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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2020 TO 08/04/2020

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
2020/04/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	2025	07/05/2020		Bond Future	133.7728	133.7728	134.0774	134.0774	0.228	0.0000	0.0000	2,087
2020/04/08	2025	06/08/2020		Bond Future	134.3514	134.3514	134.6605	134.6605	0.230	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
2020/04/08	2025	05/11/2020			Bond Future	136.4316	136.4316	136.7454	136.7454	0.230	0.0000	0.0000	0
2020/04/08	2025	04/02/2021			Bond Future	136.9773	136.9773	137.2961	137.2961	0.233	0.0000	0.0000	0
2020/04/08	2029	07/05/2020			Bond Future	95.7587	95.7587	95.7630	95.7630	0.005	0.0000	0.0000	2,571
2020/04/08	2029	06/08/2020			Bond Future	97.2526	97.2526	97.2567	97.2567	0.004	0.0000	0.0000	0
2020/04/08	2029	05/11/2020			Bond Future	97.6146	97.6146	97.6188	97.6188	0.004	0.0000	0.0000	0
2020/04/08	2029	04/02/2021			Bond Future	99.1001	99.1001	99.1046	99.1046	0.005	0.0000	0.0000	0
2020/04/08	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2030	07/05/2020	8.78	Put	Bond Future	12,618.7400	12.6187	12,738.2700	12.7383	0.947	0	0	0
2020/04/08	2030	07/05/2020	8.85	Put	Bond Future	12,183.4500	12.1835	12,302.9800	12.3030	0.981	0	0	5,820
2020/04/08	2030	07/05/2020	8.45	Put	Bond Future	14,706.4600	14.7065	14,825.9900	14.8260	0.813	0	0	0
2020/04/08	2030	07/05/2020	9.19	Put	Bond Future	10,106.0100	10.1060	10,225.5000	10.2255	1.182	0	0	0
2020/04/08	2030	07/05/2020			Bond Future	11.0005	84.5717	11.0237	84.4522	0.211	0.0000	0.0000	102,849
2020/04/08	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2030	07/05/2020	8.80	Put	Bond Future	12,494.1100	12.4941	12,613.6400	12.6136	0.957	0	0	0
2020/04/08	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/08	2030	07/05/2020	9.19	Call	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2020/04/08	2030	07/05/2020	8.79	Put	Bond Future	12,556.4000	12.5564	12,675.9300	12.6759	0.952	0	0	0
2020/04/08	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2030	07/05/2020	8.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/08	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/08	2030	07/05/2020	8.90	Put	Bond Future	11,874.1300	11.8741	11,993.6500	11.9937	1.007	0	0	5,820
2020/04/08	2030	06/08/2020	10.70	Call	Bond Future	1,140.6400	1.1406	1,091.4300	1.0914	(4.314)	0	0	470
2020/04/08	2030	06/08/2020	10.00	Call	Bond Future	362.8200	0.3628	328.9500	0.3290	(9.335)	0	0	470
2020/04/08	2030	06/08/2020	10.05	Put	Bond Future	6,454.4900	6.4545	6,539.9000	6.5399	1.323	0	0	0
2020/04/08	2030	06/08/2020	9.75	Put	Bond Future	7,954.7000	7.9547	8,052.3600	8.0524	1.228	0	0	0
2020/04/08	2030	06/08/2020	9.42	Call	Bond Future	108.3300	0.1083	94.4800	0.0945	(12.785)	0	0	0
2020/04/08	2030	06/08/2020	9.11	Call	Bond Future	51.0500	0.0511	43.4400	0.0434	(14.907)	0	0	0
2020/04/08	2030	06/08/2020			Bond Future	11.2007	81.8620	11.2249	81.7405	0.216	0.0000	0.0000	2,200
2020/04/08	2030	06/08/2020	10.70	Put	Bond Future	3,705.4600	3.7055	3,777.7600	3.7778	1.951	0	0	0
2020/04/08	2030	06/08/2020	9.05	Put	Bond Future	11,853.9700	11.8540	11,968.7700	11.9688	0.968	0	0	0
2020/04/08	2030	06/08/2020	9.05	Call	Bond Future	43.7300	0.0437	37.0200	0.0370	(15.344)	0	0	450
2020/04/08	2030	06/08/2020	8.36	Put	Bond Future	16,076.7700	16.0768	16,197.0400	16.1970	0.748	0	0	0
2020/04/08	2030	06/08/2020	8.36	Call	Bond Future	5.9300	0.0059	4.6900	0.0047	(20.911)	0	0	800
2020/04/08	2030	06/08/2020	8.86	Put	Bond Future	12,985.1800	12.9852	13,102.2800	13.1023	0.902	0	0	0
2020/04/08	2030	06/08/2020	8.86	Call	Bond Future	26.2800	0.0263	21.8700	0.0219	(16.781)	0	0	800
2020/04/08	2030	06/08/2020	9.09	Call	Bond Future	48.5000	0.0485	41.2000	0.0412	(15.052)	0	0	0
2020/04/08	2030	06/08/2020	9.09	Put	Bond Future	11,619.2400	11.6192	11,733.4500	11.7335	0.983	0	0	0
2020/04/08	2030	06/08/2020	10.00	Put	Bond Future	6,695.7000	6.6957	6,783.3400	6.7833	1.309	0	0	0
2020/04/08	2030	06/08/2020	10.75	Call	Bond Future	1,223.2500	1.2233	1,176.5800	1.1766	(3.815)	0	0	0
2020/04/08	2030	06/08/2020	10.05	Call	Bond Future	398.0600	0.3981	361.9600	0.3620	(9.069)	0	0	0
2020/04/08	2030	06/08/2020	9.75	Call	Bond Future	222.2000	0.2222	198.3500	0.1984	(10.734)	0	0	450
2020/04/08	2030	06/08/2020	9.42	Put	Bond Future	9,733.5100	9.7335	9,841.1700	9.8412	1.106	0	0	800
2020/04/08	2030	06/08/2020	9.11	Put	Bond Future	11,502.3400	11.5023	11,616.2400	11.6162	0.990	0	0	0
2020/04/08	2030	06/08/2020	10.75	Put	Bond Future	3,527.1800	3.5272	3,602.0200	3.6020	2.122	0	0	0
2020/04/08	2030	06/08/2020	9.20	Put	Bond Future	10,980.2600	10.9803	11,092.6300	11.0926	1.023	0	0	0
2020/04/08	2030	06/08/2020	9.20	Call	Bond Future	64.0200	0.0640	54.8800	0.0549	(14.277)	0	0	323

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2020/04/08	2030	06/08/2020	8.50	Put	Bond Future	15,195.4500		15.1955	15,315.1500	15.3152	0.788	0	0	0
2020/04/08	2030	06/08/2020	8.50	Call	Bond Future	9.2000		0.0092	7.3900	0.0074	(19.674)	0	0	323
2020/04/08	2030	06/08/2020	9.10	Call	Bond Future	49.7600		0.0498	42.3100	0.0423	(14.972)	0	0	0
2020/04/08	2030	06/08/2020	9.10	Put	Bond Future	11,560.7500		11.5608	11,674.8100	11.6748	0.987	0	0	0
2020/04/08	2030	05/11/2020	8.10	Put	Bond Future	18,471.2100		18.4712	18,589.0700	18.5891	0.638	0	0	0
2020/04/08	2030	05/11/2020	8.73	Call	Bond Future	87.3500		0.0873	71.7100	0.0717	(17.905)	0	0	3,000
2020/04/08	2030	05/11/2020	10.06	Put	Bond Future	7,583.4600		7.5835	7,638.6500	7.6387	0.728	0	0	1,000
2020/04/08	2030	05/11/2020	9.39	Put	Bond Future	10,900.7700		10.9008	10,987.9000	10.9879	0.799	0	0	0
2020/04/08	2030	05/11/2020	9.38	Call	Bond Future	264.7300		0.2647	228.7900	0.2288	(13.576)	0	0	0
2020/04/08	2030	05/11/2020			Bond Future	11.3964		83.1103	11.4217	82.9868	0.222	0.0000	0.0000	0
2020/04/08	2030	05/11/2020	9.61	Call	Bond Future	374.9400		0.3749	329.1500	0.3291	(12.213)	0	0	0
2020/04/08	2030	05/11/2020	9.61	Put	Bond Future	9,754.7400		9.7547	9,832.4200	9.8324	0.796	0	0	3,000
2020/04/08	2030	05/11/2020	8.85	Put	Bond Future	13,911.2500		13.9113	14,016.1800	14.0162	0.754	0	0	0
2020/04/08	2030	05/11/2020	8.85	Call	Bond Future	108.7400		0.1087	90.2000	0.0902	(17.050)	0	0	3,000
2020/04/08	2030	05/11/2020	8.34	Put	Bond Future	16,969.9200		16.9699	17,084.8700	17.0849	0.677	0	0	0
2020/04/08	2030	05/11/2020	8.34	Call	Bond Future	40.8900		0.0409	32.3700	0.0324	(20.836)	0	0	1,000
2020/04/08	2030	05/11/2020	9.04	Put	Bond Future	12,822.6400		12.8226	12,922.2000	12.9222	0.776	0	0	0
2020/04/08	2030	05/11/2020	9.04	Call	Bond Future	151.7700		0.1518	127.8600	0.1279	(15.754)	0	0	1,000
2020/04/08	2030	05/11/2020	9.86	Put	Bond Future	8,517.9300		8.5179	8,583.5400	8.5835	0.770	0	0	14,160
2020/04/08	2030	05/11/2020	8.36	Put	Bond Future	16,846.5100		16.8465	16,961.1800	16.9612	0.681	0	0	0
2020/04/08	2030	05/11/2020	8.10	Call	Bond Future	24.7000		0.0247	19.0900	0.0191	(22.713)	0	0	3,000
2020/04/08	2030	05/11/2020	8.73	Put	Bond Future	14,613.7400		14.6137	14,721.5700	14.7216	0.738	0	0	0
2020/04/08	2030	05/11/2020	9.23	Put	Bond Future	11,765.1500		11.7652	11,858.3800	11.8584	0.792	0	0	0
2020/04/08	2030	05/11/2020	10.06	Call	Bond Future	695.8200		0.6958	627.5400	0.6275	(9.813)	0	0	0
2020/04/08	2030	05/11/2020	10.37	Put	Bond Future	6,240.8500		6.2409	6,279.1900	6.2792	0.614	0	0	15,947
2020/04/08	2030	05/11/2020	9.39	Call	Bond Future	268.8900		0.2689	232.5500	0.2325	(13.515)	0	0	0
2020/04/08	2030	05/11/2020	9.38	Put	Bond Future	10,954.0600		10.9541	11,041.5900	11.0416	0.799	0	0	0
2020/04/08	2030	05/11/2020	9.86	Call	Bond Future	533.9300		0.5339	476.0700	0.4761	(10.837)	0	0	0
2020/04/08	2030	05/11/2020	8.36	Call	Bond Future	42.5800		0.0426	33.7800	0.0338	(20.667)	0	0	14,160
2020/04/08	2030	05/11/2020	8.86	Put	Bond Future	13,853.2200		13.8532	13,957.8900	13.9579	0.756	0	0	0
2020/04/08	2030	05/11/2020	8.86	Call	Bond Future	110.7100		0.1107	91.9100	0.0919	(16.981)	0	0	14,160
2020/04/08	2030	05/11/2020	9.23	Call	Bond Future	208.4100		0.2084	178.1700	0.1782	(14.510)	0	0	3,000
2020/04/08	2030	05/11/2020	10.47	Call	Bond Future	1,141.9400		1.1419	1,051.3700	1.0514	(7.931)	0	0	0
2020/04/08	2030	05/11/2020	10.47	Put	Bond Future	5,836.9300		5.8369	5,869.8300	5.8698	0.564	0	0	3,000
2020/04/08	2030	05/11/2020	8.53	Put	Bond Future	15,808.5800		15.8086	15,920.4800	15.9205	0.708	0	0	0
2020/04/08	2030	05/11/2020	8.53	Call	Bond Future	59.7200		0.0597	48.1500	0.0482	(19.374)	0	0	15,947
2020/04/08	2030	05/11/2020	9.03	Put	Bond Future	12,879.1800		12.8792	12,979.0500	12.9790	0.775	0	0	0
2020/04/08	2030	05/11/2020	9.03	Call	Bond Future	149.1900		0.1492	125.5900	0.1256	(15.819)	0	0	15,947
2020/04/08	2030	05/11/2020	10.37	Call	Bond Future	1,017.7700		1.0178	932.6400	0.9326	(8.364)	0	0	0
2020/04/08	2030	05/11/2020	9.40	Call	Bond Future	273.1000		0.2731	236.3600	0.2364	(13.453)	0	0	0
2020/04/08	2030	05/11/2020	9.40	Put	Bond Future	10,847.5800		10.8476	10,934.3100	10.9343	0.800	0	0	0
2020/04/08	2030	04/02/2021	9.12	Call	Bond Future	240.3900		0.2404	202.0500	0.2020	(15.949)	0	0	1,000
2020/04/08	2030	04/02/2021	8.36	Call	Bond Future	75.3300		0.0753	59.4700	0.0595	(21.054)	0	0	800
2020/04/08	2030	04/02/2021	9.16	Call	Bond Future	254.1500		0.2541	214.2500	0.2143	(15.699)	0	0	0
2020/04/08	2030	04/02/2021	9.15	Put	Bond Future	13,158.3600		13.1584	13,243.9900	13.2440	0.651	0	0	0
2020/04/08	2030	04/02/2021			Bond Future	11.6191		80.3491	11.6455	80.2240	0.228	0.0000	0.0000	0
2020/04/08	2030	04/02/2021	8.37	Put	Bond Future	17,619.7000		17.6197	17,728.7700	17.7288	0.619	0	0	0
2020/04/08	2030	04/02/2021	8.37	Call	Bond Future	76.5900		0.0766	60.5200	0.0605	(20.982)	0	0	1,000

