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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/06/2020 TO 18/06/2020

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
2020/06/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	2025	06/08/2020		Bond Future	138.4761	138.4761	138.4909	138.4909	0.011	0.0000	0.0000	4,976
2020/06/18	2025	05/11/2020		Bond Future	139.9944	139.9944	140.0086	140.0086	0.010	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
2020/06/18	2025	04/02/2021			Bond Future	140.1278	140.1278	140.1416	140.1416	0.010	0.0000	0.0000	0
2020/06/18	2025	06/05/2021			Bond Future	141.8256	141.8256	141.8392	141.8392	0.010	0.0000	0.0000	0
2020/06/18	2029	06/08/2020			Bond Future	100.3091	100.3091	100.2421	100.2421	(0.067)	0.0000	0.0000	4,982
2020/06/18	2029	05/11/2020			Bond Future	100.2727	100.2727	100.2045	100.2045	(0.068)	0.0000	0.0000	0
2020/06/18	2029	04/02/2021			Bond Future	101.4594	101.4594	101.3900	101.3900	(0.068)	0.0000	0.0000	0
2020/06/18	2029	06/05/2021			Bond Future	101.5378	101.5378	101.4672	101.4672	(0.069)	0.0000	0.0000	0
2020/06/18	2030	06/08/2020	9.11	Call	Bond Future	885.3400	0.8853	1,109.5500	1.1095	25.325	0	0	0
2020/06/18	2030	06/08/2020	9.95	Put	Bond Future	998.0500	0.9981	777.5500	0.7775	(22.093)	0	0	5,850
2020/06/18	2030	06/08/2020	10.40	Put	Bond Future	461.2000	0.4612	343.1300	0.3431	(25.601)	0	0	0
2020/06/18	2030	06/08/2020	11.25	Call	Bond Future	9,243.1600	9.2432	9,946.6400	9.9466	7.611	0	0	0
2020/06/18	2030	06/08/2020	10.00	Call	Bond Future	3,519.3400	3.5193	4,037.4900	4.0375	14.723	0	0	470
2020/06/18	2030	06/08/2020	10.05	Put	Bond Future	844.8300	0.8448	651.2400	0.6512	(22.915)	0	0	0
2020/06/18	2030	06/08/2020	10.70	Call	Bond Future	6,617.5000	6.6175	7,271.7900	7.2718	9.887	0	0	470
2020/06/18	2030	06/08/2020	9.75	Put	Bond Future	1,377.6000	1.3776	1,096.7100	1.0967	(20.390)	0	0	0
2020/06/18	2030	06/08/2020	9.42	Call	Bond Future	1,575.2100	1.5752	1,906.1300	1.9061	21.008	0	0	0
2020/06/18	2030	06/08/2020			Bond Future	9.5394	90.7961	9.4142	91.5209	(1.313)	0.0000	0.0000	107,131
2020/06/18	2030	06/08/2020	9.09	Call	Bond Future	849.1100	0.8491	1,066.7900	1.0668	25.636	0	0	0
2020/06/18	2030	06/08/2020	9.09	Put	Bond Future	3,485.7300	3.4857	2,978.5600	2.9786	(14.550)	0	0	0
2020/06/18	2030	06/08/2020	10.40	Call	Bond Future	5,242.2900	5.2423	5,849.0700	5.8491	11.575	0	0	0
2020/06/18	2030	06/08/2020	10.70	Put	Bond Future	248.2000	0.2482	177.6400	0.1776	(28.429)	0	0	0
2020/06/18	2030	06/08/2020	9.05	Put	Bond Future	3,655.8100	3.6558	3,135.7600	3.1358	(14.225)	0	0	0
2020/06/18	2030	06/08/2020	9.05	Call	Bond Future	779.6900	0.7797	984.4900	0.9845	26.267	0	0	450
2020/06/18	2030	06/08/2020	8.36	Put	Bond Future	7,260.3500	7.2603	6,583.3600	6.5834	(9.324)	0	0	0
2020/06/18	2030	06/08/2020	8.36	Call	Bond Future	123.6300	0.1236	171.4900	0.1715	38.712	0	0	800
2020/06/18	2030	06/08/2020	8.86	Put	Bond Future	4,527.0500	4.5270	3,950.3200	3.9503	(12.740)	0	0	0
2020/06/18	2030	06/08/2020	8.86	Call	Bond Future	502.2700	0.5023	650.3900	0.6504	29.490	0	0	800
2020/06/18	2030	06/08/2020	9.11	Put	Bond Future	3,402.5100	3.4025	2,901.8700	2.9019	(14.714)	0	0	0
2020/06/18	2030	06/08/2020	9.95	Call	Bond Future	3,321.6900	3.3217	3,826.0400	3.8260	15.184	0	0	0
2020/06/18	2030	06/08/2020	11.25	Put	Bond Future	62.1600	0.0622	40.7900	0.0408	(34.379)	0	0	0
2020/06/18	2030	06/08/2020	10.21	Put	Bond Future	643.0200	0.6430	487.5300	0.4875	(24.181)	0	0	0
2020/06/18	2030	06/08/2020	10.00	Put	Bond Future	918.1000	0.9181	711.4000	0.7114	(22.514)	0	0	0
2020/06/18	2030	06/08/2020	10.75	Call	Bond Future	6,851.3400	6.8513	7,512.1400	7.5121	9.645	0	0	0
2020/06/18	2030	06/08/2020	10.05	Call	Bond Future	3,722.5200	3.7225	4,253.7800	4.2538	14.272	0	0	0
2020/06/18	2030	06/08/2020	9.75	Call	Bond Future	2,579.2200	2.5792	3,023.1800	3.0232	17.213	0	0	450
2020/06/18	2030	06/08/2020	9.42	Put	Bond Future	2,266.2700	2.2663	1,872.3400	1.8723	(17.382)	0	0	800
2020/06/18	2030	06/08/2020	9.10	Call	Bond Future	867.1000	0.8671	1,088.0400	1.0880	25.480	0	0	0
2020/06/18	2030	06/08/2020	9.10	Put	Bond Future	3,443.9700	3.4440	2,940.0600	2.9401	(14.632)	0	0	0
2020/06/18	2030	06/08/2020	11.47	Call	Bond Future	10,303.8600	10.3039	11,016.4800	11.0165	6.916	0	0	0
2020/06/18	2030	06/08/2020	11.47	Put	Bond Future	33.2400	0.0332	21.0100	0.0210	(36.793)	0	0	650
2020/06/18	2030	06/08/2020	10.21	Call	Bond Future	4,397.6900	4.3977	4,967.0500	4.9670	12.947	0	0	650
2020/06/18	2030	06/08/2020	10.87	Call	Bond Future	7,418.2200	7.4182	8,092.7900	8.0928	9.093	0	0	0
2020/06/18	2030	06/08/2020	10.87	Put	Bond Future	166.2300	0.1662	115.9500	0.1160	(30.247)	0	0	650
2020/06/18	2030	06/08/2020	10.75	Put	Bond Future	221.1500	0.2211	157.1000	0.1571	(28.962)	0	0	0
2020/06/18	2030	06/08/2020	9.20	Put	Bond Future	3,043.1800	3.0432	2,572.6700	2.5727	(15.461)	0	0	2,500
2020/06/18	2030	06/08/2020	9.20	Call	Bond Future	1,061.0600	1.0611	1,315.4000	1.3154	23.970	0	0	323
2020/06/18	2030	06/08/2020	8.50	Put	Bond Future	6,438.2700	6.4383	5,781.1200	5.7811	(10.207)	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
2020/06/18	2030	06/08/2020	8.50	Call	Bond Future	186.1400	0.1861	253.8400	0.2538	36.370	0	0	323
2020/06/18	2030	05/11/2020	8.10	Put	Bond Future	10,267.5900	10.2676	9,629.5500	9.6296	(6.214)	0	0	0
2020/06/18	2030	05/11/2020	8.73	Call	Bond Future	1,114.1800	1.1142	1,297.4300	1.2974	16.447	0	0	3,000
2020/06/18	2030	05/11/2020	10.06	Put	Bond Future	2,489.0000	2.4890	2,198.9800	2.1990	(11.652)	0	0	1,000
2020/06/18	2030	05/11/2020	9.39	Put	Bond Future	4,342.7700	4.3428	3,921.0700	3.9211	(9.710)	0	0	0
2020/06/18	2030	05/11/2020	9.38	Call	Bond Future	2,347.1100	2.3471	2,655.4500	2.6555	13.137	0	0	0
2020/06/18	2030	05/11/2020			Bond Future	9.7383	91.7702	9.6078	92.5023	(1.340)	0.0000	0.0000	0
2020/06/18	2030	05/11/2020	8.85	Put	Bond Future	6,438.3400	6.4383	5,910.9900	5.9110	(8.191)	0	0	0
2020/06/18	2030	05/11/2020	8.85	Call	Bond Future	1,295.8100	1.2958	1,500.5200	1.5005	15.798	0	0	3,000
2020/06/18	2030	05/11/2020	9.61	Call	Bond Future	2,925.1500	2.9251	3,279.9600	3.2800	12.130	0	0	0
2020/06/18	2030	05/11/2020	9.61	Put	Bond Future	3,644.9700	3.6450	3,267.7200	3.2677	(10.350)	0	0	3,000
2020/06/18	2030	05/11/2020	8.34	Put	Bond Future	8,944.3000	8.9443	8,336.0200	8.3360	(6.801)	0	0	0
2020/06/18	2030	05/11/2020	8.34	Call	Bond Future	675.2500	0.6753	799.0300	0.7990	18.331	0	0	1,000
2020/06/18	2030	05/11/2020	9.04	Put	Bond Future	5,637.7300	5.6377	5,146.3200	5.1463	(8.716)	0	0	0
2020/06/18	2030	05/11/2020	9.04	Call	Bond Future	1,626.8400	1.6268	1,867.4900	1.8675	14.792	0	0	1,000
2020/06/18	2030	05/11/2020	8.36	Put	Bond Future	8,837.8000	8.8378	8,232.2400	8.2322	(6.852)	0	0	0
2020/06/18	2030	05/11/2020	9.86	Put	Bond Future	2,958.1200	2.9581	2,630.3100	2.6303	(11.082)	0	0	14,160
2020/06/18	2030	05/11/2020	8.10	Call	Bond Future	481.0600	0.4811	575.0800	0.5751	19.544	0	0	3,000
2020/06/18	2030	05/11/2020	8.73	Put	Bond Future	6,980.5900	6.9806	6,431.7800	6.4318	(7.862)	0	0	0
2020/06/18	2030	05/11/2020	9.23	Put	Bond Future	4,906.1900	4.9062	4,452.2700	4.4523	(9.252)	0	0	0
2020/06/18	2030	05/11/2020	10.06	Call	Bond Future	4,261.3400	4.2613	4,703.3800	4.7034	10.373	0	0	0
2020/06/18	2030	05/11/2020	10.37	Put	Bond Future	1,899.8300	1.8998	1,663.2800	1.6633	(12.451)	0	0	15,646
2020/06/18	2030	05/11/2020	9.39	Call	Bond Future	2,370.8700	2.3709	2,681.2300	2.6812	13.091	0	0	0
2020/06/18	2030	05/11/2020	9.38	Put	Bond Future	4,376.4600	4.3765	3,952.7400	3.9527	(9.682)	0	0	0
2020/06/18	2030	05/11/2020	8.36	Call	Bond Future	693.8500	0.6939	820.3500	0.8203	18.232	0	0	14,160
2020/06/18	2030	05/11/2020	8.86	Put	Bond Future	6,394.5300	6.3945	5,869.0200	5.8690	(8.218)	0	0	0
2020/06/18	2030	05/11/2020	8.86	Call	Bond Future	1,312.0000	1.3120	1,518.5500	1.5185	15.743	0	0	14,160
2020/06/18	2030	05/11/2020	9.86	Call	Bond Future	3,634.1000	3.6341	4,038.3500	4.0383	11.124	0	0	0
2020/06/18	2030	05/11/2020	9.23	Call	Bond Future	2,009.4300	2.0094	2,287.5700	2.2876	13.842	0	0	3,000
2020/06/18	2030	05/11/2020	10.47	Call	Bond Future	5,705.1100	5.7051	6,216.3300	6.2163	8.961	0	0	0
2020/06/18	2030	05/11/2020	10.47	Put	Bond Future	1,740.1200	1.7401	1,519.2800	1.5193	(12.691)	0	0	3,000
2020/06/18	2030	05/11/2020	8.53	Put	Bond Future	7,957.2700	7.9573	7,376.2900	7.3763	(7.301)	0	0	0
2020/06/18	2030	05/11/2020	8.53	Call	Bond Future	868.3900	0.8684	1,019.4700	1.0195	17.398	0	0	15,646
2020/06/18	2030	05/11/2020	9.03	Put	Bond Future	5,678.2000	5.6782	5,184.8500	5.1849	(8.688)	0	0	0
2020/06/18	2030	05/11/2020	9.03	Call	Bond Future	1,608.1900	1.6082	1,846.9000	1.8469	14.843	0	0	15,646
2020/06/18	2030	05/11/2020	10.37	Call	Bond Future	5,336.7300	5.3367	5,832.2400	5.8322	9.285	0	0	0
2020/06/18	2030	05/11/2020	9.40	Call	Bond Future	2,394.5400	2.3945	2,706.9300	2.7069	13.046	0	0	0
2020/06/18	2030	05/11/2020	9.40	Put	Bond Future	4,309.0400	4.3090	3,889.3700	3.8894	(9.739)	0	0	0
2020/06/18	2030	04/02/2021	9.12	Call	Bond Future	2,042.8100	2.0428	2,296.7500	2.2968	12.431	0	0	1,000
2020/06/18	2030	04/02/2021	8.36	Call	Bond Future	986.1500	0.9861	1,133.0500	1.1331	14.896	0	0	800
2020/06/18	2030	04/02/2021	9.16	Call	Bond Future	2,119.1200	2.1191	2,379.5300	2.3795	12.289	0	0	0
2020/06/18	2030	04/02/2021	9.15	Put	Bond Future	6,526.5500	6.5265	6,045.2300	6.0452	(7.375)	0	0	0
