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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2020 TO 14/04/2020

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
2020/04/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	2025	07/05/2020		Bond Future	134.9843	134.9843	136.3843	136.3843	1.037	0.0000	0.0000	2,087
2020/04/14	2025	06/08/2020		Bond Future	135.5811	135.5811	136.6142	136.6142	0.762	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
2020/04/14	2025	05/11/2020			Bond Future	137.6803	137.6803	138.3630	138.3630	0.496	0.0000	0.0000	0
2020/04/14	2025	04/02/2021			Bond Future	138.2455	138.2455	138.6443	138.6443	0.288	0.0000	0.0000	0
2020/04/14	2025	06/05/2021			Bond Future	140.3000	140.3000	140.3672	140.3672	0.048	0.0000	0.0000	0
2020/04/14	2029	07/05/2020			Bond Future	96.7699	96.7699	96.6874	96.6874	(0.085)	0.0000	0.0000	2,571
2020/04/14	2029	06/08/2020			Bond Future	98.2791	98.2791	97.9193	97.9193	(0.366)	0.0000	0.0000	0
2020/04/14	2029	05/11/2020			Bond Future	98.6569	98.6569	98.0302	98.0302	(0.635)	0.0000	0.0000	0
2020/04/14	2029	04/02/2021			Bond Future	100.1587	100.1587	99.3139	99.3139	(0.843)	0.0000	0.0000	0
2020/04/14	2029	06/05/2021			Bond Future	100.4900	100.4900	99.3918	99.3918	(1.093)	0.0000	0.0000	0
2020/04/14	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/14	2030	07/05/2020	8.78	Put	Bond Future	11,886.0000	11.8860	9,882.9000	9.8829	(16.853)	0	0	0
2020/04/14	2030	07/05/2020	8.85	Put	Bond Future	11,450.7200	11.4507	9,447.6300	9.4476	(17.493)	0	0	5,820
2020/04/14	2030	07/05/2020	8.45	Put	Bond Future	13,973.7200	13.9737	11,970.6000	11.9706	(14.335)	0	0	0
2020/04/14	2030	07/05/2020	9.19	Put	Bond Future	9,373.3300	9.3733	7,370.9500	7.3710	(21.363)	0	0	0
2020/04/14	2030	07/05/2020			Bond Future	10.8595	85.3045	10.4824	87.3076	(3.473)	0.0000	0.0000	103,465
2020/04/14	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/14	2030	07/05/2020	8.80	Put	Bond Future	11,761.3700	11.7614	9,758.2700	9.7583	(17.031)	0	0	0
2020/04/14	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/14	2030	07/05/2020	9.19	Call	Bond Future	0.1500	0.0002	0.8900	0.0009	493.333	0	0	0
2020/04/14	2030	07/05/2020	8.79	Put	Bond Future	11,823.6600	11.8237	9,820.5600	9.8206	(16.941)	0	0	0
2020/04/14	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/14	2030	07/05/2020	8.90	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2020/04/14	2030	07/05/2020	8.85	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	5,000
2020/04/14	2030	07/05/2020	8.90	Put	Bond Future	11,141.3900	11.1414	9,138.3200	9.1383	(17.979)	0	0	5,820
2020/04/14	2030	06/08/2020	10.70	Call	Bond Future	1,387.6300	1.3876	2,137.3500	2.1374	54.029	0	0	470
2020/04/14	2030	06/08/2020	10.00	Call	Bond Future	449.4500	0.4495	785.4000	0.7854	74.747	0	0	470
2020/04/14	2030	06/08/2020	10.05	Put	Bond Future	5,804.8500	5.8049	4,378.7100	4.3787	(24.568)	0	0	0
2020/04/14	2030	06/08/2020	9.75	Put	Bond Future	7,267.2100	7.2672	5,711.6000	5.7116	(21.406)	0	0	0
2020/04/14	2030	06/08/2020	9.42	Call	Bond Future	137.4100	0.1374	267.0000	0.2670	94.309	0	0	0
2020/04/14	2030	06/08/2020	9.11	Call	Bond Future	65.4100	0.0654	134.5800	0.1346	105.748	0	0	0
2020/04/14	2030	06/08/2020			Bond Future	11.0534	82.6055	10.7067	84.3917	(3.137)	0.0000	0.0000	5,700
2020/04/14	2030	06/08/2020	10.70	Put	Bond Future	3,208.8900	3.2089	2,172.4200	2.1724	(32.300)	0	0	0
2020/04/14	2030	06/08/2020	9.05	Put	Bond Future	11,122.8100	11.1228	9,397.2700	9.3973	(15.514)	0	0	0
2020/04/14	2030	06/08/2020	9.05	Call	Bond Future	56.1300	0.0561	116.7800	0.1168	108.053	0	0	450
2020/04/14	2030	06/08/2020	8.36	Put	Bond Future	15,334.9900	15.3350	13,559.2600	13.5593	(11.580)	0	0	0
2020/04/14	2030	06/08/2020	8.36	Call	Bond Future	7.7100	0.0077	18.1700	0.0182	135.668	0	0	800
2020/04/14	2030	06/08/2020	8.86	Put	Bond Future	12,249.2300	12.2492	10,502.1500	10.5021	(14.263)	0	0	0
2020/04/14	2030	06/08/2020	8.86	Call	Bond Future	33.8900	0.0339	73.0000	0.0730	115.403	0	0	800
2020/04/14	2030	06/08/2020	9.09	Call	Bond Future	62.1800	0.0622	128.4100	0.1284	106.513	0	0	0
2020/04/14	2030	06/08/2020	9.09	Put	Bond Future	10,889.3600	10.8894	9,169.4000	9.1694	(15.795)	0	0	0
2020/04/14	2030	06/08/2020	10.00	Put	Bond Future	6,038.7700	6.0388	4,588.5300	4.5885	(24.015)	0	0	0
2020/04/14	2030	06/08/2020	10.75	Call	Bond Future	1,488.2100	1.4882	2,271.5500	2.2716	52.636	0	0	0
2020/04/14	2030	06/08/2020	10.05	Call	Bond Future	491.9800	0.4920	852.0300	0.8520	73.184	0	0	0
2020/04/14	2030	06/08/2020	9.75	Call	Bond Future	278.2700	0.2783	508.8500	0.5088	82.862	0	0	450
2020/04/14	2030	06/08/2020	9.42	Put	Bond Future	9,019.0300	9.0190	7,362.4300	7.3624	(18.368)	0	0	800
2020/04/14	2030	06/08/2020	9.11	Put	Bond Future	10,773.1400	10.7731	9,056.1200	9.0561	(15.938)	0	0	0
2020/04/14	2030	06/08/2020	10.75	Put	Bond Future	3,048.5800	3.0486	2,045.7300	2.0457	(32.896)	0	0	0

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2020/04/14	2030	06/08/2020	9.20	Put	Bond Future	10,254.4900	10.2545	8,552.0400	8.5520	(16.602)	0	0	0
2020/04/14	2030	06/08/2020	9.20	Call	Bond Future	81.8100	0.0818	165.5500	0.1655	102.359	0	0	323
2020/04/14	2030	06/08/2020	8.50	Put	Bond Future	14,454.6300	14.4546	12,683.9500	12.6839	(12.250)	0	0	0
2020/04/14	2030	06/08/2020	8.50	Call	Bond Future	11.9400	0.0119	27.4500	0.0275	129.899	0	0	323
2020/04/14	2030	06/08/2020	9.10	Call	Bond Future	63.7800	0.0638	131.4600	0.1315	106.115	0	0	0
2020/04/14	2030	06/08/2020	9.10	Put	Bond Future	10,831.2100	10.8312	9,112.7000	9.1127	(15.866)	0	0	0
2020/04/14	2030	05/11/2020	8.10	Put	Bond Future	17,719.1800	17.7192	16,152.9300	16.1529	(8.839)	0	0	0
2020/04/14	2030	05/11/2020	8.73	Call	Bond Future	98.7300	0.0987	163.6500	0.1636	65.755	0	0	3,000
2020/04/14	2030	05/11/2020	10.06	Put	Bond Future	6,924.4900	6.9245	5,695.5900	5.6956	(17.747)	0	0	1,000
2020/04/14	2030	05/11/2020	9.39	Put	Bond Future	10,183.2200	10.1832	8,764.5100	8.7645	(13.932)	0	0	0
2020/04/14	2030	05/11/2020	9.38	Call	Bond Future	301.4000	0.3014	467.8700	0.4679	55.232	0	0	0
2020/04/14	2030	05/11/2020			Bond Future	11.2428	83.8651	10.9256	85.4524	(2.821)	0.0000	0.0000	0
2020/04/14	2030	05/11/2020	9.61	Call	Bond Future	427.1500	0.4272	648.1400	0.6481	51.736	0	0	0
2020/04/14	2030	05/11/2020	9.61	Put	Bond Future	9,052.1400	9.0521	7,685.7900	7.6858	(15.094)	0	0	3,000
2020/04/14	2030	05/11/2020	8.85	Put	Bond Future	13,170.8600	13.1709	11,662.0300	11.6620	(11.456)	0	0	0
2020/04/14	2030	05/11/2020	8.85	Call	Bond Future	123.1600	0.1232	201.6700	0.2017	63.746	0	0	3,000
2020/04/14	2030	05/11/2020	8.34	Put	Bond Future	16,220.0300	16.2200	14,665.9000	14.6659	(9.582)	0	0	0
2020/04/14	2030	05/11/2020	8.34	Call	Bond Future	45.8100	0.0458	79.0200	0.0790	72.495	0	0	1,000
2020/04/14	2030	05/11/2020	9.04	Put	Bond Future	12,088.3900	12.0884	10,605.5200	10.6055	(12.267)	0	0	0
2020/04/14	2030	05/11/2020	9.04	Call	Bond Future	172.3300	0.1723	276.8000	0.2768	60.622	0	0	1,000
2020/04/14	2030	05/11/2020	9.86	Put	Bond Future	7,837.2500	7.8373	6,542.3000	6.5423	(16.523)	0	0	14,160
2020/04/14	2030	05/11/2020	8.36	Put	Bond Future	16,096.8600	16.0969	14,543.9600	14.5440	(9.647)	0	0	0
2020/04/14	2030	05/11/2020	8.10	Call	Bond Future	27.4800	0.0275	48.5700	0.0486	76.747	0	0	3,000
2020/04/14	2030	05/11/2020	8.73	Put	Bond Future	13,870.3100	13.8703	12,347.8900	12.3479	(10.976)	0	0	0
2020/04/14	2030	05/11/2020	9.23	Put	Bond Future	11,038.9900	11.0390	9,588.1500	9.5882	(13.143)	0	0	0
2020/04/14	2030	05/11/2020	10.06	Call	Bond Future	791.6600	0.7917	1,150.1000	1.1501	45.277	0	0	0
2020/04/14	2030	05/11/2020	10.37	Put	Bond Future	5,623.1700	5.6232	4,510.8800	4.5109	(19.780)	0	0	15,947
2020/04/14	2030	05/11/2020	9.39	Call	Bond Future	306.1500	0.3061	474.7800	0.4748	55.081	0	0	0
2020/04/14	2030	05/11/2020	9.38	Put	Bond Future	10,235.9200	10.2359	8,815.0500	8.8150	(13.881)	0	0	0
2020/04/14	2030	05/11/2020	9.86	Call	Bond Future	608.0600	0.6081	900.4500	0.9005	48.086	0	0	0
2020/04/14	2030	05/11/2020	8.36	Call	Bond Future	47.7400	0.0477	82.1800	0.0822	72.141	0	0	14,160
2020/04/14	2030	05/11/2020	8.86	Put	Bond Future	13,113.1100	13.1131	11,605.5100	11.6055	(11.497)	0	0	0
2020/04/14	2030	05/11/2020	8.86	Call	Bond Future	125.4100	0.1254	205.1500	0.2052	63.583	0	0	14,160
2020/04/14	2030	05/11/2020	9.23	Call	Bond Future	237.0600	0.2371	373.5600	0.3736	57.580	0	0	3,000
2020/04/14	2030	05/11/2020	10.47	Call	Bond Future	1,294.3600	1.2944	1,810.2100	1.8102	39.854	0	0	0
2020/04/14	2030	05/11/2020	10.47	Put	Bond Future	5,234.5400	5.2345	4,163.0500	4.1631	(20.470)	0	0	3,000
2020/04/14	2030	05/11/2020	8.53	Put	Bond Future	15,061.2800	15.0613	13,520.4500	13.5205	(10.230)	0	0	0
2020/04/14	2030	05/11/2020	8.53	Call	Bond Future	67.2300	0.0672	113.7400	0.1137	69.180	0	0	15,947
2020/04/14	2030	05/11/2020	9.03	Put	Bond Future	12,144.5600	12.1446	10,660.1800	10.6602	(12.223)	0	0	0
2020/04/14	2030	05/11/2020	9.03	Call	Bond Future	169.3800	0.1694	272.3400	0.2723	60.786	0	0	15,947
2020/04/14	2030	05/11/2020	10.37	Call	Bond Future	1,154.9000	1.1549	1,629.9500	1.6300	41.133	0	0	0
2020/04/14	2030	05/11/2020	9.40	Call	Bond Future	310.9700	0.3110	481.7600	0.4818	54.922	0	0	0
2020/04/14	2030	05/11/2020	9.40	Put	Bond Future	10,130.6400	10.1306	8,714.0900	8.7141	(13.983)	0	0	0
2020/04/14	2030	04/02/2021	9.12	Call	Bond Future	262.6100	0.2626	382.0900	0.3821	45.497	0	0	1,000
2020/04/14	2030	04/02/2021	8.36	Call	Bond Future	80.6100	0.0806	124.0300	0.1240	53.864	0	0	800
2020/04/14	2030	04/02/2021	9.16	Call	Bond Future	277.8700	0.2779	403.1100	0.4031	45.071	0	0	0
2020/04/14	2030	04/02/2021	9.15	Put	Bond Future	12,415.2700	12.4153	11,108.0900	11.1081	(10.529)	0	0	0
2020/04/14	2030	04/02/2021			Bond Future	11.4582	81.1155	11.1632	82.5465	(2.575)	0.0000	0.0000	0

