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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2020 TO 25/06/2020

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
2020/06/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	2025	06/08/2020		Bond Future	138.2286	138.2286	138.0643	138.0643	(0.119)	0.0000	0.0000	4,976
2020/06/25	2025	05/11/2020		Bond Future	139.7418	139.7418	139.5749	139.5749	(0.119)	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
2020/06/25	2025	04/02/2021			Bond Future	139.8827	139.8827	139.7133	139.7133	(0.121)	0.0000	0.0000	0
2020/06/25	2025	06/05/2021			Bond Future	141.5833	141.5833	141.4116	141.4116	(0.121)	0.0000	0.0000	0
2020/06/25	2029	06/08/2020			Bond Future	100.1222	100.1222	99.7039	99.7039	(0.418)	0.0000	0.0000	4,982
2020/06/25	2029	05/11/2020			Bond Future	100.0820	100.0820	99.6586	99.6586	(0.423)	0.0000	0.0000	0
2020/06/25	2029	04/02/2021			Bond Future	101.2740	101.2740	100.8451	100.8451	(0.423)	0.0000	0.0000	0
2020/06/25	2029	06/05/2021			Bond Future	101.3543	101.3543	100.9200	100.9200	(0.428)	0.0000	0.0000	0
2020/06/25	2030	06/08/2020	9.11	Call	Bond Future	1,460.7500	1.4607	1,379.4500	1.3794	(5.566)	0	0	0
2020/06/25	2030	06/08/2020	9.95	Put	Bond Future	476.7000	0.4767	487.0100	0.4870	2.163	0	0	5,850
2020/06/25	2030	06/08/2020	10.40	Put	Bond Future	191.4200	0.1914	193.8500	0.1939	1.269	0	0	0
2020/06/25	2030	06/08/2020	11.25	Call	Bond Future	11,027.7400	11.0277	10,890.0300	10.8900	(1.249)	0	0	0
2020/06/25	2030	06/08/2020	10.00	Call	Bond Future	4,862.3600	4.8624	4,733.8500	4.7338	(2.643)	0	0	470
2020/06/25	2030	06/08/2020	10.05	Put	Bond Future	390.7800	0.3908	398.5900	0.3986	1.999	0	0	0
2020/06/25	2030	06/08/2020	10.70	Call	Bond Future	8,289.8700	8.2899	8,152.8600	8.1529	(1.653)	0	0	470
2020/06/25	2030	06/08/2020	9.75	Put	Bond Future	702.8600	0.7029	719.9100	0.7199	2.426	0	0	0
2020/06/25	2030	06/08/2020	9.42	Call	Bond Future	2,435.0600	2.4351	2,331.5400	2.3315	(4.251)	0	0	0
2020/06/25	2030	06/08/2020			Bond Future	9.2258	92.6258	9.2491	92.4883	0.252	0.0000	0.0000	106,464
2020/06/25	2030	06/08/2020	9.09	Call	Bond Future	1,406.8200	1.4068	1,327.1200	1.3271	(5.665)	0	0	0
2020/06/25	2030	06/08/2020	9.09	Put	Bond Future	2,213.7800	2.2138	2,271.5900	2.2716	2.611	0	0	0
2020/06/25	2030	06/08/2020	10.40	Call	Bond Future	6,802.1700	6.8022	6,667.0900	6.6671	(1.986)	0	0	0
2020/06/25	2030	06/08/2020	10.70	Put	Bond Future	90.9100	0.0909	91.4100	0.0914	0.550	0	0	0
2020/06/25	2030	06/08/2020	9.05	Put	Bond Future	2,349.1200	2.3491	2,410.1600	2.4102	2.598	0	0	0
2020/06/25	2030	06/08/2020	9.05	Call	Bond Future	1,302.6600	1.3027	1,226.1900	1.2262	(5.870)	0	0	450
2020/06/25	2030	06/08/2020	8.36	Put	Bond Future	5,548.3500	5.5484	5,660.7400	5.6607	2.026	0	0	0
2020/06/25	2030	06/08/2020	8.36	Call	Bond Future	241.2900	0.2413	216.1700	0.2162	(10.411)	0	0	800
2020/06/25	2030	06/08/2020	8.86	Put	Bond Future	3,069.4600	3.0695	3,146.2400	3.1462	2.501	0	0	0
2020/06/25	2030	06/08/2020	8.86	Call	Bond Future	874.3400	0.8743	813.6100	0.8136	(6.946)	0	0	800
2020/06/25	2030	06/08/2020	9.11	Put	Bond Future	2,148.2600	2.1483	2,204.4700	2.2045	2.617	0	0	0
2020/06/25	2030	06/08/2020	9.95	Call	Bond Future	4,630.0000	4.6300	4,502.8000	4.5028	(2.747)	0	0	0
2020/06/25	2030	06/08/2020	11.25	Put	Bond Future	17.0800	0.0171	16.8800	0.0169	(1.171)	0	0	0
2020/06/25	2030	06/08/2020	10.21	Put	Bond Future	283.0400	0.2830	287.8300	0.2878	1.692	0	0	0
2020/06/25	2030	06/08/2020	10.00	Put	Bond Future	431.4600	0.4315	440.4600	0.4405	2.086	0	0	0
2020/06/25	2030	06/08/2020	10.75	Call	Bond Future	8,538.8900	8.5389	8,401.7100	8.4017	(1.607)	0	0	0
2020/06/25	2030	06/08/2020	10.05	Call	Bond Future	5,098.1300	5.0981	4,968.4300	4.9684	(2.544)	0	0	0
2020/06/25	2030	06/08/2020	9.75	Call	Bond Future	3,734.1400	3.7341	3,613.6800	3.6137	(3.226)	0	0	450
2020/06/25	2030	06/08/2020	9.42	Put	Bond Future	1,296.4600	1.2965	1,330.4500	1.3304	2.622	0	0	800
2020/06/25	2030	06/08/2020	9.10	Call	Bond Future	1,433.6400	1.4336	1,353.1300	1.3531	(5.616)	0	0	0
2020/06/25	2030	06/08/2020	9.10	Put	Bond Future	2,180.8500	2.1809	2,237.8500	2.2378	2.614	0	0	0
2020/06/25	2030	06/08/2020	11.47	Call	Bond Future	12,108.3400	12.1083	11,970.6600	11.9707	(1.137)	0	0	0
2020/06/25	2030	06/08/2020	11.47	Put	Bond Future	8.0600	0.0081	7.8900	0.0079	(2.109)	0	0	650
2020/06/25	2030	06/08/2020	10.21	Call	Bond Future	5,867.3700	5.8674	5,734.6500	5.7347	(2.262)	0	0	650
2020/06/25	2030	06/08/2020	10.87	Call	Bond Future	9,137.6000	9.1376	9,000.1300	9.0001	(1.504)	0	0	0
2020/06/25	2030	06/08/2020	10.87	Put	Bond Future	55.9500	0.0559	55.9900	0.0560	0.071	0	0	650
2020/06/25	2030	06/08/2020	10.75	Put	Bond Future	79.0400	0.0790	79.3700	0.0794	0.418	0	0	0
2020/06/25	2030	06/08/2020	9.20	Put	Bond Future	1,870.2000	1.8702	1,919.4100	1.9194	2.631	0	0	2,500
2020/06/25	2030	06/08/2020	9.20	Call	Bond Future	1,717.7400	1.7177	1,629.4400	1.6294	(5.140)	0	0	323
2020/06/25	2030	06/08/2020	8.50	Put	Bond Future	4,777.6300	4.7776	4,881.8000	4.8818	2.180	0	0	0

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2020/06/25	2030	06/08/2020	8.50	Call	Bond Future	355.1600	0.3552	321.8200	0.3218	(9.387)	0	0	323
2020/06/25	2030	05/11/2020	8.10	Put	Bond Future	8,905.9600	8.9060	9,007.9500	9.0079	1.145	0	0	0
2020/06/25	2030	05/11/2020	8.73	Call	Bond Future	1,942.7300	1.9427	1,882.8900	1.8829	(3.080)	0	0	3,000
2020/06/25	2030	05/11/2020	10.06	Put	Bond Future	2,165.9700	2.1660	2,199.4600	2.1995	1.546	0	0	1,000
2020/06/25	2030	05/11/2020	9.39	Put	Bond Future	3,696.7700	3.6968	3,751.4100	3.7514	1.478	0	0	0
2020/06/25	2030	05/11/2020	9.38	Call	Bond Future	3,543.4000	3.5434	3,458.9500	3.4589	(2.383)	0	0	0
2020/06/25	2030	05/11/2020			Bond Future	9.4117	93.6176	9.4361	93.4781	0.259	0.0000	0.0000	0
2020/06/25	2030	05/11/2020	8.85	Put	Bond Future	5,491.7100	5.4917	5,566.6500	5.5666	1.365	0	0	0
2020/06/25	2030	05/11/2020	8.85	Call	Bond Future	2,196.5200	2.1965	2,132.0200	2.1320	(2.936)	0	0	3,000
2020/06/25	2030	05/11/2020	9.61	Call	Bond Future	4,235.8800	4.2359	4,143.5100	4.1435	(2.181)	0	0	0
2020/06/25	2030	05/11/2020	9.61	Put	Bond Future	3,108.3600	3.1084	3,155.4300	3.1554	1.514	0	0	3,000
2020/06/25	2030	05/11/2020	8.34	Put	Bond Future	7,694.5000	7.6945	7,788.5400	7.7885	1.222	0	0	0
2020/06/25	2030	05/11/2020	8.34	Call	Bond Future	1,272.7900	1.2728	1,227.3900	1.2274	(3.567)	0	0	1,000
2020/06/25	2030	05/11/2020	9.04	Put	Bond Future	4,801.5500	4.8015	4,869.1600	4.8692	1.408	0	0	0
2020/06/25	2030	05/11/2020	9.04	Call	Bond Future	2,638.0000	2.6380	2,566.1700	2.5662	(2.723)	0	0	1,000
2020/06/25	2030	05/11/2020	8.36	Put	Bond Future	7,597.7800	7.5978	7,691.1300	7.6911	1.229	0	0	0
2020/06/25	2030	05/11/2020	9.86	Put	Bond Future	2,542.4900	2.5425	2,581.6500	2.5817	1.540	0	0	14,160
2020/06/25	2030	05/11/2020	8.10	Call	Bond Future	966.7700	0.9668	929.3200	0.9293	(3.874)	0	0	3,000
2020/06/25	2030	05/11/2020	8.73	Put	Bond Future	5,961.8000	5.9618	6,041.4000	6.0414	1.335	0	0	0
2020/06/25	2030	05/11/2020	9.23	Put	Bond Future	4,175.8800	4.1759	4,236.3300	4.2363	1.448	0	0	0
2020/06/25	2030	05/11/2020	10.06	Call	Bond Future	5,785.6500	5.7857	5,679.7000	5.6797	(1.831)	0	0	0
2020/06/25	2030	05/11/2020	10.37	Put	Bond Future	1,691.4900	1.6915	1,717.4100	1.7174	1.532	0	0	15,646
2020/06/25	2030	05/11/2020	9.39	Call	Bond Future	3,572.2100	3.5722	3,487.4100	3.4874	(2.374)	0	0	0
2020/06/25	2030	05/11/2020	9.38	Put	Bond Future	3,725.4100	3.7254	3,780.4000	3.7804	1.476	0	0	0
2020/06/25	2030	05/11/2020	8.36	Call	Bond Future	1,301.1700	1.3012	1,255.0800	1.2551	(3.542)	0	0	14,160
2020/06/25	2030	05/11/2020	8.86	Put	Bond Future	5,453.7000	5.4537	5,528.2600	5.5283	1.367	0	0	0
2020/06/25	2030	05/11/2020	8.86	Call	Bond Future	2,218.5100	2.2185	2,153.6300	2.1536	(2.924)	0	0	14,160
2020/06/25	2030	05/11/2020	9.86	Call	Bond Future	5,065.8100	5.0658	4,965.5300	4.9655	(1.980)	0	0	0
2020/06/25	2030	05/11/2020	9.23	Call	Bond Future	3,126.4600	3.1265	3,047.4700	3.0475	(2.526)	0	0	3,000
2020/06/25	2030	05/11/2020	10.47	Call	Bond Future	7,374.4700	7.3745	7,258.8300	7.2588	(1.568)	0	0	0
2020/06/25	2030	05/11/2020	10.47	Put	Bond Future	1,562.1400	1.5621	1,585.9400	1.5859	1.524	0	0	3,000
2020/06/25	2030	05/11/2020	8.53	Put	Bond Future	6,806.5000	6.8065	6,893.7800	6.8938	1.282	0	0	0
2020/06/25	2030	05/11/2020	8.53	Call	Bond Future	1,564.9600	1.5650	1,512.8000	1.5128	(3.333)	0	0	15,646
2020/06/25	2030	05/11/2020	9.03	Put	Bond Future	4,836.0700	4.8361	4,904.0700	4.9041	1.406	0	0	0
2020/06/25	2030	05/11/2020	9.03	Call	Bond Future	2,613.4000	2.6134	2,541.9600	2.5420	(2.734)	0	0	15,646
2020/06/25	2030	05/11/2020	10.37	Call	Bond Future	6,975.7300	6.9757	6,862.2100	6.8622	(1.627)	0	0	0
2020/06/25	2030	05/11/2020	9.40	Call	Bond Future	3,601.1400	3.6011	3,515.9800	3.5160	(2.365)	0	0	0
2020/06/25	2030	05/11/2020	9.40	Put	Bond Future	3,668.3000	3.6683	3,722.5800	3.7226	1.480	0	0	0
2020/06/25	2030	04/02/2021	9.12	Call	Bond Future	3,203.3500	3.2033	3,133.8000	3.1338	(2.171)	0	0	1,000
2020/06/25	2030	04/02/2021	8.36	Call	Bond Future	1,755.9300	1.7559	1,708.7700	1.7088	(2.686)	0	0	800
2020/06/25	2030	04/02/2021	9.16	Call	Bond Future	3,298.5800	3.2986	3,227.8200	3.2278	(2.145)	0	0	0
2020/06/25	2030	04/02/2021	9.15	Put	Bond Future	5,825.6800	5.8257	5,896.7200	5.8967	1.219	0	0	0
