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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/03/2020 TO 26/03/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	2025	07/05/2020		Bond Future	128.7242	128.7242	123.0955	123.0955	(4.373)	0.0000	0.0000	2,087
2020/03/26	2025	06/08/2020		Bond Future	129.3304	129.3304	123.6088	123.6088	(4.424)	0.0000	0.0000	0

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2020/03/26	2025	05/11/2020			Bond Future	131.4495	131.4495	125.6419	125.6419	(4.418)	0.0000	0.0000	0
2020/03/26	2025	04/02/2021			Bond Future	132.1194	132.1194	126.2142	126.2142	(4.470)	0.0000	0.0000	0
2020/03/26	2029	07/05/2020			Bond Future	88.0074	88.0074	83.3815	83.3815	(5.256)	0.0000	0.0000	2,571
2020/03/26	2029	06/08/2020			Bond Future	89.4518	89.4518	84.7496	84.7496	(5.257)	0.0000	0.0000	0
2020/03/26	2029	05/11/2020			Bond Future	89.7748	89.7748	85.0007	85.0007	(5.318)	0.0000	0.0000	0
2020/03/26	2029	04/02/2021			Bond Future	91.2764	91.2764	86.4223	86.4223	(5.318)	0.0000	0.0000	0
2020/03/26	2030	07/05/2020			Bond Future	11.7824	80.6619	11.5414	81.8397	(2.045)	0.0000	0.0000	104,617
2020/03/26	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2030	07/05/2020	8.79	Put	Bond Future	16,466.2700	16.4663	15,288.4200	15.2884	(7.153)	0	0	0
2020/03/26	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2030	07/05/2020	8.80	Put	Bond Future	16,403.9800	16.4040	15,226.1300	15.2261	(7.180)	0	0	0
2020/03/26	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2030	07/05/2020	8.78	Put	Bond Future	16,528.6100	16.5286	15,350.7600	15.3508	(7.126)	0	0	0
2020/03/26	2030	07/05/2020	8.90	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2030	07/05/2020	8.90	Put	Bond Future	15,783.9900	15.7840	14,606.1400	14.6061	(7.462)	0	0	5,820
2020/03/26	2030	07/05/2020	8.85	Put	Bond Future	16,093.3200	16.0933	14,915.4700	14.9155	(7.319)	0	0	5,820
2020/03/26	2030	07/05/2020	8.85	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	5,000
2020/03/26	2030	07/05/2020	8.45	Put	Bond Future	18,616.3300	18.6163	17,438.4700	17.4385	(6.327)	0	0	0
2020/03/26	2030	07/05/2020	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/26	2030	07/05/2020	9.19	Call	Bond Future	0.0300	0.0000	0.1000	0.0001	233.333	0	0	0
2020/03/26	2030	07/05/2020	9.19	Put	Bond Future	14,015.8200	14.0158	12,838.0300	12.8380	(8.403)	0	0	0
2020/03/26	2030	06/08/2020			Bond Future	12.0047	77.9572	11.7527	79.1538	(2.100)	0.0000	0.0000	325
2020/03/26	2030	06/08/2020	10.70	Put	Bond Future	6,938.7900	6.9388	5,953.5700	5.9536	(14.199)	0	0	0
2020/03/26	2030	06/08/2020	10.70	Call	Bond Future	469.2000	0.4692	680.5200	0.6805	45.038	0	0	470
2020/03/26	2030	06/08/2020	10.00	Put	Bond Future	10,377.0100	10.3770	9,260.0300	9.2600	(10.764)	0	0	0
2020/03/26	2030	06/08/2020	10.00	Call	Bond Future	139.3600	0.1394	218.9200	0.2189	57.090	0	0	470
2020/03/26	2030	06/08/2020	9.05	Put	Bond Future	15,732.0000	15.7320	14,548.4800	14.5485	(7.523)	0	0	0
2020/03/26	2030	06/08/2020	9.05	Call	Bond Future	16.9900	0.0170	30.0100	0.0300	76.633	0	0	450
2020/03/26	2030	06/08/2020	10.75	Put	Bond Future	6,715.3100	6.7153	5,742.9500	5.7429	(14.480)	0	0	0
2020/03/26	2030	06/08/2020	10.75	Call	Bond Future	506.6100	0.5066	730.7900	0.7308	44.251	0	0	0
2020/03/26	2030	06/08/2020	10.05	Put	Bond Future	10,114.5600	10.1146	9,004.1600	9.0042	(10.978)	0	0	0
2020/03/26	2030	06/08/2020	10.05	Call	Bond Future	153.3600	0.1534	239.5000	0.2395	56.168	0	0	0
2020/03/26	2030	06/08/2020	9.75	Put	Bond Future	11,721.7600	11.7218	10,577.4900	10.5775	(9.762)	0	0	0
2020/03/26	2030	06/08/2020	9.75	Call	Bond Future	84.4900	0.0845	136.7600	0.1368	61.865	0	0	450
2020/03/26	2030	06/08/2020	9.20	Put	Bond Future	14,845.6000	14.8456	13,667.0800	13.6671	(7.939)	0	0	0
2020/03/26	2030	06/08/2020	9.20	Call	Bond Future	24.5900	0.0246	42.6100	0.0426	73.282	0	0	323
2020/03/26	2030	06/08/2020	8.50	Put	Bond Future	19,094.8800	19.0949	17,901.7900	17.9018	(6.248)	0	0	0
2020/03/26	2030	06/08/2020	8.50	Call	Bond Future	3.8600	0.0039	7.3100	0.0073	89.378	0	0	323
2020/03/26	2030	06/08/2020	8.36	Put	Bond Future	19,978.1700	19.9782	18,784.0100	18.7840	(5.977)	0	0	0
2020/03/26	2030	06/08/2020	8.36	Call	Bond Future	2.5600	0.0026	4.9400	0.0049	92.969	0	0	800
2020/03/26	2030	06/08/2020	8.86	Put	Bond Future	16,874.0900	16.8741	15,685.9800	15.6860	(7.041)	0	0	0
2020/03/26	2030	06/08/2020	8.86	Call	Bond Future	10.4200	0.0104	18.8500	0.0189	80.902	0	0	800
2020/03/26	2030	06/08/2020	9.42	Put	Bond Future	13,571.1600	13.5712	12,402.8700	12.4029	(8.609)	0	0	800
2020/03/26	2030	06/08/2020	9.42	Call	Bond Future	41.2100	0.0412	69.4600	0.0695	68.551	0	0	0
2020/03/26	2030	06/08/2020	9.10	Call	Bond Future	19.2500	0.0193	33.7800	0.0338	75.481	0	0	0
2020/03/26	2030	06/08/2020	9.10	Put	Bond Future	15,435.0100	15.4350	14,253.0000	14.2530	(7.658)	0	0	0

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2020/03/26	2030	06/08/2020	9.11	Call	Bond Future	19.7400	0.0197	34.5900	0.0346	75.228	0	0	0
2020/03/26	2030	06/08/2020	9.11	Put	Bond Future	15,375.8000	15.3758	14,194.1100	14.1941	(7.685)	0	0	0
2020/03/26	2030	06/08/2020	9.09	Call	Bond Future	18.7800	0.0188	33.0000	0.0330	75.719	0	0	0
2020/03/26	2030	06/08/2020	9.09	Put	Bond Future	15,494.2900	15.4943	14,311.9700	14.3120	(7.631)	0	0	0
2020/03/26	2030	05/11/2020			Bond Future	12.2207	79.2166	11.9563	80.4376	(2.163)	0.0000	0.0000	0
2020/03/26	2030	05/11/2020	9.86	Call	Bond Future	245.4600	0.2455	350.4400	0.3504	42.769	0	0	0
2020/03/26	2030	05/11/2020	9.86	Put	Bond Future	12,123.1300	12.1231	11,007.1000	11.0071	(9.206)	0	0	14,160
2020/03/26	2030	05/11/2020	9.61	Call	Bond Future	169.9900	0.1700	247.3600	0.2474	45.514	0	0	0
2020/03/26	2030	05/11/2020	9.61	Put	Bond Future	13,443.4600	13.4435	12,299.8200	12.2998	(8.507)	0	0	3,000
2020/03/26	2030	05/11/2020	8.36	Put	Bond Future	20,716.6300	20.7166	19,507.2300	19.5072	(5.838)	0	0	0
2020/03/26	2030	05/11/2020	8.36	Call	Bond Future	19.0300	0.0190	30.6400	0.0306	61.009	0	0	14,160
2020/03/26	2030	05/11/2020	8.86	Put	Bond Future	17,685.3500	17.6854	16,491.1000	16.4911	(6.753)	0	0	0
2020/03/26	2030	05/11/2020	8.86	Call	Bond Future	49.1700	0.0492	75.9300	0.0759	54.423	0	0	14,160
2020/03/26	2030	05/11/2020	8.10	Put	Bond Future	22,351.3400	22.3513	21,137.5300	21.1375	(5.431)	0	0	0
2020/03/26	2030	05/11/2020	8.10	Call	Bond Future	11.1600	0.0112	18.3600	0.0184	64.516	0	0	3,000
2020/03/26	2030	05/11/2020	8.85	Put	Bond Future	17,744.4700	17.7445	16,549.8100	16.5498	(6.733)	0	0	0
2020/03/26	2030	05/11/2020	8.85	Call	Bond Future	48.2900	0.0483	74.6400	0.0746	54.566	0	0	3,000
2020/03/26	2030	05/11/2020	8.73	Put	Bond Future	18,458.8500	18.4588	17,259.6000	17.2596	(6.497)	0	0	0
2020/03/26	2030	05/11/2020	8.73	Call	Bond Future	38.7900	0.0388	60.5500	0.0605	56.097	0	0	3,000
2020/03/26	2030	05/11/2020	9.23	Put	Bond Future	15,543.5200	15.5435	14,368.9800	14.3690	(7.556)	0	0	0
2020/03/26	2030	05/11/2020	9.23	Call	Bond Future	93.1100	0.0931	139.5800	0.1396	49.909	0	0	3,000
2020/03/26	2030	05/11/2020	10.47	Call	Bond Future	549.6600	0.5497	750.4900	0.7505	36.537	0	0	0
2020/03/26	2030	05/11/2020	10.47	Put	Bond Future	9,138.3200	9.1383	8,118.1400	8.1181	(11.164)	0	0	3,000
2020/03/26	2030	05/11/2020	8.34	Put	Bond Future	20,840.9900	20.8410	19,631.1700	19.6312	(5.805)	0	0	0
2020/03/26	2030	05/11/2020	8.34	Call	Bond Future	18.2900	0.0183	29.4800	0.0295	61.181	0	0	1,000
2020/03/26	2030	05/11/2020	9.04	Put	Bond Future	16,632.0700	16.6321	15,446.3000	15.4463	(7.129)	0	0	0
2020/03/26	2030	05/11/2020	9.04	Call	Bond Future	67.5300	0.0675	102.7700	0.1028	52.184	0	0	1,000
2020/03/26	2030	05/11/2020	10.06	Call	Bond Future	324.1700	0.3242	455.9500	0.4559	40.652	0	0	0
2020/03/26	2030	05/11/2020	10.06	Put	Bond Future	11,105.4800	11.1055	10,016.2500	10.0163	(9.808)	0	0	1,000
2020/03/26	2030	05/11/2020	8.53	Put	Bond Future	19,669.1100	19.6691	18,463.7000	18.4637	(6.128)	0	0	0
2020/03/26	2030	05/11/2020	8.53	Call	Bond Future	26.5800	0.0266	42.1800	0.0422	58.691	0	0	15,947
2020/03/26	2030	05/11/2020	9.03	Put	Bond Future	16,690.0300	16.6900	15,503.7400	15.5037	(7.108)	0	0	0
2020/03/26	2030	05/11/2020	9.03	Call	Bond Future	66.3700	0.0664	101.0900	0.1011	52.313	0	0	15,947
2020/03/26	2030	05/11/2020	10.37	Call	Bond Future	485.7100	0.4857	667.9100	0.6679	37.512	0	0	0
2020/03/26	2030	05/11/2020	10.37	Put	Bond Future	9,602.4600	9.6025	8,563.6500	8.5637	(10.818)	0	0	15,947
2020/03/26	2030	05/11/2020	9.39	Call	Bond Future	120.7500	0.1207	178.7500	0.1788	48.033	0	0	0
2020/03/26	2030	05/11/2020	9.39	Put	Bond Future	14,646.3000	14.6463	13,483.2900	13.4833	(7.941)	0	0	0
2020/03/26	2030	05/11/2020	9.40	Call	Bond Future	122.6900	0.1227	181.4800	0.1815	47.918	0	0	0
2020/03/26	2030	05/11/2020	9.40	Put	Bond Future	14,590.8400	14.5908	13,428.6200	13.4286	(7.965)	0	0	0
2020/03/26	2030	05/11/2020	9.38	Call	Bond Future	118.8400	0.1188	176.0500	0.1761	48.140	0	0	0
2020/03/26	2030	05/11/2020	9.38	Put	Bond Future	14,701.8400	14.7018	13,538.0400	13.5380	(7.916)	0	0	0
2020/03/26	2030	04/02/2021			Bond Future	12.4552	76.5169	12.1784	77.7578	(2.222)	0.0000	0.0000	0
2020/03/26	2030	04/02/2021	8.37	Put	Bond Future	21,413.9100	21.4139	20,192.9100	20.1929	(5.702)	0	0	0
2020/03/26	2030	04/02/2021	8.37	Call	Bond Future	38.6300	0.0386	58.5400	0.0585	51.540	0	0	1,000
2020/03/26	2030	04/02/2021	9.12	Put	Bond Future	17,033.7400	17.0337	15,846.3900	15.8464	(6.971)	0	0	0
2020/03/26	2030	04/02/2021	9.12	Call	Bond Future	120.9000	0.1209	174.4600	0.1745	44.301	0	0	1,000
2020/03/26	2030	04/02/2021	8.36	Put	Bond Future	21,474.6200	21.4746	20,253.3400	20.2533	(5.687)	0	0	0
2020/03/26	2030	04/02/2021	8.36	Call	Bond Future	38.0000	0.0380	57.6300	0.0576	51.658	0	0	800

