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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2020 TO 23/06/2020

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
2020/06/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	2025	06/08/2020		Bond Future	138.1606	138.1606	138.2441	138.2441	0.060	0.0000	0.0000	4,976
2020/06/23	2025	05/11/2020		Bond Future	139.6730	139.6730	139.7595	139.7595	0.062	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
2020/06/23	2025	04/02/2021			Bond Future	139.8009	139.8009	139.9024	139.9024	0.073	0.0000	0.0000	0
2020/06/23	2025	06/05/2021			Bond Future	141.4939	141.4939	141.6041	141.6041	0.078	0.0000	0.0000	0
2020/06/23	2029	06/08/2020			Bond Future	100.0693	100.0693	99.9697	99.9697	(0.100)	0.0000	0.0000	4,982
2020/06/23	2029	05/11/2020			Bond Future	100.0285	100.0285	99.9294	99.9294	(0.099)	0.0000	0.0000	0
2020/06/23	2029	04/02/2021			Bond Future	101.2112	101.2112	101.1208	101.1208	(0.089)	0.0000	0.0000	0
2020/06/23	2029	06/05/2021			Bond Future	101.2858	101.2858	101.1998	101.1998	(0.085)	0.0000	0.0000	0
2020/06/23	2030	06/08/2020	9.11	Call	Bond Future	1,156.9300	1.1569	1,003.8300	1.0038	(13.233)	0	0	0
2020/06/23	2030	06/08/2020	9.95	Put	Bond Future	635.1400	0.6351	706.0600	0.7061	11.166	0	0	5,850
2020/06/23	2030	06/08/2020	10.40	Put	Bond Future	261.9500	0.2620	292.9900	0.2930	11.850	0	0	0
2020/06/23	2030	06/08/2020	11.25	Call	Bond Future	10,256.9200	10.2569	9,892.2600	9.8923	(3.555)	0	0	0
2020/06/23	2030	06/08/2020	10.00	Call	Bond Future	4,228.2900	4.2283	3,925.2500	3.9252	(7.167)	0	0	470
2020/06/23	2030	06/08/2020	10.05	Put	Bond Future	524.3000	0.5243	583.9600	0.5840	11.379	0	0	0
2020/06/23	2030	06/08/2020	10.70	Call	Bond Future	7,547.5500	7.5475	7,195.3400	7.1953	(4.667)	0	0	470
2020/06/23	2030	06/08/2020	9.75	Put	Bond Future	921.1000	0.9211	1,019.0500	1.0191	10.634	0	0	0
2020/06/23	2030	06/08/2020	9.42	Call	Bond Future	1,998.8600	1.9989	1,785.3000	1.7853	(10.684)	0	0	0
2020/06/23	2030	06/08/2020			Bond Future	9.3584	91.8463	9.4215	91.4781	0.675	0.0000	0.0000	107,350
2020/06/23	2030	06/08/2020	9.09	Call	Bond Future	1,111.7100	1.1117	962.5400	0.9625	(13.418)	0	0	0
2020/06/23	2030	06/08/2020	9.09	Put	Bond Future	2,698.1700	2.6982	2,917.1200	2.9171	8.115	0	0	0
2020/06/23	2030	06/08/2020	10.40	Call	Bond Future	6,093.2000	6.0932	5,756.1200	5.7561	(5.532)	0	0	0
2020/06/23	2030	06/08/2020	10.70	Put	Bond Future	128.0900	0.1281	144.0000	0.1440	12.421	0	0	0
2020/06/23	2030	06/08/2020	9.05	Put	Bond Future	2,850.6400	2.8506	3,077.4200	3.0774	7.955	0	0	0
2020/06/23	2030	06/08/2020	9.05	Call	Bond Future	1,024.6800	1.0247	883.3400	0.8833	(13.794)	0	0	450
2020/06/23	2030	06/08/2020	8.36	Put	Bond Future	6,256.9100	6.2569	6,588.4500	6.5885	5.299	0	0	0
2020/06/23	2030	06/08/2020	8.36	Call	Bond Future	170.3500	0.1704	133.7700	0.1338	(21.473)	0	0	800
2020/06/23	2030	06/08/2020	8.86	Put	Bond Future	3,646.4300	3.6464	3,908.9400	3.9089	7.199	0	0	0
2020/06/23	2030	06/08/2020	8.86	Call	Bond Future	671.8100	0.6718	566.2000	0.5662	(15.720)	0	0	800
2020/06/23	2030	06/08/2020	9.11	Put	Bond Future	2,623.9400	2.6239	2,838.9600	2.8390	8.195	0	0	0
2020/06/23	2030	06/08/2020	9.95	Call	Bond Future	4,008.9400	4.0089	3,711.7400	3.7117	(7.413)	0	0	0
2020/06/23	2030	06/08/2020	11.25	Put	Bond Future	25.7600	0.0258	29.2200	0.0292	13.432	0	0	0
2020/06/23	2030	06/08/2020	10.21	Put	Bond Future	383.2300	0.3832	427.8700	0.4279	11.648	0	0	0
2020/06/23	2030	06/08/2020	10.00	Put	Bond Future	576.8900	0.5769	641.9700	0.6420	11.281	0	0	0
2020/06/23	2030	06/08/2020	10.75	Call	Bond Future	7,792.4000	7.7924	7,438.3300	7.4383	(4.544)	0	0	0
2020/06/23	2030	06/08/2020	10.05	Call	Bond Future	4,452.1500	4.4521	4,143.6900	4.1437	(6.928)	0	0	0
2020/06/23	2030	06/08/2020	9.75	Call	Bond Future	3,172.8800	3.1729	2,902.7100	2.9027	(8.515)	0	0	450
2020/06/23	2030	06/08/2020	9.42	Put	Bond Future	1,639.7600	1.6398	1,794.3200	1.7943	9.426	0	0	800
2020/06/23	2030	06/08/2020	9.10	Call	Bond Future	1,134.1700	1.1342	983.0400	0.9830	(13.325)	0	0	0
2020/06/23	2030	06/08/2020	9.10	Put	Bond Future	2,660.8800	2.6609	2,877.8700	2.8779	8.155	0	0	0
2020/06/23	2030	06/08/2020	11.47	Call	Bond Future	11,333.2700	11.3333	10,966.8500	10.9668	(3.233)	0	0	0
2020/06/23	2030	06/08/2020	11.47	Put	Bond Future	12.4900	0.0125	14.1900	0.0142	13.611	0	0	650
2020/06/23	2030	06/08/2020	10.21	Call	Bond Future	5,188.0600	5.1881	4,864.5800	4.8646	(6.235)	0	0	650
2020/06/23	2030	06/08/2020	10.87	Call	Bond Future	8,382.6400	8.3826	8,024.8200	8.0248	(4.269)	0	0	0
2020/06/23	2030	06/08/2020	10.87	Put	Bond Future	80.4900	0.0805	90.7900	0.0908	12.797	0	0	650
2020/06/23	2030	06/08/2020	10.75	Put	Bond Future	112.0500	0.1121	126.1000	0.1261	12.539	0	0	0
2020/06/23	2030	06/08/2020	9.20	Put	Bond Future	2,306.5600	2.3066	2,503.8000	2.5038	8.551	0	0	2,500
2020/06/23	2030	06/08/2020	9.20	Call	Bond Future	1,374.6000	1.3746	1,203.7200	1.2037	(12.431)	0	0	323
2020/06/23	2030	06/08/2020	8.50	Put	Bond Future	5,457.7700	5.4578	5,774.9900	5.7750	5.812	0	0	0

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2020/06/23	2030	06/08/2020	8.50	Call	Bond Future	255.8000	0.2558	204.9000	0.2049	(19.898)	0	0	323
2020/06/23	2030	05/11/2020	8.10	Put	Bond Future	9,324.4400	9.3244	9,634.2500	9.6342	3.323	0	0	0
2020/06/23	2030	05/11/2020	8.73	Call	Bond Future	1,351.6300	1.3516	1,238.1100	1.2381	(8.399)	0	0	3,000
2020/06/23	2030	05/11/2020	10.06	Put	Bond Future	2,037.3100	2.0373	2,157.9100	2.1579	5.920	0	0	1,000
2020/06/23	2030	05/11/2020	9.39	Put	Bond Future	3,699.1300	3.6991	3,886.5100	3.8865	5.066	0	0	0
2020/06/23	2030	05/11/2020	9.38	Call	Bond Future	2,760.2600	2.7603	2,577.9400	2.5779	(6.605)	0	0	0
2020/06/23	2030	05/11/2020			Bond Future	9.5499	92.8299	9.6155	92.4592	0.687	0.0000	0.0000	0
2020/06/23	2030	05/11/2020	8.85	Put	Bond Future	5,645.7600	5.6458	5,890.8300	5.8908	4.341	0	0	0
2020/06/23	2030	05/11/2020	8.85	Call	Bond Future	1,562.9200	1.5629	1,437.2200	1.4372	(8.043)	0	0	3,000
2020/06/23	2030	05/11/2020	9.61	Call	Bond Future	3,405.2400	3.4052	3,198.7000	3.1987	(6.065)	0	0	0
2020/06/23	2030	05/11/2020	9.61	Put	Bond Future	3,065.3700	3.0654	3,229.6000	3.2296	5.358	0	0	3,000
2020/06/23	2030	05/11/2020	8.34	Put	Bond Future	8,040.8300	8.0408	8,332.7100	8.3327	3.630	0	0	0
2020/06/23	2030	05/11/2020	8.34	Call	Bond Future	831.4700	0.8315	752.5800	0.7526	(9.488)	0	0	1,000
2020/06/23	2030	05/11/2020	9.04	Put	Bond Future	4,895.2600	4.8953	5,120.2800	5.1203	4.597	0	0	0
2020/06/23	2030	05/11/2020	9.04	Call	Bond Future	1,944.0600	1.9441	1,798.3100	1.7983	(7.497)	0	0	1,000
2020/06/23	2030	05/11/2020	8.36	Put	Bond Future	7,937.9900	7.9380	8,228.2600	8.2283	3.657	0	0	0
2020/06/23	2030	05/11/2020	9.86	Put	Bond Future	2,450.6900	2.4507	2,589.8900	2.5899	5.680	0	0	14,160
2020/06/23	2030	05/11/2020	8.10	Call	Bond Future	597.6000	0.5976	536.6400	0.5366	(10.201)	0	0	3,000
2020/06/23	2030	05/11/2020	8.73	Put	Bond Future	6,158.3500	6.1584	6,415.6000	6.4156	4.177	0	0	0
2020/06/23	2030	05/11/2020	9.23	Put	Bond Future	4,216.6100	4.2166	4,421.1900	4.4212	4.852	0	0	0
2020/06/23	2030	05/11/2020	10.06	Call	Bond Future	4,869.3400	4.8693	4,619.1700	4.6192	(5.138)	0	0	0
2020/06/23	2030	05/11/2020	10.37	Put	Bond Future	1,527.7000	1.5277	1,622.7900	1.6228	6.224	0	0	15,646
2020/06/23	2030	05/11/2020	9.39	Call	Bond Future	2,786.9200	2.7869	2,603.5300	2.6035	(6.580)	0	0	0
2020/06/23	2030	05/11/2020	9.38	Put	Bond Future	3,729.9200	3.7299	3,918.3700	3.9184	5.052	0	0	0
2020/06/23	2030	05/11/2020	8.36	Call	Bond Future	853.7300	0.8537	773.2300	0.7732	(9.429)	0	0	14,160
2020/06/23	2030	05/11/2020	8.86	Put	Bond Future	5,604.5000	5.6045	5,848.5300	5.8485	4.354	0	0	0
2020/06/23	2030	05/11/2020	8.86	Call	Bond Future	1,581.6600	1.5817	1,454.9200	1.4549	(8.013)	0	0	14,160
2020/06/23	2030	05/11/2020	9.86	Call	Bond Future	4,186.3600	4.1864	3,954.7900	3.9548	(5.532)	0	0	0
2020/06/23	2030	05/11/2020	9.23	Call	Bond Future	2,379.5400	2.3795	2,213.3500	2.2134	(6.984)	0	0	3,000
2020/06/23	2030	05/11/2020	10.47	Call	Bond Future	6,416.2500	6.4163	6,133.2600	6.1333	(4.411)	0	0	0
2020/06/23	2030	05/11/2020	10.47	Put	Bond Future	1,391.5700	1.3916	1,479.3500	1.4794	6.308	0	0	3,000
2020/06/23	2030	05/11/2020	8.53	Put	Bond Future	7,090.8100	7.0908	7,366.6100	7.3666	3.890	0	0	0
2020/06/23	2030	05/11/2020	8.53	Call	Bond Future	1,061.6200	1.0616	966.6500	0.9667	(8.946)	0	0	15,646
2020/06/23	2030	05/11/2020	9.03	Put	Bond Future	4,933.0100	4.9330	5,159.1100	5.1591	4.583	0	0	0
2020/06/23	2030	05/11/2020	9.03	Call	Bond Future	1,922.6900	1.9227	1,778.0200	1.7780	(7.524)	0	0	15,646
2020/06/23	2030	05/11/2020	10.37	Call	Bond Future	6,024.2900	6.0243	5,748.6100	5.7486	(4.576)	0	0	0
2020/06/23	2030	05/11/2020	9.40	Call	Bond Future	2,813.4900	2.8135	2,629.0300	2.6290	(6.556)	0	0	0
2020/06/23	2030	05/11/2020	9.40	Put	Bond Future	3,668.3000	3.6683	3,854.6100	3.8546	5.079	0	0	0
2020/06/23	2030	04/02/2021	9.12	Call	Bond Future	2,388.4600	2.3885	2,244.4100	2.2444	(6.031)	0	0	1,000
2020/06/23	2030	04/02/2021	8.36	Call	Bond Future	1,181.3900	1.1814	1,094.9500	1.0950	(7.317)	0	0	800
2020/06/23	2030	04/02/2021	9.16	Call	Bond Future	2,473.9300	2.4739	2,326.4900	2.3265	(5.960)	0	0	0
2020/06/23	2030	04/02/2021	9.15	Put	Bond Future	5,808.2200	5.8082	6,027.4900	6.0275	3.775	0	0	0