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2020/04/14	2030	04/02/2021	8.37	Put	Bond Future	16,858.6600	16.8587	15,471.7700	15.4718	(8.227)	0	0	0
2020/04/14	2030	04/02/2021	8.37	Call	Bond Future	81.9800	0.0820	126.0500	0.1261	53.757	0	0	1,000
2020/04/14	2030	04/02/2021	9.17	Call	Bond Future	281.7900	0.2818	408.5100	0.4085	44.970	0	0	0
2020/04/14	2030	04/02/2021	9.17	Put	Bond Future	12,308.0000	12.3080	11,003.7600	11.0038	(10.597)	0	0	0
2020/04/14	2030	04/02/2021	9.12	Put	Bond Future	12,576.8500	12.5768	11,265.3700	11.2654	(10.428)	0	0	0
2020/04/14	2030	04/02/2021	8.36	Put	Bond Future	16,918.6300	16.9186	15,531.0900	15.5311	(8.201)	0	0	0
2020/04/14	2030	04/02/2021	9.16	Put	Bond Future	12,361.5900	12.3616	11,055.8700	11.0559	(10.563)	0	0	0
2020/04/14	2030	04/02/2021	9.15	Call	Bond Future	273.9900	0.2740	397.7700	0.3978	45.177	0	0	0
2020/04/14	2030	04/02/2021	8.86	Put	Bond Future	14,010.2900	14.0103	12,665.9800	12.6660	(9.595)	0	0	0
2020/04/14	2030	04/02/2021	8.86	Call	Bond Future	179.4800	0.1795	266.1300	0.2661	48.278	0	0	800
2020/04/14	2030	04/02/2021	10.20	Call	Bond Future	1,002.9200	1.0029	1,352.6800	1.3527	34.874	0	0	0
2020/04/14	2030	04/02/2021	10.20	Put	Bond Future	7,344.7600	7.3448	6,263.5600	6.2636	(14.721)	0	0	1,800
2020/04/14	2030	06/05/2021	11.69	Call	Bond Future	0.0000	0.0000	1,218.9700	1.2190	100.000	0	0	0
2020/04/14	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2030	06/05/2021			Bond Future	11.7000	11.7000	11.4304	83.5513	(2.304)	0.0000	0.0000	0
2020/04/14	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2030	06/05/2021	11.70	Call	Bond Future	0.0000	0.0000	1,265.4500	1.2655	100.000	0	0	0
2020/04/14	2030	06/05/2021	11.71	Call	Bond Future	0.0000	0.0000	1,311.8900	1.3119	100.000	0	0	0
2020/04/14	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2032	07/05/2020	9.54	Put	Bond Future	10,562.2700	10.5623	8,601.5900	8.6016	(18.563)	0	0	3,000
2020/04/14	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/14	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/14	2032	07/05/2020			Bond Future	11.2877	81.3124	10.9398	83.2734	(3.082)	0.0000	0.0000	78,160
2020/04/14	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	3,000
2020/04/14	2032	07/05/2020	9.17	Put	Bond Future	13,041.6900	13.0417	11,080.7500	11.0808	(15.036)	0	0	0
2020/04/14	2032	07/05/2020	9.54	Call	Bond Future	0.0700	0.0001	0.3400	0.0003	385.714	0	0	0
2020/04/14	2032	07/05/2020	9.00	Put	Bond Future	14,211.9300	14.2119	12,250.9800	12.2510	(13.798)	0	0	0
2020/04/14	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/14	2032	07/05/2020	9.50	Put	Bond Future	10,825.9200	10.8259	8,865.1600	8.8652	(18.112)	0	0	0
2020/04/14	2032	07/05/2020	9.50	Call	Bond Future	0.0500	0.0001	0.2400	0.0002	380.000	0	0	7,500
2020/04/14	2032	07/05/2020	9.30	Put	Bond Future	12,160.1000	12.1601	10,199.1700	10.1992	(16.126)	0	0	0
2020/04/14	2032	07/05/2020	9.30	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	7,500
2020/04/14	2032	07/05/2020	9.19	Put	Bond Future	12,905.3100	12.9053	10,944.3700	10.9444	(15.195)	0	0	0
2020/04/14	2032	07/05/2020	8.82	Put	Bond Future	15,472.8900	15.4729	13,511.9400	13.5119	(12.673)	0	0	0
2020/04/14	2032	07/05/2020	9.20	Put	Bond Future	12,837.2200	12.8372	10,876.2800	10.8763	(15.275)	0	0	0
2020/04/14	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2032	07/05/2020	9.18	Put	Bond Future	12,973.4600	12.9735	11,012.5200	11.0125	(15.115)	0	0	0
2020/04/14	2032	06/08/2020	8.79	Put	Bond Future	16,564.4800	16.5645	14,819.4800	14.8195	(10.535)	0	0	0
2020/04/14	2032	06/08/2020	9.29	Put	Bond Future	13,171.3400	13.1713	11,451.5800	11.4516	(13.057)	0	0	0
2020/04/14	2032	06/08/2020	9.46	Put	Bond Future	12,066.0900	12.0661	10,363.5700	10.3636	(14.110)	0	0	0
2020/04/14	2032	06/08/2020	9.45	Call	Bond Future	49.9200	0.0499	99.5300	0.0995	99.379	0	0	0
2020/04/14	2032	06/08/2020			Bond Future	11.4763	82.5602	11.1565	84.3135	(2.786)	0.0000	0.0000	300
2020/04/14	2032	06/08/2020	9.91	Call	Bond Future	157.4600	0.1575	290.0800	0.2901	84.225	0	0	0
2020/04/14	2032	06/08/2020	9.91	Put	Bond Future	9,284.0700	9.2841	7,663.3800	7.6634	(17.457)	0	0	800
2020/04/14	2032	06/08/2020	8.79	Call	Bond Future	6.7800	0.0068	15.0900	0.0151	122.566	0	0	800
2020/04/14	2032	06/08/2020	9.29	Call	Bond Future	31.9900	0.0320	65.5400	0.0655	104.877	0	0	800

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2020/04/14	2032	06/08/2020	9.46	Call	Bond Future	51.2900	0.0513	102.0800	0.1021	99.025	0	0	0
2020/04/14	2032	06/08/2020	9.45	Put	Bond Future	12,130.3500	12.1304	10,426.6500	10.4266	(14.045)	0	0	0
2020/04/14	2032	06/08/2020	9.47	Call	Bond Future	52.6900	0.0527	104.6800	0.1047	98.671	0	0	0
2020/04/14	2032	06/08/2020	9.47	Put	Bond Future	12,001.9200	12.0019	10,300.6000	10.3006	(14.175)	0	0	0
2020/04/14	2032	05/11/2020	9.61	Put	Bond Future	12,180.8400	12.1808	10,741.9100	10.7419	(11.813)	0	0	0
2020/04/14	2032	05/11/2020	10.99	Call	Bond Future	1,546.2800	1.5463	2,087.5400	2.0875	35.004	0	0	0
2020/04/14	2032	05/11/2020	9.44	Put	Bond Future	13,219.3500	13.2193	11,753.8900	11.7539	(11.086)	0	0	0
2020/04/14	2032	05/11/2020	11.08	Call	Bond Future	1,716.8000	1.7168	2,296.9300	2.2969	33.791	0	0	0
2020/04/14	2032	05/11/2020	9.77	Put	Bond Future	11,233.7600	11.2338	9,824.5500	9.8246	(12.544)	0	0	0
2020/04/14	2032	05/11/2020			Bond Future	11.6685	79.6653	11.3763	81.2243	(2.505)	0.0000	0.0000	0
2020/04/14	2032	05/11/2020	10.99	Put	Bond Future	5,232.4600	5.2325	4,214.7500	4.2148	(19.450)	0	0	3,000
2020/04/14	2032	05/11/2020	9.76	Call	Bond Future	289.4400	0.2894	437.1900	0.4372	51.047	0	0	0
2020/04/14	2032	05/11/2020	9.76	Put	Bond Future	11,292.0500	11.2920	9,880.8300	9.8808	(12.497)	0	0	0
2020/04/14	2032	05/11/2020	9.11	Call	Bond Future	91.0800	0.0911	146.1500	0.1462	60.463	0	0	3,000
2020/04/14	2032	05/11/2020	9.61	Call	Bond Future	225.8100	0.2258	345.8500	0.3459	53.160	0	0	3,000
2020/04/14	2032	05/11/2020	9.44	Call	Bond Future	168.2000	0.1682	261.7100	0.2617	55.595	0	0	1,000
2020/04/14	2032	05/11/2020	11.08	Put	Bond Future	4,900.3900	4.9004	3,921.5500	3.9215	(19.975)	0	0	1,000
2020/04/14	2032	05/11/2020	9.77	Call	Bond Future	294.1500	0.2941	443.9100	0.4439	50.913	0	0	0
2020/04/14	2032	05/11/2020	9.11	Put	Bond Future	15,321.8900	15.3219	13,817.9900	13.8180	(9.815)	0	0	0
2020/04/14	2032	05/11/2020	8.94	Put	Bond Future	16,446.0100	16.4460	14,927.9800	14.9280	(9.230)	0	0	0
2020/04/14	2032	05/11/2020	8.94	Call	Bond Future	64.9500	0.0650	105.8900	0.1059	63.033	0	0	1,000
2020/04/14	2032	05/11/2020	9.75	Call	Bond Future	284.7800	0.2848	430.5600	0.4306	51.190	0	0	0
2020/04/14	2032	05/11/2020	9.75	Put	Bond Future	11,350.4600	11.3505	9,937.2700	9.9373	(12.451)	0	0	0
2020/04/14	2032	04/02/2021	10.82	Put	Bond Future	7,025.5900	7.0256	6,012.8900	6.0129	(14.414)	0	0	800
2020/04/14	2032	04/02/2021	9.29	Call	Bond Future	189.4500	0.1895	272.0300	0.2720	43.589	0	0	800
2020/04/14	2032	04/02/2021	9.63	Call	Bond Future	313.0400	0.3130	439.3900	0.4394	40.362	0	0	0
2020/04/14	2032	04/02/2021			Bond Future	11.8809	80.8585	11.6087	82.2692	(2.291)	0.0000	0.0000	0
2020/04/14	2032	04/02/2021	8.79	Put	Bond Future	18,412.4600	18.4125	17,042.2500	17.0422	(7.442)	0	0	0
2020/04/14	2032	04/02/2021	8.79	Call	Bond Future	83.4600	0.0835	123.9800	0.1240	48.550	0	0	800
2020/04/14	2032	04/02/2021	9.61	Call	Bond Future	304.2900	0.3043	427.6700	0.4277	40.547	0	0	0
2020/04/14	2032	04/02/2021	9.61	Put	Bond Future	13,241.5200	13.2415	11,954.1700	11.9542	(9.722)	0	0	0
2020/04/14	2032	04/02/2021	10.82	Call	Bond Future	1,320.8700	1.3209	1,718.9000	1.7189	30.134	0	0	0
2020/04/14	2032	04/02/2021	9.29	Put	Bond Future	15,181.0600	15.1811	13,852.9100	13.8529	(8.749)	0	0	0
2020/04/14	2032	04/02/2021	9.63	Put	Bond Future	13,123.9300	13.1239	11,839.5500	11.8395	(9.787)	0	0	0
2020/04/14	2032	04/02/2021	9.62	Call	Bond Future	308.6400	0.3086	433.5000	0.4335	40.455	0	0	0
2020/04/14	2032	04/02/2021	9.62	Put	Bond Future	13,182.6700	13.1827	11,896.8000	11.8968	(9.754)	0	0	0
2020/04/14	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2032	06/05/2021			Bond Future	12.1100	12.1100	11.8646	79.1235	(2.026)	0.0000	0.0000	0
2020/04/14	2032	06/05/2021	12.11	Call	Bond Future	0.0000	0.0000	1,233.8700	1.2339	100.000	0	0	0
2020/04/14	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2032	06/05/2021	12.12	Call	Bond Future	0.0000	0.0000	1,283.5700	1.2836	100.000	0	0	0
2020/04/14	2032	06/05/2021	12.10	Call	Bond Future	0.0000	0.0000	1,184.1100	1.1841	100.000	0	0	0
2020/04/14	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2033	07/05/2020			Bond Future	94.1633	94.1633	97.6024	97.6024	3.652	0.0000	0.0000	7,089
2020/04/14	2033	06/08/2020			Bond Future	95.6320	95.6320	98.8460	98.8460	3.361	0.0000	0.0000	0
2020/04/14	2033	05/11/2020			Bond Future	95.8915	95.8915	98.8927	98.8927	3.130	0.0000	0.0000	0
2020/04/14	2033	04/02/2021			Bond Future	97.3512	97.3512	100.1876	100.1876	2.914	0.0000	0.0000	0