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2020/03/26	2030	04/02/2021	8.86	Put	Bond Future	18,512.3600	18.5124	17,310.2200	17.3102	(6.494)	0	0	0
2020/03/26	2030	04/02/2021	8.86	Call	Bond Future	82.9500	0.0829	121.7200	0.1217	46.739	0	0	800
2020/03/26	2030	04/02/2021	10.20	Call	Bond Future	472.9600	0.4730	638.9400	0.6389	35.094	0	0	0
2020/03/26	2030	04/02/2021	10.20	Put	Bond Future	11,413.4000	11.4134	10,338.4700	10.3385	(9.418)	0	0	1,800
2020/03/26	2030	04/02/2021	9.16	Call	Bond Future	127.8900	0.1279	184.0900	0.1841	43.944	0	0	0
2020/03/26	2030	04/02/2021	9.16	Put	Bond Future	16,810.2100	16.8102	15,625.5000	15.6255	(7.048)	0	0	0
2020/03/26	2030	04/02/2021	9.17	Call	Bond Future	129.6900	0.1297	186.5600	0.1866	43.851	0	0	0
2020/03/26	2030	04/02/2021	9.17	Put	Bond Future	16,754.5000	16.7545	15,570.4600	15.5705	(7.067)	0	0	0
2020/03/26	2030	04/02/2021	9.15	Call	Bond Future	126.1100	0.1261	181.6400	0.1816	44.033	0	0	0
2020/03/26	2030	04/02/2021	9.15	Put	Bond Future	16,865.9900	16.8660	15,680.6100	15.6806	(7.028)	0	0	0
2020/03/26	2032	07/05/2020			Bond Future	12.2188	76.3772	11.9578	77.7165	(2.136)	0.0000	0.0000	81,658
2020/03/26	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	2032	07/05/2020	9.18	Put	Bond Future	17,908.7100	17.9087	16,569.4200	16.5694	(7.478)	0	0	0
2020/03/26	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2032	07/05/2020	9.19	Put	Bond Future	17,840.5600	17.8406	16,501.2800	16.5013	(7.507)	0	0	0
2020/03/26	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/26	2032	07/05/2020	9.17	Put	Bond Future	17,976.9400	17.9769	16,637.6500	16.6377	(7.450)	0	0	0
2020/03/26	2032	07/05/2020	9.54	Call	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2020/03/26	2032	07/05/2020	9.54	Put	Bond Future	15,497.4700	15.4975	14,158.2300	14.1582	(8.642)	0	0	3,000
2020/03/26	2032	07/05/2020	8.82	Put	Bond Future	20,408.1400	20.4081	19,068.8500	19.0688	(6.563)	0	0	0
2020/03/26	2032	07/05/2020	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2020/03/26	2032	07/05/2020	9.00	Put	Bond Future	19,147.1800	19.1472	17,807.8900	17.8079	(6.995)	0	0	0
2020/03/26	2032	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2020/03/26	2032	07/05/2020	9.50	Put	Bond Future	15,761.1300	15.7611	14,421.8800	14.4219	(8.497)	0	0	0
2020/03/26	2032	07/05/2020	9.50	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	7,500
2020/03/26	2032	07/05/2020	9.20	Put	Bond Future	17,772.4700	17.7725	16,433.1900	16.4332	(7.536)	0	0	0
2020/03/26	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/26	2032	07/05/2020	9.30	Put	Bond Future	17,095.3400	17.0953	15,756.0600	15.7561	(7.834)	0	0	0
2020/03/26	2032	07/05/2020	9.30	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/26	2032	06/08/2020			Bond Future	12.4349	77.6117	12.1626	78.9723	(2.190)	0.0000	0.0000	300
2020/03/26	2032	06/08/2020	9.91	Call	Bond Future	46.7800	0.0468	82.0000	0.0820	75.289	0	0	0
2020/03/26	2032	06/08/2020	9.91	Put	Bond Future	14,121.9200	14.1219	12,796.5900	12.7966	(9.385)	0	0	800
2020/03/26	2032	06/08/2020	8.79	Put	Bond Future	21,508.5100	21.5085	20,150.3700	20.1504	(6.314)	0	0	0
2020/03/26	2032	06/08/2020	8.79	Call	Bond Future	2.2800	0.0023	4.6900	0.0047	105.702	0	0	800
2020/03/26	2032	06/08/2020	9.29	Put	Bond Future	18,097.7000	18.0977	16,746.1200	16.7461	(7.468)	0	0	0
2020/03/26	2032	06/08/2020	9.29	Call	Bond Future	9.8200	0.0098	18.7900	0.0188	91.344	0	0	800
2020/03/26	2032	06/08/2020	9.46	Call	Bond Future	15.4700	0.0155	28.9000	0.0289	86.813	0	0	0
2020/03/26	2032	06/08/2020	9.46	Put	Bond Future	16,978.8000	16.9788	15,631.6800	15.6317	(7.934)	0	0	0
2020/03/26	2032	06/08/2020	9.47	Call	Bond Future	15.8800	0.0159	29.6200	0.0296	86.524	0	0	0
2020/03/26	2032	06/08/2020	9.47	Put	Bond Future	16,913.6400	16.9136	15,566.8300	15.5668	(7.963)	0	0	0
2020/03/26	2032	06/08/2020	9.45	Call	Bond Future	15.0700	0.0151	28.1900	0.0282	87.060	0	0	0
2020/03/26	2032	06/08/2020	9.45	Put	Bond Future	17,044.0300	17.0440	15,696.6000	15.6966	(7.906)	0	0	0
2020/03/26	2032	05/11/2020			Bond Future	12.6541	74.7099	12.3689	76.0974	(2.254)	0.0000	0.0000	0
2020/03/26	2032	05/11/2020	9.11	Put	Bond Future	20,222.4400	20.2224	18,857.6700	18.8577	(6.749)	0	0	0
2020/03/26	2032	05/11/2020	9.11	Call	Bond Future	36.2300	0.0362	58.9100	0.0589	62.600	0	0	3,000
2020/03/26	2032	05/11/2020	9.61	Put	Bond Future	16,999.5300	16.9995	15,661.5600	15.6616	(7.871)	0	0	0
2020/03/26	2032	05/11/2020	9.61	Call	Bond Future	89.1000	0.0891	138.5800	0.1386	55.533	0	0	3,000

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
2020/03/26	2032	05/11/2020	10.99	Call	Bond Future	648.2300	0.6482	900.5300	0.9005	38.921	0	0	0
2020/03/26	2032	05/11/2020	10.99	Put	Bond Future	9,289.8100	9.2898	8,154.6600	8.1547	(12.219)	0	0	3,000
2020/03/26	2032	05/11/2020	8.94	Put	Bond Future	21,362.5100	21.3625	19,992.0300	19.9920	(6.415)	0	0	0
2020/03/26	2032	05/11/2020	8.94	Call	Bond Future	26.0500	0.0261	43.0200	0.0430	65.144	0	0	1,000
2020/03/26	2032	05/11/2020	9.44	Put	Bond Future	18,072.9300	18.0729	16,723.8900	16.7239	(7.464)	0	0	0
2020/03/26	2032	05/11/2020	9.44	Call	Bond Future	66.3800	0.0664	104.7900	0.1048	57.864	0	0	1,000
2020/03/26	2032	05/11/2020	11.08	Call	Bond Future	720.9100	0.7209	994.7300	0.9947	37.983	0	0	0
2020/03/26	2032	05/11/2020	11.08	Put	Bond Future	8,859.9000	8.8599	7,746.2700	7.7463	(12.569)	0	0	1,000
2020/03/26	2032	05/11/2020	9.76	Call	Bond Future	114.4300	0.1144	175.6700	0.1757	53.517	0	0	0
2020/03/26	2032	05/11/2020	9.76	Put	Bond Future	16,072.4400	16.0724	14,746.2300	14.7462	(8.251)	0	0	0
2020/03/26	2032	05/11/2020	9.77	Call	Bond Future	116.3100	0.1163	178.4100	0.1784	53.392	0	0	0
2020/03/26	2032	05/11/2020	9.77	Put	Bond Future	16,011.3200	16.0113	14,685.9700	14.6860	(8.278)	0	0	0
2020/03/26	2032	05/11/2020	9.75	Call	Bond Future	112.5700	0.1126	172.9600	0.1730	53.647	0	0	0
2020/03/26	2032	05/11/2020	9.75	Put	Bond Future	16,133.6500	16.1337	14,806.5900	14.8066	(8.225)	0	0	0
2020/03/26	2032	04/02/2021			Bond Future	12.8860	75.9425	12.5882	77.3526	(2.311)	0.0000	0.0000	0
2020/03/26	2032	04/02/2021	10.82	Call	Bond Future	633.7500	0.6338	861.7700	0.8618	35.979	0	0	0
2020/03/26	2032	04/02/2021	10.82	Put	Bond Future	11,254.4400	11.2544	10,072.3900	10.0724	(10.503)	0	0	800
2020/03/26	2032	04/02/2021	8.79	Put	Bond Future	23,285.1600	23.2852	21,897.5200	21.8975	(5.959)	0	0	0
2020/03/26	2032	04/02/2021	8.79	Call	Bond Future	40.1900	0.0402	62.6200	0.0626	55.810	0	0	800
2020/03/26	2032	04/02/2021	9.29	Put	Bond Future	19,996.5600	19.9966	18,631.3100	18.6313	(6.827)	0	0	0
2020/03/26	2032	04/02/2021	9.29	Call	Bond Future	88.9800	0.0890	133.8000	0.1338	50.371	0	0	800
2020/03/26	2032	04/02/2021	9.61	Call	Bond Future	141.9600	0.1420	208.7800	0.2088	47.070	0	0	0
2020/03/26	2032	04/02/2021	9.61	Put	Bond Future	17,995.1600	17.9952	16,651.9100	16.6519	(7.465)	0	0	0
2020/03/26	2032	04/02/2021	9.62	Call	Bond Future	143.9800	0.1440	211.5900	0.2116	46.958	0	0	0
2020/03/26	2032	04/02/2021	9.62	Put	Bond Future	17,933.9800	17.9340	16,591.5200	16.5915	(7.486)	0	0	0
2020/03/26	2032	04/02/2021	9.63	Call	Bond Future	146.0200	0.1460	214.4400	0.2144	46.857	0	0	0
2020/03/26	2032	04/02/2021	9.63	Put	Bond Future	17,872.8800	17.8729	16,531.2300	16.5312	(7.507)	0	0	0
2020/03/26	2033	07/05/2020			Bond Future	79.0086	79.0086	76.9693	76.9693	(2.581)	0.0000	0.0000	7,142
2020/03/26	2033	06/08/2020			Bond Future	80.3053	80.3053	78.2322	78.2322	(2.582)	0.0000	0.0000	0
2020/03/26	2033	05/11/2020			Bond Future	80.4009	80.4009	78.2986	78.2986	(2.615)	0.0000	0.0000	0
2020/03/26	2033	04/02/2021			Bond Future	81.7457	81.7457	79.6081	79.6081	(2.615)	0.0000	0.0000	0
2020/03/26	2037	07/05/2020			Bond Future	12.4144	75.0281	12.1992	76.2148	(1.733)	0.0000	0.0000	83,470
2020/03/26	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2037	07/05/2020	9.60	Put	Bond Future	18,260.0700	18.2601	17,073.4000	17.0734	(6.499)	0	0	0
2020/03/26	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2037	07/05/2020	9.61	Put	Bond Future	18,183.2800	18.1833	16,996.6100	16.9966	(6.526)	0	0	0
2020/03/26	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	2037	07/05/2020	9.59	Put	Bond Future	18,336.9500	18.3369	17,150.2700	17.1503	(6.472)	0	0	0
2020/03/26	2037	07/05/2020	10.00	Put	Bond Future	15,262.7400	15.2627	14,076.1400	14.0761	(7.774)	0	0	0
2020/03/26	2037	07/05/2020	10.00	Call	Bond Future	0.0400	0.0000	0.1200	0.0001	200.000	0	0	7,500
2020/03/26	2037	07/05/2020	9.70	Put	Bond Future	17,496.5300	17.4965	16,309.8600	16.3099	(6.782)	0	0	0
2020/03/26	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/26	2037	06/08/2020			Bond Future	12.6185	71.9819	12.3941	73.1874	(1.779)	0.0000	0.0000	300
2020/03/26	2037	06/08/2020	9.87	Call	Bond Future	19.3600	0.0194	32.7700	0.0328	69.267	0	0	0
2020/03/26	2037	06/08/2020	9.87	Put	Bond Future	17,268.5200	17.2685	16,076.3900	16.0764	(6.903)	0	0	0
2020/03/26	2037	06/08/2020	9.88	Call	Bond Future	19.9000	0.0199	33.6400	0.0336	69.045	0	0	0