2020/06/18	2030	04/02/2021			Bond Future	9.9434	88.8301	9.8072	89.5702	(1.370)	0.0000	0.0000	0
2020/06/18	2030	04/02/2021	8.37	Put	Bond Future	10,058.6100	10.0586	9,466.6000	9.4666	(5.886)	0	0	0
2020/06/18	2030	04/02/2021	8.37	Call	Bond Future	996.4700	0.9965	1,144.5700	1.1446	14.862	0	0	1,000
2020/06/18	2030	04/02/2021	9.17	Call	Bond Future	2,138.2700	2.1383	2,400.3000	2.4003	12.254	0	0	0
2020/06/18	2030	04/02/2021	9.17	Put	Bond Future	6,449.9400	6.4499	5,971.8600	5.9719	(7.412)	0	0	0
2020/06/18	2030	04/02/2021	9.12	Put	Bond Future	6,642.5100	6.6425	6,156.3400	6.1563	(7.319)	0	0	0

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2020/06/18	2030	04/02/2021	8.36	Put	Bond Future	10,109.6300	10.1096	9,516.4200	9.5164	(5.868)	0	0	0
2020/06/18	2030	04/02/2021	9.16	Put	Bond Future	6,488.3000	6.4883	6,008.6000	6.0086	(7.393)	0	0	0
2020/06/18	2030	04/02/2021	9.15	Call	Bond Future	2,099.8100	2.0998	2,358.6000	2.3586	12.324	0	0	0
2020/06/18	2030	04/02/2021	8.86	Put	Bond Future	7,724.9800	7.7250	7,198.7600	7.1988	(6.812)	0	0	0
2020/06/18	2030	04/02/2021	8.86	Call	Bond Future	1,608.7100	1.6087	1,822.6000	1.8226	13.296	0	0	800
2020/06/18	2030	04/02/2021	10.20	Call	Bond Future	4,704.9400	4.7049	5,134.1000	5.1341	9.121	0	0	0
2020/06/18	2030	04/02/2021	10.20	Put	Bond Future	3,332.2400	3.3322	3,021.2900	3.0213	(9.332)	0	0	1,800
2020/06/18	2030	06/05/2021	10.04	Put	Bond Future	4,698.9200	4.6989	4,329.1500	4.3292	(7.869)	0	0	0
2020/06/18	2030	06/05/2021	9.15	Call	Bond Future	2,096.6300	2.0966	2,344.2300	2.3442	11.809	0	0	0
2020/06/18	2030	06/05/2021	11.69	Call	Bond Future	9,221.4600	9.2215	9,800.0600	9.8001	6.274	0	0	0
2020/06/18	2030	06/05/2021	11.70	Put	Bond Future	1,653.9100	1.6539	1,484.7800	1.4848	(10.226)	0	0	0
2020/06/18	2030	06/05/2021			Bond Future	10.1588	89.8873	10.0165	90.6360	(1.401)	0.0000	0.0000	0
2020/06/18	2030	06/05/2021	10.74	Call	Bond Future	6,127.7300	6.1277	6,600.8800	6.6009	7.721	0	0	0
2020/06/18	2030	06/05/2021	10.74	Put	Bond Future	3,154.5700	3.1546	2,879.0000	2.8790	(8.736)	0	0	0
2020/06/18	2030	06/05/2021	7.97	Call	Bond Future	719.0800	0.7191	828.0200	0.8280	15.150	0	0	700
2020/06/18	2030	06/05/2021	9.92	Call	Bond Future	3,767.2900	3.7673	4,128.8400	4.1288	9.597	0	0	0
2020/06/18	2030	06/05/2021	10.04	Call	Bond Future	4,074.4600	4.0745	4,453.4100	4.4534	9.301	0	0	0
2020/06/18	2030	06/05/2021	9.15	Put	Bond Future	7,587.3500	7.5874	7,086.2300	7.0862	(6.605)	0	0	0
2020/06/18	2030	06/05/2021	11.69	Put	Bond Future	1,666.4800	1.6665	1,496.3600	1.4964	(10.208)	0	0	0
2020/06/18	2030	06/05/2021	11.70	Call	Bond Future	9,255.3700	9.2554	9,834.9600	9.8350	6.262	0	0	0
2020/06/18	2030	06/05/2021	7.97	Put	Bond Future	13,208.4700	13.2085	12,568.6900	12.5687	(4.844)	0	0	0
2020/06/18	2030	06/05/2021	9.92	Put	Bond Future	5,028.3500	5.0283	4,641.1800	4.6412	(7.700)	0	0	700
2020/06/18	2030	06/05/2021	9.22	Call	Bond Future	2,225.6000	2.2256	2,483.4400	2.4834	11.585	0	0	0
2020/06/18	2030	06/05/2021	9.22	Put	Bond Future	7,321.2000	7.3212	6,830.3200	6.8303	(6.705)	0	0	700
2020/06/18	2030	06/05/2021	11.71	Call	Bond Future	9,289.3300	9.2893	9,869.8900	9.8699	6.250	0	0	0
2020/06/18	2030	06/05/2021	11.71	Put	Bond Future	1,641.4300	1.6414	1,473.2700	1.4733	(10.245)	0	0	0
2020/06/18	2032	06/08/2020	9.46	Put	Bond Future	6,205.2300	6.2052	5,735.4100	5.7354	(7.571)	0	0	0
2020/06/18	2032	06/08/2020	9.45	Call	Bond Future	336.1400	0.3361	402.6900	0.4027	19.798	0	0	0
2020/06/18	2032	06/08/2020	8.79	Put	Bond Future	10,451.1700	10.4512	9,925.5200	9.9255	(5.030)	0	0	0
2020/06/18	2032	06/08/2020	9.29	Put	Bond Future	7,199.9300	7.1999	6,708.1800	6.7082	(6.830)	0	0	0
2020/06/18	2032	06/08/2020			Bond Future	10.3945	88.7150	10.3052	89.2528	(0.860)	0.0000	0.0000	102,403
2020/06/18	2032	06/08/2020	9.91	Call	Bond Future	968.3400	0.9683	1,119.6900	1.1197	15.630	0	0	0
2020/06/18	2032	06/08/2020	9.91	Put	Bond Future	3,940.2300	3.9402	3,553.7700	3.5538	(9.808)	0	0	800
2020/06/18	2032	06/08/2020	9.46	Call	Bond Future	345.1500	0.3452	413.1400	0.4131	19.699	0	0	0
2020/06/18	2032	06/08/2020	9.45	Put	Bond Future	6,261.8500	6.2618	5,790.5900	5.7906	(7.526)	0	0	0
2020/06/18	2032	06/08/2020	8.79	Call	Bond Future	48.1900	0.0482	60.3500	0.0604	25.233	0	0	800
2020/06/18	2032	06/08/2020	9.29	Call	Bond Future	215.3000	0.2153	261.3600	0.2614	21.393	0	0	800
2020/06/18	2032	06/08/2020	9.47	Call	Bond Future	354.3300	0.3543	423.7800	0.4238	19.600	0	0	0
2020/06/18	2032	06/08/2020	9.47	Put	Bond Future	6,148.8400	6.1488	5,680.4800	5.6805	(7.617)	0	0	0
2020/06/18	2032	05/11/2020	9.61	Put	Bond Future	7,477.9300	7.4779	7,075.8000	7.0758	(5.378)	0	0	0
2020/06/18	2032	05/11/2020	10.99	Call	Bond Future	4,919.5900	4.9196	5,245.6200	5.2456	6.627	0	0	0
2020/06/18	2032	05/11/2020	9.44	Put	Bond Future	8,319.2500	8.3192	7,896.9000	7.8969	(5.077)	0	0	0
2020/06/18	2032	05/11/2020	11.08	Call	Bond Future	5,236.8000	5.2368	5,573.7500	5.5738	6.434	0	0	0
2020/06/18	2032	05/11/2020	9.77	Put	Bond Future	6,744.7500	6.7448	6,363.1100	6.3631	(5.658)	0	0	0
2020/06/18	2032	05/11/2020			Bond Future	10.6100	85.5213	10.5170	86.0643	(0.877)	0.0000	0.0000	0
2020/06/18	2032	05/11/2020	10.99	Put	Bond Future	2,749.7800	2.7498	2,532.7800	2.5328	(7.892)	0	0	3,000
2020/06/18	2032	05/11/2020	9.76	Call	Bond Future	1,642.5800	1.6426	1,802.6600	1.8027	9.746	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
2020/06/18	2032	05/11/2020	9.76	Put	Bond Future	6,789.2000	6.7892	6,406.2500	6.4063	(5.641)	0	0	0
2020/06/18	2032	05/11/2020	9.11	Call	Bond Future	751.0500	0.7511	838.2900	0.8383	11.616	0	0	3,000
2020/06/18	2032	05/11/2020	9.61	Call	Bond Future	1,378.8900	1.3789	1,519.7900	1.5198	10.218	0	0	3,000
2020/06/18	2032	05/11/2020	9.44	Call	Bond Future	1,124.0900	1.1241	1,244.7700	1.2448	10.736	0	0	1,000
2020/06/18	2032	05/11/2020	11.08	Put	Bond Future	2,564.4000	2.5644	2,358.3200	2.3583	(8.036)	0	0	1,000
2020/06/18	2032	05/11/2020	9.77	Call	Bond Future	1,661.1300	1.6611	1,822.5200	1.8225	9.716	0	0	0
2020/06/18	2032	05/11/2020	9.11	Put	Bond Future	10,125.8700	10.1259	9,670.0800	9.6701	(4.501)	0	0	0
2020/06/18	2032	05/11/2020	8.94	Put	Bond Future	11,125.6500	11.1257	10,655.1700	10.6552	(4.229)	0	0	0
2020/06/18	2032	05/11/2020	8.94	Call	Bond Future	600.5800	0.6006	673.1300	0.6731	12.080	0	0	1,000
2020/06/18	2032	05/11/2020	9.75	Call	Bond Future	1,623.9700	1.6240	1,782.7400	1.7827	9.777	0	0	0
2020/06/18	2032	05/11/2020	9.75	Put	Bond Future	6,833.6600	6.8337	6,449.4000	6.4494	(5.623)	0	0	0
2020/06/18	2032	04/02/2021	9.29	Call	Bond Future	1,293.0700	1.2931	1,412.1000	1.4121	9.205	0	0	800
2020/06/18	2032	04/02/2021	10.82	Put	Bond Future	4,516.9900	4.5170	4,251.4200	4.2514	(5.879)	0	0	800
2020/06/18	2032	04/02/2021	9.63	Call	Bond Future	1,758.2400	1.7582	1,909.3500	1.9094	8.594	0	0	0
2020/06/18	2032	04/02/2021			Bond Future	10.8287	86.5141	10.7318	87.0630	(0.895)	0.0000	0.0000	0
2020/06/18	2032	04/02/2021	8.79	Put	Bond Future	13,456.2400	13.4562	12,986.7300	12.9867	(3.489)	0	0	0
2020/06/18	2032	04/02/2021	8.79	Call	Bond Future	782.8600	0.7829	862.2800	0.8623	10.145	0	0	800
2020/06/18	2032	04/02/2021	9.61	Call	Bond Future	1,728.0000	1.7280	1,877.1200	1.8771	8.630	0	0	0
2020/06/18	2032	04/02/2021	9.61	Put	Bond Future	9,009.6100	9.0096	8,609.8000	8.6098	(4.438)	0	0	0
2020/06/18	2032	04/02/2021	9.29	Put	Bond Future	10,629.0600	10.6291	10,199.1600	10.1992	(4.045)	0	0	0
2020/06/18	2032	04/02/2021	10.82	Call	Bond Future	4,467.8900	4.4679	4,751.2500	4.7513	6.342	0	0	0
2020/06/18	2032	04/02/2021	9.63	Put	Bond Future	8,913.5100	8.9135	8,515.6900	8.5157	(4.463)	0	0	0
2020/06/18	2032	04/02/2021	9.62	Call	Bond Future	1,743.0700	1.7431	1,893.1900	1.8932	8.612	0	0	0
2020/06/18	2032	04/02/2021	9.62	Put	Bond Future	8,961.4800	8.9615	8,562.6700	8.5627	(4.450)	0	0	0
2020/06/18	2032	06/05/2021	12.12	Put	Bond Future	2,751.9800	2.7520	2,581.0400	2.5810	(6.212)	0	0	0
2020/06/18	2032	06/05/2021			Bond Future	11.0547	83.3962	10.9537	83.9515	(0.914)	0.0000	0.0000	0
2020/06/18	2032	06/05/2021	12.11	Call	Bond Future	8,276.4800	8.2765	8,660.0600	8.6601	4.635	0	0	0
2020/06/18	2032	06/05/2021	12.11	Put	Bond Future	2,769.8800	2.7699	2,598.1500	2.5981	(6.200)	0	0	0
2020/06/18	2032	06/05/2021	12.12	Call	Bond Future	8,308.2800	8.3083	8,692.6500	8.6926	4.626	0	0	0
2020/06/18	2032	06/05/2021	12.10	Call	Bond Future	8,244.7300	8.2447	8,627.5100	8.6275	4.643	0	0	0
2020/06/18	2032	06/05/2021	12.10	Put	Bond Future	2,787.8900	2.7879	2,615.3600	2.6154	(6.189)	0	0	0
2020/06/18	2033	06/08/2020			Bond Future	96.4901	96.4901	96.8141	96.8141	0.336	0.0000	0.0000	12,378
2020/06/18	2033	05/11/2020			Bond Future	96.3370	96.3370	96.6640	96.6640	0.339	0.0000	0.0000	0
2020/06/18	2033	04/02/2021			Bond Future	97.4770	97.4770	97.8075	97.8075	0.339	0.0000	0.0000	0
2020/06/18	2033	06/05/2021			Bond Future	97.4295	97.4295	97.7638	97.7638	0.343	0.0000	0.0000	0
2020/06/18	2037	06/08/2020	9.88	Put	Bond Future	9,998.7100	9.9987	9,947.8300	9.9478	(0.509)	0	0	0
2020/06/18	2037	06/08/2020			Bond Future	11.3447	79.2694	11.3370	79.3170	(0.068)	0.0000	0.0000	100,515
2020/06/18	2037	06/08/2020	9.87	Call	Bond Future	107.8200	0.1078	104.5700	0.1046	(3.014)	0	0	0
2020/06/18	2037	06/08/2020	9.87	Put	Bond Future	10,069.4200	10.0694	10,018.6000	10.0186	(0.505)	0	0	0
2020/06/18	2037	06/08/2020	9.88	Call	Bond Future	110.9300	0.1109	107.6200	0.1076	(2.984)	0	0	0
2020/06/18	2037	06/08/2020	9.86	Call	Bond Future	104.7900	0.1048	101.5900	0.1016	(3.054)	0	0	0
