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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/03/2020 TO 17/03/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	2025	07/05/2020		Bond Future	133.4257	133.4257	132.9554	132.9554	(0.352)	0.0000	0.0000	2,073
2020/03/17	2025	06/08/2020		Bond Future	134.3311	134.3311	133.8449	133.8449	(0.362)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	2025	05/11/2020			Bond Future	136.7119	136.7119	136.2051	136.2051	(0.371)	0.0000	0.0000	0
2020/03/17	2025	04/02/2021			Bond Future	137.6313	137.6313	137.1021	137.1021	(0.384)	0.0000	0.0000	0
2020/03/17	2029	07/05/2020			Bond Future	95.4161	95.4161	94.2777	94.2777	(1.193)	0.0000	0.0000	3,814
2020/03/17	2029	06/08/2020			Bond Future	97.1410	97.1410	95.9769	95.9769	(1.198)	0.0000	0.0000	0
2020/03/17	2029	05/11/2020			Bond Future	97.7194	97.7194	96.5261	96.5261	(1.221)	0.0000	0.0000	0
2020/03/17	2029	04/02/2021			Bond Future	99.4694	99.4694	98.2453	98.2453	(1.231)	0.0000	0.0000	0
2020/03/17	2030	07/05/2020	8.79	Call	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2020/03/17	2030	07/05/2020	8.78	Put	Bond Future	11,709.4400	11.7094	11,666.8500	11.6668	(0.364)	0	0	0
2020/03/17	2030	07/05/2020	8.85	Put	Bond Future	11,274.2600	11.2743	11,231.6600	11.2317	(0.378)	0	0	5,820
2020/03/17	2030	07/05/2020	8.45	Put	Bond Future	13,797.0500	13.7970	13,754.4600	13.7545	(0.309)	0	0	0
2020/03/17	2030	07/05/2020	9.19	Put	Bond Future	9,199.5100	9.1995	9,156.7800	9.1568	(0.464)	0	0	0
2020/03/17	2030	07/05/2020			Bond Future	10.8258	85.4811	10.8177	85.5237	(0.075)	0.0000	0.0000	101,223
2020/03/17	2030	07/05/2020	8.80	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2020/03/17	2030	07/05/2020	8.80	Put	Bond Future	11,584.8400	11.5848	11,542.2500	11.5422	(0.368)	0	0	0
2020/03/17	2030	07/05/2020	8.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2020/03/17	2030	07/05/2020	9.19	Call	Bond Future	3.0100	0.0030	2.8600	0.0029	(4.983)	0	0	0
2020/03/17	2030	07/05/2020	8.79	Put	Bond Future	11,647.1200	11.6471	11,604.5200	11.6045	(0.366)	0	0	0
2020/03/17	2030	07/05/2020	8.78	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2020/03/17	2030	07/05/2020	8.90	Call	Bond Future	0.3600	0.0004	0.3300	0.0003	(8.333)	0	0	0
2020/03/17	2030	07/05/2020	8.85	Call	Bond Future	0.2300	0.0002	0.2100	0.0002	(8.696)	0	0	5,000
2020/03/17	2030	07/05/2020	8.90	Put	Bond Future	10,965.0600	10.9651	10,922.4500	10.9224	(0.389)	0	0	5,820
2020/03/17	2030	06/08/2020	10.70	Call	Bond Future	1,664.1000	1.6641	1,672.3500	1.6724	0.496	0	0	470
2020/03/17	2030	06/08/2020	10.00	Call	Bond Future	563.5200	0.5635	565.6100	0.5656	0.371	0	0	470
2020/03/17	2030	06/08/2020	10.05	Put	Bond Future	5,546.5700	5.5466	5,510.3400	5.5103	(0.653)	0	0	0
2020/03/17	2030	06/08/2020	9.75	Put	Bond Future	6,919.8600	6.9199	6,882.2200	6.8822	(0.544)	0	0	0
2020/03/17	2030	06/08/2020	9.42	Call	Bond Future	136.7400	0.1367	136.9200	0.1369	0.132	0	0	0
2020/03/17	2030	06/08/2020	9.11	Call	Bond Future	54.5900	0.0546	54.5400	0.0545	(0.092)	0	0	0
2020/03/17	2030	06/08/2020			Bond Future	10.9768	82.9960	10.9692	83.0346	(0.069)	0.0000	0.0000	325
2020/03/17	2030	06/08/2020	10.70	Put	Bond Future	3,094.8800	3.0949	3,064.5300	3.0645	(0.981)	0	0	0
2020/03/17	2030	06/08/2020	9.05	Put	Bond Future	10,721.1700	10.7212	10,682.5100	10.6825	(0.361)	0	0	0
2020/03/17	2030	06/08/2020	9.05	Call	Bond Future	44.9700	0.0450	44.9100	0.0449	(0.133)	0	0	450
2020/03/17	2030	06/08/2020	8.36	Put	Bond Future	14,939.6600	14.9397	14,901.0300	14.9010	(0.259)	0	0	0
2020/03/17	2030	06/08/2020	8.36	Call	Bond Future	2.8600	0.0029	2.8300	0.0028	(1.049)	0	0	800
2020/03/17	2030	06/08/2020	8.86	Put	Bond Future	11,847.9900	11.8480	11,809.3100	11.8093	(0.326)	0	0	0
2020/03/17	2030	06/08/2020	8.86	Call	Bond Future	23.1300	0.0231	23.0500	0.0231	(0.346)	0	0	800
2020/03/17	2030	06/08/2020	9.09	Call	Bond Future	51.2200	0.0512	51.1600	0.0512	(0.117)	0	0	0
2020/03/17	2030	06/08/2020	9.09	Put	Bond Future	10,487.9200	10.4879	10,449.2600	10.4493	(0.369)	0	0	0
2020/03/17	2030	06/08/2020	10.00	Put	Bond Future	5,762.3600	5.7624	5,725.8500	5.7259	(0.634)	0	0	0
2020/03/17	2030	06/08/2020	10.75	Call	Bond Future	1,767.8500	1.7678	1,776.7100	1.7767	0.501	0	0	0
2020/03/17	2030	06/08/2020	10.05	Call	Bond Future	624.1800	0.6242	626.5500	0.6266	0.380	0	0	0
2020/03/17	2030	06/08/2020	9.75	Call	Bond Future	321.4000	0.3214	322.3600	0.3224	0.299	0	0	450
2020/03/17	2030	06/08/2020	9.42	Put	Bond Future	8,627.8800	8.6279	8,589.4600	8.5895	(0.445)	0	0	800
2020/03/17	2030	06/08/2020	9.11	Put	Bond Future	10,371.8400	10.3718	10,333.1900	10.3332	(0.373)	0	0	0
2020/03/17	2030	06/08/2020	10.75	Put	Bond Future	2,937.7400	2.9377	2,908.0000	2.9080	(1.012)	0	0	0
2020/03/17	2030	06/08/2020	9.20	Put	Bond Future	9,854.3900	9.8544	9,815.7800	9.8158	(0.392)	0	0	0
2020/03/17	2030	06/08/2020	9.20	Call	Bond Future	72.1900	0.0722	72.1800	0.0722	(0.014)	0	0	323

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	2030	06/08/2020	8.50	Put	Bond Future	14,057.5700	14.0576	14,018.9300	14.0189	(0.275)	0	0	0
2020/03/17	2030	06/08/2020	8.50	Call	Bond Future	5.3600	0.0054	5.3200	0.0053	(0.746)	0	0	323
2020/03/17	2030	06/08/2020	9.10	Call	Bond Future	52.8800	0.0529	52.8300	0.0528	(0.095)	0	0	0
2020/03/17	2030	06/08/2020	9.10	Put	Bond Future	10,429.8300	10.4298	10,391.1800	10.3912	(0.371)	0	0	0
2020/03/17	2030	05/11/2020	8.10	Put	Bond Future	17,114.4700	17.1145	17,082.8600	17.0829	(0.185)	0	0	0
2020/03/17	2030	05/11/2020	8.73	Call	Bond Future	39.4900	0.0395	39.5200	0.0395	0.076	0	0	3,000
2020/03/17	2030	05/11/2020	10.06	Put	Bond Future	6,351.7400	6.3517	6,322.9100	6.3229	(0.454)	0	0	1,000
2020/03/17	2030	05/11/2020	9.39	Put	Bond Future	9,510.7300	9.5107	9,479.7200	9.4797	(0.326)	0	0	0
2020/03/17	2030	05/11/2020	9.38	Call	Bond Future	211.1600	0.2112	211.7300	0.2117	0.270	0	0	0
2020/03/17	2030	05/11/2020			Bond Future	11.1255	84.4473	11.1192	84.4788	(0.057)	0.0000	0.0000	0
2020/03/17	2030	05/11/2020	9.61	Call	Bond Future	345.4300	0.3454	346.4900	0.3465	0.307	0	0	0
2020/03/17	2030	05/11/2020	9.61	Put	Bond Future	8,388.2400	8.3882	8,357.7100	8.3577	(0.364)	0	0	3,000
2020/03/17	2030	05/11/2020	8.85	Put	Bond Future	12,521.7300	12.5217	12,490.2000	12.4902	(0.252)	0	0	0
2020/03/17	2030	05/11/2020	8.85	Call	Bond Future	56.2100	0.0562	56.2700	0.0563	0.107	0	0	3,000
2020/03/17	2030	05/11/2020	8.34	Put	Bond Future	15,602.9600	15.6030	15,571.3600	15.5714	(0.203)	0	0	0
2020/03/17	2030	05/11/2020	8.34	Call	Bond Future	10.9200	0.0109	10.9100	0.0109	(0.092)	0	0	1,000
2020/03/17	2030	05/11/2020	9.04	Put	Bond Future	11,428.0900	11.4281	11,396.6700	11.3967	(0.275)	0	0	0
2020/03/17	2030	05/11/2020	9.04	Call	Bond Future	94.2100	0.0942	94.3800	0.0944	0.180	0	0	1,000
2020/03/17	2030	05/11/2020	9.86	Put	Bond Future	7,211.1800	7.2112	7,181.4700	7.1815	(0.412)	0	0	14,160
2020/03/17	2030	05/11/2020	8.36	Put	Bond Future	15,478.6600	15.4787	15,447.0500	15.4470	(0.204)	0	0	0
2020/03/17	2030	05/11/2020	8.10	Call	Bond Future	4.9500	0.0050	4.9300	0.0049	(0.404)	0	0	3,000
2020/03/17	2030	05/11/2020	8.73	Put	Bond Future	13,228.8900	13.2289	13,197.3300	13.1973	(0.239)	0	0	0
2020/03/17	2030	05/11/2020	9.23	Put	Bond Future	10,369.6300	10.3696	10,338.3900	10.3384	(0.301)	0	0	0
2020/03/17	2030	05/11/2020	10.06	Call	Bond Future	801.0900	0.8011	803.8500	0.8039	0.345	0	0	0
2020/03/17	2030	05/11/2020	10.37	Put	Bond Future	5,130.6600	5.1307	5,103.5500	5.1036	(0.528)	0	0	15,947
2020/03/17	2030	05/11/2020	9.39	Call	Bond Future	215.8400	0.2158	216.4200	0.2164	0.269	0	0	0
2020/03/17	2030	05/11/2020	9.38	Put	Bond Future	9,563.5000	9.5635	9,532.4800	9.5325	(0.324)	0	0	0
2020/03/17	2030	05/11/2020	9.86	Call	Bond Future	564.1700	0.5642	566.0500	0.5660	0.333	0	0	0
2020/03/17	2030	05/11/2020	8.36	Call	Bond Future	11.7200	0.0117	11.7000	0.0117	(0.171)	0	0	14,160
2020/03/17	2030	05/11/2020	8.86	Put	Bond Future	12,463.3500	12.4634	12,431.8200	12.4318	(0.253)	0	0	0
2020/03/17	2030	05/11/2020	8.86	Call	Bond Future	57.8300	0.0578	57.8900	0.0579	0.104	0	0	14,160
2020/03/17	2030	05/11/2020	9.23	Call	Bond Future	149.8800	0.1499	150.2300	0.1502	0.234	0	0	3,000
2020/03/17	2030	05/11/2020	10.47	Call	Bond Future	1,395.9000	1.3959	1,401.0400	1.4010	0.368	0	0	0
2020/03/17	2030	05/11/2020	10.47	Put	Bond Future	4,753.9000	4.7539	4,727.4500	4.7275	(0.556)	0	0	3,000
2020/03/17	2030	05/11/2020	8.53	Put	Bond Future	14,432.8600	14.4329	14,401.2700	14.4013	(0.219)	0	0	0
2020/03/17	2030	05/11/2020	8.53	Call	Bond Future	20.9900	0.0210	20.9900	0.0210	0.000	0	0	15,947
2020/03/17	2030	05/11/2020	9.03	Put	Bond Future	11,484.8500	11.4848	11,453.4200	11.4534	(0.274)	0	0	0
2020/03/17	2030	05/11/2020	9.03	Call	Bond Future	91.8500	0.0919	92.0100	0.0920	0.174	0	0	15,947
2020/03/17	2030	05/11/2020	10.37	Call	Bond Future	1,244.5700	1.2446	1,249.0500	1.2491	0.360	0	0	0
2020/03/17	2030	05/11/2020	9.40	Call	Bond Future	220.5900	0.2206	221.1900	0.2212	0.272	0	0	0
2020/03/17	2030	05/11/2020	9.40	Put	Bond Future	9,458.0800	9.4581	9,427.0900	9.4271	(0.328)	0	0	0
2020/03/17	2030	04/02/2021	9.12	Call	Bond Future	198.8000	0.1988	199.0100	0.1990	0.106	0	0	1,000
2020/03/17	2030	04/02/2021	8.36	Call	Bond Future	36.0300	0.0360	36.0000	0.0360	(0.083)	0	0	800
2020/03/17	2030	04/02/2021	9.16	Call	Bond Future	215.2000	0.2152	215.4300	0.2154	0.107	0	0	0
2020/03/17	2030	04/02/2021	9.15	Put	Bond Future	11,535.0600	11.5351	11,511.4300	11.5114	(0.205)	0	0	0
2020/03/17	2030	04/02/2021			Bond Future	11.2889	81.9327	11.2840	81.9566	(0.043)	0.0000	0.0000	0
2020/03/17	2030	04/02/2021	8.37	Put	Bond Future	15,996.2700	15.9963	15,972.3800	15.9724	(0.149)	0	0	0
2020/03/17	2030	04/02/2021	8.37	Call	Bond Future	36.8100	0.0368	36.7800	0.0368	(0.081)	0	0	1,000