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2020/04/14	2033	06/05/2021			Bond Future	97.5600	97.5600	100.1979	100.1979	2.704	0.0000	0.0000	0
2020/04/14	2037	07/05/2020	9.60	Put	Bond Future	13,972.8600	13.9729	12,411.1700	12.4112	(11.177)	0	0	0
2020/04/14	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2037	07/05/2020	9.70	Put	Bond Future	13,209.3300	13.2093	11,647.6400	11.6476	(11.823)	0	0	0
2020/04/14	2037	07/05/2020			Bond Future	11.6617	79.3153	11.4036	80.8770	(2.213)	0.0000	0.0000	85,735
2020/04/14	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2037	07/05/2020	9.59	Put	Bond Future	14,049.7400	14.0497	12,488.0500	12.4881	(11.115)	0	0	0
2020/04/14	2037	07/05/2020	9.70	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/04/14	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2037	07/05/2020	9.61	Put	Bond Future	13,896.0700	13.8961	12,334.3800	12.3344	(11.238)	0	0	0
2020/04/14	2037	07/05/2020	10.00	Put	Bond Future	10,975.6000	10.9756	9,414.0600	9.4141	(14.227)	0	0	0
2020/04/14	2037	07/05/2020	10.00	Call	Bond Future	0.1100	0.0001	0.2600	0.0003	136.364	0	0	7,500
2020/04/14	2037	06/08/2020	9.88	Put	Bond Future	12,933.7100	12.9337	11,608.8300	11.6088	(10.244)	0	0	0
2020/04/14	2037	06/08/2020			Bond Future	11.8452	76.2740	11.6148	77.6304	(1.945)	0.0000	0.0000	1,071
2020/04/14	2037	06/08/2020	9.87	Call	Bond Future	49.0500	0.0491	79.7400	0.0797	62.569	0	0	0
2020/04/14	2037	06/08/2020	9.87	Put	Bond Future	13,006.1000	13.0061	11,680.4200	11.6804	(10.193)	0	0	0
2020/04/14	2037	06/08/2020	9.88	Call	Bond Future	50.4800	0.0505	81.9700	0.0820	62.381	0	0	0
2020/04/14	2037	06/08/2020	9.86	Call	Bond Future	47.6600	0.0477	77.5700	0.0776	62.757	0	0	0
2020/04/14	2037	06/08/2020	9.86	Put	Bond Future	13,078.6100	13.0786	11,752.1500	11.7521	(10.142)	0	0	0
2020/04/14	2037	05/11/2020	10.18	Call	Bond Future	325.0900	0.3251	429.0900	0.4291	31.991	0	0	0
2020/04/14	2037	05/11/2020	10.17	Put	Bond Future	12,076.5300	12.0765	11,009.8600	11.0099	(8.833)	0	0	0
2020/04/14	2037	05/11/2020			Bond Future	12.0221	77.4369	11.8185	78.6061	(1.694)	0.0000	0.0000	0
2020/04/14	2037	05/11/2020	10.19	Call	Bond Future	330.5300	0.3305	436.0200	0.4360	31.915	0	0	0
2020/04/14	2037	05/11/2020	10.19	Put	Bond Future	11,945.8300	11.9458	10,882.1200	10.8821	(8.904)	0	0	0
2020/04/14	2037	05/11/2020	10.17	Call	Bond Future	319.7200	0.3197	422.2500	0.4223	32.069	0	0	0
2020/04/14	2037	05/11/2020	10.18	Put	Bond Future	12,011.1000	12.0111	10,945.9000	10.9459	(8.868)	0	0	0
2020/04/14	2037	04/02/2021	13.73	Call	Bond Future	9,000.9200	9.0009	9,801.7500	9.8017	8.897	0	0	0
2020/04/14	2037	04/02/2021	10.35	Call	Bond Future	599.6000	0.5996	731.6700	0.7317	22.026	0	0	0
2020/04/14	2037	04/02/2021	10.27	Call	Bond Future	541.1500	0.5412	662.3300	0.6623	22.393	0	0	0
2020/04/14	2037	04/02/2021	10.85	Call	Bond Future	1,081.8200	1.0818	1,295.9500	1.2959	19.793	0	0	0
2020/04/14	2037	04/02/2021	10.28	Put	Bond Future	12,589.5900	12.5896	11,690.8700	11.6909	(7.139)	0	0	0
2020/04/14	2037	04/02/2021			Bond Future	12.2199	74.3406	12.0371	75.3619	(1.496)	0.0000	0.0000	0
2020/04/14	2037	04/02/2021	11.97	Put	Bond Future	4,615.8900	4.6159	4,061.9900	4.0620	(12.000)	0	0	0
2020/04/14	2037	04/02/2021	11.97	Call	Bond Future	3,214.6100	3.2146	3,681.9300	3.6819	14.537	0	0	300
2020/04/14	2037	04/02/2021	9.65	Put	Bond Future	16,818.3300	16.8183	15,854.0400	15.8540	(5.734)	0	0	0
2020/04/14	2037	04/02/2021	9.65	Call	Bond Future	225.1400	0.2251	282.0700	0.2821	25.286	0	0	72
2020/04/14	2037	04/02/2021	13.73	Put	Bond Future	1,339.1600	1.3392	1,118.7700	1.1188	(16.457)	0	0	300
2020/04/14	2037	04/02/2021	10.35	Put	Bond Future	12,156.3500	12.1563	11,267.2000	11.2672	(7.314)	0	0	72
2020/04/14	2037	04/02/2021	11.90	Call	Bond Future	3,034.3600	3.0344	3,484.9200	3.4849	14.849	0	0	0
2020/04/14	2037	04/02/2021	10.27	Put	Bond Future	12,652.1000	12.6521	11,752.0600	11.7521	(7.114)	0	0	0
2020/04/14	2037	04/02/2021	10.85	Put	Bond Future	9,293.0700	9.2931	8,485.9800	8.4860	(8.685)	0	0	72
2020/04/14	2037	04/02/2021	10.28	Call	Bond Future	548.2100	0.5482	670.7100	0.6707	22.345	0	0	0
2020/04/14	2037	04/02/2021	10.48	Put	Bond Future	11,372.3800	11.3724	10,502.2600	10.5023	(7.651)	0	0	0
2020/04/14	2037	04/02/2021	10.48	Call	Bond Future	704.8700	0.7049	855.9700	0.8560	21.437	0	0	240
2020/04/14	2037	04/02/2021	11.90	Put	Bond Future	4,835.5000	4.8355	4,264.8400	4.2648	(11.801)	0	0	240
2020/04/14	2037	04/02/2021	10.29	Call	Bond Future	555.3300	0.5553	679.1700	0.6792	22.300	0	0	0
2020/04/14	2037	04/02/2021	10.29	Put	Bond Future	12,527.2300	12.5272	11,629.8500	11.6298	(7.163)	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
2020/04/14	2037	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	778.4600	0.7785	100.000	0	0	0
2020/04/14	2037	06/05/2021			Bond Future	12.4300	12.4300	12.2767	76.2788	(1.234)	0.0000	0.0000	0
2020/04/14	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2037	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	832.2900	0.8323	100.000	0	0	0
2020/04/14	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2037	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	886.0700	0.8861	100.000	0	0	0
2020/04/14	2038	07/05/2020			Bond Future	111.0977	111.0977	112.4681	112.4681	1.234	0.0000	0.0000	11,962
2020/04/14	2038	06/08/2020			Bond Future	111.1337	111.1337	112.2049	112.2049	0.964	0.0000	0.0000	0
2020/04/14	2038	05/11/2020			Bond Future	112.8542	112.8542	113.6412	113.6412	0.697	0.0000	0.0000	0
2020/04/14	2038	04/02/2021			Bond Future	112.8501	112.8501	113.4077	113.4077	0.494	0.0000	0.0000	0
2020/04/14	2038	06/05/2021			Bond Future	114.5300	114.5300	114.8166	114.8166	0.250	0.0000	0.0000	0
2020/04/14	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2040	07/05/2020	9.75	Put	Bond Future	14,022.6600	14.0227	12,387.2300	12.3872	(11.663)	0	0	0
2020/04/14	2040	07/05/2020	12.20	Call	Bond Future	3,481.5400	3.4815	4,877.3400	4.8773	40.091	0	0	325
2020/04/14	2040	07/05/2020	11.10	Put	Bond Future	4,007.0800	4.0071	2,556.9200	2.5569	(36.190)	0	0	0
2020/04/14	2040	07/05/2020	9.85	Put	Bond Future	13,204.0700	13.2041	11,568.6400	11.5686	(12.386)	0	0	0
2020/04/14	2040	07/05/2020			Bond Future	11.6854	81.9576	11.4320	83.5930	(2.168)	0.0000	0.0000	68,792
2020/04/14	2040	07/05/2020	9.74	Put	Bond Future	14,105.1400	14.1051	12,469.7100	12.4697	(11.595)	0	0	0
2020/04/14	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2040	07/05/2020	12.70	Put	Bond Future	70.9600	0.0710	11.4400	0.0114	(83.878)	0	0	0
2020/04/14	2040	07/05/2020	12.70	Call	Bond Future	6,104.8700	6.1049	7,680.7900	7.6808	25.814	0	0	325
2020/04/14	2040	07/05/2020	10.00	Put	Bond Future	11,997.2200	11.9972	10,361.8300	10.3618	(13.631)	0	0	0
2020/04/14	2040	07/05/2020	10.00	Call	Bond Future	0.0500	0.0001	0.1000	0.0001	100.000	0	0	2,640
2020/04/14	2040	07/05/2020	9.50	Put	Bond Future	16,119.5800	16.1196	14,484.1400	14.4841	(10.146)	0	0	0
2020/04/14	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/14	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2040	07/05/2020	12.20	Put	Bond Future	322.1400	0.3221	82.5000	0.0825	(74.390)	0	0	0
2020/04/14	2040	07/05/2020	11.10	Call	Bond Future	143.9900	0.1440	329.2700	0.3293	128.676	0	0	450
2020/04/14	2040	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	7,500
2020/04/14	2040	07/05/2020	9.73	Put	Bond Future	14,187.7400	14.1877	12,552.3000	12.5523	(11.527)	0	0	0
2020/04/14	2040	07/05/2020	11.80	Put	Bond Future	966.4600	0.9665	361.7600	0.3618	(62.569)	0	0	0
2020/04/14	2040	07/05/2020	11.80	Call	Bond Future	1,688.7300	1.6887	2,719.4700	2.7195	61.036	0	0	450
2020/04/14	2040	07/05/2020	10.15	Put	Bond Future	10,815.1700	10.8152	9,180.0100	9.1800	(15.119)	0	0	0
2020/04/14	2040	07/05/2020	10.15	Call	Bond Future	0.2000	0.0002	0.4800	0.0005	140.000	0	0	7,500
2020/04/14	2040	06/08/2020	10.85	Call	Bond Future	439.3700	0.4394	655.7200	0.6557	49.241	0	0	0
2020/04/14	2040	06/08/2020	11.26	Put	Bond Future	4,926.8600	4.9269	3,912.4800	3.9125	(20.589)	0	0	517
2020/04/14	2040	06/08/2020	10.03	Call	Bond Future	54.3500	0.0543	90.0500	0.0901	65.685	0	0	0
2020/04/14	2040	06/08/2020	10.04	Call	Bond Future	56.0200	0.0560	92.6900	0.0927	65.459	0	0	0
2020/04/14	2040	06/08/2020	10.02	Put	Bond Future	12,971.1400	12.9711	11,582.1600	11.5822	(10.708)	0	0	0
2020/04/14	2040	06/08/2020			Bond Future	11.8639	78.7063	11.6372	80.1300	(1.911)	0.0000	0.0000	600
2020/04/14	2040	06/08/2020	10.04	Put	Bond Future	12,816.4400	12.8164	11,429.4000	11.4294	(10.822)	0	0	0
2020/04/14	2040	06/08/2020	10.02	Call	Bond Future	52.7400	0.0527	87.4700	0.0875	65.851	0	0	0
2020/04/14	2040	06/08/2020	10.85	Put	Bond Future	7,148.6200	7.1486	5,941.2600	5.9413	(16.889)	0	0	12,538
2020/04/14	2040	06/08/2020	11.26	Call	Bond Future	1,039.0100	1.0390	1,448.3400	1.4483	39.396	0	0	0
2020/04/14	2040	06/08/2020	10.79	Put	Bond Future	7,521.6000	7.5216	6,292.6600	6.2927	(16.339)	0	0	800

