



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2020 TO 24/01/2020

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
2020/01/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	2025	06/02/2020		Bond Future	135.7660	135.7660	135.7214	135.7214	(0.033)	0.0000	0.0000	2,083
2020/01/24	2025	07/05/2020		Bond Future	138.2036	138.2036	138.1580	138.1580	(0.033)	0.0000	0.0000	3,000

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
2020/01/24	2025	06/08/2020			Bond Future	139.2497	139.2497	139.2032	139.2032	(0.033)	0.0000	0.0000	0
2020/01/24	2025	05/11/2020			Bond Future	141.7555	141.7555	141.7083	141.7083	(0.033)	0.0000	0.0000	0
2020/01/24	2025	04/02/2021			Bond Future	142.7092	142.7092	142.6617	142.6617	(0.033)	0.0000	0.0000	0
2020/01/24	2029	06/02/2020			Bond Future	101.0307	101.0307	100.9389	100.9389	(0.091)	0.0000	0.0000	2,559
2020/01/24	2029	07/05/2020			Bond Future	101.7412	101.7412	101.6477	101.6477	(0.092)	0.0000	0.0000	1,206
2020/01/24	2029	06/08/2020			Bond Future	103.6107	103.6107	103.5154	103.5154	(0.092)	0.0000	0.0000	0
2020/01/24	2029	05/11/2020			Bond Future	104.3418	104.3418	104.2450	104.2450	(0.093)	0.0000	0.0000	0
2020/01/24	2030	06/02/2020	9.15	Put	Bond Future	297.9100	0.2979	259.2100	0.2592	(12.991)	0	0	0
2020/01/24	2030	06/02/2020	9.14	Call	Bond Future	1,049.9100	1.0499	1,077.0100	1.0770	2.581	0	0	0
2020/01/24	2030	06/02/2020	9.40	Put	Bond Future	52.7700	0.0528	40.7300	0.0407	(22.816)	0	0	5,000
2020/01/24	2030	06/02/2020	9.25	Call	Bond Future	1,561.5900	1.5616	1,602.6400	1.6026	2.629	0	0	0
2020/01/24	2030	06/02/2020	8.40	Call	Bond Future	1.2000	0.0012	0.9700	0.0010	(19.167)	0	0	5,820
2020/01/24	2030	06/02/2020			Bond Future	9.0211	93.6143	9.0102	93.6815	(0.120)	0.0000	0.0000	79,898
2020/01/24	2030	06/02/2020	9.00	Put	Bond Future	672.9300	0.6729	615.8700	0.6159	(8.479)	0	0	0
2020/01/24	2030	06/02/2020	9.00	Call	Bond Future	542.1700	0.5422	552.2300	0.5522	1.856	0	0	5,820
2020/01/24	2030	06/02/2020	9.15	Call	Bond Future	1,092.8200	1.0928	1,121.2400	1.1212	2.601	0	0	0
2020/01/24	2030	06/02/2020	9.14	Put	Bond Future	316.3400	0.3163	276.3200	0.2763	(12.651)	0	0	0
2020/01/24	2030	06/02/2020	9.40	Call	Bond Future	2,363.7900	2.3638	2,418.8700	2.4189	2.330	0	0	0
2020/01/24	2030	06/02/2020	9.25	Put	Bond Future	156.2700	0.1563	130.2000	0.1302	(16.683)	0	0	5,000
2020/01/24	2030	06/02/2020	8.40	Put	Bond Future	3,958.6300	3.9586	3,891.2800	3.8913	(1.701)	0	0	0
2020/01/24	2030	06/02/2020	9.16	Call	Bond Future	1,136.5200	1.1365	1,166.2500	1.1663	2.616	0	0	0
2020/01/24	2030	06/02/2020	9.16	Put	Bond Future	280.3300	0.2803	242.9400	0.2429	(13.338)	0	0	0
2020/01/24	2030	07/05/2020	8.79	Call	Bond Future	905.5100	0.9055	921.3900	0.9214	1.754	0	0	0
2020/01/24	2030	07/05/2020	8.78	Put	Bond Future	2,802.7200	2.8027	2,750.1100	2.7501	(1.877)	0	0	0
2020/01/24	2030	07/05/2020			Bond Future	9.0917	95.2719	9.0805	95.3401	(0.123)	0.0000	0.0000	555
2020/01/24	2030	07/05/2020	8.80	Call	Bond Future	927.3600	0.9274	943.5800	0.9436	1.749	0	0	0
2020/01/24	2030	07/05/2020	8.80	Put	Bond Future	2,721.2800	2.7213	2,669.3300	2.6693	(1.909)	0	0	0
2020/01/24	2030	07/05/2020	8.79	Put	Bond Future	2,761.7200	2.7617	2,709.4300	2.7094	(1.893)	0	0	0
2020/01/24	2030	07/05/2020	8.78	Call	Bond Future	884.1700	0.8842	899.7300	0.8997	1.760	0	0	0
2020/01/24	2030	06/08/2020	9.11	Call	Bond Future	2,212.4800	2.2125	2,240.6800	2.2407	1.275	0	0	0
2020/01/24	2030	06/08/2020			Bond Future	9.1643	92.9673	9.1526	93.0367	(0.127)	0.0000	0.0000	0
2020/01/24	2030	06/08/2020	9.09	Call	Bond Future	2,153.5300	2.1535	2,181.1800	2.1812	1.284	0	0	0
2020/01/24	2030	06/08/2020	9.09	Put	Bond Future	2,596.4000	2.5964	2,554.6300	2.5546	(1.609)	0	0	0
2020/01/24	2030	06/08/2020	9.11	Put	Bond Future	2,535.8800	2.5359	2,494.6600	2.4947	(1.625)	0	0	0
2020/01/24	2030	06/08/2020	9.10	Call	Bond Future	2,182.8900	2.1829	2,210.8200	2.2108	1.279	0	0	0
2020/01/24	2030	06/08/2020	9.10	Put	Bond Future	2,566.0000	2.5660	2,524.5100	2.5245	(1.617)	0	0	0
2020/01/24	2030	05/11/2020	10.06	Put	Bond Future	1,278.2800	1.2783	1,255.6800	1.2557	(1.768)	0	0	1,000
2020/01/24	2030	05/11/2020	8.73	Call	Bond Future	1,578.9300	1.5789	1,599.3000	1.5993	1.290	0	0	3,000
2020/01/24	2030	05/11/2020	9.39	Put	Bond Future	2,480.5800	2.4806	2,444.8700	2.4449	(1.440)	0	0	0
2020/01/24	2030	05/11/2020	9.38	Call	Bond Future	3,347.0800	3.3471	3,381.9000	3.3819	1.040	0	0	0
2020/01/24	2030	05/11/2020			Bond Future	9.2344	94.6415	9.2222	94.7123	(0.132)	0.0000	0.0000	0
2020/01/24	2030	05/11/2020	8.34	Put	Bond Future	6,272.8000	6.2728	6,214.8100	6.2148	(0.924)	0	0	0
2020/01/24	2030	05/11/2020	8.34	Call	Bond Future	875.0300	0.8750	887.8000	0.8878	1.459	0	0	1,000
2020/01/24	2030	05/11/2020	9.04	Put	Bond Future	3,472.7100	3.4727	3,429.1300	3.4291	(1.255)	0	0	0
2020/01/24	2030	05/11/2020	9.04	Call	Bond Future	2,333.1000	2.3331	2,360.2800	2.3603	1.165	0	0	1,000
2020/01/24	2030	05/11/2020	10.06	Call	Bond Future	5,921.9000	5.9219	5,970.0600	5.9701	0.813	0	0	0

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2020/01/24	2030	05/11/2020	8.73	Put	Bond Future	4,574.0600	4.5741	4,523.6700	4.5237	(1.102)	0	0	0
2020/01/24	2030	05/11/2020	9.23	Put	Bond Future	2,901.1100	2.9011	2,861.8200	2.8618	(1.354)	0	0	0
2020/01/24	2030	05/11/2020	10.37	Put	Bond Future	913.6000	0.9136	895.9300	0.8959	(1.934)	0	0	16,000
2020/01/24	2030	05/11/2020	9.39	Call	Bond Future	3,379.9600	3.3800	3,415.0100	3.4150	1.037	0	0	0
2020/01/24	2030	05/11/2020	9.38	Put	Bond Future	2,505.1500	2.5051	2,469.2100	2.4692	(1.435)	0	0	0
2020/01/24	2030	05/11/2020	10.47	Call	Bond Future	7,638.6900	7.6387	7,693.3600	7.6934	0.716	0	0	0
2020/01/24	2030	05/11/2020	10.47	Put	Bond Future	802.4200	0.8024	786.3300	0.7863	(2.005)	0	0	3,000
2020/01/24	2030	05/11/2020	9.23	Call	Bond Future	2,875.6300	2.8756	2,907.1000	2.9071	1.094	0	0	3,000
2020/01/24	2030	05/11/2020	8.53	Put	Bond Future	5,401.1000	5.4011	5,346.6200	5.3466	(1.009)	0	0	0
2020/01/24	2030	05/11/2020	8.53	Call	Bond Future	1,183.5000	1.1835	1,199.7800	1.1998	1.376	0	0	16,000
2020/01/24	2030	05/11/2020	9.03	Put	Bond Future	3,504.9700	3.5050	3,461.1600	3.4612	(1.250)	0	0	0
2020/01/24	2030	05/11/2020	9.03	Call	Bond Future	2,306.2400	2.3062	2,333.1900	2.3332	1.169	0	0	16,000
2020/01/24	2030	05/11/2020	10.37	Call	Bond Future	7,221.7800	7.2218	7,274.8700	7.2749	0.735	0	0	0
2020/01/24	2030	05/11/2020	9.40	Call	Bond Future	3,412.6700	3.4127	3,447.9300	3.4479	1.033	0	0	0
2020/01/24	2030	05/11/2020	9.40	Put	Bond Future	2,455.8900	2.4559	2,420.3900	2.4204	(1.446)	0	0	0
2020/01/24	2032	06/02/2020	9.40	Put	Bond Future	711.8300	0.7118	667.1500	0.6672	(6.277)	0	0	0
2020/01/24	2032	06/02/2020			Bond Future	9.4122	94.6992	9.4063	94.7389	(0.063)	0.0000	0.0000	81,646
2020/01/24	2032	06/02/2020	9.39	Call	Bond Future	597.2500	0.5973	591.7400	0.5917	(0.923)	0	0	0
2020/01/24	2032	06/02/2020	9.39	Put	Bond Future	746.6800	0.7467	701.4300	0.7014	(6.060)	0	0	0
2020/01/24	2032	06/02/2020	9.40	Call	Bond Future	629.8400	0.6298	624.9000	0.6249	(0.784)	0	0	0
2020/01/24	2032	06/02/2020	9.38	Call	Bond Future	565.7100	0.5657	559.6800	0.5597	(1.066)	0	0	0
2020/01/24	2032	06/02/2020	9.38	Put	Bond Future	782.6500	0.7827	736.8800	0.7369	(5.848)	0	0	0
2020/01/24	2032	07/05/2020	9.20	Call	Bond Future	0.0000	0.0000	1,045.9600	1.0460	100.000	0	0	7,500
2020/01/24	2032	07/05/2020	9.19	Call	Bond Future	1,014.7100	1.0147	1,020.4700	1.0205	0.568	0	0	0
2020/01/24	2032	07/05/2020			Bond Future	9.4880	92.2173	9.4820	92.2575	(0.064)	0.0000	0.0000	4,555
2020/01/24	2032	07/05/2020	9.50	Put	Bond Future	0.0000	0.0000	1,833.4500	1.8334	100.000	0	0	0
2020/01/24	2032	07/05/2020	9.50	Call	Bond Future	0.0000	0.0000	1,952.7100	1.9527	100.000	0	0	7,500
2020/01/24	2032	07/05/2020	9.17	Call	Bond Future	965.3500	0.9653	970.7900	0.9708	0.564	0	0	0
2020/01/24	2032	07/05/2020	9.17	Put	Bond Future	3,102.1200	3.1021	3,067.3500	3.0674	(1.121)	0	0	0
2020/01/24	2032	07/05/2020	9.20	Put	Bond Future	0.0000	0.0000	2,938.0500	2.9381	100.000	0	0	0
2020/01/24	2032	07/05/2020	9.19	Put	Bond Future	3,015.1000	3.0151	2,980.6500	2.9806	(1.143)	0	0	0
2020/01/24	2032	07/05/2020	9.18	Call	Bond Future	989.9400	0.9899	995.5300	0.9955	0.565	0	0	0
2020/01/24	2032	07/05/2020	9.18	Put	Bond Future	3,058.4800	3.0585	3,023.8600	3.0239	(1.132)	0	0	0
2020/01/24	2032	06/08/2020	9.46	Put	Bond Future	3,045.5900	3.0456	3,017.1900	3.0172	(0.932)	0	0	0
2020/01/24	2032	06/08/2020	9.45	Call	Bond Future	2,328.2500	2.3282	2,340.7600	2.3408	0.537	0	0	0
2020/01/24	2032	06/08/2020			Bond Future	9.5651	93.8654	9.5587	93.9064	(0.066)	0.0000	0.0000	0
2020/01/24	2032	06/08/2020	9.46	Call	Bond Future	2,359.8200	2.3598	2,372.4800	2.3725	0.536	0	0	0
2020/01/24	2032	06/08/2020	9.45	Put	Bond Future	3,079.6600	3.0797	3,051.1100	3.0511	(0.927)	0	0	0
2020/01/24	2032	06/08/2020	9.47	Call	Bond Future	2,391.6100	2.3916	2,404.4300	2.4044	0.536	0	0	0
2020/01/24	2032	06/08/2020	9.47	Put	Bond Future	3,011.8000	3.0118	2,983.5600	2.9836	(0.938)	0	0	0
2020/01/24	2032	05/11/2020	9.61	Put	Bond Future	3,482.3900	3.4824	3,455.9500	3.4560	(0.759)	0	0	0
2020/01/24	2032	05/11/2020	10.99	Call	Bond Future	8,903.5200	8.9035	8,934.4500	8.9345	0.347	0	0	0
2020/01/24	2032	05/11/2020	9.44	Put	Bond Future	4,052.8100	4.0528	4,024.2700	4.0243	(0.704)	0	0	0
2020/01/24	2032	05/11/2020	11.08	Call	Bond Future	9,312.9700	9.3130	9,344.7400	9.3447	0.341	0	0	0
2020/01/24	2032	05/11/2020	9.77	Put	Bond Future	3,006.2300	3.0062	2,981.7900	2.9818	(0.813)	0	0	0
2020/01/24	2032	05/11/2020			Bond Future	9.6447	91.3986	9.6382	91.4405	(0.068)	0.0000	0.0000	0
2020/01/24	2032	05/11/2020	10.99	Put	Bond Future	856.4100	0.8564	845.4500	0.8455	(1.280)	0	0	3,000

