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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/06/2020 TO 26/06/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	2025	06/08/2020		Bond Future	138.0643	138.0643	138.0660	138.0660	0.001	0.0000	0.0000	4,976
2020/06/26	2025	05/11/2020		Bond Future	139.5749	139.5749	139.5759	139.5759	0.001	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	2025	04/02/2021			Bond Future	139.7133	139.7133	139.7311	139.7311	0.013	0.0000	0.0000	0
2020/06/26	2025	06/05/2021			Bond Future	141.4116	141.4116	141.4293	141.4293	0.013	0.0000	0.0000	0
2020/06/26	2029	06/08/2020			Bond Future	99.7039	99.7039	99.0941	99.0941	(0.612)	0.0000	0.0000	5,012
2020/06/26	2029	05/11/2020			Bond Future	99.6586	99.6586	99.0547	99.0547	(0.606)	0.0000	0.0000	0
2020/06/26	2029	04/02/2021			Bond Future	100.8451	100.8451	100.2336	100.2336	(0.606)	0.0000	0.0000	0
2020/06/26	2029	06/05/2021			Bond Future	100.9200	100.9200	100.3139	100.3139	(0.601)	0.0000	0.0000	0
2020/06/26	2030	06/08/2020	9.11	Call	Bond Future	1,379.4500	1.3794	1,325.5700	1.3256	(3.906)	0	0	0
2020/06/26	2030	06/08/2020	9.95	Put	Bond Future	487.0100	0.4870	486.2200	0.4862	(0.162)	0	0	5,850
2020/06/26	2030	06/08/2020	10.40	Put	Bond Future	193.8500	0.1939	191.1600	0.1912	(1.388)	0	0	0
2020/06/26	2030	06/08/2020	11.25	Call	Bond Future	10,890.0300	10.8900	10,812.2300	10.8122	(0.714)	0	0	0
2020/06/26	2030	06/08/2020	10.00	Call	Bond Future	4,733.8500	4.7338	4,655.6200	4.6556	(1.653)	0	0	470
2020/06/26	2030	06/08/2020	10.05	Put	Bond Future	398.5900	0.3986	396.9800	0.3970	(0.404)	0	0	0
2020/06/26	2030	06/08/2020	10.70	Call	Bond Future	8,152.8600	8.1529	8,073.6800	8.0737	(0.971)	0	0	470
2020/06/26	2030	06/08/2020	9.75	Put	Bond Future	719.9100	0.7199	721.8300	0.7218	0.267	0	0	0
2020/06/26	2030	06/08/2020	9.42	Call	Bond Future	2,331.5400	2.3315	2,264.8400	2.2648	(2.861)	0	0	0
2020/06/26	2030	06/08/2020			Bond Future	9.2491	92.4883	9.2621	92.4113	0.141	0.0000	0.0000	106,494
2020/06/26	2030	06/08/2020	9.09	Call	Bond Future	1,327.1200	1.3271	1,274.2100	1.2742	(3.987)	0	0	0
2020/06/26	2030	06/08/2020	9.09	Put	Bond Future	2,271.5900	2.2716	2,295.6700	2.2957	1.060	0	0	0
2020/06/26	2030	06/08/2020	10.40	Call	Bond Future	6,667.0900	6.6671	6,587.4100	6.5874	(1.195)	0	0	0
2020/06/26	2030	06/08/2020	10.70	Put	Bond Future	91.4100	0.0914	89.2200	0.0892	(2.396)	0	0	0
2020/06/26	2030	06/08/2020	9.05	Put	Bond Future	2,410.1600	2.4102	2,436.2300	2.4362	1.082	0	0	0
2020/06/26	2030	06/08/2020	9.05	Call	Bond Future	1,226.1900	1.2262	1,175.2700	1.1753	(4.153)	0	0	450
2020/06/26	2030	06/08/2020	8.36	Put	Bond Future	5,660.7400	5.6607	5,720.4000	5.7204	1.054	0	0	0
2020/06/26	2030	06/08/2020	8.36	Call	Bond Future	216.1700	0.2162	198.8400	0.1988	(8.017)	0	0	800
2020/06/26	2030	06/08/2020	8.86	Put	Bond Future	3,146.2400	3.1462	3,182.2700	3.1823	1.145	0	0	0
2020/06/26	2030	06/08/2020	8.86	Call	Bond Future	813.6100	0.8136	772.6500	0.7727	(5.034)	0	0	800
2020/06/26	2030	06/08/2020	9.11	Put	Bond Future	2,204.4700	2.2045	2,227.5800	2.2276	1.048	0	0	0
2020/06/26	2030	06/08/2020	9.95	Call	Bond Future	4,502.8000	4.5028	4,425.0200	4.4250	(1.727)	0	0	0
2020/06/26	2030	06/08/2020	11.25	Put	Bond Future	16.8800	0.0169	16.0700	0.0161	(4.799)	0	0	0
2020/06/26	2030	06/08/2020	10.21	Put	Bond Future	287.8300	0.2878	285.4400	0.2854	(0.830)	0	0	0
2020/06/26	2030	06/08/2020	10.00	Put	Bond Future	440.4600	0.4405	439.2200	0.4392	(0.282)	0	0	0
2020/06/26	2030	06/08/2020	10.75	Call	Bond Future	8,401.7100	8.4017	8,322.6700	8.3227	(0.941)	0	0	0
2020/06/26	2030	06/08/2020	10.05	Call	Bond Future	4,968.4300	4.9684	4,889.8300	4.8898	(1.582)	0	0	0
2020/06/26	2030	06/08/2020	9.75	Call	Bond Future	3,613.6800	3.6137	3,538.6100	3.5386	(2.077)	0	0	450
2020/06/26	2030	06/08/2020	9.42	Put	Bond Future	1,330.4500	1.3304	1,340.7400	1.3407	0.773	0	0	800
2020/06/26	2030	06/08/2020	9.10	Call	Bond Future	1,353.1300	1.3531	1,299.7400	1.2997	(3.946)	0	0	0
2020/06/26	2030	06/08/2020	9.10	Put	Bond Future	2,237.8500	2.2378	2,261.4500	2.2615	1.055	0	0	0
2020/06/26	2030	06/08/2020	11.47	Call	Bond Future	11,970.6600	11.9707	11,893.2000	11.8932	(0.647)	0	0	0
2020/06/26	2030	06/08/2020	11.47	Put	Bond Future	7.8900	0.0079	7.4200	0.0074	(5.957)	0	0	622
2020/06/26	2030	06/08/2020	10.21	Call	Bond Future	5,734.6500	5.7347	5,655.2700	5.6553	(1.384)	0	0	622
2020/06/26	2030	06/08/2020	10.87	Call	Bond Future	9,000.1300	9.0001	8,921.4300	8.9214	(0.874)	0	0	0
2020/06/26	2030	06/08/2020	10.87	Put	Bond Future	55.9900	0.0560	54.2800	0.0543	(3.054)	0	0	622
2020/06/26	2030	06/08/2020	10.75	Put	Bond Future	79.3700	0.0794	77.3200	0.0773	(2.583)	0	0	0
2020/06/26	2030	06/08/2020	9.20	Put	Bond Future	1,919.4100	1.9194	1,938.3200	1.9383	0.985	0	0	2,500
2020/06/26	2030	06/08/2020	9.20	Call	Bond Future	1,629.4400	1.6294	1,571.3600	1.5714	(3.564)	0	0	323
2020/06/26	2030	06/08/2020	8.50	Put	Bond Future	4,881.8000	4.8818	4,935.9000	4.9359	1.108	0	0	0

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2020/06/26	2030	06/08/2020	8.50	Call	Bond Future	321.8200	0.3218	298.9300	0.2989	(7.113)	0	0	323
2020/06/26	2030	05/11/2020	8.10	Put	Bond Future	9,007.9500	9.0079	9,061.6600	9.0617	0.596	0	0	0
2020/06/26	2030	05/11/2020	8.73	Call	Bond Future	1,882.8900	1.8829	1,844.4100	1.8444	(2.044)	0	0	3,000
2020/06/26	2030	05/11/2020	10.06	Put	Bond Future	2,199.4600	2.1995	2,212.8500	2.2128	0.609	0	0	1,000
2020/06/26	2030	05/11/2020	9.39	Put	Bond Future	3,751.4100	3.7514	3,776.5100	3.7765	0.669	0	0	0
2020/06/26	2030	05/11/2020	9.38	Call	Bond Future	3,458.9500	3.4589	3,405.9200	3.4059	(1.533)	0	0	0
2020/06/26	2030	05/11/2020			Bond Future	9.4361	93.4781	9.4498	93.3998	0.145	0.0000	0.0000	0
2020/06/26	2030	05/11/2020	8.85	Put	Bond Future	5,566.6500	5.5666	5,603.6900	5.6037	0.665	0	0	0
2020/06/26	2030	05/11/2020	8.85	Call	Bond Future	2,132.0200	2.1320	2,090.7200	2.0907	(1.937)	0	0	3,000
2020/06/26	2030	05/11/2020	9.61	Call	Bond Future	4,143.5100	4.1435	4,085.9900	4.0860	(1.388)	0	0	0
2020/06/26	2030	05/11/2020	9.61	Put	Bond Future	3,155.4300	3.1554	3,176.2500	3.1763	0.660	0	0	3,000
2020/06/26	2030	05/11/2020	8.34	Put	Bond Future	7,788.5400	7.7885	7,837.2800	7.8373	0.626	0	0	0
2020/06/26	2030	05/11/2020	8.34	Call	Bond Future	1,227.3900	1.2274	1,197.7900	1.1978	(2.412)	0	0	1,000
2020/06/26	2030	05/11/2020	9.04	Put	Bond Future	4,869.1600	4.8692	4,901.8200	4.9018	0.671	0	0	0
2020/06/26	2030	05/11/2020	9.04	Call	Bond Future	2,566.1700	2.5662	2,520.4900	2.5205	(1.780)	0	0	1,000
2020/06/26	2030	05/11/2020	8.36	Put	Bond Future	7,691.1300	7.6911	7,739.4400	7.7394	0.628	0	0	0
2020/06/26	2030	05/11/2020	9.86	Put	Bond Future	2,581.6500	2.5817	2,598.1100	2.5981	0.638	0	0	14,160
2020/06/26	2030	05/11/2020	8.10	Call	Bond Future	929.3200	0.9293	904.6900	0.9047	(2.650)	0	0	3,000
2020/06/26	2030	05/11/2020	8.73	Put	Bond Future	6,041.4000	6.0414	6,081.2600	6.0813	0.660	0	0	0
2020/06/26	2030	05/11/2020	9.23	Put	Bond Future	4,236.3300	4.2363	4,264.7800	4.2648	0.672	0	0	0
2020/06/26	2030	05/11/2020	10.06	Call	Bond Future	5,679.7000	5.6797	5,614.7500	5.6148	(1.144)	0	0	0
2020/06/26	2030	05/11/2020	10.37	Put	Bond Future	1,717.4100	1.7174	1,726.8500	1.7269	0.550	0	0	15,646
2020/06/26	2030	05/11/2020	9.39	Call	Bond Future	3,487.4100	3.4874	3,434.1700	3.4342	(1.527)	0	0	0
2020/06/26	2030	05/11/2020	9.38	Put	Bond Future	3,780.4000	3.7804	3,805.7100	3.8057	0.670	0	0	0
2020/06/26	2030	05/11/2020	8.36	Call	Bond Future	1,255.0800	1.2551	1,225.0500	1.2250	(2.393)	0	0	14,160
2020/06/26	2030	05/11/2020	8.86	Put	Bond Future	5,528.2600	5.5283	5,565.0700	5.5651	0.666	0	0	0
2020/06/26	2030	05/11/2020	8.86	Call	Bond Future	2,153.6300	2.1536	2,112.1000	2.1121	(1.928)	0	0	14,160
2020/06/26	2030	05/11/2020	9.86	Call	Bond Future	4,965.5300	4.9655	4,903.6500	4.9037	(1.246)	0	0	0
2020/06/26	2030	05/11/2020	9.23	Call	Bond Future	3,047.4700	3.0475	2,997.5800	2.9976	(1.637)	0	0	3,000
2020/06/26	2030	05/11/2020	10.47	Call	Bond Future	7,258.8300	7.2588	7,188.8500	7.1888	(0.964)	0	0	0
2020/06/26	2030	05/11/2020	10.47	Put	Bond Future	1,585.9400	1.5859	1,594.3000	1.5943	0.527	0	0	3,000
2020/06/26	2030	05/11/2020	8.53	Put	Bond Future	6,893.7800	6.8938	6,938.3400	6.9383	0.646	0	0	0
2020/06/26	2030	05/11/2020	8.53	Call	Bond Future	1,512.8000	1.5128	1,479.0200	1.4790	(2.233)	0	0	15,646
2020/06/26	2030	05/11/2020	9.03	Put	Bond Future	4,904.0700	4.9041	4,936.9500	4.9369	0.670	0	0	0
2020/06/26	2030	05/11/2020	9.03	Call	Bond Future	2,541.9600	2.5420	2,496.5000	2.4965	(1.788)	0	0	15,646
2020/06/26	2030	05/11/2020	10.37	Call	Bond Future	6,862.2100	6.8622	6,793.3100	6.7933	(1.004)	0	0	0
2020/06/26	2030	05/11/2020	9.40	Call	Bond Future	3,515.9800	3.5160	3,462.5400	3.4625	(1.520)	0	0	0
2020/06/26	2030	05/11/2020	9.40	Put	Bond Future	3,722.5800	3.7226	3,747.4800	3.7475	0.669	0	0	0
2020/06/26	2030	04/02/2021	9.12	Call	Bond Future	3,133.8000	3.1338	3,090.8300	3.0908	(1.371)	0	0	1,000
2020/06/26	2030	04/02/2021	8.36	Call	Bond Future	1,708.7700	1.7088	1,679.0700	1.6791	(1.738)	0	0	800
2020/06/26	2030	04/02/2021	9.16	Call	Bond Future	3,227.8200	3.2278	3,184.1400	3.1841	(1.353)	0	0	0
2020/06/26	2030	04/02/2021	9.15	Put	Bond Future	5,896.7200	5.8967	5,932.8800	5.9329	0.613	0	0	0
2020/06/26	2030	04/02/2021			Bond Future	9.6266	90.5643	9.6410	90.4846	0.149	0.0000	0.0000	0