2020/06/18	2037	06/08/2020	9.86	Put	Bond Future	10,140.2900	10.1403	10,089.5200	10.0895	(0.501)	0	0	0
2020/06/18	2037	05/11/2020	10.18	Call	Bond Future	1,068.2400	1.0682	1,068.2400	1.0682	0.000	0	0	0
2020/06/18	2037	05/11/2020	10.17	Put	Bond Future	10,129.7200	10.1297	10,082.0300	10.0820	(0.471)	0	0	0
2020/06/18	2037	05/11/2020			Bond Future	11.5619	80.1200	11.5539	80.1677	(0.069)	0.0000	0.0000	0
2020/06/18	2037	05/11/2020	10.19	Call	Bond Future	1,080.5900	1.0806	1,080.6300	1.0806	0.004	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
2020/06/18	2037	05/11/2020	10.19	Put	Bond Future	10,012.8000	10.0128	9,965.1900	9.9652	(0.475)	0	0	0
2020/06/18	2037	05/11/2020	10.17	Call	Bond Future	1,056.0000	1.0560	1,055.9600	1.0560	(0.004)	0	0	0
2020/06/18	2037	05/11/2020	10.18	Put	Bond Future	10,071.1600	10.0712	10,023.5100	10.0235	(0.473)	0	0	0
2020/06/18	2037	04/02/2021	13.73	Call	Bond Future	11,574.3700	11.5744	11,605.7500	11.6058	0.271	0	0	0
2020/06/18	2037	04/02/2021	10.85	Call	Bond Future	2,588.0800	2.5881	2,595.2600	2.5953	0.277	0	0	0
2020/06/18	2037	04/02/2021	10.35	Call	Bond Future	1,727.2600	1.7273	1,731.3400	1.7313	0.236	0	0	0
2020/06/18	2037	04/02/2021	10.28	Put	Bond Future	11,214.5100	11.2145	11,170.4400	11.1704	(0.393)	0	0	0
2020/06/18	2037	04/02/2021	10.27	Call	Bond Future	1,613.1800	1.6132	1,616.8600	1.6169	0.228	0	0	0
2020/06/18	2037	04/02/2021			Bond Future	11.7869	76.7947	11.7787	76.8425	(0.070)	0.0000	0.0000	0
2020/06/18	2037	04/02/2021	11.97	Put	Bond Future	4,480.5400	4.4805	4,449.1300	4.4491	(0.701)	0	0	0
2020/06/18	2037	04/02/2021	11.97	Call	Bond Future	5,533.2800	5.5333	5,549.6600	5.5497	0.296	0	0	300
2020/06/18	2037	04/02/2021	9.65	Put	Bond Future	15,043.1200	15.0431	14,996.6400	14.9966	(0.309)	0	0	0
2020/06/18	2037	04/02/2021	9.65	Call	Bond Future	903.9500	0.9039	905.2600	0.9053	0.145	0	0	72
2020/06/18	2037	04/02/2021	11.90	Call	Bond Future	5,319.3800	5.3194	5,335.1400	5.3351	0.296	0	0	0
2020/06/18	2037	04/02/2021	13.73	Put	Bond Future	1,458.5900	1.4586	1,442.1800	1.4422	(1.125)	0	0	300
2020/06/18	2037	04/02/2021	10.85	Put	Bond Future	8,345.3100	8.3453	8,304.7000	8.3047	(0.487)	0	0	72
2020/06/18	2037	04/02/2021	10.35	Put	Bond Future	10,829.9900	10.8300	10,786.2800	10.7863	(0.404)	0	0	72
2020/06/18	2037	04/02/2021	10.28	Call	Bond Future	1,627.1500	1.6272	1,630.8700	1.6309	0.229	0	0	0
2020/06/18	2037	04/02/2021	10.27	Put	Bond Future	11,270.1100	11.2701	11,226.0000	11.2260	(0.391)	0	0	0
2020/06/18	2037	04/02/2021	11.90	Put	Bond Future	4,666.5000	4.6665	4,634.4700	4.6345	(0.686)	0	0	240
2020/06/18	2037	04/02/2021	10.48	Put	Bond Future	10,137.8600	10.1379	10,094.8700	10.0949	(0.424)	0	0	0
2020/06/18	2037	04/02/2021	10.48	Call	Bond Future	1,924.3700	1.9244	1,929.1700	1.9292	0.249	0	0	240
2020/06/18	2037	04/02/2021	10.29	Call	Bond Future	1,641.1900	1.6412	1,644.9700	1.6450	0.230	0	0	0
2020/06/18	2037	04/02/2021	10.29	Put	Bond Future	11,159.0700	11.1591	11,115.0600	11.1151	(0.394)	0	0	0
2020/06/18	2037	06/05/2021	12.42	Call	Bond Future	6,645.2500	6.6452	6,665.8100	6.6658	0.309	0	0	0
2020/06/18	2037	06/05/2021			Bond Future	12.0193	77.7091	12.0108	77.7573	(0.071)	0.0000	0.0000	0
2020/06/18	2037	06/05/2021	12.42	Put	Bond Future	4,436.5700	4.4366	4,408.9300	4.4089	(0.623)	0	0	0
2020/06/18	2037	06/05/2021	12.43	Call	Bond Future	6,677.1200	6.6771	6,697.7600	6.6978	0.309	0	0	0
2020/06/18	2037	06/05/2021	12.44	Put	Bond Future	4,392.7600	4.3928	4,365.2700	4.3653	(0.626)	0	0	0
2020/06/18	2037	06/05/2021	12.43	Put	Bond Future	4,414.6100	4.4146	4,387.0500	4.3870	(0.624)	0	0	0
2020/06/18	2037	06/05/2021	12.44	Call	Bond Future	6,709.0500	6.7090	6,729.7600	6.7298	0.309	0	0	0
2020/06/18	2038	06/08/2020			Bond Future	107.8610	107.8610	107.5797	107.5797	(0.261)	0.0000	0.0000	10,569
2020/06/18	2038	05/11/2020			Bond Future	109.0438	109.0438	108.7589	108.7589	(0.261)	0.0000	0.0000	0
2020/06/18	2038	04/02/2021			Bond Future	108.6207	108.6207	108.3319	108.3319	(0.266)	0.0000	0.0000	0
2020/06/18	2038	06/05/2021			Bond Future	109.9371	109.9371	109.6444	109.6444	(0.266)	0.0000	0.0000	0
2020/06/18	2040	06/08/2020	10.03	Call	Bond Future	95.3700	0.0954	93.6500	0.0937	(1.804)	0	0	0
2020/06/18	2040	06/08/2020	10.04	Call	Bond Future	98.2300	0.0982	96.5000	0.0965	(1.761)	0	0	0
2020/06/18	2040	06/08/2020	10.02	Put	Bond Future	11,028.2800	11.0283	10,943.7500	10.9438	(0.766)	0	0	0
2020/06/18	2040	06/08/2020	10.85	Call	Bond Future	782.8700	0.7829	783.7800	0.7838	0.116	0	0	0
2020/06/18	2040	06/08/2020	11.26	Put	Bond Future	3,577.5000	3.5775	3,503.4800	3.5035	(2.069)	0	0	517
2020/06/18	2040	06/08/2020			Bond Future	11.5500	80.6890	11.5371	80.7718	(0.111)	0.0000	0.0000	55,829
2020/06/18	2040	06/08/2020	10.04	Put	Bond Future	10,875.9500	10.8760	10,791.3900	10.7914	(0.777)	0	0	0
2020/06/18	2040	06/08/2020	10.02	Call	Bond Future	92.5800	0.0926	90.8800	0.0909	(1.836)	0	0	0
2020/06/18	2040	06/08/2020	10.03	Put	Bond Future	10,952.0300	10.9520	10,867.4800	10.8675	(0.772)	0	0	0
2020/06/18	2040	06/08/2020	10.85	Put	Bond Future	5,509.4200	5.5094	5,427.5000	5.4275	(1.487)	0	0	12,538
2020/06/18	2040	06/08/2020	11.26	Call	Bond Future	1,672.3500	1.6724	1,681.1600	1.6812	0.527	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
2020/06/18	2040	06/08/2020	9.57	Put	Bond Future	14,628.3800	14.6284	14,544.7900	14.5448	(0.571)	0	0	0
2020/06/18	2040	06/08/2020	10.79	Put	Bond Future	5,838.5300	5.8385	5,755.9200	5.7559	(1.415)	0	0	800
2020/06/18	2040	06/08/2020	9.57	Call	Bond Future	21.1200	0.0211	20.3600	0.0204	(3.598)	0	0	800
2020/06/18	2040	06/08/2020	10.07	Put	Bond Future	10,648.8100	10.6488	10,564.2000	10.5642	(0.795)	0	0	0
2020/06/18	2040	06/08/2020	10.07	Call	Bond Future	107.2500	0.1072	105.4700	0.1055	(1.660)	0	0	800
2020/06/18	2040	06/08/2020	10.79	Call	Bond Future	686.0200	0.6860	686.2400	0.6862	0.032	0	0	0
2020/06/18	2040	05/11/2020	11.00	Put	Bond Future	7,210.5700	7.2106	7,142.3200	7.1423	(0.947)	0	0	0
2020/06/18	2040	05/11/2020	10.23	Call	Bond Future	903.5800	0.9036	908.9700	0.9090	0.597	0	0	2,000
2020/06/18	2040	05/11/2020	11.70	Put	Bond Future	4,483.7900	4.4838	4,428.0300	4.4280	(1.244)	0	0	2,000
2020/06/18	2040	05/11/2020	9.50	Call	Bond Future	328.5800	0.3286	329.7900	0.3298	0.368	0	0	2,000
2020/06/18	2040	05/11/2020	10.00	Call	Bond Future	672.9900	0.6730	676.6200	0.6766	0.539	0	0	2,230
2020/06/18	2040	05/11/2020	10.30	Call	Bond Future	984.2700	0.9843	990.2900	0.9903	0.612	0	0	0
2020/06/18	2040	05/11/2020			Bond Future	11.7676	81.5549	11.7543	81.6381	(0.113)	0.0000	0.0000	0
2020/06/18	2040	05/11/2020	9.73	Put	Bond Future	15,081.8100	15.0818	15,000.7200	15.0007	(0.538)	0	0	0
2020/06/18	2040	05/11/2020	9.73	Call	Bond Future	463.1500	0.4631	465.2600	0.4653	0.456	0	0	2,000
2020/06/18	2040	05/11/2020	10.23	Put	Bond Future	11,558.5600	11.5586	11,480.7500	11.4808	(0.673)	0	0	0
2020/06/18	2040	05/11/2020	10.30	Put	Bond Future	11,105.4300	11.1054	11,028.2500	11.0283	(0.695)	0	0	0
2020/06/18	2040	05/11/2020	11.00	Call	Bond Future	2,161.4600	2.1615	2,176.4100	2.1764	0.692	0	0	2,230
2020/06/18	2040	05/11/2020	11.70	Call	Bond Future	4,058.9500	4.0589	4,086.3900	4.0864	0.676	0	0	0
2020/06/18	2040	05/11/2020	9.50	Put	Bond Future	16,863.2100	16.8632	16,781.2200	16.7812	(0.486)	0	0	0
2020/06/18	2040	05/11/2020	10.00	Put	Bond Future	13,117.9000	13.1179	13,038.3300	13.0383	(0.607)	0	0	0
2020/06/18	2040	05/11/2020	10.31	Call	Bond Future	996.2100	0.9962	1,002.3300	1.0023	0.614	0	0	0
2020/06/18	2040	05/11/2020	10.32	Put	Bond Future	10,977.8300	10.9778	10,900.8400	10.9008	(0.701)	0	0	0
2020/06/18	2040	05/11/2020	11.50	Call	Bond Future	3,459.6700	3.4597	3,483.3200	3.4833	0.684	0	0	0
2020/06/18	2040	05/11/2020	11.50	Put	Bond Future	5,162.8900	5.1629	5,103.3400	5.1033	(1.153)	0	0	2,000
2020/06/18	2040	05/11/2020	10.31	Put	Bond Future	11,041.5200	11.0415	10,964.4400	10.9644	(0.698)	0	0	0
2020/06/18	2040	05/11/2020	10.32	Call	Bond Future	1,008.2700	1.0083	1,014.4800	1.0145	0.616	0	0	0
2020/06/18	2040	04/02/2021	9.49	Call	Bond Future	630.4100	0.6304	634.6800	0.6347	0.677	0	0	500
2020/06/18	2040	04/02/2021	9.57	Put	Bond Future	17,966.7700	17.9668	17,887.6500	17.8877	(0.440)	0	0	0
2020/06/18	2040	04/02/2021	10.07	Put	Bond Future	14,401.2900	14.4013	14,325.7200	14.3257	(0.525)	0	0	0
2020/06/18	2040	04/02/2021	10.42	Put	Bond Future	12,178.7000	12.1787	12,106.4600	12.1065	(0.593)	0	0	0
2020/06/18	2040	04/02/2021			Bond Future	11.9935	77.9958	11.9797	78.0797	(0.115)	0.0000	0.0000	0
2020/06/18	2040	04/02/2021	10.07	Call	Bond Future	1,157.0600	1.1571	1,165.3300	1.1653	0.715	0	0	800
2020/06/18	2040	04/02/2021	11.74	Call	Bond Future	4,454.1200	4.4541	4,483.8000	4.4838	0.666	0	0	0
2020/06/18	2040	04/02/2021	11.74	Put	Bond Future	6,015.8400	6.0158	5,961.6800	5.9617	(0.900)	0	0	800
2020/06/18	2040	04/02/2021	10.41	Call	Bond Future	1,586.5200	1.5865	1,598.0200	1.5980	0.725	0	0	0
2020/06/18	2040	04/02/2021	10.41	Put	Bond Future	12,239.0400	12.2390	12,166.7000	12.1667	(0.591)	0	0	0
2020/06/18	2040	04/02/2021	9.49	Put	Bond Future	18,579.0400	18.5790	18,499.4700	18.4995	(0.428)	0	0	0
2020/06/18	2040	04/02/2021	9.57	Call	Bond Future	689.2300	0.6892	693.9500	0.6939	0.685	0	0	800
2020/06/18	2040	04/02/2021	10.42	Call	Bond Future	1,600.6400	1.6006	1,612.2400	1.6122	0.725	0	0	0
2020/06/18	2040	04/02/2021	10.24	Put	Bond Future	13,293.3300	13.2933	13,219.2900	13.2193	(0.557)	0	0	0
