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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/01/2020 TO 02/01/2020

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
2020/01/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	2025	06/02/2020			Bond Future	136.1176	136.1176	136.1037	136.1037	(0.010)	0.0000	0.0000	5,063
2020/01/02	2025	07/05/2020			Bond Future	138.6257	138.6257	138.6115	138.6115	(0.010)	0.0000	0.0000	0
2020/01/02	2025	06/08/2020			Bond Future	139.7339	139.7339	139.7279	139.7279	(0.004)	0.0000	0.0000	0
2020/01/02	2025	05/11/2020			Bond Future	142.3486	142.3486	142.3426	142.3426	(0.004)	0.0000	0.0000	0
2020/01/02	2029	06/02/2020			Bond Future	101.6745	101.6745	101.6227	101.6227	(0.051)	0.0000	0.0000	3,765
2020/01/02	2029	07/05/2020			Bond Future	102.4382	102.4382	102.3916	102.3916	(0.046)	0.0000	0.0000	0
2020/01/02	2029	06/08/2020			Bond Future	104.3669	104.3669	104.3194	104.3194	(0.046)	0.0000	0.0000	0
2020/01/02	2029	05/11/2020			Bond Future	105.1798	105.1798	105.1378	105.1378	(0.040)	0.0000	0.0000	0
2020/01/02	2030	06/02/2020	9.15	Put	Bond Future	731.8800	0.7319	598.8100	0.5988	(18.182)	0	0	0
2020/01/02	2030	06/02/2020	9.14	Call	Bond Future	1,340.4200	1.3404	1,492.0600	1.4921	11.313	0	0	0
2020/01/02	2030	06/02/2020	9.40	Put	Bond Future	309.7900	0.3098	237.5900	0.2376	(23.306)	0	0	5,000
2020/01/02	2030	06/02/2020	9.25	Call	Bond Future	1,780.4700	1.7805	1,961.9700	1.9620	10.194	0	0	0
2020/01/02	2030	06/02/2020	8.40	Call	Bond Future	40.6000	0.0406	48.0600	0.0481	18.374	0	0	5,820
2020/01/02	2030	06/02/2020			Bond Future	9.0451	93.4655	8.9987	93.7530	(0.513)	0.0000	0.0000	77,538
2020/01/02	2030	06/02/2020	9.00	Put	Bond Future	1,152.9800	1.1530	976.9900	0.9770	(15.264)	0	0	0
2020/01/02	2030	06/02/2020	9.00	Call	Bond Future	873.3900	0.8734	984.8800	0.9849	12.765	0	0	5,820
2020/01/02	2030	06/02/2020	9.15	Call	Bond Future	1,377.9600	1.3780	1,532.3700	1.5324	11.206	0	0	0
2020/01/02	2030	06/02/2020	9.14	Put	Bond Future	755.6800	0.7557	619.8400	0.6198	(17.976)	0	0	0
2020/01/02	2030	06/02/2020	9.40	Call	Bond Future	2,471.9800	2.4720	2,687.2600	2.6873	8.709	0	0	0
2020/01/02	2030	06/02/2020	9.25	Put	Bond Future	523.9800	0.5240	418.0000	0.4180	(20.226)	0	0	5,000
2020/01/02	2030	06/02/2020	8.40	Put	Bond Future	4,146.8600	4.1469	3,866.8400	3.8668	(6.753)	0	0	0
2020/01/02	2030	06/02/2020	9.16	Call	Bond Future	1,415.9100	1.4159	1,573.1900	1.5732	11.108	0	0	0
2020/01/02	2030	06/02/2020	9.16	Put	Bond Future	708.5500	0.7086	578.3500	0.5784	(18.376)	0	0	0
2020/01/02	2030	07/05/2020	8.79	Call	Bond Future	1,064.8300	1.0648	1,158.0900	1.1581	8.758	0	0	0
2020/01/02	2030	07/05/2020	8.78	Put	Bond Future	3,068.4600	3.0685	2,867.4300	2.8674	(6.551)	0	0	0
2020/01/02	2030	07/05/2020			Bond Future	9.1094	95.1648	9.0612	95.4574	(0.529)	0.0000	0.0000	0
2020/01/02	2030	07/05/2020	8.80	Call	Bond Future	1,087.4200	1.0874	1,181.8800	1.1819	8.687	0	0	0
2020/01/02	2030	07/05/2020	8.80	Put	Bond Future	2,988.5000	2.9885	2,790.2800	2.7903	(6.633)	0	0	0
2020/01/02	2030	07/05/2020	8.79	Put	Bond Future	3,028.2000	3.0282	2,828.7800	2.8288	(6.585)	0	0	0
2020/01/02	2030	07/05/2020	8.78	Call	Bond Future	1,042.7500	1.0428	1,134.4000	1.1344	8.789	0	0	0
2020/01/02	2030	06/08/2020	9.11	Call	Bond Future	2,404.0300	2.4040	2,541.0600	2.5411	5.700	0	0	0
2020/01/02	2030	06/08/2020			Bond Future	9.1754	92.9013	9.1253	93.1995	(0.547)	0.0000	0.0000	0
2020/01/02	2030	06/08/2020	9.09	Call	Bond Future	2,345.2200	2.3452	2,480.0800	2.4801	5.750	0	0	0
2020/01/02	2030	06/08/2020	9.09	Put	Bond Future	2,854.1300	2.8541	2,690.6900	2.6907	(5.726)	0	0	0
2020/01/02	2030	06/08/2020	9.11	Put	Bond Future	2,793.4700	2.7935	2,632.2000	2.6322	(5.773)	0	0	0
2020/01/02	2030	06/08/2020	9.10	Call	Bond Future	2,374.5300	2.3745	2,510.4700	2.5105	5.725	0	0	0
2020/01/02	2030	06/08/2020	9.10	Put	Bond Future	2,823.6800	2.8237	2,661.3200	2.6613	(5.750)	0	0	0
2020/01/02	2030	05/11/2020	10.06	Put	Bond Future	1,514.2900	1.5143	1,426.6300	1.4266	(5.789)	0	0	1,000
2020/01/02	2030	05/11/2020	8.73	Call	Bond Future	1,840.9300	1.8409	1,944.7900	1.9448	5.642	0	0	3,000
2020/01/02	2030	05/11/2020	9.39	Put	Bond Future	2,758.9300	2.7589	2,621.2300	2.6212	(4.991)	0	0	0
2020/01/02	2030	05/11/2020	9.38	Call	Bond Future	3,625.7100	3.6257	3,790.8900	3.7909	4.556	0	0	0
2020/01/02	2030	05/11/2020			Bond Future	9.2344	94.6416	9.1823	94.9453	(0.564)	0.0000	0.0000	0

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2020/01/02	2030	05/11/2020	8.34	Put	Bond Future	6,489.3400	6.4893	6,256.6600	6.2567	(3.586)	0	0	0
2020/01/02	2030	05/11/2020	8.34	Call	Bond Future	1,091.6300	1.0916	1,162.6800	1.1627	6.509	0	0	1,000
2020/01/02	2030	05/11/2020	9.04	Put	Bond Future	3,749.9800	3.7500	3,581.3400	3.5813	(4.497)	0	0	0
2020/01/02	2030	05/11/2020	9.04	Call	Bond Future	2,610.4300	2.6104	2,745.5200	2.7455	5.175	0	0	1,000
2020/01/02	2030	05/11/2020	10.06	Call	Bond Future	6,157.9700	6.1580	6,374.0400	6.3740	3.509	0	0	0
2020/01/02	2030	05/11/2020	8.73	Put	Bond Future	4,836.0000	4.8360	4,636.1300	4.6361	(4.133)	0	0	0
2020/01/02	2030	05/11/2020	9.23	Put	Bond Future	3,181.4300	3.1814	3,029.8000	3.0298	(4.766)	0	0	0
2020/01/02	2030	05/11/2020	10.37	Put	Bond Future	1,120.1700	1.1202	1,050.9700	1.0510	(6.178)	0	0	16,000
2020/01/02	2030	05/11/2020	9.39	Call	Bond Future	3,658.3700	3.6584	3,824.4000	3.8244	4.538	0	0	0
2020/01/02	2030	05/11/2020	9.38	Put	Bond Future	2,783.7200	2.7837	2,645.1700	2.6452	(4.977)	0	0	0
2020/01/02	2030	05/11/2020	10.47	Call	Bond Future	7,833.7200	7.8337	8,074.0700	8.0741	3.068	0	0	0
2020/01/02	2030	05/11/2020	10.47	Put	Bond Future	997.3900	0.9974	934.0100	0.9340	(6.355)	0	0	3,000
2020/01/02	2030	05/11/2020	9.23	Call	Bond Future	3,156.0100	3.1560	3,308.1100	3.3081	4.819	0	0	3,000
2020/01/02	2030	05/11/2020	8.53	Put	Bond Future	5,642.3400	5.6423	5,425.1500	5.4251	(3.849)	0	0	0
2020/01/02	2030	05/11/2020	8.53	Call	Bond Future	1,424.8000	1.4248	1,511.3400	1.5113	6.074	0	0	16,000
2020/01/02	2030	05/11/2020	9.03	Put	Bond Future	3,781.9100	3.7819	3,612.3700	3.6124	(4.483)	0	0	0
2020/01/02	2030	05/11/2020	9.03	Call	Bond Future	2,583.2400	2.5832	2,717.4300	2.7174	5.195	0	0	16,000
2020/01/02	2030	05/11/2020	10.37	Call	Bond Future	7,428.4100	7.4284	7,662.9400	7.6629	3.157	0	0	0
2020/01/02	2030	05/11/2020	9.40	Call	Bond Future	3,690.8100	3.6908	3,857.7100	3.8577	4.522	0	0	0
2020/01/02	2030	05/11/2020	9.40	Put	Bond Future	2,733.9700	2.7340	2,597.1400	2.5971	(5.005)	0	0	0
2020/01/02	2032	06/02/2020	9.40	Put	Bond Future	1,206.8900	1.2069	1,021.5400	1.0215	(15.358)	0	0	0
2020/01/02	2032	06/02/2020			Bond Future	9.4229	94.6269	9.3765	94.9396	(0.492)	0.0000	0.0000	70,272
2020/01/02	2032	06/02/2020	9.39	Call	Bond Future	1,019.4700	1.0195	1,143.9300	1.1439	12.208	0	0	0
2020/01/02	2032	06/02/2020	9.39	Put	Bond Future	1,241.2300	1.2412	1,052.9100	1.0529	(15.172)	0	0	0
2020/01/02	2032	06/02/2020	9.40	Call	Bond Future	1,052.5700	1.0526	1,180.0000	1.1800	12.107	0	0	0
2020/01/02	2032	06/02/2020	9.38	Call	Bond Future	986.9900	0.9870	1,108.4800	1.1085	12.309	0	0	0
2020/01/02	2032	06/02/2020	9.38	Put	Bond Future	1,276.2600	1.2763	1,084.9700	1.0850	(14.988)	0	0	0
2020/01/02	2032	07/05/2020	9.19	Call	Bond Future	1,245.3600	1.2454	1,348.6700	1.3487	8.296	0	0	0
2020/01/02	2032	07/05/2020			Bond Future	9.4925	92.1876	9.4445	92.5061	(0.506)	0.0000	0.0000	0
2020/01/02	2032	07/05/2020	9.17	Call	Bond Future	1,192.7500	1.1928	1,293.2200	1.2932	8.423	0	0	0
2020/01/02	2032	07/05/2020	9.17	Put	Bond Future	3,359.2800	3.3593	3,141.2500	3.1413	(6.490)	0	0	0
2020/01/02	2032	07/05/2020	9.19	Put	Bond Future	3,275.5100	3.2755	3,060.3200	3.0603	(6.570)	0	0	0
2020/01/02	2032	07/05/2020	9.18	Call	Bond Future	1,218.8900	1.2189	1,320.8900	1.3209	8.368	0	0	0
2020/01/02	2032	07/05/2020	9.18	Put	Bond Future	3,317.1900	3.3172	3,100.6900	3.1007	(6.527)	0	0	0
2020/01/02	2032	06/08/2020	9.46	Put	Bond Future	3,362.9900	3.3630	3,185.7000	3.1857	(5.272)	0	0	0
2020/01/02	2032	06/08/2020	9.45	Call	Bond Future	2,656.9100	2.6569	2,803.0000	2.8030	5.498	0	0	0
2020/01/02	2032	06/08/2020			Bond Future	9.5633	93.8770	9.5134	94.2015	(0.521)	0.0000	0.0000	0
2020/01/02	2032	06/08/2020	9.46	Call	Bond Future	2,688.8500	2.6888	2,836.0600	2.8361	5.475	0	0	0
2020/01/02	2032	06/08/2020	9.45	Put	Bond Future	3,396.6900	3.3967	3,218.2800	3.2183	(5.252)	0	0	0
2020/01/02	2032	06/08/2020	9.47	Call	Bond Future	2,720.9900	2.7210	2,869.3200	2.8693	5.451	0	0	0
2020/01/02	2032	06/08/2020	9.47	Put	Bond Future	3,329.5500	3.3295	3,153.3800	3.1534	(5.291)	0	0	0
2020/01/02	2032	05/11/2020	9.61	Put	Bond Future	3,714.1700	3.7142	3,488.6600	3.4887	(6.072)	0	0	0
2020/01/02	2032	05/11/2020	10.99	Call	Bond Future	9,149.8800	9.1499	9,416.0100	9.4160	2.909	0	0	0
2020/01/02	2032	05/11/2020	9.44	Put	Bond Future	4,278.9700	4.2790	4,038.2500	4.0382	(5.626)	0	0	0
2020/01/02	2032	05/11/2020	11.08	Call	Bond Future	9,550.5700	9.5506	9,821.6800	9.8217	2.839	0	0	0
2020/01/02	2032	05/11/2020	9.77	Put	Bond Future	3,240.4100	3.2404	3,026.9500	3.0269	(6.587)	0	0	0
2020/01/02	2032	05/11/2020			Bond Future	9.6324	91.4770	9.5808	91.8075	(0.536)	0.0000	0.0000	0