2020/06/26	2030	04/02/2021	8.37	Put	Bond Future	9,051.2400	9.0512	9,101.0400	9.1010	0.550	0	0	0
2020/06/26	2030	04/02/2021	8.37	Call	Bond Future	1,723.2900	1.7233	1,693.4300	1.6934	(1.733)	0	0	1,000
2020/06/26	2030	04/02/2021	9.17	Call	Bond Future	3,251.5700	3.2516	3,207.7100	3.2077	(1.349)	0	0	0
2020/06/26	2030	04/02/2021	9.17	Put	Bond Future	5,829.0500	5.8290	5,864.8500	5.8649	0.614	0	0	0
2020/06/26	2030	04/02/2021	9.12	Put	Bond Future	5,999.3100	5.9993	6,036.0000	6.0360	0.612	0	0	0

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2020/06/26	2030	04/02/2021	8.36	Put	Bond Future	9,098.0600	9.0981	9,148.0200	9.1480	0.549	0	0	0
2020/06/26	2030	04/02/2021	9.16	Put	Bond Future	5,862.8100	5.8628	5,898.7900	5.8988	0.614	0	0	0
2020/06/26	2030	04/02/2021	9.15	Call	Bond Future	3,204.1700	3.2042	3,160.6700	3.1607	(1.358)	0	0	0
2020/06/26	2030	04/02/2021	8.86	Put	Bond Future	6,945.0200	6.9450	6,986.3800	6.9864	0.596	0	0	0
2020/06/26	2030	04/02/2021	8.86	Call	Bond Future	2,562.9400	2.5629	2,524.6400	2.5246	(1.494)	0	0	800
2020/06/26	2030	04/02/2021	10.20	Call	Bond Future	6,210.5400	6.2105	6,150.5800	6.1506	(0.965)	0	0	0
2020/06/26	2030	04/02/2021	10.20	Put	Bond Future	3,103.6500	3.1037	3,123.3500	3.1233	0.635	0	0	1,800
2020/06/26	2030	06/05/2021	10.04	Put	Bond Future	4,098.6200	4.0986	4,126.6200	4.1266	0.683	0	0	0
2020/06/26	2030	06/05/2021	9.15	Call	Bond Future	2,942.0400	2.9420	2,903.3300	2.9033	(1.316)	0	0	0
2020/06/26	2030	06/05/2021	11.69	Call	Bond Future	10,764.0400	10.7640	10,693.6500	10.6937	(0.654)	0	0	0
2020/06/26	2030	06/05/2021	11.70	Put	Bond Future	1,439.9700	1.4400	1,450.3100	1.4503	0.718	0	0	0
2020/06/26	2030	06/05/2021			Bond Future	9.8271	91.6454	9.8421	91.5646	0.153	0.0000	0.0000	0
2020/06/26	2030	06/05/2021	10.74	Call	Bond Future	7,479.8400	7.4798	7,418.1200	7.4181	(0.825)	0	0	0
2020/06/26	2030	06/05/2021	10.74	Put	Bond Future	2,748.5300	2.7485	2,767.6100	2.7676	0.694	0	0	0
2020/06/26	2030	06/05/2021	7.97	Call	Bond Future	1,161.2200	1.1612	1,140.4200	1.1404	(1.791)	0	0	700
2020/06/26	2030	06/05/2021	9.92	Call	Bond Future	4,886.5000	4.8865	4,835.4500	4.8355	(1.045)	0	0	0
2020/06/26	2030	06/05/2021	10.04	Call	Bond Future	5,232.3100	5.2323	5,179.5100	5.1795	(1.009)	0	0	0
2020/06/26	2030	06/05/2021	9.15	Put	Bond Future	6,674.6100	6.6746	6,716.7000	6.7167	0.631	0	0	0
2020/06/26	2030	06/05/2021	11.69	Put	Bond Future	1,450.9100	1.4509	1,461.3200	1.4613	0.717	0	0	0
2020/06/26	2030	06/05/2021	11.70	Call	Bond Future	10,799.5800	10.7996	10,729.1200	10.7291	(0.652)	0	0	0
2020/06/26	2030	06/05/2021	7.97	Put	Bond Future	11,892.4600	11.8925	11,952.4600	11.9525	0.505	0	0	0
2020/06/26	2030	06/05/2021	9.92	Put	Bond Future	4,389.4100	4.3894	4,419.1600	4.4192	0.678	0	0	700
2020/06/26	2030	06/05/2021	9.22	Call	Bond Future	3,096.4500	3.0964	3,056.5600	3.0566	(1.288)	0	0	0
2020/06/26	2030	06/05/2021	9.22	Put	Bond Future	6,433.9000	6.4339	6,474.8100	6.4748	0.636	0	0	700
2020/06/26	2030	06/05/2021	11.71	Call	Bond Future	10,835.1500	10.8352	10,764.6200	10.7646	(0.651)	0	0	0
2020/06/26	2030	06/05/2021	11.71	Put	Bond Future	1,429.1000	1.4291	1,439.3700	1.4394	0.719	0	0	0
2020/06/26	2032	06/08/2020	9.46	Put	Bond Future	4,926.0200	4.9260	4,848.2900	4.8483	(1.578)	0	0	0
2020/06/26	2032	06/08/2020	9.45	Call	Bond Future	474.7500	0.4748	473.7000	0.4737	(0.221)	0	0	0
2020/06/26	2032	06/08/2020	8.79	Put	Bond Future	9,051.0200	9.0510	8,972.5100	8.9725	(0.867)	0	0	0
2020/06/26	2032	06/08/2020	9.29	Put	Bond Future	5,873.8100	5.8738	5,795.0500	5.7950	(1.341)	0	0	0
2020/06/26	2032	06/08/2020			Bond Future	10.1600	90.1359	10.1475	90.2127	(0.123)	0.0000	0.0000	104,991
2020/06/26	2032	06/08/2020	9.91	Call	Bond Future	1,325.4900	1.3255	1,332.6000	1.3326	0.536	0	0	0
2020/06/26	2032	06/08/2020	9.91	Put	Bond Future	2,876.4200	2.8764	2,806.7600	2.8068	(2.422)	0	0	800
2020/06/26	2032	06/08/2020	9.46	Call	Bond Future	486.9000	0.4869	485.9400	0.4859	(0.197)	0	0	0
2020/06/26	2032	06/08/2020	9.45	Put	Bond Future	4,979.5000	4.9795	4,901.6800	4.9017	(1.563)	0	0	0
2020/06/26	2032	06/08/2020	8.79	Call	Bond Future	69.0000	0.0690	67.2600	0.0673	(2.522)	0	0	800
2020/06/26	2032	06/08/2020	9.29	Call	Bond Future	310.1400	0.3101	308.1500	0.3082	(0.642)	0	0	800
2020/06/26	2032	06/08/2020	9.47	Call	Bond Future	499.1900	0.4992	498.3200	0.4983	(0.174)	0	0	0
2020/06/26	2032	06/08/2020	9.47	Put	Bond Future	4,872.7400	4.8727	4,795.1000	4.7951	(1.593)	0	0	0
2020/06/26	2032	05/11/2020	9.61	Put	Bond Future	6,758.6400	6.7586	6,694.3800	6.6944	(0.951)	0	0	0
2020/06/26	2032	05/11/2020	10.99	Call	Bond Future	6,154.7300	6.1547	6,191.2200	6.1912	0.593	0	0	0
2020/06/26	2032	05/11/2020	9.44	Put	Bond Future	7,526.0200	7.5260	7,459.4600	7.4595	(0.884)	0	0	0
2020/06/26	2032	05/11/2020	11.08	Call	Bond Future	6,495.6100	6.4956	6,533.6200	6.5336	0.585	0	0	0
2020/06/26	2032	05/11/2020	9.77	Put	Bond Future	6,096.5500	6.0965	6,034.6400	6.0346	(1.015)	0	0	0
2020/06/26	2032	05/11/2020			Bond Future	10.3662	86.9553	10.3532	87.0324	(0.125)	0.0000	0.0000	0
2020/06/26	2032	05/11/2020	10.99	Put	Bond Future	2,550.9300	2.5509	2,510.2700	2.5103	(1.594)	0	0	3,000
2020/06/26	2032	05/11/2020	9.76	Call	Bond Future	2,423.7400	2.4237	2,438.8300	2.4388	0.623	0	0	0

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2020/06/26	2032	05/11/2020	9.76	Put	Bond Future	6,136.3700	6.1364	6,074.3100	6.0743	(1.011)	0	0	0
2020/06/26	2032	05/11/2020	9.11	Call	Bond Future	1,259.4700	1.2595	1,266.3300	1.2663	0.545	0	0	3,000
2020/06/26	2032	05/11/2020	9.61	Call	Bond Future	2,093.5900	2.0936	2,106.4800	2.1065	0.616	0	0	3,000
2020/06/26	2032	05/11/2020	9.44	Call	Bond Future	1,764.8500	1.7649	1,775.4400	1.7754	0.600	0	0	1,000
2020/06/26	2032	05/11/2020	11.08	Put	Bond Future	2,389.2200	2.3892	2,350.0800	2.3501	(1.638)	0	0	1,000
2020/06/26	2032	05/11/2020	9.77	Call	Bond Future	2,446.9200	2.4469	2,462.1600	2.4622	0.623	0	0	0
2020/06/26	2032	05/11/2020	9.11	Put	Bond Future	9,200.3000	9.2003	9,130.0100	9.1300	(0.764)	0	0	0
2020/06/26	2032	05/11/2020	8.94	Put	Bond Future	10,136.1200	10.1361	10,064.2800	10.0643	(0.709)	0	0	0
2020/06/26	2032	05/11/2020	8.94	Call	Bond Future	1,045.0400	1.0450	1,050.3500	1.0503	0.508	0	0	1,000
2020/06/26	2032	05/11/2020	9.75	Call	Bond Future	2,400.6900	2.4007	2,415.6200	2.4156	0.622	0	0	0
2020/06/26	2032	05/11/2020	9.75	Put	Bond Future	6,176.3900	6.1764	6,114.1700	6.1142	(1.007)	0	0	0
2020/06/26	2032	04/02/2021	9.29	Call	Bond Future	2,028.7100	2.0287	2,041.9600	2.0420	0.653	0	0	800
2020/06/26	2032	04/02/2021	10.82	Put	Bond Future	4,318.7000	4.3187	4,274.5800	4.2746	(1.022)	0	0	800
2020/06/26	2032	04/02/2021	9.63	Call	Bond Future	2,619.2000	2.6192	2,636.3500	2.6363	0.655	0	0	0
2020/06/26	2032	04/02/2021			Bond Future	10.5735	87.9709	10.5601	88.0485	(0.127)	0.0000	0.0000	0
2020/06/26	2032	04/02/2021	8.79	Put	Bond Future	12,555.9300	12.5559	12,486.8500	12.4868	(0.550)	0	0	0
2020/06/26	2032	04/02/2021	8.79	Call	Bond Future	1,339.3500	1.3394	1,347.9000	1.3479	0.638	0	0	800
2020/06/26	2032	04/02/2021	9.61	Call	Bond Future	2,581.6200	2.5816	2,598.5300	2.5985	0.655	0	0	0
2020/06/26	2032	04/02/2021	9.61	Put	Bond Future	8,406.4300	8.4064	8,345.7100	8.3457	(0.722)	0	0	0
2020/06/26	2032	04/02/2021	9.29	Put	Bond Future	9,907.9000	9.9079	9,843.5200	9.8435	(0.650)	0	0	0
2020/06/26	2032	04/02/2021	10.82	Call	Bond Future	5,726.4000	5.7264	5,759.9100	5.7599	0.585	0	0	0
2020/06/26	2032	04/02/2021	9.63	Put	Bond Future	8,317.6700	8.3177	8,257.1900	8.2572	(0.727)	0	0	0
2020/06/26	2032	04/02/2021	9.62	Call	Bond Future	2,600.3700	2.6004	2,617.3900	2.6174	0.655	0	0	0
2020/06/26	2032	04/02/2021	9.62	Put	Bond Future	8,361.9800	8.3620	8,301.3700	8.3014	(0.725)	0	0	0
2020/06/26	2032	06/05/2021	12.12	Put	Bond Future	2,559.2300	2.5592	2,530.5800	2.5306	(1.119)	0	0	0
2020/06/26	2032	06/05/2021			Bond Future	10.7880	84.8736	10.7740	84.9519	(0.129)	0.0000	0.0000	0
2020/06/26	2032	06/05/2021	12.11	Call	Bond Future	9,559.5800	9.5596	9,609.1800	9.6092	0.519	0	0	0
2020/06/26	2032	06/05/2021	12.11	Put	Bond Future	2,575.6500	2.5756	2,546.8800	2.5469	(1.117)	0	0	0
2020/06/26	2032	06/05/2021	12.12	Call	Bond Future	9,592.8600	9.5929	9,642.5800	9.6426	0.518	0	0	0
2020/06/26	2032	06/05/2021	12.10	Call	Bond Future	9,526.3400	9.5263	9,575.8200	9.5758	0.519	0	0	0
2020/06/26	2032	06/05/2021	12.10	Put	Bond Future	2,592.1700	2.5922	2,563.2800	2.5633	(1.115)	0	0	0
2020/06/26	2033	06/08/2020			Bond Future	96.3841	96.3841	94.7567	94.7567	(1.688)	0.0000	0.0000	12,378
2020/06/26	2033	05/11/2020			Bond Future	96.2277	96.2277	94.5957	94.5957	(1.696)	0.0000	0.0000	0
2020/06/26	2033	04/02/2021			Bond Future	97.3732	97.3732	95.7214	95.7214	(1.696)	0.0000	0.0000	0
2020/06/26	2033	06/05/2021			Bond Future	97.3283	97.3283	95.6703	95.6703	(1.703)	0.0000	0.0000	0
2020/06/26	2037	06/08/2020	9.88	Put	Bond Future	8,814.1800	8.8142	8,189.1200	8.1891	(7.092)	0	0	0
2020/06/26	2037	06/08/2020			Bond Future	11.1499	80.4853	11.0455	81.1485	(0.936)	0.0000	0.0000	103,338
2020/06/26	2037	06/08/2020	9.87	Call	Bond Future	138.1500	0.1381	175.3900	0.1754	26.956	0	0	0
2020/06/26	2037	06/08/2020	9.87	Put	Bond Future	8,883.9300	8.8839	8,257.9200	8.2579	(7.047)	0	0	0
2020/06/26	2037	06/08/2020	9.88	Call	Bond Future	142.2200	0.1422	180.4100	0.1804	26.853	0	0	0