2020/06/18	2040	04/02/2021	10.24	Call	Bond Future	1,359.6900	1.3597	1,369.4900	1.3695	0.721	0	0	500
2020/06/18	2040	04/02/2021	11.57	Call	Bond Future	3,976.0700	3.9761	4,003.1200	4.0031	0.680	0	0	0
2020/06/18	2040	04/02/2021	11.57	Put	Bond Future	6,613.9000	6.6139	6,557.1100	6.5571	(0.859)	0	0	500
2020/06/18	2040	04/02/2021	10.40	Call	Bond Future	1,572.4900	1.5725	1,583.8800	1.5839	0.724	0	0	0
2020/06/18	2040	04/02/2021	10.40	Put	Bond Future	12,299.5700	12.2996	12,227.1200	12.2271	(0.589)	0	0	0
2020/06/18	2040	06/05/2021	12.44	Put	Bond Future	5,082.2600	5.0823	5,037.2500	5.0373	(0.886)	0	0	0
2020/06/18	2040	06/05/2021			Bond Future	12.2264	78.9246	12.2120	79.0093	(0.118)	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
2020/06/18	2040	06/05/2021	12.43	Call	Bond Future	6,289.4100	6.2894	6,328.9400	6.3289	0.629	0	0	0
2020/06/18	2040	06/05/2021	12.43	Put	Bond Future	5,108.4000	5.1084	5,063.2500	5.0632	(0.884)	0	0	0
2020/06/18	2040	06/05/2021	12.44	Call	Bond Future	6,320.5100	6.3205	6,360.1800	6.3602	0.628	0	0	0
2020/06/18	2040	06/05/2021	12.42	Call	Bond Future	6,258.0700	6.2581	6,297.4700	6.2975	0.630	0	0	0
2020/06/18	2040	06/05/2021	12.42	Put	Bond Future	5,134.3600	5.1344	5,089.0800	5.0891	(0.882)	0	0	0
2020/06/18	2044	06/08/2020	9.88	Call	Bond Future	47.9100	0.0479	45.1900	0.0452	(5.677)	0	0	0
2020/06/18	2044	06/08/2020	9.98	Call	Bond Future	66.1300	0.0661	62.6900	0.0627	(5.202)	0	0	602
2020/06/18	2044	06/08/2020	11.09	Put	Bond Future	4,663.5300	4.6635	4,630.6700	4.6307	(0.705)	0	0	602
2020/06/18	2044	06/08/2020	9.01	Call	Bond Future	1.5100	0.0015	1.3400	0.0013	(11.258)	0	0	140
2020/06/18	2044	06/08/2020	9.66	Call	Bond Future	22.3900	0.0224	20.8600	0.0209	(6.833)	0	0	140
2020/06/18	2044	06/08/2020			Bond Future	11.6215	77.3133	11.6190	77.3296	(0.022)	0.0000	0.0000	77,122
2020/06/18	2044	06/08/2020	9.86	Call	Bond Future	44.8400	0.0448	42.2500	0.0422	(5.776)	0	0	0
2020/06/18	2044	06/08/2020	9.86	Put	Bond Future	12,929.2300	12.9292	12,910.3500	12.9104	(0.146)	0	0	0
2020/06/18	2044	06/08/2020	9.36	Put	Bond Future	17,217.5800	17.2176	17,200.6900	17.2007	(0.098)	0	0	0
2020/06/18	2044	06/08/2020	9.36	Call	Bond Future	7.0300	0.0070	6.4300	0.0064	(8.535)	0	0	602
2020/06/18	2044	06/08/2020	9.98	Put	Bond Future	11,960.8100	11.9608	11,941.0800	11.9411	(0.165)	0	0	0
2020/06/18	2044	06/08/2020	9.88	Put	Bond Future	12,766.0900	12.7661	12,747.0800	12.7471	(0.149)	0	0	0
2020/06/18	2044	06/08/2020	11.09	Call	Bond Future	1,122.8300	1.1228	1,106.2600	1.1063	(1.476)	0	0	0
2020/06/18	2044	06/08/2020	9.01	Put	Bond Future	20,446.8400	20.4468	20,430.3800	20.4304	(0.081)	0	0	0
2020/06/18	2044	06/08/2020	9.66	Put	Bond Future	14,597.2900	14.5973	14,579.4700	14.5795	(0.122)	0	0	0
2020/06/18	2044	06/08/2020	9.87	Call	Bond Future	46.3500	0.0463	43.7000	0.0437	(5.717)	0	0	0
2020/06/18	2044	06/08/2020	9.87	Put	Bond Future	12,847.5700	12.8476	12,828.6300	12.8286	(0.147)	0	0	0
2020/06/18	2044	06/08/2020	10.93	Call	Bond Future	818.5100	0.8185	803.5700	0.8036	(1.825)	0	0	0
2020/06/18	2044	06/08/2020	10.93	Put	Bond Future	5,479.9600	5.4800	5,448.7300	5.4487	(0.570)	0	0	140
2020/06/18	2044	05/11/2020	11.06	Put	Bond Future	7,257.3400	7.2573	7,233.3800	7.2334	(0.330)	0	0	525
2020/06/18	2044	05/11/2020	11.43	Call	Bond Future	3,104.7500	3.1048	3,096.9200	3.0969	(0.252)	0	0	0
2020/06/18	2044	05/11/2020	9.72	Put	Bond Future	15,792.3800	15.7924	15,771.9500	15.7719	(0.129)	0	0	0
2020/06/18	2044	05/11/2020	9.97	Call	Bond Future	592.9800	0.5930	587.6000	0.5876	(0.907)	0	0	568
2020/06/18	2044	05/11/2020	9.29	Put	Bond Future	19,358.7000	19.3587	19,339.7700	19.3398	(0.098)	0	0	0
2020/06/18	2044	05/11/2020	9.96	Put	Bond Future	13,963.4600	13.9635	13,942.1500	13.9421	(0.153)	0	0	0
2020/06/18	2044	05/11/2020	10.36	Call	Bond Future	983.5000	0.9835	976.8300	0.9768	(0.678)	0	0	0
2020/06/18	2044	05/11/2020			Bond Future	11.8333	78.1430	11.8307	78.1590	(0.022)	0.0000	0.0000	0
2020/06/18	2044	05/11/2020	9.72	Call	Bond Future	413.9700	0.4140	409.5100	0.4095	(1.077)	0	0	1,815
2020/06/18	2044	05/11/2020	9.97	Put	Bond Future	13,889.8600	13.8899	13,868.5100	13.8685	(0.154)	0	0	0
2020/06/18	2044	05/11/2020	9.96	Call	Bond Future	584.8300	0.5848	579.4900	0.5795	(0.913)	0	0	0
2020/06/18	2044	05/11/2020	11.38	Call	Bond Future	2,969.7000	2.9697	2,961.8000	2.9618	(0.266)	0	0	0
2020/06/18	2044	05/11/2020	11.38	Put	Bond Future	5,879.5900	5.8796	5,855.7200	5.8557	(0.406)	0	0	568
2020/06/18	2044	05/11/2020	10.34	Call	Bond Future	959.7800	0.9598	953.1700	0.9532	(0.689)	0	0	0
2020/06/18	2044	05/11/2020	10.34	Put	Bond Future	11,317.0600	11.3171	11,294.4800	11.2945	(0.200)	0	0	0
2020/06/18	2044	05/11/2020	11.06	Call	Bond Future	2,175.7000	2.1757	2,167.7100	2.1677	(0.367)	0	0	0
2020/06/18	2044	05/11/2020	10.04	Put	Bond Future	13,380.5400	13.3805	13,358.9300	13.3589	(0.162)	0	0	0
2020/06/18	2044	05/11/2020	11.17	Put	Bond Future	6,758.4800	6.7585	6,734.4900	6.7345	(0.355)	0	0	1,815
2020/06/18	2044	05/11/2020	11.43	Put	Bond Future	5,684.3000	5.6843	5,660.5000	5.6605	(0.419)	0	0	1,815
2020/06/18	2044	05/11/2020	8.87	Put	Bond Future	23,183.1100	23.1831	23,165.3800	23.1654	(0.076)	0	0	0
2020/06/18	2044	05/11/2020	9.29	Call	Bond Future	208.0900	0.2081	205.1300	0.2051	(1.422)	0	0	568
2020/06/18	2044	05/11/2020	10.36	Put	Bond Future	11,186.5000	11.1865	11,163.8600	11.1639	(0.202)	0	0	0
2020/06/18	2044	05/11/2020	10.04	Call	Bond Future	652.4600	0.6525	646.8200	0.6468	(0.864)	0	0	525

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2020/06/18	2044	05/11/2020	9.34	Put	Bond Future	18,925.5000	18.9255	18,906.4100	18.9064	(0.101)	0	0	0
2020/06/18	2044	05/11/2020	9.34	Call	Bond Future	226.4900	0.2265	223.3700	0.2234	(1.378)	0	0	525
2020/06/18	2044	05/11/2020	11.17	Call	Bond Future	2,434.7900	2.4348	2,426.7700	2.4268	(0.329)	0	0	0
2020/06/18	2044	05/11/2020	8.87	Call	Bond Future	96.8800	0.0969	95.1200	0.0951	(1.817)	0	0	1,815
2020/06/18	2044	05/11/2020	10.02	Put	Bond Future	13,525.0000	13.5250	13,503.4700	13.5035	(0.159)	0	0	0
2020/06/18	2044	05/11/2020	10.02	Call	Bond Future	635.0200	0.6350	629.4600	0.6295	(0.876)	0	0	1,815
2020/06/18	2044	05/11/2020	10.35	Call	Bond Future	971.5900	0.9716	964.9400	0.9649	(0.684)	0	0	0
2020/06/18	2044	05/11/2020	10.35	Put	Bond Future	11,251.6700	11.2517	11,229.0500	11.2290	(0.201)	0	0	0
2020/06/18	2044	04/02/2021	10.04	Put	Bond Future	15,104.4200	15.1044	15,084.4800	15.0845	(0.132)	0	0	0
2020/06/18	2044	04/02/2021	10.37	Call	Bond Future	1,451.5500	1.4516	1,447.0800	1.4471	(0.308)	0	0	0
2020/06/18	2044	04/02/2021	10.35	Put	Bond Future	13,030.5600	13.0306	13,010.2800	13.0103	(0.156)	0	0	0
2020/06/18	2044	04/02/2021			Bond Future	12.0530	74.6695	12.0504	74.6853	(0.022)	0.0000	0.0000	0
2020/06/18	2044	04/02/2021	10.37	Put	Bond Future	12,903.3600	12.9034	12,883.0600	12.8831	(0.157)	0	0	0
2020/06/18	2044	04/02/2021	10.35	Call	Bond Future	1,425.0400	1.4250	1,420.5900	1.4206	(0.312)	0	0	0
2020/06/18	2044	04/02/2021	10.04	Call	Bond Future	1,056.6700	1.0567	1,052.5600	1.0526	(0.389)	0	0	0
2020/06/18	2044	04/02/2021	10.84	Call	Bond Future	2,175.5100	2.1755	2,170.9200	2.1709	(0.211)	0	0	0
2020/06/18	2044	04/02/2021	10.36	Put	Bond Future	12,966.8600	12.9669	12,946.5700	12.9466	(0.156)	0	0	0
2020/06/18	2044	04/02/2021	10.84	Put	Bond Future	10,143.0000	10.1430	10,122.5800	10.1226	(0.201)	0	0	405
2020/06/18	2044	04/02/2021	10.29	Call	Bond Future	1,347.5600	1.3476	1,343.1600	1.3432	(0.327)	0	0	0
2020/06/18	2044	04/02/2021	10.29	Put	Bond Future	13,416.9800	13.4170	13,396.7500	13.3967	(0.151)	0	0	405
2020/06/18	2044	04/02/2021	9.66	Put	Bond Future	17,907.4700	17.9075	17,888.1200	17.8881	(0.108)	0	0	0
2020/06/18	2044	04/02/2021	9.66	Call	Bond Future	706.2300	0.7062	702.7100	0.7027	(0.498)	0	0	405
2020/06/18	2044	04/02/2021	10.36	Call	Bond Future	1,438.2500	1.4382	1,433.7900	1.4338	(0.310)	0	0	0
2020/06/18	2044	06/05/2021	12.43	Put	Bond Future	5,257.7500	5.2577	5,242.0700	5.2421	(0.298)	0	0	0
2020/06/18	2044	06/05/2021	12.44	Call	Bond Future	6,157.0200	6.1570	6,157.1700	6.1572	0.002	0	0	0
2020/06/18	2044	06/05/2021			Bond Future	12.2794	75.5588	12.2767	75.5746	(0.022)	0.0000	0.0000	0
2020/06/18	2044	06/05/2021	12.45	Call	Bond Future	6,187.6600	6.1877	6,187.8400	6.1878	0.003	0	0	0
2020/06/18	2044	06/05/2021	12.45	Put	Bond Future	5,204.6900	5.2047	5,189.0700	5.1891	(0.300)	0	0	0
2020/06/18	2044	06/05/2021	12.43	Call	Bond Future	6,126.7000	6.1267	6,126.8200	6.1268	0.002	0	0	0
2020/06/18	2044	06/05/2021	12.44	Put	Bond Future	5,231.0200	5.2310	5,215.3700	5.2154	(0.299)	0	0	0
2020/06/18	2046	06/08/2020			Bond Future	97.6127	97.6127	98.0408	98.0408	0.439	0.0000	0.0000	16,109
2020/06/18	2046	05/11/2020			Bond Future	96.8978	96.8978	97.3301	97.3301	0.446	0.0000	0.0000	0
2020/06/18	2046	04/02/2021			Bond Future	98.0449	98.0449	98.4818	98.4818	0.446	0.0000	0.0000	0
2020/06/18	2046	06/05/2021			Bond Future	97.4246	97.4246	97.8666	97.8666	0.454	0.0000	0.0000	0
2020/06/18	2050	06/08/2020			Bond Future	98.1799	98.1799	98.1926	98.1926	0.013	0.0000	0.0000	16,793
2020/06/18	2050	05/11/2020			Bond Future	99.2562	99.2562	99.2685	99.2685	0.012	0.0000	0.0000	0
2020/06/18	2050	04/02/2021			Bond Future	98.5211	98.5211	98.5331	98.5331	0.012	0.0000	0.0000	0
2020/06/18	2050	06/05/2021			Bond Future	99.7151	99.7151	99.7271	99.7271	0.012	0.0000	0.0000	0