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2020/03/26	2037	06/08/2020	9.88	Put	Bond Future	17,195.2400	17.1952	16,003.4400	16.0034	(6.931)	0	0	0
2020/03/26	2037	06/08/2020	9.86	Call	Bond Future	18.8400	0.0188	31.9300	0.0319	69.480	0	0	0
2020/03/26	2037	06/08/2020	9.86	Put	Bond Future	17,341.9000	17.3419	16,149.4500	16.1494	(6.876)	0	0	0
2020/03/26	2037	05/11/2020			Bond Future	12.8142	73.1448	12.5797	74.3746	(1.830)	0.0000	0.0000	0
2020/03/26	2037	05/11/2020	10.18	Call	Bond Future	137.6300	0.1376	197.6000	0.1976	43.573	0	0	0
2020/03/26	2037	05/11/2020	10.18	Put	Bond Future	16,115.7800	16.1158	14,945.9900	14.9460	(7.259)	0	0	0
2020/03/26	2037	05/11/2020	10.19	Call	Bond Future	140.0400	0.1400	200.9000	0.2009	43.459	0	0	0
2020/03/26	2037	05/11/2020	10.19	Put	Bond Future	16,047.4800	16.0475	14,878.5800	14.8786	(7.284)	0	0	0
2020/03/26	2037	05/11/2020	10.17	Call	Bond Future	135.2600	0.1353	194.3500	0.1943	43.686	0	0	0
2020/03/26	2037	05/11/2020	10.17	Put	Bond Future	16,184.2100	16.1842	15,013.5400	15.0135	(7.233)	0	0	0
2020/03/26	2037	04/02/2021			Bond Future	13.0245	70.0945	12.7799	71.3444	(1.878)	0.0000	0.0000	0
2020/03/26	2037	04/02/2021	10.48	Put	Bond Future	15,269.5100	15.2695	14,138.5200	14.1385	(7.407)	0	0	0
2020/03/26	2037	04/02/2021	10.48	Call	Bond Future	355.9000	0.3559	474.7600	0.4748	33.397	0	0	240
2020/03/26	2037	04/02/2021	13.73	Call	Bond Future	5,784.3300	5.7843	6,637.7500	6.6377	14.754	0	0	0
2020/03/26	2037	04/02/2021	13.73	Put	Bond Future	2,368.6700	2.3687	1,972.2400	1.9722	(16.736)	0	0	300
2020/03/26	2037	04/02/2021	11.97	Put	Bond Future	7,371.4300	7.3714	6,527.7600	6.5278	(11.445)	0	0	0
2020/03/26	2037	04/02/2021	11.97	Call	Bond Future	1,724.0500	1.7241	2,130.2300	2.1302	23.560	0	0	300
2020/03/26	2037	04/02/2021	10.35	Call	Bond Future	300.5800	0.3006	403.9300	0.4039	34.384	0	0	0
2020/03/26	2037	04/02/2021	10.35	Put	Bond Future	16,103.4300	16.1034	14,956.9300	14.9569	(7.120)	0	0	72
2020/03/26	2037	04/02/2021	9.65	Put	Bond Future	20,948.9600	20.9490	19,743.0500	19.7431	(5.756)	0	0	0
2020/03/26	2037	04/02/2021	9.65	Call	Bond Future	109.6700	0.1097	153.6100	0.1536	40.066	0	0	72
2020/03/26	2037	04/02/2021	11.90	Call	Bond Future	1,622.4500	1.6225	2,011.2200	2.0112	23.962	0	0	0
2020/03/26	2037	04/02/2021	11.90	Put	Bond Future	7,669.6900	7.6697	6,808.6100	6.8086	(11.227)	0	0	240
2020/03/26	2037	04/02/2021	10.29	Call	Bond Future	277.5200	0.2775	374.2200	0.3742	34.844	0	0	0
2020/03/26	2037	04/02/2021	10.29	Put	Bond Future	16,495.5200	16.4955	15,342.3700	15.3424	(6.991)	0	0	0
2020/03/26	2037	04/02/2021	10.27	Call	Bond Future	270.1600	0.2702	364.7100	0.3647	34.998	0	0	0
2020/03/26	2037	04/02/2021	10.27	Put	Bond Future	16,627.2100	16.6272	15,471.9100	15.4719	(6.948)	0	0	0
2020/03/26	2037	04/02/2021	10.85	Call	Bond Future	558.9900	0.5590	730.6000	0.7306	30.700	0	0	0
2020/03/26	2037	04/02/2021	10.85	Put	Bond Future	13,016.3400	13.0163	11,938.1000	11.9381	(8.284)	0	0	72
2020/03/26	2037	04/02/2021	10.28	Call	Bond Future	273.8200	0.2738	369.4400	0.3694	34.921	0	0	0
2020/03/26	2037	04/02/2021	10.28	Put	Bond Future	16,561.3000	16.5613	15,407.0700	15.4071	(6.969)	0	0	0
2020/03/26	2038	07/05/2020			Bond Future	89.2201	89.2201	81.9594	81.9594	(8.138)	0.0000	0.0000	11,856
2020/03/26	2038	06/08/2020			Bond Future	88.9897	88.9897	81.6095	81.6095	(8.293)	0.0000	0.0000	0
2020/03/26	2038	05/11/2020			Bond Future	90.4479	90.4479	82.9519	82.9519	(8.288)	0.0000	0.0000	0
2020/03/26	2038	04/02/2021			Bond Future	90.2408	90.2408	82.6192	82.6192	(8.446)	0.0000	0.0000	0
2020/03/26	2040	07/05/2020			Bond Future	12.4425	77.3808	12.2018	78.7874	(1.935)	0.0000	0.0000	65,728
2020/03/26	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2040	07/05/2020	9.74	Put	Bond Future	18,681.9000	18.6819	17,275.3500	17.2754	(7.529)	0	0	0
2020/03/26	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2040	07/05/2020	9.75	Put	Bond Future	18,599.4200	18.5994	17,192.8700	17.1929	(7.562)	0	0	0
2020/03/26	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	2040	07/05/2020	9.73	Put	Bond Future	18,764.5000	18.7645	17,357.9400	17.3579	(7.496)	0	0	0
2020/03/26	2040	07/05/2020	12.20	Put	Bond Future	2,250.5200	2.2505	1,433.0500	1.4331	(36.324)	0	0	0
2020/03/26	2040	07/05/2020	12.20	Call	Bond Future	833.1600	0.8332	1,422.2500	1.4222	70.706	0	0	325
2020/03/26	2040	07/05/2020	11.80	Put	Bond Future	4,126.1100	4.1261	2,990.6300	2.9906	(27.519)	0	0	0
2020/03/26	2040	07/05/2020	11.80	Call	Bond Future	271.6200	0.2716	542.7000	0.5427	99.801	0	0	450

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2020/03/26	2040	07/05/2020	11.10	Put	Bond Future	8,455.5900	8.4556	7,076.4800	7.0765	(16.310)	0	0	0
2020/03/26	2040	07/05/2020	11.10	Call	Bond Future	15.7400	0.0157	43.1900	0.0432	174.396	0	0	450
2020/03/26	2040	07/05/2020	12.70	Put	Bond Future	800.2400	0.8002	414.9800	0.4150	(48.143)	0	0	0
2020/03/26	2040	07/05/2020	12.70	Call	Bond Future	2,257.3900	2.2574	3,278.6900	3.2787	45.243	0	0	325
2020/03/26	2040	07/05/2020	9.85	Put	Bond Future	17,780.8200	17.7808	16,374.2700	16.3743	(7.910)	0	0	0
2020/03/26	2040	07/05/2020	9.85	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/26	2040	07/05/2020	10.15	Put	Bond Future	15,391.7700	15.3918	13,985.3200	13.9853	(9.138)	0	0	0
2020/03/26	2040	07/05/2020	10.15	Call	Bond Future	0.0400	0.0000	0.1500	0.0002	275.000	0	0	7,500
2020/03/26	2040	07/05/2020	10.00	Put	Bond Future	16,573.9400	16.5739	15,167.4200	15.1674	(8.486)	0	0	0
2020/03/26	2040	07/05/2020	10.00	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	2,640
2020/03/26	2040	07/05/2020	9.50	Put	Bond Future	20,696.3400	20.6963	19,289.7800	19.2898	(6.796)	0	0	0
2020/03/26	2040	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,640
2020/03/26	2040	06/08/2020			Bond Future	12.6426	74.1221	12.3915	75.5510	(1.987)	0.0000	0.0000	600
2020/03/26	2040	06/08/2020	10.85	Call	Bond Future	154.4200	0.1544	252.8800	0.2529	63.761	0	0	0
2020/03/26	2040	06/08/2020	10.85	Put	Bond Future	11,447.8200	11.4478	10,117.3400	10.1173	(11.622)	0	0	12,538
2020/03/26	2040	06/08/2020	11.26	Call	Bond Future	356.5000	0.3565	550.2700	0.5503	54.353	0	0	0
2020/03/26	2040	06/08/2020	11.26	Put	Bond Future	8,828.5000	8.8285	7,593.3300	7.5933	(13.991)	0	0	517
2020/03/26	2040	06/08/2020	10.79	Call	Bond Future	135.1000	0.1351	223.2400	0.2232	65.241	0	0	0
2020/03/26	2040	06/08/2020	10.79	Put	Bond Future	11,854.4600	11.8545	10,513.6600	10.5137	(11.311)	0	0	800
2020/03/26	2040	06/08/2020	9.57	Put	Bond Future	21,178.5200	21.1785	19,754.0400	19.7540	(6.726)	0	0	0
2020/03/26	2040	06/08/2020	9.57	Call	Bond Future	4.4100	0.0044	8.8700	0.0089	101.134	0	0	800
2020/03/26	2040	06/08/2020	10.07	Put	Bond Future	17,129.7000	17.1297	15,718.8500	15.7188	(8.236)	0	0	0
2020/03/26	2040	06/08/2020	10.07	Call	Bond Future	21.2900	0.0213	39.3800	0.0394	84.969	0	0	800
2020/03/26	2040	06/08/2020	10.03	Call	Bond Future	18.9400	0.0189	35.2700	0.0353	86.220	0	0	0
2020/03/26	2040	06/08/2020	10.03	Put	Bond Future	17,442.4500	17.4424	16,029.8400	16.0298	(8.099)	0	0	0
2020/03/26	2040	06/08/2020	10.04	Call	Bond Future	19.5100	0.0195	36.2600	0.0363	85.853	0	0	0
2020/03/26	2040	06/08/2020	10.04	Put	Bond Future	17,364.0800	17.3641	15,951.8900	15.9519	(8.133)	0	0	0
2020/03/26	2040	06/08/2020	10.02	Call	Bond Future	18.3900	0.0184	34.3100	0.0343	86.569	0	0	0
2020/03/26	2040	06/08/2020	10.02	Put	Bond Future	17,520.9400	17.5209	16,107.9200	16.1079	(8.065)	0	0	0
2020/03/26	2040	05/11/2020			Bond Future	12.8341	75.3196	12.5717	76.7766	(2.045)	0.0000	0.0000	0
2020/03/26	2040	05/11/2020	10.23	Put	Bond Future	17,006.1900	17.0062	15,611.9500	15.6119	(8.198)	0	0	0
2020/03/26	2040	05/11/2020	10.23	Call	Bond Future	115.9200	0.1159	178.6600	0.1787	54.124	0	0	2,000
2020/03/26	2040	05/11/2020	11.70	Call	Bond Future	1,084.4100	1.0844	1,463.2300	1.4632	34.933	0	0	0
2020/03/26	2040	05/11/2020	11.70	Put	Bond Future	7,744.5400	7.7445	6,666.3800	6.6664	(13.922)	0	0	2,000
2020/03/26	2040	05/11/2020	10.00	Put	Bond Future	18,754.0500	18.7540	17,339.7100	17.3397	(7.542)	0	0	0
2020/03/26	2040	05/11/2020	10.00	Call	Bond Future	73.8500	0.0738	116.4900	0.1165	57.739	0	0	2,000
2020/03/26	2040	05/11/2020	11.50	Call	Bond Future	848.3900	0.8484	1,163.6400	1.1636	37.159	0	0	0
2020/03/26	2040	05/11/2020	11.50	Put	Bond Future	8,786.9000	8.7869	7,645.1700	7.6452	(12.994)	0	0	2,000
2020/03/26	2040	05/11/2020	9.73	Put	Bond Future	20,895.7500	20.8957	19,464.7800	19.4648	(6.848)	0	0	0
2020/03/26	2040	05/11/2020	9.73	Call	Bond Future	41.8000	0.0418	67.8100	0.0678	62.225	0	0	2,000
2020/03/26	2040	05/11/2020	9.50	Put	Bond Future	22,794.7600	22.7948	21,354.2400	21.3542	(6.320)	0	0	0
2020/03/26	2040	05/11/2020	9.50	Call	Bond Future	24.8400	0.0248	41.3000	0.0413	66.264	0	0	2,000
2020/03/26	2040	05/11/2020	10.31	Call	Bond Future	134.6500	0.1346	205.8800	0.2059	52.900	0	0	0
2020/03/26	2040	05/11/2020	10.31	Put	Bond Future	16,415.2500	16.4153	15,029.5000	15.0295	(8.442)	0	0	0
2020/03/26	2040	05/11/2020	10.32	Call	Bond Future	137.1600	0.1372	209.5100	0.2095	52.749	0	0	0
2020/03/26	2040	05/11/2020	10.32	Put	Bond Future	16,342.0100	16.3420	14,957.3800	14.9574	(8.473)	0	0	0
2020/03/26	2040	05/11/2020	10.30	Call	Bond Future	132.1800	0.1322	202.3000	0.2023	53.049	0	0	0
2020/03/26	2040	05/11/2020	10.30	Put	Bond Future	16,488.6300	16.4886	15,101.7700	15.1018	(8.411)	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
2020/03/26	2040	04/02/2021			Bond Future	13.0399	72.0548	12.7660	73.5356	(2.101)	0.0000	0.0000	0
2020/03/26	2040	04/02/2021	11.57	Call	Bond Future	1,176.7000	1.1767	1,536.2600	1.5363	30.557	0	0	0
2020/03/26	2040	04/02/2021	11.57	Put	Bond Future	9,755.5500	9.7555	8,634.3100	8.6343	(11.493)	0	0	500
2020/03/26	2040	04/02/2021	11.74	Call	Bond Future	1,390.0800	1.3901	1,797.1000	1.7971	29.280	0	0	0
2020/03/26	2040	04/02/2021	11.74	Put	Bond Future	8,892.8200	8.8928	7,819.0400	7.8190	(12.075)	0	0	800
2020/03/26	2040	04/02/2021	9.49	Put	Bond Future	23,960.0200	23.9600	22,514.5700	22.5146	(6.033)	0	0	0
2020/03/26	2040	04/02/2021	9.49	Call	Bond Future	70.3700	0.0704	105.7200	0.1057	50.234	0	0	500
2020/03/26	2040	04/02/2021	10.24	Put	Bond Future	18,107.9200	18.1079	16,725.6500	16.7257	(7.634)	0	0	0
2020/03/26	2040	04/02/2021	10.24	Call	Bond Future	233.2600	0.2333	331.7900	0.3318	42.240	0	0	500
2020/03/26	2040	04/02/2021	9.57	Put	Bond Future	23,299.4100	23.2994	21,858.5000	21.8585	(6.184)	0	0	0
2020/03/26	2040	04/02/2021	9.57	Call	Bond Future	80.8500	0.0809	120.7400	0.1207	49.338	0	0	800
2020/03/26	2040	04/02/2021	10.07	Put	Bond Future	19,366.5800	19.3666	17,965.4900	17.9655	(7.235)	0	0	0
2020/03/26	2040	04/02/2021	10.07	Call	Bond Future	181.3300	0.1813	261.0400	0.2610	43.959	0	0	800
2020/03/26	2040	04/02/2021	10.40	Call	Bond Future	292.7100	0.2927	411.7500	0.4117	40.668	0	0	0
2020/03/26	2040	04/02/2021	10.40	Put	Bond Future	16,960.8100	16.9608	15,599.0500	15.5990	(8.029)	0	0	0
2020/03/26	2040	04/02/2021	10.41	Call	Bond Future	296.8000	0.2968	417.2200	0.4172	40.573	0	0	0
2020/03/26	2040	04/02/2021	10.41	Put	Bond Future	16,890.3400	16.8903	15,529.9600	15.5300	(8.054)	0	0	0
2020/03/26	2040	04/02/2021	10.42	Call	Bond Future	300.9300	0.3009	422.7400	0.4227	40.478	0	0	0
2020/03/26	2040	04/02/2021	10.42	Put	Bond Future	16,820.0100	16.8200	15,461.0200	15.4610	(8.080)	0	0	0
2020/03/26	2044	07/05/2020			Bond Future	12.4396	74.4534	12.2040	75.8218	(1.894)	0.0000	0.0000	83,507
2020/03/26	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2044	07/05/2020	9.80	Put	Bond Future	18,366.0900	18.3661	16,997.6500	16.9977	(7.451)	0	0	0
2020/03/26	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2044	07/05/2020	9.81	Put	Bond Future	18,281.9400	18.2819	16,913.5000	16.9135	(7.485)	0	0	0
2020/03/26	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	2044	07/05/2020	9.79	Put	Bond Future	18,450.3700	18.4504	17,081.9300	17.0819	(7.417)	0	0	0
2020/03/26	2044	07/05/2020	9.45	Put	Bond Future	21,395.1400	21.3951	20,026.6900	20.0267	(6.396)	0	0	0
2020/03/26	2044	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	129
2020/03/26	2044	07/05/2020	9.97	Put	Bond Future	16,952.9400	16.9529	15,584.5200	15.5845	(8.072)	0	0	0
2020/03/26	2044	07/05/2020	9.97	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	129
2020/03/26	2044	07/05/2020	10.81	Call	Bond Future	3.4400	0.0034	10.4300	0.0104	203.198	0	0	0
2020/03/26	2044	07/05/2020	10.81	Put	Bond Future	10,485.8100	10.4858	9,124.3500	9.1243	(12.984)	0	0	129
2020/03/26	2044	07/05/2020	9.33	Put	Bond Future	22,472.2600	22.4723	21,103.8100	21.1038	(6.090)	0	0	0
2020/03/26	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2020/03/26	2044	07/05/2020	9.98	Put	Bond Future	16,870.9500	16.8710	15,502.5300	15.5025	(8.111)	0	0	0
2020/03/26	2044	07/05/2020	9.98	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	100
2020/03/26	2044	07/05/2020	11.09	Call	Bond Future	15.6600	0.0157	41.6900	0.0417	166.220	0	0	0
2020/03/26	2044	07/05/2020	11.09	Put	Bond Future	8,515.8800	8.5159	7,173.4600	7.1735	(15.764)	0	0	100
2020/03/26	2044	07/05/2020	9.26	Put	Bond Future	23,110.0000	23.1100	21,741.5500	21.7416	(5.921)	0	0	0
2020/03/26	2044	07/05/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	556
2020/03/26	2044	07/05/2020	9.91	Put	Bond Future	17,447.4800	17.4475	16,079.0500	16.0790	(7.843)	0	0	0
2020/03/26	2044	07/05/2020	9.91	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	556
2020/03/26	2044	07/05/2020	11.02	Call	Bond Future	10.9500	0.0109	30.1200	0.0301	175.068	0	0	0
2020/03/26	2044	07/05/2020	11.02	Put	Bond Future	8,999.0400	8.9990	7,649.7600	7.6498	(14.994)	0	0	556
2020/03/26	2044	06/08/2020			Bond Future	12.6334	71.2726	12.3874	72.6628	(1.947)	0.0000	0.0000	500
2020/03/26	2044	06/08/2020	9.36	Put	Bond Future	23,253.3500	23.2534	21,865.2500	21.8653	(5.969)	0	0	0
2020/03/26	2044	06/08/2020	9.36	Call	Bond Future	2.0900	0.0021	4.2600	0.0043	103.828	0	0	602

