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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/06/2020 TO 22/06/2020

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
2020/06/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	2025	06/08/2020		Bond Future	138.2055	138.2055	138.1606	138.1606	(0.033)	0.0000	0.0000	4,976
2020/06/22	2025	05/11/2020		Bond Future	139.7193	139.7193	139.6730	139.6730	(0.033)	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
2020/06/22	2025	04/02/2021			Bond Future	139.8483	139.8483	139.8009	139.8009	(0.034)	0.0000	0.0000	0
2020/06/22	2025	06/05/2021			Bond Future	141.5421	141.5421	141.4939	141.4939	(0.034)	0.0000	0.0000	0
2020/06/22	2029	06/08/2020			Bond Future	100.2538	100.2538	100.0693	100.0693	(0.184)	0.0000	0.0000	4,982
2020/06/22	2029	05/11/2020			Bond Future	100.2157	100.2157	100.0285	100.0285	(0.187)	0.0000	0.0000	0
2020/06/22	2029	04/02/2021			Bond Future	101.4010	101.4010	101.2112	101.2112	(0.187)	0.0000	0.0000	0
2020/06/22	2029	06/05/2021			Bond Future	101.4781	101.4781	101.2858	101.2858	(0.190)	0.0000	0.0000	0
2020/06/22	2030	06/08/2020	9.11	Call	Bond Future	1,351.4200	1.3514	1,156.9300	1.1569	(14.392)	0	0	0
2020/06/22	2030	06/08/2020	9.95	Put	Bond Future	605.3000	0.6053	635.1400	0.6351	4.930	0	0	5,850
2020/06/22	2030	06/08/2020	10.40	Put	Bond Future	255.3000	0.2553	261.9500	0.2620	2.605	0	0	0
2020/06/22	2030	06/08/2020	11.25	Call	Bond Future	10,604.1800	10.6042	10,256.9200	10.2569	(3.275)	0	0	0
2020/06/22	2030	06/08/2020	10.00	Call	Bond Future	4,548.4700	4.5485	4,228.2900	4.2283	(7.039)	0	0	470
2020/06/22	2030	06/08/2020	10.05	Put	Bond Future	501.7000	0.5017	524.3000	0.5243	4.505	0	0	0
2020/06/22	2030	06/08/2020	10.70	Call	Bond Future	7,892.8800	7.8929	7,547.5500	7.5475	(4.375)	0	0	470
2020/06/22	2030	06/08/2020	9.75	Put	Bond Future	872.1800	0.8722	921.1000	0.9211	5.609	0	0	0
2020/06/22	2030	06/08/2020	9.42	Call	Bond Future	2,250.3700	2.2504	1,998.8600	1.9989	(11.176)	0	0	0
2020/06/22	2030	06/08/2020			Bond Future	9.2993	92.1925	9.3584	91.8463	0.635	0.0000	0.0000	107,381
2020/06/22	2030	06/08/2020	9.09	Call	Bond Future	1,302.2000	1.3022	1,111.7100	1.1117	(14.628)	0	0	0
2020/06/22	2030	06/08/2020	9.09	Put	Bond Future	2,542.4400	2.5424	2,698.1700	2.6982	6.125	0	0	0
2020/06/22	2030	06/08/2020	10.40	Call	Bond Future	6,432.7700	6.4328	6,093.2000	6.0932	(5.279)	0	0	0
2020/06/22	2030	06/08/2020	10.70	Put	Bond Future	127.2000	0.1272	128.0900	0.1281	0.700	0	0	0
2020/06/22	2030	06/08/2020	9.05	Put	Bond Future	2,686.8700	2.6869	2,850.6400	2.8506	6.095	0	0	0
2020/06/22	2030	06/08/2020	9.05	Call	Bond Future	1,207.1300	1.2071	1,024.6800	1.0247	(15.114)	0	0	450
2020/06/22	2030	06/08/2020	8.36	Put	Bond Future	5,969.1000	5.9691	6,256.9100	6.2569	4.822	0	0	0
2020/06/22	2030	06/08/2020	8.36	Call	Bond Future	228.7600	0.2288	170.3500	0.1704	(25.533)	0	0	800
2020/06/22	2030	06/08/2020	8.86	Put	Bond Future	3,444.0200	3.4440	3,646.4300	3.6464	5.877	0	0	0
2020/06/22	2030	06/08/2020	8.86	Call	Bond Future	815.6200	0.8156	671.8100	0.6718	(17.632)	0	0	800
2020/06/22	2030	06/08/2020	9.11	Put	Bond Future	2,472.2100	2.4722	2,623.9400	2.6239	6.137	0	0	0
2020/06/22	2030	06/08/2020	9.95	Call	Bond Future	4,325.3200	4.3253	4,008.9400	4.0089	(7.315)	0	0	0
2020/06/22	2030	06/08/2020	11.25	Put	Bond Future	26.8000	0.0268	25.7600	0.0258	(3.881)	0	0	0
2020/06/22	2030	06/08/2020	10.21	Put	Bond Future	369.5200	0.3695	383.2300	0.3832	3.710	0	0	0
2020/06/22	2030	06/08/2020	10.00	Put	Bond Future	550.8500	0.5509	576.8900	0.5769	4.727	0	0	0
2020/06/22	2030	06/08/2020	10.75	Call	Bond Future	8,138.2300	8.1382	7,792.4000	7.7924	(4.249)	0	0	0
2020/06/22	2030	06/08/2020	10.05	Call	Bond Future	4,775.7700	4.7758	4,452.1500	4.4521	(6.776)	0	0	0
2020/06/22	2030	06/08/2020	9.75	Call	Bond Future	3,470.1800	3.4702	3,172.8800	3.1729	(8.567)	0	0	450
2020/06/22	2030	06/08/2020	9.42	Put	Bond Future	1,545.0500	1.5450	1,639.7600	1.6398	6.130	0	0	800
2020/06/22	2030	06/08/2020	9.10	Call	Bond Future	1,326.6700	1.3267	1,134.1700	1.1342	(14.510)	0	0	0
2020/06/22	2030	06/08/2020	9.10	Put	Bond Future	2,507.1600	2.5072	2,660.8800	2.6609	6.131	0	0	0
2020/06/22	2030	06/08/2020	11.47	Call	Bond Future	11,680.3100	11.6803	11,333.2700	11.3333	(2.971)	0	0	0
2020/06/22	2030	06/08/2020	11.47	Put	Bond Future	13.3100	0.0133	12.4900	0.0125	(6.161)	0	0	650
2020/06/22	2030	06/08/2020	10.21	Call	Bond Future	5,520.5700	5.5206	5,188.0600	5.1881	(6.023)	0	0	650
2020/06/22	2030	06/08/2020	10.87	Call	Bond Future	8,729.3000	8.7293	8,382.6400	8.3826	(3.971)	0	0	0
2020/06/22	2030	06/08/2020	10.87	Put	Bond Future	80.9300	0.0809	80.4900	0.0805	(0.544)	0	0	650
2020/06/22	2030	06/08/2020	10.75	Put	Bond Future	111.6600	0.1117	112.0500	0.1121	0.349	0	0	0
2020/06/22	2030	06/08/2020	9.20	Put	Bond Future	2,172.4600	2.1725	2,306.5600	2.3066	6.173	0	0	2,500
2020/06/22	2030	06/08/2020	9.20	Call	Bond Future	1,586.7200	1.5867	1,374.6000	1.3746	(13.368)	0	0	323
2020/06/22	2030	06/08/2020	8.50	Put	Bond Future	5,189.1800	5.1892	5,457.7700	5.4578	5.176	0	0	0

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2020/06/22	2030	06/08/2020	8.50	Call	Bond Future	333.4300	0.3334	255.8000	0.2558	(23.282)	0	0	323
2020/06/22	2030	05/11/2020	8.10	Put	Bond Future	9,050.6100	9.0506	9,324.4400	9.3244	3.026	0	0	0
2020/06/22	2030	05/11/2020	8.73	Call	Bond Future	1,485.6300	1.4856	1,351.6300	1.3516	(9.020)	0	0	3,000
2020/06/22	2030	05/11/2020	10.06	Put	Bond Future	1,951.3200	1.9513	2,037.3100	2.0373	4.407	0	0	1,000
2020/06/22	2030	05/11/2020	9.39	Put	Bond Future	3,552.4800	3.5525	3,699.1300	3.6991	4.128	0	0	0
2020/06/22	2030	05/11/2020	9.38	Call	Bond Future	2,963.1400	2.9631	2,760.2600	2.7603	(6.847)	0	0	0
2020/06/22	2030	05/11/2020			Bond Future	9.4882	93.1805	9.5499	92.8299	0.650	0.0000	0.0000	0
2020/06/22	2030	05/11/2020	8.85	Put	Bond Future	5,441.8800	5.4419	5,645.7600	5.6458	3.746	0	0	0
2020/06/22	2030	05/11/2020	8.85	Call	Bond Future	1,709.5900	1.7096	1,562.9200	1.5629	(8.579)	0	0	3,000
2020/06/22	2030	05/11/2020	9.61	Call	Bond Future	3,630.8500	3.6308	3,405.2400	3.4052	(6.214)	0	0	0
2020/06/22	2030	05/11/2020	9.61	Put	Bond Future	2,940.4300	2.9404	3,065.3700	3.0654	4.249	0	0	3,000
2020/06/22	2030	05/11/2020	8.34	Put	Bond Future	7,787.1200	7.7871	8,040.8300	8.0408	3.258	0	0	0
2020/06/22	2030	05/11/2020	8.34	Call	Bond Future	928.3100	0.9283	831.4700	0.8315	(10.432)	0	0	1,000
2020/06/22	2030	05/11/2020	9.04	Put	Bond Future	4,711.7700	4.7118	4,895.2600	4.8953	3.894	0	0	0
2020/06/22	2030	05/11/2020	9.04	Call	Bond Future	2,111.1200	2.1111	1,944.0600	1.9441	(7.913)	0	0	1,000
2020/06/22	2030	05/11/2020	8.36	Put	Bond Future	7,686.0700	7.6861	7,937.9900	7.9380	3.278	0	0	0
2020/06/22	2030	05/11/2020	9.86	Put	Bond Future	2,348.4200	2.3484	2,450.6900	2.4507	4.355	0	0	14,160
2020/06/22	2030	05/11/2020	8.10	Call	Bond Future	674.3200	0.6743	597.6000	0.5976	(11.377)	0	0	3,000
2020/06/22	2030	05/11/2020	8.73	Put	Bond Future	5,941.8000	5.9418	6,158.3500	6.1584	3.645	0	0	0
2020/06/22	2030	05/11/2020	9.23	Put	Bond Future	4,053.3700	4.0534	4,216.6100	4.2166	4.027	0	0	0
2020/06/22	2030	05/11/2020	10.06	Call	Bond Future	5,133.9000	5.1339	4,869.3400	4.8693	(5.153)	0	0	0
2020/06/22	2030	05/11/2020	10.37	Put	Bond Future	1,463.2900	1.4633	1,527.7000	1.5277	4.402	0	0	15,646
2020/06/22	2030	05/11/2020	9.39	Call	Bond Future	2,990.8200	2.9908	2,786.9200	2.7869	(6.818)	0	0	0
2020/06/22	2030	05/11/2020	9.38	Put	Bond Future	3,582.2500	3.5823	3,729.9200	3.7299	4.122	0	0	0
2020/06/22	2030	05/11/2020	8.36	Call	Bond Future	952.3600	0.9524	853.7300	0.8537	(10.356)	0	0	14,160
2020/06/22	2030	05/11/2020	8.86	Put	Bond Future	5,401.6900	5.4017	5,604.5000	5.6045	3.755	0	0	0
2020/06/22	2030	05/11/2020	8.86	Call	Bond Future	1,729.4000	1.7294	1,581.6600	1.5817	(8.543)	0	0	14,160
2020/06/22	2030	05/11/2020	9.86	Call	Bond Future	4,434.6400	4.4346	4,186.3600	4.1864	(5.599)	0	0	0
2020/06/22	2030	05/11/2020	9.23	Call	Bond Future	2,566.8500	2.5669	2,379.5400	2.3795	(7.297)	0	0	3,000
2020/06/22	2030	05/11/2020	10.47	Call	Bond Future	6,708.3800	6.7084	6,416.2500	6.4163	(4.355)	0	0	0
2020/06/22	2030	05/11/2020	10.47	Put	Bond Future	1,333.1500	1.3331	1,391.5700	1.3916	4.382	0	0	3,000
2020/06/22	2030	05/11/2020	8.53	Put	Bond Future	6,854.6200	6.8546	7,090.8100	7.0908	3.446	0	0	0
2020/06/22	2030	05/11/2020	8.53	Call	Bond Future	1,175.9800	1.1760	1,061.6200	1.0616	(9.725)	0	0	15,646
2020/06/22	2030	05/11/2020	9.03	Put	Bond Future	4,748.4500	4.7485	4,933.0100	4.9330	3.887	0	0	0
2020/06/22	2030	05/11/2020	9.03	Call	Bond Future	2,088.6800	2.0887	1,922.6900	1.9227	(7.947)	0	0	15,646
2020/06/22	2030	05/11/2020	10.37	Call	Bond Future	6,310.4300	6.3104	6,024.2900	6.0243	(4.534)	0	0	0
2020/06/22	2030	05/11/2020	9.40	Call	Bond Future	3,018.4100	3.0184	2,813.4900	2.8135	(6.789)	0	0	0
2020/06/22	2030	05/11/2020	9.40	Put	Bond Future	3,522.6700	3.5227	3,668.3000	3.6683	4.134	0	0	0
2020/06/22	2030	04/02/2021	9.12	Call	Bond Future	2,550.0200	2.5500	2,388.4600	2.3885	(6.336)	0	0	1,000
2020/06/22	2030	04/02/2021	8.36	Call	Bond Future	1,282.8700	1.2829	1,181.3900	1.1814	(7.910)	0	0	800
2020/06/22	2030	04/02/2021	9.16	Call	Bond Future	2,638.9200	2.6389	2,473.9300	2.4739	(6.252)	0	0	0
2020/06/22	2030	04/02/2021	9.15	Put	Bond Future	5,617.3900	5.6174	5,808.2200	5.8082	3.397	0	0	0
2020/06/22	2030	04/02/2021			Bond Future	9.6823	90.2559	9.7468	89.9009	0.666	0.0000	0.0000	0
2020/06/22	2030	04/02/2021	8.37	Put	Bond Future	8,931.9100	8.9319	9,184.6700	9.1847	2.830	0	0	0
2020/06/22	2030	04/02/2021	8.37	Call	Bond Future	1,295.5800	1.2956	1,193.3800	1.1934	(7.888)	0	0	1,000
2020/06/22	2030	04/02/2021	9.17	Call	Bond Future	2,661.2100	2.6612	2,495.3700	2.4954	(6.232)	0	0	0
2020/06/22	2030	04/02/2021	9.17	Put	Bond Future	5,547.0700	5.5471	5,736.1900	5.7362	3.409	0	0	0
2020/06/22	2030	04/02/2021	9.12	Put	Bond Future	5,723.9100	5.7239	5,917.3100	5.9173	3.379	0	0	0