2020/06/26	2037	06/08/2020	9.86	Call	Bond Future	134.1900	0.1342	170.4800	0.1705	27.044	0	0	0
2020/06/26	2037	06/08/2020	9.86	Put	Bond Future	8,953.8700	8.9539	8,326.9100	8.3269	(7.002)	0	0	0
2020/06/26	2037	05/11/2020	10.18	Call	Bond Future	1,638.4700	1.6385	1,810.0500	1.8100	10.472	0	0	0
2020/06/26	2037	05/11/2020	10.17	Put	Bond Future	9,469.5800	9.4696	8,969.9500	8.9700	(5.276)	0	0	0
2020/06/26	2037	05/11/2020			Bond Future	11.3595	81.3468	11.2511	82.0167	(0.955)	0.0000	0.0000	276
2020/06/26	2037	05/11/2020	10.19	Call	Bond Future	1,654.4400	1.6544	1,827.3200	1.8273	10.449	0	0	0

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2020/06/26	2037	05/11/2020	10.19	Put	Bond Future	9,359.9000	9.3599	8,862.8700	8.8629	(5.310)	0	0	0
2020/06/26	2037	05/11/2020	10.17	Call	Bond Future	1,622.6100	1.6226	1,792.8900	1.7929	10.494	0	0	0
2020/06/26	2037	05/11/2020	10.18	Put	Bond Future	9,414.6400	9.4146	8,916.3100	8.9163	(5.293)	0	0	0
2020/06/26	2037	04/02/2021	13.73	Call	Bond Future	12,963.2600	12.9633	13,514.3300	13.5143	4.251	0	0	0
2020/06/26	2037	04/02/2021	10.85	Call	Bond Future	3,546.0100	3.5460	3,815.2000	3.8152	7.591	0	0	0
2020/06/26	2037	04/02/2021	10.35	Call	Bond Future	2,523.8200	2.5238	2,734.3000	2.7343	8.340	0	0	0
2020/06/26	2037	04/02/2021	10.28	Put	Bond Future	10,741.4600	10.7415	10,266.7500	10.2667	(4.419)	0	0	0
2020/06/26	2037	04/02/2021	10.27	Call	Bond Future	2,383.3800	2.3834	2,584.9600	2.5850	8.458	0	0	0
2020/06/26	2037	04/02/2021			Bond Future	11.5751	78.0412	11.4621	78.7186	(0.976)	0.0000	0.0000	0
2020/06/26	2037	04/02/2021	11.97	Put	Bond Future	4,480.7500	4.4807	4,204.4400	4.2044	(6.167)	0	0	0
2020/06/26	2037	04/02/2021	11.97	Call	Bond Future	6,780.0300	6.7800	7,181.1200	7.1811	5.916	0	0	300
2020/06/26	2037	04/02/2021	9.65	Put	Bond Future	14,362.6200	14.3626	13,823.5400	13.8235	(3.753)	0	0	0
2020/06/26	2037	04/02/2021	9.65	Call	Bond Future	1,469.9900	1.4700	1,608.3100	1.6083	9.410	0	0	72
2020/06/26	2037	04/02/2021	11.90	Call	Bond Future	6,553.2300	6.5532	6,946.7400	6.9467	6.005	0	0	0
2020/06/26	2037	04/02/2021	13.73	Put	Bond Future	1,600.9400	1.6009	1,474.6100	1.4746	(7.891)	0	0	300
2020/06/26	2037	04/02/2021	10.85	Put	Bond Future	8,056.7000	8.0567	7,648.4900	7.6485	(5.067)	0	0	72
2020/06/26	2037	04/02/2021	10.35	Put	Bond Future	10,380.0100	10.3800	9,913.0900	9.9131	(4.498)	0	0	72
2020/06/26	2037	04/02/2021	10.28	Call	Bond Future	2,400.6400	2.4006	2,603.3300	2.6033	8.443	0	0	0
2020/06/26	2037	04/02/2021	10.27	Put	Bond Future	10,793.7700	10.7938	10,317.9500	10.3180	(4.408)	0	0	0
2020/06/26	2037	04/02/2021	11.90	Put	Bond Future	4,653.8100	4.6538	4,369.9200	4.3699	(6.100)	0	0	240
2020/06/26	2037	04/02/2021	10.48	Put	Bond Future	9,730.3100	9.7303	9,278.1500	9.2782	(4.647)	0	0	0
2020/06/26	2037	04/02/2021	10.48	Call	Bond Future	2,763.3600	2.7634	2,988.6000	2.9886	8.151	0	0	240
2020/06/26	2037	04/02/2021	10.29	Call	Bond Future	2,417.9900	2.4180	2,621.7800	2.6218	8.428	0	0	0
2020/06/26	2037	04/02/2021	10.29	Put	Bond Future	10,689.3300	10.6893	10,215.7200	10.2157	(4.431)	0	0	0
2020/06/26	2037	06/05/2021	12.42	Call	Bond Future	7,747.8200	7.7478	8,176.4100	8.1764	5.532	0	0	0
2020/06/26	2037	06/05/2021			Bond Future	11.7980	78.9733	11.6804	79.6586	(0.997)	0.0000	0.0000	0
2020/06/26	2037	06/05/2021	12.42	Put	Bond Future	4,274.8800	4.2749	4,018.1900	4.0182	(6.005)	0	0	0
2020/06/26	2037	06/05/2021	12.43	Call	Bond Future	7,781.1300	7.7811	8,210.6600	8.2107	5.520	0	0	0
2020/06/26	2037	06/05/2021	12.44	Put	Bond Future	4,233.9300	4.2339	3,979.1200	3.9791	(6.018)	0	0	0
2020/06/26	2037	06/05/2021	12.43	Put	Bond Future	4,254.3600	4.2544	3,998.6100	3.9986	(6.011)	0	0	0
2020/06/26	2037	06/05/2021	12.44	Call	Bond Future	7,814.4800	7.8145	8,244.9500	8.2450	5.509	0	0	0
2020/06/26	2038	06/08/2020			Bond Future	107.9796	107.9796	106.5457	106.5457	(1.328)	0.0000	0.0000	10,539
2020/06/26	2038	05/11/2020			Bond Future	109.1610	109.1610	107.7110	107.7110	(1.328)	0.0000	0.0000	0
2020/06/26	2038	04/02/2021			Bond Future	108.7470	108.7470	107.2988	107.2988	(1.332)	0.0000	0.0000	0
2020/06/26	2038	06/05/2021			Bond Future	110.0692	110.0692	108.6032	108.6032	(1.332)	0.0000	0.0000	0
2020/06/26	2040	06/08/2020	10.03	Call	Bond Future	130.0200	0.1300	165.7300	0.1657	27.465	0	0	0
2020/06/26	2040	06/08/2020	10.04	Call	Bond Future	133.9700	0.1340	170.6400	0.1706	27.372	0	0	0
2020/06/26	2040	06/08/2020	10.02	Put	Bond Future	9,653.7400	9.6537	8,991.2800	8.9913	(6.862)	0	0	0
2020/06/26	2040	06/08/2020	10.85	Call	Bond Future	1,025.2100	1.0252	1,221.2500	1.2213	19.122	0	0	0
2020/06/26	2040	06/08/2020	11.26	Put	Bond Future	2,639.4100	2.6394	2,265.3600	2.2654	(14.172)	0	0	517
2020/06/26	2040	06/08/2020			Bond Future	11.3346	82.0971	11.2302	82.7943	(0.921)	0.0000	0.0000	55,869
2020/06/26	2040	06/08/2020	10.04	Put	Bond Future	9,503.5500	9.5036	8,843.0000	8.8430	(6.951)	0	0	0
2020/06/26	2040	06/08/2020	10.02	Call	Bond Future	126.1800	0.1262	160.9400	0.1609	27.548	0	0	0
2020/06/26	2040	06/08/2020	10.03	Put	Bond Future	9,578.5400	9.5785	8,917.0300	8.9170	(6.906)	0	0	0
2020/06/26	2040	06/08/2020	10.85	Put	Bond Future	4,343.6200	4.3436	3,842.4400	3.8424	(11.538)	0	0	12,496
2020/06/26	2040	06/08/2020	11.26	Call	Bond Future	2,142.4000	2.1424	2,465.5700	2.4656	15.084	0	0	0

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2020/06/26	2040	06/08/2020	9.57	Put	Bond Future	13,227.0600	13.2271	12,538.6700	12.5387	(5.204)	0	0	0
2020/06/26	2040	06/08/2020	10.79	Put	Bond Future	4,645.3600	4.6454	4,126.6700	4.1267	(11.166)	0	0	800
2020/06/26	2040	06/08/2020	9.57	Call	Bond Future	27.9400	0.0279	36.7700	0.0368	31.603	0	0	800
2020/06/26	2040	06/08/2020	10.07	Put	Bond Future	9,279.8300	9.2798	8,622.2800	8.6223	(7.086)	0	0	0
2020/06/26	2040	06/08/2020	10.07	Call	Bond Future	146.4100	0.1464	186.0800	0.1861	27.095	0	0	800
2020/06/26	2040	06/08/2020	10.79	Call	Bond Future	900.9900	0.9010	1,079.5200	1.0795	19.815	0	0	0
2020/06/26	2040	05/11/2020	11.00	Put	Bond Future	6,653.5100	6.6535	6,224.7800	6.2248	(6.444)	0	0	0
2020/06/26	2040	05/11/2020	10.23	Call	Bond Future	1,443.3600	1.4434	1,602.9200	1.6029	11.055	0	0	2,000
2020/06/26	2040	05/11/2020	11.70	Put	Bond Future	4,206.1700	4.2062	3,888.3800	3.8884	(7.555)	0	0	2,000
2020/06/26	2040	05/11/2020	9.50	Call	Bond Future	615.3500	0.6153	694.6800	0.6947	12.892	0	0	2,000
2020/06/26	2040	05/11/2020	10.00	Call	Bond Future	1,125.4400	1.1254	1,256.1900	1.2562	11.618	0	0	2,230
2020/06/26	2040	05/11/2020	10.30	Call	Bond Future	1,551.6100	1.5516	1,720.5300	1.7205	10.887	0	0	0
2020/06/26	2040	05/11/2020			Bond Future	11.5437	82.9759	11.4351	83.6801	(0.941)	0.0000	0.0000	0
2020/06/26	2040	05/11/2020	9.73	Put	Bond Future	14,019.0700	14.0191	13,415.8200	13.4158	(4.303)	0	0	0
2020/06/26	2040	05/11/2020	9.73	Call	Bond Future	821.4000	0.8214	922.4100	0.9224	12.297	0	0	2,000
2020/06/26	2040	05/11/2020	10.23	Put	Bond Future	10,677.3500	10.6773	10,132.6500	10.1326	(5.101)	0	0	0
2020/06/26	2040	05/11/2020	10.30	Put	Bond Future	10,251.7800	10.2518	9,716.4400	9.7164	(5.222)	0	0	0
2020/06/26	2040	05/11/2020	11.00	Call	Bond Future	3,025.3900	3.0254	3,300.9200	3.3009	9.107	0	0	2,230
2020/06/26	2040	05/11/2020	11.70	Call	Bond Future	5,202.3200	5.2023	5,588.7900	5.5888	7.429	0	0	0
2020/06/26	2040	05/11/2020	9.50	Put	Bond Future	15,728.9900	15.7290	15,104.0600	15.1041	(3.973)	0	0	0
2020/06/26	2040	05/11/2020	10.00	Put	Bond Future	12,149.3600	12.1494	11,575.8500	11.5759	(4.720)	0	0	0
2020/06/26	2040	05/11/2020	10.31	Call	Bond Future	1,567.5200	1.5675	1,737.8000	1.7378	10.863	0	0	0
2020/06/26	2040	05/11/2020	10.32	Put	Bond Future	10,132.1200	10.1321	9,599.5000	9.5995	(5.257)	0	0	0
2020/06/26	2040	05/11/2020	11.50	Call	Bond Future	4,536.1300	4.5361	4,892.0800	4.8921	7.847	0	0	0
2020/06/26	2040	05/11/2020	11.50	Put	Bond Future	4,818.3600	4.8184	4,470.0500	4.4700	(7.229)	0	0	2,000
2020/06/26	2040	05/11/2020	10.31	Put	Bond Future	10,191.8400	10.1918	9,657.8600	9.6579	(5.239)	0	0	0
2020/06/26	2040	05/11/2020	10.32	Call	Bond Future	1,583.5500	1.5835	1,755.1900	1.7552	10.839	0	0	0
2020/06/26	2040	04/02/2021	9.49	Call	Bond Future	1,083.0600	1.0831	1,193.6300	1.1936	10.209	0	0	500
2020/06/26	2040	04/02/2021	9.57	Put	Bond Future	17,001.5500	17.0015	16,406.9800	16.4070	(3.497)	0	0	0
2020/06/26	2040	04/02/2021	10.07	Put	Bond Future	13,605.5300	13.6055	13,060.0800	13.0601	(4.009)	0	0	0
2020/06/26	2040	04/02/2021	10.42	Put	Bond Future	11,508.0500	11.5081	11,001.9600	11.0020	(4.398)	0	0	0
2020/06/26	2040	04/02/2021			Bond Future	11.7589	79.4390	11.6458	80.1512	(0.963)	0.0000	0.0000	0
2020/06/26	2040	04/02/2021	10.07	Call	Bond Future	1,804.5200	1.8045	1,971.2000	1.9712	9.237	0	0	800
2020/06/26	2040	04/02/2021	11.74	Call	Bond Future	5,694.1900	5.6942	6,067.7800	6.0678	6.561	0	0	0
2020/06/26	2040	04/02/2021	11.74	Put	Bond Future	5,812.6900	5.8127	5,474.1500	5.4741	(5.824)	0	0	800
2020/06/26	2040	04/02/2021	10.41	Call	Bond Future	2,355.5000	2.3555	2,560.3600	2.5604	8.697	0	0	0
2020/06/26	2040	04/02/2021	10.41	Put	Bond Future	11,564.8000	11.5648	11,057.5300	11.0575	(4.386)	0	0	0
2020/06/26	2040	04/02/2021	9.49	Put	Bond Future	17,588.4700	17.5885	16,986.9100	16.9869	(3.420)	0	0	0
