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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2020 TO 22/04/2020

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
2020/04/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	2025	07/05/2020		Bond Future	135.5232	135.5232	134.9625	134.9625	(0.414)	0.0000	0.0000	1,865
2020/04/22	2025	06/08/2020		Bond Future	135.6981	135.6981	135.1253	135.1253	(0.422)	0.0000	0.0000	1,411

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
2020/04/22	2025	05/11/2020			Bond Future	137.4338	137.4338	136.8518	136.8518	(0.423)	0.0000	0.0000	0
2020/04/22	2025	04/02/2021			Bond Future	137.6812	137.6812	137.0914	137.0914	(0.428)	0.0000	0.0000	0
2020/04/22	2025	06/05/2021			Bond Future	139.3722	139.3722	138.7760	138.7760	(0.428)	0.0000	0.0000	0
2020/04/22	2029	07/05/2020			Bond Future	98.6851	98.6851	98.7150	98.7150	0.030	0.0000	0.0000	1,509
2020/04/22	2029	06/08/2020			Bond Future	99.9102	99.9102	99.9368	99.9368	0.027	0.0000	0.0000	1,061
2020/04/22	2029	05/11/2020			Bond Future	100.0455	100.0455	100.0712	100.0712	0.026	0.0000	0.0000	0
2020/04/22	2029	04/02/2021			Bond Future	101.3398	101.3398	101.3655	101.3655	0.025	0.0000	0.0000	0
2020/04/22	2029	06/05/2021			Bond Future	101.4283	101.4283	101.4550	101.4550	0.026	0.0000	0.0000	0
2020/04/22	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/04/22	2030	07/05/2020	8.78	Put	Bond Future	9,277.2800	9.2773	10,310.3600	10.3104	11.136	0	0	0
2020/04/22	2030	07/05/2020	8.85	Put	Bond Future	8,841.9900	8.8420	9,875.1000	9.8751	11.684	0	0	5,820
2020/04/22	2030	07/05/2020	8.45	Put	Bond Future	11,365.0000	11.3650	12,398.0500	12.3981	9.090	0	0	0
2020/04/22	2030	07/05/2020	9.19	Put	Bond Future	6,764.7200	6.7647	7,798.6000	7.7986	15.283	0	0	0
2020/04/22	2030	07/05/2020			Bond Future	10.3707	87.9132	10.5619	86.8801	1.843	0.0000	0.0000	82,018
2020/04/22	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2020/04/22	2030	07/05/2020	8.80	Put	Bond Future	9,152.6500	9.1526	10,185.7400	10.1857	11.287	0	0	0
2020/04/22	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/04/22	2030	07/05/2020	9.19	Call	Bond Future	0.2600	0.0003	1.0900	0.0011	319.231	0	0	0
2020/04/22	2030	07/05/2020	8.79	Put	Bond Future	9,214.9400	9.2149	10,248.0200	10.2480	11.211	0	0	0
2020/04/22	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/04/22	2030	07/05/2020	8.90	Call	Bond Future	0.0100	0.0000	0.1000	0.0001	900.000	0	0	0
2020/04/22	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	5,000
2020/04/22	2030	07/05/2020	8.90	Put	Bond Future	8,532.6700	8.5327	9,565.8100	9.5658	12.108	0	0	5,820
2020/04/22	2030	06/08/2020	10.70	Call	Bond Future	2,468.4200	2.4684	2,612.1100	2.6121	5.821	0	0	470
2020/04/22	2030	06/08/2020	10.00	Call	Bond Future	897.7100	0.8977	1,174.5200	1.1745	30.835	0	0	470
2020/04/22	2030	06/08/2020	10.05	Put	Bond Future	3,920.3200	3.9203	5,245.3900	5.2454	33.800	0	0	0
2020/04/22	2030	06/08/2020	9.75	Put	Bond Future	5,198.4900	5.1985	6,499.6600	6.4997	25.030	0	0	0
2020/04/22	2030	06/08/2020	9.42	Call	Bond Future	304.9100	0.3049	520.5100	0.5205	70.709	0	0	0
2020/04/22	2030	06/08/2020	9.11	Call	Bond Future	153.3300	0.1533	319.2700	0.3193	108.224	0	0	0
2020/04/22	2030	06/08/2020			Bond Future	10.5954	84.9764	10.7959	83.9274	1.893	0.0000	0.0000	75,173
2020/04/22	2030	06/08/2020	10.70	Put	Bond Future	1,918.8600	1.9189	3,111.5100	3.1115	62.154	0	0	0
2020/04/22	2030	06/08/2020	9.05	Put	Bond Future	8,828.7900	8.8288	10,033.6700	10.0337	13.647	0	0	0
2020/04/22	2030	06/08/2020	9.05	Call	Bond Future	132.9300	0.1329	288.8500	0.2889	117.295	0	0	450
2020/04/22	2030	06/08/2020	8.36	Put	Bond Future	12,976.7100	12.9767	14,085.1000	14.0851	8.541	0	0	0
2020/04/22	2030	06/08/2020	8.36	Call	Bond Future	20.2500	0.0202	79.6800	0.0797	293.481	0	0	800
2020/04/22	2030	06/08/2020	8.86	Put	Bond Future	9,927.3100	9.9273	11,101.2800	11.1013	11.826	0	0	0
2020/04/22	2030	06/08/2020	8.86	Call	Bond Future	82.7900	0.0828	207.8000	0.2078	150.996	0	0	800
2020/04/22	2030	06/08/2020	9.09	Call	Bond Future	146.2500	0.1463	308.8500	0.3089	111.179	0	0	0
2020/04/22	2030	06/08/2020	9.09	Put	Bond Future	8,602.6100	8.6026	9,814.1700	9.8142	14.084	0	0	0
2020/04/22	2030	06/08/2020	10.00	Put	Bond Future	4,116.2100	4.1162	5,441.9800	5.4420	32.209	0	0	0
2020/04/22	2030	06/08/2020	10.75	Call	Bond Future	2,615.3000	2.6153	2,741.8100	2.7418	4.837	0	0	0
2020/04/22	2030	06/08/2020	10.05	Call	Bond Future	978.2700	0.9783	1,254.3800	1.2544	28.224	0	0	0
2020/04/22	2030	06/08/2020	9.75	Call	Bond Future	580.3700	0.5804	832.5800	0.8326	43.457	0	0	450
2020/04/22	2030	06/08/2020	9.42	Put	Bond Future	6,815.7100	6.8157	8,080.2700	8.0803	18.554	0	0	800
2020/04/22	2030	06/08/2020	9.11	Put	Bond Future	8,490.2400	8.4902	9,705.1400	9.7051	14.309	0	0	0
2020/04/22	2030	06/08/2020	10.75	Put	Bond Future	1,804.8500	1.8049	2,980.3200	2.9803	65.128	0	0	0

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2020/04/22	2030	06/08/2020	9.20	Put	Bond Future	7,990.6700	7.9907	9,220.5800	9.2206	15.392	0	0	0
2020/04/22	2030	06/08/2020	9.20	Call	Bond Future	188.8100	0.1888	369.7600	0.3698	95.837	0	0	323
2020/04/22	2030	06/08/2020	8.50	Put	Bond Future	12,102.6400	12.1026	13,226.4900	13.2265	9.286	0	0	0
2020/04/22	2030	06/08/2020	8.50	Call	Bond Future	30.7700	0.0308	105.6600	0.1057	243.386	0	0	323
2020/04/22	2030	06/08/2020	9.10	Call	Bond Future	149.7500	0.1497	314.0300	0.3140	109.703	0	0	0
2020/04/22	2030	06/08/2020	9.10	Put	Bond Future	8,546.3600	8.5464	9,759.6000	9.7596	14.196	0	0	0
2020/04/22	2030	05/11/2020	8.10	Put	Bond Future	15,572.0400	15.5720	16,790.7000	16.7907	7.826	0	0	0
2020/04/22	2030	05/11/2020	8.73	Call	Bond Future	195.0100	0.1950	474.2800	0.4743	143.208	0	0	3,000
2020/04/22	2030	05/11/2020	10.06	Put	Bond Future	5,267.7200	5.2677	6,845.1600	6.8452	29.945	0	0	1,000
2020/04/22	2030	05/11/2020	9.39	Put	Bond Future	8,251.0500	8.2511	9,732.6200	9.7326	17.956	0	0	0
2020/04/22	2030	05/11/2020	9.38	Call	Bond Future	544.9600	0.5450	961.4100	0.9614	76.418	0	0	0
2020/04/22	2030	05/11/2020			Bond Future	10.8095	86.0439	11.0190	84.9806	1.938	0.0000	0.0000	0
2020/04/22	2030	05/11/2020	9.61	Call	Bond Future	748.9500	0.7489	1,203.5600	1.2036	60.700	0	0	0
2020/04/22	2030	05/11/2020	9.61	Put	Bond Future	7,195.1100	7.1951	8,712.9900	8.7130	21.096	0	0	3,000
2020/04/22	2030	05/11/2020	8.85	Put	Bond Future	11,108.1700	11.1082	12,477.0000	12.4770	12.323	0	0	0
2020/04/22	2030	05/11/2020	8.85	Call	Bond Future	239.3000	0.2393	544.8600	0.5449	127.689	0	0	3,000
2020/04/22	2030	05/11/2020	8.34	Put	Bond Future	14,090.8400	14.0908	15,352.7500	15.3528	8.956	0	0	0
2020/04/22	2030	05/11/2020	8.34	Call	Bond Future	95.4500	0.0954	294.0900	0.2941	208.109	0	0	1,000
2020/04/22	2030	05/11/2020	9.04	Put	Bond Future	10,063.4900	10.0635	11,473.9300	11.4739	14.015	0	0	0
2020/04/22	2030	05/11/2020	9.04	Call	Bond Future	326.2600	0.3263	673.4300	0.6734	106.409	0	0	1,000
2020/04/22	2030	05/11/2020	9.86	Put	Bond Future	6,082.0000	6.0820	7,635.7100	7.6357	25.546	0	0	14,160
2020/04/22	2030	05/11/2020	8.36	Put	Bond Future	13,969.4900	13.9695	15,235.2600	15.2353	9.061	0	0	0
2020/04/22	2030	05/11/2020	8.10	Call	Bond Future	59.1700	0.0592	214.5600	0.2146	262.616	0	0	3,000
2020/04/22	2030	05/11/2020	8.73	Put	Bond Future	11,787.7600	11.7878	13,130.3000	13.1303	11.389	0	0	0
2020/04/22	2030	05/11/2020	9.23	Put	Bond Future	9,060.5000	9.0605	10,510.9900	10.5110	16.009	0	0	0
2020/04/22	2030	05/11/2020	10.06	Call	Bond Future	1,313.7200	1.3137	1,827.8900	1.8279	39.138	0	0	0
2020/04/22	2030	05/11/2020	10.37	Put	Bond Future	4,165.0200	4.1650	5,745.3200	5.7453	37.942	0	0	15,947
2020/04/22	2030	05/11/2020	9.39	Call	Bond Future	552.8100	0.5528	971.1100	0.9711	75.668	0	0	0
2020/04/22	2030	05/11/2020	9.38	Put	Bond Future	8,300.6500	8.3007	9,780.3700	9.7804	17.827	0	0	0
2020/04/22	2030	05/11/2020	9.86	Call	Bond Future	1,031.6400	1.0316	1,522.0800	1.5221	47.540	0	0	0
2020/04/22	2030	05/11/2020	8.36	Call	Bond Future	99.2000	0.0992	301.7000	0.3017	204.133	0	0	14,160
2020/04/22	2030	05/11/2020	8.86	Put	Bond Future	11,052.2100	11.0522	12,423.2400	12.4232	12.405	0	0	0
2020/04/22	2030	05/11/2020	8.86	Call	Bond Future	243.3400	0.2433	551.1000	0.5511	126.473	0	0	14,160
2020/04/22	2030	05/11/2020	9.23	Call	Bond Future	437.4000	0.4374	824.6200	0.8246	88.528	0	0	3,000
2020/04/22	2030	05/11/2020	10.47	Call	Bond Future	2,087.6900	2.0877	2,595.5600	2.5956	24.327	0	0	0
2020/04/22	2030	05/11/2020	10.47	Put	Bond Future	3,849.0400	3.8490	5,420.1800	5.4202	40.819	0	0	3,000
2020/04/22	2030	05/11/2020	8.53	Put	Bond Future	12,951.7100	12.9517	14,251.6400	14.2516	10.037	0	0	0
2020/04/22	2030	05/11/2020	8.53	Call	Bond Future	136.4900	0.1365	373.1500	0.3731	173.390	0	0	15,947
2020/04/22	2030	05/11/2020	9.03	Put	Bond Future	10,117.4700	10.1175	11,525.7400	11.5257	13.919	0	0	0
2020/04/22	2030	05/11/2020	9.03	Call	Bond Future	321.1200	0.3211	666.1200	0.6661	107.436	0	0	15,947
2020/04/22	2030	05/11/2020	10.37	Call	Bond Future	1,875.5800	1.8756	2,392.6100	2.3926	27.566	0	0	0
2020/04/22	2030	05/11/2020	9.40	Call	Bond Future	560.7500	0.5608	980.8700	0.9809	74.921	0	0	0
2020/04/22	2030	05/11/2020	9.40	Put	Bond Future	8,201.5900	8.2016	9,684.9800	9.6850	18.087	0	0	0
2020/04/22	2030	04/02/2021	9.12	Call	Bond Future	458.6800	0.4587	1,083.2300	1.0832	136.162	0	0	1,000
2020/04/22	2030	04/02/2021	8.36	Call	Bond Future	154.9500	0.1549	554.2400	0.5542	257.690	0	0	800
2020/04/22	2030	04/02/2021	9.16	Call	Bond Future	482.9700	0.4830	1,119.1100	1.1191	131.714	0	0	0
2020/04/22	2030	04/02/2021	9.15	Put	Bond Future	10,601.6800	10.6017	12,311.9500	12.3119	16.132	0	0	0
2020/04/22	2030	04/02/2021			Bond Future	11.0444	83.1319	11.2638	82.0549	1.986	0.0000	0.0000	0

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2020/04/22	2030	04/02/2021	8.37	Put	Bond Future	14,917.6600	14.9177	16,396.8000	16.3968	9.915	0	0	0
2020/04/22	2030	04/02/2021	8.37	Call	Bond Future	157.3900	0.1574	559.5100	0.5595	255.493	0	0	1,000
2020/04/22	2030	04/02/2021	9.17	Call	Bond Future	489.2100	0.4892	1,128.2200	1.1282	130.621	0	0	0
2020/04/22	2030	04/02/2021	9.17	Put	Bond Future	10,499.0100	10.4990	12,215.0400	12.2150	16.345	0	0	0
2020/04/22	2030	04/02/2021	9.12	Put	Bond Future	10,756.5100	10.7565	12,458.0800	12.4581	15.819	0	0	0
2020/04/22	2030	04/02/2021	8.36	Put	Bond Future	14,976.5600	14.9766	16,452.8700	16.4529	9.857	0	0	0
2020/04/22	2030	04/02/2021	9.16	Put	Bond Future	10,550.2800	10.5503	12,263.4400	12.2634	16.238	0	0	0
2020/04/22	2030	04/02/2021	9.15	Call	Bond Future	476.8100	0.4768	1,110.0600	1.1101	132.810	0	0	0
2020/04/22	2030	04/02/2021	8.86	Put	Bond Future	12,138.0800	12.1381	13,762.2500	13.7622	13.381	0	0	0
2020/04/22	2030	04/02/2021	8.86	Call	Bond Future	323.6800	0.3237	870.8300	0.8708	169.040	0	0	800
2020/04/22	2030	04/02/2021	10.20	Call	Bond Future	1,548.0500	1.5481	2,430.5500	2.4306	57.007	0	0	0
2020/04/22	2030	04/02/2021	10.20	Put	Bond Future	5,873.4800	5.8735	7,833.0000	7.8330	33.362	0	0	1,800