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2020/01/02	2032	05/11/2020	10.99	Put	Bond Future	1,024.3800		1.0244	960.0300	0.9600	(6.282)	0	0	3,000
2020/01/02	2032	05/11/2020	9.76	Call	Bond Future	4,076.9400		4.0769	4,193.6700	4.1937	2.863	0	0	0
2020/01/02	2032	05/11/2020	9.76	Put	Bond Future	3,267.8700		3.2679	3,054.1200	3.0541	(6.541)	0	0	0
2020/01/02	2032	05/11/2020	9.11	Call	Bond Future	2,138.1900		2.1382	2,197.2200	2.1972	2.761	0	0	3,000
2020/01/02	2032	05/11/2020	9.61	Call	Bond Future	3,570.8200		3.5708	3,675.7900	3.6758	2.940	0	0	3,000
2020/01/02	2032	05/11/2020	9.44	Call	Bond Future	3,039.5000		3.0395	3,129.2600	3.1293	2.953	0	0	1,000
2020/01/02	2032	05/11/2020	11.08	Put	Bond Future	922.4800		0.9225	863.1100	0.8631	(6.436)	0	0	1,000
2020/01/02	2032	05/11/2020	9.77	Call	Bond Future	4,112.4800		4.1125	4,229.5000	4.2295	2.845	0	0	0
2020/01/02	2032	05/11/2020	9.11	Put	Bond Future	5,557.3200		5.5573	5,285.8700	5.2859	(4.885)	0	0	0
2020/01/02	2032	05/11/2020	8.94	Put	Bond Future	6,312.3200		6.3123	6,028.0200	6.0280	(4.504)	0	0	0
2020/01/02	2032	05/11/2020	8.94	Call	Bond Future	1,742.9400		1.7429	1,789.1200	1.7891	2.650	0	0	1,000
2020/01/02	2032	05/11/2020	9.75	Call	Bond Future	4,041.2100		4.0412	4,157.9600	4.1580	2.889	0	0	0
2020/01/02	2032	05/11/2020	9.75	Put	Bond Future	3,295.2100		3.2952	3,081.4800	3.0815	(6.486)	0	0	0
2020/01/02	2033	06/02/2020			Bond Future	101.5667		101.5667	101.5572	101.5572	(0.009)	0.0000	0.0000	6,960
2020/01/02	2033	07/05/2020			Bond Future	102.2460		102.2460	102.2425	102.2425	(0.003)	0.0000	0.0000	0
2020/01/02	2033	06/08/2020			Bond Future	104.1711		104.1711	104.1676	104.1676	(0.003)	0.0000	0.0000	0
2020/01/02	2033	05/11/2020			Bond Future	104.9020		104.9020	104.9052	104.9052	0.003	0.0000	0.0000	0
2020/01/02	2037	06/02/2020	9.67	Call	Bond Future	511.4500		0.5115	594.3500	0.5944	16.209	0	0	0
2020/01/02	2037	06/02/2020	9.66	Put	Bond Future	2,524.7300		2.5247	2,222.3300	2.2223	(11.978)	0	0	0
2020/01/02	2037	06/02/2020			Bond Future	9.9301		88.6299	9.8787	89.0124	(0.518)	0.0000	0.0000	77,689
2020/01/02	2037	06/02/2020	9.68	Call	Bond Future	534.0000		0.5340	619.8200	0.6198	16.071	0	0	0
2020/01/02	2037	06/02/2020	9.68	Put	Bond Future	2,416.1100		2.4161	2,119.5100	2.1195	(12.276)	0	0	0
2020/01/02	2037	06/02/2020	9.67	Put	Bond Future	2,470.0500		2.4700	2,170.5300	2.1705	(12.126)	0	0	0
2020/01/02	2037	06/02/2020	9.66	Call	Bond Future	489.5400		0.4895	569.5600	0.5696	16.346	0	0	0
2020/01/02	2037	07/05/2020	9.60	Put	Bond Future	4,213.1900		4.2132	3,936.7000	3.9367	(6.562)	0	0	0
2020/01/02	2037	07/05/2020	9.59	Call	Bond Future	1,139.8200		1.1398	1,251.0100	1.2510	9.755	0	0	0
2020/01/02	2037	07/05/2020			Bond Future	10.0068		90.2412	9.9536	90.6307	(0.531)	0.0000	0.0000	0
2020/01/02	2037	07/05/2020	9.60	Call	Bond Future	1,166.2200		1.1662	1,279.2100	1.2792	9.689	0	0	0
2020/01/02	2037	07/05/2020	9.59	Put	Bond Future	4,263.6700		4.2637	3,985.3800	3.9854	(6.527)	0	0	0
2020/01/02	2037	07/05/2020	9.61	Call	Bond Future	1,192.9900		1.1930	1,307.7800	1.3078	9.622	0	0	0
2020/01/02	2037	07/05/2020	9.61	Put	Bond Future	4,163.1700		4.1632	3,888.4800	3.8885	(6.598)	0	0	0
2020/01/02	2037	06/08/2020	9.88	Put	Bond Future	4,276.5000		4.2765	4,049.2600	4.0493	(5.314)	0	0	0
2020/01/02	2037	06/08/2020			Bond Future	10.0858		87.6348	10.0308	88.0316	(0.545)	0.0000	0.0000	0
2020/01/02	2037	06/08/2020	9.87	Call	Bond Future	2,743.9000		2.7439	2,912.0800	2.9121	6.129	0	0	0
2020/01/02	2037	06/08/2020	9.87	Put	Bond Future	4,316.7700		4.3168	4,088.2100	4.0882	(5.295)	0	0	0
2020/01/02	2037	06/08/2020	9.88	Call	Bond Future	2,777.4500		2.7775	2,946.9500	2.9469	6.103	0	0	0
2020/01/02	2037	06/08/2020	9.86	Call	Bond Future	2,710.8400		2.7108	2,877.6800	2.8777	6.155	0	0	0
2020/01/02	2037	06/08/2020	9.86	Put	Bond Future	4,357.6200		4.3576	4,127.7200	4.1277	(5.276)	0	0	0
2020/01/02	2037	05/11/2020	10.18	Call	Bond Future	4,235.6700		4.2357	4,440.1700	4.4402	4.828	0	0	0
2020/01/02	2037	05/11/2020	10.17	Put	Bond Future	4,114.1900		4.1142	3,913.5300	3.9135	(4.877)	0	0	0
2020/01/02	2037	05/11/2020			Bond Future	10.1580		89.2785	10.1013	89.6826	(0.559)	0.0000	0.0000	0
2020/01/02	2037	05/11/2020	10.19	Call	Bond Future	4,272.5100		4.2725	4,477.7700	4.4778	4.804	0	0	0
2020/01/02	2037	05/11/2020	10.19	Put	Bond Future	4,046.2200		4.0462	3,847.4100	3.8474	(4.913)	0	0	0
2020/01/02	2037	05/11/2020	10.17	Call	Bond Future	4,198.9700		4.1990	4,402.3800	4.4024	4.844	0	0	0
2020/01/02	2037	05/11/2020	10.18	Put	Bond Future	4,080.0900		4.0801	3,880.5200	3.8805	(4.891)	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
2020/01/02	2038	06/02/2020			Bond Future	116.9627	116.9627	116.9515	116.9515	(0.010)	0.0000	0.0000	10,886
2020/01/02	2038	07/05/2020			Bond Future	119.1179	119.1179	119.1065	119.1065	(0.010)	0.0000	0.0000	0
2020/01/02	2038	06/08/2020			Bond Future	119.6711	119.6711	119.6690	119.6690	(0.002)	0.0000	0.0000	0
2020/01/02	2038	05/11/2020			Bond Future	121.9104	121.9104	121.9082	121.9082	(0.002)	0.0000	0.0000	0
2020/01/02	2040	06/02/2020	9.76	Call	Bond Future	491.9600	0.4920	582.6800	0.5827	18.441	0	0	0
2020/01/02	2040	06/02/2020	9.00	Put	Bond Future	9,019.5700	9.0196	8,570.2100	8.5702	(4.982)	0	0	0
2020/01/02	2040	06/02/2020			Bond Future	10.0554	91.2496	9.9988	91.6996	(0.562)	0.0000	0.0000	52,644
2020/01/02	2040	06/02/2020	9.74	Call	Bond Future	450.1200	0.4501	534.5000	0.5345	18.746	0	0	0
2020/01/02	2040	06/02/2020	9.74	Put	Bond Future	3,006.2100	3.0062	2,640.5600	2.6406	(12.163)	0	0	0
2020/01/02	2040	06/02/2020	8.40	Put	Bond Future	14,778.8500	14.7788	14,328.8200	14.3288	(3.045)	0	0	0
2020/01/02	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	2040	06/02/2020	9.76	Put	Bond Future	2,882.6100	2.8826	2,523.3000	2.5233	(12.465)	0	0	0
2020/01/02	2040	06/02/2020	9.00	Call	Bond Future	2.7800	0.0028	3.4500	0.0035	24.101	0	0	0
2020/01/02	2040	06/02/2020	9.75	Call	Bond Future	471.0400	0.4710	558.5700	0.5586	18.582	0	0	0
2020/01/02	2040	06/02/2020	9.75	Put	Bond Future	2,944.3500	2.9444	2,581.8500	2.5819	(12.312)	0	0	0
2020/01/02	2040	07/05/2020	9.74	Call	Bond Future	1,336.8800	1.3369	1,365.9500	1.3659	2.174	0	0	0
2020/01/02	2040	07/05/2020	9.75	Put	Bond Future	4,438.1800	4.4382	4,011.2400	4.0112	(9.620)	0	0	0
2020/01/02	2040	07/05/2020			Bond Future	10.1326	92.9085	10.0742	93.3667	(0.576)	0.0000	0.0000	0
2020/01/02	2040	07/05/2020	9.50	Put	Bond Future	5,909.5000	5.9095	5,434.2400	5.4342	(8.042)	0	0	0
2020/01/02	2040	07/05/2020	9.50	Call	Bond Future	740.8500	0.7408	723.7500	0.7238	(2.308)	0	0	2,640
2020/01/02	2040	07/05/2020	10.00	Put	Bond Future	3,232.4500	3.2325	2,885.9200	2.8859	(10.720)	0	0	0
2020/01/02	2040	07/05/2020	10.00	Call	Bond Future	2,186.2100	2.1862	2,297.8400	2.2978	5.106	0	0	2,640
2020/01/02	2040	07/05/2020	9.74	Put	Bond Future	4,491.0900	4.4911	4,062.0000	4.0620	(9.554)	0	0	0
2020/01/02	2040	07/05/2020	9.75	Call	Bond Future	1,366.4500	1.3665	1,397.6700	1.3977	2.285	0	0	0
2020/01/02	2040	07/05/2020	9.73	Call	Bond Future	1,307.8700	1.3079	1,334.4300	1.3344	2.031	0	0	0
2020/01/02	2040	07/05/2020	9.73	Put	Bond Future	4,544.6800	4.5447	4,113.0800	4.1131	(9.497)	0	0	0
2020/01/02	2040	06/08/2020	10.04	Call	Bond Future	3,051.3100	3.0513	3,260.6200	3.2606	6.860	0	0	0
2020/01/02	2040	06/08/2020	10.02	Put	Bond Future	4,478.6600	4.4787	4,218.0100	4.2180	(5.820)	0	0	0
2020/01/02	2040	06/08/2020	10.03	Call	Bond Future	3,014.7900	3.0148	3,222.5200	3.2225	6.890	0	0	0
2020/01/02	2040	06/08/2020			Bond Future	10.2122	90.1001	10.1518	90.5669	(0.591)	0.0000	0.0000	0
2020/01/02	2040	06/08/2020	10.04	Put	Bond Future	4,393.5000	4.3935	4,136.0200	4.1360	(5.860)	0	0	0
2020/01/02	2040	06/08/2020	10.02	Call	Bond Future	2,978.4900	2.9785	3,184.6300	3.1846	6.921	0	0	0
2020/01/02	2040	06/08/2020	10.03	Put	Bond Future	4,435.9100	4.4359	4,176.8500	4.1769	(5.840)	0	0	0
2020/01/02	2040	05/11/2020	11.70	Put	Bond Future	1,282.5000	1.2825	1,188.8900	1.1889	(7.299)	0	0	2,000
2020/01/02	2040	05/11/2020	10.23	Call	Bond Future	4,277.1000	4.2771	4,511.8700	4.5119	5.489	0	0	2,000
2020/01/02	2040	05/11/2020	9.50	Call	Bond Future	1,955.9300	1.9559	2,095.0200	2.0950	7.111	0	0	2,000
2020/01/02	2040	05/11/2020	10.00	Call	Bond Future	3,446.4100	3.4464	3,647.9700	3.6480	5.848	0	0	2,000
2020/01/02	2040	05/11/2020	10.30	Call	Bond Future	4,547.6400	4.5476	4,791.7400	4.7917	5.368	0	0	0
2020/01/02	2040	05/11/2020			Bond Future	10.2849	91.7904	10.2227	92.2658	(0.605)	0.0000	0.0000	0
2020/01/02	2040	05/11/2020	9.73	Put	Bond Future	6,969.1100	6.9691	6,659.8500	6.6599	(4.438)	0	0	0
2020/01/02	2040	05/11/2020	9.73	Call	Bond Future	2,585.9600	2.5860	2,752.1300	2.7521	6.426	0	0	2,000
2020/01/02	2040	05/11/2020	10.23	Put	Bond Future	4,696.5700	4.6966	4,455.9100	4.4559	(5.124)	0	0	0
2020/01/02	2040	05/11/2020	10.30	Put	Bond Future	4,433.2900	4.4333	4,201.9600	4.2020	(5.218)	0	0	0
2020/01/02	2040	05/11/2020	11.70	Call	Bond Future	11,093.1700	11.0932	11,474.9900	11.4750	3.442	0	0	0
2020/01/02	2040	05/11/2020	9.50	Put	Bond Future	8,255.0500	8.2550	7,918.7100	7.9187	(4.074)	0	0	0
2020/01/02	2040	05/11/2020	10.00	Put	Bond Future	5,655.8100	5.6558	5,381.9400	5.3819	(4.842)	0	0	0
2020/01/02	2040	05/11/2020	10.32	Put	Bond Future	4,360.5200	4.3605	4,131.7300	4.1317	(5.247)	0	0	0