2020/06/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	AL37	06/08/2020			Index Future	720.3170	720.3170	726.5770	726.5770	0.869	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
2020/06/18	AL37	05/11/2020			Index Future	728.1160	728.1160	734.4400	734.4400	0.869	0.0000	0.0000	0
2020/06/18	AL37	04/02/2021			Index Future	736.5550	736.5550	742.9480	742.9480	0.868	0.0000	0.0000	0
2020/06/18	AL37	06/05/2021			Index Future	745.3010	745.3010	751.7690	751.7690	0.868	0.0000	0.0000	0
2020/06/18	AL7T	06/08/2020			Index Future	794.0470	794.0470	799.7540	799.7540	0.719	0.0000	0.0000	0
2020/06/18	AL7T	05/11/2020			Index Future	802.6450	802.6450	808.4090	808.4090	0.718	0.0000	0.0000	0
2020/06/18	AL7T	04/02/2021			Index Future	811.9470	811.9470	817.7750	817.7750	0.718	0.0000	0.0000	0
2020/06/18	AL7T	06/05/2021			Index Future	821.5890	821.5890	827.4840	827.4840	0.718	0.0000	0.0000	0
2020/06/18	ALBI	06/08/2020			Index Future	694.3920	694.3920	697.0670	697.0670	0.385	0.0000	0.0000	212
2020/06/18	ALBI	05/11/2020			Index Future	701.9100	701.9100	704.6110	704.6110	0.385	0.0000	0.0000	0
2020/06/18	ALBI	04/02/2021			Index Future	710.0450	710.0450	712.7740	712.7740	0.384	0.0000	0.0000	0
2020/06/18	ALBI	06/05/2021			Index Future	718.4770	718.4770	721.2370	721.2370	0.384	0.0000	0.0000	0
2020/06/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	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
2020/06/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/18	ES33	06/08/2020			Bond Future	12.1339	73.0192	12.1206	73.0858	(0.109)	0.0000	0.0000	350
2020/06/18	ES33	05/11/2020			Bond Future	12.4038	70.0275	12.3901	70.0944	(0.111)	0.0000	0.0000	0
2020/06/18	ES33	04/02/2021			Bond Future	12.6845	70.8404	12.6701	70.9077	(0.113)	0.0000	0.0000	0
2020/06/18	ES33	06/05/2021			Bond Future	12.9691	67.9056	12.9541	67.9736	(0.115)	0.0000	0.0000	0
2020/06/18	ES42	06/08/2020			Bond Future	12.6095	72.2036	12.6014	72.2476	(0.064)	0.0000	0.0000	4,919
2020/06/18	ES42	05/11/2020			Bond Future	12.8748	68.7197	12.8665	68.7637	(0.065)	0.0000	0.0000	0
2020/06/18	ES42	04/02/2021			Bond Future	13.1423	69.5182	13.1336	69.5625	(0.066)	0.0000	0.0000	0
2020/06/18	ES42	06/05/2021			Bond Future	13.4247	66.0865	13.4155	66.1311	(0.068)	0.0000	0.0000	0
2020/06/18	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	06/08/2020	728.12	Put	GOVI	414,280.0000	41.4280	386,300.0000	38.6300	(6.754)	0	0	0
2020/06/18	GOVI	06/08/2020			GOVI	686.6920	686.6920	689.4900	689.4900	0.407	0.0000	0.0000	1,031
2020/06/18	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	06/08/2020	728.14	Put	GOVI	414,480.0000	41.4480	386,500.0000	38.6500	(6.751)	0	0	0
2020/06/18	GOVI	06/08/2020	728.13	Put	GOVI	414,380.0000	41.4380	386,400.0000	38.6400	(6.752)	0	0	0
2020/06/18	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	05/11/2020	737.84	Put	GOVI	437,130.0000	43.7130	408,880.0000	40.8880	(6.463)	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
2020/06/18	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	05/11/2020			GOVI	694.1270	694.1270	696.9520	696.9520	0.407	0.0000	0.0000	0
2020/06/18	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	05/11/2020	737.83	Put	GOVI	437,030.0000	43.7030	408,780.0000	40.8780	(6.464)	0	0	0
2020/06/18	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	05/11/2020	737.85	Put	GOVI	437,230.0000	43.7230	408,980.0000	40.8980	(6.461)	0	0	0
2020/06/18	GOVI	04/02/2021	750.96	Put	GOVI	487,880.0000	48.7880	459,340.0000	45.9340	(5.850)	0	0	0
2020/06/18	GOVI	04/02/2021			GOVI	702.1720	702.1720	705.0260	705.0260	0.406	0.0000	0.0000	0
2020/06/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	04/02/2021	750.95	Put	GOVI	487,780.0000	48.7780	459,240.0000	45.9240	(5.851)	0	0	0
2020/06/18	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	04/02/2021	750.94	Put	GOVI	487,680.0000	48.7680	459,140.0000	45.9140	(5.852)	0	0	0
2020/06/18	GOVI	06/05/2021	678.67	Call	GOVI	318,400.0000	31.8400	347,270.0000	34.7270	9.067	0	0	0
2020/06/18	GOVI	06/05/2021			GOVI	710.5100	710.5100	713.3970	713.3970	0.406	0.0000	0.0000	0
2020/06/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	06/05/2021	678.68	Call	GOVI	318,300.0000	31.8300	347,170.0000	34.7170	9.070	0	0	0
2020/06/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	GOVI	06/05/2021	678.69	Call	GOVI	318,200.0000	31.8200	347,070.0000	34.7070	9.073	0	0	0
2020/06/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/18	IGOV	06/08/2020			Index Future	255.9920	255.9920	256.0240	256.0240	0.013	0.0000	0.0000	1,207
2020/06/18	IGOV	05/11/2020			Index Future	258.8270	258.8270	258.8580	258.8580	0.012	0.0000	0.0000	47
2020/06/18	IGOV	04/02/2021			Index Future	261.8890	261.8890	261.9190	261.9190	0.011	0.0000	0.0000	0
2020/06/18	IGOV	06/05/2021			Index Future	265.0600	265.0600	265.0900	265.0900	0.011	0.0000	0.0000	0
2020/06/18	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/18	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/18	IS05	17/12/2020			Interest Rate Swap	94.0700	94.0700	94.0500	94.0500	(0.021)	0.0000	0.0000	0
2020/06/18	IS05	16/03/2021			Interest Rate Swap	92.3500	92.3500	92.3200	92.3200	(0.032)	0.0000	0.0000	0
2020/06/18	IS05	15/06/2021			Interest Rate Swap	90.5600	90.5600	90.5200	90.5200	(0.044)	0.0000	0.0000	0
2020/06/18	IS05	21/09/2021			Interest Rate Swap	89.6000	89.6000	89.5300	89.5300	(0.078)	0.0000	0.0000	0
2020/06/18	IS05	21/12/2021			Interest Rate Swap	90.9500	90.9500	90.8500	90.8500	(0.110)	0.0000	0.0000	51
2020/06/18	IS05	15/03/2022			Interest Rate Swap	90.4600	90.4600	90.3200	90.3200	(0.155)	0.0000	0.0000	0
2020/06/18	IS05	21/06/2022			Interest Rate Swap	90.6600	90.6600	90.5000	90.5000	(0.176)	0.0000	0.0000	0
2020/06/18	IS05	20/09/2022			Interest Rate Swap	93.8900	93.8900	93.7000	93.7000	(0.202)	0.0000	0.0000	0
2020/06/18	IS05	20/12/2022			Interest Rate Swap	94.5100	94.5100	94.2500	94.2500	(0.275)	0.0000	0.0000	0
2020/06/18	IS05	22/03/2023			Interest Rate Swap	87.0600	87.0600	86.7300	86.7300	(0.379)	0.0000	0.0000	0
2020/06/18	IS05	20/06/2023			Interest Rate Swap	92.7500	92.7500	92.3500	92.3500	(0.431)	0.0000	0.0000	0
2020/06/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/18	IS10	17/12/2025			Interest Rate Swap	82.4900	82.4900	81.5200	81.5200	(1.176)	0.0000	0.0000	0
2020/06/18	IS10	16/03/2026			Interest Rate Swap	79.2300	79.2300	78.2100	78.2100	(1.287)	0.0000	0.0000	0
2020/06/18	IS10	15/06/2026			Interest Rate Swap	77.8500	77.8500	76.7800	76.7800	(1.374)	0.0000	0.0000	0
2020/06/18	IS10	21/09/2026			Interest Rate Swap	80.0900	80.0900	78.9900	78.9900	(1.373)	0.0000	0.0000	0

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2020/06/18	IS10	21/12/2026			Interest Rate Swap	84.2900	84.2900	83.2000	83.2000	(1.293)	0.0000	0.0000	0
2020/06/18	IS10	15/03/2027			Interest Rate Swap	83.0200	83.0200	81.9000	81.9000	(1.349)	0.0000	0.0000	0
2020/06/18	IS10	21/06/2027			Interest Rate Swap	85.2700	85.2700	84.1300	84.1300	(1.337)	0.0000	0.0000	0
2020/06/18	IS10	20/09/2027			Interest Rate Swap	91.1700	91.1700	90.0200	90.0200	(1.261)	0.0000	0.0000	0
2020/06/18	IS10	20/12/2027			Interest Rate Swap	91.6900	91.6900	90.5000	90.5000	(1.298)	0.0000	0.0000	0
2020/06/18	IS10	22/03/2028			Interest Rate Swap	84.9100	84.9100	83.6400	83.6400	(1.496)	0.0000	0.0000	0
2020/06/18	IS10	20/06/2028			Interest Rate Swap	92.7800	92.7800	91.4900	91.4900	(1.390)	0.0000	0.0000	0
2020/06/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/18	JBAF	15/07/2020			Jibar Tradeable Future	3.9300	96.0700	3.9200	96.0800	(0.254)	0.0000	0.0000	0
2020/06/18	JBAF	19/08/2020			Jibar Tradeable Future	3.7800	96.2200	3.7600	96.2400	(0.529)	0.0000	0.0000	0
2020/06/18	JBAF	16/09/2020			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	0.000	0.0000	0.0000	0
2020/06/18	JBAF	21/10/2020			Jibar Tradeable Future	3.6900	96.3100	3.6400	96.3600	(1.355)	0.0000	0.0000	0
2020/06/18	JBAF	18/11/2020			Jibar Tradeable Future	3.6800	96.3200	3.6300	96.3700	(1.359)	0.0000	0.0000	0
2020/06/18	JBAF	15/12/2020			Jibar Tradeable Future	3.6700	96.3300	3.6000	96.4000	(1.907)	96.3250	96.3250	10
2020/06/18	JBAF	17/03/2021			Jibar Tradeable Future	3.7400	96.2600	3.6700	96.3300	(1.872)	0.0000	0.0000	0
2020/06/18	JBAF	15/06/2021			Jibar Tradeable Future	3.9300	96.0700	3.8300	96.1700	(2.545)	0.0000	0.0000	0
2020/06/18	JBAF	15/09/2021			Jibar Tradeable Future	4.0950	95.9050	3.9950	96.0050	(2.442)	0.0000	0.0000	0
2020/06/18	JBAF	15/12/2021			Jibar Tradeable Future	4.2850	95.7150	4.1450	95.8550	(3.267)	0.0000	0.0000	0
2020/06/18	JBAF	16/03/2022			Jibar Tradeable Future	4.5050	95.4950	4.3750	95.6250	(2.886)	0.0000	0.0000	0
2020/06/18	JBAF	15/06/2022			Jibar Tradeable Future	4.8350	95.1650	4.6450	95.3550	(3.930)	0.0000	0.0000	0
2020/06/18	R023	06/08/2020	7.26	Call	Bond Future	4,872.6100	4.8726	5,109.5600	5.1096	4.863	0	0	0
2020/06/18	R023	06/08/2020			Bond Future	5.2108	109.4660	5.1142	109.7029	(1.854)	0.0000	0.0000	27,369
2020/06/18	R023	06/08/2020	7.26	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/06/18	R023	06/08/2020	7.27	Call	Bond Future	4,895.6900	4.8957	5,132.6400	5.1326	4.840	0	0	0
2020/06/18	R023	06/08/2020	7.28	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2020/06/18	R023	06/08/2020	7.27	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/06/18	R023	06/08/2020	7.28	Call	Bond Future	4,918.7500	4.9188	5,155.7000	5.1557	4.817	0	0	0