2020/06/23	2030	04/02/2021			Bond Future	9.7468	89.9009	9.8136	89.5351	0.686	0.0000	0.0000	0
2020/06/23	2030	04/02/2021	8.37	Put	Bond Future	9,184.6700	9.1847	9,463.4200	9.4634	3.035	0	0	0
2020/06/23	2030	04/02/2021	8.37	Call	Bond Future	1,193.3800	1.1934	1,106.2700	1.1063	(7.299)	0	0	1,000
2020/06/23	2030	04/02/2021	9.17	Call	Bond Future	2,495.3700	2.4954	2,347.0900	2.3471	(5.942)	0	0	0
2020/06/23	2030	04/02/2021	9.17	Put	Bond Future	5,736.1900	5.7362	5,953.7700	5.9538	3.793	0	0	0
2020/06/23	2030	04/02/2021	9.12	Put	Bond Future	5,917.3100	5.9173	6,139.1200	6.1391	3.748	0	0	0

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2020/06/23	2030	04/02/2021	8.36	Put	Bond Future	9,234.0200	9.2340	9,513.4400	9.5134	3.026	0	0	0
2020/06/23	2030	04/02/2021	9.16	Put	Bond Future	5,772.2600	5.7723	5,990.6800	5.9907	3.784	0	0	0
2020/06/23	2030	04/02/2021	9.15	Call	Bond Future	2,452.3300	2.4523	2,305.7400	2.3057	(5.978)	0	0	0
2020/06/23	2030	04/02/2021	8.86	Put	Bond Future	6,943.1200	6.9431	7,186.1400	7.1861	3.500	0	0	0
2020/06/23	2030	04/02/2021	8.86	Call	Bond Future	1,897.7000	1.8977	1,774.8600	1.7749	(6.473)	0	0	800
2020/06/23	2030	04/02/2021	10.20	Call	Bond Future	5,302.7600	5.3028	5,070.4400	5.0704	(4.381)	0	0	0
2020/06/23	2030	04/02/2021	10.20	Put	Bond Future	2,859.2100	2.8592	2,992.7500	2.9927	4.671	0	0	1,800
2020/06/23	2030	06/05/2021	10.04	Put	Bond Future	4,146.3200	4.1463	4,309.7000	4.3097	3.940	0	0	0
2020/06/23	2030	06/05/2021	9.15	Call	Bond Future	2,439.0100	2.4390	2,302.9000	2.3029	(5.581)	0	0	0
2020/06/23	2030	06/05/2021	11.69	Call	Bond Future	10,044.5300	10.0445	9,748.9600	9.7490	(2.943)	0	0	0
2020/06/23	2030	06/05/2021	11.70	Put	Bond Future	1,395.5500	1.3956	1,464.9400	1.4649	4.972	0	0	0
2020/06/23	2030	06/05/2021			Bond Future	9.9535	90.9702	10.0224	90.6048	0.692	0.0000	0.0000	0
2020/06/23	2030	06/05/2021	10.74	Call	Bond Future	6,794.6200	6.7946	6,547.3600	6.5474	(3.639)	0	0	0
2020/06/23	2030	06/05/2021	10.74	Put	Bond Future	2,738.5600	2.7386	2,856.6900	2.8567	4.314	0	0	0
2020/06/23	2030	06/05/2021	7.97	Call	Bond Future	866.1300	0.8661	803.5100	0.8035	(7.230)	0	0	700
2020/06/23	2030	06/05/2021	9.92	Call	Bond Future	4,272.5000	4.2725	4,079.0300	4.0790	(4.528)	0	0	0
2020/06/23	2030	06/05/2021	10.04	Call	Bond Future	4,604.7600	4.6048	4,402.7500	4.4027	(4.387)	0	0	0
2020/06/23	2030	06/05/2021	9.15	Put	Bond Future	6,846.8300	6.8468	7,076.1100	7.0761	3.349	0	0	0
2020/06/23	2030	06/05/2021	11.69	Put	Bond Future	1,406.6500	1.4066	1,476.4700	1.4765	4.964	0	0	0
2020/06/23	2030	06/05/2021	11.70	Call	Bond Future	10,079.9100	10.0799	9,783.9100	9.7839	(2.937)	0	0	0
2020/06/23	2030	06/05/2021	7.97	Put	Bond Future	12,272.6200	12.2726	12,575.3900	12.5754	2.467	0	0	0
2020/06/23	2030	06/05/2021	9.92	Put	Bond Future	4,450.6600	4.4507	4,622.5800	4.6226	3.863	0	0	700
2020/06/23	2030	06/05/2021	9.22	Call	Bond Future	2,582.5100	2.5825	2,441.1400	2.4411	(5.474)	0	0	0
2020/06/23	2030	06/05/2021	9.22	Put	Bond Future	6,595.2100	6.5952	6,819.2300	6.8192	3.397	0	0	700
2020/06/23	2030	06/05/2021	11.71	Call	Bond Future	10,115.3300	10.1153	9,818.8900	9.8189	(2.931)	0	0	0
2020/06/23	2030	06/05/2021	11.71	Put	Bond Future	1,384.5300	1.3845	1,453.4800	1.4535	4.980	0	0	0
2020/06/23	2032	06/08/2020	9.46	Put	Bond Future	5,503.8000	5.5038	5,869.0400	5.8690	6.636	0	0	0
2020/06/23	2032	06/08/2020	9.45	Call	Bond Future	385.8100	0.3858	309.8100	0.3098	(19.699)	0	0	0
2020/06/23	2032	06/08/2020	8.79	Put	Bond Future	9,703.0800	9.7031	10,131.4100	10.1314	4.414	0	0	0
2020/06/23	2032	06/08/2020	9.29	Put	Bond Future	6,478.0000	6.4780	6,867.4900	6.8675	6.013	0	0	0
2020/06/23	2032	06/08/2020			Bond Future	10.2697	89.4675	10.3430	89.0247	0.714	0.0000	0.0000	104,673
2020/06/23	2032	06/08/2020	9.91	Call	Bond Future	1,112.3100	1.1123	948.3200	0.9483	(14.743)	0	0	0
2020/06/23	2032	06/08/2020	9.91	Put	Bond Future	3,331.6900	3.3317	3,610.5100	3.6105	8.369	0	0	800
2020/06/23	2032	06/08/2020	9.46	Call	Bond Future	396.2300	0.3962	318.6600	0.3187	(19.577)	0	0	0
2020/06/23	2032	06/08/2020	9.45	Put	Bond Future	5,559.0100	5.5590	5,925.8200	5.9258	6.598	0	0	0
2020/06/23	2032	06/08/2020	8.79	Call	Bond Future	52.6100	0.0526	38.1300	0.0381	(27.523)	0	0	800
2020/06/23	2032	06/08/2020	9.29	Call	Bond Future	245.8800	0.2459	192.5600	0.1926	(21.685)	0	0	800
2020/06/23	2032	06/08/2020	9.47	Call	Bond Future	406.8600	0.4069	327.6900	0.3277	(19.459)	0	0	0
2020/06/23	2032	06/08/2020	9.47	Put	Bond Future	5,448.8600	5.4489	5,812.5000	5.8125	6.674	0	0	0
2020/06/23	2032	05/11/2020	9.61	Put	Bond Future	6,879.0100	6.8790	7,187.2400	7.1872	4.481	0	0	0
2020/06/23	2032	05/11/2020	10.99	Call	Bond Future	5,332.5300	5.3325	5,035.6600	5.0357	(5.567)	0	0	0
2020/06/23	2032	05/11/2020	9.44	Put	Bond Future	7,694.8000	7.6948	8,021.6900	8.0217	4.248	0	0	0
2020/06/23	2032	05/11/2020	11.08	Call	Bond Future	5,665.5800	5.6656	5,359.9900	5.3600	(5.394)	0	0	0
2020/06/23	2032	05/11/2020	9.77	Put	Bond Future	6,172.0900	6.1721	6,461.6700	6.4617	4.692	0	0	0
2020/06/23	2032	05/11/2020			Bond Future	10.4802	86.2803	10.5563	85.8340	0.726	0.0000	0.0000	0
2020/06/23	2032	05/11/2020	10.99	Put	Bond Future	2,403.7200	2.4037	2,553.1700	2.5532	6.217	0	0	3,000
2020/06/23	2032	05/11/2020	9.76	Call	Bond Future	1,827.2200	1.8272	1,671.6700	1.6717	(8.513)	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
2020/06/23	2032	05/11/2020	9.76	Put	Bond Future	6,214.8400	6.2148	6,505.6100	6.5056	4.679	0	0	0
2020/06/23	2032	05/11/2020	9.11	Call	Bond Future	844.3200	0.8443	756.2900	0.7563	(10.426)	0	0	3,000
2020/06/23	2032	05/11/2020	9.61	Call	Bond Future	1,538.9700	1.5390	1,400.8800	1.4009	(8.973)	0	0	3,000
2020/06/23	2032	05/11/2020	9.44	Call	Bond Future	1,258.6400	1.2586	1,139.2100	1.1392	(9.489)	0	0	1,000
2020/06/23	2032	05/11/2020	11.08	Put	Bond Future	2,234.1800	2.2342	2,374.9100	2.3749	6.299	0	0	1,000
2020/06/23	2032	05/11/2020	9.77	Call	Bond Future	1,847.4700	1.8475	1,690.7300	1.6907	(8.484)	0	0	0
2020/06/23	2032	05/11/2020	9.11	Put	Bond Future	9,460.1400	9.4601	9,818.4300	9.8184	3.787	0	0	0
2020/06/23	2032	05/11/2020	8.94	Put	Bond Future	10,442.4000	10.4424	10,814.7900	10.8148	3.566	0	0	0
2020/06/23	2032	05/11/2020	8.94	Call	Bond Future	676.3300	0.6763	602.4000	0.6024	(10.931)	0	0	1,000
2020/06/23	2032	05/11/2020	9.75	Call	Bond Future	1,806.9300	1.8069	1,652.5500	1.6525	(8.544)	0	0	0
2020/06/23	2032	05/11/2020	9.75	Put	Bond Future	6,257.6200	6.2576	6,549.5600	6.5496	4.665	0	0	0
2020/06/23	2032	04/02/2021	9.29	Call	Bond Future	1,435.1100	1.4351	1,324.0100	1.3240	(7.742)	0	0	800
2020/06/23	2032	04/02/2021	10.82	Put	Bond Future	4,113.7900	4.1138	4,306.2600	4.3063	4.679	0	0	800
2020/06/23	2032	04/02/2021	9.63	Call	Bond Future	1,942.2300	1.9422	1,803.0400	1.8030	(7.167)	0	0	0
2020/06/23	2032	04/02/2021			Bond Future	10.6936	87.2808	10.7714	86.8380	0.728	0.0000	0.0000	0
2020/06/23	2032	04/02/2021	8.79	Put	Bond Future	12,781.1700	12.7812	13,148.4700	13.1485	2.874	0	0	0
2020/06/23	2032	04/02/2021	8.79	Call	Bond Future	874.5500	0.8745	798.9700	0.7990	(8.642)	0	0	800
2020/06/23	2032	04/02/2021	9.61	Call	Bond Future	1,909.3600	1.9094	1,771.9000	1.7719	(7.199)	0	0	0
2020/06/23	2032	04/02/2021	9.61	Put	Bond Future	8,424.2100	8.4242	8,729.6300	8.7296	3.626	0	0	0
2020/06/23	2032	04/02/2021	9.29	Put	Bond Future	10,004.3400	10.0043	10,336.1200	10.3361	3.316	0	0	0
2020/06/23	2032	04/02/2021	10.82	Call	Bond Future	4,831.4500	4.8314	4,581.0400	4.5810	(5.183)	0	0	0
2020/06/23	2032	04/02/2021	9.63	Put	Bond Future	8,330.7400	8.3307	8,634.4300	8.6344	3.645	0	0	0
2020/06/23	2032	04/02/2021	9.62	Call	Bond Future	1,925.7500	1.9257	1,787.4200	1.7874	(7.183)	0	0	0
2020/06/23	2032	04/02/2021	9.62	Put	Bond Future	8,377.4000	8.3774	8,681.9500	8.6820	3.635	0	0	0
2020/06/23	2032	06/05/2021	12.12	Put	Bond Future	2,490.5500	2.4906	2,610.7800	2.6108	4.827	0	0	0
2020/06/23	2032	06/05/2021			Bond Future	10.9139	84.1715	10.9942	83.7280	0.736	0.0000	0.0000	0
2020/06/23	2032	06/05/2021	12.11	Call	Bond Future	8,789.1700	8.7892	8,466.4500	8.4664	(3.672)	0	0	0
2020/06/23	2032	06/05/2021	12.11	Put	Bond Future	2,507.2900	2.5073	2,628.1200	2.6281	4.819	0	0	0
2020/06/23	2032	06/05/2021	12.12	Call	Bond Future	8,822.1300	8.8221	8,498.8100	8.4988	(3.665)	0	0	0
2020/06/23	2032	06/05/2021	12.10	Call	Bond Future	8,756.2500	8.7563	8,434.1300	8.4341	(3.679)	0	0	0
2020/06/23	2032	06/05/2021	12.10	Put	Bond Future	2,524.1300	2.5241	2,645.5600	2.6456	4.811	0	0	0
2020/06/23	2033	06/08/2020			Bond Future	96.8379	96.8379	96.4402	96.4402	(0.411)	0.0000	0.0000	12,378
2020/06/23	2033	05/11/2020			Bond Future	96.6870	96.6870	96.2863	96.2863	(0.414)	0.0000	0.0000	0
2020/06/23	2033	04/02/2021			Bond Future	97.8300	97.8300	97.4342	97.4342	(0.405)	0.0000	0.0000	0
2020/06/23	2033	06/05/2021			Bond Future	97.7862	97.7862	97.3908	97.3908	(0.404)	0.0000	0.0000	0
2020/06/23	2037	06/08/2020	9.88	Put	Bond Future	9,320.8900	9.3209	10,021.5500	10.0215	7.517	0	0	0
2020/06/23	2037	06/08/2020			Bond Future	11.2347	79.9523	11.3539	79.2126	1.061	0.0000	0.0000	100,786
2020/06/23	2037	06/08/2020	9.87	Call	Bond Future	112.5800	0.1126	74.4900	0.0745	(33.834)	0	0	0
2020/06/23	2037	06/08/2020	9.87	Put	Bond Future	9,391.3200	9.3913	10,092.9800	10.0930	7.471	0	0	0
2020/06/23	2037	06/08/2020	9.88	Call	Bond Future	115.9700	0.1160	76.8800	0.0769	(33.707)	0	0	0