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2020/06/22	2030	04/02/2021	8.36	Put	Bond Future	8,980.5400	8.9805	9,234.0200	9.2340	2.823	0	0	0
2020/06/22	2030	04/02/2021	9.16	Put	Bond Future	5,582.2900	5.5823	5,772.2600	5.7723	3.403	0	0	0
2020/06/22	2030	04/02/2021	9.15	Call	Bond Future	2,616.4600	2.6165	2,452.3300	2.4523	(6.273)	0	0	0
2020/06/22	2030	04/02/2021	8.86	Put	Bond Future	6,728.0300	6.7280	6,943.1200	6.9431	3.197	0	0	0
2020/06/22	2030	04/02/2021	8.86	Call	Bond Future	2,037.5700	2.0376	1,897.7000	1.8977	(6.865)	0	0	800
2020/06/22	2030	04/02/2021	10.20	Call	Bond Future	5,549.8400	5.5498	5,302.7600	5.3028	(4.452)	0	0	0
2020/06/22	2030	04/02/2021	10.20	Put	Bond Future	2,751.3300	2.7513	2,859.2100	2.8592	3.921	0	0	1,800
2020/06/22	2030	06/05/2021	10.04	Put	Bond Future	4,004.1000	4.0041	4,146.3200	4.1463	3.552	0	0	0
2020/06/22	2030	06/05/2021	9.15	Call	Bond Future	2,590.3600	2.5904	2,439.0100	2.4390	(5.843)	0	0	0
2020/06/22	2030	06/05/2021	11.69	Call	Bond Future	10,348.3600	10.3484	10,044.5300	10.0445	(2.936)	0	0	0
2020/06/22	2030	06/05/2021	11.70	Put	Bond Future	1,340.3700	1.3404	1,395.5500	1.3956	4.117	0	0	0
2020/06/22	2030	06/05/2021			Bond Future	9.8860	91.3296	9.9535	90.9702	0.682	0.0000	0.0000	0
2020/06/22	2030	06/05/2021	10.74	Call	Bond Future	7,054.9500	7.0550	6,794.6200	6.7946	(3.690)	0	0	0
2020/06/22	2030	06/05/2021	10.74	Put	Bond Future	2,639.4900	2.6395	2,738.5600	2.7386	3.753	0	0	0
2020/06/22	2030	06/05/2021	7.97	Call	Bond Future	939.6400	0.9396	866.1300	0.8661	(7.823)	0	0	700
2020/06/22	2030	06/05/2021	9.92	Call	Bond Future	4,481.3600	4.4814	4,272.5000	4.2725	(4.661)	0	0	0
2020/06/22	2030	06/05/2021	10.04	Call	Bond Future	4,821.9400	4.8219	4,604.7600	4.6048	(4.504)	0	0	0
2020/06/22	2030	06/05/2021	9.15	Put	Bond Future	6,638.7800	6.6388	6,846.8300	6.8468	3.134	0	0	0
2020/06/22	2030	06/05/2021	11.69	Put	Bond Future	1,351.0800	1.3511	1,406.6500	1.4066	4.113	0	0	0
2020/06/22	2030	06/05/2021	11.70	Call	Bond Future	10,384.1300	10.3841	10,079.9100	10.0799	(2.930)	0	0	0
2020/06/22	2030	06/05/2021	7.97	Put	Bond Future	11,986.7300	11.9867	12,272.6200	12.2726	2.385	0	0	0
2020/06/22	2030	06/05/2021	9.92	Put	Bond Future	4,300.1200	4.3001	4,450.6600	4.4507	3.501	0	0	700
2020/06/22	2030	06/05/2021	9.22	Call	Bond Future	2,739.2500	2.7393	2,582.5100	2.5825	(5.722)	0	0	0
2020/06/22	2030	06/05/2021	9.22	Put	Bond Future	6,392.5500	6.3925	6,595.2100	6.5952	3.170	0	0	700
2020/06/22	2030	06/05/2021	11.71	Call	Bond Future	10,419.9200	10.4199	10,115.3300	10.1153	(2.923)	0	0	0
2020/06/22	2030	06/05/2021	11.71	Put	Bond Future	1,329.7200	1.3297	1,384.5300	1.3845	4.122	0	0	0
2020/06/22	2032	06/08/2020	9.46	Put	Bond Future	5,146.8300	5.1468	5,503.8000	5.5038	6.936	0	0	0
2020/06/22	2032	06/08/2020	9.45	Call	Bond Future	509.7900	0.5098	385.8100	0.3858	(24.320)	0	0	0
2020/06/22	2032	06/08/2020	8.79	Put	Bond Future	9,248.9800	9.2490	9,703.0800	9.7031	4.910	0	0	0
2020/06/22	2032	06/08/2020	9.29	Put	Bond Future	6,086.1500	6.0862	6,478.0000	6.4780	6.438	0	0	0
2020/06/22	2032	06/08/2020			Bond Future	10.1903	89.9506	10.2697	89.4675	0.779	0.0000	0.0000	102,673
2020/06/22	2032	06/08/2020	9.91	Call	Bond Future	1,349.2300	1.3492	1,112.3100	1.1123	(17.560)	0	0	0
2020/06/22	2032	06/08/2020	9.91	Put	Bond Future	3,085.4500	3.0855	3,331.6900	3.3317	7.981	0	0	800
2020/06/22	2032	06/08/2020	9.46	Call	Bond Future	522.4200	0.5224	396.2300	0.3962	(24.155)	0	0	0
2020/06/22	2032	06/08/2020	9.45	Put	Bond Future	5,199.8300	5.1998	5,559.0100	5.5590	6.908	0	0	0
2020/06/22	2032	06/08/2020	8.79	Call	Bond Future	81.6700	0.0817	52.6100	0.0526	(35.582)	0	0	800
2020/06/22	2032	06/08/2020	9.29	Call	Bond Future	337.1900	0.3372	245.8800	0.2459	(27.080)	0	0	800
2020/06/22	2032	06/08/2020	9.47	Call	Bond Future	535.2700	0.5353	406.8600	0.4069	(23.990)	0	0	0
2020/06/22	2032	06/08/2020	9.47	Put	Bond Future	5,094.1100	5.0941	5,448.8600	5.4489	6.964	0	0	0
2020/06/22	2032	05/11/2020	9.61	Put	Bond Future	6,572.9600	6.5730	6,879.0100	6.8790	4.656	0	0	0
2020/06/22	2032	05/11/2020	10.99	Call	Bond Future	5,690.2900	5.6903	5,332.5300	5.3325	(6.287)	0	0	0
2020/06/22	2032	05/11/2020	9.44	Put	Bond Future	7,366.3400	7.3663	7,694.8000	7.6948	4.459	0	0	0
2020/06/22	2032	05/11/2020	11.08	Call	Bond Future	6,032.1800	6.0322	5,665.5800	5.6656	(6.077)	0	0	0
2020/06/22	2032	05/11/2020	9.77	Put	Bond Future	5,888.0400	5.8880	6,172.0900	6.1721	4.824	0	0	0
2020/06/22	2032	05/11/2020			Bond Future	10.3975	86.7691	10.4802	86.2803	0.796	0.0000	0.0000	0
2020/06/22	2032	05/11/2020	10.99	Put	Bond Future	2,272.6700	2.2727	2,403.7200	2.4037	5.766	0	0	3,000
2020/06/22	2032	05/11/2020	9.76	Call	Bond Future	2,030.6100	2.0306	1,827.2200	1.8272	(10.016)	0	0	0

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2020/06/22	2032	05/11/2020	9.76	Put	Bond Future	5,929.4200	5.9294	6,214.8400	6.2148	4.814	0	0	0
2020/06/22	2032	05/11/2020	9.11	Call	Bond Future	965.9500	0.9659	844.3200	0.8443	(12.592)	0	0	3,000
2020/06/22	2032	05/11/2020	9.61	Call	Bond Future	1,721.7300	1.7217	1,538.9700	1.5390	(10.615)	0	0	3,000
2020/06/22	2032	05/11/2020	9.44	Call	Bond Future	1,418.9900	1.4190	1,258.6400	1.2586	(11.300)	0	0	1,000
2020/06/22	2032	05/11/2020	11.08	Put	Bond Future	2,111.9700	2.1120	2,234.1800	2.2342	5.787	0	0	1,000
2020/06/22	2032	05/11/2020	9.77	Call	Bond Future	2,052.2300	2.0522	1,847.4700	1.8475	(9.977)	0	0	0
2020/06/22	2032	05/11/2020	9.11	Put	Bond Future	9,092.9600	9.0930	9,460.1400	9.4601	4.038	0	0	0
2020/06/22	2032	05/11/2020	8.94	Put	Bond Future	10,057.3200	10.0573	10,442.4000	10.4424	3.829	0	0	0
2020/06/22	2032	05/11/2020	8.94	Call	Bond Future	780.0600	0.7801	676.3300	0.6763	(13.298)	0	0	1,000
2020/06/22	2032	05/11/2020	9.75	Call	Bond Future	2,008.9200	2.0089	1,806.9300	1.8069	(10.055)	0	0	0
2020/06/22	2032	05/11/2020	9.75	Put	Bond Future	5,970.8000	5.9708	6,257.6200	6.2576	4.804	0	0	0
2020/06/22	2032	04/02/2021	9.29	Call	Bond Future	1,580.9000	1.5809	1,435.1100	1.4351	(9.222)	0	0	800
2020/06/22	2032	04/02/2021	10.82	Put	Bond Future	3,925.2400	3.9252	4,113.7900	4.1138	4.804	0	0	800
2020/06/22	2032	04/02/2021	9.63	Call	Bond Future	2,121.7300	2.1217	1,942.2300	1.9422	(8.460)	0	0	0
2020/06/22	2032	04/02/2021			Bond Future	10.6074	87.7756	10.6936	87.2808	0.813	0.0000	0.0000	0
2020/06/22	2032	04/02/2021	8.79	Put	Bond Future	12,388.2800	12.3883	12,781.1700	12.7812	3.171	0	0	0
2020/06/22	2032	04/02/2021	8.79	Call	Bond Future	976.4600	0.9765	874.5500	0.8745	(10.437)	0	0	800
2020/06/22	2032	04/02/2021	9.61	Call	Bond Future	2,086.8100	2.0868	1,909.3600	1.9094	(8.503)	0	0	0
2020/06/22	2032	04/02/2021	9.61	Put	Bond Future	8,106.8600	8.1069	8,424.2100	8.4242	3.915	0	0	0
2020/06/22	2032	04/02/2021	9.29	Put	Bond Future	9,655.3300	9.6553	10,004.3400	10.0043	3.615	0	0	0
2020/06/22	2032	04/02/2021	10.82	Call	Bond Future	5,137.7000	5.1377	4,831.4500	4.8314	(5.961)	0	0	0
2020/06/22	2032	04/02/2021	9.63	Put	Bond Future	8,015.4400	8.0154	8,330.7400	8.3307	3.934	0	0	0
2020/06/22	2032	04/02/2021	9.62	Call	Bond Future	2,104.2200	2.1042	1,925.7500	1.9257	(8.482)	0	0	0
2020/06/22	2032	04/02/2021	9.62	Put	Bond Future	8,061.0700	8.0611	8,377.4000	8.3774	3.924	0	0	0
2020/06/22	2032	06/05/2021	12.12	Put	Bond Future	2,373.3900	2.3734	2,490.5500	2.4906	4.936	0	0	0
2020/06/22	2032	06/05/2021			Bond Future	10.8239	84.6724	10.9139	84.1715	0.831	0.0000	0.0000	0
2020/06/22	2032	06/05/2021	12.11	Call	Bond Future	9,172.2600	9.1723	8,789.1700	8.7892	(4.177)	0	0	0
2020/06/22	2032	06/05/2021	12.11	Put	Bond Future	2,389.5000	2.3895	2,507.2900	2.5073	4.929	0	0	0
2020/06/22	2032	06/05/2021	12.12	Call	Bond Future	9,205.8500	9.2059	8,822.1300	8.8221	(4.168)	0	0	0
2020/06/22	2032	06/05/2021	12.10	Call	Bond Future	9,138.7000	9.1387	8,756.2500	8.7563	(4.185)	0	0	0
2020/06/22	2032	06/05/2021	12.10	Put	Bond Future	2,405.7000	2.4057	2,524.1300	2.5241	4.923	0	0	0
2020/06/22	2033	06/08/2020			Bond Future	96.9303	96.9303	96.8379	96.8379	(0.095)	0.0000	0.0000	12,378
2020/06/22	2033	05/11/2020			Bond Future	96.7809	96.7809	96.6870	96.6870	(0.097)	0.0000	0.0000	0
2020/06/22	2033	04/02/2021			Bond Future	97.9255	97.9255	97.8300	97.8300	(0.097)	0.0000	0.0000	0
2020/06/22	2033	06/05/2021			Bond Future	97.8830	97.8830	97.7862	97.7862	(0.099)	0.0000	0.0000	0
2020/06/22	2037	06/08/2020	9.88	Put	Bond Future	8,995.1500	8.9951	9,320.8900	9.3209	3.621	0	0	0
2020/06/22	2037	06/08/2020			Bond Future	11.1759	80.3210	11.2347	79.9523	0.526	0.0000	0.0000	100,786
2020/06/22	2037	06/08/2020	9.87	Call	Bond Future	154.6700	0.1547	112.5800	0.1126	(27.213)	0	0	0
2020/06/22	2037	06/08/2020	9.87	Put	Bond Future	9,064.6600	9.0647	9,391.3200	9.3913	3.604	0	0	0
2020/06/22	2037	06/08/2020	9.88	Call	Bond Future	158.9800	0.1590	115.9700	0.1160	(27.054)	0	0	0
2020/06/22	2037	06/08/2020	9.86	Call	Bond Future	150.4500	0.1504	109.2800	0.1093	(27.365)	0	0	0
2020/06/22	2037	06/08/2020	9.86	Put	Bond Future	9,134.3400	9.1343	9,461.9200	9.4619	3.586	0	0	0
2020/06/22	2037	05/11/2020	10.18	Call	Bond Future	1,283.0100	1.2830	1,165.1100	1.1651	(9.189)	0	0	0
2020/06/22	2037	05/11/2020	10.17	Put	Bond Future	9,280.6300	9.2806	9,536.7900	9.5368	2.760	0	0	0
2020/06/22	2037	05/11/2020			Bond Future	11.3864	81.1819	11.4477	80.8088	0.538	0.0000	0.0000	0
2020/06/22	2037	05/11/2020	10.19	Call	Bond Future	1,297.3300	1.2973	1,178.5300	1.1785	(9.157)	0	0	0