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2020/04/08	2030	04/02/2021	9.17	Call	Bond Future	257.6900	0.2577	217.3900	0.2174	(15.639)	0	0	0
2020/04/08	2030	04/02/2021	9.17	Put	Bond Future	13,050.3300	13.0503	13,135.1700	13.1352	0.650	0	0	0
2020/04/08	2030	04/02/2021	9.12	Put	Bond Future	13,321.0600	13.3211	13,407.8600	13.4079	0.652	0	0	0
2020/04/08	2030	04/02/2021	8.36	Put	Bond Future	17,679.7800	17.6798	17,789.0600	17.7891	0.618	0	0	0
2020/04/08	2030	04/02/2021	9.16	Put	Bond Future	13,104.3000	13.1043	13,189.5400	13.1895	0.650	0	0	0
2020/04/08	2030	04/02/2021	9.15	Call	Bond Future	250.6500	0.2507	211.1400	0.2111	(15.763)	0	0	0
2020/04/08	2030	04/02/2021	8.86	Put	Bond Future	14,762.4900	14.7625	14,858.5300	14.8585	0.651	0	0	0
2020/04/08	2030	04/02/2021	8.86	Call	Bond Future	165.2500	0.1652	136.1500	0.1362	(17.610)	0	0	800
2020/04/08	2030	04/02/2021	10.20	Call	Bond Future	906.8600	0.9069	815.4300	0.8154	(10.082)	0	0	0
2020/04/08	2030	04/02/2021	10.20	Put	Bond Future	8,015.1300	8.0151	8,048.8400	8.0488	0.421	0	0	1,800
2020/04/08	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2032	07/05/2020	9.54	Put	Bond Future	11,253.7600	11.2538	11,435.9300	11.4359	1.619	0	0	3,000
2020/04/08	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/08	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/08	2032	07/05/2020	11.4132		Bond Future	11.4132	80.6209	11.4465	80.4387	0.292	0.0000	0.0000	79,037
2020/04/08	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/08	2032	07/05/2020	9.17	Put	Bond Future	13,733.2100	13.7332	13,915.4000	13.9154	1.327	0	0	0
2020/04/08	2032	07/05/2020	9.54	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2020/04/08	2032	07/05/2020	9.00	Put	Bond Future	14,903.4500	14.9035	15,085.6400	15.0856	1.222	0	0	0
2020/04/08	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/08	2032	07/05/2020	9.50	Put	Bond Future	11,517.4200	11.5174	11,699.6000	11.6996	1.582	0	0	0
2020/04/08	2032	07/05/2020	9.50	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	7,500
2020/04/08	2032	07/05/2020	9.30	Put	Bond Future	12,851.6100	12.8516	13,033.8000	13.0338	1.418	0	0	0
2020/04/08	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/08	2032	07/05/2020	9.19	Put	Bond Future	13,596.8300	13.5968	13,779.0200	13.7790	1.340	0	0	0
2020/04/08	2032	07/05/2020	8.82	Put	Bond Future	16,164.4100	16.1644	16,346.6000	16.3466	1.127	0	0	0
2020/04/08	2032	07/05/2020	9.20	Put	Bond Future	13,528.7400	13.5287	13,710.9300	13.7109	1.347	0	0	0
2020/04/08	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2032	07/05/2020	9.18	Put	Bond Future	13,664.9800	13.6650	13,847.1700	13.8472	1.333	0	0	0
2020/04/08	2032	06/08/2020	8.79	Put	Bond Future	17,264.1800	17.2642	17,448.7600	17.4488	1.069	0	0	0
2020/04/08	2032	06/08/2020	9.29	Put	Bond Future	13,864.4300	13.8644	14,047.0400	14.0470	1.317	0	0	0
2020/04/08	2032	06/08/2020	9.46	Put	Bond Future	12,754.4600	12.7545	12,935.6800	12.9357	1.421	0	0	0
2020/04/08	2032	06/08/2020	9.45	Call	Bond Future	36.9100	0.0369	33.0400	0.0330	(10.485)	0	0	0
2020/04/08	2032	06/08/2020			Bond Future	11.6070	81.8585	11.6418	81.6733	0.300	0.0000	0.0000	300
2020/04/08	2032	06/08/2020	9.91	Call	Bond Future	120.5100	0.1205	109.7400	0.1097	(8.937)	0	0	0
2020/04/08	2032	06/08/2020	9.91	Put	Bond Future	9,948.8300	9.9488	10,123.2500	10.1233	1.753	0	0	800
2020/04/08	2032	06/08/2020	8.79	Call	Bond Future	4.7700	0.0048	4.1600	0.0042	(12.788)	0	0	800
2020/04/08	2032	06/08/2020	9.29	Call	Bond Future	23.3700	0.0234	20.7900	0.0208	(11.040)	0	0	800
2020/04/08	2032	06/08/2020	9.46	Call	Bond Future	37.9500	0.0380	33.9800	0.0340	(10.461)	0	0	0
2020/04/08	2032	06/08/2020	9.45	Put	Bond Future	12,819.0500	12.8190	13,000.3700	13.0004	1.414	0	0	0
2020/04/08	2032	06/08/2020	9.47	Call	Bond Future	39.0200	0.0390	34.9500	0.0350	(10.431)	0	0	0
2020/04/08	2032	06/08/2020	9.47	Put	Bond Future	12,689.9600	12.6900	12,871.0800	12.8711	1.427	0	0	0
2020/04/08	2032	05/11/2020	9.61	Put	Bond Future	12,866.2600	12.8663	13,025.9200	13.0259	1.241	0	0	0
2020/04/08	2032	05/11/2020	10.99	Call	Bond Future	1,350.6100	1.3506	1,273.5200	1.2735	(5.708)	0	0	0
2020/04/08	2032	05/11/2020	9.44	Put	Bond Future	13,911.7000	13.9117	14,077.1100	14.0771	1.189	0	0	0
2020/04/08	2032	05/11/2020	11.08	Call	Bond Future	1,490.3900	1.4904	1,422.5300	1.4225	(4.553)	0	0	0
2020/04/08	2032	05/11/2020	9.77	Put	Bond Future	11,911.0300	11.9110	12,064.4400	12.0644	1.288	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
2020/04/08	2032	05/11/2020			Bond Future	11.8047	78.9530	11.8410	78.7649	0.307	0.0000	0.0000	0
2020/04/08	2032	05/11/2020	10.99	Put	Bond Future	5,749.1300	5.7491	5,860.1000	5.8601	1.930	0	0	3,000
2020/04/08	2032	05/11/2020	9.76	Call	Bond Future	254.9200	0.2549	220.6900	0.2207	(13.428)	0	0	0
2020/04/08	2032	05/11/2020	9.76	Put	Bond Future	11,969.8700	11.9699	12,123.7000	12.1237	1.285	0	0	0
2020/04/08	2032	05/11/2020	9.11	Call	Bond Future	80.4300	0.0804	66.4800	0.0665	(17.344)	0	0	3,000
2020/04/08	2032	05/11/2020	9.61	Call	Bond Future	198.8900	0.1989	170.4900	0.1705	(14.279)	0	0	3,000
2020/04/08	2032	05/11/2020	9.44	Call	Bond Future	148.2100	0.1482	125.5600	0.1256	(15.282)	0	0	1,000
2020/04/08	2032	05/11/2020	11.08	Put	Bond Future	5,386.3200	5.3863	5,506.5200	5.5065	2.232	0	0	1,000
2020/04/08	2032	05/11/2020	9.77	Call	Bond Future	259.0800	0.2591	224.4300	0.2244	(13.374)	0	0	0
2020/04/08	2032	05/11/2020	9.11	Put	Bond Future	16,023.5800	16.0236	16,197.6900	16.1977	1.087	0	0	0
2020/04/08	2032	05/11/2020	8.94	Put	Bond Future	17,150.8700	17.1509	17,328.3100	17.3283	1.035	0	0	0
2020/04/08	2032	05/11/2020	8.94	Call	Bond Future	57.4700	0.0575	46.8500	0.0468	(18.479)	0	0	1,000
2020/04/08	2032	05/11/2020	9.75	Call	Bond Future	250.8200	0.2508	217.0000	0.2170	(13.484)	0	0	0
2020/04/08	2032	05/11/2020	9.75	Put	Bond Future	12,028.8400	12.0288	12,183.0800	12.1831	1.282	0	0	0
2020/04/08	2032	04/02/2021	10.82	Put	Bond Future	7,647.5700	7.6476	7,711.9100	7.7119	0.841	0	0	800
2020/04/08	2032	04/02/2021	9.29	Call	Bond Future	180.0200	0.1800	145.3500	0.1454	(19.259)	0	0	800
2020/04/08	2032	04/02/2021	9.63	Call	Bond Future	294.4900	0.2945	244.5000	0.2445	(16.975)	0	0	0
2020/04/08	2032	04/02/2021			Bond Future	12.0231	80.1351	12.0609	79.9444	0.314	0.0000	0.0000	0
2020/04/08	2032	04/02/2021	8.79	Put	Bond Future	19,133.2200	19.1332	19,305.3900	19.3054	0.900	0	0	0
2020/04/08	2032	04/02/2021	8.79	Call	Bond Future	80.8500	0.0809	62.3100	0.0623	(22.931)	0	0	800
2020/04/08	2032	04/02/2021	9.61	Call	Bond Future	286.4100	0.2864	237.4200	0.2374	(17.105)	0	0	0
2020/04/08	2032	04/02/2021	9.61	Put	Bond Future	13,947.0100	13.9470	14,088.7300	14.0887	1.016	0	0	0
2020/04/08	2032	04/02/2021	10.82	Call	Bond Future	1,219.4800	1.2195	1,093.1100	1.0931	(10.363)	0	0	0
2020/04/08	2032	04/02/2021	9.29	Put	Bond Future	15,895.0000	15.8950	16,051.0400	16.0510	0.982	0	0	0
2020/04/08	2032	04/02/2021	9.63	Put	Bond Future	13,828.7500	13.8288	13,969.4700	13.9695	1.018	0	0	0
2020/04/08	2032	04/02/2021	9.62	Call	Bond Future	290.4300	0.2904	240.9400	0.2409	(17.040)	0	0	0
2020/04/08	2032	04/02/2021	9.62	Put	Bond Future	13,887.8300	13.8878	14,029.0500	14.0290	1.017	0	0	0
2020/04/08	2033	07/05/2020			Bond Future	94.0006	94.0006	94.7276	94.7276	0.773	0.0000	0.0000	7,089
2020/04/08	2033	06/08/2020			Bond Future	95.4670	95.4670	96.2051	96.2051	0.773	0.0000	0.0000	0
2020/04/08	2033	05/11/2020			Bond Future	95.7241	95.7241	96.4736	96.4736	0.783	0.0000	0.0000	0
2020/04/08	2033	04/02/2021			Bond Future	97.1808	97.1808	97.9420	97.9420	0.783	0.0000	0.0000	0
2020/04/08	2037	07/05/2020	9.60	Put	Bond Future	14,536.1400	14.5361	14,791.5900	14.7916	1.757	0	0	0
2020/04/08	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2037	07/05/2020	9.70	Put	Bond Future	13,772.6000	13.7726	14,028.0500	14.0281	1.855	0	0	0
2020/04/08	2037	07/05/2020			Bond Future	11.7568	78.7520	11.8003	78.4966	0.370	0.0000	0.0000	85,735
2020/04/08	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2037	07/05/2020	9.59	Put	Bond Future	14,613.0200	14.6130	14,868.4700	14.8685	1.748	0	0	0
2020/04/08	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/08	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2037	07/05/2020	9.61	Put	Bond Future	14,459.3500	14.4593	14,714.8000	14.7148	1.767	0	0	0
2020/04/08	2037	07/05/2020	10.00	Put	Bond Future	11,538.8300	11.5388	11,794.2700	11.7943	2.214	0	0	0
2020/04/08	2037	07/05/2020	10.00	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	7,500
2020/04/08	2037	06/08/2020	9.88	Put	Bond Future	13,492.8700	13.4929	13,749.2900	13.7493	1.900	0	0	0
2020/04/08	2037	06/08/2020			Bond Future	11.9442	75.7025	11.9895	75.4429	0.380	0.0000	0.0000	300
2020/04/08	2037	06/08/2020	9.87	Call	Bond Future	37.0200	0.0370	33.9200	0.0339	(8.374)	0	0	0
2020/04/08	2037	06/08/2020	9.87	Put	Bond Future	13,565.5800	13.5656	13,822.0900	13.8221	1.891	0	0	0