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2020/01/02	2040	05/11/2020	10.31	Call	Bond Future	4,586.8100	4.5868	4,832.1800	4.8322	5.349	0	0	0
2020/01/02	2040	05/11/2020	11.50	Call	Bond Future	10,115.9400	10.1159	10,481.6700	10.4817	3.615	0	0	0
2020/01/02	2040	05/11/2020	11.50	Put	Bond Future	1,583.6500	1.5837	1,473.9500	1.4740	(6.927)	0	0	2,000
2020/01/02	2040	05/11/2020	10.32	Call	Bond Future	4,626.4700	4.6265	4,873.1100	4.8731	5.331	0	0	0
2020/01/02	2040	05/11/2020	10.31	Put	Bond Future	4,396.6100	4.3966	4,166.5500	4.1665	(5.233)	0	0	0
2020/01/02	2044	06/02/2020	9.77	Put	Bond Future	3,353.8900	3.3539	2,918.1400	2.9181	(12.992)	0	0	0
2020/01/02	2044	06/02/2020	9.74	Call	Bond Future	335.7300	0.3357	349.7400	0.3497	4.173	0	0	328
2020/01/02	2044	06/02/2020	10.78	Put	Bond Future	199.5300	0.1995	117.5000	0.1175	(41.112)	0	0	328
2020/01/02	2044	06/02/2020			Bond Future	10.1297	87.9127	10.0732	88.3678	(0.558)	0.0000	0.0000	50,701
2020/01/02	2044	06/02/2020	9.77	Call	Bond Future	387.1900	0.3872	406.5700	0.4066	5.005	0	0	0
2020/01/02	2044	06/02/2020	9.09	Put	Bond Future	9,053.1700	9.0532	8,598.8600	8.5989	(5.018)	0	0	0
2020/01/02	2044	06/02/2020	9.09	Call	Bond Future	3.1800	0.0032	4.0000	0.0040	25.786	0	0	328
2020/01/02	2044	06/02/2020	9.74	Put	Bond Future	3,557.3700	3.5574	3,116.2500	3.1163	(12.400)	0	0	0
2020/01/02	2044	06/02/2020	9.78	Call	Bond Future	405.2900	0.4053	427.2600	0.4273	5.421	0	0	0
2020/01/02	2044	06/02/2020	9.76	Put	Bond Future	3,421.1600	3.4212	2,983.0800	2.9831	(12.805)	0	0	0
2020/01/02	2044	06/02/2020	10.78	Call	Bond Future	5,165.3200	5.1653	5,538.4200	5.5384	7.223	0	0	0
2020/01/02	2044	06/02/2020	9.78	Put	Bond Future	3,287.2700	3.2873	2,854.1100	2.8541	(13.177)	0	0	0
2020/01/02	2044	06/02/2020	9.76	Call	Bond Future	369.6100	0.3696	386.6600	0.3867	4.613	0	0	0
2020/01/02	2044	07/05/2020	9.45	Put	Bond Future	6,801.9300	6.8019	6,406.0700	6.4061	(5.820)	0	0	0
2020/01/02	2044	07/05/2020	9.97	Put	Bond Future	3,690.1500	3.6901	3,400.8400	3.4008	(7.840)	0	0	0
2020/01/02	2044	07/05/2020	9.33	Call	Bond Future	313.2000	0.3132	362.6100	0.3626	15.776	0	0	100
2020/01/02	2044	07/05/2020	9.98	Call	Bond Future	1,830.3800	1.8304	2,006.7300	2.0067	9.635	0	0	100
2020/01/02	2044	07/05/2020	9.26	Call	Bond Future	243.8700	0.2439	284.2100	0.2842	16.542	0	0	556
2020/01/02	2044	07/05/2020	9.81	Call	Bond Future	1,277.9800	1.2780	1,416.5000	1.4165	10.839	0	0	0
2020/01/02	2044	07/05/2020	9.79	Put	Bond Future	4,613.0900	4.6131	4,283.8100	4.2838	(7.138)	0	0	0
2020/01/02	2044	07/05/2020			Bond Future	10.2052	89.5110	10.1469	89.9744	(0.571)	0.0000	0.0000	0
2020/01/02	2044	07/05/2020	10.81	Call	Bond Future	5,716.9200	5.7169	6,053.4800	6.0535	5.887	0	0	0
2020/01/02	2044	07/05/2020	10.81	Put	Bond Future	1,141.6500	1.1417	1,014.7800	1.0148	(11.113)	0	0	129
2020/01/02	2044	07/05/2020	9.33	Put	Bond Future	7,727.8200	7.7278	7,313.8000	7.3138	(5.358)	0	0	0
2020/01/02	2044	07/05/2020	9.81	Put	Bond Future	4,502.2800	4.5023	4,177.3700	4.1774	(7.217)	0	0	0
2020/01/02	2044	07/05/2020	9.79	Call	Bond Future	1,220.3600	1.2204	1,354.5100	1.3545	10.993	0	0	0
2020/01/02	2044	07/05/2020	9.45	Call	Bond Future	464.4300	0.4644	532.0000	0.5320	14.549	0	0	129
2020/01/02	2044	07/05/2020	9.97	Call	Bond Future	1,794.8600	1.7949	1,968.9800	1.9690	9.701	0	0	129
2020/01/02	2044	07/05/2020	9.98	Put	Bond Future	3,643.6800	3.6437	3,356.6000	3.3566	(7.879)	0	0	0
2020/01/02	2044	07/05/2020	11.09	Call	Bond Future	7,336.6900	7.3367	7,707.2900	7.7073	5.051	0	0	0
2020/01/02	2044	07/05/2020	9.26	Put	Bond Future	8,296.2300	8.2962	7,873.1400	7.8731	(5.100)	0	0	0
2020/01/02	2044	07/05/2020	9.91	Put	Bond Future	3,979.5400	3.9795	3,676.8100	3.6768	(7.607)	0	0	0
2020/01/02	2044	07/05/2020	9.80	Put	Bond Future	4,557.3300	4.5573	4,230.2300	4.2302	(7.177)	0	0	0
2020/01/02	2044	07/05/2020	11.09	Put	Bond Future	779.2700	0.7793	686.4400	0.6864	(11.912)	0	0	100
2020/01/02	2044	07/05/2020	9.91	Call	Bond Future	1,589.7000	1.5897	1,750.4000	1.7504	10.109	0	0	556
2020/01/02	2044	07/05/2020	11.02	Call	Bond Future	6,926.2800	6.9263	7,289.2900	7.2893	5.241	0	0	0
2020/01/02	2044	07/05/2020	11.02	Put	Bond Future	856.7300	0.8567	756.3100	0.7563	(11.721)	0	0	556
2020/01/02	2044	07/05/2020	9.80	Call	Bond Future	1,248.8800	1.2489	1,385.2100	1.3852	10.916	0	0	0
2020/01/02	2044	06/08/2020	9.98	Call	Bond Future	2,663.4300	2.6634	2,854.2800	2.8543	7.166	0	0	602
2020/01/02	2044	06/08/2020	11.09	Put	Bond Future	1,753.5100	1.7535	1,622.2000	1.6222	(7.488)	0	0	602
2020/01/02	2044	06/08/2020	9.01	Call	Bond Future	471.5900	0.4716	523.6900	0.5237	11.048	0	0	140
2020/01/02	2044	06/08/2020	9.66	Call	Bond Future	1,662.7700	1.6628	1,800.5500	1.8006	8.286	0	0	140