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2020/01/24	2032	05/11/2020	9.76	Call	Bond Future	3,764.4500	3.7644	3,781.7700	3.7818	0.460	0	0	0
2020/01/24	2032	05/11/2020	9.76	Put	Bond Future	3,033.7700	3.0338	3,009.2000	3.0092	(0.810)	0	0	0
2020/01/24	2032	05/11/2020	9.11	Call	Bond Future	1,856.9100	1.8569	1,866.4500	1.8665	0.514	0	0	3,000
2020/01/24	2032	05/11/2020	9.61	Call	Bond Future	3,260.6500	3.2606	3,276.1000	3.2761	0.474	0	0	3,000
2020/01/24	2032	05/11/2020	9.44	Call	Bond Future	2,734.9500	2.7350	2,748.3000	2.7483	0.488	0	0	1,000
2020/01/24	2032	05/11/2020	11.08	Put	Bond Future	763.2700	0.7633	753.1500	0.7531	(1.326)	0	0	1,000
2020/01/24	2032	05/11/2020	9.77	Call	Bond Future	3,799.9100	3.7999	3,817.3600	3.8174	0.459	0	0	0
2020/01/24	2032	05/11/2020	9.11	Put	Bond Future	5,354.4300	5.3544	5,322.0800	5.3221	(0.604)	0	0	0
2020/01/24	2032	05/11/2020	8.94	Put	Bond Future	6,128.2600	6.1283	6,094.1400	6.0941	(0.557)	0	0	0
2020/01/24	2032	05/11/2020	8.94	Call	Bond Future	1,480.4900	1.4805	1,488.2600	1.4883	0.525	0	0	1,000
2020/01/24	2032	05/11/2020	9.75	Call	Bond Future	3,728.8100	3.7288	3,746.0100	3.7460	0.461	0	0	0
2020/01/24	2032	05/11/2020	9.75	Put	Bond Future	3,061.2000	3.0612	3,036.5100	3.0365	(0.807)	0	0	0
2020/01/24	2033	06/02/2020			Bond Future	100.6716	100.6716	100.6629	100.6629	(0.009)	0.0000	0.0000	6,960
2020/01/24	2033	07/05/2020			Bond Future	101.2935	101.2935	101.2845	101.2845	(0.009)	0.0000	0.0000	0
2020/01/24	2033	06/08/2020			Bond Future	103.1548	103.1548	103.1456	103.1456	(0.009)	0.0000	0.0000	0
2020/01/24	2033	05/11/2020			Bond Future	103.8000	103.8000	103.7908	103.7908	(0.009)	0.0000	0.0000	0
2020/01/24	2037	06/02/2020	9.67	Call	Bond Future	135.8300	0.1358	116.8100	0.1168	(14.003)	0	0	0
2020/01/24	2037	06/02/2020	9.66	Put	Bond Future	2,179.2200	2.1792	2,191.8000	2.1918	0.577	0	0	0
2020/01/24	2037	06/02/2020			Bond Future	9.9328	88.6104	9.9369	88.5798	0.042	0.0000	0.0000	67,559
2020/01/24	2037	06/02/2020	9.68	Call	Bond Future	147.9400	0.1479	127.8800	0.1279	(13.560)	0	0	0
2020/01/24	2037	06/02/2020	9.68	Put	Bond Future	2,049.5900	2.0496	2,060.1000	2.0601	0.513	0	0	0
2020/01/24	2037	06/02/2020	9.67	Put	Bond Future	2,113.9700	2.1140	2,125.5200	2.1255	0.546	0	0	0
2020/01/24	2037	06/02/2020	9.66	Call	Bond Future	124.4900	0.1245	106.5000	0.1065	(14.451)	0	0	0
2020/01/24	2037	07/05/2020	9.70	Put	Bond Future	0.0000	0.0000	3,494.3400	3.4943	100.000	0	0	0
2020/01/24	2037	07/05/2020	9.60	Put	Bond Future	3,987.4400	3.9874	4,001.6300	4.0016	0.356	0	0	0
2020/01/24	2037	07/05/2020	9.59	Call	Bond Future	855.0300	0.8550	838.2000	0.8382	(1.968)	0	0	0
2020/01/24	2037	07/05/2020			Bond Future	10.0153	90.1794	10.0196	90.1481	0.043	0.0000	0.0000	1,500
2020/01/24	2037	07/05/2020	9.70	Call	Bond Future	0.0000	0.0000	1,117.8300	1.1178	100.000	0	0	7,500
2020/01/24	2037	07/05/2020	9.60	Call	Bond Future	878.6700	0.8787	861.5800	0.8616	(1.945)	0	0	0
2020/01/24	2037	07/05/2020	9.59	Put	Bond Future	4,040.6800	4.0407	4,055.1300	4.0551	0.358	0	0	0
2020/01/24	2037	07/05/2020	10.00	Put	Bond Future	0.0000	0.0000	2,231.2400	2.2312	100.000	0	0	0
2020/01/24	2037	07/05/2020	10.00	Call	Bond Future	0.0000	0.0000	2,088.5600	2.0886	100.000	0	0	7,500
2020/01/24	2037	07/05/2020	9.61	Call	Bond Future	902.7100	0.9027	885.3600	0.8854	(1.922)	0	0	0
2020/01/24	2037	07/05/2020	9.61	Put	Bond Future	3,934.6900	3.9347	3,948.6200	3.9486	0.354	0	0	0
2020/01/24	2037	06/08/2020	9.88	Put	Bond Future	3,932.3000	3.9323	3,942.7100	3.9427	0.265	0	0	0
2020/01/24	2037	06/08/2020			Bond Future	10.1002	87.5311	10.1047	87.4992	0.044	0.0000	0.0000	0
2020/01/24	2037	06/08/2020	9.87	Call	Bond Future	2,297.0500	2.2971	2,275.7300	2.2757	(0.928)	0	0	0
2020/01/24	2037	06/08/2020	9.87	Put	Bond Future	3,973.6700	3.9737	3,984.2200	3.9842	0.265	0	0	0
2020/01/24	2037	06/08/2020	9.88	Call	Bond Future	2,329.5000	2.3295	2,308.0400	2.3080	(0.921)	0	0	0
2020/01/24	2037	06/08/2020	9.86	Call	Bond Future	2,265.0900	2.2651	2,243.9200	2.2439	(0.935)	0	0	0
2020/01/24	2037	06/08/2020	9.86	Put	Bond Future	4,015.6200	4.0156	4,026.3200	4.0263	0.266	0	0	0
2020/01/24	2037	05/11/2020	10.18	Call	Bond Future	3,852.2900	3.8523	3,828.7400	3.8287	(0.611)	0	0	0
2020/01/24	2037	05/11/2020	10.17	Put	Bond Future	3,900.3500	3.9004	3,909.2300	3.9092	0.228	0	0	0
2020/01/24	2037	05/11/2020			Bond Future	10.1819	89.1094	10.1865	89.0771	0.045	0.0000	0.0000	0
2020/01/24	2037	05/11/2020	10.19	Call	Bond Future	3,888.3800	3.8884	3,864.7400	3.8647	(0.608)	0	0	0
2020/01/24	2037	05/11/2020	10.19	Put	Bond Future	3,831.1800	3.8312	3,839.8600	3.8399	0.227	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
2020/01/24	2037	05/11/2020	10.17	Call	Bond Future	3,816.0400	3.8160	3,792.6000	3.7926	(0.614)	0	0	0
2020/01/24	2037	05/11/2020	10.18	Put	Bond Future	3,865.8000	3.8658	3,874.5700	3.8746	0.227	0	0	0
2020/01/24	2038	06/02/2020			Bond Future	115.7149	115.7149	115.2151	115.2151	(0.432)	0.0000	0.0000	9,201
2020/01/24	2038	07/05/2020			Bond Future	117.7925	117.7925	117.2834	117.2834	(0.432)	0.0000	0.0000	1,685
2020/01/24	2038	06/08/2020			Bond Future	118.2769	118.2769	117.7584	117.7584	(0.438)	0.0000	0.0000	0
2020/01/24	2038	05/11/2020			Bond Future	120.4051	120.4051	119.8776	119.8776	(0.438)	0.0000	0.0000	0
2020/01/24	2040	06/02/2020	9.76	Call	Bond Future	115.2900	0.1153	97.7100	0.0977	(15.249)	0	0	0
2020/01/24	2040	06/02/2020	9.00	Put	Bond Future	9,035.8900	9.0359	9,068.6200	9.0686	0.362	0	0	0
2020/01/24	2040	06/02/2020			Bond Future	10.0578	91.2305	10.0619	91.1978	0.041	0.0000	0.0000	42,162
2020/01/24	2040	06/02/2020	9.74	Call	Bond Future	96.2200	0.0962	80.6400	0.0806	(16.192)	0	0	0
2020/01/24	2040	06/02/2020	9.74	Put	Bond Future	2,671.4100	2.6714	2,688.5600	2.6886	0.642	0	0	0
2020/01/24	2040	06/02/2020	8.40	Put	Bond Future	14,797.9500	14.7980	14,830.6800	14.8307	0.221	0	0	0
2020/01/24	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	2040	06/02/2020	9.76	Put	Bond Future	2,525.0400	2.5250	2,540.1900	2.5402	0.600	0	0	0
2020/01/24	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	2040	06/02/2020	9.75	Call	Bond Future	105.5400	0.1055	88.9600	0.0890	(15.710)	0	0	0
2020/01/24	2040	06/02/2020	9.75	Put	Bond Future	2,597.9500	2.5980	2,614.1000	2.6141	0.622	0	0	0
2020/01/24	2040	07/05/2020	9.74	Call	Bond Future	1,020.7700	1.0208	1,001.6300	1.0016	(1.875)	0	0	0
2020/01/24	2040	07/05/2020	9.75	Put	Bond Future	4,181.9000	4.1819	4,195.9800	4.1960	0.337	0	0	0
2020/01/24	2040	07/05/2020			Bond Future	10.1406	92.8459	10.1449	92.8124	0.042	0.0000	0.0000	3,472
2020/01/24	2040	07/05/2020	9.50	Put	Bond Future	5,732.9200	5.7329	5,753.8900	5.7539	0.366	0	0	0
2020/01/24	2040	07/05/2020	9.50	Call	Bond Future	501.6800	0.5017	489.1500	0.4891	(2.498)	0	0	2,640
2020/01/24	2040	07/05/2020	10.00	Put	Bond Future	2,928.1000	2.9281	2,936.0800	2.9361	0.273	0	0	0
2020/01/24	2040	07/05/2020	10.00	Call	Bond Future	1,819.2700	1.8193	1,793.7500	1.7938	(1.403)	0	0	2,640
2020/01/24	2040	07/05/2020	9.74	Put	Bond Future	4,237.5700	4.2376	4,251.9300	4.2519	0.339	0	0	0
2020/01/24	2040	07/05/2020	9.75	Call	Bond Future	1,047.5800	1.0476	1,028.1600	1.0282	(1.854)	0	0	0
2020/01/24	2040	07/05/2020	9.73	Call	Bond Future	994.3800	0.9944	975.5100	0.9755	(1.898)	0	0	0
2020/01/24	2040	07/05/2020	9.73	Put	Bond Future	4,293.7800	4.2938	4,308.4100	4.3084	0.341	0	0	0
2020/01/24	2040	06/08/2020	10.04	Call	Bond Future	2,574.3700	2.5744	2,551.0200	2.5510	(0.907)	0	0	0
2020/01/24	2040	06/08/2020	10.02	Put	Bond Future	4,109.6000	4.1096	4,120.6100	4.1206	0.268	0	0	0
2020/01/24	2040	06/08/2020	10.03	Call	Bond Future	2,538.8800	2.5389	2,515.6800	2.5157	(0.914)	0	0	0
2020/01/24	2040	06/08/2020			Bond Future	10.2259	89.9944	10.2303	89.9603	0.043	0.0000	0.0000	0
2020/01/24	2040	06/08/2020	10.04	Put	Bond Future	4,022.3400	4.0223	4,033.0500	4.0331	0.266	0	0	0
2020/01/24	2040	06/08/2020	10.02	Call	Bond Future	2,503.6500	2.5037	2,480.6000	2.4806	(0.921)	0	0	0
2020/01/24	2040	06/08/2020	10.03	Put	Bond Future	4,065.7800	4.0658	4,076.6400	4.0766	0.267	0	0	0
2020/01/24	2040	05/11/2020	11.70	Put	Bond Future	1,098.7700	1.0988	1,099.6100	1.0996	0.076	0	0	2,000
2020/01/24	2040	05/11/2020	10.23	Call	Bond Future	3,874.7100	3.8747	3,850.2100	3.8502	(0.632)	0	0	2,000
2020/01/24	2040	05/11/2020	9.50	Call	Bond Future	1,640.2900	1.6403	1,624.7500	1.6247	(0.947)	0	0	2,000
2020/01/24	2040	05/11/2020	10.00	Call	Bond Future	3,061.5500	3.0615	3,039.6500	3.0396	(0.715)	0	0	2,000
2020/01/24	2040	05/11/2020	10.30	Call	Bond Future	4,141.6800	4.1417	4,116.4500	4.1164	(0.609)	0	0	0
2020/01/24	2040	05/11/2020			Bond Future	10.3077	91.6174	10.3123	91.5828	0.044	0.0000	0.0000	0
2020/01/24	2040	05/11/2020	9.73	Put	Bond Future	6,786.8400	6.7868	6,802.8500	6.8028	0.236	0	0	0
2020/01/24	2040	05/11/2020	9.73	Call	Bond Future	2,230.7000	2.2307	2,212.1500	2.2122	(0.832)	0	0	2,000
2020/01/24	2040	05/11/2020	10.23	Put	Bond Future	4,467.1700	4.4672	4,477.2300	4.4772	0.225	0	0	0
2020/01/24	2040	05/11/2020	10.30	Put	Bond Future	4,200.3200	4.2003	4,209.6500	4.2096	0.222	0	0	0
2020/01/24	2040	05/11/2020	11.70	Call	Bond Future	10,736.4500	10.7364	10,702.7300	10.7027	(0.314)	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
2020/01/24	2040	05/11/2020	9.50	Put	Bond Future	8,112.4000	8.1124	8,131.4200	8.1314	0.234	0	0	0
2020/01/24	2040	05/11/2020	10.00	Put	Bond Future	5,443.9400	5.4439	5,456.6000	5.4566	0.233	0	0	0
2020/01/24	2040	05/11/2020	10.32	Put	Bond Future	4,126.6700	4.1267	4,135.7900	4.1358	0.221	0	0	0
2020/01/24	2040	05/11/2020	10.31	Call	Bond Future	4,180.4100	4.1804	4,155.0700	4.1551	(0.606)	0	0	0
2020/01/24	2040	05/11/2020	11.50	Call	Bond Future	9,741.2500	9.7413	9,708.0900	9.7081	(0.340)	0	0	0
2020/01/24	2040	05/11/2020	11.50	Put	Bond Future	1,381.9500	1.3819	1,383.3500	1.3834	0.101	0	0	2,000
2020/01/24	2040	05/11/2020	10.32	Call	Bond Future	4,219.6300	4.2196	4,194.1900	4.1942	(0.603)	0	0	0
2020/01/24	2040	05/11/2020	10.31	Put	Bond Future	4,163.2000	4.1632	4,172.4200	4.1724	0.221	0	0	0
2020/01/24	2044	06/02/2020	9.77	Put	Bond Future	3,207.2000	3.2072	3,305.2400	3.3052	3.057	0	0	0
2020/01/24	2044	06/02/2020	9.74	Call	Bond Future	42.2500	0.0422	30.2900	0.0303	(28.308)	0	0	328
2020/01/24	2044	06/02/2020	10.78	Put	Bond Future	18.5300	0.0185	16.5300	0.0165	(10.793)	0	0	328
2020/01/24	2044	06/02/2020			Bond Future	10.1526	87.7298	10.1668	87.6165	0.140	0.0000	0.0000	51,474
2020/01/24	2044	06/02/2020	9.77	Call	Bond Future	57.5500	0.0575	42.3000	0.0423	(26.499)	0	0	0
2020/01/24	2044	06/02/2020	9.09	Put	Bond Future	9,232.9400	9.2329	9,346.2300	9.3462	1.227	0	0	0
2020/01/24	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/24	2044	06/02/2020	9.74	Put	Bond Future	3,446.8400	3.4468	3,548.1700	3.5482	2.940	0	0	0
2020/01/24	2044	06/02/2020	9.78	Call	Bond Future	63.4800	0.0635	47.0200	0.0470	(25.929)	0	0	0
2020/01/24	2044	06/02/2020	9.76	Put	Bond Future	3,286.5700	3.2866	3,385.7500	3.3857	3.018	0	0	0
2020/01/24	2044	06/02/2020	10.78	Call	Bond Future	4,801.3700	4.8014	4,686.0800	4.6861	(2.401)	0	0	0
2020/01/24	2044	06/02/2020	9.78	Put	Bond Future	3,128.4100	3.1284	3,225.2400	3.2252	3.095	0	0	0
2020/01/24	2044	06/02/2020	9.76	Call	Bond Future	52.0700	0.0521	37.9600	0.0380	(27.098)	0	0	0
2020/01/24	2044	07/05/2020	9.45	Put	Bond Future	6,833.0700	6.8331	6,931.4700	6.9315	1.440	0	0	0
2020/01/24	2044	07/05/2020	9.97	Put	Bond Future	3,510.4500	3.5105	3,573.7400	3.5737	1.803	0	0	0
2020/01/24	2044	07/05/2020	9.33	Call	Bond Future	164.2900	0.1643	152.5700	0.1526	(7.134)	0	0	100
2020/01/24	2044	07/05/2020	9.98	Call	Bond Future	1,419.9900	1.4200	1,367.0800	1.3671	(3.726)	0	0	100
2020/01/24	2044	07/05/2020	9.26	Call	Bond Future	120.2200	0.1202	111.0700	0.1111	(7.611)	0	0	556
2020/01/24	2044	07/05/2020	9.81	Call	Bond Future	923.5000	0.9235	882.9100	0.8829	(4.395)	0	0	0
2020/01/24	2044	07/05/2020	9.79	Put	Bond Future	4,493.7200	4.4937	4,570.0500	4.5700	1.699	0	0	0
2020/01/24	2044	07/05/2020			Bond Future	10.2340	89.2832	10.2487	89.1677	0.143	0.0000	0.0000	11,682
2020/01/24	2044	07/05/2020	10.81	Call	Bond Future	5,258.6000	5.2586	5,160.8800	5.1609	(1.858)	0	0	0
2020/01/24	2044	07/05/2020	10.81	Put	Bond Future	911.1100	0.9111	928.8700	0.9289	1.949	0	0	129
2020/01/24	2044	07/05/2020	9.33	Put	Bond Future	7,806.6900	7.8067	7,910.4500	7.9104	1.329	0	0	0
2020/01/24	2044	07/05/2020	9.81	Put	Bond Future	4,375.5800	4.3756	4,450.4700	4.4505	1.712	0	0	0
2020/01/24	2044	07/05/2020	9.79	Call	Bond Future	873.2100	0.8732	834.0600	0.8341	(4.483)	0	0	0
2020/01/24	2044	07/05/2020	9.45	Call	Bond Future	267.7900	0.2678	250.7100	0.2507	(6.378)	0	0	129
2020/01/24	2044	07/05/2020	9.97	Call	Bond Future	1,387.3800	1.3874	1,335.1900	1.3352	(3.762)	0	0	129
2020/01/24	2044	07/05/2020	9.98	Put	Bond Future	3,461.0700	3.4611	3,523.6400	3.5236	1.808	0	0	0
2020/01/24	2044	07/05/2020	11.09	Call	Bond Future	6,908.4000	6.9084	6,803.4200	6.8034	(1.520)	0	0	0
2020/01/24	2044	07/05/2020	9.26	Put	Bond Future	8,400.3600	8.4004	8,506.6900	8.5067	1.266	0	0	0
2020/01/24	2044	07/05/2020	9.91	Put	Bond Future	3,818.1300	3.8181	3,885.7600	3.8858	1.771	0	0	0
2020/01/24	2044	07/05/2020	9.80	Put	Bond Future	4,434.2900	4.4343	4,509.9000	4.5099	1.705	0	0	0
2020/01/24	2044	07/05/2020	11.09	Put	Bond Future	578.7600	0.5788	589.2600	0.5893	1.814	0	0	100
2020/01/24	2044	07/05/2020	9.91	Call	Bond Future	1,200.5100	1.2005	1,152.6600	1.1527	(3.986)	0	0	556
2020/01/24	2044	07/05/2020	11.02	Call	Bond Future	6,489.7700	6.4898	6,386.3000	6.3863	(1.594)	0	0	0
2020/01/24	2044	07/05/2020	11.02	Put	Bond Future	648.0000	0.6480	660.0100	0.6600	1.853	0	0	556
2020/01/24	2044	07/05/2020	9.80	Call	Bond Future	898.0600	0.8981	858.1900	0.8582	(4.440)	0	0	0
2020/01/24	2044	06/08/2020	9.98	Call	Bond Future	2,132.6700	2.1327	2,079.1300	2.0791	(2.510)	0	0	602

