI	715.9000	715.9000	711.3240	711.3240	(0.639)	0.0000	0.0000	0
2020/06/30	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	04/02/2021	750.95	Put	GOVI	350,500.0000	35.0500	396,260.0000	39.6260	13.056	0	0	0
2020/06/30	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	04/02/2021	750.94	Put	GOVI	350,400.0000	35.0400	396,160.0000	39.6160	13.059	0	0	0
2020/06/30	GOVI	06/05/2021	678.67	Call	GOVI	457,530.0000	45.7530	411,120.0000	41.1120	(10.144)	0	0	0
2020/06/30	GOVI	06/05/2021			GOVI	724.4230	724.4230	719.7820	719.7820	(0.641)	0.0000	0.0000	0
2020/06/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	06/05/2021	678.68	Call	GOVI	457,430.0000	45.7430	411,020.0000	41.1020	(10.146)	0	0	0
2020/06/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	GOVI	06/05/2021	678.69	Call	GOVI	457,330.0000	45.7330	410,920.0000	41.0920	(10.148)	0	0	0
2020/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/30	IGOV	06/08/2020			Index Future	253.7230	253.7230	252.6590	252.6590	(0.419)	0.0000	0.0000	1,207
2020/06/30	IGOV	05/11/2020			Index Future	256.5220	256.5220	255.4290	255.4290	(0.426)	0.0000	0.0000	47
2020/06/30	IGOV	04/02/2021			Index Future	259.5710	259.5710	258.4670	258.4670	(0.425)	0.0000	0.0000	0
2020/06/30	IGOV	06/05/2021			Index Future	262.7230	262.7230	261.6010	261.6010	(0.427)	0.0000	0.0000	0
2020/06/30	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/30	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0200	94.0200	(0.011)	0.0000	0.0000	0
2020/06/30	IS05	16/03/2021			Interest Rate Swap	92.2600	92.2600	92.2500	92.2500	(0.011)	0.0000	0.0000	0
2020/06/30	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4000	90.4000	(0.022)	0.0000	0.0000	0
2020/06/30	IS05	21/09/2021			Interest Rate Swap	89.3800	89.3800	89.3600	89.3600	(0.022)	0.0000	0.0000	0
2020/06/30	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.6500	90.6500	(0.022)	0.0000	0.0000	51
2020/06/30	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.0900	90.0900	(0.033)	0.0000	0.0000	0
2020/06/30	IS05	21/06/2022			Interest Rate Swap	90.2400	90.2400	90.2000	90.2000	(0.044)	0.0000	0.0000	0
2020/06/30	IS05	20/09/2022			Interest Rate Swap	93.4100	93.4100	93.3700	93.3700	(0.043)	0.0000	0.0000	0
2020/06/30	IS05	20/12/2022			Interest Rate Swap	93.9500	93.9500	93.9200	93.9200	(0.032)	0.0000	0.0000	0
2020/06/30	IS05	22/03/2023			Interest Rate Swap	86.4100	86.4100	86.4000	86.4000	(0.012)	0.0000	0.0000	0
2020/06/30	IS05	20/06/2023			Interest Rate Swap	92.0200	92.0200	92.0300	92.0300	0.011	0.0000	0.0000	0
2020/06/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/30	IS10	17/12/2025			Interest Rate Swap	80.9100	80.9100	81.0800	81.0800	0.210	0.0000	0.0000	0
2020/06/30	IS10	16/03/2026			Interest Rate Swap	77.5500	77.5500	77.7400	77.7400	0.245	0.0000	0.0000	0
2020/06/30	IS10	15/06/2026			Interest Rate Swap	76.0800	76.0800	76.2900	76.2900	0.276	0.0000	0.0000	0
2020/06/30	IS10	21/09/2026			Interest Rate Swap	78.2400	78.2400	78.4500	78.4500	0.268	0.0000	0.0000	0
2020/06/30	IS10	21/12/2026			Interest Rate Swap	82.4100	82.4100	82.6000	82.6000	0.231	0.0000	0.0000	0

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2020/06/30	IS10	15/03/2027			Interest Rate Swap	81.0800	81.0800	81.2600	81.2600	0.222	0.0000	0.0000	0
2020/06/30	IS10	21/06/2027			Interest Rate Swap	83.2800	83.2800	83.4500	83.4500	0.204	0.0000	0.0000	0
2020/06/30	IS10	20/09/2027			Interest Rate Swap	89.1500	89.1500	89.3300	89.3300	0.202	0.0000	0.0000	0
2020/06/30	IS10	20/12/2027			Interest Rate Swap	89.6200	89.6200	89.8000	89.8000	0.201	0.0000	0.0000	0
2020/06/30	IS10	22/03/2028			Interest Rate Swap	82.7400	82.7400	82.9300	82.9300	0.230	0.0000	0.0000	0
2020/06/30	IS10	20/06/2028			Interest Rate Swap	90.5900	90.5900	90.7900	90.7900	0.221	0.0000	0.0000	0
2020/06/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/30	JBAF	15/07/2020			Jibar Tradeable Future	3.9000	96.1000	3.9000	96.1000	0.000	0.0000	0.0000	0
2020/06/30	JBAF	19/08/2020			Jibar Tradeable Future	3.6500	96.3500	3.6400	96.3600	(0.274)	0.0000	0.0000	0
2020/06/30	JBAF	16/09/2020			Jibar Tradeable Future	3.6300	96.3700	3.6100	96.3900	(0.551)	0.0000	0.0000	0
