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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2020 TO 20/01/2020

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
2020/01/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	2025	06/02/2020		Bond Future	135.8761	135.8761	135.9273	135.9273	0.038	0.0000	0.0000	5,063
2020/01/20	2025	07/05/2020		Bond Future	138.3242	138.3242	138.3761	138.3761	0.037	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
2020/01/20	2025	06/08/2020			Bond Future	139.3803	139.3803	139.4331	139.4331	0.038	0.0000	0.0000	0
2020/01/20	2025	05/11/2020			Bond Future	141.8883	141.8883	141.9423	141.9423	0.038	0.0000	0.0000	0
2020/01/20	2025	04/02/2021			Bond Future	142.8467	142.8467	142.9021	142.9021	0.039	0.0000	0.0000	0
2020/01/20	2029	06/02/2020			Bond Future	101.1692	101.1692	101.2844	101.2844	0.114	0.0000	0.0000	3,765
2020/01/20	2029	07/05/2020			Bond Future	101.8886	101.8886	102.0058	102.0058	0.115	0.0000	0.0000	0
2020/01/20	2029	06/08/2020			Bond Future	103.7665	103.7665	103.8859	103.8859	0.115	0.0000	0.0000	0
2020/01/20	2029	05/11/2020			Bond Future	104.5004	104.5004	104.6221	104.6221	0.116	0.0000	0.0000	0
2020/01/20	2030	06/02/2020	9.15	Put	Bond Future	418.9500	0.4190	307.8500	0.3079	(26.519)	0	0	0
2020/01/20	2030	06/02/2020	9.14	Call	Bond Future	1,145.2700	1.1453	1,223.4700	1.2235	6.828	0	0	0
2020/01/20	2030	06/02/2020	9.40	Put	Bond Future	110.0300	0.1100	65.3200	0.0653	(40.634)	0	0	5,000
2020/01/20	2030	06/02/2020	9.25	Call	Bond Future	1,629.9300	1.6299	1,741.3400	1.7413	6.835	0	0	0
2020/01/20	2030	06/02/2020	8.40	Call	Bond Future	6.0000	0.0060	4.4600	0.0045	(25.667)	0	0	5,820
2020/01/20	2030	06/02/2020			Bond Future	9.0255	93.5866	8.9945	93.7790	(0.343)	0.0000	0.0000	80,399
2020/01/20	2030	06/02/2020	9.00	Put	Bond Future	810.5900	0.8106	655.6200	0.6556	(19.118)	0	0	0
2020/01/20	2030	06/02/2020	9.00	Call	Bond Future	652.1200	0.6521	689.5400	0.6895	5.738	0	0	5,820
2020/01/20	2030	06/02/2020	9.15	Call	Bond Future	1,186.1500	1.1861	1,267.4400	1.2674	6.853	0	0	0
2020/01/20	2030	06/02/2020	9.14	Put	Bond Future	439.4100	0.4394	325.2200	0.3252	(25.987)	0	0	0
2020/01/20	2030	06/02/2020	9.40	Call	Bond Future	2,393.3400	2.3933	2,541.0200	2.5410	6.170	0	0	0
2020/01/20	2030	06/02/2020	9.25	Put	Bond Future	252.3200	0.2523	171.3400	0.1713	(32.094)	0	0	5,000
2020/01/20	2030	06/02/2020	8.40	Put	Bond Future	3,991.1400	3.9911	3,797.2100	3.7972	(4.859)	0	0	0
2020/01/20	2030	06/02/2020	9.16	Call	Bond Future	1,227.6300	1.2276	1,312.0200	1.3120	6.874	0	0	0
2020/01/20	2030	06/02/2020	9.16	Put	Bond Future	399.1500	0.3991	291.1500	0.2911	(27.057)	0	0	0
2020/01/20	2030	07/05/2020	8.79	Call	Bond Future	950.3700	0.9504	996.8200	0.9968	4.888	0	0	0
2020/01/20	2030	07/05/2020	8.78	Put	Bond Future	2,869.6100	2.8696	2,719.5300	2.7195	(5.230)	0	0	0
2020/01/20	2030	07/05/2020			Bond Future	9.0954	95.2496	9.0632	95.4452	(0.354)	0.0000	0.0000	50
2020/01/20	2030	07/05/2020	8.80	Call	Bond Future	972.4700	0.9725	1,019.8500	1.0198	4.872	0	0	0
2020/01/20	2030	07/05/2020	8.80	Put	Bond Future	2,788.6700	2.7887	2,640.4300	2.6404	(5.316)	0	0	0
2020/01/20	2030	07/05/2020	8.79	Put	Bond Future	2,828.8600	2.8289	2,679.6900	2.6797	(5.273)	0	0	0
2020/01/20	2030	07/05/2020	8.78	Call	Bond Future	928.7800	0.9288	974.3200	0.9743	4.903	0	0	0
2020/01/20	2030	06/08/2020	9.11	Call	Bond Future	2,289.6100	2.2896	2,370.4500	2.3704	3.531	0	0	0
2020/01/20	2030	06/08/2020			Bond Future	9.1672	92.9501	9.1337	93.1493	(0.365)	0.0000	0.0000	0
2020/01/20	2030	06/08/2020	9.09	Call	Bond Future	2,230.6800	2.2307	2,310.0000	2.3100	3.556	0	0	0
2020/01/20	2030	06/08/2020	9.09	Put	Bond Future	2,690.7800	2.6908	2,570.8400	2.5708	(4.457)	0	0	0
2020/01/20	2030	06/08/2020	9.11	Put	Bond Future	2,630.2400	2.6302	2,511.8200	2.5118	(4.502)	0	0	0
2020/01/20	2030	06/08/2020	9.10	Call	Bond Future	2,260.0400	2.2600	2,340.1200	2.3401	3.543	0	0	0
2020/01/20	2030	06/08/2020	9.10	Put	Bond Future	2,660.3800	2.6604	2,541.2000	2.5412	(4.480)	0	0	0
2020/01/20	2030	05/11/2020	10.06	Put	Bond Future	1,398.0900	1.3981	1,331.0500	1.3310	(4.795)	0	0	1,000
2020/01/20	2030	05/11/2020	8.73	Call	Bond Future	1,703.6800	1.7037	1,763.0100	1.7630	3.482	0	0	3,000
2020/01/20	2030	05/11/2020	9.39	Put	Bond Future	2,628.5400	2.6285	2,525.2200	2.5252	(3.931)	0	0	0
2020/01/20	2030	05/11/2020	9.38	Call	Bond Future	3,477.5500	3.4775	3,576.5000	3.5765	2.845	0	0	0
2020/01/20	2030	05/11/2020			Bond Future	9.2374	94.6238	9.2026	94.8267	(0.377)	0.0000	0.0000	0
2020/01/20	2030	05/11/2020	8.34	Put	Bond Future	6,394.1400	6.3941	6,229.5200	6.2295	(2.575)	0	0	0
2020/01/20	2030	05/11/2020	8.34	Call	Bond Future	978.6900	0.9787	1,016.9500	1.0169	3.909	0	0	1,000
2020/01/20	2030	05/11/2020	9.04	Put	Bond Future	3,619.6500	3.6196	3,494.7800	3.4948	(3.450)	0	0	0
2020/01/20	2030	05/11/2020	9.04	Call	Bond Future	2,462.3600	2.4624	2,540.3700	2.5404	3.168	0	0	1,000
2020/01/20	2030	05/11/2020	10.06	Call	Bond Future	6,024.0300	6.0240	6,159.8700	6.1599	2.255	0	0	0

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2020/01/20	2030	05/11/2020	8.73	Put	Bond Future	4,716.4900	4.7165	4,572.9400	4.5729	(3.044)	0	0	0
2020/01/20	2030	05/11/2020	9.23	Put	Bond Future	3,050.9500	3.0510	2,937.8200	2.9378	(3.708)	0	0	0
2020/01/20	2030	05/11/2020	10.37	Put	Bond Future	1,016.9100	1.0169	963.7400	0.9637	(5.229)	0	0	16,000
2020/01/20	2030	05/11/2020	9.39	Call	Bond Future	3,510.2400	3.5102	3,609.8000	3.6098	2.836	0	0	0
2020/01/20	2030	05/11/2020	9.38	Put	Bond Future	2,653.3000	2.6533	2,549.3700	2.5494	(3.917)	0	0	0
2020/01/20	2030	05/11/2020	10.47	Call	Bond Future	7,718.1700	7.7182	7,872.3400	7.8723	1.997	0	0	0
2020/01/20	2030	05/11/2020	10.47	Put	Bond Future	899.5800	0.8996	850.8700	0.8509	(5.415)	0	0	3,000
2020/01/20	2030	05/11/2020	9.23	Call	Bond Future	3,007.7900	3.0078	3,097.5400	3.0975	2.984	0	0	3,000
2020/01/20	2030	05/11/2020	8.53	Put	Bond Future	5,534.1200	5.5341	5,379.2900	5.3793	(2.798)	0	0	0
2020/01/20	2030	05/11/2020	8.53	Call	Bond Future	1,298.8400	1.2988	1,346.8900	1.3469	3.699	0	0	16,000
2020/01/20	2030	05/11/2020	9.03	Put	Bond Future	3,651.8100	3.6518	3,526.3200	3.5263	(3.436)	0	0	0
2020/01/20	2030	05/11/2020	9.03	Call	Bond Future	2,435.4000	2.4354	2,512.7900	2.5128	3.178	0	0	16,000
2020/01/20	2030	05/11/2020	10.37	Call	Bond Future	7,307.4100	7.3074	7,457.1200	7.4571	2.049	0	0	0
2020/01/20	2030	05/11/2020	9.40	Call	Bond Future	3,542.7400	3.5427	3,642.9100	3.6429	2.827	0	0	0
2020/01/20	2030	05/11/2020	9.40	Put	Bond Future	2,603.6400	2.6036	2,500.9300	2.5009	(3.945)	0	0	0
2020/01/20	2032	06/02/2020	9.40	Put	Bond Future	865.2500	0.8653	698.0200	0.6980	(19.327)	0	0	0
2020/01/20	2032	06/02/2020			Bond Future	9.4173	94.6647	9.3862	94.8742	(0.330)	0.0000	0.0000	71,272
2020/01/20	2032	06/02/2020	9.39	Call	Bond Future	716.1500	0.7161	755.6700	0.7557	5.518	0	0	0
2020/01/20	2032	06/02/2020	9.39	Put	Bond Future	900.1100	0.9001	730.0900	0.7301	(18.889)	0	0	0
2020/01/20	2032	06/02/2020	9.40	Call	Bond Future	748.7300	0.7487	791.0400	0.7910	5.651	0	0	0
2020/01/20	2032	06/02/2020	9.38	Call	Bond Future	684.4400	0.6844	721.2300	0.7212	5.375	0	0	0
2020/01/20	2032	06/02/2020	9.38	Put	Bond Future	935.9100	0.9359	763.1600	0.7632	(18.458)	0	0	0
2020/01/20	2032	07/05/2020	9.19	Call	Bond Future	1,061.4100	1.0614	1,112.5600	1.1126	4.819	0	0	0
2020/01/20	2032	07/05/2020			Bond Future	9.4925	92.1881	9.4603	92.4012	(0.339)	0.0000	0.0000	3,555
2020/01/20	2032	07/05/2020	9.17	Call	Bond Future	1,011.4900	1.0115	1,060.6500	1.0606	4.860	0	0	0
2020/01/20	2032	07/05/2020	9.17	Put	Bond Future	3,177.5500	3.1775	3,013.6000	3.0136	(5.160)	0	0	0
2020/01/20	2032	07/05/2020	9.19	Put	Bond Future	3,091.0900	3.0911	2,929.1300	2.9291	(5.240)	0	0	0
2020/01/20	2032	07/05/2020	9.18	Call	Bond Future	1,036.3700	1.0364	1,086.5200	1.0865	4.839	0	0	0
2020/01/20	2032	07/05/2020	9.18	Put	Bond Future	3,134.2000	3.1342	2,971.2400	2.9712	(5.199)	0	0	0
2020/01/20	2032	06/08/2020	9.46	Put	Bond Future	3,188.0100	3.1880	3,054.4100	3.0544	(4.191)	0	0	0