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
2020/01/24	2044	06/08/2020	11.09	Put	Bond Future	1,454.8700	1.4549	1,476.6300	1.4766	1.496	0	0	602
2020/01/24	2044	06/08/2020	9.01	Call	Bond Future	260.6600	0.2607	248.5600	0.2486	(4.642)	0	0	140
2020/01/24	2044	06/08/2020	9.66	Call	Bond Future	1,219.1900	1.2192	1,181.5600	1.1816	(3.086)	0	0	140
2020/01/24	2044	06/08/2020	9.88	Call	Bond Future	1,817.4300	1.8174	1,768.8400	1.7688	(2.674)	0	0	0
2020/01/24	2044	06/08/2020			Bond Future	10.3178	86.4931	10.3330	86.3756	0.147	0.0000	0.0000	0
2020/01/24	2044	06/08/2020	9.36	Put	Bond Future	8,626.2400	8.6262	8,720.2100	8.7202	1.089	0	0	0
2020/01/24	2044	06/08/2020	9.36	Call	Bond Future	618.9900	0.6190	595.4600	0.5955	(3.801)	0	0	602
2020/01/24	2044	06/08/2020	9.98	Put	Bond Future	4,823.9400	4.8239	4,887.9000	4.8879	1.326	0	0	0
2020/01/24	2044	06/08/2020	9.86	Call	Bond Future	1,757.7300	1.7577	1,710.1400	1.7101	(2.707)	0	0	0
2020/01/24	2044	06/08/2020	9.86	Put	Bond Future	5,438.7300	5.4387	5,508.6400	5.5086	1.285	0	0	0
2020/01/24	2044	06/08/2020	11.09	Call	Bond Future	7,117.6900	7.1177	7,021.9500	7.0220	(1.345)	0	0	0
2020/01/24	2044	06/08/2020	9.01	Put	Bond Future	11,502.7800	11.5028	11,608.1800	11.6082	0.916	0	0	0
2020/01/24	2044	06/08/2020	9.66	Put	Bond Future	6,590.7300	6.5907	6,670.6000	6.6706	1.212	0	0	0
2020/01/24	2044	06/08/2020	9.88	Put	Bond Future	5,332.2100	5.3322	5,401.1200	5.4011	1.292	0	0	0
2020/01/24	2044	06/08/2020	10.93	Call	Bond Future	6,264.1200	6.2641	6,172.5500	6.1725	(1.462)	0	0	0
2020/01/24	2044	06/08/2020	10.93	Put	Bond Future	1,722.0600	1.7221	1,747.9900	1.7480	1.506	0	0	140
2020/01/24	2044	06/08/2020	9.87	Call	Bond Future	1,787.4400	1.7874	1,739.3500	1.7394	(2.690)	0	0	0
2020/01/24	2044	06/08/2020	9.87	Put	Bond Future	5,385.2700	5.3853	5,454.6800	5.4547	1.289	0	0	0
2020/01/24	2044	05/11/2020	11.43	Call	Bond Future	9,031.9500	9.0320	8,934.4000	8.9344	(1.080)	0	0	0
2020/01/24	2044	05/11/2020	9.72	Put	Bond Future	7,495.0700	7.4951	7,569.8800	7.5699	0.998	0	0	0
2020/01/24	2044	05/11/2020	9.97	Call	Bond Future	2,753.6800	2.7537	2,699.4700	2.6995	(1.969)	0	0	568
2020/01/24	2044	05/11/2020	9.29	Put	Bond Future	10,315.0700	10.3151	10,405.6100	10.4056	0.878	0	0	0
2020/01/24	2044	05/11/2020	9.96	Put	Bond Future	6,190.3900	6.1904	6,256.0500	6.2561	1.061	0	0	0
2020/01/24	2044	05/11/2020	10.36	Call	Bond Future	4,123.0900	4.1231	4,054.6000	4.0546	(1.661)	0	0	0
2020/01/24	2044	05/11/2020			Bond Future	10.3981	88.0532	10.4137	87.9337	0.150	0.0000	0.0000	0
2020/01/24	2044	05/11/2020	9.72	Call	Bond Future	2,026.8600	2.0269	1,982.1800	1.9822	(2.204)	0	0	1,815
2020/01/24	2044	05/11/2020	9.97	Put	Bond Future	6,140.3600	6.1404	6,205.6400	6.2056	1.063	0	0	0
2020/01/24	2044	05/11/2020	9.96	Call	Bond Future	2,721.9600	2.7220	2,668.1300	2.6681	(1.978)	0	0	0
2020/01/24	2044	05/11/2020	11.38	Call	Bond Future	8,794.7200	8.7947	8,698.1800	8.6982	(1.098)	0	0	0
2020/01/24	2044	05/11/2020	11.38	Put	Bond Future	1,794.4100	1.7944	1,817.3600	1.8174	1.279	0	0	568
2020/01/24	2044	05/11/2020	10.34	Call	Bond Future	4,046.2000	4.0462	3,978.4000	3.9784	(1.676)	0	0	0
2020/01/24	2044	05/11/2020	10.34	Put	Bond Future	4,493.2800	4.4933	4,544.9700	4.5450	1.150	0	0	0
2020/01/24	2044	05/11/2020	11.17	Put	Bond Future	2,198.4700	2.1985	2,225.9400	2.2259	1.250	0	0	1,815
2020/01/24	2044	05/11/2020	11.43	Put	Bond Future	1,701.3000	1.7013	1,723.2400	1.7232	1.290	0	0	1,815
2020/01/24	2044	05/11/2020	8.87	Put	Bond Future	13,721.9800	13.7220	13,824.1600	13.8242	0.745	0	0	0
2020/01/24	2044	05/11/2020	9.29	Call	Bond Future	1,074.6600	1.0747	1,045.7100	1.0457	(2.694)	0	0	568
2020/01/24	2044	05/11/2020	10.36	Put	Bond Future	4,415.8900	4.4159	4,466.8900	4.4669	1.155	0	0	0
2020/01/24	2044	05/11/2020	11.17	Call	Bond Future	7,784.9800	7.7850	7,692.9600	7.6930	(1.182)	0	0	0
2020/01/24	2044	05/11/2020	8.87	Call	Bond Future	545.9500	0.5459	528.6400	0.5286	(3.171)	0	0	1,815
2020/01/24	2044	05/11/2020	10.02	Put	Bond Future	5,893.4900	5.8935	5,956.8800	5.9569	1.076	0	0	0
2020/01/24	2044	05/11/2020	10.02	Call	Bond Future	2,913.7100	2.9137	2,857.6100	2.8576	(1.925)	0	0	1,815
2020/01/24	2044	05/11/2020	10.35	Call	Bond Future	4,084.5600	4.0846	4,016.4200	4.0164	(1.668)	0	0	0
2020/01/24	2044	05/11/2020	10.35	Put	Bond Future	4,454.4400	4.4544	4,505.7900	4.5058	1.153	0	0	0
2020/01/24	2046	06/02/2020			Bond Future	107.5624	107.5624	107.5533	107.5533	(0.008)	0.0000	0.0000	13,384
2020/01/24	2046	07/05/2020			Bond Future	107.7599	107.7599	107.7503	107.7503	(0.009)	0.0000	0.0000	3,975
2020/01/24	2046	06/08/2020			Bond Future	109.7399	109.7399	109.7302	109.7302	(0.009)	0.0000	0.0000	0
2020/01/24	2046	05/11/2020			Bond Future	109.9338	109.9338	109.9242	109.9242	(0.009)	0.0000	0.0000	0