2020/06/30	JBAF	21/10/2020			Jibar Tradeable Future	3.5000	96.5000	3.4800	96.5200	(0.571)	0.0000	0.0000	0
2020/06/30	JBAF	18/11/2020			Jibar Tradeable Future	3.4800	96.5200	3.4600	96.5400	(0.575)	0.0000	0.0000	0
2020/06/30	JBAF	15/12/2020			Jibar Tradeable Future	3.4600	96.5400	3.4300	96.5700	(0.867)	0.0000	0.0000	35
2020/06/30	JBAF	17/03/2021			Jibar Tradeable Future	3.4900	96.5100	3.4600	96.5400	(0.860)	0.0000	0.0000	0
2020/06/30	JBAF	15/06/2021			Jibar Tradeable Future	3.6500	96.3500	3.6400	96.3600	(0.274)	0.0000	0.0000	0
2020/06/30	JBAF	15/09/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2020/06/30	JBAF	15/12/2021			Jibar Tradeable Future	3.9750	96.0250	3.9950	96.0050	0.503	0.0000	0.0000	0
2020/06/30	JBAF	16/03/2022			Jibar Tradeable Future	3.9850	96.0150	4.0050	95.9950	0.502	0.0000	0.0000	0
2020/06/30	JBAF	15/06/2022			Jibar Tradeable Future	4.5250	95.4750	4.5450	95.4550	0.442	0.0000	0.0000	0
2020/06/30	R023	06/08/2020	7.26	Call	Bond Future	5,335.2700	5.3353	5,247.0700	5.2471	(1.653)	0	0	0
2020/06/30	R023	06/08/2020			Bond Future	5.0224	109.9287	5.0582	109.8405	0.714	0.0000	0.0000	32,369
2020/06/30	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R023	06/08/2020	7.27	Call	Bond Future	5,358.3500	5.3584	5,270.1500	5.2701	(1.646)	0	0	0
2020/06/30	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R023	06/08/2020	7.28	Call	Bond Future	5,381.4200	5.3814	5,293.2200	5.2932	(1.639)	0	0	0
2020/06/30	R023	05/11/2020	7.46	Put	Bond Future	5.3700	0.0054	5.6700	0.0057	5.587	0	0	0
2020/06/30	R023	05/11/2020	7.47	Put	Bond Future	5.2100	0.0052	5.5000	0.0055	5.566	0	0	0
2020/06/30	R023	05/11/2020			Bond Future	5.1019	107.1963	5.1454	107.0995	0.852	0.0000	0.0000	0
2020/06/30	R023	05/11/2020	7.46	Call	Bond Future	5,094.9100	5.0949	4,998.4300	4.9984	(1.894)	0	0	0
2020/06/30	R023	05/11/2020	7.47	Call	Bond Future	5,115.6700	5.1157	5,019.1800	5.0192	(1.886)	0	0	0
2020/06/30	R023	05/11/2020	7.45	Call	Bond Future	5,074.1700	5.0742	4,977.7000	4.9777	(1.901)	0	0	0
2020/06/30	R023	05/11/2020	7.45	Put	Bond Future	5.5400	0.0055	5.8500	0.0059	5.596	0	0	0
2020/06/30	R023	04/02/2021	6.34	Call	Bond Future	2,567.1800	2.5672	2,484.1900	2.4842	(3.233)	0	0	0
2020/06/30	R023	04/02/2021	6.32	Put	Bond Future	264.8000	0.2648	279.3200	0.2793	5.483	0	0	0
2020/06/30	R023	04/02/2021			Bond Future	5.1603	108.4464	5.2093	108.3492	0.949	0.0000	0.0000	0
2020/06/30	R023	04/02/2021	6.34	Put	Bond Future	257.4900	0.2575	271.6600	0.2717	5.503	0	0	0
2020/06/30	R023	04/02/2021	6.32	Call	Bond Future	2,535.8800	2.5359	2,453.2400	2.4532	(3.259)	0	0	0
2020/06/30	R023	04/02/2021	6.33	Put	Bond Future	261.1200	0.2611	275.4700	0.2755	5.496	0	0	0
2020/06/30	R023	04/02/2021	6.33	Call	Bond Future	2,551.5100	2.5515	2,468.7000	2.4687	(3.246)	0	0	0
2020/06/30	R023	06/05/2021	7.58	Call	Bond Future	4,111.7300	4.1117	4,009.2500	4.0093	(2.492)	0	0	0
2020/06/30	R023	06/05/2021			Bond Future	5.2082	105.8284	5.2652	105.7286	1.096	0.0000	0.0000	0
2020/06/30	R023	06/05/2021	7.56	Call	Bond Future	4,080.4800	4.0805	3,977.9800	3.9780	(2.512)	0	0	0
2020/06/30	R023	06/05/2021	7.56	Put	Bond Future	66.1900	0.0662	63.5800	0.0636	(3.943)	0	0	0

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2020/06/30	R023	06/05/2021	7.58	Put	Bond Future	64.1800	0.0642	61.5900	0.0616	(4.036)	0	0	0
2020/06/30	R023	06/05/2021	7.57	Call	Bond Future	4,096.1000	4.0961	3,993.6100	3.9936	(2.502)	0	0	0
2020/06/30	R023	06/05/2021	7.57	Put	Bond Future	65.1800	0.0652	62.5800	0.0626	(3.989)	0	0	0
2020/06/30	R035	06/08/2020	9.92	Put	Bond Future	6,128.1400	6.1281	6,948.9000	6.9489	13.393	0	0	0
2020/06/30	R035	06/08/2020	10.45	Put	Bond Future	3,309.0500	3.3090	3,994.2400	3.9942	20.707	0	0	500
2020/06/30	R035	06/08/2020	9.67	Call	Bond Future	164.5300	0.1645	112.6100	0.1126	(31.557)	0	0	500
2020/06/30	R035	06/08/2020	9.00	Put	Bond Future	12,765.0200	12.7650	13,666.4200	13.6664	7.061	0	0	0
2020/06/30	R035	06/08/2020			Bond Future	10.7669	90.2194	10.9071	89.3124	1.302	0.0000	0.0000	99,776
2020/06/30	R035	06/08/2020	9.92	Call	Bond Future	335.1800	0.3352	248.9200	0.2489	(25.735)	0	0	0
2020/06/30	R035	06/08/2020	9.09	Put	Bond Future	12,058.2000	12.0582	12,957.2700	12.9573	7.456	0	0	0