2020/01/20	2032	06/08/2020	9.45	Call	Bond Future	2,446.1800	2.4462	2,528.8200	2.5288	3.378	0	0	0
2020/01/20	2032	06/08/2020			Bond Future	9.5688	93.8409	9.5354	94.0580	(0.349)	0.0000	0.0000	0
2020/01/20	2032	06/08/2020	9.46	Call	Bond Future	2,477.7700	2.4778	2,561.2100	2.5612	3.368	0	0	0
2020/01/20	2032	06/08/2020	9.45	Put	Bond Future	3,222.0600	3.2221	3,087.6600	3.0877	(4.171)	0	0	0
2020/01/20	2032	06/08/2020	9.47	Call	Bond Future	2,509.5900	2.5096	2,593.8100	2.5938	3.356	0	0	0
2020/01/20	2032	06/08/2020	9.47	Put	Bond Future	3,154.2500	3.1543	3,021.4300	3.0214	(4.211)	0	0	0
2020/01/20	2032	05/11/2020	9.61	Put	Bond Future	3,598.3100	3.5983	3,472.7900	3.4728	(3.488)	0	0	0
2020/01/20	2032	05/11/2020	10.99	Call	Bond Future	8,986.5100	8.9865	9,156.5300	9.1565	1.892	0	0	0
2020/01/20	2032	05/11/2020	9.44	Put	Bond Future	4,168.3700	4.1684	4,031.9000	4.0319	(3.274)	0	0	0
2020/01/20	2032	05/11/2020	11.08	Call	Bond Future	9,389.8200	9.3898	9,563.7000	9.5637	1.852	0	0	0
2020/01/20	2032	05/11/2020	9.77	Put	Bond Future	3,118.7700	3.1188	3,003.5000	3.0035	(3.696)	0	0	0
2020/01/20	2032	05/11/2020			Bond Future	9.6487	91.3736	9.6140	91.5946	(0.359)	0.0000	0.0000	0
2020/01/20	2032	05/11/2020	10.99	Put	Bond Future	964.4400	0.9644	913.4500	0.9134	(5.287)	0	0	3,000
2020/01/20	2032	05/11/2020	9.76	Call	Bond Future	3,852.7400	3.8527	3,957.8400	3.9578	2.728	0	0	0
2020/01/20	2032	05/11/2020	9.76	Put	Bond Future	3,147.1000	3.1471	3,031.1900	3.0312	(3.683)	0	0	0
2020/01/20	2032	05/11/2020	9.11	Call	Bond Future	1,942.4400	1.9424	2,006.2600	2.0063	3.286	0	0	3,000
2020/01/20	2032	05/11/2020	9.61	Call	Bond Future	3,351.5300	3.3515	3,447.0200	3.4470	2.849	0	0	3,000

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2020/01/20	2032	05/11/2020	9.44	Call	Bond Future	2,825.4700	2.8255	2,910.0100	2.9100	2.992	0	0	1,000
2020/01/20	2032	05/11/2020	11.08	Put	Bond Future	865.1600	0.8652	818.0300	0.8180	(5.448)	0	0	1,000
2020/01/20	2032	05/11/2020	9.77	Call	Bond Future	3,887.4100	3.8874	3,993.1500	3.9931	2.720	0	0	0
2020/01/20	2032	05/11/2020	9.11	Put	Bond Future	5,465.0000	5.4650	5,307.8100	5.3078	(2.876)	0	0	0
2020/01/20	2032	05/11/2020	8.94	Put	Bond Future	6,235.2400	6.2352	6,068.0300	6.0680	(2.682)	0	0	0
2020/01/20	2032	05/11/2020	8.94	Call	Bond Future	1,562.4300	1.5624	1,616.2300	1.6162	3.443	0	0	1,000
2020/01/20	2032	05/11/2020	9.75	Call	Bond Future	3,818.2000	3.8182	3,922.6700	3.9227	2.736	0	0	0
2020/01/20	2032	05/11/2020	9.75	Put	Bond Future	3,175.6300	3.1756	3,059.0900	3.0591	(3.670)	0	0	0
2020/01/20	2033	06/02/2020			Bond Future	100.8367	100.8367	100.8280	100.8280	(0.009)	0.0000	0.0000	6,960
2020/01/20	2033	07/05/2020			Bond Future	101.4680	101.4680	101.4589	101.4589	(0.009)	0.0000	0.0000	0
2020/01/20	2033	06/08/2020			Bond Future	103.3382	103.3382	103.3290	103.3290	(0.009)	0.0000	0.0000	0
2020/01/20	2033	05/11/2020			Bond Future	103.9866	103.9866	103.9774	103.9774	(0.009)	0.0000	0.0000	0
2020/01/20	2037	06/02/2020	9.67	Call	Bond Future	216.5300	0.2165	235.5300	0.2355	8.775	0	0	0
2020/01/20	2037	06/02/2020	9.66	Put	Bond Future	2,332.8500	2.3328	2,007.5100	2.0075	(13.946)	0	0	0
2020/01/20	2037	06/02/2020			Bond Future	9.9430	88.5344	9.8968	88.8769	(0.465)	0.0000	0.0000	72,879
2020/01/20	2037	06/02/2020	9.68	Call	Bond Future	231.6700	0.2317	252.5900	0.2526	9.030	0	0	0
2020/01/20	2037	06/02/2020	9.68	Put	Bond Future	2,209.3100	2.2093	1,887.7100	1.8877	(14.557)	0	0	0
2020/01/20	2037	06/02/2020	9.67	Put	Bond Future	2,270.6600	2.2707	1,947.1400	1.9471	(14.248)	0	0	0
2020/01/20	2037	06/02/2020	9.66	Call	Bond Future	202.1300	0.2021	219.3100	0.2193	8.499	0	0	0
2020/01/20	2037	07/05/2020	9.60	Put	Bond Future	4,102.1100	4.1021	3,832.2900	3.8323	(6.578)	0	0	0
2020/01/20	2037	07/05/2020	9.59	Call	Bond Future	897.6900	0.8977	974.7000	0.9747	8.579	0	0	0
2020/01/20	2037	07/05/2020			Bond Future	10.0251	90.1077	9.9774	90.4561	(0.476)	0.0000	0.0000	0
2020/01/20	2037	07/05/2020	9.60	Call	Bond Future	921.6200	0.9216	1,000.2100	1.0002	8.527	0	0	0
2020/01/20	2037	07/05/2020	9.59	Put	Bond Future	4,155.0600	4.1551	3,883.6600	3.8837	(6.532)	0	0	0
2020/01/20	2037	07/05/2020	9.61	Call	Bond Future	945.9300	0.9459	1,026.1100	1.0261	8.476	0	0	0
2020/01/20	2037	07/05/2020	9.61	Put	Bond Future	4,049.6300	4.0496	3,781.4000	3.7814	(6.624)	0	0	0
2020/01/20	2037	06/08/2020	9.88	Put	Bond Future	4,061.2800	4.0613	3,840.3800	3.8404	(5.439)	0	0	0
2020/01/20	2037	06/08/2020			Bond Future	10.1097	87.4632	10.0604	87.8180	(0.488)	0.0000	0.0000	0
2020/01/20	2037	06/08/2020	9.87	Call	Bond Future	2,357.7100	2.3577	2,490.3300	2.4903	5.625	0	0	0
2020/01/20	2037	06/08/2020	9.87	Put	Bond Future	4,102.2000	4.1022	3,880.0300	3.8800	(5.416)	0	0	0
2020/01/20	2037	06/08/2020	9.88	Call	Bond Future	2,390.6100	2.3906	2,524.5000	2.5245	5.601	0	0	0
2020/01/20	2037	06/08/2020	9.86	Call	Bond Future	2,325.0500	2.3250	2,456.3900	2.4564	5.649	0	0	0
2020/01/20	2037	06/08/2020	9.86	Put	Bond Future	4,143.4500	4.1435	3,920.0000	3.9200	(5.393)	0	0	0
2020/01/20	2037	05/11/2020	10.18	Call	Bond Future	4,007.9900	4.0080	4,177.4000	4.1774	4.227	0	0	0
2020/01/20	2037	05/11/2020	10.17	Put	Bond Future	4,125.5800	4.1256	3,932.7500	3.9327	(4.674)	0	0	0
2020/01/20	2037	05/11/2020			Bond Future	10.1917	89.0402	10.1407	89.4014	(0.500)	0.0000	0.0000	0
2020/01/20	2037	05/11/2020	10.19	Call	Bond Future	4,044.1500	4.0442	4,214.5700	4.2146	4.214	0	0	0
2020/01/20	2037	05/11/2020	10.19	Put	Bond Future	4,056.2300	4.0562	3,865.4200	3.8654	(4.704)	0	0	0
2020/01/20	2037	05/11/2020	10.17	Call	Bond Future	3,971.9900	3.9720	4,140.3900	4.1404	4.240	0	0	0
2020/01/20	2037	05/11/2020	10.18	Put	Bond Future	4,090.7800	4.0908	3,898.9600	3.8990	(4.689)	0	0	0
2020/01/20	2038	06/02/2020			Bond Future	116.1873	116.1873	116.2596	116.2596	0.062	0.0000	0.0000	10,886
2020/01/20	2038	07/05/2020			Bond Future	118.2807	118.2807	118.3539	118.3539	0.062	0.0000	0.0000	0
2020/01/20	2038	06/08/2020			Bond Future	118.7806	118.7806	118.8553	118.8553	0.063	0.0000	0.0000	0
2020/01/20	2038	05/11/2020			Bond Future	120.9179	120.9179	120.9941	120.9941	0.063	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
2020/01/20	2040	06/02/2020	9.76	Call	Bond Future	176.0600	0.1761	194.3000	0.1943	10.360	0	0	0
2020/01/20	2040	06/02/2020	9.00	Put	Bond Future	9,236.8700	9.2369	8,830.9000	8.8309	(4.395)	0	0	0
2020/01/20	2040	06/02/2020			Bond Future	10.0832	91.0295	10.0320	91.4355	(0.508)	0.0000	0.0000	43,319
2020/01/20	2040	06/02/2020	9.74	Call	Bond Future	152.3700	0.1524	167.2200	0.1672	9.746	0	0	0
2020/01/20	2040	06/02/2020	9.74	Put	Bond Future	2,928.5200	2.9285	2,537.4100	2.5374	(13.355)	0	0	0
2020/01/20	2040	06/02/2020	8.40	Put	Bond Future	14,998.9100	14.9989	14,592.9500	14.5930	(2.707)	0	0	0
2020/01/20	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	2040	06/02/2020	9.76	Put	Bond Future	2,786.7700	2.7868	2,399.0500	2.3991	(13.913)	0	0	0
2020/01/20	2040	06/02/2020	9.00	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/20	2040	06/02/2020	9.75	Call	Bond Future	164.0500	0.1641	180.5400	0.1805	10.052	0	0	0
2020/01/20	2040	06/02/2020	9.75	Put	Bond Future	2,857.4200	2.8574	2,467.9500	2.4679	(13.630)	0	0	0
2020/01/20	2040	07/05/2020	9.74	Call	Bond Future	934.5700	0.9346	1,029.6800	1.0297	10.177	0	0	0
2020/01/20	2040	07/05/2020	9.75	Put	Bond Future	4,293.7800	4.2938	3,977.8700	3.9779	(7.357)	0	0	0
2020/01/20	2040	07/05/2020			Bond Future	10.1661	92.6472	10.1132	93.0602	(0.520)	0.0000	0.0000	0
2020/01/20	2040	07/05/2020	9.50	Put	Bond Future	5,862.3800	5.8624	5,501.6400	5.5016	(6.153)	0	0	0
2020/01/20	2040	07/05/2020	9.50	Call	Bond Future	432.3900	0.4324	484.6500	0.4847	12.086	0	0	2,640
2020/01/20	2040	07/05/2020	10.00	Put	Bond Future	3,045.2800	3.0453	2,781.6400	2.7816	(8.657)	0	0	0
2020/01/20	2040	07/05/2020	10.00	Call	Bond Future	1,737.7000	1.7377	1,887.0600	1.8871	8.595	0	0	2,640
2020/01/20	2040	07/05/2020	9.74	Put	Bond Future	4,350.1200	4.3501	4,032.2300	4.0322	(7.308)	0	0	0
2020/01/20	2040	07/05/2020	9.75	Call	Bond Future	960.7100	0.9607	1,057.8000	1.0578	10.106	0	0	0