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2020/03/17	2030	04/02/2021	9.17	Call	Bond Future	219.3400	0.2193	219.5900	0.2196	0.114	0	0	0
2020/03/17	2030	04/02/2021	9.17	Put	Bond Future	11,428.3300	11.4283	11,404.7200	11.4047	(0.207)	0	0	0
2020/03/17	2030	04/02/2021	9.12	Put	Bond Future	11,695.8200	11.6958	11,672.1700	11.6722	(0.202)	0	0	0
2020/03/17	2030	04/02/2021	8.36	Put	Bond Future	16,056.8300	16.0568	16,032.9400	16.0329	(0.149)	0	0	0
2020/03/17	2030	04/02/2021	9.16	Put	Bond Future	11,481.7000	11.4817	11,458.0700	11.4581	(0.206)	0	0	0
2020/03/17	2030	04/02/2021	9.15	Call	Bond Future	211.0000	0.2110	211.2300	0.2112	0.109	0	0	0
2020/03/17	2030	04/02/2021	8.86	Put	Bond Future	13,128.9300	13.1289	13,105.1300	13.1051	(0.181)	0	0	0
2020/03/17	2030	04/02/2021	8.86	Call	Bond Future	115.3400	0.1153	115.4000	0.1154	0.052	0	0	800
2020/03/17	2030	04/02/2021	10.20	Call	Bond Future	1,131.0400	1.1310	1,133.3800	1.1334	0.207	0	0	0
2020/03/17	2030	04/02/2021	10.20	Put	Bond Future	6,655.6600	6.6557	6,634.1400	6.6341	(0.323)	0	0	1,800
2020/03/17	2032	07/05/2020	9.19	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2020/03/17	2032	07/05/2020	9.54	Put	Bond Future	11,036.1600	11.0362	10,963.4000	10.9634	(0.659)	0	0	3,000
2020/03/17	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/17	2032	07/05/2020	9.20	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	7,500
2020/03/17	2032	07/05/2020			Bond Future	11.3733	80.8398	11.3601	80.9125	(0.116)	0.0000	0.0000	82,284
2020/03/17	2032	07/05/2020	9.17	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	3,000
2020/03/17	2032	07/05/2020	9.17	Put	Bond Future	13,514.3900	13.5144	13,441.6800	13.4417	(0.538)	0	0	0
2020/03/17	2032	07/05/2020	9.54	Call	Bond Future	1.3100	0.0013	1.2600	0.0013	(3.817)	0	0	0
2020/03/17	2032	07/05/2020	9.00	Put	Bond Future	14,684.5900	14.6846	14,611.8800	14.6119	(0.495)	0	0	0
2020/03/17	2032	07/05/2020	9.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	7,500
2020/03/17	2032	07/05/2020	9.50	Put	Bond Future	11,299.5000	11.2995	11,226.7500	11.2267	(0.644)	0	0	0
2020/03/17	2032	07/05/2020	9.50	Call	Bond Future	0.9800	0.0010	0.9400	0.0009	(4.082)	0	0	7,500
2020/03/17	2032	07/05/2020	9.30	Put	Bond Future	12,632.9200	12.6329	12,560.2000	12.5602	(0.576)	0	0	0
2020/03/17	2032	07/05/2020	9.30	Call	Bond Future	0.1800	0.0002	0.1700	0.0002	(5.556)	0	0	7,500
2020/03/17	2032	07/05/2020	9.19	Put	Bond Future	13,378.0200	13.3780	13,305.3100	13.3053	(0.544)	0	0	0
2020/03/17	2032	07/05/2020	8.82	Put	Bond Future	15,945.5400	15.9455	15,872.8300	15.8728	(0.456)	0	0	0
2020/03/17	2032	07/05/2020	9.20	Put	Bond Future	13,309.9400	13.3099	13,237.2200	13.2372	(0.546)	0	0	0
2020/03/17	2032	07/05/2020	9.18	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2020/03/17	2032	07/05/2020	9.18	Put	Bond Future	13,446.1700	13.4462	13,373.4500	13.3735	(0.541)	0	0	0
2020/03/17	2032	06/08/2020	8.79	Put	Bond Future	16,839.0600	16.8391	16,769.6600	16.7697	(0.412)	0	0	0
2020/03/17	2032	06/08/2020	9.29	Put	Bond Future	13,440.6000	13.4406	13,371.4200	13.3714	(0.515)	0	0	0
2020/03/17	2032	06/08/2020	9.46	Put	Bond Future	12,334.9600	12.3350	12,266.0100	12.2660	(0.559)	0	0	0
2020/03/17	2032	06/08/2020	9.45	Call	Bond Future	39.7800	0.0398	40.2400	0.0402	1.156	0	0	0
2020/03/17	2032	06/08/2020			Bond Future	11.5281	82.2813	11.5152	82.3507	(0.112)	0.0000	0.0000	300
2020/03/17	2032	06/08/2020	9.91	Call	Bond Future	156.9300	0.1569	158.8900	0.1589	1.249	0	0	0
2020/03/17	2032	06/08/2020	9.91	Put	Bond Future	9,562.5300	9.5625	9,495.0700	9.4951	(0.705)	0	0	800
2020/03/17	2032	06/08/2020	8.79	Call	Bond Future	2.3700	0.0024	2.3900	0.0024	0.844	0	0	800
2020/03/17	2032	06/08/2020	9.29	Call	Bond Future	22.2600	0.0223	22.5000	0.0225	1.078	0	0	800
2020/03/17	2032	06/08/2020	9.46	Call	Bond Future	41.1700	0.0412	41.6400	0.0416	1.142	0	0	0
2020/03/17	2032	06/08/2020	9.45	Put	Bond Future	12,399.2000	12.3992	12,330.2400	12.3302	(0.556)	0	0	0
2020/03/17	2032	06/08/2020	9.47	Call	Bond Future	42.5900	0.0426	43.0900	0.0431	1.174	0	0	0
2020/03/17	2032	06/08/2020	9.47	Put	Bond Future	12,270.8100	12.2708	12,201.8900	12.2019	(0.562)	0	0	0
2020/03/17	2032	05/11/2020	9.61	Put	Bond Future	12,197.4500	12.1974	12,135.9100	12.1359	(0.505)	0	0	0
2020/03/17	2032	05/11/2020	10.99	Call	Bond Future	1,552.8300	1.5528	1,567.8800	1.5679	0.969	0	0	0
2020/03/17	2032	05/11/2020	9.44	Put	Bond Future	13,245.8900	13.2459	13,183.7700	13.1838	(0.469)	0	0	0
2020/03/17	2032	05/11/2020	11.08	Call	Bond Future	1,706.9200	1.7069	1,723.3000	1.7233	0.960	0	0	0
2020/03/17	2032	05/11/2020	9.77	Put	Bond Future	11,242.9900	11.2430	11,182.1700	11.1822	(0.541)	0	0	0

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2020/03/17	2032	05/11/2020			Bond Future	11.6881	79.5623	11.6760	79.6256	(0.103)	0.0000	0.0000	0
2020/03/17	2032	05/11/2020	10.99	Put	Bond Future	5,342.0000	5.3420	5,293.7700	5.2938	(0.903)	0	0	3,000
2020/03/17	2032	05/11/2020	9.76	Call	Bond Future	195.9800	0.1960	198.3900	0.1984	1.230	0	0	0
2020/03/17	2032	05/11/2020	9.76	Put	Bond Future	11,301.5800	11.3016	11,240.7100	11.2407	(0.539)	0	0	0
2020/03/17	2032	05/11/2020	9.11	Call	Bond Future	36.1600	0.0362	36.6300	0.0366	1.300	0	0	3,000
2020/03/17	2032	05/11/2020	9.61	Call	Bond Future	139.4300	0.1394	141.1700	0.1412	1.248	0	0	3,000
2020/03/17	2032	05/11/2020	9.44	Call	Bond Future	91.7500	0.0918	92.9100	0.0929	1.264	0	0	1,000
2020/03/17	2032	05/11/2020	11.08	Put	Bond Future	4,993.5000	4.9935	4,946.6000	4.9466	(0.939)	0	0	1,000
2020/03/17	2032	05/11/2020	9.77	Call	Bond Future	200.3900	0.2004	202.8500	0.2029	1.228	0	0	0
2020/03/17	2032	05/11/2020	9.11	Put	Bond Future	15,369.9600	15.3700	15,307.1500	15.3071	(0.409)	0	0	0
2020/03/17	2032	05/11/2020	8.94	Put	Bond Future	16,504.9200	16.5049	16,441.9100	16.4419	(0.382)	0	0	0
2020/03/17	2032	05/11/2020	8.94	Call	Bond Future	20.8700	0.0209	21.1400	0.0211	1.294	0	0	1,000
2020/03/17	2032	05/11/2020	9.75	Call	Bond Future	191.7300	0.1917	194.0900	0.1941	1.231	0	0	0
2020/03/17	2032	05/11/2020	9.75	Put	Bond Future	11,360.4000	11.3604	11,299.4800	11.2995	(0.536)	0	0	0
2020/03/17	2032	04/02/2021	10.82	Put	Bond Future	7,061.3700	7.0614	7,016.4800	7.0165	(0.636)	0	0	800
2020/03/17	2032	04/02/2021	9.29	Call	Bond Future	128.2100	0.1282	129.5400	0.1295	1.037	0	0	800
2020/03/17	2032	04/02/2021	9.63	Call	Bond Future	251.9100	0.2519	254.4000	0.2544	0.988	0	0	0
2020/03/17	2032	04/02/2021			Bond Future	11.8595	80.9681	11.8485	81.0246	(0.093)	0.0000	0.0000	0
2020/03/17	2032	04/02/2021	8.79	Put	Bond Future	18,262.9000	18.2629	18,206.8700	18.2069	(0.307)	0	0	0
2020/03/17	2032	04/02/2021	8.79	Call	Bond Future	43.5500	0.0436	44.0100	0.0440	1.056	0	0	800
2020/03/17	2032	04/02/2021	9.61	Call	Bond Future	242.6800	0.2427	245.0900	0.2451	0.993	0	0	0
2020/03/17	2032	04/02/2021	9.61	Put	Bond Future	13,070.2600	13.0703	13,016.1800	13.0162	(0.414)	0	0	0
2020/03/17	2032	04/02/2021	10.82	Call	Bond Future	1,466.3000	1.4663	1,477.9000	1.4779	0.791	0	0	0
2020/03/17	2032	04/02/2021	9.29	Put	Bond Future	15,010.1700	15.0102	14,955.0100	14.9550	(0.367)	0	0	0
2020/03/17	2032	04/02/2021	9.63	Put	Bond Future	12,953.1500	12.9532	12,899.1500	12.8991	(0.417)	0	0	0
2020/03/17	2032	04/02/2021	9.62	Call	Bond Future	247.2100	0.2472	249.6600	0.2497	0.991	0	0	0
2020/03/17	2032	04/02/2021	9.62	Put	Bond Future	13,011.5900	13.0116	12,957.5500	12.9576	(0.415)	0	0	0
2020/03/17	2033	07/05/2020			Bond Future	95.6109	95.6109	92.3119	92.3119	(3.450)	0.0000	0.0000	7,122
2020/03/17	2033	06/08/2020			Bond Future	97.3394	97.3394	93.9756	93.9756	(3.456)	0.0000	0.0000	0
2020/03/17	2033	05/11/2020			Bond Future	97.8430	97.8430	94.4113	94.4113	(3.507)	0.0000	0.0000	0
2020/03/17	2033	04/02/2021			Bond Future	99.5952	99.5952	96.0928	96.0928	(3.517)	0.0000	0.0000	0
2020/03/17	2037	07/05/2020	9.60	Put	Bond Future	14,601.7300	14.6017	14,495.0400	14.4950	(0.731)	0	0	0
2020/03/17	2037	07/05/2020	9.59	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2020/03/17	2037	07/05/2020	9.70	Put	Bond Future	13,838.3400	13.8383	13,731.6500	13.7316	(0.771)	0	0	0
2020/03/17	2037	07/05/2020			Bond Future	11.7680	78.6865	11.7498	78.7932	(0.154)	0.0000	0.0000	81,446
2020/03/17	2037	07/05/2020	9.60	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2020/03/17	2037	07/05/2020	9.59	Put	Bond Future	14,678.6000	14.6786	14,571.9200	14.5719	(0.727)	0	0	0
2020/03/17	2037	07/05/2020	9.70	Call	Bond Future	0.2400	0.0002	0.2300	0.0002	(4.167)	0	0	7,500
2020/03/17	2037	07/05/2020	9.61	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2020/03/17	2037	07/05/2020	9.61	Put	Bond Future	14,524.9500	14.5249	14,418.2600	14.4183	(0.735)	0	0	0
2020/03/17	2037	07/05/2020	10.00	Put	Bond Future	11,607.2800	11.6073	11,500.5800	11.5006	(0.919)	0	0	0
2020/03/17	2037	07/05/2020	10.00	Call	Bond Future	3.0100	0.0030	2.9900	0.0030	(0.664)	0	0	7,500
2020/03/17	2037	06/08/2020	9.88	Put	Bond Future	13,387.2200	13.3872	13,284.4200	13.2844	(0.768)	0	0	0
2020/03/17	2037	06/08/2020			Bond Future	11.9220	75.8297	11.9039	75.9339	(0.152)	0.0000	0.0000	300
2020/03/17	2037	06/08/2020	9.87	Call	Bond Future	57.7200	0.0577	59.1000	0.0591	2.391	0	0	0
2020/03/17	2037	06/08/2020	9.87	Put	Bond Future	13,459.0800	13.4591	13,356.2400	13.3562	(0.764)	0	0	0