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2020/06/22	2037	05/11/2020	10.19	Put	Bond Future	9,167.6500	9.1676	9,422.0000	9.4220	2.774	0	0	0
2020/06/22	2037	05/11/2020	10.17	Call	Bond Future	1,268.8000	1.2688	1,151.8100	1.1518	(9.221)	0	0	0
2020/06/22	2037	05/11/2020	10.18	Put	Bond Future	9,224.0400	9.2240	9,479.2900	9.4793	2.767	0	0	0
2020/06/22	2037	04/02/2021	13.73	Call	Bond Future	12,446.9300	12.4469	12,109.7500	12.1097	(2.709)	0	0	0
2020/06/22	2037	04/02/2021	10.85	Call	Bond Future	2,961.3500	2.9613	2,789.4300	2.7894	(5.805)	0	0	0
2020/06/22	2037	04/02/2021	10.35	Call	Bond Future	2,003.8000	2.0038	1,870.7500	1.8707	(6.640)	0	0	0
2020/06/22	2037	04/02/2021	10.28	Put	Bond Future	10,405.0700	10.4051	10,655.0900	10.6551	2.403	0	0	0
2020/06/22	2037	04/02/2021	10.27	Call	Bond Future	1,875.5000	1.8755	1,748.3700	1.7484	(6.778)	0	0	0
2020/06/22	2037	04/02/2021			Bond Future	11.6042	77.8682	11.6681	77.4903	0.550	0.0000	0.0000	0
2020/06/22	2037	04/02/2021	11.97	Put	Bond Future	4,011.0700	4.0111	4,132.4700	4.1325	3.027	0	0	0
2020/06/22	2037	04/02/2021	11.97	Call	Bond Future	6,137.3200	6.1373	5,880.8400	5.8808	(4.179)	0	0	300
2020/06/22	2037	04/02/2021	9.65	Put	Bond Future	14,134.9100	14.1349	14,427.9200	14.4279	2.073	0	0	0
2020/06/22	2037	04/02/2021	9.65	Call	Bond Future	1,069.2500	1.0692	984.3800	0.9844	(7.937)	0	0	72
2020/06/22	2037	04/02/2021	11.90	Call	Bond Future	5,909.8600	5.9099	5,657.9900	5.6580	(4.262)	0	0	0
2020/06/22	2037	04/02/2021	13.73	Put	Bond Future	1,257.6400	1.2576	1,298.3400	1.2983	3.236	0	0	300
2020/06/22	2037	04/02/2021	10.85	Put	Bond Future	7,645.0700	7.6451	7,851.0300	7.8510	2.694	0	0	72
2020/06/22	2037	04/02/2021	10.35	Put	Bond Future	10,033.0200	10.0330	10,277.8500	10.2779	2.440	0	0	72
2020/06/22	2037	04/02/2021	10.28	Call	Bond Future	1,891.2200	1.8912	1,763.3600	1.7634	(6.761)	0	0	0
2020/06/22	2037	04/02/2021	10.27	Put	Bond Future	10,458.9200	10.4589	10,709.6700	10.7097	2.397	0	0	0
2020/06/22	2037	04/02/2021	11.90	Put	Bond Future	4,183.4700	4.1835	4,309.4800	4.3095	3.012	0	0	240
2020/06/22	2037	04/02/2021	10.48	Put	Bond Future	9,364.7300	9.3647	9,599.7700	9.5998	2.510	0	0	0
2020/06/22	2037	04/02/2021	10.48	Call	Bond Future	2,224.7500	2.2247	2,081.9100	2.0819	(6.420)	0	0	240
2020/06/22	2037	04/02/2021	10.29	Call	Bond Future	1,907.0300	1.9070	1,778.4300	1.7784	(6.743)	0	0	0
2020/06/22	2037	04/02/2021	10.29	Put	Bond Future	10,351.4000	10.3514	10,600.6800	10.6007	2.408	0	0	0
2020/06/22	2037	06/05/2021	12.42	Call	Bond Future	7,295.2100	7.2952	7,031.6700	7.0317	(3.613)	0	0	0
2020/06/22	2037	06/05/2021			Bond Future	11.8289	78.7949	11.8955	78.4124	0.563	0.0000	0.0000	0
2020/06/22	2037	06/05/2021	12.42	Put	Bond Future	4,000.6400	4.0006	4,119.6300	4.1196	2.974	0	0	0
2020/06/22	2037	06/05/2021	12.43	Call	Bond Future	7,328.7100	7.3287	7,064.6200	7.0646	(3.603)	0	0	0
2020/06/22	2037	06/05/2021	12.44	Put	Bond Future	3,960.0900	3.9601	4,077.9800	4.0780	2.977	0	0	0
2020/06/22	2037	06/05/2021	12.43	Put	Bond Future	3,980.3100	3.9803	4,098.7500	4.0988	2.976	0	0	0
2020/06/22	2037	06/05/2021	12.44	Call	Bond Future	7,362.2700	7.3623	7,097.6300	7.0976	(3.595)	0	0	0
2020/06/22	2038	06/08/2020			Bond Future	107.5938	107.5938	107.9031	107.9031	0.287	0.0000	0.0000	10,569
2020/06/22	2038	05/11/2020			Bond Future	108.7724	108.7724	109.0845	109.0845	0.287	0.0000	0.0000	0
2020/06/22	2038	04/02/2021			Bond Future	108.3451	108.3451	108.6606	108.6606	0.291	0.0000	0.0000	0
2020/06/22	2038	06/05/2021			Bond Future	109.6576	109.6576	109.9767	109.9767	0.291	0.0000	0.0000	0
2020/06/22	2040	06/08/2020	10.03	Call	Bond Future	135.8200	0.1358	96.0300	0.0960	(29.296)	0	0	0
2020/06/22	2040	06/08/2020	10.04	Call	Bond Future	139.7700	0.1398	99.0500	0.0990	(29.134)	0	0	0
2020/06/22	2040	06/08/2020	10.02	Put	Bond Future	10,000.4400	10.0004	10,380.9000	10.3809	3.804	0	0	0
2020/06/22	2040	06/08/2020	10.85	Call	Bond Future	1,019.4000	1.0194	843.9500	0.8439	(17.211)	0	0	0
2020/06/22	2040	06/08/2020	11.26	Put	Bond Future	2,917.7200	2.9177	3,072.5200	3.0725	5.306	0	0	517
2020/06/22	2040	06/08/2020			Bond Future	11.3862	81.7562	11.4501	81.3368	0.562	0.0000	0.0000	55,869
2020/06/22	2040	06/08/2020	10.04	Put	Bond Future	9,850.2700	9.8503	10,228.8800	10.2289	3.844	0	0	0
2020/06/22	2040	06/08/2020	10.02	Call	Bond Future	131.9600	0.1320	93.0900	0.0931	(29.456)	0	0	0
2020/06/22	2040	06/08/2020	10.03	Put	Bond Future	9,925.2600	9.9253	10,304.8000	10.3048	3.824	0	0	0
2020/06/22	2040	06/08/2020	10.85	Put	Bond Future	4,678.7300	4.6787	4,922.6100	4.9226	5.213	0	0	12,538
2020/06/22	2040	06/08/2020	11.26	Call	Bond Future	2,079.7900	2.0798	1,815.2600	1.8153	(12.719)	0	0	0

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2020/06/22	2040	06/08/2020	9.57	Put	Bond Future	13,571.2400	13.5712	13,979.0100	13.9790	3.005	0	0	0
2020/06/22	2040	06/08/2020	10.79	Put	Bond Future	4,985.4600	4.9855	5,242.7400	5.2427	5.161	0	0	800
2020/06/22	2040	06/08/2020	9.57	Call	Bond Future	31.2000	0.0312	19.6400	0.0196	(37.051)	0	0	800
2020/06/22	2040	06/08/2020	10.07	Put	Bond Future	9,626.5600	9.6266	10,002.2700	10.0023	3.903	0	0	0
2020/06/22	2040	06/08/2020	10.07	Call	Bond Future	152.2200	0.1522	108.6000	0.1086	(28.656)	0	0	800
2020/06/22	2040	06/08/2020	10.79	Call	Bond Future	900.1700	0.9002	738.1200	0.7381	(18.002)	0	0	0
2020/06/22	2040	05/11/2020	11.00	Put	Bond Future	6,491.1800	6.4912	6,717.2000	6.7172	3.482	0	0	0
2020/06/22	2040	05/11/2020	10.23	Call	Bond Future	1,087.7700	1.0878	974.5800	0.9746	(10.406)	0	0	2,000
2020/06/22	2040	05/11/2020	11.70	Put	Bond Future	3,947.1200	3.9471	4,095.2500	4.0952	3.753	0	0	2,000
2020/06/22	2040	05/11/2020	9.50	Call	Bond Future	407.3100	0.4073	353.4700	0.3535	(13.218)	0	0	2,000
2020/06/22	2040	05/11/2020	10.00	Call	Bond Future	817.5700	0.8176	725.7100	0.7257	(11.236)	0	0	2,230
2020/06/22	2040	05/11/2020	10.30	Call	Bond Future	1,181.6700	1.1817	1,061.5700	1.0616	(10.164)	0	0	0
2020/06/22	2040	05/11/2020			Bond Future	11.5972	82.6325	11.6639	82.2082	0.575	0.0000	0.0000	0
2020/06/22	2040	05/11/2020	9.73	Put	Bond Future	14,109.7900	14.1098	14,464.3000	14.4643	2.513	0	0	0
2020/06/22	2040	05/11/2020	9.73	Call	Bond Future	568.7800	0.5688	498.9700	0.4990	(12.274)	0	0	2,000
2020/06/22	2040	05/11/2020	10.23	Put	Bond Future	10,665.1000	10.6651	10,976.2300	10.9762	2.917	0	0	0
2020/06/22	2040	05/11/2020	10.30	Put	Bond Future	10,225.1800	10.2252	10,529.4000	10.5294	2.975	0	0	0
2020/06/22	2040	05/11/2020	11.00	Call	Bond Future	2,519.7200	2.5197	2,321.4200	2.3214	(7.870)	0	0	2,230
2020/06/22	2040	05/11/2020	11.70	Call	Bond Future	4,599.9300	4.5999	4,323.7400	4.3237	(6.004)	0	0	0
2020/06/22	2040	05/11/2020	9.50	Put	Bond Future	15,864.2900	15.8643	16,234.7700	16.2348	2.335	0	0	0
2020/06/22	2040	05/11/2020	10.00	Put	Bond Future	12,184.8300	12.1848	12,517.2900	12.5173	2.728	0	0	0
2020/06/22	2040	05/11/2020	10.31	Call	Bond Future	1,195.5500	1.1956	1,074.4500	1.0744	(10.129)	0	0	0
2020/06/22	2040	05/11/2020	10.32	Put	Bond Future	10,101.4600	10.1015	10,403.6700	10.4037	2.992	0	0	0
2020/06/22	2040	05/11/2020	11.50	Call	Bond Future	3,949.2200	3.9492	3,693.7100	3.6937	(6.470)	0	0	0
2020/06/22	2040	05/11/2020	11.50	Put	Bond Future	4,574.7900	4.5748	4,743.6000	4.7436	3.690	0	0	2,000
2020/06/22	2040	05/11/2020	10.31	Put	Bond Future	10,163.2100	10.1632	10,466.4300	10.4664	2.984	0	0	0
2020/06/22	2040	05/11/2020	10.32	Call	Bond Future	1,209.5500	1.2095	1,087.4400	1.0874	(10.095)	0	0	0
2020/06/22	2040	04/02/2021	9.49	Call	Bond Future	749.9400	0.7499	680.1700	0.6802	(9.303)	0	0	500
2020/06/22	2040	04/02/2021	9.57	Put	Bond Future	17,006.1300	17.0061	17,361.0800	17.3611	2.087	0	0	0
2020/06/22	2040	04/02/2021	10.07	Put	Bond Future	13,508.9100	13.5089	13,829.4500	13.8294	2.373	0	0	0
2020/06/22	2040	04/02/2021	10.42	Put	Bond Future	11,344.2300	11.3442	11,637.0700	11.6371	2.581	0	0	0
2020/06/22	2040	04/02/2021			Bond Future	11.8158	79.0853	11.8854	78.6557	0.589	0.0000	0.0000	0
2020/06/22	2040	04/02/2021	10.07	Call	Bond Future	1,354.1200	1.3541	1,245.0900	1.2451	(8.052)	0	0	800
2020/06/22	2040	04/02/2021	11.74	Call	Bond Future	4,978.5100	4.9785	4,724.7600	4.7248	(5.097)	0	0	0
2020/06/22	2040	04/02/2021	11.74	Put	Bond Future	5,450.7900	5.4508	5,626.6100	5.6266	3.226	0	0	800
2020/06/22	2040	04/02/2021	10.41	Call	Bond Future	1,839.7300	1.8397	1,703.8200	1.7038	(7.387)	0	0	0
2020/06/22	2040	04/02/2021	10.41	Put	Bond Future	11,402.8100	11.4028	11,696.4700	11.6965	2.575	0	0	0
2020/06/22	2040	04/02/2021	9.49	Put	Bond Future	17,609.1300	17.6091	17,968.9300	17.9689	2.043	0	0	0
2020/06/22	2040	04/02/2021	9.57	Call	Bond Future	818.0300	0.8180	743.4100	0.7434	(9.122)	0	0	800
2020/06/22	2040	04/02/2021	10.42	Call	Bond Future	1,855.6100	1.8556	1,718.8800	1.7189	(7.368)	0	0	0
2020/06/22	2040	04/02/2021	10.24	Put	Bond Future	12,428.1000	12.4281	12,735.5000	12.7355	2.473	0	0	0
2020/06/22	2040	04/02/2021	10.24	Call	Bond Future	1,583.9000	1.5839	1,461.7300	1.4617	(7.713)	0	0	500
2020/06/22	2040	04/02/2021	11.57	Call	Bond Future	4,464.5100	4.4645	4,225.4100	4.2254	(5.356)	0	0	0
2020/06/22	2040	04/02/2021	11.57	Put	Bond Future	6,012.9000	6.0129	6,203.3700	6.2034	3.168	0	0	500
2020/06/22	2040	04/02/2021	10.40	Call	Bond Future	1,823.9500	1.8240	1,688.8600	1.6889	(7.406)	0	0	0
2020/06/22	2040	04/02/2021	10.40	Put	Bond Future	11,461.5900	11.4616	11,756.0700	11.7561	2.569	0	0	0
2020/06/22	2040	06/05/2021	12.44	Put	Bond Future	4,608.0300	4.6080	4,758.0300	4.7580	3.255	0	0	0
2020/06/22	2040	06/05/2021			Bond Future	12.0410	80.0266	12.1137	79.5918	0.603	0.0000	0.0000	0