2020/06/23	2037	06/08/2020	9.86	Call	Bond Future	109.2800	0.1093	72.1600	0.0722	(33.968)	0	0	0
2020/06/23	2037	06/08/2020	9.86	Put	Bond Future	9,461.9200	9.4619	10,164.5500	10.1646	7.426	0	0	0
2020/06/23	2037	05/11/2020	10.18	Call	Bond Future	1,165.1100	1.1651	997.5400	0.9975	(14.382)	0	0	0
2020/06/23	2037	05/11/2020	10.17	Put	Bond Future	9,536.7900	9.5368	10,117.3400	10.1173	6.087	0	0	0
2020/06/23	2037	05/11/2020			Bond Future	11.4477	80.8088	11.5715	80.0621	1.082	0.0000	0.0000	0
2020/06/23	2037	05/11/2020	10.19	Call	Bond Future	1,178.5300	1.1785	1,009.4600	1.0095	(14.346)	0	0	0

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2020/06/23	2037	05/11/2020	10.19	Put	Bond Future	9,422.0000	9.4220	9,999.5600	9.9996	6.130	0	0	0
2020/06/23	2037	05/11/2020	10.17	Call	Bond Future	1,151.8100	1.1518	985.7300	0.9857	(14.419)	0	0	0
2020/06/23	2037	05/11/2020	10.18	Put	Bond Future	9,479.2900	9.4793	10,058.3500	10.0584	6.109	0	0	0
2020/06/23	2037	04/02/2021	13.73	Call	Bond Future	12,109.7500	12.1097	11,486.1000	11.4861	(5.150)	0	0	0
2020/06/23	2037	04/02/2021	10.85	Call	Bond Future	2,789.4300	2.7894	2,512.6600	2.5127	(9.922)	0	0	0
2020/06/23	2037	04/02/2021	10.35	Call	Bond Future	1,870.7500	1.8707	1,664.0600	1.6641	(11.049)	0	0	0
2020/06/23	2037	04/02/2021	10.28	Put	Bond Future	10,655.0900	10.6551	11,204.7600	11.2048	5.159	0	0	0
2020/06/23	2037	04/02/2021	10.27	Call	Bond Future	1,748.3700	1.7484	1,552.0600	1.5521	(11.228)	0	0	0
2020/06/23	2037	04/02/2021			Bond Future	11.6681	77.4903	11.7958	76.7430	1.095	0.0000	0.0000	0
2020/06/23	2037	04/02/2021	11.97	Put	Bond Future	4,132.4700	4.1325	4,438.4300	4.4384	7.404	0	0	0
2020/06/23	2037	04/02/2021	11.97	Call	Bond Future	5,880.8400	5.8808	5,439.5300	5.4395	(7.504)	0	0	300
2020/06/23	2037	04/02/2021	9.65	Put	Bond Future	14,427.9200	14.4279	15,050.2300	15.0502	4.313	0	0	0
2020/06/23	2037	04/02/2021	9.65	Call	Bond Future	984.3800	0.9844	859.4200	0.8594	(12.694)	0	0	72
2020/06/23	2037	04/02/2021	11.90	Call	Bond Future	5,657.9900	5.6580	5,226.1900	5.2262	(7.632)	0	0	0
2020/06/23	2037	04/02/2021	13.73	Put	Bond Future	1,298.3400	1.2983	1,421.9600	1.4220	9.521	0	0	300
2020/06/23	2037	04/02/2021	10.85	Put	Bond Future	7,851.0300	7.8510	8,321.5300	8.3215	5.993	0	0	72
2020/06/23	2037	04/02/2021	10.35	Put	Bond Future	10,277.8500	10.2779	10,818.4300	10.8184	5.260	0	0	72
2020/06/23	2037	04/02/2021	10.28	Call	Bond Future	1,763.3600	1.7634	1,565.7600	1.5658	(11.206)	0	0	0
2020/06/23	2037	04/02/2021	10.27	Put	Bond Future	10,709.6700	10.7097	11,260.6300	11.2606	5.145	0	0	0
2020/06/23	2037	04/02/2021	11.90	Put	Bond Future	4,309.4800	4.3095	4,624.9500	4.6250	7.320	0	0	240
2020/06/23	2037	04/02/2021	10.48	Put	Bond Future	9,599.7700	9.5998	10,123.0200	10.1230	5.451	0	0	0
2020/06/23	2037	04/02/2021	10.48	Call	Bond Future	2,081.9100	2.0819	1,857.8900	1.8579	(10.760)	0	0	240
2020/06/23	2037	04/02/2021	10.29	Call	Bond Future	1,778.4300	1.7784	1,579.5400	1.5795	(11.183)	0	0	0
2020/06/23	2037	04/02/2021	10.29	Put	Bond Future	10,600.6800	10.6007	11,149.0600	11.1491	5.173	0	0	0
2020/06/23	2037	06/05/2021	12.42	Call	Bond Future	7,031.6700	7.0317	6,565.8800	6.5659	(6.624)	0	0	0
2020/06/23	2037	06/05/2021			Bond Future	11.8955	78.4124	12.0280	77.6604	1.113	0.0000	0.0000	0
2020/06/23	2037	06/05/2021	12.42	Put	Bond Future	4,119.6300	4.1196	4,405.8500	4.4058	6.948	0	0	0
2020/06/23	2037	06/05/2021	12.43	Call	Bond Future	7,064.6200	7.0646	6,597.7000	6.5977	(6.609)	0	0	0
2020/06/23	2037	06/05/2021	12.44	Put	Bond Future	4,077.9800	4.0780	4,361.9300	4.3619	6.963	0	0	0
2020/06/23	2037	06/05/2021	12.43	Put	Bond Future	4,098.7500	4.0988	4,383.8400	4.3838	6.956	0	0	0
2020/06/23	2037	06/05/2021	12.44	Call	Bond Future	7,097.6300	7.0976	6,629.5700	6.6296	(6.595)	0	0	0
2020/06/23	2038	06/08/2020			Bond Future	107.9031	107.9031	107.3343	107.3343	(0.527)	0.0000	0.0000	10,569
2020/06/23	2038	05/11/2020			Bond Future	109.0845	109.0845	108.5110	108.5110	(0.526)	0.0000	0.0000	0
2020/06/23	2038	04/02/2021			Bond Future	108.6606	108.6606	108.0910	108.0910	(0.524)	0.0000	0.0000	0
2020/06/23	2038	06/05/2021			Bond Future	109.9767	109.9767	109.4061	109.4061	(0.519)	0.0000	0.0000	0
2020/06/23	2040	06/08/2020	10.03	Call	Bond Future	96.0300	0.0960	65.7100	0.0657	(31.573)	0	0	0
2020/06/23	2040	06/08/2020	10.04	Call	Bond Future	99.0500	0.0990	67.9000	0.0679	(31.449)	0	0	0
2020/06/23	2040	06/08/2020	10.02	Put	Bond Future	10,380.9000	10.3809	11,025.8300	11.0258	6.213	0	0	0
2020/06/23	2040	06/08/2020	10.85	Call	Bond Future	843.9500	0.8439	666.1200	0.6661	(21.071)	0	0	0
2020/06/23	2040	06/08/2020	11.26	Put	Bond Future	3,072.5200	3.0725	3,445.8100	3.4458	12.149	0	0	517
2020/06/23	2040	06/08/2020			Bond Future	11.4501	81.3368	11.5541	80.6624	0.908	0.0000	0.0000	55,869
2020/06/23	2040	06/08/2020	10.04	Put	Bond Future	10,228.8800	10.2289	10,872.1700	10.8722	6.289	0	0	0
2020/06/23	2040	06/08/2020	10.02	Call	Bond Future	93.0900	0.0931	63.5800	0.0636	(31.701)	0	0	0
2020/06/23	2040	06/08/2020	10.03	Put	Bond Future	10,304.8000	10.3048	10,948.9200	10.9489	6.251	0	0	0
2020/06/23	2040	06/08/2020	10.85	Put	Bond Future	4,922.6100	4.9226	5,419.2200	5.4192	10.088	0	0	12,538
2020/06/23	2040	06/08/2020	11.26	Call	Bond Future	1,815.2600	1.8153	1,514.1100	1.5141	(16.590)	0	0	0

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2020/06/23	2040	06/08/2020	9.57	Put	Bond Future	13,979.0100	13.9790	14,646.0800	14.6461	4.772	0	0	0
2020/06/23	2040	06/08/2020	10.79	Put	Bond Future	5,242.7400	5.2427	5,756.0100	5.7560	9.790	0	0	800
2020/06/23	2040	06/08/2020	9.57	Call	Bond Future	19.6400	0.0196	12.2700	0.0123	(37.525)	0	0	800
2020/06/23	2040	06/08/2020	10.07	Put	Bond Future	10,002.2700	10.0023	10,642.9600	10.6430	6.405	0	0	0
2020/06/23	2040	06/08/2020	10.07	Call	Bond Future	108.6000	0.1086	74.8500	0.0749	(31.077)	0	0	800
2020/06/23	2040	06/08/2020	10.79	Call	Bond Future	738.1200	0.7381	576.9500	0.5770	(21.835)	0	0	0
2020/06/23	2040	05/11/2020	11.00	Put	Bond Future	6,717.2000	6.7172	7,148.1800	7.1482	6.416	0	0	0
2020/06/23	2040	05/11/2020	10.23	Call	Bond Future	974.5800	0.9746	843.5000	0.8435	(13.450)	0	0	2,000
2020/06/23	2040	05/11/2020	11.70	Put	Bond Future	4,095.2500	4.0952	4,405.5800	4.4056	7.578	0	0	2,000
2020/06/23	2040	05/11/2020	9.50	Call	Bond Future	353.4700	0.3535	296.3400	0.2963	(16.163)	0	0	2,000
2020/06/23	2040	05/11/2020	10.00	Call	Bond Future	725.7100	0.7257	622.1500	0.6222	(14.270)	0	0	2,230
2020/06/23	2040	05/11/2020	10.30	Call	Bond Future	1,061.5700	1.0616	921.3700	0.9214	(13.207)	0	0	0
2020/06/23	2040	05/11/2020			Bond Future	11.6639	82.2082	11.7720	81.5276	0.927	0.0000	0.0000	0
2020/06/23	2040	05/11/2020	9.73	Put	Bond Future	14,464.3000	14.4643	15,068.6700	15.0687	4.178	0	0	0
2020/06/23	2040	05/11/2020	9.73	Call	Bond Future	498.9700	0.4990	422.7500	0.4227	(15.275)	0	0	2,000
2020/06/23	2040	05/11/2020	10.23	Put	Bond Future	10,976.2300	10.9762	11,525.7400	11.5257	5.006	0	0	0
2020/06/23	2040	05/11/2020	10.30	Put	Bond Future	10,529.4000	10.5294	11,069.7900	11.0698	5.132	0	0	0
2020/06/23	2040	05/11/2020	11.00	Call	Bond Future	2,321.4200	2.3214	2,071.8100	2.0718	(10.752)	0	0	2,230
2020/06/23	2040	05/11/2020	11.70	Call	Bond Future	4,323.7400	4.3237	3,953.4800	3.9535	(8.563)	0	0	0
2020/06/23	2040	05/11/2020	9.50	Put	Bond Future	16,234.7700	16.2348	16,858.2300	16.8582	3.840	0	0	0
2020/06/23	2040	05/11/2020	10.00	Put	Bond Future	12,517.2900	12.5173	13,094.3200	13.0943	4.610	0	0	0
2020/06/23	2040	05/11/2020	10.31	Call	Bond Future	1,074.4500	1.0744	932.9200	0.9329	(13.172)	0	0	0
2020/06/23	2040	05/11/2020	10.32	Put	Bond Future	10,403.6700	10.4037	10,941.3900	10.9414	5.169	0	0	0
2020/06/23	2040	05/11/2020	11.50	Call	Bond Future	3,693.7100	3.6937	3,356.8800	3.3569	(9.119)	0	0	0
2020/06/23	2040	05/11/2020	11.50	Put	Bond Future	4,743.6000	4.7436	5,087.3600	5.0874	7.247	0	0	2,000
2020/06/23	2040	05/11/2020	10.31	Put	Bond Future	10,466.4300	10.4664	11,005.4900	11.0055	5.150	0	0	0
2020/06/23	2040	05/11/2020	10.32	Call	Bond Future	1,087.4400	1.0874	944.5700	0.9446	(13.138)	0	0	0
2020/06/23	2040	04/02/2021	9.49	Call	Bond Future	680.1700	0.6802	597.7400	0.5977	(12.119)	0	0	500
2020/06/23	2040	04/02/2021	9.57	Put	Bond Future	17,361.0800	17.3611	17,952.7400	17.9527	3.408	0	0	0
2020/06/23	2040	04/02/2021	10.07	Put	Bond Future	13,829.4500	13.8294	14,375.3600	14.3754	3.947	0	0	0
2020/06/23	2040	04/02/2021	10.42	Put	Bond Future	11,637.0700	11.6371	12,144.6300	12.1446	4.362	0	0	0
2020/06/23	2040	04/02/2021			Bond Future	11.8854	78.6557	11.9969	77.9753	0.938	0.0000	0.0000	0
2020/06/23	2040	04/02/2021	10.07	Call	Bond Future	1,245.0900	1.2451	1,110.6500	1.1106	(10.798)	0	0	800
2020/06/23	2040	04/02/2021	11.74	Call	Bond Future	4,724.7600	4.7248	4,377.2000	4.3772	(7.356)	0	0	0
2020/06/23	2040	04/02/2021	11.74	Put	Bond Future	5,626.6100	5.6266	5,959.4000	5.9594	5.915	0	0	800
2020/06/23	2040	04/02/2021	10.41	Call	Bond Future	1,703.8200	1.7038	1,532.1900	1.5322	(10.073)	0	0	0
2020/06/23	2040	04/02/2021	10.41	Put	Bond Future	11,696.4700	11.6965	12,205.1900	12.2052	4.349	0	0	0
2020/06/23	2040	04/02/2021	9.49	Put	Bond Future	17,968.9300	17.9689	18,566.8500	18.5668	3.328	0	0	0
2020/06/23	2040	04/02/2021	9.57	Call	Bond Future	743.4100	0.7434	654.7200	0.6547	(11.930)	0	0	800
2020/06/23	2040	04/02/2021	10.42	Call	Bond Future	1,718.8800	1.7189	1,546.0900	1.5461	(10.052)	0	0	0