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2020/03/26	2044	06/08/2020	9.98	Put	Bond Future	17,952.1600		17.9522	16,575.9600	16.5760	(7.666)	0	0	0
2020/03/26	2044	06/08/2020	9.98	Call	Bond Future	16.7700		0.0168	30.8400	0.0308	83.900	0	0	602
2020/03/26	2044	06/08/2020	11.09	Call	Bond Future	266.0000		0.2660	413.9100	0.4139	55.605	0	0	0
2020/03/26	2044	06/08/2020	11.09	Put	Bond Future	9,847.4100		9.8474	8,605.0500	8.6050	(12.616)	0	0	602
2020/03/26	2044	06/08/2020	9.01	Put	Bond Future	26,486.5700		26.4866	25,096.9200	25.0969	(5.247)	0	0	0
2020/03/26	2044	06/08/2020	9.01	Call	Bond Future	0.5300		0.0005	1.1500	0.0012	116.981	0	0	140
2020/03/26	2044	06/08/2020	9.66	Put	Bond Future	20,621.6500		20.6216	19,237.0500	19.2370	(6.714)	0	0	0
2020/03/26	2044	06/08/2020	9.66	Call	Bond Future	6.0400		0.0060	11.7100	0.0117	93.874	0	0	140
2020/03/26	2044	06/08/2020	10.93	Call	Bond Future	191.0200		0.1910	304.0200	0.3040	59.156	0	0	0
2020/03/26	2044	06/08/2020	10.93	Put	Bond Future	10,893.1800		10.8932	9,615.9100	9.6159	(11.725)	0	0	140
2020/03/26	2044	06/08/2020	9.87	Call	Bond Future	11.9500		0.0120	22.3800	0.0224	87.280	0	0	0
2020/03/26	2044	06/08/2020	9.87	Put	Bond Future	18,853.8800		18.8539	17,474.0400	17.4740	(7.319)	0	0	0
2020/03/26	2044	06/08/2020	9.88	Call	Bond Future	12.3300		0.0123	23.0500	0.0231	86.942	0	0	0
2020/03/26	2044	06/08/2020	9.88	Put	Bond Future	18,771.2200		18.7712	17,391.6700	17.3917	(7.349)	0	0	0
2020/03/26	2044	06/08/2020	9.86	Call	Bond Future	11.5800		0.0116	21.7200	0.0217	87.565	0	0	0
2020/03/26	2044	06/08/2020	9.86	Put	Bond Future	18,936.6800		18.9367	17,556.5500	17.5565	(7.288)	0	0	0
2020/03/26	2044	05/11/2020			Bond Future	12.8186		72.4240	12.5615	73.8415	(2.006)	0.0000	0.0000	0
2020/03/26	2044	05/11/2020	11.06	Call	Bond Future	478.9700		0.4790	674.8100	0.6748	40.888	0	0	0
2020/03/26	2044	05/11/2020	11.06	Put	Bond Future	11,279.5600		11.2796	10,057.9300	10.0579	(10.830)	0	0	525
2020/03/26	2044	05/11/2020	10.04	Put	Bond Future	18,528.2100		18.5282	17,155.4400	17.1554	(7.409)	0	0	0
2020/03/26	2044	05/11/2020	10.04	Call	Bond Future	81.1800		0.0812	125.8800	0.1259	55.063	0	0	525
2020/03/26	2044	05/11/2020	9.34	Put	Bond Future	24,434.5800		24.4346	23,028.2300	23.0282	(5.756)	0	0	0
2020/03/26	2044	05/11/2020	9.34	Call	Bond Future	16.6200		0.0166	27.7400	0.0277	66.907	0	0	525
2020/03/26	2044	05/11/2020	11.17	Call	Bond Future	561.2300		0.5612	783.2200	0.7832	39.554	0	0	0
2020/03/26	2044	05/11/2020	11.17	Put	Bond Future	10,603.8700		10.6039	9,408.3900	9.4084	(11.274)	0	0	1,815
2020/03/26	2044	05/11/2020	11.43	Call	Bond Future	797.9700		0.7980	1,089.6300	1.0896	36.550	0	0	0
2020/03/26	2044	05/11/2020	11.43	Put	Bond Future	9,096.4700		9.0965	7,970.6600	7.9707	(12.376)	0	0	1,815
2020/03/26	2044	05/11/2020	9.72	Put	Bond Future	21,138.3200		21.1383	19,745.5200	19.7455	(6.589)	0	0	0
2020/03/26	2044	05/11/2020	9.72	Call	Bond Future	40.9600		0.0410	65.6300	0.0656	60.229	0	0	1,815
2020/03/26	2044	05/11/2020	9.97	Put	Bond Future	19,086.1200		19.0861	17,708.1300	17.7081	(7.220)	0	0	0
2020/03/26	2044	05/11/2020	9.97	Call	Bond Future	70.2900		0.0703	109.7700	0.1098	56.167	0	0	568
2020/03/26	2044	05/11/2020	8.87	Put	Bond Future	28,809.8900		28.8099	27,395.9900	27.3960	(4.908)	0	0	0
2020/03/26	2044	05/11/2020	8.87	Call	Bond Future	4.7100		0.0047	8.2800	0.0083	75.796	0	0	1,815
2020/03/26	2044	05/11/2020	10.02	Put	Bond Future	18,686.8600		18.6869	17,312.5500	17.3126	(7.354)	0	0	0
2020/03/26	2044	05/11/2020	10.02	Call	Bond Future	77.9300		0.0779	121.0900	0.1211	55.383	0	0	1,815
2020/03/26	2044	05/11/2020	9.29	Put	Bond Future	24,884.2100		24.8842	23,476.6700	23.4767	(5.656)	0	0	0
2020/03/26	2044	05/11/2020	9.29	Call	Bond Future	14.6500		0.0147	24.5800	0.0246	67.782	0	0	568
2020/03/26	2044	05/11/2020	9.96	Put	Bond Future	19,166.4200		19.1664	17,787.7300	17.7877	(7.193)	0	0	0
2020/03/26	2044	05/11/2020	9.96	Call	Bond Future	68.8400		0.0688	107.6200	0.1076	56.334	0	0	0
2020/03/26	2044	05/11/2020	11.38	Call	Bond Future	747.5500		0.7475	1,024.9800	1.0250	37.112	0	0	0
2020/03/26	2044	05/11/2020	11.38	Put	Bond Future	9,376.3900		9.3764	8,236.3500	8.2363	(12.159)	0	0	568
2020/03/26	2044	05/11/2020	10.35	Call	Bond Future	148.1600		0.1482	222.8300	0.2228	50.398	0	0	0
2020/03/26	2044	05/11/2020	10.35	Put	Bond Future	16,147.1900		16.1472	14,804.3900	14.8044	(8.316)	0	0	0
2020/03/26	2044	05/11/2020	10.36	Call	Bond Future	150.9200		0.1509	226.7700	0.2268	50.258	0	0	0
2020/03/26	2044	05/11/2020	10.36	Put	Bond Future	16,072.8700		16.0729	14,731.2500	14.7313	(8.347)	0	0	0
2020/03/26	2044	05/11/2020	10.34	Call	Bond Future	145.4500		0.1454	218.9600	0.2190	50.540	0	0	0
2020/03/26	2044	05/11/2020	10.34	Put	Bond Future	16,221.6800		16.2217	14,877.7200	14.8777	(8.285)	0	0	0
2020/03/26	2044	04/02/2021			Bond Future	13.0175		69.2367	12.7490	70.6773	(2.062)	0.0000	0.0000	0