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2020/06/22	2040	06/05/2021	12.43	Call	Bond Future	6,915.4300	6.9154	6,631.2200	6.6312	(4.110)	0	0	0
2020/06/22	2040	06/05/2021	12.43	Put	Bond Future	4,632.4200	4.6324	4,783.0900	4.7831	3.253	0	0	0
2020/06/22	2040	06/05/2021	12.44	Call	Bond Future	6,948.2800	6.9483	6,663.4000	6.6634	(4.100)	0	0	0
2020/06/22	2040	06/05/2021	12.42	Call	Bond Future	6,882.3500	6.8824	6,598.8100	6.5988	(4.120)	0	0	0
2020/06/22	2040	06/05/2021	12.42	Put	Bond Future	4,656.6400	4.6566	4,807.9800	4.8080	3.250	0	0	0
2020/06/22	2044	06/08/2020	9.88	Call	Bond Future	68.2100	0.0682	43.5000	0.0435	(36.226)	0	0	0
2020/06/22	2044	06/08/2020	9.98	Call	Bond Future	93.4500	0.0935	61.2100	0.0612	(34.500)	0	0	602
2020/06/22	2044	06/08/2020	11.09	Put	Bond Future	3,927.5900	3.9276	4,199.4800	4.1995	6.923	0	0	602
2020/06/22	2044	06/08/2020	9.01	Call	Bond Future	2.2600	0.0023	1.0800	0.0011	(52.212)	0	0	140
2020/06/22	2044	06/08/2020	9.66	Call	Bond Future	32.3700	0.0324	19.3800	0.0194	(40.130)	0	0	140
2020/06/22	2044	06/08/2020			Bond Future	11.4629	78.3415	11.5423	77.8240	0.692	0.0000	0.0000	77,121
2020/06/22	2044	06/08/2020	9.86	Call	Bond Future	63.9400	0.0639	40.5500	0.0405	(36.581)	0	0	0
2020/06/22	2044	06/08/2020	9.86	Put	Bond Future	11,920.1400	11.9201	12,414.2600	12.4143	4.145	0	0	0
2020/06/22	2044	06/08/2020	9.36	Put	Bond Future	16,192.7200	16.1927	16,705.5000	16.7055	3.167	0	0	0
2020/06/22	2044	06/08/2020	9.36	Call	Bond Future	10.3600	0.0104	5.6300	0.0056	(45.656)	0	0	602
2020/06/22	2044	06/08/2020	9.98	Put	Bond Future	10,959.9400	10.9599	11,445.2100	11.4452	4.428	0	0	0
2020/06/22	2044	06/08/2020	9.88	Put	Bond Future	11,758.2000	11.7582	12,251.0000	12.2510	4.191	0	0	0
2020/06/22	2044	06/08/2020	11.09	Call	Bond Future	1,415.0800	1.4151	1,169.4600	1.1695	(17.357)	0	0	0
2020/06/22	2044	06/08/2020	9.01	Put	Bond Future	19,419.4000	19.4194	19,935.7300	19.9357	2.659	0	0	0
2020/06/22	2044	06/08/2020	9.66	Put	Bond Future	13,579.0800	13.5791	14,083.6000	14.0836	3.715	0	0	0
2020/06/22	2044	06/08/2020	9.87	Call	Bond Future	66.0400	0.0660	42.0000	0.0420	(36.402)	0	0	0
2020/06/22	2044	06/08/2020	9.87	Put	Bond Future	11,839.0700	11.8391	12,332.5400	12.3325	4.168	0	0	0
2020/06/22	2044	06/08/2020	10.93	Call	Bond Future	1,049.8000	1.0498	846.1000	0.8461	(19.404)	0	0	0
2020/06/22	2044	06/08/2020	10.93	Put	Bond Future	4,683.0600	4.6831	4,996.8700	4.9969	6.701	0	0	140
2020/06/22	2044	05/11/2020	11.06	Put	Bond Future	6,563.4700	6.5635	6,853.2800	6.8533	4.415	0	0	525
2020/06/22	2044	05/11/2020	11.43	Call	Bond Future	3,542.3000	3.5423	3,256.5000	3.2565	(8.068)	0	0	0
2020/06/22	2044	05/11/2020	9.72	Put	Bond Future	14,845.8000	14.8458	15,295.8700	15.2959	3.032	0	0	0
2020/06/22	2044	05/11/2020	9.97	Call	Bond Future	717.3000	0.7173	620.8600	0.6209	(13.445)	0	0	568
2020/06/22	2044	05/11/2020	9.29	Put	Bond Future	18,370.8600	18.3709	18,851.6000	18.8516	2.617	0	0	0
2020/06/22	2044	05/11/2020	9.96	Put	Bond Future	13,048.1100	13.0481	13,476.2100	13.4762	3.281	0	0	0
2020/06/22	2044	05/11/2020	10.36	Call	Bond Future	1,172.2800	1.1723	1,033.0400	1.0330	(11.878)	0	0	0
2020/06/22	2044	05/11/2020			Bond Future	11.6682	79.1812	11.7509	78.6577	0.709	0.0000	0.0000	0
2020/06/22	2044	05/11/2020	9.72	Call	Bond Future	505.6300	0.5056	432.1400	0.4321	(14.534)	0	0	1,815
2020/06/22	2044	05/11/2020	9.97	Put	Bond Future	12,975.9400	12.9759	13,403.0600	13.4031	3.292	0	0	0
2020/06/22	2044	05/11/2020	9.96	Call	Bond Future	707.7200	0.7077	612.2600	0.6123	(13.488)	0	0	0
2020/06/22	2044	05/11/2020	11.38	Call	Bond Future	3,394.6700	3.3947	3,115.6800	3.1157	(8.218)	0	0	0
2020/06/22	2044	05/11/2020	11.38	Put	Bond Future	5,266.3200	5.2663	5,510.8900	5.5109	4.644	0	0	568
2020/06/22	2044	05/11/2020	10.34	Call	Bond Future	1,144.8700	1.1449	1,008.0100	1.0080	(11.954)	0	0	0
2020/06/22	2044	05/11/2020	10.34	Put	Bond Future	10,463.9100	10.4639	10,850.6100	10.8506	3.696	0	0	0
2020/06/22	2044	05/11/2020	11.06	Call	Bond Future	2,520.0700	2.5201	2,286.3200	2.2863	(9.276)	0	0	0
2020/06/22	2044	05/11/2020	10.04	Put	Bond Future	12,476.9800	12.4770	12,897.0100	12.8970	3.366	0	0	0
2020/06/22	2044	05/11/2020	11.17	Put	Bond Future	6,092.2500	6.0923	6,366.2300	6.3662	4.497	0	0	1,815
2020/06/22	2044	05/11/2020	11.43	Put	Bond Future	5,083.6100	5.0836	5,321.3700	5.3214	4.677	0	0	1,815
2020/06/22	2044	05/11/2020	8.87	Put	Bond Future	22,170.3600	22.1704	22,670.9900	22.6710	2.258	0	0	0
2020/06/22	2044	05/11/2020	9.29	Call	Bond Future	258.4900	0.2585	215.6700	0.2157	(16.565)	0	0	568
2020/06/22	2044	05/11/2020	10.36	Put	Bond Future	10,337.0400	10.3370	10,721.3600	10.7214	3.718	0	0	0
2020/06/22	2044	05/11/2020	10.04	Call	Bond Future	787.1400	0.7871	683.6100	0.6836	(13.153)	0	0	525