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2020/04/08	2037	06/08/2020	9.88	Call	Bond Future	38.1300	0.0381	34.9400	0.0349	(8.366)	0	0	0
2020/04/08	2037	06/08/2020	9.86	Call	Bond Future	35.9400	0.0359	32.9200	0.0329	(8.403)	0	0	0
2020/04/08	2037	06/08/2020	9.86	Put	Bond Future	13,638.4000	13.6384	13,894.9900	13.8950	1.881	0	0	0
2020/04/08	2037	05/11/2020	10.18	Call	Bond Future	271.8800	0.2719	257.1400	0.2571	(5.422)	0	0	0
2020/04/08	2037	05/11/2020	10.17	Put	Bond Future	12,604.1500	12.6041	12,853.2500	12.8533	1.976	0	0	0
2020/04/08	2037	05/11/2020			Bond Future	12.1250	76.8569	12.1721	76.5932	0.389	0.0000	0.0000	0
2020/04/08	2037	05/11/2020	10.19	Call	Bond Future	276.5700	0.2766	261.5900	0.2616	(5.416)	0	0	0
2020/04/08	2037	05/11/2020	10.19	Put	Bond Future	12,471.9600	12.4720	12,720.5900	12.7206	1.994	0	0	0
2020/04/08	2037	05/11/2020	10.17	Call	Bond Future	267.2500	0.2673	252.7400	0.2527	(5.429)	0	0	0
2020/04/08	2037	05/11/2020	10.18	Put	Bond Future	12,537.9800	12.5380	12,786.8500	12.7868	1.985	0	0	0
2020/04/08	2037	04/02/2021	13.73	Call	Bond Future	8,467.1900	8.4672	8,335.7000	8.3357	(1.553)	0	0	0
2020/04/08	2037	04/02/2021	10.35	Call	Bond Future	519.1000	0.5191	494.9400	0.4949	(4.654)	0	0	0
2020/04/08	2037	04/02/2021	10.27	Call	Bond Future	467.1500	0.4672	445.2000	0.4452	(4.699)	0	0	0
2020/04/08	2037	04/02/2021	10.85	Call	Bond Future	952.7200	0.9527	911.2300	0.9112	(4.355)	0	0	0
2020/04/08	2037	04/02/2021	10.28	Put	Bond Future	13,103.8900	13.1039	13,349.1000	13.3491	1.871	0	0	0
2020/04/08	2037	04/02/2021			Bond Future	12.3272	73.7515	12.3763	73.4841	0.399	0.0000	0.0000	0
2020/04/08	2037	04/02/2021	11.97	Put	Bond Future	4,772.6700	4.7727	5,092.6400	5.0926	6.704	0	0	0
2020/04/08	2037	04/02/2021	11.97	Call	Bond Future	2,782.2900	2.7823	2,834.8300	2.8348	1.888	0	0	300
2020/04/08	2037	04/02/2021	9.65	Put	Bond Future	17,372.1000	17.3721	17,630.0000	17.6300	1.485	0	0	0
2020/04/08	2037	04/02/2021	9.65	Call	Bond Future	189.8100	0.1898	180.2800	0.1803	(5.021)	0	0	72
2020/04/08	2037	04/02/2021	13.73	Put	Bond Future	1,394.5300	1.3945	1,530.4700	1.5305	9.748	0	0	300
2020/04/08	2037	04/02/2021	10.35	Put	Bond Future	12,664.9500	12.6649	12,908.2200	12.9082	1.921	0	0	72
2020/04/08	2037	04/02/2021	11.90	Call	Bond Future	2,629.2200	2.6292	2,668.6700	2.6687	1.500	0	0	0
2020/04/08	2037	04/02/2021	10.27	Put	Bond Future	13,167.2000	13.1672	13,412.6800	13.4127	1.864	0	0	0
2020/04/08	2037	04/02/2021	10.85	Put	Bond Future	9,753.0700	9.7531	9,979.0100	9.9790	2.317	0	0	72
2020/04/08	2037	04/02/2021	10.28	Call	Bond Future	473.4100	0.4734	451.1900	0.4512	(4.694)	0	0	0
2020/04/08	2037	04/02/2021	10.48	Put	Bond Future	11,869.6500	11.8696	12,109.0100	12.1090	2.017	0	0	0
2020/04/08	2037	04/02/2021	10.48	Call	Bond Future	613.0400	0.6130	584.9700	0.5850	(4.579)	0	0	240
2020/04/08	2037	04/02/2021	11.90	Put	Bond Future	5,019.4600	5.0195	5,326.3400	5.3263	6.114	0	0	240
2020/04/08	2037	04/02/2021	10.29	Call	Bond Future	479.7300	0.4797	457.2400	0.4572	(4.688)	0	0	0
2020/04/08	2037	04/02/2021	10.29	Put	Bond Future	13,040.7300	13.0407	13,285.6700	13.2857	1.878	0	0	0
2020/04/08	2038	07/05/2020			Bond Future	110.4777	110.4777	110.4824	110.4824	0.004	0.0000	0.0000	11,962
2020/04/08	2038	06/08/2020			Bond Future	110.5046	110.5046	110.5089	110.5089	0.004	0.0000	0.0000	0
2020/04/08	2038	05/11/2020			Bond Future	112.2155	112.2155	112.2200	112.2200	0.004	0.0000	0.0000	0
2020/04/08	2038	04/02/2021			Bond Future	112.2011	112.2011	112.2058	112.2058	0.004	0.0000	0.0000	0
2020/04/08	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2040	07/05/2020	9.75	Put	Bond Future	14,653.6700	14.6537	14,925.8000	14.9258	1.857	0	0	0
2020/04/08	2040	07/05/2020	12.20	Call	Bond Future	2,874.2100	2.8742	2,784.0600	2.7841	(3.137)	0	0	325
2020/04/08	2040	07/05/2020	11.10	Put	Bond Future	4,585.0900	4.5851	4,844.5800	4.8446	5.659	0	0	0
2020/04/08	2040	07/05/2020	9.85	Put	Bond Future	13,835.0700	13.8351	14,107.2000	14.1072	1.967	0	0	0
2020/04/08	2040	07/05/2020			Bond Future	11.7854	81.3266	11.8290	81.0544	0.370	0.0000	0.0000	68,792
2020/04/08	2040	07/05/2020	9.74	Put	Bond Future	14,736.1500	14.7362	15,008.2800	15.0083	1.847	0	0	0
2020/04/08	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2040	07/05/2020	12.70	Put	Bond Future	57.2400	0.0572	132.9800	0.1330	132.320	0	0	0
2020/04/08	2040	07/05/2020	12.70	Call	Bond Future	5,460.1400	5.4601	5,263.7500	5.2638	(3.597)	0	0	325
2020/04/08	2040	07/05/2020	10.00	Put	Bond Future	12,628.2000	12.6282	12,900.3300	12.9003	2.155	0	0	0

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2020/04/08	2040	07/05/2020	10.00	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	2,640
2020/04/08	2040	07/05/2020	9.50	Put	Bond Future	16,750.5900	16.7506	17,022.7200	17.0227	1.625	0	0	0
2020/04/08	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/08	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2040	07/05/2020	12.20	Put	Bond Future	345.8200	0.3458	527.8000	0.5278	52.623	0	0	0
2020/04/08	2040	07/05/2020	11.10	Call	Bond Future	90.9900	0.0910	78.3500	0.0784	(13.892)	0	0	450
2020/04/08	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/08	2040	07/05/2020	9.73	Put	Bond Future	14,818.7500	14.8188	15,090.8800	15.0909	1.836	0	0	0
2020/04/08	2040	07/05/2020	11.80	Put	Bond Future	1,127.3300	1.1273	1,403.7500	1.4038	24.520	0	0	0
2020/04/08	2040	07/05/2020	11.80	Call	Bond Future	1,218.5900	1.2186	1,222.8800	1.2229	0.352	0	0	450
2020/04/08	2040	07/05/2020	10.15	Put	Bond Future	11,446.0800	11.4461	11,718.1800	11.7182	2.377	0	0	0
2020/04/08	2040	07/05/2020	10.15	Call	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	7,500
2020/04/08	2040	06/08/2020	10.85	Call	Bond Future	364.3700	0.3644	324.0300	0.3240	(11.071)	0	0	0
2020/04/08	2040	06/08/2020	11.26	Put	Bond Future	5,346.5300	5.3465	5,615.0500	5.6150	5.022	0	0	517
2020/04/08	2040	06/08/2020	10.03	Call	Bond Future	43.1100	0.0431	36.3600	0.0364	(15.658)	0	0	0
2020/04/08	2040	06/08/2020	10.04	Call	Bond Future	44.4500	0.0445	37.5200	0.0375	(15.591)	0	0	0
2020/04/08	2040	06/08/2020	10.02	Put	Bond Future	13,600.4400	13.6004	13,870.3200	13.8703	1.984	0	0	0
2020/04/08	2040	06/08/2020			Bond Future	11.9681	78.0660	12.0135	77.7896	0.380	0.0000	0.0000	600
2020/04/08	2040	06/08/2020	10.04	Put	Bond Future	13,445.1100	13.4451	13,714.6200	13.7146	2.005	0	0	0
2020/04/08	2040	06/08/2020	10.02	Call	Bond Future	41.8000	0.0418	35.2400	0.0352	(15.694)	0	0	0
2020/04/08	2040	06/08/2020	10.85	Put	Bond Future	7,713.8600	7.7139	7,949.9600	7.9500	3.061	0	0	12,538
2020/04/08	2040	06/08/2020	11.26	Call	Bond Future	818.4400	0.8184	810.5200	0.8105	(0.968)	0	0	0
2020/04/08	2040	06/08/2020	10.79	Put	Bond Future	8,094.8100	8.0948	8,334.9300	8.3349	2.966	0	0	800
2020/04/08	2040	06/08/2020	9.57	Put	Bond Future	17,239.4000	17.2394	17,514.1300	17.5141	1.594	0	0	0
2020/04/08	2040	06/08/2020	10.03	Put	Bond Future	13,522.7100	13.5227	13,792.4000	13.7924	1.994	0	0	0
2020/04/08	2040	06/08/2020	10.79	Call	Bond Future	319.3600	0.3194	283.0400	0.2830	(11.373)	0	0	0
2020/04/08	2040	06/08/2020	9.57	Call	Bond Future	9.2000	0.0092	7.4900	0.0075	(18.587)	0	0	800
2020/04/08	2040	06/08/2020	10.07	Put	Bond Future	13,213.1900	13.2132	13,482.1300	13.4821	2.035	0	0	0
2020/04/08	2040	06/08/2020	10.07	Call	Bond Future	48.6900	0.0487	41.1900	0.0412	(15.404)	0	0	800
2020/04/08	2040	05/11/2020	10.23	Call	Bond Future	250.7600	0.2508	249.3800	0.2494	(0.550)	0	0	2,000
2020/04/08	2040	05/11/2020	11.70	Put	Bond Future	4,780.9000	4.7809	5,159.1100	5.1591	7.911	0	0	2,000
2020/04/08	2040	05/11/2020	10.00	Call	Bond Future	161.4900	0.1615	161.6500	0.1616	0.099	0	0	2,000
2020/04/08	2040	05/11/2020	9.50	Call	Bond Future	54.9100	0.0549	55.9600	0.0560	1.912	0	0	2,000
2020/04/08	2040	05/11/2020	10.30	Call	Bond Future	284.8000	0.2848	282.7200	0.2827	(0.730)	0	0	0
2020/04/08	2040	05/11/2020			Bond Future	12.1441	79.2564	12.1914	78.9757	0.389	0.0000	0.0000	0
2020/04/08	2040	05/11/2020	10.23	Put	Bond Future	13,204.2200	13.2042	13,483.5400	13.4835	2.115	0	0	0
2020/04/08	2040	05/11/2020	9.73	Put	Bond Future	17,009.3000	17.0093	17,290.9200	17.2909	1.656	0	0	0
2020/04/08	2040	05/11/2020	9.73	Call	Bond Future	92.1600	0.0922	93.0800	0.0931	0.998	0	0	2,000
2020/04/08	2040	05/11/2020	10.30	Put	Bond Future	12,704.4400	12.7044	12,983.0600	12.9831	2.193	0	0	0
2020/04/08	2040	05/11/2020	11.70	Call	Bond Future	2,057.5800	2.0576	2,155.0900	2.1551	4.739	0	0	0
2020/04/08	2040	05/11/2020	10.00	Put	Bond Future	14,904.8800	14.9049	15,185.7400	15.1857	1.884	0	0	0
2020/04/08	2040	05/11/2020	9.50	Put	Bond Future	18,888.0200	18.8880	19,169.7700	19.1698	1.492	0	0	0
2020/04/08	2040	05/11/2020	10.31	Call	Bond Future	289.9600	0.2900	287.7700	0.2878	(0.755)	0	0	0
2020/04/08	2040	05/11/2020	10.32	Put	Bond Future	12,563.2300	12.5632	12,841.6300	12.8416	2.216	0	0	0
2020/04/08	2040	05/11/2020	11.50	Call	Bond Future	1,645.9900	1.6460	1,683.9600	1.6840	2.307	0	0	0
2020/04/08	2040	05/11/2020	11.50	Put	Bond Future	5,647.6900	5.6477	5,966.3600	5.9664	5.642	0	0	2,000
2020/04/08	2040	05/11/2020	10.31	Put	Bond Future	12,633.7500	12.6338	12,912.2600	12.9123	2.204	0	0	0
2020/04/08	2040	05/11/2020	10.32	Call	Bond Future	295.1900	0.2952	292.8900	0.2929	(0.779)	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
2020/04/08	2040	04/02/2021	9.49	Call	Bond Future	125.9100	0.1259	137.8900	0.1379	9.515	0	0	500
2020/04/08	2040	04/02/2021	9.57	Put	Bond Future	19,481.5900	19.4816	19,779.3500	19.7793	1.528	0	0	0
2020/04/08	2040	04/02/2021	10.07	Put	Bond Future	15,628.3000	15.6283	15,932.1300	15.9321	1.944	0	0	0
2020/04/08	2040	04/02/2021	10.42	Put	Bond Future	13,172.7900	13.1728	13,479.6700	13.4797	2.330	0	0	0
2020/04/08	2040	04/02/2021			Bond Future	12.3408	75.9366	12.3901	75.6518	0.399	0.0000	0.0000	0
2020/04/08	2040	04/02/2021	11.74	Call	Bond Future	2,324.5400	2.3245	2,421.2500	2.4213	4.160	0	0	0
2020/04/08	2040	04/02/2021	11.74	Put	Bond Future	5,945.4600	5.9455	6,326.9700	6.3270	6.417	0	0	800
2020/04/08	2040	04/02/2021	10.07	Call	Bond Future	324.8700	0.3249	343.9000	0.3439	5.858	0	0	800
2020/04/08	2040	04/02/2021	10.41	Call	Bond Future	528.3100	0.5283	550.3300	0.5503	4.168	0	0	0
2020/04/08	2040	04/02/2021	10.41	Put	Bond Future	13,240.0300	13.2400	13,546.8500	13.5468	2.317	0	0	0
2020/04/08	2040	04/02/2021	9.49	Put	Bond Future	20,133.7400	20.1337	20,430.5200	20.4305	1.474	0	0	0
2020/04/08	2040	04/02/2021	9.57	Call	Bond Future	144.8500	0.1448	157.8100	0.1578	8.947	0	0	800
2020/04/08	2040	04/02/2021	10.42	Call	Bond Future	535.5300	0.5355	557.6100	0.5576	4.123	0	0	0
2020/04/08	2040	04/02/2021	11.57	Call	Bond Future	1,988.4600	1.9885	2,054.4400	2.0544	3.318	0	0	0
2020/04/08	2040	04/02/2021	11.57	Put	Bond Future	6,685.4900	6.6855	7,036.2700	7.0363	5.247	0	0	500
2020/04/08	2040	04/02/2021	10.24	Put	Bond Future	14,409.6500	14.4096	14,715.1900	14.7152	2.120	0	0	0
2020/04/08	2040	04/02/2021	10.24	Call	Bond Future	416.8100	0.4168	437.5500	0.4376	4.976	0	0	500
2020/04/08	2040	04/02/2021	10.40	Call	Bond Future	521.1700	0.5212	543.1200	0.5431	4.212	0	0	0
2020/04/08	2040	04/02/2021	10.40	Put	Bond Future	13,307.4500	13.3074	13,614.2000	13.6142	2.305	0	0	0
2020/04/08	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2044	07/05/2020	9.79	Put	Bond Future	14,680.9000	14.6809	14,983.8500	14.9838	2.064	0	0	0
2020/04/08	2044	07/05/2020	9.45	Put	Bond Future	17,625.6700	17.6257	17,928.6200	17.9286	1.719	0	0	0
2020/04/08	2044	07/05/2020	9.97	Put	Bond Future	13,183.4700	13.1835	13,486.4200	13.4864	2.298	0	0	0
2020/04/08	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/08	2044	07/05/2020	9.98	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	100
2020/04/08	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/08	2044	07/05/2020			Bond Future	11.8087	78.2228	11.8574	77.9199	0.412	0.0000	0.0000	77,352
2020/04/08	2044	07/05/2020	9.81	Put	Bond Future	14,512.4700	14.5125	14,815.4200	14.8154	2.088	0	0	0
2020/04/08	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2044	07/05/2020	10.81	Call	Bond Future	15.0400	0.0150	11.7200	0.0117	(22.074)	0	0	0
2020/04/08	2044	07/05/2020	10.81	Put	Bond Future	6,727.9400	6.7279	7,027.5700	7.0276	4.454	0	0	129
2020/04/08	2044	07/05/2020	9.33	Put	Bond Future	18,702.7900	18.7028	19,005.7400	19.0057	1.620	0	0	0
2020/04/08	2044	07/05/2020	9.80	Put	Bond Future	14,596.6200	14.5966	14,899.5700	14.8996	2.075	0	0	0
2020/04/08	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/08	2044	07/05/2020	9.97	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	129
2020/04/08	2044	07/05/2020	9.98	Put	Bond Future	13,101.4800	13.1015	13,404.4300	13.4044	2.312	0	0	0
2020/04/08	2044	07/05/2020	11.09	Call	Bond Future	75.7700	0.0758	64.2300	0.0642	(15.230)	0	0	0
2020/04/08	2044	07/05/2020	9.26	Put	Bond Future	19,340.5300	19.3405	19,643.4800	19.6435	1.566	0	0	0
2020/04/08	2044	07/05/2020	9.91	Put	Bond Future	13,678.0200	13.6780	13,980.9600	13.9810	2.215	0	0	0
2020/04/08	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	2044	07/05/2020	11.09	Put	Bond Future	4,806.5200	4.8065	5,097.9300	5.0979	6.063	0	0	100
2020/04/08	2044	07/05/2020	9.91	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	556
2020/04/08	2044	07/05/2020	11.02	Call	Bond Future	52.2500	0.0522	42.0100	0.0420	(19.598)	0	0	0
2020/04/08	2044	07/05/2020	11.02	Put	Bond Future	5,270.8700	5.2709	5,563.5800	5.5636	5.553	0	0	556
2020/04/08	2044	06/08/2020	9.98	Call	Bond Future	33.0500	0.0331	28.0200	0.0280	(15.219)	0	0	602
2020/04/08	2044	06/08/2020	11.09	Put	Bond Future	6,386.1800	6.3862	6,655.4700	6.6555	4.217	0	0	602
2020/04/08	2044	06/08/2020	9.01	Call	Bond Future	0.7400	0.0007	0.5900	0.0006	(20.270)	0	0	140

