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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2020 TO 19/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	2025	06/08/2020		Bond Future	138.4909	138.4909	138.2055	138.2055	(0.206)	0.0000	0.0000	4,976
2020/06/19	2025	05/11/2020		Bond Future	140.0086	140.0086	139.7193	139.7193	(0.207)	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
2020/06/19	2025	04/02/2021			Bond Future	140.1416	140.1416	139.8483	139.8483	(0.209)	0.0000	0.0000	0
2020/06/19	2025	06/05/2021			Bond Future	141.8392	141.8392	141.5421	141.5421	(0.209)	0.0000	0.0000	0
2020/06/19	2029	06/08/2020			Bond Future	100.2421	100.2421	100.2538	100.2538	0.012	0.0000	0.0000	4,982
2020/06/19	2029	05/11/2020			Bond Future	100.2045	100.2045	100.2157	100.2157	0.011	0.0000	0.0000	0
2020/06/19	2029	04/02/2021			Bond Future	101.3900	101.3900	101.4010	101.4010	0.011	0.0000	0.0000	0
2020/06/19	2029	06/05/2021			Bond Future	101.4672	101.4672	101.4781	101.4781	0.011	0.0000	0.0000	0
2020/06/19	2030	06/08/2020	9.11	Call	Bond Future	1,109.5500	1.1095	1,351.4200	1.3514	21.799	0	0	0
2020/06/19	2030	06/08/2020	9.95	Put	Bond Future	777.5500	0.7775	605.3000	0.6053	(22.153)	0	0	5,850
2020/06/19	2030	06/08/2020	10.40	Put	Bond Future	343.1300	0.3431	255.3000	0.2553	(25.597)	0	0	0
2020/06/19	2030	06/08/2020	11.25	Call	Bond Future	9,946.6400	9.9466	10,604.1800	10.6042	6.611	0	0	0
2020/06/19	2030	06/08/2020	10.00	Call	Bond Future	4,037.4900	4.0375	4,548.4700	4.5485	12.656	0	0	470
2020/06/19	2030	06/08/2020	10.05	Put	Bond Future	651.2400	0.6512	501.7000	0.5017	(22.962)	0	0	0
2020/06/19	2030	06/08/2020	10.70	Call	Bond Future	7,271.7900	7.2718	7,892.8800	7.8929	8.541	0	0	470
2020/06/19	2030	06/08/2020	9.75	Put	Bond Future	1,096.7100	1.0967	872.1800	0.8722	(20.473)	0	0	0
2020/06/19	2030	06/08/2020	9.42	Call	Bond Future	1,906.1300	1.9061	2,250.3700	2.2504	18.060	0	0	0
2020/06/19	2030	06/08/2020			Bond Future	9.4142	91.5209	9.2993	92.1925	(1.220)	0.0000	0.0000	107,381
2020/06/19	2030	06/08/2020	9.09	Call	Bond Future	1,066.7900	1.0668	1,302.2000	1.3022	22.067	0	0	0
2020/06/19	2030	06/08/2020	9.09	Put	Bond Future	2,978.5600	2.9786	2,542.4400	2.5424	(14.642)	0	0	0
2020/06/19	2030	06/08/2020	10.40	Call	Bond Future	5,849.0700	5.8491	6,432.7700	6.4328	9.979	0	0	0
2020/06/19	2030	06/08/2020	10.70	Put	Bond Future	177.6400	0.1776	127.2000	0.1272	(28.395)	0	0	0
2020/06/19	2030	06/08/2020	9.05	Put	Bond Future	3,135.7600	3.1358	2,686.8700	2.6869	(14.315)	0	0	0
2020/06/19	2030	06/08/2020	9.05	Call	Bond Future	984.4900	0.9845	1,207.1300	1.2071	22.615	0	0	450
2020/06/19	2030	06/08/2020	8.36	Put	Bond Future	6,583.3600	6.5834	5,969.1000	5.9691	(9.330)	0	0	0
2020/06/19	2030	06/08/2020	8.36	Call	Bond Future	171.4900	0.1715	228.7600	0.2288	33.396	0	0	800
2020/06/19	2030	06/08/2020	8.86	Put	Bond Future	3,950.3200	3.9503	3,444.0200	3.4440	(12.817)	0	0	0
2020/06/19	2030	06/08/2020	8.86	Call	Bond Future	650.3900	0.6504	815.6200	0.8156	25.405	0	0	800
2020/06/19	2030	06/08/2020	9.11	Put	Bond Future	2,901.8700	2.9019	2,472.2100	2.4722	(14.806)	0	0	0
2020/06/19	2030	06/08/2020	9.95	Call	Bond Future	3,826.0400	3.8260	4,325.3200	4.3253	13.050	0	0	0
2020/06/19	2030	06/08/2020	11.25	Put	Bond Future	40.7900	0.0408	26.8000	0.0268	(34.298)	0	0	0
2020/06/19	2030	06/08/2020	10.21	Put	Bond Future	487.5300	0.4875	369.5200	0.3695	(24.206)	0	0	0
2020/06/19	2030	06/08/2020	10.00	Put	Bond Future	711.4000	0.7114	550.8500	0.5509	(22.568)	0	0	0
2020/06/19	2030	06/08/2020	10.75	Call	Bond Future	7,512.1400	7.5121	8,138.2300	8.1382	8.334	0	0	0
2020/06/19	2030	06/08/2020	10.05	Call	Bond Future	4,253.7800	4.2538	4,775.7700	4.7758	12.271	0	0	0
2020/06/19	2030	06/08/2020	9.75	Call	Bond Future	3,023.1800	3.0232	3,470.1800	3.4702	14.786	0	0	450
2020/06/19	2030	06/08/2020	9.42	Put	Bond Future	1,872.3400	1.8723	1,545.0500	1.5450	(17.480)	0	0	800
2020/06/19	2030	06/08/2020	9.10	Call	Bond Future	1,088.0400	1.0880	1,326.6700	1.3267	21.932	0	0	0
2020/06/19	2030	06/08/2020	9.10	Put	Bond Future	2,940.0600	2.9401	2,507.1600	2.5072	(14.724)	0	0	0
2020/06/19	2030	06/08/2020	11.47	Call	Bond Future	11,016.4800	11.0165	11,680.3100	11.6803	6.026	0	0	0
2020/06/19	2030	06/08/2020	11.47	Put	Bond Future	21.0100	0.0210	13.3100	0.0133	(36.649)	0	0	650
2020/06/19	2030	06/08/2020	10.21	Call	Bond Future	4,967.0500	4.9670	5,520.5700	5.5206	11.144	0	0	650
2020/06/19	2030	06/08/2020	10.87	Call	Bond Future	8,092.7900	8.0928	8,729.3000	8.7293	7.865	0	0	0
2020/06/19	2030	06/08/2020	10.87	Put	Bond Future	115.9500	0.1160	80.9300	0.0809	(30.203)	0	0	650
2020/06/19	2030	06/08/2020	10.75	Put	Bond Future	157.1000	0.1571	111.6600	0.1117	(28.924)	0	0	0
2020/06/19	2030	06/08/2020	9.20	Put	Bond Future	2,572.6700	2.5727	2,172.4600	2.1725	(15.556)	0	0	2,500
2020/06/19	2030	06/08/2020	9.20	Call	Bond Future	1,315.4000	1.3154	1,586.7200	1.5867	20.626	0	0	323
2020/06/19	2030	06/08/2020	8.50	Put	Bond Future	5,781.1200	5.7811	5,189.1800	5.1892	(10.239)	0	0	0

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2020/06/19	2030	06/08/2020	8.50	Call	Bond Future	253.8400	0.2538	333.4300	0.3334	31.354	0	0	323
2020/06/19	2030	05/11/2020	8.10	Put	Bond Future	9,629.5500	9.6296	9,050.6100	9.0506	(6.012)	0	0	0
2020/06/19	2030	05/11/2020	8.73	Call	Bond Future	1,297.4300	1.2974	1,485.6300	1.4856	14.506	0	0	3,000
2020/06/19	2030	05/11/2020	10.06	Put	Bond Future	2,198.9800	2.1990	1,951.3200	1.9513	(11.262)	0	0	1,000
2020/06/19	2030	05/11/2020	9.39	Put	Bond Future	3,921.0700	3.9211	3,552.4800	3.5525	(9.400)	0	0	0
2020/06/19	2030	05/11/2020	9.38	Call	Bond Future	2,655.4500	2.6555	2,963.1400	2.9631	11.587	0	0	0
2020/06/19	2030	05/11/2020			Bond Future	9.6078	92.5023	9.4882	93.1805	(1.245)	0.0000	0.0000	0
2020/06/19	2030	05/11/2020	8.85	Put	Bond Future	5,910.9900	5.9110	5,441.8800	5.4419	(7.936)	0	0	0
2020/06/19	2030	05/11/2020	8.85	Call	Bond Future	1,500.5200	1.5005	1,709.5900	1.7096	13.933	0	0	3,000
2020/06/19	2030	05/11/2020	9.61	Call	Bond Future	3,279.9600	3.2800	3,630.8500	3.6308	10.698	0	0	0
2020/06/19	2030	05/11/2020	9.61	Put	Bond Future	3,267.7200	3.2677	2,940.4300	2.9404	(10.016)	0	0	3,000
2020/06/19	2030	05/11/2020	8.34	Put	Bond Future	8,336.0200	8.3360	7,787.1200	7.7871	(6.585)	0	0	0
2020/06/19	2030	05/11/2020	8.34	Call	Bond Future	799.0300	0.7990	928.3100	0.9283	16.180	0	0	1,000
2020/06/19	2030	05/11/2020	9.04	Put	Bond Future	5,146.3200	5.1463	4,711.7700	4.7118	(8.444)	0	0	0
2020/06/19	2030	05/11/2020	9.04	Call	Bond Future	1,867.4900	1.8675	2,111.1200	2.1111	13.046	0	0	1,000
2020/06/19	2030	05/11/2020	8.36	Put	Bond Future	8,232.2400	8.2322	7,686.0700	7.6861	(6.635)	0	0	0
2020/06/19	2030	05/11/2020	9.86	Put	Bond Future	2,630.3100	2.6303	2,348.4200	2.3484	(10.717)	0	0	14,160
2020/06/19	2030	05/11/2020	8.10	Call	Bond Future	575.0800	0.5751	674.3200	0.6743	17.257	0	0	3,000
2020/06/19	2030	05/11/2020	8.73	Put	Bond Future	6,431.7800	6.4318	5,941.8000	5.9418	(7.618)	0	0	0
2020/06/19	2030	05/11/2020	9.23	Put	Bond Future	4,452.2700	4.4523	4,053.3700	4.0534	(8.959)	0	0	0
2020/06/19	2030	05/11/2020	10.06	Call	Bond Future	4,703.3800	4.7034	5,133.9000	5.1339	9.153	0	0	0
2020/06/19	2030	05/11/2020	10.37	Put	Bond Future	1,663.2800	1.6633	1,463.2900	1.4633	(12.024)	0	0	15,646
2020/06/19	2030	05/11/2020	9.39	Call	Bond Future	2,681.2300	2.6812	2,990.8200	2.9908	11.547	0	0	0
2020/06/19	2030	05/11/2020	9.38	Put	Bond Future	3,952.7400	3.9527	3,582.2500	3.5823	(9.373)	0	0	0
2020/06/19	2030	05/11/2020	8.36	Call	Bond Future	820.3500	0.8203	952.3600	0.9524	16.092	0	0	14,160
2020/06/19	2030	05/11/2020	8.86	Put	Bond Future	5,869.0200	5.8690	5,401.6900	5.4017	(7.963)	0	0	0
2020/06/19	2030	05/11/2020	8.86	Call	Bond Future	1,518.5500	1.5185	1,729.4000	1.7294	13.885	0	0	14,160
2020/06/19	2030	05/11/2020	9.86	Call	Bond Future	4,038.3500	4.0383	4,434.6400	4.4346	9.813	0	0	0
2020/06/19	2030	05/11/2020	9.23	Call	Bond Future	2,287.5700	2.2876	2,566.8500	2.5669	12.209	0	0	3,000
2020/06/19	2030	05/11/2020	10.47	Call	Bond Future	6,216.3300	6.2163	6,708.3800	6.7084	7.915	0	0	0
2020/06/19	2030	05/11/2020	10.47	Put	Bond Future	1,519.2800	1.5193	1,333.1500	1.3331	(12.251)	0	0	3,000
2020/06/19	2030	05/11/2020	8.53	Put	Bond Future	7,376.2900	7.3763	6,854.6200	6.8546	(7.072)	0	0	0
2020/06/19	2030	05/11/2020	8.53	Call	Bond Future	1,019.4700	1.0195	1,175.9800	1.1760	15.352	0	0	15,646
2020/06/19	2030	05/11/2020	9.03	Put	Bond Future	5,184.8500	5.1849	4,748.4500	4.7485	(8.417)	0	0	0
2020/06/19	2030	05/11/2020	9.03	Call	Bond Future	1,846.9000	1.8469	2,088.6800	2.0887	13.091	0	0	15,646
2020/06/19	2030	05/11/2020	10.37	Call	Bond Future	5,832.2400	5.8322	6,310.4300	6.3104	8.199	0	0	0
2020/06/19	2030	05/11/2020	9.40	Call	Bond Future	2,706.9300	2.7069	3,018.4100	3.0184	11.507	0	0	0
2020/06/19	2030	05/11/2020	9.40	Put	Bond Future	3,889.3700	3.8894	3,522.6700	3.5227	(9.428)	0	0	0
2020/06/19	2030	04/02/2021	9.12	Call	Bond Future	2,296.7500	2.2968	2,550.0200	2.5500	11.027	0	0	1,000
2020/06/19	2030	04/02/2021	8.36	Call	Bond Future	1,133.0500	1.1331	1,282.8700	1.2829	13.223	0	0	800
2020/06/19	2030	04/02/2021	9.16	Call	Bond Future	2,379.5300	2.3795	2,638.9200	2.6389	10.901	0	0	0
2020/06/19	2030	04/02/2021	9.15	Put	Bond Future	6,045.2300	6.0452	5,617.3900	5.6174	(7.077)	0	0	0
2020/06/19	2030	04/02/2021			Bond Future	9.8072	89.5702	9.6823	90.2559	(1.273)	0.0000	0.0000	0