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2020/01/24	2050	06/02/2020			Bond Future	109.1385	109.1385	109.3432	109.3432	0.188	0.0000	0.0000	9,326
2020/01/24	2050	07/05/2020			Bond Future	111.0981	111.0981	111.3064	111.3064	0.187	0.0000	0.0000	2,590
2020/01/24	2050	06/08/2020			Bond Future	111.2748	111.2748	111.4869	111.4869	0.191	0.0000	0.0000	0
2020/01/24	2050	05/11/2020			Bond Future	113.2770	113.2770	113.4932	113.4932	0.191	0.0000	0.0000	0
2020/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	AL37	06/02/2020			Index Future	687.0530	687.0530	688.4160	688.4160	0.198	0.0000	0.0000	0
2020/01/24	AL37	07/05/2020			Index Future	699.2180	699.2180	700.6040	700.6040	0.198	0.0000	0.0000	0
2020/01/24	AL37	06/08/2020			Index Future	711.7620	711.7620	713.1730	713.1730	0.198	0.0000	0.0000	0
2020/01/24	AL7T	06/02/2020			Index Future	791.8070	791.8070	792.3750	792.3750	0.072	0.0000	0.0000	0
2020/01/24	AL7T	07/05/2020			Index Future	805.8270	805.8270	806.4040	806.4040	0.072	0.0000	0.0000	0
2020/01/24	AL7T	06/08/2020			Index Future	820.2830	820.2830	820.8710	820.8710	0.072	0.0000	0.0000	0
2020/01/24	ALBI	06/02/2020			Index Future	704.8520	704.8520	705.0460	705.0460	0.028	0.0000	0.0000	416
2020/01/24	ALBI	07/05/2020			Index Future	717.3330	717.3330	717.5290	717.5290	0.027	0.0000	0.0000	0
2020/01/24	ALBI	06/08/2020			Index Future	730.2010	730.2010	730.4010	730.4010	0.027	0.0000	0.0000	0
2020/01/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/24	ES33	06/02/2020			Bond Future	10.9549	78.9192	10.9585	78.8985	0.033	0.0000	0.0000	350
2020/01/24	ES33	07/05/2020			Bond Future	11.0782	76.5243	11.0819	76.5031	0.034	0.0000	0.0000	0
2020/01/24	ES33	06/08/2020			Bond Future	11.2046	77.8887	11.2085	77.8672	0.035	0.0000	0.0000	0
2020/01/24	ES33	05/11/2020			Bond Future	11.3368	75.5041	11.3408	75.4823	0.036	0.0000	0.0000	0
2020/01/24	ES42	06/02/2020			Bond Future	11.2537	80.1867	11.2574	80.1624	0.033	0.0000	0.0000	4,919
2020/01/24	ES42	07/05/2020			Bond Future	11.3743	77.3424	11.3782	77.3177	0.034	0.0000	0.0000	0
2020/01/24	ES42	06/08/2020			Bond Future	11.4961	78.7207	11.5001	78.6955	0.035	0.0000	0.0000	0

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2020/01/24	ES42	05/11/2020			Bond Future	11.6221	75.8800	11.6262	75.8544	0.035	0.0000	0.0000	0
2020/01/24	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	06/02/2020	703.15	Put	GOVI	62,970.0000	6.2970	61,650.0000	6.1650	(2.096)	0	0	0
2020/01/24	GOVI	06/02/2020			GOVI	696.8530	696.8530	696.9850	696.9850	0.019	0.0000	0.0000	351
2020/01/24	GOVI	06/02/2020	703.14	Put	GOVI	62,870.0000	6.2870	61,550.0000	6.1550	(2.100)	0	0	0
2020/01/24	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	06/02/2020	703.13	Put	GOVI	62,770.0000	6.2770	61,450.0000	6.1450	(2.103)	0	0	0
2020/01/24	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	07/05/2020			GOVI	709.1920	709.1920	709.3250	709.3250	0.019	0.0000	0.0000	935
2020/01/24	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	07/05/2020	720.00	Put	GOVI	108,080.0000	10.8080	106,750.0000	10.6750	(1.231)	0	0	0
2020/01/24	GOVI	07/05/2020	719.98	Put	GOVI	107,880.0000	10.7880	106,550.0000	10.6550	(1.233)	0	0	0
2020/01/24	GOVI	07/05/2020	719.99	Put	GOVI	107,980.0000	10.7980	106,650.0000	10.6650	(1.232)	0	0	0
2020/01/24	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	06/08/2020	728.12	Put	GOVI	62,060.0000	6.2060	60,700.0000	6.0700	(2.191)	0	0	0
2020/01/24	GOVI	06/08/2020			GOVI	721.9140	721.9140	722.0500	722.0500	0.019	0.0000	0.0000	0
2020/01/24	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GOVI	06/08/2020	728.14	Put	GOVI	62,260.0000	6.2260	60,900.0000	6.0900	(2.184)	0	0	0
2020/01/24	GOVI	06/08/2020	728.13	Put	GOVI	62,160.0000	6.2160	60,800.0000	6.0800	(2.188)	0	0	0
2020/01/24	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/24	IGOV	06/02/2020			Index Future	258.5940	258.5940	258.5060	258.5060	(0.034)	0.0000	0.0000	923
2020/01/24	IGOV	07/05/2020			Index Future	263.2370	263.2370	263.1470	263.1470	(0.034)	0.0000	0.0000	128
2020/01/24	IGOV	06/08/2020			Index Future	268.0220	268.0220	267.9310	267.9310	(0.034)	0.0000	0.0000	0
2020/01/24	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/24	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/24	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/24	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3400	95.3400	(0.010)	0.0000	0.0000	0
2020/01/24	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.2700	94.2700	(0.021)	0.0000	0.0000	0
2020/01/24	IS05	15/06/2021			Interest Rate Swap	93.1600	93.1600	93.1300	93.1300	(0.032)	0.0000	0.0000	0
2020/01/24	IS05	21/09/2021			Interest Rate Swap	92.9900	92.9900	92.9500	92.9500	(0.043)	0.0000	0.0000	0
2020/01/24	IS05	21/12/2021			Interest Rate Swap	94.9200	94.9200	94.8600	94.8600	(0.063)	0.0000	0.0000	51
2020/01/24	IS05	15/03/2022			Interest Rate Swap	94.8000	94.8000	94.7200	94.7200	(0.084)	0.0000	0.0000	0
2020/01/24	IS05	21/06/2022			Interest Rate Swap	95.6900	95.6900	95.6000	95.6000	(0.094)	0.0000	0.0000	0
2020/01/24	IS05	20/09/2022			Interest Rate Swap	99.3600	99.3600	99.2600	99.2600	(0.101)	0.0000	0.0000	0
2020/01/24	IS05	20/12/2022			Interest Rate Swap	100.3500	100.3500	100.2500	100.2500	(0.100)	0.0000	0.0000	0
2020/01/24	IS05	22/03/2023			Interest Rate Swap	93.3800	93.3800	93.2700	93.2700	(0.118)	0.0000	0.0000	0
2020/01/24	IS05	20/06/2023			Interest Rate Swap	99.2700	99.2700	99.1500	99.1500	(0.121)	0.0000	0.0000	0
2020/01/24	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/24	IS10	17/12/2025			Interest Rate Swap	89.4400	89.4400	89.2700	89.2700	(0.190)	0.0000	0.0000	0