2020/01/20	2040	07/05/2020	9.73	Call	Bond Future	908.7000	0.9087	1,001.8300	1.0018	10.249	0	0	0
2020/01/20	2040	07/05/2020	9.73	Put	Bond Future	4,406.8500	4.4069	4,086.9800	4.0870	(7.258)	0	0	0
2020/01/20	2040	06/08/2020	10.04	Call	Bond Future	2,669.8700	2.6699	2,834.8700	2.8349	6.180	0	0	0
2020/01/20	2040	06/08/2020	10.02	Put	Bond Future	4,403.0700	4.4031	4,144.4800	4.1445	(5.873)	0	0	0
2020/01/20	2040	06/08/2020	10.03	Call	Bond Future	2,634.8300	2.6348	2,798.3300	2.7983	6.205	0	0	0
2020/01/20	2040	06/08/2020			Bond Future	10.2516	89.7973	10.1969	90.2178	(0.533)	0.0000	0.0000	0
2020/01/20	2040	06/08/2020	10.04	Put	Bond Future	4,314.9300	4.3149	4,059.3500	4.0594	(5.923)	0	0	0
2020/01/20	2040	06/08/2020	10.02	Call	Bond Future	2,600.0300	2.6000	2,762.0200	2.7620	6.230	0	0	0
2020/01/20	2040	06/08/2020	10.03	Put	Bond Future	4,358.8200	4.3588	4,101.7400	4.1017	(5.898)	0	0	0
2020/01/20	2040	05/11/2020	11.70	Put	Bond Future	1,269.2800	1.2693	1,176.9000	1.1769	(7.278)	0	0	2,000
2020/01/20	2040	05/11/2020	10.23	Call	Bond Future	3,978.2800	3.9783	4,171.1300	4.1711	4.848	0	0	2,000
2020/01/20	2040	05/11/2020	9.50	Call	Bond Future	1,754.3400	1.7543	1,861.4600	1.8615	6.106	0	0	2,000
2020/01/20	2040	05/11/2020	10.00	Call	Bond Future	3,174.9000	3.1749	3,340.1600	3.3402	5.205	0	0	2,000
2020/01/20	2040	05/11/2020	10.30	Call	Bond Future	4,241.2400	4.2412	4,442.4000	4.4424	4.743	0	0	0
2020/01/20	2040	05/11/2020			Bond Future	10.3342	91.4167	10.2778	91.8449	(0.546)	0.0000	0.0000	0
2020/01/20	2040	05/11/2020	9.73	Put	Bond Future	7,104.8600	7.1049	6,809.8600	6.8099	(4.152)	0	0	0
2020/01/20	2040	05/11/2020	9.73	Call	Bond Future	2,348.0000	2.3480	2,481.1900	2.4812	5.672	0	0	2,000
2020/01/20	2040	05/11/2020	10.23	Put	Bond Future	4,771.4600	4.7715	4,536.1200	4.5361	(4.932)	0	0	0
2020/01/20	2040	05/11/2020	10.30	Put	Bond Future	4,500.6000	4.5006	4,273.5700	4.2736	(5.044)	0	0	0
2020/01/20	2040	05/11/2020	11.70	Call	Bond Future	10,706.2400	10.7062	11,042.0500	11.0420	3.137	0	0	0
2020/01/20	2040	05/11/2020	9.50	Put	Bond Future	8,427.1700	8.4272	8,106.1000	8.1061	(3.810)	0	0	0
2020/01/20	2040	05/11/2020	10.00	Put	Bond Future	5,758.0100	5.7580	5,495.0800	5.4951	(4.566)	0	0	0
2020/01/20	2040	05/11/2020	10.32	Put	Bond Future	4,425.7200	4.4257	4,201.0500	4.2011	(5.076)	0	0	0
2020/01/20	2040	05/11/2020	10.31	Call	Bond Future	4,279.3600	4.2794	4,481.7000	4.4817	4.728	0	0	0
2020/01/20	2040	05/11/2020	11.50	Call	Bond Future	9,732.7000	9.7327	10,052.7500	10.0527	3.288	0	0	0
2020/01/20	2040	05/11/2020	11.50	Put	Bond Future	1,574.1200	1.5741	1,465.9800	1.4660	(6.870)	0	0	2,000
2020/01/20	2040	05/11/2020	10.32	Call	Bond Future	4,317.9600	4.3180	4,521.4800	4.5215	4.713	0	0	0
2020/01/20	2040	05/11/2020	10.31	Put	Bond Future	4,462.8700	4.4629	4,237.0200	4.2370	(5.061)	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
2020/01/20	2044	06/02/2020	9.77	Put	Bond Future	3,433.3800	3.4334	3,030.7200	3.0307	(11.728)	0	0	0
2020/01/20	2044	06/02/2020	9.74	Call	Bond Future	62.7400	0.0627	66.8900	0.0669	6.615	0	0	328
2020/01/20	2044	06/02/2020	10.78	Put	Bond Future	50.5600	0.0506	21.6000	0.0216	(57.278)	0	0	328
2020/01/20	2044	06/02/2020			Bond Future	10.1779	87.5279	10.1267	87.9371	(0.503)	0.0000	0.0000	52,322
2020/01/20	2044	06/02/2020	9.77	Call	Bond Future	81.8300	0.0818	88.4100	0.0884	8.041	0	0	0
2020/01/20	2044	06/02/2020	9.09	Put	Bond Future	9,434.8600	9.4349	9,025.6100	9.0256	(4.338)	0	0	0
2020/01/20	2044	06/02/2020	9.09	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	328
2020/01/20	2044	06/02/2020	9.74	Put	Bond Future	3,669.2300	3.6692	3,264.1400	3.2641	(11.040)	0	0	0
2020/01/20	2044	06/02/2020	9.78	Call	Bond Future	89.2900	0.0893	96.8400	0.0968	8.456	0	0	0
2020/01/20	2044	06/02/2020	9.76	Put	Bond Future	3,511.3100	3.5113	3,107.7500	3.1077	(11.493)	0	0	0
2020/01/20	2044	06/02/2020	10.78	Call	Bond Future	4,631.5000	4.6315	5,011.7800	5.0118	8.211	0	0	0
2020/01/20	2044	06/02/2020	9.78	Put	Bond Future	3,356.1200	3.3561	2,954.4300	2.9544	(11.969)	0	0	0
2020/01/20	2044	06/02/2020	9.76	Call	Bond Future	74.9100	0.0749	80.5900	0.0806	7.582	0	0	0
2020/01/20	2044	07/05/2020	9.45	Put	Bond Future	7,044.2900	7.0443	6,663.0600	6.6631	(5.412)	0	0	0
2020/01/20	2044	07/05/2020	9.97	Put	Bond Future	3,712.5000	3.7125	3,420.9900	3.4210	(7.852)	0	0	0
2020/01/20	2044	07/05/2020	9.33	Call	Bond Future	173.6300	0.1736	196.8300	0.1968	13.362	0	0	100
2020/01/20	2044	07/05/2020	9.98	Call	Bond Future	1,421.4100	1.4214	1,548.3800	1.5484	8.933	0	0	100
2020/01/20	2044	07/05/2020	9.26	Call	Bond Future	128.2500	0.1282	145.9700	0.1460	13.817	0	0	556
2020/01/20	2044	07/05/2020	9.81	Call	Bond Future	933.1400	0.9331	1,025.8900	1.0259	9.940	0	0	0
2020/01/20	2044	07/05/2020	9.79	Put	Bond Future	4,704.0300	4.7040	4,376.5700	4.3766	(6.961)	0	0	0
2020/01/20	2044	07/05/2020			Bond Future	10.2594	89.0832	10.2066	89.4996	(0.515)	0.0000	0.0000	0
2020/01/20	2044	07/05/2020	10.81	Call	Bond Future	5,177.3200	5.1773	5,466.2400	5.4662	5.580	0	0	0
2020/01/20	2044	07/05/2020	10.81	Put	Bond Future	1,029.8500	1.0298	902.3700	0.9024	(12.379)	0	0	129
2020/01/20	2044	07/05/2020	9.33	Put	Bond Future	8,016.0500	8.0161	7,622.8500	7.6228	(4.905)	0	0	0
2020/01/20	2044	07/05/2020	9.81	Put	Bond Future	4,585.2400	4.5852	4,261.5900	4.2616	(7.059)	0	0	0
2020/01/20	2044	07/05/2020	9.79	Call	Bond Future	883.5000	0.8835	972.4400	0.9724	10.067	0	0	0
2020/01/20	2044	07/05/2020	9.45	Call	Bond Future	278.9900	0.2790	314.1600	0.3142	12.606	0	0	129
2020/01/20	2044	07/05/2020	9.97	Call	Bond Future	1,389.4100	1.3894	1,514.3000	1.5143	8.989	0	0	129
2020/01/20	2044	07/05/2020	9.98	Put	Bond Future	3,662.5100	3.6625	3,373.0800	3.3731	(7.903)	0	0	0
2020/01/20	2044	07/05/2020	11.09	Call	Bond Future	6,799.6100	6.7996	7,124.5700	7.1246	4.779	0	0	0
2020/01/20	2044	07/05/2020	9.26	Put	Bond Future	8,608.4100	8.6084	8,209.7300	8.2097	(4.631)	0	0	0
2020/01/20	2044	07/05/2020	9.91	Put	Bond Future	4,023.5200	4.0235	3,719.6600	3.7197	(7.552)	0	0	0
2020/01/20	2044	07/05/2020	9.80	Put	Bond Future	4,644.2800	4.6443	4,318.7200	4.3187	(7.010)	0	0	0
2020/01/20	2044	07/05/2020	11.09	Put	Bond Future	669.9900	0.6700	578.5500	0.5785	(13.648)	0	0	100
2020/01/20	2044	07/05/2020	9.91	Call	Bond Future	1,205.8800	1.2059	1,318.4200	1.3184	9.333	0	0	556
2020/01/20	2044	07/05/2020	11.02	Call	Bond Future	6,387.4200	6.3874	6,704.3500	6.7043	4.962	0	0	0
2020/01/20	2044	07/05/2020	11.02	Put	Bond Future	745.6700	0.7457	646.2000	0.6462	(13.340)	0	0	556
2020/01/20	2044	07/05/2020	9.80	Call	Bond Future	908.0300	0.9080	998.8700	0.9989	10.004	0	0	0
2020/01/20	2044	06/08/2020	9.98	Call	Bond Future	2,138.7900	2.1388	2,282.0500	2.2821	6.698	0	0	602
2020/01/20	2044	06/08/2020	11.09	Put	Bond Future	1,554.4200	1.5544	1,426.0600	1.4261	(8.258)	0	0	602
2020/01/20	2044	06/08/2020	9.01	Call	Bond Future	316.4900	0.3165	346.7700	0.3468	9.567	0	0	140
2020/01/20	2044	06/08/2020	9.66	Call	Bond Future	1,222.6500	1.2227	1,318.2700	1.3183	7.821	0	0	140
2020/01/20	2044	06/08/2020	9.88	Call	Bond Future	1,822.1300	1.8221	1,950.1200	1.9501	7.024	0	0	0
2020/01/20	2044	06/08/2020			Bond Future	10.3435	86.2945	10.2888	86.7186	(0.528)	0.0000	0.0000	0
2020/01/20	2044	06/08/2020	9.36	Put	Bond Future	8,874.1400	8.8741	8,508.9000	8.5089	(4.116)	0	0	0
2020/01/20	2044	06/08/2020	9.36	Call	Bond Future	668.3400	0.6683	727.1600	0.7272	8.801	0	0	602
2020/01/20	2044	06/08/2020	9.98	Put	Bond Future	5,028.6100	5.0286	4,747.8100	4.7478	(5.584)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/20	2044	06/08/2020	9.86	Call	Bond Future	1,762.0500	1.7621	1,887.0200	1.8870	7.092	0	0	0
2020/01/20	2044	06/08/2020	9.86	Put	Bond Future	5,641.6000	5.6416	5,342.5100	5.3425	(5.302)	0	0	0
2020/01/20	2044	06/08/2020	11.09	Call	Bond Future	7,018.6900	7.0187	7,314.3900	7.3144	4.213	0	0	0
2020/01/20	2044	06/08/2020	9.01	Put	Bond Future	11,757.1600	11.7572	11,363.3800	11.3634	(3.349)	0	0	0
2020/01/20	2044	06/08/2020	9.66	Put	Bond Future	6,792.7400	6.7927	6,464.3000	6.4643	(4.835)	0	0	0
2020/01/20	2044	06/08/2020	9.88	Put	Bond Future	5,535.4600	5.5355	5,239.3900	5.2394	(5.349)	0	0	0