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2020/03/26	2044	04/02/2021	10.04	Put	Bond Future	19,646.5200		19.6465	18,278.3200	18.2783	(6.964)	0	0	0
2020/03/26	2044	04/02/2021	10.04	Call	Bond Future	165.9900		0.1660	238.4300	0.2384	43.641	0	0	0
2020/03/26	2044	04/02/2021	10.84	Call	Bond Future	515.0400		0.5150	700.0800	0.7001	35.927	0	0	0
2020/03/26	2044	04/02/2021	10.84	Put	Bond Future	13,915.3100		13.9153	12,659.7100	12.6597	(9.023)	0	0	405
2020/03/26	2044	04/02/2021	10.29	Call	Bond Future	243.1100		0.2431	343.0100	0.3430	41.093	0	0	0
2020/03/26	2044	04/02/2021	10.29	Put	Bond Future	17,745.3100		17.7453	16,404.5700	16.4046	(7.555)	0	0	405
2020/03/26	2044	04/02/2021	9.66	Put	Bond Future	22,722.2100		22.7222	21,323.6900	21.3237	(6.155)	0	0	0
2020/03/26	2044	04/02/2021	9.66	Call	Bond Future	88.1900		0.0882	130.3100	0.1303	47.761	0	0	405
2020/03/26	2044	04/02/2021	10.36	Call	Bond Future	269.2600		0.2693	378.0500	0.3780	40.403	0	0	0
2020/03/26	2044	04/02/2021	10.36	Put	Bond Future	17,230.6500		17.2307	15,898.8000	15.8988	(7.730)	0	0	0
2020/03/26	2044	04/02/2021	10.37	Call	Bond Future	273.1700		0.2732	383.2800	0.3833	40.308	0	0	0
2020/03/26	2044	04/02/2021	10.37	Put	Bond Future	17,157.7600		17.1578	15,827.2300	15.8272	(7.755)	0	0	0
2020/03/26	2044	04/02/2021	10.35	Call	Bond Future	265.3900		0.2654	372.8800	0.3729	40.503	0	0	0
2020/03/26	2044	04/02/2021	10.35	Put	Bond Future	17,303.6900		17.3037	15,970.5400	15.9705	(7.704)	0	0	0
2020/03/26	2046	07/05/2020			Bond Future	75.4297		75.4297	68.4213	68.4213	(9.291)	0.0000	0.0000	15,286
2020/03/26	2046	06/08/2020			Bond Future	76.6677		76.6677	69.5438	69.5438	(9.292)	0.0000	0.0000	0
2020/03/26	2046	05/11/2020			Bond Future	76.1284		76.1284	68.8922	68.8922	(9.505)	0.0000	0.0000	0
2020/03/26	2046	04/02/2021			Bond Future	77.4018		77.4018	70.0442	70.0442	(9.506)	0.0000	0.0000	0
2020/03/26	2050	07/05/2020			Bond Future	75.0827		75.0827	68.1366	68.1366	(9.251)	0.0000	0.0000	15,560
2020/03/26	2050	06/08/2020			Bond Future	74.4353		74.4353	67.3750	67.3750	(9.485)	0.0000	0.0000	0
2020/03/26	2050	05/11/2020			Bond Future	75.6551		75.6551	68.4833	68.4833	(9.480)	0.0000	0.0000	0
2020/03/26	2050	04/02/2021			Bond Future	75.0004		75.0004	67.7085	67.7085	(9.723)	0.0000	0.0000	0
2020/03/26	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	AL37	07/05/2020			Index Future	625.1930		625.1930	633.2220	633.2220	1.284	0.0000	0.0000	0
2020/03/26	AL37	06/08/2020			Index Future	635.1900		635.1900	643.3440	643.3440	1.284	0.0000	0.0000	0
2020/03/26	AL37	05/11/2020			Index Future	645.5580		645.5580	653.8850	653.8850	1.290	0.0000	0.0000	0
2020/03/26	AL37	04/02/2021			Index Future	656.2080		656.2080	664.6700	664.6700	1.290	0.0000	0.0000	0
2020/03/26	AL7T	07/05/2020			Index Future	678.0930		678.0930	688.6450	688.6450	1.556	0.0000	0.0000	0
2020/03/26	AL7T	06/08/2020			Index Future	688.9350		688.9350	699.6540	699.6540	1.556	0.0000	0.0000	0
2020/03/26	AL7T	05/11/2020			Index Future	700.1810		700.1810	711.1170	711.1170	1.562	0.0000	0.0000	0
2020/03/26	AL7T	04/02/2021			Index Future	711.7320		711.7320	722.8460	722.8460	1.562	0.0000	0.0000	0
2020/03/26	ALBI	07/05/2020			Index Future	615.8690		615.8690	625.2790	625.2790	1.528	0.0000	0.0000	208
2020/03/26	ALBI	06/08/2020			Index Future	625.7160		625.7160	635.2750	635.2750	1.528	0.0000	0.0000	0
2020/03/26	ALBI	05/11/2020			Index Future	635.9300		635.9300	645.6830	645.6830	1.534	0.0000	0.0000	0
2020/03/26	ALBI	04/02/2021			Index Future	646.4210		646.4210	656.3330	656.3330	1.533	0.0000	0.0000	0
2020/03/26	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/26	ES33	07/05/2020			Bond Future	13.4246	64.8194	13.1885	65.8717	(1.759)	0.0000	0.0000	350
2020/03/26	ES33	06/08/2020			Bond Future	13.6765	65.8672	13.4299	66.9361	(1.803)	0.0000	0.0000	0
2020/03/26	ES33	05/11/2020			Bond Future	13.9338	63.1434	13.6752	64.2338	(1.856)	0.0000	0.0000	0
2020/03/26	ES33	04/02/2021			Bond Future	14.2103	64.1852	13.9397	65.2933	(1.904)	0.0000	0.0000	0
2020/03/26	ES42	07/05/2020			Bond Future	13.6347	64.8050	13.4082	65.8965	(1.661)	0.0000	0.0000	4,919
2020/03/26	ES42	06/08/2020			Bond Future	13.8778	65.8527	13.6406	66.9618	(1.709)	0.0000	0.0000	0
2020/03/26	ES42	05/11/2020			Bond Future	14.1283	62.6542	13.8786	63.7853	(1.767)	0.0000	0.0000	0
2020/03/26	ES42	04/02/2021			Bond Future	14.3884	63.6879	14.1265	64.8374	(1.820)	0.0000	0.0000	0
2020/03/26	GOVI	07/05/2020			GOVI	608.2930	608.2930	617.6180	617.6180	1.533	0.0000	0.0000	1,180
2020/03/26	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	07/05/2020	719.99	Put	GOVI	1,116,970.0000	111.6970	1,023,720.0000	102.3720	(8.348)	0	0	0
2020/03/26	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	07/05/2020	720.00	Put	GOVI	1,117,070.0000	111.7070	1,023,820.0000	102.3820	(8.348)	0	0	0
2020/03/26	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	07/05/2020	719.98	Put	GOVI	1,116,870.0000	111.6870	1,023,620.0000	102.3620	(8.349)	0	0	0
2020/03/26	GOVI	06/08/2020			GOVI	618.0200	618.0200	627.4910	627.4910	1.532	0.0000	0.0000	1
2020/03/26	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	06/08/2020	728.13	Put	GOVI	1,101,100.0000	110.1100	1,006,390.0000	100.6390	(8.601)	0	0	0
2020/03/26	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	06/08/2020	728.14	Put	GOVI	1,101,200.0000	110.1200	1,006,490.0000	100.6490	(8.601)	0	0	0
2020/03/26	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	06/08/2020	728.12	Put	GOVI	1,101,000.0000	110.1000	1,006,290.0000	100.6290	(8.602)	0	0	0
2020/03/26	GOVI	05/11/2020			GOVI	628.1070	628.1070	637.7710	637.7710	1.539	0.0000	0.0000	0
2020/03/26	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	05/11/2020	737.84	Put	GOVI	1,097,330.0000	109.7330	1,000,690.0000	100.0690	(8.807)	0	0	0
2020/03/26	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	05/11/2020	737.85	Put	GOVI	1,097,430.0000	109.7430	1,000,790.0000	100.0790	(8.806)	0	0	0
2020/03/26	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	05/11/2020	737.83	Put	GOVI	1,097,230.0000	109.7230	1,000,590.0000	100.0590	(8.808)	0	0	0
2020/03/26	GOVI	04/02/2021			GOVI	638.4690	638.4690	648.2910	648.2910	1.538	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
2020/03/26	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	04/02/2021	750.95	Put	GOVI	1,124,810.0000	112.4810	1,026,590.0000	102.6590	(8.732)	0	0	0
2020/03/26	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	04/02/2021	750.96	Put	GOVI	1,124,910.0000	112.4910	1,026,690.0000	102.6690	(8.731)	0	0	0
2020/03/26	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	GOVI	04/02/2021	750.94	Put	GOVI	1,124,710.0000	112.4710	1,026,490.0000	102.6490	(8.733)	0	0	0
2020/03/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/26	IGOV	07/05/2020			Index Future	223.3120	223.3120	213.6480	213.6480	(4.328)	0.0000	0.0000	983
2020/03/26	IGOV	06/08/2020			Index Future	226.9380	226.9380	217.1160	217.1160	(4.328)	0.0000	0.0000	0
2020/03/26	IGOV	05/11/2020			Index Future	230.6960	230.6960	220.7250	220.7250	(4.322)	0.0000	0.0000	0
2020/03/26	IGOV	04/02/2021			Index Future	234.5550	234.5550	224.4160	224.4160	(4.323)	0.0000	0.0000	0
2020/03/26	IS02	22/06/2020			Interest Rate Swap	101.7700	101.7700	101.7700	101.7700	0.000	0.0000	0.0000	0
2020/03/26	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/26	IS05	17/12/2020			Interest Rate Swap	94.5000	94.5000	94.5100	94.5100	0.011	0.0000	0.0000	0
2020/03/26	IS05	16/03/2021			Interest Rate Swap	93.0600	93.0600	93.0700	93.0700	0.011	0.0000	0.0000	0
2020/03/26	IS05	15/06/2021			Interest Rate Swap	91.6300	91.6300	91.6500	91.6500	0.022	0.0000	0.0000	0
2020/03/26	IS05	21/09/2021			Interest Rate Swap	91.0300	91.0300	91.0500	91.0500	0.022	0.0000	0.0000	0
2020/03/26	IS05	21/12/2021			Interest Rate Swap	92.7700	92.7700	92.8000	92.8000	0.032	0.0000	0.0000	51
2020/03/26	IS05	15/03/2022			Interest Rate Swap	92.7000	92.7000	92.7100	92.7100	0.011	0.0000	0.0000	0
2020/03/26	IS05	21/06/2022			Interest Rate Swap	93.3300	93.3300	93.3300	93.3300	0.000	0.0000	0.0000	0
2020/03/26	IS05	20/09/2022			Interest Rate Swap	96.9500	96.9500	96.9400	96.9400	(0.010)	0.0000	0.0000	0
2020/03/26	IS05	20/12/2022			Interest Rate Swap	97.9700	97.9700	97.9400	97.9400	(0.031)	0.0000	0.0000	0
2020/03/26	IS05	22/03/2023			Interest Rate Swap	91.0600	91.0600	91.0100	91.0100	(0.055)	0.0000	0.0000	0
2020/03/26	IS05	20/06/2023			Interest Rate Swap	97.2000	97.2000	97.1200	97.1200	(0.082)	0.0000	0.0000	0
2020/03/26	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/26	IS10	17/12/2025			Interest Rate Swap	92.5700	92.5700	92.2400	92.2400	(0.356)	0.0000	0.0000	0
2020/03/26	IS10	16/03/2026			Interest Rate Swap	89.9400	89.9400	89.5800	89.5800	(0.400)	0.0000	0.0000	0
2020/03/26	IS10	15/06/2026			Interest Rate Swap	89.1500	89.1500	88.7800	88.7800	(0.415)	0.0000	0.0000	0
2020/03/26	IS10	21/09/2026			Interest Rate Swap	91.8300	91.8300	91.4500	91.4500	(0.414)	0.0000	0.0000	0
2020/03/26	IS10	21/12/2026			Interest Rate Swap	96.3100	96.3100	95.9400	95.9400	(0.384)	0.0000	0.0000	0
2020/03/26	IS10	15/03/2027			Interest Rate Swap	95.5000	95.5000	95.1200	95.1200	(0.398)	0.0000	0.0000	0
2020/03/26	IS10	21/06/2027			Interest Rate Swap	97.9900	97.9900	97.6200	97.6200	(0.378)	0.0000	0.0000	0
2020/03/26	IS10	20/09/2027			Interest Rate Swap	103.9900	103.9900	103.6400	103.6400	(0.337)	0.0000	0.0000	0
2020/03/26	IS10	20/12/2027			Interest Rate Swap	104.7800	104.7800	104.4500	104.4500	(0.315)	0.0000	0.0000	0
2020/03/26	IS10	22/03/2028			Interest Rate Swap	98.6200	98.6200	98.2800	98.2800	(0.345)	0.0000	0.0000	0
2020/03/26	IS10	20/06/2028			Interest Rate Swap	106.3900	106.3900	106.0400	106.0400	(0.329)	0.0000	0.0000	0
2020/03/26	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/26	R023	07/05/2020			Bond Future	7.3177	102.6101	7.0010	103.4089	(4.328)	0.0000	0.0000	59,868
2020/03/26	R023	07/05/2020	6.90	Call	Bond Future	156.2900	0.1563	400.8100	0.4008	156.453	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
2020/03/26	R023	07/05/2020	6.90	Put	Bond Future	1,211.5400	1.2115	657.2600	0.6573	(45.750)	0	0	0
2020/03/26	R023	07/05/2020	6.91	Call	Bond Future	160.1100	0.1601	409.5000	0.4095	155.762	0	0	0
2020/03/26	R023	07/05/2020	6.91	Put	Bond Future	1,189.9300	1.1899	640.5200	0.6405	(46.172)	0	0	0
2020/03/26	R023	07/05/2020	6.89	Call	Bond Future	152.4600	0.1525	392.1600	0.3922	157.222	0	0	0
2020/03/26	R023	07/05/2020	6.89	Put	Bond Future	1,233.1300	1.2331	674.0300	0.6740	(45.340)	0	0	0
2020/03/26	R023	06/08/2020			Bond Future	7.4010	104.2686	7.0499	105.0798	(4.744)	0.0000	0.0000	0
2020/03/26	R023	06/08/2020	7.27	Call	Bond Future	705.2400	0.7052	1,126.6800	1.1267	59.758	0	0	0
2020/03/26	R023	06/08/2020	7.27	Put	Bond Future	1,006.9300	1.0069	617.1700	0.6172	(38.708)	0	0	0
2020/03/26	R023	06/08/2020	7.28	Call	Bond Future	714.9300	0.7149	1,139.8700	1.1399	59.438	0	0	0
2020/03/26	R023	06/08/2020	7.28	Put	Bond Future	993.5500	0.9936	607.2900	0.6073	(38.877)	0	0	0
2020/03/26	R023	06/08/2020	7.26	Call	Bond Future	695.4000	0.6954	1,113.3400	1.1133	60.101	0	0	0
2020/03/26	R023	06/08/2020	7.26	Put	Bond Future	1,020.1700	1.0202	626.9100	0.6269	(38.548)	0	0	0
2020/03/26	R023	05/11/2020			Bond Future	7.4975	102.0284	7.1019	102.8593	(5.276)	0.0000	0.0000	0
2020/03/26	R023	05/11/2020	7.46	Call	Bond Future	1,017.2500	1.0172	1,476.4700	1.4765	45.143	0	0	0
2020/03/26	R023	05/11/2020	7.46	Put	Bond Future	1,095.5500	1.0956	723.9200	0.7239	(33.922)	0	0	0
2020/03/26	R023	05/11/2020	7.47	Call	Bond Future	1,028.6700	1.0287	1,490.4200	1.4904	44.888	0	0	0
2020/03/26	R023	05/11/2020	7.47	Put	Bond Future	1,086.0500	1.0861	716.9500	0.7169	(33.986)	0	0	0
2020/03/26	R023	05/11/2020	7.45	Call	Bond Future	1,005.5900	1.0056	1,462.2700	1.4623	45.414	0	0	0
2020/03/26	R023	05/11/2020	7.45	Put	Bond Future	1,104.8000	1.1048	730.6300	0.7306	(33.868)	0	0	0
2020/03/26	R023	04/02/2021			Bond Future	7.6160	103.7117	7.1673	104.5559	(5.891)	0.0000	0.0000	0
2020/03/26	R023	04/02/2021	6.33	Call	Bond Future	314.7500	0.3148	520.9100	0.5209	65.500	0	0	0
2020/03/26	R023	04/02/2021	6.33	Put	Bond Future	2,759.0400	2.7590	2,121.0000	2.1210	(23.125)	0	0	0
2020/03/26	R023	04/02/2021	6.34	Call	Bond Future	318.5100	0.3185	526.4200	0.5264	65.276	0	0	0
2020/03/26	R023	04/02/2021	6.34	Put	Bond Future	2,743.5000	2.7435	2,107.2100	2.1072	(23.193)	0	0	0
2020/03/26	R023	04/02/2021	6.32	Call	Bond Future	311.0400	0.3110	515.4400	0.5154	65.715	0	0	0
2020/03/26	R023	04/02/2021	6.32	Put	Bond Future	2,774.6400	2.7746	2,134.8400	2.1348	(23.059)	0	0	0
2020/03/26	R035	07/05/2020			Bond Future	12.3280	78.5023	12.0977	79.7882	(1.868)	0.0000	0.0000	132,815
2020/03/26	R035	07/05/2020	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R035	07/05/2020	9.48	Put	Bond Future	18,486.5900	18.4866	17,200.6500	17.2007	(6.956)	0	0	0
2020/03/26	R035	07/05/2020	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R035	07/05/2020	9.49	Put	Bond Future	18,410.6400	18.4106	17,124.7000	17.1247	(6.985)	0	0	0
2020/03/26	R035	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R035	07/05/2020	9.47	Put	Bond Future	18,562.6300	18.5626	17,276.6900	17.2767	(6.928)	0	0	0
2020/03/26	R035	07/05/2020	9.55	Put	Bond Future	17,956.7800	17.9568	16,670.8500	16.6709	(7.161)	0	0	0
2020/03/26	R035	07/05/2020	9.55	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	7,500
2020/03/26	R035	07/05/2020	9.85	Put	Bond Future	15,734.0100	15.7340	14,448.1200	14.4481	(8.173)	0	0	0
2020/03/26	R035	07/05/2020	9.85	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	7,500
2020/03/26	R035	07/05/2020	9.78	Put	Bond Future	16,245.8100	16.2458	14,959.8900	14.9599	(7.915)	0	0	0
2020/03/26	R035	07/05/2020	9.78	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	3,530
2020/03/26	R035	07/05/2020	9.18	Put	Bond Future	20,806.5300	20.8065	19,520.5900	19.5206	(6.180)	0	0	0
2020/03/26	R035	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,530
2020/03/26	R035	07/05/2020	10.57	Call	Bond Future	2.0200	0.0020	6.1300	0.0061	203.465	0	0	0
2020/03/26	R035	07/05/2020	10.57	Put	Bond Future	10,703.1600	10.7032	9,421.3300	9.4213	(11.976)	0	0	3,530
2020/03/26	R035	07/05/2020	9.11	Put	Bond Future	21,359.5800	21.3596	20,073.6400	20.0736	(6.020)	0	0	0
2020/03/26	R035	07/05/2020	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2020/03/26	R035	07/05/2020	9.75	Put	Bond Future	16,466.4200	16.4664	15,180.5000	15.1805	(7.809)	0	0	0
2020/03/26	R035	07/05/2020	9.75	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	5,000