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/02	2044	06/08/2020	9.88	Call	Bond Future	2,325.4100	2.3254	2,499.0400	2.4990	7.467	0	0	0
2020/01/02	2044	06/08/2020			Bond Future	10.2828	86.7655	10.2226	87.2376	(0.586)	0.0000	0.0000	0
2020/01/02	2044	06/08/2020	9.36	Put	Bond Future	8,685.6200	8.6856	8,306.1900	8.3062	(4.368)	0	0	0
2020/01/02	2044	06/08/2020	9.36	Call	Bond Future	950.7700	0.9508	1,043.4500	1.0434	9.748	0	0	602
2020/01/02	2044	06/08/2020	9.98	Put	Bond Future	5,082.3000	5.0823	4,801.0400	4.8010	(5.534)	0	0	0
2020/01/02	2044	06/08/2020	9.86	Call	Bond Future	2,260.7500	2.2607	2,430.8900	2.4309	7.526	0	0	0
2020/01/02	2044	06/08/2020	9.86	Put	Bond Future	5,669.3500	5.6693	5,367.3800	5.3674	(5.326)	0	0	0
2020/01/02	2044	06/08/2020	11.09	Call	Bond Future	7,688.7300	7.6887	8,029.5300	8.0295	4.432	0	0	0
2020/01/02	2044	06/08/2020	9.01	Put	Bond Future	11,441.3100	11.4413	11,021.3000	11.0213	(3.671)	0	0	0
2020/01/02	2044	06/08/2020	9.66	Put	Bond Future	6,761.9100	6.7619	6,427.5800	6.4276	(4.944)	0	0	0
2020/01/02	2044	06/08/2020	9.88	Put	Bond Future	5,567.7900	5.5678	5,269.3100	5.2693	(5.361)	0	0	0
2020/01/02	2044	06/08/2020	10.93	Call	Bond Future	6,847.3100	6.8473	7,170.5400	7.1705	4.721	0	0	0
2020/01/02	2044	06/08/2020	10.93	Put	Bond Future	2,032.8500	2.0328	1,883.9700	1.8840	(7.324)	0	0	140
2020/01/02	2044	06/08/2020	9.87	Call	Bond Future	2,292.8300	2.2928	2,464.8400	2.4648	7.502	0	0	0
2020/01/02	2044	06/08/2020	9.87	Put	Bond Future	5,618.2600	5.6183	5,318.1600	5.3182	(5.342)	0	0	0
2020/01/02	2044	05/11/2020	11.43	Call	Bond Future	9,545.4400	9.5454	9,902.6100	9.9026	3.742	0	0	0
2020/01/02	2044	05/11/2020	9.72	Put	Bond Future	7,552.6700	7.5527	7,229.9200	7.2299	(4.273)	0	0	0
2020/01/02	2044	05/11/2020	9.97	Call	Bond Future	3,197.3200	3.1973	3,388.7800	3.3888	5.988	0	0	568
2020/01/02	2044	05/11/2020	9.29	Put	Bond Future	10,274.5300	10.2745	9,897.8800	9.8979	(3.666)	0	0	0
2020/01/02	2044	05/11/2020	9.96	Put	Bond Future	6,292.2500	6.2923	6,001.4400	6.0014	(4.622)	0	0	0
2020/01/02	2044	05/11/2020	10.36	Call	Bond Future	4,616.8000	4.6168	4,859.6800	4.8597	5.261	0	0	0
2020/01/02	2044	05/11/2020			Bond Future	10.3539	88.3933	10.2918	88.8742	(0.600)	0.0000	0.0000	0
2020/01/02	2044	05/11/2020	9.72	Call	Bond Future	2,424.5800	2.4246	2,582.7600	2.5828	6.524	0	0	1,815
2020/01/02	2044	05/11/2020	9.97	Put	Bond Future	6,243.8800	6.2439	5,954.4100	5.9544	(4.636)	0	0	0
2020/01/02	2044	05/11/2020	9.96	Call	Bond Future	3,163.9400	3.1639	3,354.0600	3.3541	6.009	0	0	0
2020/01/02	2044	05/11/2020	11.38	Call	Bond Future	9,310.4400	9.3104	9,663.0600	9.6631	3.787	0	0	0
2020/01/02	2044	05/11/2020	11.38	Put	Bond Future	1,970.0100	1.9700	1,841.7000	1.8417	(6.513)	0	0	568
2020/01/02	2044	05/11/2020	10.34	Call	Bond Future	4,537.9800	4.5380	4,778.3000	4.7783	5.296	0	0	0
2020/01/02	2044	05/11/2020	10.34	Put	Bond Future	4,644.9400	4.6449	4,404.3300	4.4043	(5.180)	0	0	0
2020/01/02	2044	05/11/2020	11.17	Put	Bond Future	2,379.8000	2.3798	2,232.0900	2.2321	(6.207)	0	0	1,815
2020/01/02	2044	05/11/2020	11.43	Put	Bond Future	1,874.6700	1.8747	1,750.9100	1.7509	(6.602)	0	0	1,815
2020/01/02	2044	05/11/2020	8.87	Put	Bond Future	13,589.0400	13.5890	13,171.8600	13.1719	(3.070)	0	0	0
2020/01/02	2044	05/11/2020	9.29	Call	Bond Future	1,374.2400	1.3742	1,478.5200	1.4785	7.588	0	0	568
2020/01/02	2044	05/11/2020	10.36	Put	Bond Future	4,569.4800	4.5695	4,331.4300	4.3314	(5.210)	0	0	0
2020/01/02	2044	05/11/2020	11.17	Call	Bond Future	8,306.4300	8.3064	8,639.6500	8.6397	4.012	0	0	0
2020/01/02	2044	05/11/2020	8.87	Call	Bond Future	753.1300	0.7531	816.8800	0.8169	8.465	0	0	1,815
2020/01/02	2044	05/11/2020	10.02	Put	Bond Future	6,004.9400	6.0049	5,722.1500	5.7222	(4.709)	0	0	0
2020/01/02	2044	05/11/2020	10.02	Call	Bond Future	3,365.2800	3.3653	3,563.4200	3.5634	5.888	0	0	1,815
2020/01/02	2044	05/11/2020	10.35	Call	Bond Future	4,577.3200	4.5773	4,818.9200	4.8189	5.278	0	0	0
2020/01/02	2044	05/11/2020	10.35	Put	Bond Future	4,607.0800	4.6071	4,367.7500	4.3677	(5.195)	0	0	0
2020/01/02	2046	06/02/2020			Bond Future	107.8878	107.8878	107.8780	107.8780	(0.009)	0.0000	0.0000	12,850
2020/01/02	2046	07/05/2020			Bond Future	108.1320	108.1320	108.1315	108.1315	(0.001)	0.0000	0.0000	0
2020/01/02	2046	06/08/2020			Bond Future	110.1678	110.1678	110.1674	110.1674	0.000	0.0000	0.0000	0
2020/01/02	2046	05/11/2020			Bond Future	110.4381	110.4381	110.4475	110.4475	0.009	0.0000	0.0000	0
2020/01/02	2050	06/02/2020			Bond Future	109.7986	109.7986	109.7886	109.7886	(0.009)	0.0000	0.0000	11,797
2020/01/02	2050	07/05/2020			Bond Future	111.8217	111.8217	111.8116	111.8116	(0.009)	0.0000	0.0000	0

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2020/01/02	2050	06/08/2020			Bond Future	112.0515	112.0515	112.0516	112.0516	0.000	0.0000	0.0000	0
2020/01/02	2050	05/11/2020			Bond Future	114.1483	114.1483	114.1485	114.1485	0.000	0.0000	0.0000	0
2020/01/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	AL37	06/02/2020			Index Future	682.3790	682.3790	683.7260	683.7260	0.197	0.0000	0.0000	0
2020/01/02	AL37	07/05/2020			Index Future	694.7840	694.7840	696.1560	696.1560	0.197	0.0000	0.0000	0
2020/01/02	AL37	06/08/2020			Index Future	707.5620	707.5620	708.9590	708.9590	0.197	0.0000	0.0000	0
2020/01/02	AL7T	06/02/2020			Index Future	790.1770	790.1770	792.7410	792.7410	0.324	0.0000	0.0000	0
2020/01/02	AL7T	07/05/2020			Index Future	804.5420	804.5420	807.1530	807.1530	0.325	0.0000	0.0000	0
2020/01/02	AL7T	06/08/2020			Index Future	819.3380	819.3380	821.9980	821.9980	0.325	0.0000	0.0000	0
2020/01/02	ALBI	06/02/2020			Index Future	703.5780	703.5780	706.0660	706.0660	0.354	0.0000	0.0000	416
2020/01/02	ALBI	07/05/2020			Index Future	716.3690	716.3690	718.9030	718.9030	0.354	0.0000	0.0000	0
2020/01/02	ALBI	06/08/2020			Index Future	729.5430	729.5430	732.1240	732.1240	0.354	0.0000	0.0000	0
2020/01/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/01/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/02	ES33	06/02/2020			Bond Future	10.9677	78.8457	10.9157	79.1447	(0.475)	0.0000	0.0000	350
2020/01/02	ES33	07/05/2020			Bond Future	11.0850	76.4856	11.0311	76.7901	(0.487)	0.0000	0.0000	0
2020/01/02	ES33	06/08/2020			Bond Future	11.2054	77.8842	11.1494	78.1944	(0.500)	0.0000	0.0000	0
2020/01/02	ES33	05/11/2020			Bond Future	11.3275	75.5541	11.2695	75.8701	(0.513)	0.0000	0.0000	0
2020/01/02	ES42	06/02/2020			Bond Future	11.2751	80.0458	11.2131	80.4546	(0.551)	0.0000	0.0000	4,919
2020/01/02	ES42	07/05/2020			Bond Future	11.3907	77.2366	11.3264	77.6529	(0.565)	0.0000	0.0000	0
2020/01/02	ES42	06/08/2020			Bond Future	11.5076	78.6480	11.4409	79.0721	(0.580)	0.0000	0.0000	0
2020/01/02	ES42	05/11/2020			Bond Future	11.6249	75.8624	11.5558	76.2943	(0.595)	0.0000	0.0000	0

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2020/01/02	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	06/02/2020	703.15	Put	GOVI	73,420.0000	7.3420	48,210.0000	4.8210	(34.337)	0	0	0
2020/01/02	GOVI	06/02/2020			GOVI	695.8080	695.8080	698.3290	698.3290	0.362	0.0000	0.0000	1,243
2020/01/02	GOVI	06/02/2020	703.14	Put	GOVI	73,320.0000	7.3320	48,110.0000	4.8110	(34.384)	0	0	0
2020/01/02	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	06/02/2020	703.13	Put	GOVI	73,220.0000	7.3220	48,010.0000	4.8010	(34.430)	0	0	0
2020/01/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	07/05/2020			GOVI	708.4570	708.4570	711.0240	711.0240	0.362	0.0000	0.0000	0
2020/01/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	07/05/2020	720.00	Put	GOVI	115,430.0000	11.5430	89,760.0000	8.9760	(22.239)	0	0	0
2020/01/02	GOVI	07/05/2020	719.98	Put	GOVI	115,230.0000	11.5230	89,560.0000	8.9560	(22.277)	0	0	0
2020/01/02	GOVI	07/05/2020	719.99	Put	GOVI	115,330.0000	11.5330	89,660.0000	8.9660	(22.258)	0	0	0
2020/01/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	06/08/2020	728.12	Put	GOVI	66,340.0000	6.6340	40,190.0000	4.0190	(39.418)	0	0	0
2020/01/02	GOVI	06/08/2020			GOVI	721.4860	721.4860	724.1010	724.1010	0.362	0.0000	0.0000	0
2020/01/02	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GOVI	06/08/2020	728.14	Put	GOVI	66,540.0000	6.6540	40,390.0000	4.0390	(39.300)	0	0	0
2020/01/02	GOVI	06/08/2020	728.13	Put	GOVI	66,440.0000	6.6440	40,290.0000	4.0290	(39.359)	0	0	0
2020/01/02	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/02	IGOV	06/02/2020			Index Future	259.7820	259.7820	259.7240	259.7240	(0.022)	0.0000	0.0000	1,011
2020/01/02	IGOV	07/05/2020			Index Future	264.5690	264.5690	264.5090	264.5090	(0.023)	0.0000	0.0000	47
2020/01/02	IGOV	06/08/2020			Index Future	269.4970	269.4970	269.4370	269.4370	(0.022)	0.0000	0.0000	0
2020/01/02	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/02	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2020/01/02	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/02	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4500	95.4500	0.000	0.0000	0.0000	0
2020/01/02	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.4000	94.4000	(0.011)	0.0000	0.0000	0
2020/01/02	IS05	15/06/2021			Interest Rate Swap	93.3200	93.3200	93.3000	93.3000	(0.021)	0.0000	0.0000	0
2020/01/02	IS05	21/09/2021			Interest Rate Swap	93.2000	93.2000	93.1700	93.1700	(0.032)	0.0000	0.0000	0
2020/01/02	IS05	21/12/2021			Interest Rate Swap	95.1300	95.1300	95.1100	95.1100	(0.021)	0.0000	0.0000	51
2020/01/02	IS05	15/03/2022			Interest Rate Swap	95.0200	95.0200	95.0000	95.0000	(0.021)	0.0000	0.0000	0
2020/01/02	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9200	95.9200	(0.031)	0.0000	0.0000	0
2020/01/02	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.6200	99.6200	(0.040)	0.0000	0.0000	0
2020/01/02	IS05	20/12/2022			Interest Rate Swap	100.7000	100.7000	100.6400	100.6400	(0.060)	0.0000	0.0000	0
2020/01/02	IS05	22/03/2023			Interest Rate Swap	93.7700	93.7700	93.6900	93.6900	(0.085)	0.0000	0.0000	0
2020/01/02	IS05	20/06/2023			Interest Rate Swap	99.6600	99.6600	99.5900	99.5900	(0.070)	0.0000	0.0000	0
2020/01/02	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/02	IS10	17/12/2025			Interest Rate Swap	90.2300	90.2300	89.9900	89.9900	(0.266)	0.0000	0.0000	0
2020/01/02	IS10	16/03/2026			Interest Rate Swap	87.0500	87.0500	86.8000	86.8000	(0.287)	0.0000	0.0000	0