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2020/03/17	2037	06/08/2020	9.88	Call	Bond Future	59.6800	0.0597	61.1000	0.0611	2.379	0	0	0
2020/03/17	2037	06/08/2020	9.86	Call	Bond Future	55.8100	0.0558	57.1400	0.0571	2.383	0	0	0
2020/03/17	2037	06/08/2020	9.86	Put	Bond Future	13,531.0700	13.5311	13,428.1800	13.4282	(0.760)	0	0	0
2020/03/17	2037	05/11/2020	10.18	Call	Bond Future	263.3800	0.2634	268.8800	0.2689	2.088	0	0	0
2020/03/17	2037	05/11/2020	10.17	Put	Bond Future	12,296.0000	12.2960	12,202.4100	12.2024	(0.761)	0	0	0
2020/03/17	2037	05/11/2020			Bond Future	12.0718	77.1555	12.0543	77.2545	(0.145)	0.0000	0.0000	0
2020/03/17	2037	05/11/2020	10.19	Call	Bond Future	269.0800	0.2691	274.6800	0.2747	2.081	0	0	0
2020/03/17	2037	05/11/2020	10.19	Put	Bond Future	12,165.8000	12.1658	12,072.4200	12.0724	(0.768)	0	0	0
2020/03/17	2037	05/11/2020	10.17	Call	Bond Future	257.7700	0.2578	263.1600	0.2632	2.091	0	0	0
2020/03/17	2037	05/11/2020	10.18	Put	Bond Future	12,230.8100	12.2308	12,137.3300	12.1373	(0.764)	0	0	0
2020/03/17	2037	04/02/2021	10.35	Call	Bond Future	586.6600	0.5867	596.0900	0.5961	1.607	0	0	0
2020/03/17	2037	04/02/2021	10.27	Call	Bond Future	520.1400	0.5201	528.6500	0.5287	1.636	0	0	0
2020/03/17	2037	04/02/2021	10.85	Call	Bond Future	1,153.9100	1.1539	1,170.4300	1.1704	1.432	0	0	0
2020/03/17	2037	04/02/2021	10.28	Put	Bond Future	12,648.6400	12.6486	12,564.1100	12.5641	(0.668)	0	0	0
2020/03/17	2037	04/02/2021			Bond Future	12.2342	74.2615	12.2174	74.3547	(0.138)	0.0000	0.0000	0
2020/03/17	2037	04/02/2021	9.65	Put	Bond Future	16,845.7800	16.8458	16,755.8800	16.7559	(0.534)	0	0	0
2020/03/17	2037	04/02/2021	9.65	Call	Bond Future	173.4700	0.1735	176.7200	0.1767	1.874	0	0	72
2020/03/17	2037	04/02/2021	10.35	Put	Bond Future	12,222.5300	12.2225	12,138.8100	12.1388	(0.685)	0	0	72
2020/03/17	2037	04/02/2021	11.90	Call	Bond Future	3,226.9600	3.2270	3,263.2500	3.2632	1.125	0	0	0
2020/03/17	2037	04/02/2021	10.27	Put	Bond Future	12,710.2100	12.7102	12,625.5700	12.6256	(0.666)	0	0	0
2020/03/17	2037	04/02/2021	10.85	Put	Bond Future	9,444.2800	9.4443	9,367.6500	9.3676	(0.811)	0	0	72
2020/03/17	2037	04/02/2021	10.28	Call	Bond Future	528.1400	0.5281	536.7600	0.5368	1.632	0	0	0
2020/03/17	2037	04/02/2021	10.48	Put	Bond Future	11,454.0800	11.4541	11,371.9800	11.3720	(0.717)	0	0	0
2020/03/17	2037	04/02/2021	10.48	Call	Bond Future	707.4500	0.7075	718.5000	0.7185	1.562	0	0	240
2020/03/17	2037	04/02/2021	11.90	Put	Bond Future	5,107.2200	5.1072	5,050.3600	5.0504	(1.113)	0	0	240
2020/03/17	2037	04/02/2021	10.29	Call	Bond Future	536.2300	0.5362	544.9600	0.5450	1.628	0	0	0
2020/03/17	2037	04/02/2021	10.29	Put	Bond Future	12,587.2500	12.5872	12,502.8300	12.5028	(0.671)	0	0	0
2020/03/17	2038	07/05/2020			Bond Future	110.2308	110.2308	104.6954	104.6954	(5.022)	0.0000	0.0000	11,340
2020/03/17	2038	06/08/2020			Bond Future	110.5284	110.5284	104.8873	104.8873	(5.104)	0.0000	0.0000	0
2020/03/17	2038	05/11/2020			Bond Future	112.4875	112.4875	106.7368	106.7368	(5.112)	0.0000	0.0000	0
2020/03/17	2038	04/02/2021			Bond Future	112.7816	112.7816	106.9176	106.9176	(5.199)	0.0000	0.0000	0
2020/03/17	2040	07/05/2020	9.74	Call	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	0
2020/03/17	2040	07/05/2020	9.75	Put	Bond Future	15,386.7500	15.3867	15,274.9400	15.2749	(0.727)	0	0	0
2020/03/17	2040	07/05/2020	11.10	Put	Bond Future	5,588.0600	5.5881	5,482.4300	5.4824	(1.890)	0	0	0
2020/03/17	2040	07/05/2020	9.85	Put	Bond Future	14,568.4000	14.5684	14,456.5900	14.4566	(0.767)	0	0	0
2020/03/17	2040	07/05/2020			Bond Future	11.9033	80.5936	11.8852	80.7054	(0.152)	0.0000	0.0000	64,953
2020/03/17	2040	07/05/2020	9.74	Put	Bond Future	15,469.2100	15.4692	15,357.4100	15.3574	(0.723)	0	0	0
2020/03/17	2040	07/05/2020	9.75	Call	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	0
2020/03/17	2040	07/05/2020	10.00	Put	Bond Future	13,362.6000	13.3626	13,250.7700	13.2508	(0.837)	0	0	0
2020/03/17	2040	07/05/2020	10.00	Call	Bond Future	1.5000	0.0015	1.4700	0.0015	(2.000)	0	0	2,640
2020/03/17	2040	07/05/2020	9.50	Put	Bond Future	17,483.5200	17.4835	17,371.7200	17.3717	(0.639)	0	0	0
2020/03/17	2040	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	2,640
2020/03/17	2040	07/05/2020	9.73	Call	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2020/03/17	2040	07/05/2020	11.10	Call	Bond Future	361.0400	0.3610	367.2100	0.3672	1.709	0	0	450
2020/03/17	2040	07/05/2020	9.85	Call	Bond Future	0.4100	0.0004	0.4000	0.0004	(2.439)	0	0	7,500
2020/03/17	2040	07/05/2020	9.73	Put	Bond Future	15,551.8000	15.5518	15,439.9900	15.4400	(0.719)	0	0	0

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2020/03/17	2040	07/05/2020	11.80	Put	Bond Future	2,286.7500	2.2868	2,208.1300	2.2081	(3.438)	0	0	0
2020/03/17	2040	07/05/2020	11.80	Call	Bond Future	1,645.0900	1.6451	1,678.2700	1.6783	2.017	0	0	450
2020/03/17	2040	07/05/2020	10.15	Put	Bond Future	12,183.1100	12.1831	12,071.2800	12.0713	(0.918)	0	0	0
2020/03/17	2040	07/05/2020	10.15	Call	Bond Future	4.2100	0.0042	4.1800	0.0042	(0.713)	0	0	7,500
2020/03/17	2040	06/08/2020	10.85	Call	Bond Future	535.8800	0.5359	546.8700	0.5469	2.051	0	0	0
2020/03/17	2040	06/08/2020	11.26	Put	Bond Future	6,235.6700	6.2357	6,147.4200	6.1474	(1.415)	0	0	517
2020/03/17	2040	06/08/2020	10.03	Call	Bond Future	61.4700	0.0615	62.9400	0.0629	2.391	0	0	0
2020/03/17	2040	06/08/2020	10.04	Call	Bond Future	63.6300	0.0636	65.1500	0.0651	2.389	0	0	0
2020/03/17	2040	06/08/2020	10.02	Put	Bond Future	14,163.8000	14.1638	14,055.9500	14.0560	(0.761)	0	0	0
2020/03/17	2040	06/08/2020			Bond Future	12.0580	77.5202	12.0399	77.6295	(0.150)	0.0000	0.0000	600
2020/03/17	2040	06/08/2020	10.04	Put	Bond Future	14,010.0600	14.0101	13,902.3000	13.9023	(0.769)	0	0	0
2020/03/17	2040	06/08/2020	10.02	Call	Bond Future	59.3900	0.0594	60.8200	0.0608	2.408	0	0	0
2020/03/17	2040	06/08/2020	10.85	Put	Bond Future	8,431.1400	8.4311	8,332.8500	8.3328	(1.166)	0	0	12,538
2020/03/17	2040	06/08/2020	11.26	Call	Bond Future	1,161.8100	1.1618	1,182.8400	1.1828	1.810	0	0	0
2020/03/17	2040	06/08/2020	10.79	Put	Bond Future	8,791.9200	8.7919	8,692.4600	8.6925	(1.131)	0	0	800
2020/03/17	2040	06/08/2020	9.57	Put	Bond Future	17,784.9600	17.7850	17,675.9100	17.6759	(0.613)	0	0	0
2020/03/17	2040	06/08/2020	10.03	Put	Bond Future	14,086.8400	14.0868	13,979.0300	13.9790	(0.765)	0	0	0
2020/03/17	2040	06/08/2020	10.79	Call	Bond Future	470.7000	0.4707	480.5200	0.4805	2.086	0	0	0
2020/03/17	2040	06/08/2020	9.57	Call	Bond Future	8.9900	0.0090	9.2200	0.0092	2.558	0	0	800
2020/03/17	2040	06/08/2020	10.07	Put	Bond Future	13,780.6700	13.7807	13,673.0600	13.6731	(0.781)	0	0	0
2020/03/17	2040	06/08/2020	10.07	Call	Bond Future	70.4000	0.0704	72.0700	0.0721	2.372	0	0	800
2020/03/17	2040	05/11/2020	10.23	Call	Bond Future	245.3700	0.2454	250.4500	0.2505	2.070	0	0	2,000
2020/03/17	2040	05/11/2020	11.70	Put	Bond Future	5,495.7600	5.4958	5,425.2100	5.4252	(1.284)	0	0	2,000
2020/03/17	2040	05/11/2020	10.00	Call	Bond Future	143.1000	0.1431	146.2300	0.1462	2.187	0	0	2,000
2020/03/17	2040	05/11/2020	9.50	Call	Bond Future	32.3700	0.0324	33.1700	0.0332	2.471	0	0	2,000
2020/03/17	2040	05/11/2020	10.30	Call	Bond Future	285.0100	0.2850	290.8200	0.2908	2.039	0	0	0
2020/03/17	2040	05/11/2020			Bond Future	12.2083	78.8756	12.1907	78.9796	(0.144)	0.0000	0.0000	0
2020/03/17	2040	05/11/2020	10.23	Put	Bond Future	13,579.6400	13.5796	13,480.7100	13.4807	(0.729)	0	0	0
2020/03/17	2040	05/11/2020	9.73	Put	Bond Future	17,365.7200	17.3657	17,263.3000	17.2633	(0.590)	0	0	0
2020/03/17	2040	05/11/2020	9.73	Call	Bond Future	67.7700	0.0678	69.3600	0.0694	2.346	0	0	2,000
2020/03/17	2040	05/11/2020	10.30	Put	Bond Future	13,085.4600	13.0855	12,987.2600	12.9873	(0.750)	0	0	0
2020/03/17	2040	05/11/2020	11.70	Call	Bond Future	2,391.6300	2.3916	2,425.0900	2.4251	1.399	0	0	0
2020/03/17	2040	05/11/2020	10.00	Put	Bond Future	15,267.3000	15.2673	15,166.4200	15.1664	(0.661)	0	0	0
2020/03/17	2040	05/11/2020	9.50	Put	Bond Future	19,246.2900	19.2463	19,143.0800	19.1431	(0.536)	0	0	0
2020/03/17	2040	05/11/2020	10.31	Call	Bond Future	291.0100	0.2910	296.9200	0.2969	2.031	0	0	0
2020/03/17	2040	05/11/2020	10.32	Put	Bond Future	12,945.9500	12.9460	12,847.9600	12.8480	(0.757)	0	0	0
2020/03/17	2040	05/11/2020	11.50	Call	Bond Future	1,976.9000	1.9769	2,005.4800	2.0055	1.446	0	0	0
2020/03/17	2040	05/11/2020	11.50	Put	Bond Future	6,359.4100	6.3594	6,283.9800	6.2840	(1.186)	0	0	2,000
2020/03/17	2040	05/11/2020	10.31	Put	Bond Future	13,015.6100	13.0156	12,917.5100	12.9175	(0.754)	0	0	0
2020/03/17	2040	05/11/2020	10.32	Call	Bond Future	297.1000	0.2971	303.1200	0.3031	2.026	0	0	0
2020/03/17	2040	04/02/2021	9.49	Call	Bond Future	102.6400	0.1026	104.6300	0.1046	1.939	0	0	500
2020/03/17	2040	04/02/2021	9.57	Put	Bond Future	19,630.6800	19.6307	19,534.8800	19.5349	(0.488)	0	0	0
2020/03/17	2040	04/02/2021	10.07	Put	Bond Future	15,785.4400	15.7854	15,692.7700	15.6928	(0.587)	0	0	0
2020/03/17	2040	04/02/2021	10.42	Put	Bond Future	13,367.2900	13.3673	13,278.2700	13.2783	(0.666)	0	0	0
2020/03/17	2040	04/02/2021			Bond Future	12.3711	75.7616	12.3541	75.8597	(0.137)	0.0000	0.0000	0
2020/03/17	2040	04/02/2021	11.74	Call	Bond Future	2,754.2500	2.7543	2,786.5100	2.7865	1.171	0	0	0
2020/03/17	2040	04/02/2021	11.74	Put	Bond Future	6,550.2200	6.5502	6,484.3800	6.4844	(1.005)	0	0	800
2020/03/17	2040	04/02/2021	10.07	Call	Bond Future	306.9600	0.3070	312.3900	0.3124	1.769	0	0	800