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2020/01/24	IS10	16/03/2026			Interest Rate Swap	86.2400	86.2400	86.0600	86.0600	(0.209)	0.0000	0.0000	0
2020/01/24	IS10	15/06/2026			Interest Rate Swap	84.8300	84.8300	84.6700	84.6700	(0.189)	0.0000	0.0000	0
2020/01/24	IS10	21/09/2026			Interest Rate Swap	86.9700	86.9700	86.8200	86.8200	(0.172)	0.0000	0.0000	0
2020/01/24	IS10	21/12/2026			Interest Rate Swap	90.8200	90.8200	90.6800	90.6800	(0.154)	0.0000	0.0000	0
2020/01/24	IS10	15/03/2027			Interest Rate Swap	89.2700	89.2700	89.1400	89.1400	(0.146)	0.0000	0.0000	0
2020/01/24	IS10	21/06/2027			Interest Rate Swap	91.3400	91.3400	91.2200	91.2200	(0.131)	0.0000	0.0000	0
2020/01/24	IS10	20/09/2027			Interest Rate Swap	96.8700	96.8700	96.7600	96.7600	(0.114)	0.0000	0.0000	0
2020/01/24	IS10	20/12/2027			Interest Rate Swap	97.2000	97.2000	97.0800	97.0800	(0.123)	0.0000	0.0000	0
2020/01/24	IS10	22/03/2028			Interest Rate Swap	90.4800	90.4800	90.3600	90.3600	(0.133)	0.0000	0.0000	0
2020/01/24	IS10	20/06/2028			Interest Rate Swap	97.8900	97.8900	97.7600	97.7600	(0.133)	0.0000	0.0000	0
2020/01/24	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/24	R023	06/02/2020	7.54	Call	Bond Future	1,616.3000	1.6163	1,824.5400	1.8245	12.884	0	0	0
2020/01/24	R023	06/02/2020			Bond Future	6.9447	105.6832	6.8687	105.8917	(1.094)	0.0000	0.0000	40,720
2020/01/24	R023	06/02/2020	7.52	Call	Bond Future	1,562.6100	1.5626	1,770.7800	1.7708	13.322	0	0	0
2020/01/24	R023	06/02/2020	7.52	Put	Bond Future	0.4500	0.0005	0.0800	0.0001	(82.222)	0	0	0
2020/01/24	R023	06/02/2020	7.54	Put	Bond Future	0.3600	0.0004	0.0600	0.0001	(83.333)	0	0	0
2020/01/24	R023	06/02/2020	7.53	Call	Bond Future	1,589.4600	1.5895	1,797.6600	1.7977	13.099	0	0	0
2020/01/24	R023	06/02/2020	7.53	Put	Bond Future	0.4100	0.0004	0.0700	0.0001	(82.927)	0	0	0
2020/01/24	R023	07/05/2020	6.91	Put	Bond Future	455.3900	0.4554	354.4600	0.3545	(22.163)	0	0	0
2020/01/24	R023	07/05/2020			Bond Future	6.9164	103.6237	6.8330	103.8358	(1.205)	0.0000	0.0000	13,526
2020/01/24	R023	07/05/2020	6.90	Call	Bond Future	425.7100	0.4257	534.9500	0.5349	25.661	0	0	0
2020/01/24	R023	07/05/2020	6.90	Put	Bond Future	467.3200	0.4673	364.4800	0.3645	(22.006)	0	0	0
2020/01/24	R023	07/05/2020	6.91	Call	Bond Future	439.2100	0.4392	550.3600	0.5504	25.307	0	0	0
2020/01/24	R023	07/05/2020	6.89	Call	Bond Future	412.4300	0.4124	519.7700	0.5198	26.026	0	0	0
2020/01/24	R023	07/05/2020	6.89	Put	Bond Future	479.4600	0.4795	374.7200	0.3747	(21.845)	0	0	0
2020/01/24	R023	06/08/2020	7.26	Call	Bond Future	1,227.9700	1.2280	1,383.9400	1.3839	12.701	0	0	0
2020/01/24	R023	06/08/2020			Bond Future	6.8683	105.4834	6.7759	105.6995	(1.345)	0.0000	0.0000	0
2020/01/24	R023	06/08/2020	7.26	Put	Bond Future	317.8500	0.3179	257.6400	0.2576	(18.943)	0	0	0
2020/01/24	R023	06/08/2020	7.27	Call	Bond Future	1,246.0700	1.2461	1,402.8900	1.4029	12.585	0	0	0
2020/01/24	R023	06/08/2020	7.28	Put	Bond Future	308.1900	0.3082	249.6400	0.2496	(18.998)	0	0	0
2020/01/24	R023	06/08/2020	7.27	Put	Bond Future	312.8400	0.3128	253.4800	0.2535	(18.975)	0	0	0
2020/01/24	R023	06/08/2020	7.28	Call	Bond Future	1,264.5100	1.2645	1,422.1400	1.4221	12.466	0	0	0
2020/01/24	R023	05/11/2020	7.46	Put	Bond Future	364.5800	0.3646	308.1000	0.3081	(15.492)	0	0	0
2020/01/24	R023	05/11/2020	7.47	Put	Bond Future	360.3700	0.3604	304.4700	0.3045	(15.512)	0	0	0
2020/01/24	R023	05/11/2020			Bond Future	6.8245	103.4472	6.7212	103.6672	(1.513)	0.0000	0.0000	0
2020/01/24	R023	05/11/2020	7.46	Call	Bond Future	1,705.0500	1.7050	1,868.5100	1.8685	9.587	0	0	0
2020/01/24	R023	05/11/2020	7.47	Call	Bond Future	1,721.7600	1.7218	1,885.8000	1.8858	9.527	0	0	0
2020/01/24	R023	05/11/2020	7.45	Call	Bond Future	1,688.3900	1.6884	1,851.2700	1.8513	9.647	0	0	0
2020/01/24	R023	05/11/2020	7.45	Put	Bond Future	368.8300	0.3688	311.7700	0.3118	(15.471)	0	0	0
2020/01/24	R035	06/02/2020	9.60	Call	Bond Future	300.2700	0.3003	270.4600	0.2705	(9.928)	0	0	0
2020/01/24	R035	06/02/2020	9.61	Put	Bond Future	1,431.2300	1.4312	1,430.3900	1.4304	(0.059)	0	0	0
2020/01/24	R035	06/02/2020			Bond Future	9.7585	97.1166	9.7626	97.0866	0.042	0.0000	0.0000	114,257
2020/01/24	R035	06/02/2020	9.60	Put	Bond Future	1,485.5400	1.4855	1,485.7200	1.4857	0.012	0	0	0
2020/01/24	R035	06/02/2020	9.61	Call	Bond Future	321.3800	0.3214	290.5500	0.2905	(9.593)	0	0	0

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2020/01/24	R035	06/02/2020	9.59	Call	Bond Future	280.1100		0.2801	251.3300	0.2513	(10.275)	0	0	0
2020/01/24	R035	06/02/2020	9.59	Put	Bond Future	1,540.8900		1.5409	1,542.1000	1.5421	0.079	0	0	0
2020/01/24	R035	07/05/2020	9.85	Call	Bond Future	0.0000		0.0000	2,181.8200	2.1818	100.000	0	0	7,500
2020/01/24	R035	07/05/2020	10.57	Put	Bond Future	638.1300		0.6381	636.0200	0.6360	(0.331)	0	0	3,530
2020/01/24	R035	07/05/2020	9.75	Call	Bond Future	1,836.4000		1.8364	1,812.0600	1.8121	(1.325)	0	0	5,000
2020/01/24	R035	07/05/2020	10.75	Put	Bond Future	471.8400		0.4718	469.4300	0.4694	(0.511)	0	0	5,000
2020/01/24	R035	07/05/2020	9.48	Put	Bond Future	3,673.8000		3.6738	3,686.1500	3.6862	0.336	0	0	0
2020/01/24	R035	07/05/2020	9.47	Call	Bond Future	994.0200		0.9940	975.9200	0.9759	(1.821)	0	0	0
2020/01/24	R035	07/05/2020			Bond Future	9.8365		94.3348	9.8407	94.3041	0.043	0.0000	0.0000	4,285
2020/01/24	R035	07/05/2020	9.11	Put	Bond Future	5,844.2900		5.8443	5,866.0000	5.8660	0.371	0	0	0
2020/01/24	R035	07/05/2020	9.11	Call	Bond Future	317.2400		0.3172	308.2500	0.3082	(2.834)	0	0	5,000
2020/01/24	R035	07/05/2020	9.85	Put	Bond Future	0.0000		0.0000	2,113.9900	2.1140	100.000	0	0	0
2020/01/24	R035	07/05/2020	9.78	Put	Bond Future	2,357.3900		2.3574	2,363.1700	2.3632	0.245	0	0	0
2020/01/24	R035	07/05/2020	10.57	Call	Bond Future	5,769.5200		5.7695	5,736.7100	5.7367	(0.569)	0	0	0
2020/01/24	R035	07/05/2020	9.75	Put	Bond Future	2,470.2800		2.4703	2,476.6400	2.4766	0.257	0	0	0
2020/01/24	R035	07/05/2020	10.75	Call	Bond Future	6,798.3100		6.7983	6,765.2000	6.7652	(0.487)	0	0	0
2020/01/24	R035	07/05/2020	9.48	Call	Bond Future	1,019.7400		1.0197	1,001.3900	1.0014	(1.799)	0	0	0
2020/01/24	R035	07/05/2020	9.47	Put	Bond Future	3,724.1200		3.7241	3,736.7200	3.7367	0.338	0	0	0
2020/01/24	R035	07/05/2020	9.55	Put	Bond Future	0.0000		0.0000	3,341.2100	3.3412	100.000	0	0	0
2020/01/24	R035	07/05/2020	9.55	Call	Bond Future	0.0000		0.0000	1,186.2600	1.1863	100.000	0	0	7,500
2020/01/24	R035	07/05/2020	9.78	Call	Bond Future	1,944.1200		1.9441	1,919.2000	1.9192	(1.282)	0	0	3,530
2020/01/24	R035	07/05/2020	9.18	Put	Bond Future	5,386.7300		5.3867	5,406.7200	5.4067	0.371	0	0	0
2020/01/24	R035	07/05/2020	9.18	Call	Bond Future	412.7300		0.4127	402.0200	0.4020	(2.595)	0	0	3,530
2020/01/24	R035	07/05/2020	9.49	Call	Bond Future	1,046.0500		1.0461	1,027.4400	1.0274	(1.779)	0	0	0
2020/01/24	R035	07/05/2020	9.49	Put	Bond Future	3,624.1600		3.6242	3,636.2500	3.6363	0.334	0	0	0
2020/01/24	R035	06/08/2020	9.00	Put	Bond Future	7,554.6400		7.5546	7,575.8800	7.5759	0.281	0	0	0
2020/01/24	R035	06/08/2020	9.92	Put	Bond Future	3,049.5200		3.0495	3,056.7800	3.0568	0.238	0	0	0
2020/01/24	R035	06/08/2020			Bond Future	9.9154		96.0202	9.9198	95.9890	0.044	0.0000	0.0000	0
2020/01/24	R035	06/08/2020	9.00	Call	Bond Future	629.7400		0.6297	619.7700	0.6198	(1.583)	0	0	24,761
2020/01/24	R035	06/08/2020	9.92	Call	Bond Future	3,082.4500		3.0825	3,058.5000	3.0585	(0.777)	0	0	0
2020/01/24	R035	06/08/2020	9.93	Call	Bond Future	3,120.4900		3.1205	3,096.4100	3.0964	(0.772)	0	0	0
2020/01/24	R035	06/08/2020	9.91	Put	Bond Future	3,083.7600		3.0838	3,091.1300	3.0911	0.239	0	0	0
2020/01/24	R035	06/08/2020	8.75	Put	Bond Future	9,268.1100		9.2681	9,293.0300	9.2930	0.269	0	0	0
2020/01/24	R035	06/08/2020	8.75	Call	Bond Future	321.9400		0.3219	315.6500	0.3157	(1.954)	0	0	3,000
2020/01/24	R035	06/08/2020	9.93	Put	Bond Future	3,015.8700		3.0159	3,023.0000	3.0230	0.236	0	0	0
2020/01/24	R035	06/08/2020	9.91	Call	Bond Future	3,044.9200		3.0449	3,021.0800	3.0211	(0.783)	0	0	0
2020/01/24	R035	05/11/2020	10.34	Put	Bond Future	2,782.4700		2.7825	2,788.1400	2.7881	0.204	0	0	0
2020/01/24	R035	05/11/2020			Bond Future	9.9999		93.2514	10.0044	93.2197	0.045	0.0000	0.0000	0
2020/01/24	R035	05/11/2020	10.33	Call	Bond Future	5,095.5400		5.0955	5,069.5800	5.0696	(0.509)	0	0	0
2020/01/24	R035	05/11/2020	10.33	Put	Bond Future	2,807.9200		2.8079	2,813.6500	2.8137	0.204	0	0	0
2020/01/24	R035	05/11/2020	10.34	Call	Bond Future	5,138.0900		5.1381	5,112.0700	5.1121	(0.506)	0	0	0
2020/01/24	R035	05/11/2020	10.32	Call	Bond Future	5,053.4300		5.0534	5,027.5500	5.0275	(0.512)	0	0	0
2020/01/24	R035	05/11/2020	10.32	Put	Bond Future	2,833.8900		2.8339	2,839.7000	2.8397	0.205	0	0	0
2020/01/24	R186	06/02/2020	8.57	Call	Bond Future	2,391.9600		2.3920	2,611.7100	2.6117	9.187	0	0	0
2020/01/24	R186	06/02/2020	8.50	Call	Bond Future	2,027.1400		2.0271	2,240.2300	2.2402	10.512	0	0	0
2020/01/24	R186	06/02/2020	8.11	Put	Bond Future	573.4600		0.5735	438.8300	0.4388	(23.477)	0	0	0
2020/01/24	R186	06/02/2020			Bond Future	8.1382		113.6988	8.0973	113.9270	(0.502)	0.0000	0.0000	100,174