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2020/01/02	IS10	15/06/2026			Interest Rate Swap	85.6600	85.6600	85.3900	85.3900	(0.315)	0.0000	0.0000	0
2020/01/02	IS10	21/09/2026			Interest Rate Swap	87.7800	87.7800	87.5100	87.5100	(0.308)	0.0000	0.0000	0
2020/01/02	IS10	21/12/2026			Interest Rate Swap	91.6100	91.6100	91.3300	91.3300	(0.306)	0.0000	0.0000	0
2020/01/02	IS10	15/03/2027			Interest Rate Swap	90.0900	90.0900	89.8000	89.8000	(0.322)	0.0000	0.0000	0
2020/01/02	IS10	21/06/2027			Interest Rate Swap	92.1800	92.1800	91.8800	91.8800	(0.325)	0.0000	0.0000	0
2020/01/02	IS10	20/09/2027			Interest Rate Swap	97.7300	97.7300	97.4200	97.4200	(0.317)	0.0000	0.0000	0
2020/01/02	IS10	20/12/2027			Interest Rate Swap	98.0800	98.0800	97.7600	97.7600	(0.326)	0.0000	0.0000	0
2020/01/02	IS10	22/03/2028			Interest Rate Swap	91.4000	91.4000	91.0700	91.0700	(0.361)	0.0000	0.0000	0
2020/01/02	IS10	20/06/2028			Interest Rate Swap	98.7800	98.7800	98.4700	98.4700	(0.314)	0.0000	0.0000	0
2020/01/02	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/02	R023	06/02/2020	7.54	Call	Bond Future	895.9000	0.8959	1,012.9200	1.0129	13.062	0	0	0
2020/01/02	R023	06/02/2020			Bond Future	7.2359	104.8888	7.1840	105.0297	(0.717)	0.0000	0.0000	44,450
2020/01/02	R023	06/02/2020	7.52	Call	Bond Future	848.8100	0.8488	963.9800	0.9640	13.568	0	0	0
2020/01/02	R023	06/02/2020	7.52	Put	Bond Future	81.0300	0.0810	55.2800	0.0553	(31.778)	0	0	0
2020/01/02	R023	06/02/2020	7.54	Put	Bond Future	74.3400	0.0743	50.4400	0.0504	(32.150)	0	0	0
2020/01/02	R023	06/02/2020	7.53	Call	Bond Future	872.3200	0.8723	988.4300	0.9884	13.310	0	0	0
2020/01/02	R023	06/02/2020	7.53	Put	Bond Future	77.6500	0.0776	52.8400	0.0528	(31.951)	0	0	0
2020/01/02	R023	07/05/2020	6.91	Put	Bond Future	986.9700	0.9870	885.2700	0.8853	(10.304)	0	0	0
2020/01/02	R023	07/05/2020			Bond Future	7.2170	102.8634	7.1600	103.0068	(0.789)	0.0000	0.0000	13,512
2020/01/02	R023	07/05/2020	6.90	Call	Bond Future	202.9000	0.2029	243.6600	0.2437	20.089	0	0	0
2020/01/02	R023	07/05/2020	6.90	Put	Bond Future	1,004.8600	1.0049	902.1400	0.9021	(10.222)	0	0	0
2020/01/02	R023	07/05/2020	6.91	Call	Bond Future	210.4400	0.2104	252.2200	0.2522	19.854	0	0	0
2020/01/02	R023	07/05/2020	6.89	Call	Bond Future	195.5400	0.1955	235.2900	0.2353	20.328	0	0	0
2020/01/02	R023	07/05/2020	6.89	Put	Bond Future	1,022.9200	1.0229	919.1900	0.9192	(10.141)	0	0	0
2020/01/02	R023	06/08/2020	7.26	Call	Bond Future	866.5000	0.8665	906.0100	0.9060	4.560	0	0	0
2020/01/02	R023	06/08/2020			Bond Future	7.1813	104.7554	7.1181	104.9017	(0.879)	0.0000	0.0000	0
2020/01/02	R023	06/08/2020	7.26	Put	Bond Future	684.3800	0.6844	577.5300	0.5775	(15.613)	0	0	0
2020/01/02	R023	06/08/2020	7.27	Call	Bond Future	881.1400	0.8811	920.7700	0.9208	4.498	0	0	0
2020/01/02	R023	06/08/2020	7.28	Put	Bond Future	667.8800	0.6679	561.2600	0.5613	(15.964)	0	0	0
2020/01/02	R023	06/08/2020	7.27	Put	Bond Future	675.9100	0.6759	569.1800	0.5692	(15.791)	0	0	0
2020/01/02	R023	06/08/2020	7.28	Call	Bond Future	896.2000	0.8962	935.9400	0.9359	4.434	0	0	0
2020/01/02	R023	05/11/2020	7.46	Put	Bond Future	633.3800	0.6334	548.3000	0.5483	(13.433)	0	0	0
2020/01/02	R023	05/11/2020	7.47	Put	Bond Future	626.6800	0.6267	541.8100	0.5418	(13.543)	0	0	0
2020/01/02	R023	05/11/2020			Bond Future	7.1392	102.7806	7.0686	102.9295	(0.988)	0.0000	0.0000	0
2020/01/02	R023	05/11/2020	7.46	Call	Bond Future	1,307.2300	1.3072	1,371.1100	1.3711	4.887	0	0	0
2020/01/02	R023	05/11/2020	7.47	Call	Bond Future	1,321.4500	1.3215	1,385.5400	1.3855	4.850	0	0	0
2020/01/02	R023	05/11/2020	7.45	Call	Bond Future	1,293.0800	1.2931	1,356.7400	1.3567	4.923	0	0	0
2020/01/02	R023	05/11/2020	7.45	Put	Bond Future	640.1400	0.6401	554.8400	0.5548	(13.325)	0	0	0
2020/01/02	R035	06/02/2020	9.60	Call	Bond Future	754.0100	0.7540	882.6500	0.8827	17.061	0	0	0
2020/01/02	R035	06/02/2020	9.61	Put	Bond Future	1,913.9500	1.9140	1,625.6100	1.6256	(15.065)	0	0	0
2020/01/02	R035	06/02/2020			Bond Future	9.7615	97.0947	9.7049	97.5153	(0.580)	0.0000	0.0000	118,282
2020/01/02	R035	06/02/2020	9.60	Put	Bond Future	1,961.2000	1.9612	1,669.2200	1.6692	(14.888)	0	0	0

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2020/01/02	R035	06/02/2020	9.61	Call	Bond Future	782.1800	0.7822	914.4600	0.9145	16.912	0	0	0
2020/01/02	R035	06/02/2020	9.59	Call	Bond Future	726.3900	0.7264	851.4100	0.8514	17.211	0	0	0
2020/01/02	R035	06/02/2020	9.59	Put	Bond Future	2,009.0900	2.0091	1,713.4900	1.7135	(14.713)	0	0	0
2020/01/02	R035	07/05/2020	10.57	Put	Bond Future	875.6300	0.8756	776.0800	0.7761	(11.369)	0	0	3,530
2020/01/02	R035	07/05/2020	9.75	Call	Bond Future	2,161.2400	2.1612	2,352.8700	2.3529	8.867	0	0	5,000
2020/01/02	R035	07/05/2020	10.75	Put	Bond Future	680.9200	0.6809	600.1000	0.6001	(11.869)	0	0	5,000
2020/01/02	R035	07/05/2020	9.48	Put	Bond Future	3,935.9200	3.9359	3,646.3900	3.6464	(7.356)	0	0	0
2020/01/02	R035	07/05/2020	9.47	Call	Bond Future	1,275.7700	1.2758	1,412.5300	1.4125	10.720	0	0	0
2020/01/02	R035	07/05/2020			Bond Future	9.8335	94.3567	9.7750	94.7850	(0.595)	0.0000	0.0000	0
2020/01/02	R035	07/05/2020	9.11	Put	Bond Future	5,997.3400	5.9973	5,638.2800	5.6383	(5.987)	0	0	0
2020/01/02	R035	07/05/2020	9.11	Call	Bond Future	492.1700	0.4922	561.4300	0.5614	14.072	0	0	5,000
2020/01/02	R035	07/05/2020	9.78	Put	Bond Future	2,662.0600	2.6621	2,431.6800	2.4317	(8.654)	0	0	0
2020/01/02	R035	07/05/2020	10.57	Call	Bond Future	6,028.9000	6.0289	6,357.6700	6.3577	5.453	0	0	0
2020/01/02	R035	07/05/2020	9.75	Put	Bond Future	2,773.2400	2.7732	2,536.5500	2.5366	(8.535)	0	0	0
2020/01/02	R035	07/05/2020	10.75	Call	Bond Future	7,029.2700	7.0293	7,376.7700	7.3768	4.944	0	0	0
2020/01/02	R035	07/05/2020	9.48	Call	Bond Future	1,303.7400	1.3037	1,442.5300	1.4425	10.646	0	0	0
2020/01/02	R035	07/05/2020	9.47	Put	Bond Future	3,983.9900	3.9840	3,692.4300	3.6924	(7.318)	0	0	0
2020/01/02	R035	07/05/2020	9.78	Call	Bond Future	2,270.6700	2.2707	2,468.6100	2.4686	8.717	0	0	3,530
2020/01/02	R035	07/05/2020	9.18	Put	Bond Future	5,563.4300	5.5634	5,216.3700	5.2164	(6.238)	0	0	0
2020/01/02	R035	07/05/2020	9.18	Call	Bond Future	611.3100	0.6113	692.5700	0.6926	13.293	0	0	3,530
2020/01/02	R035	07/05/2020	9.49	Call	Bond Future	1,332.2800	1.3323	1,473.0900	1.4731	10.569	0	0	0
2020/01/02	R035	07/05/2020	9.49	Put	Bond Future	3,888.5100	3.8885	3,601.0000	3.6010	(7.394)	0	0	0
2020/01/02	R035	06/08/2020	9.00	Put	Bond Future	7,686.5200	7.6865	7,333.8600	7.3339	(4.588)	0	0	0
2020/01/02	R035	06/08/2020	9.92	Put	Bond Future	3,342.1600	3.3422	3,127.6400	3.1276	(6.419)	0	0	0
2020/01/02	R035	06/08/2020			Bond Future	9.9063	96.0854	9.8458	96.5217	(0.611)	0.0000	0.0000	0
2020/01/02	R035	06/08/2020	9.00	Call	Bond Future	826.8200	0.8268	910.5000	0.9105	10.121	0	0	24,761
2020/01/02	R035	06/08/2020	9.92	Call	Bond Future	3,440.2900	3.4403	3,662.1100	3.6621	6.448	0	0	0
2020/01/02	R035	06/08/2020	9.93	Call	Bond Future	3,478.2800	3.4783	3,701.5600	3.7016	6.419	0	0	0
2020/01/02	R035	06/08/2020	9.91	Put	Bond Future	3,376.1300	3.3761	3,159.8600	3.1599	(6.406)	0	0	0
2020/01/02	R035	06/08/2020	8.75	Put	Bond Future	9,403.4800	9.4035	9,024.5900	9.0246	(4.029)	0	0	0
2020/01/02	R035	06/08/2020	8.75	Call	Bond Future	522.5100	0.5225	579.9600	0.5800	10.995	0	0	3,000
2020/01/02	R035	06/08/2020	9.93	Put	Bond Future	3,308.4600	3.3085	3,095.4000	3.0954	(6.440)	0	0	0
2020/01/02	R035	06/08/2020	9.91	Call	Bond Future	3,402.4900	3.4025	3,622.5600	3.6226	6.468	0	0	0
2020/01/02	R035	05/11/2020	10.34	Put	Bond Future	3,007.9800	3.0080	2,831.5300	2.8315	(5.866)	0	0	0
2020/01/02	R035	05/11/2020			Bond Future	9.9810	93.3849	9.9184	93.8293	(0.627)	0.0000	0.0000	0
2020/01/02	R035	05/11/2020	10.33	Call	Bond Future	5,454.9300	5.4549	5,721.7700	5.7218	4.892	0	0	0
2020/01/02	R035	05/11/2020	10.33	Put	Bond Future	3,033.8200	3.0338	2,856.2600	2.8563	(5.853)	0	0	0
2020/01/02	R035	05/11/2020	10.34	Call	Bond Future	5,497.0900	5.4971	5,765.0400	5.7650	4.874	0	0	0
2020/01/02	R035	05/11/2020	10.32	Call	Bond Future	5,412.8900	5.4129	5,678.6200	5.6786	4.909	0	0	0
2020/01/02	R035	05/11/2020	10.32	Put	Bond Future	3,059.8600	3.0599	2,881.1900	2.8812	(5.839)	0	0	0
2020/01/02	R186	06/02/2020	8.57	Call	Bond Future	1,939.0500	1.9391	2,131.6500	2.1316	9.933	0	0	0
2020/01/02	R186	06/02/2020	8.50	Call	Bond Future	1,642.5000	1.6425	1,820.0600	1.8201	10.810	0	0	0
2020/01/02	R186	06/02/2020	8.11	Put	Bond Future	1,304.7000	1.3047	1,121.3400	1.1213	(14.054)	0	0	0
2020/01/02	R186	06/02/2020			Bond Future	8.2634	113.0032	8.2170	113.2601	(0.561)	0.0000	0.0000	103,551
2020/01/02	R186	06/02/2020	8.55	Call	Bond Future	1,852.5300	1.8525	2,041.0300	2.0410	10.175	0	0	0
2020/01/02	R186	06/02/2020	8.55	Put	Bond Future	281.5700	0.2816	213.0800	0.2131	(24.324)	0	0	0
2020/01/02	R186	06/02/2020	8.11	Call	Bond Future	451.8800	0.4519	525.5100	0.5255	16.294	0	0	821