2020/06/30	R035	06/08/2020	9.09	Call	Bond Future	21.4700	0.0215	13.5200	0.0135	(37.028)	0	0	500
2020/06/30	R035	06/08/2020	9.67	Put	Bond Future	7,776.2600	7.7763	8,631.3600	8.6314	10.996	0	0	0
2020/06/30	R035	06/08/2020	9.00	Call	Bond Future	14.8600	0.0149	9.2400	0.0092	(37.820)	0	0	24,761
2020/06/30	R035	06/08/2020	9.93	Call	Bond Future	344.1900	0.3442	256.5400	0.2565	(25.466)	0	0	0
2020/06/30	R035	06/08/2020	9.91	Put	Bond Future	6,191.0700	6.1911	7,013.2300	7.0132	13.280	0	0	0
2020/06/30	R035	06/08/2020	10.45	Call	Bond Future	1,205.6900	1.2057	983.8600	0.9839	(18.399)	0	0	0
2020/06/30	R035	06/08/2020	9.93	Put	Bond Future	6,065.4600	6.0655	6,884.8300	6.8848	13.509	0	0	0
2020/06/30	R035	06/08/2020	9.91	Call	Bond Future	326.3500	0.3263	241.4900	0.2415	(26.003)	0	0	0
2020/06/30	R035	06/08/2020	8.75	Put	Bond Future	14,776.1700	14.7762	15,681.2200	15.6812	6.125	0	0	0
2020/06/30	R035	06/08/2020	8.75	Call	Bond Future	4.9400	0.0049	2.9700	0.0030	(39.879)	0	0	3,000
2020/06/30	R035	05/11/2020	10.34	Put	Bond Future	6,716.6700	6.7167	7,395.7400	7.3957	10.110	0	0	0
2020/06/30	R035	05/11/2020			Bond Future	10.9780	86.7093	11.1249	85.7864	1.338	0.0000	0.0000	0
2020/06/30	R035	05/11/2020	10.33	Call	Bond Future	2,505.5600	2.5056	2,263.5200	2.2635	(9.660)	0	0	0
2020/06/30	R035	05/11/2020	10.33	Put	Bond Future	6,759.9900	6.7600	7,440.8800	7.4409	10.072	0	0	0
2020/06/30	R035	05/11/2020	10.34	Call	Bond Future	2,530.2400	2.5302	2,286.3800	2.2864	(9.638)	0	0	0
2020/06/30	R035	05/11/2020	10.32	Call	Bond Future	2,481.0200	2.4810	2,240.6100	2.2406	(9.690)	0	0	0
2020/06/30	R035	05/11/2020	10.32	Put	Bond Future	6,803.5300	6.8035	7,486.0500	7.4861	10.032	0	0	0
2020/06/30	R035	04/02/2021	11.14	Put	Bond Future	5,584.1000	5.5841	6,140.4300	6.1404	9.963	0	0	650
2020/06/30	R035	04/02/2021	10.04	Put	Bond Future	10,050.9200	10.0509	10,722.7600	10.7228	6.684	0	0	0
2020/06/30	R035	04/02/2021	10.14	Put	Bond Future	9,546.7400	9.5467	10,203.0200	10.2030	6.874	0	0	650
2020/06/30	R035	04/02/2021	10.05	Call	Bond Future	2,503.2700	2.5033	2,240.5300	2.2405	(10.496)	0	0	0
2020/06/30	R035	04/02/2021			Bond Future	11.1950	87.7208	11.3481	86.7878	1.367	0.0000	0.0000	0
2020/06/30	R035	04/02/2021	10.06	Call	Bond Future	2,521.8900	2.5219	2,257.6100	2.2576	(10.479)	0	0	0
2020/06/30	R035	04/02/2021	10.06	Put	Bond Future	9,948.7400	9.9487	10,617.4900	10.6175	6.722	0	0	0
2020/06/30	R035	04/02/2021	10.14	Call	Bond Future	2,674.1900	2.6742	2,397.4400	2.3974	(10.349)	0	0	0
2020/06/30	R035	04/02/2021	11.14	Call	Bond Future	5,244.9500	5.2450	4,868.2500	4.8682	(7.182)	0	0	0
2020/06/30	R035	04/02/2021	10.04	Call	Bond Future	2,484.7300	2.4847	2,223.5400	2.2235	(10.512)	0	0	0
2020/06/30	R035	04/02/2021	10.05	Put	Bond Future	9,999.7500	9.9998	10,670.0400	10.6700	6.703	0	0	0
2020/06/30	R035	06/05/2021	10.24	Put	Bond Future	10,251.4000	10.2514	10,842.5500	10.8426	5.767	0	0	0
2020/06/30	R035	06/05/2021	12.35	Put	Bond Future	3,518.4300	3.5184	3,861.5300	3.8615	9.752	0	0	0
2020/06/30	R035	06/05/2021	12.37	Call	Bond Future	8,932.5300	8.9325	8,328.1500	8.3282	(6.766)	0	0	0
2020/06/30	R035	06/05/2021			Bond Future	11.4106	84.2885	11.5702	83.3431	1.399	0.0000	0.0000	0
2020/06/30	R035	06/05/2021	12.35	Call	Bond Future	8,859.0100	8.8590	8,256.6700	8.2567	(6.799)	0	0	0
2020/06/30	R035	06/05/2021	12.37	Put	Bond Future	3,483.9000	3.4839	3,824.9600	3.8250	9.790	0	0	0
2020/06/30	R035	06/05/2021	10.24	Call	Bond Future	2,801.5800	2.8016	2,447.2900	2.4473	(12.646)	0	0	793
2020/06/30	R035	06/05/2021	12.36	Put	Bond Future	3,500.9800	3.5010	3,843.3400	3.8433	9.779	0	0	0
2020/06/30	R035	06/05/2021	12.02	Call	Bond Future	7,684.4100	7.6844	7,107.6500	7.1076	(7.506)	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
2020/06/30	R035	06/05/2021	12.02	Put	Bond Future	4,159.8100	4.1598	4,528.4900	4.5285	8.863	0	0	793
2020/06/30	R035	06/05/2021	11.32	Call	Bond Future	5,437.0400	5.4370	4,957.5400	4.9575	(8.819)	0	0	0
2020/06/30	R035	06/05/2021	11.32	Put	Bond Future	5,980.7400	5.9807	6,446.6800	6.4467	7.791	0	0	793
2020/06/30	R035	06/05/2021	12.36	Call	Bond Future	8,895.6100	8.8956	8,292.5300	8.2925	(6.780)	0	0	0