2020/01/20	2044	06/08/2020	10.93	Call	Bond Future	6,181.4500	6.1814	6,459.7600	6.4598	4.502	0	0	0
2020/01/20	2044	06/08/2020	10.93	Put	Bond Future	1,837.9400	1.8379	1,692.1900	1.6922	(7.930)	0	0	140
2020/01/20	2044	06/08/2020	9.87	Call	Bond Future	1,791.8300	1.7918	1,918.3100	1.9183	7.059	0	0	0
2020/01/20	2044	06/08/2020	9.87	Put	Bond Future	5,588.2100	5.5882	5,290.6300	5.2906	(5.325)	0	0	0
2020/01/20	2044	05/11/2020	11.43	Call	Bond Future	9,016.1700	9.0162	9,324.8500	9.3249	3.424	0	0	0
2020/01/20	2044	05/11/2020	9.72	Put	Bond Future	7,751.9000	7.7519	7,442.7800	7.4428	(3.988)	0	0	0
2020/01/20	2044	05/11/2020	9.97	Call	Bond Future	2,805.7700	2.8058	2,958.0400	2.9580	5.427	0	0	568
2020/01/20	2044	05/11/2020	9.29	Put	Bond Future	10,615.4500	10.6155	10,261.4100	10.2614	(3.335)	0	0	0
2020/01/20	2044	05/11/2020	9.96	Put	Bond Future	6,444.9600	6.4450	6,164.4000	6.1644	(4.353)	0	0	0
2020/01/20	2044	05/11/2020	10.36	Call	Bond Future	4,158.4900	4.1585	4,358.1300	4.3581	4.801	0	0	0
2020/01/20	2044	05/11/2020			Bond Future	10.4246	87.8510	10.3682	88.2826	(0.540)	0.0000	0.0000	0
2020/01/20	2044	05/11/2020	9.72	Call	Bond Future	2,081.5100	2.0815	2,204.0100	2.2040	5.885	0	0	1,815
2020/01/20	2044	05/11/2020	9.97	Put	Bond Future	6,394.6300	6.3946	6,115.2800	6.1153	(4.369)	0	0	0
2020/01/20	2044	05/11/2020	9.96	Call	Bond Future	2,774.3500	2.7744	2,925.4100	2.9254	5.445	0	0	0
2020/01/20	2044	05/11/2020	11.38	Call	Bond Future	8,763.5600	8.7636	9,068.3100	9.0683	3.477	0	0	0
2020/01/20	2044	05/11/2020	11.38	Put	Bond Future	1,965.4300	1.9654	1,838.5600	1.8386	(6.455)	0	0	568
2020/01/20	2044	05/11/2020	10.34	Call	Bond Future	4,082.7300	4.0827	4,279.9600	4.2800	4.831	0	0	0
2020/01/20	2044	05/11/2020	10.34	Put	Bond Future	4,731.9900	4.7320	4,497.6000	4.4976	(4.953)	0	0	0
2020/01/20	2044	05/11/2020	11.17	Put	Bond Future	2,334.1700	2.3342	2,189.4800	2.1895	(6.199)	0	0	1,815
2020/01/20	2044	05/11/2020	11.43	Put	Bond Future	1,887.7000	1.8877	1,764.7600	1.7648	(6.513)	0	0	1,815
2020/01/20	2044	05/11/2020	8.87	Put	Bond Future	14,005.0700	14.0051	13,618.6200	13.6186	(2.759)	0	0	0
2020/01/20	2044	05/11/2020	9.29	Call	Bond Future	1,172.8600	1.1729	1,250.4400	1.2504	6.615	0	0	568
2020/01/20	2044	05/11/2020	10.36	Put	Bond Future	4,653.4700	4.6535	4,421.4900	4.4215	(4.985)	0	0	0
2020/01/20	2044	05/11/2020	11.17	Call	Bond Future	7,718.5000	7.7185	8,005.4300	8.0054	3.717	0	0	0
2020/01/20	2044	05/11/2020	8.87	Call	Bond Future	626.8600	0.6269	672.0300	0.6720	7.206	0	0	1,815
2020/01/20	2044	05/11/2020	10.02	Put	Bond Future	6,146.4600	6.1465	5,873.1800	5.8732	(4.446)	0	0	0
2020/01/20	2044	05/11/2020	10.02	Call	Bond Future	2,964.5000	2.9645	3,122.8400	3.1228	5.341	0	0	1,815
2020/01/20	2044	05/11/2020	10.35	Call	Bond Future	4,120.5300	4.1205	4,318.9600	4.3190	4.816	0	0	0
2020/01/20	2044	05/11/2020	10.35	Put	Bond Future	4,692.5900	4.6926	4,459.4000	4.4594	(4.969)	0	0	0
2020/01/20	2046	06/02/2020			Bond Future	108.0011	108.0011	107.5142	107.5142	(0.451)	0.0000	0.0000	14,000
2020/01/20	2046	07/05/2020			Bond Future	108.2132	108.2132	107.7174	107.7174	(0.458)	0.0000	0.0000	0
2020/01/20	2046	06/08/2020			Bond Future	110.2076	110.2076	109.7028	109.7028	(0.458)	0.0000	0.0000	0
2020/01/20	2046	05/11/2020			Bond Future	110.4098	110.4098	109.8959	109.8959	(0.465)	0.0000	0.0000	0
2020/01/20	2050	06/02/2020			Bond Future	110.0550	110.0550	110.0458	110.0458	(0.008)	0.0000	0.0000	11,797
2020/01/20	2050	07/05/2020			Bond Future	112.0381	112.0381	112.0283	112.0283	(0.009)	0.0000	0.0000	0
2020/01/20	2050	06/08/2020			Bond Future	112.2383	112.2383	112.2283	112.2283	(0.009)	0.0000	0.0000	0
2020/01/20	2050	05/11/2020			Bond Future	114.2579	114.2579	114.2478	114.2478	(0.009)	0.0000	0.0000	0
2020/01/20	8607	21/12/2026			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
2020/01/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	AL37	06/02/2020			Index Future	685.3270	685.3270	686.4950	686.4950	0.170	0.0000	0.0000	0
2020/01/20	AL37	07/05/2020			Index Future	697.5050	697.5050	698.6910	698.6910	0.170	0.0000	0.0000	0
2020/01/20	AL37	06/08/2020			Index Future	710.0570	710.0570	711.2650	711.2650	0.170	0.0000	0.0000	0
2020/01/20	AL7T	06/02/2020			Index Future	791.4530	791.4530	793.1600	793.1600	0.216	0.0000	0.0000	0
2020/01/20	AL7T	07/05/2020			Index Future	805.5170	805.5170	807.2510	807.2510	0.215	0.0000	0.0000	0
2020/01/20	AL7T	06/08/2020			Index Future	820.0130	820.0130	821.7790	821.7790	0.215	0.0000	0.0000	0
2020/01/20	ALBI	06/02/2020			Index Future	703.7650	703.7650	705.7930	705.7930	0.288	0.0000	0.0000	416
2020/01/20	ALBI	07/05/2020			Index Future	716.2710	716.2710	718.3320	718.3320	0.288	0.0000	0.0000	0
2020/01/20	ALBI	06/08/2020			Index Future	729.1610	729.1610	731.2590	731.2590	0.288	0.0000	0.0000	0
2020/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/20	ES33	06/02/2020			Bond Future	10.9684	78.8419	10.9266	79.0815	(0.380)	0.0000	0.0000	350
2020/01/20	ES33	07/05/2020			Bond Future	11.0913	76.4505	11.0480	76.6943	(0.390)	0.0000	0.0000	0
2020/01/20	ES33	06/08/2020			Bond Future	11.2174	77.8180	11.1725	78.0662	(0.400)	0.0000	0.0000	0
2020/01/20	ES33	05/11/2020			Bond Future	11.3501	75.4319	11.3035	75.6847	(0.410)	0.0000	0.0000	0
2020/01/20	ES42	06/02/2020			Bond Future	11.2717	80.0683	11.2301	80.3423	(0.369)	0.0000	0.0000	4,919
2020/01/20	ES42	07/05/2020			Bond Future	11.3922	77.2271	11.3491	77.5057	(0.379)	0.0000	0.0000	0
2020/01/20	ES42	06/08/2020			Bond Future	11.5140	78.6076	11.4692	78.8914	(0.389)	0.0000	0.0000	0
2020/01/20	ES42	05/11/2020			Bond Future	11.6407	75.7648	11.5942	76.0537	(0.399)	0.0000	0.0000	0
2020/01/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	06/02/2020	703.15	Put	GOVI	74,150.0000	7.4150	52,970.0000	5.2970	(28.564)	0	0	0
2020/01/20	GOVI	06/02/2020			GOVI	695.7350	695.7350	697.8530	697.8530	0.304	0.0000	0.0000	662
2020/01/20	GOVI	06/02/2020	703.14	Put	GOVI	74,050.0000	7.4050	52,870.0000	5.2870	(28.602)	0	0	0
2020/01/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/01/20	GOVI	06/02/2020	703.13	Put	GOVI	73,950.0000		7.3950	52,770.0000	5.2770	(28.641)	0	0	0
2020/01/20	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	07/05/2020			GOVI	708.0980		708.0980	710.2500	710.2500	0.304	0.0000	0.0000	582
2020/01/20	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	07/05/2020	720.00	Put	GOVI	119,020.0000		11.9020	97,500.0000	9.7500	(18.081)	0	0	0
2020/01/20	GOVI	07/05/2020	719.98	Put	GOVI	118,820.0000		11.8820	97,300.0000	9.7300	(18.111)	0	0	0
2020/01/20	GOVI	07/05/2020	719.99	Put	GOVI	118,920.0000		11.8920	97,400.0000	9.7400	(18.096)	0	0	0
2020/01/20	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	06/08/2020	728.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	06/08/2020	728.12	Put	GOVI	72,790.0000		7.2790	50,880.0000	5.0880	(30.100)	0	0	0
2020/01/20	GOVI	06/08/2020			GOVI	720.8410		720.8410	723.0320	723.0320	0.304	0.0000	0.0000	0
2020/01/20	GOVI	06/08/2020	728.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GOVI	06/08/2020	728.14	Put	GOVI	72,990.0000		7.2990	51,080.0000	5.1080	(30.018)	0	0	0
2020/01/20	GOVI	06/08/2020	728.13	Put	GOVI	72,890.0000		7.2890	50,980.0000	5.0980	(30.059)	0	0	0
2020/01/20	GOVI	06/08/2020	728.12	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/20	IGOV	06/02/2020			Index Future	259.1700		259.1700	259.0700	259.0700	(0.039)	0.0000	0.0000	1,004
2020/01/20	IGOV	07/05/2020			Index Future	263.8400		263.8400	263.7370	263.7370	(0.039)	0.0000	0.0000	47
2020/01/20	IGOV	06/08/2020			Index Future	268.6510		268.6510	268.5460	268.5460	(0.039)	0.0000	0.0000	0
2020/01/20	IS02	23/03/2020			Interest Rate Swap	98.6000		98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/20	IS02	22/06/2020			Interest Rate Swap	102.0200		102.0200	102.0000	102.0000	(0.020)	0.0000	0.0000	0
2020/01/20	IS02	21/09/2020			Interest Rate Swap	98.7500		98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/20	IS05	17/12/2020			Interest Rate Swap	95.3900		95.3900	95.3600	95.3600	(0.031)	0.0000	0.0000	0