2020/06/18	R023	05/11/2020	7.46	Put	Bond Future	12.7400	0.0127	9.1500	0.0092	(28.179)	0	0	0
2020/06/18	R023	05/11/2020	7.47	Put	Bond Future	12.4000	0.0124	8.8900	0.0089	(28.306)	0	0	0
2020/06/18	R023	05/11/2020			Bond Future	5.3108	106.7324	5.2031	106.9713	(2.029)	0.0000	0.0000	0
2020/06/18	R023	05/11/2020	7.46	Call	Bond Future	4,638.4100	4.6384	4,873.7200	4.8737	5.073	0	0	0
2020/06/18	R023	05/11/2020	7.47	Call	Bond Future	4,658.9900	4.6590	4,894.3800	4.8944	5.052	0	0	0
2020/06/18	R023	05/11/2020	7.45	Call	Bond Future	4,617.8600	4.6179	4,853.0800	4.8531	5.094	0	0	0
2020/06/18	R023	05/11/2020	7.45	Put	Bond Future	13.1000	0.0131	9.4200	0.0094	(28.092)	0	0	0
2020/06/18	R023	04/02/2021	6.34	Call	Bond Future	2,184.9400	2.1849	2,372.0100	2.3720	8.562	0	0	0
2020/06/18	R023	04/02/2021	6.32	Put	Bond Future	358.6100	0.3586	303.4700	0.3035	(15.376)	0	0	0
2020/06/18	R023	04/02/2021			Bond Future	5.4006	107.9705	5.2787	108.2117	(2.259)	0.0000	0.0000	0
2020/06/18	R023	04/02/2021	6.34	Put	Bond Future	351.1300	0.3511	296.9800	0.2970	(15.422)	0	0	0
2020/06/18	R023	04/02/2021	6.32	Call	Bond Future	2,153.8100	2.1538	2,339.8900	2.3399	8.640	0	0	0
2020/06/18	R023	04/02/2021	6.33	Put	Bond Future	354.9800	0.3550	300.3300	0.3003	(15.395)	0	0	0
2020/06/18	R023	04/02/2021	6.33	Call	Bond Future	2,169.4900	2.1695	2,356.0600	2.3561	8.600	0	0	0
2020/06/18	R023	06/05/2021	7.58	Call	Bond Future	3,665.9500	3.6660	3,890.3400	3.8903	6.121	0	0	0
2020/06/18	R023	06/05/2021			Bond Future	5.4860	105.3434	5.3461	105.5873	(2.549)	0.0000	0.0000	0
2020/06/18	R023	06/05/2021	7.56	Call	Bond Future	3,635.6500	3.6356	3,859.5700	3.8596	6.159	0	0	0

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2020/06/18	R023	06/05/2021	7.56	Put	Bond Future	106.3900	0.1064	86.4800	0.0865	(18.714)	0	0	0
2020/06/18	R023	06/05/2021	7.58	Put	Bond Future	103.4300	0.1034	83.9900	0.0840	(18.795)	0	0	0
2020/06/18	R023	06/05/2021	7.57	Call	Bond Future	3,650.7900	3.6508	3,874.9500	3.8750	6.140	0	0	0
2020/06/18	R023	06/05/2021	7.57	Put	Bond Future	104.9000	0.1049	85.2300	0.0852	(18.751)	0	0	0
2020/06/18	R035	06/08/2020	9.92	Put	Bond Future	8,040.0700	8.0401	7,958.0800	7.9581	(1.020)	0	0	0
2020/06/18	R035	06/08/2020	10.45	Put	Bond Future	4,951.2300	4.9512	4,872.8100	4.8728	(1.584)	0	0	500
2020/06/18	R035	06/08/2020	9.67	Call	Bond Future	111.0800	0.1111	109.4400	0.1094	(1.476)	0	0	500
2020/06/18	R035	06/08/2020	9.00	Put	Bond Future	14,787.8100	14.7878	14,707.0100	14.7070	(0.546)	0	0	0
2020/06/18	R035	06/08/2020			Bond Future	11.0832	88.1934	11.0704	88.2737	(0.115)	0.0000	0.0000	99,328
2020/06/18	R035	06/08/2020	9.92	Call	Bond Future	221.1000	0.2211	219.4200	0.2194	(0.760)	0	0	0
2020/06/18	R035	06/08/2020	9.09	Put	Bond Future	14,079.0900	14.0791	13,998.1700	13.9982	(0.575)	0	0	0
2020/06/18	R035	06/08/2020	9.09	Call	Bond Future	16.3500	0.0164	15.7400	0.0157	(3.731)	0	0	500
2020/06/18	R035	06/08/2020	9.67	Put	Bond Future	9,748.8200	9.7488	9,666.8700	9.6669	(0.841)	0	0	0
2020/06/18	R035	06/08/2020	9.00	Call	Bond Future	11.6400	0.0116	11.1500	0.0112	(4.210)	0	0	24,761
2020/06/18	R035	06/08/2020	9.93	Call	Bond Future	226.9100	0.2269	225.2400	0.2252	(0.736)	0	0	0
2020/06/18	R035	06/08/2020	9.91	Put	Bond Future	8,106.1500	8.1062	8,024.1400	8.0241	(1.012)	0	0	0
2020/06/18	R035	06/08/2020	10.45	Call	Bond Future	821.8600	0.8219	823.7500	0.8238	0.230	0	0	0
2020/06/18	R035	06/08/2020	9.93	Put	Bond Future	7,974.1900	7.9742	7,892.2100	7.8922	(1.028)	0	0	0
2020/06/18	R035	06/08/2020	9.91	Call	Bond Future	215.4200	0.2154	213.7200	0.2137	(0.789)	0	0	0
2020/06/18	R035	06/08/2020	8.75	Put	Bond Future	16,801.4900	16.8015	16,720.9500	16.7210	(0.479)	0	0	0
2020/06/18	R035	06/08/2020	8.75	Call	Bond Future	4.2500	0.0043	4.0200	0.0040	(5.412)	0	0	3,000
2020/06/18	R035	05/11/2020	10.34	Put	Bond Future	7,843.5300	7.8435	7,774.2900	7.7743	(0.883)	0	0	0
2020/06/18	R035	05/11/2020			Bond Future	11.3067	84.6647	11.2935	84.7454	(0.117)	0.0000	0.0000	0
2020/06/18	R035	05/11/2020	10.33	Call	Bond Future	1,593.7900	1.5938	1,605.1000	1.6051	0.710	0	0	0
2020/06/18	R035	05/11/2020	10.33	Put	Bond Future	7,892.8000	7.8928	7,823.4200	7.8234	(0.879)	0	0	0
2020/06/18	R035	05/11/2020	10.34	Call	Bond Future	1,612.5200	1.6125	1,623.9700	1.6240	0.710	0	0	0
2020/06/18	R035	05/11/2020	10.32	Call	Bond Future	1,575.2000	1.5752	1,586.3700	1.5864	0.709	0	0	0
2020/06/18	R035	05/11/2020	10.32	Put	Bond Future	7,942.2900	7.9423	7,872.7700	7.8728	(0.875)	0	0	0
2020/06/18	R035	04/02/2021	11.14	Put	Bond Future	6,211.2100	6.2112	6,156.2600	6.1563	(0.885)	0	0	650
2020/06/18	R035	04/02/2021	10.04	Put	Bond Future	11,196.5800	11.1966	11,126.9600	11.1270	(0.622)	0	0	0
2020/06/18	R035	04/02/2021	10.14	Put	Bond Future	10,646.3700	10.6464	10,577.8300	10.5778	(0.644)	0	0	650
2020/06/18	R035	04/02/2021	10.05	Call	Bond Future	1,570.7100	1.5707	1,582.4600	1.5825	0.748	0	0	0
2020/06/18	R035	04/02/2021			Bond Future	11.5387	85.6472	11.5249	85.7284	(0.119)	0.0000	0.0000	0
2020/06/18	R035	04/02/2021	10.06	Call	Bond Future	1,584.7400	1.5847	1,596.5900	1.5966	0.748	0	0	0
2020/06/18	R035	04/02/2021	10.06	Put	Bond Future	11,085.2100	11.0852	11,015.8000	11.0158	(0.626)	0	0	0
2020/06/18	R035	04/02/2021	10.14	Call	Bond Future	1,700.2000	1.7002	1,712.9200	1.7129	0.748	0	0	0
2020/06/18	R035	04/02/2021	11.14	Call	Bond Future	3,798.4400	3.7984	3,824.7500	3.8248	0.693	0	0	0
2020/06/18	R035	04/02/2021	10.04	Call	Bond Future	1,556.7700	1.5568	1,568.4100	1.5684	0.748	0	0	0
2020/06/18	R035	04/02/2021	10.05	Put	Bond Future	11,140.8100	11.1408	11,071.3000	11.0713	(0.624)	0	0	0
2020/06/18	R035	06/05/2021	10.24	Put	Bond Future	11,474.2700	11.4743	11,407.5600	11.4076	(0.581)	0	0	0
2020/06/18	R035	06/05/2021	12.35	Put	Bond Future	3,984.8100	3.9848	3,946.0500	3.9461	(0.973)	0	0	0
2020/06/18	R035	06/05/2021	12.37	Call	Bond Future	7,293.0000	7.2930	7,336.5300	7.3365	0.597	0	0	0
2020/06/18	R035	06/05/2021			Bond Future	11.7691	82.1875	11.7548	82.2696	(0.121)	0.0000	0.0000	0
2020/06/18	R035	06/05/2021	12.35	Call	Bond Future	7,224.3900	7.2244	7,267.6800	7.2677	0.599	0	0	0
2020/06/18	R035	06/05/2021	12.37	Put	Bond Future	3,945.3700	3.9454	3,906.8500	3.9069	(0.976)	0	0	0
2020/06/18	R035	06/05/2021	10.24	Call	Bond Future	1,923.4500	1.9234	1,938.7900	1.9388	0.798	0	0	793
2020/06/18	R035	06/05/2021	12.36	Put	Bond Future	3,964.9000	3.9649	3,926.2600	3.9263	(0.975)	0	0	0

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2020/06/18	R035	06/05/2021	12.02	Call	Bond Future	6,138.5400	6.1385	6,177.4900	6.1775	0.635	0	0	0
2020/06/18	R035	06/05/2021	12.02	Put	Bond Future	4,714.9400	4.7149	4,671.8400	4.6718	(0.914)	0	0	793
2020/06/18	R035	06/05/2021	11.32	Call	Bond Future	4,127.8200	4.1278	4,157.0100	4.1570	0.707	0	0	0
2020/06/18	R035	06/05/2021	11.32	Put	Bond Future	6,772.5200	6.7725	6,719.6600	6.7197	(0.781)	0	0	793
2020/06/18	R035	06/05/2021	12.36	Call	Bond Future	7,258.5300	7.2585	7,301.9400	7.3019	0.598	0	0	0
2020/06/18	R186	06/08/2020	8.38	Put	Bond Future	709.5400	0.7095	452.5000	0.4525	(36.226)	0	0	0
2020/06/18	R186	06/08/2020	7.45	Call	Bond Future	468.5000	0.4685	723.1000	0.7231	54.344	0	0	2,500
2020/06/18	R186	06/08/2020	9.00	Call	Bond Future	5,407.8300	5.4078	6,325.0100	6.3250	16.960	0	0	900
2020/06/18	R186	06/08/2020	8.00	Call	Bond Future	1,550.7500	1.5507	2,103.5200	2.1035	35.645	0	0	900
2020/06/18	R186	06/08/2020	8.25	Call	Bond Future	2,321.3900	2.3214	3,004.0100	3.0040	29.406	0	0	0
2020/06/18	R186	06/08/2020			Bond Future	7.9824	113.8359	7.7948	114.8337	(2.350)	0.0000	0.0000	68,618
2020/06/18	R186	06/08/2020	8.37	Call	Bond Future	2,751.2100	2.7512	3,487.7800	3.4878	26.773	0	0	0
2020/06/18	R186	06/08/2020	8.37	Put	Bond Future	723.9900	0.7240	462.7300	0.4627	(36.086)	0	0	0
2020/06/18	R186	06/08/2020	9.00	Put	Bond Future	184.1100	0.1841	103.4600	0.1035	(43.805)	0	0	0
2020/06/18	R186	06/08/2020	8.38	Call	Bond Future	2,788.4400	2.7884	3,529.2300	3.5292	26.566	0	0	0
2020/06/18	R186	06/08/2020	7.45	Put	Bond Future	3,330.4100	3.3304	2,587.1800	2.5872	(22.316)	0	0	2,500
2020/06/18	R186	06/08/2020	8.00	Put	Bond Future	1,457.5300	1.4575	1,012.4700	1.0125	(30.535)	0	0	15,177
2020/06/18	R186	06/08/2020	8.25	Put	Bond Future	916.7400	0.9167	601.5300	0.6015	(34.384)	0	0	0
2020/06/18	R186	06/08/2020	8.36	Call	Bond Future	2,714.1900	2.7142	3,446.5000	3.4465	26.981	0	0	0
2020/06/18	R186	06/08/2020	8.36	Put	Bond Future	738.6800	0.7387	473.1600	0.4732	(35.945)	0	0	0
2020/06/18	R186	05/11/2020	8.00	Put	Bond Future	3,047.6400	3.0476	2,520.9800	2.5210	(17.281)	0	0	0
2020/06/18	R186	05/11/2020	8.65	Call	Bond Future	3,960.6200	3.9606	4,636.7200	4.6367	17.071	0	0	0
2020/06/18	R186	05/11/2020	8.64	Put	Bond Future	1,616.9200	1.6169	1,282.4400	1.2824	(20.686)	0	0	0
2020/06/18	R186	05/11/2020			Bond Future	8.1773	115.0560	7.9793	116.0639	(2.421)	0.0000	0.0000	0
2020/06/18	R186	05/11/2020	7.00	Put	Bond Future	6,747.5100	6.7475	5,932.2900	5.9323	(12.082)	0	0	0
2020/06/18	R186	05/11/2020	7.00	Call	Bond Future	580.6300	0.5806	773.3100	0.7733	33.185	0	0	1,200
2020/06/18	R186	05/11/2020	8.66	Call	Bond Future	3,993.2900	3.9933	4,672.0500	4.6720	16.998	0	0	0
2020/06/18	R186	05/11/2020	8.66	Put	Bond Future	1,583.6400	1.5836	1,254.5000	1.2545	(20.784)	0	0	0
2020/06/18	R186	05/11/2020	8.00	Call	Bond Future	2,145.7600	2.1458	2,627.0000	2.6270	22.427	0	0	1,200
2020/06/18	R186	05/11/2020	7.84	Put	Bond Future	3,519.5900	3.5196	2,941.9300	2.9419	(16.413)	0	0	0