2020/06/19	2030	04/02/2021	8.37	Put	Bond Future	9,466.6000	9.4666	8,931.9100	8.9319	(5.648)	0	0	0
2020/06/19	2030	04/02/2021	8.37	Call	Bond Future	1,144.5700	1.1446	1,295.5800	1.2956	13.194	0	0	1,000
2020/06/19	2030	04/02/2021	9.17	Call	Bond Future	2,400.3000	2.4003	2,661.2100	2.6612	10.870	0	0	0
2020/06/19	2030	04/02/2021	9.17	Put	Bond Future	5,971.8600	5.9719	5,547.0700	5.5471	(7.113)	0	0	0
2020/06/19	2030	04/02/2021	9.12	Put	Bond Future	6,156.3400	6.1563	5,723.9100	5.7239	(7.024)	0	0	0

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2020/06/19	2030	04/02/2021	8.36	Put	Bond Future	9,516.4200	9.5164	8,980.5400	8.9805	(5.631)	0	0	0
2020/06/19	2030	04/02/2021	9.16	Put	Bond Future	6,008.6000	6.0086	5,582.2900	5.5823	(7.095)	0	0	0
2020/06/19	2030	04/02/2021	9.15	Call	Bond Future	2,358.6000	2.3586	2,616.4600	2.6165	10.933	0	0	0
2020/06/19	2030	04/02/2021	8.86	Put	Bond Future	7,198.7600	7.1988	6,728.0300	6.7280	(6.539)	0	0	0
2020/06/19	2030	04/02/2021	8.86	Call	Bond Future	1,822.6000	1.8226	2,037.5700	2.0376	11.795	0	0	800
2020/06/19	2030	04/02/2021	10.20	Call	Bond Future	5,134.1000	5.1341	5,549.8400	5.5498	8.098	0	0	0
2020/06/19	2030	04/02/2021	10.20	Put	Bond Future	3,021.2900	3.0213	2,751.3300	2.7513	(8.935)	0	0	1,800
2020/06/19	2030	06/05/2021	10.04	Put	Bond Future	4,329.1500	4.3292	4,004.1000	4.0041	(7.508)	0	0	0
2020/06/19	2030	06/05/2021	9.15	Call	Bond Future	2,344.2300	2.3442	2,590.3600	2.5904	10.499	0	0	0
2020/06/19	2030	06/05/2021	11.69	Call	Bond Future	9,800.0600	9.8001	10,348.3600	10.3484	5.595	0	0	0
2020/06/19	2030	06/05/2021	11.70	Put	Bond Future	1,484.7800	1.4848	1,340.3700	1.3404	(9.726)	0	0	0
2020/06/19	2030	06/05/2021			Bond Future	10.0165	90.6360	9.8860	91.3296	(1.302)	0.0000	0.0000	0
2020/06/19	2030	06/05/2021	10.74	Call	Bond Future	6,600.8800	6.6009	7,054.9500	7.0550	6.879	0	0	0
2020/06/19	2030	06/05/2021	10.74	Put	Bond Future	2,879.0000	2.8790	2,639.4900	2.6395	(8.319)	0	0	0
2020/06/19	2030	06/05/2021	7.97	Call	Bond Future	828.0200	0.8280	939.6400	0.9396	13.480	0	0	700
2020/06/19	2030	06/05/2021	9.92	Call	Bond Future	4,128.8400	4.1288	4,481.3600	4.4814	8.538	0	0	0
2020/06/19	2030	06/05/2021	10.04	Call	Bond Future	4,453.4100	4.4534	4,821.9400	4.8219	8.275	0	0	0
2020/06/19	2030	06/05/2021	9.15	Put	Bond Future	7,086.2300	7.0862	6,638.7800	6.6388	(6.314)	0	0	0
2020/06/19	2030	06/05/2021	11.69	Put	Bond Future	1,496.3600	1.4964	1,351.0800	1.3511	(9.709)	0	0	0
2020/06/19	2030	06/05/2021	11.70	Call	Bond Future	9,834.9600	9.8350	10,384.1300	10.3841	5.584	0	0	0
2020/06/19	2030	06/05/2021	7.97	Put	Bond Future	12,568.6900	12.5687	11,986.7300	11.9867	(4.630)	0	0	0
2020/06/19	2030	06/05/2021	9.92	Put	Bond Future	4,641.1800	4.6412	4,300.1200	4.3001	(7.349)	0	0	700
2020/06/19	2030	06/05/2021	9.22	Call	Bond Future	2,483.4400	2.4834	2,739.2500	2.7393	10.301	0	0	0
2020/06/19	2030	06/05/2021	9.22	Put	Bond Future	6,830.3200	6.8303	6,392.5500	6.3925	(6.409)	0	0	700
2020/06/19	2030	06/05/2021	11.71	Call	Bond Future	9,869.8900	9.8699	10,419.9200	10.4199	5.573	0	0	0
2020/06/19	2030	06/05/2021	11.71	Put	Bond Future	1,473.2700	1.4733	1,329.7200	1.3297	(9.744)	0	0	0
2020/06/19	2032	06/08/2020	9.46	Put	Bond Future	5,735.4100	5.7354	5,146.8300	5.1468	(10.262)	0	0	0
2020/06/19	2032	06/08/2020	9.45	Call	Bond Future	402.6900	0.4027	509.7900	0.5098	26.596	0	0	0
2020/06/19	2032	06/08/2020	8.79	Put	Bond Future	9,925.5200	9.9255	9,248.9800	9.2490	(6.816)	0	0	0
2020/06/19	2032	06/08/2020	9.29	Put	Bond Future	6,708.1800	6.7082	6,086.1500	6.0862	(9.273)	0	0	0
2020/06/19	2032	06/08/2020			Bond Future	10.3052	89.2528	10.1903	89.9506	(1.114)	0.0000	0.0000	102,673
2020/06/19	2032	06/08/2020	9.91	Call	Bond Future	1,119.6900	1.1197	1,349.2300	1.3492	20.500	0	0	0
2020/06/19	2032	06/08/2020	9.91	Put	Bond Future	3,553.7700	3.5538	3,085.4500	3.0855	(13.178)	0	0	800
2020/06/19	2032	06/08/2020	9.46	Call	Bond Future	413.1400	0.4131	522.4200	0.5224	26.451	0	0	0
2020/06/19	2032	06/08/2020	9.45	Put	Bond Future	5,790.5900	5.7906	5,199.8300	5.1998	(10.202)	0	0	0
2020/06/19	2032	06/08/2020	8.79	Call	Bond Future	60.3500	0.0604	81.6700	0.0817	35.327	0	0	800
2020/06/19	2032	06/08/2020	9.29	Call	Bond Future	261.3600	0.2614	337.1900	0.3372	29.014	0	0	800
2020/06/19	2032	06/08/2020	9.47	Call	Bond Future	423.7800	0.4238	535.2700	0.5353	26.308	0	0	0
2020/06/19	2032	06/08/2020	9.47	Put	Bond Future	5,680.4800	5.6805	5,094.1100	5.0941	(10.323)	0	0	0
2020/06/19	2032	05/11/2020	9.61	Put	Bond Future	7,075.8000	7.0758	6,572.9600	6.5730	(7.106)	0	0	0
2020/06/19	2032	05/11/2020	10.99	Call	Bond Future	5,245.6200	5.2456	5,690.2900	5.6903	8.477	0	0	0
2020/06/19	2032	05/11/2020	9.44	Put	Bond Future	7,896.9000	7.8969	7,366.3400	7.3663	(6.719)	0	0	0
2020/06/19	2032	05/11/2020	11.08	Call	Bond Future	5,573.7500	5.5738	6,032.1800	6.0322	8.225	0	0	0
2020/06/19	2032	05/11/2020	9.77	Put	Bond Future	6,363.1100	6.3631	5,888.0400	5.8880	(7.466)	0	0	0
2020/06/19	2032	05/11/2020			Bond Future	10.5170	86.0643	10.3975	86.7691	(1.136)	0.0000	0.0000	0
2020/06/19	2032	05/11/2020	10.99	Put	Bond Future	2,532.7800	2.5328	2,272.6700	2.2727	(10.270)	0	0	3,000
2020/06/19	2032	05/11/2020	9.76	Call	Bond Future	1,802.6600	1.8027	2,030.6100	2.0306	12.645	0	0	0

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2020/06/19	2032	05/11/2020	9.76	Put	Bond Future	6,406.2500	6.4063	5,929.4200	5.9294	(7.443)	0	0	0
2020/06/19	2032	05/11/2020	9.11	Call	Bond Future	838.2900	0.8383	965.9500	0.9659	15.229	0	0	3,000
2020/06/19	2032	05/11/2020	9.61	Call	Bond Future	1,519.7900	1.5198	1,721.7300	1.7217	13.287	0	0	3,000
2020/06/19	2032	05/11/2020	9.44	Call	Bond Future	1,244.7700	1.2448	1,418.9900	1.4190	13.996	0	0	1,000
2020/06/19	2032	05/11/2020	11.08	Put	Bond Future	2,358.3200	2.3583	2,111.9700	2.1120	(10.446)	0	0	1,000
2020/06/19	2032	05/11/2020	9.77	Call	Bond Future	1,822.5200	1.8225	2,052.2300	2.0522	12.604	0	0	0
2020/06/19	2032	05/11/2020	9.11	Put	Bond Future	9,670.0800	9.6701	9,092.9600	9.0930	(5.968)	0	0	0
2020/06/19	2032	05/11/2020	8.94	Put	Bond Future	10,655.1700	10.6552	10,057.3200	10.0573	(5.611)	0	0	0
2020/06/19	2032	05/11/2020	8.94	Call	Bond Future	673.1300	0.6731	780.0600	0.7801	15.885	0	0	1,000
2020/06/19	2032	05/11/2020	9.75	Call	Bond Future	1,782.7400	1.7827	2,008.9200	2.0089	12.687	0	0	0
2020/06/19	2032	05/11/2020	9.75	Put	Bond Future	6,449.4000	6.4494	5,970.8000	5.9708	(7.421)	0	0	0
2020/06/19	2032	04/02/2021	9.29	Call	Bond Future	1,412.1000	1.4121	1,580.9000	1.5809	11.954	0	0	800
2020/06/19	2032	04/02/2021	10.82	Put	Bond Future	4,251.4200	4.2514	3,925.2400	3.9252	(7.672)	0	0	800
2020/06/19	2032	04/02/2021	9.63	Call	Bond Future	1,909.3500	1.9094	2,121.7300	2.1217	11.123	0	0	0
2020/06/19	2032	04/02/2021			Bond Future	10.7318	87.0630	10.6074	87.7756	(1.160)	0.0000	0.0000	0
2020/06/19	2032	04/02/2021	8.79	Put	Bond Future	12,986.7300	12.9867	12,388.2800	12.3883	(4.608)	0	0	0
2020/06/19	2032	04/02/2021	8.79	Call	Bond Future	862.2800	0.8623	976.4600	0.9765	13.242	0	0	800
2020/06/19	2032	04/02/2021	9.61	Call	Bond Future	1,877.1200	1.8771	2,086.8100	2.0868	11.171	0	0	0
2020/06/19	2032	04/02/2021	9.61	Put	Bond Future	8,609.8000	8.6098	8,106.8600	8.1069	(5.841)	0	0	0
2020/06/19	2032	04/02/2021	9.29	Put	Bond Future	10,199.1600	10.1992	9,655.3300	9.6553	(5.332)	0	0	0
2020/06/19	2032	04/02/2021	10.82	Call	Bond Future	4,751.2500	4.7513	5,137.7000	5.1377	8.134	0	0	0
2020/06/19	2032	04/02/2021	9.63	Put	Bond Future	8,515.6900	8.5157	8,015.4400	8.0154	(5.874)	0	0	0
2020/06/19	2032	04/02/2021	9.62	Call	Bond Future	1,893.1900	1.8932	2,104.2200	2.1042	11.147	0	0	0
2020/06/19	2032	04/02/2021	9.62	Put	Bond Future	8,562.6700	8.5627	8,061.0700	8.0611	(5.858)	0	0	0
2020/06/19	2032	06/05/2021	12.12	Put	Bond Future	2,581.0400	2.5810	2,373.3900	2.3734	(8.045)	0	0	0
2020/06/19	2032	06/05/2021			Bond Future	10.9537	83.9515	10.8239	84.6724	(1.185)	0.0000	0.0000	0
2020/06/19	2032	06/05/2021	12.11	Call	Bond Future	8,660.0600	8.6601	9,172.2600	9.1723	5.915	0	0	0
2020/06/19	2032	06/05/2021	12.11	Put	Bond Future	2,598.1500	2.5981	2,389.5000	2.3895	(8.031)	0	0	0
2020/06/19	2032	06/05/2021	12.12	Call	Bond Future	8,692.6500	8.6926	9,205.8500	9.2059	5.904	0	0	0
2020/06/19	2032	06/05/2021	12.10	Call	Bond Future	8,627.5100	8.6275	9,138.7000	9.1387	5.925	0	0	0
2020/06/19	2032	06/05/2021	12.10	Put	Bond Future	2,615.3600	2.6154	2,405.7000	2.4057	(8.016)	0	0	0
2020/06/19	2033	06/08/2020			Bond Future	96.8141	96.8141	96.9303	96.9303	0.120	0.0000	0.0000	12,378
2020/06/19	2033	05/11/2020			Bond Future	96.6640	96.6640	96.7809	96.7809	0.121	0.0000	0.0000	0
2020/06/19	2033	04/02/2021			Bond Future	97.8075	97.8075	97.9255	97.9255	0.121	0.0000	0.0000	0
2020/06/19	2033	06/05/2021			Bond Future	97.7638	97.7638	97.8830	97.8830	0.122	0.0000	0.0000	0
2020/06/19	2037	06/08/2020	9.88	Put	Bond Future	9,947.8300	9.9478	8,995.1500	8.9951	(9.577)	0	0	0
2020/06/19	2037	06/08/2020			Bond Future	11.3370	79.3170	11.1759	80.3210	(1.421)	0.0000	0.0000	100,786
2020/06/19	2037	06/08/2020	9.87	Call	Bond Future	104.5700	0.1046	154.6700	0.1547	47.910	0	0	0
2020/06/19	2037	06/08/2020	9.87	Put	Bond Future	10,018.6000	10.0186	9,064.6600	9.0647	(9.522)	0	0	0
2020/06/19	2037	06/08/2020	9.88	Call	Bond Future	107.6200	0.1076	158.9800	0.1590	47.723	0	0	0
2020/06/19	2037	06/08/2020	9.86	Call	Bond Future	101.5900	0.1016	150.4500	0.1504	48.095	0	0	0