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
2020/04/08	2044	06/08/2020	9.66	Call	Bond Future	10.9700	0.0110	9.1100	0.0091	(16.955)	0	0	140
2020/04/08	2044	06/08/2020	9.88	Call	Bond Future	23.7600	0.0238	20.0300	0.0200	(15.699)	0	0	0
2020/04/08	2044	06/08/2020			Bond Future	11.9856	75.0399	12.0363	74.7321	0.424	0.0000	0.0000	3,339
2020/04/08	2044	06/08/2020	9.36	Put	Bond Future	19,487.3000	19.4873	19,794.5100	19.7945	1.576	0	0	0
2020/04/08	2044	06/08/2020	9.36	Call	Bond Future	3.4200	0.0034	2.7800	0.0028	(18.713)	0	0	602
2020/04/08	2044	06/08/2020	9.98	Put	Bond Future	14,201.0600	14.2011	14,503.8800	14.5039	2.132	0	0	0
2020/04/08	2044	06/08/2020	9.86	Call	Bond Future	22.2100	0.0222	18.7000	0.0187	(15.804)	0	0	0
2020/04/08	2044	06/08/2020	9.86	Put	Bond Future	15,179.9300	15.1799	15,484.2700	15.4843	2.005	0	0	0
2020/04/08	2044	06/08/2020	11.09	Call	Bond Future	572.1500	0.5722	533.5900	0.5336	(6.739)	0	0	0
2020/04/08	2044	06/08/2020	9.01	Put	Bond Future	22,719.4000	22.7194	23,027.1000	23.0271	1.354	0	0	0
2020/04/08	2044	06/08/2020	9.66	Put	Bond Future	16,859.2000	16.8592	17,165.1900	17.1652	1.815	0	0	0
2020/04/08	2044	06/08/2020	9.88	Put	Bond Future	15,015.2700	15.0153	15,319.3900	15.3194	2.025	0	0	0
2020/04/08	2044	06/08/2020	10.93	Call	Bond Future	412.1500	0.4122	368.1100	0.3681	(10.685)	0	0	0
2020/04/08	2044	06/08/2020	10.93	Put	Bond Future	7,346.9300	7.3469	7,610.7400	7.6107	3.591	0	0	140
2020/04/08	2044	06/08/2020	9.87	Call	Bond Future	22.9800	0.0230	19.3500	0.0194	(15.796)	0	0	0
2020/04/08	2044	06/08/2020	9.87	Put	Bond Future	15,097.5300	15.0975	15,401.7500	15.4017	2.015	0	0	0
2020/04/08	2044	05/11/2020	11.06	Put	Bond Future	7,961.3300	7.9613	8,252.7000	8.2527	3.660	0	0	525
2020/04/08	2044	05/11/2020	11.43	Call	Bond Future	1,487.7900	1.4878	1,501.8600	1.5019	0.946	0	0	0
2020/04/08	2044	05/11/2020	9.72	Put	Bond Future	17,419.9200	17.4199	17,733.6500	17.7337	1.801	0	0	0
2020/04/08	2044	05/11/2020	9.97	Call	Bond Future	141.9900	0.1420	142.5900	0.1426	0.423	0	0	568
2020/04/08	2044	05/11/2020	9.29	Put	Bond Future	21,138.6000	21.1386	21,452.1800	21.4522	1.483	0	0	0
2020/04/08	2044	05/11/2020	9.96	Put	Bond Future	15,476.5100	15.4765	15,789.6900	15.7897	2.024	0	0	0
2020/04/08	2044	05/11/2020	10.36	Call	Bond Future	302.1200	0.3021	299.6000	0.2996	(0.834)	0	0	0
2020/04/08	2044	05/11/2020			Bond Future	12.1557	76.1842	12.2086	75.8716	0.435	0.0000	0.0000	0
2020/04/08	2044	05/11/2020	9.72	Call	Bond Future	82.7000	0.0827	83.8900	0.0839	1.439	0	0	1,815
2020/04/08	2044	05/11/2020	9.97	Put	Bond Future	15,397.6800	15.3977	15,710.8200	15.7108	2.034	0	0	0
2020/04/08	2044	05/11/2020	9.96	Call	Bond Future	139.0700	0.1391	139.7100	0.1397	0.460	0	0	0
2020/04/08	2044	05/11/2020	11.38	Call	Bond Future	1,399.9800	1.4000	1,401.0300	1.4010	0.075	0	0	0
2020/04/08	2044	05/11/2020	11.38	Put	Bond Future	6,268.6800	6.2687	6,582.2700	6.5823	5.002	0	0	568
2020/04/08	2044	05/11/2020	10.34	Call	Bond Future	291.3700	0.2914	289.1000	0.2891	(0.779)	0	0	0
2020/04/08	2044	05/11/2020	10.34	Put	Bond Future	12,607.4600	12.6075	12,917.7300	12.9177	2.461	0	0	0
2020/04/08	2044	05/11/2020	11.06	Call	Bond Future	920.8800	0.9209	899.7100	0.8997	(2.299)	0	0	0
2020/04/08	2044	05/11/2020	10.04	Put	Bond Future	14,850.7400	14.8507	15,163.5600	15.1636	2.106	0	0	0
2020/04/08	2044	05/11/2020	11.17	Put	Bond Future	7,352.3200	7.3523	7,638.6400	7.6386	3.894	0	0	1,815
2020/04/08	2044	05/11/2020	11.43	Put	Bond Future	6,026.1500	6.0262	6,352.7600	6.3528	5.420	0	0	1,815
2020/04/08	2044	05/11/2020	8.87	Put	Bond Future	25,054.1300	25.0541	25,367.2400	25.3672	1.250	0	0	0
2020/04/08	2044	05/11/2020	9.29	Call	Bond Future	29.1800	0.0292	30.2200	0.0302	3.564	0	0	568
2020/04/08	2044	05/11/2020	10.36	Put	Bond Future	12,463.9300	12.4639	12,773.9500	12.7739	2.487	0	0	0
2020/04/08	2044	05/11/2020	10.04	Call	Bond Future	163.8500	0.1639	164.1300	0.1641	0.171	0	0	525
2020/04/08	2044	05/11/2020	9.34	Put	Bond Future	20,691.0100	20.6910	21,004.6400	21.0046	1.516	0	0	0
2020/04/08	2044	05/11/2020	9.34	Call	Bond Future	33.1900	0.0332	34.2800	0.0343	3.284	0	0	525
2020/04/08	2044	05/11/2020	11.17	Call	Bond Future	1,069.8200	1.0698	1,043.6000	1.0436	(2.451)	0	0	0
2020/04/08	2044	05/11/2020	8.87	Call	Bond Future	9.0900	0.0091	9.6600	0.0097	6.271	0	0	1,815
2020/04/08	2044	05/11/2020	10.02	Put	Bond Future	15,006.1300	15.0061	15,319.0500	15.3190	2.085	0	0	0
2020/04/08	2044	05/11/2020	10.02	Call	Bond Future	157.3400	0.1573	157.7200	0.1577	0.242	0	0	1,815
2020/04/08	2044	05/11/2020	10.35	Call	Bond Future	296.7100	0.2967	294.3100	0.2943	(0.809)	0	0	0
2020/04/08	2044	05/11/2020	10.35	Put	Bond Future	12,535.6000	12.5356	12,845.7400	12.8457	2.474	0	0	0
2020/04/08	2044	04/02/2021	10.04	Put	Bond Future	16,065.5300	16.0655	16,403.4500	16.4035	2.103	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
2020/04/08	2044	04/02/2021	10.37	Call	Bond Future	477.6500	0.4777	502.2200	0.5022	5.144	0	0	0
2020/04/08	2044	04/02/2021	10.35	Put	Bond Future	13,795.7100	13.7957	14,137.2100	14.1372	2.475	0	0	0
2020/04/08	2044	04/02/2021			Bond Future	12.3458	72.9435	12.4009	72.6264	0.446	0.0000	0.0000	0
2020/04/08	2044	04/02/2021	10.37	Put	Bond Future	13,655.3900	13.6554	13,997.0700	13.9971	2.502	0	0	0
2020/04/08	2044	04/02/2021	10.35	Call	Bond Future	464.2600	0.4643	488.6500	0.4887	5.254	0	0	0
2020/04/08	2044	04/02/2021	10.04	Call	Bond Future	291.8500	0.2918	312.6600	0.3127	7.130	0	0	0
2020/04/08	2044	04/02/2021	10.84	Call	Bond Future	886.9600	0.8870	912.5700	0.9126	2.887	0	0	0
2020/04/08	2044	04/02/2021	10.36	Put	Bond Future	13,725.4600	13.7255	14,067.0500	14.0670	2.489	0	0	0
2020/04/08	2044	04/02/2021	10.84	Put	Bond Future	10,580.3800	10.5804	10,923.1000	10.9231	3.239	0	0	405
2020/04/08	2044	04/02/2021	10.29	Call	Bond Future	425.8300	0.4258	449.6500	0.4497	5.594	0	0	0
2020/04/08	2044	04/02/2021	10.29	Put	Bond Future	14,221.1800	14.2212	14,562.1100	14.5621	2.397	0	0	405
2020/04/08	2044	04/02/2021	9.66	Put	Bond Future	19,082.2500	19.0822	19,414.7100	19.4147	1.742	0	0	0
2020/04/08	2044	04/02/2021	9.66	Call	Bond Future	155.0800	0.1551	170.4300	0.1704	9.898	0	0	405
2020/04/08	2044	04/02/2021	10.36	Call	Bond Future	470.9200	0.4709	495.4000	0.4954	5.198	0	0	0
2020/04/08	2046	07/05/2020			Bond Future	98.8136	98.8136	98.2201	98.2201	(0.601)	0.0000	0.0000	15,286
2020/04/08	2046	06/08/2020			Bond Future	100.3553	100.3553	99.7522	99.7522	(0.601)	0.0000	0.0000	0
2020/04/08	2046	05/11/2020			Bond Future	100.1118	100.1118	99.4994	99.4994	(0.612)	0.0000	0.0000	0
2020/04/08	2046	04/02/2021			Bond Future	101.6350	101.6350	101.0137	101.0137	(0.611)	0.0000	0.0000	0
2020/04/08	2050	07/05/2020			Bond Future	101.0818	101.0818	102.0398	102.0398	0.948	0.0000	0.0000	15,776
2020/04/08	2050	06/08/2020			Bond Future	100.7772	100.7772	101.7499	101.7499	0.965	0.0000	0.0000	0
2020/04/08	2050	05/11/2020			Bond Future	102.3376	102.3376	103.3253	103.3253	0.965	0.0000	0.0000	0
2020/04/08	2050	04/02/2021			Bond Future	101.9733	101.9733	102.9764	102.9764	0.984	0.0000	0.0000	0
2020/04/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	AL37	07/05/2020			Index Future	643.9200	643.9200	644.5440	644.5440	0.097	0.0000	0.0000	0
2020/04/08	AL37	06/08/2020			Index Future	653.7020	653.7020	654.3340	654.3340	0.097	0.0000	0.0000	0
2020/04/08	AL37	05/11/2020			Index Future	663.7770	663.7770	664.4180	664.4180	0.097	0.0000	0.0000	0
2020/04/08	AL37	04/02/2021			Index Future	673.7250	673.7250	674.3760	674.3760	0.097	0.0000	0.0000	0
2020/04/08	AL7T	07/05/2020			Index Future	712.6660	712.6660	711.4820	711.4820	(0.166)	0.0000	0.0000	0
2020/04/08	AL7T	06/08/2020			Index Future	723.4930	723.4930	722.2890	722.2890	(0.166)	0.0000	0.0000	0
2020/04/08	AL7T	05/11/2020			Index Future	734.6430	734.6430	733.4210	733.4210	(0.166)	0.0000	0.0000	0
2020/04/08	AL7T	04/02/2021			Index Future	745.6530	745.6530	744.4130	744.4130	(0.166)	0.0000	0.0000	0
2020/04/08	ALBI	07/05/2020			Index Future	642.1060	642.1060	640.7990	640.7990	(0.204)	0.0000	0.0000	208
2020/04/08	ALBI	06/08/2020			Index Future	651.8600	651.8600	650.5320	650.5320	(0.204)	0.0000	0.0000	0
2020/04/08	ALBI	05/11/2020			Index Future	661.9070	661.9070	660.5580	660.5580	(0.204)	0.0000	0.0000	0
2020/04/08	ALBI	04/02/2021			Index Future	671.8260	671.8260	670.4590	670.4590	(0.203)	0.0000	0.0000	0
2020/04/08	C002	31/03/2032			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
2020/04/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/08	ES33	07/05/2020			Bond Future	12.7194	68.0400	12.7574	67.8603	0.299	0.0000	0.0000	350
2020/04/08	ES33	06/08/2020			Bond Future	12.9522	69.0844	12.9919	68.9019	0.307	0.0000	0.0000	0
2020/04/08	ES33	05/11/2020			Bond Future	13.1912	66.3523	13.2326	66.1669	0.314	0.0000	0.0000	0
2020/04/08	ES33	04/02/2021			Bond Future	13.4569	67.3457	13.5002	67.1577	0.322	0.0000	0.0000	0
2020/04/08	ES42	07/05/2020			Bond Future	12.9174	68.3767	12.9540	68.1865	0.283	0.0000	0.0000	4,919
2020/04/08	ES42	06/08/2020			Bond Future	13.1382	69.4265	13.1765	69.2330	0.291	0.0000	0.0000	0
2020/04/08	ES42	05/11/2020			Bond Future	13.3662	66.2235	13.4062	66.0270	0.300	0.0000	0.0000	0
2020/04/08	ES42	04/02/2021			Bond Future	13.6111	67.2144	13.6530	67.0152	0.308	0.0000	0.0000	0
2020/04/08	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	07/05/2020			GOVI	634.2740	634.2740	633.0500	633.0500	(0.193)	0.0000	0.0000	1,180
2020/04/08	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	07/05/2020	720.00	Put	GOVI	857,260.0000	85.7260	869,500.0000	86.9500	1.428	0	0	0
2020/04/08	GOVI	07/05/2020	719.98	Put	GOVI	857,060.0000	85.7060	869,300.0000	86.9300	1.428	0	0	0
2020/04/08	GOVI	07/05/2020	719.99	Put	GOVI	857,160.0000	85.7160	869,400.0000	86.9400	1.428	0	0	0
2020/04/08	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	06/08/2020	728.12	Put	GOVI	842,100.0000	84.2100	854,540.0000	85.4540	1.477	0	0	0
2020/04/08	GOVI	06/08/2020			GOVI	643.9100	643.9100	642.6660	642.6660	(0.193)	0.0000	0.0000	1
2020/04/08	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	06/08/2020	728.14	Put	GOVI	842,300.0000	84.2300	854,740.0000	85.4740	1.477	0	0	0
2020/04/08	GOVI	06/08/2020	728.13	Put	GOVI	842,200.0000	84.2200	854,640.0000	85.4640	1.477	0	0	0
2020/04/08	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	05/11/2020	737.84	Put	GOVI	840,060.0000	84.0060	852,700.0000	85.2700	1.505	0	0	0
2020/04/08	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	05/11/2020			GOVI	653.8340	653.8340	652.5700	652.5700	(0.193)	0.0000	0.0000	0
2020/04/08	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	05/11/2020	737.83	Put	GOVI	839,960.0000	83.9960	852,600.0000	85.2600	1.505	0	0	0
2020/04/08	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	05/11/2020	737.85	Put	GOVI	840,160.0000	84.0160	852,800.0000	85.2800	1.504	0	0	0
2020/04/08	GOVI	04/02/2021	750.96	Put	GOVI	873,280.0000	87.3280	886,090.0000	88.6090	1.467	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/08	GOVI	04/02/2021			GOVI	663.6320		663.6320	662.3510	662.3510	(0.193)	0.0000	0.0000	0
2020/04/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	04/02/2021	750.95	Put	GOVI	873,180.0000		87.3180	885,990.0000	88.5990	1.467	0	0	0
2020/04/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	GOVI	04/02/2021	750.94	Put	GOVI	873,080.0000		87.3080	885,890.0000	88.5890	1.467	0	0	0
2020/04/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/08	IGOV	07/05/2020			Index Future	250.6600		250.6600	251.7110	251.7110	0.419	0.0000	0.0000	614
2020/04/08	IGOV	06/08/2020			Index Future	254.5300		254.5300	255.5960	255.5960	0.419	0.0000	0.0000	0
2020/04/08	IGOV	05/11/2020			Index Future	258.5140		258.5140	259.5960	259.5960	0.419	0.0000	0.0000	0
2020/04/08	IGOV	04/02/2021			Index Future	262.4480		262.4480	263.5480	263.5480	0.419	0.0000	0.0000	0
2020/04/08	IS02	22/06/2020			Interest Rate Swap	101.7700		101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/08	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/08	IS05	17/12/2020			Interest Rate Swap	94.5500		94.5500	94.5700	94.5700	0.021	0.0000	0.0000	0
2020/04/08	IS05	16/03/2021			Interest Rate Swap	93.1400		93.1400	93.1700	93.1700	0.032	0.0000	0.0000	0
2020/04/08	IS05	15/06/2021			Interest Rate Swap	91.7900		91.7900	91.8200	91.8200	0.033	0.0000	0.0000	0
2020/04/08	IS05	21/09/2021			Interest Rate Swap	91.2300		91.2300	91.2800	91.2800	0.055	0.0000	0.0000	0
2020/04/08	IS05	21/12/2021			Interest Rate Swap	93.0200		93.0200	93.0700	93.0700	0.054	0.0000	0.0000	51
2020/04/08	IS05	15/03/2022			Interest Rate Swap	93.2300		93.2300	93.2700	93.2700	0.043	0.0000	0.0000	0
2020/04/08	IS05	21/06/2022			Interest Rate Swap	94.0800		94.0800	94.1300	94.1300	0.053	0.0000	0.0000	0
2020/04/08	IS05	20/09/2022			Interest Rate Swap	97.7000		97.7000	97.7900	97.7900	0.092	0.0000	0.0000	0
2020/04/08	IS05	20/12/2022			Interest Rate Swap	98.6300		98.6300	98.7600	98.7600	0.132	0.0000	0.0000	0
2020/04/08	IS05	22/03/2023			Interest Rate Swap	91.6300		91.6300	91.7900	91.7900	0.175	0.0000	0.0000	0
2020/04/08	IS05	20/06/2023			Interest Rate Swap	97.7100		97.7100	97.8800	97.8800	0.174	0.0000	0.0000	0
2020/04/08	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/08	IS10	17/12/2025			Interest Rate Swap	91.9400		91.9400	92.2000	92.2000	0.283	0.0000	0.0000	0
2020/04/08	IS10	16/03/2026			Interest Rate Swap	89.2200		89.2200	89.5000	89.5000	0.314	0.0000	0.0000	0
2020/04/08	IS10	15/06/2026			Interest Rate Swap	88.3200		88.3200	88.6600	88.6600	0.385	0.0000	0.0000	0
2020/04/08	IS10	21/09/2026			Interest Rate Swap	90.8600		90.8600	91.3000	91.3000	0.484	0.0000	0.0000	0
2020/04/08	IS10	21/12/2026			Interest Rate Swap	95.2500		95.2500	95.7800	95.7800	0.556	0.0000	0.0000	0
2020/04/08	IS10	15/03/2027			Interest Rate Swap	94.3600		94.3600	94.9700	94.9700	0.646	0.0000	0.0000	0
2020/04/08	IS10	21/06/2027			Interest Rate Swap	96.7400		96.7400	97.4100	97.4100	0.693	0.0000	0.0000	0
2020/04/08	IS10	20/09/2027			Interest Rate Swap	102.6700		102.6700	103.3600	103.3600	0.672	0.0000	0.0000	0
2020/04/08	IS10	20/12/2027			Interest Rate Swap	103.3900		103.3900	104.1100	104.1100	0.696	0.0000	0.0000	0
2020/04/08	IS10	22/03/2028			Interest Rate Swap	97.1400		97.1400	97.8900	97.8900	0.772	0.0000	0.0000	0
2020/04/08	IS10	20/06/2028			Interest Rate Swap	104.8700		104.8700	105.6400	105.6400	0.734	0.0000	0.0000	0
2020/04/08	IS10	19/09/2028			Interest Rate Swap	91.6800		91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/04/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/08	R023	07/05/2020	6.91	Put	Bond Future	653.4400		0.6534	752.5400	0.7525	15.166	0	0	0
2020/04/08	R023	07/05/2020			Bond Future	7.0807		103.2073	7.1567	103.0152	1.074	0.0000	0.0000	57,324