2020/06/23	2040	04/02/2021	10.24	Put	Bond Future	12,735.5000	12.7355	13,263.3800	13.2634	4.145	0	0	0
2020/06/23	2040	04/02/2021	10.24	Call	Bond Future	1,461.7300	1.4617	1,309.2600	1.3093	(10.431)	0	0	500
2020/06/23	2040	04/02/2021	11.57	Call	Bond Future	4,225.4100	4.2254	3,900.8500	3.9008	(7.681)	0	0	0
2020/06/23	2040	04/02/2021	11.57	Put	Bond Future	6,203.3700	6.2034	6,559.1600	6.5592	5.735	0	0	500
2020/06/23	2040	04/02/2021	10.40	Call	Bond Future	1,688.8600	1.6889	1,518.3900	1.5184	(10.094)	0	0	0
2020/06/23	2040	04/02/2021	10.40	Put	Bond Future	11,756.0700	11.7561	12,265.9500	12.2660	4.337	0	0	0
2020/06/23	2040	06/05/2021	12.44	Put	Bond Future	4,758.0300	4.7580	5,036.9500	5.0369	5.862	0	0	0
2020/06/23	2040	06/05/2021			Bond Future	12.1137	79.5918	12.2293	78.9075	0.955	0.0000	0.0000	0

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2020/06/23	2040	06/05/2021	12.43	Call	Bond Future	6,631.2200	6.6312	6,227.0100	6.2270	(6.096)	0	0	0
2020/06/23	2040	06/05/2021	12.43	Put	Bond Future	4,783.0900	4.7831	5,063.1000	5.0631	5.854	0	0	0
2020/06/23	2040	06/05/2021	12.44	Call	Bond Future	6,663.4000	6.6634	6,258.1000	6.2581	(6.082)	0	0	0
2020/06/23	2040	06/05/2021	12.42	Call	Bond Future	6,598.8100	6.5988	6,195.6900	6.1957	(6.109)	0	0	0
2020/06/23	2040	06/05/2021	12.42	Put	Bond Future	4,807.9800	4.8080	5,089.0800	5.0891	5.847	0	0	0
2020/06/23	2044	06/08/2020	9.88	Call	Bond Future	43.5000	0.0435	27.0300	0.0270	(37.862)	0	0	0
2020/06/23	2044	06/08/2020	9.98	Call	Bond Future	61.2100	0.0612	38.8700	0.0389	(36.497)	0	0	602
2020/06/23	2044	06/08/2020	11.09	Put	Bond Future	4,199.4800	4.1995	4,718.0200	4.7180	12.348	0	0	602
2020/06/23	2044	06/08/2020	9.01	Call	Bond Future	1.0800	0.0011	0.5400	0.0005	(50.000)	0	0	140
2020/06/23	2044	06/08/2020	9.66	Call	Bond Future	19.3800	0.0194	11.4600	0.0115	(40.867)	0	0	140
2020/06/23	2044	06/08/2020			Bond Future	11.5423	77.8240	11.6617	77.0562	1.035	0.0000	0.0000	77,118
2020/06/23	2044	06/08/2020	9.86	Call	Bond Future	40.5500	0.0405	25.0900	0.0251	(38.126)	0	0	0
2020/06/23	2044	06/08/2020	9.86	Put	Bond Future	12,414.2600	12.4143	13,166.5600	13.1666	6.060	0	0	0
2020/06/23	2044	06/08/2020	9.36	Put	Bond Future	16,705.5000	16.7055	17,470.7200	17.4707	4.581	0	0	0
2020/06/23	2044	06/08/2020	9.36	Call	Bond Future	5.6300	0.0056	3.0900	0.0031	(45.115)	0	0	602
2020/06/23	2044	06/08/2020	9.98	Put	Bond Future	11,445.2100	11.4452	12,190.6300	12.1906	6.513	0	0	0
2020/06/23	2044	06/08/2020	9.88	Put	Bond Future	12,251.0000	12.2510	13,002.2900	13.0023	6.132	0	0	0
2020/06/23	2044	06/08/2020	11.09	Call	Bond Future	1,169.4600	1.1695	920.2400	0.9202	(21.311)	0	0	0
2020/06/23	2044	06/08/2020	9.01	Put	Bond Future	19,935.7300	19.9357	20,702.9500	20.7030	3.848	0	0	0
2020/06/23	2044	06/08/2020	9.66	Put	Bond Future	14,083.6000	14.0836	14,843.4400	14.8434	5.395	0	0	0
2020/06/23	2044	06/08/2020	9.87	Call	Bond Future	42.0000	0.0420	26.0400	0.0260	(38.000)	0	0	0
2020/06/23	2044	06/08/2020	9.87	Put	Bond Future	12,332.5400	12.3325	13,084.3400	13.0843	6.096	0	0	0
2020/06/23	2044	06/08/2020	10.93	Call	Bond Future	846.1000	0.8461	648.8000	0.6488	(23.319)	0	0	0
2020/06/23	2044	06/08/2020	10.93	Put	Bond Future	4,996.8700	4.9969	5,567.3300	5.5673	11.416	0	0	140
2020/06/23	2044	05/11/2020	11.06	Put	Bond Future	6,853.2800	6.8533	7,350.3200	7.3503	7.253	0	0	525
2020/06/23	2044	05/11/2020	11.43	Call	Bond Future	3,256.5000	3.2565	2,905.4800	2.9055	(10.779)	0	0	0
2020/06/23	2044	05/11/2020	9.72	Put	Bond Future	15,295.8700	15.2959	15,995.1200	15.9951	4.571	0	0	0
2020/06/23	2044	05/11/2020	9.97	Call	Bond Future	620.8600	0.6209	518.6500	0.5187	(16.463)	0	0	568
2020/06/23	2044	05/11/2020	9.29	Put	Bond Future	18,851.6000	18.8516	19,584.6700	19.5847	3.889	0	0	0
2020/06/23	2044	05/11/2020	9.96	Put	Bond Future	13,476.2100	13.4762	14,150.0700	14.1501	5.000	0	0	0
2020/06/23	2044	05/11/2020	10.36	Call	Bond Future	1,033.0400	1.0330	878.9400	0.8789	(14.917)	0	0	0
2020/06/23	2044	05/11/2020			Bond Future	11.7509	78.6577	11.8753	77.8828	1.058	0.0000	0.0000	0
2020/06/23	2044	05/11/2020	9.72	Call	Bond Future	432.1400	0.4321	356.4900	0.3565	(17.506)	0	0	1,815
2020/06/23	2044	05/11/2020	9.97	Put	Bond Future	13,403.0600	13.4031	14,075.7500	14.0758	5.019	0	0	0
2020/06/23	2044	05/11/2020	9.96	Call	Bond Future	612.2600	0.6123	511.2200	0.5112	(16.503)	0	0	0
2020/06/23	2044	05/11/2020	11.38	Call	Bond Future	3,115.6800	3.1157	2,774.4600	2.7745	(10.952)	0	0	0
2020/06/23	2044	05/11/2020	11.38	Put	Bond Future	5,510.8900	5.5109	5,944.5700	5.9446	7.870	0	0	568
2020/06/23	2044	05/11/2020	10.34	Call	Bond Future	1,008.0100	1.0080	856.8700	0.8569	(14.994)	0	0	0
2020/06/23	2044	05/11/2020	10.34	Put	Bond Future	10,850.6100	10.8506	11,474.3700	11.4744	5.749	0	0	0
2020/06/23	2044	05/11/2020	11.06	Call	Bond Future	2,286.3200	2.2863	2,008.4600	2.0085	(12.153)	0	0	0
2020/06/23	2044	05/11/2020	10.04	Put	Bond Future	12,897.0100	12.8970	13,561.3200	13.5613	5.151	0	0	0
2020/06/23	2044	05/11/2020	11.17	Put	Bond Future	6,366.2300	6.3662	6,841.4400	6.8414	7.465	0	0	1,815
2020/06/23	2044	05/11/2020	11.43	Put	Bond Future	5,321.3700	5.3214	5,745.2500	5.7452	7.966	0	0	1,815
2020/06/23	2044	05/11/2020	8.87	Put	Bond Future	22,670.9900	22.6710	23,424.6600	23.4247	3.324	0	0	0
2020/06/23	2044	05/11/2020	9.29	Call	Bond Future	215.6700	0.2157	173.8400	0.1738	(19.395)	0	0	568
2020/06/23	2044	05/11/2020	10.36	Put	Bond Future	10,721.3600	10.7214	11,342.1600	11.3422	5.790	0	0	0
2020/06/23	2044	05/11/2020	10.04	Call	Bond Future	683.6100	0.6836	573.0200	0.5730	(16.177)	0	0	525

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2020/06/23	2044	05/11/2020	9.34	Put	Bond Future	18,419.3000	18.4193	19,149.1600	19.1492	3.962	0	0	0
2020/06/23	2044	05/11/2020	9.34	Call	Bond Future	234.9700	0.2350	189.9300	0.1899	(19.168)	0	0	525
2020/06/23	2044	05/11/2020	11.17	Call	Bond Future	2,557.2200	2.5572	2,257.5300	2.2575	(11.719)	0	0	0
2020/06/23	2044	05/11/2020	8.87	Call	Bond Future	99.4400	0.0994	78.2100	0.0782	(21.350)	0	0	1,815
2020/06/23	2044	05/11/2020	10.02	Put	Bond Future	13,040.5100	13.0405	13,707.2600	13.7073	5.113	0	0	0
2020/06/23	2044	05/11/2020	10.02	Call	Bond Future	665.2100	0.6652	557.0600	0.5571	(16.258)	0	0	1,815
2020/06/23	2044	05/11/2020	10.35	Call	Bond Future	1,020.4700	1.0205	867.8500	0.8678	(14.956)	0	0	0
2020/06/23	2044	05/11/2020	10.35	Put	Bond Future	10,785.8700	10.7859	11,408.1500	11.4082	5.769	0	0	0
2020/06/23	2044	04/02/2021	10.04	Put	Bond Future	14,640.6700	14.6407	15,277.8000	15.2778	4.352	0	0	0
2020/06/23	2044	04/02/2021	10.37	Call	Bond Future	1,527.7300	1.5277	1,349.1400	1.3491	(11.690)	0	0	0
2020/06/23	2044	04/02/2021	10.35	Put	Bond Future	12,585.7200	12.5857	13,185.8000	13.1858	4.768	0	0	0
2020/06/23	2044	04/02/2021			Bond Future	11.9672	75.1892	12.0958	74.4131	1.074	0.0000	0.0000	0
2020/06/23	2044	04/02/2021	10.37	Put	Bond Future	12,459.8500	12.4598	13,057.3800	13.0574	4.796	0	0	0
2020/06/23	2044	04/02/2021	10.35	Call	Bond Future	1,499.8900	1.4999	1,323.8500	1.3238	(11.737)	0	0	0
2020/06/23	2044	04/02/2021	10.04	Call	Bond Future	1,112.6100	1.1126	973.6200	0.9736	(12.492)	0	0	0
2020/06/23	2044	04/02/2021	10.84	Call	Bond Future	2,287.0100	2.2870	2,044.1700	2.0442	(10.618)	0	0	0
2020/06/23	2044	04/02/2021	10.36	Put	Bond Future	12,522.6900	12.5227	13,121.4900	13.1215	4.782	0	0	0
2020/06/23	2044	04/02/2021	10.84	Put	Bond Future	9,734.8100	9.7348	10,268.0900	10.2681	5.478	0	0	405
2020/06/23	2044	04/02/2021	10.29	Call	Bond Future	1,418.4800	1.4185	1,249.9600	1.2500	(11.880)	0	0	0
2020/06/23	2044	04/02/2021	10.29	Put	Bond Future	12,968.2100	12.9682	13,575.8100	13.5758	4.685	0	0	405
2020/06/23	2044	04/02/2021	9.66	Put	Bond Future	17,425.1700	17.4252	18,101.1500	18.1012	3.879	0	0	0
2020/06/23	2044	04/02/2021	9.66	Call	Bond Future	743.6200	0.7436	643.4800	0.6435	(13.467)	0	0	405
2020/06/23	2044	04/02/2021	10.36	Call	Bond Future	1,513.7700	1.5138	1,336.4500	1.3365	(11.714)	0	0	0
2020/06/23	2044	06/05/2021	12.43	Put	Bond Future	4,987.4400	4.9874	5,318.1300	5.3181	6.630	0	0	0
2020/06/23	2044	06/05/2021	12.44	Call	Bond Future	6,412.8500	6.4128	5,960.8900	5.9609	(7.048)	0	0	0
2020/06/23	2044	06/05/2021			Bond Future	12.1898	76.0841	12.3234	75.3027	1.096	0.0000	0.0000	0
2020/06/23	2044	06/05/2021	12.45	Call	Bond Future	6,444.3300	6.4443	5,991.1300	5.9911	(7.033)	0	0	0
2020/06/23	2044	06/05/2021	12.45	Put	Bond Future	4,936.0700	4.9361	5,264.2600	5.2643	6.649	0	0	0
2020/06/23	2044	06/05/2021	12.43	Call	Bond Future	6,381.6800	6.3817	5,930.9800	5.9310	(7.062)	0	0	0
2020/06/23	2044	06/05/2021	12.44	Put	Bond Future	4,961.5600	4.9616	5,290.9900	5.2910	6.640	0	0	0
2020/06/23	2046	06/08/2020			Bond Future	97.8995	97.8995	97.4206	97.4206	(0.489)	0.0000	0.0000	16,109
2020/06/23	2046	05/11/2020			Bond Future	97.1859	97.1859	96.7034	96.7034	(0.496)	0.0000	0.0000	0
2020/06/23	2046	04/02/2021			Bond Future	98.3351	98.3351	97.8567	97.8567	(0.487)	0.0000	0.0000	0
2020/06/23	2046	06/05/2021			Bond Future	97.7178	97.7178	97.2388	97.2388	(0.490)	0.0000	0.0000	0
2020/06/23	2050	06/08/2020			Bond Future	98.4016	98.4016	97.6890	97.6890	(0.724)	0.0000	0.0000	16,793
2020/06/23	2050	05/11/2020			Bond Future	99.4785	99.4785	98.7595	98.7595	(0.723)	0.0000	0.0000	0
2020/06/23	2050	04/02/2021			Bond Future	98.7450	98.7450	98.0274	98.0274	(0.727)	0.0000	0.0000	0