2020/04/22	2030	06/05/2021	11.69	Call	Bond Future	1,799.6300	1.7996	710.1500	0.7102	(60.539)	0	0	0
2020/04/22	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2030	06/05/2021			Bond Future	11.3086	84.1319	11.5381	83.0424	2.030	0.0000	0.0000	0
2020/04/22	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2030	06/05/2021	11.70	Call	Bond Future	1,846.1100	1.8461	756.6300	0.7566	(59.015)	0	0	0
2020/04/22	2030	06/05/2021	11.71	Call	Bond Future	1,892.5500	1.8925	803.0700	0.8031	(57.567)	0	0	0
2020/04/22	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/22	2032	07/05/2020	9.54	Put	Bond Future	8,019.4700	8.0195	9,118.2900	9.1183	13.702	0	0	3,000
2020/04/22	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/04/22	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	7,500
2020/04/22	2032	07/05/2020			Bond Future	10.8388	83.8552	11.0303	82.7568	1.767	0.0000	0.0000	42,823
2020/04/22	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	3,000
2020/04/22	2032	07/05/2020	9.17	Put	Bond Future	10,498.8900	10.4989	11,597.3400	11.5973	10.463	0	0	0
2020/04/22	2032	07/05/2020	9.54	Call	Bond Future	0.0700	0.0001	0.4600	0.0005	557.143	0	0	0
2020/04/22	2032	07/05/2020	9.00	Put	Bond Future	11,669.1300	11.6691	12,767.5600	12.7676	9.413	0	0	0
2020/04/22	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/04/22	2032	07/05/2020	9.50	Put	Bond Future	8,283.1200	8.2831	9,381.8300	9.3818	13.264	0	0	0
2020/04/22	2032	07/05/2020	9.50	Call	Bond Future	0.0500	0.0001	0.3300	0.0003	560.000	0	0	7,500
2020/04/22	2032	07/05/2020	9.30	Put	Bond Future	9,617.2900	9.6173	10,715.7800	10.7158	11.422	0	0	0
2020/04/22	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	7,500
2020/04/22	2032	07/05/2020	9.19	Put	Bond Future	10,362.5100	10.3625	11,460.9600	11.4610	10.600	0	0	0
2020/04/22	2032	07/05/2020	8.82	Put	Bond Future	12,930.0900	12.9301	14,028.5200	14.0285	8.495	0	0	0
2020/04/22	2032	07/05/2020	9.20	Put	Bond Future	10,294.4200	10.2944	11,392.8700	11.3929	10.670	0	0	0
2020/04/22	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/04/22	2032	07/05/2020	9.18	Put	Bond Future	10,430.6600	10.4307	11,529.1100	11.5291	10.531	0	0	0
2020/04/22	2032	06/08/2020	8.79	Put	Bond Future	14,259.2500	14.2592	15,431.5600	15.4316	8.221	0	0	0
2020/04/22	2032	06/08/2020	9.29	Put	Bond Future	10,897.7000	10.8977	12,139.5000	12.1395	11.395	0	0	0
2020/04/22	2032	06/08/2020	9.46	Put	Bond Future	9,814.4900	9.8145	11,086.5900	11.0866	12.961	0	0	0
2020/04/22	2032	06/08/2020	9.45	Call	Bond Future	111.8400	0.1118	267.1000	0.2671	138.823	0	0	0
2020/04/22	2032	06/08/2020			Bond Future	11.0561	84.8753	11.2564	83.7603	1.811	0.0000	0.0000	89,467
2020/04/22	2032	06/08/2020	9.91	Call	Bond Future	327.4600	0.3275	566.4800	0.5665	72.992	0	0	0
2020/04/22	2032	06/08/2020	9.91	Put	Bond Future	7,139.0300	7.1390	8,493.0500	8.4930	18.966	0	0	800
2020/04/22	2032	06/08/2020	8.79	Call	Bond Future	16.5900	0.0166	73.9000	0.0739	345.449	0	0	800
2020/04/22	2032	06/08/2020	9.29	Call	Bond Future	73.3900	0.0734	200.1900	0.2002	172.776	0	0	800

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
2020/04/22	2032	06/08/2020	9.46	Call	Bond Future	114.7300	0.1147	271.8300	0.2718	136.930	0	0	0
2020/04/22	2032	06/08/2020	9.45	Put	Bond Future	9,877.2300	9.8772	11,147.4900	11.1475	12.860	0	0	0
2020/04/22	2032	06/08/2020	9.47	Call	Bond Future	117.6800	0.1177	276.6300	0.2766	135.070	0	0	0
2020/04/22	2032	06/08/2020	9.47	Put	Bond Future	9,751.8700	9.7519	11,025.8200	11.0258	13.064	0	0	0
2020/04/22	2032	05/11/2020	9.61	Put	Bond Future	10,244.6800	10.2447	11,789.8300	11.7898	15.082	0	0	0
2020/04/22	2032	05/11/2020	10.99	Call	Bond Future	2,403.9200	2.4039	2,971.4800	2.9715	23.610	0	0	0
2020/04/22	2032	05/11/2020	9.44	Put	Bond Future	11,242.6100	11.2426	12,746.8100	12.7468	13.379	0	0	0
2020/04/22	2032	05/11/2020	11.08	Call	Bond Future	2,632.1300	2.6321	3,181.9100	3.1819	20.887	0	0	0
2020/04/22	2032	05/11/2020	9.77	Put	Bond Future	9,342.5400	9.3425	10,924.0400	10.9240	16.928	0	0	0
2020/04/22	2032	05/11/2020			Bond Future	11.2717	81.7923	11.4807	80.6623	1.854	0.0000	0.0000	0
2020/04/22	2032	05/11/2020	10.99	Put	Bond Future	3,963.1100	3.9631	5,660.6900	5.6607	42.835	0	0	3,000
2020/04/22	2032	05/11/2020	9.76	Call	Bond Future	522.2000	0.5222	971.4900	0.9715	86.038	0	0	0
2020/04/22	2032	05/11/2020	9.76	Put	Bond Future	9,397.8200	9.3978	10,977.1300	10.9771	16.805	0	0	0
2020/04/22	2032	05/11/2020	9.11	Call	Bond Future	181.5100	0.1815	474.8700	0.4749	161.622	0	0	3,000
2020/04/22	2032	05/11/2020	9.61	Call	Bond Future	416.6400	0.4166	831.7700	0.8318	99.638	0	0	3,000
2020/04/22	2032	05/11/2020	9.44	Call	Bond Future	318.4500	0.3184	692.6300	0.6926	117.500	0	0	1,000
2020/04/22	2032	05/11/2020	11.08	Put	Bond Future	3,688.7300	3.6887	5,368.5300	5.3685	45.539	0	0	1,000
2020/04/22	2032	05/11/2020	9.77	Call	Bond Future	529.9200	0.5299	981.4000	0.9814	85.198	0	0	0
2020/04/22	2032	05/11/2020	9.11	Put	Bond Future	13,285.3300	13.2853	14,708.7100	14.7087	10.714	0	0	0
2020/04/22	2032	05/11/2020	8.94	Put	Bond Future	14,387.0400	14.3870	15,770.4600	15.7705	9.616	0	0	0
2020/04/22	2032	05/11/2020	8.94	Call	Bond Future	132.9700	0.1330	386.3700	0.3864	190.569	0	0	1,000
2020/04/22	2032	05/11/2020	9.75	Call	Bond Future	514.5600	0.5146	961.6600	0.9617	86.890	0	0	0
2020/04/22	2032	05/11/2020	9.75	Put	Bond Future	9,453.2500	9.4533	11,030.3700	11.0304	16.683	0	0	0
2020/04/22	2032	04/02/2021	10.82	Put	Bond Future	5,768.9900	5.7690	7,859.8000	7.8598	36.242	0	0	800
2020/04/22	2032	04/02/2021	9.29	Call	Bond Future	345.3500	0.3453	944.4200	0.9444	173.467	0	0	800
2020/04/22	2032	04/02/2021	9.63	Call	Bond Future	543.6300	0.5436	1,253.7700	1.2538	130.629	0	0	0
2020/04/22	2032	04/02/2021			Bond Future	11.5021	82.8316	11.7202	81.6869	1.897	0.0000	0.0000	0
2020/04/22	2032	04/02/2021	8.79	Put	Bond Future	16,520.0500	16.5201	18,100.4200	18.1004	9.566	0	0	0
2020/04/22	2032	04/02/2021	8.79	Call	Bond Future	164.1800	0.1642	599.8400	0.5998	265.355	0	0	800
2020/04/22	2032	04/02/2021	9.61	Call	Bond Future	529.9100	0.5299	1,233.7200	1.2337	132.817	0	0	0
2020/04/22	2032	04/02/2021	9.61	Put	Bond Future	11,494.0100	11.4940	13,342.5300	13.3425	16.082	0	0	0
2020/04/22	2032	04/02/2021	10.82	Call	Bond Future	2,037.4000	2.0374	2,983.5000	2.9835	46.437	0	0	0
2020/04/22	2032	04/02/2021	9.29	Put	Bond Future	13,363.8300	13.3638	15,107.6100	15.1076	13.049	0	0	0
2020/04/22	2032	04/02/2021	9.63	Put	Bond Future	11,381.3900	11.3814	13,236.2400	13.2362	16.297	0	0	0
2020/04/22	2032	04/02/2021	9.62	Call	Bond Future	536.7400	0.5367	1,243.7200	1.2437	131.717	0	0	0
2020/04/22	2032	04/02/2021	9.62	Put	Bond Future	11,437.6400	11.4376	13,289.3300	13.2893	16.189	0	0	0
2020/04/22	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2032	06/05/2021			Bond Future	11.7555	79.6810	11.9833	78.5231	1.938	0.0000	0.0000	0
2020/04/22	2032	06/05/2021	12.11	Call	Bond Future	1,791.4100	1.7914	633.4900	0.6335	(64.637)	0	0	0
2020/04/22	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2032	06/05/2021	12.12	Call	Bond Future	1,841.1100	1.8411	683.1900	0.6832	(62.892)	0	0	0
2020/04/22	2032	06/05/2021	12.10	Call	Bond Future	1,741.6500	1.7416	583.7300	0.5837	(66.484)	0	0	0
2020/04/22	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2033	07/05/2020			Bond Future	98.1787	98.1787	97.1379	97.1379	(1.060)	0.0000	0.0000	3,611
2020/04/22	2033	06/08/2020			Bond Future	99.3977	99.3977	98.3402	98.3402	(1.064)	0.0000	0.0000	5,770
2020/04/22	2033	05/11/2020			Bond Future	99.4504	99.4504	98.3782	98.3782	(1.078)	0.0000	0.0000	0
2020/04/22	2033	04/02/2021			Bond Future	100.7369	100.7369	99.6505	99.6505	(1.078)	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
2020/04/22	2033	06/05/2021			Bond Future	100.7397	100.7397	99.6406	99.6406	(1.091)	0.0000	0.0000	0
2020/04/22	2037	07/05/2020	9.60	Put	Bond Future	12,038.0300	12.0380	13,362.9900	13.3630	11.006	0	0	0
2020/04/22	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2037	07/05/2020	9.70	Put	Bond Future	11,274.4900	11.2745	12,599.4600	12.5995	11.752	0	0	0
2020/04/22	2037	07/05/2020			Bond Future	11.3431	81.2501	11.5600	79.9252	1.912	0.0000	0.0000	48,792
2020/04/22	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2037	07/05/2020	9.59	Put	Bond Future	12,114.9100	12.1149	13,439.8700	13.4399	10.937	0	0	0
2020/04/22	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/22	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/04/22	2037	07/05/2020	9.61	Put	Bond Future	11,961.2400	11.9612	13,286.2100	13.2862	11.077	0	0	0
2020/04/22	2037	07/05/2020	10.00	Put	Bond Future	9,040.6900	9.0407	10,365.8600	10.3659	14.658	0	0	0
2020/04/22	2037	07/05/2020	10.00	Call	Bond Future	0.0300	0.0000	0.2400	0.0002	700.000	0	0	7,500
2020/04/22	2037	06/08/2020	9.88	Put	Bond Future	11,259.6100	11.2596	12,740.1500	12.7402	13.149	0	0	0
2020/04/22	2037	06/08/2020			Bond Future	11.5562	77.9819	11.7828	76.6377	1.961	0.0000	0.0000	77,367
2020/04/22	2037	06/08/2020	9.87	Call	Bond Future	81.9100	0.0819	216.4900	0.2165	164.302	0	0	0
2020/04/22	2037	06/08/2020	9.87	Put	Bond Future	11,331.1000	11.3311	12,809.8300	12.8098	13.050	0	0	0
2020/04/22	2037	06/08/2020	9.88	Call	Bond Future	84.2400	0.0842	220.6300	0.2206	161.906	0	0	0
2020/04/22	2037	06/08/2020	9.86	Call	Bond Future	79.6400	0.0796	212.4000	0.2124	166.700	0	0	0
2020/04/22	2037	06/08/2020	9.86	Put	Bond Future	11,402.7300	11.4027	12,879.6400	12.8796	12.952	0	0	0
2020/04/22	2037	05/11/2020	10.18	Call	Bond Future	508.8300	0.5088	929.0900	0.9291	82.593	0	0	0
2020/04/22	2037	05/11/2020	10.17	Put	Bond Future	10,733.1400	10.7331	12,513.3100	12.5133	16.586	0	0	0
2020/04/22	2037	05/11/2020			Bond Future	11.7575	78.9617	11.9935	77.5996	2.007	0.0000	0.0000	0
2020/04/22	2037	05/11/2020	10.19	Call	Bond Future	516.6500	0.5166	939.0500	0.9391	81.757	0	0	0
2020/04/22	2037	05/11/2020	10.19	Put	Bond Future	10,607.1800	10.6072	12,391.6500	12.3916	16.823	0	0	0
2020/04/22	2037	05/11/2020	10.17	Call	Bond Future	501.1000	0.5011	919.2000	0.9192	83.436	0	0	0
2020/04/22	2037	05/11/2020	10.18	Put	Bond Future	10,670.0700	10.6701	12,452.4000	12.4524	16.704	0	0	0
2020/04/22	2037	04/02/2021	13.73	Call	Bond Future	10,131.3600	10.1314	10,179.0500	10.1790	0.471	0	0	0
2020/04/22	2037	04/02/2021	10.35	Call	Bond Future	840.5600	0.8406	1,630.0500	1.6300	93.924	0	0	0
2020/04/22	2037	04/02/2021	10.27	Call	Bond Future	764.2900	0.7643	1,531.9300	1.5319	100.438	0	0	0
2020/04/22	2037	04/02/2021	10.85	Call	Bond Future	1,451.7300	1.4517	2,343.7900	2.3438	61.448	0	0	0
2020/04/22	2037	04/02/2021	10.28	Put	Bond Future	11,446.0400	11.4460	13,596.0600	13.5961	18.784	0	0	0
2020/04/22	2037	04/02/2021			Bond Future	11.9757	75.7095	12.2219	74.3299	2.055	0.0000	0.0000	0
2020/04/22	2037	04/02/2021	11.97	Put	Bond Future	4,038.5200	4.0385	6,239.6300	6.2396	54.503	0	0	0
2020/04/22	2037	04/02/2021	11.97	Call	Bond Future	4,006.1100	4.0061	4,827.6300	4.8276	20.507	0	0	300
2020/04/22	2037	04/02/2021	9.65	Put	Bond Future	15,562.6400	15.5626	17,513.7500	17.5138	12.537	0	0	0