2020/06/25	2030	04/02/2021			Bond Future	9.6011	90.7058	9.6266	90.5643	0.266	0.0000	0.0000	0
2020/06/25	2030	04/02/2021	8.37	Put	Bond Future	8,957.1900	8.9572	9,051.2400	9.0512	1.050	0	0	0
2020/06/25	2030	04/02/2021	8.37	Call	Bond Future	1,770.7300	1.7707	1,723.2900	1.7233	(2.679)	0	0	1,000
2020/06/25	2030	04/02/2021	9.17	Call	Bond Future	3,322.6300	3.3226	3,251.5700	3.2516	(2.139)	0	0	0
2020/06/25	2030	04/02/2021	9.17	Put	Bond Future	5,758.6200	5.7586	5,829.0500	5.8290	1.223	0	0	0
2020/06/25	2030	04/02/2021	9.12	Put	Bond Future	5,927.3700	5.9274	5,999.3100	5.9993	1.214	0	0	0

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2020/06/25	2030	04/02/2021	8.36	Put	Bond Future	9,003.7300	9.0037	9,098.0600	9.0981	1.048	0	0	0
2020/06/25	2030	04/02/2021	9.16	Put	Bond Future	5,792.0800	5.7921	5,862.8100	5.8628	1.221	0	0	0
2020/06/25	2030	04/02/2021	9.15	Call	Bond Future	3,274.6200	3.2746	3,204.1700	3.2042	(2.151)	0	0	0
2020/06/25	2030	04/02/2021	8.86	Put	Bond Future	6,865.1300	6.8651	6,945.0200	6.9450	1.164	0	0	0
2020/06/25	2030	04/02/2021	8.86	Call	Bond Future	2,624.5400	2.6245	2,562.9400	2.5629	(2.347)	0	0	800
2020/06/25	2030	04/02/2021	10.20	Call	Bond Future	6,309.9900	6.3100	6,210.5400	6.2105	(1.576)	0	0	0
2020/06/25	2030	04/02/2021	10.20	Put	Bond Future	3,061.6100	3.0616	3,103.6500	3.1037	1.373	0	0	1,800
2020/06/25	2030	06/05/2021	10.04	Put	Bond Future	4,043.7700	4.0438	4,098.6200	4.0986	1.356	0	0	0
2020/06/25	2030	06/05/2021	9.15	Call	Bond Future	3,006.0200	3.0060	2,942.0400	2.9420	(2.128)	0	0	0
2020/06/25	2030	06/05/2021	11.69	Call	Bond Future	10,884.9500	10.8849	10,764.0400	10.7640	(1.111)	0	0	0
2020/06/25	2030	06/05/2021	11.70	Put	Bond Future	1,417.6500	1.4176	1,439.9700	1.4400	1.574	0	0	0
2020/06/25	2030	06/05/2021			Bond Future	9.8004	91.7888	9.8271	91.6454	0.272	0.0000	0.0000	0
2020/06/25	2030	06/05/2021	10.74	Call	Bond Future	7,584.3800	7.5844	7,479.8400	7.4798	(1.378)	0	0	0
2020/06/25	2030	06/05/2021	10.74	Put	Bond Future	2,709.6900	2.7097	2,748.5300	2.7485	1.433	0	0	0
2020/06/25	2030	06/05/2021	7.97	Call	Bond Future	1,194.8500	1.1948	1,161.2200	1.1612	(2.815)	0	0	700
2020/06/25	2030	06/05/2021	9.92	Call	Bond Future	4,971.9400	4.9719	4,886.5000	4.8865	(1.718)	0	0	0
2020/06/25	2030	06/05/2021	10.04	Call	Bond Future	5,320.8400	5.3208	5,232.3100	5.2323	(1.664)	0	0	0
2020/06/25	2030	06/05/2021	9.15	Put	Bond Future	6,595.2100	6.5952	6,674.6100	6.6746	1.204	0	0	0
2020/06/25	2030	06/05/2021	11.69	Put	Bond Future	1,428.4400	1.4284	1,450.9100	1.4509	1.573	0	0	0
2020/06/25	2030	06/05/2021	11.70	Call	Bond Future	10,920.6400	10.9206	10,799.5800	10.7996	(1.109)	0	0	0
2020/06/25	2030	06/05/2021	7.97	Put	Bond Future	11,782.7100	11.7827	11,892.4600	11.8925	0.931	0	0	0
2020/06/25	2030	06/05/2021	9.92	Put	Bond Future	4,331.4700	4.3315	4,389.4100	4.3894	1.338	0	0	700
2020/06/25	2030	06/05/2021	9.22	Call	Bond Future	3,162.4500	3.1625	3,096.4500	3.0964	(2.087)	0	0	0
2020/06/25	2030	06/05/2021	9.22	Put	Bond Future	6,356.5200	6.3565	6,433.9000	6.4339	1.217	0	0	700
2020/06/25	2030	06/05/2021	11.71	Call	Bond Future	10,956.3500	10.9563	10,835.1500	10.8352	(1.106)	0	0	0
2020/06/25	2030	06/05/2021	11.71	Put	Bond Future	1,406.9200	1.4069	1,429.1000	1.4291	1.576	0	0	0
2020/06/25	2032	06/08/2020	9.46	Put	Bond Future	4,927.7400	4.9277	4,926.0200	4.9260	(0.035)	0	0	0
2020/06/25	2032	06/08/2020	9.45	Call	Bond Future	493.1900	0.4932	474.7500	0.4748	(3.739)	0	0	0
2020/06/25	2032	06/08/2020	8.79	Put	Bond Future	9,039.3400	9.0393	9,051.0200	9.0510	0.129	0	0	0
2020/06/25	2032	06/08/2020	9.29	Put	Bond Future	5,871.2900	5.8713	5,873.8100	5.8738	0.043	0	0	0
2020/06/25	2032	06/08/2020			Bond Future	10.1573	90.1529	10.1600	90.1359	0.027	0.0000	0.0000	104,966
2020/06/25	2032	06/08/2020	9.91	Call	Bond Future	1,354.7800	1.3548	1,325.4900	1.3255	(2.162)	0	0	0
2020/06/25	2032	06/08/2020	9.91	Put	Bond Future	2,888.7300	2.8887	2,876.4200	2.8764	(0.426)	0	0	800
2020/06/25	2032	06/08/2020	9.46	Call	Bond Future	505.6000	0.5056	486.9000	0.4869	(3.699)	0	0	0
2020/06/25	2032	06/08/2020	9.45	Put	Bond Future	4,980.9600	4.9810	4,979.5000	4.9795	(0.029)	0	0	0
2020/06/25	2032	06/08/2020	8.79	Call	Bond Future	74.3000	0.0743	69.0000	0.0690	(7.133)	0	0	800
2020/06/25	2032	06/08/2020	9.29	Call	Bond Future	324.6000	0.3246	310.1400	0.3101	(4.455)	0	0	800
2020/06/25	2032	06/08/2020	9.47	Call	Bond Future	518.1400	0.5181	499.1900	0.4992	(3.657)	0	0	0
2020/06/25	2032	06/08/2020	9.47	Put	Bond Future	4,874.7100	4.8747	4,872.7400	4.8727	(0.040)	0	0	0
2020/06/25	2032	05/11/2020	9.61	Put	Bond Future	6,760.5300	6.7605	6,758.6400	6.7586	(0.028)	0	0	0
2020/06/25	2032	05/11/2020	10.99	Call	Bond Future	6,180.8100	6.1808	6,154.7300	6.1547	(0.422)	0	0	0
2020/06/25	2032	05/11/2020	9.44	Put	Bond Future	7,526.4800	7.5265	7,526.0200	7.5260	(0.006)	0	0	0
2020/06/25	2032	05/11/2020	11.08	Call	Bond Future	6,521.7900	6.5218	6,495.6100	6.4956	(0.401)	0	0	0
2020/06/25	2032	05/11/2020	9.77	Put	Bond Future	6,099.7200	6.0997	6,096.5500	6.0965	(0.052)	0	0	0
2020/06/25	2032	05/11/2020			Bond Future	10.3632	86.9729	10.3662	86.9553	0.029	0.0000	0.0000	0
2020/06/25	2032	05/11/2020	10.99	Put	Bond Future	2,559.4000	2.5594	2,550.9300	2.5509	(0.331)	0	0	3,000
2020/06/25	2032	05/11/2020	9.76	Call	Bond Future	2,444.4400	2.4444	2,423.7400	2.4237	(0.847)	0	0	0

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2020/06/25	2032	05/11/2020	9.76	Put	Bond Future	6,139.4600	6.1395	6,136.3700	6.1364	(0.050)	0	0	0
2020/06/25	2032	05/11/2020	9.11	Call	Bond Future	1,274.8100	1.2748	1,259.4700	1.2595	(1.203)	0	0	3,000
2020/06/25	2032	05/11/2020	9.61	Call	Bond Future	2,113.0900	2.1131	2,093.5900	2.0936	(0.923)	0	0	3,000
2020/06/25	2032	05/11/2020	9.44	Call	Bond Future	1,782.9200	1.7829	1,764.8500	1.7649	(1.014)	0	0	1,000
2020/06/25	2032	05/11/2020	11.08	Put	Bond Future	2,397.7900	2.3978	2,389.2200	2.3892	(0.357)	0	0	1,000
2020/06/25	2032	05/11/2020	9.77	Call	Bond Future	2,467.7000	2.4677	2,446.9200	2.4469	(0.842)	0	0	0
2020/06/25	2032	05/11/2020	9.11	Put	Bond Future	9,198.0300	9.1980	9,200.3000	9.2003	0.025	0	0	0
2020/06/25	2032	05/11/2020	8.94	Put	Bond Future	10,132.3900	10.1324	10,136.1200	10.1361	0.037	0	0	0
2020/06/25	2032	05/11/2020	8.94	Call	Bond Future	1,058.9200	1.0589	1,045.0400	1.0450	(1.311)	0	0	1,000
2020/06/25	2032	05/11/2020	9.75	Call	Bond Future	2,421.3100	2.4213	2,400.6900	2.4007	(0.852)	0	0	0
2020/06/25	2032	05/11/2020	9.75	Put	Bond Future	6,179.4000	6.1794	6,176.3900	6.1764	(0.049)	0	0	0
2020/06/25	2032	04/02/2021	9.29	Call	Bond Future	2,043.1300	2.0431	2,028.7100	2.0287	(0.706)	0	0	800
2020/06/25	2032	04/02/2021	10.82	Put	Bond Future	4,321.9900	4.3220	4,318.7000	4.3187	(0.076)	0	0	800
2020/06/25	2032	04/02/2021	9.63	Call	Bond Future	2,635.4700	2.6355	2,619.2000	2.6192	(0.617)	0	0	0
2020/06/25	2032	04/02/2021			Bond Future	10.5704	87.9890	10.5735	87.9709	0.030	0.0000	0.0000	0
2020/06/25	2032	04/02/2021	8.79	Put	Bond Future	12,549.3500	12.5493	12,555.9300	12.5559	0.052	0	0	0
2020/06/25	2032	04/02/2021	8.79	Call	Bond Future	1,350.9100	1.3509	1,339.3500	1.3394	(0.856)	0	0	800
2020/06/25	2032	04/02/2021	9.61	Call	Bond Future	2,597.7800	2.5978	2,581.6200	2.5816	(0.622)	0	0	0
2020/06/25	2032	04/02/2021	9.61	Put	Bond Future	8,404.4500	8.4045	8,406.4300	8.4064	0.024	0	0	0
2020/06/25	2032	04/02/2021	9.29	Put	Bond Future	9,904.1800	9.9042	9,907.9000	9.9079	0.038	0	0	0
2020/06/25	2032	04/02/2021	10.82	Call	Bond Future	5,747.8300	5.7478	5,726.4000	5.7264	(0.373)	0	0	0
2020/06/25	2032	04/02/2021	9.63	Put	Bond Future	8,315.8000	8.3158	8,317.6700	8.3177	0.022	0	0	0
2020/06/25	2032	04/02/2021	9.62	Call	Bond Future	2,616.5800	2.6166	2,600.3700	2.6004	(0.620)	0	0	0
2020/06/25	2032	04/02/2021	9.62	Put	Bond Future	8,360.0500	8.3600	8,361.9800	8.3620	0.023	0	0	0
2020/06/25	2032	06/05/2021	12.12	Put	Bond Future	2,561.5500	2.5615	2,559.2300	2.5592	(0.091)	0	0	0
2020/06/25	2032	06/05/2021			Bond Future	10.7846	84.8922	10.7880	84.8736	0.031	0.0000	0.0000	0
2020/06/25	2032	06/05/2021	12.11	Call	Bond Future	9,580.5200	9.5805	9,559.5800	9.5596	(0.219)	0	0	0
2020/06/25	2032	06/05/2021	12.11	Put	Bond Future	2,577.9700	2.5780	2,575.6500	2.5756	(0.090)	0	0	0
2020/06/25	2032	06/05/2021	12.12	Call	Bond Future	9,613.8000	9.6138	9,592.8600	9.5929	(0.218)	0	0	0
2020/06/25	2032	06/05/2021	12.10	Call	Bond Future	9,547.2700	9.5473	9,526.3400	9.5263	(0.219)	0	0	0
2020/06/25	2032	06/05/2021	12.10	Put	Bond Future	2,594.4800	2.5945	2,592.1700	2.5922	(0.089)	0	0	0
2020/06/25	2033	06/08/2020			Bond Future	96.4758	96.4758	96.3841	96.3841	(0.095)	0.0000	0.0000	12,378
2020/06/25	2033	05/11/2020			Bond Future	96.3208	96.3208	96.2277	96.2277	(0.097)	0.0000	0.0000	0
2020/06/25	2033	04/02/2021			Bond Future	97.4679	97.4679	97.3732	97.3732	(0.097)	0.0000	0.0000	0
2020/06/25	2033	06/05/2021			Bond Future	97.4243	97.4243	97.3283	97.3283	(0.099)	0.0000	0.0000	0
2020/06/25	2037	06/08/2020	9.88	Put	Bond Future	8,866.8500	8.8668	8,814.1800	8.8142	(0.594)	0	0	0
2020/06/25	2037	06/08/2020			Bond Future	11.1574	80.4374	11.1499	80.4853	(0.068)	0.0000	0.0000	102,338
2020/06/25	2037	06/08/2020	9.87	Call	Bond Future	142.8500	0.1429	138.1500	0.1381	(3.290)	0	0	0
2020/06/25	2037	06/08/2020	9.87	Put	Bond Future	8,936.5300	8.9365	8,883.9300	8.8839	(0.589)	0	0	0