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2020/03/17	2040	04/02/2021	10.41	Call	Bond Future	546.3800	0.5464	555.3400	0.5553	1.640	0	0	0
2020/03/17	2040	04/02/2021	10.41	Put	Bond Future	13,433.1500	13.4332	13,344.0100	13.3440	(0.664)	0	0	0
2020/03/17	2040	04/02/2021	9.49	Put	Bond Future	20,285.5200	20.2855	20,189.4100	20.1894	(0.474)	0	0	0
2020/03/17	2040	04/02/2021	9.57	Call	Bond Future	118.8900	0.1189	121.1900	0.1212	1.935	0	0	800
2020/03/17	2040	04/02/2021	10.42	Call	Bond Future	554.9800	0.5550	564.0600	0.5641	1.636	0	0	0
2020/03/17	2040	04/02/2021	11.57	Call	Bond Future	2,337.1600	2.3372	2,365.8900	2.3659	1.229	0	0	0
2020/03/17	2040	04/02/2021	11.57	Put	Bond Future	7,209.2400	7.2092	7,139.8700	7.1399	(0.962)	0	0	500
2020/03/17	2040	04/02/2021	10.24	Put	Bond Future	14,582.6500	14.5827	14,491.6100	14.4916	(0.624)	0	0	0
2020/03/17	2040	04/02/2021	10.24	Call	Bond Future	414.7600	0.4148	421.8200	0.4218	1.702	0	0	500
2020/03/17	2040	04/02/2021	10.40	Call	Bond Future	537.8800	0.5379	546.7200	0.5467	1.643	0	0	0
2020/03/17	2040	04/02/2021	10.40	Put	Bond Future	13,499.2100	13.4992	13,409.9500	13.4099	(0.661)	0	0	0
2020/03/17	2044	07/05/2020	9.81	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2020/03/17	2044	07/05/2020	9.79	Put	Bond Future	15,499.9800	15.5000	15,420.7700	15.4208	(0.511)	0	0	0
2020/03/17	2044	07/05/2020	9.45	Put	Bond Future	18,444.6500	18.4446	18,365.4500	18.3655	(0.429)	0	0	0
2020/03/17	2044	07/05/2020	9.97	Put	Bond Future	14,003.0200	14.0030	13,923.7900	13.9238	(0.566)	0	0	0
2020/03/17	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/17	2044	07/05/2020	9.98	Call	Bond Future	0.6300	0.0006	0.6000	0.0006	(4.762)	0	0	100
2020/03/17	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/17	2044	07/05/2020			Bond Future	11.9411	77.4038	11.9281	77.4830	(0.108)	0.0000	0.0000	79,913
2020/03/17	2044	07/05/2020	9.81	Put	Bond Future	15,331.5700	15.3316	15,252.3600	15.2524	(0.517)	0	0	0
2020/03/17	2044	07/05/2020	9.79	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2020/03/17	2044	07/05/2020	10.81	Call	Bond Future	100.4100	0.1004	100.0200	0.1000	(0.388)	0	0	0
2020/03/17	2044	07/05/2020	10.81	Put	Bond Future	7,632.2900	7.6323	7,552.7000	7.5527	(1.043)	0	0	129
2020/03/17	2044	07/05/2020	9.33	Put	Bond Future	19,521.7700	19.5218	19,442.5700	19.4426	(0.406)	0	0	0
2020/03/17	2044	07/05/2020	9.80	Put	Bond Future	15,415.7100	15.4157	15,336.5000	15.3365	(0.514)	0	0	0
2020/03/17	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/17	2044	07/05/2020	9.97	Call	Bond Future	0.5800	0.0006	0.5500	0.0006	(5.172)	0	0	129
2020/03/17	2044	07/05/2020	9.98	Put	Bond Future	13,921.0800	13.9211	13,841.8500	13.8418	(0.569)	0	0	0
2020/03/17	2044	07/05/2020	11.09	Call	Bond Future	290.6000	0.2906	291.4400	0.2914	0.289	0	0	0
2020/03/17	2044	07/05/2020	9.26	Put	Bond Future	20,159.5100	20.1595	20,080.3100	20.0803	(0.393)	0	0	0
2020/03/17	2044	07/05/2020	9.91	Put	Bond Future	14,497.3200	14.4973	14,418.1000	14.4181	(0.546)	0	0	0
2020/03/17	2044	07/05/2020	9.80	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2020/03/17	2044	07/05/2020	11.09	Put	Bond Future	5,840.3300	5.8403	5,761.9700	5.7620	(1.342)	0	0	100
2020/03/17	2044	07/05/2020	9.91	Call	Bond Future	0.3300	0.0003	0.3100	0.0003	(6.061)	0	0	556
2020/03/17	2044	07/05/2020	11.02	Call	Bond Future	228.0400	0.2280	228.3800	0.2284	0.149	0	0	0
2020/03/17	2044	07/05/2020	11.02	Put	Bond Future	6,265.6400	6.2656	6,186.7800	6.1868	(1.259)	0	0	556
2020/03/17	2044	06/08/2020	9.98	Call	Bond Future	49.7300	0.0497	50.1900	0.0502	0.925	0	0	602
2020/03/17	2044	06/08/2020	11.09	Put	Bond Future	7,301.8600	7.3019	7,234.4100	7.2344	(0.924)	0	0	602
2020/03/17	2044	06/08/2020	9.01	Call	Bond Future	0.7800	0.0008	0.7800	0.0008	0.000	0	0	140
2020/03/17	2044	06/08/2020	9.66	Call	Bond Future	13.1400	0.0131	13.2400	0.0132	0.761	0	0	140
2020/03/17	2044	06/08/2020	9.88	Call	Bond Future	33.9100	0.0339	34.2100	0.0342	0.885	0	0	0
2020/03/17	2044	06/08/2020			Bond Future	12.0917	74.3989	12.0790	74.4752	(0.105)	0.0000	0.0000	500
2020/03/17	2044	06/08/2020	9.36	Put	Bond Future	20,128.4000	20.1284	20,052.1000	20.0521	(0.379)	0	0	0
2020/03/17	2044	06/08/2020	9.36	Call	Bond Future	3.4500	0.0035	3.4600	0.0035	0.290	0	0	602
2020/03/17	2044	06/08/2020	9.98	Put	Bond Future	14,858.8100	14.8588	14,782.9600	14.7830	(0.510)	0	0	0
2020/03/17	2044	06/08/2020	9.86	Call	Bond Future	31.3000	0.0313	31.5800	0.0316	0.895	0	0	0
2020/03/17	2044	06/08/2020	9.86	Put	Bond Future	15,830.0900	15.8301	15,754.0600	15.7541	(0.480)	0	0	0

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2020/03/17	2044	06/08/2020	11.09	Call	Bond Future	846.7600	0.8468	855.6200	0.8556	1.046	0	0	0
2020/03/17	2044	06/08/2020	9.01	Put	Bond Future	23,360.5100	23.3605	23,284.2000	23.2842	(0.327)	0	0	0
2020/03/17	2044	06/08/2020	9.66	Put	Bond Future	17,502.4400	17.5024	17,426.2300	17.4262	(0.435)	0	0	0
2020/03/17	2044	06/08/2020	9.88	Put	Bond Future	15,666.4900	15.6665	15,590.4800	15.5905	(0.485)	0	0	0
2020/03/17	2044	06/08/2020	10.93	Call	Bond Future	621.0000	0.6210	627.6200	0.6276	1.066	0	0	0
2020/03/17	2044	06/08/2020	10.93	Put	Bond Future	8,196.8500	8.1968	8,127.1600	8.1272	(0.850)	0	0	140
2020/03/17	2044	06/08/2020	9.87	Call	Bond Future	32.5800	0.0326	32.8600	0.0329	0.859	0	0	0
2020/03/17	2044	06/08/2020	9.87	Put	Bond Future	15,748.2000	15.7482	15,672.1700	15.6722	(0.483)	0	0	0
2020/03/17	2044	05/11/2020	11.06	Put	Bond Future	8,611.8300	8.6118	8,551.4100	8.5514	(0.702)	0	0	525
2020/03/17	2044	05/11/2020	11.43	Call	Bond Future	1,805.8200	1.8058	1,821.5000	1.8215	0.868	0	0	0
2020/03/17	2044	05/11/2020	9.72	Put	Bond Future	17,886.3200	17.8863	17,816.3000	17.8163	(0.391)	0	0	0
2020/03/17	2044	05/11/2020	9.97	Call	Bond Future	130.5200	0.1305	131.9400	0.1319	1.088	0	0	568
2020/03/17	2044	05/11/2020	9.29	Put	Bond Future	21,611.7200	21.6117	21,541.1700	21.5412	(0.326)	0	0	0
2020/03/17	2044	05/11/2020	9.96	Put	Bond Future	15,949.1300	15.9491	15,879.7800	15.8798	(0.435)	0	0	0
2020/03/17	2044	05/11/2020	10.36	Call	Bond Future	320.0800	0.3201	323.4700	0.3235	1.059	0	0	0
2020/03/17	2044	05/11/2020			Bond Future	12.2378	75.6996	12.2258	75.7704	(0.098)	0.0000	0.0000	0
2020/03/17	2044	05/11/2020	9.72	Call	Bond Future	64.5600	0.0646	65.2800	0.0653	1.115	0	0	1,815
2020/03/17	2044	05/11/2020	9.97	Put	Bond Future	15,870.7500	15.8708	15,801.4300	15.8014	(0.437)	0	0	0
2020/03/17	2044	05/11/2020	9.96	Call	Bond Future	127.1500	0.1271	128.5400	0.1285	1.093	0	0	0
2020/03/17	2044	05/11/2020	11.38	Call	Bond Future	1,695.6800	1.6957	1,710.5900	1.7106	0.879	0	0	0
2020/03/17	2044	05/11/2020	11.38	Put	Bond Future	7,048.9200	7.0489	6,993.0900	6.9931	(0.792)	0	0	568
2020/03/17	2044	05/11/2020	10.34	Call	Bond Future	307.3500	0.3073	310.6100	0.3106	1.061	0	0	0
2020/03/17	2044	05/11/2020	10.34	Put	Bond Future	13,107.9800	13.1080	13,040.5000	13.0405	(0.515)	0	0	0
2020/03/17	2044	05/11/2020	11.06	Call	Bond Future	1,086.8400	1.0868	1,097.1600	1.0972	0.950	0	0	0
2020/03/17	2044	05/11/2020	10.04	Put	Bond Future	15,327.3400	15.3273	15,258.2900	15.2583	(0.451)	0	0	0
2020/03/17	2044	05/11/2020	11.17	Put	Bond Future	8,044.0900	8.0441	7,985.1800	7.9852	(0.732)	0	0	1,815
2020/03/17	2044	05/11/2020	11.43	Put	Bond Future	6,828.7200	6.8287	6,773.6600	6.7737	(0.806)	0	0	1,815
2020/03/17	2044	05/11/2020	8.87	Put	Bond Future	25,534.6000	25.5346	25,463.9000	25.4639	(0.277)	0	0	0
2020/03/17	2044	05/11/2020	9.29	Call	Bond Future	17.7600	0.0178	17.9500	0.0180	1.070	0	0	568
2020/03/17	2044	05/11/2020	10.36	Put	Bond Future	12,966.4300	12.9664	12,899.0800	12.8991	(0.519)	0	0	0
2020/03/17	2044	05/11/2020	10.04	Call	Bond Future	155.9100	0.1559	157.6000	0.1576	1.084	0	0	525
2020/03/17	2044	05/11/2020	9.34	Put	Bond Future	21,162.7900	21.1628	21,092.2700	21.0923	(0.333)	0	0	0
2020/03/17	2044	05/11/2020	9.34	Call	Bond Future	20.4300	0.0204	20.6500	0.0206	1.077	0	0	525
2020/03/17	2044	05/11/2020	11.17	Call	Bond Future	1,277.0500	1.2770	1,288.8800	1.2889	0.926	0	0	0
2020/03/17	2044	05/11/2020	8.87	Call	Bond Future	5.0200	0.0050	5.0600	0.0051	0.797	0	0	1,815
2020/03/17	2044	05/11/2020	10.02	Put	Bond Future	15,481.6900	15.4817	15,412.5600	15.4126	(0.447)	0	0	0
2020/03/17	2044	05/11/2020	10.02	Call	Bond Future	148.3600	0.1484	149.9700	0.1500	1.085	0	0	1,815
2020/03/17	2044	05/11/2020	10.35	Call	Bond Future	313.6700	0.3137	316.9900	0.3170	1.058	0	0	0
2020/03/17	2044	05/11/2020	10.35	Put	Bond Future	13,037.1000	13.0371	12,969.6800	12.9697	(0.517)	0	0	0
2020/03/17	2044	04/02/2021	10.04	Put	Bond Future	16,353.9400	16.3539	16,292.0600	16.2921	(0.378)	0	0	0
2020/03/17	2044	04/02/2021	10.37	Call	Bond Future	515.1100	0.5151	519.6300	0.5196	0.877	0	0	0
2020/03/17	2044	04/02/2021	10.35	Put	Bond Future	14,119.1200	14.1191	14,058.9700	14.0590	(0.426)	0	0	0
2020/03/17	2044	04/02/2021			Bond Future	12.3959	72.6547	12.3847	72.7193	(0.091)	0.0000	0.0000	0
2020/03/17	2044	04/02/2021	10.37	Put	Bond Future	13,981.6900	13.9817	13,921.6700	13.9217	(0.429)	0	0	0
2020/03/17	2044	04/02/2021	10.35	Call	Bond Future	498.8300	0.4988	503.2200	0.5032	0.880	0	0	0
2020/03/17	2044	04/02/2021	10.04	Call	Bond Future	291.4200	0.2914	294.0800	0.2941	0.913	0	0	0
2020/03/17	2044	04/02/2021	10.84	Call	Bond Future	1,010.7800	1.0108	1,019.0900	1.0191	0.822	0	0	0
2020/03/17	2044	04/02/2021	10.36	Put	Bond Future	14,050.3700	14.0504	13,990.2900	13.9903	(0.428)	0	0	0