2020/04/22	2037	04/02/2021	9.65	Call	Bond Future	338.3200	0.3383	909.8400	0.9098	168.929	0	0	72
2020/04/22	2037	04/02/2021	13.73	Put	Bond Future	1,100.7300	1.1007	2,528.0100	2.5280	129.667	0	0	300
2020/04/22	2037	04/02/2021	10.35	Put	Bond Future	11,028.4400	11.0284	13,197.5200	13.1975	19.668	0	0	72
2020/04/22	2037	04/02/2021	11.90	Call	Bond Future	3,803.7900	3.8038	4,643.8800	4.6439	22.086	0	0	0
2020/04/22	2037	04/02/2021	10.27	Put	Bond Future	11,506.3700	11.5064	13,653.6000	13.6536	18.661	0	0	0
2020/04/22	2037	04/02/2021	10.85	Put	Bond Future	8,294.1100	8.2941	10,565.7600	10.5658	27.389	0	0	72
2020/04/22	2037	04/02/2021	10.28	Call	Bond Future	773.5300	0.7735	1,543.9600	1.5440	99.599	0	0	0
2020/04/22	2037	04/02/2021	10.48	Put	Bond Future	10,275.1500	10.2752	12,477.0000	12.4770	21.429	0	0	0
2020/04/22	2037	04/02/2021	10.48	Call	Bond Future	976.5100	0.9765	1,798.7700	1.7988	84.204	0	0	240
2020/04/22	2037	04/02/2021	11.90	Put	Bond Future	4,236.0600	4.2361	6,455.7400	6.4557	52.400	0	0	240
2020/04/22	2037	04/02/2021	10.29	Call	Bond Future	782.8400	0.7828	1,556.0600	1.5561	98.771	0	0	0
2020/04/22	2037	04/02/2021	10.29	Put	Bond Future	11,385.8700	11.3859	13,538.6800	13.5387	18.908	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
2020/04/22	2037	06/05/2021	12.42	Call	Bond Future	1,119.4600	1.1195	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2037	06/05/2021			Bond Future	12.2146	76.6198	12.4714	75.2241	2.103	0.0000	0.0000	0
2020/04/22	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	276.2800	0.2763	100.000	0	0	0
2020/04/22	2037	06/05/2021	12.43	Call	Bond Future	1,173.2900	1.1733	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	168.6700	0.1687	100.000	0	0	0
2020/04/22	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	222.4500	0.2225	100.000	0	0	0
2020/04/22	2037	06/05/2021	12.44	Call	Bond Future	1,227.0700	1.2271	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2038	07/05/2020			Bond Future	112.2827	112.2827	110.7830	110.7830	(1.336)	0.0000	0.0000	5,287
2020/04/22	2038	06/08/2020			Bond Future	111.9806	111.9806	110.4581	110.4581	(1.360)	0.0000	0.0000	9,276
2020/04/22	2038	05/11/2020			Bond Future	113.4130	113.4130	111.8696	111.8696	(1.361)	0.0000	0.0000	0
2020/04/22	2038	04/02/2021			Bond Future	113.1585	113.1585	111.5947	111.5947	(1.382)	0.0000	0.0000	0
2020/04/22	2038	06/05/2021			Bond Future	114.5480	114.5480	112.9658	112.9658	(1.381)	0.0000	0.0000	0
2020/04/22	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2040	07/05/2020	9.75	Put	Bond Future	12,224.1800	12.2242	13,729.7200	13.7297	12.316	0	0	0
2020/04/22	2040	07/05/2020	12.20	Call	Bond Future	4,995.6600	4.9957	3,708.4800	3.7085	(25.766)	0	0	325
2020/04/22	2040	07/05/2020	11.10	Put	Bond Future	2,326.9100	2.3269	3,751.2100	3.7512	61.210	0	0	0
2020/04/22	2040	07/05/2020	9.85	Put	Bond Future	11,405.5800	11.4056	12,911.1300	12.9111	13.200	0	0	0
2020/04/22	2040	07/05/2020			Bond Future	11.4072	83.7560	11.6393	82.2505	2.035	0.0000	0.0000	32,073
2020/04/22	2040	07/05/2020	9.74	Put	Bond Future	12,306.6600	12.3067	13,812.2000	13.8122	12.234	0	0	0
2020/04/22	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2040	07/05/2020	12.70	Put	Bond Future	2.1600	0.0022	39.2500	0.0392	1717.130	0	0	0
2020/04/22	2040	07/05/2020	12.70	Call	Bond Future	7,834.5500	7.8346	6,366.1000	6.3661	(18.743)	0	0	325
2020/04/22	2040	07/05/2020	10.00	Put	Bond Future	10,198.7000	10.1987	11,704.2900	11.7043	14.763	0	0	0
2020/04/22	2040	07/05/2020	10.00	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	2,640
2020/04/22	2040	07/05/2020	9.50	Put	Bond Future	14,321.1000	14.3211	15,826.6400	15.8266	10.513	0	0	0
2020/04/22	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/04/22	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2040	07/05/2020	12.20	Put	Bond Future	37.7800	0.0378	256.1400	0.2561	577.978	0	0	0
2020/04/22	2040	07/05/2020	11.10	Call	Bond Future	262.3000	0.2623	181.0600	0.1811	(30.972)	0	0	450
2020/04/22	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/22	2040	07/05/2020	9.73	Put	Bond Future	12,389.2600	12.3893	13,894.8000	13.8948	12.152	0	0	0
2020/04/22	2040	07/05/2020	11.80	Put	Bond Future	227.6800	0.2277	831.5100	0.8315	265.210	0	0	0
2020/04/22	2040	07/05/2020	11.80	Call	Bond Future	2,748.4300	2.7484	1,846.7200	1.8467	(32.808)	0	0	450
2020/04/22	2040	07/05/2020	10.15	Put	Bond Future	9,016.5400	9.0165	10,522.2700	10.5223	16.700	0	0	0
2020/04/22	2040	07/05/2020	10.15	Call	Bond Future	0.0500	0.0001	0.2400	0.0002	380.000	0	0	7,500
2020/04/22	2040	06/08/2020	10.85	Call	Bond Future	649.9500	0.6500	956.7400	0.9567	47.202	0	0	0
2020/04/22	2040	06/08/2020	11.26	Put	Bond Future	3,860.5500	3.8606	5,641.4000	5.6414	46.129	0	0	517
2020/04/22	2040	06/08/2020	10.03	Call	Bond Future	78.4100	0.0784	207.3500	0.2073	164.443	0	0	0
2020/04/22	2040	06/08/2020	10.04	Call	Bond Future	80.8300	0.0808	211.6200	0.2116	161.809	0	0	0
2020/04/22	2040	06/08/2020	10.02	Put	Bond Future	11,432.8500	11.4329	13,087.0200	13.0870	14.469	0	0	0
2020/04/22	2040	06/08/2020			Bond Future	11.6156	80.2679	11.8584	78.7408	2.090	0.0000	0.0000	43,979
2020/04/22	2040	06/08/2020	10.04	Put	Bond Future	11,279.6400	11.2796	12,937.5000	12.9375	14.698	0	0	0
2020/04/22	2040	06/08/2020	10.02	Call	Bond Future	76.0600	0.0761	203.1600	0.2032	167.105	0	0	0
2020/04/22	2040	06/08/2020	10.85	Put	Bond Future	5,797.5900	5.7976	7,631.4500	7.6314	31.631	0	0	12,538
2020/04/22	2040	06/08/2020	11.26	Call	Bond Future	1,534.3100	1.5343	1,788.0900	1.7881	16.540	0	0	0
2020/04/22	2040	06/08/2020	10.79	Put	Bond Future	6,134.3800	6.1344	7,959.8400	7.9598	29.758	0	0	800

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
2020/04/22	2040	06/08/2020	9.57	Put	Bond Future	15,045.0700	15.0451	16,630.2800	16.6303	10.536	0	0	0
2020/04/22	2040	06/08/2020	10.03	Put	Bond Future	11,356.1600	11.3562	13,012.1700	13.0122	14.582	0	0	0
2020/04/22	2040	06/08/2020	10.79	Call	Bond Future	560.7800	0.5608	859.1700	0.8592	53.210	0	0	0
2020/04/22	2040	06/08/2020	9.57	Call	Bond Future	16.7200	0.0167	74.8600	0.0749	347.727	0	0	800
2020/04/22	2040	06/08/2020	10.07	Put	Bond Future	11,051.1100	11.0511	12,714.5800	12.7146	15.053	0	0	0
2020/04/22	2040	06/08/2020	10.07	Call	Bond Future	88.4600	0.0885	224.8600	0.2249	154.194	0	0	800
2020/04/22	2040	05/11/2020	10.23	Call	Bond Future	481.0300	0.4810	853.9800	0.8540	77.532	0	0	2,000
2020/04/22	2040	05/11/2020	11.70	Put	Bond Future	4,068.2500	4.0682	5,919.9800	5.9200	45.517	0	0	2,000
2020/04/22	2040	05/11/2020	10.00	Call	Bond Future	326.4500	0.3265	649.7700	0.6498	99.041	0	0	2,000
2020/04/22	2040	05/11/2020	9.50	Call	Bond Future	125.7400	0.1257	336.2700	0.3363	167.433	0	0	2,000
2020/04/22	2040	05/11/2020	10.30	Call	Bond Future	538.0200	0.5380	924.8000	0.9248	71.890	0	0	0
2020/04/22	2040	05/11/2020			Bond Future	11.8123	81.2765	12.0652	79.7292	2.141	0.0000	0.0000	0
2020/04/22	2040	05/11/2020	10.23	Put	Bond Future	11,414.4000	11.4144	13,334.6600	13.3347	16.823	0	0	0
2020/04/22	2040	05/11/2020	9.73	Put	Bond Future	15,095.9400	15.0959	16,904.8500	16.9048	11.983	0	0	0
2020/04/22	2040	05/11/2020	9.73	Call	Bond Future	198.8900	0.1989	460.4900	0.4605	131.530	0	0	2,000
2020/04/22	2040	05/11/2020	10.30	Put	Bond Future	10,937.5700	10.9376	12,871.6600	12.8717	17.683	0	0	0
2020/04/22	2040	05/11/2020	11.70	Call	Bond Future	3,365.0200	3.3650	3,669.4400	3.6694	9.047	0	0	0
2020/04/22	2040	05/11/2020	10.00	Put	Bond Future	13,049.7500	13.0497	14,920.3800	14.9204	14.335	0	0	0
2020/04/22	2040	05/11/2020	9.50	Put	Bond Future	16,938.7600	16.9388	18,696.6000	18.6966	10.378	0	0	0
2020/04/22	2040	05/11/2020	10.31	Call	Bond Future	546.5700	0.5466	935.2600	0.9353	71.114	0	0	0
2020/04/22	2040	05/11/2020	10.32	Put	Bond Future	10,803.1700	10.8032	12,741.0700	12.7411	17.938	0	0	0
2020/04/22	2040	05/11/2020	11.50	Call	Bond Future	2,770.8100	2.7708	3,136.1500	3.1362	13.185	0	0	0
2020/04/22	2040	05/11/2020	11.50	Put	Bond Future	4,752.4200	4.7524	6,665.0700	6.6651	40.246	0	0	2,000
2020/04/22	2040	05/11/2020	10.31	Put	Bond Future	10,870.2700	10.8703	12,806.2700	12.8063	17.810	0	0	0
2020/04/22	2040	05/11/2020	10.32	Call	Bond Future	555.2200	0.5552	945.8100	0.9458	70.349	0	0	0
2020/04/22	2040	04/02/2021	9.49	Call	Bond Future	242.5500	0.2425	702.2600	0.7023	189.532	0	0	500
2020/04/22	2040	04/02/2021	9.57	Put	Bond Future	17,744.7800	17.7448	19,797.5700	19.7976	11.568	0	0	0
2020/04/22	2040	04/02/2021	10.07	Put	Bond Future	14,000.7600	14.0008	16,214.3000	16.2143	15.810	0	0	0
2020/04/22	2040	04/02/2021	10.42	Put	Bond Future	11,649.8900	11.6499	13,961.7800	13.9618	19.845	0	0	0
2020/04/22	2040	04/02/2021			Bond Future	12.0253	77.8034	12.2893	76.2362	2.195	0.0000	0.0000	0
2020/04/22	2040	04/02/2021	11.74	Call	Bond Future	3,392.5900	3.3926	4,195.0600	4.1951	23.654	0	0	0
2020/04/22	2040	04/02/2021	11.74	Put	Bond Future	5,146.7200	5.1467	7,516.3800	7.5164	46.042	0	0	800
2020/04/22	2040	04/02/2021	10.07	Call	Bond Future	564.1200	0.5641	1,210.4700	1.2105	114.577	0	0	800
2020/04/22	2040	04/02/2021	10.41	Call	Bond Future	868.8900	0.8689	1,611.0900	1.6111	85.419	0	0	0
2020/04/22	2040	04/02/2021	10.41	Put	Bond Future	11,713.8200	11.7138	14,023.2100	14.0232	19.715	0	0	0
2020/04/22	2040	04/02/2021	9.49	Put	Bond Future	18,383.5900	18.3836	20,410.4900	20.4105	11.026	0	0	0
2020/04/22	2040	04/02/2021	9.57	Call	Bond Future	274.8300	0.2748	760.4300	0.7604	176.691	0	0	800
2020/04/22	2040	04/02/2021	10.42	Call	Bond Future	879.4200	0.8794	1,624.1200	1.6241	84.681	0	0	0
2020/04/22	2040	04/02/2021	11.57	Call	Bond Future	2,934.1800	2.9342	3,767.5600	3.7676	28.402	0	0	0
2020/04/22	2040	04/02/2021	11.57	Put	Bond Future	5,764.4200	5.7644	8,164.9900	8.1650	41.645	0	0	500
2020/04/22	2040	04/02/2021	10.24	Put	Bond Future	12,830.0200	12.8300	15,093.8300	15.0938	17.645	0	0	0
2020/04/22	2040	04/02/2021	10.24	Call	Bond Future	703.9700	0.7040	1,400.5900	1.4006	98.956	0	0	500
2020/04/22	2040	04/02/2021	10.40	Call	Bond Future	858.4500	0.8584	1,598.1300	1.5981	86.165	0	0	0
2020/04/22	2040	04/02/2021	10.40	Put	Bond Future	11,777.9400	11.7779	14,084.8100	14.0848	19.586	0	0	0
2020/04/22	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	533.1300	0.5331	100.000	0	0	0
2020/04/22	2040	06/05/2021			Bond Future	12.2581	78.7388	12.5338	77.1533	2.249	0.0000	0.0000	0
2020/04/22	2040	06/05/2021	12.43	Call	Bond Future	995.1300	0.9951	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	590.3700	0.5904	100.000	0	0	0

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2020/04/22	2040	06/05/2021	12.44	Call	Bond Future	1,052.3700	1.0524	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2040	06/05/2021	12.42	Call	Bond Future	937.8300	0.9378	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	647.6700	0.6477	100.000	0	0	0
2020/04/22	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2044	07/05/2020	9.79	Put	Bond Future	12,387.2200	12.3872	13,954.7800	13.9548	12.655	0	0	0
2020/04/22	2044	07/05/2020	9.45	Put	Bond Future	15,331.9900	15.3320	16,899.5500	16.8995	10.224	0	0	0