2020/06/25	2037	06/08/2020	9.88	Call	Bond Future	146.9900	0.1470	142.2200	0.1422	(3.245)	0	0	0
2020/06/25	2037	06/08/2020	9.86	Call	Bond Future	138.8100	0.1388	134.1900	0.1342	(3.328)	0	0	0
2020/06/25	2037	06/08/2020	9.86	Put	Bond Future	9,006.3900	9.0064	8,953.8700	8.9539	(0.583)	0	0	0
2020/06/25	2037	05/11/2020	10.18	Call	Bond Future	1,638.9500	1.6390	1,638.4700	1.6385	(0.029)	0	0	0
2020/06/25	2037	05/11/2020	10.17	Put	Bond Future	9,518.1200	9.5181	9,469.5800	9.4696	(0.510)	0	0	0
2020/06/25	2037	05/11/2020			Bond Future	11.3674	81.2988	11.3595	81.3468	(0.069)	0.0000	0.0000	276
2020/06/25	2037	05/11/2020	10.19	Call	Bond Future	1,654.8800	1.6549	1,654.4400	1.6544	(0.027)	0	0	0

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2020/06/25	2037	05/11/2020	10.19	Put	Bond Future	9,408.3600	9.4084	9,359.9000	9.3599	(0.515)	0	0	0
2020/06/25	2037	05/11/2020	10.17	Call	Bond Future	1,623.1300	1.6231	1,622.6100	1.6226	(0.032)	0	0	0
2020/06/25	2037	05/11/2020	10.18	Put	Bond Future	9,463.1400	9.4631	9,414.6400	9.4146	(0.513)	0	0	0
2020/06/25	2037	04/02/2021	13.73	Call	Bond Future	12,932.5400	12.9325	12,963.2600	12.9633	0.238	0	0	0
2020/06/25	2037	04/02/2021	10.85	Call	Bond Future	3,538.1200	3.5381	3,546.0100	3.5460	0.223	0	0	0
2020/06/25	2037	04/02/2021	10.35	Call	Bond Future	2,519.1500	2.5191	2,523.8200	2.5238	0.185	0	0	0
2020/06/25	2037	04/02/2021	10.28	Put	Bond Future	10,785.3700	10.7854	10,741.4600	10.7415	(0.407)	0	0	0
2020/06/25	2037	04/02/2021	10.27	Call	Bond Future	2,379.1500	2.3791	2,383.3800	2.3834	0.178	0	0	0
2020/06/25	2037	04/02/2021			Bond Future	11.5832	77.9930	11.5751	78.0412	(0.070)	0.0000	0.0000	0
2020/06/25	2037	04/02/2021	11.97	Put	Bond Future	4,512.2000	4.5122	4,480.7500	4.4807	(0.697)	0	0	0
2020/06/25	2037	04/02/2021	11.97	Call	Bond Future	6,763.3000	6.7633	6,780.0300	6.7800	0.247	0	0	300
2020/06/25	2037	04/02/2021	9.65	Put	Bond Future	14,409.2800	14.4093	14,362.6200	14.3626	(0.324)	0	0	0
2020/06/25	2037	04/02/2021	9.65	Call	Bond Future	1,468.4700	1.4685	1,469.9900	1.4700	0.104	0	0	72
2020/06/25	2037	04/02/2021	11.90	Call	Bond Future	6,537.0900	6.5371	6,553.2300	6.5532	0.247	0	0	0
2020/06/25	2037	04/02/2021	13.73	Put	Bond Future	1,618.4000	1.6184	1,600.9400	1.6009	(1.079)	0	0	300
2020/06/25	2037	04/02/2021	10.85	Put	Bond Future	8,096.9900	8.0970	8,056.7000	8.0567	(0.498)	0	0	72
2020/06/25	2037	04/02/2021	10.35	Put	Bond Future	10,423.5200	10.4235	10,380.0100	10.3800	(0.417)	0	0	72
2020/06/25	2037	04/02/2021	10.28	Call	Bond Future	2,396.3700	2.3964	2,400.6400	2.4006	0.178	0	0	0
2020/06/25	2037	04/02/2021	10.27	Put	Bond Future	10,837.7200	10.8377	10,793.7700	10.7938	(0.406)	0	0	0
2020/06/25	2037	04/02/2021	11.90	Put	Bond Future	4,685.8500	4.6858	4,653.8100	4.6538	(0.684)	0	0	240
2020/06/25	2037	04/02/2021	10.48	Put	Bond Future	9,773.0600	9.7731	9,730.3100	9.7303	(0.437)	0	0	0
2020/06/25	2037	04/02/2021	10.48	Call	Bond Future	2,757.9300	2.7579	2,763.3600	2.7634	0.197	0	0	240
2020/06/25	2037	04/02/2021	10.29	Call	Bond Future	2,413.6600	2.4137	2,417.9900	2.4180	0.179	0	0	0
2020/06/25	2037	04/02/2021	10.29	Put	Bond Future	10,733.1800	10.7332	10,689.3300	10.6893	(0.409)	0	0	0
2020/06/25	2037	06/05/2021	12.42	Call	Bond Future	7,726.2500	7.7263	7,747.8200	7.7478	0.279	0	0	0
2020/06/25	2037	06/05/2021			Bond Future	11.8064	78.9247	11.7980	78.9733	(0.071)	0.0000	0.0000	0
2020/06/25	2037	06/05/2021	12.42	Put	Bond Future	4,301.8900	4.3019	4,274.8800	4.2749	(0.628)	0	0	0
2020/06/25	2037	06/05/2021	12.43	Call	Bond Future	7,759.4800	7.7595	7,781.1300	7.7811	0.279	0	0	0
2020/06/25	2037	06/05/2021	12.44	Put	Bond Future	4,260.7800	4.2608	4,233.9300	4.2339	(0.630)	0	0	0
2020/06/25	2037	06/05/2021	12.43	Put	Bond Future	4,281.2900	4.2813	4,254.3600	4.2544	(0.629)	0	0	0
2020/06/25	2037	06/05/2021	12.44	Call	Bond Future	7,792.7500	7.7927	7,814.4800	7.8145	0.279	0	0	0
2020/06/25	2038	06/08/2020			Bond Future	107.9657	107.9657	107.9796	107.9796	0.013	0.0000	0.0000	10,539
2020/06/25	2038	05/11/2020			Bond Future	109.1476	109.1476	109.1610	109.1610	0.012	0.0000	0.0000	0
2020/06/25	2038	04/02/2021			Bond Future	108.7339	108.7339	108.7470	108.7470	0.012	0.0000	0.0000	0
2020/06/25	2038	06/05/2021			Bond Future	110.0560	110.0560	110.0692	110.0692	0.012	0.0000	0.0000	0
2020/06/25	2040	06/08/2020	10.03	Call	Bond Future	125.1900	0.1252	130.0200	0.1300	3.858	0	0	0
2020/06/25	2040	06/08/2020	10.04	Call	Bond Future	128.9700	0.1290	133.9700	0.1340	3.877	0	0	0
2020/06/25	2040	06/08/2020	10.02	Put	Bond Future	9,868.1400	9.8681	9,653.7400	9.6537	(2.173)	0	0	0
2020/06/25	2040	06/08/2020	10.85	Call	Bond Future	984.6400	0.9846	1,025.2100	1.0252	4.120	0	0	0
2020/06/25	2040	06/08/2020	11.26	Put	Bond Future	2,782.5900	2.7826	2,639.4100	2.6394	(5.146)	0	0	517
2020/06/25	2040	06/08/2020			Bond Future	11.3677	81.8780	11.3346	82.0971	(0.291)	0.0000	0.0000	55,869
2020/06/25	2040	06/08/2020	10.04	Put	Bond Future	9,717.6200	9.7176	9,503.5500	9.5036	(2.203)	0	0	0
2020/06/25	2040	06/08/2020	10.02	Call	Bond Future	121.5100	0.1215	126.1800	0.1262	3.843	0	0	0
2020/06/25	2040	06/08/2020	10.03	Put	Bond Future	9,792.7800	9.7928	9,578.5400	9.5785	(2.188)	0	0	0
2020/06/25	2040	06/08/2020	10.85	Put	Bond Future	4,522.1200	4.5221	4,343.6200	4.3436	(3.947)	0	0	12,496
2020/06/25	2040	06/08/2020	11.26	Call	Bond Future	2,066.5100	2.0665	2,142.4000	2.1424	3.672	0	0	0

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2020/06/25	2040	06/08/2020	9.57	Put	Bond Future	13,445.3700	13.4454	13,227.0600	13.2271	(1.624)	0	0	0
2020/06/25	2040	06/08/2020	10.79	Put	Bond Future	4,828.2900	4.8283	4,645.3600	4.6454	(3.789)	0	0	800
2020/06/25	2040	06/08/2020	9.57	Call	Bond Future	27.1800	0.0272	27.9400	0.0279	2.796	0	0	800
2020/06/25	2040	06/08/2020	10.07	Put	Bond Future	9,493.3800	9.4934	9,279.8300	9.2798	(2.249)	0	0	0
2020/06/25	2040	06/08/2020	10.07	Call	Bond Future	140.8900	0.1409	146.4100	0.1464	3.918	0	0	800
2020/06/25	2040	06/08/2020	10.79	Call	Bond Future	864.8500	0.8648	900.9900	0.9010	4.179	0	0	0
2020/06/25	2040	05/11/2020	11.00	Put	Bond Future	6,802.5300	6.8025	6,653.5100	6.6535	(2.191)	0	0	0
2020/06/25	2040	05/11/2020	10.23	Call	Bond Future	1,404.5600	1.4046	1,443.3600	1.4434	2.762	0	0	2,000
2020/06/25	2040	05/11/2020	11.70	Put	Bond Future	4,321.2600	4.3213	4,206.1700	4.2062	(2.663)	0	0	2,000
2020/06/25	2040	05/11/2020	9.50	Call	Bond Future	597.6000	0.5976	615.3500	0.6153	2.970	0	0	2,000
2020/06/25	2040	05/11/2020	10.00	Call	Bond Future	1,094.4200	1.0944	1,125.4400	1.1254	2.834	0	0	2,230
2020/06/25	2040	05/11/2020	10.30	Call	Bond Future	1,510.2400	1.5102	1,551.6100	1.5516	2.739	0	0	0
2020/06/25	2040	05/11/2020			Bond Future	11.5781	82.7549	11.5437	82.9759	(0.297)	0.0000	0.0000	0
2020/06/25	2040	05/11/2020	9.73	Put	Bond Future	14,216.7600	14.2168	14,019.0700	14.0191	(1.391)	0	0	0
2020/06/25	2040	05/11/2020	9.73	Call	Bond Future	798.1600	0.7982	821.4000	0.8214	2.912	0	0	2,000
2020/06/25	2040	05/11/2020	10.23	Put	Bond Future	10,859.4800	10.8595	10,677.3500	10.6773	(1.677)	0	0	0
2020/06/25	2040	05/11/2020	10.30	Put	Bond Future	10,431.3400	10.4313	10,251.7800	10.2518	(1.721)	0	0	0
2020/06/25	2040	05/11/2020	11.00	Call	Bond Future	2,953.4800	2.9535	3,025.3900	3.0254	2.435	0	0	2,230
2020/06/25	2040	05/11/2020	11.70	Call	Bond Future	5,096.4800	5.0965	5,202.3200	5.2023	2.077	0	0	0
2020/06/25	2040	05/11/2020	9.50	Put	Bond Future	15,932.1700	15.9322	15,728.9900	15.7290	(1.275)	0	0	0
2020/06/25	2040	05/11/2020	10.00	Put	Bond Future	12,339.2700	12.3393	12,149.3600	12.1494	(1.539)	0	0	0
2020/06/25	2040	05/11/2020	10.31	Call	Bond Future	1,525.7800	1.5258	1,567.5200	1.5675	2.736	0	0	0
2020/06/25	2040	05/11/2020	10.32	Put	Bond Future	10,310.9300	10.3109	10,132.1200	10.1321	(1.734)	0	0	0
2020/06/25	2040	05/11/2020	11.50	Call	Bond Future	4,439.8700	4.4399	4,536.1300	4.5361	2.168	0	0	0
2020/06/25	2040	05/11/2020	11.50	Put	Bond Future	4,943.0300	4.9430	4,818.3600	4.8184	(2.522)	0	0	2,000
2020/06/25	2040	05/11/2020	10.31	Put	Bond Future	10,371.0300	10.3710	10,191.8400	10.1918	(1.728)	0	0	0
2020/06/25	2040	05/11/2020	10.32	Call	Bond Future	1,541.4300	1.5414	1,583.5500	1.5835	2.733	0	0	0
2020/06/25	2040	04/02/2021	9.49	Call	Bond Future	1,055.1500	1.0552	1,083.0600	1.0831	2.645	0	0	500
2020/06/25	2040	04/02/2021	9.57	Put	Bond Future	17,194.8900	17.1949	17,001.5500	17.0015	(1.124)	0	0	0
2020/06/25	2040	04/02/2021	10.07	Put	Bond Future	13,785.1400	13.7851	13,605.5300	13.6055	(1.303)	0	0	0
2020/06/25	2040	04/02/2021	10.42	Put	Bond Future	11,676.3500	11.6763	11,508.0500	11.5081	(1.441)	0	0	0
2020/06/25	2040	04/02/2021			Bond Future	11.7948	79.2159	11.7589	79.4390	(0.304)	0.0000	0.0000	0
2020/06/25	2040	04/02/2021	10.07	Call	Bond Future	1,760.9800	1.7610	1,804.5200	1.8045	2.472	0	0	800
2020/06/25	2040	04/02/2021	11.74	Call	Bond Future	5,588.7200	5.5887	5,694.1900	5.6942	1.887	0	0	0
2020/06/25	2040	04/02/2021	11.74	Put	Bond Future	5,930.3700	5.9304	5,812.6900	5.8127	(1.984)	0	0	800
2020/06/25	2040	04/02/2021	10.41	Call	Bond Future	2,300.9800	2.3010	2,355.5000	2.3555	2.369	0	0	0
2020/06/25	2040	04/02/2021	10.41	Put	Bond Future	11,733.4300	11.7334	11,564.8000	11.5648	(1.437)	0	0	0
2020/06/25	2040	04/02/2021	9.49	Put	Bond Future	17,783.7100	17.7837	17,588.4700	17.5885	(1.098)	0	0	0
2020/06/25	2040	04/02/2021	9.57	Call	Bond Future	1,137.4200	1.1374	1,167.2300	1.1672	2.621	0	0	800