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2020/01/24	R186	06/02/2020	8.55	Call	Bond Future	2,286.9800		2.2870	2,505.1500	2.5051	9.540	0	0	0
2020/01/24	R186	06/02/2020	8.55	Put	Bond Future	20.3600		0.0204	10.3400	0.0103	(49.214)	0	0	0
2020/01/24	R186	06/02/2020	8.11	Call	Bond Future	416.3000		0.4163	509.8600	0.5099	22.474	0	0	821
2020/01/24	R186	06/02/2020	8.57	Put	Bond Future	16.7700		0.0168	8.3300	0.0083	(50.328)	0	0	0
2020/01/24	R186	06/02/2020	9.00	Put	Bond Future	0.1300		0.0001	0.0400	0.0000	(69.231)	0	0	821
2020/01/24	R186	06/02/2020	8.50	Put	Bond Future	32.5600		0.0326	17.4600	0.0175	(46.376)	0	0	821
2020/01/24	R186	06/02/2020	8.56	Call	Bond Future	2,339.4100		2.3394	2,558.4000	2.5584	9.361	0	0	0
2020/01/24	R186	06/02/2020	8.56	Put	Bond Future	18.4900		0.0185	9.2900	0.0093	(49.757)	0	0	0
2020/01/24	R186	06/02/2020	9.00	Call	Bond Future	4,676.7200		4.6767	4,904.8200	4.9048	4.877	0	0	0
2020/01/24	R186	07/05/2020	7.90	Put	Bond Future	2,269.4200		2.2694	2,110.1700	2.1102	(7.017)	0	0	2,500
2020/01/24	R186	07/05/2020	8.28	Put	Bond Future	1,142.8000		1.1428	1,038.0800	1.0381	(9.163)	0	0	0
2020/01/24	R186	07/05/2020	8.93	Call	Bond Future	4,203.5600		4.2036	4,399.8900	4.3999	4.671	0	0	0
2020/01/24	R186	07/05/2020	8.09	Put	Bond Future	1,641.0400		1.6410	1,508.8000	1.5088	(8.058)	0	0	0
2020/01/24	R186	07/05/2020			Bond Future	8.1871		115.7120	8.1441	115.9441	(0.525)	0.0000	0.0000	4,228
2020/01/24	R186	07/05/2020	8.50	Call	Bond Future	2,397.0800		2.3971	2,553.5800	2.5536	6.529	0	0	0
2020/01/24	R186	07/05/2020	8.50	Put	Bond Future	725.3300		0.7253	649.7300	0.6497	(10.423)	0	0	23,230
2020/01/24	R186	07/05/2020	8.08	Call	Bond Future	1,091.1900		1.0912	1,189.5900	1.1896	9.018	0	0	0
2020/01/24	R186	07/05/2020	8.08	Put	Bond Future	1,670.7700		1.6708	1,537.0700	1.5371	(8.002)	0	0	0
2020/01/24	R186	07/05/2020	7.90	Call	Bond Future	707.0000		0.7070	779.8500	0.7798	10.304	0	0	0
2020/01/24	R186	07/05/2020	8.28	Call	Bond Future	1,642.5500		1.6425	1,769.9300	1.7699	7.755	0	0	6,000
2020/01/24	R186	07/05/2020	8.93	Put	Bond Future	286.3300		0.2863	250.5600	0.2506	(12.493)	0	0	6,000
2020/01/24	R186	07/05/2020	8.09	Call	Bond Future	1,115.7500		1.1158	1,215.6100	1.2156	8.950	0	0	0
2020/01/24	R186	07/05/2020	7.60	Put	Bond Future	3,516.9100		3.5169	3,322.0000	3.3220	(5.542)	0	0	0
2020/01/24	R186	07/05/2020	7.60	Call	Bond Future	291.9400		0.2919	329.1300	0.3291	12.739	0	0	6,000
2020/01/24	R186	07/05/2020	8.07	Call	Bond Future	1,067.2000		1.0672	1,164.1500	1.1642	9.085	0	0	0
2020/01/24	R186	07/05/2020	8.07	Put	Bond Future	1,701.0900		1.7011	1,565.9400	1.5659	(7.945)	0	0	0
2020/01/24	R186	06/08/2020	8.38	Put	Bond Future	1,590.8400		1.5908	1,486.5000	1.4865	(6.559)	0	0	0
2020/01/24	R186	06/08/2020			Bond Future	8.2356		112.4815	8.1903	112.7178	(0.550)	0.0000	0.0000	0
2020/01/24	R186	06/08/2020	8.37	Call	Bond Future	2,310.0000		2.3100	2,441.0500	2.4410	5.673	0	0	0
2020/01/24	R186	06/08/2020	8.37	Put	Bond Future	1,612.1300		1.6121	1,506.8200	1.5068	(6.532)	0	0	0
2020/01/24	R186	06/08/2020	8.38	Call	Bond Future	2,340.4100		2.3404	2,472.4300	2.4724	5.641	0	0	0
2020/01/24	R186	06/08/2020	8.36	Call	Bond Future	2,280.1100		2.2801	2,410.1800	2.4102	5.705	0	0	0
2020/01/24	R186	06/08/2020	8.36	Put	Bond Future	1,633.9700		1.6340	1,527.6800	1.5277	(6.505)	0	0	0
2020/01/24	R186	05/11/2020	8.64	Put	Bond Future	1,536.9100		1.5369	1,445.7000	1.4457	(5.935)	0	0	0
2020/01/24	R186	05/11/2020	8.65	Call	Bond Future	3,329.0200		3.3290	3,479.2100	3.4792	4.512	0	0	0
2020/01/24	R186	05/11/2020			Bond Future	8.2866		114.5046	8.2388	114.7452	(0.577)	0.0000	0.0000	0
2020/01/24	R186	05/11/2020	8.66	Call	Bond Future	3,361.5600		3.3616	3,512.5000	3.5125	4.490	0	0	0
2020/01/24	R186	05/11/2020	8.66	Put	Bond Future	1,503.3500		1.5034	1,413.6400	1.4136	(5.967)	0	0	0
2020/01/24	R186	05/11/2020	9.26	Put	Bond Future	780.1500		0.7802	727.3100	0.7273	(6.773)	0	0	3,500
2020/01/24	R186	05/11/2020	8.64	Call	Bond Future	3,296.6100		3.2966	3,446.0500	3.4461	4.533	0	0	0
2020/01/24	R186	05/11/2020	7.84	Put	Bond Future	3,515.3900		3.5154	3,356.9300	3.3569	(4.508)	0	0	0
2020/01/24	R186	05/11/2020	8.65	Put	Bond Future	1,520.0500		1.5200	1,429.5900	1.4296	(5.951)	0	0	0
2020/01/24	R186	05/11/2020	8.34	Put	Bond Future	2,126.9700		2.1270	2,011.6600	2.0117	(5.421)	0	0	0
2020/01/24	R186	05/11/2020	8.34	Call	Bond Future	2,395.3400		2.3953	2,520.6800	2.5207	5.233	0	0	3,500
2020/01/24	R186	05/11/2020	9.26	Call	Bond Future	5,541.5200		5.5415	5,729.3300	5.7293	3.389	0	0	0
2020/01/24	R186	05/11/2020	7.84	Call	Bond Future	1,240.0700		1.2401	1,322.2600	1.3223	6.628	0	0	3,500
2020/01/24	R197	06/02/2020			Bond Future	301.4035		301.4035	301.3717	301.3717	(0.011)	0.0000	0.0000	2,540