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2020/04/14	2040	06/08/2020	9.57	Put	Bond Future	16,601.8200	16.6018	15,186.9900	15.1870	(8.522)	0	0	0
2020/04/14	2040	06/08/2020	10.03	Put	Bond Future	12,893.7100	12.8937	11,505.7000	11.5057	(10.765)	0	0	0
2020/04/14	2040	06/08/2020	10.79	Call	Bond Future	386.3900	0.3864	581.1600	0.5812	50.408	0	0	0
2020/04/14	2040	06/08/2020	9.57	Call	Bond Future	11.8600	0.0119	20.7400	0.0207	74.874	0	0	800
2020/04/14	2040	06/08/2020	10.07	Put	Bond Future	12,585.5300	12.5855	11,201.5600	11.2016	(10.997)	0	0	0
2020/04/14	2040	06/08/2020	10.07	Call	Bond Future	61.2700	0.0613	101.0100	0.1010	64.860	0	0	800
2020/04/14	2040	05/11/2020	10.23	Call	Bond Future	321.0800	0.3211	426.8200	0.4268	32.933	0	0	2,000
2020/04/14	2040	05/11/2020	11.70	Put	Bond Future	4,598.0000	4.5980	3,885.3700	3.8854	(15.499)	0	0	2,000
2020/04/14	2040	05/11/2020	10.00	Call	Bond Future	211.3300	0.2113	284.9800	0.2850	34.851	0	0	2,000
2020/04/14	2040	05/11/2020	9.50	Call	Bond Future	75.7200	0.0757	105.3200	0.1053	39.091	0	0	2,000
2020/04/14	2040	05/11/2020	10.30	Call	Bond Future	362.3700	0.3624	479.6100	0.4796	32.354	0	0	0
2020/04/14	2040	05/11/2020			Bond Future	12.0358	79.9064	11.8347	81.1372	(1.671)	0.0000	0.0000	0
2020/04/14	2040	05/11/2020	10.23	Put	Bond Future	12,624.5700	12.6246	11,499.4700	11.4995	(8.912)	0	0	0
2020/04/14	2040	05/11/2020	9.73	Put	Bond Future	16,391.1100	16.3911	15,206.2900	15.2063	(7.228)	0	0	0
2020/04/14	2040	05/11/2020	9.73	Call	Bond Future	123.9400	0.1239	169.9600	0.1700	37.131	0	0	2,000
2020/04/14	2040	05/11/2020	10.30	Put	Bond Future	12,132.0400	12.1320	11,018.4400	11.0184	(9.179)	0	0	0
2020/04/14	2040	05/11/2020	11.70	Call	Bond Future	2,524.6500	2.5247	3,042.8600	3.0429	20.526	0	0	0
2020/04/14	2040	05/11/2020	10.00	Put	Bond Future	14,304.7500	14.3047	13,147.5600	13.1476	(8.090)	0	0	0
2020/04/14	2040	05/11/2020	9.50	Put	Bond Future	18,258.8600	18.2589	17,057.6200	17.0576	(6.579)	0	0	0
2020/04/14	2040	05/11/2020	10.31	Call	Bond Future	368.5900	0.3686	487.5500	0.4876	32.274	0	0	0
2020/04/14	2040	05/11/2020	10.32	Put	Bond Future	11,992.9800	11.9930	10,882.8300	10.8828	(9.257)	0	0	0
2020/04/14	2040	05/11/2020	11.50	Call	Bond Future	1,999.5700	1.9996	2,446.2000	2.4462	22.336	0	0	0
2020/04/14	2040	05/11/2020	11.50	Put	Bond Future	5,351.3000	5.3513	4,567.0900	4.5671	(14.655)	0	0	2,000
2020/04/14	2040	05/11/2020	10.31	Put	Bond Future	12,062.4100	12.0624	10,950.5300	10.9505	(9.218)	0	0	0
2020/04/14	2040	05/11/2020	10.32	Call	Bond Future	374.9100	0.3749	495.6000	0.4956	32.192	0	0	0
2020/04/14	2040	04/02/2021	9.49	Call	Bond Future	175.3700	0.1754	220.9600	0.2210	25.996	0	0	500
2020/04/14	2040	04/02/2021	9.57	Put	Bond Future	18,876.6600	18.8767	17,849.2900	17.8493	(5.443)	0	0	0
2020/04/14	2040	04/02/2021	10.07	Put	Bond Future	15,068.9800	15.0690	14,089.3300	14.0893	(6.501)	0	0	0
2020/04/14	2040	04/02/2021	10.42	Put	Bond Future	12,656.5300	12.6565	11,724.8700	11.7249	(7.361)	0	0	0
2020/04/14	2040	04/02/2021			Bond Future	12.2278	76.5966	12.0466	77.6752	(1.482)	0.0000	0.0000	0
2020/04/14	2040	04/02/2021	11.74	Call	Bond Future	2,787.1600	2.7872	3,220.3200	3.2203	15.541	0	0	0
2020/04/14	2040	04/02/2021	11.74	Put	Bond Future	5,748.0800	5.7481	5,102.6700	5.1027	(11.228)	0	0	800
2020/04/14	2040	04/02/2021	10.07	Call	Bond Future	425.5500	0.4255	524.4700	0.5245	23.245	0	0	800
2020/04/14	2040	04/02/2021	10.41	Call	Bond Future	670.7000	0.6707	816.0600	0.8161	21.673	0	0	0
2020/04/14	2040	04/02/2021	10.41	Put	Bond Future	12,722.4200	12.7224	11,789.2100	11.7892	(7.335)	0	0	0
2020/04/14	2040	04/02/2021	9.49	Put	Bond Future	19,523.2000	19.5232	18,490.2200	18.4902	(5.291)	0	0	0
2020/04/14	2040	04/02/2021	9.57	Call	Bond Future	199.9200	0.1999	251.1200	0.2511	25.610	0	0	800
2020/04/14	2040	04/02/2021	10.42	Call	Bond Future	679.2700	0.6793	826.1800	0.8262	21.628	0	0	0
2020/04/14	2040	04/02/2021	11.57	Call	Bond Future	2,382.4800	2.3825	2,772.1600	2.7722	16.356	0	0	0
2020/04/14	2040	04/02/2021	11.57	Put	Bond Future	6,419.5100	6.4195	5,730.6200	5.7306	(10.731)	0	0	500
2020/04/14	2040	04/02/2021	10.24	Put	Bond Future	13,870.1300	13.8701	12,912.2000	12.9122	(6.906)	0	0	0
2020/04/14	2040	04/02/2021	10.24	Call	Bond Future	537.2900	0.5373	657.9300	0.6579	22.453	0	0	500
2020/04/14	2040	04/02/2021	10.40	Call	Bond Future	662.2100	0.6622	806.0300	0.8060	21.718	0	0	0
2020/04/14	2040	04/02/2021	10.40	Put	Bond Future	12,788.4900	12.7885	11,853.7400	11.8537	(7.309)	0	0	0
2020/04/14	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2040	06/05/2021			Bond Future	12.4300	12.4300	12.2784	78.6202	(1.220)	0.0000	0.0000	0
2020/04/14	2040	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	876.5400	0.8765	100.000	0	0	0
2020/04/14	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/14	2040	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	933.7800	0.9338	100.000	0	0	0
2020/04/14	2040	06/05/2021	12.42	Call	Bond Future	0.0000	0.0000	819.2400	0.8192	100.000	0	0	0
2020/04/14	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2044	07/05/2020	9.79	Put	Bond Future	14,084.0800	14.0841	12,447.5100	12.4475	(11.620)	0	0	0
2020/04/14	2044	07/05/2020	9.45	Put	Bond Future	17,028.8500	17.0288	15,392.2700	15.3923	(9.611)	0	0	0
2020/04/14	2044	07/05/2020	9.97	Put	Bond Future	12,586.6600	12.5867	10,950.1100	10.9501	(13.002)	0	0	0
2020/04/14	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/14	2044	07/05/2020	9.98	Call	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	100
2020/04/14	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/14	2044	07/05/2020			Bond Future	11.7138	78.8196	11.4600	80.4562	(2.166)	0.0000	0.0000	73,467
2020/04/14	2044	07/05/2020	9.81	Put	Bond Future	13,915.6500	13.9157	12,279.0800	12.2791	(11.761)	0	0	0
2020/04/14	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2044	07/05/2020	10.81	Call	Bond Future	24.6500	0.0246	62.6200	0.0626	154.037	0	0	0
2020/04/14	2044	07/05/2020	10.81	Put	Bond Future	6,140.7300	6.1407	4,542.1200	4.5421	(26.033)	0	0	129
2020/04/14	2044	07/05/2020	9.33	Put	Bond Future	18,105.9700	18.1060	16,469.3900	16.4694	(9.039)	0	0	0
2020/04/14	2044	07/05/2020	9.80	Put	Bond Future	13,999.8000	13.9998	12,363.2300	12.3632	(11.690)	0	0	0
2020/04/14	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/14	2044	07/05/2020	9.97	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	129
2020/04/14	2044	07/05/2020	9.98	Put	Bond Future	12,504.6800	12.5047	10,868.1300	10.8681	(13.088)	0	0	0
2020/04/14	2044	07/05/2020	11.09	Call	Bond Future	119.6500	0.1196	277.8100	0.2778	132.186	0	0	0
2020/04/14	2044	07/05/2020	9.26	Put	Bond Future	18,743.7100	18.7437	17,107.1300	17.1071	(8.731)	0	0	0
2020/04/14	2044	07/05/2020	9.91	Put	Bond Future	13,081.2000	13.0812	11,444.6300	11.4446	(12.511)	0	0	0
2020/04/14	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	2044	07/05/2020	11.09	Put	Bond Future	4,253.5800	4.2536	2,775.1600	2.7752	(34.757)	0	0	100
2020/04/14	2044	07/05/2020	9.91	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	556
2020/04/14	2044	07/05/2020	11.02	Call	Bond Future	81.1700	0.0812	195.2400	0.1952	140.532	0	0	0
2020/04/14	2044	07/05/2020	11.02	Put	Bond Future	4,702.9700	4.7030	3,180.4600	3.1805	(32.373)	0	0	556
2020/04/14	2044	06/08/2020	9.98	Call	Bond Future	42.2500	0.0422	70.9900	0.0710	68.024	0	0	602
2020/04/14	2044	06/08/2020	11.09	Put	Bond Future	5,910.9600	5.9110	4,790.5900	4.7906	(18.954)	0	0	602
2020/04/14	2044	06/08/2020	9.01	Call	Bond Future	1.0000	0.0010	1.8800	0.0019	88.000	0	0	140
2020/04/14	2044	06/08/2020	9.66	Call	Bond Future	14.3200	0.0143	25.0000	0.0250	74.581	0	0	140
2020/04/14	2044	06/08/2020	9.88	Call	Bond Future	30.5800	0.0306	52.0200	0.0520	70.111	0	0	0
2020/04/14	2044	06/08/2020			Bond Future	11.8867	75.6454	11.6581	77.0791	(1.923)	0.0000	0.0000	6,009
2020/04/14	2044	06/08/2020	9.36	Put	Bond Future	18,882.9500	18.8830	17,452.8900	17.4529	(7.573)	0	0	0
2020/04/14	2044	06/08/2020	9.36	Call	Bond Future	4.5500	0.0046	8.2100	0.0082	80.440	0	0	602
2020/04/14	2044	06/08/2020	9.98	Put	Bond Future	13,604.7800	13.6048	12,199.8000	12.1998	(10.327)	0	0	0
2020/04/14	2044	06/08/2020	9.86	Call	Bond Future	28.6200	0.0286	48.8000	0.0488	70.510	0	0	0
2020/04/14	2044	06/08/2020	9.86	Put	Bond Future	14,580.8600	14.5809	13,167.3200	13.1673	(9.694)	0	0	0
2020/04/14	2044	06/08/2020	11.09	Call	Bond Future	702.4100	0.7024	1,015.7600	1.0158	44.611	0	0	0
2020/04/14	2044	06/08/2020	9.01	Put	Bond Future	22,114.1800	22.1142	20,681.3400	20.6813	(6.479)	0	0	0
2020/04/14	2044	06/08/2020	9.66	Put	Bond Future	16,257.0700	16.2571	14,834.0300	14.8340	(8.753)	0	0	0
2020/04/14	2044	06/08/2020	9.88	Put	Bond Future	14,416.6100	14.4166	13,004.3300	13.0043	(9.796)	0	0	0
2020/04/14	2044	06/08/2020	10.93	Call	Bond Future	495.4200	0.4954	736.0600	0.7361	48.573	0	0	0
2020/04/14	2044	06/08/2020	10.93	Put	Bond Future	6,824.7200	6.8247	5,631.6400	5.6316	(17.482)	0	0	140
2020/04/14	2044	06/08/2020	9.87	Call	Bond Future	29.5900	0.0296	50.3900	0.0504	70.294	0	0	0
2020/04/14	2044	06/08/2020	9.87	Put	Bond Future	14,498.6600	14.4987	13,085.7400	13.0857	(9.745)	0	0	0

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2020/04/14	2044	05/11/2020	11.06	Put	Bond Future	7,527.4700	7.5275	6,576.0200	6.5760	(12.640)	0	0	525
2020/04/14	2044	05/11/2020	11.43	Call	Bond Future	1,793.8100	1.7938	2,217.4600	2.2175	23.617	0	0	0
2020/04/14	2044	05/11/2020	9.72	Put	Bond Future	16,834.5900	16.8346	15,628.3800	15.6284	(7.165)	0	0	0
2020/04/14	2044	05/11/2020	9.97	Call	Bond Future	187.1400	0.1871	254.8600	0.2549	36.187	0	0	568
2020/04/14	2044	05/11/2020	9.29	Put	Bond Future	20,536.4000	20.5364	19,304.7600	19.3048	(5.997)	0	0	0
2020/04/14	2044	05/11/2020	9.96	Put	Bond Future	14,906.2700	14.9063	13,723.5900	13.7236	(7.934)	0	0	0
2020/04/14	2044	05/11/2020	10.36	Call	Bond Future	383.0500	0.3830	508.6500	0.5087	32.789	0	0	0
2020/04/14	2044	05/11/2020			Bond Future	12.0530	76.7988	11.8486	78.0481	(1.696)	0.0000	0.0000	0
2020/04/14	2044	05/11/2020	9.72	Call	Bond Future	112.0300	0.1120	155.0600	0.1551	38.409	0	0	1,815
2020/04/14	2044	05/11/2020	9.97	Put	Bond Future	14,828.1700	14.8282	13,646.6500	13.6466	(7.968)	0	0	0
2020/04/14	2044	05/11/2020	9.96	Call	Bond Future	183.4900	0.1835	250.0500	0.2500	36.274	0	0	0
2020/04/14	2044	05/11/2020	11.38	Call	Bond Future	1,679.6900	1.6797	2,085.1400	2.0851	24.138	0	0	0
2020/04/14	2044	05/11/2020	11.38	Put	Bond Future	5,933.7300	5.9337	5,089.9400	5.0899	(14.220)	0	0	568
2020/04/14	2044	05/11/2020	10.34	Call	Bond Future	370.1100	0.3701	492.1000	0.4921	32.960	0	0	0
2020/04/14	2044	05/11/2020	10.34	Put	Bond Future	12,071.5400	12.0715	10,944.2900	10.9443	(9.338)	0	0	0
2020/04/14	2044	05/11/2020	11.06	Call	Bond Future	1,101.6800	1.1017	1,399.4700	1.3995	27.031	0	0	0
2020/04/14	2044	05/11/2020	10.04	Put	Bond Future	14,286.6100	14.2866	13,113.6300	13.1136	(8.210)	0	0	0
2020/04/14	2044	05/11/2020	11.17	Put	Bond Future	6,937.6500	6.9376	6,020.8100	6.0208	(13.215)	0	0	1,815
2020/04/14	2044	05/11/2020	11.43	Put	Bond Future	5,717.5100	5.7175	4,891.9200	4.8919	(14.440)	0	0	1,815
2020/04/14	2044	05/11/2020	8.87	Put	Bond Future	24,444.1200	24.4441	23,201.2000	23.2012	(5.085)	0	0	0
2020/04/14	2044	05/11/2020	9.29	Call	Bond Future	41.6400	0.0416	59.2400	0.0592	42.267	0	0	568
2020/04/14	2044	05/11/2020	10.36	Put	Bond Future	11,930.2000	11.9302	10,806.5600	10.8066	(9.418)	0	0	0
2020/04/14	2044	05/11/2020	10.04	Call	Bond Future	214.3800	0.2144	290.6400	0.2906	35.572	0	0	525
2020/04/14	2044	05/11/2020	9.34	Put	Bond Future	20,090.2200	20.0902	18,860.6600	18.8607	(6.120)	0	0	0
2020/04/14	2044	05/11/2020	9.34	Call	Bond Future	47.0600	0.0471	66.7400	0.0667	41.819	0	0	525
2020/04/14	2044	05/11/2020	11.17	Call	Bond Future	1,269.8100	1.2698	1,602.2100	1.6022	26.177	0	0	0
2020/04/14	2044	05/11/2020	8.87	Call	Bond Future	13.7400	0.0137	20.0600	0.0201	45.997	0	0	1,815
2020/04/14	2044	05/11/2020	10.02	Put	Bond Future	14,440.4100	14.4404	13,264.9200	13.2649	(8.140)	0	0	0
2020/04/14	2044	05/11/2020	10.02	Call	Bond Future	206.2800	0.2063	280.0300	0.2800	35.752	0	0	1,815
2020/04/14	2044	05/11/2020	10.35	Call	Bond Future	376.5400	0.3765	500.3300	0.5003	32.876	0	0	0
2020/04/14	2044	05/11/2020	10.35	Put	Bond Future	12,000.7700	12.0008	10,875.3200	10.8753	(9.378)	0	0	0
2020/04/14	2044	04/02/2021	10.04	Put	Bond Future	15,537.6500	15.5377	14,528.5000	14.5285	(6.495)	0	0	0
2020/04/14	2044	04/02/2021	10.37	Call	Bond Future	614.0500	0.6141	753.6900	0.7537	22.741	0	0	0
2020/04/14	2044	04/02/2021	10.35	Put	Bond Future	13,305.2800	13.3053	12,338.1000	12.3381	(7.269)	0	0	0
2020/04/14	2044	04/02/2021			Bond Future	12.2385	73.5677	12.0527	74.6715	(1.518)	0.0000	0.0000	0
2020/04/14	2044	04/02/2021	10.37	Put	Bond Future	13,167.6200	13.1676	12,203.5100	12.2035	(7.322)	0	0	0
2020/04/14	2044	04/02/2021	10.35	Call	Bond Future	598.0000	0.5980	734.5700	0.7346	22.838	0	0	0
2020/04/14	2044	04/02/2021	10.04	Call	Bond Future	388.1400	0.3881	482.7400	0.4827	24.373	0	0	0
2020/04/14	2044	04/02/2021	10.84	Call	Bond Future	1,093.1700	1.0932	1,317.3200	1.3173	20.505	0	0	0
2020/04/14	2044	04/02/2021	10.36	Put	Bond Future	13,236.3600	13.2364	12,270.7100	12.2707	(7.295)	0	0	0
2020/04/14	2044	04/02/2021	10.84	Put	Bond Future	10,162.4200	10.1624	9,282.8200	9.2828	(8.655)	0	0	405
2020/04/14	2044	04/02/2021	10.29	Call	Bond Future	551.7700	0.5518	679.4000	0.6794	23.131	0	0	0
2020/04/14	2044	04/02/2021	10.29	Put	Bond Future	13,722.9500	13.7230	12,746.8300	12.7468	(7.113)	0	0	405
2020/04/14	2044	04/02/2021	9.66	Put	Bond Future	18,518.4800	18.5185	17,471.4100	17.4714	(5.654)	0	0	0
2020/04/14	2044	04/02/2021	9.66	Call	Bond Future	215.4800	0.2155	272.1600	0.2722	26.304	0	0	405
2020/04/14	2044	04/02/2021	10.36	Call	Bond Future	605.9900	0.6060	744.0900	0.7441	22.789	0	0	0
2020/04/14	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2044	06/05/2021	12.44	Call	Bond Future	0.0000	0.0000	947.1100	0.9471	100.000	0	0	0