2020/06/19	2037	06/08/2020	9.86	Put	Bond Future	10,089.5200	10.0895	9,134.3400	9.1343	(9.467)	0	0	0
2020/06/19	2037	05/11/2020	10.18	Call	Bond Future	1,068.2400	1.0682	1,283.0100	1.2830	20.105	0	0	0
2020/06/19	2037	05/11/2020	10.17	Put	Bond Future	10,082.0300	10.0820	9,280.6300	9.2806	(7.949)	0	0	0
2020/06/19	2037	05/11/2020			Bond Future	11.5539	80.1677	11.3864	81.1819	(1.450)	0.0000	0.0000	0
2020/06/19	2037	05/11/2020	10.19	Call	Bond Future	1,080.6300	1.0806	1,297.3300	1.2973	20.053	0	0	0

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2020/06/19	2037	05/11/2020	10.19	Put	Bond Future	9,965.1900		9.9652	9,167.6500	9.1676	(8.003)	0	0	0
2020/06/19	2037	05/11/2020	10.17	Call	Bond Future	1,055.9600		1.0560	1,268.8000	1.2688	20.156	0	0	0
2020/06/19	2037	05/11/2020	10.18	Put	Bond Future	10,023.5100		10.0235	9,224.0400	9.2240	(7.976)	0	0	0
2020/06/19	2037	04/02/2021	13.73	Call	Bond Future	11,605.7500		11.6058	12,446.9300	12.4469	7.248	0	0	0
2020/06/19	2037	04/02/2021	10.85	Call	Bond Future	2,595.2600		2.5953	2,961.3500	2.9613	14.106	0	0	0
2020/06/19	2037	04/02/2021	10.35	Call	Bond Future	1,731.3400		1.7313	2,003.8000	2.0038	15.737	0	0	0
2020/06/19	2037	04/02/2021	10.28	Put	Bond Future	11,170.4400		11.1704	10,405.0700	10.4051	(6.852)	0	0	0
2020/06/19	2037	04/02/2021	10.27	Call	Bond Future	1,616.8600		1.6169	1,875.5000	1.8755	15.996	0	0	0
2020/06/19	2037	04/02/2021			Bond Future	11.7787		76.8425	11.6042	77.8682	(1.482)	0.0000	0.0000	0
2020/06/19	2037	04/02/2021	11.97	Put	Bond Future	4,449.1300		4.4491	4,011.0700	4.0111	(9.846)	0	0	0
2020/06/19	2037	04/02/2021	11.97	Call	Bond Future	5,549.6600		5.5497	6,137.3200	6.1373	10.589	0	0	300
2020/06/19	2037	04/02/2021	9.65	Put	Bond Future	14,996.6400		14.9966	14,134.9100	14.1349	(5.746)	0	0	0
2020/06/19	2037	04/02/2021	9.65	Call	Bond Future	905.2600		0.9053	1,069.2500	1.0692	18.115	0	0	72
2020/06/19	2037	04/02/2021	11.90	Call	Bond Future	5,335.1400		5.3351	5,909.8600	5.9099	10.772	0	0	0
2020/06/19	2037	04/02/2021	13.73	Put	Bond Future	1,442.1800		1.4422	1,257.6400	1.2576	(12.796)	0	0	300
2020/06/19	2037	04/02/2021	10.85	Put	Bond Future	8,304.7000		8.3047	7,645.0700	7.6451	(7.943)	0	0	72
2020/06/19	2037	04/02/2021	10.35	Put	Bond Future	10,786.2800		10.7863	10,033.0200	10.0330	(6.984)	0	0	72
2020/06/19	2037	04/02/2021	10.28	Call	Bond Future	1,630.8700		1.6309	1,891.2200	1.8912	15.964	0	0	0
2020/06/19	2037	04/02/2021	10.27	Put	Bond Future	11,226.0000		11.2260	10,458.9200	10.4589	(6.833)	0	0	0
2020/06/19	2037	04/02/2021	11.90	Put	Bond Future	4,634.4700		4.6345	4,183.4700	4.1835	(9.731)	0	0	240
2020/06/19	2037	04/02/2021	10.48	Put	Bond Future	10,094.8700		10.0949	9,364.7300	9.3647	(7.233)	0	0	0
2020/06/19	2037	04/02/2021	10.48	Call	Bond Future	1,929.1700		1.9292	2,224.7500	2.2247	15.322	0	0	240
2020/06/19	2037	04/02/2021	10.29	Call	Bond Future	1,644.9700		1.6450	1,907.0300	1.9070	15.931	0	0	0
2020/06/19	2037	04/02/2021	10.29	Put	Bond Future	11,115.0600		11.1151	10,351.4000	10.3514	(6.870)	0	0	0
2020/06/19	2037	06/05/2021	12.42	Call	Bond Future	6,665.8100		6.6658	7,295.2100	7.2952	9.442	0	0	0
2020/06/19	2037	06/05/2021			Bond Future	12.0108		77.7573	11.8289	78.7949	(1.514)	0.0000	0.0000	0
2020/06/19	2037	06/05/2021	12.42	Put	Bond Future	4,408.9300		4.4089	4,000.6400	4.0006	(9.261)	0	0	0
2020/06/19	2037	06/05/2021	12.43	Call	Bond Future	6,697.7600		6.6978	7,328.7100	7.3287	9.420	0	0	0
2020/06/19	2037	06/05/2021	12.44	Put	Bond Future	4,365.2700		4.3653	3,960.0900	3.9601	(9.282)	0	0	0
2020/06/19	2037	06/05/2021	12.43	Put	Bond Future	4,387.0500		4.3870	3,980.3100	3.9803	(9.271)	0	0	0
2020/06/19	2037	06/05/2021	12.44	Call	Bond Future	6,729.7600		6.7298	7,362.2700	7.3623	9.399	0	0	0
2020/06/19	2038	06/08/2020			Bond Future	107.5797		107.5797	107.5938	107.5938	0.013	0.0000	0.0000	10,569
2020/06/19	2038	05/11/2020			Bond Future	108.7589		108.7589	108.7724	108.7724	0.012	0.0000	0.0000	0
2020/06/19	2038	04/02/2021			Bond Future	108.3319		108.3319	108.3451	108.3451	0.012	0.0000	0.0000	0
2020/06/19	2038	06/05/2021			Bond Future	109.6444		109.6444	109.6576	109.6576	0.012	0.0000	0.0000	0
2020/06/19	2040	06/08/2020	10.03	Call	Bond Future	93.6500		0.0937	135.8200	0.1358	45.029	0	0	0
2020/06/19	2040	06/08/2020	10.04	Call	Bond Future	96.5000		0.0965	139.7700	0.1398	44.839	0	0	0
2020/06/19	2040	06/08/2020	10.02	Put	Bond Future	10,943.7500		10.9438	10,000.4400	10.0004	(8.620)	0	0	0
2020/06/19	2040	06/08/2020	10.85	Call	Bond Future	783.7800		0.7838	1,019.4000	1.0194	30.062	0	0	0
2020/06/19	2040	06/08/2020	11.26	Put	Bond Future	3,503.4800		3.5035	2,917.7200	2.9177	(16.719)	0	0	517
2020/06/19	2040	06/08/2020			Bond Future	11.5371		80.7718	11.3862	81.7562	(1.308)	0.0000	0.0000	55,869
2020/06/19	2040	06/08/2020	10.04	Put	Bond Future	10,791.3900		10.7914	9,850.2700	9.8503	(8.721)	0	0	0
2020/06/19	2040	06/08/2020	10.02	Call	Bond Future	90.8800		0.0909	131.9600	0.1320	45.202	0	0	0
2020/06/19	2040	06/08/2020	10.03	Put	Bond Future	10,867.4800		10.8675	9,925.2600	9.9253	(8.670)	0	0	0
2020/06/19	2040	06/08/2020	10.85	Put	Bond Future	5,427.5000		5.4275	4,678.7300	4.6787	(13.796)	0	0	12,538
2020/06/19	2040	06/08/2020	11.26	Call	Bond Future	1,681.1600		1.6812	2,079.7900	2.0798	23.712	0	0	0

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2020/06/19	2040	06/08/2020	9.57	Put	Bond Future	14,544.7900	14.5448	13,571.2400	13.5712	(6.693)	0	0	0
2020/06/19	2040	06/08/2020	10.79	Put	Bond Future	5,755.9200	5.7559	4,985.4600	4.9855	(13.386)	0	0	800
2020/06/19	2040	06/08/2020	9.57	Call	Bond Future	20.3600	0.0204	31.2000	0.0312	53.242	0	0	800
2020/06/19	2040	06/08/2020	10.07	Put	Bond Future	10,564.2000	10.5642	9,626.5600	9.6266	(8.876)	0	0	0
2020/06/19	2040	06/08/2020	10.07	Call	Bond Future	105.4700	0.1055	152.2200	0.1522	44.325	0	0	800
2020/06/19	2040	06/08/2020	10.79	Call	Bond Future	686.2400	0.6862	900.1700	0.9002	31.174	0	0	0
2020/06/19	2040	05/11/2020	11.00	Put	Bond Future	7,142.3200	7.1423	6,491.1800	6.4912	(9.117)	0	0	0
2020/06/19	2040	05/11/2020	10.23	Call	Bond Future	908.9700	0.9090	1,087.7700	1.0878	19.671	0	0	2,000
2020/06/19	2040	05/11/2020	11.70	Put	Bond Future	4,428.0300	4.4280	3,947.1200	3.9471	(10.861)	0	0	2,000
2020/06/19	2040	05/11/2020	9.50	Call	Bond Future	329.7900	0.3298	407.3100	0.4073	23.506	0	0	2,000
2020/06/19	2040	05/11/2020	10.00	Call	Bond Future	676.6200	0.6766	817.5700	0.8176	20.831	0	0	2,230
2020/06/19	2040	05/11/2020	10.30	Call	Bond Future	990.2900	0.9903	1,181.6700	1.1817	19.326	0	0	0
2020/06/19	2040	05/11/2020			Bond Future	11.7543	81.6381	11.5972	82.6325	(1.337)	0.0000	0.0000	0
2020/06/19	2040	05/11/2020	9.73	Put	Bond Future	15,000.7200	15.0007	14,109.7900	14.1098	(5.939)	0	0	0
2020/06/19	2040	05/11/2020	9.73	Call	Bond Future	465.2600	0.4653	568.7800	0.5688	22.250	0	0	2,000
2020/06/19	2040	05/11/2020	10.23	Put	Bond Future	11,480.7500	11.4808	10,665.1000	10.6651	(7.105)	0	0	0
2020/06/19	2040	05/11/2020	10.30	Put	Bond Future	11,028.2500	11.0283	10,225.1800	10.2252	(7.282)	0	0	0
2020/06/19	2040	05/11/2020	11.00	Call	Bond Future	2,176.4100	2.1764	2,519.7200	2.5197	15.774	0	0	2,230
2020/06/19	2040	05/11/2020	11.70	Call	Bond Future	4,086.3900	4.0864	4,599.9300	4.5999	12.567	0	0	0
2020/06/19	2040	05/11/2020	9.50	Put	Bond Future	16,781.2200	16.7812	15,864.2900	15.8643	(5.464)	0	0	0
2020/06/19	2040	05/11/2020	10.00	Put	Bond Future	13,038.3300	13.0383	12,184.8300	12.1848	(6.546)	0	0	0
2020/06/19	2040	05/11/2020	10.31	Call	Bond Future	1,002.3300	1.0023	1,195.5500	1.1956	19.277	0	0	0
2020/06/19	2040	05/11/2020	10.32	Put	Bond Future	10,900.8400	10.9008	10,101.4600	10.1015	(7.333)	0	0	0
2020/06/19	2040	05/11/2020	11.50	Call	Bond Future	3,483.3200	3.4833	3,949.2200	3.9492	13.375	0	0	0
2020/06/19	2040	05/11/2020	11.50	Put	Bond Future	5,103.3400	5.1033	4,574.7900	4.5748	(10.357)	0	0	2,000
2020/06/19	2040	05/11/2020	10.31	Put	Bond Future	10,964.4400	10.9644	10,163.2100	10.1632	(7.308)	0	0	0
2020/06/19	2040	05/11/2020	10.32	Call	Bond Future	1,014.4800	1.0145	1,209.5500	1.2095	19.229	0	0	0
2020/06/19	2040	04/02/2021	9.49	Call	Bond Future	634.6800	0.6347	749.9400	0.7499	18.160	0	0	500
2020/06/19	2040	04/02/2021	9.57	Put	Bond Future	17,887.6500	17.8877	17,006.1300	17.0061	(4.928)	0	0	0
2020/06/19	2040	04/02/2021	10.07	Put	Bond Future	14,325.7200	14.3257	13,508.9100	13.5089	(5.702)	0	0	0
2020/06/19	2040	04/02/2021	10.42	Put	Bond Future	12,106.4600	12.1065	11,344.2300	11.3442	(6.296)	0	0	0
2020/06/19	2040	04/02/2021			Bond Future	11.9797	78.0797	11.8158	79.0853	(1.368)	0.0000	0.0000	0
2020/06/19	2040	04/02/2021	10.07	Call	Bond Future	1,165.3300	1.1653	1,354.1200	1.3541	16.201	0	0	800
2020/06/19	2040	04/02/2021	11.74	Call	Bond Future	4,483.8000	4.4838	4,978.5100	4.9785	11.033	0	0	0
2020/06/19	2040	04/02/2021	11.74	Put	Bond Future	5,961.6800	5.9617	5,450.7900	5.4508	(8.570)	0	0	800
2020/06/19	2040	04/02/2021	10.41	Call	Bond Future	1,598.0200	1.5980	1,839.7300	1.8397	15.126	0	0	0
2020/06/19	2040	04/02/2021	10.41	Put	Bond Future	12,166.7000	12.1667	11,402.8100	11.4028	(6.279)	0	0	0
2020/06/19	2040	04/02/2021	9.49	Put	Bond Future	18,499.4700	18.4995	17,609.1300	17.6091	(4.813)	0	0	0
2020/06/19	2040	04/02/2021	9.57	Call	Bond Future	693.9500	0.6939	818.0300	0.8180	17.880	0	0	800
2020/06/19	2040	04/02/2021	10.42	Call	Bond Future	1,612.2400	1.6122	1,855.6100	1.8556	15.095	0	0	0