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2020/06/22	2044	05/11/2020	9.34	Put	Bond Future	17,941.5600	17.9416	18,419.3000	18.4193	2.663	0	0	0
2020/06/22	2044	05/11/2020	9.34	Call	Bond Future	280.7900	0.2808	234.9700	0.2350	(16.318)	0	0	525
2020/06/22	2044	05/11/2020	11.17	Call	Bond Future	2,806.8000	2.8068	2,557.2200	2.5572	(8.892)	0	0	0
2020/06/22	2044	05/11/2020	8.87	Call	Bond Future	122.3700	0.1224	99.4400	0.0994	(18.738)	0	0	1,815
2020/06/22	2044	05/11/2020	10.02	Put	Bond Future	12,618.4300	12.6184	13,040.5100	13.0405	3.345	0	0	0
2020/06/22	2044	05/11/2020	10.02	Call	Bond Future	766.6900	0.7667	665.2100	0.6652	(13.236)	0	0	1,815
2020/06/22	2044	05/11/2020	10.35	Call	Bond Future	1,158.5200	1.1585	1,020.4700	1.0205	(11.916)	0	0	0
2020/06/22	2044	05/11/2020	10.35	Put	Bond Future	10,400.3600	10.4004	10,785.8700	10.7859	3.707	0	0	0
2020/06/22	2044	04/02/2021	10.04	Put	Bond Future	14,230.6700	14.2307	14,640.6700	14.6407	2.881	0	0	0
2020/06/22	2044	04/02/2021	10.37	Call	Bond Future	1,678.5500	1.6785	1,527.7300	1.5277	(8.985)	0	0	0
2020/06/22	2044	04/02/2021	10.35	Put	Bond Future	12,204.5900	12.2046	12,585.7200	12.5857	3.123	0	0	0
2020/06/22	2044	04/02/2021			Bond Future	11.8807	75.7192	11.9672	75.1892	0.728	0.0000	0.0000	0
2020/06/22	2044	04/02/2021	10.37	Put	Bond Future	12,080.6700	12.0807	12,459.8500	12.4598	3.139	0	0	0
2020/06/22	2044	04/02/2021	10.35	Call	Bond Future	1,648.7600	1.6488	1,499.8900	1.4999	(9.029)	0	0	0
2020/06/22	2044	04/02/2021	10.04	Call	Bond Future	1,232.6100	1.2326	1,112.6100	1.1126	(9.735)	0	0	0
2020/06/22	2044	04/02/2021	10.84	Call	Bond Future	2,486.0700	2.4861	2,287.0100	2.2870	(8.007)	0	0	0
2020/06/22	2044	04/02/2021	10.36	Put	Bond Future	12,142.5300	12.1425	12,522.6900	12.5227	3.131	0	0	0
2020/06/22	2044	04/02/2021	10.84	Put	Bond Future	9,403.8700	9.4039	9,734.8100	9.7348	3.519	0	0	405
2020/06/22	2044	04/02/2021	10.29	Call	Bond Future	1,561.5500	1.5616	1,418.4800	1.4185	(9.162)	0	0	0
2020/06/22	2044	04/02/2021	10.29	Put	Bond Future	12,581.2800	12.5813	12,968.2100	12.9682	3.075	0	0	405
2020/06/22	2044	04/02/2021	9.66	Put	Bond Future	16,983.9700	16.9840	17,425.1700	17.4252	2.598	0	0	0
2020/06/22	2044	04/02/2021	9.66	Call	Bond Future	832.4200	0.8324	743.6200	0.7436	(10.668)	0	0	405
2020/06/22	2044	04/02/2021	10.36	Call	Bond Future	1,663.6100	1.6636	1,513.7700	1.5138	(9.007)	0	0	0
2020/06/22	2044	06/05/2021	12.43	Put	Bond Future	4,790.4500	4.7905	4,987.4400	4.9874	4.112	0	0	0
2020/06/22	2044	06/05/2021	12.44	Call	Bond Future	6,753.1000	6.7531	6,412.8500	6.4128	(5.038)	0	0	0
2020/06/22	2044	06/05/2021			Bond Future	12.0995	76.6205	12.1898	76.0841	0.746	0.0000	0.0000	0
2020/06/22	2044	06/05/2021	12.45	Call	Bond Future	6,785.4200	6.7854	6,444.3300	6.4443	(5.027)	0	0	0
2020/06/22	2044	06/05/2021	12.45	Put	Bond Future	4,740.7500	4.7407	4,936.0700	4.9361	4.120	0	0	0
2020/06/22	2044	06/05/2021	12.43	Call	Bond Future	6,721.1000	6.7211	6,381.6800	6.3817	(5.050)	0	0	0
2020/06/22	2044	06/05/2021	12.44	Put	Bond Future	4,765.4000	4.7654	4,961.5600	4.9616	4.116	0	0	0
2020/06/22	2046	06/08/2020			Bond Future	97.6378	97.6378	97.8995	97.8995	0.268	0.0000	0.0000	16,109
2020/06/22	2046	05/11/2020			Bond Future	96.9221	96.9221	97.1859	97.1859	0.272	0.0000	0.0000	0
2020/06/22	2046	04/02/2021			Bond Future	98.0686	98.0686	98.3351	98.3351	0.272	0.0000	0.0000	0
2020/06/22	2046	06/05/2021			Bond Future	97.4481	97.4481	97.7178	97.7178	0.277	0.0000	0.0000	0
2020/06/22	2050	06/08/2020			Bond Future	98.0223	98.0223	98.4016	98.4016	0.387	0.0000	0.0000	16,793
2020/06/22	2050	05/11/2020			Bond Future	99.0957	99.0957	99.4785	99.4785	0.386	0.0000	0.0000	0
2020/06/22	2050	04/02/2021			Bond Future	98.3579	98.3579	98.7450	98.7450	0.394	0.0000	0.0000	0
2020/06/22	2050	06/05/2021			Bond Future	99.5495	99.5495	99.9409	99.9409	0.393	0.0000	0.0000	0
2020/06/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	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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2020/06/22	AL37	06/08/2020			Index Future	729.5920	729.5920	729.9830	729.9830	0.054	0.0000	0.0000	0
2020/06/22	AL37	05/11/2020			Index Future	737.4830	737.4830	737.8660	737.8660	0.052	0.0000	0.0000	0
2020/06/22	AL37	04/02/2021			Index Future	746.0250	746.0250	746.4030	746.4030	0.051	0.0000	0.0000	0
2020/06/22	AL37	06/05/2021			Index Future	754.8800	754.8800	755.2580	755.2580	0.050	0.0000	0.0000	0
2020/06/22	AL7T	06/08/2020			Index Future	805.5110	805.5110	802.4600	802.4600	(0.379)	0.0000	0.0000	0
2020/06/22	AL7T	05/11/2020			Index Future	814.2240	814.2240	811.1260	811.1260	(0.380)	0.0000	0.0000	0
2020/06/22	AL7T	04/02/2021			Index Future	823.6540	823.6540	820.5100	820.5100	(0.382)	0.0000	0.0000	0
2020/06/22	AL7T	06/05/2021			Index Future	833.4310	833.4310	830.2450	830.2450	(0.382)	0.0000	0.0000	0
2020/06/22	ALBI	06/08/2020			Index Future	703.0700	703.0700	700.8600	700.8600	(0.314)	0.0000	0.0000	212
2020/06/22	ALBI	05/11/2020			Index Future	710.6750	710.6750	708.4290	708.4290	(0.316)	0.0000	0.0000	0
2020/06/22	ALBI	04/02/2021			Index Future	718.9050	718.9050	716.6250	716.6250	(0.317)	0.0000	0.0000	0
2020/06/22	ALBI	06/05/2021			Index Future	727.4390	727.4390	725.1270	725.1270	(0.318)	0.0000	0.0000	0
2020/06/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	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
2020/06/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/22	ES33	06/08/2020			Bond Future	11.9538	73.9304	12.0174	73.6068	0.532	0.0000	0.0000	350
2020/06/22	ES33	05/11/2020			Bond Future	12.2162	70.9476	12.2825	70.6202	0.543	0.0000	0.0000	0
2020/06/22	ES33	04/02/2021			Bond Future	12.4885	71.7705	12.5579	71.4390	0.556	0.0000	0.0000	0
2020/06/22	ES33	06/05/2021			Bond Future	12.7644	68.8465	12.8370	68.5109	0.568	0.0000	0.0000	0
2020/06/22	ES42	06/08/2020			Bond Future	12.4191	73.2529	12.4674	72.9839	0.389	0.0000	0.0000	4,919
2020/06/22	ES42	05/11/2020			Bond Future	12.6756	69.7794	12.7263	69.5070	0.400	0.0000	0.0000	0
2020/06/22	ES42	04/02/2021			Bond Future	12.9337	70.5896	12.9868	70.3138	0.411	0.0000	0.0000	0
2020/06/22	ES42	06/05/2021			Bond Future	13.2057	67.1703	13.2616	66.8910	0.423	0.0000	0.0000	0
2020/06/22	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	06/08/2020	728.12	Put	GOVI	328,650.0000	32.8650	351,080.0000	35.1080	6.825	0	0	0
2020/06/22	GOVI	06/08/2020			GOVI	695.2550	695.2550	693.0120	693.0120	(0.323)	0.0000	0.0000	1,020
2020/06/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	06/08/2020	728.14	Put	GOVI	328,850.0000	32.8850	351,280.0000	35.1280	6.821	0	0	0
2020/06/22	GOVI	06/08/2020	728.13	Put	GOVI	328,750.0000	32.8750	351,180.0000	35.1180	6.823	0	0	0
2020/06/22	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
2020/06/22	GOVI	05/11/2020	737.84	Put	GOVI	350,650.0000	35.0650	373,440.0000	37.3440	6.499	0	0	0
2020/06/22	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	05/11/2020			GOVI	702.7750	702.7750	700.4960	700.4960	(0.324)	0.0000	0.0000	0
2020/06/22	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	05/11/2020	737.83	Put	GOVI	350,550.0000	35.0550	373,340.0000	37.3340	6.501	0	0	0
2020/06/22	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	05/11/2020	737.85	Put	GOVI	350,750.0000	35.0750	373,540.0000	37.3540	6.498	0	0	0
2020/06/22	GOVI	04/02/2021	750.96	Put	GOVI	400,460.0000	40.0460	423,600.0000	42.3600	5.778	0	0	0
2020/06/22	GOVI	04/02/2021			GOVI	710.9140	710.9140	708.6000	708.6000	(0.325)	0.0000	0.0000	0
2020/06/22	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	04/02/2021	750.95	Put	GOVI	400,360.0000	40.0360	423,500.0000	42.3500	5.780	0	0	0
2020/06/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	04/02/2021	750.94	Put	GOVI	400,260.0000	40.0260	423,400.0000	42.3400	5.781	0	0	0
2020/06/22	GOVI	06/05/2021	678.67	Call	GOVI	406,830.0000	40.6830	383,370.0000	38.3370	(5.767)	0	0	0
2020/06/22	GOVI	06/05/2021			GOVI	719.3530	719.3530	717.0070	717.0070	(0.326)	0.0000	0.0000	0
2020/06/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	06/05/2021	678.68	Call	GOVI	406,730.0000	40.6730	383,270.0000	38.3270	(5.768)	0	0	0
2020/06/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	GOVI	06/05/2021	678.69	Call	GOVI	406,630.0000	40.6630	383,170.0000	38.3170	(5.769)	0	0	0
2020/06/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/22	IGOV	06/08/2020			Index Future	255.8550	255.8550	256.1530	256.1530	0.116	0.0000	0.0000	1,207
2020/06/22	IGOV	05/11/2020			Index Future	258.6860	258.6860	258.9830	258.9830	0.115	0.0000	0.0000	47
2020/06/22	IGOV	04/02/2021			Index Future	261.7440	261.7440	262.0410	262.0410	0.113	0.0000	0.0000	0
2020/06/22	IGOV	06/05/2021			Index Future	264.9130	264.9130	265.2120	265.2120	0.113	0.0000	0.0000	0
2020/06/22	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/06/22	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/22	IS05	17/12/2020			Interest Rate Swap	94.0500	94.0500	94.0400	94.0400	(0.011)	0.0000	0.0000	0
2020/06/22	IS05	16/03/2021			Interest Rate Swap	92.3100	92.3100	92.2900	92.2900	(0.022)	0.0000	0.0000	0
2020/06/22	IS05	15/06/2021			Interest Rate Swap	90.5100	90.5100	90.4900	90.4900	(0.022)	0.0000	0.0000	0
2020/06/22	IS05	21/09/2021			Interest Rate Swap	89.5100	89.5100	89.4800	89.4800	(0.034)	0.0000	0.0000	0
2020/06/22	IS05	21/12/2021			Interest Rate Swap	90.8300	90.8300	90.8000	90.8000	(0.033)	0.0000	0.0000	51
2020/06/22	IS05	15/03/2022			Interest Rate Swap	90.3000	90.3000	90.2700	90.2700	(0.033)	0.0000	0.0000	0
2020/06/22	IS05	21/06/2022			Interest Rate Swap	90.4600	90.4600	90.4200	90.4200	(0.044)	0.0000	0.0000	0
2020/06/22	IS05	20/09/2022			Interest Rate Swap	93.6500	93.6500	93.5900	93.5900	(0.064)	0.0000	0.0000	0
2020/06/22	IS05	20/12/2022			Interest Rate Swap	94.2000	94.2000	94.1100	94.1100	(0.096)	0.0000	0.0000	0
2020/06/22	IS05	22/03/2023			Interest Rate Swap	86.6600	86.6600	86.5500	86.5500	(0.127)	0.0000	0.0000	0
2020/06/22	IS05	20/06/2023			Interest Rate Swap	92.2600	92.2600	92.1300	92.1300	(0.141)	0.0000	0.0000	0
2020/06/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/22	IS10	17/12/2025			Interest Rate Swap	81.0800	81.0800	80.9100	80.9100	(0.210)	0.0000	0.0000	0
2020/06/22	IS10	16/03/2026			Interest Rate Swap	77.7300	77.7300	77.5800	77.5800	(0.193)	0.0000	0.0000	0
2020/06/22	IS10	15/06/2026			Interest Rate Swap	76.2700	76.2700	76.1200	76.1200	(0.197)	0.0000	0.0000	0

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2020/06/22	IS10	21/09/2026			Interest Rate Swap	78.4300	78.4300	78.2900	78.2900	(0.179)	0.0000	0.0000	0
2020/06/22	IS10	21/12/2026			Interest Rate Swap	82.5800	82.5800	82.4600	82.4600	(0.145)	0.0000	0.0000	0
2020/06/22	IS10	15/03/2027			Interest Rate Swap	81.2300	81.2300	81.1300	81.1300	(0.123)	0.0000	0.0000	0
2020/06/22	IS10	21/06/2027			Interest Rate Swap	83.4100	83.4100	83.3200	83.3200	(0.108)	0.0000	0.0000	0
2020/06/22	IS10	20/09/2027			Interest Rate Swap	89.2800	89.2800	89.1800	89.1800	(0.112)	0.0000	0.0000	0
2020/06/22	IS10	20/12/2027			Interest Rate Swap	89.7400	89.7400	89.6400	89.6400	(0.111)	0.0000	0.0000	0
2020/06/22	IS10	22/03/2028			Interest Rate Swap	82.8600	82.8600	82.7500	82.7500	(0.133)	0.0000	0.0000	0
2020/06/22	IS10	20/06/2028			Interest Rate Swap	90.7100	90.7100	90.6000	90.6000	(0.121)	0.0000	0.0000	0
2020/06/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/22	JBAF	15/07/2020			Jibar Tradeable Future	3.8800	96.1200	3.8700	96.1300	(0.258)	0.0000	0.0000	0
2020/06/22	JBAF	19/08/2020			Jibar Tradeable Future	3.7100	96.2900	3.7100	96.2900	0.000	0.0000	0.0000	0
2020/06/22	JBAF	16/09/2020			Jibar Tradeable Future	3.7000	96.3000	3.7100	96.2900	0.270	0.0000	0.0000	0
2020/06/22	JBAF	21/10/2020			Jibar Tradeable Future	3.5900	96.4100	3.5900	96.4100	0.000	0.0000	0.0000	0
2020/06/22	JBAF	18/11/2020			Jibar Tradeable Future	3.5800	96.4200	3.5800	96.4200	0.000	0.0000	0.0000	0
2020/06/22	JBAF	15/12/2020			Jibar Tradeable Future	3.5600	96.4400	3.5600	96.4400	0.000	0.0000	0.0000	10
2020/06/22	JBAF	17/03/2021			Jibar Tradeable Future	3.6100	96.3900	3.6100	96.3900	0.000	0.0000	0.0000	0
2020/06/22	JBAF	15/06/2021			Jibar Tradeable Future	3.7700	96.2300	3.7800	96.2200	0.265	0.0000	0.0000	0
2020/06/22	JBAF	15/09/2021			Jibar Tradeable Future	3.9250	96.0750	3.9350	96.0650	0.255	0.0000	0.0000	0
2020/06/22	JBAF	15/12/2021			Jibar Tradeable Future	4.0750	95.9250	4.0950	95.9050	0.491	0.0000	0.0000	0
2020/06/22	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2750	95.7250	0.000	0.0000	0.0000	0
2020/06/22	JBAF	15/06/2022			Jibar Tradeable Future	4.5350	95.4650	4.5550	95.4450	0.441	0.0000	0.0000	0
2020/06/22	R023	06/08/2020	7.26	Call	Bond Future	5,138.4800	5.1385	5,102.4500	5.1025	(0.701)	0	0	0
2020/06/22	R023	06/08/2020			Bond Future	5.1024	109.7319	5.1170	109.6958	0.288	0.0000	0.0000	27,369
2020/06/22	R023	06/08/2020	7.26	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/22	R023	06/08/2020	7.27	Call	Bond Future	5,161.5600	5.1616	5,125.5300	5.1255	(0.698)	0	0	0
2020/06/22	R023	06/08/2020	7.28	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/22	R023	06/08/2020	7.27	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/22	R023	06/08/2020	7.28	Call	Bond Future	5,184.6300	5.1846	5,148.6000	5.1486	(0.695)	0	0	0
2020/06/22	R023	05/11/2020	7.46	Put	Bond Future	8.5800	0.0086	8.3000	0.0083	(3.263)	0	0	0
2020/06/22	R023	05/11/2020	7.47	Put	Bond Future	8.3400	0.0083	8.0500	0.0081	(3.477)	0	0	0
2020/06/22	R023	05/11/2020			Bond Future	5.1902	106.9999	5.2069	106.9628	0.321	0.0000	0.0000	0
2020/06/22	R023	05/11/2020	7.46	Call	Bond Future	4,901.7300	4.9017	4,864.4100	4.8644	(0.761)	0	0	0
2020/06/22	R023	05/11/2020	7.47	Call	Bond Future	4,922.4100	4.9224	4,885.0800	4.8851	(0.758)	0	0	0
2020/06/22	R023	05/11/2020	7.45	Call	Bond Future	4,881.0800	4.8811	4,843.7400	4.8437	(0.765)	0	0	0
2020/06/22	R023	05/11/2020	7.45	Put	Bond Future	8.8400	0.0088	8.5400	0.0085	(3.394)	0	0	0
2020/06/22	R023	04/02/2021	6.34	Call	Bond Future	2,393.1900	2.3932	2,358.1700	2.3582	(1.463)	0	0	0
2020/06/22	R023	04/02/2021	6.32	Put	Bond Future	296.0300	0.2960	299.0700	0.2991	1.027	0	0	0
2020/06/22	R023	04/02/2021			Bond Future	5.2643	108.2402	5.2834	108.2023	0.364	0.0000	0.0000	0
2020/06/22	R023	04/02/2021	6.34	Put	Bond Future	289.6600	0.2897	292.5900	0.2926	1.012	0	0	0
2020/06/22	R023	04/02/2021	6.32	Call	Bond Future	2,360.9500	2.3609	2,326.0400	2.3260	(1.479)	0	0	0
2020/06/22	R023	04/02/2021	6.33	Put	Bond Future	292.9500	0.2930	295.9300	0.2959	1.017	0	0	0
2020/06/22	R023	04/02/2021	6.33	Call	Bond Future	2,377.1800	2.3772	2,342.2100	2.3422	(1.471)	0	0	0
2020/06/22	R023	06/05/2021	7.58	Call	Bond Future	3,916.3800	3.9164	3,878.7700	3.8788	(0.960)	0	0	0
2020/06/22	R023	06/05/2021			Bond Future	5.3297	105.6158	5.3518	105.5772	0.415	0.0000	0.0000	0