2020/04/22	2044	07/05/2020	9.97	Put	Bond Future	10,889.7800	10.8898	12,457.3600	12.4574	14.395	0	0	0
2020/04/22	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/04/22	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	100
2020/04/22	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/04/22	2044	07/05/2020			Bond Future	11.4509	80.5165	11.6934	78.9489	2.118	0.0000	0.0000	40,075
2020/04/22	2044	07/05/2020	9.81	Put	Bond Future	12,218.7900	12.2188	13,786.3500	13.7863	12.829	0	0	0
2020/04/22	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2044	07/05/2020	10.81	Call	Bond Future	27.1300	0.0271	26.4800	0.0265	(2.396)	0	0	0
2020/04/22	2044	07/05/2020	10.81	Put	Bond Future	4,446.3500	4.4463	6,013.2600	6.0133	35.240	0	0	129
2020/04/22	2044	07/05/2020	9.33	Put	Bond Future	16,409.1100	16.4091	17,976.6700	17.9767	9.553	0	0	0
2020/04/22	2044	07/05/2020	9.80	Put	Bond Future	12,302.9400	12.3029	13,870.5000	13.8705	12.741	0	0	0
2020/04/22	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/04/22	2044	07/05/2020	9.97	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	129
2020/04/22	2044	07/05/2020	9.98	Put	Bond Future	10,807.7900	10.8078	12,375.3800	12.3754	14.504	0	0	0
2020/04/22	2044	07/05/2020	11.09	Call	Bond Future	198.4400	0.1984	136.7200	0.1367	(31.103)	0	0	0
2020/04/22	2044	07/05/2020	9.26	Put	Bond Future	17,046.8500	17.0468	18,614.4100	18.6144	9.196	0	0	0
2020/04/22	2044	07/05/2020	9.91	Put	Bond Future	11,384.3300	11.3843	12,951.9000	12.9519	13.770	0	0	0
2020/04/22	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	2044	07/05/2020	11.09	Put	Bond Future	2,635.5100	2.6355	4,141.3500	4.1413	57.137	0	0	100
2020/04/22	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	556
2020/04/22	2044	07/05/2020	11.02	Call	Bond Future	128.2300	0.1282	93.6400	0.0936	(26.975)	0	0	0
2020/04/22	2044	07/05/2020	11.02	Put	Bond Future	3,053.1700	3.0532	4,586.1400	4.5861	50.209	0	0	556
2020/04/22	2044	06/08/2020	9.98	Call	Bond Future	58.2500	0.0583	168.6800	0.1687	189.579	0	0	602
2020/04/22	2044	06/08/2020	11.09	Put	Bond Future	4,779.8700	4.7799	6,580.2300	6.5802	37.665	0	0	602
2020/04/22	2044	06/08/2020	9.01	Call	Bond Future	1.2300	0.0012	14.2000	0.0142	1054.472	0	0	140
2020/04/22	2044	06/08/2020	9.66	Call	Bond Future	19.3000	0.0193	81.6400	0.0816	323.005	0	0	140
2020/04/22	2044	06/08/2020	9.88	Call	Bond Future	41.9200	0.0419	135.6600	0.1357	223.616	0	0	0
2020/04/22	2044	06/08/2020			Bond Future	11.6527	77.1141	11.9064	75.5244	2.177	0.0000	0.0000	52,496
2020/04/22	2044	06/08/2020	9.36	Put	Bond Future	17,415.6600	17.4157	19,037.6200	19.0376	9.313	0	0	0
2020/04/22	2044	06/08/2020	9.36	Call	Bond Future	5.9300	0.0059	38.2100	0.0382	544.351	0	0	602
2020/04/22	2044	06/08/2020	9.98	Put	Bond Future	12,152.1100	12.1521	13,852.2200	13.8522	13.990	0	0	0
2020/04/22	2044	06/08/2020	9.86	Call	Bond Future	39.1900	0.0392	129.7600	0.1298	231.105	0	0	0
2020/04/22	2044	06/08/2020	9.86	Put	Bond Future	13,122.7600	13.1228	14,803.0100	14.8030	12.804	0	0	0
2020/04/22	2044	06/08/2020	11.09	Call	Bond Future	1,039.9900	1.0400	1,250.6700	1.2507	20.258	0	0	0
2020/04/22	2044	06/08/2020	9.01	Put	Bond Future	20,645.7400	20.6457	22,248.3900	22.2484	7.763	0	0	0
2020/04/22	2044	06/08/2020	9.66	Put	Bond Future	14,793.3800	14.7934	16,445.4000	16.4454	11.167	0	0	0
2020/04/22	2044	06/08/2020	9.88	Put	Bond Future	12,959.2800	12.9593	14,642.7000	14.6427	12.990	0	0	0
2020/04/22	2044	06/08/2020	10.93	Call	Bond Future	728.9500	0.7289	962.0800	0.9621	31.982	0	0	0
2020/04/22	2044	06/08/2020	10.93	Put	Bond Future	5,589.5800	5.5896	7,412.3900	7.4124	32.611	0	0	140
2020/04/22	2044	06/08/2020	9.87	Call	Bond Future	40.5400	0.0405	132.6800	0.1327	227.282	0	0	0
2020/04/22	2044	06/08/2020	9.87	Put	Bond Future	13,040.9400	13.0409	14,722.7600	14.7228	12.896	0	0	0

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2020/04/22	2044	05/11/2020	11.06	Put	Bond Future	6,729.1600		6.7292	8,772.7800	8.7728	30.370	0	0	525
2020/04/22	2044	05/11/2020	11.43	Call	Bond Future	2,499.5500		2.4996	2,871.6900	2.8717	14.888	0	0	0
2020/04/22	2044	05/11/2020	9.72	Put	Bond Future	15,616.0700		15.6161	17,473.9500	17.4739	11.897	0	0	0
2020/04/22	2044	05/11/2020	9.97	Call	Bond Future	286.5700		0.2866	591.0600	0.5911	106.253	0	0	568
2020/04/22	2044	05/11/2020	9.29	Put	Bond Future	19,281.1000		19.2811	21,048.3300	21.0483	9.166	0	0	0
2020/04/22	2044	05/11/2020	9.96	Put	Bond Future	13,719.8800		13.7199	15,632.7700	15.6328	13.942	0	0	0
2020/04/22	2044	05/11/2020	10.36	Call	Bond Future	557.2100		0.5572	943.9600	0.9440	69.408	0	0	0
2020/04/22	2044	05/11/2020			Bond Future	11.8429		78.0831	12.1073	76.4724	2.233	0.0000	0.0000	0
2020/04/22	2044	05/11/2020	9.72	Call	Bond Future	177.7900		0.1778	424.9800	0.4250	139.035	0	0	1,815
2020/04/22	2044	05/11/2020	9.97	Put	Bond Future	13,643.3200		13.6433	15,558.5000	15.5585	14.037	0	0	0
2020/04/22	2044	05/11/2020	9.96	Call	Bond Future	281.3800		0.2814	583.5800	0.5836	107.399	0	0	0
2020/04/22	2044	05/11/2020	11.38	Call	Bond Future	2,364.7200		2.3647	2,748.4600	2.7485	16.228	0	0	0
2020/04/22	2044	05/11/2020	11.38	Put	Bond Future	5,334.4800		5.3345	7,328.9100	7.3289	37.388	0	0	568
2020/04/22	2044	05/11/2020	10.34	Call	Bond Future	539.7400		0.5397	922.7800	0.9228	70.968	0	0	0
2020/04/22	2044	05/11/2020	10.34	Put	Bond Future	10,956.8900		10.9569	12,950.6200	12.9506	18.196	0	0	0
2020/04/22	2044	05/11/2020	11.06	Call	Bond Future	1,587.6500		1.5876	2,020.5800	2.0206	27.269	0	0	0
2020/04/22	2044	05/11/2020	10.04	Put	Bond Future	13,113.1100		13.1131	15,044.1300	15.0441	14.726	0	0	0
2020/04/22	2044	05/11/2020	11.17	Put	Bond Future	6,221.2800		6.2213	8,252.9400	8.2529	32.657	0	0	1,815
2020/04/22	2044	05/11/2020	11.43	Put	Bond Future	5,138.9700		5.1390	7,121.8000	7.1218	38.584	0	0	1,815
2020/04/22	2044	05/11/2020	8.87	Put	Bond Future	23,171.1200		23.1711	24,870.7400	24.8707	7.335	0	0	0
2020/04/22	2044	05/11/2020	9.29	Call	Bond Future	70.6200		0.0706	227.1600	0.2272	221.665	0	0	568
2020/04/22	2044	05/11/2020	10.36	Put	Bond Future	10,820.0800		10.8201	12,817.5200	12.8175	18.460	0	0	0
2020/04/22	2044	05/11/2020	10.04	Call	Bond Future	325.1600		0.3252	645.4900	0.6455	98.515	0	0	525
2020/04/22	2044	05/11/2020	9.34	Put	Bond Future	18,838.0500		18.8381	20,614.8800	20.6149	9.432	0	0	0
2020/04/22	2044	05/11/2020	9.34	Call	Bond Future	79.1700		0.0792	245.3100	0.2453	209.852	0	0	525
2020/04/22	2044	05/11/2020	11.17	Call	Bond Future	1,837.7200		1.8377	2,258.6900	2.2587	22.907	0	0	0
2020/04/22	2044	05/11/2020	8.87	Call	Bond Future	25.0200		0.0250	113.9500	0.1139	355.436	0	0	1,815
2020/04/22	2044	05/11/2020	10.02	Put	Bond Future	13,263.5800		13.2636	15,190.1000	15.1901	14.525	0	0	0
2020/04/22	2044	05/11/2020	10.02	Call	Bond Future	313.7300		0.3137	629.5600	0.6296	100.669	0	0	1,815
2020/04/22	2044	05/11/2020	10.35	Call	Bond Future	548.4200		0.5484	933.3300	0.9333	70.185	0	0	0
2020/04/22	2044	05/11/2020	10.35	Put	Bond Future	10,888.3700		10.8884	12,883.9700	12.8840	18.328	0	0	0
2020/04/22	2044	04/02/2021	10.04	Put	Bond Future	14,537.0100		14.5370	16,788.2500	16.7883	15.486	0	0	0
2020/04/22	2044	04/02/2021	10.37	Call	Bond Future	794.7200		0.7947	1,510.3900	1.5104	90.053	0	0	0
2020/04/22	2044	04/02/2021	10.35	Put	Bond Future	12,355.3900		12.3554	14,697.1600	14.6972	18.953	0	0	0
2020/04/22	2044	04/02/2021			Bond Future	12.0489		74.6946	12.3251	73.0632	2.292	0.0000	0.0000	0
2020/04/22	2044	04/02/2021	10.37	Put	Bond Future	12,221.3700		12.2214	14,568.4300	14.5684	19.205	0	0	0
2020/04/22	2044	04/02/2021	10.35	Call	Bond Future	775.0300		0.7750	1,485.4100	1.4854	91.658	0	0	0
2020/04/22	2044	04/02/2021	10.04	Call	Bond Future	514.4200		0.5144	1,134.2700	1.1343	120.495	0	0	0
2020/04/22	2044	04/02/2021	10.84	Call	Bond Future	1,371.6300		1.3716	2,182.8400	2.1828	59.142	0	0	0
2020/04/22	2044	04/02/2021	10.36	Put	Bond Future	12,288.2800		12.2883	14,632.7000	14.6327	19.079	0	0	0
2020/04/22	2044	04/02/2021	10.84	Put	Bond Future	9,313.9600		9.3140	11,756.5600	11.7566	26.225	0	0	405
2020/04/22	2044	04/02/2021	10.29	Call	Bond Future	718.1300		0.7181	1,412.1800	1.4122	96.647	0	0	0
2020/04/22	2044	04/02/2021	10.29	Put	Bond Future	12,762.3900		12.7624	15,087.8300	15.0878	18.221	0	0	405
2020/04/22	2044	04/02/2021	9.66	Put	Bond Future	17,470.2200		17.4702	19,598.2700	19.5983	12.181	0	0	0
2020/04/22	2044	04/02/2021	9.66	Call	Bond Future	294.1400		0.2941	790.8000	0.7908	168.852	0	0	405
2020/04/22	2044	04/02/2021	10.36	Call	Bond Future	784.8300		0.7848	1,497.8600	1.4979	90.852	0	0	0
2020/04/22	2044	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	747.7600	0.7478	100.000	0	0	0
2020/04/22	2044	06/05/2021	12.44	Call	Bond Future	959.8200		0.9598	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/22	2044	06/05/2021			Bond Future	12.2736	75.5926	12.5622	73.9421	2.351	0.0000	0.0000	0
2020/04/22	2044	06/05/2021	12.45	Call	Bond Future	1,016.7900	1.0168	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	633.7400	0.6337	100.000	0	0	0
2020/04/22	2044	06/05/2021	12.43	Call	Bond Future	902.7700	0.9028	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	690.7100	0.6907	100.000	0	0	0
2020/04/22	2046	07/05/2020			Bond Future	99.8167	99.8167	99.3311	99.3311	(0.487)	0.0000	0.0000	13,769
2020/04/22	2046	06/08/2020			Bond Future	101.0561	101.0561	100.5606	100.5606	(0.490)	0.0000	0.0000	7,946
2020/04/22	2046	05/11/2020			Bond Future	100.5534	100.5534	100.0504	100.0504	(0.500)	0.0000	0.0000	0
2020/04/22	2046	04/02/2021			Bond Future	101.8544	101.8544	101.3445	101.3445	(0.501)	0.0000	0.0000	0
2020/04/22	2046	06/05/2021			Bond Future	101.2881	101.2881	100.7727	100.7727	(0.509)	0.0000	0.0000	0
2020/04/22	2050	07/05/2020			Bond Future	103.3573	103.3573	102.4224	102.4224	(0.904)	0.0000	0.0000	13,150
2020/04/22	2050	06/08/2020			Bond Future	102.7618	102.7618	101.8115	101.8115	(0.925)	0.0000	0.0000	12,284
2020/04/22	2050	05/11/2020			Bond Future	104.0762	104.0762	103.1125	103.1125	(0.926)	0.0000	0.0000	0
2020/04/22	2050	04/02/2021			Bond Future	103.5032	103.5032	102.5267	102.5267	(0.943)	0.0000	0.0000	0
2020/04/22	2050	06/05/2021			Bond Future	104.7741	104.7741	103.7862	103.7862	(0.943)	0.0000	0.0000	0
2020/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	AL37	07/05/2020			Index Future	675.8620	675.8620	673.2940	673.2940	(0.380)	0.0000	0.0000	0
2020/04/22	AL37	06/08/2020			Index Future	683.9820	683.9820	681.3770	681.3770	(0.381)	0.0000	0.0000	0
2020/04/22	AL37	05/11/2020			Index Future	692.6490	692.6490	690.0090	690.0090	(0.381)	0.0000	0.0000	0
2020/04/22	AL37	04/02/2021			Index Future	701.4440	701.4440	698.7700	698.7700	(0.381)	0.0000	0.0000	0
2020/04/22	AL37	06/05/2021			Index Future	689.4700	689.4700	689.4700	689.4700	0.000	0.0000	0.0000	0
2020/04/22	AL7T	07/05/2020			Index Future	742.1940	742.1940	732.7340	732.7340	(1.275)	0.0000	0.0000	0
2020/04/22	AL7T	06/08/2020			Index Future	751.1120	751.1120	741.5310	741.5310	(1.276)	0.0000	0.0000	0