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2020/03/26	R035	07/05/2020	10.75	Call	Bond Future	5.5100		0.0055	15.4900	0.0155	181.125	0	0	0
2020/03/26	R035	07/05/2020	10.75	Put	Bond Future	9,511.5700		9.5116	8,235.6100	8.2356	(13.415)	0	0	5,000
2020/03/26	R035	06/08/2020			Bond Future	12.5308		79.7712	12.2907	81.0775	(1.916)	0.0000	0.0000	410
2020/03/26	R035	06/08/2020	9.09	Put	Bond Future	22,486.5600		22.4866	21,181.9000	21.1819	(5.802)	0	0	0
2020/03/26	R035	06/08/2020	9.09	Call	Bond Future	1.6100		0.0016	3.2500	0.0033	101.863	0	0	500
2020/03/26	R035	06/08/2020	9.67	Put	Bond Future	18,070.6500		18.0707	16,773.3900	16.7734	(7.179)	0	0	0
2020/03/26	R035	06/08/2020	9.67	Call	Bond Future	10.7000		0.0107	19.7400	0.0197	84.486	0	0	500
2020/03/26	R035	06/08/2020	10.45	Call	Bond Future	84.9500		0.0849	139.9100	0.1399	64.697	0	0	0
2020/03/26	R035	06/08/2020	10.45	Put	Bond Future	12,636.5300		12.6365	11,385.1900	11.3852	(9.903)	0	0	500
2020/03/26	R035	06/08/2020	9.00	Put	Bond Future	23,199.5500		23.1995	21,894.4700	21.8945	(5.625)	0	0	0
2020/03/26	R035	06/08/2020	9.00	Call	Bond Future	1.1700		0.0012	2.3900	0.0024	104.274	0	0	24,761
2020/03/26	R035	06/08/2020	8.75	Put	Bond Future	25,219.9100		25.2199	23,914.1200	23.9141	(5.178)	0	0	0
2020/03/26	R035	06/08/2020	8.75	Call	Bond Future	0.4600		0.0005	0.9700	0.0010	110.870	0	0	3,000
2020/03/26	R035	06/08/2020	9.92	Call	Bond Future	21.9900		0.0220	39.0800	0.0391	77.717	0	0	0
2020/03/26	R035	06/08/2020	9.92	Put	Bond Future	16,263.1700		16.2632	14,973.9600	14.9740	(7.927)	0	0	0
2020/03/26	R035	06/08/2020	9.93	Call	Bond Future	26,610.0000		0.0226	40.1200	0.0401	77.444	0	0	0
2020/03/26	R035	06/08/2020	9.93	Put	Bond Future	16,192.1000		16.1921	14,903.3100	14.9033	(7.959)	0	0	0
2020/03/26	R035	06/08/2020	9.91	Call	Bond Future	21.3900		0.0214	38.0700	0.0381	77.980	0	0	0
2020/03/26	R035	06/08/2020	9.91	Put	Bond Future	16,334.3300		16.3343	15,044.7100	15.0447	(7.895)	0	0	0
2020/03/26	R035	05/11/2020			Bond Future	12.7380		76.5658	12.4869	77.8982	(1.972)	0.0000	0.0000	0
2020/03/26	R035	05/11/2020	10.34	Call	Bond Future	187.4200		0.1874	274.1700	0.2742	46.286	0	0	0
2020/03/26	R035	05/11/2020	10.34	Put	Bond Future	14,517.3900		14.5174	13,271.6700	13.2717	(8.581)	0	0	0
2020/03/26	R035	05/11/2020	10.32	Call	Bond Future	181.2800		0.1813	265.6400	0.2656	46.536	0	0	0
2020/03/26	R035	05/11/2020	10.32	Put	Bond Future	14,647.3300		14.6473	13,399.2200	13.3992	(8.521)	0	0	0
2020/03/26	R035	05/11/2020	10.33	Call	Bond Future	184.3300		0.1843	269.8800	0.2699	46.411	0	0	0
2020/03/26	R035	05/11/2020	10.33	Put	Bond Future	14,582.3000		14.5823	13,335.3800	13.3354	(8.551)	0	0	0
2020/03/26	R035	04/02/2021			Bond Future	12.9614		77.8289	12.6991	79.1831	(2.024)	0.0000	0.0000	0
2020/03/26	R035	04/02/2021	10.04	Call	Bond Future	203.0600		0.2031	284.7000	0.2847	40.205	0	0	0
2020/03/26	R035	04/02/2021	10.04	Put	Bond Future	17,661.1100		17.6611	16,388.5300	16.3885	(7.206)	0	0	0
2020/03/26	R035	04/02/2021	10.14	Call	Bond Future	233.7700		0.2338	325.6600	0.3257	39.308	0	0	0
2020/03/26	R035	04/02/2021	10.14	Put	Bond Future	16,998.1800		16.9982	15,735.8500	15.7359	(7.426)	0	0	650
2020/03/26	R035	04/02/2021	11.14	Call	Bond Future	800.4700		0.8005	1,049.6400	1.0496	31.128	0	0	0
2020/03/26	R035	04/02/2021	11.14	Put	Bond Future	11,031.4800		11.0315	9,926.4300	9.9264	(10.017)	0	0	650
2020/03/26	R035	04/02/2021	10.05	Call	Bond Future	205.9700		0.2060	288.6000	0.2886	40.117	0	0	0
2020/03/26	R035	04/02/2021	10.05	Put	Bond Future	17,594.3100		17.5943	16,322.7200	16.3227	(7.227)	0	0	0
2020/03/26	R035	04/02/2021	10.06	Call	Bond Future	208.9200		0.2089	292.5400	0.2925	40.025	0	0	0
2020/03/26	R035	04/02/2021	10.06	Put	Bond Future	17,527.6300		17.5276	16,257.0300	16.2570	(7.249)	0	0	0
2020/03/26	R186	07/05/2020			Bond Future	10.7086		103.1086	10.4205	104.4528	(2.691)	0.0000	0.0000	88,334
2020/03/26	R186	07/05/2020	8.08	Call	Bond Future	0.0100		0.0000	0.0400	0.0000	300.000	0	0	0
2020/03/26	R186	07/05/2020	8.08	Put	Bond Future	13,183.0500		13.1831	11,838.8600	11.8389	(10.196)	0	0	0
2020/03/26	R186	07/05/2020	8.09	Call	Bond Future	0.0100		0.0000	0.0400	0.0000	300.000	0	0	0
2020/03/26	R186	07/05/2020	8.09	Put	Bond Future	13,128.7600		13.1288	11,784.5700	11.7846	(10.239)	0	0	0
2020/03/26	R186	07/05/2020	8.07	Call	Bond Future	0.0000		0.0000	0.0300	0.0000	100.000	0	0	0
2020/03/26	R186	07/05/2020	8.07	Put	Bond Future	13,237.3500		13.2373	11,893.1600	11.8932	(10.155)	0	0	0
2020/03/26	R186	07/05/2020	8.50	Call	Bond Future	0.1200		0.0001	0.6000	0.0006	400.000	0	0	0
2020/03/26	R186	07/05/2020	8.50	Put	Bond Future	10,931.8300		10.9318	9,588.0900	9.5881	(12.292)	0	0	23,172
2020/03/26	R186	07/05/2020	7.90	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0