2020/06/26	2040	04/02/2021	9.57	Call	Bond Future	1,167.2300	1.1672	1,284.7900	1.2848	10.072	0	0	800
2020/06/26	2040	04/02/2021	10.42	Call	Bond Future	2,373.2100	2.3732	2,579.2500	2.5793	8.682	0	0	0
2020/06/26	2040	04/02/2021	10.24	Put	Bond Future	12,558.0600	12.5581	12,031.2700	12.0313	(4.195)	0	0	0
2020/06/26	2040	04/02/2021	10.24	Call	Bond Future	2,067.6400	2.0676	2,252.9800	2.2530	8.964	0	0	500
2020/06/26	2040	04/02/2021	11.57	Call	Bond Future	5,163.7100	5.1637	5,516.0100	5.5160	6.823	0	0	0
2020/06/26	2040	04/02/2021	11.57	Put	Bond Future	6,358.3200	6.3583	5,998.4900	5.9985	(5.659)	0	0	500
2020/06/26	2040	04/02/2021	10.40	Call	Bond Future	2,337.8700	2.3379	2,541.5600	2.5416	8.713	0	0	0
2020/06/26	2040	04/02/2021	10.40	Put	Bond Future	11,621.7300	11.6217	11,113.2900	11.1133	(4.375)	0	0	0
2020/06/26	2040	06/05/2021	12.44	Put	Bond Future	4,822.8300	4.8228	4,537.2500	4.5373	(5.921)	0	0	0
2020/06/26	2040	06/05/2021			Bond Future	11.9812	80.3880	11.8632	81.1083	(0.985)	0.0000	0.0000	0

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2020/06/26	2040	06/05/2021	12.43	Call	Bond Future	7,491.4100	7.4914	7,925.1400	7.9251	5.790	0	0	0
2020/06/26	2040	06/05/2021	12.43	Put	Bond Future	4,847.0700	4.8471	4,560.4400	4.5604	(5.913)	0	0	0
2020/06/26	2040	06/05/2021	12.44	Call	Bond Future	7,524.4100	7.5244	7,959.1900	7.9592	5.778	0	0	0
2020/06/26	2040	06/05/2021	12.42	Call	Bond Future	7,458.1700	7.4582	7,890.8600	7.8909	5.802	0	0	0
2020/06/26	2040	06/05/2021	12.42	Put	Bond Future	4,871.1300	4.8711	4,583.4600	4.5835	(5.906)	0	0	0
2020/06/26	2044	06/08/2020	9.88	Call	Bond Future	57.7200	0.0577	75.8600	0.0759	31.428	0	0	0
2020/06/26	2044	06/08/2020	9.98	Call	Bond Future	80.4100	0.0804	104.8700	0.1049	30.419	0	0	602
2020/06/26	2044	06/08/2020	11.09	Put	Bond Future	3,710.7900	3.7108	3,231.3100	3.2313	(12.921)	0	0	602
2020/06/26	2044	06/08/2020	9.01	Call	Bond Future	1.5700	0.0016	2.1900	0.0022	39.490	0	0	140
2020/06/26	2044	06/08/2020	9.66	Call	Bond Future	26.3100	0.0263	35.1300	0.0351	33.523	0	0	140
2020/06/26	2044	06/08/2020			Bond Future	11.4474	78.4430	11.3379	79.1684	(0.957)	0.0000	0.0000	77,118
2020/06/26	2044	06/08/2020	9.86	Call	Bond Future	53.9200	0.0539	70.9600	0.0710	31.602	0	0	0
2020/06/26	2044	06/08/2020	9.86	Put	Bond Future	11,808.6300	11.8086	11,100.2100	11.1002	(5.999)	0	0	0
2020/06/26	2044	06/08/2020	9.36	Put	Bond Future	16,088.7600	16.0888	15,366.1600	15.3662	(4.491)	0	0	0
2020/06/26	2044	06/08/2020	9.36	Call	Bond Future	7.8900	0.0079	10.7500	0.0107	36.248	0	0	602
2020/06/26	2044	06/08/2020	9.98	Put	Bond Future	10,845.4100	10.8454	10,144.4100	10.1444	(6.464)	0	0	0
2020/06/26	2044	06/08/2020	9.88	Put	Bond Future	11,646.2200	11.6462	10,938.9000	10.9389	(6.073)	0	0	0
2020/06/26	2044	06/08/2020	11.09	Call	Bond Future	1,299.7700	1.2998	1,545.7500	1.5457	18.925	0	0	0
2020/06/26	2044	06/08/2020	9.01	Put	Bond Future	19,317.2200	19.3172	18,592.3800	18.5924	(3.752)	0	0	0
2020/06/26	2044	06/08/2020	9.66	Put	Bond Future	13,471.5300	13.4715	12,754.8900	12.7549	(5.320)	0	0	0
2020/06/26	2044	06/08/2020	9.87	Call	Bond Future	55.7900	0.0558	73.3700	0.0734	31.511	0	0	0
2020/06/26	2044	06/08/2020	9.87	Put	Bond Future	11,727.3300	11.7273	11,019.4500	11.0194	(6.036)	0	0	0
2020/06/26	2044	06/08/2020	10.93	Call	Bond Future	943.8400	0.9438	1,139.5000	1.1395	20.730	0	0	0
2020/06/26	2044	06/08/2020	10.93	Put	Bond Future	4,475.6100	4.4756	3,945.8100	3.9458	(11.837)	0	0	140
2020/06/26	2044	05/11/2020	11.06	Put	Bond Future	6,828.0500	6.8280	6,375.7800	6.3758	(6.624)	0	0	525
2020/06/26	2044	05/11/2020	11.43	Call	Bond Future	3,948.3700	3.9484	4,291.6100	4.2916	8.693	0	0	0
2020/06/26	2044	05/11/2020	9.72	Put	Bond Future	14,962.9300	14.9629	14,325.0700	14.3251	(4.263)	0	0	0
2020/06/26	2044	05/11/2020	9.97	Call	Bond Future	980.3200	0.9803	1,102.2800	1.1023	12.441	0	0	568
2020/06/26	2044	05/11/2020	9.29	Put	Bond Future	18,417.2400	18.4172	17,742.5700	17.7426	(3.663)	0	0	0
2020/06/26	2044	05/11/2020	9.96	Put	Bond Future	13,207.9400	13.2079	12,595.9200	12.5959	(4.634)	0	0	0
2020/06/26	2044	05/11/2020	10.36	Call	Bond Future	1,503.7200	1.5037	1,675.6400	1.6756	11.433	0	0	0
2020/06/26	2044	05/11/2020			Bond Future	11.6522	79.2826	11.5383	80.0154	(0.978)	0.0000	0.0000	0
2020/06/26	2044	05/11/2020	9.72	Call	Bond Future	724.1600	0.7242	819.1100	0.8191	13.112	0	0	1,815
2020/06/26	2044	05/11/2020	9.97	Put	Bond Future	13,137.5600	13.1376	12,526.7100	12.5267	(4.650)	0	0	0
2020/06/26	2044	05/11/2020	9.96	Call	Bond Future	968.9500	0.9689	1,089.7400	1.0897	12.466	0	0	0
2020/06/26	2044	05/11/2020	11.38	Call	Bond Future	3,795.5200	3.7955	4,130.4100	4.1304	8.823	0	0	0
2020/06/26	2044	05/11/2020	11.38	Put	Bond Future	5,565.7700	5.5658	5,167.8500	5.1678	(7.149)	0	0	568
2020/06/26	2044	05/11/2020	10.34	Call	Bond Future	1,472.9400	1.4729	1,642.0900	1.6421	11.484	0	0	0
2020/06/26	2044	05/11/2020	10.34	Put	Bond Future	10,690.5800	10.6906	10,126.9200	10.1269	(5.272)	0	0	0
2020/06/26	2044	05/11/2020	11.06	Call	Bond Future	2,886.0500	2.8861	3,166.5900	3.1666	9.721	0	0	0
2020/06/26	2044	05/11/2020	10.04	Put	Bond Future	12,651.1400	12.6511	12,048.5800	12.0486	(4.763)	0	0	0
2020/06/26	2044	05/11/2020	11.17	Put	Bond Future	6,368.7700	6.3688	5,935.3100	5.9353	(6.806)	0	0	1,815
2020/06/26	2044	05/11/2020	11.43	Put	Bond Future	5,388.2800	5.3883	4,998.7100	4.9987	(7.230)	0	0	1,815
2020/06/26	2044	05/11/2020	8.87	Put	Bond Future	22,160.7300	22.1607	21,461.1800	21.4612	(3.157)	0	0	0
2020/06/26	2044	05/11/2020	9.29	Call	Bond Future	406.2700	0.4063	464.4100	0.4644	14.311	0	0	568
2020/06/26	2044	05/11/2020	10.36	Put	Bond Future	10,567.0800	10.5671	10,006.1900	10.0062	(5.308)	0	0	0
2020/06/26	2044	05/11/2020	10.04	Call	Bond Future	1,062.7000	1.0627	1,192.9500	1.1930	12.257	0	0	525



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2020/06/26	2044	05/11/2020	9.34	Put	Bond Future	17,995.5800	17.9956	17,324.5800	17.3246	(3.729)	0	0	0
2020/06/26	2044	05/11/2020	9.34	Call	Bond Future	436.2100	0.4362	498.0200	0.4980	14.170	0	0	525
2020/06/26	2044	05/11/2020	11.17	Call	Bond Future	3,184.7200	3.1847	3,484.0700	3.4841	9.400	0	0	0
2020/06/26	2044	05/11/2020	8.87	Call	Bond Future	214.1400	0.2141	247.4000	0.2474	15.532	0	0	1,815
2020/06/26	2044	05/11/2020	10.02	Put	Bond Future	12,789.0100	12.7890	12,184.0400	12.1840	(4.730)	0	0	0
2020/06/26	2044	05/11/2020	10.02	Call	Bond Future	1,038.6700	1.0387	1,166.5100	1.1665	12.308	0	0	1,815
2020/06/26	2044	05/11/2020	10.35	Call	Bond Future	1,488.2800	1.4883	1,658.8100	1.6588	11.458	0	0	0
2020/06/26	2044	05/11/2020	10.35	Put	Bond Future	10,628.7200	10.6287	10,066.4400	10.0664	(5.290)	0	0	0
2020/06/26	2044	04/02/2021	10.04	Put	Bond Future	14,526.8300	14.5268	13,947.0300	13.9470	(3.991)	0	0	0
2020/06/26	2044	04/02/2021	10.37	Call	Bond Future	2,139.6100	2.1396	2,338.3300	2.3383	9.288	0	0	0
2020/06/26	2044	04/02/2021	10.35	Put	Bond Future	12,553.7100	12.5537	12,009.0400	12.0090	(4.339)	0	0	0
2020/06/26	2044	04/02/2021			Bond Future	11.8631	75.8279	11.7442	76.5689	(1.002)	0.0000	0.0000	0
2020/06/26	2044	04/02/2021	10.37	Put	Bond Future	12,433.0200	12.4330	11,890.7100	11.8907	(4.362)	0	0	0
2020/06/26	2044	04/02/2021	10.35	Call	Bond Future	2,106.5900	2.1066	2,302.9500	2.3029	9.321	0	0	0
2020/06/26	2044	04/02/2021	10.04	Call	Bond Future	1,637.4800	1.6375	1,798.7100	1.7987	9.846	0	0	0
2020/06/26	2044	04/02/2021	10.84	Call	Bond Future	3,013.5400	3.0135	3,270.7900	3.2708	8.536	0	0	0
2020/06/26	2044	04/02/2021	10.36	Put	Bond Future	12,493.2700	12.4933	11,949.7800	11.9498	(4.350)	0	0	0
2020/06/26	2044	04/02/2021	10.84	Put	Bond Future	9,822.6300	9.8226	9,338.8500	9.3388	(4.925)	0	0	405
2020/06/26	2044	04/02/2021	10.29	Call	Bond Future	2,009.5600	2.0096	2,198.8800	2.1989	9.421	0	0	0
2020/06/26	2044	04/02/2021	10.29	Put	Bond Future	12,920.5800	12.9206	12,368.8700	12.3689	(4.270)	0	0	405
2020/06/26	2044	04/02/2021	9.66	Put	Bond Future	17,210.5300	17.2105	16,592.3400	16.5923	(3.592)	0	0	0
2020/06/26	2044	04/02/2021	9.66	Call	Bond Future	1,167.6900	1.1677	1,290.5300	1.2905	10.520	0	0	405
2020/06/26	2044	04/02/2021	10.36	Call	Bond Future	2,123.0600	2.1231	2,320.6000	2.3206	9.304	0	0	0
2020/06/26	2044	06/05/2021	12.43	Put	Bond Future	5,122.0400	5.1220	4,814.2000	4.8142	(6.010)	0	0	0
2020/06/26	2044	06/05/2021	12.44	Call	Bond Future	7,197.9200	7.1979	7,640.8400	7.6408	6.153	0	0	0
2020/06/26	2044	06/05/2021			Bond Future	12.0806	76.7336	11.9565	77.4833	(1.027)	0.0000	0.0000	0
2020/06/26	2044	06/05/2021	12.45	Call	Bond Future	7,230.0400	7.2300	7,674.0500	7.6740	6.141	0	0	0
2020/06/26	2044	06/05/2021	12.45	Put	Bond Future	5,072.2100	5.0722	4,766.5600	4.7666	(6.026)	0	0	0
2020/06/26	2044	06/05/2021	12.43	Call	Bond Future	7,165.8500	7.1659	7,607.6700	7.6077	6.166	0	0	0
2020/06/26	2044	06/05/2021	12.44	Put	Bond Future	5,097.0600	5.0971	4,790.3200	4.7903	(6.018)	0	0	0
2020/06/26	2046	06/08/2020			Bond Future	97.4704	97.4704	95.5265	95.5265	(1.994)	0.0000	0.0000	16,357
2020/06/26	2046	05/11/2020			Bond Future	96.7517	96.7517	94.8064	94.8064	(2.011)	0.0000	0.0000	0
2020/06/26	2046	04/02/2021			Bond Future	97.9038	97.9038	95.9351	95.9351	(2.011)	0.0000	0.0000	0
2020/06/26	2046	06/05/2021			Bond Future	97.2856	97.2856	95.3136	95.3136	(2.027)	0.0000	0.0000	0
2020/06/26	2050	06/08/2020			Bond Future	97.7392	97.7392	95.0743	95.0743	(2.727)	0.0000	0.0000	16,793