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2020/04/14	2044	06/05/2021			Bond Future	12.4400	12.4400	12.2758	75.5799	(1.320)	0.0000	0.0000	0
2020/04/14	2044	06/05/2021	12.45	Call	Bond Future	0.0000	0.0000	1,004.0800	1.0041	100.000	0	0	0
2020/04/14	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2044	06/05/2021	12.43	Call	Bond Future	0.0000	0.0000	890.0600	0.8901	100.000	0	0	0
2020/04/14	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	2046	07/05/2020			Bond Future	98.4800	98.4800	100.9978	100.9978	2.557	0.0000	0.0000	15,286
2020/04/14	2046	06/08/2020			Bond Future	100.0159	100.0159	102.2847	102.2847	2.268	0.0000	0.0000	0
2020/04/14	2046	05/11/2020			Bond Future	99.7671	99.7671	101.7988	101.7988	2.036	0.0000	0.0000	0
2020/04/14	2046	04/02/2021			Bond Future	101.2857	101.2857	103.1319	103.1319	1.823	0.0000	0.0000	0
2020/04/14	2046	06/05/2021			Bond Future	100.9700	100.9700	102.5963	102.5963	1.611	0.0000	0.0000	0
2020/04/14	2050	07/05/2020			Bond Future	102.0444	102.0444	104.2940	104.2940	2.205	0.0000	0.0000	15,776
2020/04/14	2050	06/08/2020			Bond Future	101.7542	101.7542	103.7439	103.7439	1.955	0.0000	0.0000	0
2020/04/14	2050	05/11/2020			Bond Future	103.3297	103.3297	105.0719	105.0719	1.686	0.0000	0.0000	0
2020/04/14	2050	04/02/2021			Bond Future	102.9810	102.9810	104.5284	104.5284	1.503	0.0000	0.0000	0
2020/04/14	2050	06/05/2021			Bond Future	104.5100	104.5100	105.8270	105.8270	1.260	0.0000	0.0000	0
2020/04/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	AL37	07/05/2020			Index Future	649.3410	649.3410	664.5620	664.5620	2.344	0.0000	0.0000	0
2020/04/14	AL37	06/08/2020			Index Future	659.2010	659.2010	672.7650	672.7650	2.058	0.0000	0.0000	0
2020/04/14	AL37	05/11/2020			Index Future	669.3610	669.3610	681.3020	681.3020	1.784	0.0000	0.0000	0
2020/04/14	AL37	04/02/2021			Index Future	679.3940	679.3940	690.0620	690.0620	1.570	0.0000	0.0000	0
2020/04/14	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/14	AL7T	07/05/2020			Index Future	718.8110	718.8110	736.5130	736.5130	2.463	0.0000	0.0000	0
2020/04/14	AL7T	06/08/2020			Index Future	729.7270	729.7270	745.6040	745.6040	2.176	0.0000	0.0000	0
2020/04/14	AL7T	05/11/2020			Index Future	740.9730	740.9730	755.0660	755.0660	1.902	0.0000	0.0000	0
2020/04/14	AL7T	04/02/2021			Index Future	752.0800	752.0800	764.7740	764.7740	1.688	0.0000	0.0000	0
2020/04/14	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/14	ALBI	07/05/2020			Index Future	647.0130	647.0130	661.2450	661.2450	2.200	0.0000	0.0000	209
2020/04/14	ALBI	06/08/2020			Index Future	656.8390	656.8390	669.4070	669.4070	1.913	0.0000	0.0000	0
2020/04/14	ALBI	05/11/2020			Index Future	666.9610	666.9610	677.9010	677.9010	1.640	0.0000	0.0000	0
2020/04/14	ALBI	04/02/2021			Index Future	676.9590	676.9590	686.6170	686.6170	1.427	0.0000	0.0000	0
2020/04/14	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/04/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/14	ES33	07/05/2020			Bond Future	12.6133	68.5455	12.3556	69.7965	(2.043)	0.0000	0.0000	350
2020/04/14	ES33	06/08/2020			Bond Future	12.8416	69.5974	12.6145	70.6683	(1.768)	0.0000	0.0000	0
2020/04/14	ES33	05/11/2020			Bond Future	13.0758	66.8729	12.8785	67.7770	(1.509)	0.0000	0.0000	0
2020/04/14	ES33	04/02/2021			Bond Future	13.3361	67.8745	13.1618	68.6490	(1.307)	0.0000	0.0000	0
2020/04/14	ES33	06/05/2021			Bond Future	13.6100	13.6100	13.4641	65.7060	(1.072)	0.0000	0.0000	0
2020/04/14	ES42	07/05/2020			Bond Future	12.8048	68.9690	12.5510	70.3376	(1.982)	0.0000	0.0000	4,919
2020/04/14	ES42	06/08/2020			Bond Future	13.0206	70.0274	12.7932	71.2162	(1.746)	0.0000	0.0000	0
2020/04/14	ES42	05/11/2020			Bond Future	13.2431	66.8336	13.0422	67.8513	(1.517)	0.0000	0.0000	0
2020/04/14	ES42	04/02/2021			Bond Future	13.4822	67.8340	13.3007	68.7244	(1.347)	0.0000	0.0000	0
2020/04/14	ES42	06/05/2021			Bond Future	13.7400	13.7400	13.5870	65.3023	(1.113)	0.0000	0.0000	0
2020/04/14	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	07/05/2020			GOVI	639.1800	639.1800	653.3420	653.3420	2.216	0.0000	0.0000	1,179
2020/04/14	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	07/05/2020	720.00	Put	GOVI	808,200.0000	80.8200	666,580.0000	66.6580	(17.523)	0	0	0
2020/04/14	GOVI	07/05/2020	719.98	Put	GOVI	808,000.0000	80.8000	666,380.0000	66.6380	(17.527)	0	0	0
2020/04/14	GOVI	07/05/2020	719.99	Put	GOVI	808,100.0000	80.8100	666,480.0000	66.6480	(17.525)	0	0	0
2020/04/14	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	06/08/2020	728.12	Put	GOVI	792,330.0000	79.2330	667,140.0000	66.7140	(15.800)	0	0	0
2020/04/14	GOVI	06/08/2020			GOVI	648.8870	648.8870	661.4060	661.4060	1.929	0.0000	0.0000	1
2020/04/14	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	06/08/2020	728.14	Put	GOVI	792,530.0000	79.2530	667,340.0000	66.7340	(15.796)	0	0	0
2020/04/14	GOVI	06/08/2020	728.13	Put	GOVI	792,430.0000	79.2430	667,240.0000	66.7240	(15.798)	0	0	0
2020/04/14	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	05/11/2020	737.84	Put	GOVI	789,530.0000	78.9530	680,410.0000	68.0410	(13.821)	0	0	0
2020/04/14	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	05/11/2020			GOVI	658.8870	658.8870	669.7990	669.7990	1.656	0.0000	0.0000	0
2020/04/14	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	05/11/2020	737.83	Put	GOVI	789,430.0000	78.9430	680,310.0000	68.0310	(13.823)	0	0	0
2020/04/14	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	05/11/2020	737.85	Put	GOVI	789,630.0000	78.9630	680,510.0000	68.0510	(13.819)	0	0	0
2020/04/14	GOVI	04/02/2021	750.96	Put	GOVI	821,960.0000	82.1960	725,490.0000	72.5490	(11.737)	0	0	0
2020/04/14	GOVI	04/02/2021			GOVI	668.7640	668.7640	678.4110	678.4110	1.443	0.0000	0.0000	0
2020/04/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/04/14	GOVI	04/02/2021	750.95	Put	GOVI	821,860.0000	82.1860	725,390.0000	72.5390	(11.738)	0	0	0
2020/04/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	04/02/2021	750.94	Put	GOVI	821,760.0000	82.1760	725,290.0000	72.5290	(11.739)	0	0	0
2020/04/14	GOVI	06/05/2021	678.67	Call	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2020/04/14	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2020/04/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/14	IGOV	07/05/2020			Index Future	252.4460	252.4460	255.3050	255.3050	1.133	0.0000	0.0000	614
2020/04/14	IGOV	06/08/2020			Index Future	256.3420	256.3420	258.5200	258.5200	0.850	0.0000	0.0000	0
2020/04/14	IGOV	05/11/2020			Index Future	260.3540	260.3540	261.8630	261.8630	0.580	0.0000	0.0000	0
2020/04/14	IGOV	04/02/2021			Index Future	264.3170	264.3170	265.2910	265.2910	0.368	0.0000	0.0000	0
2020/04/14	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/14	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/04/14	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/14	IS05	17/12/2020			Interest Rate Swap	94.5400	94.5400	94.2300	94.2300	(0.328)	0.0000	0.0000	0
2020/04/14	IS05	16/03/2021			Interest Rate Swap	93.1200	93.1200	92.6600	92.6600	(0.494)	0.0000	0.0000	0
2020/04/14	IS05	15/06/2021			Interest Rate Swap	91.7500	91.7500	91.1700	91.1700	(0.632)	0.0000	0.0000	0
2020/04/14	IS05	21/09/2021			Interest Rate Swap	91.1800	91.1800	90.4200	90.4200	(0.834)	0.0000	0.0000	0
2020/04/14	IS05	21/12/2021			Interest Rate Swap	92.9400	92.9400	92.0400	92.0400	(0.968)	0.0000	0.0000	51
2020/04/14	IS05	15/03/2022			Interest Rate Swap	93.1700	93.1700	92.1700	92.1700	(1.073)	0.0000	0.0000	0
2020/04/14	IS05	21/06/2022			Interest Rate Swap	94.0300	94.0300	92.9400	92.9400	(1.159)	0.0000	0.0000	0
2020/04/14	IS05	20/09/2022			Interest Rate Swap	97.6100	97.6100	96.4200	96.4200	(1.219)	0.0000	0.0000	0
2020/04/14	IS05	20/12/2022			Interest Rate Swap	98.4800	98.4800	97.1800	97.1800	(1.320)	0.0000	0.0000	0
2020/04/14	IS05	22/03/2023			Interest Rate Swap	91.4200	91.4200	89.9800	89.9800	(1.575)	0.0000	0.0000	0
2020/04/14	IS05	20/06/2023			Interest Rate Swap	97.4500	97.4500	95.9400	95.9400	(1.550)	0.0000	0.0000	0
2020/04/14	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/14	IS10	17/12/2025			Interest Rate Swap	91.4500	91.4500	89.1500	89.1500	(2.515)	0.0000	0.0000	0
2020/04/14	IS10	16/03/2026			Interest Rate Swap	88.6900	88.6900	86.3400	86.3400	(2.650)	0.0000	0.0000	0
2020/04/14	IS10	15/06/2026			Interest Rate Swap	87.7800	87.7800	85.4400	85.4400	(2.666)	0.0000	0.0000	0
2020/04/14	IS10	21/09/2026			Interest Rate Swap	90.3300	90.3300	88.0800	88.0800	(2.491)	0.0000	0.0000	0
2020/04/14	IS10	21/12/2026			Interest Rate Swap	94.7300	94.7300	92.6100	92.6100	(2.238)	0.0000	0.0000	0
2020/04/14	IS10	15/03/2027			Interest Rate Swap	93.8600	93.8600	91.7800	91.7800	(2.216)	0.0000	0.0000	0
2020/04/14	IS10	21/06/2027			Interest Rate Swap	96.2700	96.2700	94.2300	94.2300	(2.119)	0.0000	0.0000	0
2020/04/14	IS10	20/09/2027			Interest Rate Swap	102.2200	102.2200	100.2300	100.2300	(1.947)	0.0000	0.0000	0
2020/04/14	IS10	20/12/2027			Interest Rate Swap	102.9700	102.9700	100.9600	100.9600	(1.952)	0.0000	0.0000	0
2020/04/14	IS10	22/03/2028			Interest Rate Swap	96.7400	96.7400	94.6500	94.6500	(2.160)	0.0000	0.0000	0
2020/04/14	IS10	20/06/2028			Interest Rate Swap	104.5200	104.5200	102.5000	102.5000	(1.933)	0.0000	0.0000	0
2020/04/14	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0

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2020/04/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/14	R023	07/05/2020	6.91	Put	Bond Future	486.8500	0.4869	8.7700	0.0088	(98.199)	0	0	0
2020/04/14	R023	07/05/2020			Bond Future	7.0065	103.3950	6.3128	105.1719	(9.900)	0.0000	0.0000	57,324
2020/04/14	R023	07/05/2020	6.90	Call	Bond Future	232.0400	0.2320	1,516.0700	1.5161	553.366	0	0	0
2020/04/14	R023	07/05/2020	6.90	Put	Bond Future	502.3200	0.5023	9.4800	0.0095	(98.113)	0	0	0
2020/04/14	R023	07/05/2020	6.91	Call	Bond Future	242.0000	0.2420	1,540.7900	1.5408	536.690	0	0	0
2020/04/14	R023	07/05/2020	6.89	Call	Bond Future	222.3600	0.2224	1,491.4200	1.4914	570.723	0	0	0
2020/04/14	R023	07/05/2020	6.89	Put	Bond Future	518.0600	0.5181	10.2500	0.0102	(98.021)	0	0	0
2020/04/14	R023	06/08/2020	7.26	Call	Bond Future	929.0400	0.9290	2,022.3500	2.0224	117.682	0	0	0
2020/04/14	R023	06/08/2020			Bond Future	7.0922	104.9817	6.4498	106.4856	(9.058)	0.0000	0.0000	100
2020/04/14	R023	06/08/2020	7.26	Put	Bond Future	540.7100	0.5407	130.1400	0.1301	(75.932)	0	0	0
2020/04/14	R023	06/08/2020	7.27	Call	Bond Future	944.6200	0.9446	2,043.3000	2.0433	116.309	0	0	0
2020/04/14	R023	06/08/2020	7.28	Put	Bond Future	525.5900	0.5256	125.7900	0.1258	(76.067)	0	0	0
2020/04/14	R023	06/08/2020	7.27	Put	Bond Future	533.2100	0.5332	128.0100	0.1280	(75.993)	0	0	0
2020/04/14	R023	06/08/2020	7.28	Call	Bond Future	960.0700	0.9601	2,064.1500	2.0641	115.000	0	0	0
2020/04/14	R023	05/11/2020	7.46	Put	Bond Future	713.5600	0.7136	315.6200	0.3156	(55.768)	0	0	0
2020/04/14	R023	05/11/2020	7.47	Put	Bond Future	706.7400	0.7067	312.2200	0.3122	(55.823)	0	0	0
2020/04/14	R023	05/11/2020			Bond Future	7.1961	102.6607	6.6074	103.9102	(8.180)	0.0000	0.0000	0
2020/04/14	R023	05/11/2020	7.46	Call	Bond Future	1,267.5400	1.2675	2,119.1300	2.1191	67.184	0	0	0
2020/04/14	R023	05/11/2020	7.47	Call	Bond Future	1,281.6400	1.2816	2,136.6500	2.1366	66.712	0	0	0
2020/04/14	R023	05/11/2020	7.45	Call	Bond Future	1,253.5100	1.2535	2,101.6600	2.1017	67.662	0	0	0
2020/04/14	R023	05/11/2020	7.45	Put	Bond Future	720.4400	0.7204	319.0600	0.3191	(55.713)	0	0	0
2020/04/14	R023	04/02/2021	6.34	Call	Bond Future	308.9200	0.3089	605.4200	0.6054	95.980	0	0	0
2020/04/14	R023	04/02/2021	6.32	Put	Bond Future	2,277.0600	2.2771	1,520.3300	1.5203	(33.233)	0	0	0
2020/04/14	R023	04/02/2021			Bond Future	7.3564	104.1990	6.8037	105.2468	(7.513)	0.0000	0.0000	0
2020/04/14	R023	04/02/2021	6.34	Put	Bond Future	2,246.6400	2.2466	1,495.3300	1.4953	(33.441)	0	0	0
2020/04/14	R023	04/02/2021	6.32	Call	Bond Future	300.7300	0.3007	591.8100	0.5918	96.791	0	0	0
2020/04/14	R023	04/02/2021	6.33	Put	Bond Future	2,261.8300	2.2618	1,507.8000	1.5078	(33.337)	0	0	0
2020/04/14	R023	04/02/2021	6.33	Call	Bond Future	304.8100	0.3048	598.5900	0.5986	96.381	0	0	0
2020/04/14	R023	06/05/2021	7.58	Call	Bond Future	0.0000	0.0000	835.5200	0.8355	100.000	0	0	0
2020/04/14	R023	06/05/2021			Bond Future	7.5700	7.5700	7.0802	102.6164	(6.470)	0.0000	0.0000	0
2020/04/14	R023	06/05/2021	7.56	Call	Bond Future	0.0000	0.0000	802.2600	0.8023	100.000	0	0	0
2020/04/14	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R023	06/05/2021	7.57	Call	Bond Future	0.0000	0.0000	818.8900	0.8189	100.000	0	0	0
2020/04/14	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	07/05/2020	9.48	Put	Bond Future	14,104.6100	14.1046	12,506.5100	12.5065	(11.330)	0	0	0
2020/04/14	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	07/05/2020	9.85	Call	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	7,500
2020/04/14	R035	07/05/2020	10.57	Put	Bond Future	6,335.8000	6.3358	4,764.1600	4.7642	(24.806)	0	0	3,530
2020/04/14	R035	07/05/2020	9.75	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	5,000
2020/04/14	R035	07/05/2020	10.75	Put	Bond Future	5,170.9000	5.1709	3,642.8600	3.6429	(29.551)	0	0	5,000
2020/04/14	R035	07/05/2020			Bond Future	11.5660	82.8843	11.3034	84.4824	(2.270)	0.0000	0.0000	133,949
2020/04/14	R035	07/05/2020	9.11	Put	Bond Future	16,977.6000	16.9776	15,379.5000	15.3795	(9.413)	0	0	0
2020/04/14	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000