2020/06/25	2040	04/02/2021	10.42	Call	Bond Future	2,318.3600	2.3184	2,373.2100	2.3732	2.366	0	0	0
2020/06/25	2040	04/02/2021	10.24	Put	Bond Future	12,732.3300	12.7323	12,558.0600	12.5581	(1.369)	0	0	0
2020/06/25	2040	04/02/2021	10.24	Call	Bond Future	2,018.7600	2.0188	2,067.6400	2.0676	2.421	0	0	500
2020/06/25	2040	04/02/2021	11.57	Call	Bond Future	5,064.8800	5.0649	5,163.7100	5.1637	1.951	0	0	0
2020/06/25	2040	04/02/2021	11.57	Put	Bond Future	6,482.6400	6.4826	6,358.3200	6.3583	(1.918)	0	0	500
2020/06/25	2040	04/02/2021	10.40	Call	Bond Future	2,283.7000	2.2837	2,337.8700	2.3379	2.372	0	0	0
2020/06/25	2040	04/02/2021	10.40	Put	Bond Future	11,790.7100	11.7907	11,621.7300	11.6217	(1.433)	0	0	0
2020/06/25	2040	06/05/2021	12.44	Put	Bond Future	4,921.4200	4.9214	4,822.8300	4.8228	(2.003)	0	0	0
2020/06/25	2040	06/05/2021			Bond Future	12.0185	80.1623	11.9812	80.3880	(0.311)	0.0000	0.0000	0

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2020/06/25	2040	06/05/2021	12.43	Call	Bond Future	7,364.7100	7.3647	7,491.4100	7.4914	1.720	0	0	0
2020/06/25	2040	06/05/2021	12.43	Put	Bond Future	4,946.0000	4.9460	4,847.0700	4.8471	(2.000)	0	0	0
2020/06/25	2040	06/05/2021	12.44	Call	Bond Future	7,397.3700	7.3974	7,524.4100	7.5244	1.717	0	0	0
2020/06/25	2040	06/05/2021	12.42	Call	Bond Future	7,331.8100	7.3318	7,458.1700	7.4582	1.723	0	0	0
2020/06/25	2040	06/05/2021	12.42	Put	Bond Future	4,970.4000	4.9704	4,871.1300	4.8711	(1.997)	0	0	0
2020/06/25	2044	06/08/2020	9.88	Call	Bond Future	57.7400	0.0577	57.7200	0.0577	(0.035)	0	0	0
2020/06/25	2044	06/08/2020	9.98	Call	Bond Future	80.1600	0.0802	80.4100	0.0804	0.312	0	0	602
2020/06/25	2044	06/08/2020	11.09	Put	Bond Future	3,833.4900	3.8335	3,710.7900	3.7108	(3.201)	0	0	602
2020/06/25	2044	06/08/2020	9.01	Call	Bond Future	1.6400	0.0016	1.5700	0.0016	(4.268)	0	0	140
2020/06/25	2044	06/08/2020	9.66	Call	Bond Future	26.5500	0.0265	26.3100	0.0263	(0.904)	0	0	140
2020/06/25	2044	06/08/2020			Bond Future	11.4703	78.2930	11.4474	78.4430	(0.199)	0.0000	0.0000	77,118
2020/06/25	2044	06/08/2020	9.86	Call	Bond Future	53.9800	0.0540	53.9200	0.0539	(0.111)	0	0	0
2020/06/25	2044	06/08/2020	9.86	Put	Bond Future	11,958.6700	11.9587	11,808.6300	11.8086	(1.255)	0	0	0
2020/06/25	2044	06/08/2020	9.36	Put	Bond Future	16,238.9300	16.2389	16,088.7600	16.0888	(0.925)	0	0	0
2020/06/25	2044	06/08/2020	9.36	Call	Bond Future	8.0800	0.0081	7.8900	0.0079	(2.351)	0	0	602
2020/06/25	2044	06/08/2020	9.98	Put	Bond Future	10,995.1400	10.9951	10,845.4100	10.8454	(1.362)	0	0	0
2020/06/25	2044	06/08/2020	9.88	Put	Bond Future	11,796.2200	11.7962	11,646.2200	11.6462	(1.272)	0	0	0
2020/06/25	2044	06/08/2020	11.09	Call	Bond Future	1,272.4900	1.2725	1,299.7700	1.2998	2.144	0	0	0
2020/06/25	2044	06/08/2020	9.01	Put	Bond Future	19,467.2700	19.4673	19,317.2200	19.3172	(0.771)	0	0	0
2020/06/25	2044	06/08/2020	9.66	Put	Bond Future	13,621.7500	13.6217	13,471.5300	13.4715	(1.103)	0	0	0
2020/06/25	2044	06/08/2020	9.87	Call	Bond Future	55.8300	0.0558	55.7900	0.0558	(0.072)	0	0	0
2020/06/25	2044	06/08/2020	9.87	Put	Bond Future	11,877.3500	11.8773	11,727.3300	11.7273	(1.263)	0	0	0
2020/06/25	2044	06/08/2020	10.93	Call	Bond Future	924.4200	0.9244	943.8400	0.9438	2.101	0	0	0
2020/06/25	2044	06/08/2020	10.93	Put	Bond Future	4,606.1700	4.6062	4,475.6100	4.4756	(2.834)	0	0	140
2020/06/25	2044	05/11/2020	11.06	Put	Bond Future	6,936.3000	6.9363	6,828.0500	6.8280	(1.561)	0	0	525
2020/06/25	2044	05/11/2020	11.43	Call	Bond Future	3,893.4600	3.8935	3,948.3700	3.9484	1.410	0	0	0
2020/06/25	2044	05/11/2020	9.72	Put	Bond Future	15,102.7800	15.1028	14,962.9300	14.9629	(0.926)	0	0	0
2020/06/25	2044	05/11/2020	9.97	Call	Bond Future	964.9800	0.9650	980.3200	0.9803	1.590	0	0	568
2020/06/25	2044	05/11/2020	9.29	Put	Bond Future	18,562.2100	18.5622	18,417.2400	18.4172	(0.781)	0	0	0
2020/06/25	2044	05/11/2020	9.96	Put	Bond Future	13,343.9000	13.3439	13,207.9400	13.2079	(1.019)	0	0	0
2020/06/25	2044	05/11/2020	10.36	Call	Bond Future	1,480.3000	1.4803	1,503.7200	1.5037	1.582	0	0	0
2020/06/25	2044	05/11/2020			Bond Future	11.6760	79.1315	11.6522	79.2826	(0.203)	0.0000	0.0000	0
2020/06/25	2044	05/11/2020	9.72	Call	Bond Future	712.8800	0.7129	724.1600	0.7242	1.582	0	0	1,815
2020/06/25	2044	05/11/2020	9.97	Put	Bond Future	13,273.3500	13.2734	13,137.5600	13.1376	(1.023)	0	0	0
2020/06/25	2044	05/11/2020	9.96	Call	Bond Future	953.7800	0.9538	968.9500	0.9689	1.591	0	0	0
2020/06/25	2044	05/11/2020	11.38	Call	Bond Future	3,742.2500	3.7423	3,795.5200	3.7955	1.423	0	0	0
2020/06/25	2044	05/11/2020	11.38	Put	Bond Future	5,663.6300	5.6636	5,565.7700	5.5658	(1.728)	0	0	568
2020/06/25	2044	05/11/2020	10.34	Call	Bond Future	1,449.9900	1.4500	1,472.9400	1.4729	1.583	0	0	0
2020/06/25	2044	05/11/2020	10.34	Put	Bond Future	10,818.7600	10.8188	10,690.5800	10.6906	(1.185)	0	0	0
2020/06/25	2044	05/11/2020	11.06	Call	Bond Future	2,843.1700	2.8432	2,886.0500	2.8861	1.508	0	0	0
2020/06/25	2044	05/11/2020	10.04	Put	Bond Future	12,785.6400	12.7856	12,651.1400	12.6511	(1.052)	0	0	0
2020/06/25	2044	05/11/2020	11.17	Put	Bond Future	6,473.4900	6.4735	6,368.7700	6.3688	(1.618)	0	0	1,815
2020/06/25	2044	05/11/2020	11.43	Put	Bond Future	5,484.5000	5.4845	5,388.2800	5.3883	(1.754)	0	0	1,815
2020/06/25	2044	05/11/2020	8.87	Put	Bond Future	22,308.7800	22.3088	22,160.7300	22.1607	(0.664)	0	0	0
2020/06/25	2044	05/11/2020	9.29	Call	Bond Future	400.1100	0.4001	406.2700	0.4063	1.540	0	0	568
2020/06/25	2044	05/11/2020	10.36	Put	Bond Future	10,694.7900	10.6948	10,567.0800	10.5671	(1.194)	0	0	0
2020/06/25	2044	05/11/2020	10.04	Call	Bond Future	1,046.0700	1.0461	1,062.7000	1.0627	1.590	0	0	525



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2020/06/25	2044	05/11/2020	9.34	Put	Bond Future	18,140.0700	18.1401	17,995.5800	17.9956	(0.797)	0	0	0
2020/06/25	2044	05/11/2020	9.34	Call	Bond Future	429.5700	0.4296	436.2100	0.4362	1.546	0	0	525
2020/06/25	2044	05/11/2020	11.17	Call	Bond Future	3,138.3100	3.1383	3,184.7200	3.1847	1.479	0	0	0
2020/06/25	2044	05/11/2020	8.87	Call	Bond Future	211.0600	0.2111	214.1400	0.2141	1.459	0	0	1,815
2020/06/25	2044	05/11/2020	10.02	Put	Bond Future	12,923.8800	12.9239	12,789.0100	12.7890	(1.044)	0	0	0
2020/06/25	2044	05/11/2020	10.02	Call	Bond Future	1,022.4100	1.0224	1,038.6700	1.0387	1.590	0	0	1,815
2020/06/25	2044	05/11/2020	10.35	Call	Bond Future	1,465.0900	1.4651	1,488.2800	1.4883	1.583	0	0	0
2020/06/25	2044	05/11/2020	10.35	Put	Bond Future	10,756.6600	10.7567	10,628.7200	10.6287	(1.189)	0	0	0
2020/06/25	2044	04/02/2021	10.04	Put	Bond Future	14,654.8500	14.6548	14,526.8300	14.5268	(0.874)	0	0	0
2020/06/25	2044	04/02/2021	10.37	Call	Bond Future	2,108.3700	2.1084	2,139.6100	2.1396	1.482	0	0	0
2020/06/25	2044	04/02/2021	10.35	Put	Bond Future	12,675.4800	12.6755	12,553.7100	12.5537	(0.961)	0	0	0
2020/06/25	2044	04/02/2021			Bond Future	11.8878	75.6753	11.8631	75.8279	(0.208)	0.0000	0.0000	0
2020/06/25	2044	04/02/2021	10.37	Put	Bond Future	12,554.3600	12.5544	12,433.0200	12.4330	(0.967)	0	0	0
2020/06/25	2044	04/02/2021	10.35	Call	Bond Future	2,075.7800	2.0758	2,106.5900	2.1066	1.484	0	0	0
2020/06/25	2044	04/02/2021	10.04	Call	Bond Future	1,612.9200	1.6129	1,637.4800	1.6375	1.523	0	0	0
2020/06/25	2044	04/02/2021	10.84	Call	Bond Future	2,971.4200	2.9714	3,013.5400	3.0135	1.418	0	0	0
2020/06/25	2044	04/02/2021	10.36	Put	Bond Future	12,614.8200	12.6148	12,493.2700	12.4933	(0.964)	0	0	0
2020/06/25	2044	04/02/2021	10.84	Put	Bond Future	9,933.0900	9.9331	9,822.6300	9.8226	(1.112)	0	0	405
2020/06/25	2044	04/02/2021	10.29	Call	Bond Future	1,980.0100	1.9800	2,009.5600	2.0096	1.492	0	0	0
2020/06/25	2044	04/02/2021	10.29	Put	Bond Future	13,043.6100	13.0436	12,920.5800	12.9206	(0.943)	0	0	405
2020/06/25	2044	04/02/2021	9.66	Put	Bond Future	17,345.1200	17.3451	17,210.5300	17.2105	(0.776)	0	0	0
2020/06/25	2044	04/02/2021	9.66	Call	Bond Future	1,149.7000	1.1497	1,167.6900	1.1677	1.565	0	0	405
2020/06/25	2044	04/02/2021	10.36	Call	Bond Future	2,092.0300	2.0920	2,123.0600	2.1231	1.483	0	0	0
2020/06/25	2044	06/05/2021	12.43	Put	Bond Future	5,194.6800	5.1947	5,122.0400	5.1220	(1.398)	0	0	0
2020/06/25	2044	06/05/2021	12.44	Call	Bond Future	7,116.1300	7.1161	7,197.9200	7.1979	1.149	0	0	0
2020/06/25	2044	06/05/2021			Bond Future	12.1064	76.5794	12.0806	76.7336	(0.213)	0.0000	0.0000	0
2020/06/25	2044	06/05/2021	12.45	Call	Bond Future	7,148.0200	7.1480	7,230.0400	7.2300	1.147	0	0	0
2020/06/25	2044	06/05/2021	12.45	Put	Bond Future	5,144.3900	5.1444	5,072.2100	5.0722	(1.403)	0	0	0
2020/06/25	2044	06/05/2021	12.43	Call	Bond Future	7,084.2900	7.0843	7,165.8500	7.1659	1.151	0	0	0
2020/06/25	2044	06/05/2021	12.44	Put	Bond Future	5,169.4700	5.1695	5,097.0600	5.0971	(1.401)	0	0	0
2020/06/25	2046	06/08/2020			Bond Future	97.9551	97.9551	97.4704	97.4704	(0.495)	0.0000	0.0000	16,109
2020/06/25	2046	05/11/2020			Bond Future	97.2424	97.2424	96.7517	96.7517	(0.505)	0.0000	0.0000	0
2020/06/25	2046	04/02/2021			Bond Future	98.4008	98.4008	97.9038	97.9038	(0.505)	0.0000	0.0000	0
2020/06/25	2046	06/05/2021			Bond Future	97.7888	97.7888	97.2856	97.2856	(0.515)	0.0000	0.0000	0
2020/06/25	2050	06/08/2020			Bond Future	97.4544	97.4544	97.7392	97.7392	0.292	0.0000	0.0000	16,793