2020/06/26	2050	05/11/2020			Bond Future	98.8086	98.8086	96.1139	96.1139	(2.727)	0.0000	0.0000	0
2020/06/26	2050	04/02/2021			Bond Future	98.0754	98.0754	95.3701	95.3701	(2.758)	0.0000	0.0000	0
2020/06/26	2050	06/05/2021			Bond Future	99.2676	99.2676	96.5294	96.5294	(2.758)	0.0000	0.0000	0
2020/06/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	8657	21/12/2026			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	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	AL37	06/08/2020			Index Future	732.1490	732.1490	729.7940	729.7940	(0.322)	0.0000	0.0000	0
2020/06/26	AL37	05/11/2020			Index Future	740.0600	740.0600	737.6770	737.6770	(0.322)	0.0000	0.0000	0
2020/06/26	AL37	04/02/2021			Index Future	748.6900	748.6900	746.2750	746.2750	(0.323)	0.0000	0.0000	0
2020/06/26	AL37	06/05/2021			Index Future	757.6100	757.6100	755.1650	755.1650	(0.323)	0.0000	0.0000	0
2020/06/26	AL7T	06/08/2020			Index Future	807.8850	807.8850	807.6100	807.6100	(0.034)	0.0000	0.0000	0
2020/06/26	AL7T	05/11/2020			Index Future	816.6150	816.6150	816.3330	816.3330	(0.035)	0.0000	0.0000	0
2020/06/26	AL7T	04/02/2021			Index Future	826.1370	826.1370	825.8480	825.8480	(0.035)	0.0000	0.0000	0
2020/06/26	AL7T	06/05/2021			Index Future	835.9800	835.9800	835.6860	835.6860	(0.035)	0.0000	0.0000	0
2020/06/26	ALBI	06/08/2020			Index Future	705.1580	705.1580	707.1640	707.1640	0.284	0.0000	0.0000	212
2020/06/26	ALBI	05/11/2020			Index Future	712.7780	712.7780	714.8030	714.8030	0.284	0.0000	0.0000	0
2020/06/26	ALBI	04/02/2021			Index Future	721.0900	721.0900	723.1350	723.1350	0.284	0.0000	0.0000	0
2020/06/26	ALBI	06/05/2021			Index Future	729.6810	729.6810	731.7490	731.7490	0.283	0.0000	0.0000	0
2020/06/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/26	ES33	06/08/2020			Bond Future	11.8996	74.2080	11.8356	74.5384	(0.539)	0.0000	0.0000	350
2020/06/26	ES33	05/11/2020			Bond Future	12.1598	71.2273	12.0931	71.5608	(0.549)	0.0000	0.0000	0
2020/06/26	ES33	04/02/2021			Bond Future	12.4285	72.0591	12.3589	72.3962	(0.560)	0.0000	0.0000	0
2020/06/26	ES33	06/05/2021			Bond Future	12.7012	69.1414	12.6285	69.4824	(0.572)	0.0000	0.0000	0
2020/06/26	ES42	06/08/2020			Bond Future	12.3246	73.7837	12.2197	74.3810	(0.851)	0.0000	0.0000	4,919
2020/06/26	ES42	05/11/2020			Bond Future	12.5768	70.3149	12.4671	70.9183	(0.872)	0.0000	0.0000	0
2020/06/26	ES42	04/02/2021			Bond Future	12.8293	71.1370	12.7146	71.7470	(0.894)	0.0000	0.0000	0
2020/06/26	ES42	06/05/2021			Bond Future	13.0956	67.7271	12.9754	68.3442	(0.918)	0.0000	0.0000	0
2020/06/26	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	06/08/2020	728.12	Put	GOVI	310,060.0000	31.0060	291,230.0000	29.1230	(6.073)	0	0	0
2020/06/26	GOVI	06/08/2020			GOVI	697.1140	697.1140	698.9970	698.9970	0.270	0.0000	0.0000	1,025
2020/06/26	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	06/08/2020	728.14	Put	GOVI	310,260.0000	31.0260	291,430.0000	29.1430	(6.069)	0	0	0
2020/06/26	GOVI	06/08/2020	728.13	Put	GOVI	310,160.0000	31.0160	291,330.0000	29.1330	(6.071)	0	0	0
2020/06/26	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	GOVI	05/11/2020	737.84	Put	GOVI	331,920.0000	33.1920	312,930.0000	31.2930	(5.721)	0	0	0
2020/06/26	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	05/11/2020			GOVI	704.6480	704.6480	706.5470	706.5470	0.269	0.0000	0.0000	0
2020/06/26	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	05/11/2020	737.83	Put	GOVI	331,820.0000	33.1820	312,830.0000	31.2830	(5.723)	0	0	0
2020/06/26	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	05/11/2020	737.85	Put	GOVI	332,020.0000	33.2020	313,030.0000	31.3030	(5.720)	0	0	0
2020/06/26	GOVI	04/02/2021	750.96	Put	GOVI	380,960.0000	38.0960	361,770.0000	36.1770	(5.037)	0	0	0
2020/06/26	GOVI	04/02/2021			GOVI	712.8640	712.8640	714.7830	714.7830	0.269	0.0000	0.0000	0
2020/06/26	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	04/02/2021	750.95	Put	GOVI	380,860.0000	38.0860	361,670.0000	36.1670	(5.039)	0	0	0
2020/06/26	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	04/02/2021	750.94	Put	GOVI	380,760.0000	38.0760	361,570.0000	36.1570	(5.040)	0	0	0
2020/06/26	GOVI	06/05/2021	678.67	Call	GOVI	426,880.0000	42.6880	446,270.0000	44.6270	4.542	0	0	0
2020/06/26	GOVI	06/05/2021			GOVI	721.3580	721.3580	723.2970	723.2970	0.269	0.0000	0.0000	0
2020/06/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	06/05/2021	678.68	Call	GOVI	426,780.0000	42.6780	446,170.0000	44.6170	4.543	0	0	0
2020/06/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	GOVI	06/05/2021	678.69	Call	GOVI	426,680.0000	42.6680	446,070.0000	44.6070	4.544	0	0	0
2020/06/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/26	IGOV	06/08/2020			Index Future	255.5730	255.5730	253.1140	253.1140	(0.962)	0.0000	0.0000	1,207
2020/06/26	IGOV	05/11/2020			Index Future	258.3980	258.3980	255.9110	255.9110	(0.962)	0.0000	0.0000	47
2020/06/26	IGOV	04/02/2021			Index Future	261.4730	261.4730	258.9560	258.9560	(0.963)	0.0000	0.0000	0
2020/06/26	IGOV	06/05/2021			Index Future	264.6500	264.6500	262.1010	262.1010	(0.963)	0.0000	0.0000	0
2020/06/26	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/26	IS05	17/12/2020			Interest Rate Swap	94.0300	94.0300	94.0300	94.0300	0.000	0.0000	0.0000	0
2020/06/26	IS05	16/03/2021			Interest Rate Swap	92.2700	92.2700	92.2600	92.2600	(0.011)	0.0000	0.0000	0
2020/06/26	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2020/06/26	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.4000	89.4000	(0.011)	0.0000	0.0000	0
2020/06/26	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.6900	90.6900	0.000	0.0000	0.0000	51
2020/06/26	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1400	90.1400	0.011	0.0000	0.0000	0
2020/06/26	IS05	21/06/2022			Interest Rate Swap	90.2200	90.2200	90.2400	90.2400	0.022	0.0000	0.0000	0
2020/06/26	IS05	20/09/2022			Interest Rate Swap	93.3700	93.3700	93.4100	93.4100	0.043	0.0000	0.0000	0
2020/06/26	IS05	20/12/2022			Interest Rate Swap	93.8900	93.8900	93.9600	93.9600	0.075	0.0000	0.0000	0
2020/06/26	IS05	22/03/2023			Interest Rate Swap	86.3400	86.3400	86.4400	86.4400	0.116	0.0000	0.0000	0
2020/06/26	IS05	20/06/2023			Interest Rate Swap	91.9400	91.9400	92.0600	92.0600	0.131	0.0000	0.0000	0
2020/06/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/26	IS10	17/12/2025			Interest Rate Swap	80.6200	80.6200	80.9200	80.9200	0.372	0.0000	0.0000	0
2020/06/26	IS10	16/03/2026			Interest Rate Swap	77.2600	77.2600	77.5900	77.5900	0.427	0.0000	0.0000	0
2020/06/26	IS10	15/06/2026			Interest Rate Swap	75.7900	75.7900	76.1400	76.1400	0.462	0.0000	0.0000	0
2020/06/26	IS10	21/09/2026			Interest Rate Swap	77.9400	77.9400	78.3100	78.3100	0.475	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	IS10	21/12/2026			Interest Rate Swap	82.0800	82.0800	82.4800	82.4800	0.487	0.0000	0.0000	0
2020/06/26	IS10	15/03/2027			Interest Rate Swap	80.7200	80.7200	81.1400	81.1400	0.520	0.0000	0.0000	0
2020/06/26	IS10	21/06/2027			Interest Rate Swap	82.9000	82.9000	83.3300	83.3300	0.519	0.0000	0.0000	0
2020/06/26	IS10	20/09/2027			Interest Rate Swap	88.7700	88.7700	89.1900	89.1900	0.473	0.0000	0.0000	0
2020/06/26	IS10	20/12/2027			Interest Rate Swap	89.2300	89.2300	89.6300	89.6300	0.448	0.0000	0.0000	0
2020/06/26	IS10	22/03/2028			Interest Rate Swap	82.3300	82.3300	82.7200	82.7200	0.474	0.0000	0.0000	0
2020/06/26	IS10	20/06/2028			Interest Rate Swap	90.2000	90.2000	90.5700	90.5700	0.410	0.0000	0.0000	0
2020/06/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/26	JBAF	15/07/2020			Jibar Tradeable Future	3.9100	96.0900	3.9100	96.0900	0.000	0.0000	0.0000	0
2020/06/26	JBAF	19/08/2020			Jibar Tradeable Future	3.6700	96.3300	3.6600	96.3400	(0.272)	0.0000	0.0000	0
2020/06/26	JBAF	16/09/2020			Jibar Tradeable Future	3.6600	96.3400	3.6500	96.3500	(0.273)	0.0000	0.0000	0
2020/06/26	JBAF	21/10/2020			Jibar Tradeable Future	3.5200	96.4800	3.5100	96.4900	(0.284)	0.0000	0.0000	0
2020/06/26	JBAF	18/11/2020			Jibar Tradeable Future	3.5100	96.4900	3.4900	96.5100	(0.570)	0.0000	0.0000	0
2020/06/26	JBAF	15/12/2020			Jibar Tradeable Future	3.4800	96.5200	3.4600	96.5400	(0.575)	0.0000	0.0000	35
2020/06/26	JBAF	17/03/2021			Jibar Tradeable Future	3.5100	96.4900	3.4800	96.5200	(0.855)	0.0000	0.0000	0
2020/06/26	JBAF	15/06/2021			Jibar Tradeable Future	3.6500	96.3500	3.6300	96.3700	(0.548)	0.0000	0.0000	0
2020/06/26	JBAF	15/09/2021			Jibar Tradeable Future	3.6550	96.3450	3.6350	96.3650	(0.547)	0.0000	0.0000	0
2020/06/26	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.9350	96.0650	(0.506)	0.0000	0.0000	0
2020/06/26	JBAF	16/03/2022			Jibar Tradeable Future	3.9650	96.0350	3.9350	96.0650	(0.757)	0.0000	0.0000	0
2020/06/26	JBAF	15/06/2022			Jibar Tradeable Future	4.4850	95.5150	4.4950	95.5050	0.223	0.0000	0.0000	0
2020/06/26	R023	06/08/2020	7.26	Call	Bond Future	5,356.0100	5.3560	5,255.2100	5.2552	(1.882)	0	0	0
2020/06/26	R023	06/08/2020			Bond Future	5.0139	109.9494	5.0549	109.8486	0.817	0.0000	0.0000	32,369
2020/06/26	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R023	06/08/2020	7.27	Call	Bond Future	5,379.0900	5.3791	5,278.2900	5.2783	(1.874)	0	0	0
2020/06/26	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R023	06/08/2020	7.28	Call	Bond Future	5,402.1600	5.4022	5,301.3600	5.3014	(1.866)	0	0	0