2020/01/20	IS05	16/03/2021			Interest Rate Swap	94.3300		94.3300	94.3000	94.3000	(0.032)	0.0000	0.0000	0
2020/01/20	IS05	15/06/2021			Interest Rate Swap	93.2100		93.2100	93.1800	93.1800	(0.032)	0.0000	0.0000	0
2020/01/20	IS05	21/09/2021			Interest Rate Swap	93.0500		93.0500	93.0100	93.0100	(0.043)	0.0000	0.0000	0
2020/01/20	IS05	21/12/2021			Interest Rate Swap	95.0100		95.0100	94.9300	94.9300	(0.084)	0.0000	0.0000	51
2020/01/20	IS05	15/03/2022			Interest Rate Swap	94.9100		94.9100	94.8200	94.8200	(0.095)	0.0000	0.0000	0
2020/01/20	IS05	21/06/2022			Interest Rate Swap	95.8200		95.8200	95.7200	95.7200	(0.104)	0.0000	0.0000	0
2020/01/20	IS05	20/09/2022			Interest Rate Swap	99.4900		99.4900	99.4000	99.4000	(0.090)	0.0000	0.0000	0
2020/01/20	IS05	20/12/2022			Interest Rate Swap	100.5000		100.5000	100.4000	100.4000	(0.100)	0.0000	0.0000	0
2020/01/20	IS05	22/03/2023			Interest Rate Swap	93.5400		93.5400	93.4400	93.4400	(0.107)	0.0000	0.0000	0
2020/01/20	IS05	20/06/2023			Interest Rate Swap	99.4300		99.4300	99.3400	99.3400	(0.091)	0.0000	0.0000	0
2020/01/20	IS05	19/09/2023			Interest Rate Swap	94.7400		94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/20	IS10	17/12/2025			Interest Rate Swap	89.7800		89.7800	89.6000	89.6000	(0.200)	0.0000	0.0000	0
2020/01/20	IS10	16/03/2026			Interest Rate Swap	86.5900		86.5900	86.4000	86.4000	(0.219)	0.0000	0.0000	0
2020/01/20	IS10	15/06/2026			Interest Rate Swap	85.2000		85.2000	84.9900	84.9900	(0.246)	0.0000	0.0000	0
2020/01/20	IS10	21/09/2026			Interest Rate Swap	87.3500		87.3500	87.1200	87.1200	(0.263)	0.0000	0.0000	0
2020/01/20	IS10	21/12/2026			Interest Rate Swap	91.2000		91.2000	90.9600	90.9600	(0.263)	0.0000	0.0000	0
2020/01/20	IS10	15/03/2027			Interest Rate Swap	89.6700		89.6700	89.4200	89.4200	(0.279)	0.0000	0.0000	0
2020/01/20	IS10	21/06/2027			Interest Rate Swap	91.7500		91.7500	91.4900	91.4900	(0.283)	0.0000	0.0000	0
2020/01/20	IS10	20/09/2027			Interest Rate Swap	97.2900		97.2900	97.0200	97.0200	(0.278)	0.0000	0.0000	0
2020/01/20	IS10	20/12/2027			Interest Rate Swap	97.6200		97.6200	97.3500	97.3500	(0.277)	0.0000	0.0000	0

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2020/01/20	IS10	22/03/2028			Interest Rate Swap	90.9200	90.9200	90.6400	90.6400	(0.308)	0.0000	0.0000	0
2020/01/20	IS10	20/06/2028			Interest Rate Swap	98.3300	98.3300	98.0400	98.0400	(0.295)	0.0000	0.0000	0
2020/01/20	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/20	R023	06/02/2020	7.54	Call	Bond Future	1,368.4600	1.3685	1,519.8000	1.5198	11.059	0	0	0
2020/01/20	R023	06/02/2020			Bond Future	7.0362	105.4327	6.9800	105.5863	(0.798)	0.0000	0.0000	43,600
2020/01/20	R023	06/02/2020	7.52	Call	Bond Future	1,315.2000	1.3152	1,466.1700	1.4662	11.479	0	0	0
2020/01/20	R023	06/02/2020	7.52	Put	Bond Future	3.4700	0.0035	0.8300	0.0008	(76.081)	0	0	0
2020/01/20	R023	06/02/2020	7.54	Put	Bond Future	2.9500	0.0030	0.6800	0.0007	(76.949)	0	0	0
2020/01/20	R023	06/02/2020	7.53	Call	Bond Future	1,341.8200	1.3418	1,492.9800	1.4930	11.265	0	0	0
2020/01/20	R023	06/02/2020	7.53	Put	Bond Future	3.2000	0.0032	0.7500	0.0008	(76.563)	0	0	0
2020/01/20	R023	07/05/2020	6.91	Put	Bond Future	631.6300	0.6316	537.8500	0.5378	(14.847)	0	0	0
2020/01/20	R023	07/05/2020			Bond Future	7.0142	103.3753	6.9527	103.5315	(0.878)	0.0000	0.0000	13,512
2020/01/20	R023	07/05/2020	6.90	Call	Bond Future	355.6100	0.3556	416.7100	0.4167	17.182	0	0	0
2020/01/20	R023	07/05/2020	6.90	Put	Bond Future	645.5800	0.6456	550.5200	0.5505	(14.725)	0	0	0
2020/01/20	R023	07/05/2020	6.91	Call	Bond Future	367.0900	0.3671	429.4700	0.4295	16.993	0	0	0
2020/01/20	R023	07/05/2020	6.89	Call	Bond Future	344.3500	0.3444	404.1700	0.4042	17.372	0	0	0
2020/01/20	R023	07/05/2020	6.89	Put	Bond Future	659.7400	0.6597	563.4000	0.5634	(14.603)	0	0	0
2020/01/20	R023	06/08/2020	7.26	Call	Bond Future	1,086.5600	1.0866	1,187.7700	1.1878	9.315	0	0	0
2020/01/20	R023	06/08/2020			Bond Future	6.9742	105.2362	6.9060	105.3954	(0.979)	0.0000	0.0000	0
2020/01/20	R023	06/08/2020	7.26	Put	Bond Future	423.5800	0.4236	365.6300	0.3656	(13.681)	0	0	0
2020/01/20	R023	06/08/2020	7.27	Call	Bond Future	1,103.5000	1.1035	1,205.4000	1.2054	9.234	0	0	0
2020/01/20	R023	06/08/2020	7.28	Put	Bond Future	411.6200	0.4116	355.0300	0.3550	(13.748)	0	0	0
2020/01/20	R023	06/08/2020	7.27	Put	Bond Future	417.4100	0.4174	360.1500	0.3602	(13.718)	0	0	0
2020/01/20	R023	06/08/2020	7.28	Call	Bond Future	1,120.8000	1.1208	1,223.3700	1.2234	9.151	0	0	0
2020/01/20	R023	05/11/2020	7.46	Put	Bond Future	425.5600	0.4256	374.7100	0.3747	(11.949)	0	0	0
2020/01/20	R023	05/11/2020	7.47	Put	Bond Future	420.7000	0.4207	370.3300	0.3703	(11.973)	0	0	0
2020/01/20	R023	05/11/2020			Bond Future	6.9429	103.1957	6.8666	103.3577	(1.099)	0.0000	0.0000	0
2020/01/20	R023	05/11/2020	7.46	Call	Bond Future	1,514.5600	1.5146	1,625.7000	1.6257	7.338	0	0	0
2020/01/20	R023	05/11/2020	7.47	Call	Bond Future	1,530.6200	1.5306	1,642.2400	1.6422	7.292	0	0	0
2020/01/20	R023	05/11/2020	7.45	Call	Bond Future	1,498.8900	1.4989	1,609.5200	1.6095	7.381	0	0	0
2020/01/20	R023	05/11/2020	7.45	Put	Bond Future	430.8000	0.4308	379.4400	0.3794	(11.922)	0	0	0
2020/01/20	R035	06/02/2020	9.60	Call	Bond Future	405.7700	0.4058	426.3600	0.4264	5.074	0	0	0
2020/01/20	R035	06/02/2020	9.61	Put	Bond Future	1,618.2100	1.6182	1,372.4400	1.3724	(15.188)	0	0	0
2020/01/20	R035	06/02/2020			Bond Future	9.7693	97.0370	9.7330	97.3055	(0.371)	0.0000	0.0000	118,405
2020/01/20	R035	06/02/2020	9.60	Put	Bond Future	1,670.6200	1.6706	1,422.6600	1.4227	(14.842)	0	0	0
2020/01/20	R035	06/02/2020	9.61	Call	Bond Future	428.7800	0.4288	451.5600	0.4516	5.313	0	0	0
2020/01/20	R035	06/02/2020	9.59	Call	Bond Future	383.5500	0.3835	402.0700	0.4021	4.829	0	0	0
2020/01/20	R035	06/02/2020	9.59	Put	Bond Future	1,723.9100	1.7239	1,473.8800	1.4739	(14.504)	0	0	0
2020/01/20	R035	07/05/2020	10.57	Put	Bond Future	709.1400	0.7091	634.4000	0.6344	(10.540)	0	0	3,530
2020/01/20	R035	07/05/2020	9.75	Call	Bond Future	1,875.9000	1.8759	1,974.4200	1.9744	5.252	0	0	5,000
2020/01/20	R035	07/05/2020	10.75	Put	Bond Future	532.1500	0.5322	472.0000	0.4720	(11.303)	0	0	5,000
2020/01/20	R035	07/05/2020	9.48	Put	Bond Future	3,789.7100	3.7897	3,579.1200	3.5791	(5.557)	0	0	0
2020/01/20	R035	07/05/2020	9.47	Call	Bond Future	1,034.6800	1.0347	1,096.0400	1.0960	5.930	0	0	0
2020/01/20	R035	07/05/2020			Bond Future	9.8468	94.2598	9.8094	94.5330	(0.380)	0.0000	0.0000	105

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2020/01/20	R035	07/05/2020	9.11	Put	Bond Future	5,945.8400		5.9458	5,696.9200	5.6969	(4.186)	0	0	0
2020/01/20	R035	07/05/2020	9.11	Call	Bond Future	343.7100		0.3437	367.9800	0.3680	7.061	0	0	5,000
2020/01/20	R035	07/05/2020	9.78	Put	Bond Future	2,471.2100		2.4712	2,300.7400	2.3007	(6.898)	0	0	0
2020/01/20	R035	07/05/2020	10.57	Call	Bond Future	5,765.4500		5.7654	5,963.9000	5.9639	3.442	0	0	0
2020/01/20	R035	07/05/2020	9.75	Put	Bond Future	2,584.8600		2.5849	2,410.1900	2.4102	(6.757)	0	0	0
2020/01/20	R035	07/05/2020	10.75	Call	Bond Future	6,783.5400		6.7835	6,996.5800	6.9966	3.141	0	0	0
2020/01/20	R035	07/05/2020	9.48	Call	Bond Future	1,060.5700		1.0606	1,123.1700	1.1232	5.902	0	0	0
2020/01/20	R035	07/05/2020	9.47	Put	Bond Future	3,839.8600		3.8399	3,628.0300	3.6280	(5.517)	0	0	0
2020/01/20	R035	07/05/2020	9.78	Call	Bond Future	1,982.8600		1.9829	2,085.5800	2.0856	5.180	0	0	3,530
2020/01/20	R035	07/05/2020	9.18	Put	Bond Future	5,492.1100		5.4921	5,249.1300	5.2491	(4.424)	0	0	0
2020/01/20	R035	07/05/2020	9.18	Call	Bond Future	443.0300		0.4430	473.2400	0.4732	6.819	0	0	3,530
2020/01/20	R035	07/05/2020	9.49	Call	Bond Future	1,087.0300		1.0870	1,150.8700	1.1509	5.873	0	0	0
2020/01/20	R035	07/05/2020	9.49	Put	Bond Future	3,740.2200		3.7402	3,530.8700	3.5309	(5.597)	0	0	0
2020/01/20	R035	06/08/2020	9.00	Put	Bond Future	7,651.3700		7.6514	7,410.0100	7.4100	(3.154)	0	0	0
2020/01/20	R035	06/08/2020	9.92	Put	Bond Future	3,179.6700		3.1797	3,023.0000	3.0230	(4.927)	0	0	0