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2020/01/02	R186	06/02/2020	8.57	Put	Bond Future	259.5200	0.2595	195.1300	0.1951	(24.811)	0	0	0
2020/01/02	R186	06/02/2020	9.00	Put	Bond Future	36.8900	0.0369	23.9500	0.0240	(35.077)	0	0	821
2020/01/02	R186	06/02/2020	8.50	Put	Bond Future	343.5800	0.3436	264.1500	0.2641	(23.118)	0	0	821
2020/01/02	R186	06/02/2020	8.56	Call	Bond Future	1,895.6200	1.8956	2,086.1900	2.0862	10.053	0	0	0
2020/01/02	R186	06/02/2020	8.56	Put	Bond Future	270.3600	0.2704	203.9400	0.2039	(24.567)	0	0	0
2020/01/02	R186	06/02/2020	9.00	Call	Bond Future	4,017.8200	4.0178	4,261.8700	4.2619	6.074	0	0	0
2020/01/02	R186	07/05/2020	7.90	Put	Bond Future	2,863.2300	2.8632	2,672.4200	2.6724	(6.664)	0	0	2,500
2020/01/02	R186	07/05/2020	8.28	Put	Bond Future	1,617.5200	1.6175	1,478.4400	1.4784	(8.598)	0	0	0
2020/01/02	R186	07/05/2020	8.93	Call	Bond Future	3,782.7100	3.7827	3,983.8200	3.9838	5.317	0	0	0
2020/01/02	R186	07/05/2020	8.09	Put	Bond Future	2,181.9800	2.1820	2,017.3700	2.0174	(7.544)	0	0	0
2020/01/02	R186	07/05/2020			Bond Future	8.3089	115.0576	8.2601	115.3192	(0.587)	0.0000	0.0000	1,650
2020/01/02	R186	07/05/2020	8.50	Call	Bond Future	2,127.7200	2.1277	2,281.1800	2.2812	7.212	0	0	0
2020/01/02	R186	07/05/2020	8.50	Put	Bond Future	1,110.4200	1.1104	1,002.2700	1.0023	(9.740)	0	0	23,230
2020/01/02	R186	07/05/2020	8.08	Call	Bond Future	980.8900	0.9809	1,076.4600	1.0765	9.743	0	0	0
2020/01/02	R186	07/05/2020	8.08	Put	Bond Future	2,214.9200	2.2149	2,048.8800	2.0489	(7.496)	0	0	0
2020/01/02	R186	07/05/2020	7.90	Call	Bond Future	646.3600	0.6464	717.1600	0.7172	10.954	0	0	0
2020/01/02	R186	07/05/2020	8.28	Call	Bond Future	1,462.8200	1.4628	1,585.3500	1.5853	8.376	0	0	6,000
2020/01/02	R186	07/05/2020	8.93	Put	Bond Future	519.9300	0.5199	459.4300	0.4594	(11.636)	0	0	6,000
2020/01/02	R186	07/05/2020	8.09	Call	Bond Future	1,002.2400	1.0022	1,099.2400	1.0992	9.678	0	0	0
2020/01/02	R186	07/05/2020	7.60	Put	Bond Future	4,160.0900	4.1601	3,935.7400	3.9357	(5.393)	0	0	0
2020/01/02	R186	07/05/2020	7.60	Call	Bond Future	280.6700	0.2807	317.9300	0.3179	13.275	0	0	6,000
2020/01/02	R186	07/05/2020	8.07	Call	Bond Future	960.0800	0.9601	1,054.2400	1.0542	9.808	0	0	0
2020/01/02	R186	07/05/2020	8.07	Put	Bond Future	2,248.4200	2.2484	2,080.9700	2.0810	(7.447)	0	0	0
2020/01/02	R186	06/08/2020	8.38	Put	Bond Future	2,005.7000	2.0057	1,877.6800	1.8777	(6.383)	0	0	0
2020/01/02	R186	06/08/2020			Bond Future	8.3541	111.8659	8.3026	112.1326	(0.616)	0.0000	0.0000	0
2020/01/02	R186	06/08/2020	8.37	Call	Bond Future	2,111.8300	2.1118	2,249.4500	2.2494	6.517	0	0	0
2020/01/02	R186	06/08/2020	8.37	Put	Bond Future	2,029.5200	2.0295	1,900.4600	1.9005	(6.359)	0	0	0
2020/01/02	R186	06/08/2020	8.38	Call	Bond Future	2,139.7100	2.1397	2,278.3700	2.2784	6.480	0	0	0
2020/01/02	R186	06/08/2020	8.36	Call	Bond Future	2,084.5000	2.0845	2,221.0600	2.2211	6.551	0	0	0
2020/01/02	R186	06/08/2020	8.36	Put	Bond Future	2,053.9200	2.0539	1,923.8000	1.9238	(6.335)	0	0	0
2020/01/02	R186	05/11/2020	8.64	Put	Bond Future	1,997.0100	1.9970	1,829.0500	1.8291	(8.411)	0	0	0
2020/01/02	R186	05/11/2020	8.65	Call	Bond Future	3,241.7000	3.2417	3,345.7700	3.3458	3.210	0	0	0
2020/01/02	R186	05/11/2020			Bond Future	8.3953	113.9593	8.3411	114.2308	(0.646)	0.0000	0.0000	0
2020/01/02	R186	05/11/2020	8.66	Call	Bond Future	3,272.1400	3.2721	3,376.7100	3.3767	3.196	0	0	0
2020/01/02	R186	05/11/2020	8.66	Put	Bond Future	1,959.2500	1.9593	1,792.2900	1.7923	(8.522)	0	0	0
2020/01/02	R186	05/11/2020	9.26	Put	Bond Future	1,113.9800	1.1140	979.2000	0.9792	(12.099)	0	0	3,500
2020/01/02	R186	05/11/2020	8.64	Call	Bond Future	3,211.3900	3.2114	3,314.9600	3.3150	3.225	0	0	0
2020/01/02	R186	05/11/2020	7.84	Put	Bond Future	4,107.8000	4.1078	3,882.3200	3.8823	(5.489)	0	0	0
2020/01/02	R186	05/11/2020	8.65	Put	Bond Future	1,978.0500	1.9781	1,810.5900	1.8106	(8.466)	0	0	0
2020/01/02	R186	05/11/2020	8.34	Put	Bond Future	2,649.1400	2.6491	2,463.9800	2.4640	(6.989)	0	0	0
2020/01/02	R186	05/11/2020	8.34	Call	Bond Future	2,372.1900	2.3722	2,458.5600	2.4586	3.641	0	0	3,500
2020/01/02	R186	05/11/2020	9.26	Call	Bond Future	5,330.0300	5.3300	5,466.7800	5.4668	2.566	0	0	0
2020/01/02	R186	05/11/2020	7.84	Call	Bond Future	1,287.1600	1.2872	1,333.2100	1.3332	3.578	0	0	3,500
2020/01/02	R197	06/02/2020			Bond Future	301.3257	301.3257	301.1338	301.1338	(0.064)	0.0000	0.0000	2,540
2020/01/02	R197	07/05/2020			Bond Future	306.8779	306.8779	306.6825	306.6825	(0.064)	0.0000	0.0000	0
2020/01/02	R197	06/08/2020			Bond Future	304.8816	304.8816	304.7255	304.7255	(0.051)	0.0000	0.0000	0
2020/01/02	R197	05/11/2020			Bond Future	310.5863	310.5863	310.4275	310.4275	(0.051)	0.0000	0.0000	0