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
2020/04/08	R023	07/05/2020	6.90	Call	Bond Future	213.6000	0.2136	121.6800	0.1217	(43.034)	0	0	0
2020/04/08	R023	07/05/2020	6.90	Put	Bond Future	671.6200	0.6716	771.7800	0.7718	14.913	0	0	0
2020/04/08	R023	07/05/2020	6.91	Call	Bond Future	220.8500	0.2209	127.8700	0.1279	(42.101)	0	0	0
2020/04/08	R023	07/05/2020	6.89	Call	Bond Future	206.4500	0.2064	115.7100	0.1157	(43.953)	0	0	0
2020/04/08	R023	07/05/2020	6.89	Put	Bond Future	689.8900	0.6899	791.2300	0.7912	14.689	0	0	0
2020/04/08	R023	06/08/2020	7.26	Call	Bond Future	861.7000	0.8617	721.3900	0.7214	(16.283)	0	0	0
2020/04/08	R023	06/08/2020			Bond Future	7.1742	104.7917	7.2587	104.5963	1.178	0.0000	0.0000	100
2020/04/08	R023	06/08/2020	7.26	Put	Bond Future	663.4400	0.6634	718.4600	0.7185	8.293	0	0	0
2020/04/08	R023	06/08/2020	7.27	Call	Bond Future	875.1300	0.8751	735.0700	0.7351	(16.004)	0	0	0
2020/04/08	R023	06/08/2020	7.28	Put	Bond Future	644.2500	0.6442	699.5500	0.6995	8.584	0	0	0
2020/04/08	R023	06/08/2020	7.27	Put	Bond Future	653.7900	0.6538	709.0600	0.7091	8.454	0	0	0
2020/04/08	R023	06/08/2020	7.28	Call	Bond Future	888.6600	0.8887	748.6300	0.7486	(15.757)	0	0	0
2020/04/08	R023	05/11/2020	7.46	Put	Bond Future	809.9400	0.8099	886.6000	0.8866	9.465	0	0	0
2020/04/08	R023	05/11/2020	7.47	Put	Bond Future	802.1800	0.8022	878.5000	0.8785	9.514	0	0	0
2020/04/08	R023	05/11/2020			Bond Future	7.2877	102.4678	7.3823	102.2695	1.297	0.0000	0.0000	0
2020/04/08	R023	05/11/2020	7.46	Call	Bond Future	1,171.0300	1.1710	1,049.3800	1.0494	(10.388)	0	0	0
2020/04/08	R023	05/11/2020	7.47	Call	Bond Future	1,184.1900	1.1842	1,062.2000	1.0622	(10.302)	0	0	0
2020/04/08	R023	05/11/2020	7.45	Call	Bond Future	1,157.9500	1.1580	1,036.6500	1.0367	(10.475)	0	0	0
2020/04/08	R023	05/11/2020	7.45	Put	Bond Future	817.7700	0.8178	894.7800	0.8948	9.417	0	0	0
2020/04/08	R023	04/02/2021	6.34	Call	Bond Future	302.3400	0.3023	231.2800	0.2313	(23.503)	0	0	0
2020/04/08	R023	04/02/2021	6.32	Put	Bond Future	2,467.1000	2.4671	2,598.3800	2.5984	5.321	0	0	0
2020/04/08	R023	04/02/2021			Bond Future	7.4607	104.0028	7.5679	103.8017	1.437	0.0000	0.0000	0
2020/04/08	R023	04/02/2021	6.34	Put	Bond Future	2,436.2400	2.4362	2,566.2800	2.5663	5.338	0	0	0
2020/04/08	R023	04/02/2021	6.32	Call	Bond Future	294.5900	0.2946	224.7700	0.2248	(23.701)	0	0	0
2020/04/08	R023	04/02/2021	6.33	Put	Bond Future	2,451.6500	2.4516	2,582.3100	2.5823	5.329	0	0	0
2020/04/08	R023	04/02/2021	6.33	Call	Bond Future	298.4500	0.2984	228.0100	0.2280	(23.602)	0	0	0
2020/04/08	R035	07/05/2020	9.48	Put	Bond Future	14,731.5200	14.7315	14,958.9400	14.9589	1.544	0	0	0
2020/04/08	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R035	07/05/2020	9.85	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	7,500
2020/04/08	R035	07/05/2020	10.57	Put	Bond Future	6,955.3900	6.9554	7,181.3900	7.1814	3.249	0	0	3,530
2020/04/08	R035	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	5,000
2020/04/08	R035	07/05/2020	10.75	Put	Bond Future	5,778.7400	5.7787	6,002.1500	6.0022	3.866	0	0	5,000
2020/04/08	R035	07/05/2020			Bond Future	11.6712	82.2574	11.7096	82.0300	0.329	0.0000	0.0000	131,963
2020/04/08	R035	07/05/2020	9.11	Put	Bond Future	17,604.5100	17.6045	17,831.9300	17.8319	1.292	0	0	0
2020/04/08	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/08	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R035	07/05/2020	9.47	Put	Bond Future	14,807.5600	14.8076	15,034.9800	15.0350	1.536	0	0	0
2020/04/08	R035	07/05/2020	9.85	Put	Bond Future	11,978.9600	11.9790	12,206.3700	12.2064	1.898	0	0	0
2020/04/08	R035	07/05/2020	9.78	Put	Bond Future	12,490.7400	12.4907	12,718.1600	12.7182	1.821	0	0	0
2020/04/08	R035	07/05/2020	10.57	Call	Bond Future	9.3200	0.0093	7.9000	0.0079	(15.236)	0	0	0
2020/04/08	R035	07/05/2020	9.75	Put	Bond Future	12,711.3500	12.7113	12,938.7700	12.9388	1.789	0	0	0
2020/04/08	R035	07/05/2020	10.75	Call	Bond Future	27.7500	0.0277	23.7400	0.0237	(14.450)	0	0	0
2020/04/08	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R035	07/05/2020	9.49	Put	Bond Future	14,655.5700	14.6556	14,882.9900	14.8830	1.552	0	0	0
2020/04/08	R035	07/05/2020	9.55	Put	Bond Future	14,201.7100	14.2017	14,429.1300	14.4291	1.601	0	0	0
2020/04/08	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/08	R035	07/05/2020	9.78	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,530