2020/01/20	R035	06/08/2020			Bond Future	9.9253		95.9492	9.8866	96.2274	(0.390)	0.0000	0.0000	0
2020/01/20	R035	06/08/2020	9.00	Call	Bond Future	655.4600		0.6555	692.2800	0.6923	5.617	0	0	24,761
2020/01/20	R035	06/08/2020	9.92	Call	Bond Future	3,141.5900		3.1416	3,263.1000	3.2631	3.868	0	0	0
2020/01/20	R035	06/08/2020	9.93	Call	Bond Future	3,179.0900		3.1791	3,301.6000	3.3016	3.854	0	0	0
2020/01/20	R035	06/08/2020	9.91	Put	Bond Future	3,214.1500		3.2142	3,056.4900	3.0565	(4.905)	0	0	0
2020/01/20	R035	06/08/2020	8.75	Put	Bond Future	9,409.6200		9.4096	9,154.4200	9.1544	(2.712)	0	0	0
2020/01/20	R035	06/08/2020	8.75	Call	Bond Future	392.4400		0.3924	415.4200	0.4154	5.856	0	0	3,000
2020/01/20	R035	06/08/2020	9.93	Put	Bond Future	3,145.4800		3.1455	2,989.8100	2.9898	(4.949)	0	0	0
2020/01/20	R035	06/08/2020	9.91	Call	Bond Future	3,104.3000		3.1043	3,224.8200	3.2248	3.882	0	0	0
2020/01/20	R035	05/11/2020	10.34	Put	Bond Future	2,986.7500		2.9868	2,857.9500	2.8580	(4.312)	0	0	0
2020/01/20	R035	05/11/2020			Bond Future	10.0102		93.1789	9.9701	93.4622	(0.400)	0.0000	0.0000	0
2020/01/20	R035	05/11/2020	10.33	Call	Bond Future	5,227.8500		5.2278	5,381.5600	5.3816	2.940	0	0	0
2020/01/20	R035	05/11/2020	10.33	Put	Bond Future	3,012.6900		3.0127	2,883.1500	2.8831	(4.300)	0	0	0
2020/01/20	R035	05/11/2020	10.34	Call	Bond Future	5,269.9100		5.2699	5,424.3600	5.4244	2.931	0	0	0
2020/01/20	R035	05/11/2020	10.32	Call	Bond Future	5,186.2300		5.1862	5,339.1900	5.3392	2.949	0	0	0
2020/01/20	R035	05/11/2020	10.32	Put	Bond Future	3,039.1500		3.0392	2,908.8600	2.9089	(4.287)	0	0	0
2020/01/20	R186	06/02/2020	8.57	Call	Bond Future	2,167.9700		2.1680	2,337.2700	2.3373	7.809	0	0	0
2020/01/20	R186	06/02/2020	8.50	Call	Bond Future	1,825.8500		1.8259	1,981.4700	1.9815	8.523	0	0	0
2020/01/20	R186	06/02/2020	8.11	Put	Bond Future	833.5700		0.8336	670.6800	0.6707	(19.541)	0	0	0
2020/01/20	R186	06/02/2020			Bond Future	8.1870		113.4268	8.1511	113.6270	(0.439)	0.0000	0.0000	100,318
2020/01/20	R186	06/02/2020	8.55	Call	Bond Future	2,068.8500		2.0688	2,234.6000	2.2346	8.012	0	0	0
2020/01/20	R186	06/02/2020	8.55	Put	Bond Future	74.2400		0.0742	39.8200	0.0398	(46.363)	0	0	0
2020/01/20	R186	06/02/2020	8.11	Call	Bond Future	404.4000		0.4044	441.6800	0.4417	9.219	0	0	821
2020/01/20	R186	06/02/2020	8.57	Put	Bond Future	64.7900		0.0648	33.9200	0.0339	(47.646)	0	0	0
2020/01/20	R186	06/02/2020	9.00	Put	Bond Future	2.2500		0.0023	0.6400	0.0006	(71.556)	0	0	821
2020/01/20	R186	06/02/2020	8.50	Put	Bond Future	103.2800		0.1033	58.7300	0.0587	(43.135)	0	0	821
2020/01/20	R186	06/02/2020	8.56	Call	Bond Future	2,118.2800		2.1183	2,285.8400	2.2858	7.910	0	0	0
2020/01/20	R186	06/02/2020	8.56	Put	Bond Future	69.3700		0.0694	36.7600	0.0368	(47.009)	0	0	0
2020/01/20	R186	06/02/2020	9.00	Call	Bond Future	4,406.8300		4.4068	4,605.3900	4.6054	4.506	0	0	0
2020/01/20	R186	07/05/2020	7.90	Put	Bond Future	2,504.5300		2.5045	2,348.3500	2.3484	(6.236)	0	0	2,500
2020/01/20	R186	07/05/2020	8.28	Put	Bond Future	1,323.6200		1.3236	1,211.1900	1.2112	(8.494)	0	0	0
2020/01/20	R186	07/05/2020	8.93	Call	Bond Future	4,014.3900		4.0144	4,171.6000	4.1716	3.916	0	0	0

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2020/01/20	R186	07/05/2020	8.09	Put	Bond Future	1,852.1800	1.8522	1,716.8800	1.7169	(7.305)	0	0	0
2020/01/20	R186	07/05/2020			Bond Future	8.2372	115.4424	8.1993	115.6459	(0.459)	0.0000	0.0000	1,933
2020/01/20	R186	07/05/2020	8.50	Call	Bond Future	2,270.6700	2.2707	2,387.8700	2.3879	5.161	0	0	0
2020/01/20	R186	07/05/2020	8.50	Put	Bond Future	868.5400	0.8685	782.2300	0.7822	(9.937)	0	0	23,230
2020/01/20	R186	07/05/2020	8.08	Call	Bond Future	1,034.1700	1.0342	1,101.2100	1.1012	6.482	0	0	0
2020/01/20	R186	07/05/2020	8.08	Put	Bond Future	1,883.3700	1.8834	1,746.9000	1.7469	(7.246)	0	0	0
2020/01/20	R186	07/05/2020	7.90	Call	Bond Future	672.4900	0.6725	719.8200	0.7198	7.038	0	0	0
2020/01/20	R186	07/05/2020	8.28	Call	Bond Future	1,553.7500	1.5538	1,644.8300	1.6448	5.862	0	0	6,000
2020/01/20	R186	07/05/2020	8.93	Put	Bond Future	366.7800	0.3668	320.4800	0.3205	(12.623)	0	0	6,000
2020/01/20	R186	07/05/2020	8.09	Call	Bond Future	1,057.2700	1.0573	1,125.4800	1.1255	6.452	0	0	0
2020/01/20	R186	07/05/2020	7.60	Put	Bond Future	3,776.1000	3.7761	3,594.6800	3.5947	(4.804)	0	0	0
2020/01/20	R186	07/05/2020	7.60	Call	Bond Future	281.5100	0.2815	303.6000	0.3036	7.847	0	0	6,000
2020/01/20	R186	07/05/2020	8.07	Call	Bond Future	1,011.6300	1.0116	1,077.5200	1.0775	6.513	0	0	0
2020/01/20	R186	07/05/2020	8.07	Put	Bond Future	1,915.1400	1.9151	1,777.5200	1.7775	(7.186)	0	0	0
2020/01/20	R186	06/08/2020	8.38	Put	Bond Future	1,764.9100	1.7649	1,657.9600	1.6580	(6.060)	0	0	0
2020/01/20	R186	06/08/2020			Bond Future	8.2871	112.2133	8.2473	112.4207	(0.481)	0.0000	0.0000	0
2020/01/20	R186	06/08/2020	8.37	Call	Bond Future	2,217.0700	2.2171	2,316.6200	2.3166	4.490	0	0	0
2020/01/20	R186	06/08/2020	8.37	Put	Bond Future	1,787.3600	1.7874	1,679.5600	1.6796	(6.031)	0	0	0
2020/01/20	R186	06/08/2020	8.38	Call	Bond Future	2,246.3200	2.2463	2,346.7200	2.3467	4.470	0	0	0
2020/01/20	R186	06/08/2020	8.36	Call	Bond Future	2,188.3400	2.1883	2,287.0300	2.2870	4.510	0	0	0
2020/01/20	R186	06/08/2020	8.36	Put	Bond Future	1,810.3600	1.8104	1,701.7000	1.7017	(6.002)	0	0	0
2020/01/20	R186	05/11/2020	8.64	Put	Bond Future	1,705.8700	1.7059	1,612.9700	1.6130	(5.446)	0	0	0
2020/01/20	R186	05/11/2020	8.65	Call	Bond Future	3,223.6100	3.2236	3,342.4900	3.3425	3.688	0	0	0
2020/01/20	R186	05/11/2020			Bond Future	8.3409	114.2316	8.2989	114.4427	(0.504)	0.0000	0.0000	0
2020/01/20	R186	05/11/2020	8.66	Call	Bond Future	3,254.7700	3.2548	3,374.3200	3.3743	3.673	0	0	0
2020/01/20	R186	05/11/2020	8.66	Put	Bond Future	1,669.5500	1.6696	1,578.0000	1.5780	(5.484)	0	0	0
2020/01/20	R186	05/11/2020	9.26	Put	Bond Future	877.7400	0.8777	820.6700	0.8207	(6.502)	0	0	3,500
2020/01/20	R186	05/11/2020	8.64	Call	Bond Future	3,192.5800	3.1926	3,310.7800	3.3108	3.702	0	0	0
2020/01/20	R186	05/11/2020	7.84	Put	Bond Future	3,768.0700	3.7681	3,618.6500	3.6187	(3.965)	0	0	0
2020/01/20	R186	05/11/2020	8.65	Put	Bond Future	1,687.6300	1.6876	1,595.4100	1.5954	(5.464)	0	0	0
2020/01/20	R186	05/11/2020	8.34	Put	Bond Future	2,337.6100	2.3376	2,223.6800	2.2237	(4.874)	0	0	0
2020/01/20	R186	05/11/2020	8.34	Call	Bond Future	2,332.9900	2.3330	2,430.1600	2.4302	4.165	0	0	3,500
2020/01/20	R186	05/11/2020	9.26	Call	Bond Future	5,366.1200	5.3661	5,520.1500	5.5201	2.870	0	0	0
2020/01/20	R186	05/11/2020	7.84	Call	Bond Future	1,219.7600	1.2198	1,281.4400	1.2814	5.057	0	0	3,500
2020/01/20	R197	06/02/2020			Bond Future	301.3866	301.3866	301.3550	301.3550	(0.010)	0.0000	0.0000	2,540
2020/01/20	R197	07/05/2020			Bond Future	306.8168	306.8168	306.7840	306.7840	(0.011)	0.0000	0.0000	0
2020/01/20	R197	06/08/2020			Bond Future	304.7427	304.7427	304.7095	304.7095	(0.011)	0.0000	0.0000	0
2020/01/20	R197	05/11/2020			Bond Future	310.2256	310.2256	310.1923	310.1923	(0.011)	0.0000	0.0000	0
2020/01/20	R202	06/02/2020			Bond Future	225.8648	225.8648	225.9670	225.9670	0.045	0.0000	0.0000	8,469
2020/01/20	R202	07/05/2020			Bond Future	229.9344	229.9344	230.0379	230.0379	0.045	0.0000	0.0000	0
2020/01/20	R202	06/08/2020			Bond Future	230.0669	230.0669	230.1726	230.1726	0.046	0.0000	0.0000	0
2020/01/20	R202	05/11/2020			Bond Future	234.2068	234.2068	234.3147	234.3147	0.046	0.0000	0.0000	0
2020/01/20	R208	06/02/2020	6.13	Put	Bond Future	483.9500	0.4840	530.3600	0.5304	9.590	0	0	0
2020/01/20	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	R208	06/02/2020			Bond Future	6.5771	102.6466	6.6201	102.6002	0.654	0.0000	0.0000	16,919

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2020/01/20	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	R208	06/02/2020	6.12	Put	Bond Future	494.8200	0.4948	541.2300	0.5412	9.379	0	0	0
2020/01/20	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	R208	06/02/2020	6.14	Put	Bond Future	473.0900	0.4731	519.5000	0.5195	9.810	0	0	0
2020/01/20	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/20	R208	07/05/2020	4.80	Put	Bond Future	1,370.0800	1.3701	1,417.4600	1.4175	3.458	0	0	0