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2020/01/02	R202	06/02/2020			Bond Future	226.9756	226.9756	226.9540	226.9540	(0.010)	0.0000	0.0000	8,469
2020/01/02	R202	07/05/2020			Bond Future	231.1576	231.1576	231.1356	231.1356	(0.010)	0.0000	0.0000	0
2020/01/02	R202	06/08/2020			Bond Future	231.3805	231.3805	231.3811	231.3811	0.000	0.0000	0.0000	0
2020/01/02	R202	05/11/2020			Bond Future	235.7101	235.7101	235.7110	235.7110	0.000	0.0000	0.0000	0
2020/01/02	R208	06/02/2020	6.13	Put	Bond Future	576.4900	0.5765	577.8100	0.5778	0.229	0	0	0
2020/01/02	R208	06/02/2020	6.12	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/01/02	R208	06/02/2020			Bond Future	6.6627	102.5542	6.6641	102.5528	0.021	0.0000	0.0000	14,955
2020/01/02	R208	06/02/2020	6.13	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/01/02	R208	06/02/2020	6.12	Put	Bond Future	587.3400	0.5873	588.6800	0.5887	0.228	0	0	0
2020/01/02	R208	06/02/2020	6.14	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2020/01/02	R208	06/02/2020	6.14	Put	Bond Future	565.6400	0.5656	566.9500	0.5670	0.232	0	0	0
2020/01/02	R208	07/05/2020	4.81	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/02	R208	07/05/2020	4.80	Put	Bond Future	1,422.7100	1.4227	1,424.2100	1.4242	0.105	0	0	0
2020/01/02	R208	07/05/2020			Bond Future	6.4547	101.0154	6.4564	101.0139	0.028	0.0000	0.0000	60
2020/01/02	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/01/02	R208	07/05/2020	4.82	Put	Bond Future	1,405.3200	1.4053	1,406.8300	1.4068	0.107	0	0	0
2020/01/02	R208	07/05/2020	4.81	Put	Bond Future	1,414.0100	1.4140	1,415.5200	1.4155	0.107	0	0	0
2020/01/02	R208	07/05/2020	4.80	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/02	R208	06/08/2020	5.57	Put	Bond Future	310.8700	0.3109	313.2200	0.3132	0.756	0	0	0
2020/01/02	R208	06/08/2020			Bond Future	6.0459	102.8762	6.0483	102.8747	0.039	0.0000	0.0000	0
2020/01/02	R208	06/08/2020	5.56	Call	Bond Future	14.4000	0.0144	15.2500	0.0152	5.903	0	0	0
2020/01/02	R208	06/08/2020	5.56	Put	Bond Future	316.2000	0.3162	318.5200	0.3185	0.734	0	0	0
2020/01/02	R208	06/08/2020	5.57	Call	Bond Future	15.3000	0.0153	16.1800	0.0162	5.752	0	0	0
2020/01/02	R208	06/08/2020	5.55	Call	Bond Future	13.5400	0.0135	14.3700	0.0144	6.130	0	0	0
2020/01/02	R208	06/08/2020	5.55	Put	Bond Future	321.5700	0.3216	323.8700	0.3239	0.715	0	0	0
2020/01/02	R208	05/11/2020	4.78	Call	Bond Future	45.9700	0.0460	48.2300	0.0482	4.916	0	0	0
2020/01/02	R208	05/11/2020	4.77	Put	Bond Future	157.8300	0.1578	161.5400	0.1615	2.351	0	0	0
2020/01/02	R208	05/11/2020			Bond Future	5.0640	101.3916	5.0678	101.3901	0.075	0.0000	0.0000	0
2020/01/02	R208	05/11/2020	4.79	Call	Bond Future	47.5300	0.0475	49.8000	0.0498	4.776	0	0	0
2020/01/02	R208	05/11/2020	4.79	Put	Bond Future	152.8900	0.1529	156.6200	0.1566	2.440	0	0	0
2020/01/02	R208	05/11/2020	4.78	Put	Bond Future	155.1800	0.1552	158.9000	0.1589	2.397	0	0	0
2020/01/02	R208	05/11/2020	4.77	Call	Bond Future	44.7700	0.0448	47.0200	0.0470	5.026	0	0	0
2020/01/02	R209	06/02/2020	9.52	Put	Bond Future	2,206.9000	2.2069	1,948.0400	1.9480	(11.730)	0	0	0
2020/01/02	R209	06/02/2020			Bond Future	9.7973	73.8039	9.7460	74.1291	(0.524)	0.0000	0.0000	103,446
2020/01/02	R209	06/02/2020	9.51	Call	Bond Future	407.9200	0.4079	471.9200	0.4719	15.689	0	0	0
2020/01/02	R209	06/02/2020	9.51	Put	Bond Future	2,254.9600	2.2550	1,993.8100	1.9938	(11.581)	0	0	0
2020/01/02	R209	06/02/2020	9.40	Put	Bond Future	2,818.2700	2.8183	2,534.8400	2.5348	(10.057)	0	0	0
2020/01/02	R209	06/02/2020	9.40	Call	Bond Future	245.8600	0.2459	287.5800	0.2876	16.969	0	0	7,500
2020/01/02	R209	06/02/2020	9.52	Call	Bond Future	425.2900	0.4253	491.5800	0.4916	15.587	0	0	0
2020/01/02	R209	06/02/2020	9.50	Call	Bond Future	391.0500	0.3910	452.8000	0.4528	15.791	0	0	0
2020/01/02	R209	06/02/2020	9.50	Put	Bond Future	2,303.6100	2.3036	2,040.2100	2.0402	(11.434)	0	0	0
2020/01/02	R209	07/05/2020	9.47	Call	Bond Future	1,069.1000	1.0691	1,168.0800	1.1681	9.258	0	0	0
2020/01/02	R209	07/05/2020			Bond Future	9.8654	71.9944	9.8125	72.3256	(0.537)	0.0000	0.0000	0
2020/01/02	R209	07/05/2020	9.45	Call	Bond Future	1,024.4700	1.0245	1,120.4900	1.1205	9.373	0	0	0
2020/01/02	R209	07/05/2020	9.45	Put	Bond Future	3,683.1300	3.6831	3,448.0300	3.4480	(6.383)	0	0	0

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2020/01/02	R209	07/05/2020	9.47	Put	Bond Future	3,596.5200	3.5965	3,364.3800	3.3644	(6.455)	0	0	0
2020/01/02	R209	07/05/2020	9.46	Call	Bond Future	1,046.6400	1.0466	1,144.1400	1.1441	9.316	0	0	0
2020/01/02	R209	07/05/2020	9.46	Put	Bond Future	3,639.6400	3.6396	3,406.0200	3.4060	(6.419)	0	0	0
2020/01/02	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/02	R209	06/08/2020	5.55	Put	Bond Future	36,203.6200	36.2036	35,866.3100	35.8663	(0.932)	0	0	0
2020/01/02	R209	06/08/2020			Bond Future	9.9343	73.3131	9.8797	73.6505	(0.550)	0.0000	0.0000	0
2020/01/02	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/02	R209	06/08/2020	5.57	Put	Bond Future	35,986.7800	35.9868	35,649.4700	35.6495	(0.937)	0	0	0
2020/01/02	R209	06/08/2020	5.56	Put	Bond Future	36,095.1300	36.0951	35,757.8200	35.7578	(0.935)	0	0	0
2020/01/02	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/02	R209	05/11/2020	10.02	Call	Bond Future	3,643.6700	3.6437	3,816.8200	3.8168	4.752	0	0	0
2020/01/02	R209	05/11/2020			Bond Future	10.0014	71.5368	9.9451	71.8804	(0.563)	0.0000	0.0000	0
2020/01/02	R209	05/11/2020	10.00	Call	Bond Future	3,580.9600	3.5810	3,752.2600	3.7523	4.784	0	0	0
2020/01/02	R209	05/11/2020	10.00	Put	Bond Future	3,589.7200	3.5897	3,417.4100	3.4174	(4.800)	0	0	0
2020/01/02	R209	05/11/2020	10.02	Put	Bond Future	3,530.9200	3.5309	3,360.4600	3.3605	(4.828)	0	0	0
2020/01/02	R209	05/11/2020	10.01	Call	Bond Future	3,612.2500	3.6123	3,784.4800	3.7845	4.768	0	0	0
2020/01/02	R209	05/11/2020	10.01	Put	Bond Future	3,560.2200	3.5602	3,388.8400	3.3888	(4.814)	0	0	0
2020/01/02	R210	06/02/2020			Bond Future	188.6925	188.6925	188.6738	188.6738	(0.010)	0.0000	0.0000	1,721
2020/01/02	R210	07/05/2020			Bond Future	189.5259	189.5259	189.5214	189.5214	(0.002)	0.0000	0.0000	0
2020/01/02	R210	06/08/2020			Bond Future	193.0942	193.0942	193.0898	193.0898	(0.002)	0.0000	0.0000	0
2020/01/02	R210	05/11/2020			Bond Future	193.9919	193.9919	194.0025	194.0025	0.005	0.0000	0.0000	0
2020/01/02	R212	06/02/2020			Bond Future	161.6566	161.6566	161.6378	161.6378	(0.012)	0.0000	0.0000	7,963
2020/01/02	R212	07/05/2020			Bond Future	164.6352	164.6352	164.6161	164.6161	(0.012)	0.0000	0.0000	0
2020/01/02	R212	06/08/2020			Bond Future	165.4467	165.4467	165.4400	165.4400	(0.004)	0.0000	0.0000	0
2020/01/02	R212	05/11/2020			Bond Future	168.5426	168.5426	168.5358	168.5358	(0.004)	0.0000	0.0000	0
2020/01/02	R213	06/02/2020	9.27	Call	Bond Future	1,025.1400	1.0251	1,165.2500	1.1653	13.667	0	0	0
2020/01/02	R213	06/02/2020	9.26	Put	Bond Future	1,041.4300	1.0414	863.4700	0.8635	(17.088)	0	0	0
2020/01/02	R213	06/02/2020			Bond Future	9.2678	87.6894	9.2163	88.0044	(0.555)	0.0000	0.0000	24,111
2020/01/02	R213	06/02/2020	9.28	Call	Bond Future	1,057.0400	1.0570	1,200.1900	1.2002	13.543	0	0	0
2020/01/02	R213	06/02/2020	9.28	Put	Bond Future	982.7300	0.9827	810.8500	0.8108	(17.490)	0	0	0
2020/01/02	R213	06/02/2020	9.27	Put	Bond Future	1,011.8300	1.0118	836.9100	0.8369	(17.287)	0	0	0
2020/01/02	R213	06/02/2020	9.26	Call	Bond Future	993.6800	0.9937	1,130.7500	1.1308	13.794	0	0	0
2020/01/02	R213	07/05/2020	9.01	Put	Bond Future	3,042.2000	3.0422	2,826.0900	2.8261	(7.104)	0	0	0
2020/01/02	R213	07/05/2020	9.00	Call	Bond Future	1,066.8400	1.0668	1,169.9900	1.1700	9.669	0	0	0
2020/01/02	R213	07/05/2020			Bond Future	9.3305	85.7318	9.2772	86.0526	(0.571)	0.0000	0.0000	0
2020/01/02	R213	07/05/2020	9.01	Call	Bond Future	1,088.9000	1.0889	1,193.5700	1.1936	9.612	0	0	0
2020/01/02	R213	07/05/2020	9.00	Put	Bond Future	3,082.0300	3.0820	2,864.4000	2.8644	(7.061)	0	0	0
2020/01/02	R213	07/05/2020	9.02	Call	Bond Future	1,111.4300	1.1114	1,217.6300	1.2176	9.555	0	0	0
2020/01/02	R213	07/05/2020	9.02	Put	Bond Future	3,002.9000	3.0029	2,788.3200	2.7883	(7.146)	0	0	0
2020/01/02	R213	06/08/2020	9.31	Call	Bond Future	2,388.6200	2.3886	2,540.5000	2.5405	6.358	0	0	0
2020/01/02	R213	06/08/2020			Bond Future	9.3936	87.3037	9.3383	87.6305	(0.588)	0.0000	0.0000	0
2020/01/02	R213	06/08/2020	9.29	Call	Bond Future	2,330.5800	2.3306	2,480.1100	2.4801	6.416	0	0	0
2020/01/02	R213	06/08/2020	9.29	Put	Bond Future	2,944.2900	2.9443	2,767.0100	2.7670	(6.021)	0	0	0
2020/01/02	R213	06/08/2020	9.31	Put	Bond Future	2,883.3500	2.8833	2,708.4200	2.7084	(6.067)	0	0	0
2020/01/02	R213	06/08/2020	9.30	Call	Bond Future	2,359.5000	2.3595	2,510.2100	2.5102	6.387	0	0	0