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2020/04/14	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	07/05/2020	9.47	Put	Bond Future	14,180.6500	14.1807	12,582.5500	12.5826	(11.270)	0	0	0
2020/04/14	R035	07/05/2020	9.85	Put	Bond Future	11,352.0800	11.3521	9,754.0700	9.7541	(14.077)	0	0	0
2020/04/14	R035	07/05/2020	9.78	Put	Bond Future	11,863.8500	11.8638	10,265.7900	10.2658	(13.470)	0	0	0
2020/04/14	R035	07/05/2020	10.57	Call	Bond Future	16.6400	0.0166	43.1000	0.0431	159.014	0	0	0
2020/04/14	R035	07/05/2020	9.75	Put	Bond Future	12,084.4500	12.0844	10,486.3800	10.4864	(13.224)	0	0	0
2020/04/14	R035	07/05/2020	10.75	Call	Bond Future	46.8200	0.0468	116.8800	0.1169	149.637	0	0	0
2020/04/14	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	07/05/2020	9.49	Put	Bond Future	14,028.6600	14.0287	12,430.5600	12.4306	(11.392)	0	0	0
2020/04/14	R035	07/05/2020	9.55	Put	Bond Future	13,574.8000	13.5748	11,976.7100	11.9767	(11.772)	0	0	0
2020/04/14	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/14	R035	07/05/2020	9.78	Call	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	3,530
2020/04/14	R035	07/05/2020	9.18	Put	Bond Future	16,424.5500	16.4245	14,826.4500	14.8264	(9.730)	0	0	0
2020/04/14	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/14	R035	06/08/2020	9.67	Call	Bond Future	33.6400	0.0336	56.2500	0.0563	67.212	0	0	500
2020/04/14	R035	06/08/2020	10.45	Put	Bond Future	8,425.6300	8.4256	7,180.6700	7.1807	(14.776)	0	0	500
2020/04/14	R035	06/08/2020	9.00	Put	Bond Future	18,816.8300	18.8168	17,438.0600	17.4381	(7.327)	0	0	0
2020/04/14	R035	06/08/2020	9.92	Put	Bond Future	11,925.4700	11.9255	10,587.3300	10.5873	(11.221)	0	0	0
2020/04/14	R035	06/08/2020			Bond Future	11.7485	84.1562	11.5153	85.5377	(1.985)	0.0000	0.0000	410
2020/04/14	R035	06/08/2020	9.09	Put	Bond Future	18,104.7700	18.1048	16,727.0200	16.7270	(7.610)	0	0	0
2020/04/14	R035	06/08/2020	9.09	Call	Bond Future	4.8000	0.0048	8.5300	0.0085	77.708	0	0	500
2020/04/14	R035	06/08/2020	9.67	Put	Bond Future	13,708.6100	13.7086	12,349.7400	12.3497	(9.913)	0	0	0
2020/04/14	R035	06/08/2020	9.00	Call	Bond Future	3.4300	0.0034	6.1400	0.0061	79.009	0	0	24,761
2020/04/14	R035	06/08/2020	9.92	Call	Bond Future	69.2700	0.0693	112.6100	0.1126	62.567	0	0	0
2020/04/14	R035	06/08/2020	10.45	Call	Bond Future	259.0300	0.2590	395.5500	0.3955	52.704	0	0	0
2020/04/14	R035	06/08/2020	9.93	Call	Bond Future	71.2000	0.0712	115.6200	0.1156	62.388	0	0	0
2020/04/14	R035	06/08/2020	9.91	Put	Bond Future	11,995.3400	11.9953	10,656.1500	10.6562	(11.164)	0	0	0
2020/04/14	R035	06/08/2020	8.75	Put	Bond Future	20,835.7400	20.8357	19,455.3200	19.4553	(6.625)	0	0	0
2020/04/14	R035	06/08/2020	8.75	Call	Bond Future	1.2700	0.0013	2.3300	0.0023	83.465	0	0	3,000
2020/04/14	R035	06/08/2020	9.93	Put	Bond Future	11,855.7100	11.8557	10,518.6500	10.5187	(11.278)	0	0	0
2020/04/14	R035	06/08/2020	9.91	Call	Bond Future	67.3800	0.0674	109.6700	0.1097	62.763	0	0	0
2020/04/14	R035	05/11/2020	10.34	Put	Bond Future	10,422.7000	10.4227	9,385.7900	9.3858	(9.949)	0	0	0
2020/04/14	R035	05/11/2020			Bond Future	11.9362	80.9485	11.7311	82.1312	(1.718)	0.0000	0.0000	0
2020/04/14	R035	05/11/2020	10.33	Call	Bond Future	468.1700	0.4682	612.1600	0.6122	30.756	0	0	0
2020/04/14	R035	05/11/2020	10.33	Put	Bond Future	10,483.4500	10.4835	9,444.6700	9.4447	(9.909)	0	0	0
2020/04/14	R035	05/11/2020	10.34	Call	Bond Future	475.4200	0.4754	621.2800	0.6213	30.680	0	0	0
2020/04/14	R035	05/11/2020	10.32	Call	Bond Future	461.0000	0.4610	603.1500	0.6031	30.835	0	0	0
2020/04/14	R035	05/11/2020	10.32	Put	Bond Future	10,544.3600	10.5444	9,503.7400	9.5037	(9.869)	0	0	0
2020/04/14	R035	04/02/2021	10.04	Put	Bond Future	13,559.6700	13.5597	12,633.6800	12.6337	(6.829)	0	0	0
2020/04/14	R035	04/02/2021	10.14	Put	Bond Future	12,928.2200	12.9282	12,014.3800	12.0144	(7.069)	0	0	650
2020/04/14	R035	04/02/2021	11.14	Put	Bond Future	7,464.5400	7.4645	6,724.5300	6.7245	(9.914)	0	0	650
2020/04/14	R035	04/02/2021	10.05	Call	Bond Future	439.6100	0.4396	541.6000	0.5416	23.200	0	0	0
2020/04/14	R035	04/02/2021			Bond Future	12.1466	82.1610	11.9634	83.1878	(1.508)	0.0000	0.0000	0
2020/04/14	R035	04/02/2021	10.14	Call	Bond Future	495.8800	0.4959	608.8400	0.6088	22.780	0	0	0
2020/04/14	R035	04/02/2021	10.06	Call	Bond Future	445.6000	0.4456	548.7700	0.5488	23.153	0	0	0
2020/04/14	R035	04/02/2021	10.06	Put	Bond Future	13,432.2400	13.4322	12,508.6100	12.5086	(6.876)	0	0	0
2020/04/14	R035	04/02/2021	10.04	Call	Bond Future	433.6900	0.4337	534.5000	0.5345	23.245	0	0	0
2020/04/14	R035	04/02/2021	11.14	Call	Bond Future	1,565.6000	1.5656	1,852.3900	1.8524	18.318	0	0	0

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2020/04/14	R035	04/02/2021	10.05	Put	Bond Future	13,495.8800	13.4959	12,571.0700	12.5711	(6.853)	0	0	0
2020/04/14	R035	06/05/2021	12.37	Call	Bond Future	0.0000	0.0000	880.0000	0.8800	100.000	0	0	0
2020/04/14	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	06/05/2021			Bond Future	12.3600	12.3600	12.2083	79.7199	(1.227)	0.0000	0.0000	0
2020/04/14	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	771.9500	0.7719	100.000	0	0	0
2020/04/14	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R035	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	826.0000	0.8260	100.000	0	0	0
2020/04/14	R186	07/05/2020	8.09	Put	Bond Future	8,991.4700	8.9915	6,514.9900	6.5150	(27.543)	0	0	0
2020/04/14	R186	07/05/2020	9.50	Put	Bond Future	1,966.0200	1.9660	482.1000	0.4821	(75.478)	0	0	0
2020/04/14	R186	07/05/2020	7.90	Put	Bond Future	10,028.5700	10.0286	7,551.4800	7.5515	(24.700)	0	0	2,500
2020/04/14	R186	07/05/2020	8.28	Put	Bond Future	7,966.5900	7.9666	5,492.8000	5.4928	(31.052)	0	0	0
2020/04/14	R186	07/05/2020	8.93	Call	Bond Future	21.1800	0.0212	183.3700	0.1834	765.770	0	0	0
2020/04/14	R186	07/05/2020			Bond Future	9.8374	107.2459	9.3370	109.7231	(5.086)	0.0000	0.0000	86,460
2020/04/14	R186	07/05/2020	8.08	Call	Bond Future	0.0300	0.0000	0.7100	0.0007	2266.667	0	0	0
2020/04/14	R186	07/05/2020	8.08	Put	Bond Future	9,045.7500	9.0458	6,569.2200	6.5692	(27.378)	0	0	0
2020/04/14	R186	07/05/2020	8.50	Call	Bond Future	1.2000	0.0012	17.1800	0.0172	1331.667	0	0	0
2020/04/14	R186	07/05/2020	8.50	Put	Bond Future	6,795.5900	6.7956	4,334.3600	4.3344	(36.218)	0	0	23,160
2020/04/14	R186	07/05/2020	8.09	Call	Bond Future	0.0400	0.0000	0.7700	0.0008	1825.000	0	0	0
2020/04/14	R186	07/05/2020	9.50	Call	Bond Future	303.9500	0.3039	1,297.2400	1.2972	326.794	0	0	1,120
2020/04/14	R186	07/05/2020	7.90	Call	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0
2020/04/14	R186	07/05/2020	8.28	Call	Bond Future	0.2000	0.0002	3.6200	0.0036	1710.000	0	0	0
2020/04/14	R186	07/05/2020	8.93	Put	Bond Future	4,570.0900	4.5701	2,255.0700	2.2551	(50.656)	0	0	0
2020/04/14	R186	07/05/2020	8.07	Call	Bond Future	0.0300	0.0000	0.6500	0.0007	2066.667	0	0	0
2020/04/14	R186	07/05/2020	8.07	Put	Bond Future	9,100.0600	9.1001	6,623.4700	6.6235	(27.215)	0	0	0
2020/04/14	R186	07/05/2020	10.00	Put	Bond Future	580.8200	0.5808	56.4700	0.0565	(90.278)	0	0	0
2020/04/14	R186	07/05/2020	10.00	Call	Bond Future	1,369.7000	1.3697	3,322.5600	3.3226	142.576	0	0	1,120
2020/04/14	R186	07/05/2020	7.60	Put	Bond Future	11,691.1100	11.6911	9,213.9100	9.2139	(21.189)	0	0	0
2020/04/14	R186	07/05/2020	7.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	R186	06/08/2020	8.25	Call	Bond Future	76.9000	0.0769	205.6600	0.2057	167.438	0	0	0
2020/04/14	R186	06/08/2020	8.38	Put	Bond Future	8,265.9700	8.2660	6,221.1600	6.2212	(24.738)	0	0	0
2020/04/14	R186	06/08/2020			Bond Future	10.0386	103.5963	9.5729	105.8071	(4.639)	0.0000	0.0000	7,400
2020/04/14	R186	06/08/2020	8.37	Call	Bond Future	102.8400	0.1028	265.7200	0.2657	158.382	0	0	0
2020/04/14	R186	06/08/2020	8.37	Put	Bond Future	8,315.1900	8.3152	6,267.2500	6.2673	(24.629)	0	0	0
2020/04/14	R186	06/08/2020	8.25	Put	Bond Future	8,911.8200	8.9118	6,829.7600	6.8298	(23.363)	0	0	0
2020/04/14	R186	06/08/2020	8.38	Call	Bond Future	105.3000	0.1053	271.3100	0.2713	157.654	0	0	0
2020/04/14	R186	06/08/2020	8.36	Call	Bond Future	100.4200	0.1004	260.2200	0.2602	159.132	0	0	0
2020/04/14	R186	06/08/2020	8.36	Put	Bond Future	8,364.4800	8.3645	6,313.4600	6.3135	(24.521)	0	0	0
2020/04/14	R186	05/11/2020	8.64	Put	Bond Future	7,941.4400	7.9414	6,274.8800	6.2749	(20.986)	0	0	0
2020/04/14	R186	05/11/2020	8.65	Call	Bond Future	377.9400	0.3779	675.6100	0.6756	78.761	0	0	0
2020/04/14	R186	05/11/2020			Bond Future	10.2478	105.1758	9.8169	107.1366	(4.205)	0.0000	0.0000	0
2020/04/14	R186	05/11/2020	8.66	Call	Bond Future	383.6000	0.3836	684.7200	0.6847	78.498	0	0	0
2020/04/14	R186	05/11/2020	8.66	Put	Bond Future	7,854.1900	7.8542	6,194.5000	6.1945	(21.131)	0	0	0
2020/04/14	R186	05/11/2020	9.26	Put	Bond Future	5,434.7300	5.4347	4,027.6900	4.0277	(25.890)	0	0	3,500
2020/04/14	R186	05/11/2020	8.64	Call	Bond Future	372.3400	0.3723	666.5900	0.6666	79.027	0	0	0
2020/04/14	R186	05/11/2020	7.84	Put	Bond Future	11,701.7900	11.7018	9,840.7400	9.8407	(15.904)	0	0	0
2020/04/14	R186	05/11/2020	8.65	Put	Bond Future	7,897.7700	7.8978	6,234.6300	6.2346	(21.058)	0	0	0