2020/06/18	R186	05/11/2020	9.26	Put	Bond Future	835.0500	0.8350	639.7400	0.6397	(23.389)	0	0	3,500
2020/06/18	R186	05/11/2020	8.65	Put	Bond Future	1,600.2100	1.6002	1,268.4100	1.2684	(20.735)	0	0	0
2020/06/18	R186	05/11/2020	8.64	Call	Bond Future	3,928.0600	3.9281	4,601.4800	4.6015	17.144	0	0	0
2020/06/18	R186	05/11/2020	7.84	Call	Bond Future	1,795.7100	1.7957	2,225.9500	2.2259	23.959	0	0	3,500
2020/06/18	R186	05/11/2020	8.34	Put	Bond Future	2,198.9400	2.1989	1,778.4100	1.7784	(19.124)	0	0	0
2020/06/18	R186	05/11/2020	8.34	Call	Bond Future	3,018.7500	3.0188	3,606.1200	3.6061	19.457	0	0	3,500
2020/06/18	R186	05/11/2020	9.26	Call	Bond Future	6,147.8600	6.1479	6,960.4500	6.9604	13.217	0	0	0
2020/06/18	R186	04/02/2021	8.15	Call	Bond Future	2,606.8400	2.6068	3,093.5100	3.0935	18.669	0	0	0
2020/06/18	R186	04/02/2021			Bond Future	8.3753	111.1077	8.1658	112.1268	(2.502)	0.0000	0.0000	0
2020/06/18	R186	04/02/2021	8.15	Put	Bond Future	3,703.2700	3.7033	3,170.8400	3.1708	(14.377)	0	0	0
2020/06/18	R186	04/02/2021	8.16	Call	Bond Future	2,629.3800	2.6294	3,118.5900	3.1186	18.606	0	0	0
2020/06/18	R186	04/02/2021	8.17	Put	Bond Future	3,650.5800	3.6506	3,123.2300	3.1232	(14.446)	0	0	0
2020/06/18	R186	04/02/2021	8.16	Put	Bond Future	3,676.8600	3.6769	3,146.9700	3.1470	(14.411)	0	0	0
2020/06/18	R186	04/02/2021	8.17	Call	Bond Future	2,652.0300	2.6520	3,143.7800	3.1438	18.542	0	0	0
2020/06/18	R186	06/05/2021	10.76	Put	Bond Future	635.5900	0.6356	508.1800	0.5082	(20.046)	0	0	0
2020/06/18	R186	06/05/2021	10.77	Call	Bond Future	10,131.0400	10.1310	11,035.5900	11.0356	8.929	0	0	0
2020/06/18	R186	06/05/2021			Bond Future	8.5868	112.4292	8.3646	113.4601	(2.588)	0.0000	0.0000	0

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2020/06/18	R186	06/05/2021	10.78	Call	Bond Future	10,165.9600		10.1660	11,071.5200	11.0715	8.908	0	0	0
2020/06/18	R186	06/05/2021	10.78	Put	Bond Future	623.3100		0.6233	497.9400	0.4979	(20.114)	0	0	0
2020/06/18	R186	06/05/2021	10.76	Call	Bond Future	10,096.1600		10.0962	10,999.6800	10.9997	8.949	0	0	0
2020/06/18	R186	06/05/2021	10.77	Put	Bond Future	629.4200		0.6294	503.0400	0.5030	(20.079)	0	0	0
2020/06/18	R197	06/08/2020			Bond Future	307.5501		307.5501	307.7206	307.7206	0.055	0.0000	0.0000	2,591
2020/06/18	R197	05/11/2020			Bond Future	310.9216		310.9216	311.0922	311.0922	0.055	0.0000	0.0000	0
2020/06/18	R197	04/02/2021			Bond Future	306.6662		306.6662	306.8376	306.8376	0.056	0.0000	0.0000	0
2020/06/18	R197	06/05/2021			Bond Future	310.3828		310.3828	310.5556	310.5556	0.056	0.0000	0.0000	0
2020/06/18	R202	06/08/2020			Bond Future	215.4172		215.4172	214.9939	214.9939	(0.197)	0.0000	0.0000	7,794
2020/06/18	R202	05/11/2020			Bond Future	217.7785		217.7785	217.3494	217.3494	(0.197)	0.0000	0.0000	0
2020/06/18	R202	04/02/2021			Bond Future	216.1409		216.1409	215.7059	215.7059	(0.201)	0.0000	0.0000	0
2020/06/18	R202	06/05/2021			Bond Future	218.7599		218.7599	218.3192	218.3192	(0.201)	0.0000	0.0000	0
2020/06/18	R208	06/08/2020	5.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	R208	06/08/2020			Bond Future	3.6000		104.4222	3.6014	104.4213	0.039	0.0000	0.0000	23,391
2020/06/18	R208	06/08/2020	5.56	Call	Bond Future	1,228.7200		1.2287	1,227.8200	1.2278	(0.073)	0	0	0
2020/06/18	R208	06/08/2020	5.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	R208	06/08/2020	5.57	Call	Bond Future	1,234.9200		1.2349	1,234.0200	1.2340	(0.073)	0	0	0
2020/06/18	R208	06/08/2020	5.55	Call	Bond Future	1,222.5200		1.2225	1,221.6200	1.2216	(0.074)	0	0	0
2020/06/18	R208	06/08/2020	5.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	R208	05/11/2020	4.78	Call	Bond Future	649.6900		0.6497	648.1700	0.6482	(0.234)	0	0	0
2020/06/18	R208	05/11/2020	4.77	Put	Bond Future	0.0400		0.0000	0.0400	0.0000	0.000	0	0	0
2020/06/18	R208	05/11/2020			Bond Future	3.1033		102.1504	3.1072	102.1489	0.126	0.0000	0.0000	0
2020/06/18	R208	05/11/2020	4.79	Call	Bond Future	653.5300		0.6535	652.0100	0.6520	(0.233)	0	0	0
2020/06/18	R208	05/11/2020	4.79	Put	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2020/06/18	R208	05/11/2020	4.78	Put	Bond Future	0.0400		0.0000	0.0400	0.0000	0.000	0	0	0
2020/06/18	R208	05/11/2020	4.77	Call	Bond Future	645.8400		0.6458	644.3200	0.6443	(0.235)	0	0	0
2020/06/18	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	R209	06/08/2020	5.55	Put	Bond Future	42,483.6800		42.4837	42,416.4600	42.4165	(0.158)	0	0	0
2020/06/18	R209	06/08/2020			Bond Future	11.0253		67.0495	11.0128	67.1167	(0.113)	0.0000	0.0000	61,543
2020/06/18	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	R209	06/08/2020	5.57	Put	Bond Future	42,266.8700		42.2669	42,199.6500	42.1997	(0.159)	0	0	0
2020/06/18	R209	06/08/2020	5.56	Put	Bond Future	42,375.2000		42.3752	42,307.9800	42.3080	(0.159)	0	0	0
2020/06/18	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/18	R209	05/11/2020	10.02	Call	Bond Future	1,227.4400		1.2274	1,234.5200	1.2345	0.577	0	0	0
2020/06/18	R209	05/11/2020			Bond Future	11.2243		64.6283	11.2114	64.6958	(0.115)	0.0000	0.0000	0
2020/06/18	R209	05/11/2020	10.00	Call	Bond Future	1,202.1500		1.2022	1,209.0500	1.2091	0.574	0	0	0
2020/06/18	R209	05/11/2020	10.00	Put	Bond Future	8,119.3800		8.1194	8,058.7800	8.0588	(0.746)	0	0	0
2020/06/18	R209	05/11/2020	10.02	Put	Bond Future	8,023.1600		8.0232	7,962.7400	7.9627	(0.753)	0	0	0
2020/06/18	R209	05/11/2020	10.01	Call	Bond Future	1,214.7500		1.2147	1,221.7400	1.2217	0.575	0	0	0
2020/06/18	R209	05/11/2020	10.01	Put	Bond Future	8,071.1900		8.0712	8,010.6800	8.0107	(0.750)	0	0	0
2020/06/18	R209	04/02/2021	10.12	Put	Bond Future	8,951.1100		8.9511	8,894.7900	8.8948	(0.629)	0	0	0
2020/06/18	R209	04/02/2021			Bond Future	11.4253		65.3786	11.4120	65.4466	(0.117)	0.0000	0.0000	0
2020/06/18	R209	04/02/2021	10.11	Call	Bond Future	1,725.1800		1.7252	1,736.8200	1.7368	0.675	0	0	0
2020/06/18	R209	04/02/2021	10.11	Put	Bond Future	8,996.9500		8.9970	8,940.5400	8.9405	(0.627)	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
2020/06/18	R209	04/02/2021	10.12	Call	Bond Future	1,739.0900	1.7391	1,750.8200	1.7508	0.674	0	0	0
2020/06/18	R209	04/02/2021	10.10	Call	Bond Future	1,711.3600	1.7114	1,722.9000	1.7229	0.674	0	0	0
2020/06/18	R209	04/02/2021	10.10	Put	Bond Future	9,042.9500	9.0429	8,986.4400	8.9864	(0.625)	0	0	0
2020/06/18	R209	06/05/2021	12.23	Put	Bond Future	3,639.3100	3.6393	3,606.5700	3.6066	(0.900)	0	0	0
2020/06/18	R209	06/05/2021	12.22	Call	Bond Future	6,485.7000	6.4857	6,521.5200	6.5215	0.552	0	0	0
2020/06/18	R209	06/05/2021			Bond Future	11.6313	63.0147	11.6175	63.0833	(0.119)	0.0000	0.0000	0
2020/06/18	R209	06/05/2021	12.23	Call	Bond Future	6,514.8600	6.5149	6,550.7900	6.5508	0.552	0	0	0
2020/06/18	R209	06/05/2021	12.22	Put	Bond Future	3,656.5500	3.6565	3,623.7000	3.6237	(0.898)	0	0	0
2020/06/18	R209	06/05/2021	12.24	Call	Bond Future	6,544.2900	6.5443	6,580.3100	6.5803	0.550	0	0	0
2020/06/18	R209	06/05/2021	12.24	Put	Bond Future	3,622.3800	3.6224	3,589.7300	3.5897	(0.901)	0	0	0
2020/06/18	R210	06/08/2020			Bond Future	186.5214	186.5214	186.5428	186.5428	0.011	0.0000	0.0000	1,929
2020/06/18	R210	05/11/2020			Bond Future	185.8602	185.8602	185.8808	185.8808	0.011	0.0000	0.0000	0
2020/06/18	R210	04/02/2021			Bond Future	188.0599	188.0599	188.0801	188.0801	0.011	0.0000	0.0000	0
2020/06/18	R210	06/05/2021			Bond Future	187.5972	187.5972	187.6172	187.6172	0.011	0.0000	0.0000	0
2020/06/18	R212	06/08/2020			Bond Future	166.2746	166.2746	166.2602	166.2602	(0.009)	0.0000	0.0000	7,044
2020/06/18	R212	05/11/2020			Bond Future	168.0979	168.0979	168.0824	168.0824	(0.009)	0.0000	0.0000	0
2020/06/18	R212	04/02/2021			Bond Future	167.7662	167.7662	167.7498	167.7498	(0.010)	0.0000	0.0000	0
2020/06/18	R212	06/05/2021			Bond Future	169.7992	169.7992	169.7822	169.7822	(0.010)	0.0000	0.0000	0
2020/06/18	R213	06/08/2020	9.31	Call	Bond Future	585.0600	0.5851	720.0700	0.7201	23.076	0	0	0
2020/06/18	R213	06/08/2020			Bond Future	9.9607	84.0665	9.8511	84.6831	(1.100)	0.0000	0.0000	17,349
2020/06/18	R213	06/08/2020	9.29	Call	Bond Future	558.9800	0.5590	689.3900	0.6894	23.330	0	0	0
2020/06/18	R213	06/08/2020	9.29	Put	Bond Future	4,431.4800	4.4315	3,945.3100	3.9453	(10.971)	0	0	0
2020/06/18	R213	06/08/2020	9.31	Put	Bond Future	4,338.6000	4.3386	3,857.0300	3.8570	(11.100)	0	0	0
2020/06/18	R213	06/08/2020	9.30	Call	Bond Future	571.9100	0.5719	704.6100	0.7046	23.203	0	0	0
2020/06/18	R213	06/08/2020	9.30	Put	Bond Future	4,384.9000	4.3849	3,901.0200	3.9010	(11.035)	0	0	0
2020/06/18	R213	05/11/2020	9.60	Put	Bond Future	5,170.4300	5.1704	4,778.2800	4.7783	(7.584)	0	0	0
2020/06/18	R213	05/11/2020	9.59	Call	Bond Future	2,012.3500	2.0124	2,241.3400	2.2413	11.379	0	0	0
2020/06/18	R213	05/11/2020			Bond Future	10.1625	81.4388	10.0486	82.0615	(1.121)	0.0000	0.0000	0
2020/06/18	R213	05/11/2020	9.60	Call	Bond Future	2,032.8800	2.0329	2,263.4600	2.2635	11.343	0	0	0
2020/06/18	R213	05/11/2020	9.59	Put	Bond Future	5,207.1300	5.2071	4,813.3900	4.8134	(7.562)	0	0	0
2020/06/18	R213	05/11/2020	9.61	Call	Bond Future	2,053.5400	2.0535	2,285.7200	2.2857	11.306	0	0	0
2020/06/18	R213	05/11/2020	9.61	Put	Bond Future	5,133.9100	5.1339	4,743.3600	4.7434	(7.607)	0	0	0
2020/06/18	R213	04/02/2021	9.40	Call	Bond Future	1,937.9100	1.9379	2,139.3800	2.1394	10.396	0	0	0
2020/06/18	R213	04/02/2021	9.39	Put	Bond Future	7,327.9100	7.3279	6,898.4900	6.8985	(5.860)	0	0	0