2020/06/30	R186	06/08/2020	8.38	Put	Bond Future	282.1700	0.2822	327.8000	0.3278	16.171	0	0	0
2020/06/30	R186	06/08/2020	7.45	Call	Bond Future	719.9000	0.7199	641.2900	0.6413	(10.920)	0	0	2,500
2020/06/30	R186	06/08/2020	9.00	Call	Bond Future	6,701.6200	6.7016	6,446.5400	6.4465	(3.806)	0	0	900
2020/06/30	R186	06/08/2020	8.00	Call	Bond Future	2,241.6900	2.2417	2,071.9600	2.0720	(7.572)	0	0	900
2020/06/30	R186	06/08/2020	8.25	Call	Bond Future	3,232.4200	3.2324	3,027.4700	3.0275	(6.340)	0	0	0
2020/06/30	R186	06/08/2020			Bond Future	7.7133	115.2710	7.7625	115.0066	0.639	0.0000	0.0000	69,052
2020/06/30	R186	06/08/2020	8.37	Call	Bond Future	3,751.9900	3.7520	3,534.1900	3.5342	(5.805)	0	0	0
2020/06/30	R186	06/08/2020	8.37	Put	Bond Future	289.6100	0.2896	336.2100	0.3362	16.091	0	0	0
2020/06/30	R186	06/08/2020	9.00	Put	Bond Future	42.7400	0.0427	52.0600	0.0521	21.806	0	0	0
2020/06/30	R186	06/08/2020	8.38	Call	Bond Future	3,796.2300	3.7962	3,577.4600	3.5775	(5.763)	0	0	0
2020/06/30	R186	06/08/2020	7.45	Put	Bond Future	2,146.6500	2.1466	2,332.4400	2.3324	8.655	0	0	2,500
2020/06/30	R186	06/08/2020	8.00	Put	Bond Future	713.3100	0.7133	807.9800	0.8080	13.272	0	0	15,177
2020/06/30	R186	06/08/2020	8.25	Put	Bond Future	392.6100	0.3926	452.0600	0.4521	15.142	0	0	0
2020/06/30	R186	06/08/2020	8.36	Call	Bond Future	3,707.8000	3.7078	3,490.9800	3.4910	(5.848)	0	0	0
2020/06/30	R186	06/08/2020	8.36	Put	Bond Future	297.1300	0.2971	344.7100	0.3447	16.013	0	0	0
2020/06/30	R186	05/11/2020	8.00	Put	Bond Future	2,503.3400	2.5033	2,653.4800	2.6535	5.998	0	0	0
2020/06/30	R186	05/11/2020	8.65	Call	Bond Future	5,131.4300	5.1314	4,955.3200	4.9553	(3.432)	0	0	0
2020/06/30	R186	05/11/2020	8.64	Put	Bond Future	1,337.5500	1.3375	1,437.5600	1.4376	7.477	0	0	0
2020/06/30	R186	05/11/2020			Bond Future	7.8938	116.5028	7.9474	116.2274	0.679	0.0000	0.0000	0
2020/06/30	R186	05/11/2020	7.00	Put	Bond Future	5,731.2500	5.7313	5,957.7800	5.9578	3.953	0	0	0
2020/06/30	R186	05/11/2020	7.00	Call	Bond Future	1,011.1100	1.0111	962.2300	0.9622	(4.834)	0	0	1,200
2020/06/30	R186	05/11/2020	8.66	Call	Bond Future	5,167.2700	5.1673	4,990.4600	4.9905	(3.422)	0	0	0
2020/06/30	R186	05/11/2020	8.66	Put	Bond Future	1,310.8800	1.3109	1,409.4800	1.4095	7.522	0	0	0
2020/06/30	R186	05/11/2020	8.00	Call	Bond Future	3,048.2000	3.0482	2,922.9300	2.9229	(4.110)	0	0	1,200
2020/06/30	R186	05/11/2020	7.84	Put	Bond Future	2,903.7100	2.9037	3,066.9600	3.0670	5.622	0	0	0
2020/06/30	R186	05/11/2020	9.26	Put	Bond Future	672.8800	0.6729	733.7900	0.7338	9.052	0	0	3,500
2020/06/30	R186	05/11/2020	8.65	Put	Bond Future	1,324.2800	1.3243	1,423.5800	1.4236	7.498	0	0	0
2020/06/30	R186	05/11/2020	8.64	Call	Bond Future	5,095.4300	5.0954	4,920.0300	4.9200	(3.442)	0	0	0
2020/06/30	R186	05/11/2020	7.84	Call	Bond Future	2,626.5700	2.6266	2,514.4100	2.5144	(4.270)	0	0	3,500
2020/06/30	R186	05/11/2020	8.34	Put	Bond Future	1,801.6000	1.8016	1,924.1600	1.9242	6.803	0	0	0
2020/06/30	R186	05/11/2020	8.34	Call	Bond Future	4,068.1500	4.0681	3,915.3000	3.9153	(3.757)	0	0	3,500
2020/06/30	R186	05/11/2020	9.26	Call	Bond Future	7,432.4300	7.4324	7,217.9300	7.2179	(2.886)	0	0	0
2020/06/30	R186	04/02/2021	8.15	Call	Bond Future	3,557.1400	3.5571	3,427.6600	3.4277	(3.640)	0	0	0
2020/06/30	R186	04/02/2021			Bond Future	8.0738	112.5783	8.1303	112.3005	0.701	0.0000	0.0000	0
2020/06/30	R186	04/02/2021	8.15	Put	Bond Future	3,182.9900	3.1830	3,331.2300	3.3312	4.657	0	0	0
2020/06/30	R186	04/02/2021	8.16	Call	Bond Future	3,583.1900	3.5832	3,453.0600	3.4531	(3.632)	0	0	0
2020/06/30	R186	04/02/2021	8.17	Put	Bond Future	3,136.9700	3.1370	3,283.9100	3.2839	4.684	0	0	0
2020/06/30	R186	04/02/2021	8.16	Put	Bond Future	3,160.0900	3.1601	3,307.6800	3.3077	4.670	0	0	0
2020/06/30	R186	04/02/2021	8.17	Call	Bond Future	3,609.0000	3.6090	3,478.2200	3.4782	(3.624)	0	0	0
2020/06/30	R186	06/05/2021	10.76	Put	Bond Future	487.4300	0.4874	499.2100	0.4992	2.417	0	0	0
2020/06/30	R186	06/05/2021	10.77	Call	Bond Future	11,475.9900	11.4760	11,204.9300	11.2049	(2.362)	0	0	0
2020/06/30	R186	06/05/2021			Bond Future	8.2661	113.9211	8.3265	113.6383	0.730	0.0000	0.0000	0