2020/06/25	2050	05/11/2020			Bond Future	98.5210	98.5210	98.8086	98.8086	0.292	0.0000	0.0000	0
2020/06/25	2050	04/02/2021			Bond Future	97.7847	97.7847	98.0754	98.0754	0.297	0.0000	0.0000	0
2020/06/25	2050	06/05/2021			Bond Future	98.9737	98.9737	99.2676	99.2676	0.297	0.0000	0.0000	0
2020/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/06/25	AL37	06/08/2020			Index Future	733.6430	733.6430	732.1490	732.1490	(0.204)	0.0000	0.0000	0
2020/06/25	AL37	05/11/2020			Index Future	741.5750	741.5750	740.0600	740.0600	(0.204)	0.0000	0.0000	0
2020/06/25	AL37	04/02/2021			Index Future	750.2250	750.2250	748.6900	748.6900	(0.205)	0.0000	0.0000	0
2020/06/25	AL37	06/05/2021			Index Future	759.1660	759.1660	757.6100	757.6100	(0.205)	0.0000	0.0000	0
2020/06/25	AL7T	06/08/2020			Index Future	808.6670	808.6670	807.8850	807.8850	(0.097)	0.0000	0.0000	0
2020/06/25	AL7T	05/11/2020			Index Future	817.4100	817.4100	816.6150	816.6150	(0.097)	0.0000	0.0000	0
2020/06/25	AL7T	04/02/2021			Index Future	826.9450	826.9450	826.1370	826.1370	(0.098)	0.0000	0.0000	0
2020/06/25	AL7T	06/05/2021			Index Future	836.7990	836.7990	835.9800	835.9800	(0.098)	0.0000	0.0000	0
2020/06/25	ALBI	06/08/2020			Index Future	705.0590	705.0590	705.1580	705.1580	0.014	0.0000	0.0000	212
2020/06/25	ALBI	05/11/2020			Index Future	712.6810	712.6810	712.7780	712.7780	0.014	0.0000	0.0000	0
2020/06/25	ALBI	04/02/2021			Index Future	720.9950	720.9950	721.0900	721.0900	0.013	0.0000	0.0000	0
2020/06/25	ALBI	06/05/2021			Index Future	729.5870	729.5870	729.6810	729.6810	0.013	0.0000	0.0000	0
2020/06/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	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
2020/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/25	ES33	06/08/2020			Bond Future	11.9128	74.1407	11.8996	74.2080	(0.110)	0.0000	0.0000	350
2020/06/25	ES33	05/11/2020			Bond Future	12.1735	71.1596	12.1598	71.2273	(0.112)	0.0000	0.0000	0
2020/06/25	ES33	04/02/2021			Bond Future	12.4427	71.9909	12.4285	72.0591	(0.114)	0.0000	0.0000	0
2020/06/25	ES33	06/05/2021			Bond Future	12.7159	69.0726	12.7012	69.1414	(0.116)	0.0000	0.0000	0
2020/06/25	ES42	06/08/2020			Bond Future	12.3581	73.5950	12.3246	73.7837	(0.271)	0.0000	0.0000	4,919
2020/06/25	ES42	05/11/2020			Bond Future	12.6118	70.1246	12.5768	70.3149	(0.277)	0.0000	0.0000	0
2020/06/25	ES42	04/02/2021			Bond Future	12.8658	70.9447	12.8293	71.1370	(0.284)	0.0000	0.0000	0
2020/06/25	ES42	06/05/2021			Bond Future	13.1339	67.5327	13.0956	67.7271	(0.291)	0.0000	0.0000	0
2020/06/25	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	06/08/2020	728.12	Put	GOVI	310,160.0000	31.0160	310,060.0000	31.0060	(0.032)	0	0	0
2020/06/25	GOVI	06/08/2020			GOVI	697.1040	697.1040	697.1140	697.1140	0.001	0.0000	0.0000	1,021
2020/06/25	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	06/08/2020	728.14	Put	GOVI	310,360.0000	31.0360	310,260.0000	31.0260	(0.032)	0	0	0
2020/06/25	GOVI	06/08/2020	728.13	Put	GOVI	310,260.0000	31.0260	310,160.0000	31.0160	(0.032)	0	0	0
2020/06/25	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
2020/06/25	GOVI	05/11/2020	737.84	Put	GOVI	331,990.0000	33.1990	331,920.0000	33.1920	(0.021)	0	0	0
2020/06/25	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	05/11/2020			GOVI	704.6410	704.6410	704.6480	704.6480	0.001	0.0000	0.0000	0
2020/06/25	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	05/11/2020	737.83	Put	GOVI	331,890.0000	33.1890	331,820.0000	33.1820	(0.021)	0	0	0
2020/06/25	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	05/11/2020	737.85	Put	GOVI	332,090.0000	33.2090	332,020.0000	33.2020	(0.021)	0	0	0
2020/06/25	GOVI	04/02/2021	750.96	Put	GOVI	381,000.0000	38.1000	380,960.0000	38.0960	(0.010)	0	0	0
2020/06/25	GOVI	04/02/2021			GOVI	712.8600	712.8600	712.8640	712.8640	0.001	0.0000	0.0000	0
2020/06/25	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	04/02/2021	750.95	Put	GOVI	380,900.0000	38.0900	380,860.0000	38.0860	(0.011)	0	0	0
2020/06/25	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	04/02/2021	750.94	Put	GOVI	380,800.0000	38.0800	380,760.0000	38.0760	(0.011)	0	0	0
2020/06/25	GOVI	06/05/2021	678.67	Call	GOVI	426,850.0000	42.6850	426,880.0000	42.6880	0.007	0	0	0
2020/06/25	GOVI	06/05/2021			GOVI	721.3550	721.3550	721.3580	721.3580	0.000	0.0000	0.0000	0
2020/06/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	06/05/2021	678.68	Call	GOVI	426,750.0000	42.6750	426,780.0000	42.6780	0.007	0	0	0
2020/06/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	GOVI	06/05/2021	678.69	Call	GOVI	426,650.0000	42.6650	426,680.0000	42.6680	0.007	0	0	0
2020/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/25	IGOV	06/08/2020			Index Future	255.6540	255.6540	255.5730	255.5730	(0.032)	0.0000	0.0000	1,207
2020/06/25	IGOV	05/11/2020			Index Future	258.4820	258.4820	258.3980	258.3980	(0.032)	0.0000	0.0000	47
2020/06/25	IGOV	04/02/2021			Index Future	261.5590	261.5590	261.4730	261.4730	(0.033)	0.0000	0.0000	0
2020/06/25	IGOV	06/05/2021			Index Future	264.7380	264.7380	264.6500	264.6500	(0.033)	0.0000	0.0000	0
2020/06/25	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/25	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0300	94.0300	(0.011)	0.0000	0.0000	0
2020/06/25	IS05	16/03/2021			Interest Rate Swap	92.2800	92.2800	92.2700	92.2700	(0.011)	0.0000	0.0000	0
2020/06/25	IS05	15/06/2021			Interest Rate Swap	90.4600	90.4600	90.4300	90.4300	(0.033)	0.0000	0.0000	0
2020/06/25	IS05	21/09/2021			Interest Rate Swap	89.4500	89.4500	89.4100	89.4100	(0.045)	0.0000	0.0000	0
2020/06/25	IS05	21/12/2021			Interest Rate Swap	90.7600	90.7600	90.6900	90.6900	(0.077)	0.0000	0.0000	51
2020/06/25	IS05	15/03/2022			Interest Rate Swap	90.2200	90.2200	90.1300	90.1300	(0.100)	0.0000	0.0000	0
2020/06/25	IS05	21/06/2022			Interest Rate Swap	90.3500	90.3500	90.2200	90.2200	(0.144)	0.0000	0.0000	0
2020/06/25	IS05	20/09/2022			Interest Rate Swap	93.5100	93.5100	93.3700	93.3700	(0.150)	0.0000	0.0000	0
2020/06/25	IS05	20/12/2022			Interest Rate Swap	94.0300	94.0300	93.8900	93.8900	(0.149)	0.0000	0.0000	0
2020/06/25	IS05	22/03/2023			Interest Rate Swap	86.4700	86.4700	86.3400	86.3400	(0.150)	0.0000	0.0000	0
2020/06/25	IS05	20/06/2023			Interest Rate Swap	92.0600	92.0600	91.9400	91.9400	(0.130)	0.0000	0.0000	0
2020/06/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/25	IS10	17/12/2025			Interest Rate Swap	80.7500	80.7500	80.6200	80.6200	(0.161)	0.0000	0.0000	0
2020/06/25	IS10	16/03/2026			Interest Rate Swap	77.4200	77.4200	77.2600	77.2600	(0.207)	0.0000	0.0000	0
2020/06/25	IS10	15/06/2026			Interest Rate Swap	75.9700	75.9700	75.7900	75.7900	(0.237)	0.0000	0.0000	0
2020/06/25	IS10	21/09/2026			Interest Rate Swap	78.1500	78.1500	77.9400	77.9400	(0.269)	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
2020/06/25	IS10	21/12/2026			Interest Rate Swap	82.3100	82.3100	82.0800	82.0800	(0.279)	0.0000	0.0000	0
2020/06/25	IS10	15/03/2027			Interest Rate Swap	80.9800	80.9800	80.7200	80.7200	(0.321)	0.0000	0.0000	0
2020/06/25	IS10	21/06/2027			Interest Rate Swap	83.1700	83.1700	82.9000	82.9000	(0.325)	0.0000	0.0000	0
2020/06/25	IS10	20/09/2027			Interest Rate Swap	89.0500	89.0500	88.7700	88.7700	(0.314)	0.0000	0.0000	0
2020/06/25	IS10	20/12/2027			Interest Rate Swap	89.5100	89.5100	89.2300	89.2300	(0.313)	0.0000	0.0000	0
2020/06/25	IS10	22/03/2028			Interest Rate Swap	82.6100	82.6100	82.3300	82.3300	(0.339)	0.0000	0.0000	0
2020/06/25	IS10	20/06/2028			Interest Rate Swap	90.4800	90.4800	90.2000	90.2000	(0.309)	0.0000	0.0000	0
2020/06/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/25	JBAF	15/07/2020			Jibar Tradeable Future	3.9000	96.1000	3.9100	96.0900	0.256	0.0000	0.0000	0
2020/06/25	JBAF	19/08/2020			Jibar Tradeable Future	3.6900	96.3100	3.6700	96.3300	(0.542)	0.0000	0.0000	0
2020/06/25	JBAF	16/09/2020			Jibar Tradeable Future	3.6800	96.3200	3.6600	96.3400	(0.543)	0.0000	0.0000	0
2020/06/25	JBAF	21/10/2020			Jibar Tradeable Future	3.5600	96.4400	3.5200	96.4800	(1.124)	0.0000	0.0000	0
2020/06/25	JBAF	18/11/2020			Jibar Tradeable Future	3.5400	96.4600	3.5100	96.4900	(0.847)	0.0000	0.0000	0
2020/06/25	JBAF	15/12/2020			Jibar Tradeable Future	3.5200	96.4800	3.4800	96.5200	(1.136)	0.0000	0.0000	35
2020/06/25	JBAF	17/03/2021			Jibar Tradeable Future	3.5500	96.4500	3.5100	96.4900	(1.127)	0.0000	0.0000	0
2020/06/25	JBAF	15/06/2021			Jibar Tradeable Future	3.7300	96.2700	3.6500	96.3500	(2.145)	0.0000	0.0000	0
2020/06/25	JBAF	15/09/2021			Jibar Tradeable Future	3.7350	96.2650	3.6550	96.3450	(2.142)	0.0000	0.0000	0
2020/06/25	JBAF	15/12/2021			Jibar Tradeable Future	4.0350	95.9650	3.9550	96.0450	(1.983)	0.0000	0.0000	0
2020/06/25	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	3.9650	96.0350	(6.816)	0.0000	0.0000	0
2020/06/25	JBAF	15/06/2022			Jibar Tradeable Future	4.5450	95.4550	4.4850	95.5150	(1.320)	0.0000	0.0000	0
2020/06/25	R023	06/08/2020	7.26	Call	Bond Future	5,249.8700	5.2499	5,356.0100	5.3560	2.022	0	0	0
2020/06/25	R023	06/08/2020			Bond Future	5.0571	109.8433	5.0139	109.9494	(0.853)	0.0000	0.0000	32,369
2020/06/25	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R023	06/08/2020	7.27	Call	Bond Future	5,272.9500	5.2729	5,379.0900	5.3791	2.013	0	0	0