2020/04/22	AL7T	05/11/2020			Index Future	760.6290	760.6290	750.9240	750.9240	(1.276)	0.0000	0.0000	0
2020/04/22	AL7T	04/02/2021			Index Future	770.2880	770.2880	760.4590	760.4590	(1.276)	0.0000	0.0000	0
2020/04/22	AL7T	06/05/2021			Index Future	763.2300	763.2300	763.2300	763.2300	0.000	0.0000	0.0000	0
2020/04/22	ALBI	07/05/2020			Index Future	665.8680	665.8680	657.5640	657.5640	(1.247)	0.0000	0.0000	209
2020/04/22	ALBI	06/08/2020			Index Future	673.8680	673.8680	665.4580	665.4580	(1.248)	0.0000	0.0000	165
2020/04/22	ALBI	05/11/2020			Index Future	682.4070	682.4070	673.8880	673.8880	(1.248)	0.0000	0.0000	0
2020/04/22	ALBI	04/02/2021			Index Future	691.0720	691.0720	682.4450	682.4450	(1.248)	0.0000	0.0000	0
2020/04/22	ALBI	06/05/2021			Index Future	687.0000	687.0000	687.0000	687.0000	0.000	0.0000	0.0000	0
2020/04/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	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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2020/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	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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2020/04/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/04/22	ES33	07/05/2020			Bond Future	12.2767	70.1861	12.4816	69.1806	1.669	0.0000	0.0000	0
2020/04/22	ES33	06/08/2020			Bond Future	12.5369	71.0399	12.7514	70.0195	1.711	0.0000	0.0000	350
2020/04/22	ES33	05/11/2020			Bond Future	12.7976	68.1529	13.0217	67.1187	1.752	0.0000	0.0000	0
2020/04/22	ES33	04/02/2021			Bond Future	13.0797	69.0188	13.3142	67.9713	1.793	0.0000	0.0000	0
2020/04/22	ES33	06/05/2021			Bond Future	13.3804	66.0707	13.6256	65.0110	1.833	0.0000	0.0000	0
2020/04/22	ES42	07/05/2020			Bond Future	12.5186	70.5155	12.7545	69.2367	1.884	0.0000	0.0000	0
2020/04/22	ES42	06/08/2020			Bond Future	12.7637	71.3733	13.0111	70.0763	1.938	0.0000	0.0000	4,919
2020/04/22	ES42	05/11/2020			Bond Future	13.0114	68.0096	13.2708	66.6955	1.994	0.0000	0.0000	0
2020/04/22	ES42	04/02/2021			Bond Future	13.2706	68.8740	13.5425	67.5429	2.049	0.0000	0.0000	0
2020/04/22	ES42	06/05/2021			Bond Future	13.5575	65.4438	13.8433	64.0972	2.108	0.0000	0.0000	0
2020/04/22	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	07/05/2020			GOVI	657.8690	657.8690	649.6600	649.6600	(1.248)	0.0000	0.0000	446
2020/04/22	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	07/05/2020	720.00	Put	GOVI	621,310.0000	62.1310	703,400.0000	70.3400	13.212	0	0	0
2020/04/22	GOVI	07/05/2020	719.98	Put	GOVI	621,110.0000	62.1110	703,200.0000	70.3200	13.217	0	0	0
2020/04/22	GOVI	07/05/2020	719.99	Put	GOVI	621,210.0000	62.1210	703,300.0000	70.3300	13.215	0	0	0
2020/04/22	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	06/08/2020	728.12	Put	GOVI	623,460.0000	62.3460	706,610.0000	70.6610	13.337	0	0	0
2020/04/22	GOVI	06/08/2020			GOVI	665.7740	665.7740	657.4590	657.4590	(1.249)	0.0000	0.0000	984
2020/04/22	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	06/08/2020	728.14	Put	GOVI	623,660.0000	62.3660	706,810.0000	70.6810	13.333	0	0	0
2020/04/22	GOVI	06/08/2020	728.13	Put	GOVI	623,560.0000	62.3560	706,710.0000	70.6710	13.335	0	0	0
2020/04/22	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	05/11/2020	737.84	Put	GOVI	636,300.0000	63.6300	720,520.0000	72.0520	13.236	0	0	0
2020/04/22	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	05/11/2020			GOVI	674.2100	674.2100	665.7880	665.7880	(1.249)	0.0000	0.0000	0
2020/04/22	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	05/11/2020	737.83	Put	GOVI	636,200.0000	63.6200	720,420.0000	72.0420	13.238	0	0	0
2020/04/22	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	05/11/2020	737.85	Put	GOVI	636,400.0000	63.6400	720,620.0000	72.0620	13.234	0	0	0
2020/04/22	GOVI	04/02/2021	750.96	Put	GOVI	681,890.0000	68.1890	767,190.0000	76.7190	12.509	0	0	0
2020/04/22	GOVI	04/02/2021			GOVI	682.7710	682.7710	674.2410	674.2410	(1.249)	0.0000	0.0000	0
2020/04/22	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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2020/04/22	GOVI	04/02/2021	750.95	Put	GOVI	681,790.0000	68.1790	767,090.0000	76.7090	12.511	0	0	0
2020/04/22	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	04/02/2021	750.94	Put	GOVI	681,690.0000	68.1690	766,990.0000	76.6990	12.513	0	0	0
2020/04/22	GOVI	06/05/2021	678.67	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/22	GOVI	06/05/2021			GOVI	678.6800	678.6800	678.6800	678.6800	0.000	0.0000	0.0000	0
2020/04/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	06/05/2021	678.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	06/05/2021	678.69	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2020/04/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GOVI	06/05/2021	678.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/04/22	IGOV	07/05/2020			Index Future	255.8630	255.8630	254.3960	254.3960	(0.573)	0.0000	0.0000	567
2020/04/22	IGOV	06/08/2020			Index Future	259.0010	259.0010	257.5130	257.5130	(0.575)	0.0000	0.0000	0
2020/04/22	IGOV	05/11/2020			Index Future	262.3450	262.3450	260.8380	260.8380	(0.574)	0.0000	0.0000	47
2020/04/22	IGOV	04/02/2021			Index Future	265.7390	265.7390	264.2110	264.2110	(0.575)	0.0000	0.0000	0
2020/04/22	IGOV	06/05/2021			Index Future	268.3000	268.3000	268.3000	268.3000	0.000	0.0000	0.0000	0
2020/04/22	IS02	22/06/2020			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2020/04/22	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/04/22	IS05	17/12/2020			Interest Rate Swap	94.1600	94.1600	94.1300	94.1300	(0.032)	0.0000	0.0000	0
2020/04/22	IS05	16/03/2021			Interest Rate Swap	92.5400	92.5400	92.5000	92.5000	(0.043)	0.0000	0.0000	0
2020/04/22	IS05	15/06/2021			Interest Rate Swap	90.9400	90.9400	90.9100	90.9100	(0.033)	0.0000	0.0000	0
2020/04/22	IS05	21/09/2021			Interest Rate Swap	90.1500	90.1500	90.1200	90.1200	(0.033)	0.0000	0.0000	0
2020/04/22	IS05	21/12/2021			Interest Rate Swap	91.7300	91.7300	91.7000	91.7000	(0.033)	0.0000	0.0000	51
2020/04/22	IS05	15/03/2022			Interest Rate Swap	91.5000	91.5000	91.4600	91.4600	(0.044)	0.0000	0.0000	0
2020/04/22	IS05	21/06/2022			Interest Rate Swap	91.9900	91.9900	91.9500	91.9500	(0.043)	0.0000	0.0000	0
2020/04/22	IS05	20/09/2022			Interest Rate Swap	95.5000	95.5000	95.4800	95.4800	(0.021)	0.0000	0.0000	0
2020/04/22	IS05	20/12/2022			Interest Rate Swap	96.3800	96.3800	96.4000	96.4000	0.021	0.0000	0.0000	0
2020/04/22	IS05	22/03/2023			Interest Rate Swap	89.2200	89.2200	89.2900	89.2900	0.078	0.0000	0.0000	0
2020/04/22	IS05	20/06/2023			Interest Rate Swap	95.1100	95.1100	95.2500	95.2500	0.147	0.0000	0.0000	0
2020/04/22	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/04/22	IS10	17/12/2025			Interest Rate Swap	87.0300	87.0300	87.3400	87.3400	0.356	0.0000	0.0000	0
2020/04/22	IS10	16/03/2026			Interest Rate Swap	84.0100	84.0100	84.3600	84.3600	0.417	0.0000	0.0000	0
2020/04/22	IS10	15/06/2026			Interest Rate Swap	82.8800	82.8800	83.2400	83.2400	0.434	0.0000	0.0000	0
2020/04/22	IS10	21/09/2026			Interest Rate Swap	85.3000	85.3000	85.6500	85.6500	0.410	0.0000	0.0000	0
2020/04/22	IS10	21/12/2026			Interest Rate Swap	89.6400	89.6400	89.9700	89.9700	0.368	0.0000	0.0000	0
2020/04/22	IS10	15/03/2027			Interest Rate Swap	88.5900	88.5900	88.9300	88.9300	0.384	0.0000	0.0000	0
2020/04/22	IS10	21/06/2027			Interest Rate Swap	90.9600	90.9600	91.3000	91.3000	0.374	0.0000	0.0000	0
2020/04/22	IS10	20/09/2027			Interest Rate Swap	96.9500	96.9500	97.2900	97.2900	0.351	0.0000	0.0000	0
2020/04/22	IS10	20/12/2027			Interest Rate Swap	97.6400	97.6400	98.0000	98.0000	0.369	0.0000	0.0000	0
2020/04/22	IS10	22/03/2028			Interest Rate Swap	91.1800	91.1800	91.5600	91.5600	0.417	0.0000	0.0000	0
2020/04/22	IS10	20/06/2028			Interest Rate Swap	99.0400	99.0400	99.4200	99.4200	0.384	0.0000	0.0000	0
2020/04/22	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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2020/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/04/22	R023	07/05/2020	6.91	Put	Bond Future	0.9900	0.0010	1.3700	0.0014	38.384	0	0	0
2020/04/22	R023	07/05/2020			Bond Future	6.0500	105.8551	5.9824	106.0317	(1.117)	0.0000	0.0000	46,958
2020/04/22	R023	07/05/2020	6.90	Call	Bond Future	2,190.8500	2.1909	2,367.8800	2.3679	8.080	0	0	0
2020/04/22	R023	07/05/2020	6.90	Put	Bond Future	1.0600	0.0011	1.4600	0.0015	37.736	0	0	0
2020/04/22	R023	07/05/2020	6.91	Call	Bond Future	2,216.2100	2.2162	2,393.2200	2.3932	7.987	0	0	0
2020/04/22	R023	07/05/2020	6.89	Call	Bond Future	2,165.5200	2.1655	2,342.5500	2.3425	8.175	0	0	0
2020/04/22	R023	07/05/2020	6.89	Put	Bond Future	1.1500	0.0012	1.5500	0.0016	34.783	0	0	0
2020/04/22	R023	06/08/2020	7.26	Call	Bond Future	2,673.3500	2.6733	2,863.2100	2.8632	7.102	0	0	0
2020/04/22	R023	06/08/2020			Bond Future	6.1727	107.1428	6.0995	107.3175	(1.187)	0.0000	0.0000	13,678
2020/04/22	R023	06/08/2020	7.26	Put	Bond Future	123.9500	0.1239	139.1000	0.1391	12.223	0	0	0
2020/04/22	R023	06/08/2020	7.27	Call	Bond Future	2,694.7000	2.6947	2,883.4700	2.8835	7.005	0	0	0
2020/04/22	R023	06/08/2020	7.28	Put	Bond Future	120.6200	0.1206	133.5000	0.1335	10.678	0	0	0
2020/04/22	R023	06/08/2020	7.27	Put	Bond Future	122.2200	0.1222	136.2800	0.1363	11.504	0	0	0
2020/04/22	R023	06/08/2020	7.28	Call	Bond Future	2,716.1700	2.7162	2,903.7600	2.9038	6.906	0	0	0
2020/04/22	R023	05/11/2020	7.46	Put	Bond Future	289.0100	0.2890	265.9300	0.2659	(7.986)	0	0	0
2020/04/22	R023	05/11/2020	7.47	Put	Bond Future	286.4400	0.2864	262.2200	0.2622	(8.456)	0	0	0
2020/04/22	R023	05/11/2020			Bond Future	6.2980	104.5749	6.2167	104.7504	(1.290)	0.0000	0.0000	0
2020/04/22	R023	05/11/2020	7.46	Call	Bond Future	2,757.2100	2.7572	2,909.6100	2.9096	5.527	0	0	0
2020/04/22	R023	05/11/2020	7.47	Call	Bond Future	2,775.5600	2.7756	2,926.8200	2.9268	5.450	0	0	0
2020/04/22	R023	05/11/2020	7.45	Call	Bond Future	2,738.6900	2.7387	2,892.4500	2.8925	5.614	0	0	0
2020/04/22	R023	05/11/2020	7.45	Put	Bond Future	291.4000	0.2914	269.6800	0.2697	(7.454)	0	0	0
2020/04/22	R023	04/02/2021	6.34	Call	Bond Future	903.0100	0.9030	1,048.4300	1.0484	16.104	0	0	0
2020/04/22	R023	04/02/2021	6.32	Put	Bond Future	1,155.8100	1.1558	1,122.3700	1.1224	(2.893)	0	0	0
2020/04/22	R023	04/02/2021			Bond Future	6.4611	105.9034	6.3690	106.0808	(1.425)	0.0000	0.0000	0
2020/04/22	R023	04/02/2021	6.34	Put	Bond Future	1,136.2900	1.1363	1,104.3200	1.1043	(2.814)	0	0	0
2020/04/22	R023	04/02/2021	6.32	Call	Bond Future	883.9200	0.8839	1,027.8700	1.0279	16.285	0	0	0
2020/04/22	R023	04/02/2021	6.33	Put	Bond Future	1,146.0100	1.1460	1,113.1300	1.1131	(2.869)	0	0	0
2020/04/22	R023	04/02/2021	6.33	Call	Bond Future	893.4300	0.8934	1,037.9400	1.0379	16.175	0	0	0
2020/04/22	R023	06/05/2021	7.58	Call	Bond Future	1,485.2900	1.4853	1,665.5200	1.6655	12.134	0	0	0
2020/04/22	R023	06/05/2021			Bond Future	6.6952	103.2662	6.5890	103.4464	(1.586)	0.0000	0.0000	0
2020/04/22	R023	06/05/2021	7.56	Call	Bond Future	1,452.0300	1.4520	1,632.2600	1.6323	12.412	0	0	0