2020/06/30	R186	06/05/2021	10.78	Call	Bond Future	11,512.1600	11.5122	11,240.9600	11.2410	(2.356)	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
2020/06/30	R186	06/05/2021	10.78	Put	Bond Future	477.6600	0.4777	489.1700	0.4892	2.410	0	0	0
2020/06/30	R186	06/05/2021	10.76	Call	Bond Future	11,439.8500	11.4398	11,168.9200	11.1689	(2.368)	0	0	0
2020/06/30	R186	06/05/2021	10.77	Put	Bond Future	482.5200	0.4825	494.1700	0.4942	2.414	0	0	0
2020/06/30	R197	06/08/2020			Bond Future	307.7281	307.7281	307.6640	307.6640	(0.021)	0.0000	0.0000	2,591
2020/06/30	R197	05/11/2020			Bond Future	311.0914	311.0914	311.0048	311.0048	(0.028)	0.0000	0.0000	0
2020/06/30	R197	04/02/2021			Bond Future	306.9480	306.9480	306.8625	306.8625	(0.028)	0.0000	0.0000	0
2020/06/30	R197	06/05/2021			Bond Future	310.6788	310.6788	310.5876	310.5876	(0.029)	0.0000	0.0000	0
2020/06/30	R202	06/08/2020			Bond Future	211.1916	211.1916	209.8469	209.8469	(0.637)	0.0000	0.0000	7,605
2020/06/30	R202	05/11/2020			Bond Future	213.4999	213.4999	212.1254	212.1254	(0.644)	0.0000	0.0000	0
2020/06/30	R202	04/02/2021			Bond Future	211.8731	211.8731	210.4840	210.4840	(0.656)	0.0000	0.0000	0
2020/06/30	R202	06/05/2021			Bond Future	214.4480	214.4480	213.0387	213.0387	(0.657)	0.0000	0.0000	0
2020/06/30	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R208	06/08/2020			Bond Future	3.4873	104.4936	3.4373	104.5254	(1.435)	0.0000	0.0000	23,391
2020/06/30	R208	06/08/2020	5.56	Call	Bond Future	1,300.1600	1.3002	1,331.9200	1.3319	2.443	0	0	0
2020/06/30	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R208	06/08/2020	5.57	Call	Bond Future	1,306.3600	1.3064	1,338.1200	1.3381	2.431	0	0	0
2020/06/30	R208	06/08/2020	5.55	Call	Bond Future	1,293.9600	1.2940	1,325.7200	1.3257	2.454	0	0	0
2020/06/30	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R208	05/11/2020	4.78	Call	Bond Future	718.3100	0.7183	743.0500	0.7431	3.444	0	0	0
2020/06/30	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R208	05/11/2020			Bond Future	2.9273	102.2191	2.8640	102.2438	(2.165)	0.0000	0.0000	0
2020/06/30	R208	05/11/2020	4.79	Call	Bond Future	722.1600	0.7222	746.9000	0.7469	3.426	0	0	0
2020/06/30	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R208	05/11/2020	4.77	Call	Bond Future	714.4600	0.7145	739.2000	0.7392	3.463	0	0	0
2020/06/30	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R209	06/08/2020	5.55	Put	Bond Future	40,708.8700	40.7089	41,291.0400	41.2910	1.430	0	0	0
2020/06/30	R209	06/08/2020			Bond Future	10.7019	68.8243	10.8066	68.2421	0.978	0.0000	0.0000	59,976
2020/06/30	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R209	06/08/2020	5.57	Put	Bond Future	40,492.0600	40.4921	41,074.2300	41.0742	1.438	0	0	0
2020/06/30	R209	06/08/2020	5.56	Put	Bond Future	40,600.3900	40.6004	41,182.5600	41.1826	1.434	0	0	0
2020/06/30	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/30	R209	05/11/2020	10.02	Call	Bond Future	2,064.9000	2.0649	1,805.6100	1.8056	(12.557)	0	0	0
2020/06/30	R209	05/11/2020			Bond Future	10.8893	66.4198	10.9987	65.8266	1.005	0.0000	0.0000	0
2020/06/30	R209	05/11/2020	10.00	Call	Bond Future	2,030.2600	2.0303	1,771.8500	1.7719	(12.728)	0	0	0
2020/06/30	R209	05/11/2020	10.00	Put	Bond Future	7,156.0500	7.1561	7,490.7800	7.4908	4.678	0	0	0
2020/06/30	R209	05/11/2020	10.02	Put	Bond Future	7,069.1800	7.0692	7,403.0300	7.4030	4.723	0	0	0
2020/06/30	R209	05/11/2020	10.01	Call	Bond Future	2,047.5300	2.0475	1,788.6800	1.7887	(12.642)	0	0	0
2020/06/30	R209	05/11/2020	10.01	Put	Bond Future	7,112.5300	7.1125	7,446.8200	7.4468	4.700	0	0	0
2020/06/30	R209	04/02/2021	10.12	Put	Bond Future	8,158.1000	8.1581	8,505.7000	8.5057	4.261	0	0	0
2020/06/30	R209	04/02/2021			Bond Future	11.0768	67.1949	11.1903	66.5953	1.024	0.0000	0.0000	0
2020/06/30	R209	04/02/2021	10.11	Call	Bond Future	2,744.4500	2.7444	2,492.2100	2.4922	(9.191)	0	0	0
2020/06/30	R209	04/02/2021	10.11	Put	Bond Future	8,199.8700	8.1999	8,547.2300	8.5472	4.236	0	0	0
2020/06/30	R209	04/02/2021	10.12	Call	Bond Future	2,762.4300	2.7624	2,510.4300	2.5104	(9.122)	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
2020/06/30	R209	04/02/2021	10.10	Call	Bond Future	2,726.5500	2.7265	2,474.0700	2.4741	(9.260)	0	0	0