2020/06/25	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R023	06/08/2020	7.28	Call	Bond Future	5,296.0200	5.2960	5,402.1600	5.4022	2.004	0	0	0
2020/06/25	R023	05/11/2020	7.46	Put	Bond Future	7.0400	0.0070	5.9100	0.0059	(16.051)	0	0	0
2020/06/25	R023	05/11/2020	7.47	Put	Bond Future	6.8300	0.0068	5.7300	0.0057	(16.105)	0	0	0
2020/06/25	R023	05/11/2020			Bond Future	5.1399	107.1117	5.0920	107.2183	(0.933)	0.0000	0.0000	0
2020/06/25	R023	05/11/2020	7.46	Call	Bond Future	5,011.9700	5.0120	5,117.5200	5.1175	2.106	0	0	0
2020/06/25	R023	05/11/2020	7.47	Call	Bond Future	5,032.6800	5.0327	5,138.2600	5.1383	2.098	0	0	0
2020/06/25	R023	05/11/2020	7.45	Call	Bond Future	4,991.2700	4.9913	5,096.7900	5.0968	2.114	0	0	0
2020/06/25	R023	05/11/2020	7.45	Put	Bond Future	7.2500	0.0073	6.0900	0.0061	(16.000)	0	0	0
2020/06/25	R023	04/02/2021	6.34	Call	Bond Future	2,506.5100	2.5065	2,592.4100	2.5924	3.427	0	0	0
2020/06/25	R023	04/02/2021	6.32	Put	Bond Future	288.8100	0.2888	266.7600	0.2668	(7.635)	0	0	0
2020/06/25	R023	04/02/2021			Bond Future	5.2028	108.3621	5.1486	108.4696	(1.041)	0.0000	0.0000	0
2020/06/25	R023	04/02/2021	6.34	Put	Bond Future	281.0500	0.2811	259.4600	0.2595	(7.682)	0	0	0
2020/06/25	R023	04/02/2021	6.32	Call	Bond Future	2,475.6600	2.4757	2,561.1000	2.5611	3.451	0	0	0
2020/06/25	R023	04/02/2021	6.33	Put	Bond Future	284.9100	0.2849	263.0900	0.2631	(7.659)	0	0	0
2020/06/25	R023	04/02/2021	6.33	Call	Bond Future	2,491.0700	2.4911	2,576.7400	2.5767	3.439	0	0	0
2020/06/25	R023	06/05/2021	7.58	Call	Bond Future	4,034.7200	4.0347	4,136.3000	4.1363	2.518	0	0	0
2020/06/25	R023	06/05/2021			Bond Future	5.2564	105.7439	5.1945	105.8525	(1.179)	0.0000	0.0000	0
2020/06/25	R023	06/05/2021	7.56	Call	Bond Future	4,003.6500	4.0037	4,105.0500	4.1050	2.533	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
2020/06/25	R023	06/05/2021	7.56	Put	Bond Future	73.8700	0.0739	66.7500	0.0667	(9.639)	0	0	0
2020/06/25	R023	06/05/2021	7.58	Put	Bond Future	71.6800	0.0717	64.7400	0.0647	(9.682)	0	0	0
2020/06/25	R023	06/05/2021	7.57	Call	Bond Future	4,019.1700	4.0192	4,120.6700	4.1207	2.525	0	0	0
2020/06/25	R023	06/05/2021	7.57	Put	Bond Future	72.7600	0.0728	65.7400	0.0657	(9.648)	0	0	0
2020/06/25	R035	06/08/2020	9.92	Put	Bond Future	6,752.8900	6.7529	6,755.5400	6.7555	0.039	0	0	0
2020/06/25	R035	06/08/2020	10.45	Put	Bond Future	3,853.9800	3.8540	3,842.8800	3.8429	(0.288)	0	0	500
2020/06/25	R035	06/08/2020	9.67	Call	Bond Future	161.6500	0.1616	152.2300	0.1522	(5.827)	0	0	500
2020/06/25	R035	06/08/2020	9.00	Put	Bond Future	13,408.1800	13.4082	13,423.8300	13.4238	0.117	0	0	0
2020/06/25	R035	06/08/2020			Bond Future	10.8658	89.5782	10.8685	89.5609	0.025	0.0000	0.0000	99,748
2020/06/25	R035	06/08/2020	9.92	Call	Bond Future	318.7300	0.3187	304.0400	0.3040	(4.609)	0	0	0
2020/06/25	R035	06/08/2020	9.09	Put	Bond Future	12,701.6600	12.7017	12,716.7700	12.7168	0.119	0	0	0
2020/06/25	R035	06/08/2020	9.09	Call	Bond Future	23.7300	0.0237	21.5000	0.0215	(9.397)	0	0	500
2020/06/25	R035	06/08/2020	9.67	Put	Bond Future	8,414.5800	8.4146	8,422.5000	8.4225	0.094	0	0	0
2020/06/25	R035	06/08/2020	9.00	Call	Bond Future	16.8200	0.0168	15.1300	0.0151	(10.048)	0	0	24,761
2020/06/25	R035	06/08/2020	9.93	Call	Bond Future	326.9400	0.3269	312.0200	0.3120	(4.564)	0	0	0
2020/06/25	R035	06/08/2020	9.91	Put	Bond Future	6,816.6100	6.8166	6,819.4900	6.8195	0.042	0	0	0
2020/06/25	R035	06/08/2020	10.45	Call	Bond Future	1,109.4200	1.1094	1,080.9800	1.0810	(2.564)	0	0	0
2020/06/25	R035	06/08/2020	9.93	Put	Bond Future	6,689.4100	6.6894	6,691.8300	6.6918	0.036	0	0	0
2020/06/25	R035	06/08/2020	9.91	Call	Bond Future	310.6900	0.3107	296.2300	0.2962	(4.654)	0	0	0
2020/06/25	R035	06/08/2020	8.75	Put	Bond Future	15,418.4700	15.4185	15,435.0800	15.4351	0.108	0	0	0
2020/06/25	R035	06/08/2020	8.75	Call	Bond Future	6.0400	0.0060	5.3100	0.0053	(12.086)	0	0	3,000
2020/06/25	R035	05/11/2020	10.34	Put	Bond Future	7,204.8200	7.2048	7,201.6800	7.2017	(0.044)	0	0	0
2020/06/25	R035	05/11/2020			Bond Future	11.0807	86.0626	11.0836	86.0447	0.026	0.0000	0.0000	0
2020/06/25	R035	05/11/2020	10.33	Call	Bond Future	2,348.3500	2.3484	2,327.3300	2.3273	(0.895)	0	0	0
2020/06/25	R035	05/11/2020	10.33	Put	Bond Future	7,249.4700	7.2495	7,246.4200	7.2464	(0.042)	0	0	0
2020/06/25	R035	05/11/2020	10.34	Call	Bond Future	2,371.7000	2.3717	2,350.5900	2.3506	(0.890)	0	0	0
2020/06/25	R035	05/11/2020	10.32	Call	Bond Future	2,325.1300	2.3251	2,304.2000	2.3042	(0.900)	0	0	0
2020/06/25	R035	05/11/2020	10.32	Put	Bond Future	7,294.3300	7.2943	7,291.3700	7.2914	(0.041)	0	0	0
2020/06/25	R035	04/02/2021	11.14	Put	Bond Future	5,963.9800	5.9640	5,961.1400	5.9611	(0.048)	0	0	650
2020/06/25	R035	04/02/2021	10.04	Put	Bond Future	10,554.4300	10.5544	10,557.1800	10.5572	0.026	0	0	0
2020/06/25	R035	04/02/2021	10.14	Put	Bond Future	10,040.1600	10.0402	10,042.3500	10.0424	0.022	0	0	650
2020/06/25	R035	04/02/2021	10.05	Call	Bond Future	2,352.6500	2.3526	2,336.8100	2.3368	(0.673)	0	0	0
2020/06/25	R035	04/02/2021			Bond Future	11.3019	87.0677	11.3049	87.0491	0.027	0.0000	0.0000	0
2020/06/25	R035	04/02/2021	10.06	Call	Bond Future	2,370.2700	2.3703	2,354.3800	2.3544	(0.670)	0	0	0
2020/06/25	R035	04/02/2021	10.06	Put	Bond Future	10,450.2500	10.4503	10,452.8900	10.4529	0.025	0	0	0
2020/06/25	R035	04/02/2021	10.14	Call	Bond Future	2,514.4800	2.5145	2,498.1400	2.4981	(0.650)	0	0	0
2020/06/25	R035	04/02/2021	11.14	Call	Bond Future	4,971.7000	4.9717	4,950.3300	4.9503	(0.430)	0	0	0
2020/06/25	R035	04/02/2021	10.04	Call	Bond Future	2,335.1100	2.3351	2,319.3300	2.3193	(0.676)	0	0	0
2020/06/25	R035	04/02/2021	10.05	Put	Bond Future	10,502.2600	10.5023	10,504.9500	10.5049	0.026	0	0	0
2020/06/25	R035	06/05/2021	10.24	Put	Bond Future	10,736.7500	10.7367	10,741.8400	10.7418	0.047	0	0	0
2020/06/25	R035	06/05/2021	12.35	Put	Bond Future	3,781.5800	3.7816	3,779.3000	3.7793	(0.060)	0	0	0
2020/06/25	R035	06/05/2021	12.37	Call	Bond Future	8,533.5400	8.5335	8,512.2700	8.5123	(0.249)	0	0	0
2020/06/25	R035	06/05/2021			Bond Future	11.5218	83.6282	11.5250	83.6093	0.028	0.0000	0.0000	0
2020/06/25	R035	06/05/2021	12.35	Call	Bond Future	8,461.8400	8.4618	8,440.6100	8.4406	(0.251)	0	0	0
2020/06/25	R035	06/05/2021	12.37	Put	Bond Future	3,745.2300	3.7452	3,742.9100	3.7429	(0.062)	0	0	0
2020/06/25	R035	06/05/2021	10.24	Call	Bond Future	2,626.6100	2.6266	2,612.7500	2.6127	(0.528)	0	0	793
2020/06/25	R035	06/05/2021	12.36	Put	Bond Future	3,763.2100	3.7632	3,760.9200	3.7609	(0.061)	0	0	0

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2020/06/25	R035	06/05/2021	12.02	Call	Bond Future	7,318.9300	7.3189	7,298.3800	7.2984	(0.281)	0	0	0
2020/06/25	R035	06/05/2021	12.02	Put	Bond Future	4,454.6500	4.4546	4,453.0500	4.4531	(0.036)	0	0	793
2020/06/25	R035	06/05/2021	11.32	Call	Bond Future	5,145.9200	5.1459	5,127.4200	5.1274	(0.360)	0	0	0
2020/06/25	R035	06/05/2021	11.32	Put	Bond Future	6,349.9400	6.3499	6,350.3900	6.3504	0.007	0	0	793
2020/06/25	R035	06/05/2021	12.36	Call	Bond Future	8,497.5200	8.4975	8,476.2800	8.4763	(0.250)	0	0	0
2020/06/25	R186	06/08/2020	8.38	Put	Bond Future	237.0900	0.2371	258.8800	0.2589	9.191	0	0	0
2020/06/25	R186	06/08/2020	7.45	Call	Bond Future	1,060.5200	1.0605	947.0300	0.9470	(10.701)	0	0	2,500
2020/06/25	R186	06/08/2020	9.00	Call	Bond Future	7,384.4300	7.3844	7,148.9700	7.1490	(3.189)	0	0	900
2020/06/25	R186	06/08/2020	8.00	Call	Bond Future	2,803.1800	2.8032	2,615.3600	2.6154	(6.700)	0	0	900
2020/06/25	R186	06/08/2020	8.25	Call	Bond Future	3,853.4700	3.8535	3,644.1600	3.6442	(5.432)	0	0	0
2020/06/25	R186	06/08/2020			Bond Future	7.5860	115.9579	7.6302	115.7189	0.582	0.0000	0.0000	69,031
2020/06/25	R186	06/08/2020	8.37	Call	Bond Future	4,392.4000	4.3924	4,175.7000	4.1757	(4.934)	0	0	0
2020/06/25	R186	06/08/2020	8.37	Put	Bond Future	243.1400	0.2431	265.4700	0.2655	9.184	0	0	0
2020/06/25	R186	06/08/2020	9.00	Put	Bond Future	38.6700	0.0387	42.2400	0.0422	9.232	0	0	0
2020/06/25	R186	06/08/2020	8.38	Call	Bond Future	4,438.0300	4.4380	4,220.7900	4.2208	(4.895)	0	0	0
2020/06/25	R186	06/08/2020	7.45	Put	Bond Future	1,800.3900	1.8004	1,925.9300	1.9259	6.973	0	0	2,500
2020/06/25	R186	06/08/2020	8.00	Put	Bond Future	587.9200	0.5879	639.1300	0.6391	8.710	0	0	15,177
2020/06/25	R186	06/08/2020	8.25	Put	Bond Future	326.7800	0.3268	356.5000	0.3565	9.095	0	0	0
2020/06/25	R186	06/08/2020	8.36	Call	Bond Future	4,346.8000	4.3468	4,130.6500	4.1306	(4.973)	0	0	0
2020/06/25	R186	06/08/2020	8.36	Put	Bond Future	249.2500	0.2493	272.1300	0.2721	9.180	0	0	0
2020/06/25	R186	05/11/2020	8.00	Put	Bond Future	2,251.5600	2.2516	2,344.1100	2.3441	4.110	0	0	0
2020/06/25	R186	05/11/2020	8.65	Call	Bond Future	5,684.8200	5.6848	5,497.0900	5.4971	(3.302)	0	0	0
2020/06/25	R186	05/11/2020	8.64	Put	Bond Future	1,193.6500	1.1936	1,248.6000	1.2486	4.604	0	0	0
2020/06/25	R186	05/11/2020			Bond Future	7.7590	117.1987	7.8058	116.9565	0.603	0.0000	0.0000	0
2020/06/25	R186	05/11/2020	7.00	Put	Bond Future	5,270.1300	5.2701	5,433.8100	5.4338	3.106	0	0	0
2020/06/25	R186	05/11/2020	7.00	Call	Bond Future	1,245.9200	1.2459	1,167.4000	1.1674	(6.302)	0	0	1,200
2020/06/25	R186	05/11/2020	8.66	Call	Bond Future	5,722.0400	5.7220	5,533.8200	5.5338	(3.289)	0	0	0
2020/06/25	R186	05/11/2020	8.66	Put	Bond Future	1,169.7200	1.1697	1,223.7000	1.2237	4.615	0	0	0