2020/06/19	2040	04/02/2021	10.24	Put	Bond Future	13,219.2900	13.2193	12,428.1000	12.4281	(5.985)	0	0	0
2020/06/19	2040	04/02/2021	10.24	Call	Bond Future	1,369.4900	1.3695	1,583.9000	1.5839	15.656	0	0	500
2020/06/19	2040	04/02/2021	11.57	Call	Bond Future	4,003.1200	4.0031	4,464.5100	4.4645	11.526	0	0	0
2020/06/19	2040	04/02/2021	11.57	Put	Bond Future	6,557.1100	6.5571	6,012.9000	6.0129	(8.300)	0	0	500
2020/06/19	2040	04/02/2021	10.40	Call	Bond Future	1,583.8800	1.5839	1,823.9500	1.8240	15.157	0	0	0
2020/06/19	2040	04/02/2021	10.40	Put	Bond Future	12,227.1200	12.2271	11,461.5900	11.4616	(6.261)	0	0	0
2020/06/19	2040	06/05/2021	12.44	Put	Bond Future	5,037.2500	5.0373	4,608.0300	4.6080	(8.521)	0	0	0
2020/06/19	2040	06/05/2021			Bond Future	12.2120	79.0093	12.0410	80.0266	(1.400)	0.0000	0.0000	0

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2020/06/19	2040	06/05/2021	12.43	Call	Bond Future	6,328.9400	6.3289	6,915.4300	6.9154	9.267	0	0	0
2020/06/19	2040	06/05/2021	12.43	Put	Bond Future	5,063.2500	5.0632	4,632.4200	4.6324	(8.509)	0	0	0
2020/06/19	2040	06/05/2021	12.44	Call	Bond Future	6,360.1800	6.3602	6,948.2800	6.9483	9.247	0	0	0
2020/06/19	2040	06/05/2021	12.42	Call	Bond Future	6,297.4700	6.2975	6,882.3500	6.8824	9.288	0	0	0
2020/06/19	2040	06/05/2021	12.42	Put	Bond Future	5,089.0800	5.0891	4,656.6400	4.6566	(8.497)	0	0	0
2020/06/19	2044	06/08/2020	9.88	Call	Bond Future	45.1900	0.0452	68.2100	0.0682	50.940	0	0	0
2020/06/19	2044	06/08/2020	9.98	Call	Bond Future	62.6900	0.0627	93.4500	0.0935	49.067	0	0	602
2020/06/19	2044	06/08/2020	11.09	Put	Bond Future	4,630.6700	4.6307	3,927.5900	3.9276	(15.183)	0	0	602
2020/06/19	2044	06/08/2020	9.01	Call	Bond Future	1.3400	0.0013	2.2600	0.0023	68.657	0	0	140
2020/06/19	2044	06/08/2020	9.66	Call	Bond Future	20.8600	0.0209	32.3700	0.0324	55.177	0	0	140
2020/06/19	2044	06/08/2020			Bond Future	11.6190	77.3296	11.4629	78.3415	(1.343)	0.0000	0.0000	77,121
2020/06/19	2044	06/08/2020	9.86	Call	Bond Future	42.2500	0.0422	63.9400	0.0639	51.337	0	0	0
2020/06/19	2044	06/08/2020	9.86	Put	Bond Future	12,910.3500	12.9104	11,920.1400	11.9201	(7.670)	0	0	0
2020/06/19	2044	06/08/2020	9.36	Put	Bond Future	17,200.6900	17.2007	16,192.7200	16.1927	(5.860)	0	0	0
2020/06/19	2044	06/08/2020	9.36	Call	Bond Future	6.4300	0.0064	10.3600	0.0104	61.120	0	0	602
2020/06/19	2044	06/08/2020	9.98	Put	Bond Future	11,941.0800	11.9411	10,959.9400	10.9599	(8.217)	0	0	0
2020/06/19	2044	06/08/2020	9.88	Put	Bond Future	12,747.0800	12.7471	11,758.2000	11.7582	(7.758)	0	0	0
2020/06/19	2044	06/08/2020	11.09	Call	Bond Future	1,106.2600	1.1063	1,415.0800	1.4151	27.916	0	0	0
2020/06/19	2044	06/08/2020	9.01	Put	Bond Future	20,430.3800	20.4304	19,419.4000	19.4194	(4.948)	0	0	0
2020/06/19	2044	06/08/2020	9.66	Put	Bond Future	14,579.4700	14.5795	13,579.0800	13.5791	(6.862)	0	0	0
2020/06/19	2044	06/08/2020	9.87	Call	Bond Future	43.7000	0.0437	66.0400	0.0660	51.121	0	0	0
2020/06/19	2044	06/08/2020	9.87	Put	Bond Future	12,828.6300	12.8286	11,839.0700	11.8391	(7.714)	0	0	0
2020/06/19	2044	06/08/2020	10.93	Call	Bond Future	803.5700	0.8036	1,049.8000	1.0498	30.642	0	0	0
2020/06/19	2044	06/08/2020	10.93	Put	Bond Future	5,448.7300	5.4487	4,683.0600	4.6831	(14.052)	0	0	140
2020/06/19	2044	05/11/2020	11.06	Put	Bond Future	7,233.3800	7.2334	6,563.4700	6.5635	(9.261)	0	0	525
2020/06/19	2044	05/11/2020	11.43	Call	Bond Future	3,096.9200	3.0969	3,542.3000	3.5423	14.381	0	0	0
2020/06/19	2044	05/11/2020	9.72	Put	Bond Future	15,771.9500	15.7719	14,845.8000	14.8458	(5.872)	0	0	0
2020/06/19	2044	05/11/2020	9.97	Call	Bond Future	587.6000	0.5876	717.3000	0.7173	22.073	0	0	568
2020/06/19	2044	05/11/2020	9.29	Put	Bond Future	19,339.7700	19.3398	18,370.8600	18.3709	(5.010)	0	0	0
2020/06/19	2044	05/11/2020	9.96	Put	Bond Future	13,942.1500	13.9421	13,048.1100	13.0481	(6.412)	0	0	0
2020/06/19	2044	05/11/2020	10.36	Call	Bond Future	976.8300	0.9768	1,172.2800	1.1723	20.009	0	0	0
2020/06/19	2044	05/11/2020			Bond Future	11.8307	78.1590	11.6682	79.1812	(1.374)	0.0000	0.0000	0
2020/06/19	2044	05/11/2020	9.72	Call	Bond Future	409.5100	0.4095	505.6300	0.5056	23.472	0	0	1,815
2020/06/19	2044	05/11/2020	9.97	Put	Bond Future	13,868.5100	13.8685	12,975.9400	12.9759	(6.436)	0	0	0
2020/06/19	2044	05/11/2020	9.96	Call	Bond Future	579.4900	0.5795	707.7200	0.7077	22.128	0	0	0
2020/06/19	2044	05/11/2020	11.38	Call	Bond Future	2,961.8000	2.9618	3,394.6700	3.3947	14.615	0	0	0
2020/06/19	2044	05/11/2020	11.38	Put	Bond Future	5,855.7200	5.8557	5,266.3200	5.2663	(10.065)	0	0	568
2020/06/19	2044	05/11/2020	10.34	Call	Bond Future	953.1700	0.9532	1,144.8700	1.1449	20.112	0	0	0
2020/06/19	2044	05/11/2020	10.34	Put	Bond Future	11,294.4800	11.2945	10,463.9100	10.4639	(7.354)	0	0	0
2020/06/19	2044	05/11/2020	11.06	Call	Bond Future	2,167.7100	2.1677	2,520.0700	2.5201	16.255	0	0	0
2020/06/19	2044	05/11/2020	10.04	Put	Bond Future	13,358.9300	13.3589	12,476.9800	12.4770	(6.602)	0	0	0
2020/06/19	2044	05/11/2020	11.17	Put	Bond Future	6,734.4900	6.7345	6,092.2500	6.0923	(9.537)	0	0	1,815
2020/06/19	2044	05/11/2020	11.43	Put	Bond Future	5,660.5000	5.6605	5,083.6100	5.0836	(10.192)	0	0	1,815
2020/06/19	2044	05/11/2020	8.87	Put	Bond Future	23,165.3800	23.1654	22,170.3600	22.1704	(4.295)	0	0	0
2020/06/19	2044	05/11/2020	9.29	Call	Bond Future	205.1300	0.2051	258.4900	0.2585	26.013	0	0	568
2020/06/19	2044	05/11/2020	10.36	Put	Bond Future	11,163.8600	11.1639	10,337.0400	10.3370	(7.406)	0	0	0
2020/06/19	2044	05/11/2020	10.04	Call	Bond Future	646.8200	0.6468	787.1400	0.7871	21.694	0	0	525

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2020/06/19	2044	05/11/2020	9.34	Put	Bond Future	18,906.4100		18.9064	17,941.5600	17.9416	(5.103)	0	0	0
2020/06/19	2044	05/11/2020	9.34	Call	Bond Future	223.3700		0.2234	280.7900	0.2808	25.706	0	0	525
2020/06/19	2044	05/11/2020	11.17	Call	Bond Future	2,426.7700		2.4268	2,806.8000	2.8068	15.660	0	0	0
2020/06/19	2044	05/11/2020	8.87	Call	Bond Future	95.1200		0.0951	122.3700	0.1224	28.648	0	0	1,815
2020/06/19	2044	05/11/2020	10.02	Put	Bond Future	13,503.4700		13.5035	12,618.4300	12.6184	(6.554)	0	0	0
2020/06/19	2044	05/11/2020	10.02	Call	Bond Future	629.4600		0.6295	766.6900	0.7667	21.801	0	0	1,815
2020/06/19	2044	05/11/2020	10.35	Call	Bond Future	964.9400		0.9649	1,158.5200	1.1585	20.061	0	0	0
2020/06/19	2044	05/11/2020	10.35	Put	Bond Future	11,229.0500		11.2290	10,400.3600	10.4004	(7.380)	0	0	0
2020/06/19	2044	04/02/2021	10.04	Put	Bond Future	15,084.4800		15.0845	14,230.6700	14.2307	(5.660)	0	0	0
2020/06/19	2044	04/02/2021	10.37	Call	Bond Future	1,447.0800		1.4471	1,678.5500	1.6785	15.996	0	0	0
2020/06/19	2044	04/02/2021	10.35	Put	Bond Future	13,010.2800		13.0103	12,204.5900	12.2046	(6.193)	0	0	0
2020/06/19	2044	04/02/2021			Bond Future	12.0504		74.6853	11.8807	75.7192	(1.408)	0.0000	0.0000	0
2020/06/19	2044	04/02/2021	10.37	Put	Bond Future	12,883.0600		12.8831	12,080.6700	12.0807	(6.228)	0	0	0
2020/06/19	2044	04/02/2021	10.35	Call	Bond Future	1,420.5900		1.4206	1,648.7600	1.6488	16.062	0	0	0
2020/06/19	2044	04/02/2021	10.04	Call	Bond Future	1,052.5600		1.0526	1,232.6100	1.2326	17.106	0	0	0
2020/06/19	2044	04/02/2021	10.84	Call	Bond Future	2,170.9200		2.1709	2,486.0700	2.4861	14.517	0	0	0
2020/06/19	2044	04/02/2021	10.36	Put	Bond Future	12,946.5700		12.9466	12,142.5300	12.1425	(6.210)	0	0	0
2020/06/19	2044	04/02/2021	10.84	Put	Bond Future	10,122.5800		10.1226	9,403.8700	9.4039	(7.100)	0	0	405
2020/06/19	2044	04/02/2021	10.29	Call	Bond Future	1,343.1600		1.3432	1,561.5500	1.5616	16.259	0	0	0
2020/06/19	2044	04/02/2021	10.29	Put	Bond Future	13,396.7500		13.3967	12,581.2800	12.5813	(6.087)	0	0	405
2020/06/19	2044	04/02/2021	9.66	Put	Bond Future	17,888.1200		17.8881	16,983.9700	16.9840	(5.054)	0	0	0
2020/06/19	2044	04/02/2021	9.66	Call	Bond Future	702.7100		0.7027	832.4200	0.8324	18.459	0	0	405
2020/06/19	2044	04/02/2021	10.36	Call	Bond Future	1,433.7900		1.4338	1,663.6100	1.6636	16.029	0	0	0
2020/06/19	2044	06/05/2021	12.43	Put	Bond Future	5,242.0700		5.2421	4,790.4500	4.7905	(8.615)	0	0	0
2020/06/19	2044	06/05/2021	12.44	Call	Bond Future	6,157.1700		6.1572	6,753.1000	6.7531	9.679	0	0	0
2020/06/19	2044	06/05/2021			Bond Future	12.2767		75.5746	12.0995	76.6205	(1.443)	0.0000	0.0000	0
2020/06/19	2044	06/05/2021	12.45	Call	Bond Future	6,187.8400		6.1878	6,785.4200	6.7854	9.657	0	0	0
2020/06/19	2044	06/05/2021	12.45	Put	Bond Future	5,189.0700		5.1891	4,740.7500	4.7407	(8.640)	0	0	0
2020/06/19	2044	06/05/2021	12.43	Call	Bond Future	6,126.8200		6.1268	6,721.1000	6.7211	9.700	0	0	0
2020/06/19	2044	06/05/2021	12.44	Put	Bond Future	5,215.3700		5.2154	4,765.4000	4.7654	(8.628)	0	0	0
2020/06/19	2046	06/08/2020			Bond Future	98.0408		98.0408	97.6378	97.6378	(0.411)	0.0000	0.0000	16,109
2020/06/19	2046	05/11/2020			Bond Future	97.3301		97.3301	96.9221	96.9221	(0.419)	0.0000	0.0000	0
2020/06/19	2046	04/02/2021			Bond Future	98.4818		98.4818	98.0686	98.0686	(0.420)	0.0000	0.0000	0
2020/06/19	2046	06/05/2021			Bond Future	97.8666		97.8666	97.4481	97.4481	(0.428)	0.0000	0.0000	0
2020/06/19	2050	06/08/2020			Bond Future	98.1926		98.1926	98.0223	98.0223	(0.173)	0.0000	0.0000	16,793
2020/06/19	2050	05/11/2020			Bond Future	99.2685		99.2685	99.0957	99.0957	(0.174)	0.0000	0.0000	0
2020/06/19	2050	04/02/2021			Bond Future	98.5331		98.5331	98.3579	98.3579	(0.178)	0.0000	0.0000	0