2020/06/23	2050	06/05/2021			Bond Future	99.9409	99.9409	99.2200	99.2200	(0.721)	0.0000	0.0000	0
2020/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	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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2020/06/23	AL37	06/08/2020			Index Future	729.9830	729.9830	728.5410	728.5410	(0.198)	0.0000	0.0000	0
2020/06/23	AL37	05/11/2020			Index Future	737.8660	737.8660	736.4210	736.4210	(0.196)	0.0000	0.0000	0
2020/06/23	AL37	04/02/2021			Index Future	746.4030	746.4030	745.0140	745.0140	(0.186)	0.0000	0.0000	0
2020/06/23	AL37	06/05/2021			Index Future	755.2580	755.2580	753.8940	753.8940	(0.181)	0.0000	0.0000	0
2020/06/23	AL7T	06/08/2020			Index Future	802.4600	802.4600	799.1450	799.1450	(0.413)	0.0000	0.0000	0
2020/06/23	AL7T	05/11/2020			Index Future	811.1260	811.1260	807.7890	807.7890	(0.411)	0.0000	0.0000	0
2020/06/23	AL7T	04/02/2021			Index Future	820.5100	820.5100	817.2150	817.2150	(0.402)	0.0000	0.0000	0
2020/06/23	AL7T	06/05/2021			Index Future	830.2450	830.2450	826.9550	826.9550	(0.396)	0.0000	0.0000	0
2020/06/23	ALBI	06/08/2020			Index Future	700.8600	700.8600	697.1880	697.1880	(0.524)	0.0000	0.0000	212
2020/06/23	ALBI	05/11/2020			Index Future	708.4290	708.4290	704.7290	704.7290	(0.522)	0.0000	0.0000	0
2020/06/23	ALBI	04/02/2021			Index Future	716.6250	716.6250	712.9520	712.9520	(0.513)	0.0000	0.0000	0
2020/06/23	ALBI	06/05/2021			Index Future	725.1270	725.1270	721.4500	721.4500	(0.507)	0.0000	0.0000	0
2020/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	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
2020/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/06/23	ES33	06/08/2020			Bond Future	12.0174	73.6068	12.1106	73.1359	0.776	0.0000	0.0000	350
2020/06/23	ES33	05/11/2020			Bond Future	12.2825	70.6202	12.3796	70.1451	0.790	0.0000	0.0000	0
2020/06/23	ES33	04/02/2021			Bond Future	12.5579	71.4390	12.6579	70.9655	0.796	0.0000	0.0000	0
2020/06/23	ES33	06/05/2021			Bond Future	12.8370	68.5109	12.9406	68.0355	0.807	0.0000	0.0000	0
2020/06/23	ES42	06/08/2020			Bond Future	12.4674	72.9839	12.5508	72.5242	0.669	0.0000	0.0000	4,919
2020/06/23	ES42	05/11/2020			Bond Future	12.7263	69.5070	12.8134	69.0435	0.684	0.0000	0.0000	0
2020/06/23	ES42	04/02/2021			Bond Future	12.9868	70.3138	13.0767	69.8519	0.692	0.0000	0.0000	0
2020/06/23	ES42	06/05/2021			Bond Future	13.2616	66.8910	13.3551	66.4273	0.706	0.0000	0.0000	0
2020/06/23	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	06/08/2020	728.12	Put	GOVI	351,080.0000	35.1080	387,510.0000	38.7510	10.377	0	0	0
2020/06/23	GOVI	06/08/2020			GOVI	693.0120	693.0120	689.3690	689.3690	(0.526)	0.0000	0.0000	1,020
2020/06/23	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	06/08/2020	728.14	Put	GOVI	351,280.0000	35.1280	387,710.0000	38.7710	10.371	0	0	0
2020/06/23	GOVI	06/08/2020	728.13	Put	GOVI	351,180.0000	35.1180	387,610.0000	38.7610	10.374	0	0	0
2020/06/23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/06/23	GOVI	05/11/2020	737.84	Put	GOVI	373,440.0000	37.3440	410,140.0000	41.0140	9.828	0	0	0
2020/06/23	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	05/11/2020			GOVI	700.4960	700.4960	696.8260	696.8260	(0.524)	0.0000	0.0000	0
2020/06/23	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	05/11/2020	737.83	Put	GOVI	373,340.0000	37.3340	410,040.0000	41.0040	9.830	0	0	0
2020/06/23	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	05/11/2020	737.85	Put	GOVI	373,540.0000	37.3540	410,240.0000	41.0240	9.825	0	0	0
2020/06/23	GOVI	04/02/2021	750.96	Put	GOVI	423,600.0000	42.3600	460,030.0000	46.0030	8.600	0	0	0
2020/06/23	GOVI	04/02/2021			GOVI	708.6000	708.6000	704.9570	704.9570	(0.514)	0.0000	0.0000	0
2020/06/23	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	04/02/2021	750.95	Put	GOVI	423,500.0000	42.3500	459,930.0000	45.9930	8.602	0	0	0
2020/06/23	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	04/02/2021	750.94	Put	GOVI	423,400.0000	42.3400	459,830.0000	45.9830	8.604	0	0	0
2020/06/23	GOVI	06/05/2021	678.67	Call	GOVI	383,370.0000	38.3370	346,890.0000	34.6890	(9.516)	0	0	0
2020/06/23	GOVI	06/05/2021			GOVI	717.0070	717.0070	713.3590	713.3590	(0.509)	0.0000	0.0000	0
2020/06/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	06/05/2021	678.68	Call	GOVI	383,270.0000	38.3270	346,790.0000	34.6790	(9.518)	0	0	0
2020/06/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	GOVI	06/05/2021	678.69	Call	GOVI	383,170.0000	38.3170	346,690.0000	34.6690	(9.521)	0	0	0
2020/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/06/23	IGOV	06/08/2020			Index Future	256.1530	256.1530	255.6000	255.6000	(0.216)	0.0000	0.0000	1,207
2020/06/23	IGOV	05/11/2020			Index Future	258.9830	258.9830	258.4270	258.4270	(0.215)	0.0000	0.0000	47
2020/06/23	IGOV	04/02/2021			Index Future	262.0410	262.0410	261.5050	261.5050	(0.205)	0.0000	0.0000	0
2020/06/23	IGOV	06/05/2021			Index Future	265.2120	265.2120	264.6840	264.6840	(0.199)	0.0000	0.0000	0
2020/06/23	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/06/23	IS05	17/12/2020			Interest Rate Swap	94.0400	94.0400	94.0500	94.0500	0.011	0.0000	0.0000	0
2020/06/23	IS05	16/03/2021			Interest Rate Swap	92.2900	92.2900	92.2900	92.2900	0.000	0.0000	0.0000	0
2020/06/23	IS05	15/06/2021			Interest Rate Swap	90.4900	90.4900	90.4700	90.4700	(0.022)	0.0000	0.0000	0
2020/06/23	IS05	21/09/2021			Interest Rate Swap	89.4800	89.4800	89.4600	89.4600	(0.022)	0.0000	0.0000	0
2020/06/23	IS05	21/12/2021			Interest Rate Swap	90.8000	90.8000	90.7800	90.7800	(0.022)	0.0000	0.0000	51
2020/06/23	IS05	15/03/2022			Interest Rate Swap	90.2700	90.2700	90.2400	90.2400	(0.033)	0.0000	0.0000	0
2020/06/23	IS05	21/06/2022			Interest Rate Swap	90.4200	90.4200	90.3700	90.3700	(0.055)	0.0000	0.0000	0
2020/06/23	IS05	20/09/2022			Interest Rate Swap	93.5900	93.5900	93.5500	93.5500	(0.043)	0.0000	0.0000	0
2020/06/23	IS05	20/12/2022			Interest Rate Swap	94.1100	94.1100	94.0900	94.0900	(0.021)	0.0000	0.0000	0
2020/06/23	IS05	22/03/2023			Interest Rate Swap	86.5500	86.5500	86.5500	86.5500	0.000	0.0000	0.0000	0
2020/06/23	IS05	20/06/2023			Interest Rate Swap	92.1300	92.1300	92.1600	92.1600	0.033	0.0000	0.0000	0
2020/06/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/06/23	IS10	17/12/2025			Interest Rate Swap	80.9100	80.9100	80.9900	80.9900	0.099	0.0000	0.0000	0
2020/06/23	IS10	16/03/2026			Interest Rate Swap	77.5800	77.5800	77.6800	77.6800	0.129	0.0000	0.0000	0
2020/06/23	IS10	15/06/2026			Interest Rate Swap	76.1200	76.1200	76.2500	76.2500	0.171	0.0000	0.0000	0
2020/06/23	IS10	21/09/2026			Interest Rate Swap	78.2900	78.2900	78.4300	78.4300	0.179	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
2020/06/23	IS10	21/12/2026			Interest Rate Swap	82.4600	82.4600	82.6000	82.6000	0.170	0.0000	0.0000	0
2020/06/23	IS10	15/03/2027			Interest Rate Swap	81.1300	81.1300	81.2800	81.2800	0.185	0.0000	0.0000	0
2020/06/23	IS10	21/06/2027			Interest Rate Swap	83.3200	83.3200	83.4900	83.4900	0.204	0.0000	0.0000	0
2020/06/23	IS10	20/09/2027			Interest Rate Swap	89.1800	89.1800	89.3700	89.3700	0.213	0.0000	0.0000	0
2020/06/23	IS10	20/12/2027			Interest Rate Swap	89.6400	89.6400	89.8500	89.8500	0.234	0.0000	0.0000	0
2020/06/23	IS10	22/03/2028			Interest Rate Swap	82.7500	82.7500	82.9900	82.9900	0.290	0.0000	0.0000	0
2020/06/23	IS10	20/06/2028			Interest Rate Swap	90.6000	90.6000	90.8500	90.8500	0.276	0.0000	0.0000	0
2020/06/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/06/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/06/23	JBAF	15/07/2020			Jibar Tradeable Future	3.8700	96.1300	3.8700	96.1300	0.000	0.0000	0.0000	0
2020/06/23	JBAF	19/08/2020			Jibar Tradeable Future	3.7100	96.2900	3.7000	96.3000	(0.270)	0.0000	0.0000	0
2020/06/23	JBAF	16/09/2020			Jibar Tradeable Future	3.7100	96.2900	3.6800	96.3200	(0.809)	0.0000	0.0000	0
2020/06/23	JBAF	21/10/2020			Jibar Tradeable Future	3.5900	96.4100	3.5700	96.4300	(0.557)	0.0000	0.0000	0
2020/06/23	JBAF	18/11/2020			Jibar Tradeable Future	3.5800	96.4200	3.5500	96.4500	(0.838)	0.0000	0.0000	0
2020/06/23	JBAF	15/12/2020			Jibar Tradeable Future	3.5600	96.4400	3.5200	96.4800	(1.124)	96.4650	96.4650	35
2020/06/23	JBAF	17/03/2021			Jibar Tradeable Future	3.6100	96.3900	3.5600	96.4400	(1.385)	0.0000	0.0000	0
2020/06/23	JBAF	15/06/2021			Jibar Tradeable Future	3.7800	96.2200	3.7400	96.2600	(1.058)	0.0000	0.0000	0
2020/06/23	JBAF	15/09/2021			Jibar Tradeable Future	3.9350	96.0650	3.9150	96.0850	(0.508)	0.0000	0.0000	0
2020/06/23	JBAF	15/12/2021			Jibar Tradeable Future	4.0950	95.9050	4.0550	95.9450	(0.977)	0.0000	0.0000	0
2020/06/23	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2650	95.7350	(0.234)	0.0000	0.0000	0
2020/06/23	JBAF	15/06/2022			Jibar Tradeable Future	4.5550	95.4450	4.5150	95.4850	(0.878)	0.0000	0.0000	0
2020/06/23	R023	06/08/2020	7.26	Call	Bond Future	5,102.4500	5.1025	5,047.3900	5.0474	(1.079)	0	0	0
2020/06/23	R023	06/08/2020			Bond Future	5.1170	109.6958	5.1395	109.6408	0.438	0.0000	0.0000	27,369
2020/06/23	R023	06/08/2020	7.26	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/23	R023	06/08/2020	7.27	Call	Bond Future	5,125.5300	5.1255	5,070.4700	5.0705	(1.074)	0	0	0
2020/06/23	R023	06/08/2020	7.28	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/23	R023	06/08/2020	7.27	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/06/23	R023	06/08/2020	7.28	Call	Bond Future	5,148.6000	5.1486	5,093.5400	5.0935	(1.069)	0	0	0