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2020/04/14	R186	05/11/2020	8.34	Put	Bond Future	9,293.6700	9.2937	7,536.3000	7.5363	(18.909)	0	0	0
2020/04/14	R186	05/11/2020	8.34	Call	Bond Future	233.2400	0.2332	436.6800	0.4367	87.223	0	0	3,500
2020/04/14	R186	05/11/2020	9.26	Call	Bond Future	867.3000	0.8673	1,421.0700	1.4211	63.850	0	0	0
2020/04/14	R186	05/11/2020	7.84	Call	Bond Future	97.6700	0.0977	197.4300	0.1974	102.140	0	0	3,500
2020/04/14	R186	04/02/2021	8.15	Call	Bond Future	209.6600	0.2097	359.9700	0.3600	71.692	0	0	0
2020/04/14	R186	04/02/2021			Bond Future	10.4902	101.4576	10.0833	103.2278	(3.879)	0.0000	0.0000	0
2020/04/14	R186	04/02/2021	8.15	Put	Bond Future	10,956.1400	10.9561	9,336.2700	9.3363	(14.785)	0	0	0
2020/04/14	R186	04/02/2021	8.16	Call	Bond Future	212.7400	0.2127	364.8500	0.3648	71.500	0	0	0
2020/04/14	R186	04/02/2021	8.17	Put	Bond Future	10,864.4600	10.8645	9,248.2100	9.2482	(14.876)	0	0	0
2020/04/14	R186	04/02/2021	8.16	Put	Bond Future	10,910.2700	10.9103	9,292.2000	9.2922	(14.831)	0	0	0
2020/04/14	R186	04/02/2021	8.17	Call	Bond Future	215.8600	0.2159	369.7900	0.3698	71.310	0	0	0
2020/04/14	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R186	06/05/2021	10.77	Call	Bond Future	0.0000	0.0000	1,557.3200	1.5573	100.000	0	0	0
2020/04/14	R186	06/05/2021			Bond Future	10.7700	10.7700	10.3943	104.4849	(3.488)	0.0000	0.0000	0
2020/04/14	R186	06/05/2021	10.78	Call	Bond Future	0.0000	0.0000	1,598.3500	1.5984	100.000	0	0	0
2020/04/14	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R186	06/05/2021	10.76	Call	Bond Future	0.0000	0.0000	1,516.2700	1.5163	100.000	0	0	0
2020/04/14	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R197	07/05/2020			Bond Future	311.2376	311.2376	311.9746	311.9746	0.237	0.0000	0.0000	2,556
2020/04/14	R197	06/08/2020			Bond Future	308.2987	308.2987	308.1731	308.1731	(0.041)	0.0000	0.0000	0
2020/04/14	R197	05/11/2020			Bond Future	313.0720	313.0720	312.1178	312.1178	(0.305)	0.0000	0.0000	0
2020/04/14	R197	04/02/2021			Bond Future	309.8429	309.8429	308.2247	308.2247	(0.522)	0.0000	0.0000	0
2020/04/14	R197	06/05/2021			Bond Future	314.4500	314.4500	312.0533	312.0533	(0.762)	0.0000	0.0000	0
2020/04/14	R202	07/05/2020			Bond Future	214.3712	214.3712	214.1891	214.1891	(0.085)	0.0000	0.0000	7,963
2020/04/14	R202	06/08/2020			Bond Future	213.5753	213.5753	212.7877	212.7877	(0.369)	0.0000	0.0000	0
2020/04/14	R202	05/11/2020			Bond Future	216.8820	216.8820	215.5114	215.5114	(0.632)	0.0000	0.0000	0
2020/04/14	R202	04/02/2021			Bond Future	215.9372	215.9372	214.0947	214.0947	(0.853)	0.0000	0.0000	0
2020/04/14	R202	06/05/2021			Bond Future	219.1500	219.1500	216.7547	216.7547	(1.093)	0.0000	0.0000	0
2020/04/14	R208	07/05/2020	4.81	Call	Bond Future	41.6000	0.0416	532.7500	0.5327	1180.649	0	0	0
2020/04/14	R208	07/05/2020	4.80	Put	Bond Future	120.4500	0.1204	0.0300	0.0000	(99.975)	0	0	0
2020/04/14	R208	07/05/2020			Bond Future	4.8947	102.3558	4.1997	102.9621	(14.199)	0.0000	0.0000	29,633
2020/04/14	R208	07/05/2020	4.82	Call	Bond Future	45.1800	0.0452	541.4400	0.5414	1098.406	0	0	0
2020/04/14	R208	07/05/2020	4.82	Put	Bond Future	110.0500	0.1101	0.0300	0.0000	(99.973)	0	0	0
2020/04/14	R208	07/05/2020	4.81	Put	Bond Future	115.1600	0.1152	0.0300	0.0000	(99.974)	0	0	0
2020/04/14	R208	07/05/2020	4.80	Call	Bond Future	38.1900	0.0382	524.0500	0.5241	1272.218	0	0	0
2020/04/14	R208	06/08/2020	5.57	Put	Bond Future	4.7800	0.0048	0.3700	0.0004	(92.259)	0	0	0
2020/04/14	R208	06/08/2020			Bond Future	4.3855	103.9265	3.8750	104.2482	(11.642)	0.0000	0.0000	0
2020/04/14	R208	06/08/2020	5.56	Call	Bond Future	738.0400	0.7380	1,055.1000	1.0551	42.960	0	0	0
2020/04/14	R208	06/08/2020	5.56	Put	Bond Future	4.9800	0.0050	0.3900	0.0004	(92.169)	0	0	0
2020/04/14	R208	06/08/2020	5.57	Call	Bond Future	744.0400	0.7440	1,061.2800	1.0613	42.637	0	0	0
2020/04/14	R208	06/08/2020	5.55	Call	Bond Future	732.0400	0.7320	1,048.9200	1.0489	43.287	0	0	0
2020/04/14	R208	06/08/2020	5.55	Put	Bond Future	5.1800	0.0052	0.4100	0.0004	(92.085)	0	0	0
2020/04/14	R208	05/11/2020	4.78	Call	Bond Future	612.0000	0.6120	662.8000	0.6628	8.301	0	0	0
2020/04/14	R208	05/11/2020	4.77	Put	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	0
2020/04/14	R208	05/11/2020			Bond Future	3.2004	102.1126	3.0698	102.1635	(4.082)	0.0000	0.0000	0

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2020/04/14	R208	05/11/2020	4.79	Call	Bond Future	615.8400	0.6158	666.6400	0.6666	8.249	0	0	0
2020/04/14	R208	05/11/2020	4.79	Put	Bond Future	0.2000	0.0002	0.0800	0.0001	(60.000)	0	0	0
2020/04/14	R208	05/11/2020	4.78	Put	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	0
2020/04/14	R208	05/11/2020	4.77	Call	Bond Future	608.1700	0.6082	658.9500	0.6589	8.350	0	0	0
2020/04/14	R209	07/05/2020	9.47	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/14	R209	07/05/2020			Bond Future	11.5264	62.6436	11.2679	63.9753	(2.242)	0.0000	0.0000	65,709
2020/04/14	R209	07/05/2020	9.45	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/14	R209	07/05/2020	9.45	Put	Bond Future	12,009.4800	12.0095	10,677.8100	10.6778	(11.088)	0	0	0
2020/04/14	R209	07/05/2020	9.47	Put	Bond Future	11,878.2400	11.8782	10,546.5700	10.5466	(11.211)	0	0	0
2020/04/14	R209	07/05/2020	9.46	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/14	R209	07/05/2020	9.46	Put	Bond Future	11,943.8200	11.9438	10,612.1500	10.6121	(11.149)	0	0	0
2020/04/14	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R209	06/08/2020	5.55	Put	Bond Future	45,928.1900	45.9282	44,758.7200	44.7587	(2.546)	0	0	0
2020/04/14	R209	06/08/2020			Bond Future	11.6916	63.6049	11.4593	64.7744	(1.987)	0.0000	0.0000	9,200
2020/04/14	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R209	06/08/2020	5.57	Put	Bond Future	45,711.3800	45.7114	44,541.9100	44.5419	(2.558)	0	0	0
2020/04/14	R209	06/08/2020	5.56	Put	Bond Future	45,819.7100	45.8197	44,650.2400	44.6502	(2.552)	0	0	0
2020/04/14	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R209	05/11/2020	10.02	Call	Bond Future	375.5500	0.3755	484.1900	0.4842	28.928	0	0	0
2020/04/14	R209	05/11/2020			Bond Future	11.8584	61.4280	11.6516	62.4453	(1.744)	0.0000	0.0000	0
2020/04/14	R209	05/11/2020	10.00	Call	Bond Future	364.6300	0.3646	470.5700	0.4706	29.054	0	0	0
2020/04/14	R209	05/11/2020	10.00	Put	Bond Future	10,482.2000	10.4822	9,570.7600	9.5708	(8.695)	0	0	0
2020/04/14	R209	05/11/2020	10.02	Put	Bond Future	10,371.6100	10.3716	9,462.8700	9.4629	(8.762)	0	0	0
2020/04/14	R209	05/11/2020	10.01	Call	Bond Future	370.0600	0.3701	477.3400	0.4773	28.990	0	0	0
2020/04/14	R209	05/11/2020	10.01	Put	Bond Future	10,426.8400	10.4268	9,516.7400	9.5167	(8.728)	0	0	0
2020/04/14	R209	04/02/2021	10.12	Put	Bond Future	10,766.4800	10.7665	9,981.9700	9.9820	(7.287)	0	0	0
2020/04/14	R209	04/02/2021			Bond Future	12.0408	62.3480	11.8531	63.2487	(1.558)	0.0000	0.0000	0
2020/04/14	R209	04/02/2021	10.11	Call	Bond Future	517.3900	0.5174	632.3800	0.6324	22.225	0	0	0
2020/04/14	R209	04/02/2021	10.11	Put	Bond Future	10,819.7700	10.8198	10,034.0500	10.0340	(7.262)	0	0	0
2020/04/14	R209	04/02/2021	10.12	Call	Bond Future	523.8500	0.5238	640.0500	0.6400	22.182	0	0	0
2020/04/14	R209	04/02/2021	10.10	Call	Bond Future	510.9900	0.5110	624.7900	0.6248	22.270	0	0	0
2020/04/14	R209	04/02/2021	10.10	Put	Bond Future	10,873.1900	10.8732	10,086.2800	10.0863	(7.237)	0	0	0
2020/04/14	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R209	06/05/2021	12.22	Call	Bond Future	0.0000	0.0000	691.3200	0.6913	100.000	0	0	0
2020/04/14	R209	06/05/2021			Bond Future	12.2300	12.2300	12.0724	60.8768	(1.289)	0.0000	0.0000	0
2020/04/14	R209	06/05/2021	12.23	Call	Bond Future	0.0000	0.0000	737.7200	0.7377	100.000	0	0	0
2020/04/14	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R209	06/05/2021	12.24	Call	Bond Future	0.0000	0.0000	784.0800	0.7841	100.000	0	0	0
2020/04/14	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R210	07/05/2020			Bond Future	179.1274	179.1274	182.7877	182.7877	2.043	0.0000	0.0000	1,419
2020/04/14	R210	06/08/2020			Bond Future	181.9210	181.9210	185.1167	185.1167	1.757	0.0000	0.0000	0
2020/04/14	R210	05/11/2020			Bond Future	182.0131	182.0131	184.7649	184.7649	1.512	0.0000	0.0000	0
2020/04/14	R210	04/02/2021			Bond Future	184.7836	184.7836	187.1845	187.1845	1.299	0.0000	0.0000	0
2020/04/14	R210	06/05/2021			Bond Future	184.7800	184.7800	186.7561	186.7561	1.069	0.0000	0.0000	0
2020/04/14	R212	07/05/2020			Bond Future	165.1999	165.1999	165.7082	165.7082	0.308	0.0000	0.0000	6,719

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2020/04/14	R212	06/08/2020			Bond Future	165.4781	165.4781	165.5222	165.5222	0.027	0.0000	0.0000	0
2020/04/14	R212	05/11/2020			Bond Future	168.0402	168.0402	167.6410	167.6410	(0.238)	0.0000	0.0000	0
2020/04/14	R212	04/02/2021			Bond Future	168.2658	168.2658	167.5043	167.5043	(0.453)	0.0000	0.0000	0
2020/04/14	R212	06/05/2021			Bond Future	170.7700	170.7700	169.5856	169.5856	(0.694)	0.0000	0.0000	0
2020/04/14	R213	07/05/2020	9.01	Put	Bond Future	11,745.3700	11.7454	9,867.8500	9.8678	(15.985)	0	0	0
2020/04/14	R213	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/14	R213	07/05/2020			Bond Future	11.1005	75.9398	10.7378	77.8173	(3.267)	0.0000	0.0000	16,776
2020/04/14	R213	07/05/2020	9.01	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/14	R213	07/05/2020	9.00	Put	Bond Future	11,807.2600	11.8073	9,929.7400	9.9297	(15.901)	0	0	0
2020/04/14	R213	07/05/2020	9.02	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/04/14	R213	07/05/2020	9.02	Put	Bond Future	11,683.5400	11.6835	9,806.0200	9.8060	(16.070)	0	0	0
2020/04/14	R213	06/08/2020	9.31	Call	Bond Future	72.8100	0.0728	140.7600	0.1408	93.325	0	0	0
2020/04/14	R213	06/08/2020			Bond Future	11.2807	77.1051	10.9466	78.7893	(2.962)	0.0000	0.0000	300
2020/04/14	R213	06/08/2020	9.29	Call	Bond Future	69.3500	0.0693	134.5100	0.1345	93.958	0	0	0
2020/04/14	R213	06/08/2020	9.29	Put	Bond Future	10,903.2400	10.9032	9,284.2100	9.2842	(14.849)	0	0	0
2020/04/14	R213	06/08/2020	9.31	Put	Bond Future	10,787.7400	10.7877	9,171.5000	9.1715	(14.982)	0	0	0
2020/04/14	R213	06/08/2020	9.30	Call	Bond Future	71.0600	0.0711	137.6000	0.1376	93.639	0	0	0
2020/04/14	R213	06/08/2020	9.30	Put	Bond Future	10,845.4400	10.8454	9,227.7900	9.2278	(14.915)	0	0	0
2020/04/14	R213	05/11/2020	9.60	Put	Bond Future	10,170.4700	10.1705	8,831.2400	8.8312	(13.168)	0	0	0
2020/04/14	R213	05/11/2020	9.59	Call	Bond Future	327.7700	0.3278	492.6200	0.4926	50.294	0	0	0
2020/04/14	R213	05/11/2020			Bond Future	11.4678	74.7386	11.1609	76.2447	(2.676)	0.0000	0.0000	0
2020/04/14	R213	05/11/2020	9.60	Call	Bond Future	332.7200	0.3327	499.6200	0.4996	50.162	0	0	0
2020/04/14	R213	05/11/2020	9.59	Put	Bond Future	10,222.7500	10.2227	8,881.4700	8.8815	(13.121)	0	0	0
2020/04/14	R213	05/11/2020	9.61	Call	Bond Future	337.7300	0.3377	506.7000	0.5067	50.031	0	0	0
2020/04/14	R213	05/11/2020	9.61	Put	Bond Future	10,118.3000	10.1183	8,781.1400	8.7811	(13.215)	0	0	0
2020/04/14	R213	04/02/2021	9.40	Call	Bond Future	309.4000	0.3094	437.7600	0.4378	41.487	0	0	0
2020/04/14	R213	04/02/2021	9.39	Put	Bond Future	12,237.9900	12.2380	10,997.6900	10.9977	(10.135)	0	0	0
2020/04/14	R213	04/02/2021			Bond Future	11.6793	75.8583	11.3925	77.2255	(2.455)	0.0000	0.0000	0
2020/04/14	R213	04/02/2021	9.41	Call	Bond Future	313.6300	0.3136	443.4400	0.4434	41.390	0	0	0
2020/04/14	R213	04/02/2021	9.41	Put	Bond Future	12,131.4000	12.1314	10,894.0000	10.8940	(10.200)	0	0	0
2020/04/14	R213	04/02/2021	9.40	Put	Bond Future	12,184.6400	12.1846	10,945.7900	10.9458	(10.167)	0	0	0
2020/04/14	R213	04/02/2021	9.39	Call	Bond Future	305.2200	0.3052	432.1300	0.4321	41.580	0	0	0
2020/04/14	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R213	06/05/2021			Bond Future	11.9000	11.9000	11.6396	74.6320	(2.188)	0.0000	0.0000	0
2020/04/14	R213	06/05/2021	11.90	Call	Bond Future	0.0000	0.0000	1,205.7700	1.2058	100.000	0	0	0
2020/04/14	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R213	06/05/2021	11.91	Call	Bond Future	0.0000	0.0000	1,251.5500	1.2516	100.000	0	0	0
2020/04/14	R213	06/05/2021	11.89	Call	Bond Future	0.0000	0.0000	1,159.9500	1.1600	100.000	0	0	0
2020/04/14	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R214	07/05/2020	9.77	Put	Bond Future	10,831.4800	10.8315	9,485.9600	9.4860	(12.422)	0	0	0
2020/04/14	R214	07/05/2020			Bond Future	11.5889	61.5825	11.3351	62.9281	(2.190)	0.0000	0.0000	21,613
2020/04/14	R214	07/05/2020	9.76	Call	Bond Future	0.0600	0.0001	0.1200	0.0001	100.000	0	0	0
2020/04/14	R214	07/05/2020	9.76	Put	Bond Future	10,899.4000	10.8994	9,553.8800	9.5539	(12.345)	0	0	0
2020/04/14	R214	07/05/2020	9.77	Call	Bond Future	0.0700	0.0001	0.1300	0.0001	85.714	0	0	0
2020/04/14	R214	07/05/2020	9.31	Put	Bond Future	14,064.3300	14.0643	12,718.7500	12.7188	(9.567)	0	0	0
2020/04/14	R214	07/05/2020	10.66	Put	Bond Future	5,207.6900	5.2077	3,903.1000	3.9031	(25.051)	0	0	1,250