2020/06/25	R186	05/11/2020	8.00	Call	Bond Future	3,492.3500	3.4924	3,342.7000	3.3427	(4.285)	0	0	1,200
2020/06/25	R186	05/11/2020	7.84	Put	Bond Future	2,619.8900	2.6199	2,723.4800	2.7235	3.954	0	0	0
2020/06/25	R186	05/11/2020	9.26	Put	Bond Future	598.0800	0.5981	628.0500	0.6280	5.011	0	0	3,500
2020/06/25	R186	05/11/2020	8.65	Put	Bond Future	1,181.7400	1.1817	1,236.2100	1.2362	4.609	0	0	0
2020/06/25	R186	05/11/2020	8.64	Call	Bond Future	5,647.4600	5.6475	5,460.2100	5.4602	(3.316)	0	0	0
2020/06/25	R186	05/11/2020	7.84	Call	Bond Future	3,038.6800	3.0387	2,900.0700	2.9001	(4.562)	0	0	3,500
2020/06/25	R186	05/11/2020	8.34	Put	Bond Future	1,611.8700	1.6119	1,682.8900	1.6829	4.406	0	0	0
2020/06/25	R186	05/11/2020	8.34	Call	Bond Future	4,574.3500	4.5744	4,403.1700	4.4032	(3.742)	0	0	3,500
2020/06/25	R186	05/11/2020	9.26	Call	Bond Future	8,053.5600	8.0536	7,841.3300	7.8413	(2.635)	0	0	0
2020/06/25	R186	04/02/2021	8.15	Call	Bond Future	3,982.4200	3.9824	3,837.4900	3.8375	(3.639)	0	0	0
2020/06/25	R186	04/02/2021			Bond Future	7.9309	113.2838	7.9805	113.0383	0.625	0.0000	0.0000	0
2020/06/25	R186	04/02/2021	8.15	Put	Bond Future	2,902.6900	2.9027	3,003.3000	3.0033	3.466	0	0	0
2020/06/25	R186	04/02/2021	8.16	Call	Bond Future	4,010.0700	4.0101	3,864.5900	3.8646	(3.628)	0	0	0
2020/06/25	R186	04/02/2021	8.17	Put	Bond Future	2,859.8600	2.8599	2,959.3600	2.9594	3.479	0	0	0
2020/06/25	R186	04/02/2021	8.16	Put	Bond Future	2,881.3900	2.8814	2,981.4500	2.9814	3.473	0	0	0
2020/06/25	R186	04/02/2021	8.17	Call	Bond Future	4,037.4700	4.0375	3,891.4300	3.8914	(3.617)	0	0	0
2020/06/25	R186	06/05/2021	10.76	Put	Bond Future	430.3000	0.4303	451.3100	0.4513	4.883	0	0	0
2020/06/25	R186	06/05/2021	10.77	Call	Bond Future	12,134.0600	12.1341	11,906.2200	11.9062	(1.878)	0	0	0
2020/06/25	R186	06/05/2021			Bond Future	8.1144	114.6358	8.1670	114.3871	0.649	0.0000	0.0000	0

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2020/06/25	R186	06/05/2021	10.78	Call	Bond Future	12,170.7300	12.1707	11,942.7200	11.9427	(1.873)	0	0	0
2020/06/25	R186	06/05/2021	10.78	Put	Bond Future	421.5400	0.4215	442.2000	0.4422	4.901	0	0	0
2020/06/25	R186	06/05/2021	10.76	Call	Bond Future	12,097.4100	12.0974	11,869.7500	11.8697	(1.882)	0	0	0
2020/06/25	R186	06/05/2021	10.77	Put	Bond Future	425.9000	0.4259	446.7300	0.4467	4.891	0	0	0
2020/06/25	R197	06/08/2020			Bond Future	307.8869	307.8869	307.9112	307.9112	0.008	0.0000	0.0000	2,591
2020/06/25	R197	05/11/2020			Bond Future	311.2566	311.2566	311.2797	311.2797	0.007	0.0000	0.0000	0
2020/06/25	R197	04/02/2021			Bond Future	307.0283	307.0283	307.0503	307.0503	0.007	0.0000	0.0000	0
2020/06/25	R197	06/05/2021			Bond Future	310.7621	310.7621	310.7836	310.7836	0.007	0.0000	0.0000	0
2020/06/25	R202	06/08/2020			Bond Future	214.7190	214.7190	215.4190	215.4190	0.326	0.0000	0.0000	7,664
2020/06/25	R202	05/11/2020			Bond Future	217.0691	217.0691	217.7756	217.7756	0.325	0.0000	0.0000	0
2020/06/25	R202	04/02/2021			Bond Future	215.4393	215.4393	216.1534	216.1534	0.331	0.0000	0.0000	0
2020/06/25	R202	06/05/2021			Bond Future	218.0586	218.0586	218.7809	218.7809	0.331	0.0000	0.0000	0
2020/06/25	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R208	06/08/2020			Bond Future	3.5407	104.4597	3.4831	104.4963	(1.628)	0.0000	0.0000	23,391
2020/06/25	R208	06/08/2020	5.56	Call	Bond Future	1,266.2800	1.2663	1,302.8300	1.3028	2.886	0	0	0
2020/06/25	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R208	06/08/2020	5.57	Call	Bond Future	1,272.4800	1.2725	1,309.0300	1.3090	2.872	0	0	0
2020/06/25	R208	06/08/2020	5.55	Call	Bond Future	1,260.0800	1.2601	1,296.6300	1.2966	2.901	0	0	0
2020/06/25	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R208	05/11/2020	4.78	Call	Bond Future	685.6800	0.6857	722.0700	0.7221	5.307	0	0	0
2020/06/25	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/06/25	R208	05/11/2020			Bond Future	3.0110	102.1864	2.9177	102.2228	(3.098)	0.0000	0.0000	0
2020/06/25	R208	05/11/2020	4.79	Call	Bond Future	689.5300	0.6895	725.9200	0.7259	5.278	0	0	0
2020/06/25	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/06/25	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/06/25	R208	05/11/2020	4.77	Call	Bond Future	681.8300	0.6818	718.2200	0.7182	5.337	0	0	0
2020/06/25	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R209	06/08/2020	5.55	Put	Bond Future	41,310.5500	41.3106	41,242.2700	41.2423	(0.165)	0	0	0
2020/06/25	R209	06/08/2020			Bond Future	10.8101	68.2226	10.7978	68.2909	(0.114)	0.0000	0.0000	61,617
2020/06/25	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R209	06/08/2020	5.57	Put	Bond Future	41,093.7400	41.0937	41,025.4600	41.0255	(0.166)	0	0	0
2020/06/25	R209	06/08/2020	5.56	Put	Bond Future	41,202.0700	41.2021	41,133.7900	41.1338	(0.166)	0	0	0
2020/06/25	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/25	R209	05/11/2020	10.02	Call	Bond Future	1,932.7100	1.9327	1,941.4400	1.9414	0.452	0	0	0
2020/06/25	R209	05/11/2020			Bond Future	11.0013	65.8127	10.9886	65.8814	(0.116)	0.0000	0.0000	0
2020/06/25	R209	05/11/2020	10.00	Call	Bond Future	1,900.2200	1.9002	1,908.7400	1.9087	0.448	0	0	0
2020/06/25	R209	05/11/2020	10.00	Put	Bond Future	7,633.0400	7.6330	7,572.9200	7.5729	(0.788)	0	0	0
2020/06/25	R209	05/11/2020	10.02	Put	Bond Future	7,544.0200	7.5440	7,484.1100	7.4841	(0.794)	0	0	0
2020/06/25	R209	05/11/2020	10.01	Call	Bond Future	1,916.4200	1.9164	1,925.0400	1.9250	0.450	0	0	0
2020/06/25	R209	05/11/2020	10.01	Put	Bond Future	7,588.4500	7.5885	7,528.4300	7.5284	(0.791)	0	0	0
2020/06/25	R209	04/02/2021	10.12	Put	Bond Future	8,602.2000	8.6022	8,547.3200	8.5473	(0.638)	0	0	0
2020/06/25	R209	04/02/2021			Bond Future	11.1929	66.5816	11.1797	66.6508	(0.118)	0.0000	0.0000	0
2020/06/25	R209	04/02/2021	10.11	Call	Bond Future	2,576.2100	2.5762	2,590.4100	2.5904	0.551	0	0	0
2020/06/25	R209	04/02/2021	10.11	Put	Bond Future	8,644.9300	8.6449	8,589.9500	8.5900	(0.636)	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
2020/06/25	R209	04/02/2021	10.12	Call	Bond Future	2,593.2300	2.5932	2,607.5300	2.6075	0.551	0	0	0
2020/06/25	R209	04/02/2021	10.10	Call	Bond Future	2,559.2600	2.5593	2,573.3600	2.5734	0.551	0	0	0
2020/06/25	R209	04/02/2021	10.10	Put	Bond Future	8,687.8000	8.6878	8,632.7200	8.6327	(0.634)	0	0	0
2020/06/25	R209	06/05/2021	12.23	Put	Bond Future	3,511.9400	3.5119	3,480.3300	3.4803	(0.900)	0	0	0
2020/06/25	R209	06/05/2021	12.22	Call	Bond Future	7,577.0900	7.5771	7,615.2200	7.6152	0.503	0	0	0
2020/06/25	R209	06/05/2021			Bond Future	11.3894	64.2346	11.3757	64.3044	(0.120)	0.0000	0.0000	0
2020/06/25	R209	06/05/2021	12.23	Call	Bond Future	7,607.4400	7.6074	7,645.6600	7.6457	0.502	0	0	0
2020/06/25	R209	06/05/2021	12.22	Put	Bond Future	3,527.9900	3.5280	3,496.2900	3.4963	(0.899)	0	0	0
2020/06/25	R209	06/05/2021	12.24	Call	Bond Future	7,638.0400	7.6380	7,676.3500	7.6763	0.502	0	0	0
2020/06/25	R209	06/05/2021	12.24	Put	Bond Future	3,496.1800	3.4962	3,464.6600	3.4647	(0.902)	0	0	0
2020/06/25	R210	06/08/2020			Bond Future	185.9184	185.9184	185.1793	185.1793	(0.398)	0.0000	0.0000	1,929
2020/06/25	R210	05/11/2020			Bond Future	185.2472	185.2472	184.4992	184.4992	(0.404)	0.0000	0.0000	0
2020/06/25	R210	04/02/2021			Bond Future	187.4538	187.4538	186.6961	186.6961	(0.404)	0.0000	0.0000	0
2020/06/25	R210	06/05/2021			Bond Future	186.9915	186.9915	186.2242	186.2242	(0.410)	0.0000	0.0000	0
2020/06/25	R212	06/08/2020			Bond Future	166.2372	166.2372	166.2488	166.2488	0.007	0.0000	0.0000	7,044
2020/06/25	R212	05/11/2020			Bond Future	168.0569	168.0569	168.0679	168.0679	0.007	0.0000	0.0000	0
2020/06/25	R212	04/02/2021			Bond Future	167.7375	167.7375	167.7478	167.7478	0.006	0.0000	0.0000	0
2020/06/25	R212	06/05/2021			Bond Future	169.7770	169.7770	169.7872	169.7872	0.006	0.0000	0.0000	0
2020/06/25	R213	06/08/2020	9.31	Call	Bond Future	956.2600	0.9563	912.5800	0.9126	(4.568)	0	0	0
2020/06/25	R213	06/08/2020			Bond Future	9.6789	85.6647	9.6920	85.5892	0.136	0.0000	0.0000	17,366
2020/06/25	R213	06/08/2020	9.29	Call	Bond Future	917.0300	0.9170	874.3400	0.8743	(4.655)	0	0	0
2020/06/25	R213	06/08/2020	9.29	Put	Bond Future	3,191.3600	3.1914	3,224.1000	3.2241	1.026	0	0	0
2020/06/25	R213	06/08/2020	9.31	Put	Bond Future	3,111.6300	3.1116	3,143.3800	3.1434	1.020	0	0	0
2020/06/25	R213	06/08/2020	9.30	Call	Bond Future	936.4600	0.9365	893.2800	0.8933	(4.611)	0	0	0
2020/06/25	R213	06/08/2020	9.30	Put	Bond Future	3,151.2800	3.1513	3,183.5300	3.1835	1.023	0	0	0
2020/06/25	R213	05/11/2020	9.60	Put	Bond Future	4,549.1800	4.5492	4,577.1700	4.5772	0.615	0	0	0
2020/06/25	R213	05/11/2020	9.59	Call	Bond Future	3,000.0800	3.0001	2,951.5600	2.9516	(1.617)	0	0	0
2020/06/25	R213	05/11/2020			Bond Future	9.8697	83.0525	9.8834	82.9757	0.139	0.0000	0.0000	0
2020/06/25	R213	05/11/2020	9.60	Call	Bond Future	3,025.2800	3.0253	2,976.5500	2.9765	(1.611)	0	0	0
2020/06/25	R213	05/11/2020	9.59	Put	Bond Future	4,581.2100	4.5812	4,609.4100	4.6094	0.616	0	0	0
2020/06/25	R213	05/11/2020	9.61	Call	Bond Future	3,050.5900	3.0506	3,001.6600	3.0017	(1.604)	0	0	0
2020/06/25	R213	05/11/2020	9.61	Put	Bond Future	4,517.3100	4.5173	4,545.1000	4.5451	0.615	0	0	0
2020/06/25	R213	04/02/2021	9.40	Call	Bond Future	2,939.1700	2.9392	2,898.6800	2.8987	(1.378)	0	0	0
2020/06/25	R213	04/02/2021	9.39	Put	Bond Future	6,686.8400	6.6868	6,724.4400	6.7244	0.562	0	0	0