2020/06/30	R209	04/02/2021	10.10	Put	Bond Future	8,241.7900	8.2418	8,588.9100	8.5889	4.212	0	0	0
2020/06/30	R209	06/05/2021	12.23	Put	Bond Future	3,266.9300	3.2669	3,389.7300	3.3897	3.759	0	0	0
2020/06/30	R209	06/05/2021	12.22	Call	Bond Future	7,951.3900	7.9514	7,466.7300	7.4667	(6.095)	0	0	0
2020/06/30	R209	06/05/2021			Bond Future	11.2690	64.8547	11.3869	64.2470	1.047	0.0000	0.0000	0
2020/06/30	R209	06/05/2021	12.23	Call	Bond Future	7,982.5500	7.9825	7,497.6600	7.4977	(6.074)	0	0	0
2020/06/30	R209	06/05/2021	12.22	Put	Bond Future	3,282.1700	3.2822	3,405.2000	3.4052	3.748	0	0	0
2020/06/30	R209	06/05/2021	12.24	Call	Bond Future	8,013.9600	8.0140	7,528.6300	7.5286	(6.056)	0	0	0
2020/06/30	R209	06/05/2021	12.24	Put	Bond Future	3,251.9800	3.2520	3,374.3400	3.3743	3.763	0	0	0
2020/06/30	R210	06/08/2020			Bond Future	184.7917	184.7917	183.3806	183.3806	(0.764)	0.0000	0.0000	1,957
2020/06/30	R210	05/11/2020			Bond Future	184.1364	184.1364	182.6969	182.6969	(0.782)	0.0000	0.0000	0
2020/06/30	R210	04/02/2021			Bond Future	186.3275	186.3275	184.8721	184.8721	(0.781)	0.0000	0.0000	0
2020/06/30	R210	06/05/2021			Bond Future	185.8816	185.8816	184.4057	184.4057	(0.794)	0.0000	0.0000	0
2020/06/30	R212	06/08/2020			Bond Future	166.0960	166.0960	165.9318	165.9318	(0.099)	0.0000	0.0000	7,044
2020/06/30	R212	05/11/2020			Bond Future	167.9117	167.9117	167.7339	167.7339	(0.106)	0.0000	0.0000	0
2020/06/30	R212	04/02/2021			Bond Future	167.6149	167.6149	167.4362	167.4362	(0.107)	0.0000	0.0000	0
2020/06/30	R212	06/05/2021			Bond Future	169.6519	169.6519	169.4685	169.4685	(0.108)	0.0000	0.0000	0
2020/06/30	R213	06/08/2020	9.31	Call	Bond Future	833.1500	0.8331	692.6100	0.6926	(16.869)	0	0	0
2020/06/30	R213	06/08/2020			Bond Future	9.6928	85.5846	9.7773	85.1022	0.871	0.0000	0.0000	17,322
2020/06/30	R213	06/08/2020	9.29	Call	Bond Future	796.1300	0.7961	660.2500	0.6603	(17.068)	0	0	0
2020/06/30	R213	06/08/2020	9.29	Put	Bond Future	3,150.4800	3.1505	3,497.0300	3.4970	11.000	0	0	0
2020/06/30	R213	06/08/2020	9.31	Put	Bond Future	3,068.5400	3.0685	3,410.4300	3.4104	11.142	0	0	0
2020/06/30	R213	06/08/2020	9.30	Call	Bond Future	814.4600	0.8145	676.2500	0.6763	(16.970)	0	0	0
2020/06/30	R213	06/08/2020	9.30	Put	Bond Future	3,109.3000	3.1093	3,453.5200	3.4535	11.071	0	0	0
2020/06/30	R213	05/11/2020	9.60	Put	Bond Future	4,524.6900	4.5247	4,803.7100	4.8037	6.167	0	0	0
2020/06/30	R213	05/11/2020	9.59	Call	Bond Future	2,893.6300	2.8936	2,680.4100	2.6804	(7.369)	0	0	0
2020/06/30	R213	05/11/2020			Bond Future	9.8844	82.9702	9.9733	82.4767	0.899	0.0000	0.0000	0
2020/06/30	R213	05/11/2020	9.60	Call	Bond Future	2,918.5500	2.9186	2,704.1000	2.7041	(7.348)	0	0	0
2020/06/30	R213	05/11/2020	9.59	Put	Bond Future	4,557.0000	4.5570	4,837.2500	4.8373	6.150	0	0	0
2020/06/30	R213	05/11/2020	9.61	Call	Bond Future	2,943.5800	2.9436	2,727.9100	2.7279	(7.327)	0	0	0
2020/06/30	R213	05/11/2020	9.61	Put	Bond Future	4,492.5400	4.4925	4,770.3400	4.7703	6.184	0	0	0
2020/06/30	R213	04/02/2021	9.40	Call	Bond Future	2,857.7200	2.8577	2,707.3900	2.7074	(5.260)	0	0	0
2020/06/30	R213	04/02/2021	9.39	Put	Bond Future	6,689.8400	6.6898	7,038.5800	7.0386	5.213	0	0	0
2020/06/30	R213	04/02/2021			Bond Future	10.0801	83.9379	10.1726	83.4393	0.917	0.0000	0.0000	0
2020/06/30	R213	04/02/2021	9.41	Call	Bond Future	2,879.0400	2.8790	2,728.0400	2.7280	(5.245)	0	0	0
2020/06/30	R213	04/02/2021	9.41	Put	Bond Future	6,617.1400	6.6171	6,964.8000	6.9648	5.254	0	0	0
2020/06/30	R213	04/02/2021	9.40	Put	Bond Future	6,653.2900	6.6533	7,001.6200	7.0016	5.235	0	0	0
2020/06/30	R213	04/02/2021	9.39	Call	Bond Future	2,836.7400	2.8367	2,686.8200	2.6868	(5.285)	0	0	0
2020/06/30	R213	06/05/2021	11.91	Put	Bond Future	1,854.8300	1.8548	1,884.3900	1.8844	1.594	0	0	0
2020/06/30	R213	06/05/2021			Bond Future	10.2756	81.4064	10.3721	80.9006	0.939	0.0000	0.0000	0
2020/06/30	R213	06/05/2021	11.90	Call	Bond Future	9,847.8500	9.8478	9,372.0200	9.3720	(4.832)	0	0	0
2020/06/30	R213	06/05/2021	11.90	Put	Bond Future	1,867.7000	1.8677	1,897.6300	1.8976	1.603	0	0	0
2020/06/30	R213	06/05/2021	11.91	Call	Bond Future	9,880.7600	9.8808	9,404.5600	9.4046	(4.819)	0	0	0