2020/06/23	R023	05/11/2020	7.46	Put	Bond Future	8.3000	0.0083	8.6700	0.0087	4.458	0	0	0
2020/06/23	R023	05/11/2020	7.47	Put	Bond Future	8.0500	0.0081	8.4200	0.0084	4.596	0	0	0
2020/06/23	R023	05/11/2020			Bond Future	5.2069	106.9628	5.2313	106.9087	0.469	0.0000	0.0000	0
2020/06/23	R023	05/11/2020	7.46	Call	Bond Future	4,864.4100	4.8644	4,810.5900	4.8106	(1.106)	0	0	0
2020/06/23	R023	05/11/2020	7.47	Call	Bond Future	4,885.0800	4.8851	4,831.2600	4.8313	(1.102)	0	0	0
2020/06/23	R023	05/11/2020	7.45	Call	Bond Future	4,843.7400	4.8437	4,789.9400	4.7899	(1.111)	0	0	0
2020/06/23	R023	05/11/2020	7.45	Put	Bond Future	8.5400	0.0085	8.9300	0.0089	4.567	0	0	0
2020/06/23	R023	04/02/2021	6.34	Call	Bond Future	2,358.1700	2.3582	2,321.5300	2.3215	(1.554)	0	0	0
2020/06/23	R023	04/02/2021	6.32	Put	Bond Future	299.0700	0.2991	306.6700	0.3067	2.541	0	0	0
2020/06/23	R023	04/02/2021			Bond Future	5.2834	108.2023	5.3057	108.1582	0.422	0.0000	0.0000	0
2020/06/23	R023	04/02/2021	6.34	Put	Bond Future	292.5900	0.2926	300.0400	0.3000	2.546	0	0	0
2020/06/23	R023	04/02/2021	6.32	Call	Bond Future	2,326.0400	2.3260	2,289.5500	2.2896	(1.569)	0	0	0
2020/06/23	R023	04/02/2021	6.33	Put	Bond Future	295.9300	0.2959	303.4600	0.3035	2.545	0	0	0
2020/06/23	R023	04/02/2021	6.33	Call	Bond Future	2,342.2100	2.3422	2,305.6500	2.3056	(1.561)	0	0	0
2020/06/23	R023	06/05/2021	7.58	Call	Bond Future	3,878.7700	3.8788	3,842.0100	3.8420	(0.948)	0	0	0
2020/06/23	R023	06/05/2021			Bond Future	5.3518	105.5772	5.3742	105.5383	0.417	0.0000	0.0000	0
2020/06/23	R023	06/05/2021	7.56	Call	Bond Future	3,847.9800	3.8480	3,811.2800	3.8113	(0.954)	0	0	0

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2020/06/23	R023	06/05/2021	7.56	Put	Bond Future	84.9300	0.0849	87.1900	0.0872	2.661	0	0	0
2020/06/23	R023	06/05/2021	7.58	Put	Bond Future	82.4600	0.0825	84.6600	0.0847	2.668	0	0	0
2020/06/23	R023	06/05/2021	7.57	Call	Bond Future	3,863.3700	3.8634	3,826.6400	3.8266	(0.951)	0	0	0
2020/06/23	R023	06/05/2021	7.57	Put	Bond Future	83.6900	0.0837	85.9200	0.0859	2.665	0	0	0
2020/06/23	R035	06/08/2020	9.92	Put	Bond Future	7,304.7600	7.3048	7,806.2900	7.8063	6.866	0	0	0
2020/06/23	R035	06/08/2020	10.45	Put	Bond Future	4,296.6300	4.2966	4,690.6500	4.6906	9.170	0	0	500
2020/06/23	R035	06/08/2020	9.67	Call	Bond Future	120.9100	0.1209	87.4600	0.0875	(27.665)	0	0	500
2020/06/23	R035	06/08/2020	9.00	Put	Bond Future	14,027.4200	14.0274	14,585.6500	14.5857	3.980	0	0	0
2020/06/23	R035	06/08/2020			Bond Future	10.9632	88.9536	11.0518	88.3913	0.808	0.0000	0.0000	99,535
2020/06/23	R035	06/08/2020	9.92	Call	Bond Future	246.0100	0.2460	185.1700	0.1852	(24.731)	0	0	0
2020/06/23	R035	06/08/2020	9.09	Put	Bond Future	13,318.9100	13.3189	13,875.5500	13.8756	4.179	0	0	0
2020/06/23	R035	06/08/2020	9.09	Call	Bond Future	16.3900	0.0164	10.6600	0.0107	(34.960)	0	0	500
2020/06/23	R035	06/08/2020	9.67	Put	Bond Future	8,998.4300	8.9984	9,527.3500	9.5274	5.878	0	0	0
2020/06/23	R035	06/08/2020	9.00	Call	Bond Future	11.4700	0.0115	7.3300	0.0073	(36.094)	0	0	24,761
2020/06/23	R035	06/08/2020	9.93	Call	Bond Future	252.6600	0.2527	190.4600	0.1905	(24.618)	0	0	0
2020/06/23	R035	06/08/2020	9.91	Put	Bond Future	7,370.0200	7.3700	7,872.8900	7.8729	6.823	0	0	0
2020/06/23	R035	06/08/2020	10.45	Call	Bond Future	927.4800	0.9275	759.1300	0.7591	(18.151)	0	0	0
2020/06/23	R035	06/08/2020	9.93	Put	Bond Future	7,239.7200	7.2397	7,739.8900	7.7399	6.909	0	0	0
2020/06/23	R035	06/08/2020	9.91	Call	Bond Future	239.5100	0.2395	180.0100	0.1800	(24.842)	0	0	0
2020/06/23	R035	06/08/2020	8.75	Put	Bond Future	16,040.9800	16.0410	16,601.7900	16.6018	3.496	0	0	0
2020/06/23	R035	06/08/2020	8.75	Call	Bond Future	3.9600	0.0040	2.4000	0.0024	(39.394)	0	0	3,000
2020/06/23	R035	05/11/2020	10.34	Put	Bond Future	7,244.4000	7.2444	7,630.5600	7.6306	5.330	0	0	0
2020/06/23	R035	05/11/2020			Bond Future	11.1820	85.4316	11.2741	84.8644	0.823	0.0000	0.0000	0
2020/06/23	R035	05/11/2020	10.33	Call	Bond Future	1,759.8700	1.7599	1,580.2800	1.5803	(10.205)	0	0	0
2020/06/23	R035	05/11/2020	10.33	Put	Bond Future	7,292.0700	7.2921	7,679.6700	7.6797	5.315	0	0	0
2020/06/23	R035	05/11/2020	10.34	Call	Bond Future	1,780.2000	1.7802	1,599.1700	1.5992	(10.169)	0	0	0
2020/06/23	R035	05/11/2020	10.32	Call	Bond Future	1,739.6900	1.7397	1,561.5400	1.5615	(10.240)	0	0	0
2020/06/23	R035	05/11/2020	10.32	Put	Bond Future	7,339.9700	7.3400	7,729.0100	7.7290	5.300	0	0	0
2020/06/23	R035	04/02/2021	11.14	Put	Bond Future	5,742.2500	5.7423	6,033.9400	6.0339	5.080	0	0	650
2020/06/23	R035	04/02/2021	10.04	Put	Bond Future	10,574.0100	10.5740	10,989.8000	10.9898	3.932	0	0	0
2020/06/23	R035	04/02/2021	10.14	Put	Bond Future	10,035.7100	10.0357	10,441.3700	10.4414	4.042	0	0	650
2020/06/23	R035	04/02/2021	10.05	Call	Bond Future	1,724.0000	1.7240	1,573.5200	1.5735	(8.729)	0	0	0
2020/06/23	R035	04/02/2021			Bond Future	11.4088	86.4218	11.5034	85.8566	0.829	0.0000	0.0000	0
2020/06/23	R035	04/02/2021	10.06	Call	Bond Future	1,739.2000	1.7392	1,587.7200	1.5877	(8.710)	0	0	0
2020/06/23	R035	04/02/2021	10.06	Put	Bond Future	10,464.9900	10.4650	10,878.7700	10.8788	3.954	0	0	0
2020/06/23	R035	04/02/2021	10.14	Call	Bond Future	1,864.2200	1.8642	1,704.6200	1.7046	(8.561)	0	0	0
2020/06/23	R035	04/02/2021	11.14	Call	Bond Future	4,104.1600	4.1042	3,830.5900	3.8306	(6.666)	0	0	0
2020/06/23	R035	04/02/2021	10.04	Call	Bond Future	1,708.8800	1.7089	1,559.4100	1.5594	(8.747)	0	0	0
2020/06/23	R035	04/02/2021	10.05	Put	Bond Future	10,519.4200	10.5194	10,934.2000	10.9342	3.943	0	0	0
2020/06/23	R035	06/05/2021	10.24	Put	Bond Future	10,872.9100	10.8729	11,276.7800	11.2768	3.714	0	0	0
2020/06/23	R035	06/05/2021	12.35	Put	Bond Future	3,659.5700	3.6596	3,855.6000	3.8556	5.357	0	0	0
2020/06/23	R035	06/05/2021	12.37	Call	Bond Future	7,753.3900	7.7534	7,380.1700	7.3802	(4.814)	0	0	0
2020/06/23	R035	06/05/2021			Bond Future	11.6338	82.9708	11.7317	82.4032	0.841	0.0000	0.0000	0
2020/06/23	R035	06/05/2021	12.35	Call	Bond Future	7,682.4400	7.6824	7,310.8700	7.3109	(4.837)	0	0	0
2020/06/23	R035	06/05/2021	12.37	Put	Bond Future	3,622.4700	3.6225	3,816.8500	3.8169	5.366	0	0	0
2020/06/23	R035	06/05/2021	10.24	Call	Bond Future	2,105.3800	2.1054	1,941.6500	1.9416	(7.777)	0	0	793
2020/06/23	R035	06/05/2021	12.36	Put	Bond Future	3,640.8300	3.6408	3,836.0300	3.8360	5.361	0	0	0

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2020/06/23	R035	06/05/2021	12.02	Call	Bond Future	6,555.9100	6.5559	6,213.2100	6.2132	(5.227)	0	0	0
2020/06/23	R035	06/05/2021	12.02	Put	Bond Future	4,349.0200	4.3490	4,573.9200	4.5739	5.171	0	0	793
2020/06/23	R035	06/05/2021	11.32	Call	Bond Future	4,450.9900	4.4510	4,177.3000	4.1773	(6.149)	0	0	0
2020/06/23	R035	06/05/2021	11.32	Put	Bond Future	6,312.4000	6.3124	6,606.3100	6.6063	4.656	0	0	793
2020/06/23	R035	06/05/2021	12.36	Call	Bond Future	7,717.7500	7.7177	7,345.3500	7.3453	(4.825)	0	0	0
2020/06/23	R186	06/08/2020	8.38	Put	Bond Future	315.5600	0.3156	343.3600	0.3434	8.810	0	0	0
2020/06/23	R186	06/08/2020	7.45	Call	Bond Future	841.1700	0.8412	747.2700	0.7473	(11.163)	0	0	2,500
2020/06/23	R186	06/08/2020	9.00	Call	Bond Future	6,802.4300	6.8024	6,577.4300	6.5774	(3.308)	0	0	900
2020/06/23	R186	06/08/2020	8.00	Call	Bond Future	2,382.5000	2.3825	2,213.9800	2.2140	(7.073)	0	0	900
2020/06/23	R186	06/08/2020	8.25	Call	Bond Future	3,354.5600	3.3546	3,161.4600	3.1615	(5.756)	0	0	0
2020/06/23	R186	06/08/2020			Bond Future	7.6980	115.3530	7.7409	115.1225	0.557	0.0000	0.0000	68,863
2020/06/23	R186	06/08/2020	8.37	Call	Bond Future	3,867.7900	3.8678	3,665.8400	3.6658	(5.221)	0	0	0
2020/06/23	R186	06/08/2020	8.37	Put	Bond Future	323.4900	0.3235	351.9400	0.3519	8.795	0	0	0
2020/06/23	R186	06/08/2020	9.00	Put	Bond Future	61.6300	0.0616	67.0300	0.0670	8.762	0	0	0
2020/06/23	R186	06/08/2020	8.38	Call	Bond Future	3,911.5400	3.9115	3,708.9400	3.7089	(5.180)	0	0	0
2020/06/23	R186	06/08/2020	7.45	Put	Bond Future	2,186.0000	2.1860	2,322.5000	2.3225	6.244	0	0	2,500
2020/06/23	R186	06/08/2020	8.00	Put	Bond Future	772.2000	0.7722	834.0800	0.8341	8.013	0	0	15,177
2020/06/23	R186	06/08/2020	8.25	Put	Bond Future	432.8300	0.4328	470.1300	0.4701	8.618	0	0	0
2020/06/23	R186	06/08/2020	8.36	Call	Bond Future	3,824.1800	3.8242	3,622.9000	3.6229	(5.263)	0	0	0
2020/06/23	R186	06/08/2020	8.36	Put	Bond Future	331.5900	0.3316	360.7100	0.3607	8.782	0	0	0
2020/06/23	R186	05/11/2020	8.00	Put	Bond Future	2,240.0000	2.2400	2,336.2900	2.3363	4.299	0	0	0
2020/06/23	R186	05/11/2020	8.65	Call	Bond Future	4,981.8100	4.9818	4,805.0800	4.8051	(3.548)	0	0	0
2020/06/23	R186	05/11/2020	8.64	Put	Bond Future	1,102.7200	1.1027	1,157.6600	1.1577	4.982	0	0	0
2020/06/23	R186	05/11/2020			Bond Future	7.8774	116.5873	7.9223	116.3562	0.570	0.0000	0.0000	0
2020/06/23	R186	05/11/2020	7.00	Put	Bond Future	5,501.8500	5.5018	5,671.5400	5.6715	3.084	0	0	0
2020/06/23	R186	05/11/2020	7.00	Call	Bond Future	866.2800	0.8663	804.8300	0.8048	(7.094)	0	0	1,200
2020/06/23	R186	05/11/2020	8.66	Call	Bond Future	5,018.5500	5.0186	4,841.2900	4.8413	(3.532)	0	0	0
2020/06/23	R186	05/11/2020	8.66	Put	Bond Future	1,077.5900	1.0776	1,131.4700	1.1315	5.000	0	0	0