2020/06/26	R023	05/11/2020	7.46	Put	Bond Future	5.9100	0.0059	6.5900	0.0066	11.506	0	0	0
2020/06/26	R023	05/11/2020	7.47	Put	Bond Future	5.7300	0.0057	6.4000	0.0064	11.693	0	0	0
2020/06/26	R023	05/11/2020			Bond Future	5.0920	107.2183	5.1380	107.1159	0.904	0.0000	0.0000	0
2020/06/26	R023	05/11/2020	7.46	Call	Bond Future	5,117.5200	5.1175	5,015.7600	5.0158	(1.988)	0	0	0
2020/06/26	R023	05/11/2020	7.47	Call	Bond Future	5,138.2600	5.1383	5,036.4900	5.0365	(1.981)	0	0	0
2020/06/26	R023	05/11/2020	7.45	Call	Bond Future	5,096.7900	5.0968	4,995.0500	4.9950	(1.996)	0	0	0
2020/06/26	R023	05/11/2020	7.45	Put	Bond Future	6.0900	0.0061	6.7900	0.0068	11.494	0	0	0
2020/06/26	R023	04/02/2021	6.34	Call	Bond Future	2,592.4100	2.5924	2,506.0800	2.5061	(3.330)	0	0	0
2020/06/26	R023	04/02/2021	6.32	Put	Bond Future	266.7600	0.2668	284.9200	0.2849	6.808	0	0	0
2020/06/26	R023	04/02/2021			Bond Future	5.1486	108.4696	5.2011	108.3655	1.018	0.0000	0.0000	0
2020/06/26	R023	04/02/2021	6.34	Put	Bond Future	259.4600	0.2595	277.2200	0.2772	6.845	0	0	0
2020/06/26	R023	04/02/2021	6.32	Call	Bond Future	2,561.1000	2.5611	2,475.1700	2.4752	(3.355)	0	0	0
2020/06/26	R023	04/02/2021	6.33	Put	Bond Future	263.0900	0.2631	281.0500	0.2811	6.827	0	0	0
2020/06/26	R023	04/02/2021	6.33	Call	Bond Future	2,576.7400	2.5767	2,490.6100	2.4906	(3.343)	0	0	0
2020/06/26	R023	06/05/2021	7.58	Call	Bond Future	4,136.3000	4.1363	4,036.4600	4.0365	(2.414)	0	0	0
2020/06/26	R023	06/05/2021			Bond Future	5.1945	105.8525	5.2548	105.7469	1.161	0.0000	0.0000	0
2020/06/26	R023	06/05/2021	7.56	Call	Bond Future	4,105.0500	4.1050	4,005.3700	4.0054	(2.428)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	R023	06/05/2021	7.56	Put	Bond Future	66.7500	0.0667	72.6400	0.0726	8.824	0	0	0
2020/06/26	R023	06/05/2021	7.58	Put	Bond Future	64.7400	0.0647	70.4700	0.0705	8.851	0	0	0
2020/06/26	R023	06/05/2021	7.57	Call	Bond Future	4,120.6700	4.1207	4,020.9100	4.0209	(2.421)	0	0	0
2020/06/26	R023	06/05/2021	7.57	Put	Bond Future	65.7400	0.0657	71.5500	0.0716	8.838	0	0	0
2020/06/26	R035	06/08/2020	9.92	Put	Bond Future	6,755.5400	6.7555	6,298.2800	6.2983	(6.769)	0	0	0
2020/06/26	R035	06/08/2020	10.45	Put	Bond Future	3,842.8800	3.8429	3,479.3800	3.4794	(9.459)	0	0	500
2020/06/26	R035	06/08/2020	9.67	Call	Bond Future	152.2300	0.1522	181.0200	0.1810	18.912	0	0	500
2020/06/26	R035	06/08/2020	9.00	Put	Bond Future	13,423.8300	13.4238	12,916.7000	12.9167	(3.778)	0	0	0
2020/06/26	R035	06/08/2020			Bond Future	10.8685	89.5609	10.7897	90.0714	(0.725)	0.0000	0.0000	99,776
2020/06/26	R035	06/08/2020	9.92	Call	Bond Future	304.0400	0.3040	357.2500	0.3573	17.501	0	0	0
2020/06/26	R035	06/08/2020	9.09	Put	Bond Future	12,716.7700	12.7168	12,210.9600	12.2110	(3.978)	0	0	0
2020/06/26	R035	06/08/2020	9.09	Call	Bond Future	21.5000	0.0215	26.1600	0.0262	21.674	0	0	500
2020/06/26	R035	06/08/2020	9.67	Put	Bond Future	8,422.5000	8.4225	7,940.8200	7.9408	(5.719)	0	0	0
2020/06/26	R035	06/08/2020	9.00	Call	Bond Future	15.1300	0.0151	18.4700	0.0185	22.075	0	0	24,761
2020/06/26	R035	06/08/2020	9.93	Call	Bond Future	312.0200	0.3120	366.4400	0.3664	17.441	0	0	0
2020/06/26	R035	06/08/2020	9.91	Put	Bond Future	6,819.4900	6.8195	6,361.0300	6.3610	(6.723)	0	0	0
2020/06/26	R035	06/08/2020	10.45	Call	Bond Future	1,080.9800	1.0810	1,227.9500	1.2280	13.596	0	0	0
2020/06/26	R035	06/08/2020	9.93	Put	Bond Future	6,691.8300	6.6918	6,235.7800	6.2358	(6.815)	0	0	0
2020/06/26	R035	06/08/2020	9.91	Call	Bond Future	296.2300	0.2962	348.2400	0.3482	17.557	0	0	0
2020/06/26	R035	06/08/2020	8.75	Put	Bond Future	15,435.0800	15.4351	14,925.8300	14.9258	(3.299)	0	0	0
2020/06/26	R035	06/08/2020	8.75	Call	Bond Future	5.3100	0.0053	6.5300	0.0065	22.976	0	0	3,000
2020/06/26	R035	05/11/2020	10.34	Put	Bond Future	7,201.6800	7.2017	6,856.6300	6.8566	(4.791)	0	0	0
2020/06/26	R035	05/11/2020			Bond Future	11.0836	86.0447	11.0016	86.5601	(0.740)	0.0000	0.0000	0
2020/06/26	R035	05/11/2020	10.33	Call	Bond Future	2,327.3300	2.3273	2,496.5500	2.4966	7.271	0	0	0
2020/06/26	R035	05/11/2020	10.33	Put	Bond Future	7,246.4200	7.2464	6,900.1900	6.9002	(4.778)	0	0	0
2020/06/26	R035	05/11/2020	10.34	Call	Bond Future	2,350.5900	2.3506	2,520.9900	2.5210	7.249	0	0	0
2020/06/26	R035	05/11/2020	10.32	Call	Bond Future	2,304.2000	2.3042	2,472.2300	2.4722	7.292	0	0	0
2020/06/26	R035	05/11/2020	10.32	Put	Bond Future	7,291.3700	7.2914	6,943.9500	6.9439	(4.765)	0	0	0
2020/06/26	R035	04/02/2021	11.14	Put	Bond Future	5,961.1400	5.9611	5,693.2400	5.6932	(4.494)	0	0	650
2020/06/26	R035	04/02/2021	10.04	Put	Bond Future	10,557.1800	10.5572	10,185.7200	10.1857	(3.519)	0	0	0
2020/06/26	R035	04/02/2021	10.14	Put	Bond Future	10,042.3500	10.0424	9,679.6200	9.6796	(3.612)	0	0	650
2020/06/26	R035	04/02/2021	10.05	Call	Bond Future	2,336.8100	2.3368	2,487.3000	2.4873	6.440	0	0	0
2020/06/26	R035	04/02/2021			Bond Future	11.3049	87.0491	11.2195	87.5702	(0.755)	0.0000	0.0000	0
2020/06/26	R035	04/02/2021	10.06	Call	Bond Future	2,354.3800	2.3544	2,505.7400	2.5057	6.429	0	0	0
2020/06/26	R035	04/02/2021	10.06	Put	Bond Future	10,452.8900	10.4529	10,083.1700	10.0832	(3.537)	0	0	0
2020/06/26	R035	04/02/2021	10.14	Call	Bond Future	2,498.1400	2.4981	2,656.4900	2.6565	6.339	0	0	0
2020/06/26	R035	04/02/2021	11.14	Call	Bond Future	4,950.3300	4.9503	5,203.5100	5.2035	5.114	0	0	0
2020/06/26	R035	04/02/2021	10.04	Call	Bond Future	2,319.3300	2.3193	2,468.9500	2.4690	6.451	0	0	0
2020/06/26	R035	04/02/2021	10.05	Put	Bond Future	10,504.9500	10.5049	10,134.3600	10.1344	(3.528)	0	0	0
2020/06/26	R035	06/05/2021	10.24	Put	Bond Future	10,741.8400	10.7418	10,377.3800	10.3774	(3.393)	0	0	0
2020/06/26	R035	06/05/2021	12.35	Put	Bond Future	3,779.3000	3.7793	3,594.1600	3.5942	(4.899)	0	0	0
2020/06/26	R035	06/05/2021	12.37	Call	Bond Future	8,512.2700	8.5123	8,855.5900	8.8556	4.033	0	0	0
2020/06/26	R035	06/05/2021			Bond Future	11.5250	83.6093	11.4361	84.1363	(0.771)	0.0000	0.0000	0
2020/06/26	R035	06/05/2021	12.35	Call	Bond Future	8,440.6100	8.4406	8,782.5200	8.7825	4.051	0	0	0
2020/06/26	R035	06/05/2021	12.37	Put	Bond Future	3,742.9100	3.7429	3,559.1800	3.5592	(4.909)	0	0	0
2020/06/26	R035	06/05/2021	10.24	Call	Bond Future	2,612.7500	2.6127	2,775.3400	2.7753	6.223	0	0	793
2020/06/26	R035	06/05/2021	12.36	Put	Bond Future	3,760.9200	3.7609	3,576.4900	3.5765	(4.904)	0	0	0

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2020/06/26	R035	06/05/2021	12.02	Call	Bond Future	7,298.3800	7.2984	7,615.6500	7.6157	4.347	0	0	0
2020/06/26	R035	06/05/2021	12.02	Put	Bond Future	4,453.0500	4.4531	4,243.2700	4.2433	(4.711)	0	0	793
2020/06/26	R035	06/05/2021	11.32	Call	Bond Future	5,127.4200	5.1274	5,385.7500	5.3858	5.038	0	0	0
2020/06/26	R035	06/05/2021	11.32	Put	Bond Future	6,350.3900	6.3504	6,081.6700	6.0817	(4.232)	0	0	793
2020/06/26	R035	06/05/2021	12.36	Call	Bond Future	8,476.2800	8.4763	8,818.9000	8.8189	4.042	0	0	0
2020/06/26	R186	06/08/2020	8.38	Put	Bond Future	258.8800	0.2589	303.5100	0.3035	17.240	0	0	0
2020/06/26	R186	06/08/2020	7.45	Call	Bond Future	947.0300	0.9470	791.2100	0.7912	(16.454)	0	0	2,500
2020/06/26	R186	06/08/2020	9.00	Call	Bond Future	7,148.9700	7.1490	6,781.1900	6.7812	(5.145)	0	0	900
2020/06/26	R186	06/08/2020	8.00	Call	Bond Future	2,615.3600	2.6154	2,337.3800	2.3374	(10.629)	0	0	900
2020/06/26	R186	06/08/2020	8.25	Call	Bond Future	3,644.1600	3.6442	3,327.5400	3.3275	(8.688)	0	0	0
2020/06/26	R186	06/08/2020			Bond Future	7.6302	115.7189	7.6999	115.3428	0.914	0.0000	0.0000	69,032
2020/06/26	R186	06/08/2020	8.37	Call	Bond Future	4,175.7000	4.1757	3,845.2700	3.8453	(7.913)	0	0	0
2020/06/26	R186	06/08/2020	8.37	Put	Bond Future	265.4700	0.2655	311.1400	0.3111	17.203	0	0	0
2020/06/26	R186	06/08/2020	9.00	Put	Bond Future	42.2400	0.0422	50.5600	0.0506	19.697	0	0	0
2020/06/26	R186	06/08/2020	8.38	Call	Bond Future	4,220.7900	4.2208	3,889.3200	3.8893	(7.853)	0	0	0
2020/06/26	R186	06/08/2020	7.45	Put	Bond Future	1,925.9300	1.9259	2,146.2100	2.1462	11.438	0	0	2,500
2020/06/26	R186	06/08/2020	8.00	Put	Bond Future	639.1300	0.6391	737.2500	0.7372	15.352	0	0	15,177
2020/06/26	R186	06/08/2020	8.25	Put	Bond Future	356.5000	0.3565	415.9800	0.4160	16.684	0	0	0
2020/06/26	R186	06/08/2020	8.36	Call	Bond Future	4,130.6500	4.1306	3,801.2500	3.8013	(7.975)	0	0	0
2020/06/26	R186	06/08/2020	8.36	Put	Bond Future	272.1300	0.2721	318.8300	0.3188	17.161	0	0	0
2020/06/26	R186	05/11/2020	8.00	Put	Bond Future	2,344.1100	2.3441	2,501.9900	2.5020	6.735	0	0	0
2020/06/26	R186	05/11/2020	8.65	Call	Bond Future	5,497.0900	5.4971	5,211.9800	5.2120	(5.187)	0	0	0
2020/06/26	R186	05/11/2020	8.64	Put	Bond Future	1,248.6000	1.2486	1,344.9900	1.3450	7.720	0	0	0
2020/06/26	R186	05/11/2020			Bond Future	7.8058	116.9565	7.8796	116.5758	0.945	0.0000	0.0000	0
2020/06/26	R186	05/11/2020	7.00	Put	Bond Future	5,433.8100	5.4338	5,702.4500	5.7025	4.944	0	0	0
2020/06/26	R186	05/11/2020	7.00	Call	Bond Future	1,167.4000	1.1674	1,055.3500	1.0553	(9.598)	0	0	1,200
2020/06/26	R186	05/11/2020	8.66	Call	Bond Future	5,533.8200	5.5338	5,247.9100	5.2479	(5.167)	0	0	0
2020/06/26	R186	05/11/2020	8.66	Put	Bond Future	1,223.7000	1.2237	1,318.4800	1.3185	7.745	0	0	0