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/08	R035	07/05/2020	9.18	Put	Bond Future	17,051.4600		17.0515	17,278.8800	17.2789	1.334	0	0	0
2020/04/08	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/08	R035	06/08/2020	9.67	Call	Bond Future	23.7500		0.0238	22.4900	0.0225	(5.305)	0	0	500
2020/04/08	R035	06/08/2020	10.45	Put	Bond Future	9,002.1900		9.0022	9,222.5200	9.2225	2.448	0	0	500
2020/04/08	R035	06/08/2020	9.00	Put	Bond Future	19,451.6400		19.4516	19,682.6900	19.6827	1.188	0	0	0
2020/04/08	R035	06/08/2020	9.92	Put	Bond Future	12,542.5900		12.5426	12,771.0100	12.7710	1.821	0	0	0
2020/04/08	R035	06/08/2020			Bond Future	11.8579		83.5202	11.8980	83.2890	0.338	0.0000	0.0000	410
2020/04/08	R035	06/08/2020	9.09	Put	Bond Future	18,739.1400		18.7391	18,970.1400	18.9701	1.233	0	0	0
2020/04/08	R035	06/08/2020	9.09	Call	Bond Future	3.1500		0.0032	3.0000	0.0030	(4.762)	0	0	500
2020/04/08	R035	06/08/2020	9.67	Put	Bond Future	14,334.7400		14.3347	14,564.6300	14.5646	1.604	0	0	0
2020/04/08	R035	06/08/2020	9.00	Call	Bond Future	2.2200		0.0022	2.1200	0.0021	(4.505)	0	0	24,761
2020/04/08	R035	06/08/2020	9.92	Call	Bond Future	50.3700		0.0504	47.6400	0.0476	(5.420)	0	0	0
2020/04/08	R035	06/08/2020	10.45	Call	Bond Future	199.5700		0.1996	188.7500	0.1888	(5.422)	0	0	0
2020/04/08	R035	06/08/2020	9.93	Call	Bond Future	51.8400		0.0518	49.0300	0.0490	(5.421)	0	0	0
2020/04/08	R035	06/08/2020	9.91	Put	Bond Future	12,612.9300		12.6129	12,841.4200	12.8414	1.812	0	0	0
2020/04/08	R035	06/08/2020	8.75	Put	Bond Future	21,471.2900		21.4713	21,702.4000	21.7024	1.076	0	0	0
2020/04/08	R035	06/08/2020	8.75	Call	Bond Future	0.8000		0.0008	0.7600	0.0008	(5.000)	0	0	3,000
2020/04/08	R035	06/08/2020	9.93	Put	Bond Future	12,472.3700		12.4724	12,700.7100	12.7007	1.831	0	0	0
2020/04/08	R035	06/08/2020	9.91	Call	Bond Future	48.9500		0.0489	46.2900	0.0463	(5.434)	0	0	0
2020/04/08	R035	05/11/2020	10.34	Put	Bond Future	10,985.2400		10.9852	11,204.9500	11.2049	2.000	0	0	0
2020/04/08	R035	05/11/2020			Bond Future	12.0500		80.3028	12.0918	80.0681	0.346	0.0000	0.0000	0
2020/04/08	R035	05/11/2020	10.33	Call	Bond Future	386.0800		0.3861	371.2900	0.3713	(3.831)	0	0	0
2020/04/08	R035	05/11/2020	10.33	Put	Bond Future	11,047.0300		11.0470	11,266.9700	11.2670	1.991	0	0	0
2020/04/08	R035	05/11/2020	10.34	Call	Bond Future	392.2900		0.3923	377.2700	0.3773	(3.829)	0	0	0
2020/04/08	R035	05/11/2020	10.32	Call	Bond Future	379.9500		0.3799	365.3900	0.3654	(3.832)	0	0	0
2020/04/08	R035	05/11/2020	10.32	Put	Bond Future	11,108.9800		11.1090	11,329.1500	11.3291	1.982	0	0	0
2020/04/08	R035	04/02/2021	10.04	Put	Bond Future	14,142.1800		14.1422	14,371.0600	14.3711	1.618	0	0	0
2020/04/08	R035	04/02/2021	10.14	Put	Bond Future	13,502.2500		13.5022	13,729.5900	13.7296	1.684	0	0	650
2020/04/08	R035	04/02/2021	11.14	Put	Bond Future	7,920.5000		7.9205	8,120.8700	8.1209	2.530	0	0	650
2020/04/08	R035	04/02/2021	10.05	Call	Bond Future	365.6000		0.3656	356.2500	0.3563	(2.557)	0	0	0
2020/04/08	R035	04/02/2021			Bond Future	12.2656		81.5053	12.3091	81.2672	0.355	0.0000	0.0000	0
2020/04/08	R035	04/02/2021	10.14	Call	Bond Future	414.2100		0.4142	403.4600	0.4035	(2.595)	0	0	0
2020/04/08	R035	04/02/2021	10.06	Call	Bond Future	370.7600		0.3708	361.2600	0.3613	(2.562)	0	0	0
2020/04/08	R035	04/02/2021	10.06	Put	Bond Future	14,013.1000		14.0131	14,241.6900	14.2417	1.631	0	0	0
2020/04/08	R035	04/02/2021	10.04	Call	Bond Future	360.5000		0.3605	351.2900	0.3513	(2.555)	0	0	0
2020/04/08	R035	04/02/2021	11.14	Call	Bond Future	1,365.8600		1.3659	1,328.1400	1.3281	(2.762)	0	0	0
2020/04/08	R035	04/02/2021	10.05	Put	Bond Future	14,077.5700		14.0776	14,306.3100	14.3063	1.625	0	0	0
2020/04/08	R186	07/05/2020	8.09	Put	Bond Future	9,949.4500		9.9495	9,791.1800	9.7912	(1.591)	0	0	0
2020/04/08	R186	07/05/2020	9.50	Put	Bond Future	0.0000		0.0000	2,627.1700	2.6272	100.000	0	0	0
2020/04/08	R186	07/05/2020	7.90	Put	Bond Future	10,986.5700		10.9866	10,828.3000	10.8283	(1.441)	0	0	2,500
2020/04/08	R186	07/05/2020	8.28	Put	Bond Future	8,924.4600		8.9245	8,766.1900	8.7662	(1.773)	0	0	0
2020/04/08	R186	07/05/2020	8.93	Call	Bond Future	7.9900		0.0080	8.9400	0.0089	11.890	0	0	0
2020/04/08	R186	07/05/2020			Bond Future	10.0351		106.2879	10.0023	106.4461	(0.327)	0.0000	0.0000	86,390
2020/04/08	R186	07/05/2020	8.08	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/08	R186	07/05/2020	8.08	Put	Bond Future	10,003.7400		10.0037	9,845.4700	9.8455	(1.582)	0	0	0
2020/04/08	R186	07/05/2020	8.50	Call	Bond Future	0.3800		0.0004	0.4200	0.0004	10.526	0	0	0
2020/04/08	R186	07/05/2020	8.50	Put	Bond Future	7,752.7800		7.7528	7,594.5500	7.5946	(2.041)	0	0	23,160