2020/01/20	R208	07/05/2020			Bond Future	6.3928	101.0680	6.4485	101.0206	0.871	0.0000	0.0000	60
2020/01/20	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/20	R208	07/05/2020	4.82	Put	Bond Future	1,352.6900	1.3527	1,400.0800	1.4001	3.503	0	0	0
2020/01/20	R208	07/05/2020	4.81	Put	Bond Future	1,361.3800	1.3614	1,408.7600	1.4088	3.480	0	0	0
2020/01/20	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2020/01/20	R208	06/08/2020	5.57	Put	Bond Future	295.5000	0.2955	338.9200	0.3389	14.694	0	0	0
2020/01/20	R208	06/08/2020			Bond Future	6.0242	102.8897	6.1024	102.8412	1.298	0.0000	0.0000	0
2020/01/20	R208	06/08/2020	5.56	Call	Bond Future	12.5300	0.0125	7.8000	0.0078	(37.749)	0	0	0
2020/01/20	R208	06/08/2020	5.56	Put	Bond Future	300.8800	0.3009	344.5700	0.3446	14.521	0	0	0
2020/01/20	R208	06/08/2020	5.57	Call	Bond Future	13.3800	0.0134	8.3800	0.0084	(37.369)	0	0	0
2020/01/20	R208	06/08/2020	5.55	Call	Bond Future	11.7200	0.0117	7.2400	0.0072	(38.225)	0	0	0
2020/01/20	R208	06/08/2020	5.55	Put	Bond Future	306.3000	0.3063	350.2400	0.3502	14.345	0	0	0
2020/01/20	R208	05/11/2020	4.78	Call	Bond Future	27.6900	0.0277	18.1500	0.0182	(34.453)	0	0	0
2020/01/20	R208	05/11/2020	4.77	Put	Bond Future	199.5600	0.1996	239.2000	0.2392	19.864	0	0	0
2020/01/20	R208	05/11/2020			Bond Future	5.2193	101.3319	5.3470	101.2830	2.445	0.0000	0.0000	0
2020/01/20	R208	05/11/2020	4.79	Call	Bond Future	28.8200	0.0288	18.9900	0.0190	(34.108)	0	0	0
2020/01/20	R208	05/11/2020	4.79	Put	Bond Future	193.8200	0.1938	232.9400	0.2329	20.184	0	0	0
2020/01/20	R208	05/11/2020	4.78	Put	Bond Future	196.5400	0.1965	235.9500	0.2359	20.052	0	0	0
2020/01/20	R208	05/11/2020	4.77	Call	Bond Future	26.8600	0.0269	17.5500	0.0175	(34.661)	0	0	0
2020/01/20	R209	06/02/2020	9.52	Put	Bond Future	2,028.9300	2.0289	1,776.7400	1.7767	(12.430)	0	0	0
2020/01/20	R209	06/02/2020			Bond Future	9.8068	73.7443	9.7657	74.0041	(0.419)	0.0000	0.0000	101,901
2020/01/20	R209	06/02/2020	9.51	Call	Bond Future	176.0200	0.1760	182.5700	0.1826	3.721	0	0	0
2020/01/20	R209	06/02/2020	9.51	Put	Bond Future	2,082.7300	2.0827	1,829.4500	1.8294	(12.161)	0	0	0
2020/01/20	R209	06/02/2020	9.40	Put	Bond Future	2,711.8200	2.7118	2,451.2400	2.4512	(9.609)	0	0	0
2020/01/20	R209	06/02/2020	9.40	Call	Bond Future	79.7400	0.0797	78.9900	0.0790	(0.941)	0	0	7,500
2020/01/20	R209	06/02/2020	9.52	Call	Bond Future	187.6500	0.1877	195.2900	0.1953	4.071	0	0	0
2020/01/20	R209	06/02/2020	9.50	Call	Bond Future	164.9000	0.1649	170.4400	0.1704	3.360	0	0	0
2020/01/20	R209	06/02/2020	9.50	Put	Bond Future	2,137.1300	2.1371	1,882.8400	1.8828	(11.899)	0	0	0
2020/01/20	R209	07/05/2020	9.47	Call	Bond Future	825.0400	0.8250	884.0500	0.8841	7.152	0	0	0
2020/01/20	R209	07/05/2020			Bond Future	9.8799	71.9041	9.8375	72.1684	(0.429)	0.0000	0.0000	0
2020/01/20	R209	07/05/2020	9.45	Call	Bond Future	784.5300	0.7845	841.2000	0.8412	7.223	0	0	0
2020/01/20	R209	07/05/2020	9.45	Put	Bond Future	3,533.4900	3.5335	3,325.8800	3.3259	(5.875)	0	0	0
2020/01/20	R209	07/05/2020	9.47	Put	Bond Future	3,442.7600	3.4428	3,237.4900	3.2375	(5.962)	0	0	0
2020/01/20	R209	07/05/2020	9.46	Call	Bond Future	804.5600	0.8046	862.3900	0.8624	7.188	0	0	0
2020/01/20	R209	07/05/2020	9.46	Put	Bond Future	3,487.8600	3.4879	3,281.4100	3.2814	(5.919)	0	0	0
2020/01/20	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	R209	06/08/2020	5.55	Put	Bond Future	36,324.2100	36.3242	36,055.0700	36.0551	(0.741)	0	0	0
2020/01/20	R209	06/08/2020			Bond Future	9.9539	73.1926	9.9102	73.4617	(0.439)	0.0000	0.0000	0
2020/01/20	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	R209	06/08/2020	5.57	Put	Bond Future	36,107.3700	36.1074	35,838.2300	35.8382	(0.745)	0	0	0
2020/01/20	R209	06/08/2020	5.56	Put	Bond Future	36,215.7200	36.2157	35,946.5800	35.9466	(0.743)	0	0	0

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2020/01/20	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/20	R209	05/11/2020	10.02	Call	Bond Future	3,419.0900	3.4191	3,545.9300	3.5459	3.710	0	0	0
2020/01/20	R209	05/11/2020			Bond Future	10.0302	71.3620	9.9851	71.6360	(0.449)	0.0000	0.0000	0
2020/01/20	R209	05/11/2020	10.00	Call	Bond Future	3,357.3700	3.3574	3,482.6700	3.4827	3.732	0	0	0
2020/01/20	R209	05/11/2020	10.00	Put	Bond Future	3,540.9200	3.5409	3,392.2500	3.3923	(4.199)	0	0	0
2020/01/20	R209	05/11/2020	10.02	Put	Bond Future	3,481.1300	3.4811	3,334.0000	3.3340	(4.227)	0	0	0
2020/01/20	R209	05/11/2020	10.01	Call	Bond Future	3,388.1700	3.3882	3,514.2300	3.5142	3.721	0	0	0
2020/01/20	R209	05/11/2020	10.01	Put	Bond Future	3,510.9300	3.5109	3,363.0200	3.3630	(4.213)	0	0	0
2020/01/20	R210	06/02/2020			Bond Future	187.4215	187.4215	187.4044	187.4044	(0.009)	0.0000	0.0000	1,721
2020/01/20	R210	07/05/2020			Bond Future	188.1700	188.1700	188.1522	188.1522	(0.009)	0.0000	0.0000	220
2020/01/20	R210	06/08/2020			Bond Future	191.6381	191.6381	191.6200	191.6200	(0.009)	0.0000	0.0000	0
2020/01/20	R210	05/11/2020			Bond Future	192.3867	192.3867	192.3687	192.3687	(0.009)	0.0000	0.0000	0
2020/01/20	R212	06/02/2020			Bond Future	161.6321	161.6321	161.6457	161.6457	0.008	0.0000	0.0000	7,763
2020/01/20	R212	07/05/2020			Bond Future	164.5442	164.5442	164.5578	164.5578	0.008	0.0000	0.0000	0
2020/01/20	R212	06/08/2020			Bond Future	165.3015	165.3015	165.3154	165.3154	0.008	0.0000	0.0000	0
2020/01/20	R212	05/11/2020			Bond Future	168.2758	168.2758	168.2902	168.2902	0.009	0.0000	0.0000	0
2020/01/20	R213	06/02/2020	9.27	Call	Bond Future	843.1100	0.8431	895.0100	0.8950	6.156	0	0	0
2020/01/20	R213	06/02/2020	9.26	Put	Bond Future	669.3600	0.6694	527.9000	0.5279	(21.134)	0	0	0
2020/01/20	R213	06/02/2020			Bond Future	9.2371	87.8773	9.2060	88.0679	(0.336)	0.0000	0.0000	20,142
2020/01/20	R213	06/02/2020	9.28	Call	Bond Future	877.3600	0.8774	932.1200	0.9321	6.241	0	0	0
2020/01/20	R213	06/02/2020	9.28	Put	Bond Future	615.1300	0.6151	479.3200	0.4793	(22.078)	0	0	0
2020/01/20	R213	06/02/2020	9.27	Put	Bond Future	641.8800	0.6419	503.2100	0.5032	(21.604)	0	0	0
2020/01/20	R213	06/02/2020	9.26	Call	Bond Future	809.5300	0.8095	858.6400	0.8586	6.066	0	0	0
2020/01/20	R213	07/05/2020	9.01	Put	Bond Future	2,795.2900	2.7953	2,648.6900	2.6487	(5.245)	0	0	0
2020/01/20	R213	07/05/2020	9.00	Call	Bond Future	976.5700	0.9766	1,022.9400	1.0229	4.748	0	0	0
2020/01/20	R213	07/05/2020			Bond Future	9.3045	85.8884	9.2723	86.0822	(0.346)	0.0000	0.0000	0
2020/01/20	R213	07/05/2020	9.01	Call	Bond Future	998.5400	0.9985	1,045.8000	1.0458	4.733	0	0	0
2020/01/20	R213	07/05/2020	9.00	Put	Bond Future	2,835.2100	2.8352	2,687.7200	2.6877	(5.202)	0	0	0
2020/01/20	R213	07/05/2020	9.02	Call	Bond Future	1,020.9900	1.0210	1,069.1600	1.0692	4.718	0	0	0
2020/01/20	R213	07/05/2020	9.02	Put	Bond Future	2,755.9100	2.7559	2,610.2200	2.6102	(5.286)	0	0	0
2020/01/20	R213	06/08/2020	9.31	Call	Bond Future	2,309.0800	2.3091	2,388.6400	2.3886	3.446	0	0	0
2020/01/20	R213	06/08/2020			Bond Future	9.3723	87.4290	9.3390	87.6264	(0.356)	0.0000	0.0000	0
2020/01/20	R213	06/08/2020	9.29	Call	Bond Future	2,250.3800	2.2504	2,328.4600	2.3285	3.470	0	0	0
2020/01/20	R213	06/08/2020	9.29	Put	Bond Future	2,738.8200	2.7388	2,619.4500	2.6194	(4.358)	0	0	0
2020/01/20	R213	06/08/2020	9.31	Put	Bond Future	2,678.5400	2.6785	2,560.6500	2.5606	(4.401)	0	0	0
2020/01/20	R213	06/08/2020	9.30	Call	Bond Future	2,279.6300	2.2796	2,358.4500	2.3584	3.458	0	0	0
2020/01/20	R213	06/08/2020	9.30	Put	Bond Future	2,708.5500	2.7086	2,589.9200	2.5899	(4.380)	0	0	0
2020/01/20	R213	05/11/2020	9.60	Put	Bond Future	2,679.6700	2.6797	2,577.0800	2.5771	(3.828)	0	0	0
2020/01/20	R213	05/11/2020	9.59	Call	Bond Future	3,525.7700	3.5258	3,623.6300	3.6236	2.776	0	0	0
2020/01/20	R213	05/11/2020			Bond Future	9.4475	85.4546	9.4129	85.6557	(0.366)	0.0000	0.0000	0
2020/01/20	R213	05/11/2020	9.60	Call	Bond Future	3,557.9500	3.5580	3,656.4000	3.6564	2.767	0	0	0
2020/01/20	R213	05/11/2020	9.59	Put	Bond Future	2,704.7200	2.7047	2,601.5400	2.6015	(3.815)	0	0	0