2020/06/19	2050	06/05/2021			Bond Future	99.7271		99.7271	99.5495	99.5495	(0.178)	0.0000	0.0000	0
2020/06/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	AL37	06/08/2020			Index Future	726.5770		726.5770	729.5920	729.5920	0.415	0.0000	0.0000	0

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2020/06/19	AL37	05/11/2020			Index Future	734.4400	734.4400	737.4830	737.4830	0.414	0.0000	0.0000	0
2020/06/19	AL37	04/02/2021			Index Future	742.9480	742.9480	746.0250	746.0250	0.414	0.0000	0.0000	0
2020/06/19	AL37	06/05/2021			Index Future	751.7690	751.7690	754.8800	754.8800	0.414	0.0000	0.0000	0
2020/06/19	AL7T	06/08/2020			Index Future	799.7540	799.7540	805.5110	805.5110	0.720	0.0000	0.0000	0
2020/06/19	AL7T	05/11/2020			Index Future	808.4090	808.4090	814.2240	814.2240	0.719	0.0000	0.0000	0
2020/06/19	AL7T	04/02/2021			Index Future	817.7750	817.7750	823.6540	823.6540	0.719	0.0000	0.0000	0
2020/06/19	AL7T	06/05/2021			Index Future	827.4840	827.4840	833.4310	833.4310	0.719	0.0000	0.0000	0
2020/06/19	ALBI	06/08/2020			Index Future	697.0670	697.0670	703.0700	703.0700	0.861	0.0000	0.0000	212
2020/06/19	ALBI	05/11/2020			Index Future	704.6110	704.6110	710.6750	710.6750	0.861	0.0000	0.0000	0
2020/06/19	ALBI	04/02/2021			Index Future	712.7740	712.7740	718.9050	718.9050	0.860	0.0000	0.0000	0
2020/06/19	ALBI	06/05/2021			Index Future	721.2370	721.2370	727.4390	727.4390	0.860	0.0000	0.0000	0
2020/06/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	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
2020/06/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/19	ES33	06/08/2020			Bond Future	12.1206	73.0858	11.9538	73.9304	(1.376)	0.0000	0.0000	350
2020/06/19	ES33	05/11/2020			Bond Future	12.3901	70.0944	12.2162	70.9476	(1.403)	0.0000	0.0000	0
2020/06/19	ES33	04/02/2021			Bond Future	12.6701	70.9077	12.4885	71.7705	(1.433)	0.0000	0.0000	0
2020/06/19	ES33	06/05/2021			Bond Future	12.9541	67.9736	12.7644	68.8465	(1.464)	0.0000	0.0000	0
2020/06/19	ES42	06/08/2020			Bond Future	12.6014	72.2476	12.4191	73.2529	(1.447)	0.0000	0.0000	4,919
2020/06/19	ES42	05/11/2020			Bond Future	12.8665	68.7637	12.6756	69.7794	(1.484)	0.0000	0.0000	0
2020/06/19	ES42	04/02/2021			Bond Future	13.1336	69.5625	12.9337	70.5896	(1.522)	0.0000	0.0000	0
2020/06/19	ES42	06/05/2021			Bond Future	13.4155	66.1311	13.2057	67.1703	(1.564)	0.0000	0.0000	0
2020/06/19	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	06/08/2020	728.12	Put	GOVI	386,300.0000	38.6300	328,650.0000	32.8650	(14.924)	0	0	0
2020/06/19	GOVI	06/08/2020			GOVI	689.4900	689.4900	695.2550	695.2550	0.836	0.0000	0.0000	1,031
2020/06/19	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	06/08/2020	728.14	Put	GOVI	386,500.0000	38.6500	328,850.0000	32.8850	(14.916)	0	0	0
2020/06/19	GOVI	06/08/2020	728.13	Put	GOVI	386,400.0000	38.6400	328,750.0000	32.8750	(14.920)	0	0	0
2020/06/19	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	05/11/2020	737.84	Put	GOVI	408,880.0000	40.8880	350,650.0000	35.0650	(14.241)	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
2020/06/19	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	05/11/2020			GOVI	696.9520	696.9520	702.7750	702.7750	0.835	0.0000	0.0000	0
2020/06/19	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	05/11/2020	737.83	Put	GOVI	408,780.0000	40.8780	350,550.0000	35.0550	(14.245)	0	0	0
2020/06/19	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	05/11/2020	737.85	Put	GOVI	408,980.0000	40.8980	350,750.0000	35.0750	(14.238)	0	0	0
2020/06/19	GOVI	04/02/2021	750.96	Put	GOVI	459,340.0000	45.9340	400,460.0000	40.0460	(12.818)	0	0	0
2020/06/19	GOVI	04/02/2021			GOVI	705.0260	705.0260	710.9140	710.9140	0.835	0.0000	0.0000	0
2020/06/19	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	04/02/2021	750.95	Put	GOVI	459,240.0000	45.9240	400,360.0000	40.0360	(12.821)	0	0	0
2020/06/19	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	04/02/2021	750.94	Put	GOVI	459,140.0000	45.9140	400,260.0000	40.0260	(12.824)	0	0	0
2020/06/19	GOVI	06/05/2021	678.67	Call	GOVI	347,270.0000	34.7270	406,830.0000	40.6830	17.151	0	0	0
2020/06/19	GOVI	06/05/2021			GOVI	713.3970	713.3970	719.3530	719.3530	0.835	0.0000	0.0000	0
2020/06/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	06/05/2021	678.68	Call	GOVI	347,170.0000	34.7170	406,730.0000	40.6730	17.156	0	0	0
2020/06/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	GOVI	06/05/2021	678.69	Call	GOVI	347,070.0000	34.7070	406,630.0000	40.6630	17.161	0	0	0
2020/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/19	IGOV	06/08/2020			Index Future	256.0240	256.0240	255.8550	255.8550	(0.066)	0.0000	0.0000	1,207
2020/06/19	IGOV	05/11/2020			Index Future	258.8580	258.8580	258.6860	258.6860	(0.066)	0.0000	0.0000	47
2020/06/19	IGOV	04/02/2021			Index Future	261.9190	261.9190	261.7440	261.7440	(0.067)	0.0000	0.0000	0
2020/06/19	IGOV	06/05/2021			Index Future	265.0900	265.0900	264.9130	264.9130	(0.067)	0.0000	0.0000	0
2020/06/19	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/19	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/19	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0500	94.0500	0.000	0.0000	0.0000	0
2020/06/19	IS05	16/03/2021			Interest Rate Swap	92.3200	92.3200	92.3100	92.3100	(0.011)	0.0000	0.0000	0
2020/06/19	IS05	15/06/2021			Interest Rate Swap	90.5200	90.5200	90.5100	90.5100	(0.011)	0.0000	0.0000	0
2020/06/19	IS05	21/09/2021			Interest Rate Swap	89.5300	89.5300	89.5100	89.5100	(0.022)	0.0000	0.0000	0
2020/06/19	IS05	21/12/2021			Interest Rate Swap	90.8500	90.8500	90.8300	90.8300	(0.022)	0.0000	0.0000	51
2020/06/19	IS05	15/03/2022			Interest Rate Swap	90.3200	90.3200	90.3000	90.3000	(0.022)	0.0000	0.0000	0
2020/06/19	IS05	21/06/2022			Interest Rate Swap	90.5000	90.5000	90.4600	90.4600	(0.044)	0.0000	0.0000	0
2020/06/19	IS05	20/09/2022			Interest Rate Swap	93.7000	93.7000	93.6500	93.6500	(0.053)	0.0000	0.0000	0
2020/06/19	IS05	20/12/2022			Interest Rate Swap	94.2500	94.2500	94.2000	94.2000	(0.053)	0.0000	0.0000	0
2020/06/19	IS05	22/03/2023			Interest Rate Swap	86.7300	86.7300	86.6600	86.6600	(0.081)	0.0000	0.0000	0
2020/06/19	IS05	20/06/2023			Interest Rate Swap	92.3500	92.3500	92.2600	92.2600	(0.097)	0.0000	0.0000	0
2020/06/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/19	IS10	17/12/2025			Interest Rate Swap	81.5200	81.5200	81.0800	81.0800	(0.540)	0.0000	0.0000	0
2020/06/19	IS10	16/03/2026			Interest Rate Swap	78.2100	78.2100	77.7300	77.7300	(0.614)	0.0000	0.0000	0
2020/06/19	IS10	15/06/2026			Interest Rate Swap	76.7800	76.7800	76.2700	76.2700	(0.664)	0.0000	0.0000	0
2020/06/19	IS10	21/09/2026			Interest Rate Swap	78.9900	78.9900	78.4300	78.4300	(0.709)	0.0000	0.0000	0

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2020/06/19	IS10	21/12/2026			Interest Rate Swap	83.2000	83.2000	82.5800	82.5800	(0.745)	0.0000	0.0000	0
2020/06/19	IS10	15/03/2027			Interest Rate Swap	81.9000	81.9000	81.2300	81.2300	(0.818)	0.0000	0.0000	0
2020/06/19	IS10	21/06/2027			Interest Rate Swap	84.1300	84.1300	83.4100	83.4100	(0.856)	0.0000	0.0000	0
2020/06/19	IS10	20/09/2027			Interest Rate Swap	90.0200	90.0200	89.2800	89.2800	(0.822)	0.0000	0.0000	0
2020/06/19	IS10	20/12/2027			Interest Rate Swap	90.5000	90.5000	89.7400	89.7400	(0.840)	0.0000	0.0000	0
2020/06/19	IS10	22/03/2028			Interest Rate Swap	83.6400	83.6400	82.8600	82.8600	(0.933)	0.0000	0.0000	0
2020/06/19	IS10	20/06/2028			Interest Rate Swap	91.4900	91.4900	90.7100	90.7100	(0.853)	0.0000	0.0000	0
2020/06/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/19	JBAF	15/07/2020			Jibar Tradeable Future	3.9200	96.0800	3.8800	96.1200	(1.020)	0.0000	0.0000	0
2020/06/19	JBAF	19/08/2020			Jibar Tradeable Future	3.7600	96.2400	3.7100	96.2900	(1.330)	0.0000	0.0000	0
2020/06/19	JBAF	16/09/2020			Jibar Tradeable Future	3.7500	96.2500	3.7000	96.3000	(1.333)	0.0000	0.0000	0
2020/06/19	JBAF	21/10/2020			Jibar Tradeable Future	3.6400	96.3600	3.5900	96.4100	(1.374)	0.0000	0.0000	0
2020/06/19	JBAF	18/11/2020			Jibar Tradeable Future	3.6300	96.3700	3.5800	96.4200	(1.377)	0.0000	0.0000	0
2020/06/19	JBAF	15/12/2020			Jibar Tradeable Future	3.6000	96.4000	3.5600	96.4400	(1.111)	0.0000	0.0000	10
2020/06/19	JBAF	17/03/2021			Jibar Tradeable Future	3.6700	96.3300	3.6100	96.3900	(1.635)	0.0000	0.0000	0
2020/06/19	JBAF	15/06/2021			Jibar Tradeable Future	3.8300	96.1700	3.7700	96.2300	(1.567)	0.0000	0.0000	0
2020/06/19	JBAF	15/09/2021			Jibar Tradeable Future	3.9950	96.0050	3.9250	96.0750	(1.752)	0.0000	0.0000	0
2020/06/19	JBAF	15/12/2021			Jibar Tradeable Future	4.1450	95.8550	4.0750	95.9250	(1.689)	0.0000	0.0000	0
2020/06/19	JBAF	16/03/2022			Jibar Tradeable Future	4.3750	95.6250	4.2750	95.7250	(2.286)	0.0000	0.0000	0
2020/06/19	JBAF	15/06/2022			Jibar Tradeable Future	4.6450	95.3550	4.5350	95.4650	(2.368)	0.0000	0.0000	0
2020/06/19	R023	06/08/2020	7.26	Call	Bond Future	5,109.5600	5.1096	5,138.4800	5.1385	0.566	0	0	0
2020/06/19	R023	06/08/2020			Bond Future	5.1142	109.7029	5.1024	109.7319	(0.230)	0.0000	0.0000	27,369
2020/06/19	R023	06/08/2020	7.26	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/06/19	R023	06/08/2020	7.27	Call	Bond Future	5,132.6400	5.1326	5,161.5600	5.1616	0.563	0	0	0
2020/06/19	R023	06/08/2020	7.28	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/19	R023	06/08/2020	7.27	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/06/19	R023	06/08/2020	7.28	Call	Bond Future	5,155.7000	5.1557	5,184.6300	5.1846	0.561	0	0	0