2020/06/18	R213	04/02/2021			Bond Future	10.3709	82.3836	10.2522	83.0132	(1.144)	0.0000	0.0000	0
2020/06/18	R213	04/02/2021	9.41	Call	Bond Future	1,955.4300	1.9554	2,158.1800	2.1582	10.369	0	0	0
2020/06/18	R213	04/02/2021	9.41	Put	Bond Future	7,247.8600	7.2479	6,821.0000	6.8210	(5.889)	0	0	0
2020/06/18	R213	04/02/2021	9.40	Put	Bond Future	7,287.8100	7.2878	6,859.6700	6.8597	(5.875)	0	0	0
2020/06/18	R213	04/02/2021	9.39	Call	Bond Future	1,920.4800	1.9205	2,120.6700	2.1207	10.424	0	0	0
2020/06/18	R213	06/05/2021	11.91	Put	Bond Future	2,080.0100	2.0800	1,911.9500	1.9119	(8.080)	0	0	0
2020/06/18	R213	06/05/2021			Bond Future	10.5788	79.8310	10.4553	80.4679	(1.168)	0.0000	0.0000	0
2020/06/18	R213	06/05/2021	11.90	Call	Bond Future	8,499.2200	8.4992	8,967.1500	8.9672	5.506	0	0	0
2020/06/18	R213	06/05/2021	11.90	Put	Bond Future	2,094.4500	2.0944	1,925.5200	1.9255	(8.066)	0	0	0
2020/06/18	R213	06/05/2021	11.91	Call	Bond Future	8,530.5600	8.5306	8,999.3600	8.9994	5.496	0	0	0
2020/06/18	R213	06/05/2021	11.89	Call	Bond Future	8,467.9100	8.4679	8,934.9800	8.9350	5.516	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
2020/06/18	R213	06/05/2021	11.89	Put	Bond Future	2,108.9600	2.1090	1,939.1700	1.9392	(8.051)	0	0	0
2020/06/18	R214	06/08/2020	9.98	Put	Bond Future	8,437.7600	8.4378	8,394.1100	8.3941	(0.517)	0	0	0
2020/06/18	R214	06/08/2020	9.97	Call	Bond Future	147.1500	0.1471	143.1300	0.1431	(2.732)	0	0	0
2020/06/18	R214	06/08/2020			Bond Future	11.3746	64.4644	11.3672	64.5040	(0.065)	0.0000	0.0000	21,194
2020/06/18	R214	06/08/2020	9.98	Call	Bond Future	150.9900	0.1510	146.9100	0.1469	(2.702)	0	0	0
2020/06/18	R214	06/08/2020	9.97	Put	Bond Future	8,499.6400	8.4996	8,456.0500	8.4561	(0.513)	0	0	0
2020/06/18	R214	06/08/2020	9.99	Call	Bond Future	154.9100	0.1549	150.7700	0.1508	(2.673)	0	0	0
2020/06/18	R214	06/08/2020	9.99	Put	Bond Future	8,376.0600	8.3761	8,332.3500	8.3324	(0.522)	0	0	0
2020/06/18	R214	05/11/2020	10.26	Put	Bond Future	8,698.3500	8.6984	8,658.2900	8.6583	(0.461)	0	0	0
2020/06/18	R214	05/11/2020			Bond Future	11.5738	61.8787	11.5662	61.9183	(0.065)	0.0000	0.0000	0
2020/06/18	R214	05/11/2020	10.25	Call	Bond Future	1,150.6900	1.1507	1,150.1600	1.1502	(0.046)	0	0	0
2020/06/18	R214	05/11/2020	10.25	Put	Bond Future	8,749.1800	8.7492	8,709.0800	8.7091	(0.458)	0	0	0
2020/06/18	R214	05/11/2020	10.26	Call	Bond Future	1,162.8500	1.1628	1,162.3600	1.1624	(0.042)	0	0	0
2020/06/18	R214	05/11/2020	10.24	Call	Bond Future	1,138.6100	1.1386	1,138.0500	1.1381	(0.049)	0	0	0
2020/06/18	R214	05/11/2020	10.24	Put	Bond Future	8,800.1900	8.8002	8,760.0600	8.7601	(0.456)	0	0	0
2020/06/18	R214	04/02/2021	10.33	Call	Bond Future	1,634.4800	1.6345	1,637.4200	1.6374	0.180	0	0	0
2020/06/18	R214	04/02/2021			Bond Future	11.7794	62.5967	11.7715	62.6365	(0.067)	0.0000	0.0000	0
2020/06/18	R214	04/02/2021	10.31	Call	Bond Future	1,607.9500	1.6079	1,610.8100	1.6108	0.178	0	0	0
2020/06/18	R214	04/02/2021	10.31	Put	Bond Future	9,880.3200	9.8803	9,843.4200	9.8434	(0.373)	0	0	0
2020/06/18	R214	04/02/2021	10.33	Put	Bond Future	9,782.2300	9.7822	9,745.4100	9.7454	(0.376)	0	0	0
2020/06/18	R214	04/02/2021	10.32	Call	Bond Future	1,621.1800	1.6212	1,624.0800	1.6241	0.179	0	0	0
2020/06/18	R214	04/02/2021	10.32	Put	Bond Future	9,831.2000	9.8312	9,794.3400	9.7943	(0.375)	0	0	0
2020/06/18	R214	06/05/2021	12.26	Call	Bond Future	5,664.7100	5.6647	5,680.5800	5.6806	0.280	0	0	0
2020/06/18	R214	06/05/2021	12.25	Put	Bond Future	4,342.3200	4.3423	4,317.9600	4.3180	(0.561)	0	0	0
2020/06/18	R214	06/05/2021			Bond Future	11.9824	60.0614	11.9743	60.1015	(0.068)	0.0000	0.0000	0
2020/06/18	R214	06/05/2021	12.27	Call	Bond Future	5,691.6100	5.6916	5,707.5400	5.7075	0.280	0	0	0
2020/06/18	R214	06/05/2021	12.27	Put	Bond Future	4,301.1200	4.3011	4,276.8900	4.2769	(0.563)	0	0	0
2020/06/18	R214	06/05/2021	12.26	Put	Bond Future	4,321.6600	4.3217	4,297.3700	4.2974	(0.562)	0	0	0
2020/06/18	R214	06/05/2021	12.25	Call	Bond Future	5,637.8600	5.6379	5,653.6600	5.6537	0.280	0	0	0
2020/06/18	R248	06/08/2020	10.20	Call	Bond Future	134.5800	0.1346	128.9200	0.1289	(4.206)	0	0	0
2020/06/18	R248	06/08/2020	11.80	Call	Bond Future	3,351.1000	3.3511	3,335.0500	3.3350	(0.479)	0	0	470
2020/06/18	R248	06/08/2020	12.75	Call	Bond Future	7,511.9600	7.5120	7,509.6100	7.5096	(0.031)	0	0	814
2020/06/18	R248	06/08/2020	10.35	Call	Bond Future	204.7200	0.2047	197.3300	0.1973	(3.610)	0	0	640
2020/06/18	R248	06/08/2020	11.85	Put	Bond Future	1,827.2100	1.8272	1,796.1500	1.7962	(1.700)	0	0	0
2020/06/18	R248	06/08/2020	9.00	Put	Bond Future	20,817.4700	20.8175	20,801.8000	20.8018	(0.075)	0	0	0
2020/06/18	R248	06/08/2020			Bond Future	11.5810	80.5685	11.5786	80.5840	(0.021)	0.0000	0.0000	96,891
2020/06/18	R248	06/08/2020	10.18	Call	Bond Future	126.9500	0.1270	121.5100	0.1215	(4.285)	0	0	0
2020/06/18	R248	06/08/2020	10.18	Put	Bond Future	10,337.8900	10.3379	10,316.9300	10.3169	(0.203)	0	0	0
2020/06/18	R248	06/08/2020	10.35	Put	Bond Future	9,051.5800	9.0516	9,028.6700	9.0287	(0.253)	0	0	0
2020/06/18	R248	06/08/2020	11.85	Call	Bond Future	3,545.1400	3.5451	3,529.6000	3.5296	(0.438)	0	0	0
2020/06/18	R248	06/08/2020	11.15	Put	Bond Future	4,244.8900	4.2449	4,211.7100	4.2117	(0.782)	0	0	0
2020/06/18	R248	06/08/2020	11.15	Call	Bond Future	1,340.2800	1.3403	1,322.6200	1.3226	(1.318)	0	0	0
2020/06/18	R248	06/08/2020	10.85	Put	Bond Future	5,782.3100	5.7823	5,752.2200	5.7522	(0.520)	0	0	0
2020/06/18	R248	06/08/2020	10.85	Call	Bond Future	737.4000	0.7374	722.8300	0.7228	(1.976)	0	0	640
2020/06/18	R248	06/08/2020	9.25	Put	Bond Future	18,394.4100	18.3944	18,378.5000	18.3785	(0.086)	0	0	0
2020/06/18	R248	06/08/2020	9.25	Call	Bond Future	4.2000	0.0042	3.8100	0.0038	(9.286)	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
2020/06/18	R248	06/08/2020	10.20	Put	Bond Future	10,183.0800	10.1831	10,161.9000	10.1619	(0.208)	0	0	0
2020/06/18	R248	06/08/2020	11.80	Put	Bond Future	1,947.1600	1.9472	1,915.5900	1.9156	(1.621)	0	0	0
2020/06/18	R248	06/08/2020	12.75	Put	Bond Future	525.4600	0.5255	507.5900	0.5076	(3.401)	0	0	0
2020/06/18	R248	06/08/2020	9.00	Call	Bond Future	1.3000	0.0013	1.1500	0.0012	(11.538)	0	0	3,000
2020/06/18	R248	06/08/2020	10.19	Call	Bond Future	130.7200	0.1307	125.1700	0.1252	(4.246)	0	0	0
2020/06/18	R248	06/08/2020	10.19	Put	Bond Future	10,260.3800	10.2604	10,239.3100	10.2393	(0.205)	0	0	0
2020/06/18	R248	06/08/2020	12.25	Put	Bond Future	1,090.7100	1.0907	1,064.7500	1.0647	(2.380)	0	0	0
2020/06/18	R248	06/08/2020	12.25	Call	Bond Future	5,237.2900	5.2373	5,226.8500	5.2268	(0.199)	0	0	814
2020/06/18	R248	06/08/2020	11.10	Put	Bond Future	4,479.1400	4.4791	4,446.3200	4.4463	(0.733)	0	0	0
2020/06/18	R248	06/08/2020	11.10	Call	Bond Future	1,224.7900	1.2248	1,207.4900	1.2075	(1.412)	0	0	470
2020/06/18	R248	05/11/2020	10.02	Put	Bond Future	13,521.1800	13.5212	13,500.2200	13.5002	(0.155)	0	0	0
2020/06/18	R248	05/11/2020	10.03	Call	Bond Future	657.0500	0.6570	651.2800	0.6513	(0.878)	0	0	0
2020/06/18	R248	05/11/2020			Bond Future	11.7916	77.0211	11.7892	77.0363	(0.020)	0.0000	0.0000	0
2020/06/18	R248	05/11/2020	11.00	Put	Bond Future	7,427.4700	7.4275	7,403.9900	7.4040	(0.316)	0	0	0
2020/06/18	R248	05/11/2020	11.00	Call	Bond Future	2,115.7300	2.1157	2,107.4700	2.1075	(0.390)	0	0	800
2020/06/18	R248	05/11/2020	10.00	Put	Bond Future	13,670.5300	13.6705	13,649.6400	13.6496	(0.153)	0	0	0
2020/06/18	R248	05/11/2020	10.00	Call	Bond Future	630.2700	0.6303	624.6000	0.6246	(0.900)	0	0	800
2020/06/18	R248	05/11/2020	10.04	Call	Bond Future	666.1700	0.6662	660.3600	0.6604	(0.872)	0	0	0
2020/06/18	R248	05/11/2020	10.04	Put	Bond Future	13,372.7500	13.3728	13,351.7200	13.3517	(0.157)	0	0	0
2020/06/18	R248	05/11/2020	10.02	Call	Bond Future	648.0300	0.6480	642.2900	0.6423	(0.886)	0	0	0
2020/06/18	R248	05/11/2020	10.03	Put	Bond Future	13,446.8400	13.4468	13,425.8500	13.4259	(0.156)	0	0	0
2020/06/18	R248	04/02/2021	10.46	Call	Bond Future	1,608.4000	1.6084	1,603.6200	1.6036	(0.297)	0	0	0
2020/06/18	R248	04/02/2021	10.47	Put	Bond Future	12,224.4800	12.2245	12,204.6200	12.2046	(0.162)	0	0	0
2020/06/18	R248	04/02/2021			Bond Future	12.0103	77.9149	12.0078	77.9300	(0.021)	0.0000	0.0000	0
2020/06/18	R248	04/02/2021	10.46	Put	Bond Future	12,287.2400	12.2872	12,267.3800	12.2674	(0.162)	0	0	0
2020/06/18	R248	04/02/2021	10.47	Call	Bond Future	1,623.1600	1.6232	1,618.3800	1.6184	(0.294)	0	0	0
2020/06/18	R248	04/02/2021	10.48	Call	Bond Future	1,638.0200	1.6380	1,633.2300	1.6332	(0.292)	0	0	0
2020/06/18	R248	04/02/2021	10.48	Put	Bond Future	12,161.9500	12.1619	12,142.0800	12.1421	(0.163)	0	0	0
2020/06/18	R248	06/05/2021	12.36	Call	Bond Future	6,098.1400	6.0981	6,097.8000	6.0978	(0.006)	0	0	0
2020/06/18	R248	06/05/2021			Bond Future	12.2268	74.4266	12.2242	74.4416	(0.021)	0.0000	0.0000	0
2020/06/18	R248	06/05/2021	12.34	Call	Bond Future	6,036.7100	6.0367	6,036.3200	6.0363	(0.006)	0	0	0
2020/06/18	R248	06/05/2021	12.34	Put	Bond Future	5,373.1000	5.3731	5,357.6300	5.3576	(0.288)	0	0	0
2020/06/18	R248	06/05/2021	12.36	Put	Bond Future	5,318.4400	5.3184	5,303.0200	5.3030	(0.290)	0	0	0
2020/06/18	R248	06/05/2021	12.35	Call	Bond Future	6,067.4000	6.0674	6,067.0400	6.0670	(0.006)	0	0	0
2020/06/18	R248	06/05/2021	12.35	Put	Bond Future	5,345.7000	5.3457	5,330.2600	5.3303	(0.289)	0	0	0

Total

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