2020/04/22	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R023	06/05/2021	7.57	Call	Bond Future	1,468.6600	1.4687	1,648.8900	1.6489	12.272	0	0	0
2020/04/22	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R035	07/05/2020	9.48	Put	Bond Future	12,101.1000	12.1011	13,342.0100	13.3420	10.255	0	0	0
2020/04/22	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R035	07/05/2020	9.85	Call	Bond Future	0.0200	0.0000	0.1600	0.0002	700.000	0	0	7,500
2020/04/22	R035	07/05/2020	10.57	Put	Bond Future	4,341.4900	4.3415	5,588.9800	5.5890	28.734	0	0	3,530
2020/04/22	R035	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	5,000
2020/04/22	R035	07/05/2020	10.75	Put	Bond Future	3,214.4100	3.2144	4,450.4300	4.4504	38.452	0	0	5,000
2020/04/22	R035	07/05/2020			Bond Future	11.2380	84.8878	11.4397	83.6469	1.795	0.0000	0.0000	53,126
2020/04/22	R035	07/05/2020	9.11	Put	Bond Future	14,974.0900	14.9741	16,215.0000	16.2150	8.287	0	0	0
2020/04/22	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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2020/04/22	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R035	07/05/2020	9.47	Put	Bond Future	12,177.1400		12.1771	13,418.0500	13.4181	10.190	0	0	0
2020/04/22	R035	07/05/2020	9.85	Put	Bond Future	9,348.5300		9.3485	10,589.5800	10.5896	13.275	0	0	0
2020/04/22	R035	07/05/2020	9.78	Put	Bond Future	9,860.3200		9.8603	11,101.3000	11.1013	12.586	0	0	0
2020/04/22	R035	07/05/2020	10.57	Call	Bond Future	25.8400		0.0258	32.4200	0.0324	25.464	0	0	0
2020/04/22	R035	07/05/2020	9.75	Put	Bond Future	10,080.9200		10.0809	11,321.8900	11.3219	12.310	0	0	0
2020/04/22	R035	07/05/2020	10.75	Call	Bond Future	93.8400		0.0938	88.9500	0.0889	(5.211)	0	0	0
2020/04/22	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R035	07/05/2020	9.49	Put	Bond Future	12,025.1500		12.0252	13,266.0600	13.2661	10.319	0	0	0
2020/04/22	R035	07/05/2020	9.55	Put	Bond Future	11,571.2900		11.5713	12,812.2100	12.8122	10.724	0	0	0
2020/04/22	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/04/22	R035	07/05/2020	9.78	Call	Bond Future	0.0100		0.0000	0.0800	0.0001	700.000	0	0	3,530
2020/04/22	R035	07/05/2020	9.18	Put	Bond Future	14,421.0400		14.4210	15,661.9500	15.6619	8.605	0	0	0
2020/04/22	R035	07/05/2020	9.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/04/22	R035	06/08/2020	9.67	Call	Bond Future	58.1100		0.0581	174.6200	0.1746	200.499	0	0	500
2020/04/22	R035	06/08/2020	10.45	Put	Bond Future	6,821.9500		6.8220	8,344.0600	8.3441	22.312	0	0	500
2020/04/22	R035	06/08/2020	9.00	Put	Bond Future	17,055.2000		17.0552	18,348.0000	18.3480	7.580	0	0	0
2020/04/22	R035	06/08/2020	9.92	Put	Bond Future	10,209.6200		10.2096	11,632.5100	11.6325	13.937	0	0	0
2020/04/22	R035	06/08/2020			Bond Future	11.4517		85.9204	11.6626	84.6612	1.841	0.0000	0.0000	105,218
2020/04/22	R035	06/08/2020	9.09	Put	Bond Future	16,344.2000		16.3442	17,644.2000	17.6442	7.954	0	0	0
2020/04/22	R035	06/08/2020	9.09	Call	Bond Future	8.4800		0.0085	49.2600	0.0493	480.896	0	0	500
2020/04/22	R035	06/08/2020	9.67	Put	Bond Future	11,968.8300		11.9688	13,344.5600	13.3446	11.494	0	0	0
2020/04/22	R035	06/08/2020	9.00	Call	Bond Future	6.0500		0.0061	39.6300	0.0396	555.041	0	0	24,761
2020/04/22	R035	06/08/2020	9.92	Call	Bond Future	117.6700		0.1177	281.3400	0.2813	139.092	0	0	0
2020/04/22	R035	06/08/2020	10.45	Call	Bond Future	419.6000		0.4196	682.4900	0.6825	62.653	0	0	0
2020/04/22	R035	06/08/2020	9.93	Call	Bond Future	120.8600		0.1209	286.5300	0.2865	137.076	0	0	0
2020/04/22	R035	06/08/2020	9.91	Put	Bond Future	10,278.2600		10.2783	11,699.1600	11.6992	13.824	0	0	0
2020/04/22	R035	06/08/2020	8.75	Put	Bond Future	19,072.4600		19.0725	20,350.4400	20.3504	6.701	0	0	0
2020/04/22	R035	06/08/2020	8.75	Call	Bond Future	2.2400		0.0022	21.0000	0.0210	837.500	0	0	3,000
2020/04/22	R035	06/08/2020	9.93	Put	Bond Future	10,141.1200		10.1411	11,566.0100	11.5660	14.051	0	0	0
2020/04/22	R035	06/08/2020	9.91	Call	Bond Future	114.5500		0.1146	276.2300	0.2762	141.144	0	0	0
2020/04/22	R035	05/11/2020	10.34	Put	Bond Future	9,102.7400		9.1027	10,856.5900	10.8566	19.267	0	0	0
2020/04/22	R035	05/11/2020			Bond Future	11.6650		82.5184	11.8848	81.2423	1.884	0.0000	0.0000	0
2020/04/22	R035	05/11/2020	10.33	Call	Bond Future	715.2400		0.7152	1,191.1400	1.1911	66.537	0	0	0
2020/04/22	R035	05/11/2020	10.33	Put	Bond Future	9,160.5800		9.1606	10,912.6100	10.9126	19.126	0	0	0
2020/04/22	R035	05/11/2020	10.34	Call	Bond Future	725.4000		0.7254	1,203.1200	1.2031	65.856	0	0	0
2020/04/22	R035	05/11/2020	10.32	Call	Bond Future	705.1900		0.7052	1,179.2400	1.1792	67.223	0	0	0
2020/04/22	R035	05/11/2020	10.32	Put	Bond Future	9,218.6100		9.2186	10,968.7900	10.9688	18.985	0	0	0
2020/04/22	R035	04/02/2021	10.04	Put	Bond Future	12,341.2600		12.3413	14,362.2000	14.3622	16.375	0	0	0
2020/04/22	R035	04/02/2021	10.14	Put	Bond Future	11,730.1100		11.7301	13,781.9300	13.7819	17.492	0	0	650
2020/04/22	R035	04/02/2021	11.14	Put	Bond Future	6,564.7100		6.5647	8,800.2600	8.8003	34.054	0	0	650
2020/04/22	R035	04/02/2021	10.05	Call	Bond Future	628.9500		0.6290	1,360.4300	1.3604	116.302	0	0	0
2020/04/22	R035	04/02/2021			Bond Future	11.8967		83.5668	12.1263	82.2742	1.930	0.0000	0.0000	0
2020/04/22	R035	04/02/2021	10.14	Call	Bond Future	703.5500		0.7036	1,462.7600	1.4628	107.911	0	0	0
2020/04/22	R035	04/02/2021	10.06	Call	Bond Future	636.9200		0.6369	1,371.5300	1.3715	115.338	0	0	0
2020/04/22	R035	04/02/2021	10.06	Put	Bond Future	12,217.7800		12.2178	14,245.0000	14.2450	16.592	0	0	0
2020/04/22	R035	04/02/2021	10.04	Call	Bond Future	621.0600		0.6211	1,349.3900	1.3494	117.272	0	0	0
2020/04/22	R035	04/02/2021	11.14	Call	Bond Future	2,071.5500		2.0716	3,014.4900	3.0145	45.519	0	0	0

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2020/04/22	R035	04/02/2021	10.05	Put	Bond Future	12,279.4400	12.2794	14,303.5300	14.3035	16.484	0	0	0
2020/04/22	R035	06/05/2021	12.37	Call	Bond Future	1,252.1200	1.2521	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	163.5500	0.1636	100.000	0	0	0
2020/04/22	R035	06/05/2021			Bond Future	12.1408	80.0920	12.3803	78.7844	1.973	0.0000	0.0000	0
2020/04/22	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	55.5000	0.0555	100.000	0	0	0
2020/04/22	R035	06/05/2021	12.35	Call	Bond Future	1,144.0700	1.1441	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	109.5000	0.1095	100.000	0	0	0
2020/04/22	R035	06/05/2021	12.36	Call	Bond Future	1,198.1200	1.1981	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R186	07/05/2020	8.09	Put	Bond Future	4,633.5300	4.6335	5,050.9000	5.0509	9.008	0	0	0
2020/04/22	R186	07/05/2020	9.50	Put	Bond Future	57.1900	0.0572	187.8900	0.1879	228.536	0	0	0
2020/04/22	R186	07/05/2020	7.90	Put	Bond Future	5,668.3400	5.6683	6,082.1700	6.0822	7.301	0	0	2,500
2020/04/22	R186	07/05/2020	8.28	Put	Bond Future	3,619.8400	3.6198	4,045.1000	4.0451	11.748	0	0	0
2020/04/22	R186	07/05/2020	8.93	Call	Bond Future	616.2000	0.6162	607.0000	0.6070	(1.493)	0	0	0
2020/04/22	R186	07/05/2020			Bond Future	8.9666	111.6065	9.0470	111.1941	0.897	0.0000	0.0000	42,179
2020/04/22	R186	07/05/2020	8.08	Call	Bond Future	2.4700	0.0025	7.1500	0.0072	189.474	0	0	0
2020/04/22	R186	07/05/2020	8.08	Put	Bond Future	4,687.5800	4.6876	5,104.6600	5.1047	8.898	0	0	0
2020/04/22	R186	07/05/2020	8.50	Call	Bond Future	66.9800	0.0670	94.6300	0.0946	41.281	0	0	0
2020/04/22	R186	07/05/2020	8.50	Put	Bond Future	2,500.7600	2.5008	2,940.8100	2.9408	17.597	0	0	23,160
2020/04/22	R186	07/05/2020	8.09	Call	Bond Future	2.7100	0.0027	7.6800	0.0077	183.395	0	0	0
2020/04/22	R186	07/05/2020	9.50	Call	Bond Future	2,755.7300	2.7557	2,474.0300	2.4740	(10.222)	0	0	1,120
2020/04/22	R186	07/05/2020	7.90	Call	Bond Future	0.3900	0.0004	1.8200	0.0018	366.667	0	0	0
2020/04/22	R186	07/05/2020	8.28	Call	Bond Future	14.0600	0.0141	26.9200	0.0269	91.465	0	0	0
2020/04/22	R186	07/05/2020	8.93	Put	Bond Future	804.5000	0.8045	1,207.7000	1.2077	50.118	0	0	0
2020/04/22	R186	07/05/2020	8.07	Call	Bond Future	2.2400	0.0022	6.6700	0.0067	197.768	0	0	0
2020/04/22	R186	07/05/2020	8.07	Put	Bond Future	4,741.6600	4.7417	5,158.4900	5.1585	8.791	0	0	0
2020/04/22	R186	07/05/2020	10.00	Put	Bond Future	2.4700	0.0025	20.3700	0.0204	724.696	0	0	0
2020/04/22	R186	07/05/2020	10.00	Call	Bond Future	5,151.9600	5.1520	4,757.4600	4.7575	(7.657)	0	0	1,120
2020/04/22	R186	07/05/2020	7.60	Put	Bond Future	7,330.5100	7.3305	7,743.0300	7.7430	5.627	0	0	0
2020/04/22	R186	07/05/2020	7.60	Call	Bond Future	0.0100	0.0000	0.1300	0.0001	1200.000	0	0	0
2020/04/22	R186	06/08/2020	8.00	Call	Bond Future	237.1700	0.2372	420.8400	0.4208	77.442	0	0	900
2020/04/22	R186	06/08/2020	9.00	Call	Bond Future	1,445.6700	1.4457	1,734.5800	1.7346	19.985	0	0	900
2020/04/22	R186	06/08/2020	8.25	Call	Bond Future	402.0700	0.4021	627.5600	0.6276	56.082	0	0	0
2020/04/22	R186	06/08/2020	8.38	Put	Bond Future	4,596.4200	4.5964	5,256.8800	5.2569	14.369	0	0	0
2020/04/22	R186	06/08/2020			Bond Future	9.1885	107.6786	9.2744	107.2568	0.934	0.0000	0.0000	62,895
2020/04/22	R186	06/08/2020	9.00	Put	Bond Future	2,379.2600	2.3793	3,089.8800	3.0899	29.867	0	0	0
2020/04/22	R186	06/08/2020	8.37	Call	Bond Future	508.2700	0.5083	746.0700	0.7461	46.786	0	0	0
2020/04/22	R186	06/08/2020	8.37	Put	Bond Future	4,638.3600	4.6384	5,297.8700	5.2979	14.219	0	0	0
2020/04/22	R186	06/08/2020	8.00	Put	Bond Future	6,301.2600	6.3013	6,906.6400	6.9066	9.607	0	0	0
2020/04/22	R186	06/08/2020	8.25	Put	Bond Future	5,154.7300	5.1547	5,801.9300	5.8019	12.555	0	0	0
2020/04/22	R186	06/08/2020	8.38	Call	Bond Future	518.0100	0.5180	756.7600	0.7568	46.090	0	0	0
2020/04/22	R186	06/08/2020	8.36	Call	Bond Future	498.6700	0.4987	735.6700	0.7357	47.526	0	0	0
2020/04/22	R186	06/08/2020	8.36	Put	Bond Future	4,680.4700	4.6805	5,339.1800	5.3392	14.074	0	0	0
2020/04/22	R186	05/11/2020	8.64	Put	Bond Future	4,807.1900	4.8072	5,632.9900	5.6330	17.178	0	0	0
2020/04/22	R186	05/11/2020	8.65	Call	Bond Future	1,106.2900	1.1063	1,504.7800	1.5048	36.020	0	0	0
2020/04/22	R186	05/11/2020			Bond Future	9.4105	109.0307	9.5016	108.6022	0.968	0.0000	0.0000	0
2020/04/22	R186	05/11/2020	8.66	Call	Bond Future	1,119.7400	1.1197	1,519.3500	1.5194	35.688	0	0	0
2020/04/22	R186	05/11/2020	8.66	Put	Bond Future	4,735.4600	4.7355	5,563.5200	5.5635	17.486	0	0	0

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2020/04/22	R186	05/11/2020	9.26	Put	Bond Future	2,889.8900		2.8899	3,749.2600	3.7493	29.737	0	0	3,500
2020/04/22	R186	05/11/2020	8.64	Call	Bond Future	1,092.9600		1.0930	1,490.3100	1.4903	36.355	0	0	0
2020/04/22	R186	05/11/2020	7.84	Put	Bond Future	8,109.9700		8.1100	8,814.6800	8.8147	8.689	0	0	0
2020/04/22	R186	05/11/2020	8.65	Put	Bond Future	4,771.2500		4.7713	5,598.1900	5.5982	17.332	0	0	0
2020/04/22	R186	05/11/2020	8.34	Put	Bond Future	5,950.7100		5.9507	6,739.0000	6.7390	13.247	0	0	0
2020/04/22	R186	05/11/2020	8.34	Call	Bond Future	745.1500		0.7452	1,104.9900	1.1050	48.291	0	0	3,500
2020/04/22	R186	05/11/2020	9.26	Call	Bond Future	2,177.3300		2.1773	2,608.2500	2.6082	19.791	0	0	0