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2020/03/17	2044	04/02/2021	10.84	Put	Bond Future	10,993.0400	10.9930	10,936.8100	10.9368	(0.512)	0	0	405
2020/03/17	2044	04/02/2021	10.29	Call	Bond Future	452.1000	0.4521	456.1100	0.4561	0.887	0	0	0
2020/03/17	2044	04/02/2021	10.29	Put	Bond Future	14,536.2900	14.5363	14,475.7600	14.4758	(0.416)	0	0	405
2020/03/17	2044	04/02/2021	9.66	Put	Bond Future	19,355.0400	19.3550	19,291.8000	19.2918	(0.327)	0	0	0
2020/03/17	2044	04/02/2021	9.66	Call	Bond Future	139.0300	0.1390	140.3300	0.1403	0.935	0	0	405
2020/03/17	2044	04/02/2021	10.36	Call	Bond Future	506.9900	0.5070	511.4500	0.5115	0.880	0	0	0
2020/03/17	2046	07/05/2020			Bond Future	91.6473	91.6473	91.6574	91.6574	0.011	0.0000	0.0000	14,200
2020/03/17	2046	06/08/2020			Bond Future	93.3041	93.3041	93.3092	93.3092	0.005	0.0000	0.0000	0
2020/03/17	2046	05/11/2020			Bond Future	93.1613	93.1613	93.1582	93.1582	(0.003)	0.0000	0.0000	0
2020/03/17	2046	04/02/2021			Bond Future	94.8294	94.8294	94.8171	94.8171	(0.013)	0.0000	0.0000	0
2020/03/17	2050	07/05/2020			Bond Future	93.0418	93.0418	93.0521	93.0521	0.011	0.0000	0.0000	13,945
2020/03/17	2050	06/08/2020			Bond Future	92.8426	92.8426	92.8480	92.8480	0.006	0.0000	0.0000	0
2020/03/17	2050	05/11/2020			Bond Future	94.4882	94.4882	94.4852	94.4852	(0.003)	0.0000	0.0000	0
2020/03/17	2050	04/02/2021			Bond Future	94.2589	94.2589	94.2467	94.2467	(0.013)	0.0000	0.0000	0
2020/03/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	AL37	07/05/2020			Index Future	657.9800	657.9800	658.6910	658.6910	0.108	0.0000	0.0000	0
2020/03/17	AL37	06/08/2020			Index Future	669.5860	669.5860	670.2750	670.2750	0.103	0.0000	0.0000	0
2020/03/17	AL37	05/11/2020			Index Future	681.4300	681.4300	682.0710	682.0710	0.094	0.0000	0.0000	0
2020/03/17	AL37	04/02/2021			Index Future	693.4820	693.4820	694.0700	694.0700	0.085	0.0000	0.0000	0
2020/03/17	AL7T	07/05/2020			Index Future	719.8760	719.8760	720.3380	720.3380	0.064	0.0000	0.0000	0
2020/03/17	AL7T	06/08/2020			Index Future	732.5750	732.5750	733.0070	733.0070	0.059	0.0000	0.0000	0
2020/03/17	AL7T	05/11/2020			Index Future	745.5320	745.5320	745.9070	745.9070	0.050	0.0000	0.0000	0
2020/03/17	AL7T	04/02/2021			Index Future	758.7180	758.7180	759.0280	759.0280	0.041	0.0000	0.0000	0
2020/03/17	ALBI	07/05/2020			Index Future	645.0240	645.0240	645.5930	645.5930	0.088	0.0000	0.0000	210
2020/03/17	ALBI	06/08/2020			Index Future	656.4020	656.4020	656.9470	656.9470	0.083	0.0000	0.0000	0
2020/03/17	ALBI	05/11/2020			Index Future	668.0110	668.0110	668.5080	668.5080	0.074	0.0000	0.0000	0
2020/03/17	ALBI	04/02/2021			Index Future	679.8270	679.8270	680.2680	680.2680	0.065	0.0000	0.0000	0
2020/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/17	ES33	07/05/2020			Bond Future	12.7305	67.9877	12.7170	68.0517	(0.106)	0.0000	0.0000	350
2020/03/17	ES33	06/08/2020			Bond Future	12.9272	69.1999	12.9139	69.2613	(0.103)	0.0000	0.0000	0
2020/03/17	ES33	05/11/2020			Bond Future	13.1318	66.6192	13.1194	66.6756	(0.095)	0.0000	0.0000	0
2020/03/17	ES33	04/02/2021			Bond Future	13.3539	67.7964	13.3424	67.8471	(0.086)	0.0000	0.0000	0
2020/03/17	ES42	07/05/2020			Bond Future	13.0942	67.4647	13.0806	67.5341	(0.104)	0.0000	0.0000	4,919
2020/03/17	ES42	06/08/2020			Bond Future	13.2894	68.6676	13.2760	68.7343	(0.101)	0.0000	0.0000	0
2020/03/17	ES42	05/11/2020			Bond Future	13.4929	65.6053	13.4802	65.6670	(0.094)	0.0000	0.0000	0
2020/03/17	ES42	04/02/2021			Bond Future	13.7063	66.7639	13.6943	66.8200	(0.087)	0.0000	0.0000	0
2020/03/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	07/05/2020			GOVI	637.4220	637.4220	637.9830	637.9830	0.088	0.0000	0.0000	1,179
2020/03/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	07/05/2020	720.00	Put	GOVI	825,780.0000	82.5780	820,170.0000	82.0170	(0.679)	0	0	0
2020/03/17	GOVI	07/05/2020	719.98	Put	GOVI	825,580.0000	82.5580	819,970.0000	81.9970	(0.680)	0	0	0
2020/03/17	GOVI	07/05/2020	719.99	Put	GOVI	825,680.0000	82.5680	820,070.0000	82.0070	(0.679)	0	0	0
2020/03/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	06/08/2020	728.12	Put	GOVI	794,540.0000	79.4540	789,170.0000	78.9170	(0.676)	0	0	0
2020/03/17	GOVI	06/08/2020			GOVI	648.6660	648.6660	649.2030	649.2030	0.083	0.0000	0.0000	0
2020/03/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	06/08/2020	728.14	Put	GOVI	794,740.0000	79.4740	789,370.0000	78.9370	(0.676)	0	0	0
2020/03/17	GOVI	06/08/2020	728.13	Put	GOVI	794,640.0000	79.4640	789,270.0000	78.9270	(0.676)	0	0	0
2020/03/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	05/11/2020	737.84	Put	GOVI	777,010.0000	77.7010	772,120.0000	77.2120	(0.629)	0	0	0
2020/03/17	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	05/11/2020			GOVI	660.1390	660.1390	660.6280	660.6280	0.074	0.0000	0.0000	0
2020/03/17	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	05/11/2020	737.83	Put	GOVI	776,910.0000	77.6910	772,020.0000	77.2020	(0.629)	0	0	0
2020/03/17	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	05/11/2020	737.85	Put	GOVI	777,110.0000	77.7110	772,220.0000	77.2220	(0.629)	0	0	0
2020/03/17	GOVI	04/02/2021	750.96	Put	GOVI	791,450.0000	79.1450	787,110.0000	78.7110	(0.548)	0	0	0
2020/03/17	GOVI	04/02/2021			GOVI	671.8150	671.8150	672.2490	672.2490	0.065	0.0000	0.0000	0
2020/03/17	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	04/02/2021	750.95	Put	GOVI	791,350.0000	79.1350	787,010.0000	78.7010	(0.548)	0	0	0
2020/03/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	GOVI	04/02/2021	750.94	Put	GOVI	791,250.0000	79.1250	786,910.0000	78.6910	(0.548)	0	0	0
2020/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	IGOV	07/05/2020			Index Future	247.9030	247.9030	243.3890	243.3890	(1.821)	0.0000	0.0000	1,009
2020/03/17	IGOV	06/08/2020			Index Future	252.3360	252.3360	247.7290	247.7290	(1.826)	0.0000	0.0000	0
2020/03/17	IGOV	05/11/2020			Index Future	256.8590	256.8590	252.1470	252.1470	(1.834)	0.0000	0.0000	0
2020/03/17	IGOV	04/02/2021			Index Future	261.4600	261.4600	256.6400	256.6400	(1.843)	0.0000	0.0000	0
2020/03/17	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/17	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2020/03/17	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/17	IS05	17/12/2020			Interest Rate Swap	95.0100	95.0100	94.9400	94.9400	(0.074)	0.0000	0.0000	0
2020/03/17	IS05	16/03/2021			Interest Rate Swap	93.8200	93.8200	93.7000	93.7000	(0.128)	0.0000	0.0000	0
2020/03/17	IS05	15/06/2021			Interest Rate Swap	92.6000	92.6000	92.4300	92.4300	(0.184)	0.0000	0.0000	0
2020/03/17	IS05	21/09/2021			Interest Rate Swap	92.4000	92.4000	92.1800	92.1800	(0.238)	0.0000	0.0000	0
2020/03/17	IS05	21/12/2021			Interest Rate Swap	94.2900	94.2900	94.0300	94.0300	(0.276)	0.0000	0.0000	51
2020/03/17	IS05	15/03/2022			Interest Rate Swap	94.1500	94.1500	93.8400	93.8400	(0.329)	0.0000	0.0000	0
2020/03/17	IS05	21/06/2022			Interest Rate Swap	95.1900	95.1900	94.8200	94.8200	(0.389)	0.0000	0.0000	0
2020/03/17	IS05	20/09/2022			Interest Rate Swap	99.1100	99.1100	98.6900	98.6900	(0.424)	0.0000	0.0000	0
2020/03/17	IS05	20/12/2022			Interest Rate Swap	100.4200	100.4200	99.9400	99.9400	(0.478)	0.0000	0.0000	0
2020/03/17	IS05	22/03/2023			Interest Rate Swap	93.7300	93.7300	93.2000	93.2000	(0.565)	0.0000	0.0000	0
2020/03/17	IS05	20/06/2023			Interest Rate Swap	99.9100	99.9100	99.3700	99.3700	(0.540)	0.0000	0.0000	0
2020/03/17	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/17	IS10	17/12/2025			Interest Rate Swap	92.8000	92.8000	92.4000	92.4000	(0.431)	0.0000	0.0000	0
2020/03/17	IS10	16/03/2026			Interest Rate Swap	89.8200	89.8200	89.4400	89.4400	(0.423)	0.0000	0.0000	0
2020/03/17	IS10	15/06/2026			Interest Rate Swap	88.6400	88.6400	88.2800	88.2800	(0.406)	0.0000	0.0000	0
2020/03/17	IS10	21/09/2026			Interest Rate Swap	91.0200	91.0200	90.6800	90.6800	(0.374)	0.0000	0.0000	0
2020/03/17	IS10	21/12/2026			Interest Rate Swap	95.0600	95.0600	94.7400	94.7400	(0.337)	0.0000	0.0000	0
2020/03/17	IS10	15/03/2027			Interest Rate Swap	93.7300	93.7300	93.4200	93.4200	(0.331)	0.0000	0.0000	0
2020/03/17	IS10	21/06/2027			Interest Rate Swap	96.0200	96.0200	95.7400	95.7400	(0.292)	0.0000	0.0000	0
2020/03/17	IS10	20/09/2027			Interest Rate Swap	101.7200	101.7200	101.4600	101.4600	(0.256)	0.0000	0.0000	0
2020/03/17	IS10	20/12/2027			Interest Rate Swap	102.2400	102.2400	101.9900	101.9900	(0.245)	0.0000	0.0000	0
2020/03/17	IS10	22/03/2028			Interest Rate Swap	95.7900	95.7900	95.5600	95.5600	(0.240)	0.0000	0.0000	0
2020/03/17	IS10	20/06/2028			Interest Rate Swap	103.2600	103.2600	103.0700	103.0700	(0.184)	0.0000	0.0000	0
2020/03/17	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/17	R023	07/05/2020	6.91	Put	Bond Future	147.3800	0.1474	142.4400	0.1424	(3.352)	0	0	0
2020/03/17	R023	07/05/2020			Bond Future	6.5578	104.5399	6.5549	104.5474	(0.044)	0.0000	0.0000	61,670
2020/03/17	R023	07/05/2020	6.90	Call	Bond Future	1,026.3900	1.0264	1,028.8300	1.0288	0.238	0	0	0
2020/03/17	R023	07/05/2020	6.90	Put	Bond Future	151.8000	0.1518	146.7900	0.1468	(3.300)	0	0	0
2020/03/17	R023	07/05/2020	6.91	Call	Bond Future	1,047.4000	1.0474	1,049.9100	1.0499	0.240	0	0	0
2020/03/17	R023	07/05/2020	6.89	Call	Bond Future	1,005.5200	1.0055	1,007.8800	1.0079	0.235	0	0	0
2020/03/17	R023	07/05/2020	6.89	Put	Bond Future	156.3500	0.1563	151.2600	0.1513	(3.256)	0	0	0
2020/03/17	R023	06/08/2020	7.26	Call	Bond Future	1,972.4400	1.9724	1,972.3400	1.9723	(0.005)	0	0	0
2020/03/17	R023	06/08/2020			Bond Future	6.4843	106.4040	6.4836	106.4058	(0.012)	0.0000	0.0000	0
2020/03/17	R023	06/08/2020	7.26	Put	Bond Future	161.8500	0.1618	159.9500	0.1599	(1.174)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/17	R023	06/08/2020	7.27	Call	Bond Future	1,991.7000	1.9917	1,991.6300	1.9916	(0.004)	0	0	0
2020/03/17	R023	06/08/2020	7.28	Put	Bond Future	154.2900	0.1543	152.4500	0.1524	(1.193)	0	0	0
2020/03/17	R023	06/08/2020	7.27	Put	Bond Future	158.0300	0.1580	156.1600	0.1562	(1.183)	0	0	0
2020/03/17	R023	06/08/2020	7.28	Call	Bond Future	2,011.0300	2.0110	2,010.9900	2.0110	(0.002)	0	0	0
2020/03/17	R023	05/11/2020	7.46	Put	Bond Future	140.4300	0.1404	140.5000	0.1405	0.050	0	0	0
2020/03/17	R023	05/11/2020	7.47	Put	Bond Future	137.5500	0.1376	137.6200	0.1376	0.051	0	0	0
2020/03/17	R023	05/11/2020			Bond Future	6.4088	104.3363	6.4123	104.3287	0.055	0.0000	0.0000	0
2020/03/17	R023	05/11/2020	7.46	Call	Bond Future	2,369.9900	2.3700	2,362.4500	2.3625	(0.318)	0	0	0
2020/03/17	R023	05/11/2020	7.47	Call	Bond Future	2,388.0300	2.3880	2,380.4900	2.3805	(0.316)	0	0	0
2020/03/17	R023	05/11/2020	7.45	Call	Bond Future	2,352.0000	2.3520	2,344.4600	2.3445	(0.321)	0	0	0
2020/03/17	R023	05/11/2020	7.45	Put	Bond Future	143.3500	0.1434	143.4200	0.1434	0.049	0	0	0
2020/03/17	R023	04/02/2021	6.34	Call	Bond Future	815.7700	0.8158	805.3700	0.8054	(1.275)	0	0	0
2020/03/17	R023	04/02/2021	6.32	Put	Bond Future	788.0000	0.7880	795.7100	0.7957	0.978	0	0	0
2020/03/17	R023	04/02/2021			Bond Future	6.3173	106.1805	6.3266	106.1625	0.147	0.0000	0.0000	0
2020/03/17	R023	04/02/2021	6.34	Put	Bond Future	771.9300	0.7719	779.5000	0.7795	0.981	0	0	0
2020/03/17	R023	04/02/2021	6.32	Call	Bond Future	793.2300	0.7932	782.9700	0.7830	(1.293)	0	0	0
2020/03/17	R023	04/02/2021	6.33	Put	Bond Future	779.9300	0.7799	787.5700	0.7876	0.980	0	0	0
2020/03/17	R023	04/02/2021	6.33	Call	Bond Future	804.4700	0.8045	794.1400	0.7941	(1.284)	0	0	0
2020/03/17	R035	07/05/2020	9.48	Put	Bond Future	14,088.5100	14.0885	14,102.7100	14.1027	0.101	0	0	0
2020/03/17	R035	07/05/2020	9.47	Call	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2020/03/17	R035	07/05/2020	9.85	Call	Bond Future	3.5700	0.0036	3.1900	0.0032	(10.644)	0	0	7,500
2020/03/17	R035	07/05/2020	10.57	Put	Bond Future	6,453.7700	6.4538	6,460.8500	6.4609	0.110	0	0	3,530
2020/03/17	R035	07/05/2020	9.75	Call	Bond Future	1.7800	0.0018	1.5700	0.0016	(11.798)	0	0	5,000
2020/03/17	R035	07/05/2020	10.75	Put	Bond Future	5,397.3200	5.3973	5,400.5900	5.4006	0.061	0	0	5,000
2020/03/17	R035	07/05/2020			Bond Future	11.5633	82.9006	11.5657	82.8863	0.020	0.0000	0.0000	132,380
2020/03/17	R035	07/05/2020	9.11	Put	Bond Future	16,961.3400	16.9613	16,975.5600	16.9756	0.084	0	0	0
2020/03/17	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/17	R035	07/05/2020	9.48	Call	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	0
2020/03/17	R035	07/05/2020	9.47	Put	Bond Future	14,164.5400	14.1645	14,178.7300	14.1787	0.100	0	0	0
2020/03/17	R035	07/05/2020	9.85	Put	Bond Future	11,339.3300	11.3393	11,353.1700	11.3532	0.122	0	0	0
2020/03/17	R035	07/05/2020	9.78	Put	Bond Future	11,849.7700	11.8498	11,863.7400	11.8637	0.118	0	0	0
2020/03/17	R035	07/05/2020	10.57	Call	Bond Future	150.8700	0.1509	143.7300	0.1437	(4.733)	0	0	0
2020/03/17	R035	07/05/2020	9.75	Put	Bond Future	12,069.9500	12.0699	12,083.9600	12.0840	0.116	0	0	0
2020/03/17	R035	07/05/2020	10.75	Call	Bond Future	289.5000	0.2895	278.5500	0.2786	(3.782)	0	0	0
2020/03/17	R035	07/05/2020	9.49	Call	Bond Future	0.1800	0.0002	0.1500	0.0002	(16.667)	0	0	0
2020/03/17	R035	07/05/2020	9.49	Put	Bond Future	14,012.5800	14.0126	14,026.7700	14.0268	0.101	0	0	0
2020/03/17	R035	07/05/2020	9.55	Put	Bond Future	13,558.8600	13.5589	13,573.0300	13.5730	0.105	0	0	0
2020/03/17	R035	07/05/2020	9.55	Call	Bond Future	0.3200	0.0003	0.2700	0.0003	(15.625)	0	0	7,500
2020/03/17	R035	07/05/2020	9.78	Call	Bond Future	2.2100	0.0022	1.9600	0.0020	(11.312)	0	0	3,530
2020/03/17	R035	07/05/2020	9.18	Put	Bond Future	16,408.3000	16.4083	16,422.5200	16.4225	0.087	0	0	0
2020/03/17	R035	07/05/2020	9.18	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,530
2020/03/17	R035	06/08/2020	9.67	Call	Bond Future	44.3200	0.0443	42.9000	0.0429	(3.204)	0	0	500
2020/03/17	R035	06/08/2020	10.45	Put	Bond Future	8,348.6300	8.3486	8,360.5000	8.3605	0.142	0	0	500
2020/03/17	R035	06/08/2020	9.00	Put	Bond Future	18,593.5000	18.5935	18,612.4400	18.6124	0.102	0	0	0
2020/03/17	R035	06/08/2020	9.92	Put	Bond Future	11,736.9900	11.7370	11,753.3400	11.7533	0.139	0	0	0
2020/03/17	R035	06/08/2020			Bond Future	11.7105	84.3788	11.7138	84.3597	0.028	0.0000	0.0000	410
2020/03/17	R035	06/08/2020	9.09	Put	Bond Future	17,881.2100	17.8812	17,900.1000	17.9001	0.106	0	0	0