2020/06/23	R186	05/11/2020	8.00	Call	Bond Future	2,869.4300	2.8694	2,734.5800	2.7346	(4.700)	0	0	1,200
2020/06/23	R186	05/11/2020	7.84	Put	Bond Future	2,634.2900	2.6343	2,742.5000	2.7425	4.108	0	0	0
2020/06/23	R186	05/11/2020	9.26	Put	Bond Future	533.4900	0.5335	562.2000	0.5622	5.382	0	0	3,500
2020/06/23	R186	05/11/2020	8.65	Put	Bond Future	1,090.0900	1.0901	1,144.5000	1.1445	4.991	0	0	0
2020/06/23	R186	05/11/2020	8.64	Call	Bond Future	4,945.1700	4.9452	4,768.9700	4.7690	(3.563)	0	0	0
2020/06/23	R186	05/11/2020	7.84	Call	Bond Future	2,441.7200	2.4417	2,318.7900	2.3188	(5.035)	0	0	3,500
2020/06/23	R186	05/11/2020	8.34	Put	Bond Future	1,553.2700	1.5533	1,626.0200	1.6260	4.684	0	0	0
2020/06/23	R186	05/11/2020	8.34	Call	Bond Future	3,904.3900	3.9044	3,746.0000	3.7460	(4.057)	0	0	3,500
2020/06/23	R186	05/11/2020	9.26	Call	Bond Future	7,377.6100	7.3776	7,175.1800	7.1752	(2.744)	0	0	0
2020/06/23	R186	04/02/2021	8.15	Call	Bond Future	3,342.9300	3.3429	3,217.9200	3.2179	(3.740)	0	0	0
2020/06/23	R186	04/02/2021			Bond Future	8.0581	112.6554	8.1033	112.4329	0.562	0.0000	0.0000	0
2020/06/23	R186	04/02/2021	8.15	Put	Bond Future	2,891.6800	2.8917	2,989.1200	2.9891	3.370	0	0	0
2020/06/23	R186	04/02/2021	8.16	Call	Bond Future	3,369.3200	3.3693	3,243.7600	3.2438	(3.727)	0	0	0
2020/06/23	R186	04/02/2021	8.17	Put	Bond Future	2,846.7000	2.8467	2,943.0300	2.9430	3.384	0	0	0
2020/06/23	R186	04/02/2021	8.16	Put	Bond Future	2,869.1200	2.8691	2,966.0100	2.9660	3.377	0	0	0
2020/06/23	R186	04/02/2021	8.17	Call	Bond Future	3,395.8300	3.3958	3,269.7100	3.2697	(3.714)	0	0	0
2020/06/23	R186	06/05/2021	10.76	Put	Bond Future	442.3100	0.4423	461.6300	0.4616	4.368	0	0	0
2020/06/23	R186	06/05/2021	10.77	Call	Bond Future	11,504.6200	11.5046	11,304.7300	11.3047	(1.737)	0	0	0
2020/06/23	R186	06/05/2021			Bond Future	8.2504	113.9945	8.2972	113.7755	0.566	0.0000	0.0000	0

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2020/06/23	R186	06/05/2021	10.78	Call	Bond Future	11,541.0900	11.5411	11,341.0200	11.3410	(1.734)	0	0	0
2020/06/23	R186	06/05/2021	10.78	Put	Bond Future	433.1400	0.4331	452.1100	0.4521	4.380	0	0	0
2020/06/23	R186	06/05/2021	10.76	Call	Bond Future	11,468.1800	11.4682	11,268.4600	11.2685	(1.742)	0	0	0
2020/06/23	R186	06/05/2021	10.77	Put	Bond Future	437.7000	0.4377	456.8500	0.4569	4.375	0	0	0
2020/06/23	R197	06/08/2020			Bond Future	307.7701	307.7701	307.9108	307.9108	0.046	0.0000	0.0000	2,591
2020/06/23	R197	05/11/2020			Bond Future	311.1386	311.1386	311.2855	311.2855	0.047	0.0000	0.0000	0
2020/06/23	R197	04/02/2021			Bond Future	306.8822	306.8822	307.0614	307.0614	0.058	0.0000	0.0000	0
2020/06/23	R197	06/05/2021			Bond Future	310.5994	310.5994	310.7974	310.7974	0.064	0.0000	0.0000	0
2020/06/23	R202	06/08/2020			Bond Future	215.2725	215.2725	214.8632	214.8632	(0.190)	0.0000	0.0000	7,794
2020/06/23	R202	05/11/2020			Bond Future	217.6287	217.6287	217.2182	217.2182	(0.189)	0.0000	0.0000	0
2020/06/23	R202	04/02/2021			Bond Future	215.9866	215.9866	215.5929	215.5929	(0.182)	0.0000	0.0000	0
2020/06/23	R202	06/05/2021			Bond Future	218.6023	218.6023	218.2155	218.2155	(0.177)	0.0000	0.0000	0
2020/06/23	R208	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	R208	06/08/2020			Bond Future	3.6042	104.4195	3.5955	104.4250	(0.242)	0.0000	0.0000	23,391
2020/06/23	R208	06/08/2020	5.56	Call	Bond Future	1,226.0200	1.2260	1,231.5600	1.2316	0.452	0	0	0
2020/06/23	R208	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	R208	06/08/2020	5.57	Call	Bond Future	1,232.2200	1.2322	1,237.7600	1.2378	0.450	0	0	0
2020/06/23	R208	06/08/2020	5.55	Call	Bond Future	1,219.8200	1.2198	1,225.3600	1.2254	0.454	0	0	0
2020/06/23	R208	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	R208	05/11/2020	4.78	Call	Bond Future	645.1300	0.6451	652.2100	0.6522	1.097	0	0	0
2020/06/23	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/06/23	R208	05/11/2020			Bond Future	3.1150	102.1459	3.0968	102.1530	(0.584)	0.0000	0.0000	0
2020/06/23	R208	05/11/2020	4.79	Call	Bond Future	648.9800	0.6490	656.0500	0.6561	1.089	0	0	0
2020/06/23	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/06/23	R208	05/11/2020	4.78	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/06/23	R208	05/11/2020	4.77	Call	Bond Future	641.2800	0.6413	648.3600	0.6484	1.104	0	0	0
2020/06/23	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	R209	06/08/2020	5.55	Put	Bond Future	41,866.4500	41.8665	42,375.7000	42.3757	1.216	0	0	0
2020/06/23	R209	06/08/2020			Bond Future	10.9113	67.6667	11.0052	67.1574	0.860	0.0000	0.0000	61,107
2020/06/23	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	R209	06/08/2020	5.57	Put	Bond Future	41,649.6400	41.6496	42,158.8900	42.1589	1.223	0	0	0
2020/06/23	R209	06/08/2020	5.56	Put	Bond Future	41,757.9700	41.7580	42,267.2200	42.2672	1.220	0	0	0
2020/06/23	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/06/23	R209	05/11/2020	10.02	Call	Bond Future	1,338.4800	1.3385	1,194.8400	1.1948	(10.732)	0	0	0
2020/06/23	R209	05/11/2020			Bond Future	11.1063	65.2509	11.2035	64.7372	0.875	0.0000	0.0000	0
2020/06/23	R209	05/11/2020	10.00	Call	Bond Future	1,311.0500	1.3110	1,169.6200	1.1696	(10.788)	0	0	0
2020/06/23	R209	05/11/2020	10.00	Put	Bond Future	7,605.6500	7.6057	7,977.9700	7.9780	4.895	0	0	0
2020/06/23	R209	05/11/2020	10.02	Put	Bond Future	7,511.5700	7.5116	7,881.6800	7.8817	4.927	0	0	0
2020/06/23	R209	05/11/2020	10.01	Call	Bond Future	1,324.7100	1.3247	1,182.1800	1.1822	(10.759)	0	0	0
2020/06/23	R209	05/11/2020	10.01	Put	Bond Future	7,558.5200	7.5585	7,929.7400	7.9297	4.911	0	0	0
2020/06/23	R209	04/02/2021	10.12	Put	Bond Future	8,467.7300	8.4677	8,821.5300	8.8215	4.178	0	0	0
2020/06/23	R209	04/02/2021			Bond Future	11.3030	66.0076	11.4026	65.4944	0.882	0.0000	0.0000	0
2020/06/23	R209	04/02/2021	10.11	Call	Bond Future	1,869.8400	1.8698	1,711.3800	1.7114	(8.475)	0	0	0
2020/06/23	R209	04/02/2021	10.11	Put	Bond Future	8,512.5800	8.5126	8,867.3100	8.8673	4.167	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
2020/06/23	R209	04/02/2021	10.12	Call	Bond Future	1,884.7400	1.8847	1,725.3500	1.7253	(8.457)	0	0	0
2020/06/23	R209	04/02/2021	10.10	Call	Bond Future	1,855.0200	1.8550	1,697.4900	1.6975	(8.492)	0	0	0
2020/06/23	R209	04/02/2021	10.10	Put	Bond Future	8,557.5800	8.5576	8,913.2400	8.9132	4.156	0	0	0
2020/06/23	R209	06/05/2021	12.23	Put	Bond Future	3,373.0900	3.3731	3,550.3900	3.5504	5.256	0	0	0
2020/06/23	R209	06/05/2021	12.22	Call	Bond Future	6,854.6400	6.8546	6,516.7700	6.5168	(4.929)	0	0	0
2020/06/23	R209	06/05/2021			Bond Future	11.5043	63.6507	11.6071	63.1348	0.894	0.0000	0.0000	0
2020/06/23	R209	06/05/2021	12.23	Call	Bond Future	6,884.7100	6.8847	6,546.1300	6.5461	(4.918)	0	0	0
2020/06/23	R209	06/05/2021	12.22	Put	Bond Future	3,389.4200	3.3894	3,567.4300	3.5674	5.252	0	0	0
2020/06/23	R209	06/05/2021	12.24	Call	Bond Future	6,915.0400	6.9150	6,575.7500	6.5758	(4.907)	0	0	0
2020/06/23	R209	06/05/2021	12.24	Put	Bond Future	3,357.0600	3.3571	3,533.6500	3.5337	5.260	0	0	0
2020/06/23	R210	06/08/2020			Bond Future	186.5859	186.5859	186.3634	186.3634	(0.119)	0.0000	0.0000	1,929
2020/06/23	R210	05/11/2020			Bond Future	185.9221	185.9221	185.7001	185.7001	(0.119)	0.0000	0.0000	0
2020/06/23	R210	04/02/2021			Bond Future	188.1204	188.1204	187.9144	187.9144	(0.110)	0.0000	0.0000	0
2020/06/23	R210	06/05/2021			Bond Future	187.6572	187.6572	187.4588	187.4588	(0.106)	0.0000	0.0000	0
2020/06/23	R212	06/08/2020			Bond Future	166.2837	166.2837	166.2021	166.2021	(0.049)	0.0000	0.0000	7,044
2020/06/23	R212	05/11/2020			Bond Future	168.1041	168.1041	168.0241	168.0241	(0.048)	0.0000	0.0000	0
2020/06/23	R212	04/02/2021			Bond Future	167.7705	167.7705	167.7063	167.7063	(0.038)	0.0000	0.0000	0
2020/06/23	R212	06/05/2021			Bond Future	169.8024	169.8024	169.7466	169.7466	(0.033)	0.0000	0.0000	0
2020/06/23	R213	06/08/2020	9.31	Call	Bond Future	724.8300	0.7248	623.6900	0.6237	(13.954)	0	0	0
2020/06/23	R213	06/08/2020			Bond Future	9.8058	84.9398	9.8639	84.6107	0.593	0.0000	0.0000	17,349
2020/06/23	R213	06/08/2020	9.29	Call	Bond Future	693.0900	0.6931	595.0900	0.5951	(14.140)	0	0	0
2020/06/23	R213	06/08/2020	9.29	Put	Bond Future	3,692.2900	3.6923	3,923.3400	3.9233	6.258	0	0	0
2020/06/23	R213	06/08/2020	9.31	Put	Bond Future	3,605.0700	3.6051	3,832.9800	3.8330	6.322	0	0	0
2020/06/23	R213	06/08/2020	9.30	Call	Bond Future	708.8300	0.7088	609.2700	0.6093	(14.046)	0	0	0
2020/06/23	R213	06/08/2020	9.30	Put	Bond Future	3,648.5200	3.6485	3,878.0100	3.8780	6.290	0	0	0
2020/06/23	R213	05/11/2020	9.60	Put	Bond Future	4,578.6100	4.5786	4,764.1700	4.7642	4.053	0	0	0
2020/06/23	R213	05/11/2020	9.59	Call	Bond Future	2,299.5000	2.2995	2,154.5100	2.1545	(6.305)	0	0	0
2020/06/23	R213	05/11/2020			Bond Future	10.0016	82.3200	10.0619	81.9885	0.602	0.0000	0.0000	0
2020/06/23	R213	05/11/2020	9.60	Call	Bond Future	2,322.2200	2.3222	2,176.3200	2.1763	(6.283)	0	0	0
2020/06/23	R213	05/11/2020	9.59	Put	Bond Future	4,613.1200	4.6131	4,799.5900	4.7996	4.042	0	0	0
2020/06/23	R213	05/11/2020	9.61	Call	Bond Future	2,345.0700	2.3451	2,198.2600	2.1983	(6.260)	0	0	0
2020/06/23	R213	05/11/2020	9.61	Put	Bond Future	4,544.2800	4.5443	4,728.9300	4.7289	4.063	0	0	0
2020/06/23	R213	04/02/2021	9.40	Call	Bond Future	2,198.0800	2.1981	2,077.0900	2.0771	(5.504)	0	0	0
2020/06/23	R213	04/02/2021	9.39	Put	Bond Future	6,695.9700	6.6960	6,902.7600	6.9028	3.088	0	0	0