2020/06/19	R023	05/11/2020	7.46	Put	Bond Future	9.1500	0.0092	8.5800	0.0086	(6.230)	0	0	0
2020/06/19	R023	05/11/2020	7.47	Put	Bond Future	8.8900	0.0089	8.3400	0.0083	(6.187)	0	0	0
2020/06/19	R023	05/11/2020			Bond Future	5.2031	106.9713	5.1902	106.9999	(0.247)	0.0000	0.0000	0
2020/06/19	R023	05/11/2020	7.46	Call	Bond Future	4,873.7200	4.8737	4,901.7300	4.9017	0.575	0	0	0
2020/06/19	R023	05/11/2020	7.47	Call	Bond Future	4,894.3800	4.8944	4,922.4100	4.9224	0.573	0	0	0
2020/06/19	R023	05/11/2020	7.45	Call	Bond Future	4,853.0800	4.8531	4,881.0800	4.8811	0.577	0	0	0
2020/06/19	R023	05/11/2020	7.45	Put	Bond Future	9.4200	0.0094	8.8400	0.0088	(6.157)	0	0	0
2020/06/19	R023	04/02/2021	6.34	Call	Bond Future	2,372.0100	2.3720	2,393.1900	2.3932	0.893	0	0	0
2020/06/19	R023	04/02/2021	6.32	Put	Bond Future	303.4700	0.3035	296.0300	0.2960	(2.452)	0	0	0
2020/06/19	R023	04/02/2021			Bond Future	5.2787	108.2117	5.2643	108.2402	(0.273)	0.0000	0.0000	0
2020/06/19	R023	04/02/2021	6.34	Put	Bond Future	296.9800	0.2970	289.6600	0.2897	(2.465)	0	0	0
2020/06/19	R023	04/02/2021	6.32	Call	Bond Future	2,339.8900	2.3399	2,360.9500	2.3609	0.900	0	0	0
2020/06/19	R023	04/02/2021	6.33	Put	Bond Future	300.3300	0.3003	292.9500	0.2930	(2.457)	0	0	0
2020/06/19	R023	04/02/2021	6.33	Call	Bond Future	2,356.0600	2.3561	2,377.1800	2.3772	0.896	0	0	0
2020/06/19	R023	06/05/2021	7.58	Call	Bond Future	3,890.3400	3.8903	3,916.3800	3.9164	0.669	0	0	0
2020/06/19	R023	06/05/2021			Bond Future	5.3461	105.5873	5.3297	105.6158	(0.306)	0.0000	0.0000	0
2020/06/19	R023	06/05/2021	7.56	Call	Bond Future	3,859.5700	3.8596	3,885.5600	3.8856	0.673	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
2020/06/19	R023	06/05/2021	7.56	Put	Bond Future	86.4800	0.0865	83.8800	0.0839	(3.006)	0	0	0
2020/06/19	R023	06/05/2021	7.58	Put	Bond Future	83.9900	0.0840	81.4400	0.0814	(3.036)	0	0	0
2020/06/19	R023	06/05/2021	7.57	Call	Bond Future	3,874.9500	3.8750	3,900.9600	3.9010	0.671	0	0	0
2020/06/19	R023	06/05/2021	7.57	Put	Bond Future	85.2300	0.0852	82.6500	0.0827	(3.027)	0	0	0
2020/06/19	R035	06/08/2020	9.92	Put	Bond Future	7,958.0800	7.9581	6,974.2300	6.9742	(12.363)	0	0	0
2020/06/19	R035	06/08/2020	10.45	Put	Bond Future	4,872.8100	4.8728	4,071.5300	4.0715	(16.444)	0	0	500
2020/06/19	R035	06/08/2020	9.67	Call	Bond Future	109.4400	0.1094	168.2600	0.1683	53.746	0	0	500
2020/06/19	R035	06/08/2020	9.00	Put	Bond Future	14,707.0100	14.7070	13,625.3700	13.6254	(7.355)	0	0	0
2020/06/19	R035	06/08/2020			Bond Future	11.0704	88.2737	10.8992	89.3632	(1.547)	0.0000	0.0000	99,535
2020/06/19	R035	06/08/2020	9.92	Call	Bond Future	219.4200	0.2194	325.0400	0.3250	48.136	0	0	0
2020/06/19	R035	06/08/2020	9.09	Put	Bond Future	13,998.1700	13.9982	12,919.3800	12.9194	(7.707)	0	0	0
2020/06/19	R035	06/08/2020	9.09	Call	Bond Future	15.7400	0.0157	26.4200	0.0264	67.853	0	0	500
2020/06/19	R035	06/08/2020	9.67	Put	Bond Future	9,666.8700	9.6669	8,636.2200	8.6362	(10.662)	0	0	0
2020/06/19	R035	06/08/2020	9.00	Call	Bond Future	11.1500	0.0112	18.9800	0.0190	70.224	0	0	24,761
2020/06/19	R035	06/08/2020	9.93	Call	Bond Future	225.2400	0.2252	333.1700	0.3332	47.918	0	0	0
2020/06/19	R035	06/08/2020	9.91	Put	Bond Future	8,024.1400	8.0241	7,038.0200	7.0380	(12.289)	0	0	0
2020/06/19	R035	06/08/2020	10.45	Call	Bond Future	823.7500	0.8238	1,111.9400	1.1119	34.985	0	0	0
2020/06/19	R035	06/08/2020	9.93	Put	Bond Future	7,892.2100	7.8922	6,910.6700	6.9107	(12.437)	0	0	0
2020/06/19	R035	06/08/2020	9.91	Call	Bond Future	213.7200	0.2137	317.0700	0.3171	48.358	0	0	0
2020/06/19	R035	06/08/2020	8.75	Put	Bond Future	16,720.9500	16.7210	15,634.5500	15.6345	(6.497)	0	0	0
2020/06/19	R035	06/08/2020	8.75	Call	Bond Future	4.0200	0.0040	7.0900	0.0071	76.368	0	0	3,000
2020/06/19	R035	05/11/2020	10.34	Put	Bond Future	7,774.2900	7.7743	6,998.8800	6.9989	(9.974)	0	0	0
2020/06/19	R035	05/11/2020			Bond Future	11.2935	84.7454	11.1154	85.8460	(1.577)	0.0000	0.0000	0
2020/06/19	R035	05/11/2020	10.33	Call	Bond Future	1,605.1000	1.6051	1,927.6100	1.9276	20.093	0	0	0
2020/06/19	R035	05/11/2020	10.33	Put	Bond Future	7,823.4200	7.8234	7,045.3600	7.0454	(9.945)	0	0	0
2020/06/19	R035	05/11/2020	10.34	Call	Bond Future	1,623.9700	1.6240	1,949.1300	1.9491	20.023	0	0	0
2020/06/19	R035	05/11/2020	10.32	Call	Bond Future	1,586.3700	1.5864	1,906.2400	1.9062	20.164	0	0	0
2020/06/19	R035	05/11/2020	10.32	Put	Bond Future	7,872.7700	7.8728	7,092.0700	7.0921	(9.916)	0	0	0
2020/06/19	R035	04/02/2021	11.14	Put	Bond Future	6,156.2600	6.1563	5,556.7200	5.5567	(9.739)	0	0	650
2020/06/19	R035	04/02/2021	10.04	Put	Bond Future	11,126.9600	11.1270	10,290.8400	10.2908	(7.514)	0	0	0
2020/06/19	R035	04/02/2021	10.14	Put	Bond Future	10,577.8300	10.5778	9,760.8400	9.7608	(7.724)	0	0	650
2020/06/19	R035	04/02/2021	10.05	Call	Bond Future	1,582.4600	1.5825	1,861.2000	1.8612	17.614	0	0	0
2020/06/19	R035	04/02/2021			Bond Future	11.5249	85.7284	11.3392	86.8414	(1.612)	0.0000	0.0000	0
2020/06/19	R035	04/02/2021	10.06	Call	Bond Future	1,596.5900	1.5966	1,877.2300	1.8772	17.577	0	0	0
2020/06/19	R035	04/02/2021	10.06	Put	Bond Future	11,015.8000	11.0158	10,183.4600	10.1835	(7.556)	0	0	0
2020/06/19	R035	04/02/2021	10.14	Call	Bond Future	1,712.9200	1.7129	2,008.9100	2.0089	17.280	0	0	0
2020/06/19	R035	04/02/2021	11.14	Call	Bond Future	3,824.7500	3.8248	4,338.1900	4.3382	13.424	0	0	0
2020/06/19	R035	04/02/2021	10.04	Call	Bond Future	1,568.4100	1.5684	1,845.2700	1.8453	17.652	0	0	0
2020/06/19	R035	04/02/2021	10.05	Put	Bond Future	11,071.3000	11.0713	10,237.0600	10.2371	(7.535)	0	0	0
2020/06/19	R035	06/05/2021	10.24	Put	Bond Future	11,407.5600	11.4076	10,592.2600	10.5923	(7.147)	0	0	0
2020/06/19	R035	06/05/2021	12.35	Put	Bond Future	3,946.0500	3.9461	3,536.5800	3.5366	(10.377)	0	0	0
2020/06/19	R035	06/05/2021	12.37	Call	Bond Future	7,336.5300	7.3365	8,056.3600	8.0564	9.812	0	0	0
2020/06/19	R035	06/05/2021			Bond Future	11.7548	82.2696	11.5613	83.3956	(1.647)	0.0000	0.0000	0
2020/06/19	R035	06/05/2021	12.35	Call	Bond Future	7,267.6800	7.2677	7,984.2400	7.9842	9.860	0	0	0
2020/06/19	R035	06/05/2021	12.37	Put	Bond Future	3,906.8500	3.9069	3,500.6500	3.5006	(10.397)	0	0	0
2020/06/19	R035	06/05/2021	10.24	Call	Bond Future	1,938.7900	1.9388	2,249.5200	2.2495	16.027	0	0	793
2020/06/19	R035	06/05/2021	12.36	Put	Bond Future	3,926.2600	3.9263	3,518.4200	3.5184	(10.387)	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
2020/06/19	R035	06/05/2021	12.02	Call	Bond Future	6,177.4900	6.1775	6,836.9600	6.8370	10.675	0	0	0
2020/06/19	R035	06/05/2021	12.02	Put	Bond Future	4,671.8400	4.6718	4,205.2800	4.2053	(9.987)	0	0	793
2020/06/19	R035	06/05/2021	11.32	Call	Bond Future	4,157.0100	4.1570	4,680.9800	4.6810	12.604	0	0	0
2020/06/19	R035	06/05/2021	11.32	Put	Bond Future	6,719.6600	6.7197	6,117.6000	6.1176	(8.960)	0	0	793
2020/06/19	R035	06/05/2021	12.36	Call	Bond Future	7,301.9400	7.3019	8,020.1300	8.0201	9.836	0	0	0
2020/06/19	R186	06/08/2020	8.38	Put	Bond Future	452.5000	0.4525	352.0900	0.3521	(22.190)	0	0	0
2020/06/19	R186	06/08/2020	7.45	Call	Bond Future	723.1000	0.7231	870.4200	0.8704	20.373	0	0	2,500
2020/06/19	R186	06/08/2020	9.00	Call	Bond Future	6,325.0100	6.3250	6,776.7400	6.7767	7.142	0	0	900
2020/06/19	R186	06/08/2020	8.00	Call	Bond Future	2,103.5200	2.1035	2,399.2300	2.3992	14.058	0	0	900
2020/06/19	R186	06/08/2020	8.25	Call	Bond Future	3,004.0100	3.0040	3,358.8600	3.3589	11.813	0	0	0
2020/06/19	R186	06/08/2020			Bond Future	7.7948	114.8337	7.7052	115.3142	(1.149)	0.0000	0.0000	68,600
2020/06/19	R186	06/08/2020	8.37	Call	Bond Future	3,487.7800	3.4878	3,866.0900	3.8661	10.847	0	0	0
2020/06/19	R186	06/08/2020	8.37	Put	Bond Future	462.7300	0.4627	360.5200	0.3605	(22.088)	0	0	0
2020/06/19	R186	06/08/2020	9.00	Put	Bond Future	103.4600	0.1035	74.6700	0.0747	(27.827)	0	0	0
2020/06/19	R186	06/08/2020	8.38	Call	Bond Future	3,529.2300	3.5292	3,909.3400	3.9093	10.770	0	0	0
2020/06/19	R186	06/08/2020	7.45	Put	Bond Future	2,587.1800	2.5872	2,253.9800	2.2540	(12.879)	0	0	2,500
2020/06/19	R186	06/08/2020	8.00	Put	Bond Future	1,012.4700	1.0125	827.6600	0.8277	(18.253)	0	0	15,177
2020/06/19	R186	06/08/2020	8.25	Put	Bond Future	601.5300	0.6015	475.8600	0.4759	(20.892)	0	0	0
2020/06/19	R186	06/08/2020	8.36	Call	Bond Future	3,446.5000	3.4465	3,822.9700	3.8230	10.923	0	0	0
2020/06/19	R186	06/08/2020	8.36	Put	Bond Future	473.1600	0.4732	369.1100	0.3691	(21.990)	0	0	0
2020/06/19	R186	05/11/2020	8.00	Put	Bond Future	2,520.9800	2.5210	2,285.1000	2.2851	(9.357)	0	0	0
2020/06/19	R186	05/11/2020	8.65	Call	Bond Future	4,636.7200	4.6367	4,977.3300	4.9773	7.346	0	0	0
2020/06/19	R186	05/11/2020	8.64	Put	Bond Future	1,282.4400	1.2824	1,136.8800	1.1369	(11.350)	0	0	0
2020/06/19	R186	05/11/2020			Bond Future	7.9793	116.0639	7.8848	116.5489	(1.184)	0.0000	0.0000	0
2020/06/19	R186	05/11/2020	7.00	Put	Bond Future	5,932.2900	5.9323	5,552.3800	5.5524	(6.404)	0	0	0
2020/06/19	R186	05/11/2020	7.00	Call	Bond Future	773.3100	0.7733	878.3500	0.8783	13.583	0	0	1,200
2020/06/19	R186	05/11/2020	8.66	Call	Bond Future	4,672.0500	4.6720	5,013.8900	5.0139	7.317	0	0	0
2020/06/19	R186	05/11/2020	8.66	Put	Bond Future	1,254.5000	1.2545	1,111.3900	1.1114	(11.408)	0	0	0
2020/06/19	R186	05/11/2020	8.00	Call	Bond Future	2,627.0000	2.6270	2,876.0700	2.8761	9.481	0	0	1,200