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2020/01/02	R213	06/08/2020	9.30	Put	Bond Future	2,913.6900	2.9137	2,737.5900	2.7376	(6.044)	0	0	0
2020/01/02	R213	05/11/2020	9.60	Put	Bond Future	2,855.7500	2.8557	2,702.3600	2.7024	(5.371)	0	0	0
2020/01/02	R213	05/11/2020	9.59	Call	Bond Future	3,635.9900	3.6360	3,814.2200	3.8142	4.902	0	0	0
2020/01/02	R213	05/11/2020			Bond Future	9.4589	85.3885	9.4016	85.7213	(0.606)	0.0000	0.0000	0
2020/01/02	R213	05/11/2020	9.60	Call	Bond Future	3,667.8900	3.6679	3,847.3400	3.8473	4.892	0	0	0
2020/01/02	R213	05/11/2020	9.59	Put	Bond Future	2,881.0800	2.8811	2,726.4700	2.7265	(5.366)	0	0	0
2020/01/02	R213	05/11/2020	9.61	Call	Bond Future	3,699.9100	3.6999	3,880.6000	3.8806	4.884	0	0	0
2020/01/02	R213	05/11/2020	9.61	Put	Bond Future	2,830.5900	2.8306	2,678.4400	2.6784	(5.375)	0	0	0
2020/01/02	R214	06/02/2020	9.73	Call	Bond Future	434.7700	0.4348	521.2400	0.5212	19.889	0	0	0
2020/01/02	R214	06/02/2020	9.87	Put	Bond Future	1,729.1000	1.7291	1,455.6900	1.4557	(15.812)	0	0	0
2020/01/02	R214	06/02/2020	10.42	Call	Bond Future	2,910.3000	2.9103	3,219.2600	3.2193	10.616	0	0	0
2020/01/02	R214	06/02/2020			Bond Future	10.0192	72.3006	9.9577	72.7054	(0.614)	0.0000	0.0000	19,434
2020/01/02	R214	06/02/2020	9.71	Call	Bond Future	398.7800	0.3988	479.6000	0.4796	20.267	0	0	0
2020/01/02	R214	06/02/2020	9.71	Put	Bond Future	2,471.3400	2.4713	2,147.4000	2.1474	(13.108)	0	0	0
2020/01/02	R214	06/02/2020	10.42	Put	Bond Future	362.9800	0.3630	267.1800	0.2672	(26.393)	0	0	1,000
2020/01/02	R214	06/02/2020	9.73	Put	Bond Future	2,370.3500	2.3703	2,052.0600	2.0521	(13.428)	0	0	0
2020/01/02	R214	06/02/2020	9.52	Call	Bond Future	153.9600	0.1540	190.7200	0.1907	23.876	0	0	1,000
2020/01/02	R214	06/02/2020	9.87	Call	Bond Future	740.9400	0.7409	872.2900	0.8723	17.727	0	0	1,000
2020/01/02	R214	06/02/2020	9.72	Call	Bond Future	416.4700	0.4165	500.1800	0.5002	20.100	0	0	0
2020/01/02	R214	06/02/2020	9.72	Put	Bond Future	2,420.4900	2.4205	2,099.4400	2.0994	(13.264)	0	0	0
2020/01/02	R214	06/02/2020	9.52	Put	Bond Future	3,548.7600	3.5488	3,180.7600	3.1808	(10.370)	0	0	0
2020/01/02	R214	07/05/2020	9.77	Put	Bond Future	3,433.7100	3.4337	3,164.0100	3.1640	(7.854)	0	0	0
2020/01/02	R214	07/05/2020			Bond Future	10.0863	70.3170	10.0229	70.7291	(0.628)	0.0000	0.0000	0
2020/01/02	R214	07/05/2020	9.76	Call	Bond Future	1,311.4100	1.3114	1,452.0700	1.4521	10.726	0	0	0
2020/01/02	R214	07/05/2020	9.76	Put	Bond Future	3,476.2300	3.4762	3,204.8100	3.2048	(7.808)	0	0	0
2020/01/02	R214	07/05/2020	9.31	Put	Bond Future	5,758.8700	5.7589	5,411.3100	5.4113	(6.035)	0	0	0
2020/01/02	R214	07/05/2020	10.66	Put	Bond Future	1,053.8200	1.0538	933.6600	0.9337	(11.402)	0	0	1,250
2020/01/02	R214	07/05/2020	9.77	Call	Bond Future	1,336.8200	1.3368	1,479.2000	1.4792	10.651	0	0	0
2020/01/02	R214	07/05/2020	9.31	Call	Bond Future	429.0600	0.4291	493.5800	0.4936	15.038	0	0	1,250
2020/01/02	R214	07/05/2020	9.91	Put	Bond Future	2,878.3900	2.8784	2,634.4400	2.6344	(8.475)	0	0	0
2020/01/02	R214	07/05/2020	9.91	Call	Bond Future	1,721.9200	1.7219	1,890.0500	1.8900	9.764	0	0	1,250
2020/01/02	R214	07/05/2020	10.66	Call	Bond Future	4,615.9200	4.6159	4,907.8400	4.9078	6.324	0	0	0
2020/01/02	R214	07/05/2020	9.75	Call	Bond Future	1,286.2900	1.2863	1,425.0700	1.4251	10.789	0	0	0
2020/01/02	R214	07/05/2020	9.75	Put	Bond Future	3,519.1400	3.5191	3,245.8400	3.2458	(7.766)	0	0	0
2020/01/02	R214	06/08/2020	9.98	Put	Bond Future	3,696.9500	3.6969	3,462.1800	3.4622	(6.350)	0	0	0
2020/01/02	R214	06/08/2020	9.97	Call	Bond Future	2,538.8500	2.5388	2,722.7100	2.7227	7.242	0	0	0
2020/01/02	R214	06/08/2020			Bond Future	10.1538	71.6048	10.0886	72.0247	(0.643)	0.0000	0.0000	0
2020/01/02	R214	06/08/2020	9.98	Call	Bond Future	2,569.7300	2.5697	2,754.7800	2.7548	7.201	0	0	0
2020/01/02	R214	06/08/2020	9.97	Put	Bond Future	3,731.7900	3.7318	3,495.8300	3.4958	(6.323)	0	0	0
2020/01/02	R214	06/08/2020	9.99	Call	Bond Future	2,600.5600	2.6006	2,787.2500	2.7873	7.179	0	0	0
2020/01/02	R214	06/08/2020	9.99	Put	Bond Future	3,662.1600	3.6622	3,429.0300	3.4290	(6.366)	0	0	0
2020/01/02	R214	05/11/2020	10.26	Put	Bond Future	3,683.9800	3.6840	3,477.5800	3.4776	(5.603)	0	0	0
2020/01/02	R214	05/11/2020			Bond Future	10.2226	69.6505	10.1553	70.0781	(0.658)	0.0000	0.0000	0
2020/01/02	R214	05/11/2020	10.25	Call	Bond Future	3,887.4400	3.8874	4,107.5400	4.1075	5.662	0	0	0
2020/01/02	R214	05/11/2020	10.25	Put	Bond Future	3,714.1100	3.7141	3,506.5800	3.5066	(5.588)	0	0	0
2020/01/02	R214	05/11/2020	10.26	Call	Bond Future	3,920.3000	3.9203	4,141.5300	4.1415	5.643	0	0	0
2020/01/02	R214	05/11/2020	10.24	Call	Bond Future	3,854.9500	3.8550	4,073.9200	4.0739	5.680	0	0	0



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2020/01/02	R214	05/11/2020	10.24	Put	Bond Future	3,744.7100	3.7447	3,536.0500	3.5361	(5.572)	0	0	0
2020/01/02	R248	06/02/2020	9.71	Put	Bond Future	3,728.0800	3.7281	3,355.8700	3.3559	(9.984)	0	0	0
2020/01/02	R248	06/02/2020			Bond Future	10.1102	91.3469	10.0588	91.7733	(0.509)	0.0000	0.0000	95,183
2020/01/02	R248	06/02/2020	9.71	Call	Bond Future	314.4500	0.3145	368.6000	0.3686	17.221	0	0	0
2020/01/02	R248	06/02/2020	9.70	Put	Bond Future	3,800.3700	3.8004	3,425.7900	3.4258	(9.856)	0	0	0
2020/01/02	R248	06/02/2020	9.72	Call	Bond Future	331.0100	0.3310	387.5900	0.3876	17.093	0	0	0
2020/01/02	R248	06/02/2020	9.72	Put	Bond Future	3,656.5400	3.6565	3,286.7600	3.2868	(10.113)	0	0	0
2020/01/02	R248	06/02/2020	9.70	Call	Bond Future	298.5000	0.2985	350.2800	0.3503	17.347	0	0	0
2020/01/02	R248	07/05/2020	9.79	Call	Bond Future	1,296.2700	1.2963	1,426.0400	1.4260	10.011	0	0	0
2020/01/02	R248	07/05/2020	9.77	Put	Bond Future	4,689.8800	4.6899	4,381.5800	4.3816	(6.574)	0	0	0
2020/01/02	R248	07/05/2020			Bond Future	10.1797	88.5679	10.1267	89.0020	(0.521)	0.0000	0.0000	0
2020/01/02	R248	07/05/2020	9.79	Put	Bond Future	4,575.4200	4.5754	4,271.1000	4.2711	(6.651)	0	0	0
2020/01/02	R248	07/05/2020	9.77	Call	Bond Future	1,236.6600	1.2367	1,362.4500	1.3625	10.172	0	0	0
2020/01/02	R248	07/05/2020	9.78	Put	Bond Future	4,632.3800	4.6324	4,325.9700	4.3260	(6.615)	0	0	0
2020/01/02	R248	07/05/2020	9.78	Call	Bond Future	1,266.2600	1.2663	1,393.9400	1.3939	10.083	0	0	0
2020/01/02	R248	06/08/2020	9.00	Put	Bond Future	11,651.0500	11.6511	11,256.7900	11.2568	(3.384)	0	0	0
2020/01/02	R248	06/08/2020	10.20	Call	Bond Future	3,662.6000	3.6626	3,874.9700	3.8750	5.798	0	0	0
2020/01/02	R248	06/08/2020			Bond Future	10.2499	90.1898	10.1951	90.6320	(0.534)	0.0000	0.0000	0
2020/01/02	R248	06/08/2020	9.25	Put	Bond Future	9,530.5900	9.5306	9,160.8800	9.1609	(3.879)	0	0	0
2020/01/02	R248	06/08/2020	9.25	Call	Bond Future	785.8500	0.7858	858.4200	0.8584	9.235	0	0	20,640
2020/01/02	R248	06/08/2020	10.18	Call	Bond Future	3,581.1000	3.5811	3,790.5200	3.7905	5.848	0	0	0
2020/01/02	R248	06/08/2020	10.18	Put	Bond Future	4,146.4000	4.1464	3,913.5400	3.9135	(5.616)	0	0	0
2020/01/02	R248	06/08/2020	9.00	Call	Bond Future	480.2800	0.4803	528.3000	0.5283	9.998	0	0	3,000
2020/01/02	R248	06/08/2020	10.20	Put	Bond Future	4,065.4500	4.0655	3,835.5400	3.8355	(5.655)	0	0	0
2020/01/02	R248	06/08/2020	10.19	Call	Bond Future	3,621.8800	3.6219	3,832.7800	3.8328	5.823	0	0	0
2020/01/02	R248	06/08/2020	10.19	Put	Bond Future	4,105.8900	4.1059	3,874.5100	3.8745	(5.635)	0	0	0
2020/01/02	R248	05/11/2020	10.02	Put	Bond Future	5,985.4400	5.9854	5,723.0600	5.7231	(4.384)	0	0	0
2020/01/02	R248	05/11/2020	10.03	Call	Bond Future	3,569.3200	3.5693	3,758.6600	3.7587	5.305	0	0	0
2020/01/02	R248	05/11/2020			Bond Future	10.3211	87.4428	10.2647	87.8933	(0.547)	0.0000	0.0000	0
2020/01/02	R248	05/11/2020	10.04	Call	Bond Future	3,605.0900	3.6051	3,795.7000	3.7957	5.287	0	0	0
2020/01/02	R248	05/11/2020	10.04	Put	Bond Future	5,889.9300	5.8899	5,630.0800	5.6301	(4.412)	0	0	0
2020/01/02	R248	05/11/2020	10.02	Call	Bond Future	3,534.0300	3.5340	3,722.1100	3.7221	5.322	0	0	0
2020/01/02	R248	05/11/2020	10.03	Put	Bond Future	5,937.3700	5.9374	5,676.2500	5.6763	(4.398)	0	0	0

**Total**

**1222727**