2020/06/23	R213	04/02/2021			Bond Future	10.2034	83.2740	10.2647	82.9469	0.600	0.0000	0.0000	0
2020/06/23	R213	04/02/2021	9.41	Call	Bond Future	2,217.3500	2.2174	2,095.6500	2.0956	(5.489)	0	0	0
2020/06/23	R213	04/02/2021	9.41	Put	Bond Future	6,619.4100	6.6194	6,824.7800	6.8248	3.103	0	0	0
2020/06/23	R213	04/02/2021	9.40	Put	Bond Future	6,657.6100	6.6576	6,863.6900	6.8637	3.095	0	0	0
2020/06/23	R213	04/02/2021	9.39	Call	Bond Future	2,178.9100	2.1789	2,058.6300	2.0586	(5.520)	0	0	0
2020/06/23	R213	06/05/2021	11.91	Put	Bond Future	1,824.5600	1.8246	1,897.7400	1.8977	4.011	0	0	0
2020/06/23	R213	06/05/2021			Bond Future	10.4045	80.7314	10.4675	80.4047	0.605	0.0000	0.0000	0
2020/06/23	R213	06/05/2021	11.90	Call	Bond Future	9,142.8300	9.1428	8,889.7500	8.8898	(2.768)	0	0	0
2020/06/23	R213	06/05/2021	11.90	Put	Bond Future	1,837.7200	1.8377	1,911.3100	1.9113	4.004	0	0	0
2020/06/23	R213	06/05/2021	11.91	Call	Bond Future	9,175.4500	9.1754	8,921.9600	8.9220	(2.763)	0	0	0
2020/06/23	R213	06/05/2021	11.89	Call	Bond Future	9,110.2500	9.1102	8,857.5700	8.8576	(2.774)	0	0	0

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2020/06/23	R213	06/05/2021	11.89	Put	Bond Future	1,850.9600	1.8510	1,924.9500	1.9250	3.997	0	0	0
2020/06/23	R214	06/08/2020	9.98	Put	Bond Future	7,700.6500	7.7007	8,116.7100	8.1167	5.403	0	0	0
2020/06/23	R214	06/08/2020	9.97	Call	Bond Future	165.3800	0.1654	126.4100	0.1264	(23.564)	0	0	0
2020/06/23	R214	06/08/2020			Bond Future	11.2351	65.2204	11.3189	64.7645	0.746	0.0000	0.0000	20,956
2020/06/23	R214	06/08/2020	9.98	Call	Bond Future	169.8200	0.1698	129.9800	0.1300	(23.460)	0	0	0
2020/06/23	R214	06/08/2020	9.97	Put	Bond Future	7,761.9300	7.7619	8,178.8600	8.1789	5.371	0	0	0
2020/06/23	R214	06/08/2020	9.99	Call	Bond Future	174.3500	0.1743	133.6300	0.1336	(23.355)	0	0	0
2020/06/23	R214	06/08/2020	9.99	Put	Bond Future	7,639.5600	7.6396	8,054.7400	8.0547	5.435	0	0	0
2020/06/23	R214	05/11/2020	10.26	Put	Bond Future	8,073.0400	8.0730	8,407.6400	8.4076	4.145	0	0	0
2020/06/23	R214	05/11/2020			Bond Future	11.4290	62.6416	11.5159	62.1816	0.761	0.0000	0.0000	0
2020/06/23	R214	05/11/2020	10.25	Call	Bond Future	1,286.9700	1.2870	1,162.5800	1.1626	(9.665)	0	0	0
2020/06/23	R214	05/11/2020	10.25	Put	Bond Future	8,122.5700	8.1226	8,458.1400	8.4581	4.131	0	0	0
2020/06/23	R214	05/11/2020	10.26	Call	Bond Future	1,300.4300	1.3004	1,175.0700	1.1751	(9.640)	0	0	0
2020/06/23	R214	05/11/2020	10.24	Call	Bond Future	1,273.6000	1.2736	1,150.1800	1.1502	(9.691)	0	0	0
2020/06/23	R214	05/11/2020	10.24	Put	Bond Future	8,172.2900	8.1723	8,508.8300	8.5088	4.118	0	0	0
2020/06/23	R214	04/02/2021	10.33	Call	Bond Future	1,809.5900	1.8096	1,672.1000	1.6721	(7.598)	0	0	0
2020/06/23	R214	04/02/2021			Bond Future	11.6288	63.3677	11.7181	62.9086	0.767	0.0000	0.0000	0
2020/06/23	R214	04/02/2021	10.31	Call	Bond Future	1,780.6800	1.7807	1,644.8200	1.6448	(7.630)	0	0	0
2020/06/23	R214	04/02/2021	10.31	Put	Bond Future	9,282.1200	9.2821	9,605.3200	9.6053	3.482	0	0	0
2020/06/23	R214	04/02/2021	10.33	Put	Bond Future	9,186.4100	9.1864	9,507.9800	9.5080	3.500	0	0	0
2020/06/23	R214	04/02/2021	10.32	Call	Bond Future	1,795.1000	1.7951	1,658.4200	1.6584	(7.614)	0	0	0
2020/06/23	R214	04/02/2021	10.32	Put	Bond Future	9,234.1900	9.2342	9,556.5700	9.5566	3.491	0	0	0
2020/06/23	R214	06/05/2021	12.26	Call	Bond Future	6,091.4100	6.0914	5,806.4300	5.8064	(4.678)	0	0	0
2020/06/23	R214	06/05/2021	12.25	Put	Bond Future	3,988.1500	3.9881	4,165.1300	4.1651	4.438	0	0	0
2020/06/23	R214	06/05/2021			Bond Future	11.8260	60.8410	11.9181	60.3798	0.779	0.0000	0.0000	0
2020/06/23	R214	06/05/2021	12.27	Call	Bond Future	6,119.4700	6.1195	5,833.8100	5.8338	(4.668)	0	0	0
2020/06/23	R214	06/05/2021	12.27	Put	Bond Future	3,949.2900	3.9493	4,124.9000	4.1249	4.447	0	0	0
2020/06/23	R214	06/05/2021	12.26	Put	Bond Future	3,968.6700	3.9687	4,144.9600	4.1450	4.442	0	0	0
2020/06/23	R214	06/05/2021	12.25	Call	Bond Future	6,063.3800	6.0634	5,779.0900	5.7791	(4.689)	0	0	0
2020/06/23	R248	06/08/2020	10.20	Call	Bond Future	133.5400	0.1335	91.5800	0.0916	(31.421)	0	0	0
2020/06/23	R248	06/08/2020	11.80	Call	Bond Future	3,585.5200	3.5855	3,114.9900	3.1150	(13.123)	0	0	470
2020/06/23	R248	06/08/2020	12.75	Call	Bond Future	7,947.6500	7.9476	7,302.1800	7.3022	(8.122)	0	0	814
2020/06/23	R248	06/08/2020	10.35	Call	Bond Future	207.1800	0.2072	146.1100	0.1461	(29.477)	0	0	640
2020/06/23	R248	06/08/2020	11.85	Put	Bond Future	1,489.6300	1.4896	1,722.6500	1.7226	15.643	0	0	0
2020/06/23	R248	06/08/2020	9.00	Put	Bond Future	20,232.9200	20.2329	20,949.3600	20.9494	3.541	0	0	0
2020/06/23	R248	06/08/2020			Bond Future	11.4920	81.1527	11.6014	80.4358	0.952	0.0000	0.0000	104,774
2020/06/23	R248	06/08/2020	10.18	Call	Bond Future	125.6200	0.1256	85.8200	0.0858	(31.683)	0	0	0
2020/06/23	R248	06/08/2020	10.18	Put	Bond Future	9,752.3500	9.7524	10,429.4500	10.4294	6.943	0	0	0
2020/06/23	R248	06/08/2020	10.35	Put	Bond Future	8,469.8300	8.4698	9,125.6600	9.1257	7.743	0	0	0
2020/06/23	R248	06/08/2020	11.85	Call	Bond Future	3,791.7700	3.7918	3,307.8900	3.3079	(12.761)	0	0	0
2020/06/23	R248	06/08/2020	11.15	Put	Bond Future	3,746.5100	3.7465	4,194.7400	4.1947	11.964	0	0	0
2020/06/23	R248	06/08/2020	11.15	Call	Bond Future	1,426.1100	1.4261	1,157.4400	1.1574	(18.839)	0	0	0
2020/06/23	R248	06/08/2020	10.85	Put	Bond Future	5,237.3400	5.2373	5,779.7600	5.7798	10.357	0	0	0
2020/06/23	R248	06/08/2020	10.85	Call	Bond Future	776.6400	0.7766	602.1600	0.6022	(22.466)	0	0	640
2020/06/23	R248	06/08/2020	9.25	Put	Bond Future	17,809.3900	17.8094	18,524.7800	18.5248	4.017	0	0	0
2020/06/23	R248	06/08/2020	9.25	Call	Bond Future	3.3900	0.0034	1.8800	0.0019	(44.543)	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
2020/06/23	R248	06/08/2020	10.20	Put	Bond Future	9,597.8300	9.5978	10,272.7700	10.2728	7.032	0	0	0
2020/06/23	R248	06/08/2020	11.80	Put	Bond Future	1,597.3700	1.5974	1,843.7400	1.8437	15.423	0	0	0
2020/06/23	R248	06/08/2020	12.75	Put	Bond Future	376.9400	0.3769	448.3700	0.4484	18.950	0	0	0
2020/06/23	R248	06/08/2020	9.00	Call	Bond Future	0.9600	0.0010	0.5000	0.0005	(47.917)	0	0	3,000
2020/06/23	R248	06/08/2020	10.19	Call	Bond Future	129.5300	0.1295	88.6600	0.0887	(31.553)	0	0	0
2020/06/23	R248	06/08/2020	10.19	Put	Bond Future	9,674.9800	9.6750	10,351.0100	10.3510	6.987	0	0	0
2020/06/23	R248	06/08/2020	12.25	Put	Bond Future	844.6300	0.8446	988.7700	0.9888	17.065	0	0	0
2020/06/23	R248	06/08/2020	12.25	Call	Bond Future	5,575.4200	5.5754	5,002.6600	5.0027	(10.273)	0	0	814
2020/06/23	R248	06/08/2020	11.10	Put	Bond Future	3,971.7300	3.9717	4,436.2100	4.4362	11.695	0	0	0
2020/06/23	R248	06/08/2020	11.10	Call	Bond Future	1,301.5900	1.3016	1,049.1700	1.0492	(19.393)	0	0	470
2020/06/23	R248	05/11/2020	10.02	Put	Bond Future	12,973.2500	12.9733	13,592.1700	13.5922	4.771	0	0	0
2020/06/23	R248	05/11/2020	10.03	Call	Bond Future	698.7900	0.6988	593.0100	0.5930	(15.138)	0	0	0
2020/06/23	R248	05/11/2020			Bond Future	11.6990	77.6101	11.8130	76.8866	0.975	0.0000	0.0000	0
2020/06/23	R248	05/11/2020	11.00	Put	Bond Future	6,971.8200	6.9718	7,437.5400	7.4375	6.680	0	0	0
2020/06/23	R248	05/11/2020	11.00	Call	Bond Future	2,249.1300	2.2491	1,991.3400	1.9913	(11.462)	0	0	800
2020/06/23	R248	05/11/2020	10.00	Put	Bond Future	13,121.3900	13.1214	13,742.6500	13.7427	4.735	0	0	0
2020/06/23	R248	05/11/2020	10.00	Call	Bond Future	670.1800	0.6702	567.9300	0.5679	(15.257)	0	0	800
2020/06/23	R248	05/11/2020	10.04	Call	Bond Future	708.5300	0.7085	601.5500	0.6016	(15.099)	0	0	0
2020/06/23	R248	05/11/2020	10.04	Put	Bond Future	12,826.0600	12.8261	13,442.5900	13.4426	4.807	0	0	0
2020/06/23	R248	05/11/2020	10.02	Call	Bond Future	689.1500	0.6892	584.5600	0.5846	(15.177)	0	0	0
2020/06/23	R248	05/11/2020	10.03	Put	Bond Future	12,899.5300	12.8995	13,517.2600	13.5173	4.789	0	0	0
2020/06/23	R248	04/02/2021	10.46	Call	Bond Future	1,709.9500	1.7100	1,528.3900	1.5284	(10.618)	0	0	0
2020/06/23	R248	04/02/2021	10.47	Put	Bond Future	11,732.0100	11.7320	12,273.3900	12.2734	4.615	0	0	0
2020/06/23	R248	04/02/2021			Bond Future	11.9135	78.5098	12.0315	77.7856	0.990	0.0000	0.0000	0
2020/06/23	R248	04/02/2021	10.46	Put	Bond Future	11,793.9000	11.7939	12,336.5500	12.3365	4.601	0	0	0
2020/06/23	R248	04/02/2021	10.47	Call	Bond Future	1,725.5800	1.7256	1,542.7500	1.5428	(10.595)	0	0	0
2020/06/23	R248	04/02/2021	10.48	Call	Bond Future	1,741.3000	1.7413	1,557.1900	1.5572	(10.573)	0	0	0
2020/06/23	R248	04/02/2021	10.48	Put	Bond Future	11,670.3400	11.6703	12,210.4400	12.2104	4.628	0	0	0
2020/06/23	R248	06/05/2021	12.36	Call	Bond Future	6,395.7700	6.3958	5,974.0900	5.9741	(6.593)	0	0	0
2020/06/23	R248	06/05/2021			Bond Future	12.1258	75.0280	12.2484	74.2992	1.011	0.0000	0.0000	0
2020/06/23	R248	06/05/2021	12.34	Call	Bond Future	6,332.3800	6.3324	5,913.0600	5.9131	(6.622)	0	0	0
2020/06/23	R248	06/05/2021	12.34	Put	Bond Future	5,067.3700	5.0674	5,376.8600	5.3769	6.108	0	0	0
2020/06/23	R248	06/05/2021	12.36	Put	Bond Future	5,014.6700	5.0147	5,321.8000	5.3218	6.125	0	0	0
2020/06/23	R248	06/05/2021	12.35	Call	Bond Future	6,364.0500	6.3640	5,943.5500	5.9436	(6.607)	0	0	0
2020/06/23	R248	06/05/2021	12.35	Put	Bond Future	5,040.9500	5.0410	5,349.2600	5.3493	6.116	0	0	0

Total

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