2020/01/20	R213	05/11/2020	9.61	Call	Bond Future	3,590.2700	3.5903	3,689.3100	3.6893	2.759	0	0	0
2020/01/20	R213	05/11/2020	9.61	Put	Bond Future	2,654.8100	2.6548	2,552.8100	2.5528	(3.842)	0	0	0

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2020/01/20	R214	06/02/2020	9.73	Call	Bond Future	191.9100	0.1919	199.0600	0.1991	3.726	0	0	0
2020/01/20	R214	06/02/2020	9.87	Put	Bond Future	1,439.4300	1.4394	1,200.9000	1.2009	(16.571)	0	0	0
2020/01/20	R214	06/02/2020	10.42	Call	Bond Future	2,669.6900	2.6697	2,878.8100	2.8788	7.833	0	0	0
2020/01/20	R214	06/02/2020			Bond Future	10.0227	72.2778	9.9816	72.5480	(0.411)	0.0000	0.0000	19,134
2020/01/20	R214	06/02/2020	9.71	Call	Bond Future	168.0200	0.1680	173.1100	0.1731	3.029	0	0	0
2020/01/20	R214	06/02/2020	9.71	Put	Bond Future	2,263.3600	2.2634	1,998.3100	1.9983	(11.710)	0	0	0
2020/01/20	R214	06/02/2020	10.42	Put	Bond Future	145.1500	0.1452	84.1300	0.0841	(42.039)	0	0	1,000
2020/01/20	R214	06/02/2020	9.73	Put	Bond Future	2,150.2700	2.1503	1,887.2800	1.8873	(12.231)	0	0	0
2020/01/20	R214	06/02/2020	9.52	Call	Bond Future	37.0100	0.0370	34.6000	0.0346	(6.512)	0	0	1,000
2020/01/20	R214	06/02/2020	9.87	Call	Bond Future	428.4900	0.4285	460.1000	0.4601	7.377	0	0	1,000
2020/01/20	R214	06/02/2020	9.72	Call	Bond Future	179.6900	0.1797	185.7700	0.1858	3.384	0	0	0
2020/01/20	R214	06/02/2020	9.72	Put	Bond Future	2,206.4900	2.2065	1,942.4300	1.9424	(11.967)	0	0	0
2020/01/20	R214	06/02/2020	9.52	Put	Bond Future	3,454.5900	3.4546	3,182.0400	3.1820	(7.890)	0	0	0
2020/01/20	R214	07/05/2020	9.77	Put	Bond Future	3,207.4600	3.2075	3,005.0100	3.0050	(6.312)	0	0	0
2020/01/20	R214	07/05/2020			Bond Future	10.0943	70.2653	10.0519	70.5402	(0.420)	0.0000	0.0000	0
2020/01/20	R214	07/05/2020	9.76	Call	Bond Future	1,034.4800	1.0345	1,105.5500	1.1056	6.870	0	0	0
2020/01/20	R214	07/05/2020	9.76	Put	Bond Future	3,251.0100	3.2510	3,047.2500	3.0473	(6.268)	0	0	0
2020/01/20	R214	07/05/2020	9.31	Put	Bond Future	5,667.1400	5.6671	5,416.2200	5.4162	(4.428)	0	0	0
2020/01/20	R214	07/05/2020	10.66	Put	Bond Future	809.4200	0.8094	722.7200	0.7227	(10.711)	0	0	1,250
2020/01/20	R214	07/05/2020	9.77	Call	Bond Future	1,058.8600	1.0589	1,131.2400	1.1312	6.836	0	0	0
2020/01/20	R214	07/05/2020	9.31	Call	Bond Future	285.6200	0.2856	309.5300	0.3095	8.371	0	0	1,250
2020/01/20	R214	07/05/2020	9.91	Put	Bond Future	2,642.5800	2.6426	2,458.9800	2.4590	(6.948)	0	0	0
2020/01/20	R214	07/05/2020	9.91	Call	Bond Future	1,434.4000	1.4344	1,525.6300	1.5256	6.360	0	0	1,250
2020/01/20	R214	07/05/2020	10.66	Call	Bond Future	4,319.8100	4.3198	4,507.9400	4.5079	4.355	0	0	0
2020/01/20	R214	07/05/2020	9.75	Call	Bond Future	1,010.4300	1.0104	1,080.2000	1.0802	6.905	0	0	0
2020/01/20	R214	07/05/2020	9.75	Put	Bond Future	3,294.9900	3.2950	3,089.9300	3.0899	(6.223)	0	0	0
2020/01/20	R214	06/08/2020	9.98	Put	Bond Future	3,545.6500	3.5456	3,373.5300	3.3735	(4.854)	0	0	0
2020/01/20	R214	06/08/2020	9.97	Call	Bond Future	2,307.7800	2.3078	2,414.5300	2.4145	4.626	0	0	0
2020/01/20	R214	06/08/2020			Bond Future	10.1664	71.5243	10.1228	71.8041	(0.429)	0.0000	0.0000	0
2020/01/20	R214	06/08/2020	9.98	Call	Bond Future	2,337.8500	2.3378	2,445.5800	2.4456	4.608	0	0	0
2020/01/20	R214	06/08/2020	9.97	Put	Bond Future	3,581.3000	3.5813	3,408.2000	3.4082	(4.833)	0	0	0
2020/01/20	R214	06/08/2020	9.99	Call	Bond Future	2,368.1100	2.3681	2,476.8200	2.4768	4.591	0	0	0
2020/01/20	R214	06/08/2020	9.99	Put	Bond Future	3,510.2900	3.5103	3,339.1500	3.3392	(4.875)	0	0	0
2020/01/20	R214	05/11/2020	10.26	Put	Bond Future	3,620.2900	3.6203	3,469.5600	3.4696	(4.163)	0	0	0
2020/01/20	R214	05/11/2020			Bond Future	10.2435	69.5183	10.1985	69.8032	(0.439)	0.0000	0.0000	0
2020/01/20	R214	05/11/2020	10.25	Call	Bond Future	3,691.9000	3.6919	3,825.2800	3.8253	3.613	0	0	0
2020/01/20	R214	05/11/2020	10.25	Put	Bond Future	3,650.7700	3.6508	3,499.2600	3.4993	(4.150)	0	0	0
2020/01/20	R214	05/11/2020	10.26	Call	Bond Future	3,724.4100	3.7244	3,858.5700	3.8586	3.602	0	0	0
2020/01/20	R214	05/11/2020	10.24	Call	Bond Future	3,659.7600	3.6598	3,792.3700	3.7924	3.623	0	0	0
2020/01/20	R214	05/11/2020	10.24	Put	Bond Future	3,681.7200	3.6817	3,529.4400	3.5294	(4.136)	0	0	0
2020/01/20	R248	06/02/2020	9.71	Put	Bond Future	3,904.9300	3.9049	3,526.0500	3.5261	(9.703)	0	0	0
2020/01/20	R248	06/02/2020			Bond Future	10.1637	90.9083	10.1174	91.2880	(0.455)	0.0000	0.0000	96,980
2020/01/20	R248	06/02/2020	9.71	Call	Bond Future	52.7500	0.0528	53.4700	0.0535	1.365	0	0	0
2020/01/20	R248	06/02/2020	9.70	Put	Bond Future	3,988.5100	3.9885	3,609.2700	3.6093	(9.508)	0	0	0
2020/01/20	R248	06/02/2020	9.72	Call	Bond Future	57.7700	0.0578	58.8900	0.0589	1.939	0	0	0
2020/01/20	R248	06/02/2020	9.72	Put	Bond Future	3,821.8500	3.8219	3,443.3700	3.4434	(9.903)	0	0	0
2020/01/20	R248	06/02/2020	9.70	Call	Bond Future	48.0900	0.0481	48.4500	0.0484	0.749	0	0	0

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2020/01/20	R248	07/05/2020	10.20	Call	Bond Future	2,313.1900	2.3132	2,474.9600	2.4750	6.993	0	0	0
2020/01/20	R248	07/05/2020	9.69	Put	Bond Future	5,332.6400	5.3326	5,011.8000	5.0118	(6.017)	0	0	0
2020/01/20	R248	07/05/2020	9.79	Call	Bond Future	934.2300	0.9342	1,016.6500	1.0167	8.822	0	0	0
2020/01/20	R248	07/05/2020	9.77	Put	Bond Future	4,819.1600	4.8192	4,511.8700	4.5119	(6.376)	0	0	0
2020/01/20	R248	07/05/2020			Bond Future	10.2392	88.0857	10.1915	88.4719	(0.466)	0.0000	0.0000	0
2020/01/20	R248	07/05/2020	10.70	Call	Bond Future	4,772.9600	4.7730	5,026.0000	5.0260	5.302	0	0	0
2020/01/20	R248	07/05/2020	10.70	Put	Bond Future	1,190.6700	1.1907	1,057.5100	1.0575	(11.184)	0	0	300
2020/01/20	R248	07/05/2020	9.79	Put	Bond Future	4,695.6200	4.6956	4,391.8400	4.3918	(6.469)	0	0	0
2020/01/20	R248	07/05/2020	9.77	Call	Bond Future	883.7000	0.8837	962.6100	0.9626	8.930	0	0	0
2020/01/20	R248	07/05/2020	10.20	Put	Bond Future	2,630.4000	2.6304	2,405.9700	2.4060	(8.532)	0	0	300
2020/01/20	R248	07/05/2020	9.69	Call	Bond Future	695.0600	0.6951	760.4200	0.7604	9.404	0	0	300
2020/01/20	R248	07/05/2020	9.78	Put	Bond Future	4,757.1000	4.7571	4,451.5700	4.4516	(6.423)	0	0	0
2020/01/20	R248	07/05/2020	9.78	Call	Bond Future	908.7400	0.9087	989.4100	0.9894	8.877	0	0	0
2020/01/20	R248	06/08/2020	9.00	Put	Bond Future	12,015.4300	12.0154	11,648.8800	11.6489	(3.051)	0	0	0
2020/01/20	R248	06/08/2020	10.20	Call	Bond Future	3,152.2800	3.1523	3,317.2500	3.3173	5.233	0	0	0
2020/01/20	R248	06/08/2020			Bond Future	10.3157	89.6635	10.2664	90.0568	(0.477)	0.0000	0.0000	0
2020/01/20	R248	06/08/2020	9.25	Put	Bond Future	9,828.5400	9.8285	9,479.6000	9.4796	(3.550)	0	0	0
2020/01/20	R248	06/08/2020	9.25	Call	Bond Future	557.5900	0.5576	601.9200	0.6019	7.950	0	0	20,640
2020/01/20	R248	06/08/2020	10.18	Call	Bond Future	3,074.6100	3.0746	3,236.7800	3.2368	5.274	0	0	0
2020/01/20	R248	06/08/2020	10.18	Put	Bond Future	4,166.1200	4.1661	3,935.0200	3.9350	(5.547)	0	0	0
2020/01/20	R248	06/08/2020	9.00	Call	Bond Future	318.4500	0.3184	345.1700	0.3452	8.391	0	0	3,000
2020/01/20	R248	06/08/2020	10.20	Put	Bond Future	4,081.3400	4.0813	3,853.0400	3.8530	(5.594)	0	0	0
2020/01/20	R248	06/08/2020	10.19	Call	Bond Future	3,113.3300	3.1133	3,276.9000	3.2769	5.254	0	0	0
2020/01/20	R248	06/08/2020	10.19	Put	Bond Future	4,123.5500	4.1236	3,893.8500	3.8938	(5.570)	0	0	0
2020/01/20	R248	05/11/2020	10.02	Put	Bond Future	6,146.3500	6.1463	5,893.5800	5.8936	(4.113)	0	0	0
2020/01/20	R248	05/11/2020	10.03	Call	Bond Future	3,130.2100	3.1302	3,278.8400	3.2788	4.748	0	0	0
2020/01/20	R248	05/11/2020			Bond Future	10.3969	86.8442	10.3462	87.2445	(0.489)	0.0000	0.0000	0
2020/01/20	R248	05/11/2020	10.04	Call	Bond Future	3,163.9500	3.1639	3,313.7200	3.3137	4.734	0	0	0
2020/01/20	R248	05/11/2020	10.04	Put	Bond Future	6,047.3900	6.0474	5,796.9000	5.7969	(4.142)	0	0	0
2020/01/20	R248	05/11/2020	10.02	Call	Bond Future	3,096.3400	3.0963	3,243.8300	3.2438	4.763	0	0	0
2020/01/20	R248	05/11/2020	10.03	Put	Bond Future	6,096.8600	6.0969	5,845.2300	5.8452	(4.127)	0	0	0

Total

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