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2020/06/22	R023	06/05/2021	7.56	Call	Bond Future	3,885.5600	3.8856	3,847.9800	3.8480	(0.967)	0	0	0
2020/06/22	R023	06/05/2021	7.56	Put	Bond Future	83.8800	0.0839	84.9300	0.0849	1.252	0	0	0
2020/06/22	R023	06/05/2021	7.58	Put	Bond Future	81.4400	0.0814	82.4600	0.0825	1.252	0	0	0
2020/06/22	R023	06/05/2021	7.57	Call	Bond Future	3,900.9600	3.9010	3,863.3700	3.8634	(0.964)	0	0	0
2020/06/22	R023	06/05/2021	7.57	Put	Bond Future	82.6500	0.0827	83.6900	0.0837	1.258	0	0	0
2020/06/22	R035	06/08/2020	9.92	Put	Bond Future	6,974.2300	6.9742	7,304.7600	7.3048	4.739	0	0	0
2020/06/22	R035	06/08/2020	10.45	Put	Bond Future	4,071.5300	4.0715	4,296.6300	4.2966	5.529	0	0	500
2020/06/22	R035	06/08/2020	9.67	Call	Bond Future	168.2600	0.1683	120.9100	0.1209	(28.141)	0	0	500
2020/06/22	R035	06/08/2020	9.00	Put	Bond Future	13,625.3700	13.6254	14,027.4200	14.0274	2.951	0	0	0
2020/06/22	R035	06/08/2020			Bond Future	10.8992	89.3632	10.9632	88.9536	0.587	0.0000	0.0000	99,535
2020/06/22	R035	06/08/2020	9.92	Call	Bond Future	325.0400	0.3250	246.0100	0.2460	(24.314)	0	0	0
2020/06/22	R035	06/08/2020	9.09	Put	Bond Future	12,919.3800	12.9194	13,318.9100	13.3189	3.092	0	0	0
2020/06/22	R035	06/08/2020	9.09	Call	Bond Future	26.4200	0.0264	16.3900	0.0164	(37.964)	0	0	500
2020/06/22	R035	06/08/2020	9.67	Put	Bond Future	8,636.2200	8.6362	8,998.4300	8.9984	4.194	0	0	0
2020/06/22	R035	06/08/2020	9.00	Call	Bond Future	18.9800	0.0190	11.4700	0.0115	(39.568)	0	0	24,761
2020/06/22	R035	06/08/2020	9.93	Call	Bond Future	333.1700	0.3332	252.6600	0.2527	(24.165)	0	0	0
2020/06/22	R035	06/08/2020	9.91	Put	Bond Future	7,038.0200	7.0380	7,370.0200	7.3700	4.717	0	0	0
2020/06/22	R035	06/08/2020	10.45	Call	Bond Future	1,111.9400	1.1119	927.4800	0.9275	(16.589)	0	0	0
2020/06/22	R035	06/08/2020	9.93	Put	Bond Future	6,910.6700	6.9107	7,239.7200	7.2397	4.761	0	0	0
2020/06/22	R035	06/08/2020	9.91	Call	Bond Future	317.0700	0.3171	239.5100	0.2395	(24.461)	0	0	0
2020/06/22	R035	06/08/2020	8.75	Put	Bond Future	15,634.5500	15.6345	16,040.9800	16.0410	2.600	0	0	0
2020/06/22	R035	06/08/2020	8.75	Call	Bond Future	7.0900	0.0071	3.9600	0.0040	(44.147)	0	0	3,000
2020/06/22	R035	05/11/2020	10.34	Put	Bond Future	6,998.8800	6.9989	7,244.4000	7.2444	3.508	0	0	0
2020/06/22	R035	05/11/2020			Bond Future	11.1154	85.8460	11.1820	85.4316	0.600	0.0000	0.0000	0
2020/06/22	R035	05/11/2020	10.33	Call	Bond Future	1,927.6100	1.9276	1,759.8700	1.7599	(8.702)	0	0	0
2020/06/22	R035	05/11/2020	10.33	Put	Bond Future	7,045.3600	7.0454	7,292.0700	7.2921	3.502	0	0	0
2020/06/22	R035	05/11/2020	10.34	Call	Bond Future	1,949.1300	1.9491	1,780.2000	1.7802	(8.667)	0	0	0
2020/06/22	R035	05/11/2020	10.32	Call	Bond Future	1,906.2400	1.9062	1,739.6900	1.7397	(8.737)	0	0	0
2020/06/22	R035	05/11/2020	10.32	Put	Bond Future	7,092.0700	7.0921	7,339.9700	7.3400	3.495	0	0	0
2020/06/22	R035	04/02/2021	11.14	Put	Bond Future	5,556.7200	5.5567	5,742.2500	5.7423	3.339	0	0	650
2020/06/22	R035	04/02/2021	10.04	Put	Bond Future	10,290.8400	10.2908	10,574.0100	10.5740	2.752	0	0	0
2020/06/22	R035	04/02/2021	10.14	Put	Bond Future	9,760.8400	9.7608	10,035.7100	10.0357	2.816	0	0	650
2020/06/22	R035	04/02/2021	10.05	Call	Bond Future	1,861.2000	1.8612	1,724.0000	1.7240	(7.372)	0	0	0
2020/06/22	R035	04/02/2021			Bond Future	11.3392	86.8414	11.4088	86.4218	0.614	0.0000	0.0000	0
2020/06/22	R035	04/02/2021	10.06	Call	Bond Future	1,877.2300	1.8772	1,739.2000	1.7392	(7.353)	0	0	0
2020/06/22	R035	04/02/2021	10.06	Put	Bond Future	10,183.4600	10.1835	10,464.9900	10.4650	2.765	0	0	0
2020/06/22	R035	04/02/2021	10.14	Call	Bond Future	2,008.9100	2.0089	1,864.2200	1.8642	(7.202)	0	0	0
2020/06/22	R035	04/02/2021	11.14	Call	Bond Future	4,338.1900	4.3382	4,104.1600	4.1042	(5.395)	0	0	0
2020/06/22	R035	04/02/2021	10.04	Call	Bond Future	1,845.2700	1.8453	1,708.8800	1.7089	(7.391)	0	0	0
2020/06/22	R035	04/02/2021	10.05	Put	Bond Future	10,237.0600	10.2371	10,519.4200	10.5194	2.758	0	0	0
2020/06/22	R035	06/05/2021	10.24	Put	Bond Future	10,592.2600	10.5923	10,872.9100	10.8729	2.650	0	0	0
2020/06/22	R035	06/05/2021	12.35	Put	Bond Future	3,536.5800	3.5366	3,659.5700	3.6596	3.478	0	0	0
2020/06/22	R035	06/05/2021	12.37	Call	Bond Future	8,056.3600	8.0564	7,753.3900	7.7534	(3.761)	0	0	0
2020/06/22	R035	06/05/2021			Bond Future	11.5613	83.3956	11.6338	82.9708	0.628	0.0000	0.0000	0
2020/06/22	R035	06/05/2021	12.35	Call	Bond Future	7,984.2400	7.9842	7,682.4400	7.6824	(3.780)	0	0	0
2020/06/22	R035	06/05/2021	12.37	Put	Bond Future	3,500.6500	3.5006	3,622.4700	3.6225	3.480	0	0	0
2020/06/22	R035	06/05/2021	10.24	Call	Bond Future	2,249.5200	2.2495	2,105.3800	2.1054	(6.408)	0	0	793

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2020/06/22	R035	06/05/2021	12.36	Put	Bond Future	3,518.4200	3.5184	3,640.8300	3.6408	3.479	0	0	0
2020/06/22	R035	06/05/2021	12.02	Call	Bond Future	6,836.9600	6.8370	6,555.9100	6.5559	(4.111)	0	0	0
2020/06/22	R035	06/05/2021	12.02	Put	Bond Future	4,205.2800	4.2053	4,349.0200	4.3490	3.418	0	0	793
2020/06/22	R035	06/05/2021	11.32	Call	Bond Future	4,680.9800	4.6810	4,450.9900	4.4510	(4.913)	0	0	0
2020/06/22	R035	06/05/2021	11.32	Put	Bond Future	6,117.6000	6.1176	6,312.4000	6.3124	3.184	0	0	793
2020/06/22	R035	06/05/2021	12.36	Call	Bond Future	8,020.1300	8.0201	7,717.7500	7.7177	(3.770)	0	0	0
2020/06/22	R186	06/08/2020	8.38	Put	Bond Future	352.0900	0.3521	315.5600	0.3156	(10.375)	0	0	0
2020/06/22	R186	06/08/2020	7.45	Call	Bond Future	870.4200	0.8704	841.1700	0.8412	(3.360)	0	0	2,500
2020/06/22	R186	06/08/2020	9.00	Call	Bond Future	6,776.7400	6.7767	6,802.4300	6.8024	0.379	0	0	900
2020/06/22	R186	06/08/2020	8.00	Call	Bond Future	2,399.2300	2.3992	2,382.5000	2.3825	(0.697)	0	0	900
2020/06/22	R186	06/08/2020	8.25	Call	Bond Future	3,358.8600	3.3589	3,354.5600	3.3546	(0.128)	0	0	0
2020/06/22	R186	06/08/2020			Bond Future	7.7052	115.3142	7.6980	115.3530	(0.093)	0.0000	0.0000	68,600
2020/06/22	R186	06/08/2020	8.37	Call	Bond Future	3,866.0900	3.8661	3,867.7900	3.8678	0.044	0	0	0
2020/06/22	R186	06/08/2020	8.37	Put	Bond Future	360.5200	0.3605	323.4900	0.3235	(10.271)	0	0	0
2020/06/22	R186	06/08/2020	9.00	Put	Bond Future	74.6700	0.0747	61.6300	0.0616	(17.464)	0	0	0
2020/06/22	R186	06/08/2020	8.38	Call	Bond Future	3,909.3400	3.9093	3,911.5400	3.9115	0.056	0	0	0
2020/06/22	R186	06/08/2020	7.45	Put	Bond Future	2,253.9800	2.2540	2,186.0000	2.1860	(3.016)	0	0	2,500
2020/06/22	R186	06/08/2020	8.00	Put	Bond Future	827.6600	0.8277	772.2000	0.7722	(6.701)	0	0	15,177
2020/06/22	R186	06/08/2020	8.25	Put	Bond Future	475.8600	0.4759	432.8300	0.4328	(9.043)	0	0	0
2020/06/22	R186	06/08/2020	8.36	Call	Bond Future	3,822.9700	3.8230	3,824.1800	3.8242	0.032	0	0	0
2020/06/22	R186	06/08/2020	8.36	Put	Bond Future	369.1100	0.3691	331.5900	0.3316	(10.165)	0	0	0
2020/06/22	R186	05/11/2020	8.00	Put	Bond Future	2,285.1000	2.2851	2,240.0000	2.2400	(1.974)	0	0	0
2020/06/22	R186	05/11/2020	8.65	Call	Bond Future	4,977.3300	4.9773	4,981.8100	4.9818	0.090	0	0	0
2020/06/22	R186	05/11/2020	8.64	Put	Bond Future	1,136.8800	1.1369	1,102.7200	1.1027	(3.005)	0	0	0
2020/06/22	R186	05/11/2020			Bond Future	7.8848	116.5489	7.8774	116.5873	(0.095)	0.0000	0.0000	0
2020/06/22	R186	05/11/2020	7.00	Put	Bond Future	5,552.3800	5.5524	5,501.8500	5.5018	(0.910)	0	0	0
2020/06/22	R186	05/11/2020	7.00	Call	Bond Future	878.3500	0.8783	866.2800	0.8663	(1.374)	0	0	1,200
2020/06/22	R186	05/11/2020	8.66	Call	Bond Future	5,013.8900	5.0139	5,018.5500	5.0186	0.093	0	0	0
2020/06/22	R186	05/11/2020	8.66	Put	Bond Future	1,111.3900	1.1114	1,077.5900	1.0776	(3.041)	0	0	0
2020/06/22	R186	05/11/2020	8.00	Call	Bond Future	2,876.0700	2.8761	2,869.4300	2.8694	(0.231)	0	0	1,200
2020/06/22	R186	05/11/2020	7.84	Put	Bond Future	2,681.4100	2.6814	2,634.2900	2.6343	(1.757)	0	0	0
2020/06/22	R186	05/11/2020	9.26	Put	Bond Future	556.6800	0.5567	533.4900	0.5335	(4.166)	0	0	3,500
2020/06/22	R186	05/11/2020	8.65	Put	Bond Future	1,124.0700	1.1241	1,090.0900	1.0901	(3.023)	0	0	0
2020/06/22	R186	05/11/2020	8.64	Call	Bond Future	4,940.8700	4.9409	4,945.1700	4.9452	0.087	0	0	0
2020/06/22	R186	05/11/2020	7.84	Call	Bond Future	2,450.3800	2.4504	2,441.7200	2.4417	(0.353)	0	0	3,500
2020/06/22	R186	05/11/2020	8.34	Put	Bond Future	1,592.9600	1.5930	1,553.2700	1.5533	(2.492)	0	0	0
2020/06/22	R186	05/11/2020	8.34	Call	Bond Future	3,905.6200	3.9056	3,904.3900	3.9044	(0.031)	0	0	3,500
2020/06/22	R186	05/11/2020	9.26	Call	Bond Future	7,362.3400	7.3623	7,377.6100	7.3776	0.207	0	0	0
2020/06/22	R186	04/02/2021	8.15	Call	Bond Future	3,342.7800	3.3428	3,342.9300	3.3429	0.004	0	0	0
2020/06/22	R186	04/02/2021			Bond Future	8.0659	112.6169	8.0581	112.6554	(0.097)	0.0000	0.0000	0
2020/06/22	R186	04/02/2021	8.15	Put	Bond Future	2,929.9700	2.9300	2,891.6800	2.8917	(1.307)	0	0	0
2020/06/22	R186	04/02/2021	8.16	Call	Bond Future	3,369.0800	3.3691	3,369.3200	3.3693	0.007	0	0	0
2020/06/22	R186	04/02/2021	8.17	Put	Bond Future	2,884.8000	2.8848	2,846.7000	2.8467	(1.321)	0	0	0
2020/06/22	R186	04/02/2021	8.16	Put	Bond Future	2,907.3200	2.9073	2,869.1200	2.8691	(1.314)	0	0	0
2020/06/22	R186	04/02/2021	8.17	Call	Bond Future	3,395.4900	3.3955	3,395.8300	3.3958	0.010	0	0	0
2020/06/22	R186	06/05/2021	10.76	Put	Bond Future	453.7100	0.4537	442.3100	0.4423	(2.513)	0	0	0
2020/06/22	R186	06/05/2021	10.77	Call	Bond Future	11,477.2600	11.4773	11,504.6200	11.5046	0.238	0	0	0