2020/06/19	R186	05/11/2020	7.84	Put	Bond Future	2,941.9300	2.9419	2,681.4100	2.6814	(8.855)	0	0	0
2020/06/19	R186	05/11/2020	9.26	Put	Bond Future	639.7400	0.6397	556.6800	0.5567	(12.983)	0	0	3,500
2020/06/19	R186	05/11/2020	8.65	Put	Bond Future	1,268.4100	1.2684	1,124.0700	1.1241	(11.380)	0	0	0
2020/06/19	R186	05/11/2020	8.64	Call	Bond Future	4,601.4800	4.6015	4,940.8700	4.9409	7.376	0	0	0
2020/06/19	R186	05/11/2020	7.84	Call	Bond Future	2,225.9500	2.2259	2,450.3800	2.4504	10.082	0	0	3,500
2020/06/19	R186	05/11/2020	8.34	Put	Bond Future	1,778.4100	1.7784	1,592.9600	1.5930	(10.428)	0	0	0
2020/06/19	R186	05/11/2020	8.34	Call	Bond Future	3,606.1200	3.6061	3,905.6200	3.9056	8.305	0	0	3,500
2020/06/19	R186	05/11/2020	9.26	Call	Bond Future	6,960.4500	6.9604	7,362.3400	7.3623	5.774	0	0	0
2020/06/19	R186	04/02/2021	8.15	Call	Bond Future	3,093.5100	3.0935	3,342.7800	3.3428	8.058	0	0	0
2020/06/19	R186	04/02/2021			Bond Future	8.1658	112.1268	8.0659	112.6169	(1.223)	0.0000	0.0000	0
2020/06/19	R186	04/02/2021	8.15	Put	Bond Future	3,170.8400	3.1708	2,929.9700	2.9300	(7.596)	0	0	0
2020/06/19	R186	04/02/2021	8.16	Call	Bond Future	3,118.5900	3.1186	3,369.0800	3.3691	8.032	0	0	0
2020/06/19	R186	04/02/2021	8.17	Put	Bond Future	3,123.2300	3.1232	2,884.8000	2.8848	(7.634)	0	0	0
2020/06/19	R186	04/02/2021	8.16	Put	Bond Future	3,146.9700	3.1470	2,907.3200	2.9073	(7.615)	0	0	0
2020/06/19	R186	04/02/2021	8.17	Call	Bond Future	3,143.7800	3.1438	3,395.4900	3.3955	8.007	0	0	0
2020/06/19	R186	06/05/2021	10.76	Put	Bond Future	508.1800	0.5082	453.7100	0.4537	(10.719)	0	0	0
2020/06/19	R186	06/05/2021	10.77	Call	Bond Future	11,035.5900	11.0356	11,477.2600	11.4773	4.002	0	0	0
2020/06/19	R186	06/05/2021			Bond Future	8.3646	113.4601	8.2587	113.9558	(1.266)	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
2020/06/19	R186	06/05/2021	10.78	Call	Bond Future	11,071.5200	11.0715	11,513.6400	11.5136	3.993	0	0	0
2020/06/19	R186	06/05/2021	10.78	Put	Bond Future	497.9400	0.4979	444.3700	0.4444	(10.758)	0	0	0
2020/06/19	R186	06/05/2021	10.76	Call	Bond Future	10,999.6800	10.9997	11,440.9000	11.4409	4.011	0	0	0
2020/06/19	R186	06/05/2021	10.77	Put	Bond Future	503.0400	0.5030	449.0200	0.4490	(10.739)	0	0	0
2020/06/19	R197	06/08/2020			Bond Future	307.7206	307.7206	307.7454	307.7454	0.008	0.0000	0.0000	2,591
2020/06/19	R197	05/11/2020			Bond Future	311.0922	311.0922	311.1154	311.1154	0.007	0.0000	0.0000	0
2020/06/19	R197	04/02/2021			Bond Future	306.8376	306.8376	306.8599	306.8599	0.007	0.0000	0.0000	0
2020/06/19	R197	06/05/2021			Bond Future	310.5556	310.5556	310.5774	310.5774	0.007	0.0000	0.0000	0
2020/06/19	R202	06/08/2020			Bond Future	214.9939	214.9939	215.0207	215.0207	0.012	0.0000	0.0000	7,794
2020/06/19	R202	05/11/2020			Bond Future	217.3494	217.3494	217.3753	217.3753	0.012	0.0000	0.0000	0
2020/06/19	R202	04/02/2021			Bond Future	215.7059	215.7059	215.7313	215.7313	0.012	0.0000	0.0000	0
2020/06/19	R202	06/05/2021			Bond Future	218.3192	218.3192	218.3443	218.3443	0.011	0.0000	0.0000	0
2020/06/19	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	R208	06/08/2020			Bond Future	3.6014	104.4213	3.6028	104.4204	0.039	0.0000	0.0000	23,391
2020/06/19	R208	06/08/2020	5.56	Call	Bond Future	1,227.8200	1.2278	1,226.9200	1.2269	(0.073)	0	0	0
2020/06/19	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	R208	06/08/2020	5.57	Call	Bond Future	1,234.0200	1.2340	1,233.1200	1.2331	(0.073)	0	0	0
2020/06/19	R208	06/08/2020	5.55	Call	Bond Future	1,221.6200	1.2216	1,220.7200	1.2207	(0.074)	0	0	0
2020/06/19	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	R208	05/11/2020	4.78	Call	Bond Future	648.1700	0.6482	646.6600	0.6467	(0.233)	0	0	0
2020/06/19	R208	05/11/2020	4.77	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/06/19	R208	05/11/2020			Bond Future	3.1072	102.1489	3.1111	102.1474	0.125	0.0000	0.0000	0
2020/06/19	R208	05/11/2020	4.79	Call	Bond Future	652.0100	0.6520	650.5000	0.6505	(0.232)	0	0	0
2020/06/19	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/06/19	R208	05/11/2020	4.78	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2020/06/19	R208	05/11/2020	4.77	Call	Bond Future	644.3200	0.6443	642.8100	0.6428	(0.234)	0	0	0
2020/06/19	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	R209	06/08/2020	5.55	Put	Bond Future	42,416.4600	42.4165	41,515.3400	41.5153	(2.124)	0	0	0
2020/06/19	R209	06/08/2020			Bond Future	11.0128	67.1167	10.8473	68.0178	(1.503)	0.0000	0.0000	61,107
2020/06/19	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	R209	06/08/2020	5.57	Put	Bond Future	42,199.6500	42.1997	41,298.5300	41.2985	(2.135)	0	0	0
2020/06/19	R209	06/08/2020	5.56	Put	Bond Future	42,307.9800	42.3080	41,406.8600	41.4069	(2.130)	0	0	0
2020/06/19	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/19	R209	05/11/2020	10.02	Call	Bond Future	1,234.5200	1.2345	1,469.1600	1.4692	19.007	0	0	0
2020/06/19	R209	05/11/2020			Bond Future	11.2114	64.6958	11.0397	65.6063	(1.531)	0.0000	0.0000	0
2020/06/19	R209	05/11/2020	10.00	Call	Bond Future	1,209.0500	1.2091	1,439.9900	1.4400	19.101	0	0	0
2020/06/19	R209	05/11/2020	10.00	Put	Bond Future	8,058.7800	8.0588	7,379.2800	7.3793	(8.432)	0	0	0
2020/06/19	R209	05/11/2020	10.02	Put	Bond Future	7,962.7400	7.9627	7,286.9400	7.2869	(8.487)	0	0	0
2020/06/19	R209	05/11/2020	10.01	Call	Bond Future	1,221.7400	1.2217	1,454.5300	1.4545	19.054	0	0	0
2020/06/19	R209	05/11/2020	10.01	Put	Bond Future	8,010.6800	8.0107	7,333.0300	7.3330	(8.459)	0	0	0
2020/06/19	R209	04/02/2021	10.12	Put	Bond Future	8,894.7900	8.8948	8,244.3400	8.2443	(7.313)	0	0	0
2020/06/19	R209	04/02/2021			Bond Future	11.4120	65.4466	11.2338	66.3673	(1.561)	0.0000	0.0000	0
2020/06/19	R209	04/02/2021	10.11	Call	Bond Future	1,736.8200	1.7368	2,005.4200	2.0054	15.465	0	0	0
2020/06/19	R209	04/02/2021	10.11	Put	Bond Future	8,940.5400	8.9405	8,288.4800	8.2885	(7.293)	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
2020/06/19	R209	04/02/2021	10.12	Call	Bond Future	1,750.8200	1.7508	2,021.0300	2.0210	15.433	0	0	0
2020/06/19	R209	04/02/2021	10.10	Call	Bond Future	1,722.9000	1.7229	1,989.8900	1.9899	15.497	0	0	0
2020/06/19	R209	04/02/2021	10.10	Put	Bond Future	8,986.4400	8.9864	8,332.7700	8.3328	(7.274)	0	0	0
2020/06/19	R209	06/05/2021	12.23	Put	Bond Future	3,606.5700	3.6066	3,269.4500	3.2694	(9.347)	0	0	0
2020/06/19	R209	06/05/2021	12.22	Call	Bond Future	6,521.5200	6.5215	7,114.6000	7.1146	9.094	0	0	0
2020/06/19	R209	06/05/2021			Bond Future	11.6175	63.0833	11.4324	64.0148	(1.593)	0.0000	0.0000	0
2020/06/19	R209	06/05/2021	12.23	Call	Bond Future	6,550.7900	6.5508	7,145.1500	7.1451	9.073	0	0	0
2020/06/19	R209	06/05/2021	12.22	Put	Bond Future	3,623.7000	3.6237	3,285.3000	3.2853	(9.339)	0	0	0
2020/06/19	R209	06/05/2021	12.24	Call	Bond Future	6,580.3100	6.5803	7,175.9600	7.1760	9.052	0	0	0
2020/06/19	R209	06/05/2021	12.24	Put	Bond Future	3,589.7300	3.5897	3,253.9000	3.2539	(9.355)	0	0	0
2020/06/19	R210	06/08/2020			Bond Future	186.5428	186.5428	186.5643	186.5643	0.012	0.0000	0.0000	1,929
2020/06/19	R210	05/11/2020			Bond Future	185.8808	185.8808	185.9014	185.9014	0.011	0.0000	0.0000	0
2020/06/19	R210	04/02/2021			Bond Future	188.0801	188.0801	188.1003	188.1003	0.011	0.0000	0.0000	0
2020/06/19	R210	06/05/2021			Bond Future	187.6172	187.6172	187.6372	187.6372	0.011	0.0000	0.0000	0
2020/06/19	R212	06/08/2020			Bond Future	166.2602	166.2602	166.2199	166.2199	(0.024)	0.0000	0.0000	7,044
2020/06/19	R212	05/11/2020			Bond Future	168.0824	168.0824	168.0407	168.0407	(0.025)	0.0000	0.0000	0
2020/06/19	R212	04/02/2021			Bond Future	167.7498	167.7498	167.7070	167.7070	(0.026)	0.0000	0.0000	0
2020/06/19	R212	06/05/2021			Bond Future	169.7822	169.7822	169.7385	169.7385	(0.026)	0.0000	0.0000	0
2020/06/19	R213	06/08/2020	9.31	Call	Bond Future	720.0700	0.7201	871.6600	0.8717	21.052	0	0	0
2020/06/19	R213	06/08/2020			Bond Future	9.8511	84.6831	9.7467	85.2761	(1.060)	0.0000	0.0000	17,349
2020/06/19	R213	06/08/2020	9.29	Call	Bond Future	689.3900	0.6894	836.1300	0.8361	21.285	0	0	0
2020/06/19	R213	06/08/2020	9.29	Put	Bond Future	3,945.3100	3.9453	3,498.9900	3.4990	(11.313)	0	0	0
2020/06/19	R213	06/08/2020	9.31	Put	Bond Future	3,857.0300	3.8570	3,415.5600	3.4156	(11.446)	0	0	0
2020/06/19	R213	06/08/2020	9.30	Call	Bond Future	704.6100	0.7046	853.7700	0.8538	21.169	0	0	0
2020/06/19	R213	06/08/2020	9.30	Put	Bond Future	3,901.0200	3.9010	3,457.1200	3.4571	(11.379)	0	0	0
2020/06/19	R213	05/11/2020	9.60	Put	Bond Future	4,778.2800	4.7783	4,417.0700	4.4171	(7.559)	0	0	0
2020/06/19	R213	05/11/2020	9.59	Call	Bond Future	2,241.3400	2.2413	2,477.4500	2.4775	10.534	0	0	0
2020/06/19	R213	05/11/2020			Bond Future	10.0486	82.0615	9.9401	82.6604	(1.080)	0.0000	0.0000	0
2020/06/19	R213	05/11/2020	9.60	Call	Bond Future	2,263.4600	2.2635	2,501.1500	2.5012	10.501	0	0	0
2020/06/19	R213	05/11/2020	9.59	Put	Bond Future	4,813.3900	4.8134	4,450.6000	4.4506	(7.537)	0	0	0
2020/06/19	R213	05/11/2020	9.61	Call	Bond Future	2,285.7200	2.2857	2,524.9800	2.5250	10.468	0	0	0
2020/06/19	R213	05/11/2020	9.61	Put	Bond Future	4,743.3600	4.7434	4,383.7200	4.3837	(7.582)	0	0	0
2020/06/19	R213	04/02/2021	9.40	Call	Bond Future	2,139.3800	2.1394	2,346.1500	2.3462	9.665	0	0	0
2020/06/19	R213	04/02/2021	9.39	Put	Bond Future	6,898.4900	6.8985	6,498.5200	6.4985	(5.798)	0	0	0