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2020/03/17	R035	06/08/2020	9.09	Call	Bond Future		3.8200	0.0038	3.6300	0.0036	(4.974)	0	0	500
2020/03/17	R035	06/08/2020	9.67	Put	Bond Future	13,496.7100		13.4967	13,514.3700	13.5144	0.131	0	0	0
2020/03/17	R035	06/08/2020	9.00	Call	Bond Future		2.6800	0.0027	2.5400	0.0025	(5.224)	0	0	24,761
2020/03/17	R035	06/08/2020	9.92	Call	Bond Future		103.3700	0.1034	100.6400	0.1006	(2.641)	0	0	0
2020/03/17	R035	06/08/2020	10.45	Call	Bond Future		404.6100	0.4046	397.4000	0.3974	(1.782)	0	0	0
2020/03/17	R035	06/08/2020	9.93	Call	Bond Future		106.6100	0.1066	103.8200	0.1038	(2.617)	0	0	0
2020/03/17	R035	06/08/2020	9.91	Put	Bond Future		11,805.5900	11.8056	11,822.0100	11.8220	0.139	0	0	0
2020/03/17	R035	06/08/2020	8.75	Put	Bond Future		20,612.8300	20.6128	20,631.8600	20.6319	0.092	0	0	0
2020/03/17	R035	06/08/2020	8.75	Call	Bond Future		0.9400	0.0009	0.8900	0.0009	(5.319)	0	0	3,000
2020/03/17	R035	06/08/2020	9.93	Put	Bond Future		11,668.5400	11.6685	11,684.8300	11.6848	0.140	0	0	0
2020/03/17	R035	06/08/2020	9.91	Call	Bond Future		100.2100	0.1002	97.5500	0.0976	(2.654)	0	0	0
2020/03/17	R035	05/11/2020	10.34	Put	Bond Future		10,038.0200	10.0380	10,057.8100	10.0578	0.197	0	0	0
2020/03/17	R035	05/11/2020			Bond Future		11.8651	81.3555	11.8698	81.3286	0.039	0.0000	0.0000	0
2020/03/17	R035	05/11/2020	10.33	Call	Bond Future		488.8400	0.4888	481.8200	0.4818	(1.436)	0	0	0
2020/03/17	R035	05/11/2020	10.33	Put	Bond Future		10,097.1200	10.0971	10,117.0000	10.1170	0.197	0	0	0
2020/03/17	R035	05/11/2020	10.34	Call	Bond Future		497.7400	0.4977	490.6300	0.4906	(1.428)	0	0	0
2020/03/17	R035	05/11/2020	10.32	Call	Bond Future		479.9200	0.4799	472.9900	0.4730	(1.444)	0	0	0
2020/03/17	R035	05/11/2020	10.32	Put	Bond Future		10,156.2800	10.1563	10,176.2500	10.1763	0.197	0	0	0
2020/03/17	R035	04/02/2021	10.04	Put	Bond Future		12,961.4200	12.9614	12,990.2400	12.9902	0.222	0	0	0
2020/03/17	R035	04/02/2021	10.14	Put	Bond Future		12,346.7100	12.3467	12,374.7500	12.3747	0.227	0	0	650
2020/03/17	R035	04/02/2021	11.14	Put	Bond Future		7,260.0400	7.2600	7,278.3900	7.2784	0.253	0	0	650
2020/03/17	R035	04/02/2021	10.05	Call	Bond Future		475.0300	0.4750	468.4000	0.4684	(1.396)	0	0	0
2020/03/17	R035	04/02/2021			Bond Future		12.0334	82.7931	12.0397	82.7578	0.052	0.0000	0.0000	0
2020/03/17	R035	04/02/2021	10.14	Call	Bond Future		546.5000	0.5465	539.1700	0.5392	(1.341)	0	0	0
2020/03/17	R035	04/02/2021	10.06	Call	Bond Future		482.5800	0.4826	475.8700	0.4759	(1.390)	0	0	0
2020/03/17	R035	04/02/2021	10.06	Put	Bond Future		12,837.0900	12.8371	12,865.7500	12.8658	0.223	0	0	0
2020/03/17	R035	04/02/2021	10.04	Call	Bond Future		467.5700	0.4676	461.0200	0.4610	(1.401)	0	0	0
2020/03/17	R035	04/02/2021	11.14	Call	Bond Future		1,993.2300	1.9932	1,976.2100	1.9762	(0.854)	0	0	0
2020/03/17	R035	04/02/2021	10.05	Put	Bond Future		12,899.1700	12.8992	12,927.9100	12.9279	0.223	0	0	0
2020/03/17	R186	07/05/2020	8.09	Put	Bond Future		7,603.9200	7.6039	7,485.4200	7.4854	(1.558)	0	0	0
2020/03/17	R186	07/05/2020	7.90	Put	Bond Future		8,638.9100	8.6389	8,520.3000	8.5203	(1.373)	0	0	2,500
2020/03/17	R186	07/05/2020	8.28	Put	Bond Future		6,586.0600	6.5861	6,467.9500	6.4679	(1.793)	0	0	0
2020/03/17	R186	07/05/2020	8.93	Call	Bond Future		245.3100	0.2453	257.1200	0.2571	4.814	0	0	0
2020/03/17	R186	07/05/2020			Bond Future		9.5547	108.6362	9.5308	108.7549	(0.250)	0.0000	0.0000	88,316
2020/03/17	R186	07/05/2020	8.08	Call	Bond Future		2.6200	0.0026	2.7500	0.0028	4.962	0	0	0
2020/03/17	R186	07/05/2020	8.08	Put	Bond Future		7,658.0100	7.6580	7,539.5000	7.5395	(1.548)	0	0	0
2020/03/17	R186	07/05/2020	8.50	Call	Bond Future		36.6500	0.0367	38.6100	0.0386	5.348	0	0	0
2020/03/17	R186	07/05/2020	8.50	Put	Bond Future		5,440.7100	5.4407	5,324.0300	5.3240	(2.145)	0	0	23,172
2020/03/17	R186	07/05/2020	8.09	Call	Bond Future		2.8200	0.0028	2.9600	0.0030	4.965	0	0	0
2020/03/17	R186	07/05/2020	7.90	Call	Bond Future		0.6800	0.0007	0.7100	0.0007	4.412	0	0	0
2020/03/17	R186	07/05/2020	8.28	Call	Bond Future		10.0000	0.0100	10.5300	0.0105	5.300	0	0	0
2020/03/17	R186	07/05/2020	8.93	Put	Bond Future		3,403.8900	3.4039	3,297.0600	3.2971	(3.138)	0	0	0
2020/03/17	R186	07/05/2020	8.07	Call	Bond Future		2.4400	0.0024	2.5600	0.0026	4.918	0	0	0
2020/03/17	R186	07/05/2020	8.07	Put	Bond Future		7,712.1400	7.7121	7,593.6200	7.5936	(1.537)	0	0	0
2020/03/17	R186	07/05/2020	7.60	Put	Bond Future		10,300.8300	10.3008	10,182.1900	10.1822	(1.152)	0	0	0
2020/03/17	R186	07/05/2020	7.60	Call	Bond Future		0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2020/03/17	R186	06/08/2020	8.25	Call	Bond Future		88.0000	0.0880	92.4100	0.0924	5.011	0	0	0