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2020/03/26	R186	07/05/2020	7.90	Put	Bond Future	14,165.8800		14.1659	12,821.6700	12.8217	(9.489)	0	0	2,500
2020/03/26	R186	07/05/2020	7.60	Put	Bond Future	15,828.4300		15.8284	14,484.2100	14.4842	(8.492)	0	0	0
2020/03/26	R186	07/05/2020	7.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R186	07/05/2020	8.28	Put	Bond Future	12,103.7300		12.1037	10,759.6300	10.7596	(11.105)	0	0	0
2020/03/26	R186	07/05/2020	8.28	Call	Bond Future	0.0200		0.0000	0.1400	0.0001	600.000	0	0	0
2020/03/26	R186	07/05/2020	8.93	Call	Bond Future	1.6500		0.0017	6.7600	0.0068	309.697	0	0	0
2020/03/26	R186	07/05/2020	8.93	Put	Bond Future	8,687.8800		8.6879	7,348.7700	7.3488	(15.414)	0	0	0
2020/03/26	R186	06/08/2020			Bond Future	10.9417		99.4775	10.6369	100.8431	(2.785)	0.0000	0.0000	2,180
2020/03/26	R186	06/08/2020	8.25	Call	Bond Future	19.9900		0.0200	40.6500	0.0407	103.352	0	0	0
2020/03/26	R186	06/08/2020	8.25	Put	Bond Future	12,973.7500		12.9738	11,628.7800	11.6288	(10.367)	0	0	0
2020/03/26	R186	06/08/2020	8.37	Call	Bond Future	26.9900		0.0270	53.7600	0.0538	99.185	0	0	0
2020/03/26	R186	06/08/2020	8.37	Put	Bond Future	12,358.1800		12.3582	11,019.3200	11.0193	(10.834)	0	0	0
2020/03/26	R186	06/08/2020	8.38	Call	Bond Future	27.6700		0.0277	55.0100	0.0550	98.807	0	0	0
2020/03/26	R186	06/08/2020	8.38	Put	Bond Future	12,307.1800		12.3072	10,968.8900	10.9689	(10.874)	0	0	0
2020/03/26	R186	06/08/2020	8.36	Call	Bond Future	26.3400		0.0263	52.5500	0.0525	99.506	0	0	0
2020/03/26	R186	06/08/2020	8.36	Put	Bond Future	12,409.2400		12.4092	11,069.8200	11.0698	(10.794)	0	0	0
2020/03/26	R186	05/11/2020			Bond Future	11.1824		101.0843	10.8584	102.4784	(2.898)	0.0000	0.0000	0
2020/03/26	R186	05/11/2020	8.34	Put	Bond Future	13,237.5300		13.2375	11,901.0300	11.9010	(10.096)	0	0	0
2020/03/26	R186	05/11/2020	8.34	Call	Bond Future	85.6500		0.0856	143.2300	0.1432	67.227	0	0	3,500
2020/03/26	R186	05/11/2020	9.26	Call	Bond Future	348.0200		0.3480	529.7300	0.5297	52.213	0	0	0
2020/03/26	R186	05/11/2020	9.26	Put	Bond Future	9,006.9000		9.0069	7,794.5300	7.7945	(13.460)	0	0	3,500
2020/03/26	R186	05/11/2020	8.66	Call	Bond Future	144.5100		0.1445	233.6700	0.2337	61.698	0	0	0
2020/03/26	R186	05/11/2020	8.66	Put	Bond Future	11,706.5500		11.7065	10,401.6300	10.4016	(11.147)	0	0	0
2020/03/26	R186	05/11/2020	8.64	Call	Bond Future	140.0200		0.1400	226.8800	0.2269	62.034	0	0	0
2020/03/26	R186	05/11/2020	8.64	Put	Bond Future	11,800.5700		11.8006	10,493.3500	10.4934	(11.078)	0	0	0
2020/03/26	R186	05/11/2020	7.84	Put	Bond Future	15,730.5100		15.7305	14,363.1600	14.3632	(8.692)	0	0	0
2020/03/26	R186	05/11/2020	7.84	Call	Bond Future	34.9400		0.0349	61.6700	0.0617	76.503	0	0	3,500
2020/03/26	R186	05/11/2020	8.65	Call	Bond Future	142.2500		0.1422	230.2600	0.2303	61.870	0	0	0
2020/03/26	R186	05/11/2020	8.65	Put	Bond Future	11,753.5300		11.7535	10,447.4600	10.4475	(11.112)	0	0	0
2020/03/26	R186	04/02/2021			Bond Future	11.4455		97.4544	11.1016	98.8712	(3.004)	0.0000	0.0000	0
2020/03/26	R186	04/02/2021	8.16	Call	Bond Future	86.8700		0.0869	141.5900	0.1416	62.991	0	0	0
2020/03/26	R186	04/02/2021	8.16	Put	Bond Future	14,787.6400		14.7876	13,425.5600	13.4256	(9.211)	0	0	0
2020/03/26	R186	04/02/2021	8.17	Call	Bond Future	88.1800		0.0882	143.6100	0.1436	62.860	0	0	0
2020/03/26	R186	04/02/2021	8.17	Put	Bond Future	14,740.0200		14.7400	13,378.6500	13.3787	(9.236)	0	0	0
2020/03/26	R186	04/02/2021	8.15	Call	Bond Future	85.5700		0.0856	139.6000	0.1396	63.141	0	0	0
2020/03/26	R186	04/02/2021	8.15	Put	Bond Future	14,835.2900		14.8353	13,472.5200	13.4725	(9.186)	0	0	0
2020/03/26	R197	07/05/2020			Bond Future	297.3382		297.3382	298.7882	298.7882	0.488	0.0000	0.0000	2,507
2020/03/26	R197	06/08/2020			Bond Future	294.4315		294.4315	295.9043	295.9043	0.500	0.0000	0.0000	0
2020/03/26	R197	05/11/2020			Bond Future	299.2560		299.2560	300.7715	300.7715	0.506	0.0000	0.0000	0
2020/03/26	R197	04/02/2021			Bond Future	296.2715		296.2715	297.8114	297.8114	0.520	0.0000	0.0000	0
2020/03/26	R202	07/05/2020			Bond Future	190.2455		190.2455	179.0253	179.0253	(5.898)	0.0000	0.0000	8,070
2020/03/26	R202	06/08/2020			Bond Future	189.2321		189.2321	177.8270	177.8270	(6.027)	0.0000	0.0000	0
2020/03/26	R202	05/11/2020			Bond Future	192.3326		192.3326	180.7519	180.7519	(6.021)	0.0000	0.0000	0
2020/03/26	R202	04/02/2021			Bond Future	191.3058		191.3058	179.5309	179.5309	(6.155)	0.0000	0.0000	0
2020/03/26	R208	07/05/2020			Bond Future	4.8282		102.4135	4.6543	102.5649	(3.603)	0.0000	0.0000	29,633

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2020/03/26	R208	07/05/2020	4.81	Call	Bond Future	83.3300	0.0833	173.5600	0.1736	108.280	0	0	0
2020/03/26	R208	07/05/2020	4.81	Put	Bond Future	99.1400	0.0991	38.0200	0.0380	(61.650)	0	0	0
2020/03/26	R208	07/05/2020	4.82	Call	Bond Future	88.2000	0.0882	180.4900	0.1805	104.637	0	0	0
2020/03/26	R208	07/05/2020	4.82	Put	Bond Future	95.3200	0.0953	36.2600	0.0363	(61.960)	0	0	0
2020/03/26	R208	07/05/2020	4.80	Call	Bond Future	78.6000	0.0786	166.7100	0.1667	112.099	0	0	0
2020/03/26	R208	07/05/2020	4.80	Put	Bond Future	103.1100	0.1031	39.8700	0.0399	(61.333)	0	0	0
2020/03/26	R208	06/08/2020			Bond Future	4.1592	104.0689	3.9161	104.2222	(5.845)	0.0000	0.0000	0
2020/03/26	R208	06/08/2020	5.56	Call	Bond Future	875.6400	0.8756	1,028.7800	1.0288	17.489	0	0	0
2020/03/26	R208	06/08/2020	5.56	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2020/03/26	R208	06/08/2020	5.57	Call	Bond Future	881.8300	0.8818	1,034.9800	1.0350	17.367	0	0	0
2020/03/26	R208	06/08/2020	5.57	Put	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	0
2020/03/26	R208	06/08/2020	5.55	Call	Bond Future	869.4600	0.8695	1,022.5800	1.0226	17.611	0	0	0
2020/03/26	R208	06/08/2020	5.55	Put	Bond Future	0.2200	0.0002	0.0300	0.0000	(86.364)	0	0	0
2020/03/26	R208	05/11/2020			Bond Future	2.5928	102.3499	2.1790	102.5121	(15.960)	0.0000	0.0000	0
2020/03/26	R208	05/11/2020	4.78	Call	Bond Future	849.1000	0.8491	1,011.3500	1.0114	19.108	0	0	0
2020/03/26	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R208	05/11/2020	4.79	Call	Bond Future	852.9500	0.8530	1,015.2000	1.0152	19.022	0	0	0
2020/03/26	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R208	05/11/2020	4.77	Call	Bond Future	845.2500	0.8453	1,007.5000	1.0075	19.196	0	0	0
2020/03/26	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R209	07/05/2020			Bond Future	12.3254	58.7820	12.0904	59.8792	(1.907)	0.0000	0.0000	72,045
2020/03/26	R209	07/05/2020	9.46	Call	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2020/03/26	R209	07/05/2020	9.46	Put	Bond Future	15,805.5000	15.8055	14,708.2600	14.7083	(6.942)	0	0	0
2020/03/26	R209	07/05/2020	9.47	Call	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2020/03/26	R209	07/05/2020	9.47	Put	Bond Future	15,739.9200	15.7399	14,642.6900	14.6427	(6.971)	0	0	0
2020/03/26	R209	07/05/2020	9.45	Call	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2020/03/26	R209	07/05/2020	9.45	Put	Bond Future	15,871.1600	15.8712	14,773.9200	14.7739	(6.913)	0	0	0
2020/03/26	R209	06/08/2020			Bond Future	12.5109	59.7321	12.2667	60.8468	(1.951)	0.0000	0.0000	200
2020/03/26	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R209	06/08/2020	5.56	Put	Bond Future	49,692.5800	49.6926	48,577.8500	48.5778	(2.243)	0	0	0
2020/03/26	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R209	06/08/2020	5.57	Put	Bond Future	49,584.2500	49.5843	48,469.5200	48.4695	(2.248)	0	0	0
2020/03/26	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/26	R209	06/08/2020	5.55	Put	Bond Future	49,801.0600	49.8011	48,686.3300	48.6863	(2.238)	0	0	0
2020/03/26	R209	05/11/2020			Bond Future	12.6972	57.5489	12.4428	58.6853	(2.004)	0.0000	0.0000	0
2020/03/26	R209	05/11/2020	10.01	Call	Bond Future	206.0700	0.2061	286.6700	0.2867	39.113	0	0	0
2020/03/26	R209	05/11/2020	10.01	Put	Bond Future	14,141.9400	14.1419	13,086.1000	13.0861	(7.466)	0	0	0
2020/03/26	R209	05/11/2020	10.02	Call	Bond Future	209.0200	0.2090	290.6000	0.2906	39.030	0	0	0
2020/03/26	R209	05/11/2020	10.02	Put	Bond Future	14,084.1700	14.0842	13,029.3100	13.0293	(7.490)	0	0	0
2020/03/26	R209	05/11/2020	10.00	Call	Bond Future	203.1500	0.2032	282.7900	0.2828	39.203	0	0	0
2020/03/26	R209	05/11/2020	10.00	Put	Bond Future	14,199.8100	14.1998	13,143.0100	13.1430	(7.442)	0	0	0
2020/03/26	R209	04/02/2021			Bond Future	12.8925	58.4983	12.6280	59.6533	(2.052)	0.0000	0.0000	0
2020/03/26	R209	04/02/2021	10.11	Call	Bond Future	276.7300	0.2767	375.2600	0.3753	35.605	0	0	0
2020/03/26	R209	04/02/2021	10.11	Put	Bond Future	14,428.7500	14.4288	13,372.2500	13.3722	(7.322)	0	0	0
2020/03/26	R209	04/02/2021	10.12	Call	Bond Future	280.2300	0.2802	379.7800	0.3798	35.524	0	0	0
2020/03/26	R209	04/02/2021	10.12	Put	Bond Future	14,372.5000	14.3725	13,317.0200	13.3170	(7.344)	0	0	0
2020/03/26	R209	04/02/2021	10.10	Call	Bond Future	273.2800	0.2733	370.7800	0.3708	35.678	0	0	0

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2020/03/26	R209	04/02/2021	10.10	Put	Bond Future	14,485.1200	14.4851	13,427.5900	13.4276	(7.301)	0	0	0
2020/03/26	R210	07/05/2020			Bond Future	166.3253	166.3253	157.3127	157.3127	(5.419)	0.0000	0.0000	1,419
2020/03/26	R210	06/08/2020			Bond Future	169.0550	169.0550	159.8939	159.8939	(5.419)	0.0000	0.0000	0
2020/03/26	R210	05/11/2020			Bond Future	169.1031	169.1031	159.8017	159.8017	(5.500)	0.0000	0.0000	0
2020/03/26	R210	04/02/2021			Bond Future	171.9317	171.9317	162.4742	162.4742	(5.501)	0.0000	0.0000	0
2020/03/26	R212	07/05/2020			Bond Future	162.4693	162.4693	161.8863	161.8863	(0.359)	0.0000	0.0000	6,719
2020/03/26	R212	06/08/2020			Bond Future	162.8404	162.8404	162.2471	162.2471	(0.364)	0.0000	0.0000	0
2020/03/26	R212	05/11/2020			Bond Future	165.5087	165.5087	164.9158	164.9158	(0.358)	0.0000	0.0000	0
2020/03/26	R212	04/02/2021			Bond Future	165.9476	165.9476	165.3443	165.3443	(0.364)	0.0000	0.0000	0
2020/03/26	R213	07/05/2020			Bond Future	12.0247	71.4288	11.7638	72.6635	(2.169)	0.0000	0.0000	16,774
2020/03/26	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/26	R213	07/05/2020	9.01	Put	Bond Future	16,256.3500	16.2563	15,021.6800	15.0217	(7.595)	0	0	0
2020/03/26	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2020/03/26	R213	07/05/2020	9.02	Put	Bond Future	16,194.5200	16.1945	14,959.8500	14.9598	(7.624)	0	0	0
2020/03/26	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	R213	07/05/2020	9.00	Put	Bond Future	16,318.2400	16.3182	15,083.5600	15.0836	(7.566)	0	0	0
2020/03/26	R213	06/08/2020			Bond Future	12.2311	72.5833	11.9593	73.8376	(2.223)	0.0000	0.0000	300
2020/03/26	R213	06/08/2020	9.30	Call	Bond Future	24.1300	0.0241	42.6600	0.0427	76.792	0	0	0
2020/03/26	R213	06/08/2020	9.30	Put	Bond Future	15,320.3200	15.3203	14,084.5600	14.0846	(8.066)	0	0	0
2020/03/26	R213	06/08/2020	9.31	Call	Bond Future	24.7000	0.0247	43.6200	0.0436	76.599	0	0	0
2020/03/26	R213	06/08/2020	9.31	Put	Bond Future	15,261.4400	15.2614	14,026.0700	14.0261	(8.095)	0	0	0
2020/03/26	R213	06/08/2020	9.29	Call	Bond Future	23.5700	0.0236	41.7200	0.0417	77.005	0	0	0
2020/03/26	R213	06/08/2020	9.29	Put	Bond Future	15,379.2700	15.3793	14,143.1300	14.1431	(8.038)	0	0	0
2020/03/26	R213	05/11/2020			Bond Future	12.4438	70.2112	12.1595	71.4903	(2.285)	0.0000	0.0000	0
2020/03/26	R213	05/11/2020	9.60	Call	Bond Future	144.3000	0.1443	214.7500	0.2148	48.822	0	0	0
2020/03/26	R213	05/11/2020	9.60	Put	Bond Future	14,509.4900	14.5095	13,300.8000	13.3008	(8.330)	0	0	0
2020/03/26	R213	05/11/2020	9.61	Call	Bond Future	146.4800	0.1465	217.8200	0.2178	48.703	0	0	0
2020/03/26	R213	05/11/2020	9.61	Put	Bond Future	14,454.4900	14.4545	13,246.6900	13.2467	(8.356)	0	0	0
2020/03/26	R213	05/11/2020	9.59	Call	Bond Future	142.1500	0.1421	211.7100	0.2117	48.934	0	0	0
2020/03/26	R213	05/11/2020	9.59	Put	Bond Future	14,564.5700	14.5646	13,354.9900	13.3550	(8.305)	0	0	0
2020/03/26	R213	04/02/2021			Bond Future	12.6741	71.3695	12.3771	72.6695	(2.343)	0.0000	0.0000	0
2020/03/26	R213	04/02/2021	9.40	Call	Bond Future	142.1800	0.1422	207.3700	0.2074	45.850	0	0	0
2020/03/26	R213	04/02/2021	9.40	Put	Bond Future	16,506.2100	16.5062	15,271.3500	15.2713	(7.481)	0	0	0
2020/03/26	R213	04/02/2021	9.41	Call	Bond Future	144.1300	0.1441	210.0900	0.2101	45.764	0	0	0
2020/03/26	R213	04/02/2021	9.41	Put	Bond Future	16,450.6900	16.4507	15,216.6000	15.2166	(7.502)	0	0	0
2020/03/26	R213	04/02/2021	9.39	Call	Bond Future	140.2500	0.1403	204.6900	0.2047	45.947	0	0	0
2020/03/26	R213	04/02/2021	9.39	Put	Bond Future	16,561.8100	16.5618	15,326.2000	15.3262	(7.461)	0	0	0
2020/03/26	R214	07/05/2020			Bond Future	12.3817	57.6774	12.1568	58.7415	(1.816)	0.0000	0.0000	21,601
2020/03/26	R214	07/05/2020	9.76	Call	Bond Future	0.0700	0.0001	0.2000	0.0002	185.714	0	0	0
2020/03/26	R214	07/05/2020	9.76	Put	Bond Future	14,804.5300	14.8045	13,740.6100	13.7406	(7.186)	0	0	0
2020/03/26	R214	07/05/2020	9.77	Call	Bond Future	0.0700	0.0001	0.2200	0.0002	214.286	0	0	0
2020/03/26	R214	07/05/2020	9.77	Put	Bond Future	14,736.6000	14.7366	13,672.7000	13.6727	(7.219)	0	0	0
2020/03/26	R214	07/05/2020	9.75	Call	Bond Future	0.0600	0.0001	0.1900	0.0002	216.667	0	0	0
2020/03/26	R214	07/05/2020	9.75	Put	Bond Future	14,872.5500	14.8726	13,808.6300	13.8086	(7.154)	0	0	0