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2020/01/24	R197	07/05/2020			Bond Future	306.8150	306.8150	306.7822	306.7822	(0.011)	0.0000	0.0000	1,400
2020/01/24	R197	06/08/2020			Bond Future	304.7237	304.7237	304.6905	304.6905	(0.011)	0.0000	0.0000	0
2020/01/24	R197	05/11/2020			Bond Future	310.2069	310.2069	310.1733	310.1733	(0.011)	0.0000	0.0000	0
2020/01/24	R202	06/02/2020			Bond Future	225.2565	225.2565	225.2366	225.2366	(0.009)	0.0000	0.0000	7,769
2020/01/24	R202	07/05/2020			Bond Future	229.3008	229.3008	229.2805	229.2805	(0.009)	0.0000	0.0000	1,904
2020/01/24	R202	06/08/2020			Bond Future	229.4090	229.4090	229.3882	229.3882	(0.009)	0.0000	0.0000	0
2020/01/24	R202	05/11/2020			Bond Future	233.5371	233.5371	233.5164	233.5164	(0.009)	0.0000	0.0000	0
2020/01/24	R208	06/02/2020	6.13	Put	Bond Future	536.4700	0.5365	470.7300	0.4707	(12.254)	0	0	0
2020/01/24	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R208	06/02/2020			Bond Future	6.6258	102.5941	6.5648	102.6598	(0.920)	0.0000	0.0000	16,997
2020/01/24	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R208	06/02/2020	6.12	Put	Bond Future	547.3400	0.5473	481.6000	0.4816	(12.011)	0	0	0
2020/01/24	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R208	06/02/2020	6.14	Put	Bond Future	525.6100	0.5256	459.8700	0.4599	(12.507)	0	0	0
2020/01/24	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R208	07/05/2020	4.80	Put	Bond Future	1,429.9200	1.4299	1,363.1700	1.3632	(4.668)	0	0	0
2020/01/24	R208	07/05/2020			Bond Future	6.4632	101.0081	6.3847	101.0749	(1.214)	0.0000	0.0000	60
2020/01/24	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R208	07/05/2020	4.82	Put	Bond Future	1,412.5300	1.4125	1,345.7800	1.3458	(4.726)	0	0	0
2020/01/24	R208	07/05/2020	4.81	Put	Bond Future	1,421.2200	1.4212	1,354.4700	1.3545	(4.697)	0	0	0
2020/01/24	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R208	06/08/2020	5.57	Put	Bond Future	356.5300	0.3565	294.4600	0.2945	(17.409)	0	0	0
2020/01/24	R208	06/08/2020			Bond Future	6.1324	102.8226	6.0222	102.8909	(1.798)	0.0000	0.0000	0
2020/01/24	R208	06/08/2020	5.56	Call	Bond Future	7.0500	0.0071	13.0300	0.0130	84.823	0	0	0
2020/01/24	R208	06/08/2020	5.56	Put	Bond Future	362.4300	0.3624	300.1200	0.3001	(17.192)	0	0	0
2020/01/24	R208	06/08/2020	5.57	Call	Bond Future	7.3800	0.0074	13.6000	0.0136	84.282	0	0	0
2020/01/24	R208	06/08/2020	5.55	Call	Bond Future	6.7400	0.0067	12.4900	0.0125	85.312	0	0	0
2020/01/24	R208	06/08/2020	5.55	Put	Bond Future	368.3500	0.3684	305.8100	0.3058	(16.978)	0	0	0
2020/01/24	R208	05/11/2020	4.78	Call	Bond Future	15.0900	0.0151	27.2400	0.0272	80.517	0	0	0
2020/01/24	R208	05/11/2020	4.77	Put	Bond Future	255.0800	0.2551	197.6100	0.1976	(22.530)	0	0	0
2020/01/24	R208	05/11/2020			Bond Future	5.3962	101.2641	5.2154	101.3334	(3.350)	0.0000	0.0000	0
2020/01/24	R208	05/11/2020	4.79	Call	Bond Future	15.8300	0.0158	28.3700	0.0284	79.217	0	0	0
2020/01/24	R208	05/11/2020	4.79	Put	Bond Future	248.6400	0.2486	191.8700	0.1919	(22.832)	0	0	0
2020/01/24	R208	05/11/2020	4.78	Put	Bond Future	251.7500	0.2518	194.5900	0.1946	(22.705)	0	0	0
2020/01/24	R208	05/11/2020	4.77	Call	Bond Future	14.5700	0.0146	26.4100	0.0264	81.263	0	0	0
2020/01/24	R209	06/02/2020	9.52	Put	Bond Future	1,894.8000	1.8948	1,904.7500	1.9047	0.525	0	0	0
2020/01/24	R209	06/02/2020			Bond Future	9.7968	73.8074	9.8009	73.7810	0.043	0.0000	0.0000	77,845
2020/01/24	R209	06/02/2020	9.51	Call	Bond Future	107.5100	0.1075	91.9100	0.0919	(14.510)	0	0	0
2020/01/24	R209	06/02/2020	9.51	Put	Bond Future	1,951.0800	1.9511	1,961.8600	1.9619	0.553	0	0	0
2020/01/24	R209	06/02/2020	9.40	Put	Bond Future	2,607.7300	2.6077	2,626.4300	2.6264	0.717	0	0	0
2020/01/24	R209	06/02/2020	9.40	Call	Bond Future	38.7900	0.0388	31.1100	0.0311	(19.799)	0	0	7,500
2020/01/24	R209	06/02/2020	9.52	Call	Bond Future	116.6600	0.1167	100.2300	0.1002	(14.084)	0	0	0
2020/01/24	R209	06/02/2020	9.50	Call	Bond Future	98.9200	0.0989	84.1400	0.0841	(14.941)	0	0	0
2020/01/24	R209	06/02/2020	9.50	Put	Bond Future	2,008.0100	2.0080	2,019.6100	2.0196	0.578	0	0	0
2020/01/24	R209	07/05/2020	9.47	Call	Bond Future	845.4200	0.8454	829.7700	0.8298	(1.851)	0	0	0

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2020/01/24	R209	07/05/2020			Bond Future	9.8703		71.9638	9.8746	71.9368	0.044	0.0000	0.0000	6,500
2020/01/24	R209	07/05/2020	9.45	Call	Bond Future	804.5300		0.8045	789.3000	0.7893	(1.893)	0	0	0
2020/01/24	R209	07/05/2020	9.45	Put	Bond Future	3,493.8500		3.4938	3,505.5900	3.5056	0.336	0	0	0
2020/01/24	R209	07/05/2020	9.47	Put	Bond Future	3,403.5000		3.4035	3,414.8200	3.4148	0.333	0	0	0
2020/01/24	R209	07/05/2020	9.46	Call	Bond Future	824.8200		0.8248	809.3700	0.8094	(1.873)	0	0	0
2020/01/24	R209	07/05/2020	9.46	Put	Bond Future	3,448.4800		3.4485	3,460.0000	3.4600	0.334	0	0	0
2020/01/24	R209	06/08/2020	5.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R209	06/08/2020	5.55	Put	Bond Future	36,267.6100		36.2676	36,295.0200	36.2950	0.076	0	0	0
2020/01/24	R209	06/08/2020			Bond Future	9.9447		73.2491	9.9491	73.2217	0.045	0.0000	0.0000	0
2020/01/24	R209	06/08/2020	5.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R209	06/08/2020	5.57	Put	Bond Future	36,050.7700		36.0508	36,078.1800	36.0782	0.076	0	0	0
2020/01/24	R209	06/08/2020	5.56	Put	Bond Future	36,159.1200		36.1591	36,186.5300	36.1865	0.076	0	0	0
2020/01/24	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/24	R209	05/11/2020	10.02	Call	Bond Future	3,287.6800		3.2877	3,267.4100	3.2674	(0.617)	0	0	0
2020/01/24	R209	05/11/2020			Bond Future	10.0207		71.4197	10.0253	71.3919	0.046	0.0000	0.0000	0
2020/01/24	R209	05/11/2020	10.00	Call	Bond Future	3,225.5600		3.2256	3,205.4600	3.2055	(0.623)	0	0	0
2020/01/24	R209	05/11/2020	10.00	Put	Bond Future	3,351.3800		3.3514	3,359.1200	3.3591	0.231	0	0	0
2020/01/24	R209	05/11/2020	10.02	Put	Bond Future	3,291.9900		3.2920	3,299.5600	3.2996	0.230	0	0	0
2020/01/24	R209	05/11/2020	10.01	Call	Bond Future	3,256.5400		3.2565	3,236.3600	3.2364	(0.620)	0	0	0
2020/01/24	R209	05/11/2020	10.01	Put	Bond Future	3,321.5700		3.3216	3,329.2300	3.3292	0.231	0	0	0
2020/01/24	R210	06/02/2020			Bond Future	187.5192		187.5192	187.4349	187.4349	(0.045)	0.0000	0.0000	1,077
2020/01/24	R210	07/05/2020			Bond Future	188.2579		188.2579	188.1717	188.1717	(0.046)	0.0000	0.0000	864
2020/01/24	R210	06/08/2020			Bond Future	191.7169		191.7169	191.6292	191.6292	(0.046)	0.0000	0.0000	0
2020/01/24	R210	05/11/2020			Bond Future	192.4672		192.4672	192.3781	192.3781	(0.046)	0.0000	0.0000	0
2020/01/24	R212	06/02/2020			Bond Future	161.6486		161.6486	161.6304	161.6304	(0.011)	0.0000	0.0000	7,763
2020/01/24	R212	07/05/2020			Bond Future	164.5509		164.5509	164.5322	164.5322	(0.011)	0.0000	0.0000	1,526
2020/01/24	R212	06/08/2020			Bond Future	165.2989		165.2989	165.2800	165.2800	(0.011)	0.0000	0.0000	0
2020/01/24	R212	05/11/2020			Bond Future	168.2734		168.2734	168.2543	168.2543	(0.011)	0.0000	0.0000	0
2020/01/24	R213	06/02/2020	9.27	Call	Bond Future	754.2100		0.7542	771.1800	0.7712	2.250	0	0	0
2020/01/24	R213	06/02/2020	9.26	Put	Bond Future	517.3600		0.5174	466.2600	0.4663	(9.877)	0	0	0
2020/01/24	R213	06/02/2020			Bond Future	9.2270		87.9391	9.2161	88.0060	(0.118)	0.0000	0.0000	20,142
2020/01/24	R213	06/02/2020	9.28	Call	Bond Future	789.9200		0.7899	808.1100	0.8081	2.303	0	0	0
2020/01/24	R213	06/02/2020	9.28	Put	Bond Future	465.8800		0.4659	417.1800	0.4172	(10.453)	0	0	0
2020/01/24	R213	06/02/2020	9.27	Put	Bond Future	491.1700		0.4912	441.2500	0.4413	(10.163)	0	0	0
2020/01/24	R213	06/02/2020	9.26	Call	Bond Future	719.3400		0.7193	735.1300	0.7351	2.195	0	0	0
2020/01/24	R213	07/05/2020	9.01	Put	Bond Future	2,705.2400		2.7052	2,653.7900	2.6538	(1.902)	0	0	0
2020/01/24	R213	07/05/2020	9.00	Call	Bond Future	944.0500		0.9441	960.2500	0.9603	1.716	0	0	0
2020/01/24	R213	07/05/2020			Bond Future	9.2950		85.9458	9.2837	86.0138	(0.121)	0.0000	0.0000	55
2020/01/24	R213	07/05/2020	9.01	Call	Bond Future	965.9800		0.9660	982.5000	0.9825	1.710	0	0	0
2020/01/24	R213	07/05/2020	9.00	Put	Bond Future	2,745.2000		2.7452	2,693.4300	2.6934	(1.886)	0	0	0
2020/01/24	R213	07/05/2020	9.02	Call	Bond Future	988.2400		0.9882	1,005.0800	1.0051	1.704	0	0	0
2020/01/24	R213	07/05/2020	9.02	Put	Bond Future	2,665.6700		2.6657	2,614.5400	2.6145	(1.918)	0	0	0
2020/01/24	R213	06/08/2020	9.31	Call	Bond Future	2,302.6300		2.3026	2,330.6900	2.3307	1.219	0	0	0
2020/01/24	R213	06/08/2020			Bond Future	9.3633		87.4826	9.3516	87.5518	(0.125)	0.0000	0.0000	0
2020/01/24	R213	06/08/2020	9.29	Call	Bond Future	2,243.0900		2.2431	2,270.6200	2.2706	1.227	0	0	0