2020/06/25	R213	04/02/2021			Bond Future	10.0646	84.0221	10.0790	83.9442	0.143	0.0000	0.0000	0
2020/06/25	R213	04/02/2021	9.41	Call	Bond Future	2,960.7400	2.9607	2,920.0800	2.9201	(1.373)	0	0	0
2020/06/25	R213	04/02/2021	9.41	Put	Bond Future	6,614.6400	6.6146	6,651.9000	6.6519	0.563	0	0	0
2020/06/25	R213	04/02/2021	9.40	Put	Bond Future	6,650.5400	6.6505	6,687.9700	6.6880	0.563	0	0	0
2020/06/25	R213	04/02/2021	9.39	Call	Bond Future	2,917.9400	2.9179	2,877.6200	2.8776	(1.382)	0	0	0
2020/06/25	R213	06/05/2021	11.91	Put	Bond Future	1,866.2300	1.8662	1,878.2300	1.8782	0.643	0	0	0
2020/06/25	R213	06/05/2021			Bond Future	10.2593	81.4923	10.2743	81.4131	0.146	0.0000	0.0000	0
2020/06/25	R213	06/05/2021	11.90	Call	Bond Future	9,945.0800	9.9451	9,878.0600	9.8781	(0.674)	0	0	0
2020/06/25	R213	06/05/2021	11.90	Put	Bond Future	1,879.0900	1.8791	1,891.1700	1.8912	0.643	0	0	0
2020/06/25	R213	06/05/2021	11.91	Call	Bond Future	9,978.0000	9.9780	9,910.9000	9.9109	(0.672)	0	0	0
2020/06/25	R213	06/05/2021	11.89	Call	Bond Future	9,912.2000	9.9122	9,845.2500	9.8452	(0.675)	0	0	0

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2020/06/25	R213	06/05/2021	11.89	Put	Bond Future	1,892.0300	1.8920	1,904.1800	1.9042	0.642	0	0	0
2020/06/25	R214	06/08/2020	9.98	Put	Bond Future	7,169.5400	7.1695	6,995.5100	6.9955	(2.427)	0	0	0
2020/06/25	R214	06/08/2020	9.97	Call	Bond Future	219.2100	0.2192	227.0200	0.2270	3.563	0	0	0
2020/06/25	R214	06/08/2020			Bond Future	11.1288	65.8065	11.0961	65.9885	(0.294)	0.0000	0.0000	20,956
2020/06/25	R214	06/08/2020	9.98	Call	Bond Future	224.8100	0.2248	232.8500	0.2329	3.576	0	0	0
2020/06/25	R214	06/08/2020	9.97	Put	Bond Future	7,229.6600	7.2297	7,055.4000	7.0554	(2.410)	0	0	0
2020/06/25	R214	06/08/2020	9.99	Call	Bond Future	230.5300	0.2305	238.7900	0.2388	3.583	0	0	0
2020/06/25	R214	06/08/2020	9.99	Put	Bond Future	7,109.6400	7.1096	6,935.8300	6.9358	(2.445)	0	0	0
2020/06/25	R214	05/11/2020	10.26	Put	Bond Future	8,070.1400	8.0701	7,930.4400	7.9304	(1.731)	0	0	0
2020/06/25	R214	05/11/2020			Bond Future	11.3187	63.2338	11.2848	63.4175	(0.299)	0.0000	0.0000	0
2020/06/25	R214	05/11/2020	10.25	Call	Bond Future	1,873.6900	1.8737	1,917.3700	1.9174	2.331	0	0	0
2020/06/25	R214	05/11/2020	10.25	Put	Bond Future	8,117.0500	8.1171	7,977.0200	7.9770	(1.725)	0	0	0
2020/06/25	R214	05/11/2020	10.26	Call	Bond Future	1,889.7700	1.8898	1,933.7800	1.9338	2.329	0	0	0
2020/06/25	R214	05/11/2020	10.24	Call	Bond Future	1,857.7000	1.8577	1,901.0600	1.9011	2.334	0	0	0
2020/06/25	R214	05/11/2020	10.23	Put	Bond Future	8,164.1500	8.1641	8,023.8000	8.0238	(1.719)	0	0	0
2020/06/25	R214	04/02/2021	10.33	Call	Bond Future	2,510.2800	2.5103	2,563.1300	2.5631	2.105	0	0	0
2020/06/25	R214	04/02/2021			Bond Future	11.5130	63.9723	11.4778	64.1578	(0.306)	0.0000	0.0000	0
2020/06/25	R214	04/02/2021	10.31	Call	Bond Future	2,476.9000	2.4769	2,529.1800	2.5292	2.111	0	0	0
2020/06/25	R214	04/02/2021	10.31	Put	Bond Future	9,373.7300	9.3737	9,240.4700	9.2405	(1.422)	0	0	0
2020/06/25	R214	04/02/2021	10.33	Put	Bond Future	9,282.4900	9.2825	9,149.8000	9.1498	(1.429)	0	0	0
2020/06/25	R214	04/02/2021	10.32	Call	Bond Future	2,493.5500	2.4935	2,546.1200	2.5461	2.108	0	0	0
2020/06/25	R214	04/02/2021	10.32	Put	Bond Future	9,328.0300	9.3280	9,195.0600	9.1951	(1.425)	0	0	0
2020/06/25	R214	06/05/2021	12.26	Call	Bond Future	6,817.6600	6.8177	6,926.9800	6.9270	1.603	0	0	0
2020/06/25	R214	06/05/2021	12.25	Put	Bond Future	4,099.3000	4.0993	4,020.7300	4.0207	(1.917)	0	0	0
2020/06/25	R214	06/05/2021			Bond Future	11.7049	61.4556	11.6684	61.6433	(0.312)	0.0000	0.0000	0
2020/06/25	R214	06/05/2021	12.27	Call	Bond Future	6,845.9800	6.8460	6,955.5600	6.9556	1.601	0	0	0
2020/06/25	R214	06/05/2021	12.27	Put	Bond Future	4,061.1900	4.0612	3,983.1400	3.9831	(1.922)	0	0	0
2020/06/25	R214	06/05/2021	12.26	Put	Bond Future	4,080.3100	4.0803	4,002.0000	4.0020	(1.919)	0	0	0
2020/06/25	R214	06/05/2021	12.25	Call	Bond Future	6,789.1400	6.7891	6,898.2000	6.8982	1.606	0	0	0
2020/06/25	R248	06/08/2020	10.20	Call	Bond Future	174.6200	0.1746	176.5600	0.1766	1.111	0	0	0
2020/06/25	R248	06/08/2020	11.80	Call	Bond Future	3,982.1800	3.9822	4,058.9000	4.0589	1.927	0	0	470
2020/06/25	R248	06/08/2020	12.75	Call	Bond Future	8,479.7200	8.4797	8,603.8200	8.6038	1.463	0	0	814
2020/06/25	R248	06/08/2020	10.35	Call	Bond Future	265.7900	0.2658	269.6700	0.2697	1.460	0	0	640
2020/06/25	R248	06/08/2020	11.85	Put	Bond Future	1,321.3100	1.3213	1,248.8300	1.2488	(5.485)	0	0	0
2020/06/25	R248	06/08/2020	9.00	Put	Bond Future	19,656.9500	19.6569	19,504.5400	19.5045	(0.775)	0	0	0
2020/06/25	R248	06/08/2020			Bond Future	11.4053	81.7292	11.3826	81.8815	(0.199)	0.0000	0.0000	106,774
2020/06/25	R248	06/08/2020	10.18	Call	Bond Future	164.6900	0.1647	166.4300	0.1664	1.057	0	0	0
2020/06/25	R248	06/08/2020	10.18	Put	Bond Future	9,214.8900	9.2149	9,064.2900	9.0643	(1.634)	0	0	0
2020/06/25	R248	06/08/2020	10.35	Put	Bond Future	7,951.9100	7.9519	7,803.4500	7.8035	(1.867)	0	0	0
2020/06/25	R248	06/08/2020	11.85	Call	Bond Future	4,199.9800	4.2000	4,279.8400	4.2798	1.901	0	0	0
2020/06/25	R248	06/08/2020	11.15	Put	Bond Future	3,393.6900	3.3937	3,275.8200	3.2758	(3.473)	0	0	0
2020/06/25	R248	06/08/2020	11.15	Call	Bond Future	1,649.8200	1.6498	1,684.2900	1.6843	2.089	0	0	0
2020/06/25	R248	06/08/2020	10.85	Put	Bond Future	4,801.7300	4.8017	4,668.1900	4.6682	(2.781)	0	0	0
2020/06/25	R248	06/08/2020	10.85	Call	Bond Future	917.5600	0.9176	936.3600	0.9364	2.049	0	0	640
2020/06/25	R248	06/08/2020	9.25	Put	Bond Future	17,234.5900	17.2346	17,082.1000	17.0821	(0.885)	0	0	0
2020/06/25	R248	06/08/2020	9.25	Call	Bond Future	5.1200	0.0051	4.9700	0.0050	(2.930)	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
2020/06/25	R248	06/08/2020	10.20	Put	Bond Future	9,062.3800	9.0624	8,911.9800	8.9120	(1.660)	0	0	0
2020/06/25	R248	06/08/2020	11.80	Put	Bond Future	1,417.5000	1.4175	1,341.8800	1.3419	(5.335)	0	0	0
2020/06/25	R248	06/08/2020	12.75	Put	Bond Future	332.4800	0.3325	304.2400	0.3042	(8.494)	0	0	0
2020/06/25	R248	06/08/2020	9.00	Call	Bond Future	1.5200	0.0015	1.4500	0.0014	(4.605)	0	0	3,000
2020/06/25	R248	06/08/2020	10.19	Call	Bond Future	169.6000	0.1696	171.4400	0.1714	1.085	0	0	0
2020/06/25	R248	06/08/2020	10.19	Put	Bond Future	9,138.5200	9.1385	8,988.0200	8.9880	(1.647)	0	0	0
2020/06/25	R248	06/08/2020	12.25	Put	Bond Future	749.3100	0.7493	699.0900	0.6991	(6.702)	0	0	0
2020/06/25	R248	06/08/2020	12.25	Call	Bond Future	6,056.6300	6.0566	6,158.7500	6.1588	1.686	0	0	814
2020/06/25	R248	06/08/2020	11.10	Put	Bond Future	3,604.1200	3.6041	3,483.3700	3.4834	(3.350)	0	0	0
2020/06/25	R248	06/08/2020	11.10	Call	Bond Future	1,510.5100	1.5105	1,542.1000	1.5421	2.091	0	0	470
2020/06/25	R248	05/11/2020	10.02	Put	Bond Future	12,757.9700	12.7580	12,621.7200	12.6217	(1.068)	0	0	0
2020/06/25	R248	05/11/2020	10.03	Call	Bond Future	1,068.8300	1.0688	1,086.2700	1.0863	1.632	0	0	0
2020/06/25	R248	05/11/2020			Bond Future	11.6086	78.1927	11.5850	78.3461	(0.203)	0.0000	0.0000	0
2020/06/25	R248	05/11/2020	11.00	Put	Bond Future	7,034.9200	7.0349	6,925.1700	6.9252	(1.560)	0	0	0
2020/06/25	R248	05/11/2020	11.00	Call	Bond Future	2,894.7600	2.8948	2,938.5000	2.9385	1.511	0	0	800
2020/06/25	R248	05/11/2020	10.00	Put	Bond Future	12,900.5300	12.9005	12,763.8800	12.7639	(1.059)	0	0	0
2020/06/25	R248	05/11/2020	10.00	Call	Bond Future	1,031.8500	1.0319	1,048.6900	1.0487	1.632	0	0	800
2020/06/25	R248	05/11/2020	10.04	Call	Bond Future	1,081.3700	1.0814	1,099.0100	1.0990	1.631	0	0	0
2020/06/25	R248	05/11/2020	10.04	Put	Bond Future	12,616.3700	12.6164	12,480.5200	12.4805	(1.077)	0	0	0
2020/06/25	R248	05/11/2020	10.02	Call	Bond Future	1,056.4000	1.0564	1,073.6400	1.0736	1.632	0	0	0
2020/06/25	R248	05/11/2020	10.03	Put	Bond Future	12,687.0400	12.6870	12,550.9900	12.5510	(1.072)	0	0	0
2020/06/25	R248	04/02/2021	10.46	Call	Bond Future	2,315.8400	2.3158	2,350.3100	2.3503	1.488	0	0	0
2020/06/25	R248	04/02/2021	10.47	Put	Bond Future	11,744.2900	11.7443	11,624.0600	11.6241	(1.024)	0	0	0
2020/06/25	R248	04/02/2021			Bond Future	11.8180	79.1059	11.7934	79.2608	(0.208)	0.0000	0.0000	0
2020/06/25	R248	04/02/2021	10.46	Put	Bond Future	11,803.7400	11.8037	11,683.2600	11.6833	(1.021)	0	0	0
2020/06/25	R248	04/02/2021	10.47	Call	Bond Future	2,333.9100	2.3339	2,368.6300	2.3686	1.488	0	0	0
2020/06/25	R248	04/02/2021	10.48	Call	Bond Future	2,352.0800	2.3521	2,387.0300	2.3870	1.486	0	0	0
2020/06/25	R248	04/02/2021	10.48	Put	Bond Future	11,685.0700	11.6851	11,565.0700	11.5651	(1.027)	0	0	0
2020/06/25	R248	06/05/2021	12.36	Call	Bond Future	7,149.0500	7.1490	7,232.5100	7.2325	1.167	0	0	0
2020/06/25	R248	06/05/2021			Bond Future	12.0254	75.6346	11.9998	75.7912	(0.213)	0.0000	0.0000	0
2020/06/25	R248	06/05/2021	12.34	Call	Bond Future	7,084.4600	7.0845	7,167.4400	7.1674	1.171	0	0	0
2020/06/25	R248	06/05/2021	12.34	Put	Bond Future	5,212.8200	5.2128	5,139.1800	5.1392	(1.413)	0	0	0
2020/06/25	R248	06/05/2021	12.36	Put	Bond Future	5,161.3200	5.1613	5,088.1600	5.0882	(1.417)	0	0	0
2020/06/25	R248	06/05/2021	12.35	Call	Bond Future	7,116.7400	7.1167	7,199.9600	7.2000	1.169	0	0	0
2020/06/25	R248	06/05/2021	12.35	Put	Bond Future	5,187.0100	5.1870	5,113.6100	5.1136	(1.415)	0	0	0

**Total**

**1268803**