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2020/06/22	R186	06/05/2021			Bond Future	8.2587	113.9558	8.2504	113.9945	(0.100)	0.0000	0.0000	0
2020/06/22	R186	06/05/2021	10.78	Call	Bond Future	11,513.6400	11.5136	11,541.0900	11.5411	0.238	0	0	0
2020/06/22	R186	06/05/2021	10.78	Put	Bond Future	444.3700	0.4444	433.1400	0.4331	(2.527)	0	0	0
2020/06/22	R186	06/05/2021	10.76	Call	Bond Future	11,440.9000	11.4409	11,468.1800	11.4682	0.238	0	0	0
2020/06/22	R186	06/05/2021	10.77	Put	Bond Future	449.0200	0.4490	437.7000	0.4377	(2.521)	0	0	0
2020/06/22	R197	06/08/2020			Bond Future	307.7454	307.7454	307.7701	307.7701	0.008	0.0000	0.0000	2,591
2020/06/22	R197	05/11/2020			Bond Future	311.1154	311.1154	311.1386	311.1386	0.007	0.0000	0.0000	0
2020/06/22	R197	04/02/2021			Bond Future	306.8599	306.8599	306.8822	306.8822	0.007	0.0000	0.0000	0
2020/06/22	R197	06/05/2021			Bond Future	310.5774	310.5774	310.5994	310.5994	0.007	0.0000	0.0000	0
2020/06/22	R202	06/08/2020			Bond Future	215.0207	215.0207	215.2725	215.2725	0.117	0.0000	0.0000	7,794
2020/06/22	R202	05/11/2020			Bond Future	217.3753	217.3753	217.6287	217.6287	0.117	0.0000	0.0000	0
2020/06/22	R202	04/02/2021			Bond Future	215.7313	215.7313	215.9866	215.9866	0.118	0.0000	0.0000	0
2020/06/22	R202	06/05/2021			Bond Future	218.3443	218.3443	218.6023	218.6023	0.118	0.0000	0.0000	0
2020/06/22	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	R208	06/08/2020			Bond Future	3.6028	104.4204	3.6042	104.4195	0.039	0.0000	0.0000	23,391
2020/06/22	R208	06/08/2020	5.56	Call	Bond Future	1,226.9200	1.2269	1,226.0200	1.2260	(0.073)	0	0	0
2020/06/22	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	R208	06/08/2020	5.57	Call	Bond Future	1,233.1200	1.2331	1,232.2200	1.2322	(0.073)	0	0	0
2020/06/22	R208	06/08/2020	5.55	Call	Bond Future	1,220.7200	1.2207	1,219.8200	1.2198	(0.074)	0	0	0
2020/06/22	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	R208	05/11/2020	4.78	Call	Bond Future	646.6600	0.6467	645.1300	0.6451	(0.237)	0	0	0
2020/06/22	R208	05/11/2020	4.77	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/06/22	R208	05/11/2020			Bond Future	3.1111	102.1474	3.1150	102.1459	0.125	0.0000	0.0000	0
2020/06/22	R208	05/11/2020	4.79	Call	Bond Future	650.5000	0.6505	648.9800	0.6490	(0.234)	0	0	0
2020/06/22	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/06/22	R208	05/11/2020	4.78	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/06/22	R208	05/11/2020	4.77	Call	Bond Future	642.8100	0.6428	641.2800	0.6413	(0.238)	0	0	0
2020/06/22	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	R209	06/08/2020	5.55	Put	Bond Future	41,515.3400	41.5153	41,866.4500	41.8665	0.846	0	0	0
2020/06/22	R209	06/08/2020			Bond Future	10.8473	68.0178	10.9113	67.6667	0.591	0.0000	0.0000	61,107
2020/06/22	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	R209	06/08/2020	5.57	Put	Bond Future	41,298.5300	41.2985	41,649.6400	41.6496	0.850	0	0	0
2020/06/22	R209	06/08/2020	5.56	Put	Bond Future	41,406.8600	41.4069	41,757.9700	41.7580	0.848	0	0	0
2020/06/22	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/22	R209	05/11/2020	10.02	Call	Bond Future	1,469.1600	1.4692	1,338.4800	1.3385	(8.895)	0	0	0
2020/06/22	R209	05/11/2020			Bond Future	11.0397	65.6063	11.1063	65.2509	0.603	0.0000	0.0000	0
2020/06/22	R209	05/11/2020	10.00	Call	Bond Future	1,439.9900	1.4400	1,311.0500	1.3110	(8.954)	0	0	0
2020/06/22	R209	05/11/2020	10.00	Put	Bond Future	7,379.2800	7.3793	7,605.6500	7.6057	3.068	0	0	0
2020/06/22	R209	05/11/2020	10.02	Put	Bond Future	7,286.9400	7.2869	7,511.5700	7.5116	3.083	0	0	0
2020/06/22	R209	05/11/2020	10.01	Call	Bond Future	1,454.5300	1.4545	1,324.7100	1.3247	(8.925)	0	0	0
2020/06/22	R209	05/11/2020	10.01	Put	Bond Future	7,333.0300	7.3330	7,558.5200	7.5585	3.075	0	0	0
2020/06/22	R209	04/02/2021	10.12	Put	Bond Future	8,244.3400	8.2443	8,467.7300	8.4677	2.710	0	0	0
2020/06/22	R209	04/02/2021			Bond Future	11.2338	66.3673	11.3030	66.0076	0.616	0.0000	0.0000	0
2020/06/22	R209	04/02/2021	10.11	Call	Bond Future	2,005.4200	2.0054	1,869.8400	1.8698	(6.761)	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
2020/06/22	R209	04/02/2021	10.11	Put	Bond Future	8,288.4800	8.2885	8,512.5800	8.5126	2.704	0	0	0
2020/06/22	R209	04/02/2021	10.12	Call	Bond Future	2,021.0300	2.0210	1,884.7400	1.8847	(6.744)	0	0	0
2020/06/22	R209	04/02/2021	10.10	Call	Bond Future	1,989.8900	1.9899	1,855.0200	1.8550	(6.778)	0	0	0
2020/06/22	R209	04/02/2021	10.10	Put	Bond Future	8,332.7700	8.3328	8,557.5800	8.5576	2.698	0	0	0
2020/06/22	R209	06/05/2021	12.23	Put	Bond Future	3,269.4500	3.2694	3,373.0900	3.3731	3.170	0	0	0
2020/06/22	R209	06/05/2021	12.22	Call	Bond Future	7,114.6000	7.1146	6,854.6400	6.8546	(3.654)	0	0	0
2020/06/22	R209	06/05/2021			Bond Future	11.4324	64.0148	11.5043	63.6507	0.628	0.0000	0.0000	0
2020/06/22	R209	06/05/2021	12.23	Call	Bond Future	7,145.1500	7.1451	6,884.7100	6.8847	(3.645)	0	0	0
2020/06/22	R209	06/05/2021	12.22	Put	Bond Future	3,285.3000	3.2853	3,389.4200	3.3894	3.169	0	0	0
2020/06/22	R209	06/05/2021	12.24	Call	Bond Future	7,175.9600	7.1760	6,915.0400	6.9150	(3.636)	0	0	0
2020/06/22	R209	06/05/2021	12.24	Put	Bond Future	3,253.9000	3.2539	3,357.0600	3.3571	3.170	0	0	0
2020/06/22	R210	06/08/2020			Bond Future	186.5643	186.5643	186.5859	186.5859	0.012	0.0000	0.0000	1,929
2020/06/22	R210	05/11/2020			Bond Future	185.9014	185.9014	185.9221	185.9221	0.011	0.0000	0.0000	0
2020/06/22	R210	04/02/2021			Bond Future	188.1003	188.1003	188.1204	188.1204	0.011	0.0000	0.0000	0
2020/06/22	R210	06/05/2021			Bond Future	187.6372	187.6372	187.6572	187.6572	0.011	0.0000	0.0000	0
2020/06/22	R212	06/08/2020			Bond Future	166.2199	166.2199	166.2837	166.2837	0.038	0.0000	0.0000	7,044
2020/06/22	R212	05/11/2020			Bond Future	168.0407	168.0407	168.1041	168.1041	0.038	0.0000	0.0000	0
2020/06/22	R212	04/02/2021			Bond Future	167.7070	167.7070	167.7705	167.7705	0.038	0.0000	0.0000	0
2020/06/22	R212	06/05/2021			Bond Future	169.7385	169.7385	169.8024	169.8024	0.038	0.0000	0.0000	0
2020/06/22	R213	06/08/2020	9.31	Call	Bond Future	871.6600	0.8717	724.8300	0.7248	(16.845)	0	0	0
2020/06/22	R213	06/08/2020			Bond Future	9.7467	85.2761	9.8058	84.9398	0.606	0.0000	0.0000	17,349
2020/06/22	R213	06/08/2020	9.29	Call	Bond Future	836.1300	0.8361	693.0900	0.6931	(17.107)	0	0	0
2020/06/22	R213	06/08/2020	9.29	Put	Bond Future	3,498.9900	3.4990	3,692.2900	3.6923	5.524	0	0	0
2020/06/22	R213	06/08/2020	9.31	Put	Bond Future	3,415.5600	3.4156	3,605.0700	3.6051	5.548	0	0	0
2020/06/22	R213	06/08/2020	9.30	Call	Bond Future	853.7700	0.8538	708.8300	0.7088	(16.976)	0	0	0
2020/06/22	R213	06/08/2020	9.30	Put	Bond Future	3,457.1200	3.4571	3,648.5200	3.6485	5.536	0	0	0
2020/06/22	R213	05/11/2020	9.60	Put	Bond Future	4,417.0700	4.4171	4,578.6100	4.5786	3.657	0	0	0
2020/06/22	R213	05/11/2020	9.59	Call	Bond Future	2,477.4500	2.4775	2,299.5000	2.2995	(7.183)	0	0	0
2020/06/22	R213	05/11/2020			Bond Future	9.9401	82.6604	10.0016	82.3200	0.619	0.0000	0.0000	0
2020/06/22	R213	05/11/2020	9.60	Call	Bond Future	2,501.1500	2.5012	2,322.2200	2.3222	(7.154)	0	0	0
2020/06/22	R213	05/11/2020	9.59	Put	Bond Future	4,450.6000	4.4506	4,613.1200	4.6131	3.652	0	0	0
2020/06/22	R213	05/11/2020	9.61	Call	Bond Future	2,524.9800	2.5250	2,345.0700	2.3451	(7.125)	0	0	0
2020/06/22	R213	05/11/2020	9.61	Put	Bond Future	4,383.7200	4.3837	4,544.2800	4.5443	3.663	0	0	0
2020/06/22	R213	04/02/2021	9.40	Call	Bond Future	2,346.1500	2.3462	2,198.0800	2.1981	(6.311)	0	0	0
2020/06/22	R213	04/02/2021	9.39	Put	Bond Future	6,498.5200	6.4985	6,695.9700	6.6960	3.038	0	0	0
2020/06/22	R213	04/02/2021			Bond Future	10.1393	83.6187	10.2034	83.2740	0.633	0.0000	0.0000	0
2020/06/22	R213	04/02/2021	9.41	Call	Bond Future	2,366.2100	2.3662	2,217.3500	2.2174	(6.291)	0	0	0
2020/06/22	R213	04/02/2021	9.41	Put	Bond Future	6,423.5400	6.4235	6,619.4100	6.6194	3.049	0	0	0
2020/06/22	R213	04/02/2021	9.40	Put	Bond Future	6,460.9500	6.4610	6,657.6100	6.6576	3.044	0	0	0
2020/06/22	R213	04/02/2021	9.39	Call	Bond Future	2,326.1900	2.3262	2,178.9100	2.1789	(6.331)	0	0	0
2020/06/22	R213	06/05/2021	11.91	Put	Bond Future	1,760.3500	1.7603	1,824.5600	1.8246	3.648	0	0	0
2020/06/22	R213	06/05/2021			Bond Future	10.3377	81.0804	10.4045	80.7314	0.647	0.0000	0.0000	0
2020/06/22	R213	06/05/2021	11.90	Call	Bond Future	9,427.2500	9.4273	9,142.8300	9.1428	(3.017)	0	0	0
2020/06/22	R213	06/05/2021	11.90	Put	Bond Future	1,773.1200	1.7731	1,837.7200	1.8377	3.643	0	0	0
2020/06/22	R213	06/05/2021	11.91	Call	Bond Future	9,460.2600	9.4603	9,175.4500	9.1754	(3.011)	0	0	0