2020/04/22	R186	05/11/2020	7.84	Call	Bond Future	360.7200		0.3607	636.9800	0.6370	76.586	0	0	3,500
2020/04/22	R186	04/02/2021	8.15	Call	Bond Future	596.3400		0.5963	1,178.6300	1.1786	97.644	0	0	0
2020/04/22	R186	04/02/2021			Bond Future	9.6561		105.1294	9.7528	104.6951	1.001	0.0000	0.0000	0
2020/04/22	R186	04/02/2021	8.15	Put	Bond Future	7,671.0800		7.6711	8,687.6100	8.6876	13.251	0	0	0
2020/04/22	R186	04/02/2021	8.16	Call	Bond Future	603.8100		0.6038	1,188.6300	1.1886	96.855	0	0	0
2020/04/22	R186	04/02/2021	8.17	Put	Bond Future	7,588.2200		7.5882	8,609.7900	8.6098	13.463	0	0	0
2020/04/22	R186	04/02/2021	8.16	Put	Bond Future	7,629.6000		7.6296	8,648.6600	8.6487	13.357	0	0	0
2020/04/22	R186	04/02/2021	8.17	Call	Bond Future	611.3600		0.6114	1,198.6900	1.1987	96.069	0	0	0
2020/04/22	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R186	06/05/2021	10.77	Call	Bond Future	3,466.9400		3.4669	3,028.1500	3.0281	(12.656)	0	0	0
2020/04/22	R186	06/05/2021			Bond Future	9.9437		106.3945	10.0463	105.9557	1.032	0.0000	0.0000	0
2020/04/22	R186	06/05/2021	10.78	Call	Bond Future	3,507.9700		3.5080	3,069.1800	3.0692	(12.508)	0	0	0
2020/04/22	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R186	06/05/2021	10.76	Call	Bond Future	3,425.8900		3.4259	2,987.1000	2.9871	(12.808)	0	0	0
2020/04/22	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R197	07/05/2020			Bond Future	311.4992		311.4992	311.5430	311.5430	0.014	0.0000	0.0000	2,556
2020/04/22	R197	06/08/2020			Bond Future	307.5919		307.5919	307.6244	307.6244	0.011	0.0000	0.0000	950
2020/04/22	R197	05/11/2020			Bond Future	311.5261		311.5261	311.5549	311.5549	0.009	0.0000	0.0000	0
2020/04/22	R197	04/02/2021			Bond Future	307.5768		307.5768	307.6050	307.6050	0.009	0.0000	0.0000	0
2020/04/22	R197	06/05/2021			Bond Future	311.3529		311.3529	311.3837	311.3837	0.010	0.0000	0.0000	0
2020/04/22	R202	07/05/2020			Bond Future	220.0760		220.0760	217.0607	217.0607	(1.370)	0.0000	0.0000	7,760
2020/04/22	R202	06/08/2020			Bond Future	218.6788		218.6788	215.6178	215.6178	(1.400)	0.0000	0.0000	5,451
2020/04/22	R202	05/11/2020			Bond Future	221.4755		221.4755	218.3726	218.3726	(1.401)	0.0000	0.0000	0
2020/04/22	R202	04/02/2021			Bond Future	220.1023		220.1023	216.9587	216.9587	(1.428)	0.0000	0.0000	0
2020/04/22	R202	06/05/2021			Bond Future	222.8051		222.8051	219.6245	219.6245	(1.428)	0.0000	0.0000	0
2020/04/22	R208	07/05/2020	4.81	Call	Bond Future	547.5000		0.5475	632.1500	0.6322	15.461	0	0	0
2020/04/22	R208	07/05/2020	4.80	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R208	07/05/2020			Bond Future	4.1828		102.9768	4.0863	103.0615	(2.307)	0.0000	0.0000	25,272
2020/04/22	R208	07/05/2020	4.82	Call	Bond Future	556.1800		0.5562	640.8400	0.6408	15.222	0	0	0
2020/04/22	R208	07/05/2020	4.82	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R208	07/05/2020	4.81	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R208	07/05/2020	4.80	Call	Bond Future	538.8000		0.5388	623.4500	0.6234	15.711	0	0	0
2020/04/22	R208	06/08/2020	5.57	Put	Bond Future	0.2700		0.0003	0.2000	0.0002	(25.926)	0	0	0
2020/04/22	R208	06/08/2020			Bond Future	3.9045		104.2295	3.7752	104.3113	(3.313)	0.0000	0.0000	7,323
2020/04/22	R208	06/08/2020	5.56	Call	Bond Future	1,036.3400		1.0363	1,118.0000	1.1180	7.880	0	0	0
2020/04/22	R208	06/08/2020	5.56	Put	Bond Future	0.2900		0.0003	0.2100	0.0002	(27.586)	0	0	0
2020/04/22	R208	06/08/2020	5.57	Call	Bond Future	1,042.5200		1.0425	1,124.1900	1.1242	7.834	0	0	0
2020/04/22	R208	06/08/2020	5.55	Call	Bond Future	1,030.1500		1.0302	1,111.8100	1.1118	7.927	0	0	0

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2020/04/22	R208	06/08/2020	5.55	Put	Bond Future	0.3000	0.0003	0.2200	0.0002	(26.667)	0	0	0
2020/04/22	R208	05/11/2020	4.78	Call	Bond Future	643.0900	0.6431	724.3900	0.7244	12.642	0	0	0
2020/04/22	R208	05/11/2020	4.77	Put	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	0
2020/04/22	R208	05/11/2020			Bond Future	3.1208	102.1436	2.9122	102.2250	(6.685)	0.0000	0.0000	0
2020/04/22	R208	05/11/2020	4.79	Call	Bond Future	646.9300	0.6469	728.2300	0.7282	12.567	0	0	0
2020/04/22	R208	05/11/2020	4.79	Put	Bond Future	0.2600	0.0003	0.1600	0.0002	(38.462)	0	0	0
2020/04/22	R208	05/11/2020	4.78	Put	Bond Future	0.2700	0.0003	0.1700	0.0002	(37.037)	0	0	0
2020/04/22	R208	05/11/2020	4.77	Call	Bond Future	639.2600	0.6393	720.5400	0.7205	12.715	0	0	0
2020/04/22	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/04/22	R209	07/05/2020			Bond Future	11.1939	64.3647	11.4014	63.2820	1.854	0.0000	0.0000	55,961
2020/04/22	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/04/22	R209	07/05/2020	9.45	Put	Bond Future	10,288.3800	10.2884	11,371.0900	11.3711	10.524	0	0	0
2020/04/22	R209	07/05/2020	9.47	Put	Bond Future	10,157.1400	10.1571	11,239.8500	11.2398	10.660	0	0	0
2020/04/22	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2020/04/22	R209	07/05/2020	9.46	Put	Bond Future	10,222.7200	10.2227	11,305.4300	11.3054	10.591	0	0	0
2020/04/22	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R209	06/08/2020	5.55	Put	Bond Future	44,385.4500	44.3855	45,483.7200	45.4837	2.474	0	0	0
2020/04/22	R209	06/08/2020			Bond Future	11.3865	65.1477	11.6025	64.0494	1.898	0.0000	0.0000	47,937
2020/04/22	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R209	06/08/2020	5.57	Put	Bond Future	44,168.6400	44.1686	45,266.9100	45.2669	2.487	0	0	0
2020/04/22	R209	06/08/2020	5.56	Put	Bond Future	44,276.9700	44.2770	45,375.2400	45.3752	2.480	0	0	0
2020/04/22	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R209	05/11/2020	10.02	Call	Bond Future	563.9600	0.5640	1,000.3000	1.0003	77.371	0	0	0
2020/04/22	R209	05/11/2020			Bond Future	11.5761	62.8228	11.8006	61.7099	1.939	0.0000	0.0000	0
2020/04/22	R209	05/11/2020	10.00	Call	Bond Future	548.7300	0.5487	981.3400	0.9813	78.838	0	0	0
2020/04/22	R209	05/11/2020	10.00	Put	Bond Future	9,271.5000	9.2715	10,817.0100	10.8170	16.669	0	0	0
2020/04/22	R209	05/11/2020	10.02	Put	Bond Future	9,165.2200	9.1652	10,714.4600	10.7145	16.903	0	0	0
2020/04/22	R209	05/11/2020	10.01	Call	Bond Future	556.3100	0.5563	990.7900	0.9908	78.100	0	0	0
2020/04/22	R209	05/11/2020	10.01	Put	Bond Future	9,218.2900	9.2183	10,765.6700	10.7657	16.786	0	0	0
2020/04/22	R209	04/02/2021	10.12	Put	Bond Future	9,722.2800	9.7223	11,630.1500	11.6302	19.624	0	0	0
2020/04/22	R209	04/02/2021			Bond Future	11.7767	63.6210	12.0101	62.4937	1.981	0.0000	0.0000	0
2020/04/22	R209	04/02/2021	10.11	Call	Bond Future	744.1600	0.7442	1,522.1700	1.5222	104.549	0	0	0
2020/04/22	R209	04/02/2021	10.11	Put	Bond Future	9,773.4800	9.7735	11,678.7700	11.6788	19.494	0	0	0
2020/04/22	R209	04/02/2021	10.12	Call	Bond Future	752.7100	0.7527	1,533.3000	1.5333	103.704	0	0	0
2020/04/22	R209	04/02/2021	10.10	Call	Bond Future	735.6700	0.7357	1,511.1000	1.5111	105.405	0	0	0
2020/04/22	R209	04/02/2021	10.10	Put	Bond Future	9,824.8100	9.8248	11,727.5200	11.7275	19.366	0	0	0
2020/04/22	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	34.8200	0.0348	100.000	0	0	0
2020/04/22	R209	06/05/2021	12.22	Call	Bond Future	1,059.2100	1.0592	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R209	06/05/2021			Bond Future	11.9948	61.2447	12.2375	60.1043	2.023	0.0000	0.0000	0
2020/04/22	R209	06/05/2021	12.23	Call	Bond Future	1,105.6100	1.1056	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	81.2200	0.0812	100.000	0	0	0
2020/04/22	R209	06/05/2021	12.24	Call	Bond Future	1,151.9700	1.1520	11.5400	0.0115	(98.998)	0	0	0
2020/04/22	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R210	07/05/2020			Bond Future	183.5020	183.5020	183.5563	183.5563	0.030	0.0000	0.0000	1,419
2020/04/22	R210	06/08/2020			Bond Future	185.7802	185.7802	185.8283	185.8283	0.026	0.0000	0.0000	555
2020/04/22	R210	05/11/2020			Bond Future	185.4351	185.4351	185.4813	185.4813	0.025	0.0000	0.0000	0

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2020/04/22	R210	04/02/2021			Bond Future	187.8340	187.8340	187.8804	187.8804	0.025	0.0000	0.0000	0
2020/04/22	R210	06/05/2021			Bond Future	187.3866	187.3866	187.4347	187.4347	0.026	0.0000	0.0000	0
2020/04/22	R212	07/05/2020			Bond Future	165.5738	165.5738	165.5919	165.5919	0.011	0.0000	0.0000	6,719
2020/04/22	R212	06/08/2020			Bond Future	165.3322	165.3322	165.3443	165.3443	0.007	0.0000	0.0000	25
2020/04/22	R212	05/11/2020			Bond Future	167.4470	167.4470	167.4571	167.4571	0.006	0.0000	0.0000	0
2020/04/22	R212	04/02/2021			Bond Future	167.2813	167.2813	167.2910	167.2910	0.006	0.0000	0.0000	0
2020/04/22	R212	06/05/2021			Bond Future	169.3356	169.3356	169.3465	169.3465	0.006	0.0000	0.0000	0
2020/04/22	R213	07/05/2020	9.01	Put	Bond Future	9,202.8400	9.2028	10,189.2300	10.1892	10.718	0	0	0
2020/04/22	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2020/04/22	R213	07/05/2020			Bond Future	10.6122	78.4823	10.7990	77.4959	1.760	0.0000	0.0000	9,714
2020/04/22	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0500	0.0001	100.000	0	0	0
2020/04/22	R213	07/05/2020	9.00	Put	Bond Future	9,264.7300	9.2647	10,251.1200	10.2511	10.647	0	0	0
2020/04/22	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	0
2020/04/22	R213	07/05/2020	9.02	Put	Bond Future	9,141.0100	9.1410	10,127.4100	10.1274	10.791	0	0	0
2020/04/22	R213	06/08/2020	9.31	Call	Bond Future	168.1900	0.1682	342.0700	0.3421	103.383	0	0	0
2020/04/22	R213	06/08/2020			Bond Future	10.8207	79.4370	11.0159	78.4357	1.804	0.0000	0.0000	12,747
2020/04/22	R213	06/08/2020	9.29	Call	Bond Future	160.7600	0.1608	331.3000	0.3313	106.084	0	0	0
2020/04/22	R213	06/08/2020	9.29	Put	Bond Future	8,662.7500	8.6627	9,834.6200	9.8346	13.528	0	0	0
2020/04/22	R213	06/08/2020	9.31	Put	Bond Future	8,551.2200	8.5512	9,726.4300	9.7264	13.743	0	0	0
2020/04/22	R213	06/08/2020	9.30	Call	Bond Future	164.4400	0.1644	336.6500	0.3366	104.725	0	0	0
2020/04/22	R213	06/08/2020	9.30	Put	Bond Future	8,606.9200	8.6069	9,780.4600	9.7805	13.635	0	0	0
2020/04/22	R213	05/11/2020	9.60	Put	Bond Future	8,274.1600	8.2742	9,713.1100	9.7131	17.391	0	0	0
2020/04/22	R213	05/11/2020	9.59	Call	Bond Future	589.7900	0.5898	1,012.1000	1.0121	71.603	0	0	0
2020/04/22	R213	05/11/2020			Bond Future	11.0299	76.9001	11.2334	75.8852	1.845	0.0000	0.0000	0
2020/04/22	R213	05/11/2020	9.60	Call	Bond Future	597.9000	0.5979	1,021.9500	1.0219	70.923	0	0	0
2020/04/22	R213	05/11/2020	9.59	Put	Bond Future	8,323.2800	8.3233	9,760.4900	9.7605	17.267	0	0	0
2020/04/22	R213	05/11/2020	9.61	Call	Bond Future	606.0900	0.6061	1,031.8700	1.0319	70.250	0	0	0
2020/04/22	R213	05/11/2020	9.61	Put	Bond Future	8,225.1700	8.2252	9,665.8500	9.6659	17.516	0	0	0
2020/04/22	R213	04/02/2021	9.40	Call	Bond Future	535.1300	0.5351	1,204.1500	1.2042	125.020	0	0	0
2020/04/22	R213	04/02/2021	9.39	Put	Bond Future	10,442.5300	10.4425	12,136.7300	12.1367	16.224	0	0	0
2020/04/22	R213	04/02/2021			Bond Future	11.2584	77.8770	11.4708	76.8490	1.887	0.0000	0.0000	0