2020/06/30	R213	06/05/2021	11.89	Call	Bond Future	9,814.9800	9.8150	9,339.5200	9.3395	(4.844)	0	0	0
2020/06/30	R213	06/05/2021	11.89	Put	Bond Future	1,880.6500	1.8806	1,910.9500	1.9109	1.611	0	0	0

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2020/06/30	R214	06/08/2020	9.98	Put	Bond Future	6,239.9800	6.2400	6,800.3100	6.8003	8.980	0	0	0
2020/06/30	R214	06/08/2020	9.97	Call	Bond Future	268.9700	0.2690	181.6700	0.1817	(32.457)	0	0	0
2020/06/30	R214	06/08/2020			Bond Future	10.9545	66.7872	11.0694	66.1377	1.049	0.0000	0.0000	19,898
2020/06/30	R214	06/08/2020	9.98	Call	Bond Future	275.9700	0.2760	186.8300	0.1868	(32.301)	0	0	0
2020/06/30	R214	06/08/2020	9.97	Put	Bond Future	6,298.7000	6.2987	6,860.8700	6.8609	8.925	0	0	0
2020/06/30	R214	06/08/2020	9.99	Call	Bond Future	283.1200	0.2831	192.1100	0.1921	(32.145)	0	0	0
2020/06/30	R214	06/08/2020	9.99	Put	Bond Future	6,181.5100	6.1815	6,739.9700	6.7400	9.034	0	0	0
2020/06/30	R214	05/11/2020	10.26	Put	Bond Future	7,332.7400	7.3327	7,695.9600	7.6960	4.953	0	0	0
2020/06/30	R214	05/11/2020			Bond Future	11.1379	64.2240	11.2580	63.5630	1.079	0.0000	0.0000	0
2020/06/30	R214	05/11/2020	10.25	Call	Bond Future	2,124.5900	2.1246	1,827.2300	1.8272	(13.996)	0	0	0
2020/06/30	R214	05/11/2020	10.25	Put	Bond Future	7,377.8200	7.3778	7,741.4200	7.7414	4.928	0	0	0
2020/06/30	R214	05/11/2020	10.26	Call	Bond Future	2,142.5000	2.1425	1,844.7600	1.8448	(13.897)	0	0	0
2020/06/30	R214	05/11/2020	10.24	Call	Bond Future	2,106.7800	2.1068	1,811.0000	1.8110	(14.039)	0	0	0
2020/06/30	R214	05/11/2020	10.24	Put	Bond Future	7,423.1000	7.4231	7,788.2800	7.7883	4.920	0	0	0
2020/06/30	R214	04/02/2021	10.33	Call	Bond Future	2,809.3800	2.8094	2,528.1300	2.5281	(10.011)	0	0	0
2020/06/30	R214	04/02/2021			Bond Future	11.3252	64.9732	11.4500	64.3049	1.102	0.0000	0.0000	0
2020/06/30	R214	04/02/2021	10.31	Call	Bond Future	2,772.8100	2.7728	2,491.0800	2.4911	(10.160)	0	0	0
2020/06/30	R214	04/02/2021	10.31	Put	Bond Future	8,668.7600	8.6688	9,055.2400	9.0552	4.458	0	0	0
2020/06/30	R214	04/02/2021	10.33	Put	Bond Future	8,580.7100	8.5807	8,967.6700	8.9677	4.510	0	0	0
2020/06/30	R214	04/02/2021	10.32	Call	Bond Future	2,791.0600	2.7911	2,509.5600	2.5096	(10.086)	0	0	0
2020/06/30	R214	04/02/2021	10.32	Put	Bond Future	8,624.6600	8.6247	9,011.3700	9.0114	4.484	0	0	0
2020/06/30	R214	06/05/2021	12.26	Call	Bond Future	7,422.3600	7.4224	6,960.4500	6.9604	(6.223)	0	0	0
2020/06/30	R214	06/05/2021	12.25	Put	Bond Future	3,690.2100	3.6902	3,905.2200	3.9052	5.826	0	0	0
2020/06/30	R214	06/05/2021			Bond Future	11.5099	62.4681	11.6398	61.7910	1.128	0.0000	0.0000	0
2020/06/30	R214	06/05/2021	12.27	Call	Bond Future	7,452.0600	7.4521	6,990.5700	6.9906	(6.193)	0	0	0
2020/06/30	R214	06/05/2021	12.27	Put	Bond Future	3,654.8600	3.6549	3,870.4800	3.8705	5.900	0	0	0
2020/06/30	R214	06/05/2021	12.26	Put	Bond Future	3,672.6000	3.6726	3,887.8000	3.8878	5.860	0	0	0
2020/06/30	R214	06/05/2021	12.25	Call	Bond Future	7,392.4600	7.3925	6,930.3600	6.9304	(6.251)	0	0	0
2020/06/30	R248	06/08/2020	10.20	Call	Bond Future	213.3500	0.2134	167.7000	0.1677	(21.397)	0	0	0
2020/06/30	R248	06/08/2020	11.80	Call	Bond Future	4,644.3300	4.6443	4,209.9400	4.2099	(9.353)	0	0	470
2020/06/30	R248	06/08/2020	12.75	Call	Bond Future	9,447.6200	9.4476	8,770.9800	8.7710	(7.162)	0	0	814
2020/06/30	R248	06/08/2020	10.35	Call	Bond Future	327.4600	0.3275	268.5600	0.2686	(17.987)	0	0	640
2020/06/30	R248	06/08/2020	11.85	Put	Bond Future	886.8400	0.8868	1,186.8100	1.1868	33.825	0	0	0
2020/06/30	R248	06/08/2020	9.00	Put	Bond Future	18,538.5000	18.5385	19,286.9300	19.2869	4.037	0	0	0
2020/06/30	R248	06/08/2020			Bond Future	11.2404	82.8476	11.3503	82.0988	0.978	0.0000	0.0000	110,423
2020/06/30	R248	06/08/2020	10.18	Call	Bond Future	200.9400	0.2009	157.7400	0.1577	(21.499)	0	0	0
2020/06/30	R248	06/08/2020	10.18	Put	Bond Future	8,132.7200	8.1327	8,838.3300	8.8383	8.676	0	0	0
2020/06/30	R248	06/08/2020	10.35	Put	Bond Future	6,895.1600	6.8952	7,585.0700	7.5851	10.006	0	0	0
2020/06/30	R248	06/08/2020	11.85	Call	Bond Future	4,883.9300	4.8839	4,435.0900	4.4351	(9.190)	0	0	0