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2020/03/26	R214	07/05/2020	9.31	Put	Bond Future	17,969.4500		17.9694	16,905.4100	16.9054	(5.921)	0	0	0
2020/03/26	R214	07/05/2020	9.31	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	1,250
2020/03/26	R214	07/05/2020	9.91	Put	Bond Future	13,796.2900		13.7963	12,732.5600	12.7326	(7.710)	0	0	0
2020/03/26	R214	07/05/2020	9.91	Call	Bond Future	0.1800		0.0002	0.5000	0.0005	177.778	0	0	1,250
2020/03/26	R214	07/05/2020	10.66	Call	Bond Future	9.4300		0.0094	21.1700	0.0212	124.496	0	0	0
2020/03/26	R214	07/05/2020	10.66	Put	Bond Future	9,086.9700		9.0870	8,034.6600	8.0347	(11.580)	0	0	1,250
2020/03/26	R214	06/08/2020			Bond Future	12.5591		58.6097	12.3252	59.6906	(1.862)	0.0000	0.0000	300
2020/03/26	R214	06/08/2020	9.98	Call	Bond Future	57.8100		0.0578	89.1500	0.0891	54.212	0	0	0
2020/03/26	R214	06/08/2020	9.98	Put	Bond Future	14,199.3500		14.1993	13,149.7300	13.1497	(7.392)	0	0	0
2020/03/26	R214	06/08/2020	9.99	Call	Bond Future	59.1100		0.0591	91.0500	0.0911	54.035	0	0	0
2020/03/26	R214	06/08/2020	9.99	Put	Bond Future	14,135.0300		14.1350	13,086.0100	13.0860	(7.421)	0	0	0
2020/03/26	R214	06/08/2020	9.97	Call	Bond Future	56.5500		0.0566	87.2800	0.0873	54.341	0	0	0
2020/03/26	R214	06/08/2020	9.97	Put	Bond Future	14,263.8100		14.2638	13,213.5800	13.2136	(7.363)	0	0	0
2020/03/26	R214	05/11/2020			Bond Future	12.7391		56.2651	12.4951	57.3672	(1.915)	0.0000	0.0000	0
2020/03/26	R214	05/11/2020	10.25	Call	Bond Future	248.4100		0.2484	339.2300	0.3392	36.561	0	0	0
2020/03/26	R214	05/11/2020	10.25	Put	Bond Future	13,460.5400		13.4605	12,449.2400	12.4492	(7.513)	0	0	0
2020/03/26	R214	05/11/2020	10.26	Call	Bond Future	252.0200		0.2520	343.9300	0.3439	36.469	0	0	0
2020/03/26	R214	05/11/2020	10.26	Put	Bond Future	13,401.1600		13.4012	12,390.9500	12.3910	(7.538)	0	0	0
2020/03/26	R214	05/11/2020	10.24	Call	Bond Future	244.8500		0.2448	334.5800	0.3346	36.647	0	0	0
2020/03/26	R214	05/11/2020	10.24	Put	Bond Future	13,520.0700		13.5201	12,507.6800	12.5077	(7.488)	0	0	0
2020/03/26	R214	04/02/2021			Bond Future	12.9319		57.1933	12.6777	58.3134	(1.966)	0.0000	0.0000	0
2020/03/26	R214	04/02/2021	10.32	Call	Bond Future	322.2300		0.3222	429.5000	0.4295	33.290	0	0	0
2020/03/26	R214	04/02/2021	10.32	Put	Bond Future	13,935.6900		13.9357	12,922.8400	12.9228	(7.268)	0	0	0
2020/03/26	R214	04/02/2021	10.33	Call	Bond Future	326.3500		0.3263	434.7600	0.4348	33.219	0	0	0
2020/03/26	R214	04/02/2021	10.33	Put	Bond Future	13,877.5400		13.8775	12,865.8300	12.8658	(7.290)	0	0	0
2020/03/26	R214	04/02/2021	10.31	Call	Bond Future	318.1500		0.3182	424.3000	0.4243	33.365	0	0	0
2020/03/26	R214	04/02/2021	10.31	Put	Bond Future	13,993.9600		13.9940	12,979.9900	12.9800	(7.246)	0	0	0
2020/03/26	R248	07/05/2020			Bond Future	12.4093		73.2680	12.1789	74.6168	(1.856)	0.0000	0.0000	101,943
2020/03/26	R248	07/05/2020	9.78	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	R248	07/05/2020	9.78	Put	Bond Future	18,666.0900		18.6661	17,317.2600	17.3173	(7.226)	0	0	0
2020/03/26	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	R248	07/05/2020	9.79	Put	Bond Future	18,579.1200		18.5791	17,230.2900	17.2303	(7.260)	0	0	0
2020/03/26	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2020/03/26	R248	07/05/2020	9.77	Put	Bond Future	18,753.1900		18.7532	17,404.3600	17.4044	(7.193)	0	0	0
2020/03/26	R248	07/05/2020	10.20	Call	Bond Future	0.0500		0.0001	0.2000	0.0002	300.000	0	0	0
2020/03/26	R248	07/05/2020	10.20	Put	Bond Future	15,134.9900		15.1350	13,786.3000	13.7863	(8.911)	0	0	300
2020/03/26	R248	07/05/2020	10.70	Call	Bond Future	1.8500		0.0019	5.7900	0.0058	212.973	0	0	0
2020/03/26	R248	07/05/2020	10.70	Put	Bond Future	11,237.2900		11.2373	9,892.3900	9.8924	(11.968)	0	0	300
2020/03/26	R248	07/05/2020	9.69	Put	Bond Future	19,455.3100		19.4553	18,106.4700	18.1065	(6.933)	0	0	0
2020/03/26	R248	07/05/2020	9.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2020/03/26	R248	06/08/2020			Bond Future	12.5929		74.4522	12.3525	75.8225	(1.909)	0.0000	0.0000	530
2020/03/26	R248	06/08/2020	12.25	Put	Bond Future	3,717.7100		3.7177	2,940.3100	2.9403	(20.911)	0	0	0
2020/03/26	R248	06/08/2020	12.25	Call	Bond Future	1,748.0300		1.7480	2,340.9100	2.3409	33.917	0	0	814
2020/03/26	R248	06/08/2020	11.80	Put	Bond Future	5,656.1700		5.6562	4,673.1000	4.6731	(17.380)	0	0	0
2020/03/26	R248	06/08/2020	11.80	Call	Bond Future	943.8500		0.9439	1,331.0600	1.3311	41.025	0	0	470
2020/03/26	R248	06/08/2020	11.10	Put	Bond Future	9,643.2700		9.6433	8,422.0600	8.4221	(12.664)	0	0	0
2020/03/26	R248	06/08/2020	11.10	Call	Bond Future	272.6600		0.2727	421.7300	0.4217	54.672	0	0	470

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2020/03/26	R248	06/08/2020	12.75	Put	Bond Future	2,162.0000	2.1620	1,620.3000	1.6203	(25.056)	0	0	0
2020/03/26	R248	06/08/2020	12.75	Call	Bond Future	3,032.2400	3.0322	3,860.8200	3.8608	27.326	0	0	814
2020/03/26	R248	06/08/2020	10.35	Put	Bond Future	15,008.1900	15.0082	13,670.8900	13.6709	(8.910)	0	0	0
2020/03/26	R248	06/08/2020	10.35	Call	Bond Future	45.0700	0.0451	78.0500	0.0780	73.175	0	0	640
2020/03/26	R248	06/08/2020	11.85	Put	Bond Future	5,415.5900	5.4156	4,453.9800	4.4540	(17.756)	0	0	0
2020/03/26	R248	06/08/2020	11.85	Call	Bond Future	1,017.2600	1.0173	1,425.9300	1.4259	40.174	0	0	0
2020/03/26	R248	06/08/2020	11.15	Put	Bond Future	9,322.6900	9.3227	8,114.1400	8.1141	(12.964)	0	0	0
2020/03/26	R248	06/08/2020	11.15	Call	Bond Future	301.8200	0.3018	463.5500	0.4635	53.585	0	0	0
2020/03/26	R248	06/08/2020	10.85	Put	Bond Future	11,319.9300	11.3199	10,045.5000	10.0455	(11.258)	0	0	0
2020/03/26	R248	06/08/2020	10.85	Call	Bond Future	158.7600	0.1588	254.6100	0.2546	60.374	0	0	640
2020/03/26	R248	06/08/2020	9.25	Put	Bond Future	24,507.5200	24.5075	23,138.3900	23.1384	(5.587)	0	0	0
2020/03/26	R248	06/08/2020	9.25	Call	Bond Future	1.0500	0.0011	2.2000	0.0022	109.524	0	0	20,640
2020/03/26	R248	06/08/2020	9.00	Put	Bond Future	26,932.7900	26.9328	25,562.9300	25.5629	(5.086)	0	0	0
2020/03/26	R248	06/08/2020	9.00	Call	Bond Future	0.3600	0.0004	0.7800	0.0008	116.667	0	0	3,000
2020/03/26	R248	06/08/2020	10.19	Call	Bond Future	28.5200	0.0285	50.6900	0.0507	77.735	0	0	0
2020/03/26	R248	06/08/2020	10.19	Put	Bond Future	16,274.4400	16.2744	14,926.3300	14.9263	(8.284)	0	0	0
2020/03/26	R248	06/08/2020	10.20	Call	Bond Future	29.3700	0.0294	52.1200	0.0521	77.460	0	0	0
2020/03/26	R248	06/08/2020	10.20	Put	Bond Future	16,194.1300	16.1941	14,846.6000	14.8466	(8.321)	0	0	0
2020/03/26	R248	06/08/2020	10.18	Call	Bond Future	27.6900	0.0277	49.2900	0.0493	78.007	0	0	0
2020/03/26	R248	06/08/2020	10.18	Put	Bond Future	16,354.8900	16.3549	15,006.2100	15.0062	(8.246)	0	0	0
2020/03/26	R248	05/11/2020			Bond Future	12.7795	71.2242	12.5279	72.6213	(1.968)	0.0000	0.0000	0
2020/03/26	R248	05/11/2020	10.04	Call	Bond Future	80.0700	0.0801	123.5700	0.1236	54.327	0	0	0
2020/03/26	R248	05/11/2020	10.04	Put	Bond Future	18,583.5200	18.5835	17,229.8900	17.2299	(7.284)	0	0	0
2020/03/26	R248	05/11/2020	10.02	Call	Bond Future	76.7800	0.0768	118.7300	0.1187	54.637	0	0	0
2020/03/26	R248	05/11/2020	10.02	Put	Bond Future	18,746.8000	18.7468	17,391.6200	17.3916	(7.229)	0	0	0
2020/03/26	R248	05/11/2020	10.03	Call	Bond Future	78.4100	0.0784	121.1300	0.1211	54.483	0	0	0
2020/03/26	R248	05/11/2020	10.03	Put	Bond Future	18,665.0700	18.6651	17,310.6600	17.3107	(7.256)	0	0	0
2020/03/26	R248	04/02/2021			Bond Future	12.9800	72.3992	12.7170	73.8192	(2.026)	0.0000	0.0000	0
2020/03/26	R248	04/02/2021	10.48	Call	Bond Future	303.9300	0.3039	422.8300	0.4228	39.121	0	0	0
2020/03/26	R248	04/02/2021	10.48	Put	Bond Future	16,343.5700	16.3436	15,042.5200	15.0425	(7.961)	0	0	0
2020/03/26	R248	04/02/2021	10.46	Call	Bond Future	295.1300	0.2951	411.1800	0.4112	39.322	0	0	0
2020/03/26	R248	04/02/2021	10.46	Put	Bond Future	16,489.6800	16.4897	15,185.7800	15.1858	(7.907)	0	0	0
2020/03/26	R248	04/02/2021	10.47	Call	Bond Future	299.5100	0.2995	416.9700	0.4170	39.217	0	0	0
2020/03/26	R248	04/02/2021	10.47	Put	Bond Future	16,416.5400	16.4165	15,114.0500	15.1140	(7.934)	0	0	0

Total

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