2020/06/26	R186	05/11/2020	8.00	Call	Bond Future	3,342.7000	3.3427	3,119.8900	3.1199	(6.666)	0	0	1,200
2020/06/26	R186	05/11/2020	7.84	Put	Bond Future	2,723.4800	2.7235	2,898.9800	2.8990	6.444	0	0	0
2020/06/26	R186	05/11/2020	9.26	Put	Bond Future	628.0500	0.6280	682.1300	0.6821	8.611	0	0	3,500
2020/06/26	R186	05/11/2020	8.65	Put	Bond Future	1,236.2100	1.2362	1,331.7900	1.3318	7.732	0	0	0
2020/06/26	R186	05/11/2020	8.64	Call	Bond Future	5,460.2100	5.4602	5,175.9100	5.1759	(5.207)	0	0	0
2020/06/26	R186	05/11/2020	7.84	Call	Bond Future	2,900.0700	2.9001	2,694.8800	2.6949	(7.075)	0	0	3,500
2020/06/26	R186	05/11/2020	8.34	Put	Bond Future	1,682.8900	1.6829	1,805.8500	1.8059	7.306	0	0	0
2020/06/26	R186	05/11/2020	8.34	Call	Bond Future	4,403.1700	4.4032	4,145.4400	4.1454	(5.853)	0	0	3,500
2020/06/26	R186	05/11/2020	9.26	Call	Bond Future	7,841.3300	7.8413	7,514.7200	7.5147	(4.165)	0	0	0
2020/06/26	R186	04/02/2021	8.15	Call	Bond Future	3,837.4900	3.8375	3,619.7600	3.6198	(5.674)	0	0	0
2020/06/26	R186	04/02/2021			Bond Future	7.9805	113.0383	8.0586	112.6527	0.980	0.0000	0.0000	0
2020/06/26	R186	04/02/2021	8.15	Put	Bond Future	3,003.3000	3.0033	3,171.1700	3.1712	5.590	0	0	0
2020/06/26	R186	04/02/2021	8.16	Call	Bond Future	3,864.5900	3.8646	3,645.9800	3.6460	(5.657)	0	0	0
2020/06/26	R186	04/02/2021	8.17	Put	Bond Future	2,959.3600	2.9594	3,125.4800	3.1255	5.613	0	0	0
2020/06/26	R186	04/02/2021	8.16	Put	Bond Future	2,981.4500	2.9814	3,148.4400	3.1484	5.601	0	0	0
2020/06/26	R186	04/02/2021	8.17	Call	Bond Future	3,891.4300	3.8914	3,671.9500	3.6719	(5.640)	0	0	0
2020/06/26	R186	06/05/2021	10.76	Put	Bond Future	451.3100	0.4513	487.8000	0.4878	8.085	0	0	0
2020/06/26	R186	06/05/2021	10.77	Call	Bond Future	11,906.2200	11.9062	11,551.9400	11.5519	(2.976)	0	0	0
2020/06/26	R186	06/05/2021			Bond Future	8.1670	114.3871	8.2500	113.9966	1.016	0.0000	0.0000	0

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2020/06/26	R186	06/05/2021	10.78	Call	Bond Future	11,942.7200	11.9427	11,588.1200	11.5881	(2.969)	0	0	0
2020/06/26	R186	06/05/2021	10.78	Put	Bond Future	442.2000	0.4422	478.0600	0.4781	8.109	0	0	0
2020/06/26	R186	06/05/2021	10.76	Call	Bond Future	11,869.7500	11.8697	11,515.7800	11.5158	(2.982)	0	0	0
2020/06/26	R186	06/05/2021	10.77	Put	Bond Future	446.7300	0.4467	482.9100	0.4829	8.099	0	0	0
2020/06/26	R197	06/08/2020			Bond Future	307.9112	307.9112	307.7907	307.7907	(0.039)	0.0000	0.0000	2,591
2020/06/26	R197	05/11/2020			Bond Future	311.2797	311.2797	311.1563	311.1563	(0.040)	0.0000	0.0000	0
2020/06/26	R197	04/02/2021			Bond Future	307.0503	307.0503	307.0149	307.0149	(0.012)	0.0000	0.0000	0
2020/06/26	R197	06/05/2021			Bond Future	310.7836	310.7836	310.7471	310.7471	(0.012)	0.0000	0.0000	0
2020/06/26	R202	06/08/2020			Bond Future	215.4190	215.4190	211.0048	211.0048	(2.049)	0.0000	0.0000	7,605
2020/06/26	R202	05/11/2020			Bond Future	217.7756	217.7756	213.3122	213.3122	(2.050)	0.0000	0.0000	0
2020/06/26	R202	04/02/2021			Bond Future	216.1534	216.1534	211.6839	211.6839	(2.068)	0.0000	0.0000	0
2020/06/26	R202	06/05/2021			Bond Future	218.7809	218.7809	214.2570	214.2570	(2.068)	0.0000	0.0000	0
2020/06/26	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R208	06/08/2020			Bond Future	3.4831	104.4963	3.4852	104.4950	0.061	0.0000	0.0000	23,391
2020/06/26	R208	06/08/2020	5.56	Call	Bond Future	1,302.8300	1.3028	1,301.4900	1.3015	(0.103)	0	0	0
2020/06/26	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R208	06/08/2020	5.57	Call	Bond Future	1,309.0300	1.3090	1,307.6900	1.3077	(0.102)	0	0	0
2020/06/26	R208	06/08/2020	5.55	Call	Bond Future	1,296.6300	1.2966	1,295.2900	1.2953	(0.103)	0	0	0
2020/06/26	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R208	05/11/2020	4.78	Call	Bond Future	722.0700	0.7221	720.1800	0.7202	(0.262)	0	0	0
2020/06/26	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R208	05/11/2020			Bond Future	2.9177	102.2228	2.9225	102.2209	0.166	0.0000	0.0000	0
2020/06/26	R208	05/11/2020	4.79	Call	Bond Future	725.9200	0.7259	724.0300	0.7240	(0.260)	0	0	0
2020/06/26	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R208	05/11/2020	4.77	Call	Bond Future	718.2200	0.7182	716.3300	0.7163	(0.263)	0	0	0
2020/06/26	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R209	06/08/2020	5.55	Put	Bond Future	41,242.2700	41.2423	40,891.2500	40.8913	(0.851)	0	0	0
2020/06/26	R209	06/08/2020			Bond Future	10.7978	68.2909	10.7346	68.6419	(0.585)	0.0000	0.0000	59,956
2020/06/26	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R209	06/08/2020	5.57	Put	Bond Future	41,025.4600	41.0255	40,674.4400	40.6744	(0.856)	0	0	0
2020/06/26	R209	06/08/2020	5.56	Put	Bond Future	41,133.7900	41.1338	40,782.7700	40.7828	(0.853)	0	0	0
2020/06/26	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/26	R209	05/11/2020	10.02	Call	Bond Future	1,941.4400	1.9414	2,044.5300	2.0445	5.310	0	0	0
2020/06/26	R209	05/11/2020			Bond Future	10.9886	65.8814	10.9231	66.2358	(0.596)	0.0000	0.0000	0
2020/06/26	R209	05/11/2020	10.00	Call	Bond Future	1,908.7400	1.9087	2,010.4600	2.0105	5.329	0	0	0
2020/06/26	R209	05/11/2020	10.00	Put	Bond Future	7,572.9200	7.5729	7,320.2200	7.3202	(3.337)	0	0	0
2020/06/26	R209	05/11/2020	10.02	Put	Bond Future	7,484.1100	7.4841	7,232.7800	7.2328	(3.358)	0	0	0
2020/06/26	R209	05/11/2020	10.01	Call	Bond Future	1,925.0400	1.9250	2,027.4500	2.0275	5.320	0	0	0
2020/06/26	R209	05/11/2020	10.01	Put	Bond Future	7,528.4300	7.5284	7,276.4200	7.2764	(3.347)	0	0	0
2020/06/26	R209	04/02/2021	10.12	Put	Bond Future	8,547.3200	8.5473	8,306.9700	8.3070	(2.812)	0	0	0
2020/06/26	R209	04/02/2021			Bond Future	11.1797	66.6508	11.1118	67.0090	(0.607)	0.0000	0.0000	0
2020/06/26	R209	04/02/2021	10.11	Call	Bond Future	2,590.4100	2.5904	2,707.7300	2.7077	4.529	0	0	0
2020/06/26	R209	04/02/2021	10.11	Put	Bond Future	8,589.9500	8.5900	8,349.0100	8.3490	(2.805)	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
2020/06/26	R209	04/02/2021	10.12	Call	Bond Future	2,607.5300	2.6075	2,725.4400	2.7254	4.522	0	0	0
2020/06/26	R209	04/02/2021	10.10	Call	Bond Future	2,573.3600	2.5734	2,690.0900	2.6901	4.536	0	0	0
2020/06/26	R209	04/02/2021	10.10	Put	Bond Future	8,632.7200	8.6327	8,391.1900	8.3912	(2.798)	0	0	0
2020/06/26	R209	06/05/2021	12.23	Put	Bond Future	3,480.3300	3.4803	3,351.8800	3.3519	(3.691)	0	0	0
2020/06/26	R209	06/05/2021	12.22	Call	Bond Future	7,615.2200	7.6152	7,848.6700	7.8487	3.066	0	0	0
2020/06/26	R209	06/05/2021			Bond Future	11.3757	64.3044	11.3053	64.6668	(0.619)	0.0000	0.0000	0
2020/06/26	R209	06/05/2021	12.23	Call	Bond Future	7,645.6600	7.6457	7,879.5800	7.8796	3.060	0	0	0
2020/06/26	R209	06/05/2021	12.22	Put	Bond Future	3,496.2900	3.4963	3,367.3700	3.3674	(3.687)	0	0	0
2020/06/26	R209	06/05/2021	12.24	Call	Bond Future	7,676.3500	7.6763	7,910.7300	7.9107	3.053	0	0	0
2020/06/26	R209	06/05/2021	12.24	Put	Bond Future	3,464.6600	3.4647	3,336.6700	3.3367	(3.694)	0	0	0
2020/06/26	R210	06/08/2020			Bond Future	185.1793	185.1793	185.5806	185.5806	0.217	0.0000	0.0000	1,929
2020/06/26	R210	05/11/2020			Bond Future	184.4992	184.4992	184.9349	184.9349	0.236	0.0000	0.0000	0
2020/06/26	R210	04/02/2021			Bond Future	186.6961	186.6961	187.1362	187.1362	0.236	0.0000	0.0000	0
2020/06/26	R210	06/05/2021			Bond Future	186.2242	186.2242	186.7005	186.7005	0.256	0.0000	0.0000	0
2020/06/26	R212	06/08/2020			Bond Future	166.2488	166.2488	166.2601	166.2601	0.007	0.0000	0.0000	7,044
2020/06/26	R212	05/11/2020			Bond Future	168.0679	168.0679	168.0784	168.0784	0.006	0.0000	0.0000	0
2020/06/26	R212	04/02/2021			Bond Future	167.7478	167.7478	167.7843	167.7843	0.022	0.0000	0.0000	0
2020/06/26	R212	06/05/2021			Bond Future	169.7872	169.7872	169.8237	169.8237	0.022	0.0000	0.0000	0
2020/06/26	R213	06/08/2020	9.31	Call	Bond Future	912.5800	0.9126	878.7300	0.8787	(3.709)	0	0	0
2020/06/26	R213	06/08/2020			Bond Future	9.6920	85.5892	9.7001	85.5431	0.083	0.0000	0.0000	17,461
2020/06/26	R213	06/08/2020	9.29	Call	Bond Future	874.3400	0.8743	841.2100	0.8412	(3.789)	0	0	0
2020/06/26	R213	06/08/2020	9.29	Put	Bond Future	3,224.1000	3.2241	3,237.0800	3.2371	0.403	0	0	0
2020/06/26	R213	06/08/2020	9.31	Put	Bond Future	3,143.3800	3.1434	3,155.6400	3.1556	0.390	0	0	0
2020/06/26	R213	06/08/2020	9.30	Call	Bond Future	893.2800	0.8933	859.7900	0.8598	(3.749)	0	0	0
2020/06/26	R213	06/08/2020	9.30	Put	Bond Future	3,183.5300	3.1835	3,196.1500	3.1962	0.396	0	0	0
2020/06/26	R213	05/11/2020	9.60	Put	Bond Future	4,577.1700	4.5772	4,589.1200	4.5891	0.261	0	0	0
2020/06/26	R213	05/11/2020	9.59	Call	Bond Future	2,951.5600	2.9516	2,916.6000	2.9166	(1.184)	0	0	0
2020/06/26	R213	05/11/2020			Bond Future	9.8834	82.9757	9.8918	82.9287	0.085	0.0000	0.0000	0
2020/06/26	R213	05/11/2020	9.60	Call	Bond Future	2,976.5500	2.9765	2,941.4600	2.9415	(1.179)	0	0	0
2020/06/26	R213	05/11/2020	9.59	Put	Bond Future	4,609.4100	4.6094	4,621.4900	4.6215	0.262	0	0	0
2020/06/26	R213	05/11/2020	9.61	Call	Bond Future	3,001.6600	3.0017	2,966.4400	2.9664	(1.173)	0	0	0
2020/06/26	R213	05/11/2020	9.61	Put	Bond Future	4,545.1000	4.5451	4,556.9200	4.5569	0.260	0	0	0
2020/06/26	R213	04/02/2021	9.40	Call	Bond Future	2,898.6800	2.8987	2,870.1900	2.8702	(0.983)	0	0	0
2020/06/26	R213	04/02/2021	9.39	Put	Bond Future	6,724.4400	6.7244	6,744.0200	6.7440	0.291	0	0	0