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2020/01/24	R213	06/08/2020	9.29	Put	Bond Future	2,677.9100	2.6779	2,636.2000	2.6362	(1.558)	0	0	0
2020/01/24	R213	06/08/2020	9.31	Put	Bond Future	2,618.4700	2.6185	2,577.2900	2.5773	(1.573)	0	0	0
2020/01/24	R213	06/08/2020	9.30	Call	Bond Future	2,272.7600	2.2728	2,300.5600	2.3006	1.223	0	0	0
2020/01/24	R213	06/08/2020	9.30	Put	Bond Future	2,648.0600	2.6481	2,606.6200	2.6066	(1.565)	0	0	0
2020/01/24	R213	05/11/2020	9.60	Put	Bond Future	2,513.8300	2.5138	2,478.3200	2.4783	(1.413)	0	0	0
2020/01/24	R213	05/11/2020	9.59	Call	Bond Future	3,414.3400	3.4143	3,449.1700	3.4492	1.020	0	0	0
2020/01/24	R213	05/11/2020			Bond Future	9.4381	85.5093	9.4259	85.5799	(0.129)	0.0000	0.0000	0
2020/01/24	R213	05/11/2020	9.60	Call	Bond Future	3,446.8300	3.4468	3,481.8800	3.4819	1.017	0	0	0
2020/01/24	R213	05/11/2020	9.59	Put	Bond Future	2,538.5700	2.5386	2,502.8400	2.5028	(1.407)	0	0	0
2020/01/24	R213	05/11/2020	9.61	Call	Bond Future	3,479.4700	3.4795	3,514.7300	3.5147	1.013	0	0	0
2020/01/24	R213	05/11/2020	9.61	Put	Bond Future	2,489.2900	2.4893	2,453.9900	2.4540	(1.418)	0	0	0
2020/01/24	R214	06/02/2020	9.73	Call	Bond Future	123.4400	0.1234	106.1700	0.1062	(13.991)	0	0	0
2020/01/24	R214	06/02/2020	9.87	Put	Bond Future	1,245.2700	1.2453	1,242.3100	1.2423	(0.238)	0	0	0
2020/01/24	R214	06/02/2020	10.42	Call	Bond Future	2,691.8600	2.6919	2,657.0500	2.6570	(1.293)	0	0	0
2020/01/24	R214	06/02/2020			Bond Future	10.0074	72.3782	10.0115	72.3511	0.041	0.0000	0.0000	18,324
2020/01/24	R214	06/02/2020	9.71	Call	Bond Future	104.3800	0.1044	88.8800	0.0889	(14.850)	0	0	0
2020/01/24	R214	06/02/2020	9.71	Put	Bond Future	2,099.4100	2.0994	2,110.9900	2.1110	0.552	0	0	0
2020/01/24	R214	06/02/2020	10.42	Put	Bond Future	67.0100	0.0670	59.2800	0.0593	(11.536)	0	0	1,000
2020/01/24	R214	06/02/2020	9.73	Put	Bond Future	1,981.4900	1.9815	1,991.3000	1.9913	0.495	0	0	0
2020/01/24	R214	06/02/2020	9.52	Call	Bond Future	14.7600	0.0148	11.0800	0.0111	(24.932)	0	0	1,000
2020/01/24	R214	06/02/2020	9.87	Call	Bond Future	334.6400	0.3346	304.6000	0.3046	(8.977)	0	0	1,000
2020/01/24	R214	06/02/2020	9.72	Call	Bond Future	113.6200	0.1136	97.2400	0.0972	(14.416)	0	0	0
2020/01/24	R214	06/02/2020	9.72	Put	Bond Future	2,040.1100	2.0401	2,050.8100	2.0508	0.524	0	0	0
2020/01/24	R214	06/02/2020	9.52	Put	Bond Future	3,332.0300	3.3320	3,355.4300	3.3554	0.702	0	0	0
2020/01/24	R214	07/05/2020	9.77	Put	Bond Future	3,153.1300	3.1531	3,162.6200	3.1626	0.301	0	0	0
2020/01/24	R214	07/05/2020			Bond Future	10.0792	70.3631	10.0835	70.3353	0.042	0.0000	0.0000	1,000
2020/01/24	R214	07/05/2020	9.76	Call	Bond Future	1,078.1900	1.0782	1,060.1500	1.0602	(1.673)	0	0	0
2020/01/24	R214	07/05/2020	9.76	Put	Bond Future	3,197.0100	3.1970	3,206.7100	3.2067	0.303	0	0	0
2020/01/24	R214	07/05/2020	9.31	Put	Bond Future	5,574.8800	5.5749	5,594.4100	5.5944	0.350	0	0	0
2020/01/24	R214	07/05/2020	10.66	Put	Bond Future	803.4200	0.8034	801.8900	0.8019	(0.190)	0	0	1,250
2020/01/24	R214	07/05/2020	9.77	Call	Bond Future	1,102.2400	1.1022	1,083.9900	1.0840	(1.656)	0	0	0
2020/01/24	R214	07/05/2020	9.31	Call	Bond Future	291.0700	0.2911	282.8600	0.2829	(2.821)	0	0	1,250
2020/01/24	R214	07/05/2020	9.91	Put	Bond Future	2,583.3900	2.5834	2,590.1800	2.5902	0.263	0	0	0
2020/01/24	R214	07/05/2020	9.91	Call	Bond Future	1,472.9200	1.4729	1,451.9700	1.4520	(1.422)	0	0	1,250
2020/01/24	R214	07/05/2020	10.66	Call	Bond Future	4,411.5200	4.4115	4,382.2500	4.3823	(0.663)	0	0	0
2020/01/24	R214	07/05/2020	9.75	Call	Bond Future	1,054.4700	1.0545	1,036.6400	1.0366	(1.691)	0	0	0
2020/01/24	R214	07/05/2020	9.75	Put	Bond Future	3,241.3200	3.2413	3,251.2300	3.2512	0.306	0	0	0
2020/01/24	R214	06/08/2020	9.98	Put	Bond Future	3,426.7400	3.4267	3,434.9000	3.4349	0.238	0	0	0
2020/01/24	R214	06/08/2020	9.97	Call	Bond Future	2,284.4900	2.2845	2,264.6100	2.2646	(0.870)	0	0	0
2020/01/24	R214	06/08/2020			Bond Future	10.1515	71.6197	10.1559	71.5915	0.043	0.0000	0.0000	0
2020/01/24	R214	06/08/2020	9.98	Call	Bond Future	2,314.3700	2.3144	2,294.3700	2.2944	(0.864)	0	0	0
2020/01/24	R214	06/08/2020	9.97	Put	Bond Future	3,462.5800	3.4626	3,470.8600	3.4709	0.239	0	0	0
2020/01/24	R214	06/08/2020	9.99	Call	Bond Future	2,344.4500	2.3444	2,324.3300	2.3243	(0.858)	0	0	0
2020/01/24	R214	06/08/2020	9.99	Put	Bond Future	3,391.2000	3.3912	3,399.2400	3.3992	0.237	0	0	0
2020/01/24	R214	05/11/2020	10.26	Put	Bond Future	3,409.5300	3.4095	3,416.7500	3.4168	0.212	0	0	0
2020/01/24	R214	05/11/2020			Bond Future	10.2281	69.6156	10.2326	69.5870	0.044	0.0000	0.0000	0
2020/01/24	R214	05/11/2020	10.25	Call	Bond Future	3,578.0800	3.5781	3,556.8000	3.5568	(0.595)	0	0	0

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2020/01/24	R214	05/11/2020	10.25	Put	Bond Future	3,439.6700	3.4397	3,446.9700	3.4470	0.212	0	0	0
2020/01/24	R214	05/11/2020	10.26	Call	Bond Future	3,610.9300	3.6109	3,589.5700	3.5896	(0.592)	0	0	0
2020/01/24	R214	05/11/2020	10.24	Call	Bond Future	3,545.6100	3.5456	3,524.4200	3.5244	(0.598)	0	0	0
2020/01/24	R214	05/11/2020	10.24	Put	Bond Future	3,470.2900	3.4703	3,477.6800	3.4777	0.213	0	0	0
2020/01/24	R248	06/02/2020	9.71	Put	Bond Future	3,676.0800	3.6761	3,821.8300	3.8218	3.965	0	0	0
2020/01/24	R248	06/02/2020			Bond Future	10.1380	91.1186	10.1572	90.9614	0.189	0.0000	0.0000	95,180
2020/01/24	R248	06/02/2020	9.71	Call	Bond Future	34.1500	0.0342	22.7400	0.0227	(33.411)	0	0	0
2020/01/24	R248	06/02/2020	9.70	Put	Bond Future	3,760.6000	3.7606	3,907.3900	3.9074	3.903	0	0	0
2020/01/24	R248	06/02/2020	9.72	Call	Bond Future	38.2300	0.0382	25.7200	0.0257	(32.723)	0	0	0
2020/01/24	R248	06/02/2020	9.72	Put	Bond Future	3,592.0600	3.5921	3,736.7100	3.7367	4.027	0	0	0
2020/01/24	R248	06/02/2020	9.70	Call	Bond Future	30.4300	0.0304	20.0600	0.0201	(34.078)	0	0	0
2020/01/24	R248	07/05/2020	10.20	Call	Bond Future	2,334.2500	2.3343	2,242.7200	2.2427	(3.921)	0	0	0
2020/01/24	R248	07/05/2020	9.69	Put	Bond Future	5,113.2100	5.1132	5,230.5200	5.2305	2.294	0	0	0
2020/01/24	R248	07/05/2020	9.79	Call	Bond Future	925.8700	0.9259	873.5300	0.8735	(5.653)	0	0	0
2020/01/24	R248	07/05/2020	9.77	Put	Bond Future	4,601.8700	4.6019	4,711.4800	4.7115	2.382	0	0	0
2020/01/24	R248	07/05/2020			Bond Future	10.2134	88.2941	10.2332	88.1340	0.194	0.0000	0.0000	1,800
2020/01/24	R248	07/05/2020	10.70	Call	Bond Future	4,850.9300	4.8509	4,723.3200	4.7233	(2.631)	0	0	0
2020/01/24	R248	07/05/2020	10.70	Put	Bond Future	1,060.2800	1.0603	1,092.6800	1.0927	3.056	0	0	300
2020/01/24	R248	07/05/2020	9.79	Put	Bond Future	4,478.9000	4.4789	4,586.5700	4.5866	2.404	0	0	0
2020/01/24	R248	07/05/2020	9.77	Call	Bond Future	874.7700	0.8748	824.3700	0.8244	(5.762)	0	0	0
2020/01/24	R248	07/05/2020	10.20	Put	Bond Future	2,443.1000	2.4431	2,511.5800	2.5116	2.803	0	0	300
2020/01/24	R248	07/05/2020	9.69	Call	Bond Future	683.9900	0.6840	641.2900	0.6413	(6.243)	0	0	300
2020/01/24	R248	07/05/2020	9.78	Put	Bond Future	4,540.0200	4.5400	4,648.6600	4.6487	2.393	0	0	0
2020/01/24	R248	07/05/2020	9.78	Call	Bond Future	900.0200	0.9000	848.6500	0.8486	(5.708)	0	0	0
2020/01/24	R248	06/08/2020	9.00	Put	Bond Future	11,752.2800	11.7523	11,899.6100	11.8996	1.254	0	0	0
2020/01/24	R248	06/08/2020	10.20	Call	Bond Future	3,057.4400	3.0574	2,970.4200	2.9704	(2.846)	0	0	0
2020/01/24	R248	06/08/2020			Bond Future	10.2897	89.8706	10.3101	89.7077	0.198	0.0000	0.0000	0
2020/01/24	R248	06/08/2020	9.25	Put	Bond Future	9,545.6700	9.5457	9,683.3000	9.6833	1.442	0	0	0
2020/01/24	R248	06/08/2020	9.25	Call	Bond Future	481.7500	0.4817	456.5400	0.4565	(5.233)	0	0	20,640
2020/01/24	R248	06/08/2020	10.18	Call	Bond Future	2,978.7800	2.9788	2,893.0400	2.8930	(2.878)	0	0	0
2020/01/24	R248	06/08/2020	10.18	Put	Bond Future	3,863.2600	3.8633	3,940.3600	3.9404	1.996	0	0	0
2020/01/24	R248	06/08/2020	9.00	Call	Bond Future	262.3300	0.2623	246.8200	0.2468	(5.912)	0	0	3,000
2020/01/24	R248	06/08/2020	10.20	Put	Bond Future	3,779.4700	3.7795	3,855.2900	3.8553	2.006	0	0	0
2020/01/24	R248	06/08/2020	10.19	Call	Bond Future	3,018.1200	3.0181	2,931.7300	2.9317	(2.862)	0	0	0
2020/01/24	R248	06/08/2020	10.19	Put	Bond Future	3,821.3100	3.8213	3,897.7600	3.8978	2.001	0	0	0
2020/01/24	R248	05/11/2020	10.02	Put	Bond Future	5,891.8900	5.8919	5,981.1600	5.9812	1.515	0	0	0
2020/01/24	R248	05/11/2020	10.03	Call	Bond Future	3,086.4500	3.0864	3,009.5100	3.0095	(2.493)	0	0	0
2020/01/24	R248	05/11/2020			Bond Future	10.3701	87.0551	10.3912	86.8894	0.203	0.0000	0.0000	0
2020/01/24	R248	05/11/2020	10.04	Call	Bond Future	3,120.6000	3.1206	3,043.1400	3.0431	(2.482)	0	0	0
2020/01/24	R248	05/11/2020	10.04	Put	Bond Future	5,793.1300	5.7931	5,881.3600	5.8814	1.523	0	0	0
2020/01/24	R248	05/11/2020	10.02	Call	Bond Future	3,052.7900	3.0528	2,976.3700	2.9764	(2.503)	0	0	0
2020/01/24	R248	05/11/2020	10.03	Put	Bond Future	5,842.1900	5.8422	5,930.9400	5.9309	1.519	0	0	0

Total

1269579