2020/04/22	R213	04/02/2021	9.41	Call	Bond Future	541.7800	0.5418	1,213.6500	1.2136	124.012	0	0	0
2020/04/22	R213	04/02/2021	9.41	Put	Bond Future	10,340.7700	10.3408	12,040.6700	12.0407	16.439	0	0	0
2020/04/22	R213	04/02/2021	9.40	Put	Bond Future	10,391.5900	10.3916	12,088.6400	12.0886	16.331	0	0	0
2020/04/22	R213	04/02/2021	9.39	Call	Bond Future	528.5400	0.5285	1,194.7100	1.1947	126.040	0	0	0
2020/04/22	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R213	06/05/2021			Bond Future	11.5019	75.2807	11.7235	74.2407	1.926	0.0000	0.0000	0
2020/04/22	R213	06/05/2021	11.90	Call	Bond Future	1,854.4100	1.8544	814.4700	0.8145	(56.079)	0	0	0
2020/04/22	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R213	06/05/2021	11.91	Call	Bond Future	1,900.1900	1.9002	860.2500	0.8603	(54.728)	0	0	0
2020/04/22	R213	06/05/2021	11.89	Call	Bond Future	1,808.5900	1.8086	768.6500	0.7686	(57.500)	0	0	0
2020/04/22	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R214	07/05/2020	9.77	Put	Bond Future	9,334.4600	9.3345	10,603.7400	10.6037	13.598	0	0	0
2020/04/22	R214	07/05/2020			Bond Future	11.3071	63.0795	11.5453	61.8103	2.107	0.0000	0.0000	11,591
2020/04/22	R214	07/05/2020	9.76	Call	Bond Future	0.0100	0.0000	0.1000	0.0001	900.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/22	R214	07/05/2020	9.76	Put	Bond Future	9,402.3900		9.4024	10,671.6600	10.6717	13.499	0	0	0
2020/04/22	R214	07/05/2020	9.77	Call	Bond Future	0.0100		0.0000	0.1100	0.0001	1000.000	0	0	0
2020/04/22	R214	07/05/2020	9.31	Put	Bond Future	12,567.3700		12.5674	13,836.5500	13.8365	10.099	0	0	0
2020/04/22	R214	07/05/2020	10.66	Put	Bond Future	3,717.7900		3.7178	4,989.6600	4.9897	34.210	0	0	1,250
2020/04/22	R214	07/05/2020	9.75	Call	Bond Future	0.0100		0.0000	0.0900	0.0001	800.000	0	0	0
2020/04/22	R214	07/05/2020	9.75	Put	Bond Future	9,470.4200		9.4704	10,739.6800	10.7397	13.402	0	0	0
2020/04/22	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,250
2020/04/22	R214	07/05/2020	9.91	Put	Bond Future	8,394.0900		8.3941	9,663.5600	9.6636	15.123	0	0	0
2020/04/22	R214	07/05/2020	9.91	Call	Bond Future	0.0600		0.0001	0.3500	0.0004	483.333	0	0	1,250
2020/04/22	R214	07/05/2020	10.66	Call	Bond Future	42.3300		0.0423	45.0200	0.0450	6.355	0	0	0
2020/04/22	R214	06/08/2020	9.98	Put	Bond Future	9,084.1400		9.0841	10,556.7200	10.5567	16.210	0	0	0
2020/04/22	R214	06/08/2020	9.97	Call	Bond Future	175.6400		0.1756	359.5900	0.3596	104.731	0	0	0
2020/04/22	R214	06/08/2020			Bond Future	11.4907		63.8468	11.7388	62.5598	2.159	0.0000	0.0000	10,666
2020/04/22	R214	06/08/2020	9.98	Call	Bond Future	179.7200		0.1797	365.3700	0.3654	103.300	0	0	0
2020/04/22	R214	06/08/2020	9.97	Put	Bond Future	9,145.7800		9.1458	10,616.6600	10.6167	16.083	0	0	0
2020/04/22	R214	06/08/2020	9.99	Call	Bond Future	183.8700		0.1839	371.2200	0.3712	101.893	0	0	0
2020/04/22	R214	06/08/2020	9.99	Put	Bond Future	9,022.6700		9.0227	10,496.9500	10.4969	16.340	0	0	0
2020/04/22	R214	05/11/2020	10.26	Put	Bond Future	8,698.1800		8.6982	10,470.2400	10.4702	20.373	0	0	0
2020/04/22	R214	05/11/2020			Bond Future	11.6726		61.3667	11.9306	60.0627	2.210	0.0000	0.0000	0
2020/04/22	R214	05/11/2020	10.25	Call	Bond Future	641.8000		0.6418	1,108.2000	1.1082	72.671	0	0	0
2020/04/22	R214	05/11/2020	10.25	Put	Bond Future	8,752.2700		8.7523	10,522.6300	10.5226	20.227	0	0	0
2020/04/22	R214	05/11/2020	10.26	Call	Bond Future	650.7000		0.6507	1,118.8000	1.1188	71.938	0	0	0
2020/04/22	R214	05/11/2020	10.24	Call	Bond Future	632.9900		0.6330	1,097.6700	1.0977	73.410	0	0	0
2020/04/22	R214	05/11/2020	10.24	Put	Bond Future	8,806.5500		8.8065	10,575.1900	10.5752	20.083	0	0	0
2020/04/22	R214	04/02/2021	10.33	Call	Bond Future	840.4600		0.8405	1,643.8200	1.6438	95.586	0	0	0
2020/04/22	R214	04/02/2021			Bond Future	11.8688		62.1463	12.1375	60.8256	2.264	0.0000	0.0000	0
2020/04/22	R214	04/02/2021	10.31	Call	Bond Future	821.2700		0.8213	1,619.8500	1.6199	97.237	0	0	0
2020/04/22	R214	04/02/2021	10.31	Put	Bond Future	9,544.0600		9.5441	11,663.3100	11.6633	22.205	0	0	0
2020/04/22	R214	04/02/2021	10.33	Put	Bond Future	9,438.6300		9.4386	11,562.6600	11.5627	22.504	0	0	0
2020/04/22	R214	04/02/2021	10.32	Call	Bond Future	830.8200		0.8308	1,631.8000	1.6318	96.408	0	0	0
2020/04/22	R214	04/02/2021	10.32	Put	Bond Future	9,491.2600		9.4913	11,612.9100	11.6129	22.354	0	0	0
2020/04/22	R214	06/05/2021	12.26	Call	Bond Future	894.5000		0.8945	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R214	06/05/2021	12.25	Put	Bond Future	0.0000		0.0000	489.1800	0.4892	100.000	0	0	0
2020/04/22	R214	06/05/2021			Bond Future	12.0739		59.6128	12.3536	58.2766	2.316	0.0000	0.0000	0
2020/04/22	R214	06/05/2021	12.27	Call	Bond Future	941.9400		0.9419	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R214	06/05/2021	12.27	Put	Bond Future	0.0000		0.0000	394.2300	0.3942	100.000	0	0	0
2020/04/22	R214	06/05/2021	12.26	Put	Bond Future	0.0000		0.0000	441.6700	0.4417	100.000	0	0	0
2020/04/22	R214	06/05/2021	12.25	Call	Bond Future	846.9900		0.8470	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R248	07/05/2020	9.77	Put	Bond Future	12,400.3600		12.4004	14,036.1200	14.0361	13.191	0	0	0
2020/04/22	R248	07/05/2020	10.20	Call	Bond Future	0.0800		0.0001	0.2800	0.0003	250.000	0	0	0
2020/04/22	R248	07/05/2020	9.69	Put	Bond Future	13,102.4800		13.1025	14,738.2400	14.7382	12.484	0	0	0
2020/04/22	R248	07/05/2020			Bond Future	11.3882		79.6208	11.6363	77.9850	2.179	0.0000	0.0000	54,547
2020/04/22	R248	07/05/2020	9.79	Put	Bond Future	12,226.2900		12.2263	13,862.0500	13.8620	13.379	0	0	0
2020/04/22	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R248	07/05/2020	10.70	Call	Bond Future	16.6900		0.0167	15.7900	0.0158	(5.392)	0	0	0
2020/04/22	R248	07/05/2020	10.70	Put	Bond Future	4,899.3000		4.8993	6,534.1600	6.5342	33.369	0	0	300

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
2020/04/22	R248	07/05/2020	9.78	Put	Bond Future	12,313.2600	12.3133	13,949.0200	13.9490	13.285	0	0	0
2020/04/22	R248	07/05/2020	10.20	Put	Bond Future	8,782.1900	8.7822	10,418.1500	10.4182	18.628	0	0	300
2020/04/22	R248	07/05/2020	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2020/04/22	R248	07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/04/22	R248	06/08/2020	11.80	Call	Bond Future	3,518.0300	3.5180	3,342.5000	3.3425	(4.989)	0	0	470
2020/04/22	R248	06/08/2020	12.75	Call	Bond Future	7,684.5900	7.6846	6,913.5100	6.9135	(10.034)	0	0	814
2020/04/22	R248	06/08/2020	10.35	Call	Bond Future	197.7800	0.1978	361.7900	0.3618	82.925	0	0	640
2020/04/22	R248	06/08/2020	11.85	Put	Bond Future	1,978.6600	1.9787	3,431.1800	3.4312	73.409	0	0	0
2020/04/22	R248	06/08/2020	9.00	Put	Bond Future	20,796.4600	20.7965	22,465.7300	22.4657	8.027	0	0	0
2020/04/22	R248	06/08/2020	10.20	Call	Bond Future	129.2300	0.1292	268.5200	0.2685	107.785	0	0	0
2020/04/22	R248	06/08/2020			Bond Future	11.5778	80.5893	11.8372	78.9307	2.241	0.0000	0.0000	72,174
2020/04/22	R248	06/08/2020	10.35	Put	Bond Future	9,023.7800	9.0238	10,846.4300	10.8464	20.198	0	0	0
2020/04/22	R248	06/08/2020	11.85	Call	Bond Future	3,717.4500	3.7175	3,511.3300	3.5113	(5.545)	0	0	0
2020/04/22	R248	06/08/2020	11.15	Put	Bond Future	4,305.6500	4.3056	6,098.0600	6.0981	41.629	0	0	0
2020/04/22	R248	06/08/2020	11.15	Call	Bond Future	1,421.9000	1.4219	1,555.6700	1.5557	9.408	0	0	0
2020/04/22	R248	06/08/2020	10.85	Put	Bond Future	5,784.2800	5.7843	7,633.6900	7.6337	31.973	0	0	0
2020/04/22	R248	06/08/2020	10.85	Call	Bond Future	760.2300	0.7602	951.0000	0.9510	25.094	0	0	640
2020/04/22	R248	06/08/2020	9.25	Put	Bond Future	18,373.1700	18.3732	20,053.4600	20.0535	9.145	0	0	0
2020/04/22	R248	06/08/2020	9.25	Call	Bond Future	3.8200	0.0038	25.4700	0.0255	566.754	0	0	20,640
2020/04/22	R248	06/08/2020	10.18	Call	Bond Future	121.8100	0.1218	257.6900	0.2577	111.551	0	0	0
2020/04/22	R248	06/08/2020	10.18	Put	Bond Future	10,311.8900	10.3119	12,106.4100	12.1064	17.402	0	0	0
2020/04/22	R248	06/08/2020	11.80	Put	Bond Future	2,093.2300	2.0932	3,576.3400	3.5763	70.853	0	0	0
2020/04/22	R248	06/08/2020	12.75	Put	Bond Future	677.2300	0.6772	1,564.7900	1.5648	131.057	0	0	0
2020/04/22	R248	06/08/2020	9.00	Call	Bond Future	1.1500	0.0012	11.7800	0.0118	924.348	0	0	3,000
2020/04/22	R248	06/08/2020	10.20	Put	Bond Future	10,156.8700	10.1569	11,954.8000	11.9548	17.702	0	0	0
2020/04/22	R248	06/08/2020	12.25	Put	Bond Future	1,271.4700	1.2715	2,470.9300	2.4709	94.336	0	0	0
2020/04/22	R248	06/08/2020	12.25	Call	Bond Future	5,438.9100	5.4389	4,979.7300	4.9797	(8.443)	0	0	814
2020/04/22	R248	06/08/2020	11.10	Put	Bond Future	4,530.3200	4.5303	6,336.5900	6.3366	39.871	0	0	0
2020/04/22	R248	06/08/2020	11.10	Call	Bond Future	1,296.8300	1.2968	1,444.4600	1.4445	11.384	0	0	470
2020/04/22	R248	06/08/2020	10.19	Call	Bond Future	125.4700	0.1255	263.0600	0.2631	109.660	0	0	0
2020/04/22	R248	06/08/2020	10.19	Put	Bond Future	10,234.2700	10.2343	12,030.5000	12.0305	17.551	0	0	0
2020/04/22	R248	05/11/2020	10.02	Put	Bond Future	13,050.8800	13.0509	15,034.1900	15.0342	15.197	0	0	0
2020/04/22	R248	05/11/2020	10.03	Call	Bond Future	346.3400	0.3463	651.2700	0.6513	88.044	0	0	0
2020/04/22	R248	05/11/2020			Bond Future	11.7660	77.1835	12.0367	75.5030	2.301	0.0000	0.0000	0
2020/04/22	R248	05/11/2020	10.04	Call	Bond Future	352.6500	0.3527	659.6600	0.6597	87.058	0	0	0
2020/04/22	R248	05/11/2020	10.04	Put	Bond Future	12,896.8400	12.8968	14,884.3200	14.8843	15.411	0	0	0
2020/04/22	R248	05/11/2020	10.02	Call	Bond Future	340.1200	0.3401	642.9600	0.6430	89.039	0	0	0
2020/04/22	R248	05/11/2020	10.03	Put	Bond Future	12,973.7400	12.9737	14,959.1400	14.9591	15.303	0	0	0
2020/04/22	R248	04/02/2021	10.46	Call	Bond Future	949.7700	0.9498	1,669.9400	1.6699	75.826	0	0	0
2020/04/22	R248	04/02/2021	10.47	Put	Bond Future	11,313.6500	11.3137	13,738.1600	13.7382	21.430	0	0	0
2020/04/22	R248	04/02/2021			Bond Future	11.9696	78.1641	12.2527	76.4620	2.365	0.0000	0.0000	0
2020/04/22	R248	04/02/2021	10.46	Put	Bond Future	11,379.4300	11.3794	13,801.7100	13.8017	21.286	0	0	0
2020/04/22	R248	04/02/2021	10.47	Call	Bond Future	961.5100	0.9615	1,683.9100	1.6839	75.132	0	0	0
2020/04/22	R248	04/02/2021	10.48	Call	Bond Future	973.3600	0.9734	1,697.9600	1.6980	74.443	0	0	0
2020/04/22	R248	04/02/2021	10.48	Put	Bond Future	11,248.1100	11.2481	13,674.8200	13.6748	21.574	0	0	0
2020/04/22	R248	06/05/2021	12.36	Call	Bond Future	1,040.5000	1.0405	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R248	06/05/2021			Bond Future	12.1828	74.6874	12.4786	72.9653	2.428	0.0000	0.0000	0
2020/04/22	R248	06/05/2021	12.34	Call	Bond Future	924.4100	0.9244	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/04/22	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	797.7000	0.7977	100.000	0	0	0
2020/04/22	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	681.6100	0.6816	100.000	0	0	0
2020/04/22	R248	06/05/2021	12.35	Call	Bond Future	982.5000	0.9825	0.0000	0.0000	(100.000)	0	0	0
2020/04/22	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	739.6100	0.7396	100.000	0	0	0

Total **1756528**