2020/06/26	R213	04/02/2021			Bond Future	10.0790	83.9442	10.0878	83.8963	0.088	0.0000	0.0000	0
2020/06/26	R213	04/02/2021	9.41	Call	Bond Future	2,920.0800	2.9201	2,891.4800	2.8915	(0.979)	0	0	0
2020/06/26	R213	04/02/2021	9.41	Put	Bond Future	6,651.9000	6.6519	6,671.2600	6.6713	0.291	0	0	0
2020/06/26	R213	04/02/2021	9.40	Put	Bond Future	6,687.9700	6.6880	6,707.4400	6.7074	0.291	0	0	0
2020/06/26	R213	04/02/2021	9.39	Call	Bond Future	2,877.6200	2.8776	2,849.2400	2.8492	(0.986)	0	0	0
2020/06/26	R213	06/05/2021	11.91	Put	Bond Future	1,878.2300	1.8782	1,883.2600	1.8833	0.268	0	0	0
2020/06/26	R213	06/05/2021			Bond Future	10.2743	81.4131	10.2835	81.3645	0.090	0.0000	0.0000	0
2020/06/26	R213	06/05/2021	11.90	Call	Bond Future	9,878.0600	9.8781	9,834.4700	9.8345	(0.441)	0	0	0
2020/06/26	R213	06/05/2021	11.90	Put	Bond Future	1,891.1700	1.8912	1,896.2400	1.8962	0.268	0	0	0
2020/06/26	R213	06/05/2021	11.91	Call	Bond Future	9,910.9000	9.9109	9,867.2700	9.8673	(0.440)	0	0	0
2020/06/26	R213	06/05/2021	11.89	Call	Bond Future	9,845.2500	9.8452	9,801.7000	9.8017	(0.442)	0	0	0

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2020/06/26	R213	06/05/2021	11.89	Put	Bond Future	1,904.1800	1.9042	1,909.2900	1.9093	0.268	0	0	0
2020/06/26	R214	06/08/2020	9.98	Put	Bond Future	6,995.5100	6.9955	6,465.1500	6.4651	(7.581)	0	0	0
2020/06/26	R214	06/08/2020	9.97	Call	Bond Future	227.0200	0.2270	279.9900	0.2800	23.333	0	0	0
2020/06/26	R214	06/08/2020			Bond Future	11.0961	65.9885	10.9922	66.5730	(0.937)	0.0000	0.0000	20,910
2020/06/26	R214	06/08/2020	9.98	Call	Bond Future	232.8500	0.2329	286.9900	0.2870	23.251	0	0	0
2020/06/26	R214	06/08/2020	9.97	Put	Bond Future	7,055.4000	7.0554	6,523.8700	6.5239	(7.534)	0	0	0
2020/06/26	R214	06/08/2020	9.99	Call	Bond Future	238.7900	0.2388	294.1300	0.2941	23.175	0	0	0
2020/06/26	R214	06/08/2020	9.99	Put	Bond Future	6,935.8300	6.9358	6,406.6700	6.4067	(7.629)	0	0	0
2020/06/26	R214	05/11/2020	10.26	Put	Bond Future	7,930.4400	7.9304	7,518.7800	7.5188	(5.191)	0	0	0
2020/06/26	R214	05/11/2020			Bond Future	11.2848	63.4175	11.1769	64.0079	(0.955)	0.0000	0.0000	0
2020/06/26	R214	05/11/2020	10.25	Call	Bond Future	1,917.3700	1.9174	2,094.9300	2.0949	9.261	0	0	0
2020/06/26	R214	05/11/2020	10.25	Put	Bond Future	7,977.0200	7.9770	7,564.2100	7.5642	(5.175)	0	0	0
2020/06/26	R214	05/11/2020	10.26	Call	Bond Future	1,933.7800	1.9338	2,112.4900	2.1125	9.241	0	0	0
2020/06/26	R214	05/11/2020	10.24	Call	Bond Future	1,901.0600	1.9011	2,077.4600	2.0775	9.279	0	0	0
2020/06/26	R214	05/11/2020	10.23	Put	Bond Future	8,023.8000	8.0238	7,609.8300	7.6098	(5.159)	0	0	0
2020/06/26	R214	04/02/2021	10.33	Call	Bond Future	2,563.1300	2.5631	2,762.1200	2.7621	7.764	0	0	0
2020/06/26	R214	04/02/2021			Bond Future	11.4778	64.1578	11.3657	64.7548	(0.976)	0.0000	0.0000	0
2020/06/26	R214	04/02/2021	10.31	Call	Bond Future	2,529.1800	2.5292	2,726.1900	2.7262	7.789	0	0	0
2020/06/26	R214	04/02/2021	10.31	Put	Bond Future	9,240.4700	9.2405	8,840.4900	8.8405	(4.329)	0	0	0
2020/06/26	R214	04/02/2021	10.33	Put	Bond Future	9,149.8000	9.1498	8,751.8000	8.7518	(4.350)	0	0	0
2020/06/26	R214	04/02/2021	10.32	Call	Bond Future	2,546.1200	2.5461	2,744.1200	2.7441	7.777	0	0	0
2020/06/26	R214	04/02/2021	10.32	Put	Bond Future	9,195.0600	9.1951	8,796.0700	8.7961	(4.339)	0	0	0
2020/06/26	R214	06/05/2021	12.26	Call	Bond Future	6,926.9800	6.9270	7,303.7300	7.3037	5.439	0	0	0
2020/06/26	R214	06/05/2021	12.25	Put	Bond Future	4,020.7300	4.0207	3,792.7200	3.7927	(5.671)	0	0	0
2020/06/26	R214	06/05/2021			Bond Future	11.6684	61.6433	11.5520	62.2472	(0.997)	0.0000	0.0000	0
2020/06/26	R214	06/05/2021	12.27	Call	Bond Future	6,955.5600	6.9556	7,333.1200	7.3331	5.428	0	0	0
2020/06/26	R214	06/05/2021	12.27	Put	Bond Future	3,983.1400	3.9831	3,756.7500	3.7568	(5.684)	0	0	0
2020/06/26	R214	06/05/2021	12.26	Put	Bond Future	4,002.0000	4.0020	3,774.8000	3.7748	(5.677)	0	0	0
2020/06/26	R214	06/05/2021	12.25	Call	Bond Future	6,898.2000	6.8982	7,274.1400	7.2741	5.450	0	0	0
2020/06/26	R248	06/08/2020	10.20	Call	Bond Future	176.5600	0.1766	223.6600	0.2237	26.676	0	0	0
2020/06/26	R248	06/08/2020	11.80	Call	Bond Future	4,058.9000	4.0589	4,530.2100	4.5302	11.612	0	0	470
2020/06/26	R248	06/08/2020	12.75	Call	Bond Future	8,603.8200	8.6038	9,238.9500	9.2389	7.382	0	0	814
2020/06/26	R248	06/08/2020	10.35	Call	Bond Future	269.6700	0.2697	337.7000	0.3377	25.227	0	0	640
2020/06/26	R248	06/08/2020	11.85	Put	Bond Future	1,248.8300	1.2488	1,026.1600	1.0262	(17.830)	0	0	0
2020/06/26	R248	06/08/2020	9.00	Put	Bond Future	19,504.5400	19.5045	18,798.6800	18.7987	(3.619)	0	0	0
2020/06/26	R248	06/08/2020			Bond Future	11.3826	81.8815	11.2783	82.5879	(0.916)	0.0000	0.0000	108,312
2020/06/26	R248	06/08/2020	10.18	Call	Bond Future	166.4300	0.1664	211.1500	0.2111	26.870	0	0	0
2020/06/26	R248	06/08/2020	10.18	Put	Bond Future	9,064.2900	9.0643	8,402.6100	8.4026	(7.300)	0	0	0
2020/06/26	R248	06/08/2020	10.35	Put	Bond Future	7,803.4500	7.8035	7,165.0800	7.1651	(8.181)	0	0	0
2020/06/26	R248	06/08/2020	11.85	Call	Bond Future	4,279.8400	4.2798	4,763.5700	4.7636	11.303	0	0	0
2020/06/26	R248	06/08/2020	11.15	Put	Bond Future	3,275.8200	3.2758	2,846.6500	2.8467	(13.101)	0	0	0
2020/06/26	R248	06/08/2020	11.15	Call	Bond Future	1,684.2900	1.6843	1,961.5200	1.9615	16.460	0	0	0
2020/06/26	R248	06/08/2020	10.85	Put	Bond Future	4,668.1900	4.6682	4,145.6800	4.1457	(11.193)	0	0	0
2020/06/26	R248	06/08/2020	10.85	Call	Bond Future	936.3600	0.9364	1,120.2500	1.1203	19.639	0	0	640
2020/06/26	R248	06/08/2020	9.25	Put	Bond Future	17,082.1000	17.0821	16,377.4500	16.3774	(4.125)	0	0	0
2020/06/26	R248	06/08/2020	9.25	Call	Bond Future	4.9700	0.0050	6.7200	0.0067	35.211	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/26	R248	06/08/2020	10.20	Put	Bond Future	8,911.9800	8.9120	8,252.6800	8.2527	(7.398)	0	0	0
2020/06/26	R248	06/08/2020	11.80	Put	Bond Future	1,341.8800	1.3419	1,106.7900	1.1068	(17.519)	0	0	0
2020/06/26	R248	06/08/2020	12.75	Put	Bond Future	304.2400	0.3042	232.9700	0.2330	(23.426)	0	0	0
2020/06/26	R248	06/08/2020	9.00	Call	Bond Future	1.4500	0.0014	1.9900	0.0020	37.241	0	0	3,000
2020/06/26	R248	06/08/2020	10.19	Call	Bond Future	171.4400	0.1714	217.3300	0.2173	26.767	0	0	0
2020/06/26	R248	06/08/2020	10.19	Put	Bond Future	8,988.0200	8.9880	8,327.5100	8.3275	(7.349)	0	0	0
2020/06/26	R248	06/08/2020	12.25	Put	Bond Future	699.0900	0.6991	558.3600	0.5584	(20.130)	0	0	0
2020/06/26	R248	06/08/2020	12.25	Call	Bond Future	6,158.7500	6.1588	6,724.4200	6.7244	9.185	0	0	814
2020/06/26	R248	06/08/2020	11.10	Put	Bond Future	3,483.3700	3.4834	3,038.2400	3.0382	(12.779)	0	0	0
2020/06/26	R248	06/08/2020	11.10	Call	Bond Future	1,542.1000	1.5421	1,803.3700	1.8034	16.942	0	0	470
2020/06/26	R248	05/11/2020	10.02	Put	Bond Future	12,621.7200	12.6217	12,035.5900	12.0356	(4.644)	0	0	0
2020/06/26	R248	05/11/2020	10.03	Call	Bond Future	1,086.2700	1.0863	1,214.8600	1.2149	11.838	0	0	0
2020/06/26	R248	05/11/2020			Bond Future	11.5850	78.3461	11.4763	79.0597	(0.938)	0.0000	0.0000	0
2020/06/26	R248	05/11/2020	11.00	Put	Bond Future	6,925.1700	6.9252	6,484.7200	6.4847	(6.360)	0	0	0
2020/06/26	R248	05/11/2020	11.00	Call	Bond Future	2,938.5000	2.9385	3,211.5500	3.2115	9.292	0	0	800
2020/06/26	R248	05/11/2020	10.00	Put	Bond Future	12,763.8800	12.7639	12,175.3400	12.1753	(4.611)	0	0	0
2020/06/26	R248	05/11/2020	10.00	Call	Bond Future	1,048.6900	1.0487	1,173.6500	1.1736	11.916	0	0	800
2020/06/26	R248	05/11/2020	10.04	Call	Bond Future	1,099.0100	1.0990	1,228.8200	1.2288	11.812	0	0	0
2020/06/26	R248	05/11/2020	10.04	Put	Bond Future	12,480.5200	12.4805	11,896.8300	11.8968	(4.677)	0	0	0
2020/06/26	R248	05/11/2020	10.02	Call	Bond Future	1,073.6400	1.0736	1,201.0100	1.2010	11.863	0	0	0
2020/06/26	R248	05/11/2020	10.03	Put	Bond Future	12,550.9900	12.5510	11,966.0800	11.9661	(4.660)	0	0	0
2020/06/26	R248	04/02/2021	10.46	Call	Bond Future	2,350.3100	2.3503	2,556.9800	2.5570	8.793	0	0	0
2020/06/26	R248	04/02/2021	10.47	Put	Bond Future	11,624.0600	11.6241	11,110.4600	11.1105	(4.418)	0	0	0
2020/06/26	R248	04/02/2021			Bond Future	11.7934	79.2608	11.6799	79.9823	(0.962)	0.0000	0.0000	0
2020/06/26	R248	04/02/2021	10.46	Put	Bond Future	11,683.2600	11.6833	11,168.4300	11.1684	(4.407)	0	0	0
2020/06/26	R248	04/02/2021	10.47	Call	Bond Future	2,368.6300	2.3686	2,576.5300	2.5765	8.777	0	0	0
2020/06/26	R248	04/02/2021	10.48	Call	Bond Future	2,387.0300	2.3870	2,596.1600	2.5962	8.761	0	0	0
2020/06/26	R248	04/02/2021	10.48	Put	Bond Future	11,565.0700	11.5651	11,052.7000	11.0527	(4.430)	0	0	0
2020/06/26	R248	06/05/2021	12.36	Call	Bond Future	7,232.5100	7.2325	7,664.4800	7.6645	5.973	0	0	0
2020/06/26	R248	06/05/2021			Bond Future	11.9998	75.7912	11.8814	76.5212	(0.986)	0.0000	0.0000	0
2020/06/26	R248	06/05/2021	12.34	Call	Bond Future	7,167.4400	7.1674	7,597.2500	7.5973	5.997	0	0	0
2020/06/26	R248	06/05/2021	12.34	Put	Bond Future	5,139.1800	5.1392	4,839.0300	4.8390	(5.840)	0	0	0
2020/06/26	R248	06/05/2021	12.36	Put	Bond Future	5,088.1600	5.0882	4,790.1700	4.7902	(5.857)	0	0	0
2020/06/26	R248	06/05/2021	12.35	Call	Bond Future	7,199.9600	7.2000	7,630.8500	7.6309	5.985	0	0	0
2020/06/26	R248	06/05/2021	12.35	Put	Bond Future	5,113.6100	5.1136	4,814.5400	4.8145	(5.849)	0	0	0

**Total**

**1269952**