2020/06/30	R248	06/08/2020	11.15	Put	Bond Future	2,619.1800	2.6192	3,140.7300	3.1407	19.913	0	0	0
2020/06/30	R248	06/08/2020	11.15	Call	Bond Future	1,993.7300	1.9937	1,766.4700	1.7665	(11.399)	0	0	0
2020/06/30	R248	06/08/2020	10.85	Put	Bond Future	3,892.4000	3.8924	4,516.2500	4.5163	16.027	0	0	0
2020/06/30	R248	06/08/2020	10.85	Call	Bond Future	1,126.6500	1.1267	1,001.6900	1.0017	(11.091)	0	0	640
2020/06/30	R248	06/08/2020	9.25	Put	Bond Future	16,116.4500	16.1164	16,863.9100	16.8639	4.638	0	0	0
2020/06/30	R248	06/08/2020	9.25	Call	Bond Future	5.4000	0.0054	4.0500	0.0041	(25.000)	0	0	20,640
2020/06/30	R248	06/08/2020	10.20	Put	Bond Future	7,982.6900	7.9827	8,685.8500	8.6859	8.809	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
2020/06/30	R248	06/08/2020	11.80	Put	Bond Future	961.2300	0.9612	1,275.6500	1.2756	32.710	0	0	0
2020/06/30	R248	06/08/2020	12.75	Put	Bond Future	181.9600	0.1820	254.1300	0.2541	39.663	0	0	0
2020/06/30	R248	06/08/2020	9.00	Call	Bond Future	1.4900	0.0015	1.1100	0.0011	(25.503)	0	0	3,000
2020/06/30	R248	06/08/2020	10.19	Call	Bond Future	207.0700	0.2071	162.6600	0.1627	(21.447)	0	0	0
2020/06/30	R248	06/08/2020	10.19	Put	Bond Future	8,057.5700	8.0576	8,761.9700	8.7620	8.742	0	0	0
2020/06/30	R248	06/08/2020	12.25	Put	Bond Future	463.4500	0.4634	658.9400	0.6589	42.181	0	0	0
2020/06/30	R248	06/08/2020	12.25	Call	Bond Future	6,889.1900	6.8892	6,335.8700	6.3359	(8.032)	0	0	814
2020/06/30	R248	06/08/2020	11.10	Put	Bond Future	2,805.6800	2.8057	3,347.1900	3.3472	19.300	0	0	0
2020/06/30	R248	06/08/2020	11.10	Call	Bond Future	1,830.4900	1.8305	1,623.1900	1.6232	(11.325)	0	0	470
2020/06/30	R248	05/11/2020	10.02	Put	Bond Future	11,790.6300	11.7906	12,407.5200	12.4075	5.232	0	0	0
2020/06/30	R248	05/11/2020	10.03	Call	Bond Future	1,232.2200	1.2322	1,085.3100	1.0853	(11.922)	0	0	0
2020/06/30	R248	05/11/2020			Bond Future	11.4369	79.3217	11.5523	78.5593	1.010	0.0000	0.0000	0
2020/06/30	R248	05/11/2020	11.00	Put	Bond Future	6,281.8000	6.2818	6,842.6400	6.8426	8.928	0	0	0
2020/06/30	R248	05/11/2020	11.00	Call	Bond Future	3,270.6600	3.2707	3,069.0700	3.0691	(6.164)	0	0	800
2020/06/30	R248	05/11/2020	10.00	Put	Bond Future	11,929.8100	11.9298	12,549.4100	12.5494	5.194	0	0	0
2020/06/30	R248	05/11/2020	10.00	Call	Bond Future	1,190.1500	1.1902	1,047.3200	1.0473	(12.001)	0	0	800
2020/06/30	R248	05/11/2020	10.04	Call	Bond Future	1,246.4800	1.2465	1,098.1900	1.0982	(11.897)	0	0	0
2020/06/30	R248	05/11/2020	10.04	Put	Bond Future	11,652.4600	11.6525	12,266.6000	12.2666	5.270	0	0	0
2020/06/30	R248	05/11/2020	10.02	Call	Bond Future	1,218.0800	1.2181	1,072.5400	1.0725	(11.948)	0	0	0
2020/06/30	R248	05/11/2020	10.03	Put	Bond Future	11,721.4100	11.7214	12,336.9300	12.3369	5.251	0	0	0
2020/06/30	R248	04/02/2021	10.46	Call	Bond Future	2,606.2000	2.6062	2,400.1800	2.4002	(7.905)	0	0	0
2020/06/30	R248	04/02/2021	10.47	Put	Bond Future	10,895.3300	10.8953	11,458.7300	11.4587	5.171	0	0	0
2020/06/30	R248	04/02/2021			Bond Future	11.6388	80.2471	11.7593	79.4764	1.035	0.0000	0.0000	0
2020/06/30	R248	04/02/2021	10.46	Put	Bond Future	10,952.9200	10.9529	11,517.6100	11.5176	5.156	0	0	0
2020/06/30	R248	04/02/2021	10.47	Call	Bond Future	2,626.1300	2.6261	2,418.8200	2.4188	(7.894)	0	0	0
2020/06/30	R248	04/02/2021	10.48	Call	Bond Future	2,646.1500	2.6462	2,437.5600	2.4376	(7.883)	0	0	0
2020/06/30	R248	04/02/2021	10.48	Put	Bond Future	10,837.9600	10.8380	11,400.0800	11.4001	5.187	0	0	0
2020/06/30	R248	06/05/2021	12.36	Call	Bond Future	7,801.0200	7.8010	7,462.1300	7.4621	(4.344)	0	0	0
2020/06/30	R248	06/05/2021			Bond Future	11.8385	76.7889	11.9644	76.0078	1.063	0.0000	0.0000	0
2020/06/30	R248	06/05/2021	12.34	Call	Bond Future	7,732.9700	7.7330	7,393.6800	7.3937	(4.388)	0	0	0
2020/06/30	R248	06/05/2021	12.34	Put	Bond Future	4,707.0800	4.7071	5,148.8200	5.1488	9.385	0	0	0
2020/06/30	R248	06/05/2021	12.36	Put	Bond Future	4,659.0400	4.6590	5,101.1800	5.1012	9.490	0	0	0
2020/06/30	R248	06/05/2021	12.35	Call	Bond Future	7,766.9800	7.7670	7,428.0300	7.4280	(4.364)	0	0	0
2020/06/30	R248	06/05/2021	12.35	Put	Bond Future	4,683.0000	4.6830	5,125.0800	5.1251	9.440	0	0	0

Total

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