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2020/03/17	R186	06/08/2020	8.38	Put	Bond Future	6,617.6300	6.6176	6,509.2800	6.5093	(1.637)	0	0	0
2020/03/17	R186	06/08/2020			Bond Future	9.6848	105.2704	9.6609	105.3850	(0.247)	0.0000	0.0000	1,870
2020/03/17	R186	06/08/2020	8.37	Call	Bond Future	127.1900	0.1272	133.2900	0.1333	4.796	0	0	0
2020/03/17	R186	06/08/2020	8.37	Put	Bond Future	6,665.4200	6.6654	6,556.9100	6.5569	(1.628)	0	0	0
2020/03/17	R186	06/08/2020	8.25	Put	Bond Future	7,248.8000	7.2488	7,138.6000	7.1386	(1.520)	0	0	3,150
2020/03/17	R186	06/08/2020	8.38	Call	Bond Future	131.0800	0.1311	137.3400	0.1373	4.776	0	0	0
2020/03/17	R186	06/08/2020	8.36	Call	Bond Future	123.4800	0.1235	129.4300	0.1294	4.819	0	0	0
2020/03/17	R186	06/08/2020	8.36	Put	Bond Future	6,713.4200	6.7134	6,604.7600	6.6048	(1.619)	0	0	0
2020/03/17	R186	05/11/2020	8.64	Put	Bond Future	5,994.7500	5.9948	5,900.8200	5.9008	(1.567)	0	0	0
2020/03/17	R186	05/11/2020	8.65	Call	Bond Future	369.1200	0.3691	382.4300	0.3824	3.606	0	0	0
2020/03/17	R186	05/11/2020			Bond Future	9.8224	107.1113	9.7992	107.2183	(0.236)	0.0000	0.0000	0
2020/03/17	R186	05/11/2020	8.66	Call	Bond Future	377.2000	0.3772	390.7400	0.3907	3.590	0	0	0
2020/03/17	R186	05/11/2020	8.66	Put	Bond Future	5,912.2700	5.9123	5,818.8100	5.8188	(1.581)	0	0	0
2020/03/17	R186	05/11/2020	9.26	Put	Bond Future	3,767.1100	3.7671	3,691.1400	3.6911	(2.017)	0	0	3,500
2020/03/17	R186	05/11/2020	8.64	Call	Bond Future	361.1700	0.3612	374.2400	0.3742	3.619	0	0	0
2020/03/17	R186	05/11/2020	7.84	Put	Bond Future	9,714.0800	9.7141	9,609.2900	9.6093	(1.079)	0	0	0
2020/03/17	R186	05/11/2020	8.65	Put	Bond Future	5,953.4300	5.9534	5,859.7400	5.8597	(1.574)	0	0	0
2020/03/17	R186	05/11/2020	8.34	Put	Bond Future	7,304.6100	7.3046	7,204.9600	7.2050	(1.364)	0	0	0
2020/03/17	R186	05/11/2020	8.34	Call	Bond Future	179.7000	0.1797	187.0500	0.1870	4.090	0	0	3,500
2020/03/17	R186	05/11/2020	9.26	Call	Bond Future	1,135.2000	1.1352	1,166.2300	1.1662	2.733	0	0	0
2020/03/17	R186	05/11/2020	7.84	Call	Bond Future	45.4800	0.0455	47.6900	0.0477	4.859	0	0	3,500
2020/03/17	R186	04/02/2021	8.15	Call	Bond Future	190.5100	0.1905	196.9400	0.1969	3.375	0	0	0
2020/03/17	R186	04/02/2021			Bond Future	9.9757	103.7028	9.9534	103.8013	(0.223)	0.0000	0.0000	0
2020/03/17	R186	04/02/2021	8.15	Put	Bond Future	8,691.8500	8.6918	8,599.7200	8.5997	(1.060)	0	0	0
2020/03/17	R186	04/02/2021	8.16	Call	Bond Future	194.5000	0.1945	201.0500	0.2011	3.368	0	0	0
2020/03/17	R186	04/02/2021	8.17	Put	Bond Future	8,602.1700	8.6022	8,510.2700	8.5103	(1.068)	0	0	0
2020/03/17	R186	04/02/2021	8.16	Put	Bond Future	8,646.8900	8.6469	8,554.8800	8.5549	(1.064)	0	0	0
2020/03/17	R186	04/02/2021	8.17	Call	Bond Future	198.7100	0.1987	205.3700	0.2054	3.352	0	0	0
2020/03/17	R197	07/05/2020			Bond Future	304.5950	304.5950	304.6157	304.6157	0.007	0.0000	0.0000	2,607
2020/03/17	R197	06/08/2020			Bond Future	302.3052	302.3052	302.3093	302.3093	0.001	0.0000	0.0000	0
2020/03/17	R197	05/11/2020			Bond Future	307.6630	307.6630	307.6399	307.6399	(0.007)	0.0000	0.0000	0
2020/03/17	R197	04/02/2021			Bond Future	305.1741	305.1741	305.1210	305.1210	(0.017)	0.0000	0.0000	0
2020/03/17	R202	07/05/2020			Bond Future	219.0185	219.0185	207.8346	207.8346	(5.106)	0.0000	0.0000	8,709
2020/03/17	R202	06/08/2020			Bond Future	218.8367	218.8367	207.4392	207.4392	(5.208)	0.0000	0.0000	0
2020/03/17	R202	05/11/2020			Bond Future	222.7155	222.7155	211.0972	211.0972	(5.217)	0.0000	0.0000	0
2020/03/17	R202	04/02/2021			Bond Future	222.4556	222.4556	210.6089	210.6089	(5.325)	0.0000	0.0000	0
2020/03/17	R208	07/05/2020	4.81	Call	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2020/03/17	R208	07/05/2020	4.80	Put	Bond Future	702.7800	0.7028	697.4200	0.6974	(0.763)	0	0	0
2020/03/17	R208	07/05/2020			Bond Future	5.6126	101.7355	5.6063	101.7408	(0.111)	0.0000	0.0000	29,982
2020/03/17	R208	07/05/2020	4.82	Call	Bond Future	0.2400	0.0002	0.2300	0.0002	(4.167)	0	0	0
2020/03/17	R208	07/05/2020	4.82	Put	Bond Future	685.4400	0.6854	680.0800	0.6801	(0.782)	0	0	0
2020/03/17	R208	07/05/2020	4.81	Put	Bond Future	694.1000	0.6941	688.7400	0.6887	(0.772)	0	0	0
2020/03/17	R208	07/05/2020	4.80	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
2020/03/17	R208	06/08/2020	5.57	Put	Bond Future	12.7200	0.0127	12.5800	0.0126	(1.101)	0	0	0
2020/03/17	R208	06/08/2020			Bond Future	4.9876	103.5495	4.9880	103.5493	0.008	0.0000	0.0000	0

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2020/03/17	R208	06/08/2020	5.56	Call	Bond Future	369.2800	0.3693	368.8900	0.3689	(0.106)	0	0	0
2020/03/17	R208	06/08/2020	5.56	Put	Bond Future	13.2200	0.0132	13.0800	0.0131	(1.059)	0	0	0
2020/03/17	R208	06/08/2020	5.57	Call	Bond Future	374.9800	0.3750	374.5900	0.3746	(0.104)	0	0	0
2020/03/17	R208	06/08/2020	5.55	Call	Bond Future	363.4800	0.3635	363.0900	0.3631	(0.107)	0	0	0
2020/03/17	R208	06/08/2020	5.55	Put	Bond Future	13.6200	0.0136	13.4800	0.0135	(1.028)	0	0	0
2020/03/17	R208	05/11/2020	4.78	Call	Bond Future	459.9100	0.4599	450.6400	0.4506	(2.016)	0	0	0
2020/03/17	R208	05/11/2020	4.77	Put	Bond Future	2.0700	0.0021	2.2800	0.0023	10.145	0	0	0
2020/03/17	R208	05/11/2020			Bond Future	3.5959	101.9587	3.6203	101.9492	0.678	0.0000	0.0000	0
2020/03/17	R208	05/11/2020	4.79	Call	Bond Future	463.7200	0.4637	454.4500	0.4545	(1.999)	0	0	0
2020/03/17	R208	05/11/2020	4.79	Put	Bond Future	1.9400	0.0019	2.1400	0.0021	10.309	0	0	0
2020/03/17	R208	05/11/2020	4.78	Put	Bond Future	1.9800	0.0020	2.1800	0.0022	10.101	0	0	0
2020/03/17	R208	05/11/2020	4.77	Call	Bond Future	456.1500	0.4562	446.8900	0.4469	(2.030)	0	0	0
2020/03/17	R209	07/05/2020	9.47	Call	Bond Future	0.2300	0.0002	0.2100	0.0002	(8.696)	0	0	0
2020/03/17	R209	07/05/2020			Bond Future	11.6291	62.1260	11.6163	62.1902	(0.110)	0.0000	0.0000	72,295
2020/03/17	R209	07/05/2020	9.45	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
2020/03/17	R209	07/05/2020	9.45	Put	Bond Future	12,527.2700	12.5273	12,463.1000	12.4631	(0.512)	0	0	0
2020/03/17	R209	07/05/2020	9.47	Put	Bond Future	12,396.0700	12.3961	12,331.8900	12.3319	(0.518)	0	0	0
2020/03/17	R209	07/05/2020	9.46	Call	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2020/03/17	R209	07/05/2020	9.46	Put	Bond Future	12,461.6300	12.4616	12,397.4600	12.3975	(0.515)	0	0	0
2020/03/17	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	R209	06/08/2020	5.55	Put	Bond Future	46,299.4000	46.2994	46,237.5300	46.2375	(0.134)	0	0	0
2020/03/17	R209	06/08/2020			Bond Future	11.7667	63.2337	11.7542	63.2956	(0.107)	0.0000	0.0000	200
2020/03/17	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	R209	06/08/2020	5.57	Put	Bond Future	46,082.5900	46.0826	46,020.7200	46.0207	(0.134)	0	0	0
2020/03/17	R209	06/08/2020	5.56	Put	Bond Future	46,190.9200	46.1909	46,129.0500	46.1290	(0.134)	0	0	0
2020/03/17	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/17	R209	05/11/2020	10.02	Call	Bond Future	225.9400	0.2259	228.4700	0.2285	1.120	0	0	0
2020/03/17	R209	05/11/2020			Bond Future	11.9076	61.1897	11.8958	61.2470	(0.100)	0.0000	0.0000	0
2020/03/17	R209	05/11/2020	10.00	Call	Bond Future	216.6900	0.2167	219.1300	0.2191	1.126	0	0	0
2020/03/17	R209	05/11/2020	10.00	Put	Bond Future	10,572.5200	10.5725	10,517.6400	10.5176	(0.519)	0	0	0
2020/03/17	R209	05/11/2020	10.02	Put	Bond Future	10,460.2600	10.4603	10,405.4700	10.4055	(0.524)	0	0	0
2020/03/17	R209	05/11/2020	10.01	Call	Bond Future	221.2700	0.2213	223.7600	0.2238	1.125	0	0	0
2020/03/17	R209	05/11/2020	10.01	Put	Bond Future	10,516.3100	10.5163	10,461.4800	10.4615	(0.521)	0	0	0
2020/03/17	R209	04/02/2021	10.12	Put	Bond Future	10,780.8100	10.7808	10,732.6100	10.7326	(0.447)	0	0	0
2020/03/17	R209	04/02/2021			Bond Future	12.0570	62.2709	12.0460	62.3231	(0.091)	0.0000	0.0000	0
2020/03/17	R209	04/02/2021	10.11	Call	Bond Future	454.0500	0.4541	458.0400	0.4580	0.879	0	0	0
2020/03/17	R209	04/02/2021	10.11	Put	Bond Future	10,833.5100	10.8335	10,785.2500	10.7853	(0.445)	0	0	0
2020/03/17	R209	04/02/2021	10.12	Call	Bond Future	461.1000	0.4611	465.1500	0.4652	0.878	0	0	0
2020/03/17	R209	04/02/2021	10.10	Call	Bond Future	447.0700	0.4471	451.0000	0.4510	0.879	0	0	0
2020/03/17	R209	04/02/2021	10.10	Put	Bond Future	10,886.3500	10.8863	10,838.0300	10.8380	(0.444)	0	0	0
2020/03/17	R210	07/05/2020			Bond Future	180.4827	180.4827	174.2205	174.2205	(3.470)	0.0000	0.0000	1,935
2020/03/17	R210	06/08/2020			Bond Future	183.7454	183.7454	177.3604	177.3604	(3.475)	0.0000	0.0000	0
2020/03/17	R210	05/11/2020			Bond Future	184.2787	184.2787	177.7646	177.7646	(3.535)	0.0000	0.0000	0
2020/03/17	R210	04/02/2021			Bond Future	187.5787	187.5787	180.9305	180.9305	(3.544)	0.0000	0.0000	0
2020/03/17	R212	07/05/2020			Bond Future	164.7055	164.7055	164.5659	164.5659	(0.085)	0.0000	0.0000	6,719