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2020/04/08	R186	07/05/2020	8.09	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/08	R186	07/05/2020	9.50	Call	Bond Future		0.0000	0.0000	165.3600	0.1654	100.000	0	0	1,120
2020/04/08	R186	07/05/2020	7.90	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R186	07/05/2020	8.28	Call	Bond Future		0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/04/08	R186	07/05/2020	8.93	Put	Bond Future		5,514.9100	5.5149	5,357.5900	5.3576	(2.853)	0	0	0
2020/04/08	R186	07/05/2020	8.07	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/04/08	R186	07/05/2020	8.07	Put	Bond Future		10,058.0500	10.0580	9,899.7800	9.8998	(1.574)	0	0	0
2020/04/08	R186	07/05/2020	10.00	Put	Bond Future		0.0000	0.0000	940.3300	0.9403	100.000	0	0	0
2020/04/08	R186	07/05/2020	10.00	Call	Bond Future		0.0000	0.0000	929.4700	0.9295	100.000	0	0	1,120
2020/04/08	R186	07/05/2020	7.60	Put	Bond Future		12,649.1200	12.6491	12,490.8500	12.4909	(1.251)	0	0	0
2020/04/08	R186	07/05/2020	7.60	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R186	06/08/2020	8.25	Call	Bond Future		46.2400	0.0462	50.8300	0.0508	9.926	0	0	0
2020/04/08	R186	06/08/2020	8.38	Put	Bond Future		9,197.4000	9.1974	9,043.0600	9.0431	(1.678)	0	0	0
2020/04/08	R186	06/08/2020			Bond Future		10.2475	102.6242	10.2128	102.7846	(0.338)	0.0000	0.0000	4,400
2020/04/08	R186	06/08/2020	8.37	Call	Bond Future		62.9700	0.0630	68.9600	0.0690	9.512	0	0	0
2020/04/08	R186	06/08/2020	8.37	Put	Bond Future		9,247.4700	9.2475	9,093.0100	9.0930	(1.670)	0	0	0
2020/04/08	R186	06/08/2020	8.25	Put	Bond Future		9,853.3100	9.8533	9,697.4500	9.6975	(1.582)	0	0	0
2020/04/08	R186	06/08/2020	8.38	Call	Bond Future		64.5800	0.0646	70.6900	0.0707	9.461	0	0	0
2020/04/08	R186	06/08/2020	8.36	Call	Bond Future		61.4000	0.0614	67.2600	0.0673	9.544	0	0	0
2020/04/08	R186	06/08/2020	8.36	Put	Bond Future		9,297.6100	9.2976	9,143.0200	9.1430	(1.663)	0	0	0
2020/04/08	R186	05/11/2020	8.64	Put	Bond Future		8,826.9400	8.8269	8,676.1400	8.6761	(1.708)	0	0	0
2020/04/08	R186	05/11/2020	8.65	Call	Bond Future		275.2700	0.2753	287.4800	0.2875	4.436	0	0	0
2020/04/08	R186	05/11/2020			Bond Future		10.4687	104.1889	10.4321	104.3518	(0.350)	0.0000	0.0000	0
2020/04/08	R186	05/11/2020	8.66	Call	Bond Future		279.6000	0.2796	291.9900	0.2920	4.431	0	0	0
2020/04/08	R186	05/11/2020	8.66	Put	Bond Future		8,737.0400	8.7370	8,586.5900	8.5866	(1.722)	0	0	0
2020/04/08	R186	05/11/2020	9.26	Put	Bond Future		6,214.9900	6.2150	6,078.6000	6.0786	(2.195)	0	0	3,500
2020/04/08	R186	05/11/2020	8.64	Call	Bond Future		270.9900	0.2710	283.0300	0.2830	4.443	0	0	0
2020/04/08	R186	05/11/2020	7.84	Put	Bond Future		12,657.7900	12.6578	12,498.2400	12.4982	(1.260)	0	0	0
2020/04/08	R186	05/11/2020	8.65	Put	Bond Future		8,781.9500	8.7820	8,631.3200	8.6313	(1.715)	0	0	0
2020/04/08	R186	05/11/2020	8.34	Put	Bond Future		10,213.1900	10.2132	10,058.0400	10.0580	(1.519)	0	0	0
2020/04/08	R186	05/11/2020	8.34	Call	Bond Future		165.9100	0.1659	173.6000	0.1736	4.635	0	0	3,500
2020/04/08	R186	05/11/2020	9.26	Call	Bond Future		660.7100	0.6607	687.1600	0.6872	4.003	0	0	0
2020/04/08	R186	05/11/2020	7.84	Call	Bond Future		66.8200	0.0668	70.1100	0.0701	4.924	0	0	3,500
2020/04/08	R186	04/02/2021	8.15	Call	Bond Future		149.0700	0.1491	157.9300	0.1579	5.944	0	0	0
2020/04/08	R186	04/02/2021			Bond Future		10.7247	100.4555	10.6858	100.6210	(0.363)	0.0000	0.0000	0
2020/04/08	R186	04/02/2021	8.15	Put	Bond Future		11,897.6500	11.8977	11,741.0100	11.7410	(1.317)	0	0	0
2020/04/08	R186	04/02/2021	8.16	Call	Bond Future		151.3700	0.1514	160.3400	0.1603	5.926	0	0	0
2020/04/08	R186	04/02/2021	8.17	Put	Bond Future		11,804.4000	11.8044	11,647.9900	11.6480	(1.325)	0	0	0
2020/04/08	R186	04/02/2021	8.16	Put	Bond Future		11,851.0000	11.8510	11,694.4700	11.6945	(1.321)	0	0	0
2020/04/08	R186	04/02/2021	8.17	Call	Bond Future		153.7000	0.1537	162.7900	0.1628	5.914	0	0	0
2020/04/08	R197	07/05/2020			Bond Future		309.2124	309.2124	309.2126	309.2126	0.000	0.0000	0.0000	2,556
2020/04/08	R197	06/08/2020			Bond Future		306.2434	306.2434	306.2429	306.2429	0.000	0.0000	0.0000	0
2020/04/08	R197	05/11/2020			Bond Future		310.9851	310.9851	310.9844	310.9844	0.000	0.0000	0.0000	0
2020/04/08	R197	04/02/2021			Bond Future		307.7228	307.7228	307.7229	307.7229	0.000	0.0000	0.0000	0
2020/04/08	R202	07/05/2020			Bond Future		214.3519	214.3519	214.3614	214.3614	0.004	0.0000	0.0000	7,963
2020/04/08	R202	06/08/2020			Bond Future		213.5567	213.5567	213.5661	213.5661	0.004	0.0000	0.0000	0

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2020/04/08	R202	05/11/2020			Bond Future	216.8633	216.8633	216.8726	216.8726	0.004	0.0000	0.0000	0
2020/04/08	R202	04/02/2021			Bond Future	215.9174	215.9174	215.9273	215.9273	0.005	0.0000	0.0000	0
2020/04/08	R208	07/05/2020	4.81	Call	Bond Future	55.7600	0.0558	43.7000	0.0437	(21.628)	0	0	0
2020/04/08	R208	07/05/2020	4.80	Put	Bond Future	105.1000	0.1051	119.8300	0.1198	14.015	0	0	0
2020/04/08	R208	07/05/2020			Bond Future	4.8614	102.3847	4.8916	102.3584	0.622	0.0000	0.0000	29,633
2020/04/08	R208	07/05/2020	4.82	Call	Bond Future	59.9500	0.0600	47.3700	0.0474	(20.984)	0	0	0
2020/04/08	R208	07/05/2020	4.82	Put	Bond Future	95.9300	0.0959	109.6000	0.1096	14.250	0	0	0
2020/04/08	R208	07/05/2020	4.81	Put	Bond Future	100.4300	0.1004	114.6200	0.1146	14.129	0	0	0
2020/04/08	R208	07/05/2020	4.80	Call	Bond Future	51.7300	0.0517	40.2100	0.0402	(22.269)	0	0	0
2020/04/08	R208	06/08/2020	5.57	Put	Bond Future	0.4700	0.0005	4.8100	0.0048	923.404	0	0	0
2020/04/08	R208	06/08/2020			Bond Future	4.3380	103.9564	4.3808	103.9295	0.988	0.0000	0.0000	0
2020/04/08	R208	06/08/2020	5.56	Call	Bond Future	763.4500	0.7634	741.0300	0.7410	(2.937)	0	0	0
2020/04/08	R208	06/08/2020	5.56	Put	Bond Future	0.5000	0.0005	5.0000	0.0050	900.000	0	0	0
2020/04/08	R208	06/08/2020	5.57	Call	Bond Future	769.6200	0.7696	747.0400	0.7470	(2.934)	0	0	0
2020/04/08	R208	06/08/2020	5.55	Call	Bond Future	757.2800	0.7573	735.0400	0.7350	(2.937)	0	0	0
2020/04/08	R208	06/08/2020	5.55	Put	Bond Future	0.5300	0.0005	5.2100	0.0052	883.019	0	0	0
2020/04/08	R208	05/11/2020	4.78	Call	Bond Future	642.2200	0.6422	615.0400	0.6150	(4.232)	0	0	0
2020/04/08	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.2200	0.0002	2100.000	0	0	0
2020/04/08	R208	05/11/2020			Bond Future	3.1224	102.1430	3.1926	102.1156	2.250	0.0000	0.0000	0
2020/04/08	R208	05/11/2020	4.79	Call	Bond Future	646.0700	0.6461	618.8800	0.6189	(4.209)	0	0	0
2020/04/08	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.2000	0.0002	1900.000	0	0	0
2020/04/08	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.2100	0.0002	2000.000	0	0	0
2020/04/08	R208	05/11/2020	4.77	Call	Bond Future	638.3700	0.6384	611.2000	0.6112	(4.256)	0	0	0
2020/04/08	R209	07/05/2020	9.47	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/04/08	R209	07/05/2020			Bond Future	11.6311	62.1161	11.6696	61.9233	0.332	0.0000	0.0000	65,709
2020/04/08	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/08	R209	07/05/2020	9.45	Put	Bond Future	12,537.0100	12.5370	12,729.8200	12.7298	1.538	0	0	0
2020/04/08	R209	07/05/2020	9.47	Put	Bond Future	12,405.7800	12.4058	12,598.5900	12.5986	1.554	0	0	0
2020/04/08	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/08	R209	07/05/2020	9.46	Put	Bond Future	12,471.3500	12.4713	12,664.1600	12.6642	1.546	0	0	0
2020/04/08	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R209	06/08/2020	5.55	Put	Bond Future	46,463.5000	46.4635	46,659.4300	46.6594	0.422	0	0	0
2020/04/08	R209	06/08/2020			Bond Future	11.8002	63.0696	11.8403	62.8737	0.340	0.0000	0.0000	9,200
2020/04/08	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R209	06/08/2020	5.57	Put	Bond Future	46,246.6900	46.2467	46,442.6200	46.4426	0.424	0	0	0
2020/04/08	R209	06/08/2020	5.56	Put	Bond Future	46,355.0200	46.3550	46,550.9500	46.5510	0.423	0	0	0
2020/04/08	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R209	05/11/2020	10.02	Call	Bond Future	356.7600	0.3568	302.2100	0.3022	(15.290)	0	0	0
2020/04/08	R209	05/11/2020			Bond Future	11.9711	60.8846	12.0127	60.6856	0.348	0.0000	0.0000	0
2020/04/08	R209	05/11/2020	10.00	Call	Bond Future	346.5500	0.3466	293.1300	0.2931	(15.415)	0	0	0
2020/04/08	R209	05/11/2020	10.00	Put	Bond Future	11,007.5200	11.0075	11,153.0500	11.1531	1.322	0	0	0
2020/04/08	R209	05/11/2020	10.02	Put	Bond Future	10,896.2200	10.8962	11,040.6200	11.0406	1.325	0	0	0
2020/04/08	R209	05/11/2020	10.01	Call	Bond Future	351.6200	0.3516	297.6400	0.2976	(15.352)	0	0	0
2020/04/08	R209	05/11/2020	10.01	Put	Bond Future	10,951.8000	10.9518	11,096.7700	11.0968	1.324	0	0	0
2020/04/08	R209	04/02/2021	10.12	Put	Bond Future	11,281.9300	11.2819	11,428.2900	11.4283	1.297	0	0	0
2020/04/08	R209	04/02/2021			Bond Future	12.1578	61.7961	12.2010	61.5944	0.355	0.0000	0.0000	0

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2020/04/08	R209	04/02/2021	10.11	Call	Bond Future	481.5200		0.4815	426.5600	0.4266	(11.414)	0	0	0
2020/04/08	R209	04/02/2021	10.11	Put	Bond Future	11,335.7000		11.3357	11,482.5400	11.4825	1.295	0	0	0
2020/04/08	R209	04/02/2021	10.12	Call	Bond Future	487.5000		0.4875	432.0600	0.4321	(11.372)	0	0	0
2020/04/08	R209	04/02/2021	10.10	Call	Bond Future	475.5900		0.4756	421.1100	0.4211	(11.455)	0	0	0
2020/04/08	R209	04/02/2021	10.10	Put	Bond Future	11,389.5900		11.3896	11,536.9100	11.5369	1.293	0	0	0
2020/04/08	R210	07/05/2020			Bond Future	173.5510		173.5510	179.1198	179.1198	3.209	0.0000	0.0000	1,419
2020/04/08	R210	06/08/2020			Bond Future	176.2585		176.2585	181.9139	181.9139	3.209	0.0000	0.0000	0
2020/04/08	R210	05/11/2020			Bond Future	176.2631		176.2631	182.0059	182.0059	3.258	0.0000	0.0000	0
2020/04/08	R210	04/02/2021			Bond Future	178.9454		178.9454	184.7758	184.7758	3.258	0.0000	0.0000	0
2020/04/08	R212	07/05/2020			Bond Future	165.0023		165.0023	165.0012	165.0012	(0.001)	0.0000	0.0000	6,719
2020/04/08	R212	06/08/2020			Bond Future	165.2783		165.2783	165.2767	165.2767	(0.001)	0.0000	0.0000	0
2020/04/08	R212	05/11/2020			Bond Future	167.8374		167.8374	167.8357	167.8357	(0.001)	0.0000	0.0000	0
2020/04/08	R212	04/02/2021			Bond Future	168.0592		168.0592	168.0579	168.0579	(0.001)	0.0000	0.0000	0
2020/04/08	R213	07/05/2020	9.01	Put	Bond Future	12,430.7500		12.4308	12,547.7100	12.5477	0.941	0	0	0
2020/04/08	R213	07/05/2020	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R213	07/05/2020			Bond Future	11.2359		75.2544	11.2592	75.1374	0.207	0.0000	0.0000	16,776
2020/04/08	R213	07/05/2020	9.01	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/08	R213	07/05/2020	9.00	Put	Bond Future	12,492.6300		12.4926	12,609.6000	12.6096	0.936	0	0	0
2020/04/08	R213	07/05/2020	9.02	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/08	R213	07/05/2020	9.02	Put	Bond Future	12,368.9200		12.3689	12,485.8800	12.4859	0.946	0	0	0
2020/04/08	R213	06/08/2020	9.31	Call	Bond Future	59.6300		0.0596	50.0900	0.0501	(15.999)	0	0	0
2020/04/08	R213	06/08/2020			Bond Future	11.4217		76.4096	11.4460	76.2907	0.213	0.0000	0.0000	300
2020/04/08	R213	06/08/2020	9.29	Call	Bond Future	56.7800		0.0568	47.6100	0.0476	(16.150)	0	0	0
2020/04/08	R213	06/08/2020	9.29	Put	Bond Future	11,586.1800		11.5862	11,695.9400	11.6959	0.947	0	0	0
2020/04/08	R213	06/08/2020	9.31	Put	Bond Future	11,470.0700		11.4701	11,579.4600	11.5795	0.954	0	0	0
2020/04/08	R213	06/08/2020	9.30	Call	Bond Future	58.1900		0.0582	48.8400	0.0488	(16.068)	0	0	0
2020/04/08	R213	06/08/2020	9.30	Put	Bond Future	11,528.0800		11.5281	11,637.6600	11.6377	0.951	0	0	0
2020/04/08	R213	05/11/2020	9.60	Put	Bond Future	10,841.6200		10.8416	10,922.9600	10.9230	0.750	0	0	0
2020/04/08	R213	05/11/2020	9.59	Call	Bond Future	293.4400		0.2934	254.3800	0.2544	(13.311)	0	0	0
2020/04/08	R213	05/11/2020			Bond Future	11.6146		74.0326	11.6399	73.9118	0.218	0.0000	0.0000	0
2020/04/08	R213	05/11/2020	9.60	Call	Bond Future	297.8500		0.2979	258.3800	0.2584	(13.252)	0	0	0
2020/04/08	R213	05/11/2020	9.59	Put	Bond Future	10,894.4400		10.8944	10,976.1900	10.9762	0.750	0	0	0
2020/04/08	R213	05/11/2020	9.61	Call	Bond Future	302.3100		0.3023	262.4300	0.2624	(13.192)	0	0	0
2020/04/08	R213	05/11/2020	9.61	Put	Bond Future	10,788.9000		10.7889	10,869.8300	10.8698	0.750	0	0	0
2020/04/08	R213	04/02/2021	9.40	Call	Bond Future	279.5300		0.2795	243.6700	0.2437	(12.829)	0	0	0
2020/04/08	R213	04/02/2021	9.39	Put	Bond Future	12,925.4400		12.9254	13,012.4200	13.0124	0.673	0	0	0
2020/04/08	R213	04/02/2021			Bond Future	11.8326		75.1414	11.8589	75.0189	0.223	0.0000	0.0000	0
2020/04/08	R213	04/02/2021	9.41	Call	Bond Future	283.3200		0.2833	247.1200	0.2471	(12.777)	0	0	0
2020/04/08	R213	04/02/2021	9.41	Put	Bond Future	12,817.9900		12.8180	12,904.2800	12.9043	0.673	0	0	0
2020/04/08	R213	04/02/2021	9.40	Put	Bond Future	12,871.6700		12.8717	12,958.3000	12.9583	0.673	0	0	0
2020/04/08	R213	04/02/2021	9.39	Call	Bond Future	275.7700		0.2758	240.2600	0.2403	(12.877)	0	0	0
2020/04/08	R214	07/05/2020	9.77	Put	Bond Future	11,397.4900		11.3975	11,595.2700	11.5953	1.735	0	0	0
2020/04/08	R214	07/05/2020			Bond Future	11.6985		61.0165	11.7372	60.8187	0.331	0.0000	0.0000	21,613
2020/04/08	R214	07/05/2020	9.76	Call	Bond Future	0.0600		0.0001	0.0300	0.0000	(50.000)	0	0	0