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
2020/04/14	R214	07/05/2020	9.75	Call	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2020/04/14	R214	07/05/2020	9.75	Put	Bond Future	10,967.4300	10.9674	9,621.8900	9.6219	(12.269)	0	0	0
2020/04/14	R214	07/05/2020	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/14	R214	07/05/2020	9.91	Put	Bond Future	9,891.2300	9.8912	8,545.8600	8.5459	(13.602)	0	0	0
2020/04/14	R214	07/05/2020	9.91	Call	Bond Future	0.2400	0.0002	0.4500	0.0005	87.500	0	0	1,250
2020/04/14	R214	07/05/2020	10.66	Call	Bond Future	35.2700	0.0353	76.2600	0.0763	116.218	0	0	0
2020/04/14	R214	06/08/2020	9.98	Put	Bond Future	10,342.6500	10.3427	9,214.7400	9.2147	(10.905)	0	0	0
2020/04/14	R214	06/08/2020	9.97	Call	Bond Future	116.2200	0.1162	173.6600	0.1737	49.424	0	0	0
2020/04/14	R214	06/08/2020			Bond Future	11.7451	62.5276	11.5158	63.7141	(1.952)	0.0000	0.0000	4,000
2020/04/14	R214	06/08/2020	9.98	Call	Bond Future	119.0000	0.1190	177.6700	0.1777	49.303	0	0	0
2020/04/14	R214	06/08/2020	9.97	Put	Bond Future	10,405.5900	10.4056	9,276.4500	9.2764	(10.851)	0	0	0
2020/04/14	R214	06/08/2020	9.99	Call	Bond Future	121.8500	0.1219	181.7500	0.1818	49.159	0	0	0
2020/04/14	R214	06/08/2020	9.99	Put	Bond Future	10,279.8800	10.2799	9,153.2000	9.1532	(10.960)	0	0	0
2020/04/14	R214	05/11/2020	10.26	Put	Bond Future	9,696.1200	9.6961	8,789.6400	8.7896	(9.349)	0	0	0
2020/04/14	R214	05/11/2020			Bond Future	11.9046	60.1918	11.6987	61.2327	(1.730)	0.0000	0.0000	0
2020/04/14	R214	05/11/2020	10.25	Call	Bond Future	466.8900	0.4669	599.6000	0.5996	28.424	0	0	0
2020/04/14	R214	05/11/2020	10.25	Put	Bond Future	9,752.2400	9.7522	8,844.1200	8.8441	(9.312)	0	0	0
2020/04/14	R214	05/11/2020	10.26	Call	Bond Future	473.7600	0.4738	608.1100	0.6081	28.358	0	0	0
2020/04/14	R214	05/11/2020	10.24	Call	Bond Future	460.1000	0.4601	591.1800	0.5912	28.489	0	0	0
2020/04/14	R214	05/11/2020	10.24	Put	Bond Future	9,808.5400	9.8085	8,898.7900	8.8988	(9.275)	0	0	0
2020/04/14	R214	04/02/2021	10.33	Call	Bond Future	621.1500	0.6212	757.9900	0.7580	22.030	0	0	0
2020/04/14	R214	04/02/2021			Bond Future	12.0822	61.0935	11.8940	62.0203	(1.558)	0.0000	0.0000	0
2020/04/14	R214	04/02/2021	10.31	Call	Bond Future	605.8700	0.6059	739.9300	0.7399	22.127	0	0	0
2020/04/14	R214	04/02/2021	10.31	Put	Bond Future	10,381.5300	10.3815	9,588.7000	9.5887	(7.637)	0	0	0
2020/04/14	R214	04/02/2021	10.33	Put	Bond Future	10,272.1900	10.2722	9,482.1400	9.4821	(7.691)	0	0	0
2020/04/14	R214	04/02/2021	10.32	Call	Bond Future	613.4700	0.6135	748.9200	0.7489	22.079	0	0	0
2020/04/14	R214	04/02/2021	10.32	Put	Bond Future	10,326.7800	10.3268	9,535.3400	9.5353	(7.664)	0	0	0
2020/04/14	R214	06/05/2021	12.26	Call	Bond Future	0.0000	0.0000	775.5500	0.7756	100.000	0	0	0
2020/04/14	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R214	06/05/2021			Bond Future	12.2600	12.2600	12.0984	59.4939	(1.318)	0.0000	0.0000	0
2020/04/14	R214	06/05/2021	12.27	Call	Bond Future	0.0000	0.0000	822.9900	0.8230	100.000	0	0	0
2020/04/14	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R214	06/05/2021	12.25	Call	Bond Future	0.0000	0.0000	728.0400	0.7280	100.000	0	0	0
2020/04/14	R248	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	R248	07/05/2020	9.77	Put	Bond Future	14,126.1700	14.1262	12,455.3000	12.4553	(11.828)	0	0	0
2020/04/14	R248	07/05/2020	10.20	Call	Bond Future	0.3100	0.0003	0.7900	0.0008	154.839	0	0	0
2020/04/14	R248	07/05/2020	9.69	Put	Bond Future	14,828.2900	14.8283	13,157.4100	13.1574	(11.268)	0	0	0
2020/04/14	R248	07/05/2020			Bond Future	11.6503	77.8950	11.3963	79.5659	(2.179)	0.0000	0.0000	66,001
2020/04/14	R248	07/05/2020	9.79	Put	Bond Future	13,952.1000	13.9521	12,281.2300	12.2812	(11.976)	0	0	0
2020/04/14	R248	07/05/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/14	R248	07/05/2020	10.70	Call	Bond Future	16.3800	0.0164	43.2600	0.0433	164.103	0	0	0
2020/04/14	R248	07/05/2020	10.70	Put	Bond Future	6,624.8000	6.6248	4,980.8000	4.9808	(24.816)	0	0	300
2020/04/14	R248	07/05/2020	9.78	Put	Bond Future	14,039.0700	14.0391	12,368.2000	12.3682	(11.902)	0	0	0
2020/04/14	R248	07/05/2020	10.20	Put	Bond Future	10,508.2300	10.5082	8,837.8300	8.8378	(15.896)	0	0	300
2020/04/14	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/14	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	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
2020/04/14	R248	06/08/2020	11.80	Call	Bond Future	2,640.3600	2.6404	3,400.6900	3.4007	28.796	0	0	470
2020/04/14	R248	06/08/2020	12.75	Call	Bond Future	6,462.0400	6.4620	7,619.7800	7.6198	17.916	0	0	814
2020/04/14	R248	06/08/2020	10.35	Call	Bond Future	134.2600	0.1343	217.7600	0.2178	62.193	0	0	640
2020/04/14	R248	06/08/2020	11.85	Put	Bond Future	2,567.8000	2.5678	1,885.8800	1.8859	(26.557)	0	0	0
2020/04/14	R248	06/08/2020	9.00	Put	Bond Future	22,295.1100	22.2951	20,826.4700	20.8265	(6.587)	0	0	0
2020/04/14	R248	06/08/2020	10.20	Call	Bond Future	87.2600	0.0873	144.5400	0.1445	65.643	0	0	0
2020/04/14	R248	06/08/2020			Bond Future	11.8118	79.0903	11.5823	80.5597	(1.943)	0.0000	0.0000	49,270
2020/04/14	R248	06/08/2020	10.35	Put	Bond Future	10,459.2500	10.4592	9,073.3500	9.0734	(13.250)	0	0	0
2020/04/14	R248	06/08/2020	11.85	Call	Bond Future	2,807.6000	2.8076	3,595.0800	3.5951	28.048	0	0	0
2020/04/14	R248	06/08/2020	11.15	Put	Bond Future	5,268.4800	5.2685	4,182.7200	4.1827	(20.609)	0	0	0
2020/04/14	R248	06/08/2020	11.15	Call	Bond Future	885.7400	0.8857	1,269.3800	1.2694	43.313	0	0	0
2020/04/14	R248	06/08/2020	10.85	Put	Bond Future	6,983.3200	6.9833	5,749.0000	5.7490	(17.675)	0	0	0
2020/04/14	R248	06/08/2020	10.85	Call	Bond Future	460.2800	0.4603	695.3600	0.6954	51.073	0	0	640
2020/04/14	R248	06/08/2020	9.25	Put	Bond Future	19,870.9700	19.8710	18,403.8700	18.4039	(7.383)	0	0	0
2020/04/14	R248	06/08/2020	9.25	Call	Bond Future	2.6300	0.0026	4.9300	0.0049	87.452	0	0	20,640
2020/04/14	R248	06/08/2020	10.18	Call	Bond Future	82.2000	0.0822	136.5400	0.1365	66.107	0	0	0
2020/04/14	R248	06/08/2020	10.18	Put	Bond Future	11,771.2700	11.7713	10,356.2100	10.3562	(12.021)	0	0	0
2020/04/14	R248	06/08/2020	11.80	Put	Bond Future	2,714.5500	2.7145	2,005.4800	2.0055	(26.121)	0	0	0
2020/04/14	R248	06/08/2020	12.75	Put	Bond Future	953.6700	0.9537	642.0100	0.6420	(32.680)	0	0	0
2020/04/14	R248	06/08/2020	9.00	Call	Bond Future	0.8100	0.0008	1.5700	0.0016	93.827	0	0	3,000
2020/04/14	R248	06/08/2020	10.20	Put	Bond Future	11,613.8900	11.6139	10,201.7700	10.2018	(12.159)	0	0	0
2020/04/14	R248	06/08/2020	12.25	Put	Bond Future	1,625.5900	1.6256	1,140.0100	1.1400	(29.871)	0	0	0
2020/04/14	R248	06/08/2020	12.25	Call	Bond Future	4,294.0400	4.2940	5,277.8600	5.2779	22.911	0	0	814
2020/04/14	R248	06/08/2020	11.10	Put	Bond Future	5,526.7400	5.5267	4,413.0100	4.4130	(20.152)	0	0	0
2020/04/14	R248	06/08/2020	11.10	Call	Bond Future	794.2600	0.7943	1,149.9300	1.1499	44.780	0	0	470
2020/04/14	R248	06/08/2020	10.19	Call	Bond Future	84.6900	0.0847	140.4900	0.1405	65.887	0	0	0
2020/04/14	R248	06/08/2020	10.19	Put	Bond Future	11,692.4800	11.6925	10,278.8800	10.2789	(12.090)	0	0	0
2020/04/14	R248	05/11/2020	10.02	Put	Bond Future	14,246.1100	14.2461	13,041.7800	13.0418	(8.454)	0	0	0
2020/04/14	R248	05/11/2020	10.03	Call	Bond Future	224.8700	0.2249	307.2000	0.3072	36.612	0	0	0
2020/04/14	R248	05/11/2020			Bond Future	11.9768	75.8686	11.7706	77.1539	(1.721)	0.0000	0.0000	0
2020/04/14	R248	05/11/2020	10.04	Call	Bond Future	229.3000	0.2293	313.0400	0.3130	36.520	0	0	0
2020/04/14	R248	05/11/2020	10.04	Put	Bond Future	14,088.3400	14.0883	12,886.8100	12.8868	(8.529)	0	0	0
2020/04/14	R248	05/11/2020	10.02	Call	Bond Future	220.5000	0.2205	301.4400	0.3014	36.707	0	0	0
2020/04/14	R248	05/11/2020	10.03	Put	Bond Future	14,167.1200	14.1671	12,964.1800	12.9642	(8.491)	0	0	0
2020/04/14	R248	04/02/2021	10.46	Call	Bond Future	738.6700	0.7387	906.3600	0.9064	22.702	0	0	0
2020/04/14	R248	04/02/2021	10.47	Put	Bond Future	12,259.6400	12.2596	11,287.7100	11.2877	(7.928)	0	0	0
2020/04/14	R248	04/02/2021			Bond Future	12.1611	77.0050	11.9725	78.1464	(1.551)	0.0000	0.0000	0
2020/04/14	R248	04/02/2021	10.46	Put	Bond Future	12,327.5000	12.3275	11,353.7700	11.3538	(7.899)	0	0	0
2020/04/14	R248	04/02/2021	10.47	Call	Bond Future	748.3300	0.7483	917.8200	0.9178	22.649	0	0	0
2020/04/14	R248	04/02/2021	10.48	Call	Bond Future	758.0700	0.7581	929.3900	0.9294	22.599	0	0	0
2020/04/14	R248	04/02/2021	10.48	Put	Bond Future	12,191.9900	12.1920	11,221.8900	11.2219	(7.957)	0	0	0
2020/04/14	R248	06/05/2021	12.36	Call	Bond Future	0.0000	0.0000	1,033.3000	1.0333	100.000	0	0	0
2020/04/14	R248	06/05/2021			Bond Future	12.3500	12.3500	12.1840	74.6802	(1.344)	0.0000	0.0000	0
2020/04/14	R248	06/05/2021	12.34	Call	Bond Future	0.0000	0.0000	917.2100	0.9172	100.000	0	0	0
2020/04/14	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/14	R248	06/05/2021	12.35	Call	Bond Future	0.0000	0.0000	975.3000	0.9753	100.000	0	0	0
2020/04/14	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total											1480562
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