2020/06/19	R213	04/02/2021			Bond Future	10.2522	83.0132	10.1393	83.6187	(1.102)	0.0000	0.0000	0
2020/06/19	R213	04/02/2021	9.41	Call	Bond Future	2,158.1800	2.1582	2,366.2100	2.3662	9.639	0	0	0
2020/06/19	R213	04/02/2021	9.41	Put	Bond Future	6,821.0000	6.8210	6,423.5400	6.4235	(5.827)	0	0	0
2020/06/19	R213	04/02/2021	9.40	Put	Bond Future	6,859.6700	6.8597	6,460.9500	6.4610	(5.813)	0	0	0
2020/06/19	R213	04/02/2021	9.39	Call	Bond Future	2,120.6700	2.1207	2,326.1900	2.3262	9.691	0	0	0
2020/06/19	R213	06/05/2021	11.91	Put	Bond Future	1,911.9500	1.9119	1,760.3500	1.7603	(7.929)	0	0	0
2020/06/19	R213	06/05/2021			Bond Future	10.4553	80.4679	10.3377	81.0804	(1.125)	0.0000	0.0000	0
2020/06/19	R213	06/05/2021	11.90	Call	Bond Future	8,967.1500	8.9672	9,427.2500	9.4273	5.131	0	0	0
2020/06/19	R213	06/05/2021	11.90	Put	Bond Future	1,925.5200	1.9255	1,773.1200	1.7731	(7.915)	0	0	0
2020/06/19	R213	06/05/2021	11.91	Call	Bond Future	8,999.3600	8.9994	9,460.2600	9.4603	5.121	0	0	0
2020/06/19	R213	06/05/2021	11.89	Call	Bond Future	8,934.9800	8.9350	9,394.2700	9.3943	5.140	0	0	0

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2020/06/19	R213	06/05/2021	11.89	Put	Bond Future	1,939.1700	1.9392	1,785.9600	1.7860	(7.901)	0	0	0
2020/06/19	R214	06/08/2020	9.98	Put	Bond Future	8,394.1100	8.3941	7,481.0000	7.4810	(10.878)	0	0	0
2020/06/19	R214	06/08/2020	9.97	Call	Bond Future	143.1300	0.1431	213.1700	0.2132	48.935	0	0	0
2020/06/19	R214	06/08/2020			Bond Future	11.3672	64.5040	11.1862	65.4887	(1.592)	0.0000	0.0000	20,956
2020/06/19	R214	06/08/2020	9.98	Call	Bond Future	146.9100	0.1469	218.5100	0.2185	48.737	0	0	0
2020/06/19	R214	06/08/2020	9.97	Put	Bond Future	8,456.0500	8.4561	7,541.3800	7.5414	(10.817)	0	0	0
2020/06/19	R214	06/08/2020	9.99	Call	Bond Future	150.7700	0.1508	223.9600	0.2240	48.544	0	0	0
2020/06/19	R214	06/08/2020	9.99	Put	Bond Future	8,332.3500	8.3324	7,420.8300	7.4208	(10.940)	0	0	0
2020/06/19	R214	05/11/2020	10.26	Put	Bond Future	8,658.2900	8.6583	7,905.5800	7.9056	(8.694)	0	0	0
2020/06/19	R214	05/11/2020			Bond Future	11.5662	61.9183	11.3782	62.9132	(1.625)	0.0000	0.0000	0
2020/06/19	R214	05/11/2020	10.25	Call	Bond Future	1,150.1600	1.1502	1,390.4300	1.3904	20.890	0	0	0
2020/06/19	R214	05/11/2020	10.25	Put	Bond Future	8,709.0800	8.7091	7,954.4200	7.9544	(8.665)	0	0	0
2020/06/19	R214	05/11/2020	10.26	Call	Bond Future	1,162.3600	1.1624	1,404.5800	1.4046	20.839	0	0	0
2020/06/19	R214	05/11/2020	10.24	Call	Bond Future	1,138.0500	1.1381	1,376.3700	1.3764	20.941	0	0	0
2020/06/19	R214	05/11/2020	10.24	Put	Bond Future	8,760.0600	8.7601	8,003.4500	8.0035	(8.637)	0	0	0
2020/06/19	R214	04/02/2021	10.33	Call	Bond Future	1,637.4200	1.6374	1,915.3500	1.9153	16.974	0	0	0
2020/06/19	R214	04/02/2021			Bond Future	11.7715	62.6365	11.5759	63.6427	(1.662)	0.0000	0.0000	0
2020/06/19	R214	04/02/2021	10.31	Call	Bond Future	1,610.8100	1.6108	1,885.3300	1.8853	17.042	0	0	0
2020/06/19	R214	04/02/2021	10.31	Put	Bond Future	9,843.4200	9.8434	9,111.7700	9.1118	(7.433)	0	0	0
2020/06/19	R214	04/02/2021	10.33	Put	Bond Future	9,745.4100	9.7454	9,017.1700	9.0172	(7.473)	0	0	0
2020/06/19	R214	04/02/2021	10.32	Call	Bond Future	1,624.0800	1.6241	1,900.3000	1.9003	17.008	0	0	0
2020/06/19	R214	04/02/2021	10.32	Put	Bond Future	9,794.3400	9.7943	9,064.3900	9.0644	(7.453)	0	0	0
2020/06/19	R214	06/05/2021	12.26	Call	Bond Future	5,680.5800	5.6806	6,284.7800	6.2848	10.636	0	0	0
2020/06/19	R214	06/05/2021	12.25	Put	Bond Future	4,317.9600	4.3180	3,902.7200	3.9027	(9.617)	0	0	0
2020/06/19	R214	06/05/2021			Bond Future	11.9743	60.1015	11.7709	61.1194	(1.698)	0.0000	0.0000	0
2020/06/19	R214	06/05/2021	12.27	Call	Bond Future	5,707.5400	5.7075	6,313.2400	6.3132	10.612	0	0	0
2020/06/19	R214	06/05/2021	12.27	Put	Bond Future	4,276.8900	4.2769	3,864.6600	3.8647	(9.639)	0	0	0
2020/06/19	R214	06/05/2021	12.26	Put	Bond Future	4,297.3700	4.2974	3,883.6400	3.8836	(9.628)	0	0	0
2020/06/19	R214	06/05/2021	12.25	Call	Bond Future	5,653.6600	5.6537	6,256.3500	6.2563	10.660	0	0	0
2020/06/19	R248	06/08/2020	10.20	Call	Bond Future	128.9200	0.1289	192.4400	0.1924	49.271	0	0	0
2020/06/19	R248	06/08/2020	11.80	Call	Bond Future	3,335.0500	3.3350	4,007.4000	4.0074	20.160	0	0	470
2020/06/19	R248	06/08/2020	12.75	Call	Bond Future	7,509.6100	7.5096	8,460.6400	8.4606	12.664	0	0	814
2020/06/19	R248	06/08/2020	10.35	Call	Bond Future	197.3300	0.1973	288.4400	0.2884	46.171	0	0	640
2020/06/19	R248	06/08/2020	11.85	Put	Bond Future	1,796.1500	1.7962	1,390.9700	1.3910	(22.558)	0	0	0
2020/06/19	R248	06/08/2020	9.00	Put	Bond Future	20,801.8000	20.8018	19,705.1900	19.7052	(5.272)	0	0	0
2020/06/19	R248	06/08/2020			Bond Future	11.5786	80.5840	11.4124	81.6815	(1.435)	0.0000	0.0000	96,891
2020/06/19	R248	06/08/2020	10.18	Call	Bond Future	121.5100	0.1215	181.9000	0.1819	49.700	0	0	0
2020/06/19	R248	06/08/2020	10.18	Put	Bond Future	10,316.9300	10.3169	9,279.8200	9.2798	(10.053)	0	0	0
2020/06/19	R248	06/08/2020	10.35	Put	Bond Future	9,028.6700	9.0287	8,022.2800	8.0223	(11.147)	0	0	0
2020/06/19	R248	06/08/2020	11.85	Call	Bond Future	3,529.6000	3.5296	4,221.9200	4.2219	19.615	0	0	0
2020/06/19	R248	06/08/2020	11.15	Put	Bond Future	4,211.7100	4.2117	3,495.1800	3.4952	(17.013)	0	0	0
2020/06/19	R248	06/08/2020	11.15	Call	Bond Future	1,322.6200	1.3226	1,703.5900	1.7036	28.804	0	0	0
2020/06/19	R248	06/08/2020	10.85	Put	Bond Future	5,752.2200	5.7522	4,904.5900	4.9046	(14.736)	0	0	0
2020/06/19	R248	06/08/2020	10.85	Call	Bond Future	722.8300	0.7228	972.7000	0.9727	34.568	0	0	640
2020/06/19	R248	06/08/2020	9.25	Put	Bond Future	18,378.5000	18.3785	17,283.7000	17.2837	(5.957)	0	0	0
2020/06/19	R248	06/08/2020	9.25	Call	Bond Future	3.8100	0.0038	6.5100	0.0065	70.866	0	0	20,640

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
2020/06/19	R248	06/08/2020	10.20	Put	Bond Future	10,161.9000	10.1619	9,127.9200	9.1279	(10.175)	0	0	0
2020/06/19	R248	06/08/2020	11.80	Put	Bond Future	1,915.5900	1.9156	1,490.4400	1.4904	(22.194)	0	0	0
2020/06/19	R248	06/08/2020	12.75	Put	Bond Future	507.5900	0.5076	361.1200	0.3611	(28.856)	0	0	0
2020/06/19	R248	06/08/2020	9.00	Call	Bond Future	1.1500	0.0012	2.0400	0.0020	77.391	0	0	3,000
2020/06/19	R248	06/08/2020	10.19	Call	Bond Future	125.1700	0.1252	187.1100	0.1871	49.485	0	0	0
2020/06/19	R248	06/08/2020	10.19	Put	Bond Future	10,239.3100	10.2393	9,203.7500	9.2038	(10.114)	0	0	0
2020/06/19	R248	06/08/2020	12.25	Put	Bond Future	1,064.7500	1.0647	796.2800	0.7963	(25.214)	0	0	0
2020/06/19	R248	06/08/2020	12.25	Call	Bond Future	5,226.8500	5.2268	6,055.8800	6.0559	15.861	0	0	814
2020/06/19	R248	06/08/2020	11.10	Put	Bond Future	4,446.3200	4.4463	3,707.0500	3.7070	(16.627)	0	0	0
2020/06/19	R248	06/08/2020	11.10	Call	Bond Future	1,207.4900	1.2075	1,565.7200	1.5657	29.667	0	0	470
2020/06/19	R248	05/11/2020	10.02	Put	Bond Future	13,500.2200	13.5002	12,544.0600	12.5441	(7.083)	0	0	0
2020/06/19	R248	05/11/2020	10.03	Call	Bond Future	651.2800	0.6513	805.6100	0.8056	23.696	0	0	0
2020/06/19	R248	05/11/2020			Bond Future	11.7892	77.0363	11.6159	78.1451	(1.470)	0.0000	0.0000	0
2020/06/19	R248	05/11/2020	11.00	Put	Bond Future	7,403.9900	7.4040	6,672.4200	6.6724	(9.881)	0	0	0
2020/06/19	R248	05/11/2020	11.00	Call	Bond Future	2,107.4700	2.1075	2,484.6600	2.4847	17.898	0	0	800
2020/06/19	R248	05/11/2020	10.00	Put	Bond Future	13,649.6400	13.6496	12,690.0400	12.6900	(7.030)	0	0	0
2020/06/19	R248	05/11/2020	10.00	Call	Bond Future	624.6000	0.6246	773.7600	0.7738	23.881	0	0	800
2020/06/19	R248	05/11/2020	10.04	Call	Bond Future	660.3600	0.6604	816.4300	0.8164	23.634	0	0	0
2020/06/19	R248	05/11/2020	10.04	Put	Bond Future	13,351.7200	13.3517	12,399.0300	12.3990	(7.135)	0	0	0
2020/06/19	R248	05/11/2020	10.02	Call	Bond Future	642.2900	0.6423	794.8900	0.7949	23.759	0	0	0
2020/06/19	R248	05/11/2020	10.03	Put	Bond Future	13,425.8500	13.4259	12,471.4200	12.4714	(7.109)	0	0	0
2020/06/19	R248	04/02/2021	10.46	Call	Bond Future	1,603.6200	1.6036	1,875.2100	1.8752	16.936	0	0	0
2020/06/19	R248	04/02/2021	10.47	Put	Bond Future	12,204.6200	12.2046	11,356.8300	11.3568	(6.946)	0	0	0
2020/06/19	R248	04/02/2021			Bond Future	12.0078	77.9300	11.8267	79.0513	(1.509)	0.0000	0.0000	0
2020/06/19	R248	04/02/2021	10.46	Put	Bond Future	12,267.3800	12.2674	11,417.6700	11.4177	(6.927)	0	0	0
2020/06/19	R248	04/02/2021	10.47	Call	Bond Future	1,618.3800	1.6184	1,891.8900	1.8919	16.900	0	0	0
2020/06/19	R248	04/02/2021	10.48	Call	Bond Future	1,633.2300	1.6332	1,908.6600	1.9087	16.864	0	0	0
2020/06/19	R248	04/02/2021	10.48	Put	Bond Future	12,142.0800	12.1421	11,296.2100	11.2962	(6.966)	0	0	0
2020/06/19	R248	06/05/2021	12.36	Call	Bond Future	6,097.8000	6.0978	6,742.2600	6.7423	10.569	0	0	0
2020/06/19	R248	06/05/2021			Bond Future	12.2242	74.4416	12.0351	75.5761	(1.548)	0.0000	0.0000	0
2020/06/19	R248	06/05/2021	12.34	Call	Bond Future	6,036.3200	6.0363	6,677.1400	6.6771	10.616	0	0	0
2020/06/19	R248	06/05/2021	12.34	Put	Bond Future	5,357.6300	5.3576	4,864.0400	4.8640	(9.213)	0	0	0
2020/06/19	R248	06/05/2021	12.36	Put	Bond Future	5,303.0200	5.3030	4,813.0700	4.8131	(9.239)	0	0	0
2020/06/19	R248	06/05/2021	12.35	Call	Bond Future	6,067.0400	6.0670	6,709.6800	6.7097	10.592	0	0	0
2020/06/19	R248	06/05/2021	12.35	Put	Bond Future	5,330.2600	5.3303	4,838.4900	4.8385	(9.226)	0	0	0

Total

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