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2020/04/08	R214	07/05/2020	9.76	Put	Bond Future	11,465.4100	11.4654	11,663.2000	11.6632	1.725	0	0	0
2020/04/08	R214	07/05/2020	9.77	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2020/04/08	R214	07/05/2020	9.31	Put	Bond Future	14,630.3400	14.6303	14,828.1600	14.8282	1.352	0	0	0
2020/04/08	R214	07/05/2020	10.66	Put	Bond Future	5,766.1100	5.7661	5,954.6600	5.9547	3.270	0	0	1,250
2020/04/08	R214	07/05/2020	9.75	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2020/04/08	R214	07/05/2020	9.75	Put	Bond Future	11,533.4400	11.5334	11,731.2200	11.7312	1.715	0	0	0
2020/04/08	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/08	R214	07/05/2020	9.91	Put	Bond Future	10,457.2200	10.4572	10,654.9200	10.6549	1.891	0	0	0
2020/04/08	R214	07/05/2020	9.91	Call	Bond Future	0.2200	0.0002	0.1000	0.0001	(54.545)	0	0	1,250
2020/04/08	R214	07/05/2020	10.66	Call	Bond Future	27.6800	0.0277	18.4100	0.0184	(33.490)	0	0	0
2020/04/08	R214	06/08/2020	9.98	Put	Bond Future	10,903.5400	10.9035	11,085.1000	11.0851	1.665	0	0	0
2020/04/08	R214	06/08/2020	9.97	Call	Bond Future	103.0700	0.1031	84.0100	0.0840	(18.492)	0	0	0
2020/04/08	R214	06/08/2020			Bond Future	11.8588	61.9532	11.8991	61.7522	0.339	0.0000	0.0000	4,000
2020/04/08	R214	06/08/2020	9.98	Call	Bond Future	105.5200	0.1055	86.1000	0.0861	(18.404)	0	0	0
2020/04/08	R214	06/08/2020	9.97	Put	Bond Future	10,966.8100	10.9668	11,148.7300	11.1487	1.659	0	0	0
2020/04/08	R214	06/08/2020	9.99	Call	Bond Future	108.0200	0.1080	88.2400	0.0882	(18.311)	0	0	0
2020/04/08	R214	06/08/2020	9.99	Put	Bond Future	10,840.4200	10.8404	11,021.6200	11.0216	1.672	0	0	0
2020/04/08	R214	05/11/2020	10.26	Put	Bond Future	10,243.7700	10.2438	10,389.5500	10.3895	1.423	0	0	0
2020/04/08	R214	05/11/2020			Bond Future	12.0227	59.6088	12.0644	59.4047	0.347	0.0000	0.0000	0
2020/04/08	R214	05/11/2020	10.25	Call	Bond Future	432.0400	0.4320	374.3000	0.3743	(13.365)	0	0	0
2020/04/08	R214	05/11/2020	10.25	Put	Bond Future	10,300.4600	10.3005	10,446.8200	10.4468	1.421	0	0	0
2020/04/08	R214	05/11/2020	10.26	Call	Bond Future	438.3400	0.4383	380.0200	0.3800	(13.305)	0	0	0
2020/04/08	R214	05/11/2020	10.24	Call	Bond Future	425.8000	0.4258	368.6500	0.3687	(13.422)	0	0	0
2020/04/08	R214	05/11/2020	10.24	Put	Bond Future	10,357.3100	10.3573	10,504.2600	10.5043	1.419	0	0	0
2020/04/08	R214	04/02/2021	10.33	Call	Bond Future	565.5900	0.5656	510.1800	0.5102	(9.797)	0	0	0
2020/04/08	R214	04/02/2021			Bond Future	12.2051	60.5014	12.2485	60.2944	0.356	0.0000	0.0000	0
2020/04/08	R214	04/02/2021	10.31	Call	Bond Future	551.6400	0.5516	497.2000	0.4972	(9.869)	0	0	0
2020/04/08	R214	04/02/2021	10.31	Put	Bond Future	10,919.3700	10.9194	11,071.9500	11.0719	1.397	0	0	0
2020/04/08	R214	04/02/2021	10.33	Put	Bond Future	10,808.7000	10.8087	10,960.3100	10.9603	1.403	0	0	0
2020/04/08	R214	04/02/2021	10.32	Call	Bond Future	558.5800	0.5586	503.6600	0.5037	(9.832)	0	0	0
2020/04/08	R214	04/02/2021	10.32	Put	Bond Future	10,863.9600	10.8640	11,016.0600	11.0161	1.400	0	0	0
2020/04/08	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R248	07/05/2020	9.77	Put	Bond Future	14,764.3500	14.7643	15,073.3500	15.0734	2.093	0	0	0
2020/04/08	R248	07/05/2020	10.20	Call	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	0
2020/04/08	R248	07/05/2020	9.69	Put	Bond Future	15,466.4700	15.4665	15,775.4700	15.7755	1.998	0	0	0
2020/04/08	R248	07/05/2020			Bond Future	11.7499	77.2568	11.7987	76.9478	0.415	0.0000	0.0000	98,118
2020/04/08	R248	07/05/2020	9.79	Put	Bond Future	14,590.2800	14.5903	14,899.2800	14.8993	2.118	0	0	0
2020/04/08	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R248	07/05/2020	10.70	Call	Bond Future	9.5800	0.0096	7.2400	0.0072	(24.426)	0	0	0
2020/04/08	R248	07/05/2020	10.70	Put	Bond Future	7,256.1800	7.2562	7,562.8400	7.5628	4.226	0	0	300
2020/04/08	R248	07/05/2020	9.78	Put	Bond Future	14,677.2500	14.6772	14,986.2500	14.9863	2.105	0	0	0
2020/04/08	R248	07/05/2020	10.20	Put	Bond Future	11,146.2600	11.1463	11,455.2100	11.4552	2.772	0	0	300
2020/04/08	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/08	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/08	R248	06/08/2020	11.80	Call	Bond Future	2,041.9600	2.0420	2,186.1500	2.1862	7.061	0	0	470
2020/04/08	R248	06/08/2020	12.75	Call	Bond Future	5,669.2800	5.6693	5,732.2600	5.7323	1.111	0	0	814
2020/04/08	R248	06/08/2020	10.35	Call	Bond Future	107.0500	0.1071	91.5400	0.0915	(14.489)	0	0	640

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2020/04/08	R248	06/08/2020	11.85	Put	Bond Future	2,599.5400	2.5995	3,057.1100	3.0571	17.602	0	0	0
2020/04/08	R248	06/08/2020	9.00	Put	Bond Future	22,942.4600	22.9425	23,256.2900	23.2563	1.368	0	0	0
2020/04/08	R248	06/08/2020	10.20	Call	Bond Future	68.9000	0.0689	58.2900	0.0583	(15.399)	0	0	0
2020/04/08	R248	06/08/2020			Bond Future	11.9155	78.4428	11.9664	78.1288	0.427	0.0000	0.0000	400
2020/04/08	R248	06/08/2020	10.35	Put	Bond Future	11,079.6000	11.0796	11,378.0600	11.3781	2.694	0	0	0
2020/04/08	R248	06/08/2020	11.85	Call	Bond Future	2,191.7800	2.1918	2,335.3800	2.3354	6.552	0	0	0
2020/04/08	R248	06/08/2020	11.15	Put	Bond Future	5,737.0400	5.7370	6,017.3400	6.0173	4.886	0	0	0
2020/04/08	R248	06/08/2020	11.15	Call	Bond Future	706.7400	0.7067	673.0700	0.6731	(4.764)	0	0	0
2020/04/08	R248	06/08/2020	10.85	Put	Bond Future	7,549.7200	7.5497	7,819.2500	7.8192	3.570	0	0	0
2020/04/08	R248	06/08/2020	10.85	Call	Bond Future	379.1200	0.3791	334.6800	0.3347	(11.722)	0	0	640
2020/04/08	R248	06/08/2020	9.25	Put	Bond Future	20,517.8600	20.5179	20,831.4000	20.8314	1.528	0	0	0
2020/04/08	R248	06/08/2020	9.25	Call	Bond Future	1.9600	0.0020	1.5300	0.0015	(21.939)	0	0	20,640
2020/04/08	R248	06/08/2020	10.18	Call	Bond Future	64.8200	0.0648	54.7600	0.0548	(15.520)	0	0	0
2020/04/08	R248	06/08/2020	10.18	Put	Bond Future	12,401.4500	12.4014	12,705.3600	12.7054	2.451	0	0	0
2020/04/08	R248	06/08/2020	11.80	Put	Bond Future	2,763.7100	2.7637	3,221.8700	3.2219	16.578	0	0	0
2020/04/08	R248	06/08/2020	12.75	Put	Bond Future	808.4700	0.8085	1,185.4200	1.1854	46.625	0	0	0
2020/04/08	R248	06/08/2020	9.00	Call	Bond Future	0.6000	0.0006	0.4600	0.0005	(23.333)	0	0	3,000
2020/04/08	R248	06/08/2020	10.20	Put	Bond Future	12,243.0900	12.2431	12,546.4500	12.5464	2.478	0	0	0
2020/04/08	R248	06/08/2020	12.25	Put	Bond Future	1,574.5100	1.5745	1,981.7500	1.9818	25.865	0	0	0
2020/04/08	R248	06/08/2020	12.25	Call	Bond Future	3,595.4000	3.5954	3,688.6700	3.6887	2.594	0	0	814
2020/04/08	R248	06/08/2020	11.10	Put	Bond Future	6,021.2400	6.0212	6,292.5600	6.2926	4.506	0	0	0
2020/04/08	R248	06/08/2020	11.10	Call	Bond Future	641.2000	0.6412	598.5500	0.5985	(6.652)	0	0	470
2020/04/08	R248	06/08/2020	10.19	Call	Bond Future	66.8300	0.0668	56.5000	0.0565	(15.457)	0	0	0
2020/04/08	R248	06/08/2020	10.19	Put	Bond Future	12,322.1800	12.3222	12,625.8200	12.6258	2.464	0	0	0
2020/04/08	R248	05/11/2020	10.02	Put	Bond Future	14,849.2700	14.8493	15,168.3100	15.1683	2.149	0	0	0
2020/04/08	R248	05/11/2020	10.03	Call	Bond Future	169.7500	0.1698	169.9900	0.1700	0.141	0	0	0
2020/04/08	R248	05/11/2020			Bond Future	12.0848	75.2112	12.1378	74.8925	0.438	0.0000	0.0000	0
2020/04/08	R248	05/11/2020	10.04	Call	Bond Future	173.2900	0.1733	173.4700	0.1735	0.104	0	0	0
2020/04/08	R248	05/11/2020	10.04	Put	Bond Future	14,689.7200	14.6897	15,008.6500	15.0087	2.171	0	0	0
2020/04/08	R248	05/11/2020	10.02	Call	Bond Future	166.2700	0.1663	166.5600	0.1666	0.174	0	0	0
2020/04/08	R248	05/11/2020	10.03	Put	Bond Future	14,769.3900	14.7694	15,088.3800	15.0884	2.160	0	0	0
2020/04/08	R248	04/02/2021	10.46	Call	Bond Future	558.9300	0.5589	602.7300	0.6027	7.836	0	0	0
2020/04/08	R248	04/02/2021	10.47	Put	Bond Future	12,745.7000	12.7457	13,113.1500	13.1132	2.883	0	0	0
2020/04/08	R248	04/02/2021			Bond Future	12.2738	76.3375	12.3292	76.0140	0.451	0.0000	0.0000	0
2020/04/08	R248	04/02/2021	10.46	Put	Bond Future	12,815.2600	12.8153	13,182.5000	13.1825	2.866	0	0	0
2020/04/08	R248	04/02/2021	10.47	Call	Bond Future	566.8900	0.5669	610.9000	0.6109	7.763	0	0	0
2020/04/08	R248	04/02/2021	10.48	Call	Bond Future	574.9500	0.5749	619.1500	0.6191	7.688	0	0	0
2020/04/08	R248	04/02/2021	10.48	Put	Bond Future	12,676.3700	12.6764	13,044.0100	13.0440	2.900	0	0	0

Total

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