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2020/06/22	R213	06/05/2021	11.89	Call	Bond Future	9,394.2700	9.3943	9,110.2500	9.1102	(3.023)	0	0	0
2020/06/22	R213	06/05/2021	11.89	Put	Bond Future	1,785.9600	1.7860	1,850.9600	1.8510	3.639	0	0	0
2020/06/22	R214	06/08/2020	9.98	Put	Bond Future	7,481.0000	7.4810	7,700.6500	7.7007	2.936	0	0	0
2020/06/22	R214	06/08/2020	9.97	Call	Bond Future	213.1700	0.2132	165.3800	0.1654	(22.419)	0	0	0
2020/06/22	R214	06/08/2020			Bond Future	11.1862	65.4887	11.2351	65.2204	0.437	0.0000	0.0000	20,956
2020/06/22	R214	06/08/2020	9.98	Call	Bond Future	218.5100	0.2185	169.8200	0.1698	(22.283)	0	0	0
2020/06/22	R214	06/08/2020	9.97	Put	Bond Future	7,541.3800	7.5414	7,761.9300	7.7619	2.925	0	0	0
2020/06/22	R214	06/08/2020	9.99	Call	Bond Future	223.9600	0.2240	174.3500	0.1743	(22.151)	0	0	0
2020/06/22	R214	06/08/2020	9.99	Put	Bond Future	7,420.8300	7.4208	7,639.5600	7.6396	2.948	0	0	0
2020/06/22	R214	05/11/2020	10.26	Put	Bond Future	7,905.5800	7.9056	8,073.0400	8.0730	2.118	0	0	0
2020/06/22	R214	05/11/2020			Bond Future	11.3782	62.9132	11.4290	62.6416	0.447	0.0000	0.0000	0
2020/06/22	R214	05/11/2020	10.25	Call	Bond Future	1,390.4300	1.3904	1,286.9700	1.2870	(7.441)	0	0	0
2020/06/22	R214	05/11/2020	10.25	Put	Bond Future	7,954.4200	7.9544	8,122.5700	8.1226	2.114	0	0	0
2020/06/22	R214	05/11/2020	10.26	Call	Bond Future	1,404.5800	1.4046	1,300.4300	1.3004	(7.415)	0	0	0
2020/06/22	R214	05/11/2020	10.24	Call	Bond Future	1,376.3700	1.3764	1,273.6000	1.2736	(7.467)	0	0	0
2020/06/22	R214	05/11/2020	10.24	Put	Bond Future	8,003.4500	8.0035	8,172.2900	8.1723	2.110	0	0	0
2020/06/22	R214	04/02/2021	10.33	Call	Bond Future	1,915.3500	1.9153	1,809.5900	1.8096	(5.522)	0	0	0
2020/06/22	R214	04/02/2021			Bond Future	11.5759	63.6427	11.6288	63.3677	0.457	0.0000	0.0000	0
2020/06/22	R214	04/02/2021	10.31	Call	Bond Future	1,885.3300	1.8853	1,780.6800	1.7807	(5.551)	0	0	0
2020/06/22	R214	04/02/2021	10.31	Put	Bond Future	9,111.7700	9.1118	9,282.1200	9.2821	1.870	0	0	0
2020/06/22	R214	04/02/2021	10.33	Put	Bond Future	9,017.1700	9.0172	9,186.4100	9.1864	1.877	0	0	0
2020/06/22	R214	04/02/2021	10.32	Call	Bond Future	1,900.3000	1.9003	1,795.1000	1.7951	(5.536)	0	0	0
2020/06/22	R214	04/02/2021	10.32	Put	Bond Future	9,064.3900	9.0644	9,234.1900	9.2342	1.873	0	0	0
2020/06/22	R214	06/05/2021	12.26	Call	Bond Future	6,284.7800	6.2848	6,091.4100	6.0914	(3.077)	0	0	0
2020/06/22	R214	06/05/2021	12.25	Put	Bond Future	3,902.7200	3.9027	3,988.1500	3.9881	2.189	0	0	0
2020/06/22	R214	06/05/2021			Bond Future	11.7709	61.1194	11.8260	60.8410	0.468	0.0000	0.0000	0
2020/06/22	R214	06/05/2021	12.27	Call	Bond Future	6,313.2400	6.3132	6,119.4700	6.1195	(3.069)	0	0	0
2020/06/22	R214	06/05/2021	12.27	Put	Bond Future	3,864.6600	3.8647	3,949.2900	3.9493	2.190	0	0	0
2020/06/22	R214	06/05/2021	12.26	Put	Bond Future	3,883.6400	3.8836	3,968.6700	3.9687	2.189	0	0	0
2020/06/22	R214	06/05/2021	12.25	Call	Bond Future	6,256.3500	6.2563	6,063.3800	6.0634	(3.084)	0	0	0
2020/06/22	R248	06/08/2020	10.20	Call	Bond Future	192.4400	0.1924	133.5400	0.1335	(30.607)	0	0	0
2020/06/22	R248	06/08/2020	11.80	Call	Bond Future	4,007.4000	4.0074	3,585.5200	3.5855	(10.528)	0	0	470
2020/06/22	R248	06/08/2020	12.75	Call	Bond Future	8,460.6400	8.4606	7,947.6500	7.9476	(6.063)	0	0	814
2020/06/22	R248	06/08/2020	10.35	Call	Bond Future	288.4400	0.2884	207.1800	0.2072	(28.172)	0	0	640
2020/06/22	R248	06/08/2020	11.85	Put	Bond Future	1,390.9700	1.3910	1,489.6300	1.4896	7.093	0	0	0
2020/06/22	R248	06/08/2020	9.00	Put	Bond Future	19,705.1900	19.7052	20,232.9200	20.2329	2.678	0	0	0
2020/06/22	R248	06/08/2020			Bond Future	11.4124	81.6815	11.4920	81.1527	0.697	0.0000	0.0000	100,891
2020/06/22	R248	06/08/2020	10.18	Call	Bond Future	181.9000	0.1819	125.6200	0.1256	(30.940)	0	0	0
2020/06/22	R248	06/08/2020	10.18	Put	Bond Future	9,279.8200	9.2798	9,752.3500	9.7524	5.092	0	0	0
2020/06/22	R248	06/08/2020	10.35	Put	Bond Future	8,022.2800	8.0223	8,469.8300	8.4698	5.579	0	0	0
2020/06/22	R248	06/08/2020	11.85	Call	Bond Future	4,221.9200	4.2219	3,791.7700	3.7918	(10.188)	0	0	0
2020/06/22	R248	06/08/2020	11.15	Put	Bond Future	3,495.1800	3.4952	3,746.5100	3.7465	7.191	0	0	0
2020/06/22	R248	06/08/2020	11.15	Call	Bond Future	1,703.5900	1.7036	1,426.1100	1.4261	(16.288)	0	0	0
2020/06/22	R248	06/08/2020	10.85	Put	Bond Future	4,904.5900	4.9046	5,237.3400	5.2373	6.784	0	0	0
2020/06/22	R248	06/08/2020	10.85	Call	Bond Future	972.7000	0.9727	776.6400	0.7766	(20.156)	0	0	640
2020/06/22	R248	06/08/2020	9.25	Put	Bond Future	17,283.7000	17.2837	17,809.3900	17.8094	3.042	0	0	0

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2020/06/22	R248	06/08/2020	9.25	Call	Bond Future	6.5100	0.0065	3.3900	0.0034	(47.926)	0	0	20,640
2020/06/22	R248	06/08/2020	10.20	Put	Bond Future	9,127.9200	9.1279	9,597.8300	9.5978	5.148	0	0	0
2020/06/22	R248	06/08/2020	11.80	Put	Bond Future	1,490.4400	1.4904	1,597.3700	1.5974	7.174	0	0	0
2020/06/22	R248	06/08/2020	12.75	Put	Bond Future	361.1200	0.3611	376.9400	0.3769	4.381	0	0	0
2020/06/22	R248	06/08/2020	9.00	Call	Bond Future	2.0400	0.0020	0.9600	0.0010	(52.941)	0	0	3,000
2020/06/22	R248	06/08/2020	10.19	Call	Bond Future	187.1100	0.1871	129.5300	0.1295	(30.773)	0	0	0
2020/06/22	R248	06/08/2020	10.19	Put	Bond Future	9,203.7500	9.2038	9,674.9800	9.6750	5.120	0	0	0
2020/06/22	R248	06/08/2020	12.25	Put	Bond Future	796.2800	0.7963	844.6300	0.8446	6.072	0	0	0
2020/06/22	R248	06/08/2020	12.25	Call	Bond Future	6,055.8800	6.0559	5,575.4200	5.5754	(7.934)	0	0	814
2020/06/22	R248	06/08/2020	11.10	Put	Bond Future	3,707.0500	3.7070	3,971.7300	3.9717	7.140	0	0	0
2020/06/22	R248	06/08/2020	11.10	Call	Bond Future	1,565.7200	1.5657	1,301.5900	1.3016	(16.870)	0	0	470
2020/06/22	R248	05/11/2020	10.02	Put	Bond Future	12,544.0600	12.5441	12,973.2500	12.9733	3.421	0	0	0
2020/06/22	R248	05/11/2020	10.03	Call	Bond Future	805.6100	0.8056	698.7900	0.6988	(13.260)	0	0	0
2020/06/22	R248	05/11/2020			Bond Future	11.6159	78.1451	11.6990	77.6101	0.715	0.0000	0.0000	0
2020/06/22	R248	05/11/2020	11.00	Put	Bond Future	6,672.4200	6.6724	6,971.8200	6.9718	4.487	0	0	0
2020/06/22	R248	05/11/2020	11.00	Call	Bond Future	2,484.6600	2.4847	2,249.1300	2.2491	(9.479)	0	0	800
2020/06/22	R248	05/11/2020	10.00	Put	Bond Future	12,690.0400	12.6900	13,121.3900	13.1214	3.399	0	0	0
2020/06/22	R248	05/11/2020	10.00	Call	Bond Future	773.7600	0.7738	670.1800	0.6702	(13.387)	0	0	800
2020/06/22	R248	05/11/2020	10.04	Call	Bond Future	816.4300	0.8164	708.5300	0.7085	(13.216)	0	0	0
2020/06/22	R248	05/11/2020	10.04	Put	Bond Future	12,399.0300	12.3990	12,826.0600	12.8261	3.444	0	0	0
2020/06/22	R248	05/11/2020	10.02	Call	Bond Future	794.8900	0.7949	689.1500	0.6892	(13.302)	0	0	0
2020/06/22	R248	05/11/2020	10.03	Put	Bond Future	12,471.4200	12.4714	12,899.5300	12.8995	3.433	0	0	0
2020/06/22	R248	04/02/2021	10.46	Call	Bond Future	1,875.2100	1.8752	1,709.9500	1.7100	(8.813)	0	0	0
2020/06/22	R248	04/02/2021	10.47	Put	Bond Future	11,356.8300	11.3568	11,732.0100	11.7320	3.304	0	0	0
2020/06/22	R248	04/02/2021			Bond Future	11.8267	79.0513	11.9135	78.5098	0.735	0.0000	0.0000	0
2020/06/22	R248	04/02/2021	10.46	Put	Bond Future	11,417.6700	11.4177	11,793.9000	11.7939	3.295	0	0	0
2020/06/22	R248	04/02/2021	10.47	Call	Bond Future	1,891.8900	1.8919	1,725.5800	1.7256	(8.791)	0	0	0
2020/06/22	R248	04/02/2021	10.48	Call	Bond Future	1,908.6600	1.9087	1,741.3000	1.7413	(8.768)	0	0	0
2020/06/22	R248	04/02/2021	10.48	Put	Bond Future	11,296.2100	11.2962	11,670.3400	11.6703	3.312	0	0	0
2020/06/22	R248	06/05/2021	12.36	Call	Bond Future	6,742.2600	6.7423	6,395.7700	6.3958	(5.139)	0	0	0
2020/06/22	R248	06/05/2021			Bond Future	12.0351	75.5761	12.1258	75.0280	0.754	0.0000	0.0000	0
2020/06/22	R248	06/05/2021	12.34	Call	Bond Future	6,677.1400	6.6771	6,332.3800	6.3324	(5.163)	0	0	0
2020/06/22	R248	06/05/2021	12.34	Put	Bond Future	4,864.0400	4.8640	5,067.3700	5.0674	4.180	0	0	0
2020/06/22	R248	06/05/2021	12.36	Put	Bond Future	4,813.0700	4.8131	5,014.6700	5.0147	4.189	0	0	0
2020/06/22	R248	06/05/2021	12.35	Call	Bond Future	6,709.6800	6.7097	6,364.0500	6.3640	(5.151)	0	0	0
2020/06/22	R248	06/05/2021	12.35	Put	Bond Future	4,838.4900	4.8385	5,040.9500	5.0410	4.184	0	0	0

Total

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