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
2020/03/17	R212	06/08/2020			Bond Future	165.3873	165.3873	165.2361	165.2361	(0.091)	0.0000	0.0000	0
2020/03/17	R212	05/11/2020			Bond Future	168.3185	168.3185	168.1497	168.1497	(0.100)	0.0000	0.0000	0
2020/03/17	R212	04/02/2021			Bond Future	169.0030	169.0030	168.8149	168.8149	(0.111)	0.0000	0.0000	0
2020/03/17	R213	07/05/2020	9.01	Put	Bond Future	11,667.5700	11.6676	11,601.2500	11.6013	(0.568)	0	0	0
2020/03/17	R213	07/05/2020	9.00	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2020/03/17	R213	07/05/2020			Bond Future	11.0852	76.0177	11.0722	76.0840	(0.117)	0.0000	0.0000	15,444
2020/03/17	R213	07/05/2020	9.01	Call	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	0
2020/03/17	R213	07/05/2020	9.00	Put	Bond Future	11,729.4500	11.7294	11,663.1300	11.6631	(0.565)	0	0	0
2020/03/17	R213	07/05/2020	9.02	Call	Bond Future	0.1800	0.0002	0.1700	0.0002	(5.556)	0	0	0
2020/03/17	R213	07/05/2020	9.02	Put	Bond Future	11,605.7600	11.6058	11,539.4400	11.5394	(0.571)	0	0	0
2020/03/17	R213	06/08/2020	9.31	Call	Bond Future	55.9800	0.0560	56.6400	0.0566	1.179	0	0	0
2020/03/17	R213	06/08/2020			Bond Future	11.2269	77.3732	11.2142	77.4364	(0.113)	0.0000	0.0000	300
2020/03/17	R213	06/08/2020	9.29	Call	Bond Future	52.5700	0.0526	53.1900	0.0532	1.179	0	0	0
2020/03/17	R213	06/08/2020	9.29	Put	Bond Future	10,618.3400	10.6183	10,555.7700	10.5558	(0.589)	0	0	0
2020/03/17	R213	06/08/2020	9.31	Put	Bond Future	10,502.7900	10.5028	10,440.2600	10.4403	(0.595)	0	0	0
2020/03/17	R213	06/08/2020	9.30	Call	Bond Future	54.2500	0.0542	54.9000	0.0549	1.198	0	0	0
2020/03/17	R213	06/08/2020	9.30	Put	Bond Future	10,560.5100	10.5605	10,497.9700	10.4980	(0.592)	0	0	0
2020/03/17	R213	05/11/2020	9.60	Put	Bond Future	9,618.3700	9.6184	9,563.6100	9.5636	(0.569)	0	0	0
2020/03/17	R213	05/11/2020	9.59	Call	Bond Future	215.2900	0.2153	217.9400	0.2179	1.231	0	0	0
2020/03/17	R213	05/11/2020			Bond Future	11.3774	75.1779	11.3657	75.2354	(0.103)	0.0000	0.0000	0
2020/03/17	R213	05/11/2020	9.60	Call	Bond Future	219.9500	0.2200	222.6600	0.2227	1.232	0	0	0
2020/03/17	R213	05/11/2020	9.59	Put	Bond Future	9,670.9400	9.6709	9,616.1200	9.6161	(0.567)	0	0	0
2020/03/17	R213	05/11/2020	9.61	Call	Bond Future	224.6900	0.2247	227.4500	0.2275	1.228	0	0	0
2020/03/17	R213	05/11/2020	9.61	Put	Bond Future	9,565.9300	9.5659	9,511.2200	9.5112	(0.572)	0	0	0
2020/03/17	R213	04/02/2021	9.40	Call	Bond Future	238.8600	0.2389	241.2300	0.2412	0.992	0	0	0
2020/03/17	R213	04/02/2021	9.39	Put	Bond Future	11,518.9000	11.5189	11,470.1600	11.4702	(0.423)	0	0	0
2020/03/17	R213	04/02/2021			Bond Future	11.5424	76.5066	11.5317	76.5576	(0.093)	0.0000	0.0000	0
2020/03/17	R213	04/02/2021	9.41	Call	Bond Future	243.3400	0.2433	245.7500	0.2457	0.990	0	0	0
2020/03/17	R213	04/02/2021	9.41	Put	Bond Future	11,412.7900	11.4128	11,364.1400	11.3641	(0.426)	0	0	0
2020/03/17	R213	04/02/2021	9.40	Put	Bond Future	11,465.7800	11.4658	11,417.0900	11.4171	(0.425)	0	0	0
2020/03/17	R213	04/02/2021	9.39	Call	Bond Future	234.4500	0.2345	236.7700	0.2368	0.990	0	0	0
2020/03/17	R214	07/05/2020	9.77	Put	Bond Future	12,100.7200	12.1007	12,037.0000	12.0370	(0.527)	0	0	0
2020/03/17	R214	07/05/2020			Bond Future	11.8369	60.3138	11.8242	60.3775	(0.107)	0.0000	0.0000	21,283
2020/03/17	R214	07/05/2020	9.76	Call	Bond Future	0.5100	0.0005	0.4800	0.0005	(5.882)	0	0	0
2020/03/17	R214	07/05/2020	9.76	Put	Bond Future	12,168.6100	12.1686	12,104.8900	12.1049	(0.524)	0	0	0
2020/03/17	R214	07/05/2020	9.77	Call	Bond Future	0.5500	0.0006	0.5200	0.0005	(5.455)	0	0	0
2020/03/17	R214	07/05/2020	9.31	Put	Bond Future	15,333.1000	15.3331	15,269.4100	15.2694	(0.415)	0	0	0
2020/03/17	R214	07/05/2020	10.66	Put	Bond Future	6,527.6800	6.5277	6,463.4500	6.4635	(0.984)	0	0	1,250
2020/03/17	R214	07/05/2020	9.75	Call	Bond Future	0.4700	0.0005	0.4400	0.0004	(6.383)	0	0	0
2020/03/17	R214	07/05/2020	9.75	Put	Bond Future	12,236.6000	12.2366	12,172.8800	12.1729	(0.521)	0	0	0
2020/03/17	R214	07/05/2020	9.31	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,250
2020/03/17	R214	07/05/2020	9.91	Put	Bond Future	11,161.3500	11.1613	11,097.5900	11.0976	(0.571)	0	0	0
2020/03/17	R214	07/05/2020	9.91	Call	Bond Future	1.6000	0.0016	1.5300	0.0015	(4.375)	0	0	1,250
2020/03/17	R214	07/05/2020	10.66	Call	Bond Future	86.5000	0.0865	85.9600	0.0860	(0.624)	0	0	0
2020/03/17	R214	06/08/2020	9.98	Put	Bond Future	11,431.1200	11.4311	11,370.2200	11.3702	(0.533)	0	0	0
2020/03/17	R214	06/08/2020	9.97	Call	Bond Future	67.0000	0.0670	67.5800	0.0676	0.866	0	0	0

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2020/03/17	R214	06/08/2020			Bond Future	11.9723	61.3892	11.9598	61.4507	(0.104)	0.0000	0.0000	300
2020/03/17	R214	06/08/2020	9.98	Call	Bond Future	69.1200	0.0691	69.7300	0.0697	0.883	0	0	0
2020/03/17	R214	06/08/2020	9.97	Put	Bond Future	11,494.7200	11.4947	11,433.7900	11.4338	(0.530)	0	0	0
2020/03/17	R214	06/08/2020	9.99	Call	Bond Future	71.3100	0.0713	71.9300	0.0719	0.869	0	0	0
2020/03/17	R214	06/08/2020	9.99	Put	Bond Future	11,367.6900	11.3677	11,306.8000	11.3068	(0.536)	0	0	0
2020/03/17	R214	05/11/2020	10.26	Put	Bond Future	10,522.1400	10.5221	10,467.8300	10.4678	(0.516)	0	0	0
2020/03/17	R214	05/11/2020			Bond Future	12.1132	59.1678	12.1014	59.2249	(0.097)	0.0000	0.0000	0
2020/03/17	R214	05/11/2020	10.25	Call	Bond Future	270.2700	0.2703	273.0600	0.2731	1.032	0	0	0
2020/03/17	R214	05/11/2020	10.25	Put	Bond Future	10,579.6700	10.5797	10,525.3000	10.5253	(0.514)	0	0	0
2020/03/17	R214	05/11/2020	10.26	Call	Bond Future	275.7300	0.2757	278.5800	0.2786	1.034	0	0	0
2020/03/17	R214	05/11/2020	10.24	Call	Bond Future	264.8100	0.2648	267.5500	0.2675	1.035	0	0	0
2020/03/17	R214	05/11/2020	10.24	Put	Bond Future	10,637.3000	10.6373	10,582.8800	10.5829	(0.512)	0	0	0
2020/03/17	R214	04/02/2021	10.33	Call	Bond Future	517.9400	0.5179	522.1900	0.5222	0.821	0	0	0
2020/03/17	R214	04/02/2021			Bond Future	12.2656	60.2134	12.2545	60.2657	(0.090)	0.0000	0.0000	0
2020/03/17	R214	04/02/2021	10.31	Call	Bond Future	502.6300	0.5026	506.7700	0.5068	0.824	0	0	0
2020/03/17	R214	04/02/2021	10.31	Put	Bond Future	11,158.3900	11.1584	11,110.2100	11.1102	(0.432)	0	0	0
2020/03/17	R214	04/02/2021	10.33	Put	Bond Future	11,049.0800	11.0491	11,001.0100	11.0010	(0.435)	0	0	0
2020/03/17	R214	04/02/2021	10.32	Call	Bond Future	510.1800	0.5102	514.3800	0.5144	0.823	0	0	0
2020/03/17	R214	04/02/2021	10.32	Put	Bond Future	11,103.5900	11.1036	11,055.4700	11.0555	(0.433)	0	0	0
2020/03/17	R248	07/05/2020	9.79	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2020/03/17	R248	07/05/2020	9.77	Put	Bond Future	15,864.2800	15.8643	15,753.4800	15.7535	(0.698)	0	0	0
2020/03/17	R248	07/05/2020	10.20	Call	Bond Future	4.1100	0.0041	4.0700	0.0041	(0.973)	0	0	0
2020/03/17	R248	07/05/2020	9.69	Put	Bond Future	16,566.3600	16.5664	16,455.5600	16.4556	(0.669)	0	0	0
2020/03/17	R248	07/05/2020			Bond Future	11.9253	76.1569	11.9074	76.2677	(0.150)	0.0000	0.0000	94,914
2020/03/17	R248	07/05/2020	9.79	Put	Bond Future	15,690.2300	15.6902	15,579.4300	15.5794	(0.706)	0	0	0
2020/03/17	R248	07/05/2020	9.77	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2020/03/17	R248	07/05/2020	10.70	Call	Bond Future	66.5100	0.0665	67.2200	0.0672	1.068	0	0	0
2020/03/17	R248	07/05/2020	10.70	Put	Bond Future	8,412.9600	8.4130	8,302.8700	8.3029	(1.309)	0	0	300
2020/03/17	R248	07/05/2020	9.78	Put	Bond Future	15,777.1900	15.7772	15,666.3900	15.6664	(0.702)	0	0	0
2020/03/17	R248	07/05/2020	10.20	Put	Bond Future	12,250.0600	12.2501	12,139.2200	12.1392	(0.905)	0	0	300
2020/03/17	R248	07/05/2020	9.69	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	300
2020/03/17	R248	07/05/2020	9.78	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2020/03/17	R248	06/08/2020	11.80	Call	Bond Future	2,430.0100	2.4300	2,466.9100	2.4669	1.519	0	0	470
2020/03/17	R248	06/08/2020	10.35	Call	Bond Future	172.7700	0.1728	176.4300	0.1764	2.118	0	0	640
2020/03/17	R248	06/08/2020	11.85	Put	Bond Future	3,893.0900	3.8931	3,823.0800	3.8231	(1.798)	0	0	0
2020/03/17	R248	06/08/2020	9.00	Put	Bond Future	23,870.4700	23.8705	23,761.9500	23.7620	(0.455)	0	0	0
2020/03/17	R248	06/08/2020	10.20	Call	Bond Future	112.2300	0.1122	114.6600	0.1147	2.165	0	0	0
2020/03/17	R248	06/08/2020			Bond Future	12.0670	77.5149	12.0491	77.6235	(0.148)	0.0000	0.0000	530
2020/03/17	R248	06/08/2020	10.35	Put	Bond Future	12,073.1700	12.0732	11,968.3000	11.9683	(0.869)	0	0	0
2020/03/17	R248	06/08/2020	11.85	Call	Bond Future	2,557.4800	2.5575	2,596.0000	2.5960	1.506	0	0	0
2020/03/17	R248	06/08/2020	11.15	Put	Bond Future	6,964.2400	6.9642	6,873.5300	6.8735	(1.303)	0	0	0
2020/03/17	R248	06/08/2020	11.15	Call	Bond Future	1,006.0900	1.0061	1,023.9100	1.0239	1.771	0	0	0
2020/03/17	R248	06/08/2020	10.85	Put	Bond Future	8,662.1900	8.6622	8,564.5400	8.5645	(1.127)	0	0	0
2020/03/17	R248	06/08/2020	10.85	Call	Bond Future	563.7400	0.5637	574.6200	0.5746	1.930	0	0	640
2020/03/17	R248	06/08/2020	9.25	Put	Bond Future	21,446.0500	21.4461	21,337.5700	21.3376	(0.506)	0	0	0
2020/03/17	R248	06/08/2020	9.25	Call	Bond Future	2.3000	0.0023	2.3500	0.0024	2.174	0	0	20,640
2020/03/17	R248	06/08/2020	10.18	Call	Bond Future	105.4600	0.1055	107.7500	0.1078	2.171	0	0	0

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2020/03/17	R248	06/08/2020	10.18	Put	Bond Future	13,369.9400	13.3699	13,263.7000	13.2637	(0.795)	0	0	0
2020/03/17	R248	06/08/2020	11.80	Put	Bond Future	4,079.6100	4.0796	4,007.9800	4.0080	(1.756)	0	0	0
2020/03/17	R248	06/08/2020	9.00	Call	Bond Future	0.7600	0.0008	0.7700	0.0008	1.316	0	0	3,000
2020/03/17	R248	06/08/2020	10.20	Put	Bond Future	13,214.2700	13.2143	13,108.1700	13.1082	(0.803)	0	0	0
2020/03/17	R248	06/08/2020	11.10	Put	Bond Future	7,227.7700	7.2278	7,135.7800	7.1358	(1.273)	0	0	0
2020/03/17	R248	06/08/2020	11.10	Call	Bond Future	919.8800	0.9199	936.4200	0.9364	1.798	0	0	470
2020/03/17	R248	06/08/2020	10.19	Call	Bond Future	108.7800	0.1088	111.1400	0.1111	2.170	0	0	0
2020/03/17	R248	06/08/2020	10.19	Put	Bond Future	13,291.9800	13.2920	13,185.8100	13.1858	(0.799)	0	0	0
2020/03/17	R248	05/11/2020	10.02	Put	Bond Future	15,614.4200	15.6144	15,514.0400	15.5140	(0.643)	0	0	0
2020/03/17	R248	05/11/2020	10.03	Call	Bond Future	158.9800	0.1590	162.2900	0.1623	2.082	0	0	0
2020/03/17	R248	05/11/2020			Bond Future	12.2146	74.4349	12.1971	74.5385	(0.143)	0.0000	0.0000	0
2020/03/17	R248	05/11/2020	10.04	Call	Bond Future	162.9500	0.1630	166.3400	0.1663	2.080	0	0	0
2020/03/17	R248	05/11/2020	10.04	Put	Bond Future	15,455.7200	15.4557	15,355.4900	15.3555	(0.648)	0	0	0
2020/03/17	R248	05/11/2020	10.02	Call	Bond Future	155.0800	0.1551	158.3200	0.1583	2.089	0	0	0
2020/03/17	R248	05/11/2020	10.03	Put	Bond Future	15,534.9600	15.5350	15,434.6500	15.4346	(0.646)	0	0	0
2020/03/17	R248	04/02/2021	10.46	Call	Bond Future	623.5200	0.6235	633.1800	0.6332	1.549	0	0	0
2020/03/17	R248	04/02/2021	10.47	Put	Bond Future	13,399.1800	13.3992	13,310.9400	13.3109	(0.659)	0	0	0
2020/03/17	R248	04/02/2021			Bond Future	12.3746	75.7502	12.3577	75.8482	(0.137)	0.0000	0.0000	0
2020/03/17	R248	04/02/2021	10.46	Put	Bond Future	13,467.1200	13.4671	13,378.7500	13.3788	(0.656)	0	0	0
2020/03/17	R248	04/02/2021	10.47	Call	Bond Future	633.1000	0.6331	642.8900	0.6429	1.546	0	0	0
2020/03/17	R248	04/02/2021	10.48	Call	Bond Future	642.7900	0.6428	652.7100	0.6527	1.543	0	0	0
2020/03/17	R248	04/02/2021	10.48	Put	Bond Future	13,331.4800	13.3315	13,243.3700	13.2434	(0.661)	0	0	0

Total

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